

Seminole County Board of
County Commissioners
Sanford, FL

Portfolio Performance Review
May 31, 2021



Truist Securities

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Fixed Income Sales

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Fixed Income Strategies

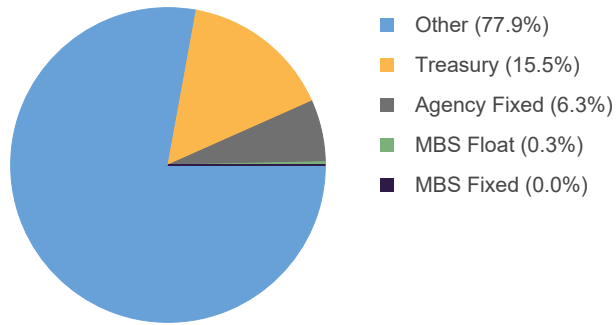
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Strictly Private and Confidential

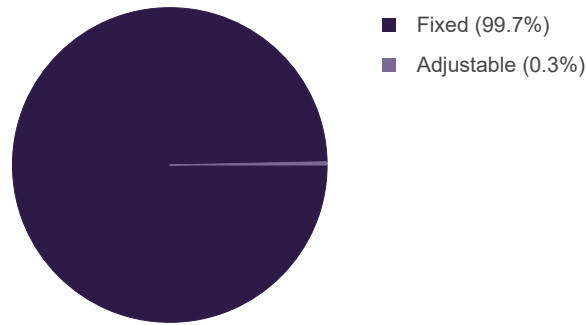
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Steven Jones
Vice President
Fixed Income Strategies

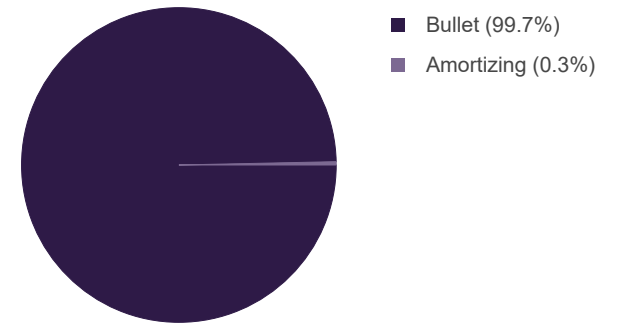
Sector Allocation



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 | 38,020,000 | 38,936,790 | 38,529,939 | (406,851) | 100% | (1.31) | 0.76 | 0.76 | 0.01 | (2.26) | 0.07 | (1.31) | 0.76 |
| MBS Fixed | 12,531 | 13,550 | 13,446 | (105) | 100% | 1.94 | 1.99 | 1.84 | 0.00 | (5.39) | 2.52 | 2.40 | 2.27 |
| MBS Float | 2,014,378 | 2,095,865 | 2,088,409 | (7,456) | 100% | 0.98 | 4.45 | 0.96 | 0.84 | (2.87) | 1.08 | 0.16 | 5.87 |
| Treasury | 93,000,000 | 94,868,806 | 93,832,854 | (1,035,952) | 100% | (7.30) | 0.31 | 0.31 | 0.00 | (0.94) | 0.09 | (7.30) | 0.31 |
| Other | 468,254,447 | 468,254,447 | 468,254,447 | - | 100% | 0.44 | 0.38 | 0.38 | 0.00 | (1.12) | 0.44 | 0.44 | 0.38 |
| Totals/Averages | 601,301,356 | 604,169,458 | 602,719,094 | (1,450,364) | 100% | (0.89) | 0.40 | 0.40 | 0.01 | (1.17) | 0.37 | (0.89) | 0.41 |

