

Seminole County Board of
County Commissioners
Sanford, FL

Portfolio Performance Review
January 31, 2023



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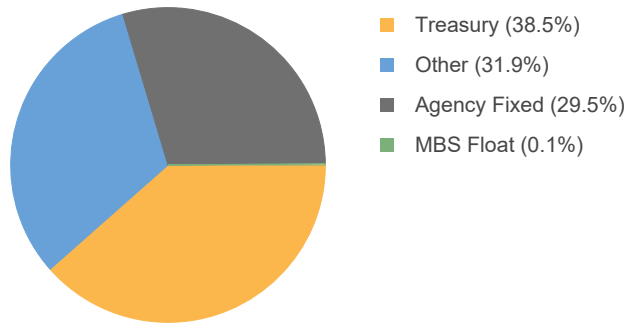
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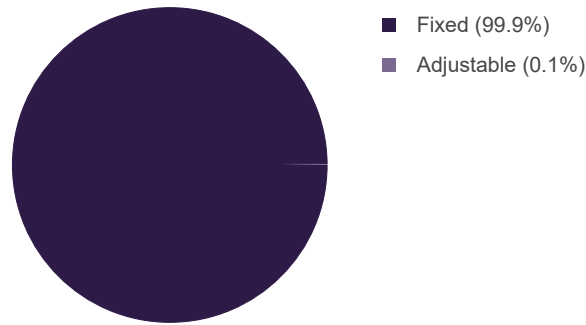
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Brian Ginter
Vice President
Fixed Income Strategies

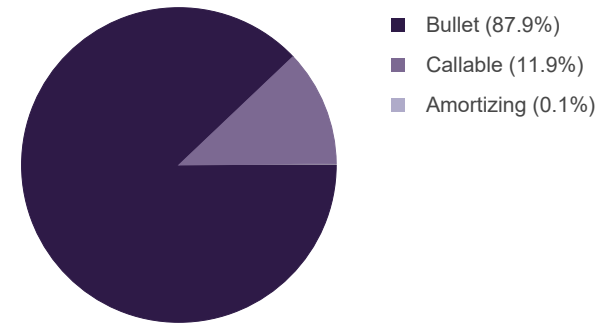
Sector Allocation



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	270,525,000	266,405,919	266,876,343	470,423	100%	5.02	1.30	1.22	(0.08)	(3.93)	4.75	5.02	1.30
MBS Float	1,337,074	1,355,075	1,354,372	(703)	100%	5.41	3.24	1.19	(0.22)	(4.55)	5.42	6.01	5.92
Treasury	353,000,000	340,066,915	342,710,471	2,643,556	100%	6.93	0.89	0.88	0.01	(2.58)	4.68	6.93	0.89
Other	292,493,143	292,493,143	292,493,143	-	100%	4.12	0.20	0.20	0.00	(0.59)	4.12	4.12	0.20
Totals/Averages	917,355,217	900,321,052	903,434,329	3,113,276	100%	5.45	0.79	0.76	(0.02)	(2.34)	4.52	5.45	0.80

#	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	0.33 0.33	97.58 7.50	98.45 4.75	7,806,000 7,875,872	69,872 0.90%
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	0.61 0.60	98.31 5.24	98.53 4.87	9,831,380 9,852,870	21,490 0.22%
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	0.72 0.71	96.13 5.59	96.59 4.89	14,419,250 14,489,040	69,790 0.48%
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	0.75 0.75	95.57 6.14	96.42 4.92	19,113,222 19,284,520	171,298 0.90%
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	0.79 0.79	95.78 5.51	96.22 4.91	14,366,433 14,433,060	66,627 0.46%
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	1.06 0.80	100.00 5.04	99.96 5.08	10,000,000 9,995,760	(4,240) (0.04%)
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	1.06 0.80	100.00 5.04	99.96 5.08	10,000,000 9,995,760	(4,240) (0.04%)
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	1.11 1.08	99.80 4.93	99.80 4.93	14,970,405 14,970,405	- -
9	3130APYA7 Agency Fixed	AFS Fed Home Loan Bk	01/26/2023	19,525,000 19,525,000	1.04 06/14/2024	02/14/2023 100.00	Bermudan 06/14/2024	1.37 1.36	95.14 4.74	95.14 4.74	18,575,109 18,575,109	- -
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	1.49 1.40	97.87 4.70	98.04 4.58	19,573,660 19,607,280	33,620 0.17%
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	1.62 1.56	100.49 4.56	100.56 4.51	20,097,800 20,111,140	13,340 0.07%
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	1.62 1.56	100.64 4.46	100.56 4.51	20,128,400 20,111,140	(17,260) (0.09%)
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	1.80 1.74	99.90 4.56	100.06 4.46	12,986,870 13,007,826	20,956 0.16%
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	1.87 1.80	100.12 4.55	100.41 4.38	10,012,300 10,041,470	29,170 0.29%
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 06/30/2024	1.42 1.26	99.05 4.52	99.05 4.52	19,810,000 19,810,000	- -
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	1.94 1.86	99.75 4.63	99.75 4.63	14,962,591 14,962,591	- -
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 02/12/2025	2.03 1.68	98.35 4.75	98.35 4.75	14,752,500 14,752,500	- -
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 01/20/2024	0.97 1.09	100.00 5.40	100.00 5.40	15,000,000 15,000,000	- -
Total: Agency Fixed				270,525,000	3.25	07/28/2024	05/18/2024	1.30	98.48	98.68	266,405,919	470,423
19	36202KME2 MBS Float	AFS G2AR 008457 2.6	07/22/1998	2,461,551 1,109	2.63 07/20/2024	NA -	Non-Callable 07/20/2024	0.64 0.58	98.08 9.01	98.34 8.54	1,088 1,091	3 0.26%

