

Seminole County Board of
County Commissioners
Sanford, FL

Portfolio Performance Review
February 28, 2023



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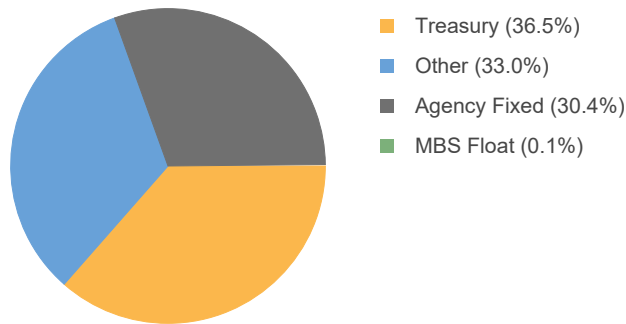
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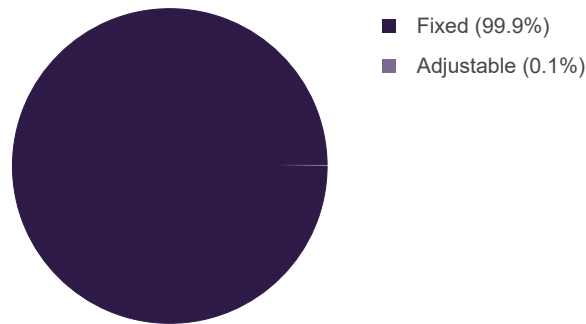
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Brian Ginter
Vice President
Fixed Income Strategies

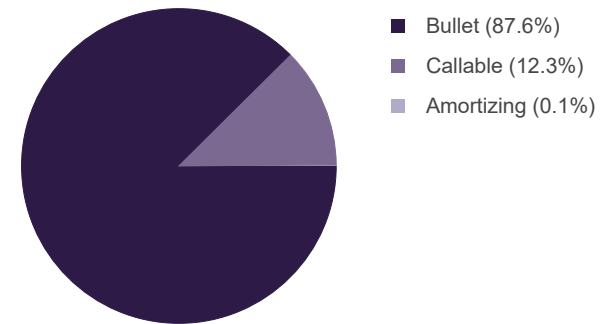
Sector Allocation



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	270,525,000	266,405,919	265,662,970	(742,949)	100%	5.27	1.31	1.19	(0.13)	(3.77)	5.17	5.27	1.31
MBS Float	1,327,329	1,345,216	1,331,955	(13,262)	100%	5.81	3.68	1.38	(0.21)	(5.05)	6.15	6.31	6.23
Treasury	325,000,000	312,409,102	314,408,748	1,999,646	100%	7.48	0.88	0.87	0.01	(2.56)	5.03	7.48	0.88
Other	294,294,689	294,294,689	294,294,689	-	100%	4.52	0.20	0.20	0.00	(0.60)	4.52	4.52	0.20
Totals/Averages	891,147,018	874,454,927	875,698,362	1,243,435	100%	5.81	0.78	0.74	(0.03)	(2.27)	4.90	5.81	0.79

