

Seminole County Board of
County Commissioners
Sanford, FL

Portfolio Performance Review
July 31, 2023



Truist Securities

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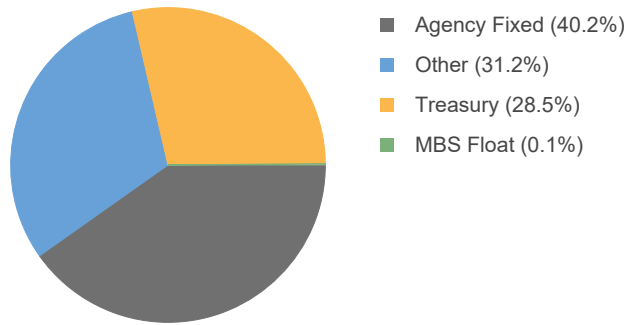
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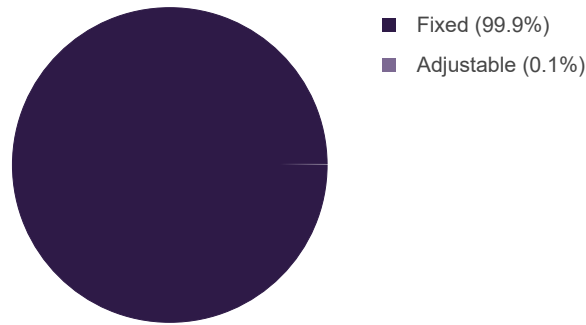
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Brian Ginter
Vice President
Fixed Income Strategies

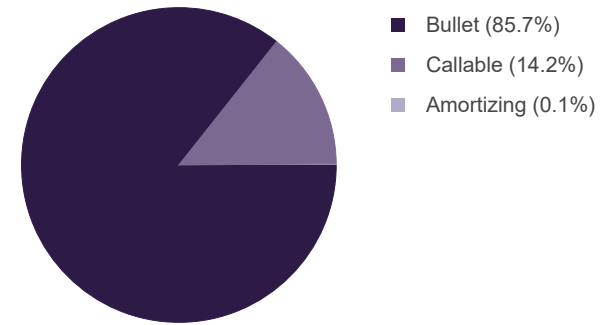
Sector Allocation



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	320,335,039	142,589	100%	7.38	1.02	0.95	(0.02)	(2.98)	5.43	7.38	1.02
MBS Float	1,169,700	1,184,990	1,169,896	(15,095)	100%	6.29	3.61	1.30	(0.12)	(4.63)	6.71	6.45	5.06
Treasury	230,000,000	219,590,353	223,613,125	4,022,772	100%	14.67	0.72	0.69	0.01	(2.02)	5.36	14.67	0.72
Other	251,462,742	251,462,742	251,462,742	-	100%	5.40	0.26	0.25	0.00	(0.75)	5.40	5.40	0.26
Totals/Averages	807,157,442	792,430,535	796,580,802	4,150,267	100%	8.77	0.70	0.66	(0.00)	(2.01)	5.40	8.77	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	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	0.11 0.11	98.31 19.17	99.68 5.44	9,831,380 9,967,890	136,510 1.39%
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	0.22 0.22	96.13 19.08	98.86 5.38	14,419,250 14,828,475	409,225 2.84%
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	0.25 0.25	95.57 18.99	98.67 5.45	19,113,222 19,733,180	619,958 3.24%
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	0.29 0.29	95.78 15.21	98.43 5.44	14,366,433 14,764,695	398,262 2.77%
5	3133EN2X7 Agency Fixed	AFS Federal Farm Credi	11/23/2022	10,000,000 10,000,000	5.04 02/23/2024	08/05/2023 100.00	American 02/23/2024	0.56 0.52	100.00 4.99	99.67 5.63	10,000,000 9,967,260	(32,740) (0.33%)
6	3133EN2X7 Agency Fixed	AFS Federal Farm Credi	11/23/2022	10,000,000 10,000,000	5.04 02/23/2024	08/05/2023 100.00	American 02/23/2024	0.56 0.52	100.00 4.99	99.67 5.63	10,000,000 9,967,260	(32,740) (0.33%)
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	0.61 0.58	99.80 5.08	99.60 5.42	14,970,405 14,939,865	(30,540) (0.20%)
8	3130APYA7 Agency Fixed	AFS Fed Home Loan Bk	01/26/2023	19,525,000 19,525,000	1.04 06/14/2024	08/14/2023 100.00	Bermudan 06/14/2024	0.87 0.84	95.14 6.88	96.14 5.63	18,575,109 18,771,472	196,363 1.06%
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	0.99 0.94	97.87 5.44	97.86 5.45	19,573,660 19,571,720	(1,940) (0.01%)
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	1.12 1.04	100.49 4.42	99.42 5.41	20,097,800 19,883,060	(214,740) (1.07%)
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	1.12 1.04	100.64 4.28	99.42 5.41	20,128,400 19,883,060	(245,340) (1.22%)
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 06/30/2024	0.92 0.82	100.00 5.25	99.47 5.77	15,000,000 14,919,780	(80,220) (0.53%)
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	1.30 1.21	99.90 4.58	98.85 5.42	12,986,870 12,850,084	(136,786) (1.05%)
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	1.37 1.28	100.12 4.53	99.08 5.32	10,012,300 9,908,150	(104,150) (1.04%)
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	1.42 1.17	99.05 4.70	97.86 5.59	19,810,000 19,572,860	(237,140) (1.20%)
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	1.44 1.35	99.75 4.68	98.88 5.31	14,962,591 14,831,775	(130,816) (0.87%)
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	1.62 1.49	99.18 5.15	99.15 5.18	14,877,450 14,872,005	(5,445) (0.04%)
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	1.86 1.73	99.72 4.61	98.86 5.10	11,965,980 11,863,668	(102,312) (0.86%)
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	1.99 1.86	99.78 4.99	99.83 4.97	9,978,400 9,982,860	4,460 0.04%
20	3130ASYR4 Agency Fixed	AFS Fed Home Loan Bk	07/03/2023	10,000,000 10,000,000	4.00 08/28/2025	08/28/2023 100.00	Bermudan 02/28/2025	1.58 1.47	97.71 5.18	97.40 5.34	9,770,700 9,739,580	(31,120) (0.32%)

