



Report: Portfolio Summary
 As of: 07/31/21

Investment Types	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	Yield to Maturity	Book Yield
AGCY BOND	79,730,000.00	80,164,044.49	79,849,083.57	19.945%	1190	0.459	0.854
CD	4,035,391.92	4,035,391.92	4,035,391.92	1.008%	199	0.325	0.325
CORP	39,261,000.00	40,142,197.37	39,750,631.25	9.929%	376	0.230	1.875
MMFUND	143,913,167.37	143,913,167.37	143,913,167.37	35.948%	0	0.059	0.059
MUNI	87,045,000.00	91,215,693.15	89,150,100.31	22.269%	818	0.397	1.575
US GOV	43,500,000.00	43,898,173.00	43,638,384.80	10.900%	1236	0.468	0.939
	397,484,559.29	403,368,667.30	400,336,759.23	100.000%	601	0.282	0.848
PAYABLE TO AUTHORITIES		(11,032,614.85)					

Report: Portfolio Details
As of: 7/31/21

CUSIP	Issuer	Security Type	Purchase Date	Par Value	Market Value	Book Value	Yield		Days	
							to Maturity	Book Yield	to Maturity	Maturity Date
3130AFE78	FEDERAL HOME LOAN BANKS	AGCY BOND	01/31/2019	2,500,000.00	2,596,857.65	2,509,711.91	0.144	2.695	496	12/09/2022
3133EKZK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	09/06/2019	3,000,000.00	3,084,838.14	3,005,626.75	0.209	1.505	744	08/14/2023
313380GJ0	FEDERAL HOME LOAN BANKS	AGCY BOND	10/17/2019	3,000,000.00	3,063,355.35	3,011,993.99	0.093	1.628	405	09/09/2022
3137EAEP0	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	02/21/2020	2,500,000.00	2,589,716.15	2,506,178.05	0.475	1.427	1292	02/12/2025
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	06/12/2020	3,000,000.00	2,999,454.81	3,000,000.00	0.685	0.680	1410	06/10/2025
3134GVZ35	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	06/30/2020	4,485,000.00	4,483,462.59	4,485,000.00	0.729	0.720	1430	06/30/2025
3134GV4P0	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	07/14/2020	3,000,000.00	3,001,526.61	3,000,000.00	0.488	0.600	1444	07/14/2025
3136G4ZM8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	07/28/2020	1,250,000.00	1,249,682.95	1,250,000.00	0.676	0.670	1458	07/28/2025
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	07/23/2020	1,195,000.00	1,186,311.23	1,190,269.14	0.560	0.476	1451	07/21/2025
3136G4C43	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	08/14/2020	3,000,000.00	2,997,925.29	3,000,000.00	0.667	0.650	1475	08/14/2025
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	08/19/2020	2,750,000.00	2,745,463.46	2,750,000.00	0.666	0.625	1480	08/19/2025
3134GWPL4	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	08/19/2020	3,000,000.00	2,996,359.59	3,000,000.00	0.487	0.450	1207	11/19/2024
3136G4P56	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	08/26/2020	3,000,000.00	3,008,305.32	3,000,000.00	0.142	0.400	940	02/26/2024
3137EAEV7	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	08/21/2020	2,770,000.00	2,772,572.44	2,768,062.36	0.205	0.284	754	08/24/2023
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	08/27/2020	2,430,000.00	2,408,439.87	2,420,741.22	0.596	0.470	1486	08/25/2025
3134GWSW7	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	09/22/2020	3,000,000.00	2,996,732.97	3,000,000.00	0.455	0.420	1144	09/17/2024
3130A3DL5	FEDERAL HOME LOAN BANKS	AGCY BOND	10/08/2020	2,690,000.00	2,811,812.53	2,809,066.83	0.218	0.261	769	09/08/2023
3134GWZL3	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	10/29/2020	1,000,000.00	997,292.26	1,000,000.00	0.635	0.570	1551	10/29/2025
3134GWZX7	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	10/29/2020	3,000,000.00	2,991,876.78	3,000,000.00	0.635	0.570	1551	10/29/2025
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	10/29/2020	3,000,000.00	2,990,677.50	3,000,000.00	0.674	0.600	1551	10/29/2025
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	11/12/2020	3,000,000.00	2,985,670.68	2,992,551.73	0.613	0.559	1560	11/07/2025
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	11/17/2020	3,000,000.00	2,973,554.91	2,983,175.88	0.590	0.512	1515	09/23/2025
3137EAF2	FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	12/04/2020	2,365,000.00	2,367,136.12	2,363,171.82	0.211	0.283	856	12/04/2023
3135GA6B2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	12/17/2020	3,000,000.00	2,990,514.42	3,000,000.00	0.698	0.625	1600	12/17/2025
