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# Westminster CO Operating/LGIP Consolidated - [REDACTED]

## MONTHLY ACCOUNT STATEMENT

FEBRUARY 1, 2022 THROUGH FEBRUARY 28, 2022

[REDACTED]
[REDACTED]
[REDACTED]

**CHANDLER** ASSET MANAGEMENT  
chandlerasset.com

*Information contained herein is confidential. We urge you to compare this statement to the one you receive from your qualified custodian. Please see Important Disclosures.*



**PORTFOLIO CHARACTERISTICS**

Average Modified Duration	1.67
Average Coupon	1.00%
Average Purchase YTM	0.90%
Average Market YTM	1.24%
Average S&P/Moody Rating	AA+/Aaa
Average Final Maturity	1.70 yrs
Average Life	1.68 yrs

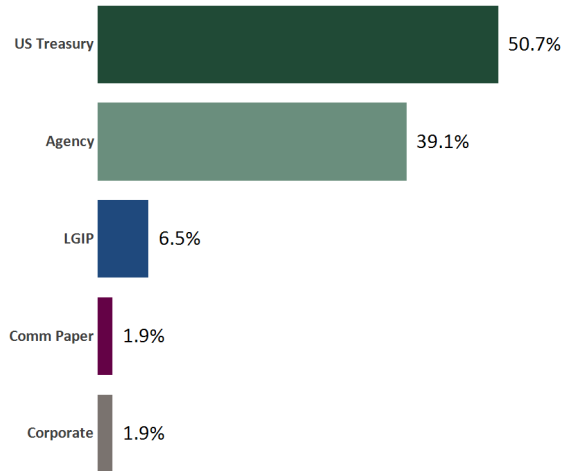
**ACCOUNT SUMMARY**

	Beg. Values as of 1/31/22	End Values as of 2/28/22
Market Value	307,944,426	312,706,357
Accrued Interest	691,199	738,933
<b>Total Market Value</b>	<b>308,635,625</b>	<b>313,445,291</b>
Income Earned	248,433	231,213
Cont/WD		
Par	309,876,523	315,818,569
Book Value	310,474,985	316,469,137
Cost Value	310,874,104	316,897,207

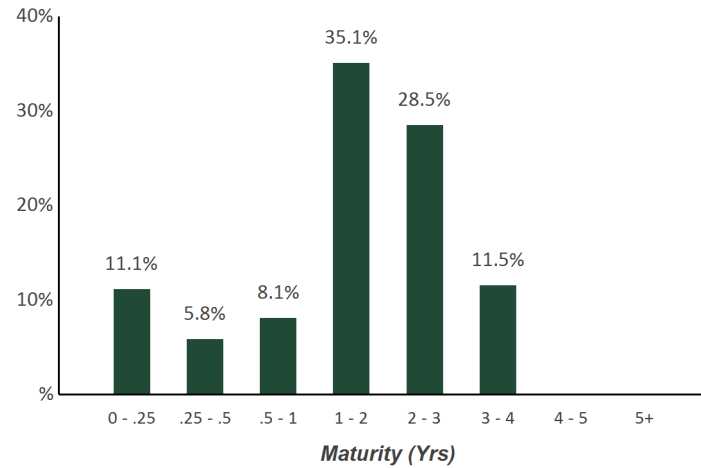
**TOP ISSUERS**

Government of United States	50.7%
Federal Home Loan Mortgage Corp	11.2%
Federal National Mortgage Assoc	10.8%
Federal Home Loan Bank	9.7%
Federal Farm Credit Bank	7.4%
ColoTrust	4.3%
Toyota Motor Corp	1.9%
Amazon.com Inc	1.2%
<b>Total</b>	<b>97.2%</b>

**SECTOR ALLOCATION**



**MATURITY DISTRIBUTION**



**CREDIT QUALITY (S&P)**





CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
<b>AGENCY</b>									
3133EKBV7	FFCB Note 2.55% Due 3/1/2022	4,000,000.00	02/27/2019 2.54%	4,001,040.00 4,000,000.00	100.00 2.55%	4,000,000.00 51,000.00	1.29% 0.00	Aaa / AA+ AAA	0.00 0.01
313378WG2	FHLB Note 2.5% Due 3/11/2022	2,000,000.00	04/05/2018 2.66%	1,987,960.00 1,999,916.10	100.07 0.56%	2,001,394.00 23,611.11	0.65% 1,477.90	Aaa / AA+ NR	0.03 0.04
3135G0V59	FNMA Note 2.25% Due 4/12/2022	3,500,000.00	04/11/2019 2.36%	3,489,325.00 3,499,589.80	100.24 0.27%	3,508,438.50 30,406.25	1.13% 8,848.70	Aaa / AA+ AAA	0.12 0.12
3133ELXW9	FFCB Note 0.3% Due 4/27/2022	5,000,000.00	04/28/2020 0.33%	4,997,400.00 4,999,796.43	100.00 0.31%	4,999,920.00 5,166.67	1.60% 123.57	Aaa / AA+ AAA	0.16 0.16
3130AEBM1	FHLB Note 2.75% Due 6/10/2022	4,500,000.00	Various 2.85%	4,483,950.00 4,498,862.17	100.65 0.43%	4,529,470.50 27,843.75	1.45% 30,608.33	Aaa / AA+ NR	0.28 0.28
313383WD9	FHLB Note 3.125% Due 9/9/2022	2,000,000.00	01/03/2019 2.49%	2,044,120.00 2,006,316.96	101.32 0.62%	2,026,454.00 29,861.11	0.66% 20,137.04	Aaa / AA+ AAA	0.53 0.52
3130AFE78	FHLB Note 3% Due 12/9/2022	4,000,000.00	01/28/2019 2.72%	4,040,720.00 4,008,172.88	101.68 0.84%	4,067,160.00 27,333.33	1.31% 58,987.12	Aaa / AA+ AAA	0.78 0.77
3135G0T94	FNMA Note 2.375% Due 1/19/2023	5,000,000.00	03/06/2019 2.56%	4,965,500.00 4,992,072.34	101.13 1.10%	5,056,445.00 13,854.17	1.62% 64,372.66	Aaa / AA+ AAA	0.89 0.88
313382AX1	FHLB Note 2.125% Due 3/10/2023	4,500,000.00	04/22/2020 0.45%	4,715,910.00 4,576,831.91	101.04 1.11%	4,546,899.00 45,421.88	1.47% (29,932.91)	Aaa / AA+ AAA	1.03 1.01
3137EAEQ8	FHLMC Note 0.375% Due 4/20/2023	4,500,000.00	04/17/2020 0.46%	4,488,750.00 4,495,736.30	99.13 1.14%	4,460,998.50 6,140.63	1.43% (34,737.80)	Aaa / AA+ AAA	1.14 1.14
3137EAER6	FHLMC Note 0.375% Due 5/5/2023	4,000,000.00	05/13/2020 0.30%	4,008,520.00 4,003,373.48	99.08 1.16%	3,963,168.00 4,833.33	1.27% (40,205.48)	Aaa / AA+ AAA	1.18 1.18
3135G04Q3	FNMA Note 0.25% Due 5/22/2023	5,500,000.00	Various 0.34%	5,485,580.00 5,494,091.42	98.88 1.16%	5,438,581.50 3,781.25	1.74% (55,509.92)	Aaa / AA+ AAA	1.23 1.22
3133834G3	FHLB Note 2.125% Due 6/9/2023	4,000,000.00	06/18/2019 1.92%	4,031,440.00 4,010,075.53	101.06 1.29%	4,042,216.00 19,361.11	1.30% 32,140.47	Aaa / AA+ NR	1.28 1.26
3133EKSN7	FFCB Note 1.77% Due 6/26/2023	3,500,000.00	06/27/2019 1.85%	3,489,640.00 3,496,570.38	100.90 1.08%	3,531,629.50 11,185.42	1.13% 35,059.12	Aaa / AA+ AAA	1.32 1.31
3137EAES4	FHLMC Note 0.25% Due 6/26/2023	7,000,000.00	07/16/2020 0.30%	6,989,150.00 6,995,116.99	98.73 1.22%	6,911,121.00 3,159.72	2.21% (83,995.99)	Aaa / AA+ AAA	1.32 1.32
3135G05G4	FNMA Note 0.25% Due 7/10/2023	10,000,000.00	07/16/2020 0.30%	9,985,900.00 9,993,554.29	98.59 1.29%	9,859,170.00 3,541.67	3.15% (134,384.29)	Aaa / AA+ AAA	1.36 1.36