#	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	0.25 0.25	97.58 10.06	98.78 4.98	7,806,000 7,902,184	96,184 1.23%
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	0.52 0.52	98.31 5.70	98.60 5.13	9,831,380 9,859,910	28,530 0.29%
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	0.63 0.64	96.13 6.33	96.78 5.24	14,419,250 14,516,685	97,435 0.68%
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	0.67 0.67	95.57 6.92	96.60 5.26	19,113,222 19,319,300	206,078 1.08%
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	0.71 0.72	95.78 6.16	96.37 5.27	14,366,433 14,454,900	88,467 0.62%
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	0.98 0.71	100.00 5.04	99.71 5.35	10,000,000 9,970,540	(29,460) (0.29%)
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	0.98 0.71	100.00 5.04	99.71 5.35	10,000,000 9,970,540	(29,460) (0.29%)
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	1.02 1.00	99.80 4.95	99.51 5.25	14,970,405 14,926,305	(44,100) (0.29%)
9	3130APYA7 Agency Fixed	AFS Fed Home Loan Bk	01/26/2023	19,525,000 19,525,000	1.04 06/14/2024	03/14/2023 100.00	Bermudan 06/14/2024	1.29 1.28	95.14 4.98	94.80 5.26	18,575,109 18,510,520	(64,589) (0.35%)
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	1.41 1.37	97.87 4.78	97.44 5.10	19,573,660 19,488,920	(84,740) (0.43%)
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	1.54 1.48	100.49 4.54	99.71 5.07	20,097,800 19,942,860	(154,940) (0.77%)
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	1.54 1.48	100.64 4.44	99.71 5.07	20,128,400 19,942,860	(185,540) (0.92%)
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	1.72 1.66	99.90 4.56	99.13 5.03	12,986,870 12,887,121	(99,749) (0.77%)
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	1.79 1.72	100.12 4.55	99.44 4.95	10,012,300 9,943,690	(68,610) (0.69%)
15	3134GXC36 Agency Fixed	AFS Freddie Mac	01/26/2023	20,000,000 20,000,000	4.00 12/30/2024	03/30/2023 100.00	Bermudan 12/30/2024	1.83 1.48	99.05 4.54	97.99 5.16	19,810,000 19,598,180	(211,820) (1.07%)
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	1.86 1.79	99.75 4.64	99.29 4.90	14,962,591 14,893,680	(68,911) (0.46%)
17	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 09/12/2025	2.53 1.86	98.35 4.76	97.31 5.17	14,752,500 14,596,770	(155,730) (1.06%)
18	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 07/20/2024	1.39 1.08	100.00 5.38	99.59 5.55	15,000,000 14,938,005	(61,995) (0.41%)
Total: Agency Fixed				270,525,000	3.24	07/27/2024	06/21/2024	1.19	98.48	98.23	266,405,919	(742,949)
19	36202KME2 MBS Float	AFS G2AR 008457 2.6	07/22/1998	2,461,551 1,034	2.63 07/20/2024	NA -	Non-Callable 07/20/2024	0.62 0.55	98.08 9.15	97.67 9.95	1,014 1,010	(4) (0.42%)

