

Seminole County Board of  
County Commissioners  
Sanford, FL

Portfolio Performance Review  
April 30, 2022



**Truist Securities**

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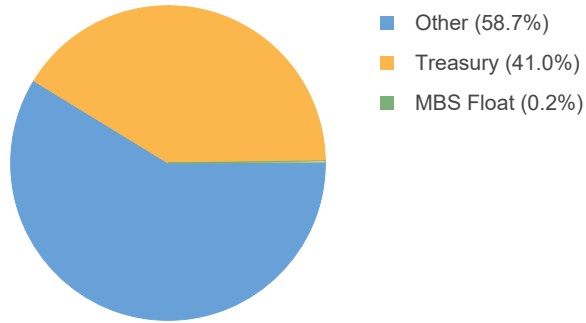
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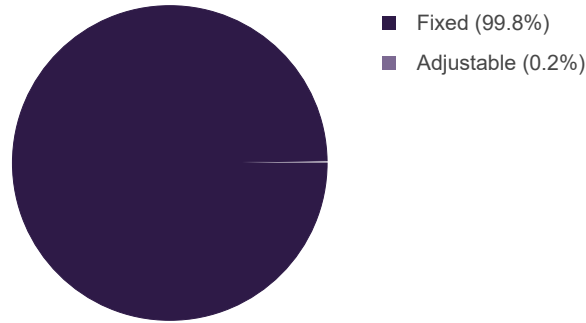
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Steven Jones  
Vice President  
Fixed Income Strategies

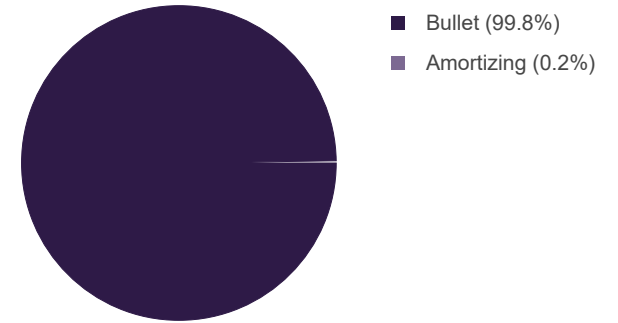
Sector Allocation



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
MBS Float	1,523,647	1,581,226	1,543,401	(37,825)	100%	2.85	4.50	1.60	(0.17)	(5.61)	3.47	3.08	6.13
Treasury	283,000,000	282,561,367	278,674,529	(3,886,838)	100%	(0.03)	0.96	0.97	0.01	(2.85)	1.97	(0.03)	0.96
Other	405,100,783	405,100,783	405,100,783	-	100%	0.72	0.36	0.36	0.00	(1.07)	0.72	0.72	0.36
<b>Totals/Averages</b>	<b>689,624,430</b>	<b>689,243,376</b>	<b>685,318,713</b>	<b>(3,924,663)</b>	<b>100%</b>	<b>0.42</b>	<b>0.61</b>	<b>0.61</b>	<b>0.01</b>	<b>(1.80)</b>	<b>1.23</b>	<b>0.42</b>	<b>0.62</b>

