

Seminole County Board of  
County Commissioners  
Sanford, FL

Portfolio Performance Review  
May 31, 2023



**Truist Securities**

**Jon Cantrell - CFA**  
Director  
Head of Fixed Income Strategies  
and Analytics

901-842-3704  
*Jon.Cantrell@truist.com*

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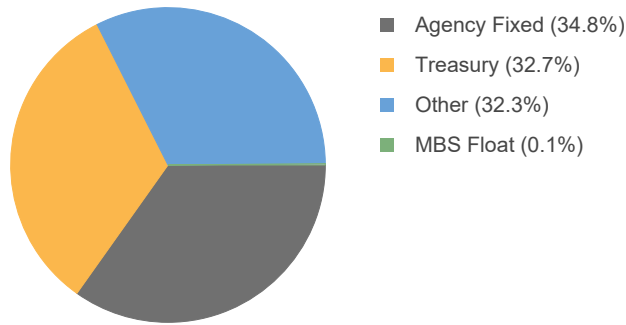
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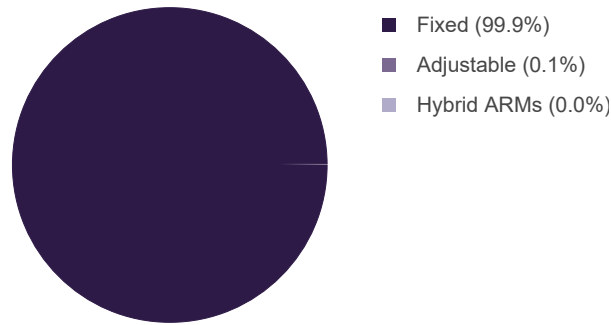
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Brian Ginter  
Vice President  
Fixed Income Strategies

