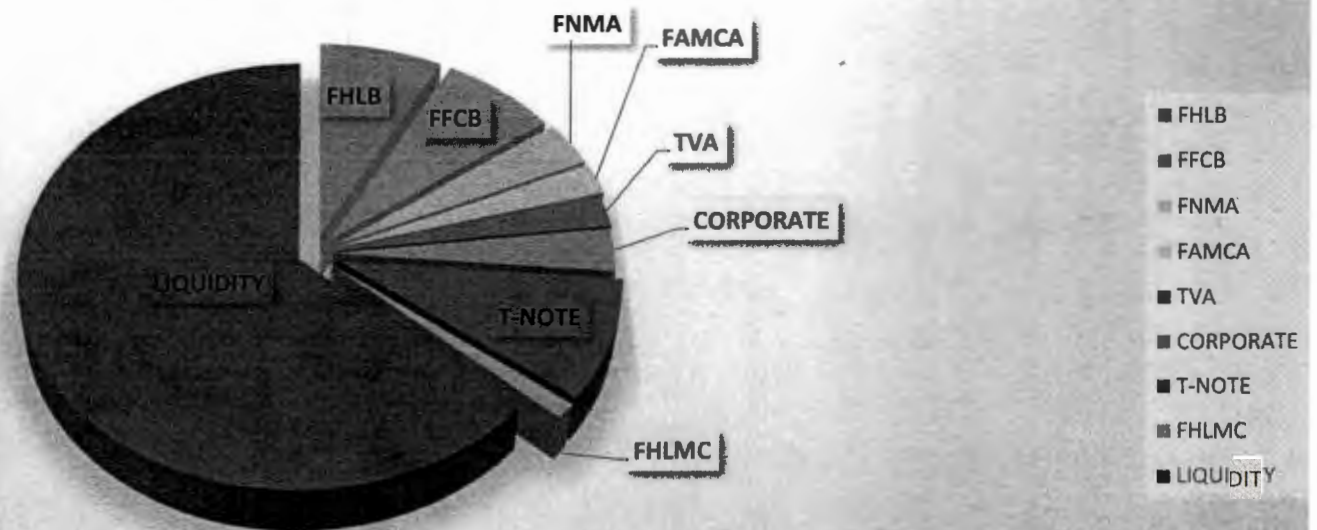


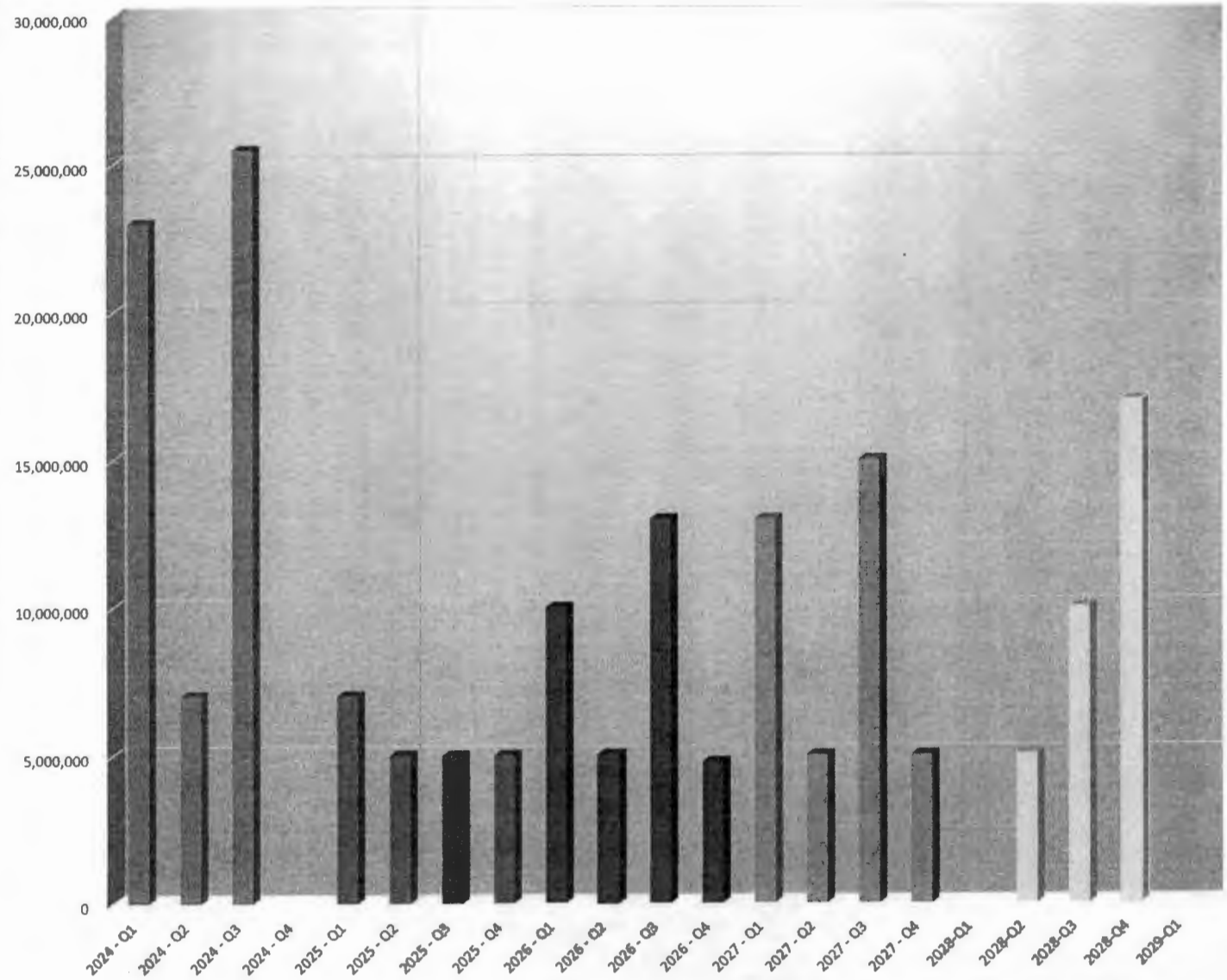
March 2024
Arapahoe County
Securities Held



Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	33,750,000	33,819,847	69,847	21.46	3.54	3.76
FFCB	32,000,000	32,239,165	239,165	20.35	4.03	2.99
FNMA	15,000,000	14,721,037	(278,963)	9.54	1.63	2.31
FAMCA	10,000,000	9,938,401	(61,599)	6.36	3.71	2.76
TVA	10,500,000	10,390,361	(109,639)	6.68	0.77	2.90
CORPORATE	14,000,000	14,035,381	35,381	8.90	5.31	3.33
T-NOTE	40,000,000	40,946,477	946,477	25.44	3.67	3.15
FHLMC	5,000,000	5,046,927	46,927	3.18	3.66	3.24
LIQUIDITY	277,000,000	277,000,000	0	63.35		0

March 2024
Arapahoe County
Maturity Distribution

Quarter	Amount	# of Securities
2024 - Q1	23,000,000	4
2024 - Q2	7,000,000	2
2024 - Q3	25,500,000	5
2024 - Q4		
2025 - Q1	7,000,000	2
2025 - Q2	5,000,000	1
2025 - Q3	5,000,000	1
2025 - Q4	5,000,000	1
2026 - Q1	10,000,000	2
2026 - Q2	5,000,000	1
2026 - Q3	13,000,000	3
2026 - Q4	4,750,000	1
2027 - Q1	13,000,000	4
2027 - Q2	5,000,000	1
2027 - Q3	15,000,000	3
2027 - Q4	5,000,000	1
2028-Q1		
2028-Q2	5,000,000	1
2028-Q3	10,000,000	2
2028-Q4	17,000,000	4
2029-Q1		



Portfolio: County of Arapahoe
Pricing Date: 03/28/2024

Currency: USD

Par Value	Identifier	Sector	Issuer Name	Coupon	Maturity	Acq Date	Acq Price	Amort Cost	Bk Value	Price	MV w/o Acc	Accr Interest	Mkt Value	(UUU)	Cost	YTW	EFF DUF	QAS
5,000,000	9128284Z0	TSY	UNITED STATES TREAS NTS	2.750	08/31/2025	02/24/2022	103.1781	101.3124	5,065,622	97.152	4,857,600	10,462	4,868,062	-208	1,812	4.842	1.373	-2
5,000,000	3130ASGU7	AGY	FEDERAL HOME LOAN BANKS	3.500	06/11/2027	07/19/2022	101.4610	100.9791	5,048,955	97.348	4,867,400	52,014	4,919,414	-182	3,175	4.395	2.961	-1
5,000,000	3135G0K36	AGY	FEDERAL NATL MTG ASSN	2.125	04/24/2026	06/09/2022	96.9990	98.3527	4,917,635	95.074	4,753,700	45,451	4,799,151	-164	2,950	4.645	1.973	3
5,000,000	912810FF0	TSY	UNITED STATES TREAS BDS	5.250	11/15/2028	01/18/2023	108.5844	106.9701	5,348,503	104.148	5,207,400	96,635	5,304,035	-141	3,602	4.253	4.030	-2
