

Seminole County Board of
County Commissioners
Sanford, FL

Portfolio Performance Review
April 30, 2023



Truist Securities

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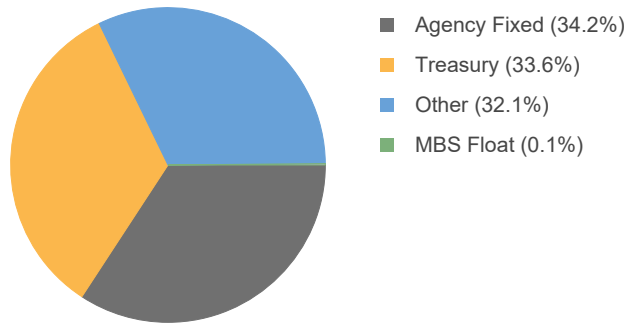
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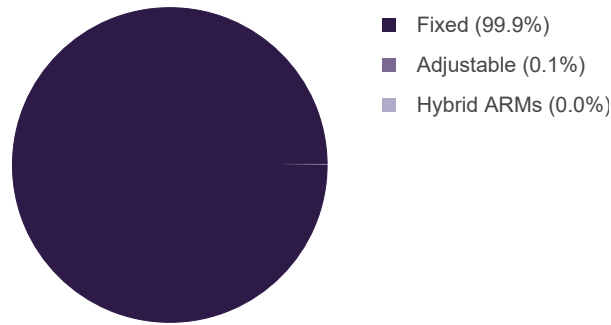
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Brian Ginter
Vice President
Fixed Income Strategies

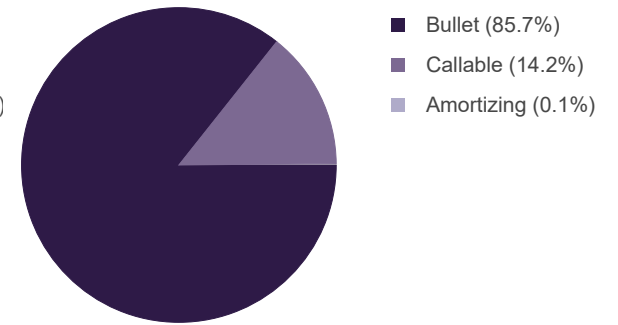
Sector Allocation



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	300,525,000	296,283,369	297,522,087	1,238,717	100%	6.29	1.09	0.97	(0.07)	(3.20)	4.89	6.29	1.09
MBS Float	1,300,312	1,317,884	1,312,714	(5,170)	100%	5.80	3.58	1.23	(0.08)	(4.31)	5.93	6.22	5.95
Treasury	295,000,000	283,002,852	287,246,875	4,244,023	100%	8.76	0.79	0.76	0.01	(2.24)	4.83	8.76	0.79
Other	281,513,175	281,513,175	281,513,175	-	100%	4.88	0.18	0.18	0.00	(0.53)	4.88	4.88	0.18
Totals/Averages	878,338,487	862,117,281	867,594,851	5,477,570	100%	6.64	0.70	0.65	(0.02)	(2.02)	4.87	6.64	0.70

