

Seminole County Board of
County Commissioners
Sanford, FL

Portfolio Performance Review
December 31, 2022



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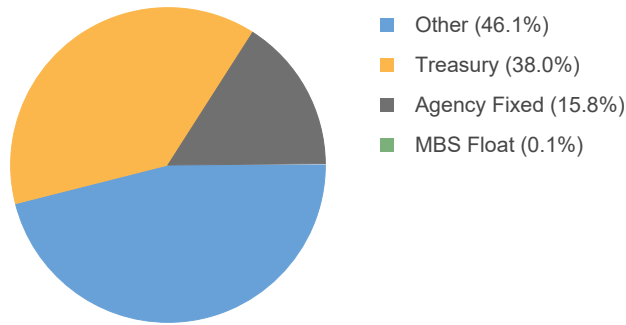
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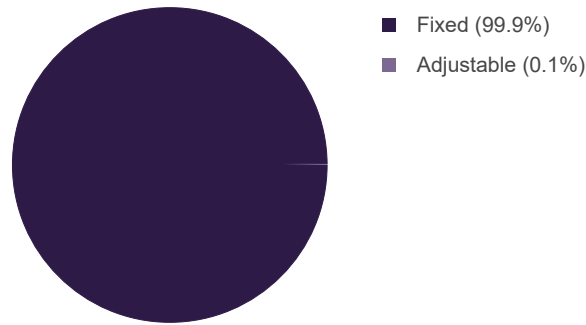
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Brian Ginter
Vice President
Fixed Income Strategies

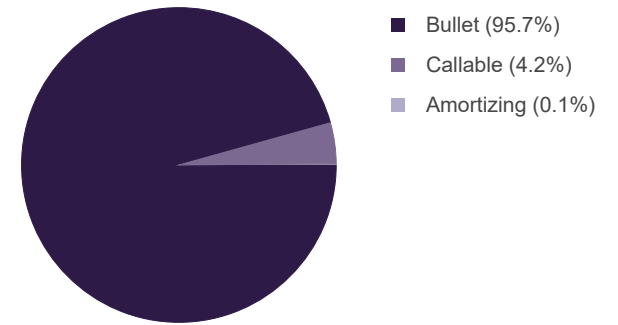
Sector Allocation



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	151,000,000	148,237,515	148,289,893	52,378	100%	4.92	1.21	1.13	(0.02)	(3.47)	4.81	4.92	1.21
MBS Float	1,349,418	1,367,503	1,360,555	(6,948)	100%	5.51	3.65	1.44	(0.19)	(5.21)	5.67	5.99	5.98
Treasury	363,000,000	349,999,727	351,489,845	1,490,119	100%	5.75	0.95	0.93	0.02	(2.75)	4.64	5.75	0.95
Other	439,927,477	439,927,477	439,927,477	-	100%	3.95	0.16	0.16	0.00	(0.47)	3.95	3.95	0.16
Totals/Averages	955,276,895	939,532,221	941,067,770	1,535,549	100%	4.78	0.62	0.60	0.00	(1.80)	4.35	4.78	0.63

