

Seminole County Board of  
County Commissioners  
Sanford, FL

Portfolio Performance Review  
August 31, 2023



**Truist Securities**

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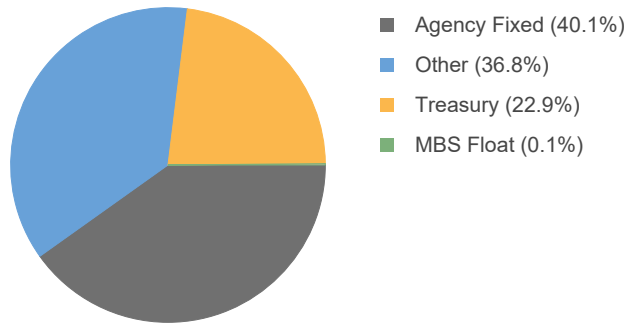
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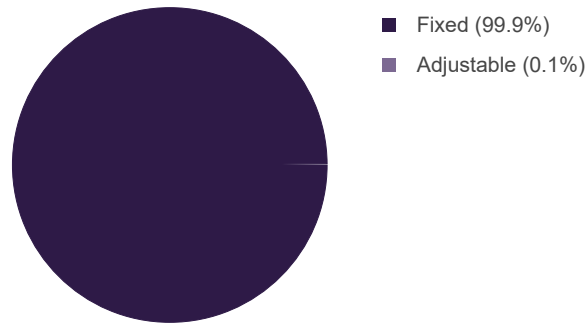
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Brian Ginter  
Vice President  
Fixed Income Strategies

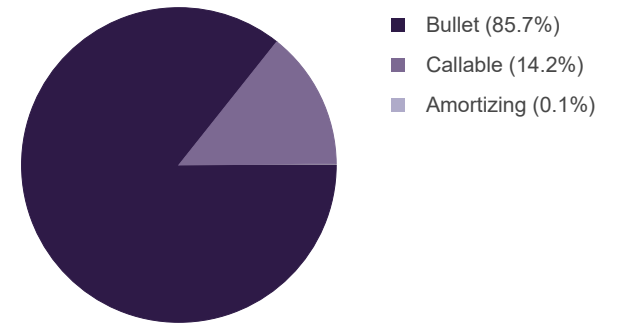
Sector Allocation



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	324,525,000	320,192,449	320,995,370	802,921	100%	11.24	0.94	0.86	(0.07)	(2.74)	5.36	11.24	0.94
MBS Float	1,152,384	1,167,462	1,153,479	(13,983)	100%	6.32	3.68	1.23	(0.18)	(4.60)	6.71	6.35	4.88
Treasury	185,000,000	176,090,352	179,373,753	3,283,402	100%	9.34	0.79	0.76	0.01	(2.24)	5.39	9.34	0.79
Other	297,623,499	297,623,499	297,623,499	-	100%	5.48	0.23	0.22	0.00	(0.66)	5.48	5.48	0.23
<b>Totals/Averages</b>	<b>808,300,883</b>	<b>795,073,762</b>	<b>799,146,102</b>	<b>4,072,340</b>	<b>100%</b>	<b>8.66</b>	<b>0.65</b>	<b>0.60</b>	<b>(0.03)</b>	<b>(1.86)</b>	<b>5.41</b>	<b>8.66</b>	<b>0.65</b>