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20	36202KPD1 MBS Float	AFS G2AR 008520 2.7	06/22/1995	2,022,030 1,557	2.75 10/20/2024	NA -	Non-Callable 10/20/2024	0.73 0.64	97.87 5.72	97.52 6.27	1,524 1,519	(5) (0.36%)
21	31348SLE2 MBS Float	AFS FH99AR 785725 4.2	11/23/1999	2,000,000 2,446	4.28 12/01/2026	NA -	Non-Callable 12/01/2026	1.63 1.10	98.93 6.16	98.45 6.50	2,419 2,408	(12) (0.48%)
22	31380LKE7 MBS Float	AFS FN99AR 443193 4.3	12/23/1998	3,500,000 7,588	4.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.27 0.96	98.69 6.28	98.47 6.49	7,489 7,472	(17) (0.23%)
23	36225CKE5 MBS Float	AFS G2AR 080292 2.8	10/25/1999	4,000,000 4,402	2.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.43 1.70	97.39 5.53	97.25 5.61	4,287 4,281	(7) (0.15%)
24	31383K6X0 MBS Float	AFS FN99AR 505886 4.1	08/25/1999	3,000,000 12,921	4.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.20 1.08	99.84 6.37	99.67 6.47	12,900 12,878	(22) (0.17%)
25	31295KN83 MBS Float	AFS FH99AR 786715 3.8	11/24/1999	1,856,783 17,969	3.88 07/01/2029	NA -	Non-Callable 07/01/2029	2.41 1.20	99.20 6.43	99.03 6.52	17,825 17,795	(30) (0.17%)
26	31384VQU9 MBS Float	AFS FN99AR 535167 4.2	05/23/2001	5,721,120 10,277	4.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.29 1.19	98.89 6.42	98.84 6.45	10,163 10,158	(5) (0.05%)
27	36225CNP7 MBS Float	AFS G2AR 080397 3.0	05/24/2000	4,000,000 5,250	3.00 04/20/2030	NA -	Non-Callable 04/20/2030	2.85 1.82	98.94 5.08	97.02 5.86	5,195 5,094	(101) (1.95%)
28	36225CSM9 MBS Float	AFS G2AR 080523 2.6	08/23/2001	1,434,669 9,061	2.63 07/20/2031	NA -	Non-Callable 07/20/2031	3.05 2.05	97.69 7.47	95.97 8.20	8,852 8,696	(156) (1.76%)
29	36225CSZ0 MBS Float	AFS G2AR 080535 2.6	08/23/2001	3,567,526 18,327	2.63 08/20/2031	NA -	Non-Callable 08/20/2031	3.00 2.05	97.69 7.48	95.97 8.22	17,904 17,589	(315) (1.76%)
30	36225CTZ9 MBS Float	AFS G2AR 080567 2.6	02/25/2002	5,007,640 33,021	2.63 01/20/2032	NA -	Non-Callable 01/20/2032	3.41 1.93	98.76 5.22	96.79 5.90	32,611 31,960	(651) (2.00%)
31	31391BC39 MBS Float	AFS FN99AR 661690 4.1	09/25/2002	5,000,000 52,028	4.19 09/01/2032	NA -	Non-Callable 09/01/2032	3.50 1.64	103.86 5.04	103.40 5.19	54,034 53,799	(235) (0.44%)
32	31402KUQ5 MBS Float	AFS FN99AR 731491 4.3	09/30/2003	4,000,000 21,220	4.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.25 1.32	100.52 6.44	100.39 6.50	21,330 21,302	(28) (0.13%)
33	31404CMN7 MBS Float	AFS FN99AR 764565 3.4	11/23/2004	5,000,000 189,434	3.46 06/01/2034	NA -	Non-Callable 06/01/2034	3.01 1.27	101.29 5.27	99.13 6.10	191,880 187,795	(4,085) (2.13%)
34	31349TWL1 MBS Float	AFS FH99AR 782451 4.3	07/24/2006	6,450,000 16,155	4.38 10/01/2034	NA -	Non-Callable 10/01/2034	3.05 1.21	102.35 5.36	101.24 5.79	16,535 16,355	(180) (1.09%)
35	3128QJG26 MBS Float	AFS FH99AR 1G1117 3.9	11/21/2007	15,000,000 333,127	3.98 09/01/2035	NA -	Non-Callable 09/01/2035	3.74 1.31	101.45 5.87	100.20 6.27	337,971 333,778	(4,194) (1.24%)
36	3128QLRC7 MBS Float	AFS FH99AR 1H2583 4.3	04/24/2007	4,000,000 17,385	4.37 01/01/2036	NA -	Non-Callable 01/01/2036	3.37 1.39	101.31 5.73	98.71 6.65	17,613 17,160	(453) (2.57%)
37	31408EQ39 MBS Float	AFS FN99AR 849274 3.6	08/23/2006	6,575,000 24,268	3.63 01/01/2036	NA -	Non-Callable 01/01/2036	3.91 1.51	99.78 6.00	98.82 6.30	24,214 23,983	(231) (0.96%)
38	31408G7J0 MBS Float	AFS FN99AR 851497 3.6	09/21/2006	3,050,000 38,016	3.66 02/01/2036	NA -	Non-Callable 02/01/2036	2.96 1.23	101.08 5.31	99.76 5.83	38,427 37,926	(501) (1.30%)
39	31409UTA3 MBS Float	AFS FN99AR 879045 2.3	11/30/2006	10,395,108 80,993	4.37 03/01/2036	NA -	Non-Callable 03/01/2036	4.41 1.44	101.24 6.11	100.89 6.21	81,994 81,715	(280) (0.34%)