| # | 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 | Agency Fixed | AFS Federal Farm Credi | 03/20/2020 | 20,000,000 20,000,000 | 1.45 02/24/2022 | NA - | Non-Callable 02/24/2022 | 0.73 0.74 | 101.84 (1.04) | 101.01 0.07 | 20,367,000 20,202,860 | (164,140) (0.81%) |
| 2 | Agency Fixed | AFS Fed Home Loan Bk | 03/16/2020 | 18,020,000 18,020,000 | 2.25 03/11/2022 | NA - | Non-Callable 03/11/2022 | 0.78 0.78 | 103.05 (1.62) | 101.70 0.07 | 18,569,790 18,327,079 | (242,711) (1.31%) |
| Total: Agency Fixed | | | | 38,020,000 38,020,000 | 1.83 03/03/2022 | | 03/03/2022 | 0.76 0.76 | 102.41 (1.31) | 101.34 0.07 | 38,936,790 38,529,939 | (406,851) (1.04%) |
| 3 | MBS Fixed | AFS FGCI G12455 5.5 | 01/31/2007 | 5,130,000 166 | 5.50 10/01/2021 | NA - | Non-Callable 10/01/2021 | 0.08 0.07 | 101.29 (12.35) | 100.27 (0.57) | 168 167 | (2) (1.01%) |
| 4 | MBS Fixed | AFS G2SF 000978 8.5 | 09/21/1993 | 3,144,133 73 | 8.50 03/20/2023 | NA - | Non-Callable 03/20/2023 | 0.22 0.21 | 103.67 (9.54) | 101.46 (0.20) | 76 74 | (2) (2.13%) |
| 5 | MBS Fixed | AFS FGLMC D75482 6.5 | 07/25/2001 | 3,422,641 12,292 | 6.50 05/01/2026 | NA - | Non-Callable 05/01/2026 | 2.03 1.87 | 108.25 2.18 | 107.43 2.57 | 13,306 13,205 | (101) (0.76%) |
| Total: MBS Fixed | | | | 11,696,774 12,531 | 6.50 04/03/2026 | | 04/03/2026 | 1.99 1.84 | 108.13 1.94 | 107.31 2.52 | 13,550 13,446 | (105) (0.77%) |
| 6 | MBS Float | AFS G2AR 008992 2.8 | 06/22/1995 | 4,000,000 2,492 | 2.88 06/20/2022 | NA - | Non-Callable 06/20/2022 | 0.46 0.41 | 102.09 (2.24) | 100.05 2.11 | 2,544 2,493 | (51) (2.00%) |
| 7 | MBS Float | AFS G2AR 008076 2.1 | 08/24/1995 | 1,530,000 1,267 | 2.13 11/20/2022 | NA - | Non-Callable 11/20/2022 | 0.70 0.60 | 101.02 0.41 | 100.56 1.06 | 1,280 1,274 | (6) (0.45%) |
| 8 | MBS Float | AFS G2AR 008457 2.2 | 07/22/1998 | 2,461,551 3,502 | 2.25 07/20/2024 | NA - | Non-Callable 07/20/2024 | 1.45 0.79 | 102.82 (0.42) | 102.29 (0.07) | 3,601 3,583 | (18) (0.51%) |
| 9 | MBS Float | AFS G2AR 008520 2.1 | 06/22/1995 | 2,022,030 4,197 | 2.13 10/20/2024 | NA - | Non-Callable 10/20/2024 | 1.56 0.94 | 103.21 (0.32) | 102.56 0.09 | 4,332 4,304 | (28) (0.64%) |
| 10 | MBS Float | AFS FH99AR 785725 2.2 | 11/23/1999 | 2,000,000 5,099 | 2.28 12/01/2026 | NA - | Non-Callable 12/01/2026 | 2.34 0.91 | 102.46 1.03 | 100.55 1.86 | 5,225 5,127 | (98) (1.87%) |
| 11 | MBS Float | AFS FN99AR 443193 2.3 | 12/23/1998 | 3,500,000 11,956 | 2.34 11/01/2027 | NA - | Non-Callable 11/01/2027 | 2.01 0.90 | 102.81 0.79 | 100.40 2.00 | 12,292 12,004 | (288) (2.34%) |
| 12 | MBS Float | AFS G2AR 080292 2.8 | 10/25/1999 | 4,000,000 10,338 | 2.88 06/20/2029 | NA - | Non-Callable 06/20/2029 | 3.14 1.52 | 103.13 0.70 | 102.57 0.88 | 10,662 10,604 | (58) (0.54%) |
| 13 | MBS Float | AFS FN99AR 505886 2.5 | 08/25/1999 | 3,000,000 15,977 | 2.51 07/01/2029 | NA - | Non-Callable 07/01/2029 | 2.79 1.15 | 103.45 0.88 | 100.50 1.96 | 16,529 16,056 | (472) (2.86%) |
| 14 | MBS Float | AFS FH99AR 786715 2.5 | 11/24/1999 | 1,856,783 22,233 | 2.50 07/01/2029 | NA - | Non-Callable 07/01/2029 | 2.88 1.29 | 103.49 0.86 | 100.50 1.91 | 23,008 22,344 | (665) (2.89%) |
| 15 | MBS Float | AFS FH99AR 786737 2.4 | 10/25/1999 | 4,000,000 720 | 2.50 09/01/2029 | NA - | Non-Callable 09/01/2029 | 3.31 0.95 | 104.50 0.84 | 100.59 2.04 | 752 724 | (28) (3.74%) |
| 16 | MBS Float | AFS FN99AR 535167 2.2 | 05/23/2001 | 5,721,120 12,560 | 2.28 01/01/2030 | NA - | Non-Callable 01/01/2030 | 3.10 1.08 | 103.56 0.99 | 103.31 1.07 | 13,008 12,976 | (32) (0.24%) |
| 17 | MBS Float | AFS G2AR 080397 2.8 | 05/24/2000 | 4,000,000 7,850 | 2.88 04/20/2030 | NA - | Non-Callable 04/20/2030 | 3.51 2.10 | 104.77 0.67 | 104.48 0.75 | 8,225 8,202 | (23) (0.28%) |
| 18 | MBS Float | AFS G2AR 080523 2.2 | 08/23/2001 | 1,434,669 17,523 | 2.25 07/20/2031 | NA - | Non-Callable 07/20/2031 | 3.46 1.19 | 103.24 0.56 | 103.08 0.60 | 18,091 18,062 | (29) (0.16%) |