#	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	36202K7D1 MBS Float	AFS G2AR 008992 1.8	06/22/1995	4,000,000 14	1.88 06/20/2022	NA -	Non-Callable 06/20/2022	0.10 0.05	99.93 1.57	99.94 1.50	14 14	- 0.01%
2	36202J6M5 MBS Float	AFS G2AR 008076 1.7	08/24/1995	1,530,000 359	1.75 11/20/2022	NA -	Non-Callable 11/20/2022	0.26 0.21	101.33 (3.64)	100.08 1.09	364 359	(4) (1.23%)
3	36202KME2 MBS Float	AFS G2AR 008457 1.6	07/22/1998	2,461,551 2,078	1.63 07/20/2024	NA -	Non-Callable 07/20/2024	1.05 0.95	101.92 0.72	100.36 2.21	2,118 2,085	(32) (1.52%)
4	36202KPD1 MBS Float	AFS G2AR 008520 1.7	06/22/1995	2,022,030 2,671	1.75 10/20/2024	NA -	Non-Callable 10/20/2024	1.17 1.05	102.26 0.11	99.41 2.57	2,732 2,655	(76) (2.79%)
5	31348SLE2 MBS Float	AFS FH99AR 785725 2.2	11/23/1999	2,000,000 3,686	2.28 12/01/2026	NA -	Non-Callable 12/01/2026	1.94 1.24	100.53 3.33	99.64 3.81	3,705 3,673	(33) (0.88%)
6	31380LKE7 MBS Float	AFS FN99AR 443193 2.3	12/23/1998	3,500,000 9,689	2.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.57 1.16	100.37 3.27	99.32 3.97	9,725 9,624	(101) (1.04%)
7	36225CKE5 MBS Float	AFS G2AR 080292 1.8	10/25/1999	4,000,000 5,984	1.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.94 1.99	102.48 2.23	101.39 2.62	6,132 6,066	(66) (1.07%)
8	31295KN83 MBS Float	AFS FH99AR 786715 2.1	11/24/1999	1,856,783 19,985	2.13 07/01/2029	NA -	Non-Callable 07/01/2029	2.57 1.29	100.46 3.70	100.08 3.85	20,076 20,001	(74) (0.37%)
9	31383K6X0 MBS Float	AFS FN99AR 505886 2.1	08/25/1999	3,000,000 14,361	2.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.51 1.21	100.45 3.80	100.19 3.91	14,426 14,389	(37) (0.26%)
10	31295KPW8 MBS Float	AFS FH99AR 786737 2.2	10/25/1999	4,000,000 307	2.25 09/01/2029	NA -	Non-Callable 09/01/2029	2.76 1.38	100.53 3.70	99.85 3.96	309 307	(2) (0.67%)
11	31384VQU9 MBS Float	AFS FN99AR 535167 2.2	05/23/2001	5,721,120 11,374	2.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.66 1.48	103.48 2.34	99.11 4.08	11,770 11,273	(496) (4.22%)
12	36225CNP7 MBS Float	AFS G2AR 080397 2.0	05/24/2000	4,000,000 6,397	2.00 04/20/2030	NA -	Non-Callable 04/20/2030	3.45 2.18	104.53 1.85	100.62 3.03	6,687 6,437	(250) (3.75%)
13	36225CSM9 MBS Float	AFS G2AR 080523 1.6	08/23/2001	1,434,669 13,311	1.63 07/20/2031	NA -	Non-Callable 07/20/2031	3.69 2.31	103.05 2.35	101.53 2.79	13,717 13,514	(203) (1.48%)
14	36225CSZ0 MBS Float	AFS G2AR 080535 1.6	08/23/2001	3,567,526 22,649	1.63 08/20/2031	NA -	Non-Callable 08/20/2031	3.70 2.32	104.41 1.97	100.97 2.95	23,647 22,869	(778) (3.29%)
15	36225CTZ9 MBS Float	AFS G2AR 080567 2.0	02/25/2002	5,007,640 39,354	2.00 01/20/2032	NA -	Non-Callable 01/20/2032	3.84 2.06	102.53 2.65	100.66 3.17	40,348 39,614	(734) (1.82%)
16	31391BC39 MBS Float	AFS FN99AR 661690 2.1	09/25/2002	5,000,000 57,778	2.18 09/01/2032	NA -	Non-Callable 09/01/2032	3.80 1.67	106.72 2.09	103.47 2.98	61,660 59,781	(1,879) (3.05%)
17	31402KUQ5 MBS Float	AFS FN99AR 731491 2.3	09/30/2003	4,000,000 22,542	2.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.88 1.49	100.80 3.93	100.26 4.08	22,723 22,601	(121) (0.53%)
18	31404CMN7 MBS Float	AFS FN99AR 764565 1.4	11/23/2004	5,000,000 201,844	1.46 06/01/2034	NA -	Non-Callable 06/01/2034	3.67 1.51	104.11 1.84	101.78 2.51	210,140 205,434	(4,705) (2.24%)
19	31349TWL1 MBS Float	AFS FH99AR 782451 2.3	07/24/2006	6,450,000 17,211	2.38 10/01/2034	NA -	Non-Callable 10/01/2034	4.18 1.41	106.43 2.35	105.19 2.66	18,318 18,104	(213) (1.16%)
20	3128QJG26 MBS Float	AFS FH99AR 1G1117 1.9	11/21/2007	15,000,000 380,543	1.98 09/01/2035	NA -	Non-Callable 09/01/2035	4.72 1.50	104.74 2.88	100.55 3.86	398,598 382,647	(15,951) (4.00%)

