

Client Management Team

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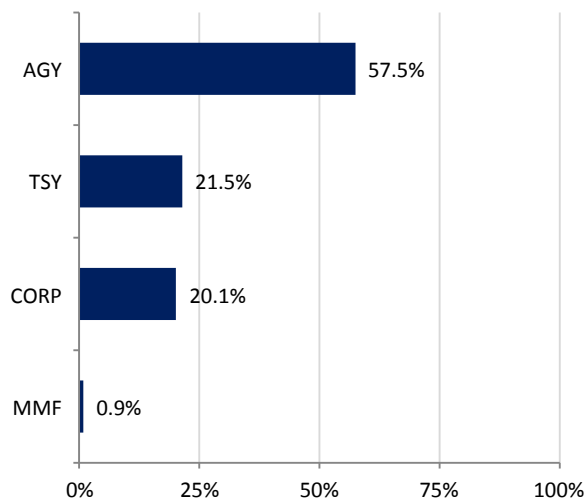
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Monthly Investment Report

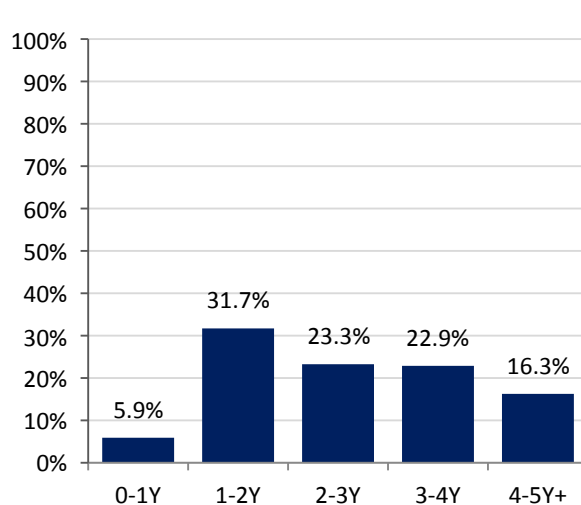
City of Las Vegas

February 2022

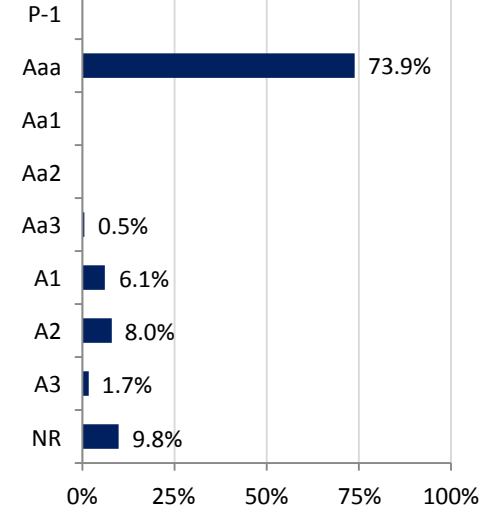
SECTOR ALLOCATION



MATURITY DISTRIBUTION



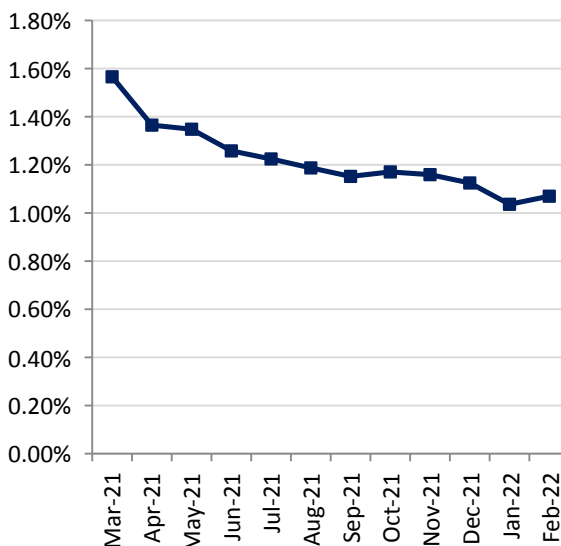
CREDIT QUALITY (MOODY'S)



ACCOUNT SUMMARY

	2/28/22	1/31/22
Market Value	\$653,337,244	\$631,389,356
Book Value	\$663,321,002	\$637,770,717
Variance	-\$9,983,757	-\$6,381,361
Par Value	\$662,257,902	\$636,636,500
Net Asset Value	\$98.49	\$99.00
Book Yield	1.07%	1.04%
Market Yield	1.52%	1.24%
Years to Maturity	2.59	2.58
Effective Duration	2.46	2.37

MONTH-END PORTFOLIO BOOK YIELD

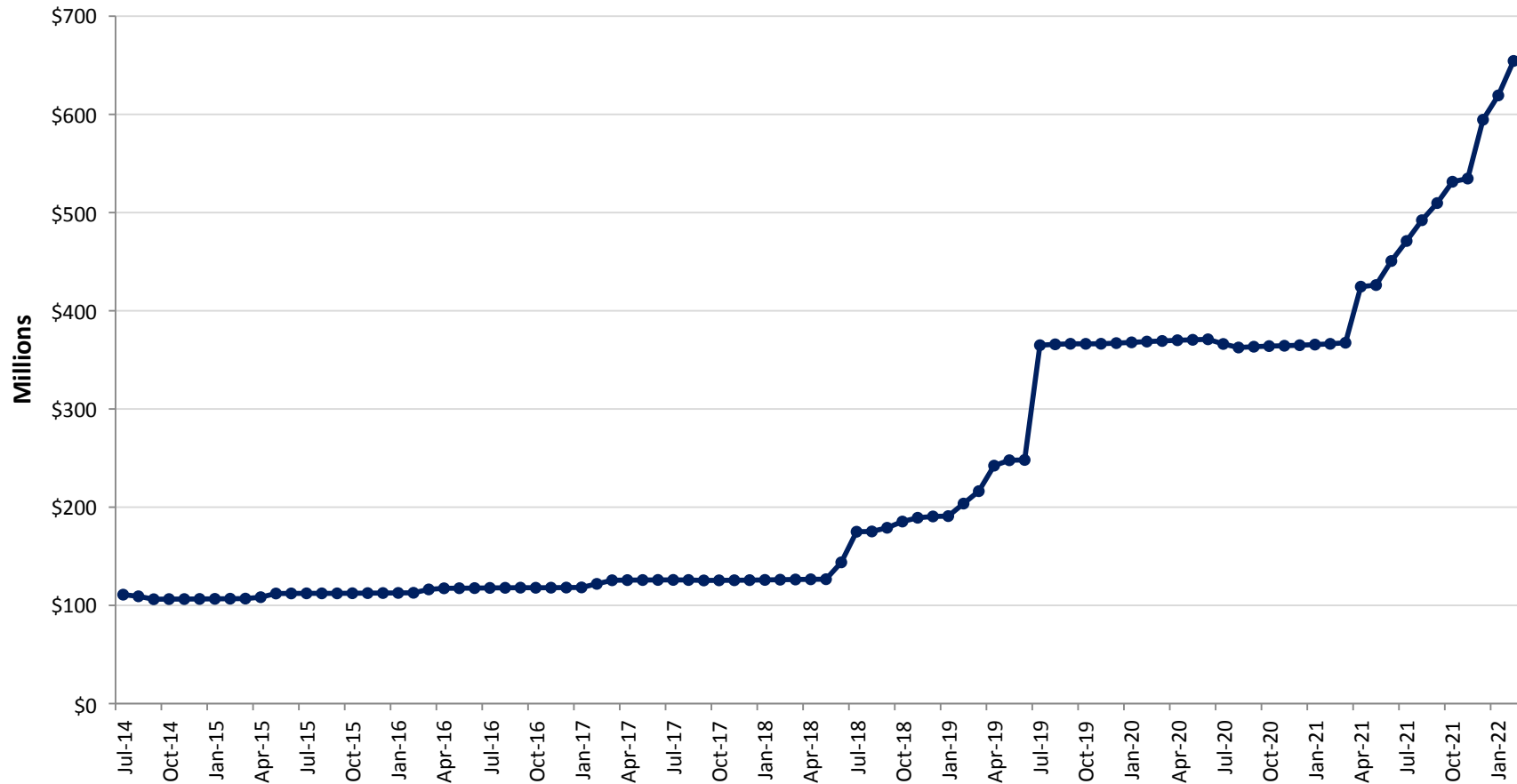


TOP ISSUERS

Issuer	% Portfolio
U.S. Treasury	21.5%
FFCB	18.1%
FHLB	13.7%
FNMA	12.8%
FAMCA	9.8%
Bank of New York Mellon	3.8%
FHLMC	3.0%
US Bancorp	2.8%
Toyota	1.8%
New York Life	1.6%
Apple	1.5%
Caterpillar	1.5%
IBM	1.1%
Invesco Treasury MMF	0.9%
Charles Schwab	0.8%

Category	Book Value	% of Portfolio	% Allowed by Policy	In Compliance
US Treasuries	142,446,594.33	21.47%	100%	Yes
US Federal Agencies	381,459,540.87	57.51%	100%	Yes
Supranational Obligations	0.00	0.00%	15%	Yes
LGIP	0.00	0.00%	50%	Yes
Commercial Paper	0.00	0.00%	25%	Yes
Money Market Funds	5,852,901.77	0.88%	100%	Yes
Negotiable Certificates of Deposit	0.00	0.00%	25%	Yes
Corporate Obligations	133,561,964.92	20.14%	25%	Yes
Asset-Backed Securities	0.00	0.00%	20%	Yes
Collateralized Mortgage Obligations	0.00	0.00%	20%	Yes
State and Local Governments	0.00	0.00%	20%	Yes
Repurchase Agreements	0.00	0.00%	20%	Yes
Total	663,321,001.90	100.00%		

Other Metrics	Portfolio	Metric	In Compliance
Weighted Average Maturity	2.59	Less than 3.5 Years	Yes
Liquidity	5.91%	5% Under 365 Days	Yes
Ratings			Yes



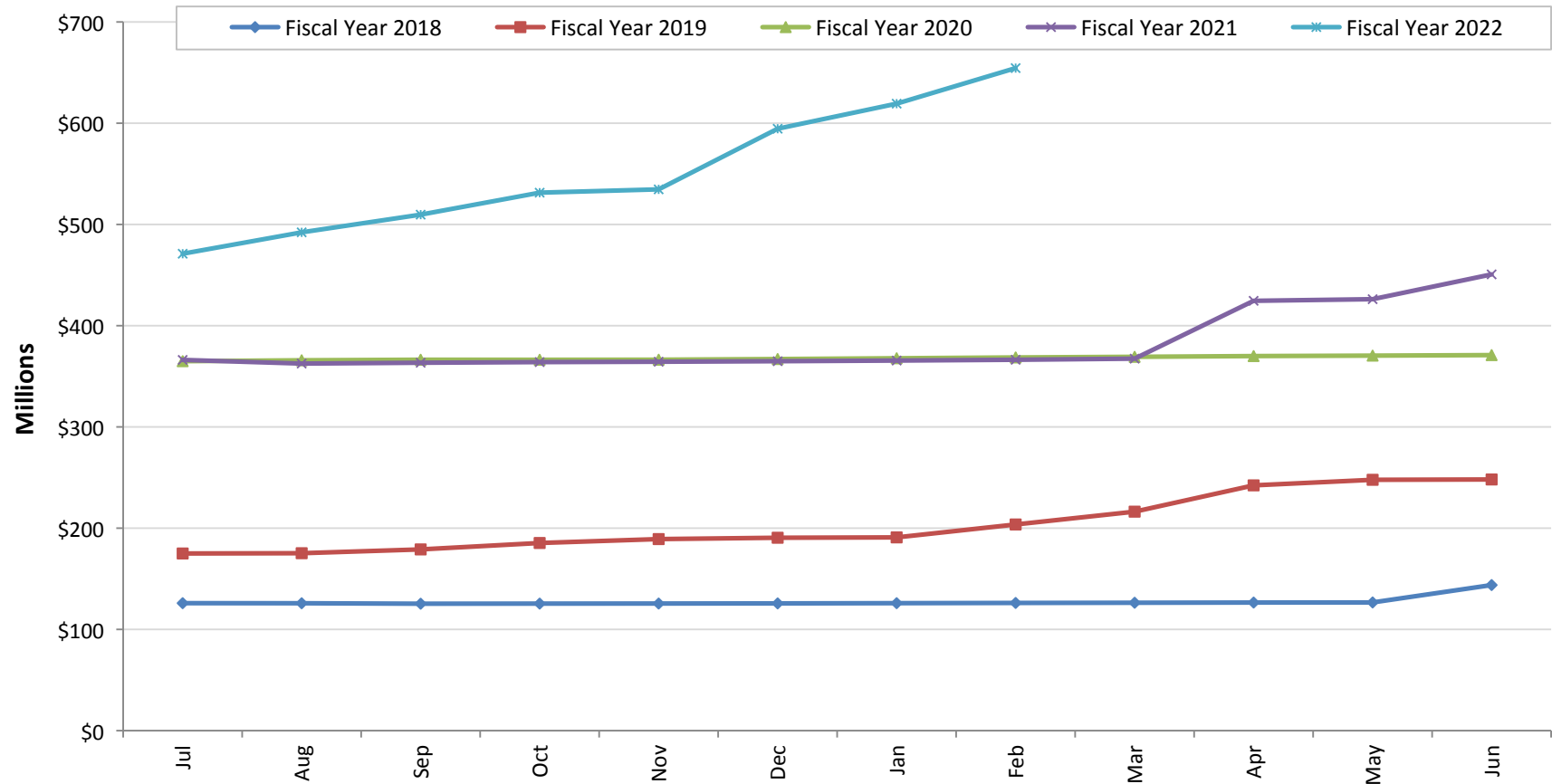
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2018	\$125.9	\$125.8	\$125.4	\$125.5	\$125.6	\$125.7	\$125.9	\$126.1	\$126.3	\$126.5	\$126.6	\$143.8
Fiscal Year 2019	\$175.0	\$175.3	\$179.0	\$185.4	\$189.2	\$190.5	\$190.9	\$203.6	\$216.3	\$242.3	\$247.8	\$248.1
Fiscal Year 2020	\$364.9	\$365.8	\$366.4	\$366.3	\$366.4	\$367.1	\$367.8	\$368.6	\$369.3	\$370.0	\$370.4	\$370.9
Fiscal Year 2021	\$366.2	\$362.6	\$363.4	\$364.0	\$364.4	\$364.9	\$365.6	\$366.3	\$367.4	\$424.6	\$426.2	\$450.7
Fiscal Year 2022	\$471.1	\$492.2	\$509.7	\$531.4	\$534.6	\$594.5	\$619.3	\$654.4				