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
<b>AGENCY</b>									
3137EAEV7	FHLMC Note 0.25% Due 8/24/2023	5,000,000.00	01/11/2022 0.83%	4,953,800.00 4,957,565.03	98.50 1.27%	4,924,830.00 243.06	1.57% (32,735.03)	Aaa / AA+ AAA	1.48 1.48
3130A3DL5	FHLB Note 2.375% Due 9/8/2023	4,000,000.00	06/26/2019 1.86%	4,082,360.00 4,029,851.47	101.50 1.38%	4,060,032.00 45,652.78	1.31% 30,180.53	Aaa / AA+ NR	1.53 1.48
3137EAEZ8	FHLMC Note 0.25% Due 11/6/2023	8,500,000.00	11/05/2020 0.23%	8,503,825.00 8,502,148.29	98.14 1.37%	8,341,602.50 6,788.19	2.66% (160,545.79)	Aaa / AA+ AAA	1.69 1.67
3133ENEX4	FFCB Note 0.55% Due 11/24/2023	4,500,000.00	01/05/2022 0.80%	4,479,300.00 4,480,927.07	98.48 1.44%	4,431,505.50 6,668.75	1.42% (49,421.57)	Aaa / AA+ AAA	1.74 1.72
3135G06H1	FNMA Note 0.25% Due 11/27/2023	6,500,000.00	Various 0.25%	6,499,650.00 6,499,796.87	98.01 1.41%	6,370,448.50 4,243.05	2.03% (129,348.37)	Aaa / AA+ AAA	1.75 1.73
3137EAF2	FHLMC Note 0.25% Due 12/4/2023	6,500,000.00	Various 0.23%	6,504,050.00 6,502,414.25	98.01 1.40%	6,370,513.50 3,927.08	2.03% (131,900.75)	Aaa / AA+ AAA	1.76 1.75
3135G0V34	FNMA Note 2.5% Due 2/5/2024	3,600,000.00	11/14/2019 1.67%	3,721,644.00 3,655,766.66	101.97 1.46%	3,671,082.00 6,500.00	1.17% 15,315.34	Aaa / AA+ AAA	1.94 1.89
3133EKMX1	FFCB Note 2.23% Due 2/23/2024	4,000,000.00	07/30/2019 1.90%	4,057,160.00 4,024,825.34	101.51 1.46%	4,060,272.00 1,982.22	1.30% 35,446.66	Aaa / AA+ AAA	1.99 1.94
3130AQF40	FHLB Note 1% Due 12/20/2024	5,000,000.00	12/21/2021 1.01%	4,998,950.00 4,999,016.22	98.38 1.59%	4,919,175.00 9,583.33	1.57% (79,841.22)	Aaa / AA+ AAA	2.81 2.75
3133ENKS8	FFCB Note 1.125% Due 1/6/2025	2,000,000.00	01/10/2022 1.21%	1,995,080.00 1,995,300.97	98.59 1.63%	1,971,880.00 3,125.00	0.63% (23,420.97)	Aaa / AA+ AAA	2.86 2.79
<b>Total Agency</b>		<b>122,600,000.00</b>	<b>1.10%</b>	<b>123,000,724.00</b> <b>122,717,689.15</b>	<b>1.21%</b>	<b>122,064,406.50</b> <b>395,214.86</b>	<b>39.07%</b> <b>(653,282.65)</b>	<b>Aaa / AA+</b> <b>AAA</b>	<b>1.29</b> <b>1.27</b>
<b>COMMERCIAL PAPER</b>									
89233HKM5	Toyota Motor Credit Discount CP 0.58% Due 10/21/2022	6,000,000.00	01/24/2022 0.59%	5,973,996.67 5,977,380.00	99.62 0.59%	5,977,380.00 0.00	1.91% 0.00	P-1 / A-1+ F-1	0.64 0.64
<b>Total Commercial Paper</b>		<b>6,000,000.00</b>	<b>0.59%</b>	<b>5,973,996.67</b> <b>5,977,380.00</b>	<b>0.59%</b>	<b>5,977,380.00</b> <b>0.00</b>	<b>1.91%</b> <b>0.00</b>	<b>Aaa / AAA</b> <b>AA</b>	<b>0.64</b> <b>0.64</b>
<b>CORPORATE</b>									
023135BW5	Amazon.com Inc Note 0.45% Due 5/12/2024	4,000,000.00	12/15/2021 0.96%	3,951,200.00 3,955,317.67	97.65 1.54%	3,905,840.00 5,450.00	1.25% (49,477.67)	A1 / AA AA-	2.20 2.18



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
<b>CORPORATE</b>									
037833AZ3	Apple Inc Note 2.5% Due 2/9/2025	2,000,000.00	02/07/2022 1.77%	2,042,600.00 2,041,822.63	101.68 1.91%	2,033,588.00 3,055.56	0.65% (8,234.63)	Aaa / AA+ NR	2.95 2.83
<b>Total Corporate</b>		<b>6,000,000.00</b>	<b>1.24%</b>	<b>5,993,800.00</b> <b>5,997,140.30</b>	<b>1.67%</b>	<b>5,939,428.00</b> <b>8,505.56</b>	<b>1.90%</b> <b>(57,712.30)</b>	<b>Aa3 / AA</b> <b>AA-</b>	<b>2.46</b> <b>2.40</b>
<b>LOCAL GOV INVESTMENT POOL</b>									
99COLOT\$0	ColoTrust Investment Pool Plus	13,626,769.07	Various 0.11%	13,626,769.07 13,626,769.07	1.00 0.11%	13,626,769.07 0.00	4.35% 0.00	NR / AAA NR	0.00 0.00
99CSAFE\$0	CSAFE Investment Pool	3,261,760.57	Various 0.08%	3,261,760.57 3,261,760.57	1.00 0.08%	3,261,760.57 0.00	1.04% 0.00	P-1 / A-1+ F-1+	0.00 0.00
PPCSIPX\$1	Public Financial Management CSIP	3,330,039.80	Various 0.04%	3,330,039.80 3,330,039.80	1.00 0.04%	3,330,039.80 0.00	1.06% 0.00	NR / AAA NR	0.00 0.00
<b>Total Local Gov Investment Pool</b>		<b>20,218,569.44</b>	<b>0.10%</b>	<b>20,218,569.44</b> <b>20,218,569.44</b>	<b>0.10%</b>	<b>20,218,569.44</b> <b>0.00</b>	<b>6.45%</b> <b>0.00</b>	<b>Aaa / AAA</b> <b>AAA</b>	<b>0.00</b> <b>0.00</b>
<b>US TREASURY</b>									
912828XR6	US Treasury Note 1.75% Due 5/31/2022	1,500,000.00	08/03/2018 2.81%	1,442,871.09 1,496,270.64	100.32 0.49%	1,504,779.00 6,562.50	0.48% 8,508.36	Aaa / AA+ AAA	0.25 0.25
912828XG0	US Treasury Note 2.125% Due 6/30/2022	4,000,000.00	04/26/2018 2.76%	3,901,250.00 3,992,149.31	100.53 0.54%	4,021,264.00 14,088.40	1.29% 29,114.69	Aaa / AA+ AAA	0.33 0.34
9128282P4	US Treasury Note 1.875% Due 7/31/2022	4,000,000.00	12/30/2019 1.59%	4,028,906.25 4,004,659.33	100.54 0.60%	4,021,408.00 6,008.29	1.28% 16,748.67	Aaa / AA+ AAA	0.42 0.42
912828YA2	US Treasury Note 1.5% Due 8/15/2022	4,000,000.00	01/02/2020 1.59%	3,990,781.25 3,998,382.85	100.41 0.61%	4,016,408.00 2,320.44	1.28% 18,025.15	Aaa / AA+ AAA	0.46 0.46
912828L57	US Treasury Note 1.75% Due 9/30/2022	4,000,000.00	01/31/2022 0.54%	4,031,718.75 4,028,033.58	100.58 0.75%	4,023,280.00 29,230.77	1.29% (4,753.58)	Aaa / AA+ AAA	0.59 0.58
912828M80	US Treasury Note 2% Due 11/30/2022	4,000,000.00	12/11/2019 1.63%	4,042,187.50 4,010,673.48	100.82 0.91%	4,032,656.00 20,000.00	1.29% 21,982.52	Aaa / AA+ AAA	0.75 0.74