#	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	0.42 0.41	97.58 5.98	98.11 4.64	7,806,000 7,848,656	42,656 0.55%
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	0.69 0.68	98.31 4.89	98.33 4.86	9,831,380 9,833,180	1,800 0.02%
3	313384NC9 Agency Fixed	AFS Fed Home Loan Bk	12/19/2022	15,000,000 15,000,000	- 10/18/2023	NA -	Non-Callable 10/18/2023	0.80 0.80	96.13 5.00	96.13 5.00	14,419,250 14,419,250	- -
4	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	0.83 0.83	95.57 5.52	96.09 4.84	19,113,222 19,218,520	105,298 0.55%
5	313384PH6 Agency Fixed	AFS Fed Home Loan Bk	12/19/2022	15,000,000 15,000,000	- 11/16/2023	NA -	Non-Callable 11/16/2023	0.88 0.88	95.78 4.98	95.78 4.98	14,366,433 14,366,433	- -
6	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	0.98 0.73	100.00 5.04	99.96 5.08	10,000,000 9,996,060	(3,940) (0.04%)
7	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	0.98 0.73	100.00 5.04	99.96 5.08	10,000,000 9,996,060	(3,940) (0.04%)
8	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	1.57 1.39	97.87 4.62	97.76 4.70	19,573,660 19,551,000	(22,660) (0.12%)
9	3130ATVD6 Agency Fixed	AFS Fed Home Loan Bk	12/19/2022	20,000,000 20,000,000	4.88 09/13/2024	NA -	Non-Callable 09/13/2024	1.70 1.65	100.64 4.48	100.36 4.65	20,128,400 20,071,600	(56,800) (0.28%)
10	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	1.88 1.82	99.90 4.55	99.82 4.60	12,986,870 12,976,834	(10,036) (0.08%)
11	3130ATUR6 Agency Fixed	AFS Fed Home Loan Bk	12/28/2022	10,000,000 10,000,000	4.63 12/13/2024	NA -	Non-Callable 12/13/2024	1.95 1.88	100.12 4.55	100.12 4.55	10,012,300 10,012,300	- -
Total: Agency Fixed				151,000,000	2.62			1.21	98.17	98.24	148,237,515	52,378
				151,000,000	03/22/2024		03/14/2024	1.13	4.92	4.81	148,289,893	0.04%
12	36202KME2 MBS Float	AFS G2AR 008457 2.6	07/22/1998	2,461,551 1,180	2.63 07/20/2024	NA -	Non-Callable 07/20/2024	0.68 0.60	98.08 6.38	98.06 6.40	1,158 1,157	- (0.02%)
13	36202KPD1 MBS Float	AFS G2AR 008520 1.7	06/22/1995	2,022,030 1,802	1.75 10/20/2024	NA -	Non-Callable 10/20/2024	0.78 0.71	97.87 5.17	97.92 5.10	1,763 1,764	1 0.05%
14	31348SLE2 MBS Float	AFS FH99AR 785725 4.2	11/23/1999	2,000,000 2,690	4.28 12/01/2026	NA -	Non-Callable 12/01/2026	1.67 1.06	98.93 5.92	98.38 6.27	2,661 2,646	(15) (0.56%)
15	31380LKE7 MBS Float	AFS FN99AR 443193 2.3	12/23/1998	3,500,000 8,003	4.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.33 0.94	98.69 6.07	98.45 6.26	7,898 7,879	(19) (0.24%)
16	36225CKE5 MBS Float	AFS G2AR 080292 2.8	10/25/1999	4,000,000 4,539	2.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.46 1.73	97.39 5.37	97.03 5.53	4,421 4,405	(16) (0.37%)
17	31383K6X0 MBS Float	AFS FN99AR 505886 4.1	08/25/1999	3,000,000 13,207	4.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.23 1.12	99.84 6.05	99.40 6.26	13,186 13,127	(58) (0.44%)
18	31295KN83 MBS Float	AFS FH99AR 786715 3.8	11/24/1999	1,856,783 18,370	3.88 07/01/2029	NA -	Non-Callable 07/01/2029	2.42 1.28	99.20 6.10	98.75 6.31	18,223 18,140	(83) (0.46%)
19	31384VQU9 MBS Float	AFS FN99AR 535167 2.2	05/23/2001	5,721,120 10,492	2.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.33 1.23	98.89 6.01	98.73 6.09	10,376 10,359	(17) (0.17%)

