

Seminole County Board of
County Commissioners
Sanford, FL

Portfolio Performance Review
June 30, 2023



Truist Securities

Jon Cantrell - CFA
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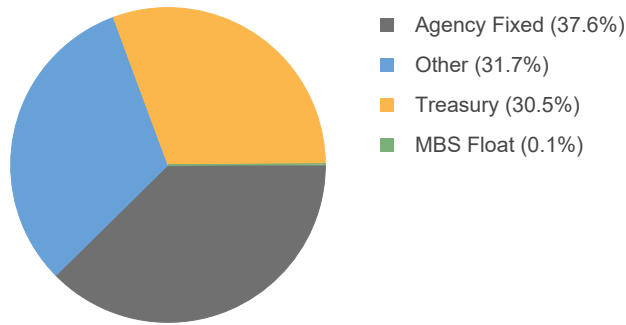
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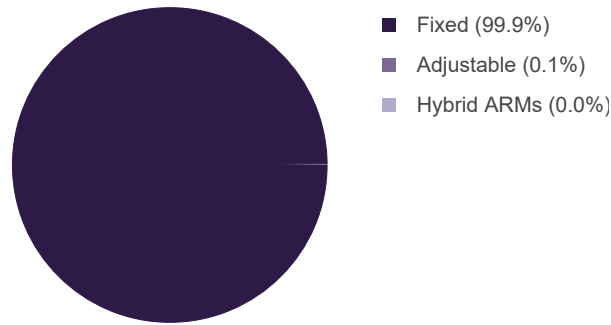
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Brian Ginter
Vice President
Fixed Income Strategies

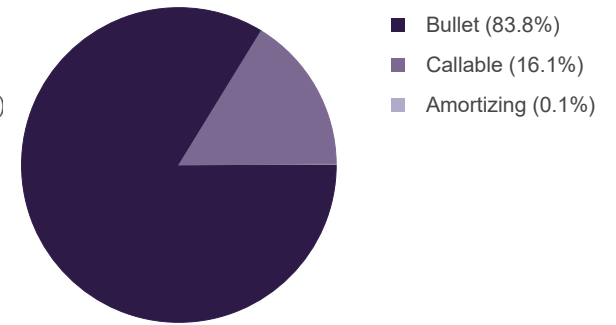
Sector Allocation



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	314,525,000	310,214,049	309,904,648	(309,401)	100%	6.45	1.11	0.98	(0.17)	(3.13)	5.42	6.45	1.11
MBS Float	1,197,889	1,213,645	1,196,859	(16,787)	100%	6.17	3.45	1.32	(0.14)	(4.60)	6.65	6.58	5.50
Treasury	255,000,000	243,762,228	247,753,438	3,991,210	100%	12.91	0.73	0.70	0.01	(2.06)	5.29	12.91	0.73
Other	265,299,304	265,299,304	265,299,304	-	100%	5.31	0.28	0.27	0.00	(0.80)	5.31	5.31	0.28
Totals/Averages	836,022,193	820,489,227	824,154,249	3,665,022	100%	8.00	0.73	0.67	(0.06)	(2.06)	5.35	8.00	0.73

