

Seminole County Board of
County Commissioners
Sanford, FL

Portfolio Performance Review
November 30, 2022



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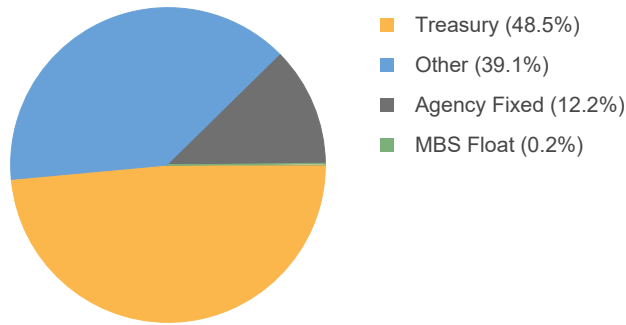
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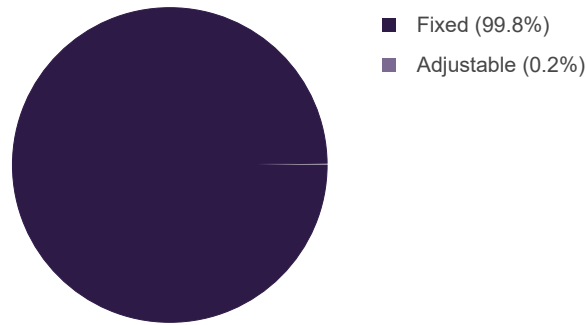
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Brian Ginter
Vice President
Fixed Income Strategies

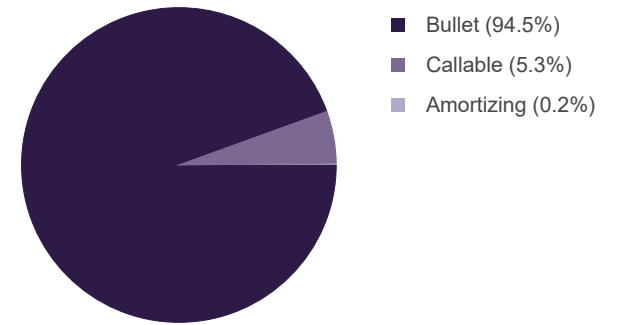
Sector Allocation



Coupon Type



Principal Type



Sector	Par Value	Book Value	Market Value	Gain (Loss)	AFS %	Book Yld (TE)	Average Life	Effective Duration	Effective Convexity	Price Vol. +300 Bps	Market Yld (TE)	3Mo CPR	
												Book Yld (TE)	Average Life
Agency Fixed	91,000,000	89,311,132	89,246,041	(65,091)	100%	4.80	1.21	1.10	(0.02)	(3.48)	4.86	4.80	1.21
MBS Float	1,362,607	1,380,783	1,370,542	(10,242)	100%	5.39	3.49	1.44	(0.15)	(5.15)	5.64	5.98	6.10
Treasury	363,000,000	349,999,727	350,562,820	563,094	100%	4.99	1.03	1.02	0.02	(2.99)	4.63	4.99	1.03
Other	292,414,965	292,414,965	292,414,965	-	100%	2.69	0.15	0.15	0.00	(0.44)	2.69	2.69	0.15
Totals/Averages	747,777,572	733,106,607	733,594,368	487,761	100%	4.05	0.71	0.68	0.01	(2.04)	3.89	4.05	0.71