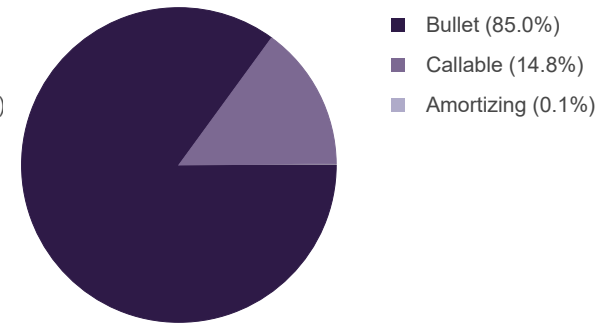
Sector Allocation



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	292,525,000	288,477,369	288,828,023	350,654	100%	5.98	1.05	0.96	(0.06)	(3.11)	5.22	5.98	1.05
MBS Float	1,215,683	1,231,698	1,220,630	(11,067)	100%	6.01	3.60	1.29	(0.13)	(4.44)	6.31	6.45	5.93
Treasury	275,000,000	263,177,852	267,307,032	4,129,180	100%	11.38	0.76	0.73	0.01	(2.14)	5.23	11.38	0.76
Other	271,240,259	271,240,259	271,240,259	-	100%	4.99	0.15	0.15	0.00	(0.45)	4.99	4.99	0.15
<b>Totals/Averages</b>	<b>839,980,942</b>	<b>824,127,178</b>	<b>828,595,944</b>	<b>4,468,766</b>	<b>100%</b>	<b>7.38</b>	<b>0.67</b>	<b>0.62</b>	<b>(0.02)</b>	<b>(1.93)</b>	<b>5.15</b>	<b>7.38</b>	<b>0.67</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	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	0.27 0.27	98.31 8.75	99.20 5.37	9,831,380 9,919,760	88,380 0.90%
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	0.38 0.38	96.13 10.57	97.96 5.44	14,419,250 14,694,330	275,080 1.91%
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	0.42 0.41	95.57 11.19	97.77 5.48	19,113,222 19,554,320	441,098 2.31%
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	0.46 0.46	95.78 9.58	97.55 5.46	14,366,433 14,631,990	265,557 1.85%
5	3133EN2X7 Agency Fixed	AFS Federal Farm Credi	11/23/2022	10,000,000 10,000,000	5.04 02/23/2024	06/05/2023 100.00	American 02/23/2024	0.73 0.53	100.00 5.01	99.60 5.60	10,000,000 9,959,910	(40,090) (0.40%)
6	3133EN2X7 Agency Fixed	AFS Federal Farm Credi	11/23/2022	10,000,000 10,000,000	5.04 02/23/2024	06/05/2023 100.00	American 02/23/2024	0.73 0.53	100.00 5.01	99.60 5.60	10,000,000 9,959,910	(40,090) (0.40%)
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	0.77 0.74	99.80 5.00	99.54 5.35	14,970,405 14,931,240	(39,165) (0.26%)
8	3130APYA7 Agency Fixed	AFS Fed Home Loan Bk	01/26/2023	19,525,000 19,525,000	1.04 06/14/2024	06/14/2023 100.00	Bermudan 06/14/2024	1.04 0.99	95.14 5.94	95.69 5.36	18,575,109 18,684,097	108,989 0.59%
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	1.16 1.09	97.87 5.12	97.95 5.04	19,573,660 19,590,060	16,400 0.08%
10	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	1.29 1.20	100.64 4.35	99.90 4.95	20,128,400 19,980,460	(147,940) (0.73%)
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	1.29 1.20	100.49 4.47	99.90 4.95	20,097,800 19,980,460	(117,340) (0.58%)
12	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 03/31/2024	0.83 0.67	100.00 5.28	99.58 5.62	15,000,000 14,937,405	(62,595) (0.42%)
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	1.47 1.38	99.90 4.57	99.38 4.94	12,986,870 12,920,011	(66,859) (0.51%)
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	1.54 1.41	100.12 4.54	99.71 4.82	10,012,300 9,971,470	(40,830) (0.41%)
15	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	1.33 1.17	99.05 4.63	98.09 5.27	19,810,000 19,618,220	(191,780) (0.97%)
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	1.61 1.49	99.75 4.66	99.58 4.77	14,962,591 14,937,660	(24,931) (0.17%)
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	1.79 1.66	99.18 5.10	100.00 4.62	14,877,450 14,999,985	122,535 0.82%
18	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 12/12/2024	1.53 1.41	98.35 4.82	97.59 5.15	14,752,500 14,638,830	(113,670) (0.77%)
19	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	0.89 0.79	100.00 5.35	99.45 5.62	15,000,000 14,917,905	(82,095) (0.55%)
Total: Agency Fixed				292,525,000	3.50			1.05	98.62	98.75	288,477,369	350,654
				292,525,000	08/23/2024		06/16/2024	0.96	5.98	5.22	288,828,023	0.12%