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21	3128QLRC7 MBS Float	AFS FH99AR 1H2583 2.3	04/24/2007	4,000,000 25,734	2.37 01/01/2036	NA -	Non-Callable 01/01/2036	4.49 1.48	107.10 2.25	105.48 2.62	27,561 27,145	(416) (1.51%)
22	31408EQ39 MBS Float	AFS FN99AR 849274 1.6	08/23/2006	6,575,000 25,858	1.63 01/01/2036	NA -	Non-Callable 01/01/2036	4.74 1.73	102.21 3.04	99.11 3.78	26,428 25,628	(800) (3.03%)
23	31408G7J0 MBS Float	AFS FN99AR 851497 1.6	09/21/2006	3,050,000 39,994	1.66 02/01/2036	NA -	Non-Callable 02/01/2036	4.51 1.44	102.70 2.49	102.11 2.63	41,072 40,838	(234) (0.57%)
24	31409UTA3 MBS Float	AFS FN99AR 879045 2.3	11/30/2006	10,395,108 90,598	2.37 03/01/2036	NA -	Non-Callable 03/01/2036	5.04 1.79	104.14 3.00	102.78 3.30	94,352 93,119	(1,233) (1.31%)
25	31349T6B2 MBS Float	AFS FH99AR 782666 2.6	08/23/2006	5,030,473 136,317	2.69 04/01/2036	NA -	Non-Callable 04/01/2036	4.70 1.79	100.01 4.00	98.67 4.33	136,336 134,500	(1,836) (1.35%)
26	31410AEP7 MBS Float	AFS FN99AR 883142 2.2	09/21/2006	12,075,102 79,738	2.21 06/01/2036	NA -	Non-Callable 06/01/2036	4.93 1.44	105.34 3.19	99.79 4.48	83,998 79,566	(4,431) (5.28%)
27	3128JRQQ2 MBS Float	AFS FH99AR 847663 2.2	12/29/2006	10,000,000 98,358	2.29 11/01/2036	NA -	Non-Callable 11/01/2036	5.60 1.91	105.14 2.97	103.99 3.20	103,417 102,285	(1,132) (1.09%)
28	3128NGF34 MBS Float	AFS FH99AR 1H1386 2.4	06/21/2007	5,000,000 46,529	2.49 03/01/2037	NA -	Non-Callable 03/01/2037	5.43 1.76	105.17 2.92	103.52 3.25	48,937 48,165	(772) (1.58%)
29	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 1.6	05/24/2007	10,000,000 92,372	1.63 04/01/2037	NA -	Non-Callable 04/01/2037	4.97 1.34	103.74 2.92	102.69 3.15	95,827 94,854	(973) (1.02%)
30	31413B3Q2 MBS Float	AFS FN99AR 941007 1.9	08/10/2007	10,000,000 56,011	1.96 07/01/2037	NA -	Non-Callable 07/01/2037	5.34 1.49	100.14 4.16	99.72 4.26	56,091 55,852	(239) (0.43%)
<b>Total: MBS Float</b>				<b>159,677,002</b>	<b>2.03</b>	<b>04/02/2035</b>	<b>04/02/2035</b>	<b>4.50</b>	<b>103.78</b>	<b>101.32</b>	<b>1,581,226</b>	<b>(37,825)</b>
31	FL PALM 051722 Other	AFS FL PALM 05/17/22	08/23/2021	10,006,877 10,006,877	0.10 05/17/2022	NA -	Non-Callable 05/17/2022	0.05 0.05	100.00 0.10	100.00 0.10	10,006,877 10,006,877	-
32	CD - Bank United Other	AFS CD - Bank United -	05/20/2021	20,028,379 20,028,379	0.15 05/20/2022	NA -	Non-Callable 05/20/2022	0.06 0.06	100.00 0.15	100.00 0.15	20,028,379 20,028,379	-
33	SBAFLPRIME Other	AFS Florida Prime/SBA	04/30/2022	69,989,894 69,989,894	0.45 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.45	100.00 0.45	69,989,894 69,989,894	-
34	FLCLASS Other	AFS FLCLASS Money Mark	04/30/2022	5,383,982 5,383,982	0.47 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.47	100.00 0.47	5,383,982 5,383,982	-
35	QPD City Other	AFS City National Bank	04/30/2022	54,929,263 54,929,263	0.50 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.50	100.00 0.50	54,929,263 54,929,263	-
36	CDCent0522 Other	AFS CD - Centennial Ba	05/31/2019	21,632,635 21,632,635	2.70 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 2.70	100.00 2.70	21,632,635 21,632,635	-
37	SunTrust Other	AFS SunTrust Premier C	04/30/2022	10,984,930 10,984,930	0.20 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.20	100.00 0.20	10,984,930 10,984,930	-
38	FLGITF Other	AFS Florida Trust Day	04/30/2022	5,217,457 5,217,457	0.42 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.42	100.00 0.42	5,217,457 5,217,457	-
39	QPD Ameris Bank Money Market Other	AFS Ameris Bank Money	04/30/2022	11,023 11,023	0.35 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.35	100.00 0.35	11,023 11,023	-