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40	31349T6B2 MBS Float	AFS FH99AR 782666 2.6	08/23/2006	5,030,473 129,181	2.69 04/01/2036	NA -	Non-Callable 04/01/2036	3.61 1.41	101.60 5.71	102.17 5.53	131,250 131,981	732 0.56%
41	31410AEP7 MBS Float	AFS FN99AR 883142 4.2	09/21/2006	12,075,102 75,132	4.21 06/01/2036	NA -	Non-Callable 06/01/2036	4.21 1.23	102.04 6.39	101.86 6.45	76,662 76,526	(136) (0.18%)
42	3128JRQQ2 MBS Float	AFS FH99AR 847663 3.9	12/29/2006	10,000,000 90,706	3.98 11/01/2036	NA -	Non-Callable 11/01/2036	5.22 1.65	104.03 5.62	102.59 5.96	94,365 93,057	(1,308) (1.39%)
43	3128NGF34 MBS Float	AFS FH99AR 1H1386 3.3	06/21/2007	5,000,000 29,832	3.31 03/01/2037	NA -	Non-Callable 03/01/2037	4.12 1.46	101.38 5.97	99.57 6.50	30,243 29,704	(538) (1.78%)
44	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 2.6	05/24/2007	10,000,000 52,249	2.65 04/01/2037	NA -	Non-Callable 04/01/2037	3.18 1.31	99.65 5.81	98.85 6.11	52,066 51,650	(415) (0.80%)
45	31413B3Q2 MBS Float	AFS FN99AR 941007 3.9	08/10/2007	10,000,000 53,749	3.96 07/01/2037	NA -	Non-Callable 07/01/2037	4.91 1.28	101.30 6.49	101.15 6.53	54,449 54,365	(83) (0.15%)
Total: MBS Float				150,147,002	3.69			3.68	101.35	100.37	1,345,216	(13,262)
				1,327,329	04/05/2035		04/05/2035	1.38	5.81	6.15	1,331,955	(0.99%)
46	FLGITF Other	AFS Florida Trust Day	02/28/2023	5,337,123	4.56	NA	Non-Callable	0.08	100.00	100.00	5,337,123	-
47	FLCLASS Other	AFS FLCLASS Money Mark	02/28/2023	5,513,835	4.73	NA	Non-Callable	0.08	100.00	100.00	5,513,835	-
48	FL SAFE Other	AFS FL SAFE - Money M	02/28/2023	2,053,389	4.67	NA	Non-Callable	0.08	100.00	100.00	2,053,389	-
49	Truist Other	AFS Truist Premier Che	02/28/2023	1,130,046	2.81	NA	Non-Callable	0.08	100.00	100.00	1,130,046	-
50	FLE190920 Other	AFS FL PALM (SunRail E	02/28/2023	39,821	4.72	NA	Non-Callable	0.08	100.00	100.00	39,821	-
51	WELLSFARGO Other	AFS Allspring (formerl	02/28/2023	1,933,198	4.35	NA	Non-Callable	0.08	100.00	100.00	1,933,198	-
52	QPD FL Other	AFS Synovus Bank Money	02/28/2023	50,826,341	4.75	NA	Non-Callable	0.08	100.00	100.00	50,826,341	-
53	QPD Ameris Bank Money Market Other	AFS Ameris Bank Money	01/31/2023	11,122	0.60	NA	Non-Callable	0.08	100.00	100.00	11,122	-
54	FLSTAR-LGIP Other	AFS FLSTAR - LGIP	02/28/2023	2,017,408	4.57	NA	Non-Callable	0.08	100.00	100.00	2,017,408	-
55	SBAFLPRIME Other	AFS Florida Prime/SBA	02/28/2023	29,356,191	4.77	NA	Non-Callable	0.08	100.00	100.00	29,356,191	-
56	QPD City Other	AFS City National Bank	02/28/2023	56,247,773	4.60	NA	Non-Callable	0.08	100.00	100.00	56,247,773	-
57	QPD CENT Other	AFS Centennial Bank Mo	02/28/2023	10,573	2.60	NA	Non-Callable	0.08	100.00	100.00	10,573	-
58	QPD MM Other	AFS Bank United Money	02/28/2023	8,996	4.36	NA	Non-Callable	0.08	100.00	100.00	8,996	-

