

Seminole County Board of
County Commissioners
Sanford, FL

Portfolio Performance Review
March 31, 2023



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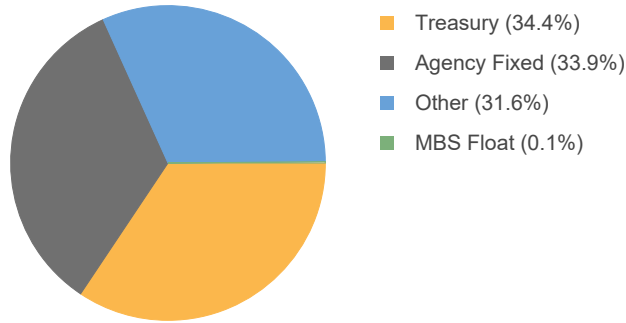
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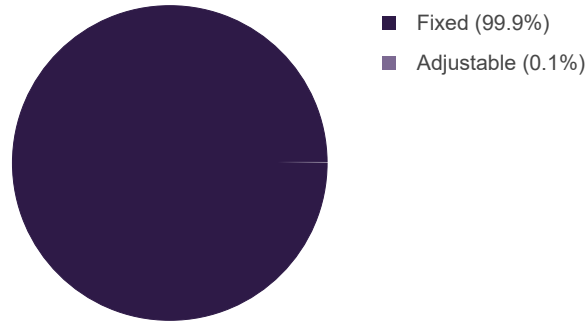
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Brian Ginter
Vice President
Fixed Income Strategies

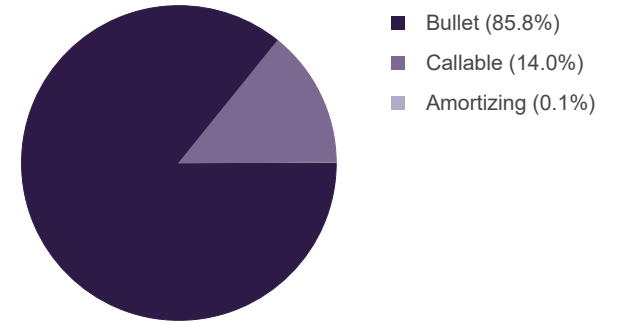
Sector Allocation



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	297,268,383	985,014	100%	5.59	1.16	1.10	(0.13)	(3.60)	4.82	5.59	1.16
MBS Float	1,314,442	1,332,180	1,326,039	(6,141)	100%	5.67	3.56	1.21	(0.15)	(4.53)	5.83	6.14	6.13
Treasury	305,000,000	292,777,852	296,863,436	4,085,584	100%	7.87	0.85	0.84	0.01	(2.48)	4.56	7.87	0.85
Other	280,422,464	280,422,464	280,422,464	-	100%	4.61	0.17	0.17	0.00	(0.50)	4.61	4.61	0.17
Totals/Averages	887,261,906	870,815,865	875,880,322	5,064,457	100%	6.04	0.74	0.72	(0.04)	(2.23)	4.67	6.04	0.74

#	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	0.17 0.17	97.58 15.29	99.25 4.57	7,806,000 7,940,032	134,032 1.72%
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	0.44 0.44	98.31 6.33	98.91 4.92	9,831,380 9,890,880	59,500 0.61%
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	0.55 0.55	96.13 7.31	97.37 4.91	14,419,250 14,605,155	185,905 1.29%
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	0.58 0.59	95.57 7.93	97.21 4.92	19,113,222 19,441,380	328,158 1.72%
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	0.63 0.63	95.78 6.99	97.01 4.90	14,366,433 14,551,200	184,767 1.29%
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	0.73 0.56	100.00 5.03	99.75 5.33	10,000,000 9,974,560	(25,440) (0.25%)
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	0.73 0.56	100.00 5.03	99.75 5.33	10,000,000 9,974,560	(25,440) (0.25%)
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	0.94 0.93	99.80 4.96	99.90 4.85	14,970,405 14,985,285	14,880 0.10%
9	3130APYA7 Agency Fixed	AFS Fed Home Loan Bk	01/26/2023	19,525,000 19,525,000	1.04 06/14/2024	04/14/2023 100.00	Bermudan 06/14/2024	1.21 1.20	95.14 5.26	95.61 4.83	18,575,109 18,667,442	92,334 0.50%
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	1.32 1.24	97.87 4.88	98.08 4.71	19,573,660 19,615,680	42,020 0.21%
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	1.45 1.43	100.49 4.52	100.52 4.50	20,097,800 20,103,480	5,680 0.03%
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	1.45 1.43	100.64 4.41	100.52 4.50	20,128,400 20,103,480	(24,920) (0.12%)
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 09/30/2023	0.50 0.61	100.00 5.30	99.91 5.36	15,000,000 14,986,440	(13,560) (0.09%)
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	1.63 1.58	99.90 4.56	100.07 4.45	12,986,870 13,008,944	22,074 0.17%
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	1.70 1.64	100.12 4.54	100.47 4.33	10,012,300 10,046,850	34,550 0.35%
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	1.50 1.25	99.05 4.57	98.42 4.95	19,810,000 19,683,560	(126,440) (0.64%)
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	1.78 1.72	99.75 4.64	100.35 4.29	14,962,591 15,052,470	89,879 0.60%
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	1.96 1.89	99.18 5.06	100.76 4.21	14,877,450 15,114,180	236,730 1.59%
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 02/12/2025	1.87 1.66	98.35 4.78	97.55 5.11	14,752,500 14,632,245	(120,255) (0.82%)
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	1.06 1.02	100.00 5.37	99.27 5.68	15,000,000 14,890,560	(109,440) (0.73%)

