



Report: Portfolio Summary
 As of: 02/28/22

Investment Types	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	Yield to Maturity	Book Yield
AGCY BOND	79,385,000.00	77,413,583.89	79,458,348.78	12.845%	1043	1.525	0.802
CORP	23,761,000.00	24,004,034.88	24,103,467.12	3.897%	277	1.375	1.331
MMFUND	308,487,427.39	308,487,427.39	308,487,427.39	49.870%	0	0.101	0.101
MUNI	95,160,000.00	96,364,488.25	96,878,371.37	15.661%	757	1.457	1.450
US GOV	110,000,000.00	107,537,902.00	109,654,249.39	17.727%	1068	1.579	0.935
---	616,793,427.39	613,807,436.42	618,581,864.05	100.000%	448	0.801	0.599

PAYABLE TO AUTHORITIES (231,364,516.75)



Report: Portfolio Details
As of: 2/28/22

CUSIP	Issuer	Security Type	Purchase Date	Par Value	Market Value	Book Value	Yield	Days		
							to Maturity	Book Yield	to Maturity	Maturity Date
3133EKZK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	09/06/2019	3,000,000.00	3,018,979.74	3,004,021.27	1.162	1.505	532	08/14/2023
3137EAEP0	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	02/21/2020	2,500,000.00	2,489,357.85	2,505,163.53	1.648	1.427	1080	02/12/2025
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORI	AGCY BOND	06/12/2020	3,000,000.00	2,887,518.60	3,000,000.00	1.862	0.680	1198	06/10/2025
3134GVZ35	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	06/30/2020	4,485,000.00	4,328,067.88	4,485,000.00	1.804	0.720	1218	06/30/2025
3134GV4P0	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	07/14/2020	3,000,000.00	2,887,827.36	3,000,000.00	1.745	0.600	1232	07/14/2025
3136G4ZM8	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	07/28/2020	1,250,000.00	1,206,268.14	1,250,000.00	1.729	0.670	1246	07/28/2025
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	07/23/2020	1,195,000.00	1,143,188.05	1,190,960.82	1.694	0.476	1239	07/21/2025
3136G4C43	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	08/14/2020	3,000,000.00	2,892,430.44	3,000,000.00	1.722	0.650	1263	08/14/2025
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	08/19/2020	2,750,000.00	2,640,533.12	2,750,000.00	1.809	0.625	1268	08/19/2025
3134GWPL4	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	08/19/2020	3,000,000.00	2,913,017.07	3,000,000.00	1.541	0.450	995	11/19/2024
3136G4P56	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	08/26/2020	3,000,000.00	2,947,786.50	3,000,000.00	1.287	0.400	728	02/26/2024
3137EAEV7	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	08/21/2020	2,770,000.00	2,728,355.27	2,768,607.89	1.273	0.284	542	08/24/2023
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	08/27/2020	2,430,000.00	2,318,859.16	2,422,063.01	1.731	0.470	1274	08/25/2025