| # | 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 % |
|------------------|---------------------|-----------------------|-------------|----------------------------|-----------------|----------------------|-------------------------|------------------|--------------------------|---------------------|----------------------|-----------------------|
| 19 | 36225CSZ0 MBS Float | AFS G2AR 080535 2.2 | 08/23/2001 | 3,567,526 28,578 | 2.25 08/20/2031 | NA - | Non-Callable 08/20/2031 | 3.58 1.20 | 104.54 0.23 | 104.34 0.29 | 29,876 29,819 | (57) (0.19%) |
| 20 | 36225CTZ9 MBS Float | AFS G2AR 080567 2.0 | 02/25/2002 | 5,007,640 51,432 | 2.00 01/20/2032 | NA - | Non-Callable 01/20/2032 | 3.86 1.00 | 102.93 0.83 | 102.49 0.94 | 52,938 52,713 | (226) (0.43%) |
| 21 | 31391BC39 MBS Float | AFS FN99AR 661690 2.2 | 09/25/2002 | 5,000,000 84,345 | 2.28 09/01/2032 | NA - | Non-Callable 09/01/2032 | 3.90 0.98 | 106.15 0.52 | 106.24 0.49 | 89,532 89,609 | 77 0.09% |
| 22 | 31402KQU5 MBS Float | AFS FN99AR 731491 2.3 | 09/30/2003 | 4,000,000 24,039 | 2.39 10/01/2033 | NA - | Non-Callable 10/01/2033 | 3.34 0.93 | 104.74 0.81 | 100.69 2.05 | 25,178 24,205 | (973) (3.86%) |
| 23 | 31404AE91 MBS Float | AFS FN99AR 762560 2.1 | 10/25/2004 | 3,980,910 29,263 | 2.14 11/01/2033 | NA - | Non-Callable 11/01/2033 | 4.11 0.67 | 103.28 1.05 | 100.49 1.76 | 30,223 29,405 | (818) (2.71%) |
| 24 | 31404CMN7 MBS Float | AFS FN99AR 764565 1.5 | 11/23/2004 | 5,000,000 216,552 | 1.56 06/01/2034 | NA - | Non-Callable 06/01/2034 | 3.99 0.87 | 104.50 0.33 | 104.26 0.38 | 226,292 225,784 | (508) (0.22%) |
| 25 | 31405DVG9 MBS Float | AFS FN99AR 786415 2.2 | 10/24/2007 | 5,369,079 67,399 | 2.29 07/01/2034 | NA - | Non-Callable 07/01/2034 | 3.97 1.17 | 101.39 1.40 | 101.43 1.39 | 68,338 68,363 | 25 0.04% |
| 26 | 31349TWL1 MBS Float | AFS FH99AR 782451 2.3 | 07/24/2006 | 6,450,000 27,175 | 2.38 10/01/2034 | NA - | Non-Callable 10/01/2034 | 4.06 0.74 | 105.84 0.76 | 105.87 0.75 | 28,762 28,771 | 9 0.03% |
| 27 | 3128QJG26 MBS Float | AFS FH99AR 1G1117 2.3 | 11/21/2007 | 15,000,000 485,113 | 2.35 09/01/2035 | NA - | Non-Callable 09/01/2035 | 4.69 0.55 | 104.86 0.87 | 104.97 0.85 | 508,697 509,205 | 508 0.10% |