#	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	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	0.02 0.02	98.31 95.41	99.94 5.13	9,831,380 9,993,900	162,520 1.65%
2	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	0.13 0.13	96.13 31.92	99.31 5.24	14,419,250 14,896,845	477,595 3.31%
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	0.17 0.17	95.57 29.15	99.12 5.37	19,113,222 19,824,080	710,858 3.72%
4	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	0.21 0.21	95.78 21.52	98.88 5.42	14,366,433 14,831,565	465,132 3.24%
5	3133EN2X7 Agency Fixed	AFS Federal Farm Credi	11/23/2022	10,000,000 10,000,000	5.04 02/23/2024	09/05/2023 100.00	American 02/23/2024	0.48 0.40	100.00 5.04	99.74 5.60	10,000,000 9,973,740	(26,260) (0.26%)
6	3133EN2X7 Agency Fixed	AFS Federal Farm Credi	11/23/2022	10,000,000 10,000,000	5.04 02/23/2024	09/05/2023 100.00	American 02/23/2024	0.48 0.40	100.00 5.04	99.74 5.60	10,000,000 9,973,740	(26,260) (0.26%)
7	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	0.52 0.50	99.80 5.14	99.68 5.39	14,970,405 14,951,250	(19,155) (0.13%)
8	3130APYA7 Agency Fixed	AFS Fed Home Loan Bk	01/26/2023	19,525,000 19,525,000	1.04 06/14/2024	09/14/2023 100.00	Bermudan 06/14/2024	0.79 0.76	95.14 7.50	96.62 5.47	18,575,109 18,865,816	290,708 1.57%
9	3130ASMP1 Agency Fixed	AFS Fed Home Loan Bk	07/26/2022	20,000,000 20,000,000	3.20 07/26/2024	NA -	Non-Callable 07/26/2024	0.91 0.86	97.87 5.64	98.12 5.35	19,573,660 19,623,440	49,780 0.25%
10	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	1.04 0.96	100.49 4.39	99.52 5.36	20,097,800 19,903,240	(194,560) (0.97%)
11	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	1.04 0.96	100.64 4.23	99.52 5.36	20,128,400 19,903,240	(225,160) (1.12%)
12	3135GAFT3 Agency Fixed	AFS Fannie Mae	03/30/2023	15,000,000 15,000,000	5.30 09/30/2024	09/30/2023 100.00	Bermudan 09/30/2024	1.08 0.62	100.00 5.24	99.65 5.63	15,000,000 14,947,755	(52,245) (0.35%)
13	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	1.22 1.14	99.90 4.58	99.01 5.34	12,986,870 12,871,339	(115,531) (0.89%)
14	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	1.29 1.20	100.12 4.52	99.20 5.27	10,012,300 9,920,170	(92,130) (0.92%)
15	3134GXC36 Agency Fixed	AFS Freddie Mac	01/26/2023	20,000,000 20,000,000	4.00 12/30/2024	09/30/2023 100.00	Bermudan 12/30/2024	1.33 1.10	99.05 4.74	98.20 5.41	19,810,000 19,640,160	(169,840) (0.86%)
16	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	1.36 1.28	99.75 4.69	98.98 5.28	14,962,591 14,847,585	(115,006) (0.77%)
17	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	1.54 1.41	99.18 5.18	99.27 5.12	14,877,450 14,891,145	13,695 0.09%
18	31422X3Q3 Agency Fixed	AFS Farmer Mac	06/09/2023	12,000,000 12,000,000	4.45 06/09/2025	NA -	Non-Callable 06/09/2025	1.78 1.65	99.72 4.61	98.95 5.07	11,965,980 11,874,480	(91,500) (0.76%)
19	3133EPRS6 Agency Fixed	AFS Federal Farm Credi	07/28/2023	10,000,000 10,000,000	4.88 07/28/2025	NA -	Non-Callable 07/28/2025	1.91 1.78	99.78 4.99	99.86 4.95	9,978,400 9,985,970	7,570 0.08%
20	3130ASYR4 Agency Fixed	AFS Fed Home Loan Bk	07/03/2023	10,000,000 10,000,000	4.00 08/28/2025	11/28/2023 100.00	Bermudan 02/28/2025	1.50 1.26	97.71 5.23	97.65 5.26	9,770,700 9,764,790	(5,910) (0.06%)