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Total: Agency Fixed				300,525,000	3.41			1.16	98.59	98.94	296,283,369	985,014
				300,525,000	08/11/2024		05/27/2024	1.10	5.59	4.82	297,268,383	0.33%
21	MBS Float	36202KME2 AFS G2AR 008457 2.6	07/22/1998	2,461,551 965	2.63 07/20/2024	NA -	Non-Callable 07/20/2024	0.57 0.51	98.08 9.30	97.68 10.04	946 942	(4) (0.41%)
22	MBS Float	36202KPD1 AFS G2AR 008520 2.7	06/22/1995	2,022,030 1,415	2.75 10/20/2024	NA -	Non-Callable 10/20/2024	0.68 0.60	97.87 5.87	97.97 5.71	1,385 1,386	1 0.10%
23	MBS Float	31348SLE2 AFS FH99AR 785725 4.2	11/23/1999	2,000,000 1,892	4.28 12/01/2026	NA -	Non-Callable 12/01/2026	1.59 0.90	98.93 6.15	99.01 6.09	1,872 1,873	1 0.08%
24	MBS Float	31380LKE7 AFS FN99AR 443193 4.3	12/23/1998	3,500,000 7,379	4.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.22 0.79	98.69 6.33	98.98 6.07	7,283 7,304	21 0.29%
25	MBS Float	36225CKE5 AFS G2AR 080292 2.8	10/25/1999	4,000,000 4,333	2.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.37 1.56	97.39 5.56	99.44 4.61	4,220 4,308	88 2.10%
26	MBS Float	31383K6X0 AFS FN99AR 505886 4.1	08/25/1999	3,000,000 12,777	4.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.14 0.95	99.84 6.25	100.21 6.05	12,756 12,804	47 0.37%
27	MBS Float	31295KN83 AFS FH99AR 786715 3.8	11/24/1999	1,856,783 17,767	3.88 07/01/2029	NA -	Non-Callable 07/01/2029	2.35 1.12	99.20 6.31	99.61 6.11	17,625 17,697	72 0.41%
28	MBS Float	31384VQU9 AFS FN99AR 535167 4.2	05/23/2001	5,721,120 10,173	4.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.21 0.98	98.89 6.33	99.46 6.03	10,060 10,118	57 0.57%
29	MBS Float	36225CNP7 AFS G2AR 080397 3.0	05/24/2000	4,000,000 5,194	3.00 04/20/2030	NA -	Non-Callable 04/20/2030	2.80 1.67	98.94 5.08	99.23 4.96	5,139 5,155	15 0.29%
30	MBS Float	36225CSM9 AFS G2AR 080523 2.6	08/23/2001	1,434,669 8,984	2.63 07/20/2031	NA -	Non-Callable 07/20/2031	3.00 1.86	97.69 7.21	98.41 6.91	8,777 8,842	65 0.74%
31	MBS Float	36225CSZ0 AFS G2AR 080535 2.6	08/23/2001	3,567,526 18,144	2.63 08/20/2031	NA -	Non-Callable 08/20/2031	2.94 1.86	97.69 7.23	98.41 6.92	17,725 17,856	131 0.74%
32	MBS Float	36225CTZ9 AFS G2AR 080567 2.6	02/25/2002	5,007,640 32,707	2.63 01/20/2032	NA -	Non-Callable 01/20/2032	3.32 1.79	98.76 5.19	99.04 5.09	32,301 32,394	93 0.29%
33	MBS Float	31391BC39 AFS FN99AR 661690 4.1	09/25/2002	5,000,000 51,547	4.19 09/01/2032	NA -	Non-Callable 09/01/2032	3.38 1.34	103.86 4.99	104.19 4.88	53,535 53,707	172 0.32%
34	MBS Float	31402KUQ5 AFS FN99AR 731491 4.3	09/30/2003	4,000,000 21,093	4.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.18 1.11	100.52 6.25	100.96 6.09	21,202 21,294	92 0.43%
35	MBS Float	31404CMN7 AFS FN99AR 764565 3.4	11/23/2004	5,000,000 188,292	3.46 06/01/2034	NA -	Non-Callable 06/01/2034	2.95 1.11	101.29 5.36	100.01 5.85	190,723 188,304	(2,419) (1.27%)
36	MBS Float	31349TWL1 AFS FH99AR 782451 4.3	07/24/2006	6,450,000 16,056	4.38 10/01/2034	NA -	Non-Callable 10/01/2034	2.92 1.03	102.35 5.17	101.91 5.33	16,434 16,363	(71) (0.43%)
37	MBS Float	3128QJG26 AFS FH99AR 1G1117 3.9	11/21/2007	15,000,000 328,047	3.98 09/01/2035	NA -	Non-Callable 09/01/2035	3.57 1.10	101.45 5.67	100.70 5.92	332,817 330,340	(2,477) (0.74%)
38	MBS Float	3128QLRC7 AFS FH99AR 1H2583 4.3	04/24/2007	4,000,000 17,280	4.37 01/01/2036	NA -	Non-Callable 01/01/2036	3.21 1.10	101.31 5.54	101.60 5.43	17,507 17,556	49 0.28%
39	MBS Float	31408EQ39 AFS FN99AR 849274 3.6	08/23/2006	6,575,000 24,151	3.63 01/01/2036	NA -	Non-Callable 01/01/2036	3.75 1.25	99.78 5.83	99.28 5.98	24,098 23,979	(119) (0.49%)