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59	FL PALM 040523 Other	AFS FL PALM 04/05/23	04/05/2022	20,411,723 20,411,723	2.12 04/05/2023	NA -	Non-Callable 04/05/2023	0.10 0.10	100.00 2.12	100.00 2.12	20,411,723 20,411,723	- -
60	FL PALM 051023 Other	AFS FL PALM 05/10/23	11/10/2022	10,166,442 10,166,442	5.14 05/10/2023	NA -	Non-Callable 05/10/2023	0.19 0.19	100.00 5.14	100.00 5.14	10,166,442 10,166,442	- -
61	FL PALM 060123 Other	AFS FL PALM 060123	06/01/2022	10,218,530 10,218,530	2.76 06/01/2023	NA -	Non-Callable 06/01/2023	0.25 0.25	100.00 2.76	100.00 2.76	10,218,530 10,218,530	- -
62	FL PALM 060223 Other	AFS FL PALM 060223	09/06/2022	10,210,295 10,210,295	3.83 06/02/2023	NA -	Non-Callable 06/02/2023	0.26 0.26	100.00 3.83	100.00 3.83	10,210,295 10,210,295	- -
63	FL PALM 060223 Other	AFS FL PALM 06/02/2023	12/05/2022	10,234,159 10,234,159	5.09 06/02/2023	NA -	Non-Callable 06/02/2023	0.26 0.26	100.00 5.09	100.00 5.09	10,234,159 10,234,159	- -
64	FL PALM 060723 Other	AFS FL PALM 06/07/23	12/07/2022	15,260,260 15,260,260	5.14 06/07/2023	NA -	Non-Callable 06/07/2023	0.27 0.27	100.00 5.14	100.00 5.14	15,260,260 15,260,260	- -
65	FL PALM 062923 Other	AFS FL PALM 06/29/23	12/01/2022	20,314,240 20,314,240	5.14 06/29/2023	NA -	Non-Callable 06/29/2023	0.33 0.33	100.00 5.14	100.00 5.14	20,314,240 20,314,240	- -
66	FL PALM 063023 Other	AFS FL PALM 06/30/23	07/01/2022	7,690,242 7,690,242	3.63 06/30/2023	NA -	Non-Callable 06/30/2023	0.33 0.33	100.00 3.63	100.00 3.63	7,690,242 7,690,242	- -
67	FL PALM 10/02/23 Other	AFS FL PALM 10/02/23	01/06/2023	20,270,681 20,270,681	5.14 10/02/2023	NA -	Non-Callable 10/02/2023	0.59 0.58	100.00 5.14	100.00 5.14	20,270,681 20,270,681	- -
68	FL PALM 10/30/23 Other	AFS FL PALM 10/30/23	02/14/2023	15,032,301 15,032,301	5.24 10/30/2023	NA -	Non-Callable 10/30/2023	0.59 0.58	100.00 5.24	100.00 5.24	15,032,301 15,032,301	- -
Total: Other				294,294,689	4.52			0.20	100.00	100.00	294,294,689	-
69	91282CBU4 Treasury	AFS UNITED STATES TREA	03/24/2022	20,000,000 20,000,000	0.13 03/31/2023	NA -	Non-Callable 03/31/2023	0.08 0.09	98.16 22.17	99.61 4.73	19,631,250 19,921,876	290,626 1.48%
70	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	0.17 0.17	97.75 13.78	99.22 4.80	9,775,000 9,921,875	146,875 1.50%
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	0.25 0.25	99.13 6.22	99.47 4.84	19,825,000 19,893,750	68,750 0.35%
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	0.33 0.33	97.08 9.06	98.41 4.93	19,415,624 19,681,250	265,626 1.37%
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	0.42 0.42	96.69 8.23	97.98 4.99	9,668,750 9,798,438	129,688 1.34%
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	0.42 0.42	96.69 8.23	97.98 4.99	14,503,125 14,697,657	194,532 1.34%