3134GWSW7	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	09/22/2020	3,000,000.00	2,918,815.20	3,000,000.00	1.505	0.420	932	09/17/2024
3130A3DL5	FEDERAL HOME LOAN BANKS	AGCY BOND	10/08/2020	2,690,000.00	2,730,372.17	2,776,199.42	1.379	0.261	557	09/08/2023
3134GWZL3	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	10/29/2020	1,000,000.00	955,776.81	1,000,000.00	1.821	0.570	1339	10/29/2025
3134GWZX7	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	10/29/2020	3,000,000.00	2,867,330.43	3,000,000.00	1.821	0.570	1339	10/29/2025
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	10/29/2020	3,000,000.00	2,882,067.33	3,000,000.00	1.710	0.600	1339	10/29/2025
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	11/12/2020	3,000,000.00	2,864,785.56	2,993,564.58	1.766	0.559	1348	11/07/2025
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	11/17/2020	3,000,000.00	2,858,829.36	2,985,531.70	1.740	0.512	1303	09/23/2025
3137EAFA2	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	12/04/2020	2,365,000.00	2,317,886.79	2,363,625.13	1.395	0.283	644	12/04/2023
3135GA6B2	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	12/17/2020	3,000,000.00	2,874,594.30	3,000,000.00	1.766	0.625	1388	12/17/2025
3130ALB94	FEDERAL HOME LOAN BANKS	AGCY BOND	02/26/2021	3,000,000.00	2,884,380.42	3,000,000.00	1.631	0.630	1459	02/26/2026
3133EMSH6	FEDERAL FARM CREDIT BANKS FUNDING CORI	AGCY BOND	03/03/2021	3,000,000.00	2,899,688.16	3,000,000.00	1.654	0.790	1464	03/03/2026
3130AM4L3	FEDERAL HOME LOAN BANKS	AGCY BOND	04/29/2021	2,450,000.00	2,413,361.60	2,450,000.00	1.591	0.499	1521	04/29/2026
313379Q69	FEDERAL HOME LOAN BANKS	AGCY BOND	06/27/2019	3,000,000.00	3,014,662.86	3,002,358.85	0.396	1.831	102	06/10/2022
313380GJ0	FEDERAL HOME LOAN BANKS	AGCY BOND	10/17/2019	3,000,000.00	3,019,087.53	3,005,700.11	0.796	1.628	193	09/09/2022
3130AQ7E7	FEDERAL HOME LOAN BANKS	AGCY BOND	12/30/2021	3,000,000.00	2,967,780.54	3,000,000.00	1.758	1.500	1583	06/30/2026
3130AFE78	FEDERAL HOME LOAN BANKS	AGCY BOND	01/31/2019	2,500,000.00	2,541,975.68	2,505,552.47	0.836	2.695	284	12/09/2022
037833DV9	APPLE INC	CORP	05/11/2020	1,735,000.00	1,724,295.33	1,733,120.94	1.268	0.842	437	05/11/2023
89114QC48	TORONTO-DOMINION BANK	CORP	09/21/2020	3,000,000.00	3,078,906.45	3,131,177.55	1.581	0.326	506	07/19/2023
931142EK5	WALMART INC	CORP	01/19/2021	4,951,000.00	5,075,054.09	5,143,336.93	1.362	0.251	483	06/26/2023
478160CD4	JOHNSON & JOHNSON	CORP	03/04/2019	5,000,000.00	5,000,124.20	4,999,888.95	2.049	2.675	3	03/03/2022
742718EU9	PROCTER & GAMBLE CO	CORP	08/12/2019	3,000,000.00	3,015,462.03	3,003,773.56	1.005	1.859	164	08/11/2022
30231GBB7	EXXON MOBIL CORP	CORP	08/16/2019	475,000.00	477,303.94	475,000.00	0.858	1.902	169	08/16/2022