#	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	0.08 0.09	97.58 31.74	99.61 4.79	7,806,000 7,968,504	162,504 2.08%
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	0.36 0.36	98.31 7.25	99.04 5.12	9,831,380 9,904,040	72,660 0.74%
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	0.47 0.46	96.13 8.64	97.64 5.18	14,419,250 14,646,495	227,245 1.58%
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	0.50 0.50	95.57 9.28	97.47 5.18	19,113,222 19,494,680	381,458 2.00%
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	0.54 0.54	95.78 8.09	97.27 5.15	14,366,433 14,590,425	223,992 1.56%
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 02/23/2024	0.81 0.52	100.00 5.02	99.70 5.42	10,000,000 9,969,650	(30,350) (0.30%)
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 02/23/2024	0.81 0.52	100.00 5.02	99.70 5.42	10,000,000 9,969,650	(30,350) (0.30%)
8	3130ATUQ8 Agency Fixed	AFS Fed Home Loan Bk	01/06/2023	15,000,000 15,000,000	4.75 03/08/2024	NA -	Non-Callable 03/08/2024	0.86 0.82	99.80 4.98	99.87 4.90	14,970,405 14,980,995	10,590 0.07%
9	3130APYA7 Agency Fixed	AFS Fed Home Loan Bk	01/26/2023	19,525,000 19,525,000	1.04 06/14/2024	05/14/2023 100.00	Bermudan 06/14/2024	1.12 1.07	95.14 5.57	95.72 5.01	18,575,109 18,688,725	113,616 0.61%
10	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	1.24 1.14	97.87 4.99	98.27 4.65	19,573,660 19,653,460	79,800 0.41%
11	3130ATVD6 Agency Fixed	AFS Fed Home Loan Bk	01/30/2023	20,000,000 20,000,000	4.88 09/13/2024	NA -	Non-Callable 09/13/2024	1.37 1.29	100.49 4.50	100.47 4.51	20,097,800 20,093,960	(3,840) (0.02%)
12	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	1.37 1.29	100.64 4.38	100.47 4.51	20,128,400 20,093,960	(34,440) (0.17%)
13	3135GAFT3 Agency Fixed	AFS Fannie Mae	03/30/2023	15,000,000 15,000,000	5.30 09/30/2024	06/30/2023 100.00	Bermudan 03/31/2024	0.92 0.56	100.00 5.29	99.80 5.45	15,000,000 14,969,355	(30,645) (0.20%)
14	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	1.55 1.43	99.90 4.57	100.03 4.48	12,986,870 13,003,653	16,783 0.13%
15	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	1.62 1.50	100.12 4.54	100.37 4.38	10,012,300 10,036,730	24,430 0.24%
16	3134GXC36 Agency Fixed	AFS Freddie Mac	01/26/2023	20,000,000 20,000,000	4.00 12/30/2024	06/30/2023 100.00	Bermudan 09/30/2024	1.42 1.07	99.05 4.60	98.37 5.03	19,810,000 19,673,220	(136,780) (0.69%)
17	3133EN5Q9 Agency Fixed	AFS Federal Farm Credi	01/10/2023	15,000,000 15,000,000	4.50 01/10/2025	NA -	Non-Callable 01/10/2025	1.69 1.58	99.75 4.65	100.25 4.34	14,962,591 15,037,245	74,654 0.50%
18	3130AUZC1 Agency Fixed	AFS Fed Home Loan Bk	03/02/2023	15,000,000 15,000,000	4.63 03/14/2025	NA -	Non-Callable 03/14/2025	1.87 1.75	99.18 5.08	100.72 4.21	14,877,450 15,108,600	231,150 1.55%
19	3133ENK82 Agency Fixed	AFS Federal Farm Credi	01/06/2023	15,000,000 15,000,000	4.13 12/12/2025	09/12/2023 100.00	American 10/12/2024	1.45 1.31	98.35 4.80	98.11 4.90	14,752,500 14,716,605	(35,895) (0.24%)
20	3134GYDQ2 Agency Fixed	AFS Freddie Mac	01/20/2023	15,000,000 15,000,000	5.40 01/20/2026	07/20/2023 100.00	Bermudan 04/20/2024	0.97 0.77	100.00 5.36	99.48 5.60	15,000,000 14,922,135	(77,865) (0.52%)