#	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	0.19 0.19	98.31 11.61	99.45 5.31	9,831,380 9,945,260	113,880 1.16%
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	0.30 0.30	96.13 13.60	98.47 5.20	14,419,250 14,770,635	351,385 2.44%
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	0.33 0.33	95.57 14.08	98.28 5.28	19,113,222 19,655,660	542,438 2.84%
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	0.38 0.38	95.78 11.76	98.04 5.32	14,366,433 14,705,565	339,132 2.36%
5	3133EN2X7 Agency Fixed	AFS Federal Farm Credi	11/23/2022	10,000,000 10,000,000	5.04 02/23/2024	07/05/2023 100.00	American 02/23/2024	0.65 0.49	100.00 5.00	99.61 5.65	10,000,000 9,961,290	(38,710) (0.39%)
6	3133EN2X7 Agency Fixed	AFS Federal Farm Credi	11/23/2022	10,000,000 10,000,000	5.04 02/23/2024	07/05/2023 100.00	American 02/23/2024	0.65 0.49	100.00 5.00	99.61 5.65	10,000,000 9,961,290	(38,710) (0.39%)
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	0.69 0.66	99.80 5.03	99.50 5.48	14,970,405 14,925,585	(44,820) (0.30%)
8	3130APYA7 Agency Fixed	AFS Fed Home Loan Bk	01/26/2023	19,525,000 19,525,000	1.04 06/14/2024	07/14/2023 100.00	Bermudan 06/14/2024	0.96 0.92	95.14 6.37	95.79 5.63	18,575,109 18,702,607	127,498 0.69%
9	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	1.07 1.00	97.87 5.27	97.76 5.38	19,573,660 19,551,740	(21,920) (0.11%)
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	1.20 1.12	100.49 4.45	99.37 5.41	20,097,800 19,874,860	(222,940) (1.11%)
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	1.20 1.12	100.64 4.32	99.37 5.41	20,128,400 19,874,860	(253,540) (1.26%)
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	1.00 0.80	100.00 5.26	99.38 5.81	15,000,000 14,907,660	(92,340) (0.62%)
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	1.38 1.30	99.90 4.57	98.76 5.44	12,986,870 12,839,099	(147,771) (1.14%)
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	1.45 1.36	100.12 4.53	99.02 5.33	10,012,300 9,902,080	(110,220) (1.10%)
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	1.50 1.25	99.05 4.66	97.69 5.62	19,810,000 19,538,760	(271,240) (1.37%)
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	1.53 1.41	99.75 4.67	98.88 5.27	14,962,591 14,831,940	(130,651) (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	1.71 1.57	99.18 5.12	99.18 5.12	14,877,450 14,877,705	255 0.00%
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	1.94 1.82	99.72 4.60	98.91 5.04	11,965,980 11,869,392	(96,588) (0.81%)
19	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	1.67 1.51	97.71 5.13	97.38 5.30	9,770,700 9,737,800	(32,900) (0.34%)
20	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 12/12/2025	2.45 1.63	98.35 4.85	97.18 5.37	14,752,500 14,577,555	(174,945) (1.19%)