30231GBB7	EXXON MOBIL CORP	CORP	02/25/2020	2,000,000.00	2,009,700.78	2,003,773.02	0.858	1.483	169	08/16/2022
037833DL1	APPLE INC	CORP	09/11/2019	600,000.00	602,785.49	599,981.95	0.830	1.706	195	09/11/2022
166764AB6	CHEVRON CORP	CORP	03/02/2020	3,000,000.00	3,020,402.58	3,013,414.22	1.039	1.466	280	12/05/2022
CSIP	Colorado Statewide Investment Poo	MMFUND	---	5,051,361.48	5,051,361.48	5,051,361.48	0.040	0.040	0	02/28/2022
CSAFECORE	CSAFE Core	MMFUND	---	67,215,224.30	67,215,224.30	67,215,224.30	0.110	0.110	0	02/28/2022
CSAFE	COLORADO SURPLUS ASSET FUND TRUS	MMFUND	---	80,227.59	80,227.59	80,227.59	0.070	0.070	0	02/28/2022
SF8888726	COLOTRUST PLUS + FUNE	MMFUND	---	371,753.01	371,753.01	371,753.01	0.100	0.100	0	02/28/2022
CL0STR010	COLOTRUST PLUS	MMFUND	---	235,768,861.01	235,768,861.01	235,768,861.01	0.100	0.100	0	02/28/2022
19645R6H9	COLORADO EDL & CULTURAL FACS AUTH RE	MUNI	03/08/2019	1,230,000.00	1,255,264.20	1,229,881.43	1.844	2.896	732	03/01/2024
57419RK53	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CM	MUNI	04/23/2019	1,895,000.00	1,934,397.05	1,902,222.95	1.995	2.850	732	03/01/2024
91417K2U4	UNIVERSITY COLO ENTERPRISE SYS REV	MUNI	08/20/2019	1,000,000.00	1,009,930.00	1,000,000.00	1.313	2.112	458	06/01/2023
4095586Q1	HAMPTON	MUNI	10/08/2019	2,000,000.00	2,055,880.00	2,041,480.48	1.204	1.851	366	03/01/2023
4095586R9	HAMPTON	MUNI	10/08/2019	4,295,000.00	4,514,259.75	4,467,367.68	1.413	1.901	732	03/01/2024
196707E41	COLORADO ST BRD GOVERNORS UNIV ENTERPRISE	MUNI	11/07/2019	180,000.00	180,486.00	180,000.00	1.710	1.847	732	03/01/2024
196480DX2	COLORADO HSG & FIN AUTH	MUNI	11/20/2019	460,000.00	461,393.80	460,000.00	1.927	2.190	427	05/01/2023
196480DY0	COLORADO HSG & FIN AUTH	MUNI	11/20/2019	475,000.00	475,674.50	475,000.00	---	2.250	611	11/01/2023
196480DZ7	COLORADO HSG & FIN AUTH	MUNI	11/20/2019	485,000.00	484,093.05	485,000.00	---	2.320	793	05/01/2024
486063ZS2	KATY TEX INDPT SCH DIS	MUNI	11/20/2019	1,000,000.00	1,012,850.00	1,000,000.00	1.352	2.017	717	02/15/2024
677522T46	OHIO ST	MUNI	11/20/2019	2,000,000.00	2,009,800.00	2,000,000.00	1.669	1.900	793	05/01/2024
91417KN23	UNIVERSITY COLO ENTERPRISE SYS REV	MUNI	11/14/2019	1,700,000.00	1,734,663.00	1,722,532.16	1.724	2.030	824	06/01/2024
67919PPR8	OKLAHOMA ST WTR RES BRD REVOLVING FD REV	MUNI	12/19/2019	2,000,000.00	2,010,940.00	2,000,000.00	1.617	1.884	763	04/01/2024
59164GEL2	METRO WASTEWTR RECLAMATION DIST COLO SWR	MUNI	12/10/2019	1,595,000.00	1,607,584.55	1,595,000.00	1.192	1.922	397	04/01/2023
59164GEM0	METRO WASTEWTR RECLAMATION DIST COLO SWR	MUNI	12/10/2019	1,000,000.00	1,007,260.00	1,000,000.00	1.627	1.982	763	04/01/2024