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
<b>US TREASURY</b>									
912828Q29	US Treasury Note 1.5% Due 3/31/2023	4,000,000.00	12/30/2019 1.61%	3,986,718.75 3,995,576.65	100.41 1.12%	4,016,408.00 25,054.95	1.29% 20,831.35	Aaa / AA+ AAA	1.08 1.07
912828R28	US Treasury Note 1.625% Due 4/30/2023	5,000,000.00	01/02/2020 1.62%	5,000,781.25 5,000,274.41	100.53 1.17%	5,026,365.00 27,158.15	1.61% 26,090.59	Aaa / AA+ AAA	1.17 1.15
912828R69	US Treasury Note 1.625% Due 5/31/2023	3,000,000.00	12/11/2019 1.63%	3,000,000.00 3,000,000.00	100.55 1.18%	3,016,641.00 12,187.50	0.97% 16,641.00	Aaa / AA+ AAA	1.25 1.23
91282CCU3	US Treasury Note 0.125% Due 8/31/2023	2,500,000.00	12/29/2021 0.66%	2,477,734.38 2,479,931.65	98.27 1.29%	2,456,737.50 8.49	0.78% (23,194.15)	Aaa / AA+ AAA	1.50 1.49
912828T91	US Treasury Note 1.625% Due 10/31/2023	5,000,000.00	Various 1.59%	5,006,054.69 5,002,557.55	100.42 1.37%	5,020,900.00 27,158.14	1.61% 18,342.45	Aaa / AA+ AAA	1.67 1.63
912828V80	US Treasury Note 2.25% Due 1/31/2024	5,000,000.00	12/30/2019 1.65%	5,117,187.50 5,055,059.27	101.56 1.42%	5,078,125.00 9,012.43	1.62% 23,065.73	Aaa / AA+ AAA	1.92 1.88
91282CBR1	US Treasury Note 0.25% Due 3/15/2024	5,000,000.00	12/06/2021 0.73%	4,945,898.44 4,951,380.38	97.55 1.47%	4,877,735.00 5,766.57	1.56% (73,645.38)	Aaa / AA+ AAA	2.04 2.02
91282CBV2	US Treasury Note 0.375% Due 4/15/2024	2,000,000.00	04/28/2021 0.36%	2,001,171.88 2,000,841.24	97.68 1.49%	1,953,594.00 2,822.80	0.62% (47,247.24)	Aaa / AA+ AAA	2.13 2.10
91282CCC3	US Treasury Note 0.25% Due 5/15/2024	4,500,000.00	05/27/2021 0.31%	4,492,441.41 4,494,353.82	97.28 1.51%	4,377,478.50 3,294.20	1.40% (116,875.32)	Aaa / AA+ AAA	2.21 2.19
91282CCG4	US Treasury Note 0.25% Due 6/15/2024	6,500,000.00	Various 0.41%	6,470,000.00 6,476,939.38	97.13 1.53%	6,313,632.00 3,392.86	2.02% (163,307.38)	Aaa / AA+ AAA	2.30 2.27
91282CCL3	US Treasury Note 0.375% Due 7/15/2024	6,000,000.00	Various 0.35%	6,003,984.37 6,003,211.60	97.30 1.53%	5,838,282.00 2,796.96	1.86% (164,929.60)	Aaa / AA+ AAA	2.38 2.35
912828Y87	US Treasury Note 1.75% Due 7/31/2024	4,500,000.00	07/12/2021 0.43%	4,680,351.56 4,642,953.71	100.52 1.53%	4,523,553.00 6,308.70	1.45% (119,400.71)	Aaa / AA+ AAA	2.42 2.36
91282CCT6	US Treasury Note 0.375% Due 8/15/2024	6,000,000.00	Various 0.43%	5,990,273.44 5,991,986.31	97.17 1.55%	5,830,314.00 870.16	1.86% (161,672.31)	Aaa / AA+ AAA	2.46 2.44
912828YE4	US Treasury Note 1.25% Due 8/31/2024	7,000,000.00	Various 0.28%	7,244,804.69 7,169,658.96	99.26 1.55%	6,948,046.00 237.77	2.22% (221,612.96)	Aaa / AA+ AAA	2.51 2.45
91282CCX7	US Treasury Note 0.375% Due 9/15/2024	3,000,000.00	09/28/2021 0.55%	2,984,765.63 2,986,907.74	97.04 1.57%	2,911,056.00 5,189.92	0.93% (75,851.74)	Aaa / AA+ AAA	2.55 2.51
912828YH7	US Treasury Note 1.5% Due 9/30/2024	2,500,000.00	08/09/2021 0.44%	2,582,324.22 2,567,754.20	99.81 1.57%	2,495,312.50 15,659.34	0.80% (72,441.70)	Aaa / AA+ AAA	2.59 2.51



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
<b>US TREASURY</b>									
91282CDB4	US Treasury Note 0.625% Due 10/15/2024	4,000,000.00	10/28/2021 0.77%	3,983,125.00 3,985,001.74	97.56 1.58%	3,902,344.00 9,409.34	1.25% (82,657.74)	Aaa / AA+ AAA	2.63 2.58
912828YM6	US Treasury Note 1.5% Due 10/31/2024	4,000,000.00	07/26/2021 0.42%	4,140,000.00 4,114,513.42	99.79 1.58%	3,991,408.00 20,055.25	1.28% (123,105.42)	Aaa / AA+ AAA	2.67 2.59
91282CDH1	US Treasury Note 0.75% Due 11/15/2024	5,500,000.00	11/29/2021 0.81%	5,490,332.03 5,491,145.89	97.76 1.60%	5,376,679.00 12,078.73	1.72% (114,466.89)	Aaa / AA+ AAA	2.72 2.66
912828YV6	US Treasury Note 1.5% Due 11/30/2024	4,000,000.00	08/30/2021 0.45%	4,134,843.75 4,114,168.47	99.74 1.60%	3,989,688.00 15,000.00	1.28% (124,480.47)	Aaa / AA+ AAA	2.76 2.68
91282CDN8	US Treasury Note 1% Due 12/15/2024	3,000,000.00	12/10/2021 1.04%	2,996,601.56 2,996,837.22	98.37 1.60%	2,951,016.00 6,263.74	0.94% (45,821.22)	Aaa / AA+ AAA	2.80 2.73
912828YY0	US Treasury Note 1.75% Due 12/31/2024	4,000,000.00	09/07/2021 0.49%	4,164,531.25 4,141,104.62	100.41 1.60%	4,016,564.00 11,602.21	1.29% (124,540.62)	Aaa / AA+ AAA	2.84 2.75
912828Z52	US Treasury Note 1.375% Due 1/31/2025	6,000,000.00	Various 0.34%	6,244,335.94 6,180,284.75	99.34 1.61%	5,960,154.00 6,609.12	1.90% (220,130.75)	Aaa / AA+ AAA	2.93 2.85
912828ZC7	US Treasury Note 1.125% Due 2/28/2025	4,000,000.00	11/01/2021 0.88%	4,032,031.25 4,028,891.45	98.56 1.62%	3,942,344.00 122.28	1.26% (86,547.45)	Aaa / AA+ AAA	3.00 2.93
912828ZF0	US Treasury Note 0.5% Due 3/31/2025	5,000,000.00	03/09/2021 0.61%	4,977,929.69 4,983,195.03	96.60 1.63%	4,830,080.00 10,439.56	1.54% (153,115.03)	Aaa / AA+ AAA	3.09 3.03
912828ZL7	US Treasury Note 0.375% Due 4/30/2025	7,500,000.00	Various 0.32%	7,516,015.63 7,511,942.41	96.08 1.65%	7,206,150.00 9,400.90	2.30% (305,792.41)	Aaa / AA+ AAA	3.17 3.12
912828ZT0	US Treasury Note 0.25% Due 5/31/2025	8,000,000.00	05/03/2021 0.62%	7,882,187.50 7,905,955.99	95.54 1.67%	7,642,816.00 5,000.00	2.44% (263,139.99)	Aaa / AA+ AAA	3.25 3.21
912828ZW3	US Treasury Note 0.25% Due 6/30/2025	7,000,000.00	Various 0.73%	6,872,226.56 6,889,967.37	95.40 1.67%	6,677,888.00 2,900.55	2.13% (212,079.37)	Aaa / AA+ AAA	3.34 3.30
91282CAB7	US Treasury Note 0.25% Due 7/31/2025	6,000,000.00	11/08/2021 0.92%	5,853,750.00 5,865,794.12	95.26 1.68%	5,715,468.00 1,201.66	1.82% (150,326.12)	Aaa / AA+ AAA	3.42 3.38
<b>Total US Treasury</b>		<b>161,000,000.00</b>	<b>0.84%</b>	<b>161,710,117.21</b> <b>161,558,358.54</b>	<b>1.41%</b>	<b>158,506,573.50</b> <b>335,212.68</b>	<b>50.68%</b> <b>(3,051,785.04)</b>	<b>Aaa / AA+</b> <b>AAA</b>	<b>2.24</b> <b>2.20</b>
<b>TOTAL PORTFOLIO</b>		<b>315,818,569.44</b>	<b>0.90%</b>	<b>316,897,207.32</b> <b>316,469,137.43</b>	<b>1.24%</b>	<b>312,706,357.44</b> <b>738,933.10</b>	<b>100.00%</b> <b>(3,762,779.99)</b>	<b>Aaa / AA+</b> <b>AAA</b>	<b>1.70</b> <b>1.67</b>
<b>TOTAL MARKET VALUE PLUS ACCRUED</b>						<b>313,445,290.54</b>			

As of February 28, 2022



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>ACQUISITIONS</b>										
Purchase	02/01/2022	912828L57	4,000,000.00	US Treasury Note 1.75% Due 9/30/2022	100.793	0.54%	4,031,718.75	23,846.15	4,055,564.90	0.00
Purchase	02/09/2022	037833AZ3	2,000,000.00	Apple Inc Note 2.5% Due 2/9/2025	102.130	1.77%	2,042,600.00	0.00	2,042,600.00	0.00
Purchase	02/28/2022	99COLOT\$0	904.16	ColoTrust Investment Pool Plus	1.000	0.11%	904.16	0.00	904.16	0.00
Purchase	02/28/2022	99CSAFE\$0	178.73	CSAFE Investment Pool	1.000	0.08%	178.73	0.00	178.73	0.00
Purchase	02/28/2022	PPCSIPX\$1	104.59	Public Financial Management CSIP	1.000	0.04%	104.59	0.00	104.59	0.00
<b>Subtotal</b>			<b>6,001,187.48</b>				<b>6,075,506.23</b>	<b>23,846.15</b>	<b>6,099,352.38</b>	<b>0.00</b>
Security Contribution	02/07/2022	99CSAFE\$0	1,500,000.00	CSAFE Investment Pool	1.000		1,500,000.00	0.00	1,500,000.00	0.00
Security Contribution	02/08/2022	99COLOT\$0	1,500,000.00	ColoTrust Investment Pool Plus	1.000		1,500,000.00	0.00	1,500,000.00	0.00
Security Contribution	02/08/2022	PPCSIPX\$1	1,000,000.00	Public Financial Management CSIP	1.000		1,000,000.00	0.00	1,000,000.00	0.00
Security Contribution	02/23/2022	99COLOT\$0	2,000,000.00	ColoTrust Investment Pool Plus	1.000		2,000,000.00	0.00	2,000,000.00	0.00
<b>Subtotal</b>			<b>6,000,000.00</b>				<b>6,000,000.00</b>	<b>0.00</b>	<b>6,000,000.00</b>	<b>0.00</b>
<b>TOTAL ACQUISITIONS</b>			<b>12,001,187.48</b>				<b>12,075,506.23</b>	<b>23,846.15</b>	<b>12,099,352.38</b>	<b>0.00</b>
<b>DISPOSITIONS</b>										
Maturity	02/28/2022	912828W55	2,500,000.00	US Treasury Note 1.875% Due 2/28/2022	100.000		2,500,000.00	0.00	2,500,000.00	0.00
<b>Subtotal</b>			<b>2,500,000.00</b>				<b>2,500,000.00</b>	<b>0.00</b>	<b>2,500,000.00</b>	<b>0.00</b>
Security Withdrawal	02/02/2022	99COLOT\$0	59,141.29	ColoTrust Investment Pool Plus	1.000		59,141.29	0.00	59,141.29	0.00
Security Withdrawal	02/03/2022	99COLOT\$0	1,000,000.00	ColoTrust Investment Pool Plus	1.000		1,000,000.00	0.00	1,000,000.00	0.00
Security Withdrawal	02/10/2022	99COLOT\$0	1,000,000.00	ColoTrust Investment Pool Plus	1.000		1,000,000.00	0.00	1,000,000.00	0.00