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20	36202KPD1 MBS Float	AFS G2AR 008520 1.7	06/22/1995	2,022,030 1,660	2.75 10/20/2024	NA -	Non-Callable 10/20/2024	0.75 0.68	97.87 5.38	97.89 5.36	1,625 1,625	- 0.01%
21	31348SLE2 MBS Float	AFS FH99AR 785725 4.2	11/23/1999	2,000,000 2,568	4.28 12/01/2026	NA -	Non-Callable 12/01/2026	1.61 0.98	98.93 5.98	98.72 6.11	2,540 2,535	(5) (0.21%)
22	31380LKE7 MBS Float	AFS FN99AR 443193 4.3	12/23/1998	3,500,000 7,796	4.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.28 0.86	98.69 6.15	98.73 6.11	7,694 7,697	3 0.04%
23	36225CKE5 MBS Float	AFS G2AR 080292 2.8	10/25/1999	4,000,000 4,471	2.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.39 1.64	97.39 5.44	97.92 5.19	4,354 4,378	23 0.54%
24	31383K6X0 MBS Float	AFS FN99AR 505886 4.1	08/25/1999	3,000,000 13,064	4.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.05 1.01	99.84 6.06	99.88 6.03	13,043 13,048	5 0.04%
25	31295KN83 MBS Float	AFS FH99AR 786715 3.8	11/24/1999	1,856,783 18,170	3.88 07/01/2029	NA -	Non-Callable 07/01/2029	2.31 1.19	99.20 6.14	99.25 6.11	18,024 18,033	8 0.05%
26	31384VQU9 MBS Float	AFS FN99AR 535167 2.2	05/23/2001	5,721,120 10,381	4.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.12 1.02	98.89 6.17	99.18 6.01	10,266 10,296	30 0.29%
27	36225CNP7 MBS Float	AFS G2AR 080397 3.0	05/24/2000	4,000,000 5,327	3.00 04/20/2030	NA -	Non-Callable 04/20/2030	2.83 1.75	98.94 4.98	99.39 4.80	5,271 5,295	24 0.45%
28	36225CSM9 MBS Float	AFS G2AR 080523 2.6	08/23/2001	1,434,669 9,159	2.63 07/20/2031	NA -	Non-Callable 07/20/2031	2.92 1.92	97.69 7.32	98.62 6.93	8,948 9,033	85 0.95%
29	36225CSZ0 MBS Float	AFS G2AR 080535 2.6	08/23/2001	3,567,526 18,508	2.63 08/20/2031	NA -	Non-Callable 08/20/2031	2.87 1.91	97.69 7.34	98.62 6.94	18,081 18,252	171 0.95%
30	36225CTZ9 MBS Float	AFS G2AR 080567 2.6	02/25/2002	5,007,640 33,381	2.63 01/20/2032	NA -	Non-Callable 01/20/2032	3.30 1.78	98.76 5.08	99.38 4.87	32,967 33,174	207 0.63%
31	31391BC39 MBS Float	AFS FN99AR 661690 4.1	09/25/2002	5,000,000 52,512	4.19 09/01/2032	NA -	Non-Callable 09/01/2032	3.25 1.32	103.86 4.84	104.15 4.74	54,537 54,689	152 0.28%
32	31402KUQ5 MBS Float	AFS FN99AR 731491 4.3	09/30/2003	4,000,000 21,346	4.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.01 1.16	100.52 6.11	100.66 6.05	21,457 21,488	31 0.14%
33	31404CMN7 MBS Float	AFS FN99AR 764565 3.4	11/23/2004	5,000,000 190,585	3.46 06/01/2034	NA -	Non-Callable 06/01/2034	2.63 1.03	101.29 4.94	101.19 4.99	193,046 192,846	(200) (0.10%)
34	31349TWL1 MBS Float	AFS FH99AR 782451 4.3	07/24/2006	6,450,000 16,254	4.38 10/01/2034	NA -	Non-Callable 10/01/2034	2.63 0.90	102.35 4.87	102.55 4.78	16,637 16,669	32 0.19%
35	3128QJG26 MBS Float	AFS FH99AR 1G1117 3.9	11/21/2007	15,000,000 335,372	3.98 09/01/2035	NA -	Non-Callable 09/01/2035	3.15 1.08	101.45 5.38	101.10 5.51	340,249 339,064	(1,185) (0.35%)
36	3128QLRC7 MBS Float	AFS FH99AR 1H2583 3.7	04/24/2007	4,000,000 17,470	3.70 01/01/2036	NA -	Non-Callable 01/01/2036	2.85 1.32	101.31 5.21	98.81 6.20	17,699 17,262	(437) (2.47%)
37	31408EQ39 MBS Float	AFS FN99AR 849274 2.9	08/23/2006	6,575,000 24,385	3.63 01/01/2036	NA -	Non-Callable 01/01/2036	3.43 1.30	99.78 5.65	99.42 5.76	24,331 24,244	(86) (0.35%)
38	31408G7J0 MBS Float	AFS FN99AR 851497 2.6	09/21/2006	3,050,000 38,200	3.66 02/01/2036	NA -	Non-Callable 02/01/2036	2.48 0.94	101.08 4.93	101.50 4.74	38,613 38,771	159 0.41%
39	31409UTA3 MBS Float	AFS FN99AR 879045 2.3	11/30/2006	10,395,108 82,075	2.37 03/01/2036	NA -	Non-Callable 03/01/2036	4.04 1.28	101.24 5.68	101.22 5.68	83,089 83,073	(15) (0.02%)