5,000,000	91282CFM8	TSY	UNITED STATES TREAS NTS	4.125	09/30/2027	01/24/2023	102.0844	101.5975	5,079,877	99.266	4,963,300	101,434	5,064,734	-117	3,636	4.353	3.167	-2
5,000,000	880591ER9	AGY	TENNESSEE VALLEY AUTH FED BE	2.875	09/15/2024	03/04/2021	108.8400	101.1677	5,058,386	98.852	4,942,600	5,191	4,947,791	-116	0.353	5.406	0.456	10
5,000,000	91282CFU0	TSY	UNITED STATES TREAS NTS	4.125	10/31/2027	02/01/2023	102.0141	101.5569	5,077,844	99.250	4,962,500	84,427	5,046,927	-115	3,658	4.352	3.250	-2
5,000,000	912810FF0	TSY	UNITED STATES TREAS BDS	5.250	11/15/2028	06/02/2023	107.4828	106.4491	5,322,455	104.148	5,207,400	96,635	5,304,035	-115	3,720	4.253	4.030	-2
5,000,000	31422XV9	AGY	FEDERAL AGRIC MTG CORP	2.625	04/21/2025	04/22/2022	99.3030	99.7447	4,987,236	97.755	4,887,750	57,240	4,944,989	-99	2,869	4.813	1.021	-19
4,750,000	3130ATVE4	AGY	FEDERAL HOME LOAN BANKS	4.500	12/11/2026	12/15/2022	102.3750	101.6489	4,828,324	99.722	4,736,795	63,531	4,800,326	-92	3,850	4.608	2.488	11
2,000,000	3133EJDV8	AGY	FEDERAL FARM CR BKS	3.150	03/22/2027	05/19/2022	101.3314	100.8430	2,016,860	96.386	1,927,720	1,050	1,928,770	-89	2,853	4.457	2.804	3
5,000,000	3130ATUC9	AGY	FEDERAL HOME LOAN BANKS	4.500	12/12/2025	01/13/2023	101.6244	100.9741	5,048,706	99.517	4,975,850	66,250	5,042,100	-73	3,901	4.794	1.605	4
2,000,000	3130A3DU5	AGY	FEDERAL HOME LOAN BANKS	3.000	03/12/2027	07/21/2022	99.2800	99.5301	1,990,602	96.038	1,920,760	2,667	1,923,427	-70	3,167	4.445	2.782	1
5,000,000	3133EN6A3	AGY	FEDERAL FARM CR BKS	4.000	01/13/2026	01/18/2023	100.1919	100.1134	5,005,670	98.728	4,936,400	41,667	4,978,067	-69	3,931	4.746	1.698	2
3,000,000	3135G0ZR7	AGY	FEDERAL NATL MTG ASSN	2.625	09/06/2024	02/23/2021	108.4354	101.0506	3,031,518	98.867	2,966,010	4,812	2,970,822	-66	0.228	5.258	0.432	-5
3,000,000	880591ER9	AGY	TENNESSEE VALLEY AUTH FED BE	2.875	09/15/2024	03/05/2020	109.1360	100.9513	3,028,540	98.852	2,965,560	3,115	2,968,675	-63	0.816	5.406	0.456	10