Average Daily Balance

Historical Book Values Per Fiscal Year

City of Las Vegas

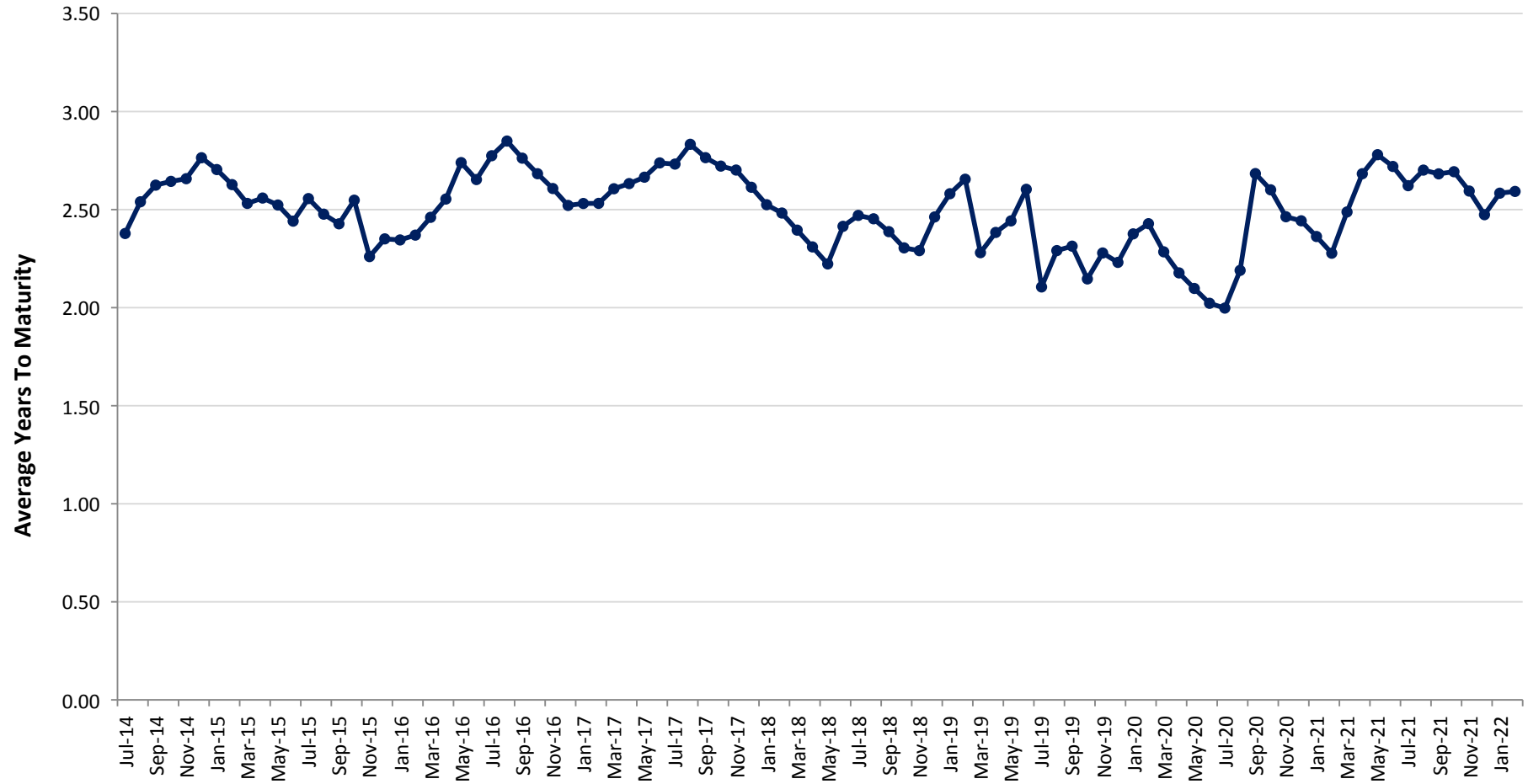
2/28/2022



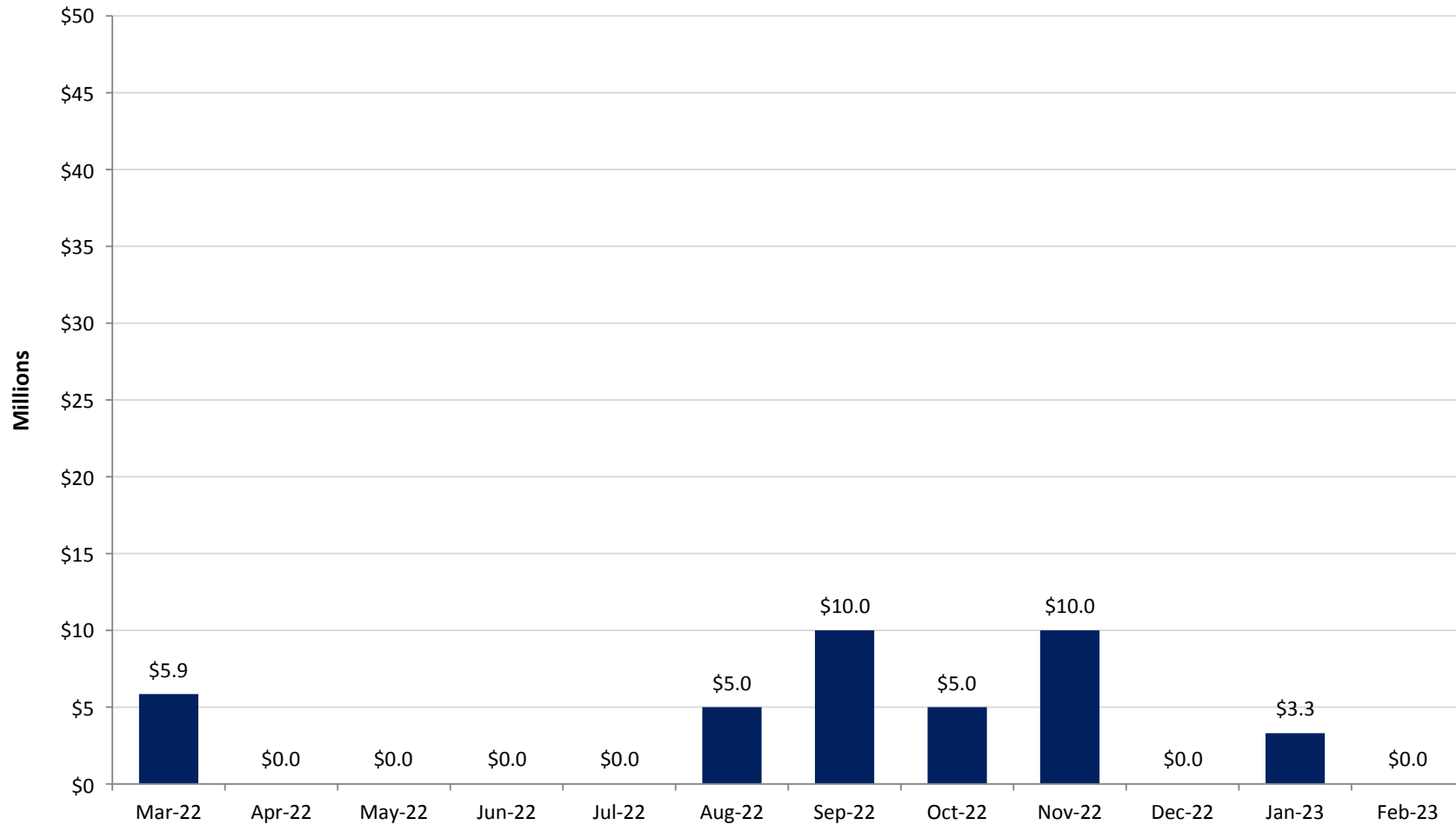
Figures in Millions, Average Daily Balance

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Amortizing



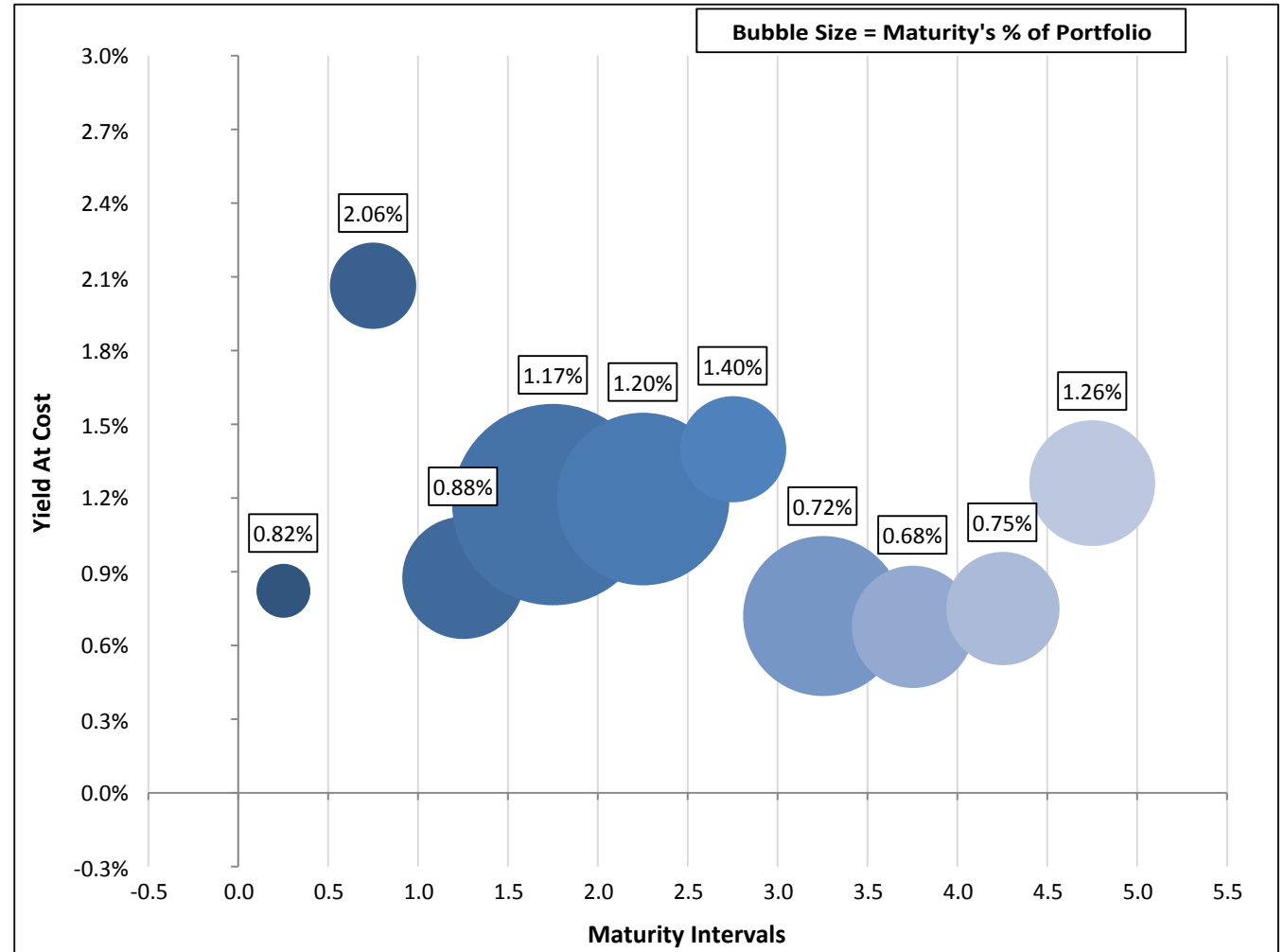
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2018	2.73	2.83	2.76	2.72	2.70	2.61	2.52	2.48	2.40	2.31	2.22	2.41
Fiscal Year 2019	2.47	2.45	2.39	2.30	2.29	2.46	2.58	2.65	2.28	2.38	2.44	2.60
Fiscal Year 2020	2.11	2.29	2.31	2.15	2.28	2.23	2.38	2.43	2.28	2.18	2.10	2.02
Fiscal Year 2021	2.00	2.19	2.68	2.60	2.46	2.44	2.36	2.28	2.49	2.68	2.78	2.72
Fiscal Year 2022	2.62	2.70	2.68	2.69	2.59	2.47	2.58	2.59				