#	CUSIP Sector	FAS 115 Description	Settle Date	Original Face Current Face	Coupon Maturity	Call Date Call Price	Call Type Effect Mat	WAL Base Eff Dur	Book Price Book Yld (TE)	Mkt Price Mkt Yield	Book Value Mkt Value	Gain/Loss Gain/Loss %
1	313384GG8 Agency Fixed	AFS Fed Home Loan Bk	11/18/2022	8,000,000 8,000,000	- 05/31/2023	NA -	Non-Callable 05/31/2023	0.50 0.50	97.58 4.97	97.58 4.97	7,806,000 7,806,000	- -
2	3130A3DL5 Agency Fixed	AFS Fed Home Loan Bk	05/26/2022	10,000,000 10,000,000	2.38 09/08/2023	NA -	Non-Callable 09/08/2023	0.77 0.77	98.31 4.62	98.19 4.78	9,831,380 9,819,210	(12,170) (0.12%)
3	313384NR6 Agency Fixed	AFS Fed Home Loan Bk	11/18/2022	20,000,000 20,000,000	- 10/31/2023	NA -	Non-Callable 10/31/2023	0.92 0.92	95.57 5.01	95.57 5.01	19,113,222 19,113,222	- -
4	3133EN2X7 Agency Fixed	AFS Federal Farm Credi	11/23/2022	10,000,000 10,000,000	5.04 02/23/2024	05/23/2023 100.00	American 12/23/2023	1.06 0.82	100.00 5.05	99.89 5.14	10,000,000 9,988,510	(11,490) (0.11%)
5	3133EN2X7 Agency Fixed	AFS Federal Farm Credi	11/23/2022	10,000,000 10,000,000	5.04 02/23/2024	05/23/2023 100.00	American 12/23/2023	1.06 0.82	100.00 5.05	99.89 5.14	10,000,000 9,988,510	(11,490) (0.11%)
6	3130ASMP1 Agency Fixed	AFS Fed Home Loan Bk	07/26/2022	20,000,000 20,000,000	3.20 07/26/2024	07/26/2023 100.00	European 07/26/2024	1.66 1.46	97.87 4.55	97.72 4.64	19,573,660 19,544,980	(28,680) (0.15%)
7	3133ENZ94 Agency Fixed	AFS Federal Farm Credi	11/18/2022	13,000,000 13,000,000	4.50 11/18/2024	NA -	Non-Callable 11/18/2024	1.97 1.86	99.90 4.55	99.89 4.56	12,986,870 12,985,609	(1,261) (0.01%)
Total: Agency Fixed				91,000,000	2.75			1.21	98.14	98.10	89,311,132	(65,091)
				91,000,000	02/29/2024		02/15/2024	1.10	4.80	4.86	89,246,041	(0.07%)
8	36202KME2 MBS Float	AFS G2AR 008457 2.6	07/22/1998	2,461,551 1,269	2.63 07/20/2024	NA -	Non-Callable 07/20/2024	0.72 0.64	98.08 6.13	97.90 6.40	1,245 1,242	(2) (0.19%)