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40	FLE190920 Other	AFS FL PALM (SunRail)	04/30/2022	270,825 270,825	0.46 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.46	100.00 0.46	270,825 270,825	- -
41	QPD FL Other	AFS Synovus Bank Money	04/30/2022	7,819 7,819	0.12 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.12	100.00 0.12	7,819 7,819	- -
42	QPD CENT Other	AFS Centennial Bank Mo	04/30/2022	10,441 10,441	0.20 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.20	100.00 0.20	10,441 10,441	- -
43	QPD MM Other	AFS Bank United Money	04/30/2022	8,810 8,810	0.40 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.40	100.00 0.40	8,810 8,810	- -
44	WELLSFARGO Other	AFS Allspring (formerl)	04/30/2022	1,891,666 1,891,666	0.24 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.24	100.00 0.24	1,891,666 1,891,666	- -
45	FL SAFE Other	AFS FL SAFE - Money M	04/30/2022	2,007,391 2,007,391	0.36 05/31/2022	NA -	Non-Callable 05/31/2022	0.08 0.09	100.00 0.36	100.00 0.36	2,007,391 2,007,391	- -
46	FL PALM 060122 Other	AFS FL PALM 060122	07/27/2021	10,010,663 10,010,663	0.14 06/01/2022	NA -	Non-Callable 06/01/2022	0.09 0.09	100.00 0.14	100.00 0.14	10,010,663 10,010,663	- -
47	CD - Ameris 18 mth Other	AFS CD - Ameris Bank -	12/03/2020	10,418,716 10,418,716	0.25 06/03/2022	NA -	Non-Callable 06/03/2022	0.09 0.09	100.00 0.25	100.00 0.25	10,418,716 10,418,716	- -
48	FL PALM 070122 Other	AFS FL PALM 07/01/22	01/04/2022	7,505,770 7,505,770	0.24 07/01/2022	NA -	Non-Callable 07/01/2022	0.17 0.17	100.00 0.24	100.00 0.24	7,505,770 7,505,770	- -
49	FL PALM 090622 Other	AFS FL PALM 09/06/22	12/10/2021	10,013,227 10,013,227	0.34 09/06/2022	NA -	Non-Callable 09/06/2022	0.35 0.36	100.00 0.34	100.00 0.34	10,013,227 10,013,227	- -
50	FL PALM 093022 Other	AFS FL PALM 09/30/22	01/04/2022	10,010,258 10,010,258	0.32 09/30/2022	NA -	Non-Callable 09/30/2022	0.42 0.42	100.00 0.32	100.00 0.32	10,010,258 10,010,258	- -
51	CD - Axiom Bank 36 Other	AFS CD - Axiom Bank -	10/23/2019	10,578,929 10,578,929	2.25 10/23/2022	NA -	Non-Callable 10/23/2022	0.48 0.48	100.00 2.25	100.00 2.25	10,578,929 10,578,929	- -
52	FL PALM 111022 Other	AFS FL PALM 11/10/2022	11/10/2021	10,022,192 10,022,192	0.27 11/10/2022	NA -	Non-Callable 11/10/2022	0.53 0.54	100.00 0.27	100.00 0.27	10,022,192 10,022,192	- -
53	FL PALM 12/1/22 Other	AFS FL PALM 12/1/22	03/11/2022	18,033,451 18,033,451	1.33 12/01/2022	NA -	Non-Callable 12/01/2022	0.59 0.59	100.00 1.33	100.00 1.33	18,033,451 18,033,451	- -
54	FL PLAM 12/1/22 Other	AFS FL PALM 12/1/22	12/01/2021	20,024,822 20,024,822	0.30 12/01/2022	NA -	Non-Callable 12/01/2022	0.59 0.59	100.00 0.30	100.00 0.30	20,024,822 20,024,822	- -
55	FL PALM 12/6/22 Other	AFS FL PALM 12/6/22	12/07/2021	15,022,048 15,022,048	0.37 12/06/2022	NA -	Non-Callable 12/06/2022	0.60 0.61	100.00 0.37	100.00 0.37	15,022,048 15,022,048	- -
56	FL PALM 010623 Other	AFS FL PALM 01/06/23	01/13/2022	20,035,507 20,035,507	0.60 01/06/2023	NA -	Non-Callable 01/06/2023	0.68 0.69	100.00 0.60	100.00 0.60	20,035,507 20,035,507	- -
57	FL PALM 020623 Other	AFS FL PALM 2/6/23	02/10/2022	20,045,151 20,045,151	1.03 02/06/2023	NA -	Non-Callable 02/06/2023	0.77 0.78	100.00 1.03	100.00 1.03	20,045,151 20,045,151	- -
58	FL PALM 040523 Other	AFS FL PALM 04/05/23	04/05/2022	20,058,092 20,058,092	2.12 04/05/2023	NA -	Non-Callable 04/05/2023	0.93 0.93	100.00 2.12	100.00 2.12	20,058,092 20,058,092	- -
59	CD - Axiom Bank Other	AFS CD - Axiom Bank -	09/25/2019	20,940,565 20,940,565	0.50 09/25/2023	NA -	Non-Callable 09/25/2023	1.40 1.41	100.00 0.50	100.00 0.50	20,940,565 20,940,565	- -