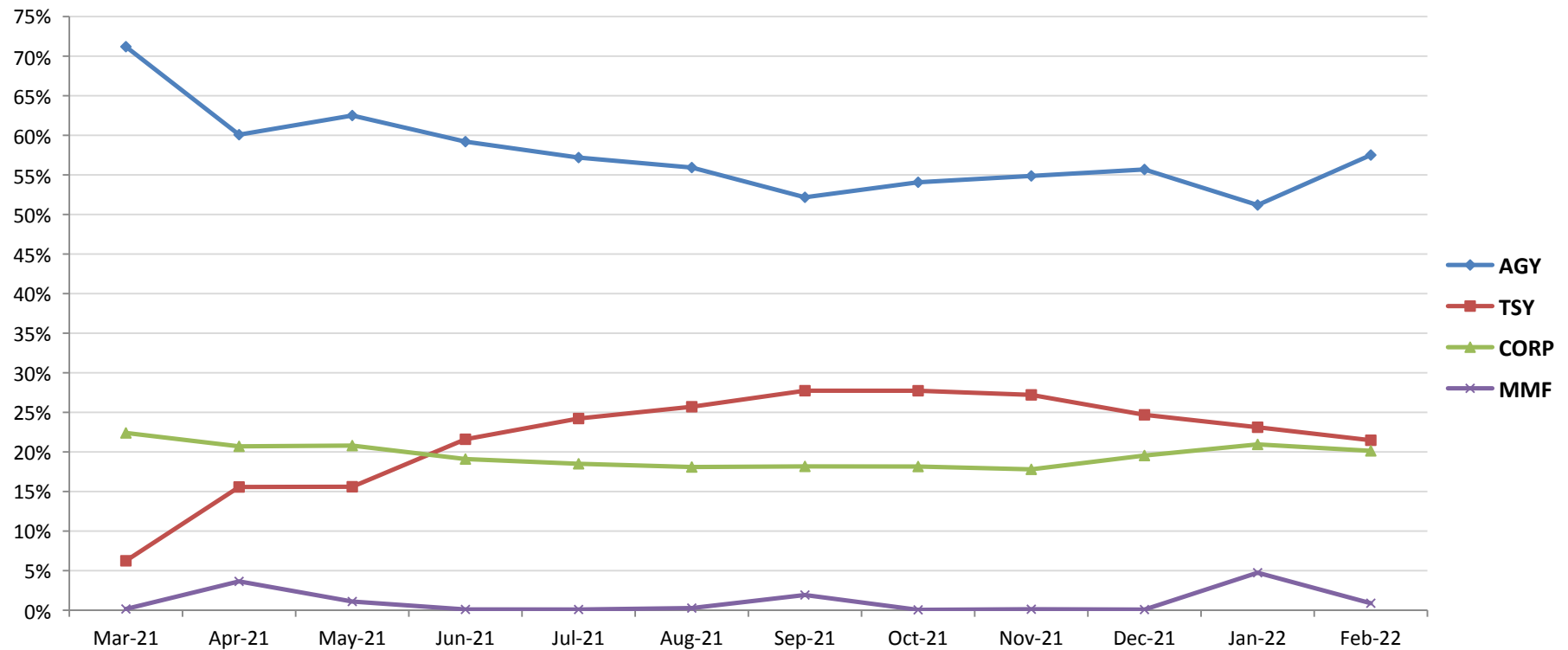


	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22	Dec-22	Jan-23	Feb-23
Maturities	\$5.9	\$0.0	\$0.0	\$0.0	\$0.0	\$5.0	\$10.0	\$5.0	\$10.0	\$0.0	\$3.3	\$0.0

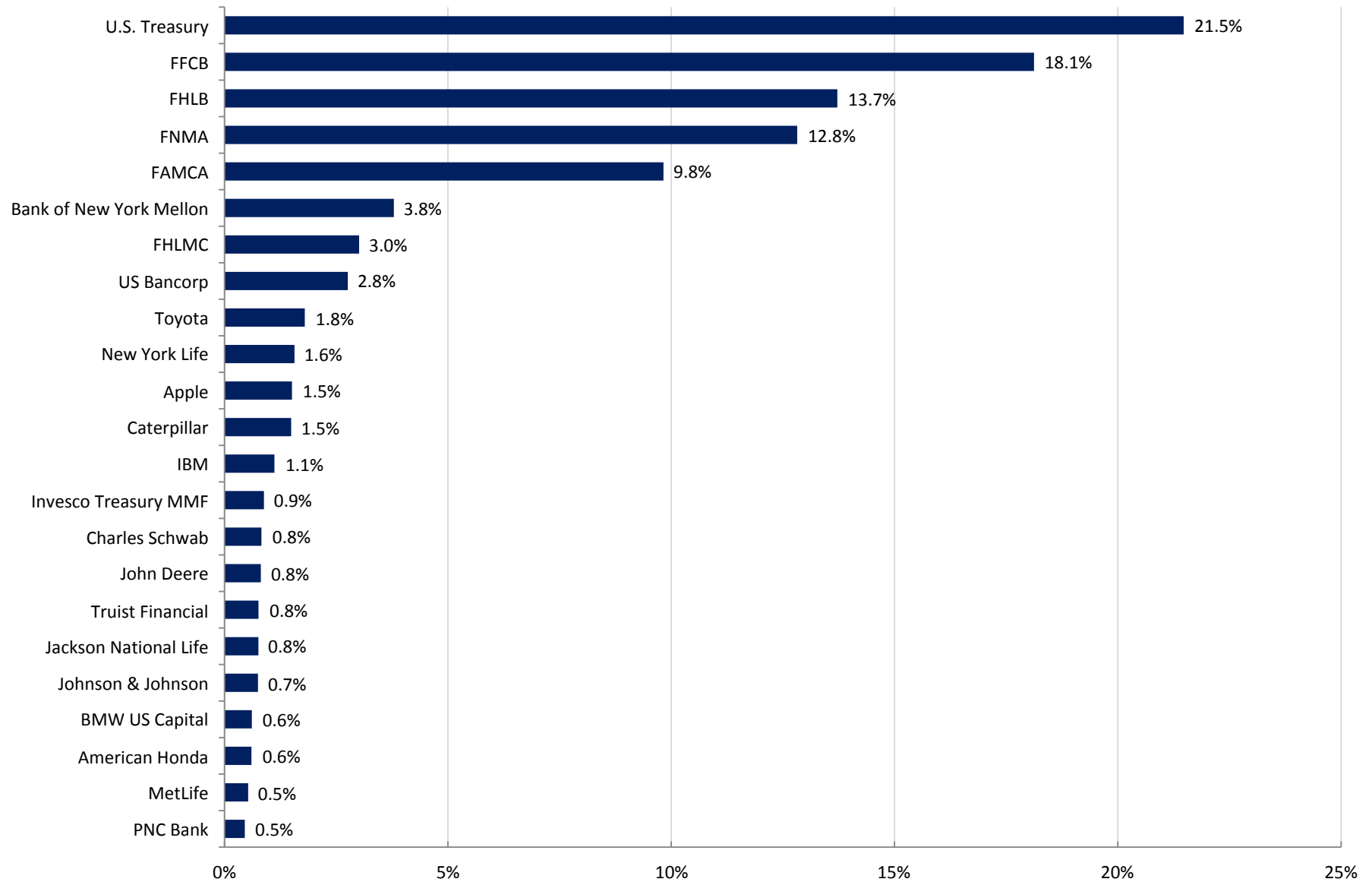
Par Value in Millions; Assumes Securities Are Held To Maturity

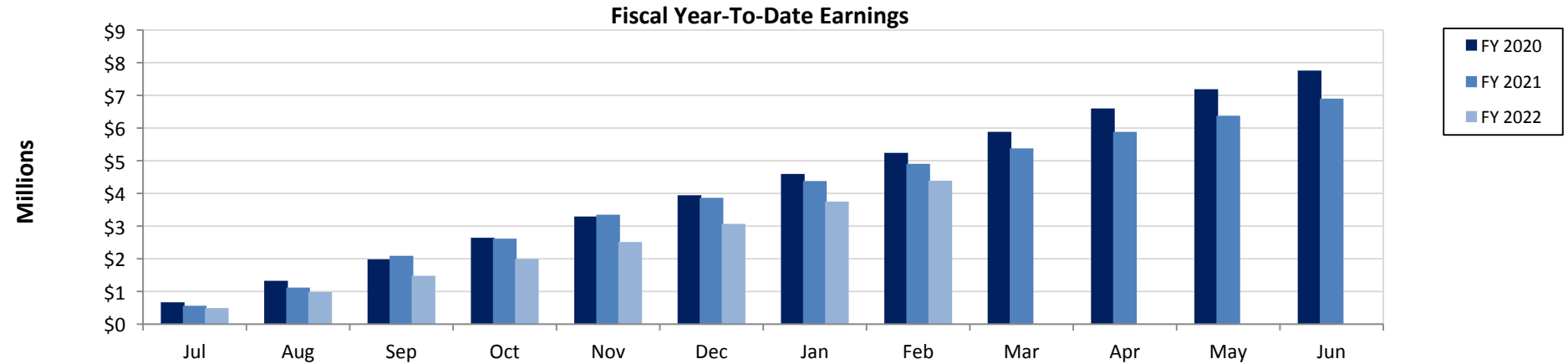
Years	Yield At Cost	% of Portfolio
0 to .5	0.82%	1.64%
.5 to 1.0	2.06%	4.27%
1.0 to 1.5	0.88%	8.45%
1.5 to 2.0	1.17%	23.26%
2.0 to 2.5	1.20%	16.94%
2.5 to 3.0	1.40%	6.31%
3.0 to 3.5	0.72%	14.46%
3.5 to 4.0	0.68%	8.42%
4.0 to 4.5	0.75%	7.19%
4.5 to 5.0	1.26%	9.07%
5.0+	0.00%	0.00%
Total	1.07%	100.0%



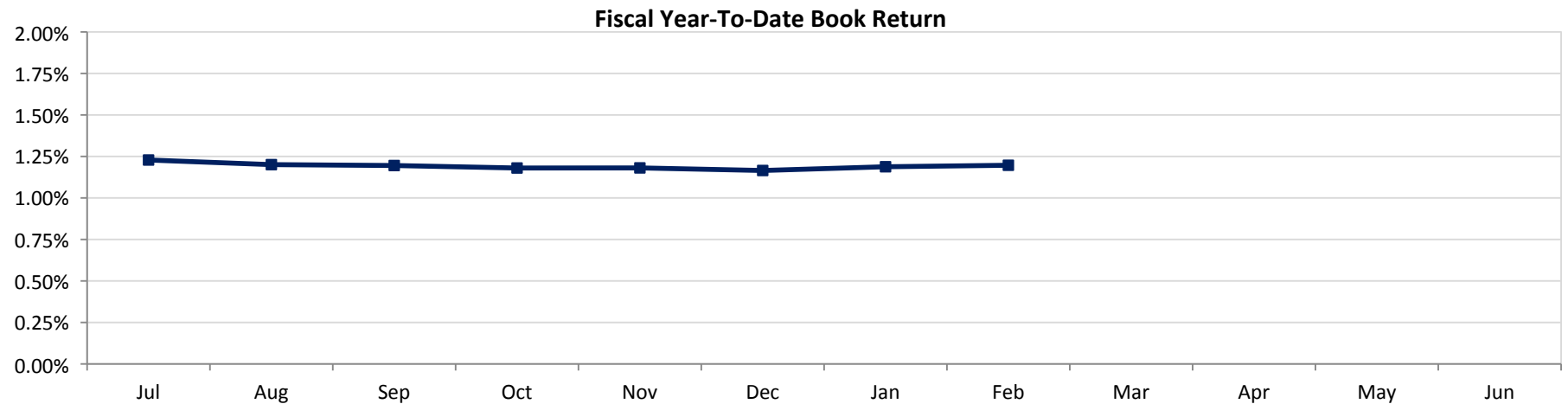


Sector	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21	Jan-22	Feb-22
AGY	71.2%	60.1%	62.5%	59.2%	57.2%	55.9%	52.2%	54.1%	54.9%	55.7%	51.2%	57.5%
TSY	6.2%	15.6%	15.6%	21.6%	24.2%	25.7%	27.7%	27.7%	27.2%	24.7%	23.1%	21.5%
CORP	22.4%	20.7%	20.8%	19.1%	18.5%	18.1%	18.2%	18.2%	17.8%	19.5%	21.0%	20.1%
MMF	0.2%	3.6%	1.1%	0.1%	0.1%	0.3%	1.9%	0.0%	0.1%	0.1%	4.7%	0.9%
Total	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%