040654XU4	ARIZONA ST TRANSN BRD HWY REV	MUNI	02/12/2020	1,200,000.00	1,207,092.00	1,200,000.00	1.699	1.958	854	07/01/2024
040654XT7	ARIZONA ST TRANSN BRD HWY REV	MUNI	02/12/2020	500,000.00	503,210.00	500,000.00	1.310	1.795	488	07/01/2023
196480FM4	COLORADO HSG & FIN AUTH	MUNI	02/20/2020	500,000.00	499,715.00	500,000.00	1.962	1.928	611	11/01/2023
97705MQJ7	WISCONSIN ST	MUNI	02/11/2020	1,000,000.00	1,002,460.00	1,000,000.00	1.659	1.775	793	05/01/2024
68609TML9	OREGON ST	MUNI	11/05/2019	1,000,000.00	1,003,900.00	1,000,000.00	1.599	1.783	793	05/01/2024
771588UQ1	ROCHESTER MINN	MUNI	03/30/2020	215,000.00	227,708.65	232,287.05	1.912	1.160	1069	02/01/2025
771588UQ1	ROCHESTER MINN	MUNI	03/30/2020	2,000,000.00	2,118,220.00	2,160,809.77	1.912	1.160	1069	02/01/2025
60412AKZ5	MINNESOTA ST	MUNI	03/23/2020	3,000,000.00	3,285,570.00	3,209,546.46	1.255	2.150	946	10/01/2024
101547XU6	BOULDER VALLEY COLO SCH DIST NO RE 2 BOULDE	MUNI	03/23/2020	1,065,000.00	1,172,905.80	1,138,997.17	1.251	2.320	1007	12/01/2024
57582P7B0	MASSACHUSETTS (COMMONWEALTH OF	MUNI	03/23/2020	1,000,000.00	1,090,040.00	1,066,672.04	1.220	2.100	885	08/01/2024
677522YV0	OHIO ST	MUNI	03/26/2020	1,835,000.00	1,930,254.85	1,896,205.49	0.963	2.300	472	06/15/2023
60412AQQ9	MINNESOTA ST	MUNI	04/03/2020	3,000,000.00	3,268,620.00	3,270,316.13	1.240	1.170	885	08/01/2024
79730CJG0	SAN DIEGO CALIF PUB FACS FING AUTH WTR RE'	MUNI	05/11/2020	1,000,000.00	999,440.00	1,000,000.00	1.367	1.327	519	08/01/2023
960686DB6	WESTMINSTER COLO WTR & WASTEWTR UTIL ENTE	MUNI	06/03/2020	750,000.00	760,845.00	762,361.13	1.166	1.040	641	12/01/2023
880461R42	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PROG R	MUNI	05/28/2020	485,000.00	481,246.10	485,000.00	2.105	1.823	1038	01/01/2025
880461R26	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PROG R	MUNI	05/28/2020	385,000.00	384,599.60	385,000.00	1.780	1.723	672	01/01/2024
880461Q92	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PROG R	MUNI	05/28/2020	490,000.00	490,245.00	490,000.00	1.507	1.545	488	07/01/2023
880461R34	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PROG R	MUNI	05/28/2020	680,000.00	676,831.20	680,000.00	1.977	1.773	854	07/01/2024
041838EE9	ARLINGTON TEX MUN DRAIN UTIL SYS RE'	MUNI	06/16/2020	750,000.00	734,422.50	750,000.00	1.995	1.050	824	06/01/2024
68609TWD6	OREGON ST	MUNI	06/17/2020	600,000.00	584,160.00	600,000.00	1.753	0.895	1158	05/01/2025
160429YB6	CHARLESTON S C WTRWKS & SWR REV	MUNI	06/25/2020	1,425,000.00	1,386,083.25	1,425,000.00	1.792	0.802	1038	01/01/2025
882830AD4	TEXAS TRANSN COMMN	MUNI	07/08/2020	2,200,000.00	2,407,966.00	2,476,378.49	1.840	0.839	1128	04/01/2025
574193TP3	MARYLAND ST	MUNI	05/05/2020	5,000,000.00	4,933,900.00	5,000,000.00	1.350	0.410	519	08/01/2023