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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	1.53 1.54	98.35 4.87	97.28 5.36	14,752,500 14,591,745	(160,755) (1.09%)
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	0.97 0.92	100.00 5.40	99.50 5.62	15,000,000 14,924,595	(75,405) (0.50%)
Total: Agency Fixed				324,525,000	3.59	09/23/2024	08/05/2024	1.02	98.66	98.72	320,192,449	142,589
				324,525,000	09/23/2024			0.95	7.38	5.43	320,335,039	0.04%
23	36202KME2 MBS Float	AFS G2AR 008457 2.6	07/22/1998	2,461,551 669	2.63 07/20/2024	NA -	Non-Callable 07/20/2024	0.44 0.42	98.08 7.44	97.86 7.95	656 655	(1) (0.22%)
24	36202KPD1 MBS Float	AFS G2AR 008520 2.7	06/22/1995	2,022,030 1,061	2.75 10/20/2024	NA -	Non-Callable 10/20/2024	0.52 0.50	97.87 7.06	97.91 6.96	1,038 1,039	- 0.04%
25	31380LKE7 MBS Float	AFS FN99AR 443193 4.3	12/23/1998	3,500,000 6,537	4.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.10 0.90	98.69 6.93	98.48 7.13	6,451 6,437	(14) (0.22%)
26	36225CKE5 MBS Float	AFS G2AR 080292 3.8	10/25/1999	4,000,000 4,052	3.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.34 1.49	97.39 6.18	97.37 6.19	3,946 3,945	(1) (0.02%)
27	31383K6X0 MBS Float	AFS FN99AR 505886 6.1	08/25/1999	3,000,000 12,196	6.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.12 0.86	99.84 7.07	100.43 6.74	12,176 12,248	72 0.59%
28	31295KN83 MBS Float	AFS FH99AR 786715 5.8	11/24/1999	1,856,783 16,952	5.88 07/01/2029	NA -	Non-Callable 07/01/2029	2.32 0.95	99.20 7.13	99.87 6.79	16,817 16,931	114 0.68%
29	31384VQU9 MBS Float	AFS FN99AR 535167 4.2	05/23/2001	5,721,120 9,751	4.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.21 1.19	98.89 7.00	99.25 6.81	9,643 9,678	35 0.36%
30	36225CNP7 MBS Float	AFS G2AR 080397 4.0	05/24/2000	4,000,000 4,903	4.00 04/20/2030	NA -	Non-Callable 04/20/2030	2.77 1.58	98.94 5.71	98.09 6.05	4,851 4,809	(42) (0.86%)
31	36225CSM9 MBS Float	AFS G2AR 080523 2.6	08/23/2001	1,434,669 8,608	2.63 07/20/2031	NA -	Non-Callable 07/20/2031	3.12 1.74	97.69 5.73	96.17 6.30	8,409 8,278	(131) (1.55%)
32	36225CSZ0 MBS Float	AFS G2AR 080535 2.6	08/23/2001	3,567,526 17,461	2.63 08/20/2031	NA -	Non-Callable 08/20/2031	3.13 1.74	97.69 5.73	96.15 6.31	17,058 16,789	(269) (1.58%)
33	36225CTZ9 MBS Float	AFS G2AR 080567 3.6	02/25/2002	5,007,640 29,167	3.63 01/20/2032	NA -	Non-Callable 01/20/2032	3.42 1.80	98.76 5.81	94.69 7.24	28,805 27,618	(1,187) (4.12%)
34	31391BC39 MBS Float	AFS FN99AR 661690 4.1	09/25/2002	5,000,000 49,490	4.73 09/01/2032	NA -	Non-Callable 09/01/2032	3.60 1.64	103.86 5.40	101.43 6.17	51,399 50,198	(1,200) (2.34%)
35	31402KUU5 MBS Float	AFS FN99AR 731491 4.3	09/30/2003	4,000,000 20,579	4.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.21 1.20	100.52 7.07	101.42 6.74	20,686 20,870	185 0.89%
36	31404CMN7 MBS Float	AFS FN99AR 764565 4.4	11/23/2004	5,000,000 183,757	4.46 06/01/2034	NA -	Non-Callable 06/01/2034	3.15 1.18	101.29 5.96	99.44 6.65	186,129 182,721	(3,409) (1.83%)
37	31349TWL1 MBS Float	AFS FH99AR 782451 4.3	07/24/2006	6,450,000 15,656	4.38 10/01/2034	NA -	Non-Callable 10/01/2034	2.90 1.16	102.35 5.87	101.79 6.09	16,024 15,936	(89) (0.55%)
38	3128QJG26 MBS Float	AFS FH99AR 1G1117 3.9	11/21/2007	15,000,000 292,335	3.99 09/01/2035	NA -	Non-Callable 09/01/2035	3.70 1.22	101.45 6.47	99.82 7.01	296,586 291,803	(4,783) (1.61%)
39	31408EQ39 MBS Float	AFS FN99AR 849274 3.6	08/23/2006	6,575,000 23,568	3.63 01/01/2036	NA -	Non-Callable 01/01/2036	3.84 1.38	99.78 6.55	98.24 7.04	23,516 23,153	(363) (1.54%)