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21	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	1.06 0.98	100.00 5.34	99.29 5.70	15,000,000 14,893,305	(106,695) (0.71%)
Total: Agency Fixed				314,525,000	3.55	09/14/2024	08/08/2024	1.11 0.98	98.63 6.45	98.54 5.42	310,214,049 309,904,648	(309,401) (0.10%)
22	36202KME2 MBS Float	AFS G2AR 008457 2.6	07/22/1998	2,461,551 756	2.63 07/20/2024	NA -	Non-Callable 07/20/2024	0.47 0.43	98.08 7.10	97.67 8.06	741 738	(3) (0.42%)
23	36202KPD1 MBS Float	AFS G2AR 008520 2.7	06/22/1995	2,022,030 1,147	2.75 10/20/2024	NA -	Non-Callable 10/20/2024	0.58 0.54	97.87 6.64	97.81 6.76	1,123 1,122	(1) (0.06%)
24	31380LKE7 MBS Float	AFS FN99AR 443193 4.3	12/23/1998	3,500,000 6,749	4.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.14 0.92	98.69 6.79	98.41 7.06	6,660 6,641	(19) (0.29%)
25	36225CKE5 MBS Float	AFS G2AR 080292 2.8	10/25/1999	4,000,000 4,122	3.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.36 1.51	97.39 6.13	97.63 6.02	4,014 4,024	10 0.24%
26	31383K6X0 MBS Float	AFS FN99AR 505886 4.1	08/25/1999	3,000,000 12,342	6.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.13 0.94	99.84 7.03	99.78 7.07	12,322 12,315	(7) (0.06%)
27	31295KN83 MBS Float	AFS FH99AR 786715 5.8	11/24/1999	1,856,783 17,157	5.88 07/01/2029	NA -	Non-Callable 07/01/2029	2.34 1.03	99.20 7.09	99.17 7.11	17,020 17,015	(5) (0.03%)
28	31384VQU9 MBS Float	AFS FN99AR 535167 4.2	05/23/2001	5,721,120 9,857	4.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.24 1.22	98.89 6.91	98.68 7.02	9,748 9,727	(21) (0.22%)
29	36225CNP7 MBS Float	AFS G2AR 080397 3.0	05/24/2000	4,000,000 4,972	4.00 04/20/2030	NA -	Non-Callable 04/20/2030	2.80 1.61	98.94 5.66	97.40 6.29	4,919 4,842	(77) (1.56%)
30	36225CSM9 MBS Float	AFS G2AR 080523 2.6	08/23/2001	1,434,669 8,702	2.63 07/20/2031	NA -	Non-Callable 07/20/2031	3.15 1.76	97.69 5.66	96.32 6.17	8,501 8,381	(120) (1.41%)
31	36225CSZ0 MBS Float	AFS G2AR 080535 2.6	08/23/2001	3,567,526 17,629	2.63 08/20/2031	NA -	Non-Callable 08/20/2031	3.16 1.76	97.69 5.66	96.29 6.18	17,222 16,975	(247) (1.43%)
32	36225CTZ9 MBS Float	AFS G2AR 080567 3.6	02/25/2002	5,007,640 29,433	3.63 01/20/2032	NA -	Non-Callable 01/20/2032	3.44 1.77	98.76 5.77	94.52 7.25	29,067 27,819	(1,248) (4.29%)
33	31391BC39 MBS Float	AFS FN99AR 661690 4.1	09/25/2002	5,000,000 49,960	4.19 09/01/2032	NA -	Non-Callable 09/01/2032	3.60 1.54	103.86 5.34	101.80 5.99	51,886 50,859	(1,027) (1.98%)
34	31402KUQ5 MBS Float	AFS FN99AR 731491 4.3	09/30/2003	4,000,000 20,708	4.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.22 1.27	100.52 7.00	100.35 7.06	20,816 20,781	(35) (0.17%)
35	31404CMN7 MBS Float	AFS FN99AR 764565 4.4	11/23/2004	5,000,000 184,848	4.46 06/01/2034	NA -	Non-Callable 06/01/2034	2.90 1.22	101.29 5.77	99.79 6.37	187,235 184,452	(2,783) (1.49%)
36	31349TWL1 MBS Float	AFS FH99AR 782451 4.3	07/24/2006	6,450,000 15,757	4.38 10/01/2034	NA -	Non-Callable 10/01/2034	2.90 1.17	102.35 5.80	101.61 6.09	16,127 16,010	(117) (0.73%)
37	3128QJG26 MBS Float	AFS FH99AR 1G1117 3.9	11/21/2007	15,000,000 311,661	3.98 09/01/2035	NA -	Non-Callable 09/01/2035	3.34 1.22	101.45 6.28	99.66 6.92	316,193 310,590	(5,603) (1.77%)
38	3128QLRC7 MBS Float	AFS FH99AR 1H2583 4.3	04/24/2007	4,000,000 17,026	4.37 01/01/2036	NA -	Non-Callable 01/01/2036	3.17 1.31	101.31 6.14	100.07 6.59	17,250 17,039	(212) (1.23%)
39	31408EQ39 MBS Float	AFS FN99AR 849274 3.6	08/23/2006	6,575,000 23,724	3.63 01/01/2036	NA -	Non-Callable 01/01/2036	3.70 1.43	99.78 6.45	98.06 7.02	23,671 23,262	(409) (1.73%)