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Total: Agency Fixed				300,525,000	3.41			1.09	98.59	99.02	296,283,369	1,238,717
				300,525,000	08/11/2024		06/04/2024	0.97	6.29	4.89	297,522,087	0.42%
21	MBS Float	36202KME2 AFS G2AR 008457 2.6	07/22/1998	2,461,551 893	2.63 07/20/2024	NA -	Non-Callable 07/20/2024	0.55 0.48	98.08 6.38	97.83 6.87	876 874	(2) (0.25%)
22	MBS Float	36202KPD1 AFS G2AR 008520 2.7	06/22/1995	2,022,030 1,310	2.75 10/20/2024	NA -	Non-Callable 10/20/2024	0.65 0.58	97.87 6.17	98.22 5.60	1,282 1,287	4 0.35%
23	MBS Float	31348SLE2 AFS FH99AR 785725 4.2	11/23/1999	2,000,000 1,537	4.28 12/01/2026	NA -	Non-Callable 12/01/2026	0.04 0.04	98.93 18.21	99.10 13.73	1,520 1,523	3 0.17%
24	MBS Float	31380LKE7 AFS FN99AR 443193 4.3	12/23/1998	3,500,000 7,170	4.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.19 0.81	98.69 6.46	99.03 6.16	7,076 7,100	24 0.34%
25	MBS Float	36225CKE5 AFS G2AR 080292 2.8	10/25/1999	4,000,000 4,261	2.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.36 1.39	97.39 5.92	99.30 5.01	4,150 4,232	81 1.96%
26	MBS Float	31383K6X0 AFS FN99AR 505886 4.1	08/25/1999	3,000,000 12,633	4.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.12 1.09	99.84 6.46	100.42 6.15	12,612 12,686	74 0.59%
27	MBS Float	31295KN83 AFS FH99AR 786715 3.8	11/24/1999	1,856,783 17,564	3.88 07/01/2029	NA -	Non-Callable 07/01/2029	2.33 1.20	99.20 6.52	99.83 6.22	17,424 17,534	110 0.63%
28	MBS Float	31384VQU9 AFS FN99AR 535167 4.2	05/23/2001	5,721,120 10,068	4.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.20 1.04	98.89 6.48	99.60 6.12	9,957 10,028	72 0.72%
29	MBS Float	36225CNP7 AFS G2AR 080397 3.0	05/24/2000	4,000,000 5,107	3.00 04/20/2030	NA -	Non-Callable 04/20/2030	2.79 1.49	98.94 5.41	99.09 5.35	5,053 5,060	8 0.15%
30	MBS Float	36225CSM9 AFS G2AR 080523 2.6	08/23/2001	1,434,669 8,877	2.63 07/20/2031	NA -	Non-Callable 07/20/2031	3.13 1.71	97.69 5.45	98.25 5.24	8,672 8,722	50 0.58%
31	MBS Float	36225CSZ0 AFS G2AR 080535 2.6	08/23/2001	3,567,526 17,963	2.63 08/20/2031	NA -	Non-Callable 08/20/2031	3.12 1.70	97.69 5.45	98.25 5.24	17,548 17,649	101 0.58%
32	MBS Float	36225CTZ9 AFS G2AR 080567 3.6	02/25/2002	5,007,640 32,389	3.63 01/20/2032	NA -	Non-Callable 01/20/2032	3.34 1.64	98.76 5.54	96.03 6.50	31,987 31,104	(883) (2.76%)
33	MBS Float	31391BC39 AFS FN99AR 661690 4.1	09/25/2002	5,000,000 51,006	4.19 09/01/2032	NA -	Non-Callable 09/01/2032	3.43 1.38	103.86 5.13	104.16 5.04	52,973 53,127	154 0.29%
34	MBS Float	31402KUQ5 AFS FN99AR 731491 4.3	09/30/2003	4,000,000 20,965	4.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.17 1.22	100.52 6.45	101.21 6.19	21,074 21,219	146 0.69%
35	MBS Float	31404CMN7 AFS FN99AR 764565 3.4	11/23/2004	5,000,000 187,144	4.25 06/01/2034	NA -	Non-Callable 06/01/2034	2.99 1.11	101.29 5.47	100.19 5.90	189,560 187,493	(2,067) (1.09%)
36	MBS Float	31349TWL1 AFS FH99AR 782451 4.3	07/24/2006	6,450,000 15,957	4.38 10/01/2034	NA -	Non-Callable 10/01/2034	2.88 1.04	102.35 5.32	102.42 5.29	16,332 16,343	11 0.07%
37	MBS Float	3128QJG26 AFS FH99AR 1G1117 3.9	11/21/2007	15,000,000 321,210	3.98 09/01/2035	NA -	Non-Callable 09/01/2035	3.65 1.18	101.45 5.80	100.82 6.01	325,881 323,830	(2,051) (0.63%)
38	MBS Float	3128QLRC7 AFS FH99AR 1H2583 4.3	04/24/2007	4,000,000 17,198	4.37 01/01/2036	NA -	Non-Callable 01/01/2036	3.15 1.15	101.31 5.68	100.98 5.80	17,424 17,367	(57) (0.33%)
39	MBS Float	31408EQ39 AFS FN99AR 849274 3.6	08/23/2006	6,575,000 23,997	3.63 01/01/2036	NA -	Non-Callable 01/01/2036	3.78 1.25	99.78 5.93	99.38 6.06	23,944 23,849	(95) (0.40%)