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20	36202KME2 MBS Float	AFS G2AR 008457 2.6	07/22/1998	2,461,551 823	2.63 07/20/2024	NA -	Non-Callable 07/20/2024	0.51 0.45	98.08 6.67	97.50 7.89	807 802	(5) (0.60%)
21	36202KPD1 MBS Float	AFS G2AR 008520 2.7	06/22/1995	2,022,030 1,232	2.75 10/20/2024	NA -	Non-Callable 10/20/2024	0.61 0.55	97.87 6.40	97.99 6.19	1,206 1,207	1 0.11%
22	31380LKE7 MBS Float	AFS FN99AR 443193 4.3	12/23/1998	3,500,000 6,960	4.34 11/01/2027	NA -	Non-Callable 11/01/2027	1.16 0.84	98.69 6.63	98.81 6.51	6,869 6,877	8 0.12%
23	36225CKE5 MBS Float	AFS G2AR 080292 2.8	10/25/1999	4,000,000 4,192	2.88 06/20/2029	NA -	Non-Callable 06/20/2029	2.34 1.41	97.39 6.04	98.38 5.56	4,083 4,124	41 1.01%
24	31383K6X0 MBS Float	AFS FN99AR 505886 4.1	08/25/1999	3,000,000 12,488	4.14 07/01/2029	NA -	Non-Callable 07/01/2029	2.12 1.04	99.84 6.78	100.38 6.49	12,467 12,535	68 0.54%
25	31295KN83 MBS Float	AFS FH99AR 786715 3.8	11/24/1999	1,856,783 17,157	3.88 07/01/2029	NA -	Non-Callable 07/01/2029	2.32 1.13	99.20 6.85	99.78 6.56	17,020 17,120	100 0.59%
26	31384VQU9 MBS Float	AFS FN99AR 535167 4.2	05/23/2001	5,721,120 9,963	4.28 01/01/2030	NA -	Non-Callable 01/01/2030	2.21 1.11	98.89 6.73	99.40 6.47	9,852 9,903	50 0.51%
27	36225CNP7 MBS Float	AFS G2AR 080397 3.0	05/24/2000	4,000,000 5,039	3.00 04/20/2030	NA -	Non-Callable 04/20/2030	2.77 1.50	98.94 5.56	98.13 5.89	4,986 4,945	(41) (0.82%)
28	36225CSM9 MBS Float	AFS G2AR 080523 2.6	08/23/2001	1,434,669 8,794	2.63 07/20/2031	NA -	Non-Callable 07/20/2031	3.13 1.68	97.69 5.57	97.18 5.75	8,591 8,545	(45) (0.53%)
29	36225CSZ0 MBS Float	AFS G2AR 080535 2.6	08/23/2001	3,567,526 17,796	2.63 08/20/2031	NA -	Non-Callable 08/20/2031	3.12 1.68	97.69 5.57	97.18 5.75	17,386 17,294	(91) (0.53%)
30	36225CTZ9 MBS Float	AFS G2AR 080567 3.6	02/25/2002	5,007,640 31,148	3.63 01/20/2032	NA -	Non-Callable 01/20/2032	3.35 1.52	98.76 5.50	95.49 6.65	30,761 29,743	(1,017) (3.31%)
31	31391BC39 MBS Float	AFS FN99AR 661690 4.1	09/25/2002	5,000,000 50,528	4.19 09/01/2032	NA -	Non-Callable 09/01/2032	3.49 1.54	103.86 5.23	103.02 5.49	52,477 52,057	(420) (0.80%)
32	31402KUQ5 MBS Float	AFS FN99AR 731491 4.3	09/30/2003	4,000,000 20,837	4.39 10/01/2033	NA -	Non-Callable 10/01/2033	3.18 1.35	100.52 6.77	101.16 6.53	20,945 21,078	133 0.64%
33	31404CMN7 MBS Float	AFS FN99AR 764565 4.2	11/23/2004	5,000,000 185,986	4.46 06/01/2034	NA -	Non-Callable 06/01/2034	3.01 1.14	101.29 5.70	99.86 6.24	188,388 185,719	(2,669) (1.42%)
34	31349TWL1 MBS Float	AFS FH99AR 782451 4.3	07/24/2006	6,450,000 15,857	4.38 10/01/2034	NA -	Non-Callable 10/01/2034	2.91 1.16	102.35 5.61	101.92 5.77	16,230 16,161	(68) (0.42%)
35	3128QJG26 MBS Float	AFS FH99AR 1G1117 3.9	11/21/2007	15,000,000 319,366	3.98 09/01/2035	NA -	Non-Callable 09/01/2035	3.72 1.30	101.45 6.11	100.30 6.48	324,010 320,308	(3,701) (1.14%)
36	3128QLRC7 MBS Float	AFS FH99AR 1H2583 4.3	04/24/2007	4,000,000 17,111	4.37 01/01/2036	NA -	Non-Callable 01/01/2036	3.19 1.26	101.31 5.96	100.44 6.27	17,336 17,186	(150) (0.86%)
37	31408EQ39 MBS Float	AFS FN99AR 849274 3.6	08/23/2006	6,575,000 23,842	3.63 01/01/2036	NA -	Non-Callable 01/01/2036	3.82 1.28	99.78 6.21	98.66 6.56	23,789 23,523	(266) (1.12%)
38	31408G7J0 MBS Float	AFS FN99AR 851497 3.6	09/21/2006	3,050,000 37,461	3.66 02/01/2036	NA -	Non-Callable 02/01/2036	2.97 1.10	101.08 5.74	100.79 5.85	37,865 37,758	(108) (0.28%)
39	31409UTA3 MBS Float	AFS FN99AR 879045 4.3	11/30/2006	10,395,108 78,401	4.37 03/01/2036	NA -	Non-Callable 03/01/2036	4.29 1.36	101.24 6.36	101.05 6.41	79,370 79,227	(143) (0.18%)