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40	3128QLRC7 MBS Float	AFS FH99AR 1H2583 4.3	04/24/2007	4,000,000 16,942	4.36 01/01/2036	NA -	Non-Callable 01/01/2036	2.38 0.95	101.31 5.99	100.21 6.52	17,164 16,977	(187) (1.09%)
41	31408G7J0 MBS Float	AFS FN99AR 851497 4.6	09/21/2006	3,050,000 37,087	4.66 02/01/2036	NA -	Non-Callable 02/01/2036	3.15 1.12	101.08 6.04	100.49 6.25	37,488 37,269	(219) (0.58%)
42	31409UTA3 MBS Float	AFS FN99AR 879045 4.3	11/30/2006	10,395,108 77,082	4.37 03/01/2036	NA -	Non-Callable 03/01/2036	4.23 1.45	101.24 6.59	100.70 6.74	78,035 77,620	(415) (0.53%)
43	31349T6B2 MBS Float	AFS FH99AR 782666 4.6	08/23/2006	5,030,473 126,090	4.69 04/01/2036	NA -	Non-Callable 04/01/2036	3.39 1.31	101.60 6.16	100.98 6.37	128,109 127,322	(786) (0.61%)
44	3128JRQQ2 MBS Float	AFS FH99AR 847663 4.2	12/29/2006	10,000,000 82,765	4.28 11/01/2036	NA -	Non-Callable 11/01/2036	5.30 1.54	104.03 6.18	102.13 6.62	86,103 84,531	(1,572) (1.83%)
45	3128NGF34 MBS Float	AFS FH99AR 1H1386 4.4	06/21/2007	5,000,000 29,230	4.45 03/01/2037	NA -	Non-Callable 03/01/2037	3.92 1.45	101.38 6.43	99.91 6.88	29,632 29,205	(427) (1.44%)
46	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 4.6	05/24/2007	10,000,000 51,105	4.65 04/01/2037	NA -	Non-Callable 04/01/2037	3.22 1.29	99.65 6.37	98.06 6.95	50,925 50,111	(814) (1.60%)
47	31413B3Q2 MBS Float	AFS FN99AR 941007 5.9	08/10/2007	10,000,000 52,659	5.96 07/01/2037	NA -	Non-Callable 07/01/2037	4.68 1.16	101.30 6.98	102.08 6.77	53,344 53,752	408 0.77%
Total: MBS Float				136,071,900	4.39			3.61	101.31	100.04	1,184,990	(15,095)
				1,169,700	03/20/2035		03/20/2035	1.30	6.29	6.71	1,169,896	(1.27%)
48	QPD City Other	AFS City National Bank	07/31/2023	57,428,821	5.35	08/31/2023	Non-Callable	0.08	100.00	100.00	57,428,821	-
49	QPD FL Other	AFS Synovus Bank Money	07/31/2023	51,928,372	5.50	08/31/2023	Non-Callable	0.08	100.00	100.00	51,928,372	-
50	QPD Ameris Bank Money Market Other	AFS Ameris Bank Money	07/31/2023	11,147	0.65	08/31/2023	Non-Callable	0.08	100.00	100.00	11,147	-
51	WELLSFARGO Other	AFS Allspring (formerl	07/31/2023	1,972,857	5.16	08/31/2023	Non-Callable	0.08	100.00	100.00	1,972,857	-
52	QPD MM Other	AFS Bank United Money	07/31/2023	9,173	4.95	08/31/2023	Non-Callable	0.08	100.00	100.00	9,173	-
53	QPD CENT Other	AFS Centennial Bank Mo	07/31/2023	10,689	2.60	08/31/2023	Non-Callable	0.08	100.00	100.00	10,689	-
54	FLE190920 Other	AFS FL PALM (SunRail E	07/31/2023	36,849	5.30	08/31/2023	Non-Callable	0.08	100.00	100.00	36,849	-
55	FLSTAR-LGIP Other	AFS FLSTAR - LGIP	07/31/2023	2,059,776	5.13	08/31/2023	Non-Callable	0.08	100.00	100.00	2,059,776	-
56	SBAFLPRIME Other	AFS Florida Prime/SBA	07/31/2023	24,328,036	5.39	08/31/2023	Non-Callable	0.08	100.00	100.00	24,328,036	-
57	Truist Other	AFS Truist Premier Che	07/31/2023	3,268	3.10	08/31/2023	Non-Callable	0.08	100.00	100.00	3,268	-
58	FL SAFE Other	AFS FL SAFE - Money M	07/31/2023	2,097,394	5.25	08/31/2023	Non-Callable	0.08	100.00	100.00	2,097,394	-