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40	31349T6B2 MBS Float	AFS FH99AR 782666 2.6	08/23/2006	5,030,473 129,853	2.69 04/01/2036	NA -	Non-Callable 04/01/2036	3.13 1.18	101.60 5.23	102.44 4.93	131,932 133,022	1,090 0.83%
41	31410AEP7 MBS Float	AFS FN99AR 883142 4.2	09/21/2006	12,075,102 75,573	4.21 06/01/2036	NA -	Non-Callable 06/01/2036	3.64 1.16	102.04 5.93	102.00 5.94	77,112 77,083	(29) (0.04%)
42	3128JRQQ2 MBS Float	AFS FH99AR 847663 3.9	12/29/2006	10,000,000 91,415	3.98 11/01/2036	NA -	Non-Callable 11/01/2036	4.95 1.51	104.03 5.27	103.24 5.45	95,102 94,377	(724) (0.76%)
43	3128NGF34 MBS Float	AFS FH99AR 1H1386 2.9	06/21/2007	5,000,000 29,982	2.99 03/01/2037	NA -	Non-Callable 03/01/2037	3.55 1.29	101.38 5.45	101.78 5.32	30,394 30,515	121 0.40%
44	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 2.6	05/24/2007	10,000,000 52,487	2.65 04/01/2037	NA -	Non-Callable 04/01/2037	2.59 1.12	99.65 5.38	99.36 5.50	52,303 52,150	(153) (0.29%)
45	31413B3Q2 MBS Float	AFS FN99AR 941007 3.9	08/10/2007	10,000,000 53,972	3.96 07/01/2037	NA -	Non-Callable 07/01/2037	4.35 1.21	101.30 6.09	101.28 6.10	54,674 54,662	(11) (0.02%)
Total: MBS Float				150,147,002	3.55			3.24	101.35	101.31	1,355,075	(703)
				1,337,074	04/01/2035		04/01/2035	1.19	5.41	5.42	1,354,372	(0.05%)
46	FL PALM 020623 Other	AFS FL PALM 2/6/23	02/10/2022	20,200,921 20,200,921	1.03 02/06/2023	NA -	Non-Callable 02/06/2023	0.02 0.02	100.00 1.03	100.00 1.03	20,200,921 20,200,921	- -
47	FLE190920 Other	AFS FL PALM (SunRail E)	01/31/2023	77,542 77,542	4.54 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 4.54	100.00 4.54	77,542 77,542	- -
48	FLGITF Other	AFS Florida Trust Day	01/31/2023	5,318,504 5,318,504	4.26 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 4.26	100.00 4.26	5,318,504 5,318,504	- -
49	FLCLASS Other	AFS FLCLASS Money Mark	01/31/2023	5,493,880 5,493,880	4.57 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 4.57	100.00 4.57	5,493,880 5,493,880	- -
50	WELLSFARGO Other	AFS Allspring (formerl)	01/31/2023	1,926,746 1,926,746	4.14 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 4.14	100.00 4.14	1,926,746 1,926,746	- -
51	Truist Other	AFS Truist Premier Che	12/31/2022	76,039 76,039	2.66 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 2.66	100.00 2.66	76,039 76,039	- -
52	SBAFLPRIME Other	AFS Florida Prime/SBA	01/31/2023	24,244,661 24,244,661	4.55 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 4.55	100.00 4.55	24,244,661 24,244,661	- -
53	FL SAFE Other	AFS FL SAFE - Money M	01/31/2023	2,046,053 2,046,053	4.39 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 4.39	100.00 4.39	2,046,053 2,046,053	- -
54	QPD MM Other	AFS Bank United Money	01/31/2023	8,967 8,967	4.12 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 4.12	100.00 4.12	8,967 8,967	- -
55	FLSTAR-LGIP Other	AFS FLSTAR - LGIP	01/31/2023	2,010,366 2,010,366	4.31 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 4.31	100.00 4.31	2,010,366 2,010,366	- -
56	QPD Ameris Bank Money Market Other	AFS Ameris Bank Money	01/31/2023	11,117 11,117	0.55 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 0.55	100.00 0.55	11,117 11,117	- -
57	QPD FL Other	AFS Synovus Bank Money	01/31/2023	50,641,834 50,641,834	4.50 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 4.50	100.00 4.50	50,641,834 50,641,834	- -
58	QPD City Other	AFS City National Bank	01/31/2023	56,050,369 56,050,369	4.35 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 4.35	100.00 4.35	56,050,369 56,050,369	- -