As of February 28, 2022



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>DISPOSITIONS</b>										
Security Withdrawal	02/18/2022	99CSAFE\$0	750,000.00	CSAFE Investment Pool	1.000		750,000.00	0.00	750,000.00	0.00
Security Withdrawal	02/18/2022	PPCSIPX\$1	750,000.00	Public Financial Management CSIP	1.000		750,000.00	0.00	750,000.00	0.00
<b>Subtotal</b>			<b>3,559,141.29</b>				<b>3,559,141.29</b>	<b>0.00</b>	<b>3,559,141.29</b>	<b>0.00</b>
<b>TOTAL DISPOSITIONS</b>			<b>6,059,141.29</b>				<b>6,059,141.29</b>	<b>0.00</b>	<b>6,059,141.29</b>	<b>0.00</b>
<b>OTHER TRANSACTIONS</b>										
Interest	02/05/2022	3135G0V34	3,600,000.00	FNMA Note 2.5% Due 2/5/2024	0.000		45,000.00	0.00	45,000.00	0.00
Interest	02/15/2022	912828YA2	4,000,000.00	US Treasury Note 1.5% Due 8/15/2022	0.000		30,000.00	0.00	30,000.00	0.00
Interest	02/15/2022	91282CCT6	6,000,000.00	US Treasury Note 0.375% Due 8/15/2024	0.000		11,250.00	0.00	11,250.00	0.00
Interest	02/23/2022	3133EKM1	4,000,000.00	FFCB Note 2.23% Due 2/23/2024	0.000		44,600.00	0.00	44,600.00	0.00
Interest	02/24/2022	3137EAEV7	5,000,000.00	FHLMC Note 0.25% Due 8/24/2023	0.000		6,250.00	0.00	6,250.00	0.00
Interest	02/28/2022	912828W55	2,500,000.00	US Treasury Note 1.875% Due 2/28/2022	0.000		23,437.50	0.00	23,437.50	0.00
Interest	02/28/2022	912828YE4	7,000,000.00	US Treasury Note 1.25% Due 8/31/2024	0.000		43,750.00	0.00	43,750.00	0.00
Interest	02/28/2022	912828ZC7	4,000,000.00	US Treasury Note 1.125% Due 2/28/2025	0.000		22,500.00	0.00	22,500.00	0.00
Interest	02/28/2022	91282CCU3	2,500,000.00	US Treasury Note 0.125% Due 8/31/2023	0.000		1,562.50	0.00	1,562.50	0.00
<b>Subtotal</b>			<b>38,600,000.00</b>				<b>228,350.00</b>	<b>0.00</b>	<b>228,350.00</b>	<b>0.00</b>
Dividend	02/28/2022	99COLOT\$0	13,685,006.20	ColoTrust Investment Pool Plus	0.000		904.16	0.00	904.16	0.00
Dividend	02/28/2022	99CSAFE\$0	3,261,581.84	CSAFE Investment Pool	0.000		178.73	0.00	178.73	0.00

As of February 28, 2022



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>OTHER TRANSACTIONS</b>										
Dividend	02/28/2022	PPCSIPX\$1	3,329,935.21	Public Financial Management CSIP	0.000		104.59	0.00	104.59	0.00
<b>Subtotal</b>			<b>20,276,523.25</b>				<b>1,187.48</b>	<b>0.00</b>	<b>1,187.48</b>	<b>0.00</b>
<b>TOTAL OTHER TRANSACTIONS</b>			<b>58,876,523.25</b>				<b>229,537.48</b>	<b>0.00</b>	<b>229,537.48</b>	<b>0.00</b>

As of February 28, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
<b>FIXED INCOME</b>						
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	12/15/2021 12/17/2021 4,000,000.00	3,953,759.64 0.00 0.00 3,955,317.67	3,950.00 0.00 5,450.00 1,500.00	1,558.03 0.00 1,558.03 3,058.03	3,058.03
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	02/07/2022 02/09/2022 2,000,000.00	0.00 2,042,600.00 0.00 2,041,822.63	0.00 0.00 3,055.56 3,055.56	0.00 777.37 (777.37) 2,278.19	2,278.19
3130A3DL5	FHLB Note 2.375% Due 09/08/2023	06/26/2019 06/27/2019 4,000,000.00	4,031,354.78 0.00 0.00 4,029,851.47	37,736.11 0.00 45,652.78 7,916.67	0.00 1,503.31 (1,503.31) 6,413.36	6,413.36
3130AEBM1	FHLB Note 2.75% Due 06/10/2022	Various Various 4,500,000.00	4,498,546.72 0.00 0.00 4,498,862.17	17,531.25 0.00 27,843.75 10,312.50	315.45 0.00 315.45 10,627.95	10,627.95
3130AFE78	FHLB Note 3% Due 12/09/2022	01/28/2019 01/29/2019 4,000,000.00	4,008,981.50 0.00 0.00 4,008,172.88	17,333.33 0.00 27,333.33 10,000.00	0.00 808.62 (808.62) 9,191.38	9,191.38
3130AQF40	FHLB Note 1% Due 12/20/2024	12/21/2021 12/22/2021 5,000,000.00	4,998,989.35 0.00 0.00 4,999,016.22	5,416.67 0.00 9,583.33 4,166.66	26.87 0.00 26.87 4,193.53	4,193.53
313378WG2	FHLB Note 2.5% Due 03/11/2022	04/05/2018 04/06/2018 2,000,000.00	1,999,681.17 0.00 0.00 1,999,916.10	19,444.44 0.00 23,611.11 4,166.67	234.93 0.00 234.93 4,401.60	4,401.60
313382AX1	FHLB Note 2.125% Due 03/10/2023	04/22/2020 04/23/2020 4,500,000.00	4,582,584.03 0.00 0.00 4,576,831.91	37,453.13 0.00 45,421.88 7,968.75	0.00 5,752.12 (5,752.12) 2,216.63	2,216.63
3133834G3	FHLB Note 2.125% Due 06/09/2023	06/18/2019 06/19/2019 4,000,000.00	4,010,682.23 0.00 0.00 4,010,075.53	12,277.78 0.00 19,361.11 7,083.33	0.00 606.70 (606.70) 6,476.63	6,476.63

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
313383WD9	FHLB Note 3.125% Due 09/09/2022	01/03/2019 01/07/2019 2,000,000.00	2,007,238.18 0.00 0.00 2,006,316.96	24,652.78 0.00 29,861.11 5,208.33	0.00 921.22 (921.22) 4,287.11	4,287.11
3133EKBV7	FFCB Note 2.55% Due 03/01/2022	02/27/2019 03/04/2019 4,000,000.00	4,000,026.64 0.00 0.00 4,000,000.00	42,500.00 0.00 51,000.00 8,500.00	0.00 26.64 (26.64) 8,473.36	8,473.36
3133EKMx1	FFCB Note 2.23% Due 02/23/2024	07/30/2019 08/01/2019 4,000,000.00	4,025,785.43 0.00 0.00 4,024,825.34	39,148.89 44,600.00 1,982.22 7,433.33	0.00 960.09 (960.09) 6,473.24	6,473.24
3133EKS7	FFCB Note 1.77% Due 06/26/2023	06/27/2019 07/01/2019 3,500,000.00	3,496,371.15 0.00 0.00 3,496,570.38	6,022.92 0.00 11,185.42 5,162.50	199.23 0.00 199.23 5,361.73	5,361.73
3133ELXW9	FFCB Note 0.3% Due 04/27/2022	04/28/2020 04/29/2020 5,000,000.00	4,999,696.43 0.00 0.00 4,999,796.43	3,916.67 0.00 5,166.67 1,250.00	100.00 0.00 100.00 1,350.00	1,350.00
3133ENEX4	FFCB Note 0.55% Due 11/24/2023	01/05/2022 01/06/2022 4,500,000.00	4,480,083.41 0.00 0.00 4,480,927.07	4,606.25 0.00 6,668.75 2,062.50	843.66 0.00 843.66 2,906.16	2,906.16
3133ENKS8	FFCB Note 1.125% Due 01/06/2025	01/10/2022 01/11/2022 2,000,000.00	1,995,174.70 0.00 0.00 1,995,300.97	1,250.00 0.00 3,125.00 1,875.00	126.27 0.00 126.27 2,001.27	2,001.27
3135G04Q3	FNMA Note 0.25% Due 05/22/2023	Various Various 5,500,000.00	5,493,721.30 0.00 0.00 5,494,091.42	2,635.41 0.00 3,781.25 1,145.84	370.12 0.00 370.12 1,515.96	1,515.96
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/16/2020 07/20/2020 10,000,000.00	9,993,190.41 0.00 0.00 9,993,554.29	1,458.33 0.00 3,541.67 2,083.34	363.88 0.00 363.88 2,447.22	2,447.22