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40	31408G7J0 MBS Float	AFS FN99AR 851497 3.6	09/21/2006	3,050,000 37,274	4.66 02/01/2036	NA -	Non-Callable 02/01/2036	2.79 1.09	101.08 5.81	100.77 5.94	37,677 37,560	(117) (0.31%)
41	31409UTA3 MBS Float	AFS FN99AR 879045 4.3	11/30/2006	10,395,108 77,792	4.37 03/01/2036	NA -	Non-Callable 03/01/2036	4.23 1.47	101.24 6.54	100.41 6.78	78,753 78,108	(645) (0.82%)
42	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	3.42 1.34	101.60 6.10	100.85 6.36	128,109 127,162	(947) (0.74%)
43	3128JRQQ2 MBS Float	AFS FH99AR 847663 4.2	12/29/2006	10,000,000 86,638	4.28 11/01/2036	NA -	Non-Callable 11/01/2036	5.10 1.54	104.03 6.10	102.25 6.53	90,133 88,584	(1,549) (1.72%)
44	3128NGF34 MBS Float	AFS FH99AR 1H1386 4.4	06/21/2007	5,000,000 29,350	4.45 03/01/2037	NA -	Non-Callable 03/01/2037	3.91 1.50	101.38 6.37	98.73 7.19	29,754 28,977	(777) (2.61%)
45	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 4.6	05/24/2007	10,000,000 51,343	4.65 04/01/2037	NA -	Non-Callable 04/01/2037	2.98 1.32	99.65 6.23	97.95 6.91	51,163 50,292	(871) (1.70%)
46	31413B3Q2 MBS Float	AFS FN99AR 941007 5.9	08/10/2007	10,000,000 52,852	5.96 07/01/2037	NA -	Non-Callable 07/01/2037	4.48 1.20	101.30 6.92	101.38 6.90	53,540 53,583	43 0.08%
Total: MBS Float				136,071,900	4.36			3.45	101.32	99.94	1,213,645	(16,787)
				1,197,889	03/22/2035		03/22/2035	1.32	6.17	6.65	1,196,859	(1.38%)
47	FLE190920 Other	AFS FL PALM (SunRail E)	05/31/2023	36,688 36,688	5.22 07/01/2023	NA -	Non-Callable 07/01/2023	0.00 0.00	100.00 5.22	100.00 5.22	36,688 36,688	-
48	QPD FL Other	AFS Synovus Bank Money	06/30/2023	51,695,590 51,695,590	5.25 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 5.25	100.00 5.25	51,695,590 51,695,590	-
49	QPD City Other	AFS City National Bank	06/30/2023	57,179,190 57,179,190	5.22 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 5.22	100.00 5.22	57,179,190 57,179,190	-
50	QPD CENT Other	AFS Centennial Bank Mo	06/30/2023	10,665 10,665	2.60 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 2.60	100.00 2.60	10,665 10,665	-
51	FLGITF Other	AFS Florida Trust Day	06/30/2023	5,425,100 5,425,100	5.08 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 5.08	100.00 5.08	5,425,100 5,425,100	-
52	FLCLASS Other	AFS FLCLASS Money Mark	06/30/2023	5,607,498 5,607,498	5.22 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 5.22	100.00 5.22	5,607,498 5,607,498	-
53	Truist Other	AFS Truist Premier Che	06/30/2023	3,259 3,259	3.10 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 3.10	100.00 3.10	3,259 3,259	-
54	WELLSFARGO Other	AFS Allspring (formerl)	06/30/2023	1,964,394 1,964,394	5.01 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 5.01	100.00 5.01	1,964,394 1,964,394	-
55	FL SAFE Other	AFS FL SAFE - Money M	06/30/2023	2,088,076 2,088,076	5.21 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 5.21	100.00 5.21	2,088,076 2,088,076	-
56	FLSTAR-LGIP Other	AFS FLSTAR - LGIP	06/30/2023	2,050,844 2,050,844	5.10 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 5.10	100.00 5.10	2,050,844 2,050,844	-
57	QPD MM Other	AFS Bank United Money	06/30/2023	9,135 9,135	4.95 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 4.95	100.00 4.95	9,135 9,135	-
58	QPD Ameris Bank Money Market Other	AFS Ameris Bank Money	06/30/2023	11,145 11,145	0.65 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 0.65	100.00 0.65	11,145 11,145	-

