

# Investment Portfolio Summary

**Town of Addison**



**For the Quarter Ended**

**September 30, 2021**

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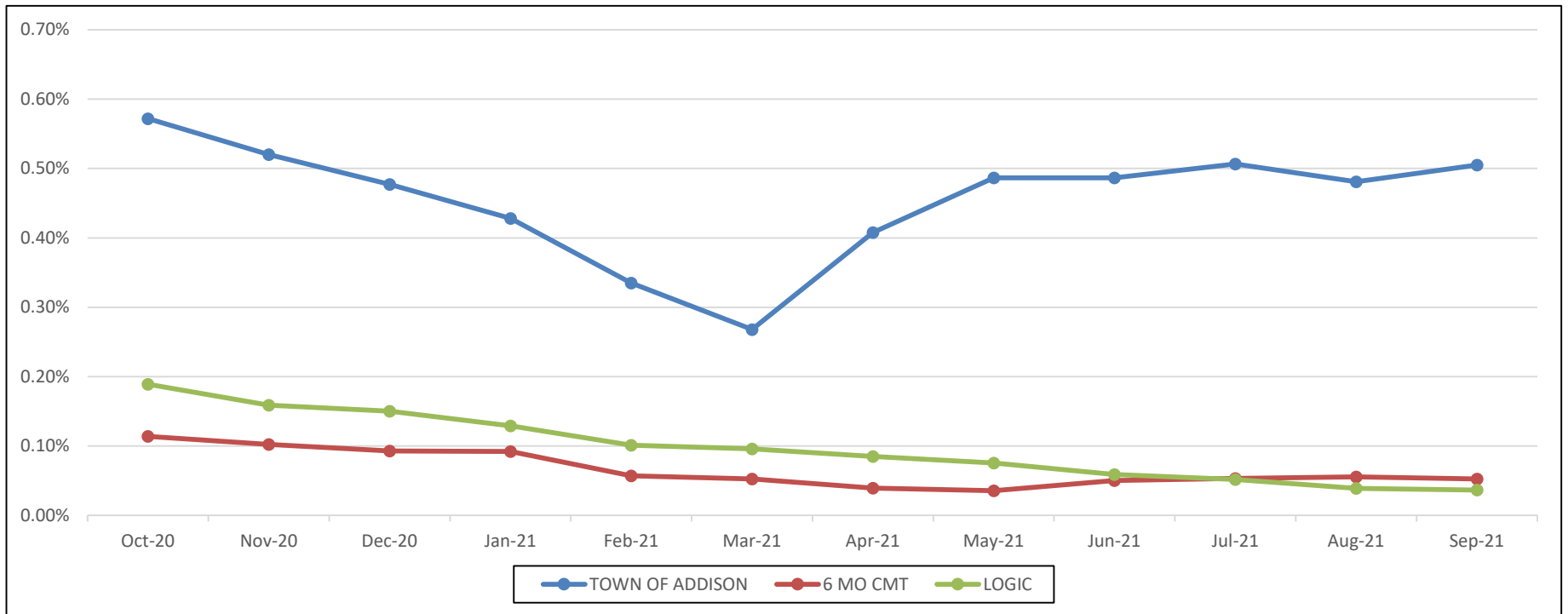
**For the Quarter Ended  
September 30, 2021**

This report is prepared for the **Town of Addison** (the "Entity") in accordance with Chapter 2256 of the Texas Public Funds Investment Act ("PFIA"). Section 2256.023(a) of the PFIA states that: "Not less than quarterly, the investment officer shall prepare and submit to the governing body of the entity a written report of the investment transactions for all funds covered by this chapter for the preceding reporting period." This report is signed by the Entity's investment officers and includes the disclosures required in the PFIA. To the extent possible, market prices have been obtained from independent pricing sources.

The investment portfolio complied with the PFIA and the Entity's approved Investment Policy and Strategy throughout the period. All investment transactions made in the portfolio during this period were made on behalf of the Entity and were made in full compliance with the PFIA and the approved Investment Policy.

**Officer Names and Titles:**

	
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Name: Steven Glickman, CPA	Title: Chief Financial Officer
	
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Name: Amanda D. Turner, CPA	Title: Controller



**TOWN OF ADDISON**  
**Detail of Security Holdings**  
*As of 9/30/21*

Category	CUSIP	Settle Date	Sec. Type	Sec. Description	CPN (%)	Mty Date	Next Call	Call Type	Par Value	Purch Price	Orig Cost	Book Value	Days to Mty	WAM	YTM (%)
	LOGIC	9/30/2021	LGIP	LOGIC		10/1/2021			12,890,238.52	100.000	12,890,238.52	12,890,238.52	1	0.10	0.036
	TEXPOOL	9/30/2021	LGIP	TexPool		10/1/2021			1,000,080.52	100.000	1,000,080.52	1,000,080.52	1	0.01	0.028
	TEXSTAR	9/30/2021	LGIP	TexSTAR		10/1/2021			1,000,043.39	100.000	1,000,043.39	1,000,043.39	1	0.01	0.010
	TXCLASS	9/30/2021	LGIP	Texas CLASS		10/1/2021			28,591,241.60	100.000	28,591,241.60	28,591,241.60	1	0.23	0.044
HTM	473142QU4	5/6/2021	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.300	3/1/2022			110,000.00	100.000	110,000.00	110,000.00	152	0.14	0.300
HTM	114727VY3	5/3/2021	MUNICIPAL	Broome Cnty GO	1.000	4/29/2022			1,358,000.00	100.690	1,367,370.20	1,363,471.80	211	2.34	0.300
HTM	56042RH96	5/19/2021	MUNICIPAL	Maine Health Tax	0.359	7/1/2022	Anytime	M-W Call	200,000.00	100.000	200,000.00	200,000.00	274	0.45	0.359
HTM	052403GX4	11/12/2020	MUNICIPAL	Austin Comm Clg	5.000	8/1/2022			1,875,000.00	107.717	2,019,693.75	1,945,206.53	305	4.82	0.487
HTM	207580AN1	5/11/2021	MUNICIPAL	CT Green Bank Rev Bonds	0.350	11/15/2022			124,000.00	100.000	124,000.00	124,000.00	411	0.41	0.350
HTM	3133EFUJ4	4/9/2020	AGCY BULET	FFCB	2.150	12/29/2022			3,000,000.00	104.242	3,127,260.00	3,058,392.50	455	11.31	0.577
HTM	882669BR4	12/23/2020	MUNICIPAL	TX Pub Fin Auth	0.286	2/1/2023			2,000,000.00	100.000	2,000,000.00	2,000,000.00	489	7.95	0.286
HTM	473142QV2	5/6/2021	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.450	3/1/2023			260,000.00	100.000	260,000.00	260,000.00	517	1.09	0.450
HTM	3130ADRG9	3/13/2020	AGCY BULET	FHLB	2.750	3/10/2023			4,500,000.00	105.640	4,753,806.46	4,623,017.71	526	19.77	0.837
HTM	91435LAG2	9/29/2021	CD	Greenstate Credit Union	3.050	5/15/2023			240,000.00	103.960	249,504.00	249,487.83	592	1.20	0.600
HTM	427908EE4	4/29/2021	MUNICIPAL	County of Hernando	0.365	6/1/2023	Anytime	M-W Call	250,000.00	100.000	250,000.00	250,000.00	609	1.24	0.365
HTM	034577AK2	9/21/2021	CD	ANECA Federal Credit Union	3.200	6/21/2023			246,000.00	104.600	257,316.00	257,154.69	629	1.31	0.552
HTM	56042RJ29	5/19/2021	MUNICIPAL	Maine Health Tax	0.509	7/1/2023	Anytime	M-W Call	250,000.00	100.000	250,000.00	250,000.00	639	1.30	0.509
HTM	73358W4V3	5/3/2021	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	1.086	7/1/2023			1,000,000.00	101.570	1,015,700.00	1,012,720.13	639	5.26	0.356
HTM	3135G05R0	8/13/2020	AGCY CALL	FNMA	0.300	8/10/2023	8/10/2022	Quarterly	3,000,000.00	99.806	2,994,180.00	2,996,378.28	679	16.54	0.365
HTM	3130AJZJ1	8/31/2020	AGCY CALL	FHLB	0.320	8/25/2023	10/20/2021	Continuous	2,666,666.67	99.950	2,665,333.34	2,665,816.23	694	15.04	0.337
HTM	207580AP6	5/11/2021	MUNICIPAL	CT Green Bank Rev Bonds	0.550	11/15/2023			300,000.00	100.000	300,000.00	300,000.00	776	1.89	0.500
HTM	084244HX3	5/17/2021	MUNICIPAL	Berkeley Cnty Rev	0.886	12/1/2023			1,010,000.00	101.200	1,022,120.00	1,020,347.92	792	6.57	0.410
HTM	64763FTY5	7/22/2021	MUNICIPAL	New Orleans GO	5.000	12/1/2023			360,000.00	110.237	396,853.20	393,873.72	792	2.54	0.620
HTM	882669BS2	12/23/2020	MUNICIPAL	TX Pub Fin Auth	0.503	2/1/2024			1,000,000.00	100.000	1,000,000.00	1,000,000.00	854	6.94	0.503
HTM	473142QW0	5/6/2021	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.650	3/1/2024			200,000.00	100.000	200,000.00	200,000.00	883	1.44	0.650
HTM	20772GE61	4/21/2021	MUNICIPAL	State of Connecticut	5.730	3/15/2024	Anytime	M-W Call	1,205,000.00	115.038	1,386,207.90	1,358,575.82	897	9.91	0.500
HTM	3130AND72	7/29/2021	AGCY CALL	FHLB	0.430	4/29/2024	10/29/2021	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	942	7.66	0.430
HTM	427908EF1	4/29/2021	MUNICIPAL	County of Hernando	0.589	6/1/2024	Anytime	M-W Call	250,000.00	100.000	250,000.00	250,000.00	975	1.98	0.589
HTM	56042RJ37	5/19/2021	MUNICIPAL	Maine Health Tax	0.711	7/1/2024	Anytime	M-W Call	250,000.00	100.000	250,000.00	250,000.00	1005	2.04	0.711
HTM	927781VU5	5/6/2021	MUNICIPAL	Virginia ST Clg Bldg Auth Rev	4.750	9/1/2024	Anytime	M-W Call	755,000.00	113.547	857,279.85	844,963.78	1067	7.33	0.620
HTM	05580AD68	9/17/2021	CD	BMW Bank of North America	0.650	9/17/2024			245,000.00	100.000	245,000.00	245,000.00	1083	2.16	0.650
HTM	87165FA20	9/17/2021	CD	Synchrony Bank	0.650	9/17/2024			245,000.00	100.000	245,000.00	245,000.00	1083	2.16	0.650
HTM	64966H4M9	4/16/2021	MUNICIPAL	City of New York	5.047	10/1/2024	Anytime	Sink/M-W Call	5,560,000.00	111.074	6,175,714.40	6,062,811.68	747	36.82	0.559
HTM	20775C6C3	5/19/2021	MUNICIPAL	Connecticut St Housing Auth	2.097	11/15/2024			300,000.00	104.862	314,586.00	313,066.80	1142	2.91	0.684
HTM	207580AQ4	5/11/2021	MUNICIPAL	CT Green Bank Rev Bonds	0.850	11/15/2024			275,000.00	100.000	275,000.00	275,000.00	1142	2.55	0.850
HTM	3130AMJX1	6/9/2021	AGCY CALL	FHLB	0.650	12/9/2024	10/9/2021	Monthly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1166	14.22	0.650
HTM	365820HB8	7/22/2021	MUNICIPAL	Garfield Heights GO	3.100	12/15/2024	6/15/2023	Continuous	250,000.00	105.000	262,500.00	261,809.90	1172	2.49	1.582
HTM	3133EMZ70	9/22/2021	AGCY CALL	FFCB	0.480	2/10/2025	11/10/2021	Continuous	1,000,000.00	99.900	999,000.00	999,007.33	1229	9.98	0.510
HTM	57419TDX6	5/19/2021	MUNICIPAL	Maryland Community Dev	2.198	3/1/2025			265,000.00	105.260	278,939.00	277,603.63	1248	2.82	0.784
HTM	473142QX8	5/6/2021	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.950	3/1/2025			280,000.00	100.000	280,000.00	280,000.00	1248	2.84	0.950
HTM	3133EM3E0	9/22/2021	AGCY CALL	FFCB	0.610	5/23/2025	11/23/2021	Continuous	1,000,000.00	99.990	999,900.00	999,900.68	1331	10.82	0.613
HTM	57604TAB2	4/22/2021	MUNICIPAL	State of Mass Transportation	5.203	6/1/2025	Anytime	M-W Call	1,000,000.00	117.316	1,173,160.00	1,154,813.58	1340	12.58	0.900
HTM	91476PDR6	7/1/2021	MUNICIPAL	University Okla	3.023	7/1/2025	7/1/2022	Continuous	300,000.00	102.425	307,275.00	306,837.48	1370	3.42	2.383
HTM	882874KQ2	5/12/2021	MUNICIPAL	Texas Woman's University	4.000	7/1/2025			315,000.00	114.177	359,657.55	355,525.19	1370	3.96	0.530
HTM	20772KJX8	4/22/2021	MUNICIPAL	State of Connecticut	2.098	7/1/2025	Anytime	M-W Call	235,000.00	105.254	247,346.90	246,063.25	1370	2.74	0.820
HTM	3136G4A45	7/22/2020	AGCY CALL	FNMA	0.710	7/22/2025	10/22/2021	Quarterly	1,500,000.00	99.995	1,499,925.00	1,499,942.66	1391	16.96	0.711
HTM	345102PG6	4/21/2021	MUNICIPAL	Foothill-De Anza Community	0.906	8/1/2025	Anytime	M-W Call	700,000.00	100.811	705,677.00	705,093.78	1401	8.03	0.713
HTM	235308D75	4/22/2021	MUNICIPAL	Dallas ISD	4.000	8/15/2025			2,750,000.00	113.998	3,134,945.00	3,096,004.59	1415	35.61	0.700
HTM	150461M57	10/23/2020	MUNICIPAL	City of Cedar Park	2.950	8/15/2025			2,360,000.00	110.976	2,619,033.60	2,569,062.49	1415	29.55	0.630
HTM	3136G4N74	8/21/2020	AGCY CALL	FNMA	0.560	8/21/2025	2/21/2023	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1421	17.33	0.560
HTM	3136G4V59	8/27/2020	AGCY CALL	FNMA	0.625	8/27/2025	11/27/2021	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1427	17.40	0.625
HTM	3134GWUG9	9/24/2020	AGCY CALL	FHLMC	0.570	9/24/2025	12/24/2021	Quarterly	2,000,000.00	100.000	2,000,000.00	2,000,000.00	1455	23.66	0.570
HTM	088632CT9	4/20/2021	MUNICIPAL	Bi-State Development Agency	1.344	10/1/2025			1,525,000.00	101.536	1,548,424.00	1,546,109.17	1462	18.38	0.990
HTM	23542JQP3	4/19/2021	MUNICIPAL	City of Dallas Waterwork	1.007	10/1/2025			1,350,000.00	101.254	1,366,929.00	1,365,238.04	1462	16.23	0.720
HTM	64971M5K4	4/16/2021	MUNICIPAL	NYC Transit Fin Authority	5.075	11/1/2025	Anytime	M-W Call	520,000.00	118.156	614,411.20	605,052.55	1493	7.34	0.978
HTM	207580AR2	5/11/2021	MUNICIPAL	CT Green Bank Rev Bonds	1.200	11/15/2025			200,000.00	100.000	200,000.00	200,000.00	1507	2.45	1.200
HTM	3130AP2G9	9/30/2021	AGCY CALL	FHLB	0.750	12/30/2025	9/30/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1552	12.62	0.750
HTM	650009S20	4/22/2021	MUNICIPAL	NY Thruway Authority	2.406	1/1/2026	Anytime	M-W Call	400,000.00	105.955	423,820.00	421,624.10	1554	5.33	1.100
HTM	68189TBA3	6/15/2021	MUNICIPAL	Omaha NE Spl Oblg	6.400	2/1/2026	Anytime	Sink	795,000.00	111.697	887,991.15	876,002.49	733	5.22	1.150
HTM	419791YT9	4/23/2021	MUNICIPAL	Hawaii St	5.330	2/1/2026	Anytime	M-W Call	1,500,000.00	120.386	1,805,790.00	1,778,182.98	1585	22.91	0.950
HTM	64971WDP2	4/16/2021	MUNICIPAL	NYC Transit Fin Authority	3.780	2/1/2026	Anytime	M-W Call	700,000.00	108.848	761,936.00	756,210.75	1585	9.74	1.839
HTM	70914PME9	6/9/2021	MUNICIPAL	Penn St GO	4.650	2/15/2026	Anytime	Sink/M-W Call	1,800,000.00	110.848	1,995,264.00	1,973,747.20	916	14.70	0.700
HTM	894673TA0	5/6/2021	MUNICIPAL	Tredyffrin/Easttown School	1.159	2/15/2026			275,000.00	100.900	277,475.00	277,269.44	1599	3.60	0.965
HTM	067167YR1	4/29/2021	MUNICIPAL	Barbers Hill TX ISD GO	4.000	2/15/2026			500,000.00	114.513	572,565.00	566,286.70	1599	7.36	0.900
HTM	473142QY6	5/6/2021	MUNICIPAL	Jefferson Cnty Consol Sch Distr	1.200	3/1/2026			300,000.00	100.000	300,000.00	300,000.00	1613	3.93	1.200
HTM	61945DAZ4	4/22/2021	MUNICIPAL	Mosaic District Dev Authority	1.711	3/1/2026	Anytime	M-W Call	250,000.00	102.882	257,205.00	256,564.08	1613	3.36	1.100

Category	CUSIP	Settle Date	Sec. Type	Sec. Description	CPN (%)	Mty Date	Next Call	Call Type	Par Value	Purch Price	Orig Cost	Book Value	Days to Mty	WAM	YTM (%)
HTM	485106UX4	4/21/2021	MUNICIPAL	Kansas City	1.475	4/1/2026	Anytime	M-W Call	1,000,000.00	101.945	1,019,450.00	1,017,749.86	1644	13.60	1.070
HTM	46873TAD5	9/29/2021	MUNICIPAL	Jackson Energy Authority	3.400	4/1/2026	4/1/2023	Continuous	1,925,000.00	104.653	2,014,570.25	2,014,464.84	1644	26.92	2.307
HTM	6817126Z3	5/21/2021	MUNICIPAL	Omaha GO	0.983	4/15/2026			750,000.00	100.396	752,970.00	752,754.57	1658	10.15	0.900
HTM	3133EMXQ0	4/28/2021	AGCY CALL	FFCB	0.940	4/28/2026	4/28/2022	Continuous	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1671	13.58	0.940
HTM	3130AMDE9	5/12/2021	AGCY CALL	FHLB	0.500	5/12/2026	11/12/2021	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1685	20.55	1.191
HTM	83754LAX5	9/23/2021	MUNICIPAL	SD Educational Enhancement	1.495	6/1/2026	Anytime	M-W Call	1,000,000.00	100.815	1,008,150.00	1,008,112.38	1705	13.97	1.315
HTM	3130AMMJ8	6/9/2021	AGCY CALL	FHLB	0.400	6/9/2026	6/9/2023	One Time	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1713	13.93	1.053
HTM	3130AMMW9	6/10/2021	AGCY CALL	FHLB	0.500	6/10/2026	12/10/2021	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1714	20.90	1.194
HTM	56042RJ52	7/8/2021	MUNICIPAL	Maine Health & Higher Edu	1.304	7/1/2026	Anytime	M-W Call	200,000.00	101.229	202,458.00	202,346.75	1735	2.85	1.050
HTM	3130AN5K2	7/20/2021	AGCY CALL	FHLB	0.300	7/20/2026	7/20/2022	One Time	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1754	21.39	1.254
HTM	795451AK9	8/12/2021	CD	Sallie Mae Bank	1.100	8/11/2026			245,000.00	100.000	245,000.00	245,000.00	1776	3.54	1.100
HTM	38149MZJ5	9/8/2021	CD	Goldman Sachs Bank	1.050	9/8/2026			245,000.00	100.000	245,000.00	245,000.00	1804	3.59	1.050
HTM	856285XL0	9/28/2021	CD	State Bank of India	1.150	9/28/2026			245,000.00	100.000	245,000.00	245,000.00	1824	3.63	1.150
HTM	3130AP6D2	9/30/2021	AGCY CALL	FHLB	1.000	9/30/2026	3/30/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1826	14.84	1.000
<b>Total for Pooled Funds</b>									<b>120,196,270.70</b>	<b>102.878</b>	<b>123,655,296.78</b>	<b>123,010,269.91</b>		<b>716.45</b>	<b>0.505</b>