## Income Earned

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G06H1	FNMA Note 0.25% Due 11/27/2023	Various Various 6,500,000.00	6,499,787.92 0.00 0.00 6,499,796.87	2,888.89 0.00 4,243.05 1,354.16	43.08 34.13 8.95 1,363.11	1,363.11
3135G0T94	FNMA Note 2.375% Due 01/19/2023	03/06/2019 03/11/2019 5,000,000.00	4,991,387.23 0.00 0.00 4,992,072.34	3,958.33 0.00 13,854.17 9,895.84	685.11 0.00 685.11 10,580.95	10,580.95
3135G0V34	FNMA Note 2.5% Due 02/05/2024	11/14/2019 11/18/2019 3,600,000.00	3,657,978.37 0.00 0.00 3,655,766.66	44,000.00 45,000.00 6,500.00 7,500.00	0.00 2,211.71 (2,211.71) 5,288.29	5,288.29
3135G0V59	FNMA Note 2.25% Due 04/12/2022	04/11/2019 04/15/2019 3,500,000.00	3,499,316.33 0.00 0.00 3,499,589.80	23,843.75 0.00 30,406.25 6,562.50	273.47 0.00 273.47 6,835.97	6,835.97
3137EAEQ8	FHLMC Note 0.375% Due 04/20/2023	04/17/2020 04/20/2020 4,500,000.00	4,495,448.63 0.00 0.00 4,495,736.30	4,734.38 0.00 6,140.63 1,406.25	287.67 0.00 287.67 1,693.92	1,693.92
3137EAER6	FHLMC Note 0.375% Due 05/05/2023	05/13/2020 05/14/2020 4,000,000.00	4,003,593.15 0.00 0.00 4,003,373.48	3,583.33 0.00 4,833.33 1,250.00	0.00 219.67 (219.67) 1,030.33	1,030.33
3137EAES4	FHLMC Note 0.25% Due 06/26/2023	07/16/2020 07/20/2020 7,000,000.00	6,994,833.33 0.00 0.00 6,995,116.99	1,701.39 0.00 3,159.72 1,458.33	283.66 0.00 283.66 1,741.99	1,741.99
3137EAEV7	FHLMC Note 0.25% Due 08/24/2023	01/11/2022 01/12/2022 5,000,000.00	4,955,368.76 0.00 0.00 4,957,565.03	5,451.39 6,250.00 243.06 1,041.67	2,196.27 0.00 2,196.27 3,237.94	3,237.94
3137EAEZ8	FHLMC Note 0.25% Due 11/06/2023	11/05/2020 11/06/2020 8,500,000.00	8,502,246.10 0.00 0.00 8,502,148.29	5,017.36 0.00 6,788.19 1,770.83	0.00 97.81 (97.81) 1,673.02	1,673.02

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3137EAF2	FHLMC Note 0.25% Due 12/04/2023	Various Various 6,500,000.00	6,502,519.38 0.00 0.00 6,502,414.25	2,572.92 0.00 3,927.08 1,354.16	0.00 105.13 (105.13) 1,249.03	1,249.03
9128282P4	US Treasury Note 1.875% Due 07/31/2022	12/30/2019 12/31/2019 4,000,000.00	4,005,517.63 0.00 0.00 4,004,659.33	207.18 0.00 6,008.29 5,801.11	0.00 858.30 (858.30) 4,942.81	4,942.81
912828L57	US Treasury Note 1.75% Due 09/30/2022	01/31/2022 02/01/2022 4,000,000.00	0.00 4,031,718.75 0.00 4,028,033.58	0.00 (23,846.15) 29,230.77 5,384.62	0.00 3,685.17 (3,685.17) 1,699.45	1,699.45
912828M80	US Treasury Note 2% Due 11/30/2022	12/11/2019 12/13/2019 4,000,000.00	4,011,764.20 0.00 0.00 4,010,673.48	13,846.15 0.00 20,000.00 6,153.85	0.00 1,090.72 (1,090.72) 5,063.13	5,063.13
912828Q29	US Treasury Note 1.5% Due 03/31/2023	12/30/2019 12/31/2019 4,000,000.00	3,995,263.10 0.00 0.00 3,995,576.65	20,439.56 0.00 25,054.95 4,615.39	313.55 0.00 313.55 4,928.94	4,928.94
912828R28	US Treasury Note 1.625% Due 04/30/2023	01/02/2020 01/06/2020 5,000,000.00	5,000,292.48 0.00 0.00 5,000,274.41	20,873.62 0.00 27,158.15 6,284.53	0.00 18.07 (18.07) 6,266.46	6,266.46
912828R69	US Treasury Note 1.625% Due 05/31/2023	12/11/2019 12/13/2019 3,000,000.00	3,000,000.00 0.00 0.00 3,000,000.00	8,437.50 0.00 12,187.50 3,750.00	0.00 0.00 0.00 3,750.00	3,750.00
912828T91	US Treasury Note 1.625% Due 10/31/2023	Various Various 5,000,000.00	5,002,675.14 0.00 0.00 5,002,557.55	20,873.62 0.00 27,158.14 6,284.52	0.00 117.59 (117.59) 6,166.93	6,166.93
912828V80	US Treasury Note 2.25% Due 01/31/2024	12/30/2019 12/31/2019 5,000,000.00	5,057,258.50 0.00 0.00 5,055,059.27	310.77 0.00 9,012.43 8,701.66	0.00 2,199.23 (2,199.23) 6,502.43	6,502.43

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912828W55	US Treasury Note Due 02/28/2022	11/09/2017 11/10/2017 0.00	2,499,884.19 0.00 2,500,000.00 0.00	19,941.30 23,437.50 0.00 3,496.20	115.81 0.00 115.81 3,612.01	3,612.01
912828XG0	US Treasury Note 2.125% Due 06/30/2022	04/26/2018 04/30/2018 4,000,000.00	3,990,332.62 0.00 0.00 3,992,149.31	7,513.81 0.00 14,088.40 6,574.59	1,816.69 0.00 1,816.69 8,391.28	8,391.28
912828XR6	US Treasury Note 1.75% Due 05/31/2022	08/03/2018 08/06/2018 1,500,000.00	1,495,123.14 0.00 0.00 1,496,270.64	4,543.27 0.00 6,562.50 2,019.23	1,147.50 0.00 1,147.50 3,166.73	3,166.73
912828Y87	US Treasury Note 1.75% Due 07/31/2024	07/12/2021 07/13/2021 4,500,000.00	4,647,486.78 0.00 0.00 4,642,953.71	217.54 0.00 6,308.70 6,091.16	0.00 4,533.07 (4,533.07) 1,558.09	1,558.09
912828YA2	US Treasury Note 1.5% Due 08/15/2022	01/02/2020 01/06/2020 4,000,000.00	3,998,111.71 0.00 0.00 3,998,382.85	27,717.39 30,000.00 2,320.44 4,603.05	271.14 0.00 271.14 4,874.19	4,874.19
912828YE4	US Treasury Note 1.25% Due 08/31/2024	Various Various 7,000,000.00	7,174,856.39 0.00 0.00 7,169,658.96	37,223.76 43,750.00 237.77 6,764.01	0.00 5,197.43 (5,197.43) 1,566.58	1,566.58
912828YH7	US Treasury Note 1.5% Due 09/30/2024	08/09/2021 08/10/2021 2,500,000.00	2,569,763.86 0.00 0.00 2,567,754.20	12,774.73 0.00 15,659.34 2,884.61	0.00 2,009.66 (2,009.66) 874.95	874.95
912828YM6	US Treasury Note 1.5% Due 10/31/2024	07/26/2021 07/27/2021 4,000,000.00	4,117,802.01 0.00 0.00 4,114,513.42	15,414.36 0.00 20,055.25 4,640.89	0.00 3,288.59 (3,288.59) 1,352.30	1,352.30
912828YV6	US Treasury Note 1.5% Due 11/30/2024	08/30/2021 08/31/2021 4,000,000.00	4,117,349.28 0.00 0.00 4,114,168.47	10,384.62 0.00 15,000.00 4,615.38	0.00 3,180.81 (3,180.81) 1,434.57	1,434.57