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40	31349T6B2 MBS Float	AFS FH99AR 782666 4.6	08/23/2006	5,030,473 127,254	4.69 04/01/2036	NA -	Non-Callable 04/01/2036	3.43 1.23	101.60 5.95	100.95 6.16	129,291 128,465	(827) (0.64%)
41	3128JRQQ2 MBS Float	AFS FH99AR 847663 4.2	12/29/2006	10,000,000 89,368	4.28 11/01/2036	NA -	Non-Callable 11/01/2036	5.24 1.56	104.03 5.90	102.84 6.17	92,972 91,905	(1,067) (1.15%)
42	3128NGF34 MBS Float	AFS FH99AR 1H1386 4.4	06/21/2007	5,000,000 29,470	4.45 03/01/2037	NA -	Non-Callable 03/01/2037	3.95 1.39	101.38 6.20	99.34 6.81	29,875 29,276	(599) (2.00%)
43	3128QJ3C8 MBS Float	AFS FH99AR 1G1695 4.6	05/24/2007	10,000,000 51,534	4.65 04/01/2037	NA -	Non-Callable 04/01/2037	3.09 1.15	99.65 6.08	98.67 6.45	51,353 50,850	(503) (0.98%)
44	31413B3Q2 MBS Float	AFS FN99AR 941007 3.9	08/10/2007	10,000,000 53,078	5.96 07/01/2037	NA -	Non-Callable 07/01/2037	4.81 1.23	101.30 6.70	101.78 6.57	53,768 54,021	252 0.47%
<b>Total: MBS Float</b>				136,071,900	4.27			3.60	101.32	100.43	1,231,698	(11,067)
				1,215,683	03/20/2035		03/20/2035	1.29	6.01	6.31	1,220,630	(0.90%)
45	FL PALM 060123 Other	AFS FL PALM 060123	06/01/2022	10,288,179 10,288,179	2.76 06/01/2023	NA -	Non-Callable 06/01/2023	0.00 0.00	100.00 2.76	100.00 2.76	10,288,179 10,288,179	-
46	FL PALM 060223 Other	AFS FL PALM 06/02/2023	12/05/2022	10,363,903 10,363,903	5.09 06/02/2023	NA -	Non-Callable 06/02/2023	0.01 0.01	100.00 5.09	100.00 5.09	10,363,903 10,363,903	-
47	FL PALM 060223 Other	AFS FL PALM 060223	09/06/2022	10,307,074 10,307,074	3.83 06/02/2023	NA -	Non-Callable 06/02/2023	0.01 0.01	100.00 3.83	100.00 3.83	10,307,074 10,307,074	-
48	FL PALM 060723 Other	AFS FL PALM 06/07/23	12/07/2022	15,455,655 15,455,655	5.14 06/07/2023	NA -	Non-Callable 06/07/2023	0.02 0.02	100.00 5.14	100.00 5.14	15,455,655 15,455,655	-
49	FL PALM 062923 Other	AFS FL PALM 06/29/23	12/01/2022	20,574,130 20,574,130	5.14 06/29/2023	NA -	Non-Callable 06/29/2023	0.08 0.08	100.00 5.14	100.00 5.14	20,574,130 20,574,130	-
50	FLGITF Other	AFS Florida Trust Day	05/31/2023	5,402,546 5,402,546	4.99 06/30/2023	NA -	Non-Callable 06/30/2023	0.08 0.08	100.00 4.99	100.00 4.99	5,402,546 5,402,546	-
51	WELLSFARGO Other	AFS Allspring (formerl	05/31/2023	1,956,340 1,956,340	4.97 06/30/2023	NA -	Non-Callable 06/30/2023	0.08 0.08	100.00 4.97	100.00 4.97	1,956,340 1,956,340	-
52	FLE190920 Other	AFS FL PALM (SunRail E	05/31/2023	24,911 24,911	5.14 06/30/2023	NA -	Non-Callable 06/30/2023	0.08 0.08	100.00 5.14	100.00 5.14	24,911 24,911	-
53	FL PALM 063023 Other	AFS FL PALM 06/30/23	07/01/2022	7,758,944 7,758,944	3.63 06/30/2023	NA -	Non-Callable 06/30/2023	0.08 0.08	100.00 3.63	100.00 3.63	7,758,944 7,758,944	-
54	Truist Other	AFS Truist Premier Che	05/31/2023	3,251 3,251	3.10 06/30/2023	NA -	Non-Callable 06/30/2023	0.08 0.08	100.00 3.10	100.00 3.10	3,251 3,251	-
55	FLCLASS Other	AFS FLCLASS Money Mark	05/31/2023	5,583,518 5,583,518	5.14 06/30/2023	NA -	Non-Callable 06/30/2023	0.08 0.08	100.00 5.14	100.00 5.14	5,583,518 5,583,518	-
56	QPD Ameris Bank Money Market Other	AFS Ameris Bank Money	05/31/2023	11,139 11,139	0.65 06/30/2023	NA -	Non-Callable 06/30/2023	0.08 0.08	100.00 0.65	100.00 0.65	11,139 11,139	-
57	QPD MM Other	AFS Bank United Money	05/31/2023	9,099 9,099	4.87 06/30/2023	NA -	Non-Callable 06/30/2023	0.08 0.08	100.00 4.87	100.00 4.87	9,099 9,099	-
58	SBAFLPRIME Other	AFS Florida Prime/SBA	05/31/2023	14,576,959 14,576,959	5.23 06/30/2023	NA -	Non-Callable 06/30/2023	0.08 0.08	100.00 5.23	100.00 5.23	14,576,959 14,576,959	-