| 28 | 3128QLRC7 MBS Float | AFS FH99AR 1H2583 2.3 | 04/24/2007 | 4,000,000 28,545 | 2.38 01/01/2036 | NA - | Non-Callable 01/01/2036 | 4.42 0.71 | 106.53 0.73 | 106.43 0.75 | 30,410 30,380 | (30) (0.10%) |
| 29 | 31408EQ39 MBS Float | AFS FN99AR 849274 1.7 | 08/23/2006 | 6,575,000 27,654 | 1.72 01/01/2036 | NA - | Non-Callable 01/01/2036 | 4.89 0.88 | 102.31 1.09 | 102.35 1.08 | 28,293 28,304 | 10 0.04% |
| 30 | 31408G7J0 MBS Float | AFS FN99AR 851497 1.6 | 09/21/2006 | 3,050,000 42,258 | 1.66 02/01/2036 | NA - | Non-Callable 02/01/2036 | 4.58 0.62 | 103.14 0.86 | 102.81 0.93 | 43,584 43,443 | (140) (0.32%) |
| 31 | 31409UTA3 MBS Float | AFS FN99AR 879045 2.2 | 11/30/2006 | 10,395,108 229,410 | 2.24 03/01/2036 | NA - | Non-Callable 03/01/2036 | 4.54 1.11 | 103.95 1.24 | 103.75 1.28 | 238,462 238,019 | (443) (0.19%) |
| 32 | 31349T6B2 MBS Float | AFS FH99AR 782666 2.4 | 08/23/2006 | 5,030,473 146,114 | 2.44 04/01/2036 | NA - | Non-Callable 04/01/2036 | 4.62 1.41 | 100.31 2.25 | 100.00 2.32 | 146,560 146,121 | (439) (0.30%) |
| 33 | 31410AEP7 MBS Float | AFS FN99AR 883142 2.9 | 09/21/2006 | 12,075,102 85,733 | 2.96 06/01/2036 | NA - | Non-Callable 06/01/2036 | 5.04 1.31 | 105.33 1.09 | 105.52 1.05 | 90,307 90,464 | 157 0.17% |
| 34 | 3128JRQQ2 MBS Float | AFS FH99AR 847663 2.2 | 12/29/2006 | 10,000,000 105,873 | 2.27 11/01/2036 | NA - | Non-Callable 11/01/2036 | 5.61 1.35 | 104.09 1.38 | 104.09 1.38 | 110,202 110,199 | (3) (0.00%) |
| 35 | 3128NGF34 MBS Float | AFS FH99AR 1H1386 2.3 | 06/21/2007 | 5,000,000 63,425 | 2.38 03/01/2037 | NA - | Non-Callable 03/01/2037 | 4.66 1.17 | 104.65 1.20 | 104.39 1.26 | 66,372 66,208 | (164) (0.25%) |
| 36 | 3128QJ3C8 MBS Float | AFS FH99AR 1G1695 1.6 | 05/24/2007 | 10,000,000 97,002 | 1.63 04/01/2037 | NA - | Non-Callable 04/01/2037 | 5.01 1.06 | 104.34 0.66 | 103.86 0.76 | 101,210 100,742 | (469) (0.46%) |
| 37 | 31413B3Q2 MBS Float | AFS FN99AR 941007 2.7 | 08/10/2007 | 10,000,000 58,755 | 2.71 07/01/2037 | NA - | Non-Callable 07/01/2037 | 5.34 1.37 | 103.96 1.17 | 100.25 1.90 | 61,082 58,902 | (2,179) (3.57%) |
| Total: MBS Float | | | | 169,026,991 | 2.22 | | | 4.45 | 104.05 | 103.71 | 2,095,865 | (7,456) |
| | | | | 2,014,378 | 03/03/2035 | | 03/03/2035 | 0.96 | 0.98 | 1.08 | 2,088,409 | (0.36%) |