3130A0EN6	FEDERAL HOME LOAN BANKS	AGCY BOND	01/10/2019	2,000,000.00	2,019,608.18	2,001,367.81	0.158	2.675	132	12/10/2021
3135G0U92	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	01/11/2019	1,345,000.00	1,360,236.75	1,344,855.98	0.091	2.650	164	01/11/2022
3130ALB94	FEDERAL HOME LOAN BANKS	AGCY BOND	02/26/2021	3,000,000.00	2,986,903.92	3,000,000.00	0.727	0.630	1671	02/26/2026
3133EMSH6	FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	03/03/2021	3,000,000.00	2,997,701.16	3,000,000.00	0.807	0.790	1676	03/03/2026
3130AM4L3	FEDERAL HOME LOAN BANKS	AGCY BOND	04/29/2021	2,450,000.00	2,457,952.09	2,450,000.00	0.065	0.500	1733	04/29/2026
313379Q69	FEDERAL HOME LOAN BANKS	AGCY BOND	06/27/2019	3,000,000.00	3,052,102.77	3,007,310.10	0.107	1.831	314	06/10/2022
440011727	Independent Bank	CD	02/18/2021	2,000,000.00	2,000,000.00	2,000,000.00	0.300	0.300	202	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	197	02/13/2022
440010250_1	Independent Bank	CD	05/13/2021	1,725.98	1,725.98	1,725.98	0.350	0.350	197	02/13/2022
440011727	Independent Bank	CD	05/18/2021	1,463.01	1,463.01	1,463.01	0.300	0.300	202	02/18/2022
742718EU9	PROCTER & GAMBLE CO	CORP	08/12/2019	3,000,000.00	3,060,433.83	3,008,681.51	0.192	1.859	376	08/11/2022
30231GBB7	EXXON MOBIL CORP	CORP	08/16/2019	475,000.00	483,344.61	475,000.00	0.217	1.902	381	08/16/2022
037833DL1	APPLE INC	CORP	09/11/2019	600,000.00	610,150.47	599,962.22	0.179	1.706	407	09/11/2022
30231GBB7	EXXON MOBIL CORP	CORP	02/25/2020	2,000,000.00	2,035,135.18	2,008,534.22	0.217	1.483	381	08/16/2022
166764AB6	CHEVRON CORP	CORP	03/02/2020	3,000,000.00	3,069,829.77	3,028,540.89	0.230	1.466	492	12/05/2022
037833DV9	APPLE INC	CORP	05/11/2020	1,735,000.00	1,750,036.60	1,732,207.27	0.262	0.842	649	05/11/2023
89114QC48	TORONTO-DOMINION BANK	CORP	09/21/2020	3,000,000.00	3,187,628.28	3,186,246.14	0.312	0.326	718	07/19/2023
89233P5T9	TOYOTA MOTOR CREDIT CORP	CORP	01/18/2019	3,500,000.00	3,548,765.29	3,503,233.36	0.201	3.083	165	01/12/2022
931142EK5	WALMART INC	CORP	01/19/2021	4,951,000.00	5,228,580.93	5,233,748.09	0.312	0.251	695	06/26/2023
037833CM0	APPLE INC	CORP	02/11/2019	3,000,000.00	3,030,191.10	2,996,967.31	0.219	2.702	193	02/09/2022
594918BA1	MICROSOFT CORP	CORP	04/22/2019	3,000,000.00	3,029,830.20	2,997,049.37	0.164	2.567	196	02/12/2022
166764AT7	CHEVRON CORP	CORP	04/24/2019	3,000,000.00	3,028,005.54	2,995,394.08	0.212	2.684	215	03/03/2022
478160CD4	JOHNSON & JOHNSON	CORP	03/04/2019	5,000,000.00	5,051,809.10	4,988,117.63	0.209	2.675	215	03/03/2022
30231GAJ1	EXXON MOBIL CORP	CORP	04/22/2019	3,000,000.00	3,028,456.47	2,996,949.17	0.206	2.575	218	03/06/2022
CSIP	Colorado Statewide Investment Pool	MMFUND	---	5,050,656.63	5,050,656.63	5,050,656.63	0.020	0.020	0	07/31/2021
CSAFECORE	CSAFE Core	MMFUND	---	84,248,674.30	84,248,674.30	84,248,674.30	0.080	0.080	0	07/31/2021
SF8888726	COLOTRUST PLUS + FUND	MMFUND	---	12,282,477.39	12,282,477.39	12,282,477.39	0.030	0.030	0	07/31/2021
CL0STR010	COLOTRUST PLUS	MMFUND	---	42,251,144.82	42,251,144.82	42,251,144.82	0.030	0.030	0	07/31/2021
CSAFE	COLORADO SURPLUS ASSET FUND TRUST	MMFUND	---	80,214.23	80,214.23	80,214.23	0.020	0.020	0	07/31/2021
19645R6H9	COLORADO EDL & CULTURAL FACS AUTH REV	MUNI	03/08/2019	1,230,000.00	1,299,814.80	1,229,847.05	0.673	2.896	944	03/01/2024
57419RK53	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV	MUNI	04/23/2019	1,895,000.00	2,003,526.65	1,904,317.71	0.813	2.850	944	03/01/2024
91417K2U4	UNIVERSITY COLO ENTERPRISE SYS REV	MUNI	08/20/2019	1,000,000.00	1,033,690.00	1,000,000.00	0.271	2.112	670	06/01/2023
73474TAH3	PORT MORROW ORE TRANSMISSION FACS REV	MUNI	09/18/2019	2,500,000.00	2,573,900.00	2,524,589.43	0.211	1.998	397	09/01/2022
4095586Q1	HAMPTON VA	MUNI	10/08/2019	2,000,000.00	2,111,100.00	2,065,573.26	0.480	1.851	578	03/01/2023
4095586R9	HAMPTON VA	MUNI	10/08/2019	4,295,000.00	4,660,332.70	4,517,356.67	0.676	1.901	944	03/01/2024
196707E41	COLORADO ST BRD GOVERNORS UNIV ENTERPRISE SYS REV	MUNI	11/07/2019	180,000.00	185,328.00	180,000.00	0.690	1.847	944	03/01/2024
196480DX2	COLORADO HSG & FIN AUTH	MUNI	11/20/2019	460,000.00	469,664.60	460,000.00	0.978	2.190	639	05/01/2023
196480DY0	COLORADO HSG & FIN AUTH	MUNI	11/20/2019	475,000.00	487,635.00	475,000.00	1.052	2.250	823	11/01/2023