## Income Earned

As of February 28, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912828YY0	US Treasury Note 1.75% Due 12/31/2024	09/07/2021 09/10/2021 4,000,000.00	4,144,918.25 0.00 0.00 4,141,104.62	6,187.85 0.00 11,602.21 5,414.36	0.00 3,813.63 (3,813.63) 1,600.73	1,600.73
912828Z52	US Treasury Note 1.375% Due 01/31/2025	Various Various 6,000,000.00	6,185,015.75 0.00 0.00 6,180,284.75	227.90 0.00 6,609.12 6,381.22	0.00 4,731.00 (4,731.00) 1,650.22	1,650.22
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	11/01/2021 11/02/2021 4,000,000.00	4,029,630.23 0.00 0.00 4,028,891.45	19,143.65 22,500.00 122.28 3,478.63	0.00 738.78 (738.78) 2,739.85	2,739.85
912828ZF0	US Treasury Note 0.5% Due 03/31/2025	03/09/2021 Various 5,000,000.00	4,982,777.14 0.00 0.00 4,983,195.03	8,516.48 0.00 10,439.56 1,923.08	417.89 0.00 417.89 2,340.97	2,340.97
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	Various Various 7,500,000.00	7,512,231.68 0.00 0.00 7,511,942.41	7,225.48 0.00 9,400.90 2,175.42	0.00 289.27 (289.27) 1,886.15	1,886.15
912828ZT0	US Treasury Note 0.25% Due 05/31/2025	05/03/2021 05/05/2021 8,000,000.00	7,903,737.60 0.00 0.00 7,905,955.99	3,461.54 0.00 5,000.00 1,538.46	2,218.39 0.00 2,218.39 3,756.85	3,756.85
912828ZW3	US Treasury Note 0.25% Due 06/30/2025	Various Various 7,000,000.00	6,887,435.81 0.00 0.00 6,889,967.37	1,546.96 0.00 2,900.55 1,353.59	2,531.56 0.00 2,531.56 3,885.15	3,885.15
91282CAB7	US Treasury Note 0.25% Due 07/31/2025	11/08/2021 11/09/2021 6,000,000.00	5,862,783.09 0.00 0.00 5,865,794.12	41.44 0.00 1,201.66 1,160.22	3,011.03 0.00 3,011.03 4,171.25	4,171.25
91282CBR1	US Treasury Note 0.25% Due 03/15/2024	12/06/2021 12/07/2021 5,000,000.00	4,949,553.07 0.00 0.00 4,951,380.38	4,799.72 0.00 5,766.57 966.85	1,827.31 0.00 1,827.31 2,794.16	2,794.16



As of February 28, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBV2	US Treasury Note 0.375% Due 04/15/2024	04/28/2021 04/30/2021 2,000,000.00	2,000,871.59 0.00 0.00 2,000,841.24	2,245.88 0.00 2,822.80 576.92	0.00 30.35 (30.35) 546.57	546.57
91282CCC3	US Treasury Note 0.25% Due 05/15/2024	05/27/2021 06/01/2021 4,500,000.00	4,494,157.68 0.00 0.00 4,494,353.82	2,424.03 0.00 3,294.20 870.17	196.14 0.00 196.14 1,066.31	1,066.31
91282CCG4	US Treasury Note 0.25% Due 06/15/2024	Various Various 6,500,000.00	6,476,167.94 0.00 0.00 6,476,939.38	2,142.86 0.00 3,392.86 1,250.00	771.44 0.00 771.44 2,021.44	2,021.44
91282CCL3	US Treasury Note 0.375% Due 07/15/2024	Various Various 6,000,000.00	6,003,315.32 0.00 0.00 6,003,211.60	1,056.62 0.00 2,796.96 1,740.34	0.00 103.72 (103.72) 1,636.62	1,636.62
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	Various Various 6,000,000.00	5,991,736.44 0.00 0.00 5,991,986.31	10,394.02 11,250.00 870.16 1,726.14	249.87 0.00 249.87 1,976.01	1,976.01
91282CCU3	US Treasury Note 0.125% Due 08/31/2023	12/29/2021 12/31/2021 2,500,000.00	2,478,906.25 0.00 0.00 2,479,931.65	1,329.42 1,562.50 8.49 241.57	1,025.40 0.00 1,025.40 1,266.97	1,266.97
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	09/28/2021 09/30/2021 3,000,000.00	2,986,513.14 0.00 0.00 2,986,907.74	4,319.75 0.00 5,189.92 870.17	394.60 0.00 394.60 1,264.77	1,264.77
91282CDB4	US Treasury Note 0.625% Due 10/15/2024	10/28/2021 11/01/2021 4,000,000.00	3,984,563.83 0.00 0.00 3,985,001.74	7,486.26 0.00 9,409.34 1,923.08	437.91 0.00 437.91 2,360.99	2,360.99
91282CDH1	US Treasury Note 0.75% Due 11/15/2024	11/29/2021 11/30/2021 5,500,000.00	5,490,895.47 0.00 0.00 5,491,145.89	8,888.12 0.00 12,078.73 3,190.61	250.42 0.00 250.42 3,441.03	3,441.03

As of February 28, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CDN8	US Treasury Note 1% Due 12/15/2024	12/10/2021 12/15/2021 3,000,000.00	2,996,750.40 0.00 0.00 2,996,837.22	3,956.04 0.00 6,263.74 2,307.70	86.82 0.00 86.82 2,394.52	2,394.52
			<b>286,723,787.98</b>	<b>691,198.90</b>	<b>24,991.17</b>	
			<b>6,074,318.75</b>	<b>204,503.85</b>	<b>49,909.91</b>	
			<b>2,500,000.00</b>	<b>738,933.10</b>	<b>(24,918.74)</b>	
<b>Total Fixed Income</b>		<b>289,600,000.00</b>	<b>290,273,187.99</b>	<b>252,238.05</b>	<b>227,319.31</b>	<b>227,319.31</b>

**CASH & EQUIVALENT**

89233HKM5	Toyota Motor Credit Discount CP 0.58% Due 10/21/2022	01/24/2022 01/25/2022 6,000,000.00	5,974,673.34 0.00 0.00 5,977,380.00	0.00 0.00 0.00 0.00	2,706.66 0.00 2,706.66 2,706.66	2,706.66
			<b>5,974,673.34</b>	<b>0.00</b>	<b>2,706.66</b>	
			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
			<b>0.00</b>	<b>0.00</b>	<b>2,706.66</b>	
<b>Total Cash &amp; Equivalent</b>		<b>6,000,000.00</b>	<b>5,977,380.00</b>	<b>0.00</b>	<b>2,706.66</b>	<b>2,706.66</b>

**INVESTMENT POOL**

99COLOT\$0	ColoTrust Investment Pool Plus	Various Various 13,626,769.07	12,185,006.20 3,500,904.16 2,059,141.29 13,626,769.07	0.00 904.16 0.00 904.16	0.00 0.00 0.00 904.16	904.16
99CSAFE\$0	CSAFE Investment Pool	08/31/2021 08/31/2021 3,261,760.57	2,511,581.84 1,500,178.73 750,000.00 3,261,760.57	0.00 178.73 0.00 178.73	0.00 0.00 0.00 178.73	178.73

## Income Earned

As of February 28, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
PPCSIPX\$1	Public Financial Management CSIP	Various Various 3,330,039.80	3,079,935.21 1,000,104.59 750,000.00 3,330,039.80	0.00 104.59 0.00 104.59	0.00 0.00 0.00 104.59	104.59
			<b>17,776,523.25</b>	<b>0.00</b>	<b>0.00</b>	
			<b>6,001,187.48</b>	<b>1,187.48</b>	<b>0.00</b>	
			<b>3,559,141.29</b>	<b>0.00</b>	<b>0.00</b>	
<b>Total Investment Pool</b>		<b>20,218,569.44</b>	<b>20,218,569.44</b>	<b>1,187.48</b>	<b>1,187.48</b>	<b>1,187.48</b>
			<b>310,474,984.57</b>	<b>691,198.90</b>	<b>27,697.83</b>	
			<b>12,075,506.23</b>	<b>205,691.33</b>	<b>49,909.91</b>	
			<b>6,059,141.29</b>	<b>738,933.10</b>	<b>(22,212.08)</b>	
<b>TOTAL PORTFOLIO</b>		<b>315,818,569.44</b>	<b>316,469,137.43</b>	<b>253,425.53</b>	<b>231,213.45</b>	<b>231,213.45</b>



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/01/2022	Maturity	3133EKBV7	4,000,000.00	FFCB Note	4,000,000.00	51,000.00	4,051,000.00
03/08/2022	Interest	3130A3DL5	4,000,000.00	FHLB Note 2.375% Due 9/8/2023	0.00	47,500.00	47,500.00
03/09/2022	Interest	313383WD9	2,000,000.00	FHLB Note 3.125% Due 9/9/2022	0.00	31,250.00	31,250.00
03/10/2022	Interest	313382AX1	4,500,000.00	FHLB Note 2.125% Due 3/10/2023	0.00	47,812.50	47,812.50
03/11/2022	Maturity	313378WG2	2,000,000.00	FHLB Note 2.5% Due 3/11/2022	2,000,000.00	25,000.00	2,025,000.00
03/15/2022	Interest	91282CCX7	3,000,000.00	US Treasury Note 0.375% Due 9/15/2024	0.00	5,625.00	5,625.00
03/15/2022	Interest	91282CBR1	5,000,000.00	US Treasury Note 0.25% Due 3/15/2024	0.00	6,250.00	6,250.00
03/31/2022	Interest	912828YH7	2,500,000.00	US Treasury Note 1.5% Due 9/30/2024	0.00	18,750.00	18,750.00
03/31/2022	Interest	912828ZF0	5,000,000.00	US Treasury Note 0.5% Due 3/31/2025	0.00	12,500.00	12,500.00
03/31/2022	Interest	912828L57	4,000,000.00	US Treasury Note 1.75% Due 9/30/2022	0.00	35,000.00	35,000.00
03/31/2022	Interest	912828Q29	4,000,000.00	US Treasury Note 1.5% Due 3/31/2023	0.00	30,000.00	30,000.00
<b>MAR 2022</b>					<b>6,000,000.00</b>	<b>310,687.50</b>	<b>6,310,687.50</b>
04/12/2022	Maturity	3135G0V59	3,500,000.00	FNMA Note 2.25% Due 4/12/2022	3,500,000.00	39,375.00	3,539,375.00
04/15/2022	Interest	91282CDB4	4,000,000.00	US Treasury Note 0.625% Due 10/15/2024	0.00	12,500.00	12,500.00
04/15/2022	Interest	91282CBV2	2,000,000.00	US Treasury Note 0.375% Due 4/15/2024	0.00	3,750.00	3,750.00
04/20/2022	Interest	3137EAEQ8	4,500,000.00	FHLMC Note 0.375% Due 4/20/2023	0.00	8,437.50	8,437.50
04/27/2022	Maturity	3133ELXW9	5,000,000.00	FFCB Note 0.3% Due 4/27/2022	5,000,000.00	7,500.00	5,007,500.00