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40	31408G7J0 MBS Float	AFS FN99AR 851497 3.6	09/21/2006	3,050,000 37,832	3.66 02/01/2036	NA -	Non-Callable 02/01/2036	2.89 1.08	101.08 5.39	100.84 5.48	38,240 38,148	(93) (0.24%)
41	31409UTA3 MBS Float	AFS FN99AR 879045 4.3	11/30/2006	10,395,108 80,016	4.37 03/01/2036	NA -	Non-Callable 03/01/2036	4.31 1.24	101.24 5.90	101.63 5.79	81,005 81,317	312 0.39%
42	31349T6B2 MBS Float	AFS FH99AR 782666 2.6	08/23/2006	5,030,473 128,508	2.69 04/01/2036	NA -	Non-Callable 04/01/2036	3.49 1.32	101.60 5.48	100.32 5.90	130,565 128,913	(1,652) (1.26%)
43	31410AEP7 MBS Float	AFS FN99AR 883142 4.2	09/21/2006	12,075,102 74,688	4.21 06/01/2036	NA -	Non-Callable 06/01/2036	4.09 1.23	102.04 6.18	102.47 6.05	76,209 76,531	322 0.42%
44	3128JRQQ2 MBS Float	AFS FH99AR 847663 4.2	12/29/2006	10,000,000 89,977	4.25 11/01/2036	NA -	Non-Callable 11/01/2036	5.13 1.38	104.03 5.41	103.48 5.53	93,607 93,109	(498) (0.53%)
45	3128NGF34 MBS Float	AFS FH99AR 1H1386 4.4	06/21/2007	5,000,000 29,708	4.45 03/01/2037	NA -	Non-Callable 03/01/2037	4.03 1.27	101.38 5.77	100.12 6.14	30,116 29,744	(372) (1.24%)
46	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 2.6	05/24/2007	10,000,000 51,993	2.65 04/01/2037	NA -	Non-Callable 04/01/2037	2.96 1.18	99.65 5.71	99.22 5.87	51,810 51,589	(221) (0.43%)
47	31413B3Q2 MBS Float	AFS FN99AR 941007 3.9	08/10/2007	10,000,000 53,526	3.96 07/01/2037	NA -	Non-Callable 07/01/2037	4.76 1.27	101.30 6.26	101.76 6.14	54,223 54,466	243 0.45%
	Total: MBS Float			150,147,002 1,314,442	3.74 04/05/2035		04/05/2035	3.56 1.21	101.35 5.67	100.90 5.83	1,332,180 1,326,039	(6,141) (0.46%)
48	FL PALM 040523 Other	AFS FL PALM 04/05/23	04/05/2022	20,447,784 20,447,784	2.12 04/05/2023	NA -	Non-Callable 04/05/2023	0.01 0.01	100.00 2.12	100.00 2.12	20,447,784 20,447,784	- -
49	FLGITF Other	AFS Florida Trust Day	03/31/2023	5,358,428 5,358,428	4.70 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 4.70	100.00 4.70	5,358,428 5,358,428	- -
50	FLCLASS Other	AFS FLCLASS Money Mark	03/31/2023	5,536,427 5,536,427	4.82 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 4.82	100.00 4.82	5,536,427 5,536,427	- -
51	FL SAFE Other	AFS FL SAFE - Money M	02/28/2023	2,061,713 2,061,713	4.77 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 4.77	100.00 4.77	2,061,713 2,061,713	- -
52	Truist Other	AFS Truist Premier Che	03/31/2023	1,132,769 1,132,769	2.96 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 2.96	100.00 2.96	1,132,769 1,132,769	- -
53	FLE190920 Other	AFS FL PALM (SunRail E)	03/31/2023	39,983 39,983	4.80 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 4.80	100.00 4.80	39,983 39,983	- -
54	WELLSFARGO Other	AFS Allspring (formerl)	03/31/2023	1,940,594 1,940,594	4.65 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 4.65	100.00 4.65	1,940,594 1,940,594	- -
55	QPD Ameris Bank Money Market Other	AFS Ameris Bank Money	03/31/2023	11,127 11,127	0.65 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 0.65	100.00 0.65	11,127 11,127	- -
56	FLSTAR-LGIP Other	AFS FLSTAR - LGIP	03/31/2023	2,025,449 2,025,449	4.69 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 4.69	100.00 4.69	2,025,449 2,025,449	- -
57	SBAFLPRIME Other	AFS Florida Prime/SBA	03/31/2023	14,470,853 14,470,853	4.84 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 4.84	100.00 4.84	14,470,853 14,470,853	- -
58	QPD MM Other	AFS Bank United Money	03/31/2023	9,029 9,029	4.36 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 4.36	100.00 4.36	9,029 9,029	- -