9	36202KPD1 MBS Float	AFS G2AR 008520 1.7	06/22/1995	2,022,030 1,957	1.75 10/20/2024	NA -	Non-Callable 10/20/2024	0.82 0.74	97.87 4.97	97.68 5.22	1,915 1,912	(4) (0.20%)
10	31348SLE2 MBS Float	AFS FH99AR 785725 4.2	11/23/1999	2,000,000 2,811	4.28 12/01/2026	NA -	Non-Callable 12/01/2026	1.70 1.08	98.93 5.84	98.14 6.35	2,781 2,759	(22) (0.80%)
11	31380LKE7 MBS Float	AFS FN99AR 443193 2.3	12/23/1998	3,500,000 8,215	2.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.36 0.99	98.69 5.78	98.26 6.13	8,108 8,072	(36) (0.44%)
12	36225CKE5 MBS Float	AFS G2AR 080292 2.8	10/25/1999	4,000,000 5,417	2.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.48 1.73	97.39 5.31	96.91 5.53	5,276 5,249	(26) (0.50%)
13	31383K6X0 MBS Float	AFS FN99AR 505886 4.1	08/25/1999	3,000,000 13,349	4.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.23 1.14	99.84 5.95	99.12 6.32	13,327 13,231	(96) (0.72%)
14	31295KN83 MBS Float	AFS FH99AR 786715 3.8	11/24/1999	1,856,783 18,569	3.88 07/01/2029	NA -	Non-Callable 07/01/2029	2.43 1.30	99.20 6.01	98.45 6.36	18,421 18,282	(139) (0.75%)
15	31384VQU9 MBS Float	AFS FN99AR 535167 2.2	05/23/2001	5,721,120 10,604	2.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.31 1.23	98.89 6.00	98.29 6.30	10,486 10,422	(64) (0.61%)
16	36225CNP7 MBS Float	AFS G2AR 080397 3.0	05/24/2000	4,000,000 5,471	3.00 04/20/2030	NA -	Non-Callable 04/20/2030	2.90 1.86	98.94 4.87	98.41 5.08	5,413 5,384	(29) (0.54%)
17	36225CSM9 MBS Float	AFS G2AR 080523 2.6	08/23/2001	1,434,669 10,965	2.63 07/20/2031	NA -	Non-Callable 07/20/2031	3.16 1.77	97.69 5.73	97.49 5.80	10,712 10,689	(22) (0.21%)
18	36225CSZ0 MBS Float	AFS G2AR 080535 2.6	08/23/2001	3,567,526 18,889	2.63 08/20/2031	NA -	Non-Callable 08/20/2031	3.15 1.77	97.69 5.73	97.49 5.80	18,453 18,415	(38) (0.21%)
19	36225CTZ9 MBS Float	AFS G2AR 080567 2.6	02/25/2002	5,007,640 35,492	2.63 01/20/2032	NA -	Non-Callable 01/20/2032	3.43 2.05	98.76 4.98	98.28 5.14	35,051 34,883	(168) (0.48%)

