



Report: Portfolio Summary
 As of: 01/31/22

Investment Types	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	Yield to Maturity	Book Yield
AGCY BOND	79,385,000.00	77,878,356.94	79,464,227.59	21.829%	1071	1.309	0.802
CD	4,042,010.15	4,042,010.15	4,042,010.15	1.110%	15	0.325	0.325
CORP	26,761,000.00	27,083,495.15	27,123,632.67	7.451%	275	1.471	1.481
MMFUND	60,660,843.31	60,660,843.31	60,660,843.31	16.664%	0	0.070	0.070
MUNI	100,000,000.00	101,691,049.40	101,788,998.68	27.962%	749	1.201	1.481
US GOV	91,000,000.00	89,349,845.00	90,944,949.23	24.983%	1165	1.391	0.833
	361,848,853.46	360,705,599.96	364,024,661.63	100.000%	752	0.926	1.093
PAYABLE TO AUTHORITIES		(15,137,486.22)					



Report: Portfolio Details
As of: 1/31/22

CUSIP	Issuer	Security Type	Purchase Date	Par Value	Market Value	Book Value	Yield	Days	Maturity Date	
							to Maturity	Book Yield		to Maturity
3133EKZK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	09/06/2019	3,000,000.00	3,030,972.33	3,004,233.32	0.922	1.505	560	08/14/2023
3137EAEP0	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	02/21/2020	2,500,000.00	2,507,946.33	2,505,297.52	1.392	1.427	1108	02/12/2025
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORI	AGCY BOND	06/12/2020	3,000,000.00	2,908,683.30	3,000,000.00	1.615	0.680	1226	06/10/2025
3134GVZ35	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	06/30/2020	4,485,000.00	4,360,251.97	4,485,000.00	1.559	0.720	1246	06/30/2025
3134GV4P0	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	07/14/2020	3,000,000.00	2,904,714.15	3,000,000.00	1.548	0.600	1260	07/14/2025
3136G4ZM8	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	07/28/2020	1,250,000.00	1,215,324.53	1,250,000.00	1.488	0.670	1274	07/28/2025
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	07/23/2020	1,195,000.00	1,151,311.74	1,190,869.47	1.459	0.476	1267	07/21/2025
3136G4C43	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	08/14/2020	3,000,000.00	2,914,119.21	3,000,000.00	1.484	0.650	1291	08/14/2025
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	08/19/2020	2,750,000.00	2,660,234.50	2,750,000.00	1.572	0.625	1296	08/19/2025
3134GWPL4	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	08/19/2020	3,000,000.00	2,929,378.44	3,000,000.00	1.309	0.450	1023	11/19/2024
3136G4P56	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	08/26/2020	3,000,000.00	2,961,749.85	3,000,000.00	1.024	0.400	756	02/26/2024
3137EAEV7	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	08/21/2020	2,770,000.00	2,734,722.75	2,768,535.84	1.073	0.284	570	08/24/2023