898242NU2	TRUSSVILLE ALA	MUNI	08/25/2020	1,500,000.00	1,456,680.00	1,500,000.00	1.869	0.722	946	10/01/2024
534272M22	LINCOLN NEB ELEC SYS REV	MUNI	09/23/2020	1,200,000.00	1,155,672.00	1,200,000.00	1.796	0.705	1281	09/01/2025
612103WG2	MONTANA ST	MUNI	10/20/2020	455,000.00	444,817.10	455,000.00	1.592	0.630	868	07/15/2024
612103WH0	MONTANA ST	MUNI	10/20/2020	515,000.00	498,355.20	515,000.00	1.718	0.730	1233	07/15/2025
196707E25	COLORADO ST BRD GOVERNORS UNIV ENTERPRISE	MUNI	11/07/2019	500,000.00	500,000.00	500,000.00	1.679	1.693	1	03/01/2022
341271AD6	FLORIDA ST BRD ADMIN FIN CORP REV	MUNI	04/01/2021	3,000,000.00	2,936,310.00	3,016,268.78	1.917	1.091	1219	07/01/2025
44244CM20	HOUSTON TEX UTIL SYS REV	MUNI	06/24/2021	940,000.00	900,933.60	940,000.00	1.977	0.811	1356	11/15/2025
59163PKE2	METRO ORE	MUNI	05/15/2019	2,000,000.00	2,015,180.00	2,005,306.74	0.553	2.400	93	06/01/2022
040654XS9	ARIZONA ST TRANSN BRD HWY REV	MUNI	02/12/2020	1,500,000.00	1,506,435.00	1,500,000.00	0.524	1.783	123	07/01/2022
6041294F0	MINNESOTA ST	MUNI	03/19/2020	3,000,000.00	3,054,570.00	3,040,439.76	0.705	1.700	154	08/01/2022
93974ETG1	WASHINGTON ST	MUNI	08/18/2021	3,000,000.00	2,884,920.00	3,000,000.00	1.831	0.670	1250	08/01/2025
051595BU9	AURORA COLO WTR REV	MUNI	09/09/2021	365,000.00	350,615.35	365,000.00	1.855	0.923	1615	08/01/2026
73474TAH3	PORT MORROW ORE TRANSMISSION FACS REV	MUNI	09/18/2019	2,500,000.00	2,524,950.00	2,511,425.39	0.964	1.998	185	09/01/2022
232769JV2	CYPRESS-FAIRBANKS TEX INDPT SCH DIS'	MUNI	10/19/2021	1,000,000.00	1,092,260.00	1,121,451.16	1.790	0.830	1083	02/15/2025
419792G26	HAWAII ST	MUNI	10/12/2021	750,000.00	731,212.50	750,000.00	1.875	1.283	1615	08/01/2026
419792D52	HAWAII ST	MUNI	10/12/2021	1,500,000.00	1,460,730.00	1,500,000.00	1.881	1.283	1676	10/01/2026
592098X69	METROPOLITAN GOVT NASHVILLE & DAVIDSON CN'	MUNI	10/14/2021	800,000.00	777,184.00	800,000.00	1.916	1.031	1219	07/01/2025
592098X51	METROPOLITAN GOVT NASHVILLE & DAVIDSON CN'	MUNI	10/14/2021	800,000.00	779,584.00	800,000.00	1.793	0.675	854	07/01/2024
592098X77	METROPOLITAN GOVT NASHVILLE & DAVIDSON CN'	MUNI	10/14/2021	850,000.00	822,485.50	850,000.00	1.962	1.181	1584	07/01/2026
196480XH5	COLORADO HSG & FIN AUTH	MUNI	11/18/2021	250,000.00	245,017.50	250,000.00	1.803	0.865	793	05/01/2024
196480XL6	COLORADO HSG & FIN AUTH	MUNI	11/18/2021	255,000.00	248,477.10	255,000.00	2.086	1.360	1342	11/01/2025
196480XM4	COLORADO HSG & FIN AUTH	MUNI	11/18/2021	385,000.00	374,724.35	385,000.00	2.101	1.430	1523	05/01/2026
196480XN2	COLORADO HSG & FIN AUTH	MUNI	11/18/2021	265,000.00	258,178.90	265,000.00	2.091	1.510	1707	11/01/2026
92812WAV6	VIRGINIA ST HSG DEV AUTH	MUNI	11/09/2021	750,000.00	728,595.00	750,000.00	2.081	1.437	1707	11/01/2026
92812WAU8	VIRGINIA ST HSG DEV AUTH	MUNI	11/09/2021	750,000.00	730,695.00	750,000.00	1.966	1.237	1342	11/01/2025