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59	QPD FL Other	AFS Synovus Bank Money	03/31/2023	51,034,933 51,034,933	5.00 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 5.00	100.00 5.00	51,034,933 51,034,933	- -
60	QPD City Other	AFS City National Bank	03/31/2023	56,470,992 56,470,992	4.85 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 4.85	100.00 4.85	56,470,992 56,470,992	- -
61	QPD CENT Other	AFS Centennial Bank Mo	03/31/2023	10,597 10,597	2.60 04/30/2023	NA -	Non-Callable 04/30/2023	0.08 0.08	100.00 2.60	100.00 2.60	10,597 10,597	- -
62	FL PALM 051023 Other	AFS FL PALM 05/10/23	11/10/2022	10,210,140 10,210,140	5.14 05/10/2023	NA -	Non-Callable 05/10/2023	0.11 0.11	100.00 5.14	100.00 5.14	10,210,140 10,210,140	- -
63	FL PALM 060123 Other	AFS FL PALM 060123	06/01/2022	10,241,998 10,241,998	2.76 06/01/2023	NA -	Non-Callable 06/01/2023	0.17 0.17	100.00 2.76	100.00 2.76	10,241,998 10,241,998	- -
64	FL PALM 060223 Other	AFS FL PALM 06/02/2023	12/05/2022	10,277,877 10,277,877	5.09 06/02/2023	NA -	Non-Callable 06/02/2023	0.17 0.17	100.00 5.09	100.00 5.09	10,277,877 10,277,877	- -
65	FL PALM 060223 Other	AFS FL PALM 060223	09/06/2022	10,242,905 10,242,905	3.83 06/02/2023	NA -	Non-Callable 06/02/2023	0.17 0.17	100.00 3.83	100.00 3.83	10,242,905 10,242,905	- -
66	FL PALM 060723 Other	AFS FL PALM 06/07/23	12/07/2022	15,326,100 15,326,100	5.14 06/07/2023	NA -	Non-Callable 06/07/2023	0.19 0.19	100.00 5.14	100.00 5.14	15,326,100 15,326,100	- -
67	FL PALM 062923 Other	AFS FL PALM 06/29/23	12/01/2022	20,401,811 20,401,811	5.14 06/29/2023	NA -	Non-Callable 06/29/2023	0.25 0.25	100.00 5.14	100.00 5.14	20,401,811 20,401,811	- -
68	FL PALM 063023 Other	AFS FL PALM 06/30/23	07/01/2022	7,713,391 7,713,391	3.63 06/30/2023	NA -	Non-Callable 06/30/2023	0.25 0.25	100.00 3.63	100.00 3.63	7,713,391 7,713,391	- -
69	FL PALM 10/02/23 Other	AFS FL PALM 10/02/23	01/06/2023	20,358,505 20,358,505	5.14 10/02/2023	NA -	Non-Callable 10/02/2023	0.51 0.50	100.00 5.14	100.00 5.14	20,358,505 20,358,505	- -
70	FL PALM 10/30/23 Other	AFS FL PALM 10/30/23	02/14/2023	15,099,059 15,099,059	5.24 10/30/2023	NA -	Non-Callable 10/30/2023	0.58 0.58	100.00 5.24	100.00 5.24	15,099,059 15,099,059	- -
	Total: Other			280,422,464 280,422,464	4.61 05/31/2023		05/31/2023	0.17 0.17	100.00 4.61	100.00 4.61	280,422,464 280,422,464	- -
71	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	0.08 0.08	97.75 27.89	99.67 4.10	9,775,000 9,967,188	192,188 1.97%
72	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	0.17 0.17	99.13 7.97	99.66 4.77	19,825,000 19,931,250	106,250 0.54%
73	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	0.25 0.25	97.08 12.10	98.89 4.59	19,415,624 19,778,124	362,500 1.87%
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	0.33 0.33	96.69 10.29	98.48 4.69	14,503,125 14,772,657	269,532 1.86%
75	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	0.33 0.33	96.69 10.29	98.48 4.69	9,668,750 9,848,438	179,688 1.86%