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	08/27/2020	2,430,000.00	2,334,733.36	2,421,888.44	1.508	0.470	1302	08/25/2025
3134GWSW7	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	09/22/2020	3,000,000.00	2,935,281.21	3,000,000.00	1.257	0.420	960	09/17/2024
3130A3DL5	FEDERAL HOME LOAN BANKS	AGCY BOND	10/08/2020	2,690,000.00	2,744,535.15	2,780,540.40	1.095	0.261	585	09/08/2023
3134GWZL3	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	10/29/2020	1,000,000.00	962,927.02	1,000,000.00	1.594	0.570	1367	10/29/2025
3134GWZX7	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	10/29/2020	3,000,000.00	2,888,781.06	3,000,000.00	1.594	0.570	1367	10/29/2025
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	10/29/2020	3,000,000.00	2,904,065.34	3,000,000.00	1.481	0.600	1367	10/29/2025
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	11/12/2020	3,000,000.00	2,888,582.76	2,993,430.81	1.518	0.559	1376	11/07/2025
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	11/17/2020	3,000,000.00	2,878,754.37	2,985,220.55	1.519	0.512	1331	09/23/2025
3137EAFA2	FEDERAL HOME LOAN MORTGAGE CORI	AGCY BOND	12/04/2020	2,365,000.00	2,326,256.92	2,363,565.25	1.151	0.283	672	12/04/2023
3135GA6B2	FEDERAL NATIONAL MORTGAGE ASSOCIATIO	AGCY BOND	12/17/2020	3,000,000.00	2,896,640.22	3,000,000.00	1.544	0.625	1416	12/17/2025
3130ALB94	FEDERAL HOME LOAN BANKS	AGCY BOND	02/26/2021	3,000,000.00	2,907,195.93	3,000,000.00	1.415	0.630	1487	02/26/2026
3133EMSH6	FEDERAL FARM CREDIT BANKS FUNDING CORI	AGCY BOND	03/03/2021	3,000,000.00	2,922,694.38	3,000,000.00	1.441	0.790	1492	03/03/2026
3130AM4L3	FEDERAL HOME LOAN BANKS	AGCY BOND	04/29/2021	2,450,000.00	2,427,824.88	2,450,000.00	1.426	0.499	1549	04/29/2026
313379Q69	FEDERAL HOME LOAN BANKS	AGCY BOND	06/27/2019	3,000,000.00	3,018,252.09	3,003,012.79	0.423	1.831	130	06/10/2022
313380GJ0	FEDERAL HOME LOAN BANKS	AGCY BOND	10/17/2019	3,000,000.00	3,026,575.44	3,006,531.38	0.532	1.628	221	09/09/2022
3130AQ7E7	FEDERAL HOME LOAN BANKS	AGCY BOND	12/30/2021	3,000,000.00	2,987,358.00	3,000,000.00	1.599	1.500	1611	06/30/2026
3130AFE78	FEDERAL HOME LOAN BANKS	AGCY BOND	01/31/2019	2,500,000.00	2,548,489.73	2,506,101.83	0.721	2.695	312	12/09/2022
440011727	Independent Bank	CD	02/18/2021	2,000,000.00	2,000,000.00	2,000,000.00	0.300	0.300	18	02/18/2022
440010250_1	Independent Bank	CD	02/13/2021	2,032,202.93	2,032,202.93	2,032,202.93	0.350	0.350	13	02/13/2022
440010250_1	Independent Bank	CD	05/13/2021	1,725.98	1,725.98	1,725.98	0.350	0.350	13	02/13/2022
440011727	Independent Bank	CD	05/18/2021	1,463.01	1,463.01	1,463.01	0.300	0.300	18	02/18/2022
440010250_1	Independent Bank	CD	08/13/2021	1,794.31	1,794.31	1,794.31	0.350	0.350	13	02/13/2022