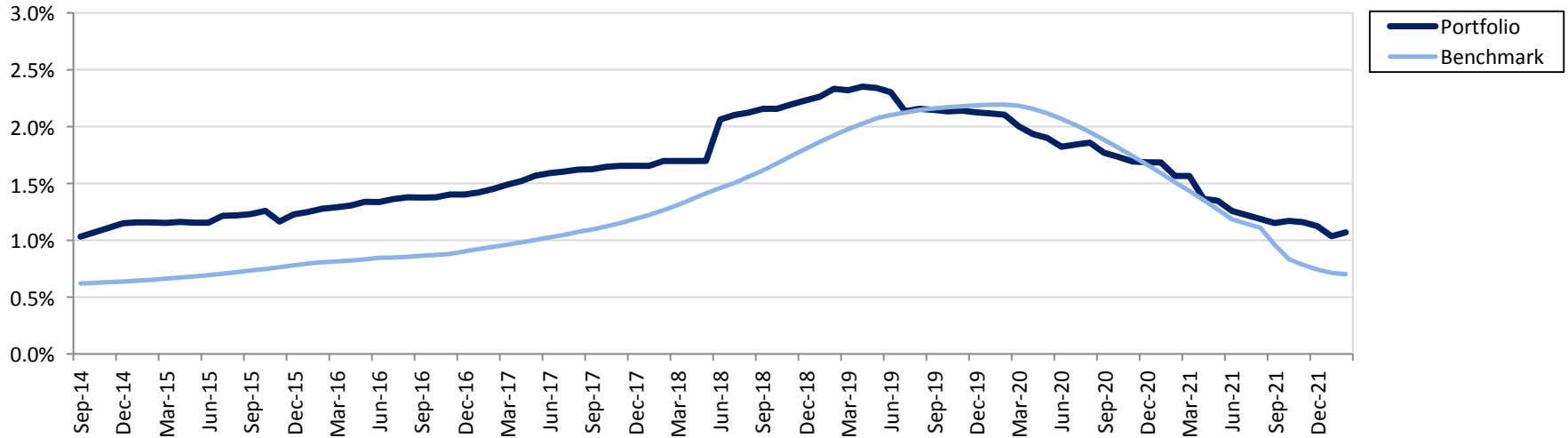


Fiscal YTD (\$Mil)	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2020	\$0.669	\$1.326	\$1.983	\$2.643	\$3.293	\$3.944	\$4.596	\$5.240	\$5.884	\$6.599	\$7.188	\$7.759
FY 2021	\$0.563	\$1.119	\$2.091	\$2.617	\$3.349	\$3.866	\$4.379	\$4.905	\$5.378	\$5.883	\$6.377	\$6.900
FY 2022	\$0.492	\$0.982	\$1.479	\$1.993	\$2.514	\$3.068	\$3.751	\$4.390				

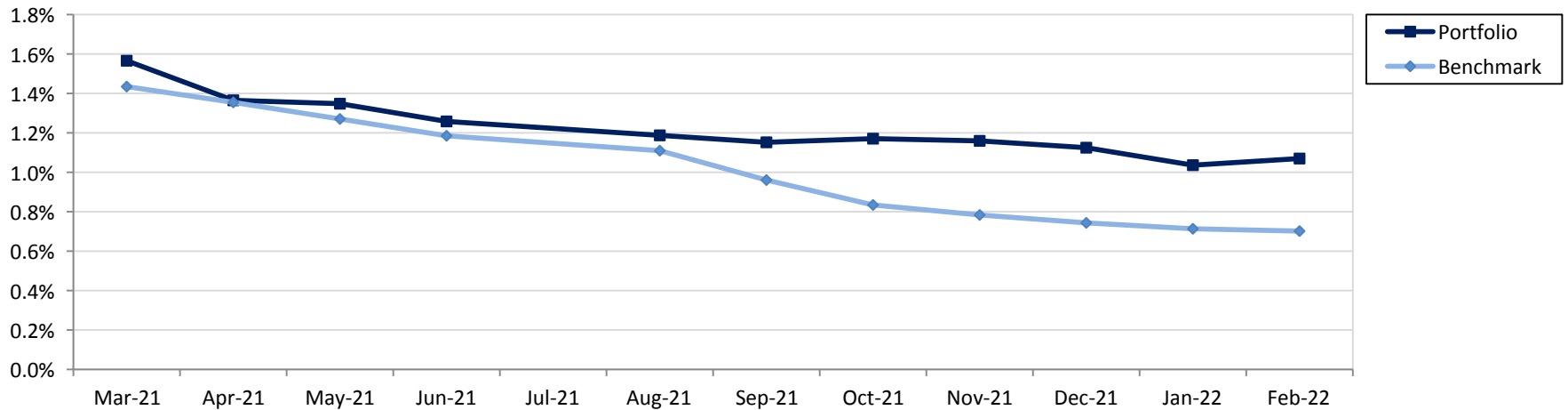


Fiscal YTD	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Book Return	1.23%	1.20%	1.20%	1.18%	1.18%	1.17%	1.19%	1.20%				

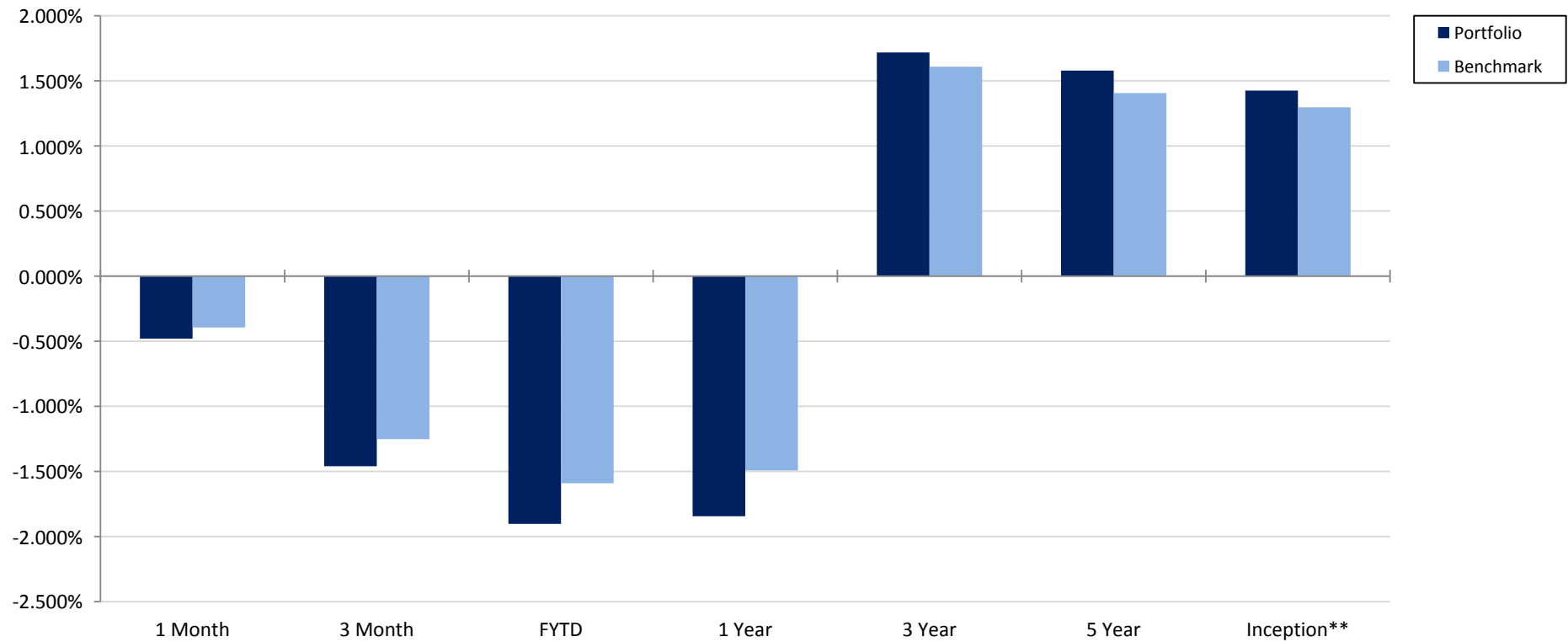
Month-End Yield At Cost vs Benchmark



Trailing 12 Months: Month End Yield At Cost vs Benchmark



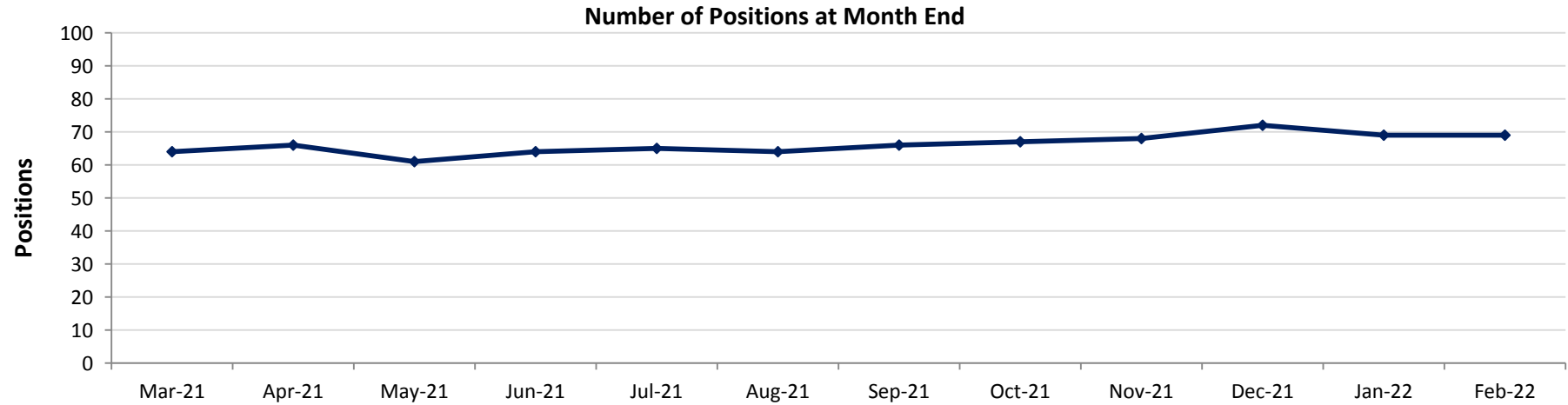
Benchmark: Custom Benchmark (see disclosure)



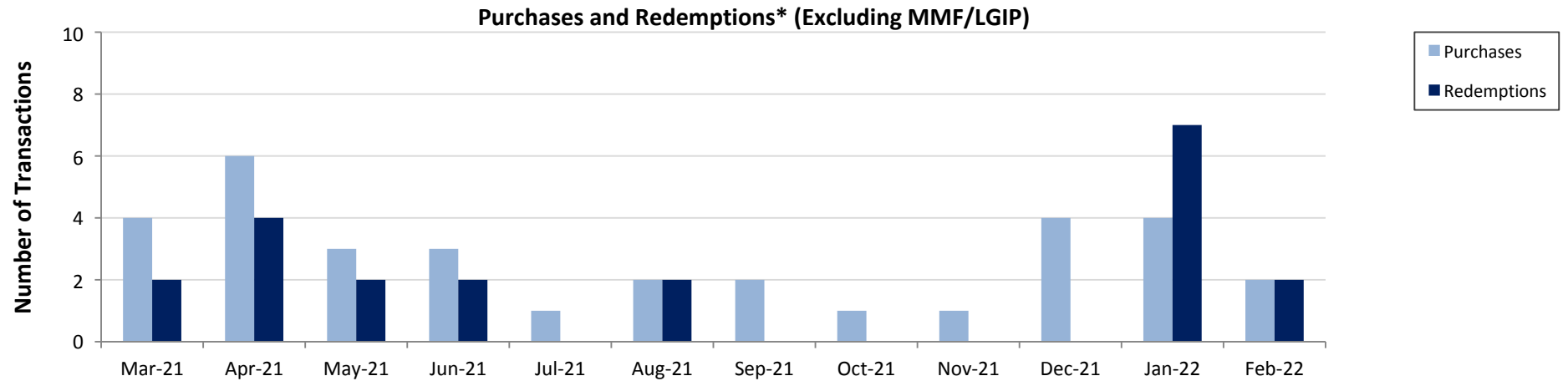
*Index: ICE BofA 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 1-5Y Agy 40%, 0-1Y A-AAA Corp 5%, 1-5Y A-AAA Ex Yankee Corp 15%

**Inception: September 2014

	1 Month	3 Month	FYTD	1 Year	3 Year	5 Year	Inception
Portfolio	-0.480%	-1.460%	-1.903%	-1.844%	1.718%	1.579%	1.425%
Benchmark	-0.394%	-1.252%	-1.590%	-1.492%	1.609%	1.406%	1.297%
Variance	-0.086%	-0.208%	-0.312%	-0.351%	0.109%	0.173%	0.129%



	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21	Jan-22	Feb-22
Positions	64	66	61	64	65	64	66	67	68	72	69	69



*Redemptions include maturities, calls, and sells

	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21	Jan-22	Feb-22
Purchases	4	6	3	3	1	2	2	1	1	4	4	2
Redemptions	2	4	2	2	0	2	0	0	0	0	7	2
Total	6	10	5	5	1	4	2	1	1	4	11	4

Portfolio Summary

City of Las Vegas

February 28, 2022

Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	Book YTM
Corporate Bonds	131,805,000.00	131,301,896.70	133,561,964.92	20.14	1,038	1.41
Money Market Funds	5,852,901.77	5,852,901.77	5,852,901.77	0.88	1	0.01
U.S. Agencies	381,600,000.00	377,260,536.00	381,459,540.87	57.51	916	1.16
U.S. Treasuries	143,000,000.00	138,921,910.00	142,446,594.33	21.47	982	0.56
	662,257,901.77	653,337,244.47	663,321,001.90	100.00	946	1.07
Investments	February 28 Month Ending		Fiscal Year To Date			
Total Earnings						
Current Year	638,293.16		4,389,637.86			
Average Daily Balance	654,423,526.84		550,906,955.36			
Book Rate of Return	1.27%		1.20%			