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59	FLGITF Other	AFS Florida Trust Day	07/31/2023	5,448,860 5,448,860	5.16 08/31/2023	NA -	Non-Callable 08/31/2023	0.08 0.09	100.00 5.16	100.00 5.16	5,448,860 5,448,860	- -
60	FLCLASS Other	AFS FLCLASS Money Mark	07/31/2023	5,632,756 5,632,756	5.29 08/31/2023	NA -	Non-Callable 08/31/2023	0.08 0.09	100.00 5.29	100.00 5.29	5,632,756 5,632,756	- -
61	FL PALM 10/02/23 Other	AFS FL PALM 10/02/23	01/06/2023	20,704,132 20,704,132	5.14 10/02/2023	NA -	Non-Callable 10/02/2023	0.17 0.17	100.00 5.14	100.00 5.14	20,704,132 20,704,132	- -
62	FL PALM 10/30/23 Other	AFS FL PALM 10/30/2023	04/05/2023	15,361,775 15,361,775	5.24 10/30/2023	NA -	Non-Callable 10/30/2023	0.25 0.25	100.00 5.24	100.00 5.24	15,361,775 15,361,775	- -
63	FL PALM 12/22/23 Other	AFS FL PALM 12/22/2023	04/05/2023	20,793,617 20,793,617	5.16 12/22/2023	NA -	Non-Callable 12/22/2023	0.39 0.39	100.00 5.16	100.00 5.16	20,793,617 20,793,617	- -
64	FL PALM 05/29/24 Other	AFS FL PALM 05/29/2024	06/09/2023	10,385,060 10,385,060	5.65 05/29/2024	NA -	Non-Callable 05/29/2024	0.83 0.78	100.00 5.65	100.00 5.65	10,385,060 10,385,060	- -
65	FL PALM 06/04/24 Other	AFS FL PALM 06/04/2024	06/06/2023	20,172,896 20,172,896	5.65 06/04/2024	NA -	Non-Callable 06/04/2024	0.84 0.79	100.00 5.65	100.00 5.65	20,172,896 20,172,896	- -
66	FL PALM 060524 Other	AFS FL PALM 06/05/2024	06/09/2023	3,024,980 3,024,980	5.75 06/05/2024	NA -	Non-Callable 06/05/2024	0.85 0.80	100.00 5.75	100.00 5.75	3,024,980 3,024,980	- -
67	FL PALM 062824 Other	AFS FL PALM 06/28/2024	06/30/2023	10,052,284 10,052,284	5.98 06/28/2024	NA -	Non-Callable 06/28/2024	0.91 0.85	100.00 5.98	100.00 5.98	10,052,284 10,052,284	- -
	Total: Other			251,462,742 251,462,742	5.40 11/03/2023		11/03/2023	0.26 0.25	100.00 5.40	100.00 5.40	251,462,742 251,462,742	- -
68	9128282D1 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	0.08 0.09	97.41 32.83	99.67 5.26	14,610,938 14,950,782	339,845 2.33%
69	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	0.08 0.09	96.30 45.76	99.56 5.34	14,444,532 14,934,375	489,843 3.39%
70	91282CCU3 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	0.08 0.09	96.30 45.76	99.56 5.34	14,444,532 14,934,375	489,843 3.39%
71	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	0.25 0.25	95.88 17.97	98.77 5.41	9,587,500 9,876,562	289,062 3.01%
72	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	0.33 0.33	95.72 14.09	98.41 5.39	9,571,875 9,840,625	268,750 2.81%
73	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	0.54 0.53	97.58 7.38	98.59 5.42	12,685,664 12,817,188	131,523 1.04%
74	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	0.58 0.57	96.17 8.35	97.77 5.43	9,617,188 9,776,562	159,374 1.66%