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Total: Other				405,100,783	0.72			0.36	100.00	100.00	405,100,783	-
				405,100,783	09/08/2022		09/08/2022	0.36	0.72	0.72	405,100,783	-
60	Treasury	912828XD7 AFS UNITED STATES TREA	06/29/2021	15,000,000	1.88	05/31/2022	NA Non-Callable	0.08	101.19	100.09	15,178,125	(164,063)
				15,000,000	0.72	05/31/2022	-	0.09	(11.84)	0.77	15,014,063	(1.08%)
61	Treasury	912828XQ8 AFS UNITED STATES TREA	01/28/2022	20,000,000	2.00	07/31/2022	NA Non-Callable	0.25	100.81	100.27	20,161,719	(108,595)
				20,000,000	0.72	07/31/2022	-	0.25	(1.17)	0.95	20,053,124	(0.54%)
62	Treasury	9128282S8 AFS UNITED STATES TREA	01/28/2022	20,000,000	1.63	08/31/2022	NA Non-Callable	0.33	100.67	100.14	20,133,594	(105,470)
				20,000,000	0.72	08/31/2022	-	0.34	(0.37)	1.20	20,028,124	(0.52%)
63	Treasury	912828M49 AFS UNITED STATES TREA	02/24/2022	10,000,000	1.88	10/31/2022	NA Non-Callable	0.50	100.70	100.20	10,069,922	(49,610)
				10,000,000	0.72	10/31/2022	-	0.51	0.47	1.47	10,020,312	(0.49%)
64	Treasury	912828M80 AFS UNITED STATES TREA	02/24/2022	15,000,000	2.00	11/30/2022	NA Non-Callable	0.58	100.79	100.23	15,118,945	(83,788)
				15,000,000	0.72	11/30/2022	-	0.59	0.64	1.60	15,035,157	(0.55%)
65	Treasury	912828P38 AFS UNITED STATES TREA	02/24/2022	10,000,000	1.75	01/31/2023	NA Non-Callable	0.75	100.62	99.91	10,062,109	(71,484)
				10,000,000	0.72	01/31/2023	-	0.76	0.92	1.87	9,990,625	(0.71%)
66	Treasury	912810EP9 AFS UNITED STATES TREA	09/10/1993	3,000,000	7.13	02/15/2023	NA Non-Callable	0.79	109.42	103.97	3,282,656	(163,594)
				3,000,000	0.72	02/15/2023	-	0.79	(4.37)	2.06	3,119,063	(4.98%)
67	Treasury	91282CBN0 AFS UNITED STATES TREA	08/03/2021	15,000,000	0.13	02/28/2023	NA Non-Callable	0.83	99.92	98.48	14,988,282	(215,625)
				15,000,000	0.13	02/28/2023	-	0.84	0.22	1.97	14,772,657	(1.44%)
68	Treasury	91282CBN0 AFS UNITED STATES TREA	12/21/2021	10,000,000	0.13	02/28/2023	NA Non-Callable	0.83	99.70	98.48	9,969,922	(121,484)
				10,000,000	0.13	02/28/2023	-	0.84	0.49	1.97	9,848,438	(1.22%)
69	Treasury	91282CBU4 AFS UNITED STATES TREA	03/24/2022	20,000,000	0.13	03/31/2023	NA Non-Callable	0.92	98.56	98.25	19,711,719	(61,719)
				20,000,000	0.13	03/31/2023	-	0.92	1.71	2.06	19,650,000	(0.31%)
70	Treasury	91282CBX8 AFS UNITED STATES TREA	12/21/2021	10,000,000	0.13	04/30/2023	NA Non-Callable	1.00	99.55	98.02	9,955,469	(153,907)
				10,000,000	0.13	04/30/2023	-	1.01	0.57	2.14	9,801,562	(1.55%)
71	Treasury	9128284S6 AFS UNITED STATES TREA	03/24/2022	20,000,000	2.75	05/31/2023	NA Non-Callable	1.08	101.21	100.56	20,241,406	(128,906)
				20,000,000	0.72	05/31/2023	-	1.07	1.62	2.22	20,112,500	(0.64%)
72	Treasury	91282CCK5 AFS UNITED STATES TREA	06/30/2021	20,000,000	0.13	06/30/2023	NA Non-Callable	1.17	99.83	97.53	19,965,624	(459,374)
				20,000,000	0.13	06/30/2023	-	1.17	0.27	2.28	19,506,250	(2.30%)