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40	31409UTA3 MBS Float	AFS FNMA FLEX ARM 1YR	11/30/2006	10,395,108 79,286	4.37 02/01/2036	NA -	Non-Callable 02/01/2036	4.28 1.26	101.24 6.06	101.55 5.98	80,265 80,511	245 0.31%
41	31408G7J0 MBS Float	AFS FN99AR 851497 3.6	09/21/2006	3,050,000 37,646	3.66 02/01/2036	NA -	Non-Callable 02/01/2036	2.94 1.07	101.08 5.53	101.00 5.56	38,053 38,022	(31) (0.08%)
42	31349T6B2 MBS Float	AFS FH99AR 782666 4.6	08/23/2006	5,030,473 127,832	4.69 04/01/2036	NA -	Non-Callable 04/01/2036	3.40 1.21	101.60 5.69	100.97 5.90	129,879 129,077	(802) (0.62%)
43	31410AEP7 MBS Float	AFS FN99AR 883142 4.2	09/21/2006	12,075,102 73,968	4.21 06/01/2036	NA -	Non-Callable 06/01/2036	4.16 1.24	102.04 6.30	102.61 6.13	75,475 75,901	426 0.57%
44	3128JRQQ2 MBS Float	AFS FH99AR 847663 4.2	12/29/2006	10,000,000 89,668	4.29 11/01/2036	NA -	Non-Callable 11/01/2036	5.09 1.46	104.03 5.60	103.47 5.73	93,284 92,779	(506) (0.54%)
45	3128NGF34 MBS Float	AFS FH99AR 1H1386 4.4	06/21/2007	5,000,000 29,589	4.45 03/01/2037	NA -	Non-Callable 03/01/2037	3.94 1.28	101.38 5.92	100.04 6.32	29,996 29,602	(394) (1.31%)
46	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 4.6	05/24/2007	10,000,000 51,771	4.65 04/01/2037	NA -	Non-Callable 04/01/2037	2.94 1.12	99.65 5.87	99.43 5.95	51,590 51,476	(113) (0.22%)
47	31413B3Q2 MBS Float	AFS FN99AR 941007 3.9	08/10/2007	10,000,000 53,302	3.96 07/01/2037	NA -	Non-Callable 07/01/2037	4.82 1.29	101.30 6.38	101.90 6.22	53,996 54,318	322 0.60%
Total: MBS Float				150,147,002	4.15			3.58	101.35	100.98	1,317,884	(5,170)
				1,300,312	04/06/2035		04/06/2035	1.23	5.80	5.93	1,312,714	(0.39%)
48	FL PALM 051023 Other	AFS FL PALM 05/10/23	11/10/2022	10,252,429	5.14 05/10/2023	NA -	Non-Callable 05/10/2023	0.03 0.03	100.00 5.14	100.00 5.14	10,252,429	-
49	FLGITF Other	AFS Florida Trust Day	04/30/2023	5,379,765	4.84 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 4.84	100.00 4.84	5,379,765	-
50	FLCLASS Other	AFS FLCLASS Money Mark	04/30/2023	5,559,167	4.99 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 4.99	100.00 4.99	5,559,167	-
51	FL SAFE Other	AFS FL SAFE - Money M	04/30/2023	2,070,148	4.98 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 4.98	100.00 4.98	2,070,148	-
52	Truist Other	AFS Truist Premier Che	04/30/2023	1,135,529	2.96 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 2.96	100.00 2.96	1,135,529	-
53	FLE190920 Other	AFS FL PALM (SunRail E)	04/30/2023	40,146	4.97 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 4.97	100.00 4.97	40,146	-
54	WELLSFARGO Other	AFS Allspring (formerl)	04/30/2023	1,948,135	4.73 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 4.73	100.00 4.73	1,948,135	-
55	QPD Ameris Bank Money Market Other	AFS Ameris Bank Money	04/30/2023	11,133	0.65 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 0.65	100.00 0.65	11,133	-
56	FLSTAR-LGIP Other	AFS FLSTAR - LGIP	04/30/2023	2,033,545	4.87 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 4.87	100.00 4.87	2,033,545	-
57	SBAFLPRIME Other	AFS Florida Prime/SBA	04/30/2023	14,531,048	5.06 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 5.06	100.00 5.06	14,531,048	-