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59	QPD CENT Other	AFS Centennial Bank Mo	01/31/2023	10,552 10,552	2.60 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	100.00 2.60	100.00 2.60	10,552 10,552	- -
60	FL PALM 040523 Other	AFS FL PALM 04/05/23	04/05/2022	20,379,151 20,379,151	2.12 04/05/2023	NA -	Non-Callable 04/05/2023	0.18 0.18	100.00 2.12	100.00 2.12	20,379,151 20,379,151	- -
61	FL PALM 051023 Other	AFS FL PALM 05/10/23	11/10/2022	10,126,973 10,126,973	5.14 05/10/2023	NA -	Non-Callable 05/10/2023	0.28 0.27	100.00 5.14	100.00 5.14	10,126,973 10,126,973	- -
62	FL PALM 060123 Other	AFS FL PALM 060123	06/01/2022	10,197,332 10,197,332	2.76 06/01/2023	NA -	Non-Callable 06/01/2023	0.34 0.33	100.00 2.76	100.00 2.76	10,197,332 10,197,332	- -
63	FL PALM 060223 Other	AFS FL PALM 060223	09/06/2022	10,180,840 10,180,840	3.83 06/02/2023	NA -	Non-Callable 06/02/2023	0.34 0.33	100.00 3.83	100.00 3.83	10,180,840 10,180,840	- -
64	FL PALM 060223 Other	AFS FL PALM 06/02/2023	12/05/2022	10,194,672 10,194,672	5.09 06/02/2023	NA -	Non-Callable 06/02/2023	0.34 0.33	100.00 5.09	100.00 5.09	10,194,672 10,194,672	- -
65	FL PALM 060723 Other	AFS FL PALM 06/07/23	12/07/2022	15,200,793 15,200,793	5.14 06/07/2023	NA -	Non-Callable 06/07/2023	0.35 0.35	100.00 5.14	100.00 5.14	15,200,793 15,200,793	- -
66	FL PALM 062923 Other	AFS FL PALM 06/29/23	12/01/2022	20,235,143 20,235,143	5.14 06/29/2023	NA -	Non-Callable 06/29/2023	0.41 0.41	100.00 5.14	100.00 5.14	20,235,143 20,235,143	- -
67	FL PALM 063023 Other	AFS FL PALM 06/30/23	07/01/2022	7,669,331 7,669,331	3.63 06/30/2023	NA -	Non-Callable 06/30/2023	0.42 0.41	100.00 3.63	100.00 3.63	7,669,331 7,669,331	- -
68	FL PALM 10/02/23 Other	AFS FL PALM 10/02/23	02/13/2023	20,191,357 20,191,357	5.14 10/02/2023	NA -	Non-Callable 10/02/2023	0.64 0.62	100.00 5.14	100.00 5.14	20,191,357 20,191,357	- -
	Total: Other			292,493,143 292,493,143	4.12 04/13/2023			0.20 0.20	100.00 4.12	100.00 4.12	292,493,143 292,493,143	- -
69	912810EP9 Treasury	AFS UNITED STATES TREA	09/10/1993	3,000,000 3,000,000	7.13 02/15/2023	NA -	Non-Callable 02/15/2023	0.04 0.04	101.09 (18.88)	99.95 8.02	3,032,813 2,998,594	(34,219) (1.13%)
70	91282CBN0 Treasury	AFS UNITED STATES TREA	08/03/2021	15,000,000 15,000,000	0.13 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	98.50 19.80	99.66 4.58	14,775,000 14,948,438	173,438 1.17%
71	91282CBN0 Treasury	AFS UNITED STATES TREA	12/21/2021	10,000,000 10,000,000	0.13 02/28/2023	NA -	Non-Callable 02/28/2023	0.08 0.08	98.50 19.80	99.66 4.58	9,850,000 9,965,625	115,625 1.17%
72	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	0.17 0.16	98.16 11.71	99.28 4.59	19,631,250 19,856,250	225,000 1.15%
73	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	0.25 0.25	97.75 9.49	98.89 4.69	9,775,000 9,889,062	114,062 1.17%
74	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	0.33 0.33	99.13 5.43	99.34 4.75	19,825,000 19,868,750	43,750 0.22%