CUSIP #	FAS 115 Sector	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 %
91282CCN9	Treasury	AFS UNITED STATES TREA	01/28/2022	10,000,000	0.13	NA	Non-Callable	1.25	98.70	97.20	9,869,922	(149,610)
73				10,000,000	07/31/2023	-	07/31/2023	1.26	1.17	2.40	9,720,312	(1.52%)
91282CCN9	Treasury	AFS UNITED STATES TREA	12/21/2021	15,000,000	0.13	NA	Non-Callable	1.25	99.32	97.20	14,898,633	(318,165)
74				15,000,000	07/31/2023	-	07/31/2023	1.26	0.67	2.40	14,580,468	(2.14%)
91282CCU3	Treasury	AFS UNITED STATES TREA	01/28/2022	15,000,000	0.13	NA	Non-Callable	1.33	98.57	96.95	14,786,133	(243,165)
75				15,000,000	08/31/2023	-	08/31/2023	1.35	1.21	2.46	14,542,968	(1.64%)
91282CCU3	Treasury	AFS UNITED STATES TREA	12/21/2021	15,000,000	0.13	NA	Non-Callable	1.33	99.24	96.95	14,886,328	(343,360)
76				15,000,000	08/31/2023	-	08/31/2023	1.35	0.70	2.46	14,542,968	(2.31%)
91282CDD0	Treasury	AFS UNITED STATES TREA	04/29/2022	10,000,000	0.38	NA	Non-Callable	1.50	96.99	96.84	9,699,219	(14,844)
77				10,000,000	10/31/2023	-	10/31/2023	1.51	2.43	2.53	9,684,375	(0.15%)
91282CDM0	Treasury	AFS UNITED STATES TREA	04/29/2022	10,000,000	0.50	NA	Non-Callable	1.58	96.94	96.80	9,694,141	(14,453)
78				10,000,000	11/30/2023	-	11/30/2023	1.59	2.48	2.58	9,679,688	(0.15%)
91282CCG4	Treasury	AFS UNITED STATES TREA	06/28/2021	20,000,000	0.25	NA	Non-Callable	2.13	99.44	94.86	19,887,500	(915,624)
79				20,000,000	06/15/2024	-	06/15/2024	2.09	0.52	2.76	18,971,876	(4.60%)
<b>Total: Treasury</b>				283,000,000	0.98			0.96	99.85	98.50	282,561,367	(3,886,838)
				283,000,000	04/18/2023		04/18/2023	0.97	(0.03)	1.97	278,674,529	(1.38%)
<b>Total</b>				847,777,785	0.83			0.61	99.94	99.38	689,243,376	(3,924,663)
				689,624,430	12/18/2022		12/18/2022	0.61	0.42	1.23	685,318,713	(0.57%)



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