**TOWN OF ADDISON**  
**Change in Value**  
*From 06/30/2021 to 09/30/2021*

CUSIP	Security Type	Security Description	CPN	Maturity	6/30/2021			9/30/2021		
					Book Value	Market Value	YTM	Book Value	Market Value	YTM
CD-8603-3	CD	East West Bk CD	0.410%	7/28/2021	5,267,746.84	5,267,746.84	0.410%	-	-	0.000%
CD-8019-3	CD	East West Bk CD	0.380%	8/12/2021	5,182,832.37	5,182,832.37	0.380%	-	-	0.000%
LOGIC	LGIP	LOGIC		10/1/2021	21,793,615.60	21,793,615.60	0.059%	12,890,238.52	12,890,238.52	0.036%
TEXPOOL	LGIP	TexPool		10/1/2021	1,000,022.73	1,000,022.73	0.013%	1,000,080.52	1,000,080.52	0.028%
TEXSTAR	LGIP	TexSTAR		10/1/2021	1,000,018.39	1,000,018.39	0.010%	1,000,043.39	1,000,043.39	0.010%
TXCLASS	LGIP	Texas CLASS		10/1/2021	8,590,087.13	8,590,087.13	0.061%	28,591,241.60	28,591,241.60	0.044%
473142QU4	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.300%	3/1/2022	110,000.00	109,987.90	0.300%	110,000.00	110,001.10	0.300%
114727VY3	MUNICIPAL	Broome Cnty GO	1.000%	4/29/2022	1,365,843.02	1,365,482.58	0.300%	1,363,471.80	1,363,350.52	0.300%
56042RH96	MUNICIPAL	Maine Health Tax	0.359%	7/1/2022	200,000.00	200,120.00	0.359%	200,000.00	200,110.00	0.359%
052403GX4	MUNICIPAL	Austin Comm Clg, TX	5.000%	8/1/2022	1,966,258.65	1,969,875.00	0.487%	1,945,206.53	1,949,737.50	0.487%
207580AN1	MUNICIPAL	CT Green Bank Rev Bonds	0.350%	11/15/2022	124,000.00	123,960.32	0.350%	124,000.00	124,024.80	0.350%
3133EFUJ4	AGCY BULET	FFCB 2.150	2.150%	12/29/2022	3,070,094.10	3,089,334.00	0.577%	3,058,392.50	3,074,472.00	0.577%
882669BR4	MUNICIPAL	TX Pub Fin Auth	0.286%	2/1/2023	2,000,000.00	2,001,440.00	0.286%	2,000,000.00	2,001,000.00	0.286%
473142QV2	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.450%	3/1/2023	260,000.00	259,807.60	0.450%	260,000.00	259,911.60	0.450%
3130ADRG9	AGCY BULET	FHLB	2.750%	3/10/2023	4,644,251.30	4,692,213.00	0.837%	4,623,017.71	4,666,131.00	0.837%
91435LAG2	CD	Greenstate Credit Union	3.050%	5/15/2023	-	-	0.000%	249,487.83	250,829.76	0.600%
427908EE4	MUNICIPAL	County of Hernando	0.365%	6/1/2023	250,000.00	250,322.50	0.365%	250,000.00	250,347.50	0.365%
034577AK2	CD	ANECA Federal Credit Union	3.200%	6/21/2023	-	-	0.000%	257,154.69	258,315.25	0.552%
56042RJ29	MUNICIPAL	Maine Health Tax	0.509%	7/1/2023	250,000.00	250,017.50	0.509%	250,000.00	250,077.50	0.509%
73358W4V3	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	1.086%	7/1/2023	1,014,532.73	1,012,730.00	0.356%	1,012,720.13	1,013,160.00	0.356%
3135G05R0	AGCY CALL	FNMA	0.300%	8/10/2023	2,995,892.43	2,998,179.00	0.365%	2,996,378.28	3,001,392.00	0.365%
3130AJZJ1	AGCY CALL	FHLB	0.320%	8/25/2023	2,665,704.63	2,665,626.67	0.337%	2,665,816.23	2,666,629.34	0.337%
207580AP6	MUNICIPAL	CT Green Bank Rev Bonds	0.550%	11/15/2023	300,000.00	299,304.00	0.550%	300,000.00	299,718.00	0.550%
084244HX3	MUNICIPAL	Berkeley Cnty Rev	0.886%	12/1/2023	1,021,538.41	1,019,393.00	0.410%	1,020,347.92	1,018,504.20	0.410%
64763FTY5	MUNICIPAL	New Orleans GO	5.000%	12/1/2023	-	-	0.000%	393,873.72	394,333.20	0.620%
882669BS2	MUNICIPAL	TX Pub Fin Auth	0.503%	2/1/2024	1,000,000.00	1,000,700.00	0.503%	1,000,000.00	999,440.00	0.503%
473142QW0	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.650%	3/1/2024	200,000.00	199,456.00	0.650%	200,000.00	199,492.00	0.650%
20772GE61	MUNICIPAL	State of Connecticut	5.730%	3/15/2024	1,374,126.29	1,371,434.60	0.500%	1,358,575.82	1,354,938.15	0.500%
3130AND72	AGCY CALL	FHLB	0.430%	4/29/2024	-	-	0.000%	1,000,000.00	999,297.00	0.430%
427908EF1	MUNICIPAL	County of Hernando	0.589%	6/1/2024	250,000.00	250,575.00	0.589%	250,000.00	250,467.50	0.589%
56042RJ37	MUNICIPAL	Maine Health Tax	0.711%	7/1/2024	250,000.00	249,657.50	0.711%	250,000.00	249,610.00	0.711%
927781VU5	MUNICIPAL	Virginia ST Clg Bldg Auth Rev	4.750%	9/1/2024	852,611.80	847,857.45	0.620%	844,963.78	841,492.80	0.620%
05580AD68	CD	BMW Bank of North America	0.650%	9/17/2024	-	-	0.000%	245,000.00	245,073.01	0.650%
87165FA20	CD	Synchrony Bank	0.650%	9/17/2024	-	-	0.000%	245,000.00	245,073.01	0.650%
64966H4M9	MUNICIPAL	City of New York	5.047%	10/1/2024	6,124,430.20	6,080,249.20	0.559%	6,062,811.68	6,018,755.60	0.559%
20775C6C3	MUNICIPAL	Connecticut St Housing Auth	2.097%	11/15/2024	314,103.02	308,457.00	0.684%	313,066.80	307,650.00	0.684%
207580AQ4	MUNICIPAL	CT Green Bank Rev Bonds	0.850%	11/15/2024	275,000.00	273,908.25	0.850%	275,000.00	274,903.75	0.850%
3130AMJX1	AGCY CALL	FHLB	0.650%	12/9/2024	1,500,000.00	1,493,701.50	0.650%	1,500,000.00	1,500,177.00	0.650%
365820HB8	MUNICIPAL	Garfield Heights GO	3.100%	12/15/2024	-	-	0.000%	261,809.90	255,935.00	1.582%
3133EMZ70	AGCY CALL	FFCB	0.480%	2/10/2025	-	-	0.000%	999,007.33	996,130.00	0.510%
57419TDX6	MUNICIPAL	Maryland Community Dev	2.198%	3/1/2025	278,514.51	274,047.10	0.784%	277,603.63	273,180.55	0.784%
473142QX8	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.950%	3/1/2025	280,000.00	278,978.00	0.950%	280,000.00	278,768.00	0.950%
3133EM3E0	AGCY CALL	FFCB	0.610%	5/23/2025	-	-	0.000%	999,900.68	998,627.00	0.613%
57604TAB2	MUNICIPAL	State of Mass Transportation	5.203%	6/1/2025	1,165,207.14	1,168,270.00	0.900%	1,154,813.58	1,148,490.00	0.900%
882874KQ2	MUNICIPAL	Texas Woman's University	4.000%	7/1/2025	358,201.75	357,698.25	0.530%	355,525.19	354,834.90	0.530%

CUSIP	Security Type	Security Description	CPN	Maturity	Book Value	Market Value	YTM	Book Value	Market Value	YTM
20772KJX8	MUNICIPAL	State of Connecticut	2.098%	7/1/2025	246,790.41	246,103.75	0.820%	246,063.25	244,627.95	0.820%
91476PDR6	MUNICIPAL	University Okla	3.023%	7/1/2025	-	-	0.000%	306,837.48	305,403.00	2.383%
3136G4A45	AGCY CALL	FNMA	0.710%	7/22/2025	1,499,938.94	1,499,214.00	0.711%	1,499,942.66	1,496,175.00	0.711%
345102PG6	MUNICIPAL	Foothill-De Anza Community	0.906%	8/1/2025	705,422.06	701,855.00	0.713%	705,093.78	701,932.00	0.713%
235308D75	MUNICIPAL	Dallas ISD	4.000%	8/15/2025	3,118,060.86	3,112,065.00	0.700%	3,096,004.59	3,085,720.00	0.700%
150461M57	MUNICIPAL	City of Cedar Park, TX	2.950%	8/15/2025	2,582,407.22	2,568,364.40	0.630%	2,569,062.49	2,551,915.20	0.630%
3136G4N74	AGCY CALL	FNMA	0.560%	8/21/2025	1,500,000.00	1,489,458.00	0.560%	1,500,000.00	1,486,755.00	0.560%
3136G4V59	AGCY CALL	FNMA	0.625%	8/27/2025	1,500,000.00	1,490,839.50	0.625%	1,500,000.00	1,492,473.00	0.625%
3134GWUG9	AGCY CALL	FHLMC	0.570%	9/24/2025	2,000,000.00	1,978,790.00	0.570%	2,000,000.00	1,976,870.00	0.570%
088632CT9	MUNICIPAL	Bi-State Development Agency	1.344%	10/1/2025	1,547,404.41	1,543,284.75	0.990%	1,546,109.17	1,539,396.00	0.990%
23542JQP3	MUNICIPAL	City of Dallas Waterwork	1.007%	10/1/2025	1,366,178.12	1,357,438.50	0.720%	1,365,238.04	1,354,495.50	0.720%
64971M5K4	MUNICIPAL	NYC Transit Fin Authority	5.075%	11/1/2025	610,162.37	606,886.80	0.978%	605,052.55	597,547.60	0.978%
207580AR2	MUNICIPAL	CT Green Bank Rev Bonds	1.200%	11/15/2025	200,000.00	199,404.00	1.200%	200,000.00	200,308.00	1.200%
3130AP2G9	AGCY CALL	FHLB	0.750%	12/30/2025	-	-	0.000%	1,000,000.00	994,860.00	0.750%
650009S20	MUNICIPAL	NY Thruway Authority	2.406%	1/1/2026	422,868.35	421,672.00	1.100%	421,624.10	419,068.00	1.100%
68189TBA3	MUNICIPAL	Omaha NE Spl Oblg	6.400%	2/1/2026	886,183.80	880,589.70	1.150%	876,002.49	870,302.40	1.150%
419791YT9	MUNICIPAL	Hawaii St	5.330%	2/1/2026	1,793,922.37	1,786,875.00	0.950%	1,778,182.98	1,777,545.00	0.950%
64971WDP2	MUNICIPAL	NYC Transit Fin Authority	3.780%	2/1/2026	759,339.48	748,461.00	1.839%	756,210.75	743,757.00	1.839%
70914PME9	MUNICIPAL	Penn St GO	4.650%	2/15/2026	1,991,196.53	1,985,112.00	0.700%	1,973,747.20	1,964,880.00	0.700%
894673TA0	MUNICIPAL	Tredyffrin/Easttown School	1.159%	2/15/2026	277,397.12	273,985.25	0.965%	277,269.44	273,363.75	0.965%
067167YR1	MUNICIPAL	Barbers Hill TX ISD GO	4.000%	2/15/2026	570,006.97	569,695.00	0.900%	566,286.70	562,655.00	0.900%
473142QY6	MUNICIPAL	Jefferson Cnty Consol Sch Distr	1.200%	3/1/2026	300,000.00	299,340.00	1.200%	300,000.00	298,620.00	1.200%
61945DAZ4	MUNICIPAL	Mosaic District Dev Authority	1.711%	3/1/2026	256,927.24	250,472.50	1.100%	256,564.08	250,672.50	1.100%
485106UX4	MUNICIPAL	Kansas City	1.475%	4/1/2026	1,018,713.17	1,008,230.00	1.070%	1,017,749.86	998,640.00	1.070%
46873TAD5	MUNICIPAL	Jackson Energy Authority	3.400%	4/1/2026	-	-	0.000%	2,014,464.84	2,013,761.75	2.307%
6817126Z3	MUNICIPAL	Omaha GO	0.983%	4/15/2026	752,903.79	748,222.50	0.900%	752,754.57	746,272.50	0.900%
3133EMXQ0	AGCY CALL	FFCB	0.940%	4/28/2026	1,000,000.00	999,553.00	0.940%	1,000,000.00	997,441.00	0.940%
3130AMDE9	AGCY CALL	FHLB	0.500%	5/12/2026	1,500,000.00	1,499,464.50	1.191%	1,500,000.00	1,497,684.00	1.191%
3130AM3V2	AGCY CALL	FHLB	1.170%	5/13/2026	1,000,000.00	997,863.00	1.170%	-	-	0.000%
3130AMK68	AGCY CALL	FHLB	1.100%	5/27/2026	1,000,000.00	1,000,209.00	1.100%	-	-	0.000%
83754LAX5	MUNICIPAL	SD Educational Enhancement	1.495%	6/1/2026	-	-	0.000%	1,008,112.38	999,460.00	1.315%
3130AMMJ8	AGCY CALL	FHLB	0.400%	6/9/2026	1,000,000.00	997,836.00	1.053%	1,000,000.00	996,314.00	1.053%
3130AMMW9	AGCY CALL	FHLB	0.500%	6/10/2026	1,500,000.00	1,498,776.00	1.194%	1,500,000.00	1,498,276.50	1.194%
56042RJ52	MUNICIPAL	Maine Health & Higher Edu	1.304%	7/1/2026	-	-	0.000%	202,346.75	199,658.00	1.050%
3130AN5K2	AGCY CALL	FHLB	0.300%	7/20/2026	-	-	0.000%	1,500,000.00	1,501,315.50	1.254%
795451AK9	CD	Sallie Mae Bank	1.100%	8/11/2026	-	-	0.000%	245,000.00	246,601.32	1.100%
38149MZJ5	CD	Goldman Sachs Bank	1.050%	9/8/2026	-	-	0.000%	245,000.00	245,811.20	1.050%
856285XL0	CD	State Bank of India	1.150%	9/28/2026	-	-	0.000%	245,000.00	246,850.98	1.150%
3130AP6D2	AGCY CALL	FHLB	1.000%	9/30/2026	-	-	0.000%	1,000,000.00	993,113.00	1.000%
<b>Total for Pooled Funds</b>					<b>112,200,456.25</b>	<b>112,057,166.13</b>	<b>0.487%</b>	<b>123,010,269.91</b>	<b>122,796,526.22</b>	<b>0.505%</b>

TOWN OF ADDISON

Earned Income

From 06/30/2021 to 09/30/2021

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
CD-8603-3	CD	East West Bk CD	-	-	1,597.88	1,597.88	-	-	1,597.88
CD-8019-3	CD	East West Bk CD	-	-	2,266.74	2,266.74	-	-	2,266.74
LOGIC	LGIP	LOGIC	-	-	2,525.34	2,525.34	-	-	2,525.34
TEXPOOL	LGIP	TexPool	-	-	57.79	57.79	-	-	57.79
TEXSTAR	LGIP	TexSTAR	-	-	25.00	25.00	-	-	25.00
TXCLASS	LGIP	Texas CLASS	-	-	1,154.47	1,154.47	-	-	1,154.47
473142QU4	MUNICIPAL	Jefferson Cnty Consol Sch Distr	50.42	-	82.50	105.42	27.50	-	82.50
114727VY3	MUNICIPAL	Broome Cnty GO	2,338.78	-	3,395.01	-	5,733.79	(2,371.22)	1,023.79
56042RH96	MUNICIPAL	Maine Health Tax	83.76	-	179.49	-	263.25	-	179.49
052403GX4	MUNICIPAL	Austin Comm Clg	39,062.50	-	23,437.50	46,875.00	15,625.00	(21,052.12)	2,385.38
207580AN1	MUNICIPAL	CT Green Bank Rev Bonds	60.28	-	108.51	-	168.79	-	108.51
3133EFUJ4	AGCY BULET	FFCB	358.33	-	16,125.00	-	16,483.33	(11,701.60)	4,423.40
882669BR4	MUNICIPAL	TX Pub Fin Auth	2,987.12	-	1,430.01	3,463.78	953.35	-	1,430.01
473142QV2	MUNICIPAL	Jefferson Cnty Consol Sch Distr	178.75	-	292.50	373.75	97.50	-	292.50
3130ADRG9	AGCY BULET	FHLB	38,156.25	-	30,937.50	61,875.00	7,218.75	(21,233.59)	9,703.91
91435LAG2	CD	Greenstate Credit Union	-	561.53	20.33	-	581.86	(16.17)	4.16
427908EE4	MUNICIPAL	County of Hernando	157.15	-	228.12	-	385.27	-	228.12
034577AK2	CD	ANECA Federal Credit Union	-	1,984.18	196.80	-	2,180.98	(161.31)	35.49
56042RJ29	MUNICIPAL	Maine Health Tax	148.46	-	318.12	-	466.58	-	318.12
73358W4V3	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	10,648.84	-	2,715.00	10,648.83	2,715.01	(1,812.60)	902.40
3135G05R0	AGCY CALL	FNMA	3,525.00	-	2,250.00	4,500.00	1,275.00	485.85	2,735.85
3130AJZJ1	AGCY CALL	FHLB	2,986.66	-	2,133.33	4,266.67	853.32	111.60	2,244.93
207580AP6	MUNICIPAL	CT Green Bank Rev Bonds	229.17	-	412.50	-	641.67	-	412.50
084244HX3	MUNICIPAL	Berkeley Cnty Rev	745.72	-	2,237.16	-	2,982.88	(1,190.49)	1,046.67
64763FTY5	MUNICIPAL	New Orleans GO	-	2,550.00	3,450.00	-	6,000.00	(2,979.48)	470.52
882669BS2	MUNICIPAL	TX Pub Fin Auth	2,626.79	-	1,257.51	3,045.94	838.36	-	1,257.51
473142QW0	MUNICIPAL	Jefferson Cnty Consol Sch Distr	198.61	-	324.99	415.28	108.32	-	324.99
20772GE61	MUNICIPAL	State of Connecticut	20,330.37	-	17,261.64	34,523.25	3,068.76	(15,550.47)	1,711.17
3130AND72	AGCY CALL	FHLB	-	-	740.55	-	740.55	-	740.55
427908EF1	MUNICIPAL	County of Hernando	253.60	-	368.13	-	621.73	-	368.13
56042RJ37	MUNICIPAL	Maine Health Tax	207.38	-	444.39	-	651.77	-	444.39
927781VU5	MUNICIPAL	Virginia ST Clg Bldg Auth Rev	11,954.16	-	8,965.62	17,931.25	2,988.53	(7,648.02)	1,317.60
05580AD68	CD	BMW Bank of North America	-	-	66.35	-	66.35	-	66.35
87165FA20	CD	Synchrony Bank	-	-	66.35	-	66.35	-	66.35
64966H4M9	MUNICIPAL	City of New York	70,153.30	-	70,153.29	-	140,306.59	(61,618.52)	8,534.77
20775C6C3	MUNICIPAL	Connecticut St Housing Auth	803.85	-	1,572.75	-	2,376.60	(1,036.22)	536.53
207580AQ4	MUNICIPAL	CT Green Bank Rev Bonds	324.65	-	584.37	-	909.02	-	584.37
3130AMJX1	AGCY CALL	FHLB	595.83	-	2,437.50	-	3,033.33	-	2,437.50
365820HB8	MUNICIPAL	Garfield Heights GO	-	796.53	1,485.41	-	2,281.94	(690.10)	795.31
3133EMZ70	AGCY CALL	FFCB	-	560.00	120.00	-	680.00	7.33	127.33
57419TDX6	MUNICIPAL	Maryland Community Dev	1,941.57	-	1,456.17	2,912.35	485.39	(910.88)	545.29
473142QX8	MUNICIPAL	Jefferson Cnty Consol Sch Distr	406.39	-	665.01	849.72	221.68	-	665.01
3133EM3E0	AGCY CALL	FFCB	-	491.39	152.50	-	643.89	0.68	153.18
57604TAB2	MUNICIPAL	State of Mass Transportation	4,335.83	-	13,007.49	-	17,343.32	(10,393.56)	2,613.93



CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
91476PDR6	MUNICIPAL	University Okla	-	-	2,267.25	-	2,267.25	(437.52)	1,829.73
882874KQ2	MUNICIPAL	Texas Woman's University	1,715.00	-	3,150.00	-	4,865.00	(2,676.56)	473.44
20772KJX8	MUNICIPAL	State of Connecticut	2,465.16	-	1,232.58	2,465.15	1,232.59	(727.16)	505.42
3136G4A45	AGCY CALL	FNMA	4,703.75	-	2,662.50	5,325.00	2,041.25	3.72	2,666.22
345102PG6	MUNICIPAL	Foothill-De Anza Community	1,233.17	-	1,585.50	1,761.67	1,057.00	(328.28)	1,257.22
235308D75	MUNICIPAL	Dallas ISD	21,083.34	-	27,500.01	34,527.78	14,055.57	(22,056.27)	5,443.74
150461M57	MUNICIPAL	City of Cedar Park	26,300.90	-	17,405.01	34,810.00	8,895.91	(13,344.73)	4,060.28
3136G4N74	AGCY CALL	FNMA	3,033.33	-	2,100.00	4,200.00	933.33	-	2,100.00
3136G4V59	AGCY CALL	FNMA	3,229.17	-	2,343.75	4,687.50	885.42	-	2,343.75
3134GWUG9	AGCY CALL	FHLMC	3,071.67	-	2,850.00	5,700.00	221.67	-	2,850.00
088632CT9	MUNICIPAL	Bi-State Development Agency	5,124.00	-	5,124.00	-	10,248.00	(1,295.24)	3,828.76
23542JQP3	MUNICIPAL	City of Dallas Waterwork	3,398.64	-	3,398.64	-	6,797.28	(940.08)	2,458.56
64971M5K4	MUNICIPAL	NYC Transit Fin Authority	4,398.34	-	6,597.51	-	10,995.85	(5,109.82)	1,487.69
207580AR2	MUNICIPAL	CT Green Bank Rev Bonds	333.33	-	600.00	-	933.33	-	600.00
3130AP2G9	AGCY CALL	FHLB	-	-	20.83	-	20.83	-	20.83
650009S20	MUNICIPAL	NY Thruway Authority	4,812.00	-	2,406.00	4,812.00	2,406.00	(1,244.25)	1,161.75
68189TBA3	MUNICIPAL	Omaha NE Spl Oblg	21,200.00	-	12,720.00	25,440.00	8,480.00	(10,181.31)	2,538.69
419791YT9	MUNICIPAL	Hawaii St	33,312.50	-	19,987.50	39,975.00	13,325.00	(15,739.39)	4,248.11
64971WDP2	MUNICIPAL	NYC Transit Fin Authority	11,025.00	-	6,615.00	13,230.00	4,410.00	(3,128.73)	3,486.27
70914PME9	MUNICIPAL	Penn St GO	31,387.50	-	20,925.00	41,850.00	10,462.50	(17,449.33)	3,475.67
894673TA0	MUNICIPAL	Tredyffrin/Easttown School	486.94	-	796.80	876.49	407.25	(127.68)	669.12
067167YR1	MUNICIPAL	Barbers Hill TX ISD GO	7,555.56	-	5,000.01	10,000.00	2,555.57	(3,720.27)	1,279.74
473142QY6	MUNICIPAL	Jefferson Cnty Consol Sch Distr	550.00	-	900.00	1,150.00	300.00	-	900.00
61945DAZ4	MUNICIPAL	Mosaic District Dev Authority	2,471.45	-	1,069.38	3,184.36	356.47	(363.16)	706.22
485106UX4	MUNICIPAL	Kansas City	2,827.09	-	3,687.51	-	6,514.60	(963.31)	2,724.20
46873TAD5	MUNICIPAL	Jackson Energy Authority	-	32,361.39	363.61	-	32,725.00	(105.41)	258.20
6817126Z3	MUNICIPAL	Omaha GO	1,556.42	-	1,843.14	-	3,399.56	(149.22)	1,693.92
3133EMXQ0	AGCY CALL	FFCB	1,644.99	-	2,349.99	-	3,994.98	-	2,349.99
3130AMDE9	AGCY CALL	FHLB	1,000.00	-	1,875.00	-	2,875.00	-	1,875.00
3130AM3V2	AGCY CALL	FHLB	1,560.00	-	1,365.00	2,925.00	-	-	1,365.00
3130AMK68	AGCY CALL	FHLB	1,038.89	-	1,711.11	2,750.00	-	-	1,711.11
83754LAX5	MUNICIPAL	SD Educational Enhancement	-	290.69	332.22	-	622.91	(37.62)	294.60
3130AMMJ8	AGCY CALL	FHLB	233.33	-	999.99	-	1,233.32	-	999.99
3130AMMW9	AGCY CALL	FHLB	416.67	-	1,875.00	-	2,291.67	-	1,875.00
56042RJ52	MUNICIPAL	Maine Health & Higher Edu	-	354.98	601.28	-	956.26	(111.25)	490.03
3130AN5K2	AGCY CALL	FHLB	-	-	887.50	-	887.50	-	887.50
795451AK9	CD	Sallie Mae Bank	-	7.38	374.30	-	381.68	-	374.30
38149MZJ5	CD	Goldman Sachs Bank	-	-	171.50	-	171.50	-	171.50
856285XL0	CD	State Bank of India	-	-	31.31	-	31.31	-	31.31
3130AP6D2	AGCY CALL	FHLB	-	-	27.78	-	27.78	-	27.78
<b>Total for Pooled Funds</b>			<b>419,017.66</b>	<b>39,958.07</b>	<b>386,460.13</b>	<b>439,083.41</b>	<b>406,352.45</b>	<b>(259,993.76)</b>	<b>126,466.37</b>