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21	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 02/12/2025	1.45 1.41	98.35 4.89	97.37 5.36	14,752,500 14,606,115	(146,385) (0.99%)
22	3134GYDQ2 Agency Fixed	AFS Freddie Mac	01/20/2023	15,000,000 15,000,000	5.40 01/20/2026	10/20/2023 100.00	Bermudan 07/20/2024	0.89 0.90	100.00 5.38	99.37 5.68	15,000,000 14,905,005	(94,995) (0.63%)
<b>Total: Agency Fixed</b>				<b>324,525,000</b>	<b>3.58</b>	<b>09/23/2024</b>	<b>08/09/2024</b>	<b>0.94</b>	<b>98.66</b>	<b>98.92</b>	<b>320,192,449</b>	<b>802,921</b>
				<b>324,525,000</b>	<b>09/23/2024</b>			<b>0.86</b>	<b>11.24</b>	<b>5.36</b>	<b>320,995,370</b>	<b>0.25%</b>
23	36202KME2 MBS Float	AFS G2AR 008457 2.6	07/22/1998	2,461,551 602	2.63 07/20/2024	NA -	Non-Callable 07/20/2024	0.40 0.37	98.08 8.00	98.22 7.62	590 591	1 0.14%
24	36202KPD1 MBS Float	AFS G2AR 008520 2.7	06/22/1995	2,022,030 938	2.75 10/20/2024	NA -	Non-Callable 10/20/2024	0.50 0.47	97.87 7.29	98.21 6.56	918 921	3 0.34%
25	31380LKE7 MBS Float	AFS FN99AR 443193 4.3	12/23/1998	3,500,000 6,324	4.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.04 0.84	98.69 7.07	98.81 6.93	6,241 6,248	7 0.12%
26	36225CKE5 MBS Float	AFS G2AR 080292 3.8	10/25/1999	4,000,000 3,998	3.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.28 1.49	97.39 6.24	97.19 6.33	3,894 3,886	(8) (0.21%)
27	31383K6X0 MBS Float	AFS FN99AR 505886 6.1	08/25/1999	3,000,000 12,058	6.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.05 0.77	99.84 6.93	100.41 6.60	12,038 12,108	69 0.58%
28	31295KN83 MBS Float	AFS FH99AR 786715 5.8	11/24/1999	1,856,783 16,759	5.88 07/01/2029	NA -	Non-Callable 07/01/2029	2.22 0.86	99.20 6.99	99.86 6.64	16,625 16,736	111 0.67%
29	31384VQU9 MBS Float	AFS FN99AR 535167 4.2	05/23/2001	5,721,120 9,644	4.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.14 1.10	98.89 6.98	99.10 6.86	9,538 9,558	20 0.21%
30	36225CNP7 MBS Float	AFS G2AR 080397 4.0	05/24/2000	4,000,000 4,839	4.00 04/20/2030	NA -	Non-Callable 04/20/2030	2.71 1.57	98.94 5.71	98.22 6.00	4,788 4,753	(35) (0.73%)
31	36225CSM9 MBS Float	AFS G2AR 080523 2.6	08/23/2001	1,434,669 8,506	2.63 07/20/2031	NA -	Non-Callable 07/20/2031	3.04 1.76	97.69 5.77	95.96 6.44	8,309 8,162	(148) (1.78%)
32	36225CSZ0 MBS Float	AFS G2AR 080535 2.6	08/23/2001	3,567,526 17,282	2.63 08/20/2031	NA -	Non-Callable 08/20/2031	3.06 1.77	97.69 5.77	95.93 6.44	16,883 16,579	(304) (1.80%)
33	36225CTZ9 MBS Float	AFS G2AR 080567 3.6	02/25/2002	5,007,640 28,876	3.63 01/20/2032	NA -	Non-Callable 01/20/2032	3.33 1.80	98.76 5.80	94.48 7.34	28,517 27,281	(1,237) (4.34%)
34	31391BC39 MBS Float	AFS FN99AR 661690 4.1	09/25/2002	5,000,000 48,985	4.73 09/01/2032	NA -	Non-Callable 09/01/2032	3.52 1.58	103.86 5.42	101.99 6.02	50,874 49,960	(913) (1.80%)
35	31402KUQ5 MBS Float	AFS FN99AR 731491 4.3	09/30/2003	4,000,000 20,449	4.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.10 1.09	100.52 6.96	101.62 6.53	20,555 20,780	224 1.09%
36	31404CMN7 MBS Float	AFS FN99AR 764565 4.4	11/23/2004	5,000,000 182,636	4.46 06/01/2034	NA -	Non-Callable 06/01/2034	3.18 1.11	101.29 6.06	99.86 6.58	184,994 182,375	(2,619) (1.42%)
37	31349TWL1 MBS Float	AFS FH99AR 782451 4.3	07/24/2006	6,450,000 15,555	4.38 10/01/2034	NA -	Non-Callable 10/01/2034	3.13 1.13	102.35 5.93	102.01 6.05	15,921 15,867	(54) (0.34%)
38	3128QJG26 MBS Float	AFS FH99AR 1G1117 3.9	11/21/2007	15,000,000 286,473	3.99 09/01/2035	NA -	Non-Callable 09/01/2035	3.80 1.15	101.45 6.58	99.86 7.09	290,639 286,066	(4,573) (1.57%)
39	31408EQ39 MBS Float	AFS FN99AR 849274 3.6	08/23/2006	6,575,000 23,448	3.63 01/01/2036	NA -	Non-Callable 01/01/2036	3.75 1.25	99.78 6.62	98.27 7.12	23,396 23,042	(354) (1.51%)