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59	SBAFLPRIME Other	AFS Florida Prime/SBA	06/30/2023	39,177,393 39,177,393	5.33 07/31/2023	NA -	Non-Callable 07/31/2023	0.08 0.09	100.00 5.33	100.00 5.33	39,177,393 39,177,393	- -
60	FL PALM 10/02/23 Other	AFS FL PALM 10/02/23	01/06/2023	20,616,309 20,616,309	5.14 10/02/2023	NA -	Non-Callable 10/02/2023	0.26 0.26	100.00 5.14	100.00 5.14	20,616,309 20,616,309	- -
61	FL PALM 10/30/23 Other	AFS FL PALM 10/30/2023	04/05/2023	15,295,019 15,295,019	5.24 10/30/2023	NA -	Non-Callable 10/30/2023	0.33 0.33	100.00 5.24	100.00 5.24	15,295,019 15,295,019	- -
62	FL PALM 12/22/23 Other	AFS FL PALM 12/22/2023	04/05/2023	20,703,986 20,703,986	5.16 12/22/2023	NA -	Non-Callable 12/22/2023	0.48 0.47	100.00 5.16	100.00 5.16	20,703,986 20,703,986	- -
63	FL PALM 05/29/24 Other	AFS FL PALM 05/29/2024	06/01/2023	10,335,825 10,335,825	5.65 05/29/2024	NA -	Non-Callable 05/29/2024	0.91 0.86	100.00 5.65	100.00 5.65	10,335,825 10,335,825	- -
64	FL PALM 06/04/24 Other	AFS FL PALM 06/04/2024	06/06/2023	20,077,186 20,077,186	5.65 06/04/2024	NA -	Non-Callable 06/04/2024	0.93 0.87	100.00 5.65	100.00 5.65	20,077,186 20,077,186	- -
65	FL PALM 060524 Other	AFS FL PALM 06/05/2024	06/09/2023	3,010,369 3,010,369	5.75 06/05/2024	NA -	Non-Callable 06/05/2024	0.93 0.87	100.00 5.75	100.00 5.75	3,010,369 3,010,369	- -
66	FL PALM 062824 Other	AFS FL PALM 06/28/2024	06/30/2023	10,001,633 10,001,633	5.98 06/28/2024	NA -	Non-Callable 06/28/2024	0.99 0.93	100.00 5.98	100.00 5.98	10,001,633 10,001,633	- -
	Total: Other			265,299,304 265,299,304	5.31 10/11/2023			0.28 0.27	100.00 5.31	100.00 5.31	265,299,304 265,299,304	- -
67	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	0.08 0.09	96.69 40.11	99.59 4.89	14,503,125 14,939,063	435,938 3.01%
68	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	0.08 0.09	96.69 40.11	99.59 4.89	9,668,750 9,959,375	290,625 3.01%
69	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	0.17 0.17	96.30 22.94	99.16 5.17	14,444,532 14,873,438	428,906 2.97%
70	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	0.17 0.17	96.30 22.94	99.16 5.17	14,444,532 14,873,438	428,906 2.97%
71	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	0.17 0.17	97.41 17.14	99.34 5.28	14,610,938 14,901,563	290,625 1.99%
72	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	0.33 0.33	95.88 13.25	98.41 5.22	9,587,500 9,840,625	253,125 2.64%
73	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	0.42 0.41	95.72 11.22	98.03 5.31	9,571,875 9,803,125	231,250 2.42%

#	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 %
74	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	0.63 0.61	97.58 6.75	98.36 5.44	12,685,664 12,786,719	101,055 0.80%
75	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	0.67 0.65	96.17 7.47	97.42 5.48	9,617,188 9,742,188	125,000 1.30%
76	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	0.75 0.72	97.00 6.40	97.64 5.49	9,700,000 9,764,062	64,062 0.66%
77	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	0.83 0.80	97.22 5.96	97.61 5.47	14,582,813 14,641,407	58,595 0.40%
78	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	0.88 0.84	93.84 7.67	95.61 5.46	12,198,672 12,429,219	230,548 1.89%
79	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	0.88 0.84	93.69 7.86	95.61 5.46	14,053,125 14,341,407	288,282 2.05%
80	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	0.92 0.88	97.13 5.76	97.39 5.45	9,712,500 9,739,062	26,562 0.27%
81	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	0.96 0.92	93.41 7.50	95.20 5.45	18,681,250 19,040,624	359,374 1.92%
82	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	1.13 1.08	93.03 6.91	94.61 5.37	9,303,125 9,460,938	157,813 1.70%
83	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	1.13 1.06	96.45 5.67	96.77 5.37	12,537,891 12,579,531	41,640 0.33%
84	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	1.21 1.16	92.77 6.70	94.25 5.35	9,276,562 9,425,000	148,438 1.60%
85	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	1.63 1.55	94.03 5.38	94.39 5.14	12,224,063 12,270,781	46,718 0.38%
86	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	1.88 1.78	95.06 4.91	94.94 4.99	12,358,125 12,341,875	(16,250) (0.13%)
Total: Treasury				255,000,000	1.06			0.73	95.59	97.19	243,762,228	3,991,210
				255,000,000	03/23/2024		03/23/2024	0.70	12.91	5.29	247,753,438	1.64%
Total				970,896,204	3.37			0.73	98.14	98.58	820,489,227	3,665,022
				836,022,193	04/11/2024		03/28/2024	0.67	8.00	5.35	824,154,249	0.45%

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