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/30/2022	Interest	912828YM6	4,000,000.00	US Treasury Note 1.5% Due 10/31/2024	0.00	30,000.00	30,000.00
04/30/2022	Interest	912828ZL7	7,500,000.00	US Treasury Note 0.375% Due 4/30/2025	0.00	14,062.50	14,062.50
04/30/2022	Interest	912828R28	5,000,000.00	US Treasury Note 1.625% Due 4/30/2023	0.00	40,625.00	40,625.00
04/30/2022	Interest	912828T91	5,000,000.00	US Treasury Note 1.625% Due 10/31/2023	0.00	40,625.00	40,625.00
<b>APR 2022</b>					<b>8,500,000.00</b>	<b>196,875.00</b>	<b>8,696,875.00</b>
05/05/2022	Interest	3137EAER6	4,000,000.00	FHLMC Note 0.375% Due 5/5/2023	0.00	7,500.00	7,500.00
05/06/2022	Interest	3137EAEZ8	8,500,000.00	FHLMC Note 0.25% Due 11/6/2023	0.00	10,625.00	10,625.00
05/12/2022	Interest	023135BW5	4,000,000.00	Amazon.com Inc Note 0.45% Due 5/12/2024	0.00	9,000.00	9,000.00
05/15/2022	Interest	91282CCC3	4,500,000.00	US Treasury Note 0.25% Due 5/15/2024	0.00	5,625.00	5,625.00
05/15/2022	Interest	91282CDH1	5,500,000.00	US Treasury Note 0.75% Due 11/15/2024	0.00	20,625.00	20,625.00
05/22/2022	Interest	3135G04Q3	5,500,000.00	FNMA Note 0.25% Due 5/22/2023	0.00	6,875.00	6,875.00
05/24/2022	Interest	3133ENEX4	4,500,000.00	FFCB Note 0.55% Due 11/24/2023	0.00	12,375.00	12,375.00
05/27/2022	Interest	3135G06H1	6,500,000.00	FNMA Note 0.25% Due 11/27/2023	0.00	8,125.00	8,125.00
05/31/2022	Interest	912828R69	3,000,000.00	US Treasury Note 1.625% Due 5/31/2023	0.00	24,375.00	24,375.00
05/31/2022	Interest	912828YV6	4,000,000.00	US Treasury Note 1.5% Due 11/30/2024	0.00	30,000.00	30,000.00
05/31/2022	Interest	912828ZT0	8,000,000.00	US Treasury Note 0.25% Due 5/31/2025	0.00	10,000.00	10,000.00
05/31/2022	Interest	912828M80	4,000,000.00	US Treasury Note 2% Due 11/30/2022	0.00	40,000.00	40,000.00



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/31/2022	Maturity	912828XR6	1,500,000.00	US Treasury Note 1.75% Due 5/31/2022	1,500,000.00	13,125.00	1,513,125.00
<b>MAY 2022</b>					<b>1,500,000.00</b>	<b>198,250.00</b>	<b>1,698,250.00</b>
06/04/2022	Interest	3137EAFA2	6,500,000.00	FHLMC Note 0.25% Due 12/4/2023	0.00	8,125.00	8,125.00
06/09/2022	Interest	3130AFE78	4,000,000.00	FHLB Note 3% Due 12/9/2022	0.00	60,000.00	60,000.00
06/09/2022	Interest	3133834G3	4,000,000.00	FHLB Note 2.125% Due 6/9/2023	0.00	42,500.00	42,500.00
06/10/2022	Maturity	3130AEBM1	4,500,000.00	FHLB Note 2.75% Due 6/10/2022	4,500,000.00	61,875.00	4,561,875.00
06/15/2022	Interest	91282CCG4	6,500,000.00	US Treasury Note 0.25% Due 6/15/2024	0.00	8,125.00	8,125.00
06/15/2022	Interest	91282CDN8	3,000,000.00	US Treasury Note 1% Due 12/15/2024	0.00	15,000.00	15,000.00
06/20/2022	Interest	3130AQF40	5,000,000.00	FHLB Note 1% Due 12/20/2024	0.00	24,722.22	24,722.22
06/26/2022	Interest	3137EAES4	7,000,000.00	FHLMC Note 0.25% Due 6/26/2023	0.00	8,750.00	8,750.00
06/26/2022	Interest	3133EKS7	3,500,000.00	FFCB Note 1.77% Due 6/26/2023	0.00	30,975.00	30,975.00
06/30/2022	Interest	912828ZW3	7,000,000.00	US Treasury Note 0.25% Due 6/30/2025	0.00	8,750.00	8,750.00
06/30/2022	Interest	912828YY0	4,000,000.00	US Treasury Note 1.75% Due 12/31/2024	0.00	35,000.00	35,000.00
06/30/2022	Maturity	912828XG0	4,000,000.00	US Treasury Note 2.125% Due 6/30/2022	4,000,000.00	42,500.00	4,042,500.00
<b>JUN 2022</b>					<b>8,500,000.00</b>	<b>346,322.22</b>	<b>8,846,322.22</b>
07/06/2022	Interest	3133ENKS8	2,000,000.00	FFCB Note 1.125% Due 1/6/2025	0.00	10,937.50	10,937.50
07/10/2022	Interest	3135G05G4	10,000,000.00	FNMA Note 0.25% Due 7/10/2023	0.00	12,500.00	12,500.00



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/15/2022	Interest	91282CCL3	6,000,000.00	US Treasury Note 0.375% Due 7/15/2024	0.00	11,250.00	11,250.00
07/19/2022	Interest	3135G0T94	5,000,000.00	FNMA Note 2.375% Due 1/19/2023	0.00	59,375.00	59,375.00
07/31/2022	Interest	912828V80	5,000,000.00	US Treasury Note 2.25% Due 1/31/2024	0.00	56,250.00	56,250.00
07/31/2022	Interest	91282CAB7	6,000,000.00	US Treasury Note 0.25% Due 7/31/2025	0.00	7,500.00	7,500.00
07/31/2022	Interest	912828Y87	4,500,000.00	US Treasury Note 1.75% Due 7/31/2024	0.00	39,375.00	39,375.00
07/31/2022	Interest	912828Z52	6,000,000.00	US Treasury Note 1.375% Due 1/31/2025	0.00	41,250.00	41,250.00
07/31/2022	Maturity	9128282P4	4,000,000.00	US Treasury Note 1.875% Due 7/31/2022	4,000,000.00	37,500.00	4,037,500.00
<b>JUL 2022</b>					<b>4,000,000.00</b>	<b>275,937.50</b>	<b>4,275,937.50</b>
08/05/2022	Interest	3135G0V34	3,600,000.00	FNMA Note 2.5% Due 2/5/2024	0.00	45,000.00	45,000.00
08/09/2022	Interest	037833AZ3	2,000,000.00	Apple Inc Note 2.5% Due 2/9/2025	0.00	25,000.00	25,000.00
08/15/2022	Interest	91282CCT6	6,000,000.00	US Treasury Note 0.375% Due 8/15/2024	0.00	11,250.00	11,250.00
08/15/2022	Maturity	912828YA2	4,000,000.00	US Treasury Note 1.5% Due 8/15/2022	4,000,000.00	30,000.00	4,030,000.00
08/23/2022	Interest	3133EKMX1	4,000,000.00	FFCB Note 2.23% Due 2/23/2024	0.00	44,600.00	44,600.00
08/24/2022	Interest	3137EAEV7	5,000,000.00	FHLMC Note 0.25% Due 8/24/2023	0.00	6,250.00	6,250.00
08/31/2022	Interest	912828YE4	7,000,000.00	US Treasury Note 1.25% Due 8/31/2024	0.00	43,750.00	43,750.00
08/31/2022	Interest	91282CCU3	2,500,000.00	US Treasury Note 0.125% Due 8/31/2023	0.00	1,562.50	1,562.50
08/31/2022	Interest	912828ZC7	4,000,000.00	US Treasury Note 1.125% Due 2/28/2025	0.00	22,500.00	22,500.00
<b>AUG 2022</b>					<b>4,000,000.00</b>	<b>229,912.50</b>	<b>4,229,912.50</b>