2,000,000	3137EAP0	AGY	FEDERAL HOME LN MTG CORP	1.500	02/12/2025	02/10/2022	99.8370	99.9514	1,999,027	96.943	1,938,860	3,833	1,942,693	-60	1,556	5.126	0.853	1
5,000,000	3130ATHV2	AGY	FEDERAL HOME LOAN BANKS	4.250	09/11/2026	10/06/2022	100.4191	100.2669	5,013,347	99.161	4,958,050	10,035	4,968,085	-55	4,134	4.615	2.301	7
4,000,000	3135G0V75	AGY	FEDERAL NATL MTG ASSN	1.750	07/02/2024	07/23/2021	104.1890	100.3732	4,014,929	99.088	3,963,520	16,722	3,980,242	-51	0.318	5.269	0.256	1
2,500,000	880591ER9	AGY	TENNESSEE VALLEY AUTH FED BE	2.875	09/15/2024	02/28/2020	107.7000	100.8034	2,520,086	98.852	2,471,300	2,595	2,473,895	-49	1,133	5.406	0.456	10
5,000,000	61766YRJ2	FIN	MORGAN STANLEY FIN LLC	4.500	07/30/2027	01/31/2024	100.0000	100.0000	5,000,000	99.305	4,965,250	36,250	5,001,500	-35	4,500	4.726	2.181	3
5,000,000	3130A1XJ2	AGY	FEDERAL HOME LOAN BANKS	2.875	06/14/2024	07/23/2019	104.6910	100.2087	5,010,437	99.516	4,975,800	41,528	5,017,328	-35	1,867	5.150	0.208	-13
5,000,000	912810FE3	TSY	UNITED STATES TREAS BDS	5.500	08/15/2028	02/24/2023	106.8812	105.6255	5,281,276	105.004	5,250,200	31,731	5,281,931	-31	4,084	4.236	3.866	-6
5,000,000	91282CCG5	TSY	UNITED STATES TREAS NTS	4.625	02/28/2025	05/24/2023	100.3227	100.1717	5,008,586	99.594	4,979,700	17,595	4,997,295	-29	4,430	5.076	0.889	3
3,000,000	3135G0ZR7	AGY	FEDERAL NATL MTG ASSN	2.625	09/06/2024	08/11/2022	99.1918	99.8224	2,994,671	98.867	2,966,010	4,812	2,970,822	-29	3,030	5.258	0.432	-5
5,000,000	3130AWMN7	AGY	FEDERAL HOME LOAN BANKS	4.375	06/09/2028	08/09/2023	100.6989	100.6091	5,030,453	100.125	5,006,250	66,233	5,072,483	-24	4,214	4.341	3.755	3
5,000,000	91282CFN6	TSY	UNITED STATES TREAS NTS	4.250	09/30/2024	11/16/2022	99.8187	99.9502	4,997,508	99.499	4,974,950	104,508	5,079,458	-23	4,349	5.261	0.486	0
2,000,000	3133EKNX0	AGY	FEDERAL FARM CR BKS	2.160	06/03/2024	07/12/2019	101.1130	100.0407	2,000,815	99.465	1,989,300	13,800	2,003,100	-12	1,920	5.115	0.179	-18
4,000,000	06055JDG1	FIN	BANK AMERICA CORP	5.250	02/08/2027	02/28/2024	99.8940	99.8932	3,995,728	99.825	3,993,000	29,167	4,022,167	-3	5,288	5.314	0.870	8