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40	3128QLRC7 MBS Float	AFS FH99AR 1H2583 4.3	04/24/2007	4,000,000 11,735	4.36 01/01/2036	NA -	Non-Callable 01/01/2036	3.68 1.27	101.31 6.32	100.43 6.60	11,890 11,786	(104) (0.87%)
41	31408G7J0 MBS Float	AFS FN99AR 851497 4.6	09/21/2006	3,050,000 36,912	4.66 02/01/2036	NA -	Non-Callable 02/01/2036	3.18 1.07	101.08 6.13	100.09 6.49	37,310 36,944	(366) (0.98%)
42	31409UTA3 MBS Float	AFS FN99AR 879045 4.3	11/30/2006	10,395,108 76,480	4.37 03/01/2036	NA -	Non-Callable 03/01/2036	4.16 1.30	101.24 6.46	100.93 6.54	77,425 77,192	(234) (0.30%)
43	31349T6B2 MBS Float	AFS FH99AR 782666 4.6	08/23/2006	5,030,473 124,916	4.69 04/01/2036	NA -	Non-Callable 04/01/2036	3.68 1.28	101.60 6.19	100.81 6.44	126,916 125,924	(992) (0.78%)
44	3128JRQQ2 MBS Float	AFS FH99AR 847663 4.2	12/29/2006	10,000,000 82,483	4.28 11/01/2036	NA -	Non-Callable 11/01/2036	5.18 1.39	104.03 6.01	101.94 6.50	85,810 84,081	(1,729) (2.01%)
45	3128NGF34 MBS Float	AFS FH99AR 1H1386 4.4	06/21/2007	5,000,000 29,110	4.45 03/01/2037	NA -	Non-Callable 03/01/2037	4.25 1.35	101.38 6.42	99.79 6.87	29,510 29,050	(460) (1.56%)
46	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 4.6	05/24/2007	10,000,000 50,912	4.65 04/01/2037	NA -	Non-Callable 04/01/2037	3.33 1.25	99.65 6.46	98.12 7.00	50,733 49,957	(776) (1.53%)
47	31413B3Q2 MBS Float	AFS FN99AR 941007 5.9	08/10/2007	10,000,000 52,464	5.96 07/01/2037	NA -	Non-Callable 07/01/2037	4.70 1.04	101.30 7.01	102.23 6.76	53,147 53,631	485 0.91%
	<b>Total: MBS Float</b>			<b>136,071,900 1,152,384</b>	<b>4.40 03/20/2035</b>			<b>3.68 1.23</b>	<b>101.31 6.32</b>	<b>100.12 6.71</b>	<b>1,167,462 1,153,479</b>	<b>(13,983) (1.20%)</b>
48	QPD Ameris Bank Money Market Other	AFS Ameris Bank Money	08/31/2023	11,158 11,158	0.65 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 0.65	100.00 0.65	11,158 11,158	- -
49	WELLSFARGO Other	AFS Allspring (formerl)	08/31/2023	1,981,662 1,981,662	5.26 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 5.26	100.00 5.26	1,981,662 1,981,662	- -
50	Truist Other	AFS Truist Premier Che	08/31/2023	3,276 3,276	3.10 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 3.10	100.00 3.10	3,276 3,276	- -
51	QPD MM Other	AFS Bank United Money	08/31/2023	9,211 9,211	5.08 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 5.08	100.00 5.08	9,211 9,211	- -
52	QPD FL Other	AFS Synovus Bank Money	08/31/2023	52,171,490 52,171,490	5.50 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 5.50	100.00 5.50	52,171,490 52,171,490	- -
53	QPD City Other	AFS City National Bank	08/31/2023	57,689,768 57,689,768	5.48 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 5.48	100.00 5.48	57,689,768 57,689,768	- -
54	QPD CENT Other	AFS Centennial Bank Mo	08/31/2023	10,713 10,713	2.60 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 2.60	100.00 2.60	10,713 10,713	- -
55	FL SAFE Other	AFS FL SAFE - Money M	08/31/2023	2,107,125 2,107,125	5.46 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 5.46	100.00 5.46	2,107,125 2,107,125	- -
56	SBAFLPRIME Other	AFS Florida Prime/SBA	08/31/2023	59,404,331 59,404,331	5.58 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 5.58	100.00 5.58	59,404,331 59,404,331	- -
57	FLGITF Other	AFS Florida Trust Day	08/31/2023	5,473,361 5,473,361	5.30 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 5.30	100.00 5.30	5,473,361 5,473,361	- -
58	FLE190920 Other	AFS FL PALM (SunRail E)	08/31/2023	40,008 40,008	5.50 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 5.50	100.00 5.50	40,008 40,008	- -