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58	QPD MM Other	AFS Bank United Money	04/30/2023	9,063 9,063	4.60 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 4.60	100.00 4.60	9,063 9,063	- -
59	QPD FL Other	AFS Synovus Bank Money	04/30/2023	51,245,083 51,245,083	5.00 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 5.00	100.00 5.00	51,245,083 51,245,083	- -
60	QPD City Other	AFS City National Bank	04/30/2023	56,681,070 56,681,070	4.96 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 4.96	100.00 4.96	56,681,070 56,681,070	- -
61	QPD CENT Other	AFS Centennial Bank Mo	04/30/2023	10,619 10,619	2.60 05/31/2023	NA -	Non-Callable 05/31/2023	0.08 0.09	100.00 2.60	100.00 2.60	10,619 10,619	- -
62	FL PALM 060123 Other	AFS FL PALM 060123	06/01/2022	10,264,710 10,264,710	2.76 06/01/2023	NA -	Non-Callable 06/01/2023	0.09 0.09	100.00 2.76	100.00 2.76	10,264,710 10,264,710	- -
63	FL PALM 060223 Other	AFS FL PALM 060223	09/06/2022	10,274,464 10,274,464	3.83 06/02/2023	NA -	Non-Callable 06/02/2023	0.09 0.09	100.00 3.83	100.00 3.83	10,274,464 10,274,464	- -
64	FL PALM 060223 Other	AFS FL PALM 06/02/2023	12/05/2022	10,320,185 10,320,185	5.09 06/02/2023	NA -	Non-Callable 06/02/2023	0.09 0.09	100.00 5.09	100.00 5.09	10,320,185 10,320,185	- -
65	FL PALM 060723 Other	AFS FL PALM 06/07/23	12/07/2022	15,389,816 15,389,816	5.14 06/07/2023	NA -	Non-Callable 06/07/2023	0.10 0.10	100.00 5.14	100.00 5.14	15,389,816 15,389,816	- -
66	FL PALM 062923 Other	AFS FL PALM 06/29/23	12/01/2022	20,486,558 20,486,558	5.14 06/29/2023	NA -	Non-Callable 06/29/2023	0.16 0.16	100.00 5.14	100.00 5.14	20,486,558 20,486,558	- -
67	FL PALM 063023 Other	AFS FL PALM 06/30/23	07/01/2022	7,735,794 7,735,794	3.63 06/30/2023	NA -	Non-Callable 06/30/2023	0.17 0.17	100.00 3.63	100.00 3.63	7,735,794 7,735,794	- -
68	FL PALM 10/02/23 Other	AFS FL PALM 10/02/23	01/06/2023	20,443,495 20,443,495	5.14 10/02/2023	NA -	Non-Callable 10/02/2023	0.42 0.42	100.00 5.14	100.00 5.14	20,443,495 20,443,495	- -
69	FL PALM 10/30/23 Other	AFS FL PALM 10/30/23	02/14/2023	15,163,660 15,163,660	5.24 10/30/2023	NA -	Non-Callable 10/30/2023	0.50 0.49	100.00 5.24	100.00 5.24	15,163,660 15,163,660	- -
70	FL PALM 12/22/23 Other	AFS FL PALM 12/22/2023	04/05/2023	20,527,613 20,527,613	5.16 12/22/2023	NA -	Non-Callable 12/22/2023	0.64 0.62	100.00 5.16	100.00 5.16	20,527,613 20,527,613	- -
	Total: Other			281,513,175 281,513,175	4.88 07/04/2023		07/04/2023	0.18	100.00 4.88	100.00 4.88	281,513,175 281,513,175	- -
71	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	0.08 0.09	99.13 12.99	99.83 4.72	19,825,000 19,965,624	140,624 0.71%
72	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	0.17 0.17	97.08 17.98	99.17 5.08	19,415,624 19,834,376	418,752 2.16%
73	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	0.25 0.25	96.69 13.61	98.73 5.17	9,668,750 9,873,438	204,688 2.12%
74	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	0.25 0.25	96.69 13.61	98.73 5.17	14,503,125 14,810,157	307,032 2.12%