5,000,000	3133EPSW6	AGY	FEDERAL FARM CR BKS	4.500	08/14/2026	03/21/2024	99.9291	99.9291	4,996,454	99.875	4,993,750	27,500	5,021,250	-3	4,530	4.554	2.222	-1
2,000,000	3130AXQK7	AGY	FEDERAL HOME LOAN BANKS	4.750	12/08/2028	02/23/2024	101.9346	101.9009	2,038,019	101.921	2,038,420	38,264	2,076,684	0	4,296	4.291	4.111	2
5,000,000	3133EPCF0	AGY	FEDERAL FARM CR BKS	4.500	03/02/2026	03/07/2023	99.4322	99.6217	4,981,086	99.671	4,983,550	16,250	4,999,800	2	4,706	4.679	1.820	1
5,000,000	89114XBL6	FIN	TORONTO DOMINION BANK	6.100	09/15/2027	09/28/2023	99.8500	99.8668	4,993,341	100.014	5,000,700	11,014	5,011,714	7	6,190	6.112	0.792	67
5,000,000	31424WFD9	AGY	FEDERAL AGRIC MTG CORP	4.125	01/22/2027	02/23/2024	98.8455	98.8794	4,943,972	99.112	4,955,600	37,813	4,993,412	12	4,551	4.462	2.613	-1
3,000,000	3133EPVP7	AGY	FEDERAL FARM CR BKS	4.750	07/08/2026	09/27/2023	99.4060	99.4972	2,984,917	100.191	3,005,730	31,667	3,037,397	21	4,983	4.657	2.116	8
5,000,000	3133EPA47	AGY	FEDERAL FARM CR BKS	4.875	11/01/2028	11/16/2023	101.3300	101.2394	5,061,968	102.494	5,124,700	99,531	5,224,231	63	4,572	4.270	4.017	-1
5,000,000	3133EPWK7	AGY	FEDERAL FARM CR BKS	4.500	09/22/2028	09/29/2023	99.0728	99.1561	4,957,803	100.856	5,042,800	3,750	5,046,550	85	4,711	4.250	4.030	0
157,250,000				3.973	2.436			100.9101	158,681,158	99.822	156,656,184	1,377,177	158,033,362	-2,025	3,499	4.762	2.072	2

CUSIP	Description	Purchase Date	Rate/Coupon	Maturity	Par Value/Shares	Historical Cost	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Weighted Average Duration
Arapahoe County March 2024											
Federal Farmers Credit Bank											
3133EJDV8	FFCB	5/19/2022	3.150	3/22/2027	2,000,000	2,026,628	1,928,770	(71,230.00)	1.27	2.85	1.35
3133EKNX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,280	2,003,100	3,100.00	1.27	1.92	2.33
3133EN6A3	FFCB	1/18/2023	4.000	1/13/2026	5,000,000	5,009,595	4,978,087	(21,933.00)	3.18	3.93	3.21
3133EPCF0	FFCB	3/7/2023	4.500	3/2/2026	5,000,000	4,971,610	4,999,800	(200.00)	3.18	4.71	2.93