Holdings Report

City of Las Vegas

February 28, 2022

CUSIP	Issuer Coupon Rate	Maturity Date Call Date	Remaining Par Value	Settle Date Book Yield	Original Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port Gain/Loss	Moody/S&P Fitch	WAM Eff. Dur.
Corporate Bonds										
90331HNL3	US Bank 2.850%	01/23/2023	3,305,000.00	02/25/2019	3,278,923.55	101.29	3,347,766.70	0.50%	A1/AA-	0.90
		12/23/2022		3.07%	3,298,980.93	1.40%	9,942.54	48,785.77	AA-	0.82
89788JAB5	Truist Bank 1.250%	03/09/2023	5,000,000.00	09/30/2020	5,098,600.00	99.84	4,991,950.00	0.76%	A2/A	1.02
		02/09/2023		0.41%	5,041,616.15	1.41%	29,861.11	-49,666.15	A+	0.99
05565EAW5	BMW US Capital 3.450%	04/12/2023	4,000,000.00	12/06/2019	4,160,480.00	101.89	4,075,720.00	0.61%	A2/A	1.12
		03/12/2023		2.20%	4,053,759.47	1.74%	53,283.33	21,960.53	NR	1.01
69353RFL7	PNC Bank 3.500%	06/08/2023	3,000,000.00	02/08/2019	3,034,050.00	102.09	3,062,580.00	0.45%	A2/A	1.27
		05/09/2023		3.22%	3,010,040.38	1.84%	24,208.33	52,539.62	A+	1.17
59217GCT4	MetLife 3.600%	01/11/2024	3,500,000.00	01/30/2019	3,522,505.00	103.16	3,610,740.00	0.53%	Aa3/AA-	1.87
				3.46%	3,508,504.14	1.87%	17,500.00	102,235.86	AA-	1.80
02665WCT6	American Honda 3.550%	01/12/2024	2,000,000.00	01/15/2019	1,999,460.00	103.19	2,063,780.00	0.30%	A3/A-	1.87
				3.56%	1,999,797.46	1.81%	9,663.89	63,982.54	A	1.80
459200HU8	IBM 3.625%	02/12/2024	7,000,000.00	12/11/2020	7,664,090.00	103.69	7,258,440.00	1.12%	A3/A-	1.96
				0.60%	7,409,745.28	1.70%	13,392.36	-151,305.28	WD	1.89
64952WDG5	New York Life 2.875%	04/10/2024	10,000,000.00	12/06/2021	10,431,640.00	102.06	10,205,700.00	1.57%	Aaa/AA+	2.12
				1.01%	10,389,703.41	1.88%	112,604.17	-184,003.41	AAA	2.03
06406RAS6	Bank of New York Mellon 0.500%	04/26/2024	5,000,000.00	04/26/2021	4,994,650.00	97.19	4,859,350.00	0.75%	A1/A	2.16
		03/26/2024		0.54%	4,996,146.02	1.83%	8,680.56	-136,796.02	AA-	2.13
46849LTK7	Jackson National Life 2.650%	06/21/2024	5,000,000.00	08/06/2019	5,062,850.00	101.47	5,073,250.00	0.76%	A2/A	2.31
				2.38%	5,029,831.37	2.00%	25,763.89	43,418.63	A	2.23
91159HHX1	US Bancorp 2.400%	07/30/2024	5,000,000.00	08/07/2019	5,052,650.00	101.20	5,060,050.00	0.76%	A2/A+	2.42
		06/28/2024		2.18%	5,025,605.58	1.89%	10,333.33	34,444.42	A+	2.31
02665WDD0	American Honda 2.150%	09/10/2024	2,000,000.00	09/27/2019	1,990,760.00	100.41	2,008,180.00	0.30%	A3/A-	2.53
				2.25%	1,995,273.76	1.98%	20,425.00	12,906.24	A	2.43
14913R2P1	Caterpillar 0.600%	09/13/2024	10,000,000.00	12/06/2021	9,884,400.00	96.74	9,673,500.00	1.49%	A2/A	2.54
				1.02%	9,893,907.72	1.92%	27,833.33	-220,407.72	A	2.50
24422EUE7	John Deere 3.450%	03/13/2025	5,000,000.00	04/16/2021	5,500,700.00	104.32	5,216,050.00	0.81%	A2/A	3.04
				0.84%	5,389,670.58	1.98%	80,500.00	-173,620.58	A	2.85
808513BB0	Charles Schwab 4.200%	03/24/2025	5,000,000.00	05/21/2021	5,600,500.00	106.21	5,310,400.00	0.83%	A2/A	3.07
		02/24/2025		0.94%	5,480,226.32	2.10%	91,583.33	-169,826.32	A	2.79
06406RAN7	Bank of New York Mellon 1.600%	04/24/2025	5,000,000.00	02/19/2021	5,189,400.00	98.55	4,927,400.00	0.78%	A1/A	3.15
		03/24/2025		0.66%	5,142,962.39	2.08%	28,222.22	-215,562.39	AA-	3.03
037833DT4	Apple 1.125%	05/11/2025	7,000,000.00	03/15/2021	7,069,571.25	97.67	6,837,040.00	1.06%	Aaa/AA+	3.20
		04/11/2025		0.88%	7,053,620.11	1.88%	24,062.50	-216,580.11	NR	3.11
91159HHZ6	US Bancorp 1.450%	05/12/2025	10,000,000.00	01/13/2022	9,982,000.00	97.86	9,786,200.00	1.50%	A2/A+	3.20
		04/11/2025		1.51%	9,982,675.56	2.14%	43,902.78	-196,475.56	A+	3.09
478160CN2	Johnson & Johnson 0.550%	09/01/2025	5,000,000.00	03/05/2021	4,957,700.00	95.33	4,766,700.00	0.75%	Aaa/AAA	3.51
		08/01/2025		0.74%	4,966,940.04	1.93%	13,750.00	-200,240.04	NR	3.45

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Amortizing

Holdings Report

City of Las Vegas

February 28, 2022

CUSIP	Issuer Coupon Rate	Maturity Date Call Date	Remaining Par Value	Settle Date Book Yield	Original Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port Gain/Loss	Moody/S&P Fitch	WAM Eff. Dur.
Corporate Bonds										
89236THP3	Toyota Motor Credit 0.800%	10/16/2025	5,000,000.00	06/07/2021 0.86%	4,986,500.00 4,988,745.70	96.18 1.89%	4,809,150.00 15,000.00	0.75% -179,595.70	A1/A+ A+	3.63 3.54
89236THW8	Toyota Motor Credit 0.800%	01/09/2026	7,000,000.00	09/27/2021 1.06%	6,925,030.00 6,932,371.42	95.04 2.15%	6,652,520.00 8,088.89	1.05% -279,851.42	A1/A+ A+	3.87 3.77
037833EB2	Apple 0.700%	02/08/2026 01/08/2026	3,000,000.00	03/26/2021 1.03%	2,953,260.00 2,962,117.12	95.61 1.86%	2,868,330.00 1,341.67	0.45% -93,787.12	Aaa/AA+ NR	3.95 3.87
06406RBA4	Bank of New York Mellon 2.050%	01/26/2027	15,000,000.00	01/26/2022 2.04%	15,009,900.00 15,009,724.00	98.91 2.28%	14,837,100.00 29,895.83	2.26% -172,624.00	A1/A AA-	4.91 4.63
					134,349,619.80		131,301,896.70	20.13%		2.84
Total Corporate Bonds			131,805,000.00	1.41%	133,561,964.92	1.94%	699,839.06	-2,260,068.21		2.73
Money Market Funds										
TRPXX	Invesco Treasury MMF 0.010%	03/01/2022	5,852,901.77		5,852,901.77	1.00	5,852,901.77	0.88%	Aaa/AAA	0.00
					5,852,901.77	0.01%	124.36	0.00	NR	0.00
					5,852,901.77		5,852,901.77	0.88%		0.00
Total Money Market Funds			5,852,901.77	0.01%	5,852,901.77	0.01%	124.36	0.00		0.00
U.S. Agencies										
3133EHTS2	FFCB 1.900%	08/03/2022	5,000,000.00	08/31/2017 1.78%	5,029,300.00 5,002,561.48	100.60 0.51%	5,029,850.00 7,388.89	0.75% 27,288.52	Aaa/AA+ AAA	0.43 0.42
313380GJ0	FHLB 2.000%	09/09/2022	10,000,000.00	09/26/2019 1.61%	10,111,400.00 10,020,016.37	100.64 0.80%	10,063,600.00 95,555.56	1.51% 43,583.63	Aaa/AA+ AAA	0.53 0.52
3135G0T78	FNMA 2.000%	10/05/2022	5,000,000.00	11/07/2017 2.04%	4,991,400.00 4,998,944.46	100.68 0.86%	5,034,100.00 40,555.56	0.75% 35,155.54	Aaa/AA+ AAA	0.60 0.59
3133EKMV5	FFCB 2.200%	11/23/2022	10,000,000.00	05/23/2019 2.20%	10,000,000.00 10,000,000.00	101.14 0.65%	10,113,500.00 59,888.89	1.51% 113,500.00	Aaa/AA+ AAA	0.73 0.72
3133EKPT7	FFCB 2.125%	06/05/2023	5,000,000.00	06/07/2019 1.95%	5,033,600.00 5,010,678.16	101.35 1.05%	5,067,550.00 25,381.94	0.76% 56,871.84	Aaa/AA+ AAA	1.27 1.24
3133EJYL7	FFCB 2.800%	09/05/2023	5,000,000.00	09/21/2018 3.07%	4,938,800.00 4,981,235.20	102.39 1.21%	5,119,700.00 68,444.44	0.75% 138,464.80	Aaa/AA+ AAA	1.52 1.47
313383YJ4	FHLB 3.375%	09/08/2023	5,000,000.00	11/27/2018 3.04%	5,073,800.00 5,023,585.12	103.08 1.33%	5,153,850.00 81,093.75	0.76% 130,264.88	Aaa/AA+ AAA	1.53 1.47
3130AJXD6	FHLB 0.125%	09/08/2023	10,000,000.00	09/10/2020 0.25%	9,962,700.00 9,980,969.39	98.23 1.30%	9,822,600.00 6,006.94	1.50% -158,369.39	Aaa/AA+ AAA	1.53 1.51

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U.S. Agencies										
3133EM6N7	FFCB 0.170%	09/27/2023	10,000,000.00	11/29/2021	9,921,200.00	98.35	9,835,000.00	1.50%	Aaa/AA+	1.58
				0.60%	9,931,858.36	1.23%	7,272.22	-96,858.36		1.56
3133ENAL4	FFCB 0.290%	10/12/2023	15,400,000.00	12/08/2021	15,298,822.00	98.37	15,148,672.00	2.31%	Aaa/AA+	1.62
				0.65%	15,311,012.12	1.31%	17,243.72	-162,340.12		1.60
3133EK4X1	FFCB 1.600%	11/01/2023	10,000,000.00	11/01/2019	9,958,700.00	100.29	10,029,300.00	1.50%	Aaa/AA+	1.67
				1.71%	9,982,705.63	1.42%	53,333.33	46,594.38		1.64
3130A0F70	FHLB 3.375%	12/08/2023	5,000,000.00	12/14/2018	5,108,050.00	103.43	5,171,600.00	0.76%	Aaa/AA+	1.78
				2.91%	5,038,546.27	1.41%	38,906.25	133,053.73		1.71
3130APR72	FHLB 0.500%	12/08/2023	20,000,000.00	12/03/2021	19,940,000.00	98.47	19,694,800.00	3.01%	Aaa/AA+	1.78
				0.65%	19,947,034.48	1.37%	33,333.33	-252,234.48		1.75
3133EJ5G0	FFCB 2.700%	01/16/2024	5,000,000.00	01/16/2019	4,997,900.00	102.37	5,118,300.00	0.75%	Aaa/AA+	1.88
				2.71%	4,999,209.00	1.42%	16,875.00	119,091.00		1.83
3135G0V34	FNMA 2.500%	02/05/2024	10,000,000.00	02/06/2020	10,389,700.00	101.98	10,197,500.00	1.54%	Aaa/AA+	1.94
				1.49%	10,188,756.71	1.46%	18,055.56	8,743.29		1.89
31422XUL4	FAMCA 1.050%	02/23/2024	30,000,000.00	02/23/2022	30,000,000.00	99.91	29,973,600.00	4.52%	NR/NR	1.99
		02/23/2023		1.05%	30,000,000.00	1.17%	7,000.00	-26,400.00		1.40
3133ENM20	FFCB 1.200%	04/03/2024	30,000,000.00	02/04/2022	29,966,700.00	99.36	29,808,900.00	4.52%	Aaa/AA+	2.10
				1.25%	29,967,725.93	1.51%	28,000.00	-158,825.93		2.06
3130AMPD8	FHLB 0.385%	05/28/2024	10,000,000.00	05/28/2021	10,000,000.00	97.88	9,788,300.00	1.51%	Aaa/AA+	2.25
		05/28/2022		0.39%	10,000,000.00	1.34%	9,945.83	-211,700.00		2.22
3133EKNX0	FFCB 2.160%	06/03/2024	7,000,000.00	06/04/2019	7,054,670.00	101.44	7,101,010.00	1.06%	Aaa/AA+	2.26
				2.00%	7,024,767.12	1.51%	36,960.00	76,242.88		2.20
3135G0V75	FNMA 1.750%	07/02/2024	10,000,000.00	07/09/2019	9,926,700.00	100.39	10,039,000.00	1.50%	Aaa/AA+	2.34
				1.90%	9,965,496.26	1.58%	28,680.56	73,503.74		2.28
3133EKWV4	FFCB 1.850%	07/26/2024	10,000,000.00	08/05/2019	10,043,600.00	100.74	10,074,000.00	1.51%	Aaa/AA+	2.41
				1.76%	10,021,130.54	1.54%	17,986.11	52,869.46		2.35
3133EK6J0	FFCB 1.625%	11/08/2024	8,000,000.00	11/26/2019	7,981,680.00	100.11	8,008,480.00	1.20%	Aaa/AA+	2.70
				1.67%	7,990,027.83	1.58%	40,805.56	18,452.17		2.62
3135G0X24	FNMA 1.625%	01/07/2025	7,000,000.00	01/14/2020	6,973,400.00	99.93	6,994,960.00	1.05%	Aaa/AA+	2.86
				1.70%	6,984,734.30	1.65%	17,062.50	10,225.70		2.78
31422XSW3	FAMCA 1.250%	01/28/2025	15,000,000.00	01/28/2022	15,000,000.00	99.00	14,850,450.00	2.26%	NR/NR	2.92
		07/28/2022		1.25%	15,000,000.00	1.60%	17,187.50	-149,550.00		2.49
3135G04Z3	FNMA 0.500%	06/17/2025	8,000,000.00	09/24/2020	8,028,480.00	96.07	7,685,200.00	1.21%	Aaa/AA+	3.30
				0.42%	8,019,884.16	1.73%	8,222.22	-334,684.16		3.25
3135G04Z3	FNMA 0.500%	06/17/2025	10,000,000.00	08/28/2020	10,014,220.00	96.07	9,606,500.00	1.51%	Aaa/AA+	3.30
				0.47%	10,009,778.82	1.73%	10,277.78	-403,278.82		3.25
3135G05X7	FNMA 0.375%	08/25/2025	15,000,000.00	08/20/2021	14,858,190.00	95.43	14,313,900.00	2.24%	Aaa/AA+	3.49
				0.61%	14,876,640.02	1.73%	937.50	-562,740.02		3.45