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59	FLSTAR-LGIP Other	AFS FLSTAR - LGIP	05/31/2023	2,042,292	5.06	NA	Non-Callable	0.08	100.00	100.00	2,042,292	-
60	QPD FL Other	AFS Synovus Bank Money	05/31/2023	51,473,017	5.25	NA	Non-Callable	0.08	100.00	100.00	51,473,017	-
61	FL SAFE Other	AFS FL SAFE - Money M	05/31/2023	2,079,171	5.13	NA	Non-Callable	0.08	100.00	100.00	2,079,171	-
62	QPD CENT Other	AFS Centennial Bank Mo	05/31/2023	10,643	2.60	NA	Non-Callable	0.08	100.00	100.00	10,643	-
63	QPD City Other	AFS City National Bank	05/31/2023	56,940,508	5.18	NA	Non-Callable	0.08	100.00	100.00	56,940,508	-
64	FL PALM 10/02/23 Other	AFS FL PALM 10/02/23	01/06/2023	20,531,319	5.14	NA	Non-Callable	0.34	100.00	100.00	20,531,319	-
65	FL PALM 10/30/23 Other	AFS FL PALM 10/30/2023	04/05/2023	15,230,416	5.24	NA	Non-Callable	0.56	100.00	100.00	15,230,416	-
66	FL PALM 12/22/23 Other	AFS FL PALM 12/22/2023	04/05/2023	20,617,245	5.16	NA	Non-Callable	0.56	100.00	100.00	20,617,245	-
	<b>Total: Other</b>			<b>271,240,259</b>	<b>4.99</b>			<b>0.15</b>	<b>100.00</b>	<b>100.00</b>	<b>271,240,259</b>	<b>-</b>
67	91282CCK5 Treasury	AFS UNITED STATES TREA	06/30/2021	20,000,000	0.13	NA	Non-Callable	0.08	97.08	99.56	19,415,624	496,876
68	91282CCN9 Treasury	AFS UNITED STATES TREA	12/21/2021	15,000,000	0.13	NA	Non-Callable	0.17	96.69	99.13	14,503,125	365,625
69	91282CCN9 Treasury	AFS UNITED STATES TREA	01/28/2022	10,000,000	0.13	NA	Non-Callable	0.17	96.69	99.13	9,668,750	243,750
70	9128282D1 Treasury	AFS UNITED STATES TREA	05/26/2022	15,000,000	1.38	NA	Non-Callable	0.25	97.41	99.02	14,610,938	241,406
71	91282CCU3 Treasury	AFS UNITED STATES TREA	01/28/2022	15,000,000	0.13	NA	Non-Callable	0.25	96.30	98.70	14,444,532	360,936
72	91282CCU3 Treasury	AFS UNITED STATES TREA	12/21/2021	15,000,000	0.13	NA	Non-Callable	0.25	96.30	98.70	14,444,532	360,936
73	91282CDD0 Treasury	AFS UNITED STATES TREA	04/29/2022	10,000,000	0.38	NA	Non-Callable	0.42	95.88	97.95	9,587,500	207,812