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20	31391BC39 MBS Float	AFS FN99AR 661690 4.1	09/25/2002	5,000,000 53,475	4.18 09/01/2032	NA -	Non-Callable 09/01/2032	3.43 1.56	103.86 4.82	103.29 5.01	55,537 55,233	(304) (0.55%)
21	31402KUQ5 MBS Float	AFS FN99AR 731491 4.3	09/30/2003	4,000,000 21,598	4.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.21 1.33	100.52 6.05	99.75 6.33	21,710 21,544	(166) (0.77%)
22	31404CMN7 MBS Float	AFS FN99AR 764565 2.4	11/23/2004	5,000,000 192,905	3.25 06/01/2034	NA -	Non-Callable 06/01/2034	2.87 1.30	101.29 4.90	100.60 5.17	195,395 194,062	(1,333) (0.68%)
23	31349TWL1 MBS Float	AFS FH99AR 782451 4.3	07/24/2006	6,450,000 16,450	4.38 10/01/2034	NA -	Non-Callable 10/01/2034	2.99 1.24	102.35 4.98	101.64 5.25	16,837 16,720	(118) (0.70%)
24	3128QJG26 MBS Float	AFS FH99AR 1G1117 3.9	11/21/2007	15,000,000 343,594	3.98 09/01/2035	NA -	Non-Callable 09/01/2035	3.41 1.38	101.45 5.47	100.38 5.83	348,591 344,895	(3,695) (1.06%)
25	3128QLRC7 MBS Float	AFS FH99AR 1H2583 2.5	04/24/2007	4,000,000 17,639	2.52 01/01/2036	NA -	Non-Callable 01/01/2036	3.21 1.35	101.31 5.25	101.13 5.32	17,871 17,838	(33) (0.18%)
26	31408EQ39 MBS Float	AFS FN99AR 849274 1.6	08/23/2006	6,575,000 24,696	2.97 01/01/2036	NA -	Non-Callable 01/01/2036	3.62 1.59	99.78 5.64	98.71 5.99	24,642 24,378	(264) (1.07%)
27	31408G7J0 MBS Float	AFS FN99AR 851497 2.6	09/21/2006	3,050,000 38,593	2.66 02/01/2036	NA -	Non-Callable 02/01/2036	2.75 1.26	101.08 4.92	101.00 4.95	39,009 38,977	(33) (0.08%)
28	31409UTA3 MBS Float	AFS FN99AR 879045 2.3	11/30/2006	10,395,108 83,419	2.37 03/01/2036	NA -	Non-Callable 03/01/2036	4.28 1.51	101.24 5.67	100.53 5.87	84,450 83,861	(589) (0.70%)
29	31349T6B2 MBS Float	AFS FH99AR 782666 2.6	08/23/2006	5,030,473 130,524	2.69 04/01/2036	NA -	Non-Callable 04/01/2036	3.48 1.51	101.60 5.22	101.36 5.30	132,613 132,297	(317) (0.24%)
30	31410AEP7 MBS Float	AFS FN99AR 883142 4.2	09/21/2006	12,075,102 76,452	4.21 06/01/2036	NA -	Non-Callable 06/01/2036	3.90 1.35	102.04 6.02	101.33 6.23	78,008 77,465	(544) (0.70%)
31	3128JRQQ2 MBS Float	AFS FH99AR 847663 3.2	12/29/2006	10,000,000 92,654	3.30 11/01/2036	NA -	Non-Callable 11/01/2036	5.14 1.76	104.03 5.25	102.71 5.55	96,392 95,168	(1,224) (1.27%)
32	3128NGF34 MBS Float	AFS FH99AR 1H1386 2.4	06/21/2007	5,000,000 30,245	2.45 03/01/2037	NA -	Non-Callable 03/01/2037	3.98 1.53	101.38 5.52	101.24 5.56	30,661 30,620	(41) (0.13%)
33	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 2.6	05/24/2007	10,000,000 52,943	2.65 04/01/2037	NA -	Non-Callable 04/01/2037	2.88 1.42	99.65 5.34	98.60 5.75	52,757 52,202	(555) (1.05%)
34	31413B3Q2 MBS Float	AFS FN99AR 941007 3.9	08/10/2007	10,000,000 54,414	3.96 07/01/2037	NA -	Non-Callable 07/01/2037	4.61 1.42	101.30 6.17	100.60 6.36	55,122 54,743	(379) (0.69%)
	Total: MBS Float			150,147,002 1,362,607	3.38 03/25/2035		03/25/2035	3.49 1.44	101.33 5.39	100.60 5.64	1,380,783 1,370,542	(10,242) (0.74%)
35	FL PALM 12/1/22 Other	AFS FL PALM 12/1/22	03/11/2022	20,060,000 20,060,000	0.30 12/01/2022	NA -	Non-Callable 12/01/2022	0.00 0.00	100.00 0.30	100.00 0.30	20,060,000 20,060,000	-
36	FL PALM 12/1/22 Other	AFS FL PALM 12/1/22	03/11/2022	18,173,811 18,173,811	1.33 12/01/2022	NA -	Non-Callable 12/01/2022	0.00 0.00	100.00 1.33	100.00 1.33	18,173,811 18,173,811	-
37	FL PALM 12/2/22 Other	AFS FL PALM 12/2/22	05/16/2022	10,112,312 10,112,312	2.06 12/02/2022	NA -	Non-Callable 12/02/2022	0.01 0.01	100.00 2.06	100.00 2.06	10,112,312 10,112,312	-
38	FL PALM 12/6/22 Other	AFS FL PALM 12/6/22	12/07/2021	15,054,588 15,054,588	0.37 12/06/2022	NA -	Non-Callable 12/06/2022	0.02 0.02	100.00 0.37	100.00 0.37	15,054,588 15,054,588	-