68609TPR3	OREGON ST	MUNI	04/22/2020	2,115,000.00	2,174,981.40	2,172,628.02	0.778	0.880	246	11/01/2022
882724XK8	TEXAS ST	MUNI	11/18/2021	1,500,000.00	1,466,820.00	1,500,000.00	1.670	0.794	946	10/01/2024
09088RT89	BIRMINGHAM ALA	MUNI	11/18/2021	700,000.00	706,734.00	715,369.41	1.512	0.891	732	03/01/2024
09088RT71	BIRMINGHAM ALA	MUNI	11/18/2021	1,375,000.00	1,387,883.75	1,395,032.10	1.063	0.541	366	03/01/2023
09088RT97	BIRMINGHAM ALA	MUNI	11/18/2021	385,000.00	387,552.55	394,157.13	1.773	1.190	1097	03/01/2025
09088RU20	BIRMINGHAM ALA	MUNI	11/18/2021	400,000.00	402,104.00	409,289.12	1.863	1.401	1462	03/01/2026
44244CXL6	HOUSTON TEX UTIL SYS REV	MUNI	04/29/2020	5,000,000.00	5,028,600.00	5,017,948.98	0.910	1.200	260	11/15/2022
021087YE5	ALPINE UTAH SCH DIS'	MUNI	12/15/2021	2,500,000.00	2,461,500.00	2,501,996.35	1.618	0.811	746	03/15/2024
880461Q84	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PROG R	MUNI	05/28/2020	310,000.00	310,158.10	310,000.00	1.433	1.495	307	01/01/2023
486063ZR4	KATY TEX INDPT SCH DIS'	MUNI	11/20/2019	650,000.00	655,661.50	650,000.00	0.957	1.867	352	02/15/2023
91282CBE0	UNITED STATES TREASURY	US GOV	02/04/2021	3,000,000.00	2,927,814.00	2,996,490.37	1.428	0.188	686	01/15/2024
912828X70	UNITED STATES TREASURY	US GOV	02/09/2021	3,000,000.00	3,031,992.00	3,115,553.85	1.498	0.215	792	04/30/2024
91282CBQ3	UNITED STATES TREASURY	US GOV	03/01/2021	3,000,000.00	2,858,673.00	2,961,750.00	1.724	0.826	1461	02/28/2026
91282CBQ3	UNITED STATES TREASURY	US GOV	03/09/2021	3,000,000.00	2,858,673.00	2,959,792.50	1.724	0.843	1461	02/28/2026
91282CBC4	UNITED STATES TREASURY	US GOV	03/22/2021	3,000,000.00	2,852,460.00	2,949,570.02	1.705	0.823	1402	12/31/2025
912828YY0	UNITED STATES TREASURY	US GOV	03/31/2021	3,000,000.00	3,012,423.00	3,099,622.20	1.600	0.564	1037	12/31/2024
912828YY0	UNITED STATES TREASURY	US GOV	04/15/2021	3,000,000.00	3,012,423.00	3,101,082.34	1.600	0.547	1037	12/31/2024
91282CBW0	UNITED STATES TREASURY	US GOV	04/30/2021	5,000,000.00	4,804,295.00	4,973,156.31	1.727	0.882	1522	04/30/2026
912828ZF0	UNITED STATES TREASURY	US GOV	05/14/2021	3,000,000.00	2,898,048.00	2,994,412.71	1.634	0.561	1127	03/31/2025
91282CCF6	UNITED STATES TREASURY	US GOV	06/21/2021	4,000,000.00	3,839,376.00	3,972,995.84	1.733	0.913	1553	05/31/2026
91282CCF6	UNITED STATES TREASURY	US GOV	06/17/2021	3,000,000.00	2,879,532.00	2,983,813.22	1.733	0.880	1553	05/31/2026
91282CCW9	UNITED STATES TREASURY	US GOV	09/24/2021	5,000,000.00	4,788,085.00	4,965,075.26	1.733	0.909	1645	08/31/2026
91282CCX7	UNITED STATES TREASURY	US GOV	10/04/2021	4,000,000.00	3,881,408.00	3,987,735.17	1.570	0.497	930	09/15/2024
91282CCZ2	UNITED STATES TREASURY	US GOV	10/19/2021	4,000,000.00	3,847,968.00	3,949,771.89	1.741	1.158	1675	09/30/2026