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20	36225CNP7 MBS Float	AFS G2AR 080397 3.0	05/24/2000	4,000,000 5,403	3.00 04/20/2030	NA -	Non-Callable 04/20/2030	2.88 1.86	98.94 4.93	98.52 5.09	5,346 5,323	(23) (0.43%)
21	36225CSM9 MBS Float	AFS G2AR 080523 2.6	08/23/2001	1,434,669 10,854	2.63 07/20/2031	NA -	Non-Callable 07/20/2031	3.16 1.79	97.69 5.80	97.59 5.84	10,604 10,593	(11) (0.10%)
22	36225CSZ0 MBS Float	AFS G2AR 080535 2.6	08/23/2001	3,567,526 18,679	2.63 08/20/2031	NA -	Non-Callable 08/20/2031	3.15 1.79	97.69 5.80	97.62 5.83	18,247 18,234	(14) (0.08%)
23	36225CTZ9 MBS Float	AFS G2AR 080567 2.6	02/25/2002	5,007,640 33,750	2.63 01/20/2032	NA -	Non-Callable 01/20/2032	3.43 2.00	98.76 5.04	98.43 5.15	33,331 33,220	(111) (0.33%)
24	31391BC39 MBS Float	AFS FN99AR 661690 4.1	09/25/2002	5,000,000 52,979	4.18 09/01/2032	NA -	Non-Callable 09/01/2032	3.44 1.62	103.86 4.89	103.39 5.04	55,022 54,773	(249) (0.45%)
25	31402KUQ5 MBS Float	AFS FN99AR 731491 4.3	09/30/2003	4,000,000 21,472	4.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.24 1.34	100.52 6.13	100.07 6.29	21,584 21,488	(96) (0.44%)
26	31404CMN7 MBS Float	AFS FN99AR 764565 3.2	11/23/2004	5,000,000 191,731	3.46 06/01/2034	NA -	Non-Callable 06/01/2034	3.01 1.30	101.29 5.05	100.80 5.23	194,206 193,270	(936) (0.48%)
27	31349TWL1 MBS Float	AFS FH99AR 782451 4.3	07/24/2006	6,450,000 16,352	4.38 10/01/2034	NA -	Non-Callable 10/01/2034	3.10 1.25	102.35 5.12	101.74 5.34	16,737 16,636	(101) (0.60%)
28	3128QJG26 MBS Float	AFS FH99AR 1G1117 3.9	11/21/2007	15,000,000 339,040	3.98 09/01/2035	NA -	Non-Callable 09/01/2035	3.69 1.41	101.45 5.60	100.71 5.83	343,970 341,461	(2,509) (0.73%)
29	3128QLRC7 MBS Float	AFS FH99AR 1H2583 3.0	04/24/2007	4,000,000 17,548	3.09 01/01/2036	NA -	Non-Callable 01/01/2036	3.33 1.45	101.31 5.45	98.51 6.43	17,778 17,287	(492) (2.77%)
30	31408EQ39 MBS Float	AFS FN99AR 849274 2.9	08/23/2006	6,575,000 24,542	2.97 01/01/2036	NA -	Non-Callable 01/01/2036	3.77 1.56	99.78 5.72	98.98 5.97	24,487 24,292	(195) (0.80%)
31	31408G7J0 MBS Float	AFS FN99AR 851497 2.6	09/21/2006	3,050,000 38,396	2.66 02/01/2036	NA -	Non-Callable 02/01/2036	2.97 1.30	101.08 5.00	101.42 4.87	38,811 38,944	132 0.34%
32	31409UTA3 MBS Float	AFS FN99AR 879045 2.3	11/30/2006	10,395,108 82,952	2.37 03/01/2036	NA -	Non-Callable 03/01/2036	4.37 1.48	101.24 5.79	100.93 5.87	83,978 83,724	(253) (0.30%)
33	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	3.64 1.51	101.60 5.39	101.57 5.40	132,613 132,571	(42) (0.03%)
34	31410AEP7 MBS Float	AFS FN99AR 883142 4.2	09/21/2006	12,075,102 76,013	4.21 06/01/2036	NA -	Non-Callable 06/01/2036	4.08 1.34	102.04 6.09	101.63 6.21	77,561 77,249	(312) (0.40%)
35	3128JRQQ2 MBS Float	AFS FH99AR 847663 3.9	12/29/2006	10,000,000 91,906	3.98 11/01/2036	NA -	Non-Callable 11/01/2036	5.19 1.69	104.03 5.32	103.01 5.55	95,613 94,670	(943) (0.99%)
36	3128NGF34 MBS Float	AFS FH99AR 1H1386 2.4	06/21/2007	5,000,000 30,093	2.45 03/01/2037	NA -	Non-Callable 03/01/2037	4.19 1.53	101.38 5.68	101.50 5.65	30,507 30,545	38 0.13%
37	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 2.6	05/24/2007	10,000,000 52,706	2.65 04/01/2037	NA -	Non-Callable 04/01/2037	3.12 1.40	99.65 5.51	98.87 5.79	52,521 52,112	(409) (0.78%)
38	31413B3Q2 MBS Float	AFS FN99AR 941007 3.9	08/10/2007	10,000,000 54,193	3.96 07/01/2037	NA -	Non-Callable 07/01/2037	4.86 1.39	101.30 6.22	100.91 6.32	54,898 54,685	(213) (0.39%)
Total: MBS Float				150,147,002	3.48			3.65	101.34	100.84	1,367,503	(6,948)
				1,349,418	03/29/2035		03/29/2035	1.44	5.51	5.67	1,360,555	(0.51%)