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CUSIP	Coupon Rate	Call Date	Par Value	Book Yield	Book Value	Mkt YTM	Accrued Int.	Gain/Loss	Fitch	Eff. Dur.
U.S. Agencies										
3136G4V34	FNMA	08/26/2025	10,000,000.00	08/26/2020	10,000,000.00	96.68	9,668,000.00	1.51%	Aaa/AA+	3.49
	0.550%	08/26/2022		0.55%	10,000,000.00	1.53%	763.89	-332,000.00	AAA	3.44
3136G4X24	FNMA	08/29/2025	10,000,000.00	09/10/2020	10,010,000.00	96.06	9,606,200.00	1.51%	Aaa/AA+	3.50
	0.600%	08/29/2022		0.55%	10,007,048.63	1.77%	500.00	-400,848.63	AAA	3.44
3134GWL38	FHLMC	09/15/2025	10,000,000.00	09/15/2020	10,000,000.00	95.71	9,571,200.00	1.51%	Aaa/AA+	3.55
	0.540%	09/15/2022		0.54%	10,000,000.00	1.79%	24,900.00	-428,800.00	AAA	3.47
3137EAX3	FHLMC	09/23/2025	10,000,000.00	09/30/2020	9,982,300.00	95.29	9,529,400.00	1.51%	Aaa/AA+	3.57
	0.375%			0.41%	9,987,314.84	1.74%	16,458.33	-457,914.84	AAA	3.52
3130AMFV9	FHLB	11/20/2025	6,000,000.00	05/20/2021	6,000,000.00	97.13	5,827,500.00	0.90%	Aaa/AA+	3.73
	0.750%	05/20/2022		0.75%	6,000,000.00	1.55%	12,625.00	-172,500.00	AAA	3.65
31422XCK6	FAMCA	03/16/2026	10,000,000.00	03/16/2021	10,000,000.00	96.92	9,692,300.00	1.51%	NR/NR	4.05
	0.875%	03/16/2022		0.88%	10,000,000.00	1.66%	40,104.17	-307,700.00	NR	3.81
3130AM4L3	FHLB	04/29/2026	10,000,000.00	04/29/2021	10,000,000.00	98.51	9,850,500.00	1.51%	Aaa/AA+	4.17
	0.500%	04/29/2022		0.50%	10,000,000.00	0.87%	16,944.44	-149,500.00	AAA	3.76
31422XNU2	FAMCA	10/19/2026	10,200,000.00	10/19/2021	10,186,944.00	96.38	9,830,964.00	1.54%	NR/NR	4.64
	0.980%			1.01%	10,187,879.68	1.80%	36,652.00	-356,915.68	NR	4.50
3130AQLX9	FHLB	01/27/2027	15,000,000.00	01/27/2022	15,000,000.00	98.94	14,840,250.00	2.26%	Aaa/AA+	4.92
	1.250%	07/27/2022		1.25%	15,000,000.00	1.48%	17,708.33	-159,750.00	AAA	3.24
					381,782,256.00		377,260,536.00	57.51%		2.51
Total U.S. Agencies			381,600,000.00	1.16%	381,459,540.87	1.41%	959,057.10	-4,199,004.87		2.33
U.S. Treasuries										
91282CCD1	U.S. Treasury	05/31/2023	17,500,000.00	06/28/2021	17,456,933.55	98.68	17,268,300.00	2.63%	Aaa/AA+	1.25
	0.125%				0.25%	17,471,963.89	1.19%	5,468.75	-203,663.89	AAA
91282CCK5	U.S. Treasury	06/30/2023	15,000,000.00	06/30/2021	14,960,742.15	98.53	14,779,650.00	2.26%	Aaa/AA+	1.33
	0.125%				0.26%	14,973,810.20	1.24%	3,107.73	-194,160.20	AAA
912828S92	U.S. Treasury	07/31/2023	6,500,000.00	01/14/2020	6,418,750.00	99.99	6,499,480.00	0.98%	Aaa/AA+	1.42
	1.250%				1.61%	6,467,474.88	1.26%	6,508.98	32,005.12	AAA
91282CAK7	U.S. Treasury	09/15/2023	16,000,000.00	07/30/2021	15,969,375.04	98.19	15,710,560.00	2.41%	Aaa/AA+	1.55
	0.125%				0.22%	15,977,770.27	1.31%	9,226.52	-267,210.27	AAA
91282CBR1	U.S. Treasury	03/15/2024	20,000,000.00	04/12/2021	19,954,687.60	97.56	19,511,000.00	3.01%	Aaa/AA+	2.04
	0.250%				0.33%	19,968,349.13	1.47%	23,066.30	-457,349.13	AAA
912828ZF0	U.S. Treasury	03/31/2025	20,000,000.00	04/15/2021	19,910,937.60	96.60	19,320,400.00	3.00%	Aaa/AA+	3.09
	0.500%				0.61%	19,930,585.45	1.63%	41,758.24	-610,185.45	AAA
91282CBQ3	U.S. Treasury	02/28/2026	18,000,000.00	04/29/2021	17,724,375.00	95.29	17,152,020.00	2.68%	Aaa/AA+	4.00
	0.500%				0.82%	17,771,977.28	1.72%	244.57	-619,957.28	AAA

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U.S. Treasuries										
91282CCP4	U.S. Treasury 0.625%	07/31/2026	10,000,000.00	08/20/2021 0.76%	9,935,546.90 9,942,399.03	95.28 1.74%	9,528,100.00 5,006.91	1.50% -414,299.03	Aaa/AA+ AAA	4.42 4.34
91282CCW9	U.S. Treasury 0.750%	08/31/2026	20,000,000.00	09/23/2021 0.82%	19,936,718.80 19,942,264.20	95.76 1.73%	19,152,400.00 407.61	3.01% -789,864.20	Aaa/AA+ AAA	4.51 4.41
					142,268,066.64		138,921,910.00	21.47%		2.69
Total U.S. Treasuries			143,000,000.00	0.56%	142,446,594.33	1.49%	94,795.61	-3,524,684.33		2.65
					664,252,844.21		653,337,244.47	100.00%		2.59
TOTAL PORTFOLIO			662,257,901.77	1.07%	663,321,001.90	1.53%	1,753,816.13	-9,983,757.41		2.46
TOTAL MARKET VALUE PLUS ACCRUED INTEREST							655,091,060.60			

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TRPXX	Invesco Treasury MMF		5,852,901.77	0.010%	03/01/2022	5,852,901.77	1	5,852,901.77	0.01%	1
3133EHTS2	FFCB	08/31/2017	5,002,561.48	1.900%	08/03/2022	5,000,000.00	1,642	5,029,850.00	1.78%	156
313380GJ0	FHLB	09/26/2019	10,020,016.37	2.000%	09/09/2022	10,000,000.00	886	10,063,600.00	1.61%	193
3135G0T78	FNMA	11/07/2017	4,998,944.46	2.000%	10/05/2022	5,000,000.00	1,574	5,034,100.00	2.04%	219
3133EKMV5	FFCB	05/23/2019	10,000,000.00	2.200%	11/23/2022	10,000,000.00	1,012	10,113,500.00	2.20%	268
90331HNL3	US Bank	02/25/2019	3,298,980.93	2.850%	01/23/2023	3,305,000.00	1,099	3,347,766.70	3.07%	329
89788JAB5	Truist Bank	09/30/2020	5,041,616.15	1.250%	03/09/2023	5,000,000.00	516	4,991,950.00	0.41%	374
05565EAW5	BMW US Capital	12/06/2019	4,053,759.47	3.450%	04/12/2023	4,000,000.00	815	4,075,720.00	2.20%	408
91282CCD1	U.S. Treasury	06/28/2021	17,471,963.89	0.125%	05/31/2023	17,500,000.00	245	17,268,300.00	0.25%	457
3133EKPT7	FFCB	06/07/2019	5,010,678.16	2.125%	06/05/2023	5,000,000.00	997	5,067,550.00	1.95%	462
69353RFL7	PNC Bank	02/08/2019	3,010,040.38	3.500%	06/08/2023	3,000,000.00	1,116	3,062,580.00	3.22%	465
91282CCK5	U.S. Treasury	06/30/2021	14,973,810.20	0.125%	06/30/2023	15,000,000.00	243	14,779,650.00	0.26%	487
91282S92	U.S. Treasury	01/14/2020	6,467,474.88	1.250%	07/31/2023	6,500,000.00	776	6,499,480.00	1.61%	518
3133EJYL7	FFCB	09/21/2018	4,981,235.20	2.800%	09/05/2023	5,000,000.00	1,256	5,119,700.00	3.07%	554
313383YJ4	FHLB	11/27/2018	5,023,585.12	3.375%	09/08/2023	5,000,000.00	1,189	5,153,850.00	3.04%	557
3130AJXD6	FHLB	09/10/2020	9,980,969.39	0.125%	09/08/2023	10,000,000.00	536	9,822,600.00	0.25%	557
91282CAK7	U.S. Treasury	07/30/2021	15,977,770.27	0.125%	09/15/2023	16,000,000.00	213	15,710,560.00	0.22%	564
3133EM6N7	FFCB	11/29/2021	9,931,858.36	0.170%	09/27/2023	10,000,000.00	91	9,835,000.00	0.60%	576
3133ENAL4	FFCB	12/08/2021	15,311,012.12	0.290%	10/12/2023	15,400,000.00	82	15,148,672.00	0.65%	591
3133EK4X1	FFCB	11/01/2019	9,982,705.63	1.600%	11/01/2023	10,000,000.00	850	10,029,300.00	1.71%	611
3130A0F70	FHLB	12/14/2018	5,038,546.27	3.375%	12/08/2023	5,000,000.00	1,172	5,171,600.00	2.91%	648
3130APR72	FHLB	12/03/2021	19,947,034.48	0.500%	12/08/2023	20,000,000.00	87	19,694,800.00	0.65%	648
59217GCT4	MetLife	01/30/2019	3,508,504.14	3.600%	01/11/2024	3,500,000.00	1,125	3,610,740.00	3.46%	682
02665WCT6	American Honda	01/15/2019	1,999,797.46	3.550%	01/12/2024	2,000,000.00	1,140	2,063,780.00	3.56%	683
3133EJ5G0	FFCB	01/16/2019	4,999,209.00	2.700%	01/16/2024	5,000,000.00	1,139	5,118,300.00	2.71%	687
3135G0V34	FNMA	02/06/2020	10,188,756.71	2.500%	02/05/2024	10,000,000.00	753	10,197,500.00	1.49%	707
459200HU8	IBM	12/11/2020	7,409,745.28	3.625%	02/12/2024	7,000,000.00	444	7,258,440.00	0.60%	714
31422XUL4	FAMCA	02/23/2022	30,000,000.00	1.050%	02/23/2024	30,000,000.00	5	29,973,600.00	1.05%	725
91282CBR1	U.S. Treasury	04/12/2021	19,968,349.13	0.250%	03/15/2024	20,000,000.00	322	19,511,000.00	0.33%	746
3133ENM20	FFCB	02/04/2022	29,967,725.93	1.200%	04/03/2024	30,000,000.00	24	29,808,900.00	1.25%	765
64952WDG5	New York Life	12/06/2021	10,389,703.41	2.875%	04/10/2024	10,000,000.00	84	10,205,700.00	1.01%	772
06406RAS6	Bank of New York Mellon	04/26/2021	4,996,146.02	0.500%	04/26/2024	5,000,000.00	308	4,859,350.00	0.54%	788
3130AMPD8	FHLB	05/28/2021	10,000,000.00	0.385%	05/28/2024	10,000,000.00	276	9,788,300.00	0.39%	820
3133EKNX0	FFCB	06/04/2019	7,024,767.12	2.160%	06/03/2024	7,000,000.00	1,000	7,101,010.00	2.00%	826
46849LTK7	Jackson National Life	08/06/2019	5,029,831.37	2.650%	06/21/2024	5,000,000.00	937	5,073,250.00	2.38%	844
3135G0V75	FNMA	07/09/2019	9,965,496.26	1.750%	07/02/2024	10,000,000.00	965	10,039,000.00	1.90%	855