**Portfolio Review and Analysis Prepared for:**

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**Town of Addison**

Dallas, TX

As of Date: 09/30/2021

Pricing as of: 09/30/2021

Date of Analysis: 10/07/2021

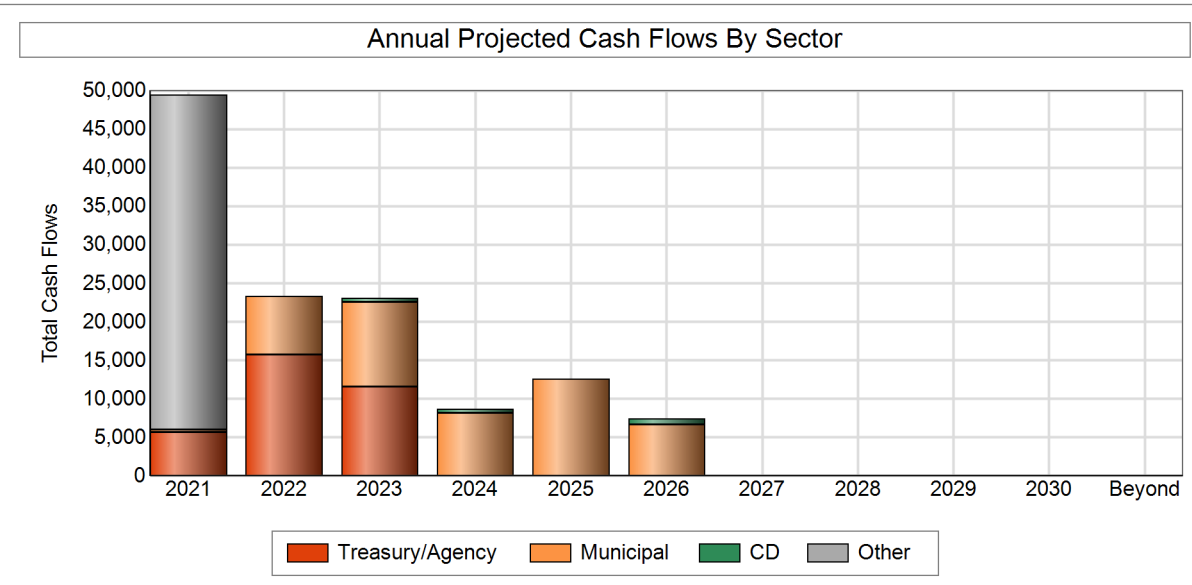
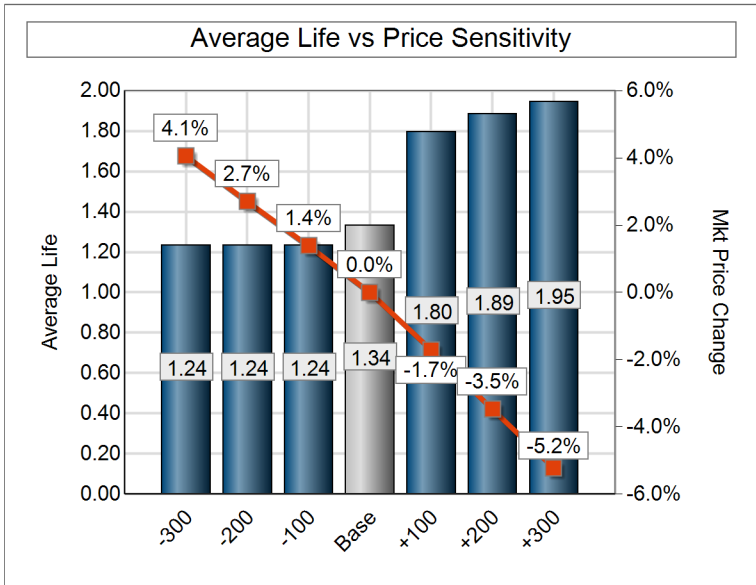
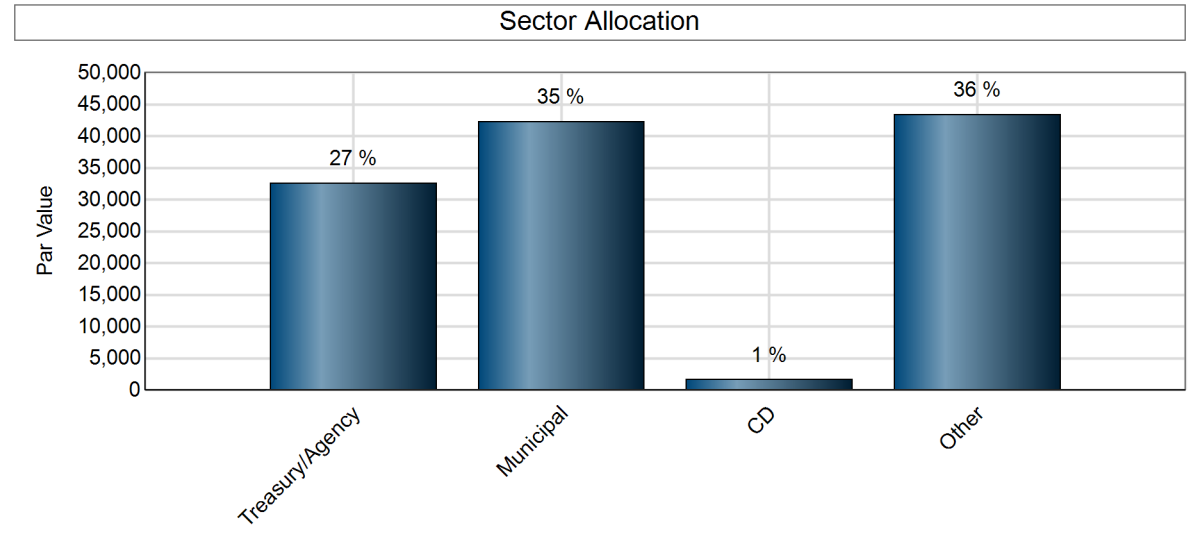
Account Executive: Luke Donenfeld

For Distribution to Institutional Clients Only

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Portfolio Overview

<b>Book Value</b>	<b>123,010</b>
# Securities	77
Average Size (Book)	1,598
Book Yield	0.43
Market Yield	0.48
\$ Gain/Loss	-129
% Gain/Loss	-0.1%
Average Life	1.34
Average Life +300bps	1.95
% Price Change +100bps	-1.71
% Price Change +300bps	-5.22
Effective Duration	1.58
Effective Convexity	-0.47
AFS / HTM%	100% / 0%
Fixed / Floating	100% / 0%



Historical Portfolio Overview

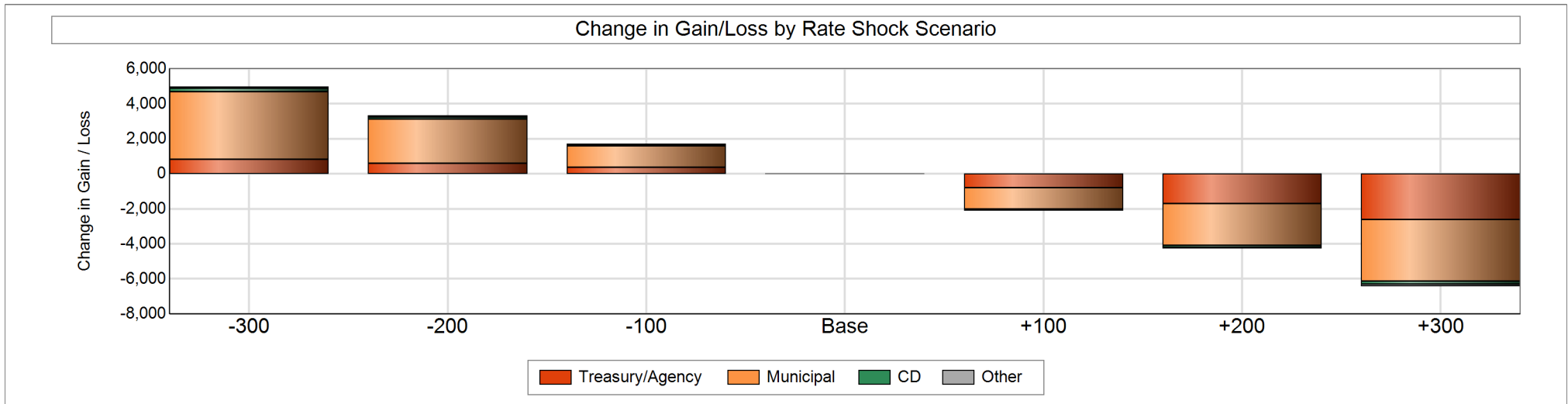
	09/30/2021	08/31/2021	07/31/2021	06/30/2021
Book Value	123,010	107,965	110,836	112,200
Book Yield	0.43	0.47	0.46	0.46
Book Yield (+100)	0.44	0.45	0.48	0.46
Book Yield (+300)	0.50	0.48	0.50	0.48
Book Yield (-100)	0.47	0.47	0.50	0.50
WAL	1.34	1.36	1.35	1.39
WAL (+100)	1.80	1.84	1.87	1.81
WAL (+300)	1.95	1.96	1.99	1.94
WAL (-100)	1.24	1.32	1.32	1.32
% Price Change (+100)	-1.7%	-1.7%	-1.7%	-1.7%
% Price Change (+300)	-5.2%	-5.3%	-5.3%	-5.2%
% Price Change (-100)	1.4%	1.4%	1.4%	1.4%
Effective Duration	1.58	1.56	1.53	1.60
Effective Convexity	-0.47	-0.58	-0.65	-0.45
\$ Gain/Loss	-129	99	139	-89
% Gain/Loss	-0.1%	0.1%	0.1%	-0.1%
Principal Cash Flow 2 yrs out	76%	73%	73%	74%
Principal Cash Flow 2 yrs out (+100)	62%	60%	61%	58%
Principal Cash Flow 2 yrs out (+300)	58%	57%	58%	55%
Principal Cash Flow 2 yrs out (-100)	76%	73%	73%	74%

Portfolio Sector Summary

Sector	Portfolio	Par			Book		Market		% Price Change			Gain/(Loss)		Effective			AFS
	%	Value	Cpn	Maturity	Value	Yield	Value	Yield	-100	+100	+300	\$	%	WAL	Dur	Cvx	%
Agency Bullet (2)	6.2%	7,500	2.51	1.4 yrs	7,681	0.74	7,738	0.20	1.4	-1.4	-4.0	57	0.7%	1.37	1.36	0.02	100 %
Callable Agency (13)	16.4%	19,667	0.56	3.3 yrs	19,661	0.61	19,578	0.93	1.1	-2.7	-8.6	-83	-0.4%	1.00	2.20	-2.15	100 %
Agency Step (4)	4.6%	5,500	0.43	4.7 yrs	5,500	0.43	5,493	0.76	1.0	-3.0	-11.0	-7	-0.1%	0.61	1.90	-3.54	100 %
Treasury/Agency (19)	27.2%	32,667	0.98	3.1 yrs	32,842	0.61	32,809	0.73	1.1	-2.5	-7.9	-33	-0.1%	1.02	1.95	-1.87	100 %
GM REV (1)	0.3%	315	4.00	3.8 yrs	356	0.67	355	0.68	3.6	-3.5	-10.0	0	0.0%	3.75	3.50	0.15	100 %
Taxable GO (21)	20.1%	24,153	3.72	3.2 yrs	26,046	0.67	26,030	0.66	2.8	-2.7	-7.8	-16	-0.1%	2.83	2.71	0.10	100 %
Taxable REV (28)	14.9%	17,869	2.14	3.3 yrs	18,553	0.65	18,480	0.79	2.7	-2.7	-8.0	-73	-0.4%	2.70	2.65	0.04	100 %
Municipal (50)	35.2%	42,337	3.05	3.2 yrs	44,955	0.66	44,866	0.71	2.8	-2.7	-7.9	-89	-0.2%	2.78	2.69	0.08	100 %
NCD (7)	1.4%	1,711	1.55	3.4 yrs	1,732	0.82	1,724	0.91	3.4	-3.3	-9.5	-8	-0.4%	3.44	3.36	0.15	100 %
CD (7)	1.4%	1,711	1.55	3.4 yrs	1,732	0.82	1,724	0.91	3.4	-3.3	-9.5	-8	-0.4%	3.44	3.36	0.15	100 %
Cash & Other (1)	36.2%	43,482	0.04	0.1 yrs	43,482	0.04	43,482	0.04	0.1	-0.1	-0.3	0	0.0%	0.08	0.09	0.00	100 %
Other (1)	36.2%	43,482	0.04	0.1 yrs	43,482	0.04	43,482	0.04	0.1	-0.1	-0.3	0	0.0%	0.08	0.09	0.00	100 %
<b>Total (77)</b>	<b>100.0%</b>	<b>120,196</b>	<b>1.38</b>	<b>2.1 yrs</b>	<b>123,010</b>	<b>0.43</b>	<b>122,881</b>	<b>0.48</b>	<b>1.4</b>	<b>-1.7</b>	<b>-5.2</b>	<b>-129</b>	<b>-0.1%</b>	<b>1.34</b>	<b>1.58</b>	<b>-0.47</b>	<b>100 %</b>

Shocked Analysis

	-300	-200	-100	Base	+100	+200	+300
Par Value	120,196	120,196	120,196	120,196	120,196	120,196	120,196
Book Value	123,010	123,010	123,010	123,010	123,010	123,010	123,010
Market Value	127,869	126,202	124,584	122,881	120,780	118,610	116,470
Gain/(Loss)	4,858	3,192	1,574	-129	-2,230	-4,400	-6,541
Gain/(Loss) %	4.0%	2.6%	1.3%	-0.1%	-1.8%	-3.6%	-5.3%
Gain/(Loss) % - Chg from Base	4.1%	2.7%	1.4%	0.0%	-1.7%	-3.5%	-5.2%
Book Price	102.34	102.34	102.34	102.34	102.34	102.34	102.34
Book Yield	0.47	0.47	0.47	0.43	0.44	0.46	0.50
Market Price	106.38	105.00	103.65	102.23	100.49	98.68	96.90
Market Yield	-2.93	-1.87	-0.81	0.48	1.46	2.47	3.48
WAL	1.24	1.24	1.24	1.34	1.80	1.89	1.95



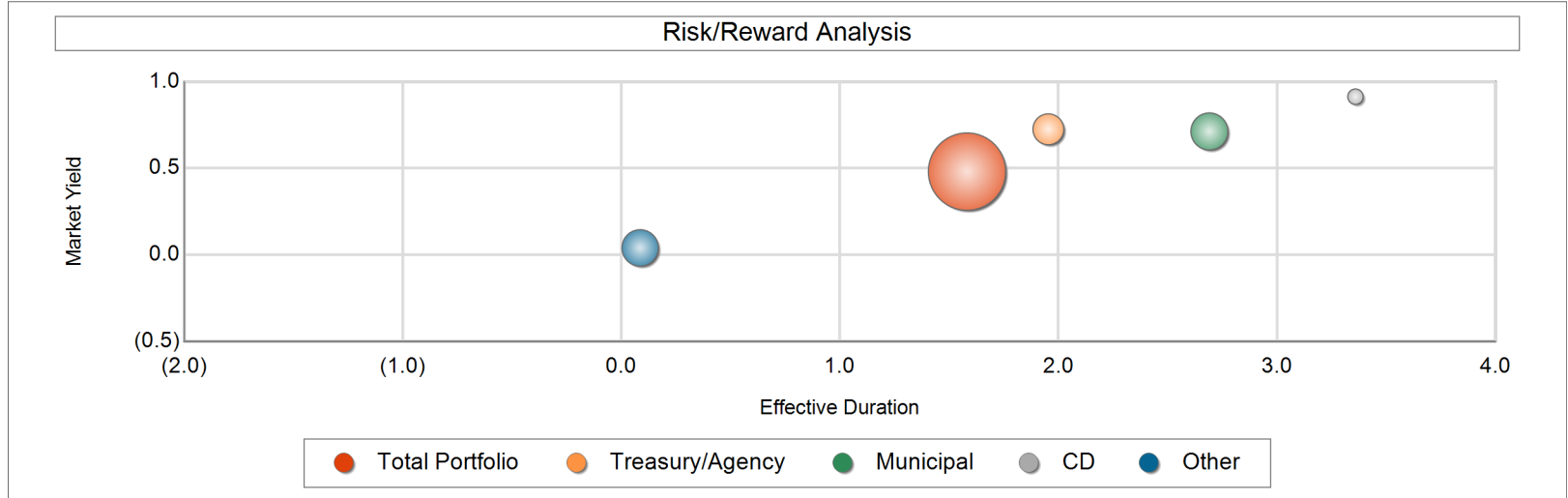
Price Risk & Market Value Change by Sector

Sector
Treasury/Agency
Municipal
CD
Other
<b>Total</b>
Scenario Market Val
Scenario Gain/Loss

AFS						
	% Change in Market Value from Level					Eff
	-100	Mkt Value	+100	+200	+300	Dur
Treasury/Agency	1.1%	32,809	-2.5%	-5.2%	-7.9%	2.0%
Municipal	2.8%	44,866	-2.7%	-5.3%	-7.9%	2.7%
CD	3.4%	1,724	-3.3%	-6.4%	-9.5%	3.4%
Other	0.1%	43,482	-0.1%	-0.2%	-0.3%	0.1%
<b>Total</b>	<b>1.4%</b>	<b>122,881</b>	<b>-1.7%</b>	<b>-3.5%</b>	<b>-5.2%</b>	<b>1.6%</b>
Scenario Market Val	124,584	122,881	120,780	118,610	116,470	
Scenario Gain/Loss	1,574	-129	-2,230	-4,400	-6,541	

HTM						
	% Change in Market Value from Level					Eff
	-100	Mkt Value	+100	+200	+300	Dur

Total Portfolio (AFS + HTM):	
% Change in Market Val from Level	
-200 bps	2.7%
-100 bps	1.4%
Level Market Val	122,881
+100 bps	-1.7%
+200 bps	-3.5%
+300 bps	-5.2%
+400 bps	
Effective Duration	1.58
Effective Convexity	-0.47