440011727	Independent Bank	CD	08/18/2021	1,513.44	1,513.44	1,513.44	0.300	0.300	18	02/18/2022
440011727	Independent Bank	CD	11/18/2021	1,514.58	1,514.58	1,514.58	0.300	0.300	18	02/18/2022
440010250_1	Independent Bank	CD	11/12/2021	1,795.90	1,795.90	1,795.90	0.350	0.350	13	02/13/2022
037833DV9	APPLE INC	CORP	05/11/2020	1,735,000.00	1,730,299.26	1,733,000.27	0.964	0.842	465	05/11/2023
89114QC48	TORONTO-DOMINION BANK	CORP	09/21/2020	3,000,000.00	3,096,994.98	3,138,450.76	1.268	0.326	534	07/19/2023
931142EK5	WALMART INC	CORP	01/19/2021	4,951,000.00	5,102,909.75	5,155,278.03	1.052	0.251	511	06/26/2023
166764AT7	CHEVRON CORP	CORP	04/24/2019	3,000,000.00	2,999,325.00	2,999,354.31	6.399	2.684	31	03/03/2022
478160CD4	JOHNSON & JOHNSON	CORP	03/04/2019	5,000,000.00	5,005,815.40	4,998,334.25	0.692	2.675	31	03/03/2022
742718EU9	PROCTER & GAMBLE CO	CORP	08/12/2019	3,000,000.00	3,021,898.59	3,004,421.78	0.761	1.859	192	08/11/2022
30231GGB7	EXXON MOBIL CORP	CORP	08/16/2019	475,000.00	478,302.35	475,000.00	0.614	1.902	197	08/16/2022
30231GGB7	EXXON MOBIL CORP	CORP	02/25/2020	2,000,000.00	2,013,904.62	2,004,401.86	0.614	1.483	197	08/16/2022
037833DL1	APPLE INC	CORP	09/11/2019	600,000.00	604,322.74	599,979.34	0.517	1.706	223	09/11/2022
166764AB6	CHEVRON CORP	CORP	03/02/2020	3,000,000.00	3,029,722.47	3,015,412.08	0.682	1.466	308	12/05/2022
CSIP	Colorado Statewide Investment Poo	MMFUND	---	5,051,214.41	5,051,214.41	5,051,214.41	0.020	0.020	0	01/31/2022
CSAFECORE	CSAFE Core	MMFUND	---	27,345,922.32	27,345,922.32	27,345,922.32	0.080	0.080	0	01/31/2022
CSAFE	COLORADO SURPLUS ASSET FUND TRUS'	MMFUND	---	80,223.43	80,223.43	80,223.43	0.040	0.040	0	01/31/2022
SF8888726	COLOTRUST PLUS + FUND	MMFUND	---	5,313,374.36	5,313,374.36	5,313,374.36	0.070	0.070	0	01/31/2022
CL0STR010	COLOTRUST PLUS	MMFUND	---	22,870,108.79	22,870,108.79	22,870,108.79	0.070	0.070	0	01/31/2022
19645R6H9	COLORADO EDL & CULTURAL FACS AUTH RE'	MUNI	03/08/2019	1,230,000.00	1,262,705.70	1,229,876.89	1.588	2.896	760	03/01/2024
57419RK53	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CM	MUNI	04/23/2019	1,895,000.00	1,945,880.75	1,902,499.62	1.738	2.850	760	03/01/2024
91417K2U4	UNIVERSITY COLO ENTERPRISE SYS REV	MUNI	08/20/2019	1,000,000.00	1,013,270.00	1,000,000.00	1.106	2.112	486	06/01/2023
4095586Q1	HAMPTON VA	MUNI	10/08/2019	2,000,000.00	2,060,780.00	2,044,662.55	1.168	1.851	394	03/01/2023
4095586R9	HAMPTON VA	MUNI	10/08/2019	4,295,000.00	4,506,314.00	4,473,970.00	1.589	1.901	760	03/01/2024
196707E41	COLORADO ST BRD GOVERNORS UNIV ENTERPRISE	MUNI	11/07/2019	180,000.00	181,324.80	180,000.00	1.487	1.847	760	03/01/2024