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|----|------------------------------------|------------------------|-------------|----------------------------|-----------------|----------------------|-------------------------|------------------|--------------------------|---------------------|-----------------------|-----------------------|
| 38 | FL PALM 62821 Other | AFS FL PALM 6/28/2021 | 12/14/2020 | 5,004,166 5,004,166 | 0.18 06/28/2021 | NA - | Non-Callable 06/28/2021 | 0.08 0.08 | 100.00 0.18 | 100.00 0.18 | 5,004,166 5,004,166 | - - |
| 39 | QPD City Other | AFS City National Bank | 05/31/2021 | 74,768,428 74,768,428 | 0.25 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.25 | 100.00 0.25 | 74,768,428 74,768,428 | - - |
| 40 | SBAFLPRIME Other | AFS Florida Prime/SBA | 05/31/2021 | 43,808,323 43,808,323 | 0.12 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.12 | 100.00 0.12 | 43,808,323 43,808,323 | - - |
| 41 | FLCLASS Other | AFS FLCLASS Money Mark | 05/31/2021 | 5,377,348 5,377,348 | 0.10 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.10 | 100.00 0.10 | 5,377,348 5,377,348 | - - |
| 42 | QPD MM Other | AFS Bank United Money | 05/31/2021 | 25,529,270 25,529,270 | 0.20 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.20 | 100.00 0.20 | 25,529,270 25,529,270 | - - |
| 43 | QPD FL Other | AFS Synovus Bank Money | 05/31/2021 | 42,918,964 42,918,964 | 0.25 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.25 | 100.00 0.25 | 42,918,964 42,918,964 | - - |
| 44 | FL SAFE Other | AFS FL SAFE - Money M | 05/31/2021 | 2,005,550 2,005,550 | 0.05 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.05 | 100.00 0.05 | 2,005,550 2,005,550 | - - |
| 45 | QPD Ameris Bank Money Market Other | AFS Ameris Bank Money | 05/31/2021 | 46,115,045 46,115,045 | 0.25 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.25 | 100.00 0.25 | 46,115,045 46,115,045 | - - |
| 46 | FLGITF Other | AFS Florida Trust Day | 05/31/2021 | 5,212,488 5,212,488 | 0.03 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.03 | 100.00 0.03 | 5,212,488 5,212,488 | - - |
| 47 | WELLSFARGO Other | AFS Wells Fargo Money | 05/31/2021 | 1,890,769 1,890,769 | 0.05 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.05 | 100.00 0.05 | 1,890,769 1,890,769 | - - |
| 48 | QPD CENT Other | AFS Centennial Bank Mo | 05/31/2021 | 2,968,056 2,968,056 | 0.20 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.20 | 100.00 0.20 | 2,968,056 2,968,056 | - - |
| 49 | FLE190920 Other | AFS FL PALM (SunRail) | 05/31/2021 | 1,101,230 1,101,230 | 0.07 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.07 | 100.00 0.07 | 1,101,230 1,101,230 | - - |
| 50 | QPD CITIZ Other | AFS Citizens Bank of F | 05/31/2021 | 2,493,993 2,493,993 | 0.25 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.25 | 100.00 0.25 | 2,493,993 2,493,993 | - - |
| 51 | SunTrust Other | AFS SunTrust Premier C | 05/31/2021 | 18,220 18,220 | 0.01 06/30/2021 | NA - | Non-Callable 06/30/2021 | 0.08 0.08 | 100.00 0.01 | 100.00 0.01 | 18,220 18,220 | - - |
| 52 | FL PALM 62821 Other | AFS FL PALM 7/7/21 | 12/14/2020 | 5,004,166 5,004,166 | 0.18 07/07/2021 | NA - | Non-Callable 07/07/2021 | 0.10 0.10 | 100.00 0.18 | 100.00 0.18 | 5,004,166 5,004,166 | - - |
| 53 | CD - Axiom Bank Other | AFS CD - Axiom Bank - | 09/25/2019 | 20,729,233 20,729,233 | 2.15 09/25/2021 | NA - | Non-Callable 09/25/2021 | 0.32 0.32 | 100.00 2.15 | 100.00 2.15 | 20,729,233 20,729,233 | - - |
| 54 | FL PALM 111621 Other | AFS FL PALM 11/16/21 | 03/18/2021 | 3,000,912 3,000,912 | 0.15 11/16/2021 | NA - | Non-Callable 11/16/2021 | 0.46 0.46 | 100.00 0.15 | 100.00 0.15 | 3,000,912 3,000,912 | - - |
| 55 | FL PALM 111721 Other | AFS FL PALM 7/7/21 | 03/18/2021 | 7,002,129 7,002,129 | 0.15 11/17/2021 | NA - | Non-Callable 11/17/2021 | 0.46 0.47 | 100.00 0.15 | 100.00 0.15 | 7,002,129 7,002,129 | - - |
| 56 | CD - Bank United Other | AFS CD - Bank United - | 12/01/2020 | 20,019,875 20,019,875 | 0.20 12/01/2021 | NA - | Non-Callable 12/01/2021 | 0.50 0.51 | 100.00 0.20 | 100.00 0.20 | 20,019,875 20,019,875 | - - |
| 57 | CD - Bank United Other | AFS CD - Bank United - | 04/15/2021 | 10,001,891 10,001,891 | 0.15 01/15/2022 | NA - | Non-Callable 01/15/2022 | 0.63 0.64 | 100.00 0.15 | 100.00 0.15 | 10,001,891 10,001,891 | - - |