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39	FL PALM 010623 Other	AFS FL PALM 01/06/23	01/13/2022	20,116,055 20,116,055	0.60 01/06/2023	NA -	Non-Callable 01/06/2023	0.02 0.02	100.00 0.60	100.00 0.60	20,116,055 20,116,055	- -
40	FLE190920 Other	AFS FL PALM (SunRail E	12/31/2022	77,245 77,245	4.31 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 4.31	100.00 4.31	77,245 77,245	- -
41	WELLSFARGO Other	AFS Allspring (formerl	12/31/2022	1,919,991 1,919,991	4.04 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 4.04	100.00 4.04	1,919,991 1,919,991	- -
42	FLGITF Other	AFS Florida Trust Day	12/31/2022	5,299,331 5,299,331	3.97 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 3.97	100.00 3.97	5,299,331 5,299,331	- -
43	FLSTAR-LGIP Other	AFS FLSTAR - LGIP	12/31/2022	2,003,028 2,003,028	3.97 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 3.97	100.00 3.97	2,003,028 2,003,028	- -
44	Truist Other	AFS Truist Premier Che	12/31/2022	59,138 59,138	2.66 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 2.66	100.00 2.66	59,138 59,138	- -
45	SBAFLPRIME Other	AFS Florida Prime/SBA	12/31/2022	172,613,406 172,613,406	4.30 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 4.30	100.00 4.30	172,613,406 172,613,406	- -
46	FLCLASS Other	AFS FLCLASS Money Mark	12/31/2022	5,472,619 5,472,619	4.33 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 4.33	100.00 4.33	5,472,619 5,472,619	- -
47	QPD CENT Other	AFS Centennial Bank Mo	12/31/2022	10,529 10,529	2.60 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 2.60	100.00 2.60	10,529 10,529	- -
48	QPD MM Other	AFS Bank United Money	12/31/2022	8,936 8,936	3.64 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 3.64	100.00 3.64	8,936 8,936	- -
49	QPD Ameris Bank Money Market Other	AFS Ameris Bank Money	12/31/2022	11,111 11,111	0.55 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 0.55	100.00 0.55	11,111 11,111	- -
50	FL SAFE Other	AFS FL SAFE - Money M	12/31/2022	2,038,457 2,038,457	4.08 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 4.08	100.00 4.08	2,038,457 2,038,457	- -
51	QPD FL Other	AFS Synovus Bank Money	12/31/2022	50,448,667 50,448,667	4.50 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 4.50	100.00 4.50	50,448,667 50,448,667	- -
52	QPD City Other	AFS City National Bank	12/31/2022	55,837,422 55,837,422	4.35 01/31/2023	NA -	Non-Callable 01/31/2023	0.08 0.09	100.00 4.35	100.00 4.35	55,837,422 55,837,422	- -
53	FL PALM 020623 Other	AFS FL PALM 2/6/23	02/10/2022	20,183,425 20,183,425	1.03 02/06/2023	NA -	Non-Callable 02/06/2023	0.10 0.10	100.00 1.03	100.00 1.03	20,183,425 20,183,425	- -
54	FL PALM 040523 Other	AFS FL PALM 04/05/23	04/05/2022	20,343,090 20,343,090	2.12 04/05/2023	NA -	Non-Callable 04/05/2023	0.26 0.26	100.00 2.12	100.00 2.12	20,343,090 20,343,090	- -
55	FL PALM 051023 Other	AFS FL PALM 05/10/23	11/10/2022	10,083,274 10,083,274	5.14 05/10/2023	NA -	Non-Callable 05/10/2023	0.36 0.35	100.00 5.14	100.00 5.14	10,083,274 10,083,274	- -
56	FL PALM 060123 Other	AFS FL PALM 060123	06/01/2022	10,173,863 10,173,863	2.76 06/01/2023	NA -	Non-Callable 06/01/2023	0.42 0.42	100.00 2.76	100.00 2.76	10,173,863 10,173,863	- -
57	FL PALM 060223 Other	AFS FL PALM 06/02/2023	12/05/2022	10,150,954 10,150,954	5.09 06/02/2023	NA -	Non-Callable 06/02/2023	0.42 0.42	100.00 5.09	100.00 5.09	10,150,954 10,150,954	- -
58	FL PALM 060223 Other	AFS FL PALM 060223	09/06/2022	10,148,230 10,148,230	3.83 06/02/2023	NA -	Non-Callable 06/02/2023	0.42 0.42	100.00 3.83	100.00 3.83	10,148,230 10,148,230	- -