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/08/2022	Interest	3130A3DL5	4,000,000.00	FHLB Note 2.375% Due 9/8/2023	0.00	47,500.00	47,500.00
09/09/2022	Maturity	313383WD9	2,000,000.00	FHLB Note 3.125% Due 9/9/2022	2,000,000.00	31,250.00	2,031,250.00
09/10/2022	Interest	313382AX1	4,500,000.00	FHLB Note 2.125% Due 3/10/2023	0.00	47,812.50	47,812.50
09/15/2022	Interest	91282CBR1	5,000,000.00	US Treasury Note 0.25% Due 3/15/2024	0.00	6,250.00	6,250.00
09/15/2022	Interest	91282CCX7	3,000,000.00	US Treasury Note 0.375% Due 9/15/2024	0.00	5,625.00	5,625.00
09/30/2022	Interest	912828YH7	2,500,000.00	US Treasury Note 1.5% Due 9/30/2024	0.00	18,750.00	18,750.00
09/30/2022	Interest	912828Q29	4,000,000.00	US Treasury Note 1.5% Due 3/31/2023	0.00	30,000.00	30,000.00
09/30/2022	Interest	912828ZF0	5,000,000.00	US Treasury Note 0.5% Due 3/31/2025	0.00	12,500.00	12,500.00
09/30/2022	Maturity	912828L57	4,000,000.00	US Treasury Note 1.75% Due 9/30/2022	4,000,000.00	35,000.00	4,035,000.00
<b>SEP 2022</b>					<b>6,000,000.00</b>	<b>234,687.50</b>	<b>6,234,687.50</b>
10/15/2022	Interest	91282CBV2	2,000,000.00	US Treasury Note 0.375% Due 4/15/2024	0.00	3,750.00	3,750.00
10/15/2022	Interest	91282CDB4	4,000,000.00	US Treasury Note 0.625% Due 10/15/2024	0.00	12,500.00	12,500.00
10/20/2022	Interest	3137EAEQ8	4,500,000.00	FHLMC Note 0.375% Due 4/20/2023	0.00	8,437.50	8,437.50
10/21/2022	Maturity	89233HKM5	6,000,000.00	Toyota Motor Credit Discount CP 0.58% Due 10/21/2022	6,000,000.00	0.00	6,000,000.00
10/31/2022	Interest	912828ZL7	7,500,000.00	US Treasury Note 0.375% Due 4/30/2025	0.00	14,062.50	14,062.50
10/31/2022	Interest	912828R28	5,000,000.00	US Treasury Note 1.625% Due 4/30/2023	0.00	40,625.00	40,625.00
10/31/2022	Interest	912828T91	5,000,000.00	US Treasury Note 1.625% Due 10/31/2023	0.00	40,625.00	40,625.00





Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/31/2022	Interest	912828YM6	4,000,000.00	US Treasury Note 1.5% Due 10/31/2024	0.00	30,000.00	30,000.00
<b>OCT 2022</b>					<b>6,000,000.00</b>	<b>150,000.00</b>	<b>6,150,000.00</b>
11/05/2022	Interest	3137EAER6	4,000,000.00	FHLMC Note 0.375% Due 5/5/2023	0.00	7,500.00	7,500.00
11/06/2022	Interest	3137EAEZ8	8,500,000.00	FHLMC Note 0.25% Due 11/6/2023	0.00	10,625.00	10,625.00
11/12/2022	Interest	023135BW5	4,000,000.00	Amazon.com Inc Note 0.45% Due 5/12/2024	0.00	9,000.00	9,000.00
11/15/2022	Interest	91282CCC3	4,500,000.00	US Treasury Note 0.25% Due 5/15/2024	0.00	5,625.00	5,625.00
11/15/2022	Interest	91282CDH1	5,500,000.00	US Treasury Note 0.75% Due 11/15/2024	0.00	20,625.00	20,625.00
11/22/2022	Interest	3135G04Q3	5,500,000.00	FNMA Note 0.25% Due 5/22/2023	0.00	6,875.00	6,875.00
11/24/2022	Interest	3133ENEX4	4,500,000.00	FFCB Note 0.55% Due 11/24/2023	0.00	12,375.00	12,375.00
11/27/2022	Interest	3135G06H1	6,500,000.00	FNMA Note 0.25% Due 11/27/2023	0.00	8,125.00	8,125.00
11/30/2022	Interest	912828R69	3,000,000.00	US Treasury Note 1.625% Due 5/31/2023	0.00	24,375.00	24,375.00
11/30/2022	Interest	912828YV6	4,000,000.00	US Treasury Note 1.5% Due 11/30/2024	0.00	30,000.00	30,000.00
11/30/2022	Interest	912828ZT0	8,000,000.00	US Treasury Note 0.25% Due 5/31/2025	0.00	10,000.00	10,000.00
11/30/2022	Maturity	912828M80	4,000,000.00	US Treasury Note 2% Due 11/30/2022	4,000,000.00	40,000.00	4,040,000.00
<b>NOV 2022</b>					<b>4,000,000.00</b>	<b>185,125.00</b>	<b>4,185,125.00</b>
12/04/2022	Interest	3137EAFA2	6,500,000.00	FHLMC Note 0.25% Due 12/4/2023	0.00	8,125.00	8,125.00
12/09/2022	Interest	3133834G3	4,000,000.00	FHLB Note 2.125% Due 6/9/2023	0.00	42,500.00	42,500.00



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/09/2022	Maturity	3130AFE78	4,000,000.00	FHLB Note 3% Due 12/9/2022	4,000,000.00	60,000.00	4,060,000.00
12/15/2022	Interest	91282CDN8	3,000,000.00	US Treasury Note 1% Due 12/15/2024	0.00	15,000.00	15,000.00
12/15/2022	Interest	91282CCG4	6,500,000.00	US Treasury Note 0.25% Due 6/15/2024	0.00	8,125.00	8,125.00
12/20/2022	Interest	3130AQF40	5,000,000.00	FHLB Note 1% Due 12/20/2024	0.00	25,000.00	25,000.00
12/26/2022	Interest	3133EKS7	3,500,000.00	FFCB Note 1.77% Due 6/26/2023	0.00	30,975.00	30,975.00
12/26/2022	Interest	3137EAES4	7,000,000.00	FHLMC Note 0.25% Due 6/26/2023	0.00	8,750.00	8,750.00
12/31/2022	Interest	912828ZW3	7,000,000.00	US Treasury Note 0.25% Due 6/30/2025	0.00	8,750.00	8,750.00
12/31/2022	Interest	912828YY0	4,000,000.00	US Treasury Note 1.75% Due 12/31/2024	0.00	35,000.00	35,000.00
<b>DEC 2022</b>					<b>4,000,000.00</b>	<b>242,225.00</b>	<b>4,242,225.00</b>
01/06/2023	Interest	3133ENKS8	2,000,000.00	FFCB Note 1.125% Due 1/6/2025	0.00	11,250.00	11,250.00
01/10/2023	Interest	3135G05G4	10,000,000.00	FNMA Note 0.25% Due 7/10/2023	0.00	12,500.00	12,500.00
01/15/2023	Interest	91282CCL3	6,000,000.00	US Treasury Note 0.375% Due 7/15/2024	0.00	11,250.00	11,250.00
01/19/2023	Maturity	3135G0T94	5,000,000.00	FNMA Note 2.375% Due 1/19/2023	5,000,000.00	59,375.00	5,059,375.00
01/31/2023	Interest	912828Z52	6,000,000.00	US Treasury Note 1.375% Due 1/31/2025	0.00	41,250.00	41,250.00
01/31/2023	Interest	912828Y87	4,500,000.00	US Treasury Note 1.75% Due 7/31/2024	0.00	39,375.00	39,375.00
01/31/2023	Interest	91282CAB7	6,000,000.00	US Treasury Note 0.25% Due 7/31/2025	0.00	7,500.00	7,500.00
01/31/2023	Interest	912828V80	5,000,000.00	US Treasury Note 2.25% Due 1/31/2024	0.00	56,250.00	56,250.00
<b>JAN 2023</b>					<b>5,000,000.00</b>	<b>238,750.00</b>	<b>5,238,750.00</b>



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/05/2023	Interest	3135G0V34	3,600,000.00	FNMA Note 2.5% Due 2/5/2024	0.00	45,000.00	45,000.00
02/09/2023	Interest	037833AZ3	2,000,000.00	Apple Inc Note 2.5% Due 2/9/2025	0.00	25,000.00	25,000.00
02/15/2023	Interest	91282CCT6	6,000,000.00	US Treasury Note 0.375% Due 8/15/2024	0.00	11,250.00	11,250.00
02/23/2023	Interest	3133EKM1	4,000,000.00	FFCB Note 2.23% Due 2/23/2024	0.00	44,600.00	44,600.00
02/24/2023	Interest	3137EAEV7	5,000,000.00	FHLMC Note 0.25% Due 8/24/2023	0.00	6,250.00	6,250.00
02/28/2023	Interest	91282CCU3	2,500,000.00	US Treasury Note 0.125% Due 8/31/2023	0.00	1,562.50	1,562.50
02/28/2023	Interest	912828ZC7	4,000,000.00	US Treasury Note 1.125% Due 2/28/2025	0.00	22,500.00	22,500.00
02/28/2023	Interest	912828YE4	7,000,000.00	US Treasury Note 1.25% Due 8/31/2024	0.00	43,750.00	43,750.00
<b>FEB 2023</b>					<b>0.00</b>	<b>199,912.50</b>	<b>199,912.50</b>
<b>TOTAL</b>					<b>57,500,000.00</b>	<b>2,808,684.72</b>	<b>60,308,684.72</b>



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