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39	Other	FLE190920 AFS FL PALM (SunRail E	11/30/2022	98,396 98,396	3.85 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 3.85	100.00 3.85	98,396 98,396	- -
40	Other	WELLSFARGO AFS Allspring (formerl	11/30/2022	1,913,658 1,913,658	3.64 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 3.64	100.00 3.64	1,913,658 1,913,658	- -
41	Other	Truist AFS Truist Premier Che	11/30/2022	749,979 749,979	2.37 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 2.37	100.00 2.37	749,979 749,979	- -
42	Other	SBAFLPRIME AFS Florida Prime/SBA	11/30/2022	9,033,756 9,033,756	3.94 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 3.94	100.00 3.94	9,033,756 9,033,756	- -
43	Other	FLGITF AFS Florida Trust Day	11/30/2022	5,281,558 5,281,558	3.58 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 3.58	100.00 3.58	5,281,558 5,281,558	- -
44	Other	QPD CENT AFS Centennial Bank Mo	11/30/2022	10,506 10,506	2.60 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 2.60	100.00 2.60	10,506 10,506	- -
45	Other	QPD Ameris Bank Money Market AFS Ameris Bank Money	11/30/2022	11,107 11,107	0.50 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 0.50	100.00 0.50	11,107 11,107	- -
46	Other	QPD MM AFS Bank United Money	11/30/2022	8,908 8,908	3.64 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 3.64	100.00 3.64	8,908 8,908	- -
47	Other	QPD City AFS City National Bank	11/30/2022	55,649,129 55,649,129	3.85 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 3.85	100.00 3.85	55,649,129 55,649,129	- -
48	Other	FL SAFE AFS FL SAFE - Money M	11/30/2022	2,031,411 2,031,411	3.61 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 3.61	100.00 3.61	2,031,411 2,031,411	- -
49	Other	FLCLASS AFS FLCLASS Money Mark	11/30/2022	5,452,530 5,452,530	3.83 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 3.83	100.00 3.83	5,452,530 5,452,530	- -
50	Other	QPD FL AFS Synovus Bank Money	11/30/2022	50,265,873 50,265,873	4.00 12/31/2022	NA -	Non-Callable 12/31/2022	0.08 0.09	100.00 4.00	100.00 4.00	50,265,873 50,265,873	- -
51	Other	FL PALM 010623 AFS FL PALM 01/06/23	01/13/2022	20,105,863 20,105,863	0.60 01/06/2023	NA -	Non-Callable 01/06/2023	0.10 0.10	100.00 0.60	100.00 0.60	20,105,863 20,105,863	- -
52	Other	FL PALM 020623 AFS FL PALM 2/6/23	02/10/2022	20,165,929 20,165,929	1.03 02/06/2023	NA -	Non-Callable 02/06/2023	0.18 0.19	100.00 1.03	100.00 1.03	20,165,929 20,165,929	- -
53	Other	FL PALM 040523 AFS FL PALM 04/05/23	04/05/2022	20,307,029 20,307,029	2.12 04/05/2023	NA -	Non-Callable 04/05/2023	0.35 0.34	100.00 2.12	100.00 2.12	20,307,029 20,307,029	- -
54	Other	FL PALM 051023 AFS FL PALM 05/10/23	11/10/2022	10,039,576 10,039,576	5.14 05/10/2023	NA -	Non-Callable 05/10/2023	0.44 0.44	100.00 5.14	100.00 5.14	10,039,576 10,039,576	- -
55	Other	FL PALM 060123 AFS FL PALM 060123	06/01/2022	10,150,394 10,150,394	2.76 06/01/2023	NA -	Non-Callable 06/01/2023	0.50 0.50	100.00 2.76	100.00 2.76	10,150,394 10,150,394	- -
56	Other	FL PALM 060223 AFS FL PALM 060223	09/06/2022	10,115,619 10,115,619	3.83 06/02/2023	NA -	Non-Callable 06/02/2023	0.51 0.50	100.00 3.83	100.00 3.83	10,115,619 10,115,619	- -
57	Other	FL PALM 063023 AFS FL PALM 06/30/23	07/01/2022	7,623,033 7,623,033	3.63 06/30/2023	NA -	Non-Callable 06/30/2023	0.58 0.58	100.00 3.63	100.00 3.63	7,623,033 7,623,033	- -
Total: Other				292,414,965	2.69			0.15	100.00	100.00	292,414,965	-
				292,414,965	01/23/2023		01/23/2023	0.15	2.69	2.69	292,414,965	-