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59	FLCLASS Other	AFS FLCLASS Money Mark	08/31/2023	5,658,790 5,658,790	5.43 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 5.43	100.00 5.43	5,658,790 5,658,790	- -
60	FLSTAR-LGIP Other	AFS FLSTAR - LGIP	08/31/2023	2,069,073 2,069,073	5.31 09/30/2023	NA -	Non-Callable 09/30/2023	0.08 0.08	100.00 5.31	100.00 5.31	2,069,073 2,069,073	- -
61	FL PALM 10/02/23 Other	AFS FL PALM 10/02/23	01/06/2023	20,791,956 20,791,956	5.14 10/02/2023	NA -	Non-Callable 10/02/2023	0.09 0.09	100.00 5.14	100.00 5.14	20,791,956 20,791,956	- -
62	FL PALM 10/30/23 Other	AFS FL PALM 10/30/2023	04/05/2023	15,428,532 15,428,532	5.24 10/30/2023	NA -	Non-Callable 10/30/2023	0.17 0.16	100.00 5.24	100.00 5.24	15,428,532 15,428,532	- -
63	FL PALM 12/22/23 Other	AFS FL PALM 12/22/2023	04/05/2023	20,883,249 20,883,249	5.16 12/22/2023	NA -	Non-Callable 12/22/2023	0.31 0.30	100.00 5.16	100.00 5.16	20,883,249 20,883,249	- -
64	FL PALM 05/29/24 Other	AFS FL PALM 05/29/2024	06/09/2023	10,434,294 10,434,294	5.65 05/29/2024	NA -	Non-Callable 05/29/2024	0.75 0.71	100.00 5.65	100.00 5.65	10,434,294 10,434,294	- -
65	FL PALM 06/04/24 Other	AFS FL PALM 06/04/2024	06/06/2023	20,268,606 20,268,606	5.65 06/04/2024	NA -	Non-Callable 06/04/2024	0.76 0.72	100.00 5.65	100.00 5.65	20,268,606 20,268,606	- -
66	FL PALM 060524 Other	AFS FL PALM 06/05/2024	06/09/2023	3,039,590 3,039,590	5.75 06/05/2024	NA -	Non-Callable 06/05/2024	0.76 0.72	100.00 5.75	100.00 5.75	3,039,590 3,039,590	- -
67	FL PALM 062824 Other	AFS FL PALM 06/28/2024	06/30/2023	10,102,934 10,102,934	5.98 06/28/2024	NA -	Non-Callable 06/28/2024	0.83 0.78	100.00 5.98	100.00 5.98	10,102,934 10,102,934	- -
68	FL PALM 072924 Other	AFS FL PALM 07/29/2024	08/04/2023	10,044,372 10,044,372	5.80 07/29/2024	NA -	Non-Callable 07/29/2024	0.91 0.85	100.00 5.80	100.00 5.80	10,044,372 10,044,372	- -
	<b>Total: Other</b>			<b>297,623,499 297,623,499</b>	<b>5.49 11/23/2023</b>			<b>0.23 0.22</b>	<b>100.00 5.48</b>	<b>100.00 5.48</b>	<b>297,623,499 297,623,499</b>	<b>- -</b>
69	91282CDD0 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	0.17 0.17	95.88 26.31	99.17 5.41	9,587,500 9,917,188	329,688 3.44%
70	91282CDM0 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	0.25 0.25	95.72 18.49	98.80 5.40	9,571,875 9,879,688	307,813 3.22%
71	912828B66 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	0.46 0.45	97.58 8.24	98.78 5.48	12,685,664 12,841,563	155,898 1.23%
72	91282CEA5 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	0.50 0.49	96.17 9.52	98.09 5.42	9,617,188 9,809,375	192,187 2.00%
73	91282CEG2 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	0.58 0.56	97.00 7.61	98.19 5.45	9,700,000 9,818,750	118,750 1.22%
74	91282CEK3 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	0.67 0.64	97.22 6.84	98.09 5.45	14,582,813 14,714,063	131,250 0.90%