91282CBQ3	UNITED STATES TREASURY	US GOV	03/09/2021	3,000,000.00	2,874,960.00	2,959,021.40	1.559	0.843	1489	02/28/2026
91282CBC4	UNITED STATES TREASURY	US GOV	03/22/2021	3,000,000.00	2,868,867.00	2,948,562.14	1.530	0.823	1430	12/31/2025
912828YY0	UNITED STATES TREASURY	US GOV	03/31/2021	3,000,000.00	3,032,931.00	3,102,314.69	1.364	0.564	1065	12/31/2024
912828YY0	UNITED STATES TREASURY	US GOV	04/15/2021	3,000,000.00	3,032,931.00	3,103,814.30	1.364	0.547	1065	12/31/2024
91282CBW0	UNITED STATES TREASURY	US GOV	04/30/2021	5,000,000.00	4,831,055.00	4,972,662.14	1.576	0.882	1550	04/30/2026
912828ZF0	UNITED STATES TREASURY	US GOV	05/14/2021	3,000,000.00	2,915,976.00	2,994,273.77	1.409	0.561	1155	03/31/2025
91282CCF6	UNITED STATES TREASURY	US GOV	06/21/2021	4,000,000.00	3,861,092.00	3,972,508.66	1.583	0.913	1581	05/31/2026
91282CCF6	UNITED STATES TREASURY	US GOV	06/17/2021	3,000,000.00	2,895,819.00	2,983,521.19	1.583	0.880	1581	05/31/2026
91282CCW9	UNITED STATES TREASURY	US GOV	09/24/2021	5,000,000.00	4,813,475.00	4,964,480.44	1.598	0.909	1673	08/31/2026
91282CCX7	UNITED STATES TREASURY	US GOV	10/04/2021	4,000,000.00	3,904,688.00	3,987,365.51	1.303	0.497	958	09/15/2024
91282CCZ2	UNITED STATES TREASURY	US GOV	10/19/2021	4,000,000.00	3,869,064.00	3,948,931.76	1.606	1.158	1703	09/30/2026
91282CDD0	UNITED STATES TREASURY	US GOV	11/01/2021	3,000,000.00	2,962,734.00	2,993,958.50	1.095	0.491	638	10/31/2023
912828U57	UNITED STATES TREASURY	US GOV	10/29/2021	3,000,000.00	3,054,375.00	3,087,396.04	1.121	0.520	668	11/30/2023
912828Z52	UNITED STATES TREASURY	US GOV	11/16/2021	3,000,000.00	2,999,298.00	3,042,371.98	1.383	0.896	1096	01/31/2025
91282CDH1	UNITED STATES TREASURY	US GOV	11/16/2021	3,000,000.00	2,951,016.00	2,991,502.15	1.349	0.853	1019	11/15/2024
912828YV6	UNITED STATES TREASURY	US GOV	11/23/2021	3,000,000.00	3,012,423.00	3,049,607.18	1.350	0.906	1034	11/30/2024
91282CAZ4	UNITED STATES TREASURY	US GOV	11/23/2021	3,000,000.00	2,871,915.00	2,911,724.77	1.527	1.164	1399	11/30/2025
912828YM6	UNITED STATES TREASURY	US GOV	12/08/2021	3,000,000.00	3,013,125.00	3,044,993.69	1.337	0.945	1004	10/31/2024
912828ZT0	UNITED STATES TREASURY	US GOV	12/30/2021	3,000,000.00	2,884,335.00	2,917,741.98	1.440	1.092	1216	05/31/2025
91282CDA6	UNITED STATES TREASURY	US GOV	12/30/2021	3,000,000.00	2,960,274.00	2,979,439.92	1.056	0.666	607	09/30/2023
9128286Z8	UNITED STATES TREASURY	US GOV	01/06/2022	3,000,000.00	3,034,335.00	3,055,660.18	1.267	0.970	881	06/30/2024
91282CDR9	UNITED STATES TREASURY	US GOV	01/06/2022	3,000,000.00	2,977,383.00	2,995,593.82	1.149	0.828	699	12/31/2023
91282CDS7	UNITED STATES TREASURY	US GOV	01/20/2022	3,000,000.00	2,978,907.00	2,980,760.85	1.368	1.347	1080	01/15/2025
912828YH7	UNITED STATES TREASURY	US GOV	01/31/2022	3,000,000.00	3,014,415.00	3,013,579.78	1.316	1.326	973	09/30/2024
91282CAM3	UNITED STATES TREASURY	US GOV	01/31/2022	3,000,000.00	2,867,814.00	2,866,154.80	1.491	1.508	1338	09/30/2025

361,848,853.46	360,705,599.96	364,024,661.63	1.093	0.926	752
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PAYABLE TO AUTHORITIES

(15,137,486.22)