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|---------------------|--------------|---|-------------|----------------------------|--------------------|----------------------|----------------------------|------------------|--------------------------|---------------------|--------------------------|-----------------------|
| 58 | Other | CDCityNat0520 CD - City National | 01/29/2021 | 20,371,014 20,371,014 | 0.20 01/29/2022 | NA - | Non-Callable 01/29/2022 | 0.66 0.67 | 100.00 0.20 | 100.00 0.20 | 20,371,014 20,371,014 | - - |
| 59 | Other | FL PALM 111621 FL PALM 11/16/21 | 05/19/2021 | 11,000,509 11,000,509 | 0.13 02/11/2022 | NA - | Non-Callable 02/11/2022 | 0.70 0.71 | 100.00 0.13 | 100.00 0.13 | 11,000,509 11,000,509 | - - |
| 60 | Other | CD - Bank United CD - Bank United - | 05/20/2021 | 15,000,678 15,000,678 | 0.15 02/20/2022 | NA - | Non-Callable 02/20/2022 | 0.72 0.74 | 100.00 0.15 | 100.00 0.15 | 15,000,678 15,000,678 | - - |
| 61 | Other | CD - Bank United CD - Bank United - | 03/09/2021 | 15,047,914 15,047,914 | 0.20 03/09/2022 | NA - | Non-Callable 03/09/2022 | 0.78 0.78 | 100.00 0.20 | 100.00 0.20 | 15,047,914 15,047,914 | - - |
| 62 | Other | FL PALM 111621 FL PALM 11/16/21 | 04/07/2021 | 20,004,219 20,004,219 | 0.14 04/05/2022 | NA - | Non-Callable 04/05/2022 | 0.85 0.86 | 100.00 0.14 | 100.00 0.14 | 20,004,219 20,004,219 | - - |
| 63 | Other | CD - Bank United CD - Bank United - | 05/20/2021 | 20,000,904 20,000,904 | 0.15 05/20/2022 | NA - | Non-Callable 05/20/2022 | 0.97 0.98 | 100.00 0.15 | 100.00 0.15 | 20,000,904 20,000,904 | - - |
| 64 | Other | CDCent0522 CD - Centennial Ba | 05/31/2019 | 21,103,737 21,103,737 | 2.70 05/31/2022 | NA - | Non-Callable 05/31/2022 | 1.00 1.00 | 100.00 2.70 | 100.00 2.70 | 21,103,737 21,103,737 | - - |
| 65 | Other | CD - Ameris 18 mth CD - Ameris Bank - | 12/03/2020 | 10,392,702 10,392,702 | 0.25 06/03/2022 | NA - | Non-Callable 06/03/2022 | 1.01 1.02 | 100.00 0.25 | 100.00 0.25 | 10,392,702 10,392,702 | - - |
| 66 | Other | CD - Axiom Bank 36 CD - Axiom Bank - | 10/23/2019 | 10,362,714 10,362,714 | 2.25 10/23/2022 | NA - | Non-Callable 10/23/2022 | 1.40 1.39 | 100.00 2.25 | 100.00 2.25 | 10,362,714 10,362,714 | - - |
| Total: Other | | | | 468,254,447 | 0.44 | | | 0.38 | 100.00 | 100.00 | 468,254,447 | - |
| 67 | Treasury | 9128284T4 AFS UNITED STATES TREA | 12/20/2019 | 10,000,000 10,000,000 | 2.63 06/15/2021 | NA - | Non-Callable 06/15/2021 | 0.04 0.04 | 101.77 (39.06) | 100.09 0.35 | 10,176,562 10,009,375 | (167,187) (1.64%) |