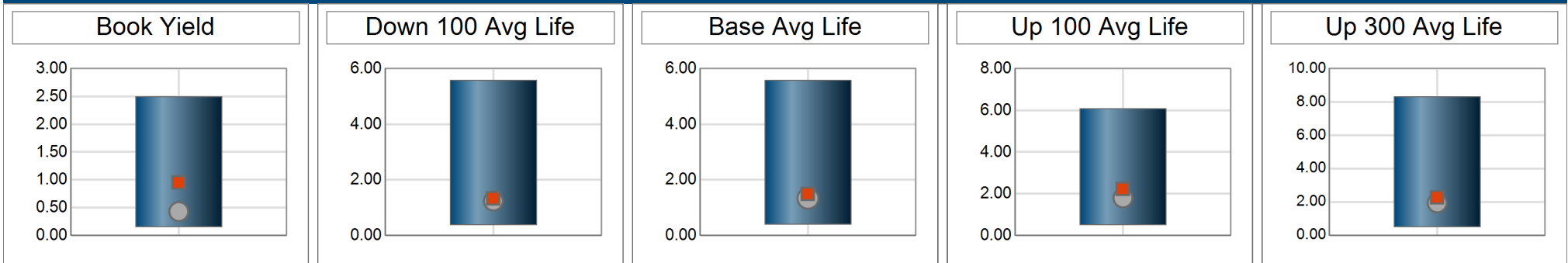


Peer Group Comparison

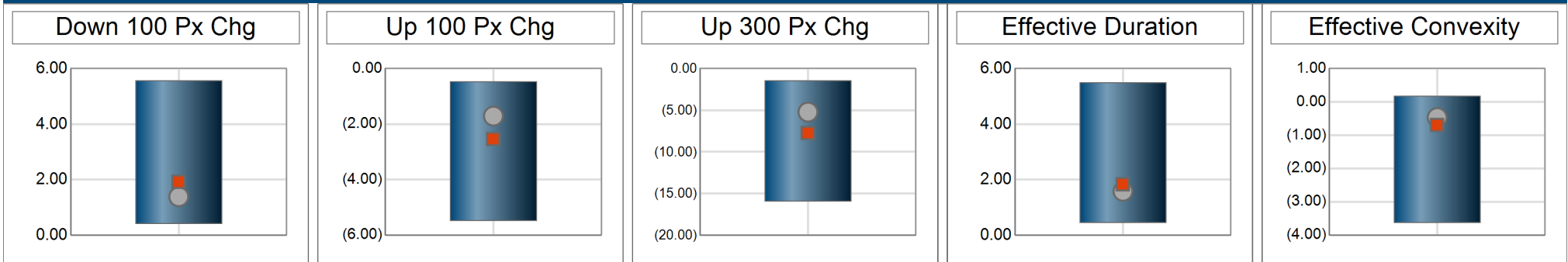
Peer	As of Date	Book Value	G/L %	Book Yield	Average Life			% Price Change			Effective		UST Agy	Fix MBS	Fix ARM	Fix CMO	Flt CMO	Agy CMBS	Sm Bus.	Prv Label	Muni	Corp	CD &		% Fixed	% AFS
					Base	-100	+300	-100	+100	+300	Dur	Cvx											Oth	Oth		
1	07/21	134,923	0.5	0.93	1.1	1.1	1.2	1.1	-1.2	-3.6	1.2	-0.2	88%	0%	0%	0%	0%	0%	0%	0%	4%	0%	8%	100%	100%	
2	06/21	85,966	0.0	0.87	1.3	0.7	3.5	1.3	-2.8	-9.1	2.3	-2.0	98%	0%	0%	0%	0%	0%	0%	0%	0%	0%	2%	100%	100%	
3	07/21	174,416	2.1	1.69	2.4	2.4	2.5	2.4	-2.4	-6.9	2.4	0.0	65%	0%	0%	0%	0%	0%	0%	0%	12%	13%	11%	100%	100%	
4	07/21	66,736	2.0	2.15	2.4	2.4	2.8	2.5	-2.6	-7.6	2.5	-0.1	49%	0%	0%	0%	0%	0%	0%	0%	0%	3%	48%	100%	100%	
5	07/21	51,544	0.4	0.62	0.4	0.4	0.5	0.4	-0.5	-1.4	0.4	-0.1	3%	0%	0%	0%	0%	0%	0%	0%	3%	3%	91%	100%	100%	
6	06/21	48,167	1.2	1.13	2.6	2.6	2.7	2.6	-2.6	-7.4	2.6	0.1	63%	0%	0%	0%	0%	1%	0%	8%	7%	17%	4%	97%	100%	
7	07/21	46,431	4.7	2.37	3.4	3.3	3.8	3.3	-3.4	-9.8	3.3	-0.1	46%	3%	0%	0%	0%	0%	0%	0%	6%	28%	15%	97%	100%	
8	06/21	35,453	-0.4	0.89	2.0	1.2	3.7	1.9	-2.9	-9.1	2.7	-0.7	65%	2%	0%	1%	0%	0%	0%	0%	0%	11%	20%	93%	100%	
9	09/21	31,578	-0.5	0.85	1.8	0.9	4.2	1.7	-3.4	-10.8	3.0	-1.5	99%	0%	0%	0%	0%	0%	0%	0%	0%	0%	1%	100%	100%	
10	09/21	28,541	-0.4	0.80	1.4	0.8	4.1	1.5	-3.3	-10.6	2.7	-2.5	99%	0%	0%	0%	0%	0%	0%	0%	0%	0%	1%	100%	100%	
11	06/21	220,812	1.0	1.12	0.8	0.7	1.1	0.8	-1.0	-2.9	0.9	-0.2	27%	0%	0%	0%	0%	0%	0%	0%	0%	7%	66%	100%	100%	
12	06/21	18,524	0.4	1.27	1.6	0.9	3.3	1.5	-2.8	-8.7	2.5	-1.2	52%	0%	0%	0%	0%	0%	0%	0%	0%	0%	48%	100%	100%	
13	07/21	14,691	1.3	1.62	2.8	2.8	2.9	2.8	-2.7	-7.9	2.8	0.1	0%	0%	0%	0%	0%	0%	0%	0%	40%	31%	29%	100%	100%	
14	06/21	14,329	2.2	1.79	2.7	2.7	2.7	2.7	-2.6	-7.6	2.6	0.1	0%	0%	0%	0%	0%	0%	0%	0%	24%	37%	39%	100%	100%	
15	09/21	11,000	-0.2	0.81	0.7	0.4	4.3	1.0	-3.3	-10.7	2.3	-3.6	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
16	06/21	8,721	2.9	2.50	2.0	1.4	2.8	1.6	-2.0	-6.4	1.9	-0.3	0%	18%	0%	25%	0%	0%	0%	0%	0%	0%	56%	96%	0%	
17	08/21	8,276	1.8	1.57	5.6	5.6	8.3	5.6	-5.5	-16.0	5.5	0.2	0%	0%	0%	0%	0%	0%	0%	0%	81%	3%	16%	97%	100%	
18	07/21	6,925	-0.3	0.73	3.3	3.1	4.4	3.2	-3.9	-11.7	3.6	-0.9	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
19	09/21	4,442	-0.8	0.67	1.6	0.5	4.2	1.5	-3.5	-10.8	2.9	-2.3	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
20	06/21	3,081	1.0	1.32	1.2	1.2	1.5	1.3	-1.3	-4.0	1.3	0.1	0%	0%	0%	0%	0%	0%	0%	0%	0%	8%	92%	83%	100%	
21	09/21	244,457	0.9	1.44	2.3	2.3	2.4	2.3	-2.3	-6.7	2.3	0.0	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
22	06/21	249,256	-0.3	0.32	1.1	0.8	2.4	1.2	-2.1	-6.5	1.8	-1.0	64%	0%	0%	0%	0%	0%	0%	0%	31%	5%	0%	100%	100%	
23	07/21	256,820	1.3	1.35	1.6	1.6	1.7	1.6	-1.6	-4.8	1.6	-0.1	5%	0%	0%	0%	0%	0%	0%	0%	83%	8%	4%	100%	100%	
24	06/21	335,007	-0.1	0.15	0.7	0.6	1.7	0.7	-1.5	-4.7	1.2	-1.3	64%	0%	0%	0%	0%	0%	0%	0%	33%	3%	0%	100%	100%	
25	08/21	367,828	0.1	0.65	1.4	1.2	2.8	1.4	-2.4	-7.5	2.0	-1.6	59%	0%	0%	0%	0%	0%	0%	0%	34%	7%	0%	96%	100%	
Avg		98,717	0.8	1.18	1.9	1.7	3.0	1.9	-2.5	-7.7	2.3	-0.8	54%	1%	0%	1%	0%	0%	0%	0%	14%	7%	22%	98%	96%	
Port		123,010	-0.1	0.43	1.3	1.2	1.9	1.4	-1.7	-5.2	1.6	-0.5	27%	0%	0%	0%	0%	0%	0%	0%	37%	0%	37%	100%	100%	
Diff		24,293	-0.9	-0.76	-0.6	-0.4	-1.1	-0.5	0.8	2.5	-0.7	0.3	-27%	-1%	0%	-1%	0%	0%	0%	0%	22%	-7%	15%	2%	4%	



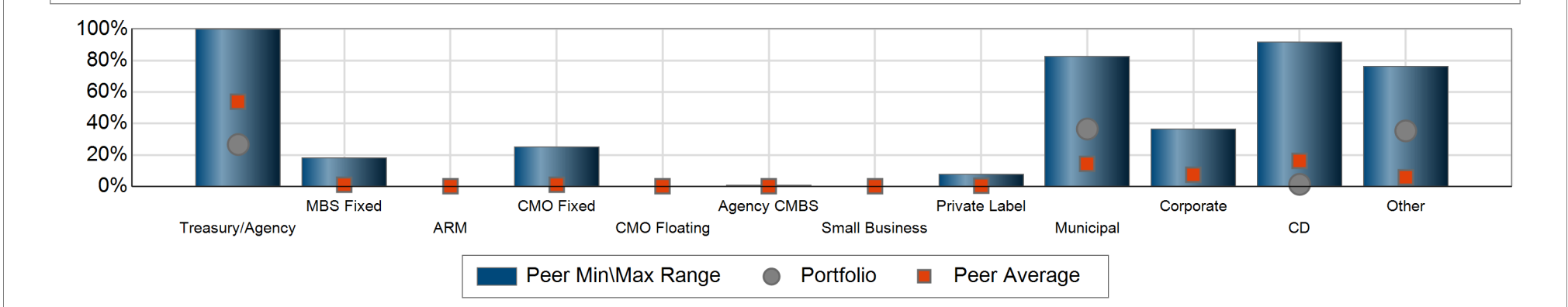
Yield and Average Life Peer Comparison



Price Risk Peer Comparison



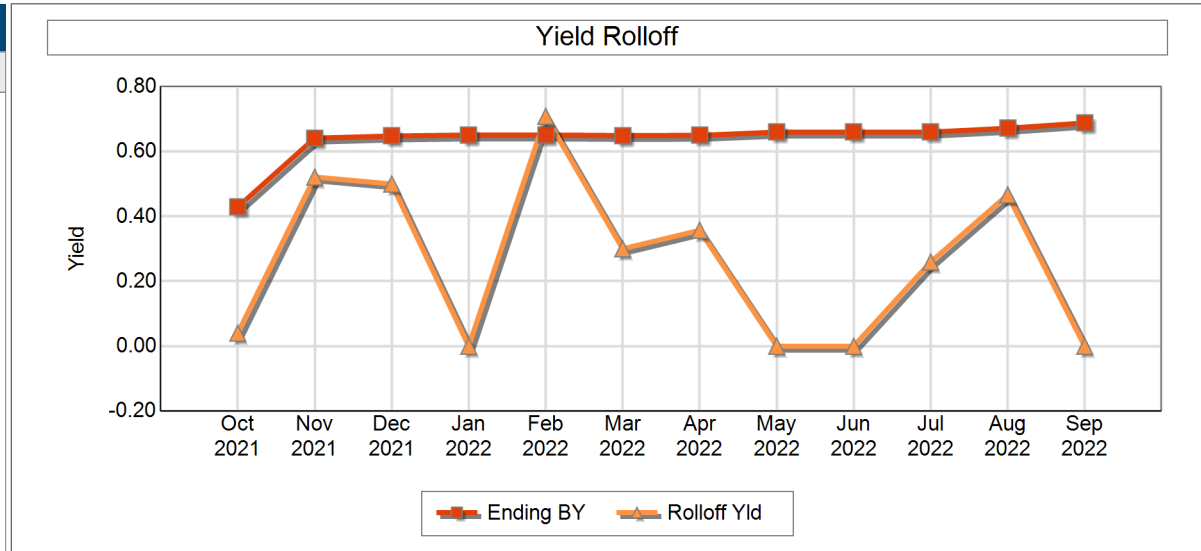
Portfolio vs. Peer Allocations



Each box contains the range of your peer group, the top and bottom of the boxes being the max and min. The red box is the avg. of your peers within the range and the gray dot represents your position.

Cash Flow and Yield Rolloff - Next 12 Months

Yield Rolloff				
Month	Begin BY	Principal CF	Rolloff Yld	Ending BY
Oct 2021	0.43	43,482	0.04	0.64
Nov 2021	0.64	4,167	0.52	0.65
Dec 2021	0.65	1,500	0.50	0.65
Jan 2022	0.65	0	0.00	0.65
Feb 2022	0.65	2,006	0.71	0.65
Mar 2022	0.65	110	0.30	0.65
Apr 2022	0.65	2,358	0.36	0.66
May 2022	0.66	0	0.00	0.66
Jun 2022	0.66	0	0.00	0.66
Jul 2022	0.66	2,000	0.26	0.67
Aug 2022	0.67	4,875	0.47	0.69
Sep 2022	0.69	0	0.00	0.69

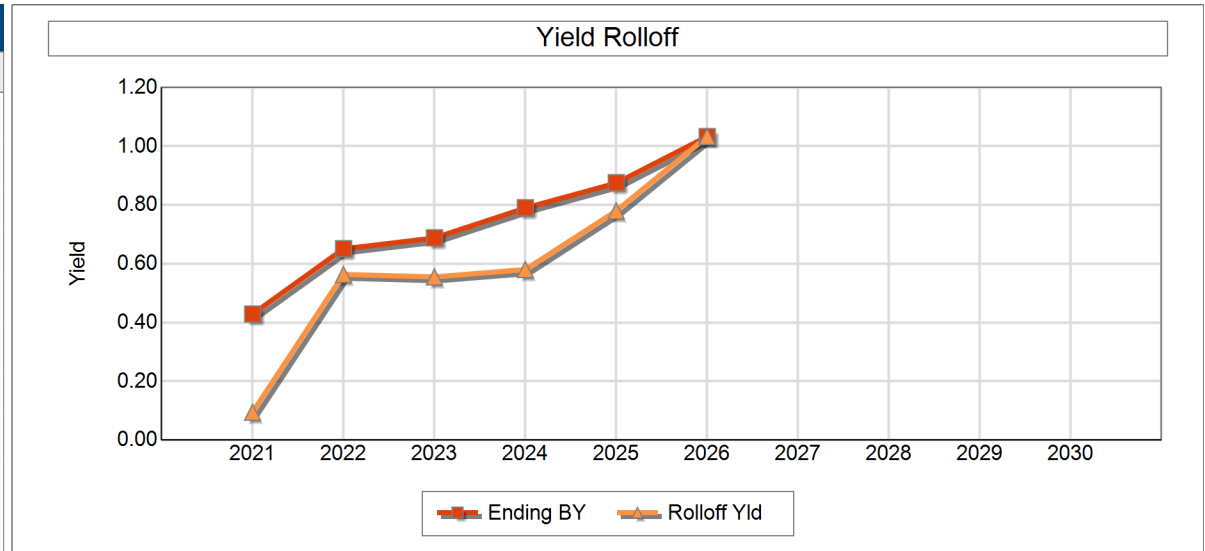


Shocked Principal and Interest Cash Flow Analysis

Year	-300	-200	-100	Base	+100	+200	+300
Oct 2021	50,363	50,363	50,363	43,689	43,689	43,689	43,689
Nov 2021	5,029	5,029	5,029	4,195	26	26	26
Dec 2021	3,593	3,593	3,593	1,595	95	95	95
Jan 2022	32	32	32	40	40	40	40
Feb 2022	794	794	794	2,302	801	801	801
Mar 2022	1,247	1,247	1,247	253	253	253	253
Apr 2022	2,578	2,578	2,578	2,579	1,578	1,578	1,578
May 2022	20	20	20	23	23	23	23
Jun 2022	91	91	91	91	91	91	91
Jul 2022	2,030	2,030	2,030	2,035	535	235	235
Aug 2022	5,150	5,150	5,150	5,157	2,157	2,157	2,157
Sep 2022	1,132	1,132	1,132	143	143	143	143

Cash Flow and Yield Rolloff - Next 10 Years

Yield Rolloff				
Year	Begin BY	Principal CF	Rolloff Yld	Ending BY
2021	0.43	49,148	0.09	0.65
2022	0.65	21,738	0.56	0.69
2023	0.69	21,971	0.56	0.79
2024	0.79	7,920	0.58	0.87
2025	0.87	12,077	0.78	1.03
2026	1.03	7,342	1.03	
2027				
2028				
2029				
2030				



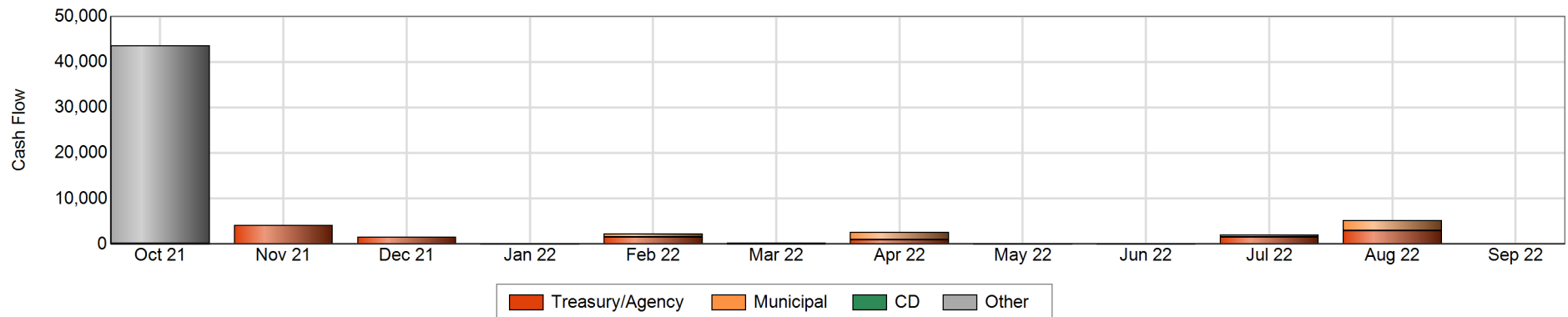
Shocked Principal and Interest Cash Flow Analysis

Year	-300	-200	-100	Base	+100	+200	+300
2021	58,986	58,986	58,986	49,478	43,810	43,810	43,810
2022	18,276	18,276	18,276	23,340	10,874	10,574	10,574
2023	18,561	18,561	18,561	23,078	24,378	21,905	19,767
2024	8,680	8,680	8,680	8,680	12,800	11,354	10,991
2025	12,578	12,578	12,578	12,578	23,177	24,032	25,253
2026	7,441	7,441	7,441	7,441	9,966	13,497	15,012

**Sector Cash Flow and Yield Rolloff - Next 12 Months**

		Oct 21	Nov 21	Dec 21	Jan 22	Feb 22	Mar 22	Apr 22	May 22	Jun 22	Jul 22	Aug 22	Sep 22	Bk Yld Chg
Treasury/Agency	Cash Flow	5	4,174	1,543	10	1,517	76	1,006	3	34	1,508	3,016	76	
	End BY	0.61	0.62	0.63	0.63	0.63	0.63	0.64	0.64	0.64	0.66	0.69	0.69	0.08
Municipal	Cash Flow	200	20	48	29	783	172	1,573	20	52	527	2,139	62	
	End BY	0.66	0.66	0.66	0.66	0.65	0.66	0.67	0.67	0.67	0.67	0.68	0.68	0.02
CD	Cash Flow	1	1	5	1	2	5	1	1	5	1	2	5	
	End BY	0.82	0.82	0.82	0.82	0.82	0.82	0.82	0.82	0.82	0.82	0.82	0.82	0.00
Other	Cash Flow	43,483	0	0	0	0	0	0	0	0	0	0	0	
	End BY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Total</b>	<b>Cash Flow</b>	<b>43,689</b>	<b>4,195</b>	<b>1,595</b>	<b>40</b>	<b>2,302</b>	<b>253</b>	<b>2,579</b>	<b>23</b>	<b>91</b>	<b>2,035</b>	<b>5,157</b>	<b>143</b>	
	<b>End BY</b>	<b>0.64</b>	<b>0.65</b>	<b>0.65</b>	<b>0.65</b>	<b>0.65</b>	<b>0.65</b>	<b>0.66</b>	<b>0.66</b>	<b>0.66</b>	<b>0.67</b>	<b>0.69</b>	<b>0.69</b>	<b>0.05</b>

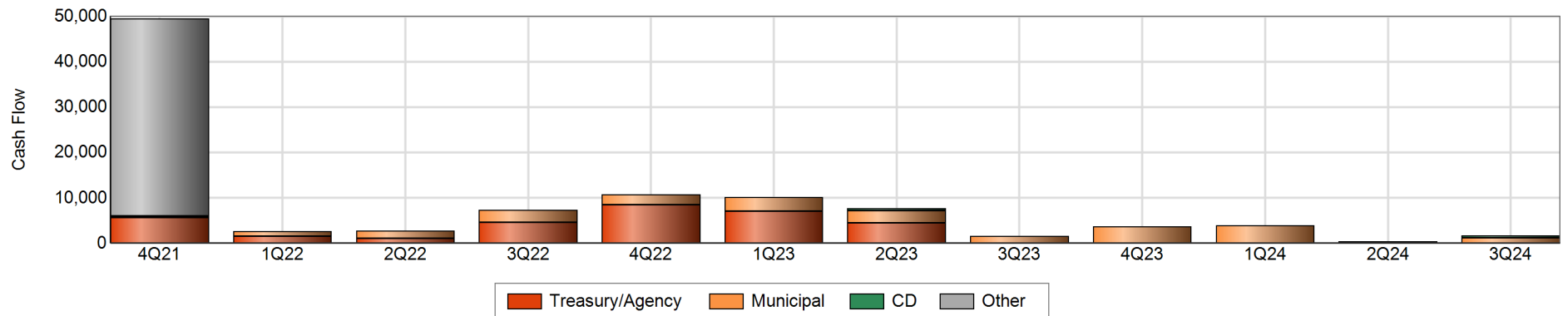
**Total Cash Flows By Sector**



**Sector Cash Flow and Yield Rolloff - Next 3 Years**

		4Q21	1Q22	2Q22	3Q22	4Q22	1Q23	2Q23	3Q23	4Q23	1Q24	2Q24	3Q24	Bk Yld Chg
Treasury/Agency	Cash Flow	5,722	1,603	1,043	4,600	8,548	7,078	4,507	0	0	0	0	0	
	End BY	0.63	0.63	0.64	0.69	0.67	0.53	3.89	3.89	3.89	3.89	3.89	3.89	3.89
Municipal	Cash Flow	268	984	1,645	2,728	2,162	3,089	2,653	1,533	3,713	3,934	380	1,217	
	End BY	0.66	0.66	0.67	0.68	0.69	0.71	0.74	0.75	0.78	0.82	0.83	0.84	0.84
CD	Cash Flow	6	7	6	8	6	7	491	6	0	6	0	496	
	End BY	0.82	0.82	0.82	0.82	0.82	0.82	0.92	0.92	0.92	0.92	0.92	1.10	1.10
Other	Cash Flow	43,483	0	0	0	0	0	0	0	0	0	0	0	
	End BY	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	Cash Flow	49,478	2,595	2,693	7,335	10,717	10,175	7,651	1,539	3,713	3,940	380	1,713	
	End BY	0.65	0.65	0.66	0.69	0.69	0.69	0.75	0.76	0.79	0.83	0.83	0.84	0.84