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58	Treasury	AFS UNITED STATES TREA	02/24/2022	10,000,000 10,000,000	1.75 01/31/2023	NA -	Non-Callable 01/31/2023	0.17 0.17	99.33 5.74	99.58 4.25	9,932,812 9,957,812	25,000 0.25%
59	Treasury	AFS UNITED STATES TREA	09/10/1993	3,000,000 3,000,000	7.13 02/15/2023	NA -	Non-Callable 02/15/2023	0.21 0.21	101.09 1.84	100.39 5.13	3,032,813 3,011,719	(21,094) (0.70%)
60	Treasury	AFS UNITED STATES TREA	12/21/2021	10,000,000 10,000,000	0.13 02/28/2023	NA -	Non-Callable 02/28/2023	0.25 0.25	98.50 6.25	98.94 4.44	9,850,000 9,893,750	43,750 0.44%
61	Treasury	AFS UNITED STATES TREA	08/03/2021	15,000,000 15,000,000	0.13 02/28/2023	NA -	Non-Callable 02/28/2023	0.25 0.25	98.50 6.25	98.94 4.44	14,775,000 14,840,625	65,625 0.44%
62	Treasury	AFS UNITED STATES TREA	03/24/2022	20,000,000 20,000,000	0.13 03/31/2023	NA -	Non-Callable 03/31/2023	0.33 0.33	98.16 5.78	98.55 4.56	19,631,250 19,709,376	78,126 0.40%
63	Treasury	AFS UNITED STATES TREA	12/21/2021	10,000,000 10,000,000	0.13 04/30/2023	NA -	Non-Callable 04/30/2023	0.42 0.41	97.75 5.65	98.14 4.67	9,775,000 9,814,062	39,062 0.40%
64	Treasury	AFS UNITED STATES TREA	03/24/2022	20,000,000 20,000,000	2.75 05/31/2023	NA -	Non-Callable 05/31/2023	0.50 0.50	99.13 4.54	99.09 4.60	19,825,000 19,818,750	(6,250) (0.03%)
65	Treasury	AFS UNITED STATES TREA	06/30/2021	20,000,000 20,000,000	0.13 06/30/2023	NA -	Non-Callable 06/30/2023	0.58 0.58	97.08 5.27	97.36 4.76	19,415,624 19,471,876	56,252 0.29%
66	Treasury	AFS UNITED STATES TREA	01/28/2022	10,000,000 10,000,000	0.13 07/31/2023	NA -	Non-Callable 07/31/2023	0.67 0.67	96.69 5.23	96.98 4.76	9,668,750 9,698,438	29,688 0.31%
67	Treasury	AFS UNITED STATES TREA	12/21/2021	15,000,000 15,000,000	0.13 07/31/2023	NA -	Non-Callable 07/31/2023	0.67 0.67	96.69 5.23	96.98 4.76	14,503,125 14,547,657	44,532 0.31%
68	Treasury	AFS UNITED STATES TREA	12/21/2021	15,000,000 15,000,000	0.13 08/31/2023	NA -	Non-Callable 08/31/2023	0.75 0.75	96.30 5.23	96.63 4.77	14,444,532 14,493,750	49,218 0.34%
69	Treasury	AFS UNITED STATES TREA	01/28/2022	15,000,000 15,000,000	0.13 08/31/2023	NA -	Non-Callable 08/31/2023	0.75 0.75	96.30 5.23	96.63 4.77	14,444,532 14,493,750	49,218 0.34%
70	Treasury	AFS UNITED STATES TREA	05/26/2022	15,000,000 15,000,000	1.38 08/31/2023	NA -	Non-Callable 08/31/2023	0.75 0.75	97.41 4.94	97.53 4.77	14,610,938 14,629,688	18,750 0.13%
71	Treasury	AFS UNITED STATES TREA	04/29/2022	10,000,000 10,000,000	0.38 10/31/2023	NA -	Non-Callable 10/31/2023	0.92 0.92	95.88 5.03	96.09 4.78	9,587,500 9,609,375	21,875 0.23%