#	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 %
76	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	0.42 0.42	96.30 9.38	98.13 4.72	14,444,532 14,718,750	274,218 1.90%
77	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	0.42 0.42	96.30 9.38	98.13 4.72	14,444,532 14,718,750	274,218 1.90%
78	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	0.42 0.42	97.41 7.81	98.63 4.74	14,610,938 14,793,750	182,813 1.25%
79	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	0.58 0.59	95.88 7.75	97.52 4.75	9,587,500 9,751,562	164,062 1.71%
80	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	0.67 0.67	95.72 7.18	97.23 4.76	9,571,875 9,723,438	151,563 1.58%
81	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	0.88 0.87	97.58 5.60	98.33 4.71	12,685,664 12,782,656	96,992 0.76%
82	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	0.92 0.92	96.17 5.85	97.19 4.67	9,617,188 9,718,750	101,562 1.06%
83	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	1.00 1.00	97.00 5.37	97.66 4.68	9,700,000 9,765,625	65,625 0.68%
84	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	1.08 1.07	97.22 5.17	97.77 4.64	14,582,813 14,664,843	82,031 0.56%
85	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	1.13 1.13	93.69 6.15	95.34 4.54	14,053,125 14,301,563	248,438 1.77%
86	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	1.13 1.13	93.84 6.00	95.34 4.54	12,198,672 12,394,688	196,016 1.61%
87	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	1.17 1.15	97.13 5.06	97.72 4.53	9,712,500 9,771,875	59,375 0.61%
88	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	1.21 1.21	93.41 5.99	95.06 4.49	18,681,250 19,012,500	331,250 1.77%
89	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	1.38 1.38	93.03 5.70	94.69 4.39	9,303,125 9,468,750	165,625 1.78%

#	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 %
90	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	1.38 1.36	96.45 5.08	97.33 4.39	12,537,891 12,652,656	114,765 0.92%
91	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	1.46 1.46	92.77 5.62	94.47 4.33	9,276,562 9,446,875	170,313 1.84%
92	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	1.88 1.86	94.03 4.86	95.25 4.15	12,224,063 12,382,500	158,438 1.30%
93	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	2.13 2.01	95.06 4.59	96.13 4.05	12,358,125 12,496,250	138,125 1.12%
Total: Treasury				305,000,000 305,000,000	1.08 02/04/2024	02/04/2024		0.85 0.84	95.99 7.87	97.36 4.56	292,777,852 296,863,436	4,085,584 1.40%
Total				1,036,094,466 887,261,906	3.01 01/26/2024	12/31/2023		0.74 0.72	98.15 6.04	98.72 4.67	870,815,865 875,880,322	5,064,457 0.58%

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