#	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	01/28/2022	15,000,000 15,000,000	0.13 08/31/2023	NA - 08/31/2023	Non-Callable	0.50 0.50	96.30 7.82	97.58 5.09	14,444,532 14,636,718	192,186 1.33%
76	Treasury	AFS UNITED STATES TREA	05/26/2022	15,000,000 15,000,000	1.38 08/31/2023	NA - 08/31/2023	Non-Callable	0.50 0.50	97.41 6.74	98.19 5.09	14,610,938 14,728,125	117,188 0.80%
77	Treasury	AFS UNITED STATES TREA	12/21/2021	15,000,000 15,000,000	0.13 08/31/2023	NA - 08/31/2023	Non-Callable	0.50 0.50	96.30 7.82	97.58 5.09	14,444,532 14,636,718	192,186 1.33%
78	Treasury	AFS UNITED STATES TREA	04/29/2022	10,000,000 10,000,000	0.38 10/31/2023	NA - 10/31/2023	Non-Callable	0.67 0.67	95.88 6.79	96.91 5.14	9,587,500 9,690,625	103,125 1.08%
79	Treasury	AFS UNITED STATES TREA	04/29/2022	10,000,000 10,000,000	0.50 11/30/2023	NA - 11/30/2023	Non-Callable	0.75 0.75	95.72 6.42	96.63 5.13	9,571,875 9,662,500	90,625 0.95%
80	Treasury	AFS UNITED STATES TREA	11/22/2022	13,000,000 13,000,000	2.75 02/15/2024	NA - 02/15/2024	Non-Callable	0.96 0.96	97.58 5.36	97.75 5.17	12,685,664 12,707,500	21,836 0.17%
81	Treasury	AFS UNITED STATES TREA	08/24/2022	10,000,000 10,000,000	1.50 02/29/2024	NA - 02/29/2024	Non-Callable	1.00 1.00	96.17 5.49	96.47 5.17	9,617,188 9,646,875	29,687 0.31%
82	Treasury	AFS UNITED STATES TREA	07/27/2022	10,000,000 10,000,000	2.25 03/31/2024	NA - 03/31/2024	Non-Callable	1.08 1.07	97.00 5.13	96.94 5.19	9,700,000 9,693,750	(6,250) (0.06%)
83	Treasury	AFS UNITED STATES TREA	07/27/2022	15,000,000 15,000,000	2.50 04/30/2024	NA - 04/30/2024	Non-Callable	1.17 1.15	97.22 4.98	97.00 5.18	14,582,813 14,550,000	(32,813) (0.23%)
84	Treasury	AFS UNITED STATES TREA	07/27/2022	15,000,000 15,000,000	0.25 05/15/2024	NA - 05/15/2024	Non-Callable	1.21 1.21	93.69 5.72	94.31 5.16	14,053,125 14,146,875	93,750 0.67%
85	Treasury	AFS UNITED STATES TREA	11/17/2022	13,000,000 13,000,000	0.25 05/15/2024	NA - 05/15/2024	Non-Callable	1.21 1.21	93.84 5.59	94.31 5.16	12,198,672 12,260,625	61,953 0.51%
86	Treasury	AFS UNITED STATES TREA	08/24/2022	10,000,000 10,000,000	2.50 05/31/2024	NA - 05/31/2024	Non-Callable	1.25 1.24	97.13 4.89	96.81 5.16	9,712,500 9,681,250	(31,250) (0.32%)
87	Treasury	AFS UNITED STATES TREA	06/28/2021	20,000,000 20,000,000	0.25 06/15/2024	NA - 06/15/2024	Non-Callable	1.29 1.29	93.41 5.60	93.95 5.14	18,681,250 18,790,624	109,374 0.59%
88	Treasury	AFS UNITED STATES TREA	07/07/2022	10,000,000 10,000,000	0.38 08/15/2024	NA - 08/15/2024	Non-Callable	1.46 1.46	93.03 5.39	93.45 5.07	9,303,125 9,345,312	42,187 0.45%

#	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 -	Non-Callable 08/15/2024	1.46 1.45	96.45 4.92	96.20 5.10	12,537,891 12,506,406	(31,485) (0.25%)
90	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	1.54 1.54	92.77 5.33	93.17 5.03	9,276,562 9,317,188	40,626 0.44%
91	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	1.96 1.90	94.03 4.72	93.83 4.83	12,224,063 12,197,656	(26,407) (0.22%)
92	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	2.21 2.09	95.06 4.50	94.58 4.74	12,358,125 12,295,156	(62,969) (0.51%)
Total: Treasury				325,000,000 325,000,000	1.02 01/15/2024		01/15/2024	0.88 0.87	96.13 7.48	96.78 5.03	312,409,102 314,408,748	1,999,646 0.64%
Total				1,039,966,691 891,147,018	2.87 12/28/2023		12/17/2023	0.78 0.74	98.13 5.81	98.27 4.90	874,454,927 875,698,362	1,243,435 0.14%

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