#	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 %
75	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	0.71 0.68	93.69 9.71	96.42 5.48	14,053,125 14,463,282	410,157 2.92%
76	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	0.71 0.68	93.84 9.47	96.42 5.48	12,198,672 12,534,844	336,173 2.76%
77	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	0.75 0.72	97.13 6.49	97.86 5.45	9,712,500 9,785,938	73,438 0.76%
78	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	0.79 0.76	93.41 9.09	96.05 5.43	18,681,250 19,209,376	528,126 2.83%
79	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	0.96 0.91	96.45 6.26	97.19 5.43	12,537,891 12,634,375	96,484 0.77%
80	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	0.96 0.92	93.03 8.09	95.33 5.45	9,303,125 9,532,812	229,687 2.47%
81	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	1.04 1.00	92.77 7.74	95.00 5.38	9,276,562 9,500,000	223,438 2.41%
82	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	1.46 1.39	94.03 5.83	94.92 5.16	12,224,063 12,339,844	115,782 0.95%
83	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	1.71 1.62	95.06 5.18	95.33 5.01	12,358,125 12,392,656	34,531 0.28%
Total: Treasury				185,000,000	1.31			0.79	95.18	96.98	176,090,352	3,283,402
				185,000,000	06/15/2024		06/15/2024	0.76	9.34	5.39	179,373,753	1.86%
Total				943,220,399	3.78			0.65	98.36	98.87	795,073,762	4,072,340
				808,300,883	05/16/2024		04/28/2024	0.60	8.66	5.41	799,146,102	0.51%



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