| 68 | Treasury | 912796H36 AFS UNITED STATES TREA | 02/03/2021 | 15,000,000 15,000,000 | - 06/29/2021 | NA - | Non-Callable 06/29/2021 | 0.08 0.08 | 99.98 0.29 | 100.00 0.01 | 14,996,502 14,999,883 | 3,381 0.02% |
| 69 | Treasury | 912828Y20 AFS UNITED STATES TREA | 12/23/2019 | 10,000,000 10,000,000 | 2.63 07/15/2021 | NA - | Non-Callable 07/15/2021 | 0.13 0.12 | 101.97 (12.83) | 100.31 0.11 | 10,196,875 10,031,250 | (165,625) (1.62%) |
| 70 | Treasury | 912828D72 AFS UNITED STATES TREA | 12/23/2019 | 10,000,000 10,000,000 | 2.00 08/31/2021 | NA - | Non-Callable 08/31/2021 | 0.25 0.26 | 101.70 (4.68) | 100.48 0.06 | 10,170,312 10,048,438 | (121,874) (1.20%) |
| 71 | Treasury | 912828F21 AFS UNITED STATES TREA | 12/11/2020 | 15,000,000 15,000,000 | 2.13 09/30/2021 | NA - | Non-Callable 09/30/2021 | 0.33 0.34 | 101.63 (2.69) | 100.69 0.06 | 15,243,750 15,103,125 | (140,625) (0.92%) |
| 72 | Treasury | 9128285F3 AFS UNITED STATES TREA | 12/11/2020 | 15,000,000 15,000,000 | 2.88 10/15/2021 | NA - | Non-Callable 10/15/2021 | 0.38 0.38 | 102.34 (3.29) | 101.05 0.08 | 15,350,977 15,157,032 | (193,945) (1.26%) |
| 73 | Treasury | 912828U65 AFS UNITED STATES TREA | 12/11/2020 | 15,000,000 15,000,000 | 1.75 11/30/2021 | NA - | Non-Callable 11/30/2021 | 0.50 0.51 | 101.60 (1.43) | 100.86 0.03 | 15,240,234 15,128,907 | (111,327) (0.73%) |

| CUSIP # | FAS 115 Sector | 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 % |
|-----------|-----------------|--------------------|-------------|----------------------------|-----------------|----------------------|----------------------|------------------|--------------------------|---------------------|----------------------|-----------------------|
| 912810EP9 | | AFS | | 3,000,000 | 7.13 | NA | Non-Callable | 1.71 | 116.45 | 111.83 | 3,493,594 | (138,750) |
| 74 | Treasury | UNITED STATES TREA | 09/10/1993 | 3,000,000 | 02/15/2023 | - | 02/15/2023 | 1.64 | (2.26) | 0.19 | 3,354,844 | (3.97%) |
| | | | | 93,000,000 | 2.12 | | | 0.31 | 102.01 | 100.94 | 94,868,806 | (1,035,952) |
| | Total: Treasury | | | 93,000,000 | 09/22/2021 | | 09/22/2021 | 0.31 | (7.30) | 0.09 | 93,832,854 | (1.09%) |
| | | | | 779,998,212 | 0.80 | | | 0.40 | 100.48 | 100.24 | 604,169,458 | (1,450,364) |
| | Total | | | 601,301,356 | 11/06/2021 | | 11/06/2021 | 0.40 | (0.89) | 0.37 | 602,719,094 | (0.24%) |

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