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59	FL PALM 060723 Other	AFS FL PALM 06/07/23	12/07/2022	15,134,953 15,134,953	5.14 06/07/2023	NA -	Non-Callable 06/07/2023	0.44 0.43	100.00 5.14	100.00 5.14	15,134,953 15,134,953	- -
60	FL PALM 062923 Other	AFS FL PALM 06/29/23	12/01/2022	20,147,572 20,147,572	5.14 06/29/2023	NA -	Non-Callable 06/29/2023	0.50 0.49	100.00 5.14	100.00 5.14	20,147,572 20,147,572	- -
61	FL PALM 063023 Other	AFS FL PALM 06/30/23	07/01/2022	7,646,181 7,646,181	3.63 06/30/2023	NA -	Non-Callable 06/30/2023	0.50 0.49	100.00 3.63	100.00 3.63	7,646,181 7,646,181	- -
Total: Other				439,927,477	3.95			0.16	100.00	100.00	439,927,477	-
62	912828P38 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	0.08 0.09	99.33 9.72	99.80 4.14	9,932,812 9,979,688	46,876 0.47%
63	912810EP9 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	0.13 0.13	101.09 (1.56)	100.14 5.90	3,032,813 3,004,219	(28,594) (0.94%)
64	91282CBN0 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	0.17 0.16	98.50 9.47	99.33 4.27	14,775,000 14,899,218	124,218 0.84%
65	91282CBN0 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	0.17 0.16	98.50 9.47	99.33 4.27	9,850,000 9,932,812	82,812 0.84%
66	91282CBU4 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	0.25 0.25	98.16 7.72	98.95 4.40	19,631,250 19,790,624	159,374 0.81%
67	91282CBX8 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	0.33 0.33	97.75 7.07	98.56 4.53	9,775,000 9,856,250	81,250 0.83%
68	9128284S6 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	0.42 0.41	99.13 4.89	99.23 4.62	19,825,000 19,846,876	21,876 0.11%
69	91282CCK5 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	0.50 0.50	97.08 6.15	97.78 4.67	19,415,624 19,556,250	140,626 0.72%
70	91282CCN9 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	0.58 0.58	96.69 5.98	97.36 4.76	9,668,750 9,735,938	67,188 0.69%
71	91282CCN9 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	0.58 0.58	96.69 5.98	97.36 4.76	14,503,125 14,603,907	100,782 0.69%
72	91282CCU3 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	0.67 0.67	96.30 5.90	96.98 4.80	14,444,532 14,547,657	103,125 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 %
73	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	0.67 0.67	96.30 5.90	96.98 4.80	14,444,532 14,547,657	103,125 0.71%
74	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	0.67 0.66	97.41 5.41	97.77 4.84	14,610,938 14,664,843	53,906 0.37%
75	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	0.83 0.83	95.88 5.52	96.41 4.84	9,587,500 9,640,625	53,125 0.55%
76	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	0.92 0.91	95.72 5.36	96.19 4.81	9,571,875 9,618,750	46,875 0.49%
77	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	1.13 1.11	97.58 4.98	97.81 4.77	12,685,664 12,715,625	29,961 0.24%
78	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	1.17 1.15	96.17 4.93	96.41 4.71	9,617,188 9,640,625	23,437 0.24%
79	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	1.25 1.23	97.00 4.75	97.02 4.74	9,700,000 9,701,562	1,562 0.02%
80	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	1.33 1.31	97.22 4.68	97.16 4.73	14,582,813 14,573,438	(9,375) (0.06%)
81	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	1.38 1.37	93.84 4.95	94.13 4.72	12,198,672 12,236,250	37,578 0.31%
82	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	1.38 1.37	93.69 5.07	94.13 4.72	14,053,125 14,118,750	65,625 0.47%
83	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	1.42 1.40	97.13 4.62	96.98 4.73	9,712,500 9,698,438	(14,062) (0.14%)
84	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	1.46 1.46	93.41 5.00	93.86 4.66	18,681,250 18,771,876	90,626 0.49%
85	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	1.63 1.59	96.45 4.67	96.50 4.63	12,537,891 12,545,000	7,109 0.06%
86	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	1.63 1.62	93.03 4.89	93.44 4.61	9,303,125 9,343,750	40,625 0.44%

#	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 %
87	Treasury	AFS UNITED STATES TREA	07/07/2022	10,000,000 10,000,000	0.38 09/15/2024	NA - 09/15/2024	Non-Callable	1.71 1.71	92.77 4.85	93.19 4.58	9,276,562 9,318,750	42,188 0.45%
88	Treasury	AFS UNITED STATES TREA	11/17/2022	13,000,000 13,000,000	1.50 02/15/2025	NA - 02/15/2025	Non-Callable	2.13 2.03	94.03 4.47	94.16 4.41	12,224,063 12,240,313	16,250 0.13%
89	Treasury	AFS UNITED STATES TREA	11/17/2022	13,000,000 13,000,000	2.13 05/15/2025	NA - 05/15/2025	Non-Callable	2.38 2.25	95.06 4.34	95.08 4.33	12,358,125 12,360,156	2,031 0.02%
Total: Treasury				363,000,000 363,000,000	1.03 12/11/2023			0.95 0.93	96.42 5.75	96.87 4.64	349,999,727 351,489,845	1,490,119 0.43%
Total				1,104,074,479 955,276,895	2.65 08/20/2023			0.62 0.60	98.35 4.78	98.51 4.35	939,532,221 941,067,770	1,535,549 0.16%

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