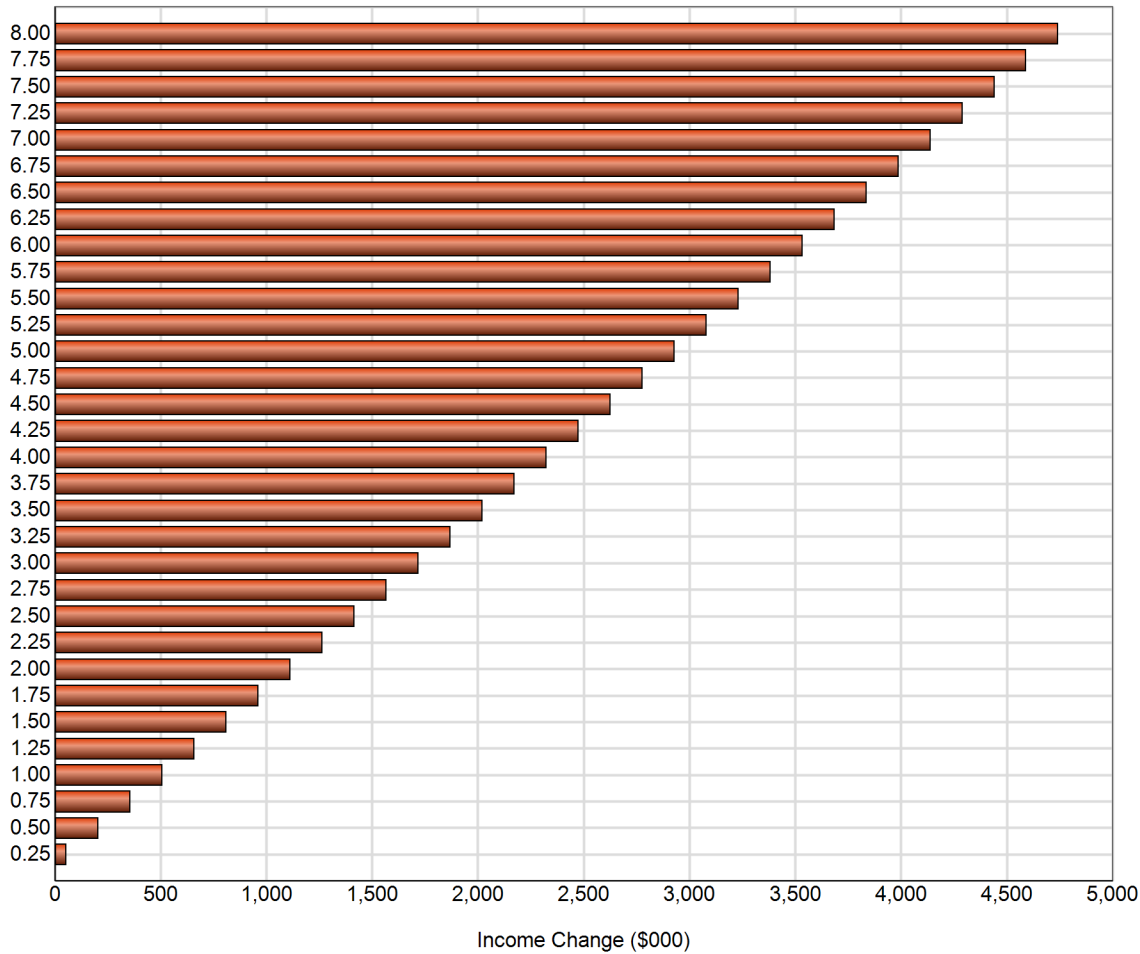
Total Cash Flows By Sector



Gap Analysis - Potential Income Impact of Principal Reinvestment

Principal Maturing(12 Mo.Horizon): \$60,497  
 Current Book Yield of Principal Maturing: 0.16%  
 Est. Annual Income at Current Book Yield: \$98

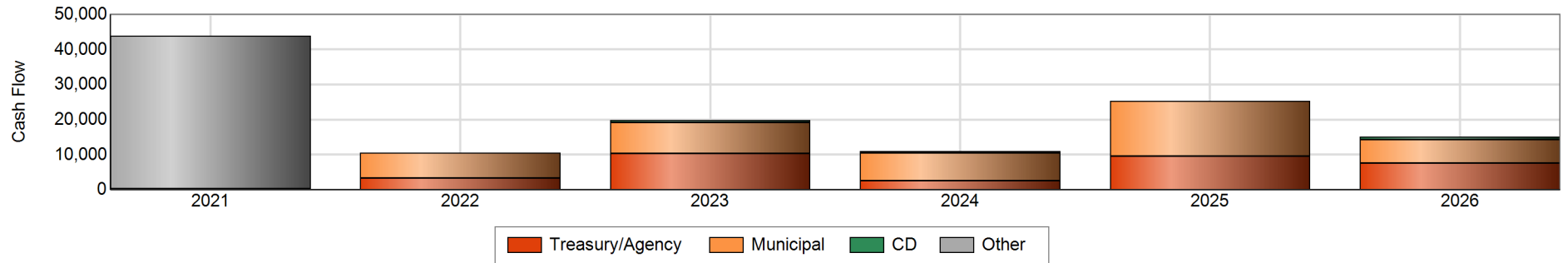
Estimated Impact on Income at Various Reinvestment Yields



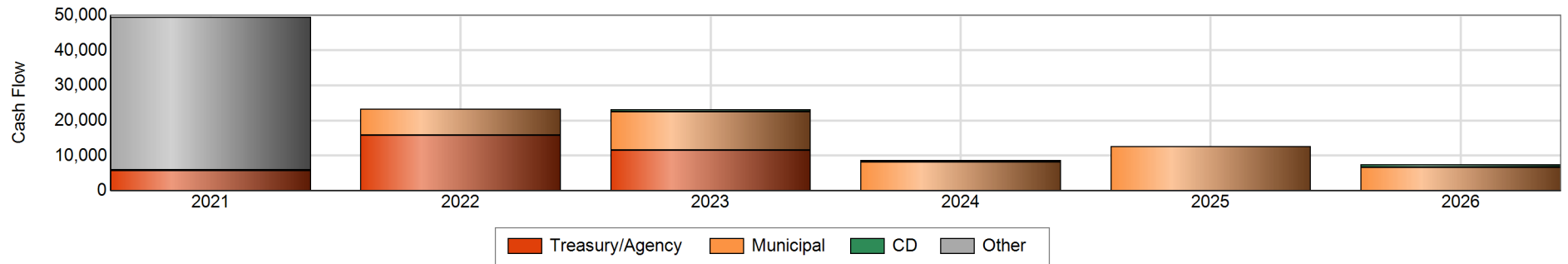
Assumed Reinvestment Yield	Estimated Annualized Income	Income Difference from Current Book	Resulting Book Yield
0.25	151	53	0.47
0.50	302	205	0.60
0.75	454	356	0.72
1.00	605	507	0.85
1.25	756	658	0.98
1.50	907	810	1.10
1.75	1,059	961	1.23
2.00	1,210	1,112	1.35
2.25	1,361	1,263	1.48
2.50	1,512	1,414	1.61
2.75	1,664	1,566	1.73
3.00	1,815	1,717	1.86
3.25	1,966	1,868	1.98
3.50	2,117	2,019	2.11
3.75	2,269	2,171	2.23
4.00	2,420	2,322	2.36
4.25	2,571	2,473	2.49
4.50	2,722	2,624	2.61
4.75	2,874	2,776	2.74
5.00	3,025	2,927	2.86
5.25	3,176	3,078	2.99
5.50	3,327	3,229	3.12
5.75	3,479	3,381	3.24
6.00	3,630	3,532	3.37
6.25	3,781	3,683	3.49
6.50	3,932	3,834	3.62
6.75	4,084	3,986	3.74
7.00	4,235	4,137	3.87
7.25	4,386	4,288	4.00
7.50	4,537	4,439	4.12
7.75	4,689	4,591	4.25
8.00	4,840	4,742	4.37

Shocked Cash Flows By Sector - Next 10 Years

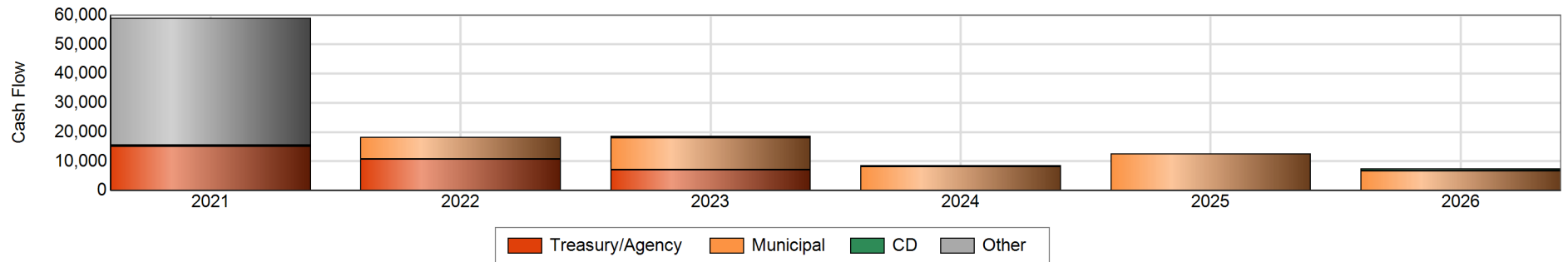
+300 Scenario



Base Scenario

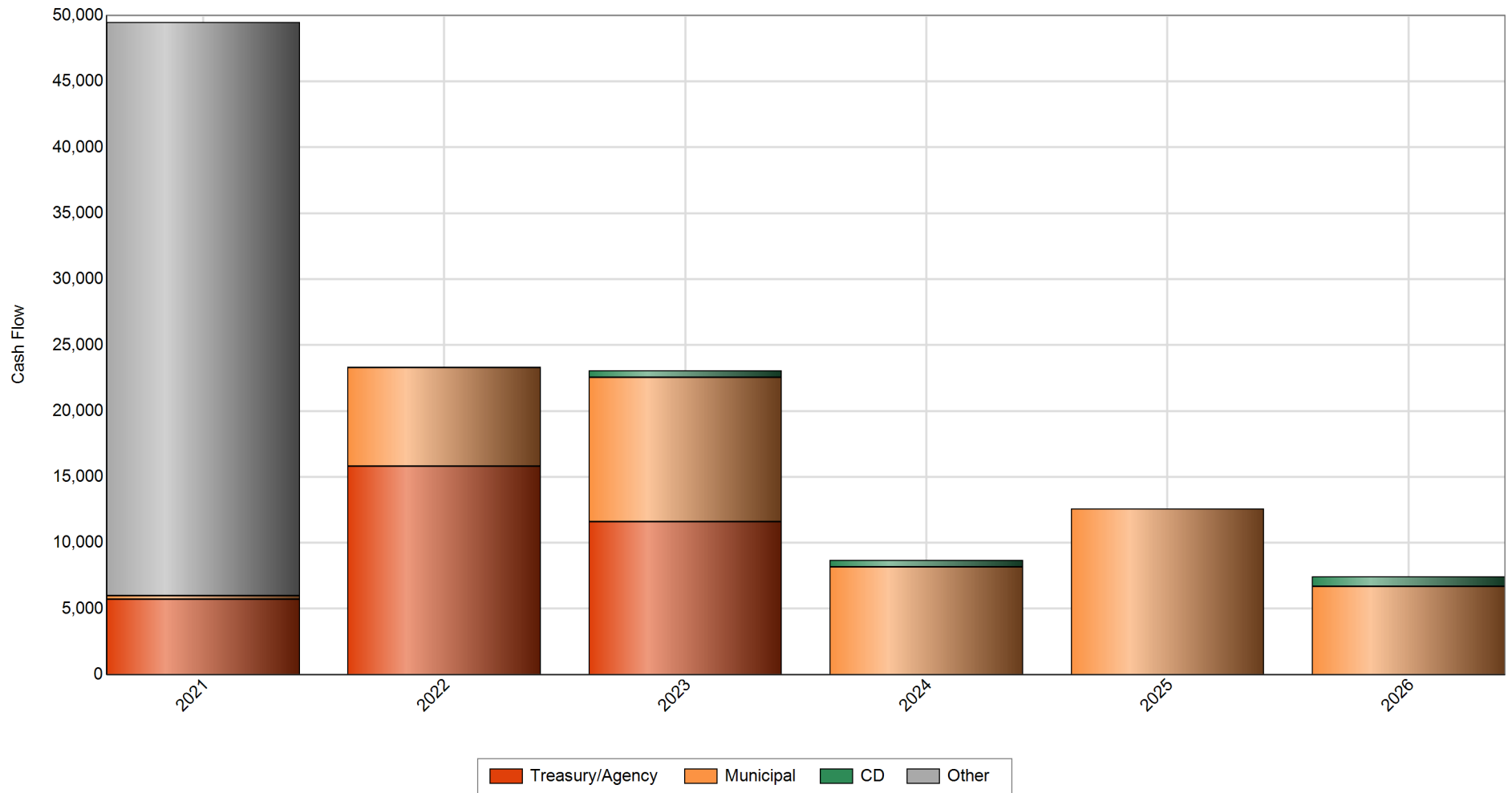


-300 Scenario



Cash Flows By Sector - Next 30 Years

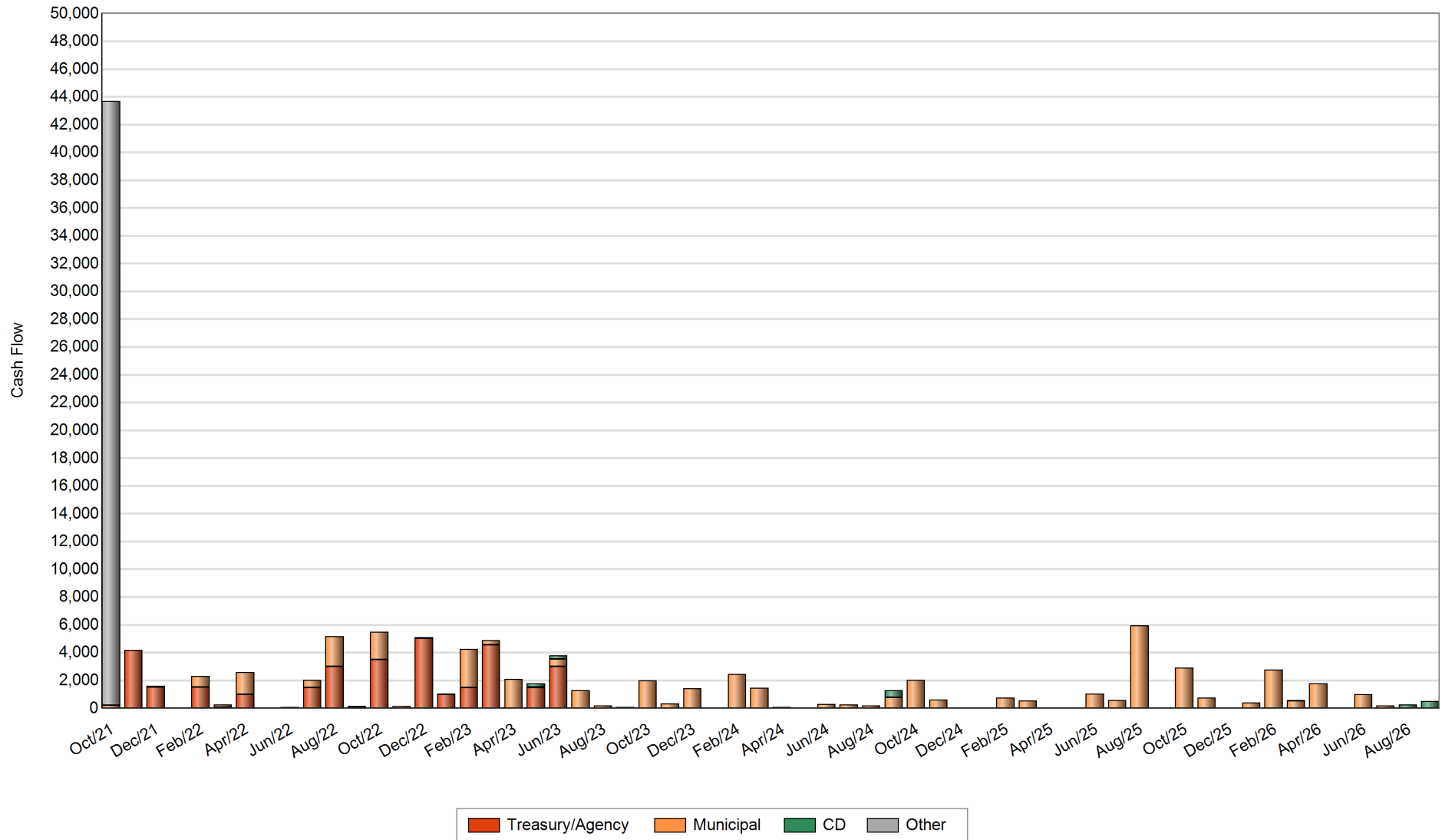
Base Scenario





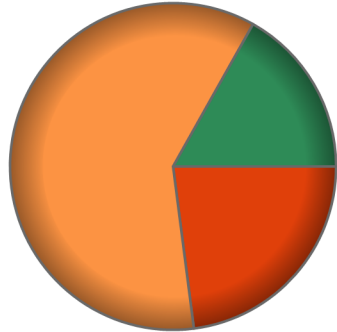
Cash Flow Projection By Month - Next 5 Years

Total Monthly Cash Flows By Sector



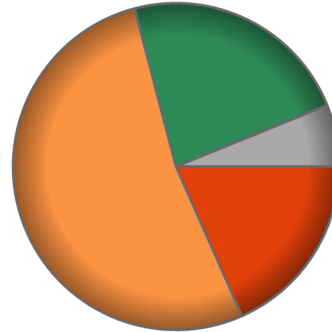
Agency - Summary

Subsector



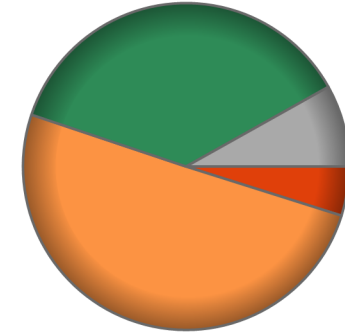
Agency Bullet (23%)    Agency Step (17%)  
Callable Agency (60%)

Issuer



FFCB (18%)    FNMA (23%)    Other (6%)  
FHLB (53%)

Call Type



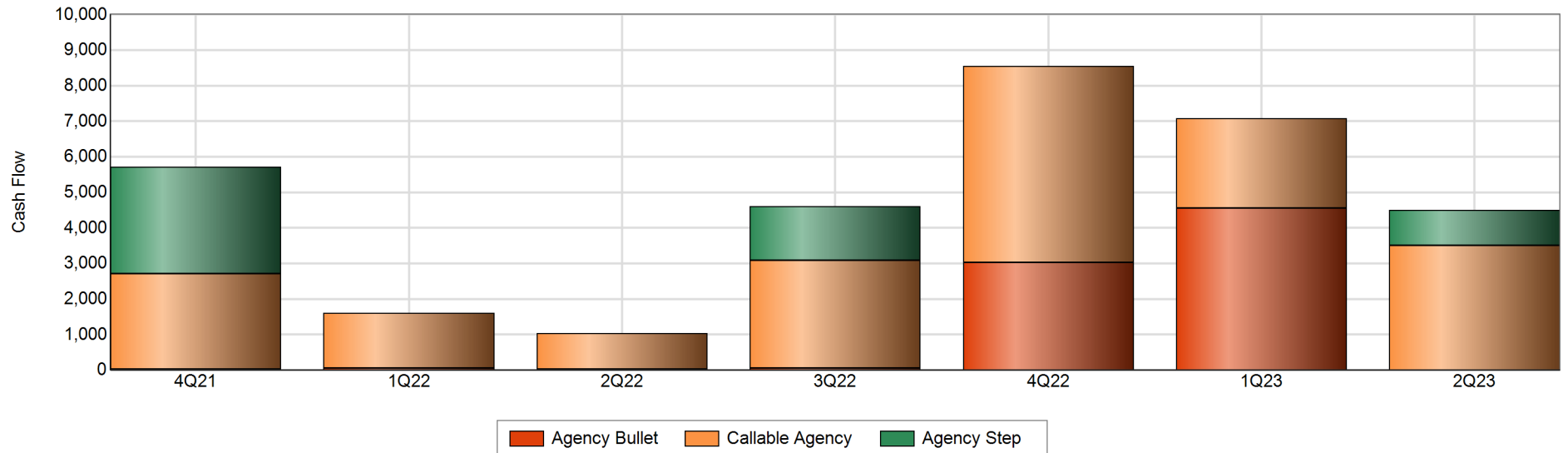
Monthly (6%)    Anytime (23%)  
Quarterly (62%)    One time (10%)

Subsector	Sector %	Par Value	Cpn	Maturity Next Call	Book		Market		G/L \$	G/L %	WAL	% Px Δ	Dur	Cvx	AFS %
					Price Value	Yield	Price Value	Yield	Base + 300	Base + 300	Base + 300	-100 +300	Base	Base	
Agency Bullet (2)	23.0%	7,500	2.51	1.4 yrs	102.42 7,681	0.74	103.18 7,738	0.20	57 -253	0.7% -3.3%	1.37 1.37	1.4 -4.0	1.36	0.02	100.0%
Callable Agency (13)	60.2%	19,667	0.56	3.3 yrs 0.4 yrs	99.97 19,661	0.61	99.55 19,578	0.93	-83 -1,768	-0.4% -9.0%	1.00 3.27	1.1 -8.6	2.20	-2.15	100.0%
Agency Step (4)	16.8%	5,500	0.43	4.7 yrs 0.6 yrs	100.00 5,500	0.43	99.88 5,493	0.76	-7 -614	-0.1% -11.2%	0.61 4.70	1.0 -11.0	1.90	-3.54	100.0%
<b>Total (19)</b>	<b>100.0%</b>	<b>32,667</b>	<b>0.98</b>	<b>3.1 yrs 0.5 yrs</b>	<b>100.54 32,842</b>	<b>0.61</b>	<b>100.44 32,809</b>	<b>0.73</b>	<b>-33 -2,635</b>	<b>-0.1% -8.0%</b>	<b>1.02 3.07</b>	<b>1.1 -7.9</b>	<b>1.95</b>	<b>-1.87</b>	<b>100.0%</b>