#	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 %
75	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	0.33 0.33	97.41 9.36	98.78 5.07	14,610,938 14,817,188	206,250 1.41%
76	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	0.33 0.33	96.30 11.63	98.38 5.07	14,444,532 14,756,250	311,718 2.16%
77	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	0.33 0.33	96.30 11.63	98.38 5.07	14,444,532 14,756,250	311,718 2.16%
78	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	0.50 0.50	95.88 9.00	97.77 4.95	9,587,500 9,776,562	189,062 1.97%
79	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	0.58 0.57	95.72 8.14	97.47 4.94	9,571,875 9,746,875	175,000 1.83%
80	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	0.79 0.77	97.58 5.90	98.27 5.00	12,685,664 12,774,531	88,867 0.70%
81	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	0.83 0.80	96.17 6.28	97.23 4.92	9,617,188 9,723,438	106,250 1.10%
82	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	0.92 0.88	97.00 5.65	97.67 4.87	9,700,000 9,767,188	67,188 0.69%
83	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	1.00 0.96	97.22 5.39	97.72 4.86	14,582,813 14,657,813	75,000 0.51%
84	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	1.04 1.00	93.69 6.62	95.39 4.84	14,053,125 14,308,593	255,468 1.82%
85	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	1.04 1.00	93.84 6.47	95.39 4.84	12,198,672 12,400,781	202,109 1.66%
86	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	1.08 1.03	97.13 5.26	97.58 4.82	9,712,500 9,757,812	45,312 0.47%
87	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	1.13 1.08	93.41 6.41	95.16 4.72	18,681,250 19,031,250	350,000 1.87%
88	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	1.29 1.24	93.03 6.05	94.80 4.56	9,303,125 9,479,688	176,563 1.90%

#	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 %
89	Treasury	AFS UNITED STATES TREA	11/17/2022	13,000,000 13,000,000	2.38 08/15/2024	NA - 08/15/2024	Non-Callable	1.29 1.23	96.45 5.25	97.27 4.57	12,537,891 12,644,531	106,640 0.85%
90	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	1.38 1.32	92.77 5.93	94.59 4.47	9,276,562 9,459,375	182,813 1.97%
91	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	1.79 1.72	94.03 5.02	95.36 4.21	12,224,063 12,396,719	172,657 1.41%
92	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	2.04 1.93	95.06 4.69	96.22 4.07	12,358,125 12,508,438	150,313 1.22%
Total: Treasury				295,000,000 295,000,000	1.11 02/14/2024			0.79 0.76	95.93 8.76	97.40 4.83	283,002,852 287,246,875	4,244,023 1.50%
Total				1,027,185,177 878,338,487	3.13 02/09/2024			0.70 0.65	98.15 6.64	98.78 4.87	862,117,281 867,594,851	5,477,570 0.64%

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