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CUSIP	Issuer	Purchase Date	Book Value	Coupon Rate	Maturity Date	Remaining Par	Term	Market Value	Book YTM	Days to Maturity
3133EKWV4	FFCB	08/05/2019	10,021,130.54	1.850%	07/26/2024	10,000,000.00	938	10,074,000.00	1.76%	879
91159HHX1	US Bancorp	08/07/2019	5,025,605.58	2.400%	07/30/2024	5,000,000.00	936	5,060,050.00	2.18%	883
02665WDD0	American Honda	09/27/2019	1,995,273.76	2.150%	09/10/2024	2,000,000.00	885	2,008,180.00	2.25%	925
14913R2P1	Caterpillar	12/06/2021	9,893,907.72	0.600%	09/13/2024	10,000,000.00	84	9,673,500.00	1.02%	928
3133EK6J0	FFCB	11/26/2019	7,990,027.83	1.625%	11/08/2024	8,000,000.00	825	8,008,480.00	1.67%	984
3135G0X24	FNMA	01/14/2020	6,984,734.30	1.625%	01/07/2025	7,000,000.00	776	6,994,960.00	1.70%	1,044
31422XSW3	FAMCA	01/28/2022	15,000,000.00	1.250%	01/28/2025	15,000,000.00	31	14,850,450.00	1.25%	1,065
24422EUE7	John Deere	04/16/2021	5,389,670.58	3.450%	03/13/2025	5,000,000.00	318	5,216,050.00	0.84%	1,109
808513BB0	Charles Schwab	05/21/2021	5,480,226.32	4.200%	03/24/2025	5,000,000.00	283	5,310,400.00	0.94%	1,120
912828ZF0	U.S. Treasury	04/15/2021	19,930,585.45	0.500%	03/31/2025	20,000,000.00	319	19,320,400.00	0.61%	1,127
06406RAN7	Bank of New York Mellon	02/19/2021	5,142,962.39	1.600%	04/24/2025	5,000,000.00	374	4,927,400.00	0.66%	1,151
037833DT4	Apple	03/15/2021	7,053,620.11	1.125%	05/11/2025	7,000,000.00	350	6,837,040.00	0.88%	1,168
91159HHZ6	US Bancorp	01/13/2022	9,982,675.56	1.450%	05/12/2025	10,000,000.00	46	9,786,200.00	1.51%	1,169
3135G04Z3	FNMA	08/28/2020	8,019,884.16	0.500%	06/17/2025	8,000,000.00	549	7,685,200.00	0.42%	1,205
3135G04Z3	FNMA	08/28/2020	10,009,778.82	0.500%	06/17/2025	10,000,000.00	549	9,606,500.00	0.47%	1,205
3135G05X7	FNMA	08/20/2021	14,876,640.02	0.375%	08/25/2025	15,000,000.00	192	14,313,900.00	0.61%	1,274
3136G4V34	FNMA	08/26/2020	10,000,000.00	0.550%	08/26/2025	10,000,000.00	551	9,668,000.00	0.55%	1,275
3136G4X24	FNMA	09/10/2020	10,007,048.63	0.600%	08/29/2025	10,000,000.00	536	9,606,200.00	0.55%	1,278
478160CN2	Johnson & Johnson	03/05/2021	4,966,940.04	0.550%	09/01/2025	5,000,000.00	360	4,766,700.00	0.74%	1,281
3134GWL38	FHLMC	09/15/2020	10,000,000.00	0.540%	09/15/2025	10,000,000.00	531	9,571,200.00	0.54%	1,295
3137EAEX3	FHLMC	09/30/2020	9,987,314.84	0.375%	09/23/2025	10,000,000.00	516	9,529,400.00	0.41%	1,303
89236THP3	Toyota Motor Credit	06/07/2021	4,988,745.70	0.800%	10/16/2025	5,000,000.00	266	4,809,150.00	0.86%	1,326
3130AMFV9	FHLB	05/20/2021	6,000,000.00	0.750%	11/20/2025	6,000,000.00	284	5,827,500.00	0.75%	1,361
89236THW8	Toyota Motor Credit	09/27/2021	6,932,371.42	0.800%	01/09/2026	7,000,000.00	154	6,652,520.00	1.06%	1,411
037833EB2	Apple	03/26/2021	2,962,117.12	0.700%	02/08/2026	3,000,000.00	339	2,868,330.00	1.03%	1,441
91282CBQ3	U.S. Treasury	04/29/2021	17,771,977.28	0.500%	02/28/2026	18,000,000.00	305	17,152,020.00	0.82%	1,461
31422XCK6	FAMCA	03/16/2021	10,000,000.00	0.875%	03/16/2026	10,000,000.00	349	9,692,300.00	0.88%	1,477
3130AM4L3	FHLB	04/29/2021	10,000,000.00	0.500%	04/29/2026	10,000,000.00	305	9,850,500.00	0.50%	1,521
91282CCP4	U.S. Treasury	08/20/2021	9,942,399.03	0.625%	07/31/2026	10,000,000.00	192	9,528,100.00	0.76%	1,614
91282CCW9	U.S. Treasury	09/23/2021	19,942,264.20	0.750%	08/31/2026	20,000,000.00	158	19,152,400.00	0.82%	1,645
31422XNU2	FAMCA	10/19/2021	10,187,879.68	0.980%	10/19/2026	10,200,000.00	132	9,830,964.00	1.01%	1,694
06406RBA4	Bank of New York Mellon	01/26/2022	15,009,724.00	2.050%	01/26/2027	15,000,000.00	33	14,837,100.00	2.04%	1,793
3130AQLX9	FHLB	01/27/2022	15,000,000.00	1.250%	01/27/2027	15,000,000.00	32	14,840,250.00	1.25%	1,794
Net Maturities and Averages			663,321,001.90			662,257,901.77		653,337,244.47	1.07%	946

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Amortizing

Summary by Issuer

City of Las Vegas

February 28, 2022

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Book YTM	Days to Maturity
U.S. Treasury	9	143,000,000.00	142,446,594.33	21.47	0.56	982
FFCB	12	120,400,000.00	120,222,911.37	18.12	1.54	651
FHLB	9	91,000,000.00	91,010,151.63	13.72	1.03	934
FNMA	9	85,000,000.00	85,051,283.36	12.82	0.99	1,062
FAMCA	4	65,200,000.00	65,187,879.68	9.83	1.06	1,070
Bank of New York Mellon	3	25,000,000.00	25,148,832.41	3.79	1.46	1,462
FHLMC	2	20,000,000.00	19,987,314.84	3.01	0.48	1,299
US Bancorp	3	18,305,000.00	18,307,262.07	2.76	1.97	939
Toyota	2	12,000,000.00	11,921,117.12	1.80	0.98	1,375
New York Life	1	10,000,000.00	10,389,703.41	1.57	1.01	772
Apple	2	10,000,000.00	10,015,737.23	1.51	0.92	1,249
Caterpillar	1	10,000,000.00	9,893,907.72	1.49	1.02	928
IBM	1	7,000,000.00	7,409,745.28	1.12	0.60	714
Invesco Treasury MMF	1	5,852,901.77	5,852,901.77	0.88	0.01	1
Charles Schwab	1	5,000,000.00	5,480,226.32	0.83	0.94	1,120
John Deere	1	5,000,000.00	5,389,670.58	0.81	0.84	1,109
Truist Financial	1	5,000,000.00	5,041,616.15	0.76	0.41	374
Jackson National Life	1	5,000,000.00	5,029,831.37	0.76	2.38	844
Johnson & Johnson	1	5,000,000.00	4,966,940.04	0.75	0.74	1,281
BMW US Capital	1	4,000,000.00	4,053,759.47	0.61	2.20	408
American Honda	2	4,000,000.00	3,995,071.23	0.60	2.91	804
MetLife	1	3,500,000.00	3,508,504.14	0.53	3.46	682
PNC Bank	1	3,000,000.00	3,010,040.38	0.45	3.22	465
Total and Average	69	662,257,901.77	663,321,001.90	100.00%	1.07	946

Income Earned Summary

City of Las Vegas

February 28, 2022

	February 28 Month End	Fiscal Year To Date
Interest		
Interest Received/Purchased	535,539.33	4,792,953.53
Plus Accrued Interest at End of Period	1,753,816.13	1,753,816.13
Less Accrued Interest at Beginning of Period	-1,665,822.79	-1,969,098.05
Interest Earned During Period	623,532.67	4,577,671.61
Total Adjustments for Amortization/Accretion	-40,128.88	-380,884.72
Total Capital Gains or Losses	54,889.36	192,850.97
Total Earnings During Period	638,293.16	4,389,637.86

Income Earned

City of Las Vegas

February 01, 2022 - February 28, 2022

CUSIP	Issuer	Maturity Date	Ending Par Value	Beginning Book Value	Ending Book Value	Beginning Accrued	Int.Received /Purchased	Ending Accrued	Interest Earned	Amortization/ Accretion	Net Income Earned
Corporate Bonds											
90331HNL3	US Bank	01/23/2023	3,305,000.00	3,298,480.89	3,298,980.93	2,093.17	0.00	9,942.54	7,849.37	500.05	8,349.42
89788JAB5	Truist Bank	03/09/2023	5,000,000.00	5,044,757.00	5,041,616.15	24,652.78	0.00	29,861.11	5,208.33	-3,140.84	2,067.49
05565EAW5	BMW US Capital	04/12/2023	4,000,000.00	4,057,352.31	4,053,759.47	41,783.33	0.00	53,283.33	11,500.00	-3,592.84	7,907.16
69353RFL7	PNC Bank	06/08/2023	3,000,000.00	3,010,629.71	3,010,040.38	15,458.33	0.00	24,208.33	8,750.00	-589.33	8,160.67
59217GCT4	MetLife	01/11/2024	3,500,000.00	3,508,857.95	3,508,504.14	7,000.00	0.00	17,500.00	10,500.00	-353.81	10,146.19
02665WCT6	American Honda	01/12/2024	2,000,000.00	1,999,789.35	1,999,797.46	3,747.22	0.00	9,663.89	5,916.67	8.11	5,924.78
459200HU8	IBM	02/12/2024	7,000,000.00	7,425,459.94	7,409,745.28	119,121.53	126,875.00	13,392.36	21,145.83	-15,714.66	5,431.17
64952WDG5	New York Life	04/10/2024	10,000,000.00	10,403,511.80	10,389,703.41	88,645.83	0.00	112,604.17	23,958.34	-13,808.39	10,149.95
06406RAS6	Bank of New York Mellon	04/26/2024	5,000,000.00	4,996,012.27	4,996,146.02	6,597.22	0.00	8,680.56	2,083.34	133.75	2,217.09
46849LTK7	Jackson National Life	06/21/2024	5,000,000.00	5,030,798.29	5,029,831.37	14,722.22	0.00	25,763.89	11,041.67	-966.92	10,074.75
91159HHX1	US Bancorp	07/30/2024	5,000,000.00	5,026,398.41	5,025,605.58	333.33	0.00	10,333.33	10,000.00	-792.83	9,207.17
02665WDD0	American Honda	09/10/2024	2,000,000.00	1,995,133.84	1,995,273.76	16,841.67	0.00	20,425.00	3,583.33	139.92	3,723.25
14913R2P1	Caterpillar	09/13/2024	10,000,000.00	9,890,777.13	9,893,907.72	22,833.33	0.00	27,833.33	5,000.00	3,130.59	8,130.59
24422EUE7	John Deere	03/13/2025	5,000,000.00	5,399,278.89	5,389,670.58	66,125.00	0.00	80,500.00	14,375.00	-9,608.32	4,766.68
808513BB0	Charles Schwab	03/24/2025	5,000,000.00	5,491,949.75	5,480,226.32	74,083.33	0.00	91,583.33	17,500.00	-11,723.43	5,776.57
06406RAN7	Bank of New York Mellon	04/24/2025	5,000,000.00	5,146,360.27	5,142,962.39	21,555.56	0.00	28,222.22	6,666.66	-3,397.87	3,268.79
037833DT4	Apple	05/11/2025	7,000,000.00	7,054,875.74	7,053,620.11	17,500.00	0.00	24,062.50	6,562.50	-1,255.63	5,306.87
91159HHZ6	US Bancorp	05/12/2025	10,000,000.00	9,982,270.23	9,982,675.56	31,819.44	0.00	43,902.78	12,083.34	405.34	12,488.68
478160CN2	Johnson & Johnson	09/01/2025	5,000,000.00	4,966,233.29	4,966,940.04	11,458.33	0.00	13,750.00	2,291.67	706.75	2,998.42
89236THP3	Toyota Motor Credit	10/16/2025	5,000,000.00	4,988,513.38	4,988,745.70	11,666.67	0.00	15,000.00	3,333.33	232.31	3,565.64
89236THW8	Toyota Motor Credit	01/09/2026	7,000,000.00	6,931,058.72	6,932,371.42	3,422.22	0.00	8,088.89	4,666.67	1,312.70	5,979.37
037833EB2	Apple	02/08/2026	3,000,000.00	2,961,396.82	2,962,117.12	10,091.67	10,500.00	1,341.67	1,750.00	720.31	2,470.31
06406RBA4	Bank of New York Mellon	01/26/2027	15,000,000.00	15,009,872.50	15,009,724.00	4,270.83	0.00	29,895.83	25,625.00	-148.50	25,476.50
Corporate Bonds - Sub Total			131,805,000.00	133,619,768.46	133,561,964.92	615,823.01	137,375.00	699,839.06	221,391.05	-57,803.54	163,587.51
Money Market Funds											
TRPXX	Invesco Treasury MMF	03/01/2022	5,852,901.77	30,231,499.94	5,852,901.77	249.51	249.51	124.36	124.36	0.00	124.36
Money Market Funds - Sub Total			5,852,901.77	30,231,499.94	5,852,901.77	249.51	249.51	124.36	124.36	0.00	124.36
U.S. Agencies											
3134GBRT1	FHLMC	06/29/2022	0.00	5,000,000.00	0.00	8,888.89	15,000.00	0.00	6,111.11	0.00	6,111.11
3133EHTS2	FFCB	08/03/2022	5,000,000.00	5,003,024.20	5,002,561.48	46,972.22	47,500.00	7,388.89	7,916.67	-462.72	7,453.95
313380GJ0	FHLB	09/09/2022	10,000,000.00	10,022,845.91	10,020,016.37	78,888.89	0.00	95,555.56	16,666.67	-2,829.54	13,837.13
3135G0T78	FNMA	10/05/2022	5,000,000.00	4,998,813.12	4,998,944.46	32,222.22	0.00	40,555.56	8,333.34	131.33	8,464.67