Agency - Sector Cash Flow and Yield Rolloff - Next 3 Years

		4Q21	1Q22	2Q22	3Q22	4Q22	1Q23	2Q23	3Q23	4Q23	1Q24	2Q24	3Q24	Bk Yld Chg
Agency Bullet	Cash Flow	32	62	32	62	3,032	4,562	0	0	0	0	0	0	
	End BY	0.74	0.74	0.74	0.74	0.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-0.74
Callable Agency	Cash Flow	2,680	1,539	1,009	3,036	5,514	2,517	3,505	0	0	0	0	0	
	End BY	0.62	0.62	0.63	0.68	0.58	0.57	0.00	0.00	0.00	0.00	0.00	0.00	-0.62
Agency Step	Cash Flow	3,010	2	2	1,502	2	0	1,002	0	0	0	0	0	
	End BY	0.34	0.34	0.34	0.40	0.40	0.40	0.00	0.00	0.00	0.00	0.00	0.00	-0.34
Total	Cash Flow	5,722	1,603	1,043	4,600	8,548	7,078	4,507	0	0	0	0	0	
	End BY	0.63	0.63	0.64	0.69	0.67	0.53	3.89	3.89	3.89	3.89	3.89	3.89	3.26

Total Cash Flows By Subsector



**Callable Agency Rate Shock Analysis – Projected Par Value Redeemed at NEXT Call Date – Monthly**

	-100	-75	-50	-25	0	25	50	75	100
Sep 21	-	-	-	-	-	-	-	-	-
Oct 21	5,167	5,167	5,167	5,167	-	-	-	-	-
Nov 21	5,000	5,000	5,000	1,500	-	-	-	-	-
Dec 21	2,000	2,000	2,000	-	-	-	-	-	-
Jan 22	-	-	-	-	-	-	-	-	-
Feb 22	-	-	-	-	-	-	-	-	-
Mar 22	1,000	1,000	1,000	1,000	-	-	-	-	-
Apr 22	1,000	1,000	1,000	1,000	-	-	-	-	-
May 22	-	-	-	-	-	-	-	-	-
Jun 22	-	-	-	-	-	-	-	-	-
Jul 22	-	-	-	-	-	-	-	-	-
Aug 22	3,000	3,000	3,000	3,000	-	-	-	-	-

**Callable Agency Rate Shock Analysis – Projected Par Value Redeemed at NEXT Call Date – Quarterly**

	-100	-75	-50	-25	0	25	50	75	100
3Q21	-	-	-	-	-	-	-	-	-
4Q21	12,167	12,167	12,167	6,667	-	-	-	-	-
1Q22	1,000	1,000	1,000	1,000	-	-	-	-	-
2Q22	1,000	1,000	1,000	1,000	-	-	-	-	-
3Q22	4,000	4,000	4,000	4,000	-	-	-	-	-
4Q22	-	-	-	-	-	-	-	-	-
1Q23	1,500	1,500	1,500	-	-	-	-	-	-
2Q23	-	-	-	-	-	-	-	-	-
3Q23	-	-	-	-	-	-	-	-	-
4Q23	-	-	-	-	-	-	-	-	-
1Q24	-	-	-	-	-	-	-	-	-
2Q24	-	-	-	-	-	-	-	-	-
3Q24	-	-	-	-	-	-	-	-	-
4Q24	-	-	-	-	-	-	-	-	-
1Q25	-	-	-	-	-	-	-	-	-
2Q25	-	-	-	-	-	-	-	-	-

**Shocked Agency Projected Call Schedule - Next 12 Months**

	-300	-200	-100	Base	+100	+200	+300
Sep 21	-	-	-	-	-	-	-
Oct 21	6,667	6,667	6,667	-	-	-	-
Nov 21	5,000	5,000	5,000	4,167	-	-	-
Dec 21	3,500	3,500	3,500	1,500	-	-	-
Jan 22	-	-	-	-	-	-	-
Feb 22	-	-	-	1,500	-	-	-
Mar 22	1,000	1,000	1,000	-	-	-	-
Apr 22	1,000	1,000	1,000	1,000	-	-	-
May 22	-	-	-	-	-	-	-
Jun 22	-	-	-	-	-	-	-
Jul 22	1,500	1,500	1,500	1,500	-	-	-
Aug 22	3,000	3,000	3,000	3,000	-	-	-

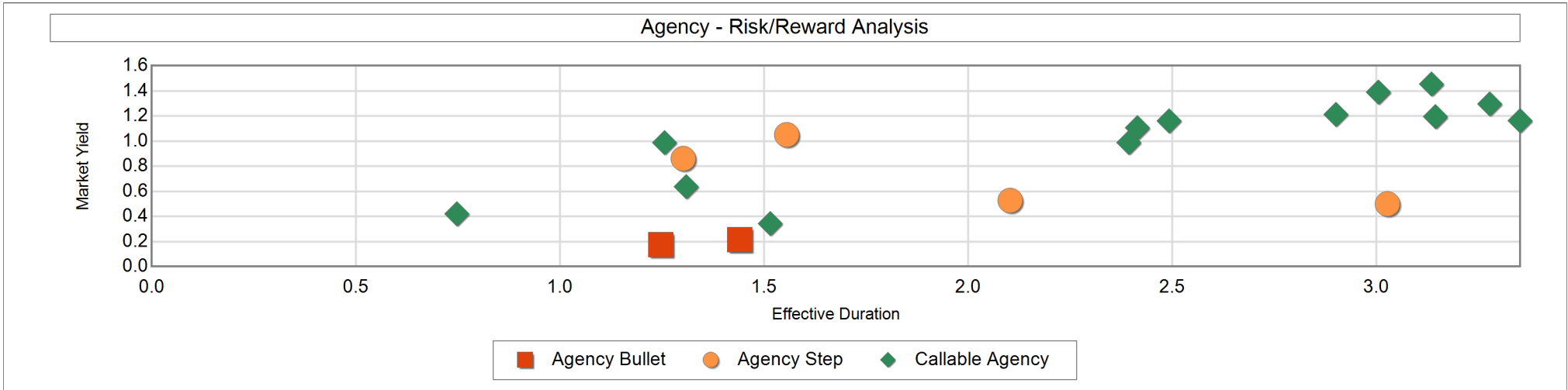
**Agency Projected Call Report - CUSIP Level**

Sec No.	CUSIP	Issuer	Cpn	Cpn Type	Maturity	Par Value	Next Call	Call Type	Mkt Price	Gain/Loss	Projected Shocked Call Dates						
											-300	-200	-100	Base	+100	+200	+300
4	3130AJZJ1	FHLB	0.32	Fixed	08/25/23	2,667	10/15/21	Anytime	99.985	0	10/21	10/21	10/21	11/21	08/23	08/23	08/23
10	3130AMJX1	FHLB	0.65	Fixed	12/09/24	1,500	11/09/21	Monthly	99.879	-2	10/21	10/21	10/21	02/22	12/24	12/24	12/24
12	3130AND72	FHLB	0.43	Fixed	04/29/24	1,000	10/29/21	Quarterly	99.880	-1	10/21	10/21	10/21	04/22	04/24	04/24	04/24
38	3136G4A45	FNMA	0.71	Fixed	07/22/25	1,500	10/22/21	Quarterly	99.525	-7	10/21	10/21	10/21	10/22	07/25	07/25	07/25
42	3136G4V59	FNMA	0.63	Fixed	08/27/25	1,500	11/27/21	Quarterly	99.181	-12	11/21	11/21	11/21	02/23	08/25	08/25	08/25
11	3130AMDE9	FHLB	0.50	Step	05/12/26	1,500	11/12/21	Quarterly	99.958	-1	11/21	11/21	11/21	11/21	05/24	05/25	05/26
33	3133EMZ70	FFCB	0.48	Fixed	02/10/25	1,000	11/10/21	Anytime	99.356	-5	11/21	11/21	11/21	01/23	02/25	02/25	02/25
37	3133EM3E0	FFCB	0.61	Fixed	05/23/25	1,000	11/23/21	Anytime	99.477	-5	11/21	11/21	11/21	10/22	05/25	05/25	05/25
17	3130AMMW9	FHLB	0.50	Step	06/10/26	1,500	12/10/21	Quarterly	99.893	-2	12/21	12/21	12/21	12/21	06/23	06/26	06/26
50	3134GWUG9	FMCC	0.57	Fixed	09/24/25	2,000	12/24/21	Quarterly	98.929	-21	12/21	12/21	12/21	06/23	09/25	09/25	09/25
49	3130AP6D2	FHLB	1.00	Fixed	09/30/26	1,000	03/30/22	Quarterly	99.438	-6	03/22	03/22	03/22	12/22	12/25	09/26	09/26
45	3133EMXQ0	FFCB	0.94	Fixed	04/28/26	1,000	04/28/22	Anytime	99.520	-5	04/22	04/22	04/22	10/22	01/26	04/26	04/26
28	3130AN5K2	FHLB	0.30	Step	07/20/26	1,500	07/20/22	One time	99.817	-3	07/22	07/22	07/22	07/22	07/26	07/26	07/26
16	3135G05R0	FNMA	0.30	Fixed	08/10/23	3,000	08/10/22	Quarterly	99.963	2	08/22	08/22	08/22	08/22	08/23	08/23	08/23
51	3130AP2G9	FHLB	0.75	Fixed	12/30/25	1,000	09/30/22	Quarterly	99.324	-7	09/22	09/22	09/22	12/22	12/25	12/25	12/25
53	3136G4N74	FNMA	0.56	Fixed	08/21/25	1,500	02/21/23	Quarterly	99.021	-15	02/23	02/23	02/23	05/23	08/25	08/25	08/25
47	3130AMMJ8	FHLB	0.40	Step	06/09/26	1,000	06/09/23	One time	99.830	-2	06/23	06/23	06/23	06/23	06/23	06/26	06/26

Agency Projected Call Report - CUSIP Level

Sec No.	CUSIP	Issuer	Cpn	Cpn Type	Maturity	Par Value	Next Call	Call Type	Mkt Price	Gain/Loss	Projected Shocked Call Dates						
											-300	-200	-100	Base	+100	+200	+300
			0.53			25,167			99.620	-90							

Agency - Risk/Reward Analysis



Top 5 Market Yields						
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px Δ Up 300
3130AP6D2	FHLB 1 09/30/26	Callable Agency	994	1.46%	3.13	-12.4
3133EMXQ0	FFCB 0.94 04/28/26	Callable Agency	995	1.39%	3.00	-11.6
3130AP2G9	FHLB 0 3/4 12/30/25	Callable Agency	993	1.30%	3.28	-11.0
3136G4V59	FNMA 0 5/8 08/27/25	Callable Agency	1,488	1.21%	2.90	-10.3
3134GWUG	FMCC 0.57 09/24/25	Callable Agency	1,979	1.20%	3.14	-10.6

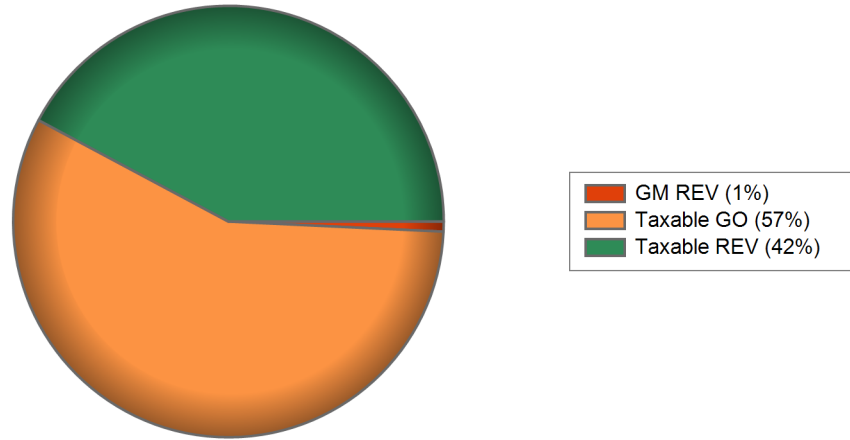
Bottom 5 Market Yields						
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px Δ Up 300
3133EFUJ4	FFCB 2.15 12/29/22	Agency Bullet	3,074	0.17%	1.25	-3.7
3130ADRG9	FHLB 2 3/4 03/10/23	Agency Bullet	4,664	0.21%	1.44	-4.2
3135G05R0	FNMA 0.3 08/10/23	Callable Agency	2,999	0.34%	1.51	-5.2
3130AJZJ1	FHLB 0.32 08/25/23	Callable Agency	2,666	0.42%	0.75	-5.2
3130AMMJ8	FHLB 0.4 06/09/26	Agency Step	998	0.50%	3.03	-11.5

Top 5 Price Volatility (% price change +300)						
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px Δ Up 300
3130AP6D2	FHLB 1 09/30/26	Callable Agency	994	1.46%	3.13	-12.4
3133EMXQ0	FFCB 0.94 04/28/26	Callable Agency	995	1.39%	3.00	-11.6
3130AN5K2	FHLB 0.3 07/20/26	Agency Step	1,497	0.53%	2.10	-11.5
3130AMMJ8	FHLB 0.4 06/09/26	Agency Step	998	0.50%	3.03	-11.5
3130AP2G9	FHLB 0 3/4 12/30/25	Callable Agency	993	1.30%	3.28	-11.0

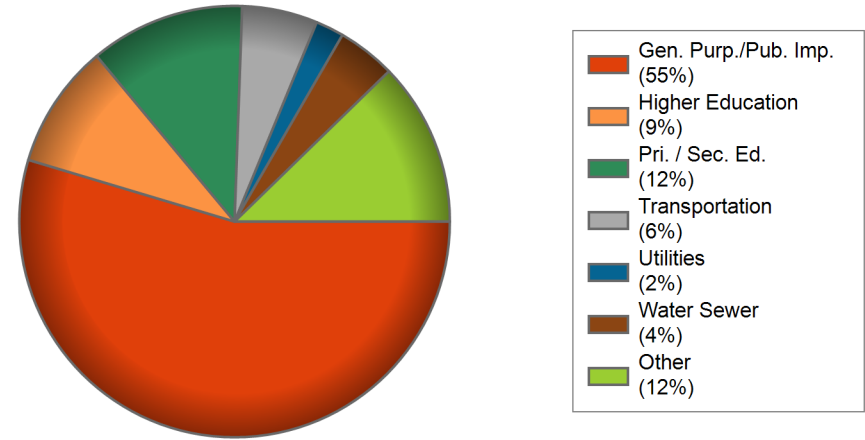
Next 5 Projected Redemptions						
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	Mat/Call
3130AJZJ1	FHLB 0.32 08/25/23	Callable Agency	2,666	0.42%	0.75	11/01/21
3130AMDE9	FHLB 0 1/2 05/12/26	Agency Step	1,499	0.86%	1.30	11/01/21
3130AMMW	FHLB 0 1/2 06/10/26	Agency Step	1,498	1.05%	1.56	12/01/21
3130AMJX1	FHLB 0.65 12/09/24	Callable Agency	1,498	0.99%	1.26	02/01/22
3130AND72	FHLB 0.43 04/29/24	Callable Agency	999	0.64%	1.31	04/01/22

Municipal - Summary

Subsector



Purpose

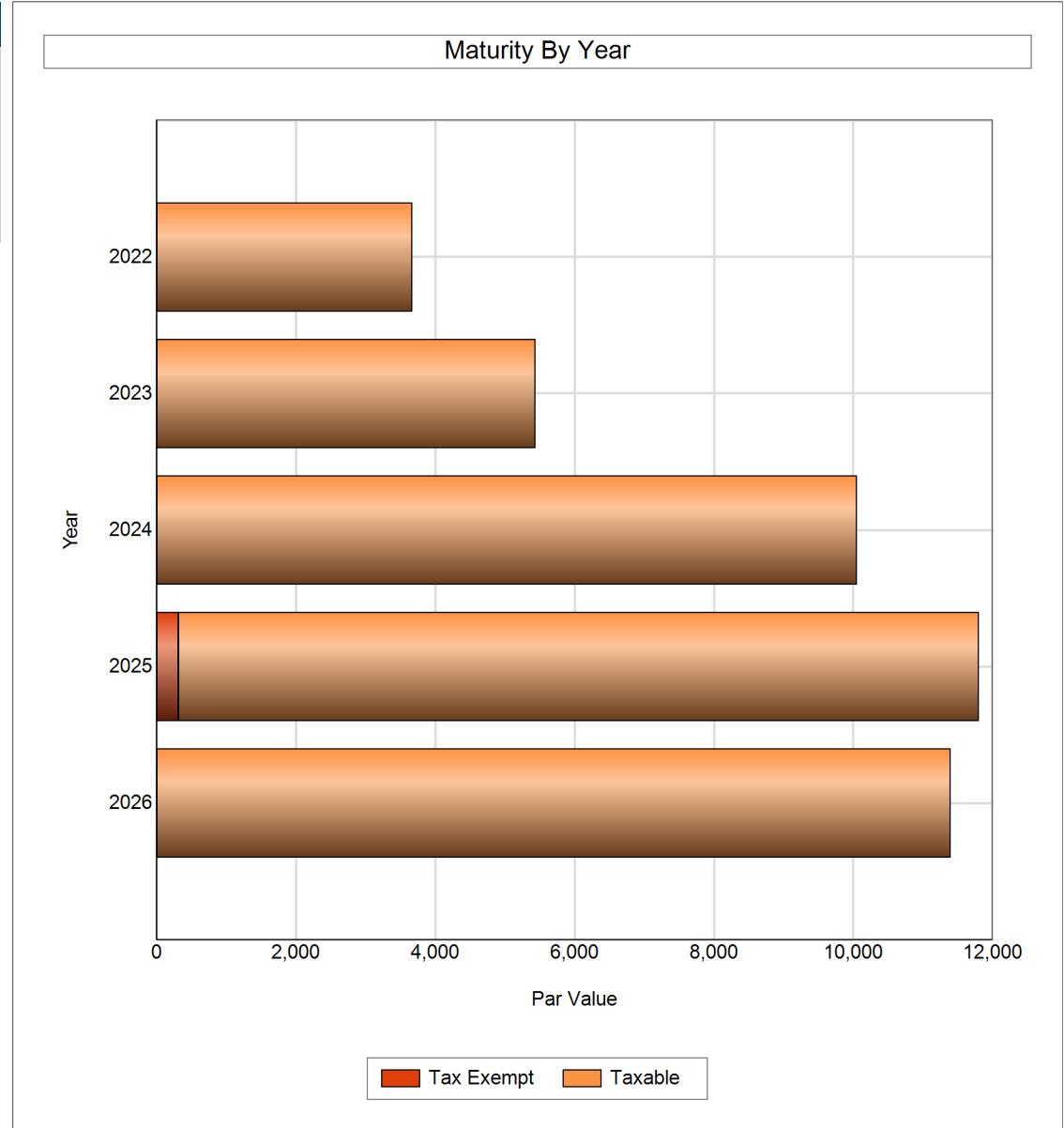


Subsector	Sector %	Par Value	Cpn	Maturity	Rating	Book		Market		G/L \$	G/L %	WAL	% Px Δ	Dur	Cvx	AFS %
					Moody's S&P	Price Value	Yield	Price Value	Yield	Base + 300	Base + 300	Base + 300	-100 +300	Base	Base	
Taxable GO (21)	57.0%	24,153	3.72	3.2 yrs	Aa1	107.84		107.77		-16	-0.1%	2.83	2.8	2.71	0.10	
					AA+	26,046	0.67	26,030	0.66	-2,033	-7.8%	2.84	-7.8			100.0%
Taxable REV (28)	42.2%	17,869	2.14	3.3 yrs	Aa2	103.83		103.42		-73	-0.4%	2.70	2.7	2.65	0.04	
					AA+	18,553	0.65	18,480	0.79	-1,554	-8.4%	3.06	-8.0			100.0%
Taxable (49)	99.3%	42,022	3.04	3.2 yrs	Aa1	106.13		105.92		-88	-0.2%	2.77	2.7	2.68	0.08	
					AA+	44,599	0.66	44,511	0.71	-3,587	-8.0%	2.93	-7.9			100.0%
GM REV (1)	0.7%	315	4.00	3.8 yrs	Aa3	112.87		112.84		0	0.0%	3.75	3.6	3.50	0.15	
					Aa3	356	0.67	355	0.68	-36	-10.0%	3.75	-10.0			100.0%
Tax Exempt (1)	0.7%	315	4.00	3.8 yrs	Aa3	112.87		112.84		0	0.0%	3.75	3.6	3.50	0.15	
					Aa3	356	0.67	355	0.68	-36	-10.0%	3.75	-10.0			100.0%
<b>Total (50)</b>	<b>100.0%</b>	<b>42,337</b>	<b>3.05</b>	<b>3.2 yrs</b>	<b>Aa1</b>	<b>106.18</b>		<b>105.97</b>		<b>-89</b>	<b>-0.2%</b>	<b>2.78</b>	<b>2.8</b>	<b>2.69</b>	<b>0.08</b>	
					<b>AA+</b>	<b>44,955</b>	<b>0.66</b>	<b>44,866</b>	<b>0.71</b>	<b>-3,623</b>	<b>-8.1%</b>	<b>2.94</b>	<b>-7.9</b>			<b>100.0%</b>



Municipal - Maturity Summary

Maturity By Year					
Year	Taxable	Tax Exempt	Total	Bal %	Run Bal %
2022	3,667	-	3,667	8.7 %	8.7 %
2023	5,430	-	5,430	12.8 %	21.5 %
2024	10,045	-	10,045	23.7 %	45.2 %
2025	11,485	315	11,800	27.9 %	73.1 %
2026	11,395	-	11,395	26.9 %	100.0 %