#	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	06/30/2021	20,000,000 20,000,000	0.13 06/30/2023	NA -	Non-Callable 06/30/2023	0.42 0.41	97.08 7.39	98.11 4.78	19,415,624 19,621,876	206,252 1.06%
76	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	0.50 0.50	96.69 6.98	97.73 4.76	14,503,125 14,660,157	157,032 1.08%
77	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	0.50 0.50	96.69 6.98	97.73 4.76	9,668,750 9,773,438	104,688 1.08%
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	0.58 0.58	97.41 6.01	98.09 4.76	14,610,938 14,714,063	103,125 0.71%
79	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	0.58 0.58	96.30 6.77	97.38 4.79	14,444,532 14,606,250	161,718 1.12%
80	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	0.58 0.58	96.30 6.77	97.38 4.79	14,444,532 14,606,250	161,718 1.12%
81	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	0.75 0.75	95.88 6.12	96.77 4.84	9,587,500 9,676,562	89,062 0.93%
82	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	0.83 0.83	95.72 5.86	96.52 4.83	9,571,875 9,651,562	79,687 0.83%
83	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	1.04 1.02	97.58 5.16	97.95 4.79	12,685,664 12,733,906	48,242 0.38%
84	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	1.08 1.07	96.17 5.20	96.61 4.76	9,617,188 9,660,938	43,750 0.45%
85	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	1.17 1.15	97.00 4.94	97.22 4.74	9,700,000 9,721,875	21,875 0.23%
86	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	1.25 1.23	97.22 4.82	97.36 4.70	14,582,813 14,603,907	21,095 0.14%
87	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	1.29 1.29	93.84 5.26	94.53 4.68	12,198,672 12,289,063	90,391 0.74%
88	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	1.29 1.29	93.69 5.39	94.53 4.68	14,053,125 14,179,688	126,563 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 %
89	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	1.33 1.32	97.13 4.75	97.25 4.65	9,712,500 9,725,000	12,500 0.13%
90	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	1.38 1.37	93.41 5.30	94.28 4.60	18,681,250 18,856,250	175,000 0.94%
91	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	1.54 1.51	96.45 4.80	96.84 4.52	12,537,891 12,589,688	51,797 0.41%
92	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	1.54 1.54	93.03 5.14	93.91 4.51	9,303,125 9,390,625	87,500 0.94%
93	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	1.63 1.62	92.77 5.09	93.72 4.44	9,276,562 9,371,875	95,313 1.03%
94	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	2.04 1.96	94.03 4.60	94.72 4.23	12,224,063 12,313,438	89,375 0.73%
95	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	2.29 2.18	95.06 4.42	95.67 4.13	12,358,125 12,437,344	79,219 0.64%
Total: Treasury				353,000,000	1.01			0.89	96.34	97.12	340,066,915	2,643,556
				353,000,000	12/20/2023		12/20/2023	0.88	6.93	4.68	342,710,471	0.78%
Total				1,066,165,145	2.68			0.79	98.14	98.48	900,321,052	3,113,276
				917,355,217	12/10/2023		11/19/2023	0.76	5.45	4.52	903,434,329	0.35%

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