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Amortizing

Income Earned

City of Las Vegas

February 01, 2022 - February 28, 2022

CUSIP	Issuer	Maturity Date	Ending Par Value	Beginning Book Value	Ending Book Value	Beginning Accrued	Int.Received /Purchased	Ending Accrued	Interest Earned	Amortization/ Accretion	Net Income Earned
U.S. Agencies											
3133EKMV5	FFCB	11/23/2022	10,000,000.00	10,000,000.00	10,000,000.00	41,555.56	0.00	59,888.89	18,333.33	0.00	18,333.33
3133EKP7	FFCB	06/05/2023	5,000,000.00	5,011,309.04	5,010,678.16	16,527.78	0.00	25,381.94	8,854.16	-630.88	8,223.28
3133EJYL7	FFCB	09/05/2023	5,000,000.00	4,980,308.97	4,981,235.20	56,777.78	0.00	68,444.44	11,666.66	926.23	12,592.89
313383YJ4	FHLB	09/08/2023	5,000,000.00	5,024,742.94	5,023,585.12	67,031.25	0.00	81,093.75	14,062.50	-1,157.82	12,904.68
3130AJXD6	FHLB	09/08/2023	10,000,000.00	9,980,035.16	9,980,969.39	4,965.28	0.00	6,006.94	1,041.66	934.23	1,975.89
3133EM6N7	FFCB	09/27/2023	10,000,000.00	9,928,624.92	9,931,858.36	5,855.56	0.00	7,272.22	1,416.66	3,233.43	4,650.09
3133ENAL4	FFCB	10/12/2023	15,400,000.00	15,306,897.95	15,311,012.12	13,522.06	0.00	17,243.72	3,721.66	4,114.17	7,835.83
3133EK4X1	FFCB	11/01/2023	10,000,000.00	9,981,931.25	9,982,705.63	40,000.00	0.00	53,333.33	13,333.33	774.38	14,107.71
3130APR72	FHLB	12/08/2023	20,000,000.00	19,944,800.00	19,947,034.48	25,000.00	0.00	33,333.33	8,333.33	2,234.48	10,567.81
3130A0F70	FHLB	12/08/2023	5,000,000.00	5,040,172.44	5,038,546.27	24,843.75	0.00	38,906.25	14,062.50	-1,626.17	12,436.33
3133EJ5G0	FFCB	01/16/2024	5,000,000.00	4,999,177.50	4,999,209.00	5,625.00	0.00	16,875.00	11,250.00	31.50	11,281.50
3135G0V34	FNMA	02/05/2024	10,000,000.00	10,196,068.66	10,188,756.71	122,222.22	125,000.00	18,055.56	20,833.34	-7,311.95	13,521.39
31422XUL4	FAMCA	02/23/2024	30,000,000.00	0.00	30,000,000.00	0.00	0.00	7,000.00	7,000.00	0.00	7,000.00
3133ENMZ0	FFCB	04/03/2024	30,000,000.00	0.00	29,967,725.93	0.00	-1,000.00	28,000.00	27,000.00	1,025.93	28,025.93
3130AMPD8	FHLB	05/28/2024	10,000,000.00	10,000,000.00	10,000,000.00	6,737.50	0.00	9,945.83	3,208.33	0.00	3,208.33
3133EKNX0	FFCB	06/03/2024	7,000,000.00	7,025,587.63	7,024,767.12	24,360.00	0.00	36,960.00	12,600.00	-820.51	11,779.49
3135G0V75	FNMA	07/02/2024	10,000,000.00	9,964,392.47	9,965,496.26	14,097.22	0.00	28,680.56	14,583.34	1,103.79	15,687.13
3133EKWV4	FFCB	07/26/2024	10,000,000.00	10,021,787.83	10,021,130.54	2,569.44	0.00	17,986.11	15,416.67	-657.29	14,759.38
3133EK6J0	FFCB	11/08/2024	8,000,000.00	7,989,750.26	7,990,027.83	29,972.22	0.00	40,805.56	10,833.34	277.58	11,110.92
3135G0X24	FNMA	01/07/2025	7,000,000.00	6,984,333.74	6,984,734.30	7,583.33	0.00	17,062.50	9,479.17	400.56	9,879.73
31422XSW3	FAMCA	01/28/2025	15,000,000.00	15,000,000.00	15,000,000.00	1,562.50	0.00	17,187.50	15,625.00	0.00	15,625.00
3135G04Z3	FNMA	06/17/2025	18,000,000.00	18,030,336.57	18,029,662.98	11,000.00	0.00	18,500.00	7,500.00	-673.59	6,826.41
3135G05X7	FNMA	08/25/2025	15,000,000.00	14,873,990.28	14,876,640.02	24,375.00	28,125.00	937.50	4,687.50	2,649.74	7,337.24
3136G4V34	FNMA	08/26/2025	10,000,000.00	10,000,000.00	10,000,000.00	23,680.56	27,500.00	763.89	4,583.33	0.00	4,583.33
3136G4X24	FNMA	08/29/2025	10,000,000.00	10,007,199.55	10,007,048.63	25,166.67	29,833.33	500.00	5,166.66	-150.92	5,015.74
3134GWL38	FHLMC	09/15/2025	10,000,000.00	10,000,000.00	10,000,000.00	20,400.00	0.00	24,900.00	4,500.00	0.00	4,500.00
3137EAEX3	FHLMC	09/23/2025	10,000,000.00	9,987,038.43	9,987,314.84	13,333.33	0.00	16,458.33	3,125.00	276.41	3,401.41
3130AMFV9	FHLB	11/20/2025	6,000,000.00	6,000,000.00	6,000,000.00	8,875.00	0.00	12,625.00	3,750.00	0.00	3,750.00
31422XCK6	FAMCA	03/16/2026	10,000,000.00	10,000,000.00	10,000,000.00	32,812.50	0.00	40,104.17	7,291.67	0.00	7,291.67
3130AM4L3	FHLB	04/29/2026	10,000,000.00	10,000,000.00	10,000,000.00	12,777.78	0.00	16,944.44	4,166.66	0.00	4,166.66
31422XNU2	FAMCA	10/19/2026	10,200,000.00	10,187,683.84	10,187,879.68	28,322.00	0.00	36,652.00	8,330.00	195.84	8,525.84
3130AQLX9	FHLB	01/27/2027	15,000,000.00	15,000,000.00	15,000,000.00	2,083.33	0.00	17,708.33	15,625.00	0.00	15,625.00
U.S. Agencies - Sub Total			381,600,000.00	326,490,852.66	381,459,540.87	880,606.84	271,958.33	959,057.10	350,408.59	1,988.22	352,396.81

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Amortizing

Income Earned

City of Las Vegas

February 01, 2022 - February 28, 2022

CUSIP	Issuer	Maturity Date	Ending Par Value	Beginning Book Value	Ending Book Value	Beginning Accrued	Int.Received /Purchased	Ending Accrued	Interest Earned	Amortization/ Accretion	Net Income Earned
U.S. Treasuries											
9128282P4	U.S. Treasury	07/31/2022	0.00	4,997,351.18	0.00	258.98	5,956.49	0.00	5,697.51	336.59	6,034.10
91282CCD1	U.S. Treasury	05/31/2023	17,500,000.00	17,470,246.14	17,471,963.89	3,786.06	0.00	5,468.75	1,682.69	1,717.75	3,400.44
91282CCK5	U.S. Treasury	06/30/2023	15,000,000.00	14,972,304.42	14,973,810.20	1,657.46	0.00	3,107.73	1,450.27	1,505.78	2,956.05
912828S92	U.S. Treasury	07/31/2023	6,500,000.00	6,465,716.77	6,467,474.88	224.45	0.00	6,508.98	6,284.53	1,758.11	8,042.64
91282CAK7	U.S. Treasury	09/15/2023	16,000,000.00	15,976,666.67	15,977,770.27	7,679.56	0.00	9,226.52	1,546.96	1,103.60	2,650.56
91282CBR1	U.S. Treasury	03/15/2024	20,000,000.00	19,967,161.17	19,968,349.13	19,198.90	0.00	23,066.30	3,867.40	1,187.97	5,055.37
912828ZF0	U.S. Treasury	03/31/2025	20,000,000.00	19,928,860.87	19,930,585.45	34,065.93	0.00	41,758.24	7,692.31	1,724.59	9,416.90
91282CBQ3	U.S. Treasury	02/28/2026	18,000,000.00	17,767,607.23	17,771,977.28	38,287.29	45,000.00	244.57	6,957.28	4,370.05	11,327.33
91282CCP4	U.S. Treasury	07/31/2026	10,000,000.00	9,941,399.76	9,942,399.03	172.65	0.00	5,006.91	4,834.26	999.27	5,833.53
91282CCW9	U.S. Treasury	08/31/2026	20,000,000.00	19,941,281.46	19,942,264.20	63,812.15	75,000.00	407.61	11,595.46	982.74	12,578.20
U.S. Treasuries - Sub Total			143,000,000.00	147,428,595.66	142,446,594.33	169,143.43	125,956.49	94,795.61	51,608.67	15,686.44	67,295.11
Grand Total			662,257,901.77	637,770,716.71	663,321,001.90	1,665,822.79	535,539.33	1,753,816.13	623,532.67	-40,128.88	583,403.79

Realized Gains and Losses

City of Las Vegas

February 01, 2022 - February 28, 2022

CUSIP Issuer	Purchase Date	Par Value Coupon Rate	Sale Date Maturity Date	Days Held Term	Book Value	Maturity/Sales Proceeds	Realized Gain/Loss
U.S. Agencies							
3134GBRT1	06/29/2017	5,000,000.00	02/23/2022	1,700	5,000,000.00	5,026,000.00	26,000.00
FHLMC		2.000%	06/29/2022	1,826			
Total U.S. Agencies					5,000,000.00	5,026,000.00	26,000.00
U.S. Treasuries							
9128282P4	10/30/2017	5,000,000.00	02/23/2022	1,577	4,997,673.14	5,026,562.50	28,889.36
U.S. Treasury		1.875%	07/31/2022	1,735			
Total U.S. Treasuries					4,997,673.14	5,026,562.50	28,889.36
Grand Total					9,997,673.14	10,052,562.50	54,889.36

Transaction Report

City of Las Vegas

February 01, 2022 - February 28, 2022

Transaction Date	Transaction Type	Security ID	Security Description	Maturity Date	Purchases	Redemptions	Interest	Deposits	Withdrawals
02/02/2022	Interest	TRPXX	Invesco Treasury MMF		-	-	249.51	-	-
02/03/2022	Interest	3133EHTS2	FFCB 1.9 08/03/22	08/03/2022	-	-	47,500.00	-	-
02/04/2022	Purchase	3133ENMZ0	FFCB 1.2 04/03/24	04/03/2024	-29,966,700.00	-	-1,000.00	-	-
02/07/2022	Deposit		TRPXX		-	-	-	15,000,000.00	-
02/07/2022	Interest	3135G0V34	FNMA 2 1/2 02/05/24	02/05/2024	-	-	125,000.00	-	-
02/08/2022	Interest	037833EB2	AAPL 0.7 02/08/26	02/08/2026	-	-	10,500.00	-	-
02/14/2022	Interest	459200HU8	IBM 3 5/8 02/12/24	02/12/2024	-	-	126,875.00	-	-
02/15/2022	Deposit		TRPXX		-	-	-	5,000,000.00	-
02/17/2022	Deposit		TRPXX		-	-	-	5,000,000.00	-
02/23/2022	Sell	3134GBRT1	FHLMC 2 06/29/22	06/29/2022	-	5,026,000.00	15,000.00	-	-
02/23/2022	Sell	9128282P4	T 1 7/8 07/31/22	07/31/2022	-	5,026,562.50	5,956.49	-	-
02/23/2022	Purchase	31422XUL4	FAMCA 1.05 02/23/24	02/23/2024	-30,000,000.00	-	-	-	-
02/25/2022	Interest	3135G05X7	FNMA 0 3/8 08/25/25	08/25/2025	-	-	28,125.00	-	-
02/28/2022	Interest	91282CBQ3	T 0 1/2 02/28/26	02/28/2026	-	-	45,000.00	-	-
02/28/2022	Interest	91282CCW9	T 0 3/4 08/31/26	08/31/2026	-	-	75,000.00	-	-
02/28/2022	Interest	3136G4V34	FNMA 0.55 08/26/25	08/26/2025	-	-	27,500.00	-	-
02/28/2022	Interest	3136G4X24	FNMA 0.6 08/29/25	08/29/2025	-	-	29,833.33	-	-
Grand Total:					-59,966,700.00	10,052,562.50	535,539.33	25,000,000.00	0.00

Disclosure

Custom Benchmark: 30 Month Moving Average of the ICE BofA 0-1Y Tsy 10%, 1-5Y Tsy 20%, 0-1Y Agy 10%, 1-5Y Agy 40%, 0-1Y A-AAA Corp 5%, 1-5Y

Note: The portfolio is not managed on a total return basis, nor is it managed to a specific index; rather, the portfolio is managed to ensure liquidity with the majority of the portfolio needed to fund debt and pension payments. Performance of the portfolio can differ greatly from the index depending on interest rate movements, and cash flow needs of the portfolio.

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