#	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	04/29/2022	10,000,000 10,000,000	0.50 11/30/2023	NA -	Non-Callable 11/30/2023	0.50 0.49	95.72 9.47	97.63 5.38	9,571,875 9,762,500	190,625 1.99%
75	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	0.71 0.68	97.58 6.28	98.23 5.31	12,685,664 12,770,469	84,805 0.67%
76	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	0.75 0.72	96.17 6.82	97.23 5.31	9,617,188 9,723,438	106,250 1.10%
77	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	0.83 0.80	97.00 5.99	97.55 5.29	9,700,000 9,754,688	54,688 0.56%
78	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	0.92 0.88	97.22 5.66	97.52 5.31	14,582,813 14,627,343	44,531 0.31%
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	0.96 0.92	93.69 7.20	95.36 5.29	14,053,125 14,303,907	250,782 1.78%
80	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	0.96 0.92	93.84 7.03	95.36 5.29	12,198,672 12,396,719	198,048 1.62%
81	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	1.00 0.95	97.13 5.49	97.34 5.26	9,712,500 9,734,375	21,875 0.23%
82	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	1.04 1.00	93.41 6.92	95.05 5.20	18,681,250 19,009,376	328,126 1.76%
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	1.21 1.14	96.45 5.45	96.94 5.01	12,537,891 12,601,875	63,984 0.51%
84	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	1.21 1.16	93.03 6.45	94.63 5.01	9,303,125 9,462,500	159,375 1.71%
85	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	1.29 1.24	92.77 6.30	94.34 4.95	9,276,562 9,434,375	157,813 1.70%
86	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	1.71 1.63	94.03 5.19	94.91 4.63	12,224,063 12,337,813	113,750 0.93%
87	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	1.96 1.87	95.06 4.80	95.66 4.47	12,358,125 12,435,313	77,188 0.62%



CUSIP #	FAS 115 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 %
				275,000,000	0.99			0.76	95.70	97.23	263,177,852	4,129,180
	Total: Treasury			275,000,000	03/04/2024		03/04/2024	0.73	11.38	5.23	267,307,032	1.57%
				974,837,159	3.18			0.67	98.11	98.64	824,127,178	4,468,766
	Total			839,980,942	02/26/2024		02/02/2024	0.62	7.38	5.15	828,595,944	0.54%

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