3133EPVP7	FFCB	9/27/2023	4.750	7/8/2026	3,000,000	2,982,180	3,037,397	37,397.00	1.91	4.98	2.46
3133EPWK7	FFCB	9/29/2023	4.500	9/22/2028	5,000,000	4,953,640	5,046,550	46,550.00	3.18	4.71	3.97
3133EPA47	FFCB	11/16/2023	4.875	11/1/2028	5,000,000	5,066,500	5,224,231	224,231.00	3.18	4.57	3.68
3133EPSW6	FFCB	3/21/2024	4.500	8/14/2026	5,000,000	4,996,455	5,021,250	21,250.00	3.18	4.53	3.95
Total					32,000,000	32,028,868	32,239,165	239,165	20.35	4.03	2.99
Federal Home Loan Bank											
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,017,328	17,328.00	3.18	1.69	4.54
3130A3DU5	FHLB	7/21/2022	3.000	3/12/2027	2,000,000	1,985,600	1,923,427	(76,573.00)	1.27	3.09	4.60
3130ASGU7	FHLB	7/19/2022	3.500	6/11/2027	5,000,000	5,073,050	4,919,414	(80,586.00)	3.18	3.18	4.50
3130ATHV2	FHLB	10/6/2022	4.250	9/11/2026	5,000,000	5,020,955	4,968,085	(31,915.00)	3.18	4.13	2.79
3130ATUC9	FHLB	1/13/2023	4.500	12/12/2025	5,000,000	5,081,220	5,042,100	42,100.00	3.18	3.90	2.89
3130ATVE4	FHLB	12/15/2022	4.500	12/11/2026	4,750,000	4,862,813	4,800,326	50,326.00	3.02	3.85	4.32
3130AWMN7	FHLB	8/9/2023	4.375	6/9/2028	5,000,000	5,034,945	5,072,483	72,483.00	3.18	4.21	3.34
3130AXQK7	FHLB	2/23/2024	4.750	12/8/2026	2,000,000	2,036,692	2,078,684	78,684.00	1.27	4.30	3.13
Total					33,750,000	34,331,825	33,819,847	69,847	21.46	3.54	3.76
Federal National Mortgage Association											
3135G0K38	FNMA	6/9/2022	2.125	4/24/2026	5,000,000	4,849,950	4,799,151	(200,849.00)	3.18	2.95	3.79
3135G0V75	FNMA	7/23/2021	1.750	7/2/2024	4,000,000	4,167,560	3,980,242	(19,758.00)	2.54	0.32	0.85
3135G0ZR7	FNMA	2/23/2021	2.625	9/6/2024	3,000,000	3,253,062	2,970,822	(29,178.00)	1.91	0.23	0.63
3135G0ZR7	FNMA	8/11/2022	2.625	9/6/2024	3,000,000	2,975,754	2,970,822	(29,178.00)	1.91	3.03	4.16
Total					15,000,000	15,246,326	14,721,037	(278,963)	9.54	1.63	2.31
Federal Home Loan Mortgage Corporation											
3137EAEPO	FHLMC	2/10/2022	1.500	2/12/2025	2,000,000	1,996,740	1,942,693	(57,307.00)	1.27	1.56	2.95