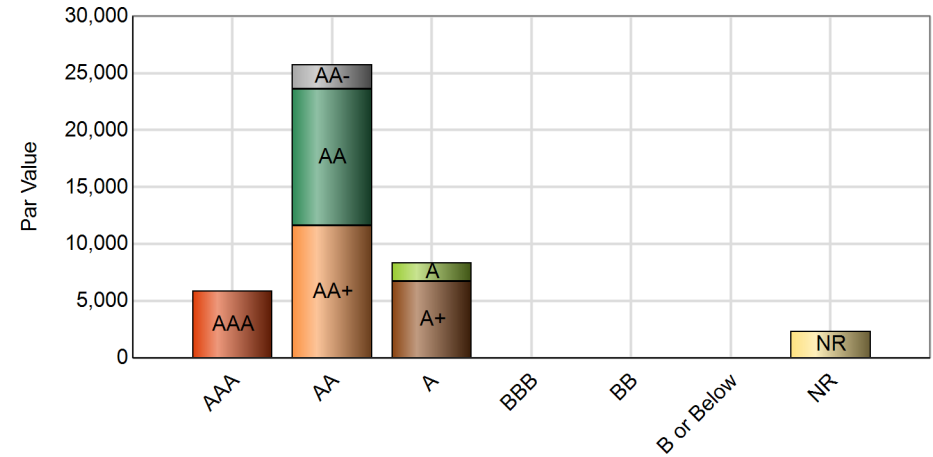


Municipal - Rating Summary

Combined Rating Summary

Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	13.9%	5,875	0.74	3.75
AA	60.8%	25,755	0.62	2.49
A	19.7%	8,349	0.68	2.67
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	5.6%	2,358	0.73	2.26
<b>Total</b>	<b>100.0%</b>	<b>42,337</b>	<b>0.66</b>	<b>2.69</b>

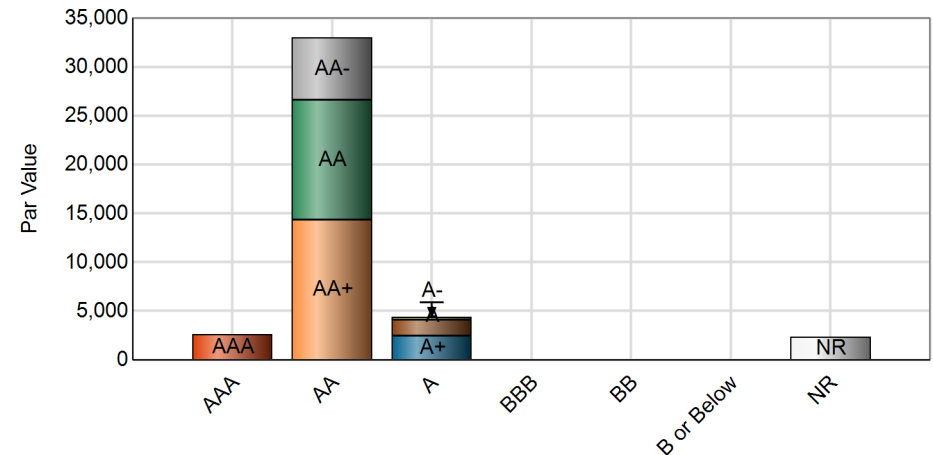
Combined Rating Distribution



Combined Underlying Rating Summary

Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	6.2%	2,625	0.74	3.82
AA	77.9%	32,995	0.63	2.60
A	10.3%	4,359	0.77	3.01
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	5.6%	2,358	0.73	2.26
<b>Total</b>	<b>100.0%</b>	<b>42,337</b>	<b>0.66</b>	<b>2.69</b>

Combined Underlying Rating Distribution

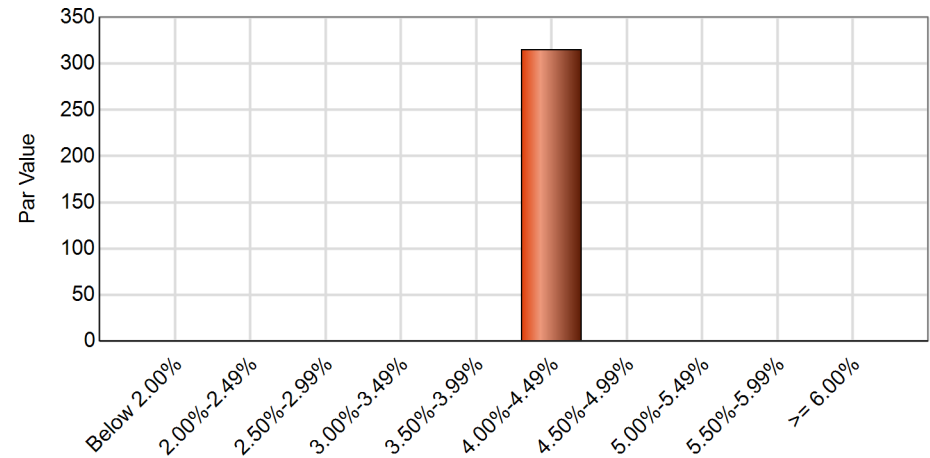


Municipal - Coupon Summary

Tax-Exempt Coupon Summary

Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
Below 1.50%	-	-	-	-
1.50%-2.49%	-	-	-	-
2.50%-3.49%	-	-	-	-
3.50%-4.49%	0.7%	315	0.67	3.50
4.50%-5.49%	-	-	-	-
>= 5.50%	-	-	-	-
<b>Total</b>	<b>0.7%</b>	<b>315</b>	<b>0.67</b>	<b>3.50</b>

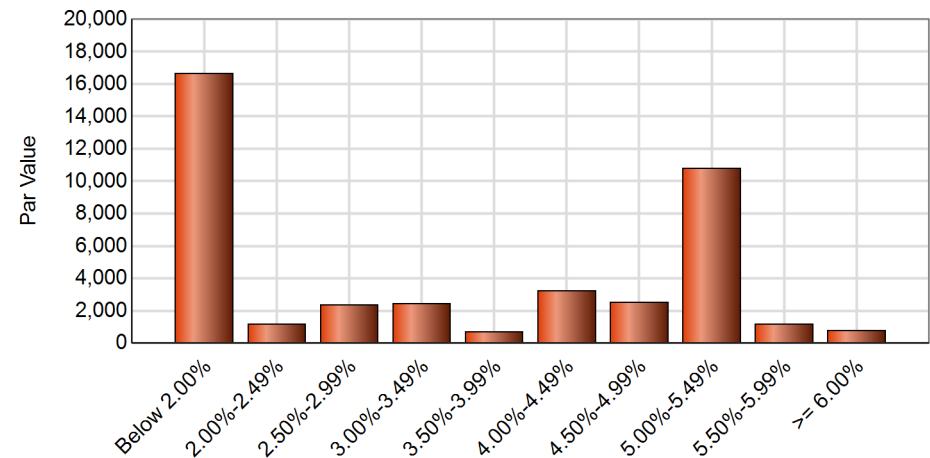
Tax-Exempt Coupon Distribution



Taxable Coupon Summary

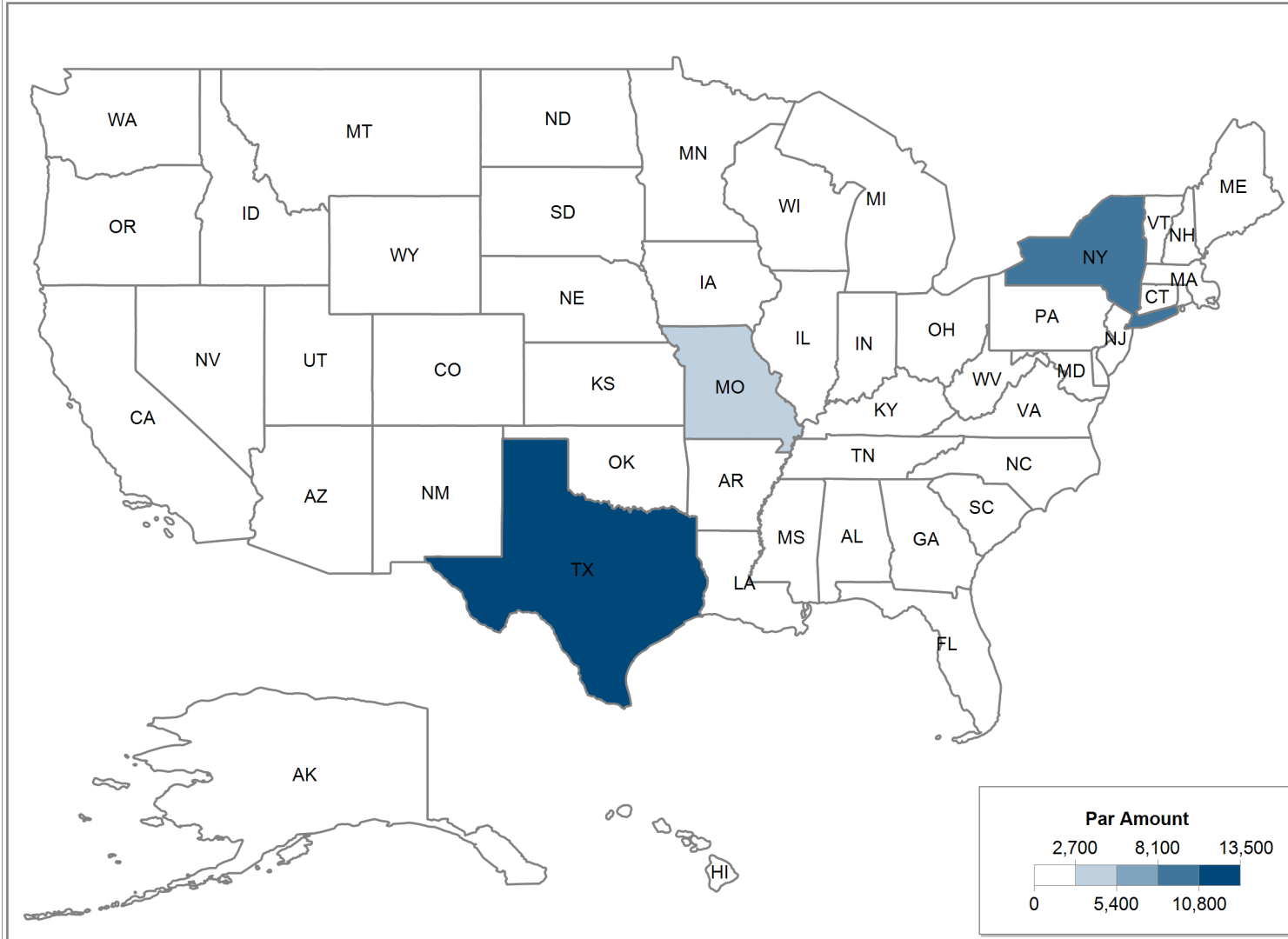
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
Below 1.50%	38.8%	16,417	0.67	2.80
1.50%-2.49%	3.4%	1,450	0.91	3.68
2.50%-3.49%	11.4%	4,835	0.45	2.61
3.50%-4.49%	9.3%	3,950	0.66	3.48
4.50%-5.49%	31.6%	13,370	0.67	2.33
>= 5.50%	4.7%	2,000	0.76	2.16
<b>Total</b>	<b>99.3%</b>	<b>42,022</b>	<b>0.66</b>	<b>2.68</b>

Taxable Coupon Distribution



Municipal - Geographic Distribution

Geographic Distribution of Municipal Collateral

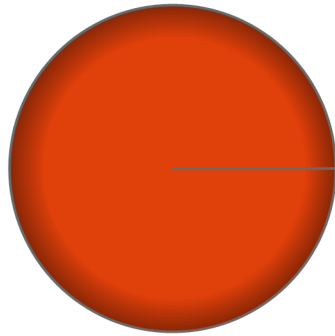


Top 25 States

State	Par Amount	% Total
TX	12,150	28.7 %
NY	9,538	22.5 %
MO	3,675	8.7 %
CT	2,639	6.2 %
PA	2,075	4.9 %
TN	1,925	4.5 %
NE	1,545	3.6 %
HI	1,500	3.5 %
WV	1,010	2.4 %
VA	1,005	2.4 %
MA	1,000	2.4 %
SD	1,000	2.4 %
ME	900	2.1 %
CA	700	1.7 %
FL	500	1.2 %
LA	360	0.9 %
OK	300	0.7 %
MD	265	0.6 %
OH	250	0.6 %

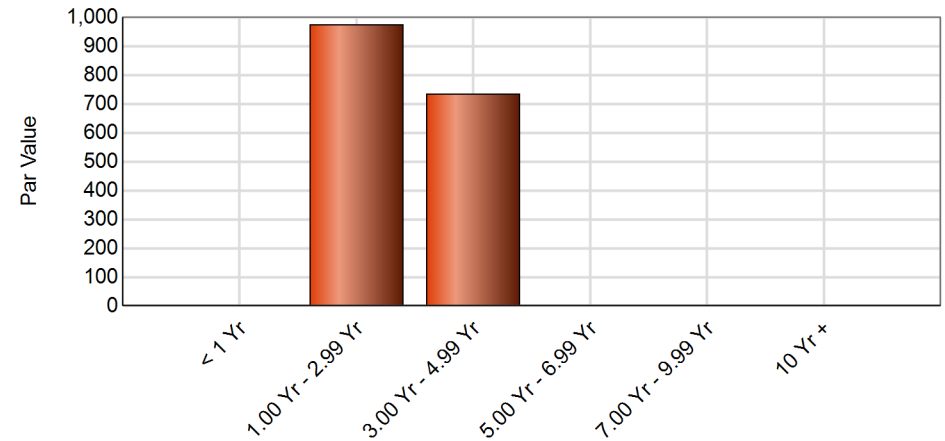
CD - Summary

Subsector



■ NCD (100.0%)

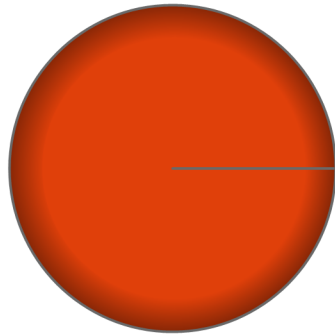
Par Value By Maturity



Subsector	Sector %	Par Value	Cpn	Maturity Next Call	Book		Market		G/L \$	G/L %	WAL	Px Chg	Dur	Cvx	AFS %
					Price Value	Yield	Price Value	Yield	+ 300	+ 300	+ 300	-100 +300	Base	Base	
NCD (7)	100.0%	1,711	1.55	3.4 yrs	101.21	0.82	100.77	0.91	-8	-0.4%	3.44	3.4	3.36	0.15	100.0%
Total (7)	100.0%	1,711	1.55	3.4 yrs	101.21	0.82	100.77	0.91	-8	-0.4%	3.44	3.4	3.36	0.15	100.0%

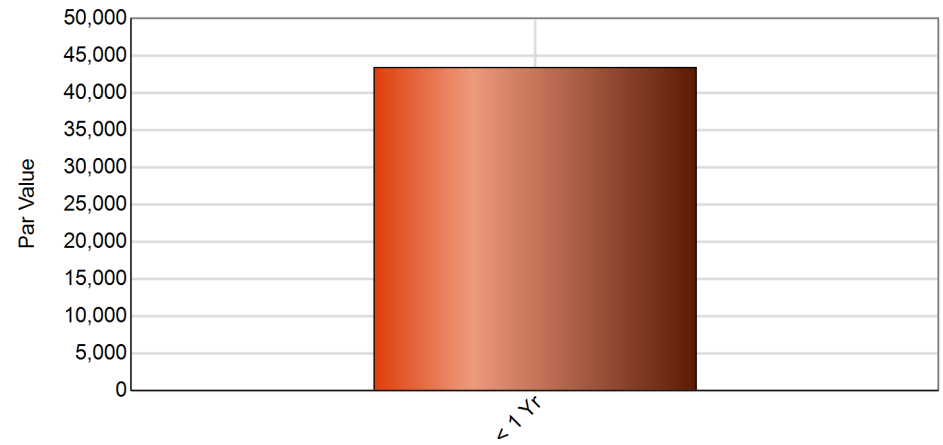
Other - Summary

Subsector



Cash & Other (100.0%)

Par Value By Maturity



Subsector	Sector %	Par Value	Cpn	Maturity Next Call	Book		Market		G/L \$	G/L %	WAL	Px Chg	Dur	Cvx	AFS %
					Price Value	Yield	Price Value	Yield	Base + 300	Base + 300	Base + 300	-100 +300	Base	Base	
Cash & Other (1)	100.0%	43,482	0.04	0.1 yrs	43,482	0.04	43,482	0.04	-112	-0.3%	0.08	-0.3	0.09	0.00	100.0%
Total (1)	100.0%	43,482	0.04	0.1 yrs	43,482	0.04	43,482	0.04	-112	-0.3%	0.08	-0.3	0.09	0.00	100.0%

Portfolio Considerations

Sector	Cnt	Cpn	Maturity	Par Value	Book Price	Market Price	Gain/ (Loss)	Book Yield	WAL	Eff. Dur	Historical CPR			Proj. CPR Life	Loan Count
											1 Mo.	3 Mo.	Life		
Book Yield < 1.5%	77	1.38	2.1 yrs	120,196	102.34	102.23	-129	0.43	1.3	1.58					
Agency Bullet	2	2.51	1.4 yrs	7,500	102.42	103.18	57	0.74	1.4	1.36					
Callable Agency	13	0.56	3.3 yrs	19,667	99.97	99.55	-83	0.61	1.0	2.20					
Agency Step	4	0.43	4.7 yrs	5,500	100.00	99.88	-7	0.43	0.6	1.90					
GM REV	1	4.00	3.8 yrs	315	112.87	112.84	0	0.67	3.8	3.50					
Taxable GO	21	3.72	3.2 yrs	24,153	107.84	107.77	-16	0.67	2.8	2.71					
Taxable REV	28	2.14	3.3 yrs	17,869	103.83	103.42	-73	0.65	2.7	2.65					
NCD	7	1.55	3.4 yrs	1,711	101.21	100.77	-8	0.82	3.4	3.36					
Cash & Other	1	0.04	0.1 yrs	43,482	100.00	100.00	0	0.04	0.1	0.09					

Key Portfolio Sorts

Top 10 Up 300 Market Value Changes (%)

CUSIP	Sector	Description	Cpn	Maturity	Par Value	Book Price	Market Price	G/L	Book Yield	WAL	% Px Δ +300	\$ Amt Δ +300	G/L +300	Eff. Dur	INT
856285XL0	NCD	SBIIN 1.15 09/28/26	1.15	09/28/26	245	100.00	99.40	-1	1.151	4.99	-13.52	-33	-34	4.88	AFS
38149MZJ5	NCD	GS 1.05 09/08/26	1.05	09/08/26	245	100.00	98.98	-3	1.051	4.94	-13.41	-33	-35	4.84	AFS
795451AK9	NCD	SALLMA 1.1 08/11/26	1.10	08/11/26	245	100.00	99.32	-2	1.100	4.86	-13.21	-32	-34	4.76	AFS
56042RJ52	Taxable REV	MAINE HEALTH &	1.30	07/01/26	200	101.17	100.02	-2	1.050	4.75	-12.88	-26	-28	4.61	AFS
83754LAX5	Taxable REV	SOUTH DAKOTA EDL	1.50	06/01/26	1,000	100.81	99.99	-8	1.315	4.67	-12.63	-126	-134	4.54	AFS
6817126Z3	Taxable GO	OMAHA NEB	0.98	04/15/26	750	100.37	99.96	-3	0.900	4.54	-12.44	-93	-96	4.44	AFS
3130AP6D2	Callable Agency	FHLB 1 09/30/26	1.00	09/30/26	1,000	100.00	99.44	-6	1.000	1.25	-12.42	-124	-129	3.13	AFS
485106UX4	Taxable REV	KANSAS CITY MO SPL	1.48	04/01/26	1,000	101.78	100.06	-17	1.070	4.50	-12.22	-122	-139	4.35	AFS
473142QY6	Taxable GO	JEFFERSON CNTY MO	1.20	03/01/26	300	100.00	99.80	-1	1.200	4.42	-12.08	-36	-37	4.32	AFS
894673TA0	Taxable GO	TREDYFFRIN-	1.16	02/15/26	275	100.83	100.46	-1	0.966	4.38	-11.99	-33	-34	4.29	AFS
			1.23		5,260	100.63	99.80	-44	1.085	3.98	-12.53	-658	-702	4.24	

Top 10 Up 300 Market Value Changes (\$)

CUSIP	Sector	Description	Cpn	Maturity	Par Value	Book Price	Market Price	G/L	Book Yield	WAL	% Px Δ +300	\$ Amt Δ +300	G/L +300	Eff. Dur	INT
64966H4M9	Taxable GO	NEW YORK N Y	5.05	10/01/24	5,560	109.04	109.45	22	0.566	2.03	-5.69	-346	-324	1.93	AFS
235308D75	Taxable GO	DALLAS TEX INDPT	4.00	08/15/25	2,750	112.58	112.23	-10	0.703	3.88	-10.28	-317	-327	3.63	AFS
150461M57	Taxable GO	CEDAR PARK TEX	2.95	08/15/25	2,360	108.86	108.20	-15	0.632	3.88	-10.43	-266	-282	3.69	AFS
3134GWUG9	Callable Agency	FMCC 0.57 09/24/25	0.57	09/24/25	2,000	100.00	98.93	-21	0.570	1.73	-10.60	-210	-231	3.14	AFS
419791YT9	Taxable GO	HAWAII ST	5.33	02/01/26	1,500	118.55	118.44	-2	0.953	4.34	-11.14	-198	-200	3.95	AFS
3130ADRG9	Agency Bullet	FHLB 2 3/4 03/10/23	2.75	03/10/23	4,500	102.73	103.66	41	0.842	1.44	-4.22	-197	-155	1.44	AFS
3130AN5K2	Agency Step	FHLB 0.3 07/20/26	0.30	07/20/26	1,500	100.00	99.82	-3	0.300	0.81	-11.52	-172	-175	2.10	AFS
088632CT9	Taxable GO	BI-STATE DEV AGY MO	1.34	10/01/25	1,525	101.38	101.52	2	0.990	4.00	-11.00	-170	-168	3.89	AFS
3130AMMW9	Agency Step	FHLB 0 1/2 06/10/26	0.50	06/10/26	1,500	100.00	99.89	-2	0.500	0.19	-10.91	-164	-165	1.56	AFS
3135G05R0	Callable Agency	FNMA 0.3 08/10/23	0.30	08/10/23	3,000	99.88	99.96	2	0.441	0.86	-5.21	-156	-154	1.51	AFS
			2.74		26,195	105.64	105.70	16	0.651	2.21	-7.94	-2,197	-2,181	2.47	