#	CUSIP Sector	FAS 115 Description	Settle Date	Original Face Current Face	Coupon Maturity	Call Date Call Price	Call Type Effect Mat	WAL Base Eff Dur	Book Price Book Yld (TE)	Mkt Price Mkt Yield	Book Value Mkt Value	Gain/Loss Gain/Loss %
72	Treasury	AFS UNITED STATES TREA	04/29/2022	10,000,000 10,000,000	0.50 11/30/2023	NA -	Non-Callable 11/30/2023	1.00 1.00	95.72 4.94	95.86 4.79	9,571,875 9,585,938	14,063 0.15%
73	Treasury	AFS UNITED STATES TREA	11/22/2022	13,000,000 13,000,000	2.75 02/15/2024	NA -	Non-Callable 02/15/2024	1.21 1.19	97.58 4.83	97.73 4.70	12,685,664 12,705,469	19,805 0.16%
74	Treasury	AFS UNITED STATES TREA	08/24/2022	10,000,000 10,000,000	1.50 02/29/2024	NA -	Non-Callable 02/29/2024	1.25 1.24	96.17 4.69	96.16 4.70	9,617,188 9,615,625	(1,563) (0.02%)
75	Treasury	AFS UNITED STATES TREA	07/27/2022	10,000,000 10,000,000	2.25 03/31/2024	NA -	Non-Callable 03/31/2024	1.33 1.32	97.00 4.59	96.89 4.68	9,700,000 9,689,062	(10,938) (0.11%)
76	Treasury	AFS UNITED STATES TREA	07/27/2022	15,000,000 15,000,000	2.50 04/30/2024	NA -	Non-Callable 04/30/2024	1.42 1.40	97.22 4.55	97.05 4.68	14,582,813 14,557,032	(25,781) (0.18%)
77	Treasury	AFS UNITED STATES TREA	07/27/2022	15,000,000 15,000,000	0.25 05/15/2024	NA -	Non-Callable 05/15/2024	1.46 1.46	93.69 4.78	93.86 4.65	14,053,125 14,078,907	25,782 0.18%
78	Treasury	AFS UNITED STATES TREA	11/17/2022	13,000,000 13,000,000	0.25 05/15/2024	NA -	Non-Callable 05/15/2024	1.46 1.46	93.84 4.67	93.86 4.65	12,198,672 12,201,719	3,048 0.02%
79	Treasury	AFS UNITED STATES TREA	08/24/2022	10,000,000 10,000,000	2.50 05/31/2024	NA -	Non-Callable 05/31/2024	1.50 1.49	97.13 4.50	96.92 4.65	9,712,500 9,692,188	(20,312) (0.21%)
80	Treasury	AFS UNITED STATES TREA	06/28/2021	20,000,000 20,000,000	0.25 06/15/2024	NA -	Non-Callable 06/15/2024	1.54 1.54	93.41 4.74	93.55 4.64	18,681,250 18,709,376	28,126 0.15%
81	Treasury	AFS UNITED STATES TREA	11/17/2022	13,000,000 13,000,000	2.38 08/15/2024	NA -	Non-Callable 08/15/2024	1.71 1.68	96.45 4.56	96.42 4.57	12,537,891 12,534,844	(3,046) (0.02%)
82	Treasury	AFS UNITED STATES TREA	07/07/2022	10,000,000 10,000,000	0.38 08/15/2024	NA -	Non-Callable 08/15/2024	1.71 1.71	93.03 4.66	93.22 4.54	9,303,125 9,321,875	18,750 0.20%
83	Treasury	AFS UNITED STATES TREA	07/07/2022	10,000,000 10,000,000	0.38 09/15/2024	NA -	Non-Callable 09/15/2024	1.79 1.79	92.77 4.63	93.00 4.49	9,276,562 9,300,000	23,438 0.25%
84	Treasury	AFS UNITED STATES TREA	11/17/2022	13,000,000 13,000,000	1.50 02/15/2025	NA -	Non-Callable 02/15/2025	2.21 2.11	94.03 4.36	94.03 4.36	12,224,063 12,224,063	- -
85	Treasury	AFS UNITED STATES TREA	11/17/2022	13,000,000 13,000,000	2.13 05/15/2025	NA -	Non-Callable 05/15/2025	2.46 2.33	95.06 4.26	95.05 4.27	12,358,125 12,356,094	(2,031) (0.02%)

CUSIP #	FAS 115 Sector	FAS 115 Description	Settle Date	Original Face Current Face	Coupon Maturity	Call Date Call Price	Call Type Effect Mat	WAL Base Eff Dur	Book Price Book Yld (TE)	Mkt Price Mkt Yield	Book Value Mkt Value	Gain/Loss Gain/Loss %
				363,000,000	1.03			1.03	96.42	96.61	349,999,727	563,094
	Total: Treasury			363,000,000	12/11/2023		12/11/2023	1.02	4.99	4.63	350,562,820	0.16%
				896,561,967	1.90			0.71	98.04	98.10	733,106,607	487,761
	Total			747,777,572	08/22/2023		08/20/2023	0.68	4.05	3.89	733,594,368	0.07%

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