#	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	10,000,000 10,000,000	2.25 03/31/2024	NA -	Non-Callable 03/31/2024	0.67 0.64	97.00 6.93	97.95 5.41	9,700,000 9,795,312	95,312 0.98%
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	0.75 0.72	97.22 6.35	97.86 5.45	14,582,813 14,678,907	96,095 0.66%
77	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	0.79 0.76	93.84 8.47	96.02 5.47	12,198,672 12,482,031	283,359 2.32%
78	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	0.79 0.76	93.69 8.68	96.02 5.47	14,053,125 14,402,343	349,218 2.48%
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	0.83 0.80	97.13 6.09	97.63 5.45	9,712,500 9,762,500	50,000 0.51%
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	0.88 0.84	93.41 8.22	95.66 5.40	18,681,250 19,131,250	450,000 2.41%
81	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	1.04 0.99	93.03 7.45	94.98 5.39	9,303,125 9,498,438	195,313 2.10%
82	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	1.04 0.98	96.45 5.94	96.98 5.39	12,537,891 12,607,969	70,079 0.56%
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	1.13 1.08	92.77 7.18	94.63 5.36	9,276,562 9,462,500	185,938 2.00%
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	1.54 1.46	94.03 5.59	94.61 5.18	12,224,063 12,299,219	75,157 0.61%
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	1.79 1.70	95.06 5.04	95.09 5.02	12,358,125 12,362,188	4,063 0.03%
Total: Treasury				230,000,000	1.16			0.72	95.47	97.25	219,590,353	4,022,772
				230,000,000	04/18/2024		04/18/2024	0.69	14.67	5.36	223,613,125	1.83%
				942,059,642	3.48			0.70	98.18	98.69	792,430,535	4,150,267
Total				807,157,442	05/05/2024		04/15/2024	0.66	8.77	5.40	796,580,802	0.52%

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