91282CDD0	UNITED STATES TREASURY	US GOV	11/01/2021	3,000,000.00	2,950,314.00	2,994,224.06	1.382	0.491	610	10/31/2023
912828U57	UNITED STATES TREASURY	US GOV	10/29/2021	3,000,000.00	3,037,617.00	3,083,727.24	1.398	0.520	640	11/30/2023
912828Z52	UNITED STATES TREASURY	US GOV	11/16/2021	3,000,000.00	2,980,077.00	3,041,288.49	1.608	0.896	1068	01/31/2025
91282CDH1	UNITED STATES TREASURY	US GOV	11/16/2021	3,000,000.00	2,932,734.00	2,991,735.88	1.599	0.853	991	11/15/2024
912828YV6	UNITED STATES TREASURY	US GOV	11/23/2021	3,000,000.00	2,992,266.00	3,048,262.55	1.596	0.906	1006	11/30/2024
91282CAZ4	UNITED STATES TREASURY	US GOV	11/23/2021	3,000,000.00	2,854,923.00	2,913,492.80	1.711	1.164	1371	11/30/2025
912828YM6	UNITED STATES TREASURY	US GOV	12/08/2021	3,000,000.00	2,993,556.00	3,043,737.63	1.582	0.945	976	10/31/2024
912828ZT0	UNITED STATES TREASURY	US GOV	12/30/2021	3,000,000.00	2,866,056.00	2,919,637.64	1.666	1.092	1188	05/31/2025
91282CDA6	UNITED STATES TREASURY	US GOV	12/30/2021	3,000,000.00	2,949,375.00	2,980,389.89	1.329	0.666	579	09/30/2023
9128286Z8	UNITED STATES TREASURY	US GOV	01/06/2022	3,000,000.00	3,016,173.00	3,053,889.18	1.514	0.970	853	06/30/2024
91282CDR9	UNITED STATES TREASURY	US GOV	01/06/2022	3,000,000.00	2,963,907.00	2,995,770.57	1.416	0.828	671	12/31/2023
91282CDS7	UNITED STATES TREASURY	US GOV	01/20/2022	3,000,000.00	2,959,218.00	2,981,260.10	1.610	1.347	1052	01/15/2025
912828YH7	UNITED STATES TREASURY	US GOV	01/31/2022	3,000,000.00	2,994,375.00	3,013,188.59	1.574	1.326	945	09/30/2024
91282CAM3	UNITED STATES TREASURY	US GOV	01/31/2022	3,000,000.00	2,849,181.00	2,868,957.84	1.701	1.508	1310	09/30/2025
912828ZC7	UNITED STATES TREASURY	US GOV	02/07/2022	3,000,000.00	2,956,758.00	2,962,319.55	1.619	1.556	1096	02/28/2025
912828Y87	UNITED STATES TREASURY	US GOV	02/07/2022	3,000,000.00	3,015,702.00	3,023,439.44	1.529	1.420	884	07/31/2024
91282CBA8	UNITED STATES TREASURY	US GOV	02/10/2022	5,000,000.00	4,887,500.00	4,895,800.64	1.399	1.306	655	12/15/2023
91282CAW1	UNITED STATES TREASURY	US GOV	02/18/2022	4,000,000.00	3,924,064.00	3,918,929.13	1.377	1.456	625	11/15/2023
91282CAP6	UNITED STATES TREASURY	US GOV	02/23/2022	4,000,000.00	3,920,936.00	3,913,376.46	1.358	1.480	594	10/15/2023

616,793,427.39

613,807,436.42

618,581,864.05

0.801

0.599

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PAYABLE TO AUTHORITIES

(231,364,516.75)