Total					2,000,000	1,996,740	1,942,693	(57,307)	1.27	1.56	2.95
Farmer Mac											
31422XXV8	FAMCA	4/22/2022	2.650	4/21/2025	5,000,000	4,985,150	4,944,989	(55,011.00)	3.18	2.87	2.87
31424WFD9	FAMCA	2/23/2024	4.125	1/22/2027	5,000,000	4,942,275	4,963,412	(6,588.00)	3.18	4.55	2.85
Total					10,000,000	9,907,425	9,938,401	(61,599)	8.36	3.71	2.76
Tennessee Valley Authority											
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	4,947,791	2,447,791.00	1.59	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	2,968,675	(31,325.00)	1.91	0.82	3.82
880591ER9	TVA	3/4/2021	2.875	9/15/2024	5,000,000	5,441,975	2,473,895	(2,526,105.00)	3.18	0.35	0.65
Total					10,500,000	11,408,555	10,390,361	(109,639)	6.69	0.77	2.90
Corporate Bonds											
89114XBL8	TORNTO-DMNIN BNK	9/28/2023	6.100	9/15/2027	5,000,000	4,992,500	5,011,714	11,714.00	3.18	6.14	3.27
61766YRJ2	MORGAN STANLEY	1/31/2024	4.500	7/30/2027	5,000,000	5,000,000	5,001,500	1,500.00	3.18	4.50	3.62
06055JDG1	BANK OF AMERICA CORP	2/28/2024	5.250	2/8/2027	4,000,000	3,995,760	4,022,167	22,167.00	2.54	5.29	3.11
Total					14,000,000	13,988,260	14,035,381	35,381	8.90	5.31	3.33
Treasury Notes											
912810FE3	T-NOTE	2/24/2023	5.500	8/15/2026	5,000,000	5,344,083	5,281,931	281,931.00	3.18	4.08	3.21
912810FF0	T-NOTE	1/18/2023	5.250	11/15/2028	5,000,000	5,429,219	5,304,035	304,035.00	3.18	3.60	3.21
912810FF0	T-NOTE	6/2/2023	5.250	11/15/2028	5,000,000	5,374,141	5,304,035	304,035.00	3.18	3.72	3.36
9128284Z0	T-NOTE	2/24/2022	2.750	8/31/2025	5,000,000	5,158,906	4,868,062	(131,938.00)	3.18	1.81	2.87
91282CFM8	T-NOTE	1/24/2023	4.125	9/30/2028	5,000,000	5,104,219	5,064,734	64,734.00	3.18	3.64	3.24
91282CFN6	T-NOTE	11/16/2022	4.250	9/30/2024	5,000,000	4,990,938	5,079,458	79,458.00	3.18	4.39	3.11
91282CFU0	T-NOTE	2/1/2023	4.125	10/31/2027	5,000,000	5,100,703	5,046,927	46,927.00	3.18	3.66	3.24
91282CGN5	T-NOTE	5/24/2023	4.625	2/28/2025	5,000,000	5,016,133	4,997,295	(2,705.00)	3.18	4.43	2.93
Total					40,000,000	41,518,320	40,946,477	946,477	25.44	3.67	3.15