Key Portfolio Sorts

Top 10 Marked to Market Up 300 Loss Positions

CUSIP	Sector	Description	Cpn	Maturity	Par Value	Book Price	Market Price	G/L	Book Yield	% Px Δ +300	\$ Amt Δ +300	G/L +300	Eff. Dur	INT	
235308D75	Taxable GO	DALLAS TEX INDPT	4.00	08/15/25	2,750	112.58	112.23	-10	0.703	3.88	-10.28	-317	-327	3.63	AFS
64966H4M9	Taxable GO	NEW YORK N Y	5.05	10/01/24	5,560	109.04	109.45	22	0.566	2.03	-5.69	-346	-324	1.93	AFS
150461M57	Taxable GO	CEDAR PARK TEX	2.95	08/15/25	2,360	108.86	108.20	-15	0.632	3.88	-10.43	-266	-282	3.69	AFS
3134GWUG9	Callable Agency	FMCC 0.57 09/24/25	0.57	09/24/25	2,000	100.00	98.93	-21	0.570	1.73	-10.60	-210	-231	3.14	AFS
419791YT9	Taxable GO	HAWAII ST	5.33	02/01/26	1,500	118.55	118.44	-2	0.953	4.34	-11.14	-198	-200	3.95	AFS
3130AN5K2	Agency Step	FHLB 0.3 07/20/26	0.30	07/20/26	1,500	100.00	99.82	-3	0.300	0.81	-11.52	-172	-175	2.10	AFS
3136G4N74	Callable Agency	FNMA 0.56 08/21/25	0.56	08/21/25	1,500	100.00	99.02	-15	0.560	1.64	-10.44	-155	-170	3.35	AFS
088632CT9	Taxable GO	BI-STATE DEV AGY MO	1.34	10/01/25	1,525	101.38	101.52	2	0.990	4.00	-11.00	-170	-168	3.89	AFS
3136G4V59	Callable Agency	FNMA 0 5/8 08/27/25	0.63	08/27/25	1,500	100.00	99.18	-12	0.625	1.41	-10.33	-154	-166	2.90	AFS
3130AMMW9	Agency Step	FHLB 0 1/2 06/10/26	0.50	06/10/26	1,500	100.00	99.89	-2	0.500	0.19	-10.91	-164	-165	1.56	AFS
			2.77		21,695	106.26	106.00	-55	0.632	2.46	-9.36	-2,153	-2,208	2.89	

Top 10 Average Life Extension Up 300bps

CUSIP	Sector	Description	Cpn	Maturity	Par Value	Book Price	Market Price	G/L	Book Yield	% Px Δ +300	Eff. Dur	WAL +300	Chg in WAL	INT	
3130AMMW9	Agency Step	FHLB 0 1/2 06/10/26	0.50	06/10/26	1,500	100.00	99.89	-2	0.500	-10.91	1.56	0.19	4.69	4.50	AFS
3130AMDE9	Agency Step	FHLB 0 1/2 05/12/26	0.50	05/12/26	1,500	100.00	99.96	-1	0.500	-10.41	1.30	0.12	4.62	4.50	AFS
3130AN5K2	Agency Step	FHLB 0.3 07/20/26	0.30	07/20/26	1,500	100.00	99.82	-3	0.300	-11.52	2.10	0.81	4.81	4.00	AFS
3130AP6D2	Callable Agency	FHLB 1 09/30/26	1.00	09/30/26	1,000	100.00	99.44	-6	1.000	-12.42	3.13	1.25	5.00	3.75	AFS
3133EMXQ0	Callable Agency	FFCB 0.94 04/28/26	0.94	04/28/26	1,000	100.00	99.52	-5	0.940	-11.56	3.00	1.08	4.58	3.50	AFS
3130AMMJ8	Agency Step	FHLB 0.4 06/09/26	0.40	06/09/26	1,000	100.00	99.83	-2	0.400	-11.50	3.03	1.69	4.69	3.00	AFS
3130AP2G9	Callable Agency	FHLB 0 3/4 12/30/25	0.75	12/30/25	1,000	100.00	99.32	-7	0.750	-11.04	3.28	1.25	4.25	3.00	AFS
91476PDR6	Taxable REV	UNIVERSITY OKLA	3.02	07/01/25	300	102.28	101.59	-2	-0.005	-6.94	0.91	0.75	3.75	3.00	AFS
3130AMJX1	Callable Agency	FHLB 0.65 12/09/24	0.65	12/09/24	1,500	100.00	99.88	-2	0.650	-8.19	1.26	0.36	3.19	2.83	AFS
3136G4A45	Callable Agency	FNMA 0.71 07/22/25	0.71	07/22/25	1,500	100.00	99.52	-7	0.714	-9.93	2.49	1.06	3.81	2.75	AFS
			0.68		11,800	100.06	99.76	-35	0.600	-10.60	2.18	0.79	4.35	3.56	

Agency - CUSIP Detail

CUSIP	Security Description	Ticker	Par	Cpn Type Coupon	Next Call Dt Call Type	Step Date Step Cpn	Maturity		Book		Market		Gain/(Loss)	% Px Δ	Eff.	Intent
							Proj. Final		Price Value	Yield	Price Value	bp→ call Yield	% \$	-100 +300	Dur Cvx	
3133EFUJ4	FFCB 2.15 12/29/22	FFCB	3,000	Fixed 2.150			12/22 12/29/22	101.95 3,058	0.58	102.46 3,074	0.17	0.5% 15	1.3 -3.7	1.25 0.02	AFS	
3130ADRG9	FHLB 2 3/4 03/10/23	FHLB	4,500	Fixed 2.750			03/23 03/10/23	102.73 4,623	0.84	103.66 4,664	0.21	0.9% 41	1.5 -4.2	1.44 0.02	AFS	
Agency Bullet			7,500	2.510				102.42 7,681	0.74	103.18 7,738	0.20	0.7% 57	1.4 -4.0	1.36 0.02		
3135G05R0	FNMA 0.3 08/10/23	FNMA	3,000	Fixed 0.300	08/10/22 Quarterly		08/22 08/10/23	99.88 2,996	0.44	99.96 2,999	-3 0.34	0.1% 2	1.2 -5.2	1.51 -0.48	AFS	
3130AMJX1	FHLB 0.65 12/09/24	FHLB	1,500	Fixed 0.650	11/09/21 Monthly		02/22 12/09/24	100.00 1,500	0.65	99.88 1,498	-9 0.99	-0.1% -2	0.2 -8.2	1.26 -5.27	AFS	
3130AJZJ1	FHLB 0.32 08/25/23	FHLB	2,667	Fixed 0.320	10/15/21 Anytime		11/21 08/25/23	99.97 2,666	0.53	99.98 2,666	-2 0.42	0.0% 0	0.1 -5.2	0.75 -3.89	AFS	
3130AND72	FHLB 0.43 04/29/24	FHLB	1,000	Fixed 0.430	10/29/21 Quarterly		04/22 04/29/24	100.00 1,000	0.43	99.88 999	-9 0.64	-0.1% -1	0.3 -6.9	1.31 -4.37	AFS	
3133EMZ70	FFCB 0.48 02/10/25	FFCB	1,000	Fixed 0.480	11/10/21 Anytime		01/23 02/10/25	99.90 999	0.56	99.36 994	-37 0.99	-0.5% -5	0.8 -9.0	2.39 -1.99	AFS	
3133EM3E0	FFCB 0.61 05/23/25	FFCB	1,000	Fixed 0.610	11/23/21 Anytime		10/22 05/23/25	99.99 1,000	0.62	99.48 995	-29 1.11	-0.5% -5	0.8 -9.6	2.41 -2.46	AFS	
3136G4A45	FNMA 0.71 07/22/25	FNMA	1,500	Fixed 0.710	10/22/21 Quarterly		10/22 07/22/25	100.00 1,500	0.71	99.52 1,493	-24 1.16	-0.5% -7	0.6 -9.9	2.49 -2.48	AFS	
3136G4V59	FNMA 0 5/8 08/27/25	FNMA	1,500	Fixed 0.625	11/27/21 Quarterly		02/23 08/27/25	100.00 1,500	0.62	99.18 1,488	-38 1.21	-0.8% -12	1.1 -10.3	2.90 -1.77	AFS	
3133EMXQ0	FFCB 0.94 04/28/26	FFCB	1,000	Fixed 0.940	04/28/22 Anytime		10/22 04/28/26	100.00 1,000	0.94	99.52 995	-19 1.39	-0.5% -5	1.6 -11.6	3.00 -1.77	AFS	
3130AP6D2	FHLB 1 09/30/26	FHLB	1,000	Fixed 1.000	03/30/22 Quarterly	09/30/21 1.000	12/22 09/30/26	100.00 1,000	1.00	99.44 994	-22 1.46	-0.6% -6	1.6 -12.4	3.13 -2.11	AFS	
3134GWUG9	FMCC 0.57 09/24/25	FMCC	2,000	Fixed 0.570	12/24/21 Quarterly		06/23 09/24/25	100.00 2,000	0.57	98.93 1,979	-46 1.20	-1.1% -21	1.5 -10.6	3.14 -1.31	AFS	
3130AP2G9	FHLB 0 3/4 12/30/25	FHLB	1,000	Fixed 0.750	09/30/22 Quarterly	09/30/21 0.750	12/22 12/30/25	100.00 1,000	0.75	99.32 993	-24 1.30	-0.7% -7	2.4 -11.0	3.28 -0.62	AFS	
3136G4N74	FNMA 0.56 08/21/25	FNMA	1,500	Fixed 0.560	02/21/23 Quarterly		05/23 08/21/25	100.00 1,500	0.56	99.02 1,485	-33 1.16	-1.0% -15	2.8 -10.4	3.35 -0.12	AFS	
Callable Agency			19,667	0.555				99.97 19,661	0.61	99.55 19,578	0.93	-0.4% -83	1.1 -8.6	2.20 -2.15		

Agency - CUSIP Detail

CUSIP	Security Description	Ticker	Par	Cpn Type Coupon	Next Call Dt Call Type	Step Date Step Cpn	Maturity	Book		Market		Gain/(Loss)	% Px Δ	Eff.	Intent
							Proj. Final	Price Value	Yield	Price Value	bp→ call Yield	%	-100 +300	Dur Cvx	
3130AMMJ8	FHLB 0.4 06/09/26	FHLB	1,000	Step 0.400	06/09/23 One time	06/09/23 1.500	06/23 06/09/26	100.00 1,000	0.40	99.83 998	0.50	-0.2% -2	2.4 -11.5	3.03 -0.67	AFS
3130AMDE9	FHLB 0 1/2 05/12/26	FHLB	1,500	Step 0.500	11/12/21 Quarterly	05/12/22 1.000	11/21 05/12/26	100.00 1,500	0.50	99.96 1,499	0.86	0.0% -1	0.3 -10.4	1.30 -5.29	AFS
3130AMMW9	FHLB 0 1/2 06/10/26	FHLB	1,500	Step 0.500	12/10/21 Quarterly	12/10/21 0.625	12/21 06/10/26	100.00 1,500	0.50	99.89 1,498	1.05	-0.1% -2	0.4 -10.9	1.56 -4.26	AFS
3130AN5K2	FHLB 0.3 07/20/26	FHLB	1,500	Step 0.300	07/20/22 One time	07/20/22 1.500	07/22 07/20/26	100.00 1,500	0.30	99.82 1,497	0.53	-0.2% -3	1.2 -11.5	2.10 -2.96	AFS
Agency Step			5,500	0.427				100.00 5,500	0.43	99.88 5,493	0.76	-0.1% -7	1.0 -11.0	1.90 -3.54	
Total			32,667	0.983				100.54 32,842	0.61	100.44 32,809	0.73	-0.1% -33	1.1 -7.9	1.95 -1.87	

Municipal - CUSIP Detail

CUSIP Issuer	State BQ	Sector Use of Proceeds	Par Value	Cpn	Maturity	Sink Date Next Call	Rating	Book		Market		Gain/(Loss)	% Px Δ	Eff.	Intent
							Moody's S&P	Price Value	TEY	Price Value	TEY	% \$	-100 +300	Dur Cvx	
052403GX4	TX	Taxable GO					Aa1	103.74		103.86		0.1%	0.8	0.83	
AUSTIN TEX CMNTY COLLE	No	Higher Education	1,875	5.000	08/01/22		AA+	1,945	0.51	1,947	0.37	2	-2.5	0.01	AFS
067167YR1	TX	Taxable GO					Aaa	113.26		112.86		-0.4%	4.2	4.07	
BARBERS HILL TEX INDPT S	No	Pri. / Sec. Ed.	500	4.000	02/15/26		AAA	566	0.90	564	0.99	-2	-11.4	0.19	AFS
088632CT9	MO	Taxable GO					Aa2	101.38		101.52		0.1%	4.0	3.89	
BI-STATE DEV AGY MO ILL	No	Other	1,525	1.344	10/01/25		AA	1,546	0.99	1,548	0.96	2	-11.0	0.17	AFS
114727VY3	NY	Taxable GO					NR	100.40		100.37		0.0%	0.6	0.59	
BROOME CNTY N Y	No	Gen. Purp./Pub. Imp.	1,358	1.000	04/29/22		NR	1,363	0.30	1,363	0.36	0	-1.7	0.00	AFS
150461M57	TX	Taxable GO					NR	108.86		108.20		-0.6%	3.8	3.69	
CEDAR PARK TEX	No	Gen. Purp./Pub. Imp.	2,360	2.950	08/15/25		AA+	2,569	0.63	2,554	0.80	-15	-10.4	0.16	AFS
20772GE61	CT	Taxable GO					Aa3	112.74		112.50		-0.2%	2.4	2.32	
CONNECTICUT ST	No	Other	1,205	5.730	03/15/24		A+	1,359	0.51	1,356	0.60	-3	-6.7	0.07	AFS
20772KJX8	CT	Taxable GO					Aa3	104.71		104.41		-0.3%	3.7	3.62	
CONNECTICUT ST	No	Gen. Purp./Pub. Imp.	235	2.098	07/01/25		A+	246	0.82	245	0.90	-1	-10.3	0.15	AFS
235308D75	TX	Taxable GO					Aaa	112.58		112.23		-0.3%	3.7	3.63	
DALLAS TEX INDPT SCH DI	No	Pri. / Sec. Ed.	2,750	4.000	08/15/25		AAA	3,096	0.70	3,086	0.79	-10	-10.3	0.16	AFS
345102PG6	CA	Taxable GO					Aaa	100.73		100.02		-0.7%	3.9	3.78	
FOOTHILL-DE ANZA CALIF	No	Higher Education	700	0.906	08/01/25		AAA	705	0.71	700	0.90	-5	-10.7	0.16	AFS
365820HB8	OH	Taxable GO					Aa2	104.72		104.04		-0.7%	1.8	1.84	
GARFIELD HEIGHTS OHIO C	No	Pri. / Sec. Ed.	250	3.100	12/15/24	06/15/23	NR	262	0.32	260	0.72	-2	-7.0	-0.29	AFS
419791YT9	HI	Taxable GO					Aa2	118.55		118.44		-0.1%	4.1	3.95	
HAWAII ST	No	Gen. Purp./Pub. Imp.	1,500	5.330	02/01/26		AA+	1,778	0.95	1,777	0.98	-2	-11.1	0.19	AFS
473142QY6	MO	Taxable GO					NR	100.00		99.80		-0.2%	4.4	4.32	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	300	1.200	03/01/26		AA+	300	1.20	299	1.25	-1	-12.1	0.21	AFS
473142QU4	MO	Taxable GO					NR	100.00		100.01		0.0%	0.4	0.42	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	110	0.300	03/01/22		AA+	110	0.30	110	0.28	0	-1.3	0.00	AFS
473142QV2	MO	Taxable GO					NR	100.00		99.99		0.0%	1.4	1.43	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	260	0.450	03/01/23		AA+	260	0.45	260	0.46	0	-4.2	0.02	AFS
473142QX8	MO	Taxable GO					NR	100.00		99.91		-0.1%	3.4	3.37	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	280	0.950	03/01/25		AA+	280	0.95	280	0.98	0	-9.6	0.13	AFS
473142QW0	MO	Taxable GO					NR	100.00		99.90		-0.1%	2.4	2.40	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	200	0.650	03/01/24		AA+	200	0.65	200	0.69	0	-6.9	0.07	AFS

Municipal - CUSIP Detail

CUSIP Issuer	State BQ	Sector Use of Proceeds	Par Value	Cpn	Maturity	Sink Date Next Call	Rating	Book		Market		Gain/(Loss)	% Px Δ	Eff.	Intent
							Moody's S&P	Price Value	TEY	Price Value	TEY	% \$	-100 +300	Dur Cvx	
64763FTY5 NEW ORLEANS LA	LA	Taxable GO Gen. Purp./Pub. Imp.	360	5.000	12/01/23		A2 AA	109.41 394	0.63	109.68 395	0.51	0.2% 1	2.1 -6.0	2.06 0.05	
64966H4M9 NEW YORK N Y	NY	Taxable GO Gen. Purp./Pub. Imp.	5,560	5.047	10/01/24	10/01/22	Aa2 AA	109.04 6,063	0.57	109.45 6,085	0.38	0.4% 22	2.0 -5.7	1.93 0.05	AFS
6817126Z3 OMAHA NEB	NE	Taxable GO Gen. Purp./Pub. Imp.	750	0.983	04/15/26		Aa2 AA+	100.37 753	0.90	99.96 750	0.99	-0.4% -3	4.6 -12.4	4.44 0.22	AFS
70914PME9 PENNSYLVANIA (COMMON	PA	Taxable GO Gen. Purp./Pub. Imp.	1,800	4.650	02/15/26	02/15/22	Aa3 A+	109.65 1,974	0.70	109.72 1,975	0.67	0.1% 1	2.5 -6.8	2.39 0.09	AFS
894673TA0 TREDYFFRIN-EASTTOWN P	PA	Taxable GO Pri. / Sec. Ed.	275	1.159	02/15/26		Aaa NR	100.83 277	0.97	100.46 276	1.05	-0.4% -1	4.4 -12.0	4.29 0.21	AFS
Total Taxable GO							Aa1 AA+	107.84 26,046		107.77 26,030		-0.1% -16	2.8 -7.8	2.71 0.10	
084244HX3 BERKELEY CNTY W VA BLD	WV	Taxable REV Gen. Purp./Pub. Imp.	1,010	0.886	12/01/23		Aa3 NR	101.02 1,020	0.41	100.86 1,019	0.49	-0.2% -2	2.2 -6.2	2.14 0.06	AFS
207580AQ4 CONNECTICUT GREEN BK	CT	Taxable REV Utilities	275	0.850	11/15/24		NR A+	100.00 275	0.85	100.35 276	0.74	0.4% 1	3.2 -8.8	3.08 0.11	AFS
207580AP6 CONNECTICUT GREEN BK	CT	Taxable REV Utilities	300	0.550	11/15/23		NR A+	100.00 300	0.55	100.27 301	0.42	0.3% 1	2.1 -6.1	2.11 0.06	AFS
207580AN1 CONNECTICUT GREEN BK	CT	Taxable REV Utilities	124	0.350	11/15/22		NR A+	100.00 124	0.35	100.21 124	0.17	0.2% 0	1.1 -3.4	1.14 0.02	AFS
207580AR2 CONNECTICUT GREEN BK	CT	Taxable REV Utilities	200	1.200	11/15/25		NR A+	100.00 200	1.20	100.66 201	1.04	0.7% 1	4.1 -11.3	4.03 0.19	AFS
20775C6C3 CONNECTICUT ST HSG FIN	CT	Taxable REV Other	300	2.097	11/15/24		Aaa AAA	104.36 313	0.69	103.45 310	0.97	-0.9% -3	3.1 -8.7	3.02 0.11	AFS
23542JQP3 DALLAS TEX WTRWKS & S	TX	Taxable REV Water Sewer	1,350	1.007	10/01/25		NR AAA	101.13 1,365	0.72	100.43 1,356	0.90	-0.7% -9	4.0 -11.1	3.92 0.18	AFS
427908EF1 HERNANDO CNTY FLA WTR	FL	Taxable REV Water Sewer	250	0.589	06/01/24		Aa2 NR	100.00 250	0.59	99.95 250	0.61	0.0% 0	2.7 -7.6	2.64 0.08	AFS
427908EE4 HERNANDO CNTY FLA WTR	FL	Taxable REV Water Sewer	250	0.365	06/01/23		Aa2 NR	100.00 250	0.36	100.02 250	0.36	0.0% 0	1.7 -4.9	1.68 0.03	AFS
46873TAD5 JACKSON TENN ENERGY A	TN	Taxable REV Gen. Purp./Pub. Imp.	1,925	3.400	04/01/26	04/01/23	NR AA	104.65 2,014	0.30	104.56 2,013	0.35	-0.1% -2	1.5 -7.5	1.59 -0.31	AFS

Municipal - CUSIP Detail

CUSIP	State	Sector	Par Value	Cpn	Maturity	Sink Date	Next Call	Rating	Book		Market		Gain/(Loss)	% Px Δ	Eff.	Intent
								Moody's	Price	TEY	Price	TEY	%	-100	Dur	
Issuer	BQ	Use of Proceeds						S&P	Value	TEY	Value	TEY	\$	+300	Cvx	
485106UX4	MO	Taxable REV						A2	101.78		100.06		-1.7%	4.5	4.35	
KANSAS CITY MO SPL OBLI	No	Gen. Purp./Pub. Imp.	1,000	1.475	04/01/26			AA-	1,018	1.07	1,001	1.46	-17	-12.2	0.22	AFS
56042RJ52	ME	Taxable REV						A1	101.17		100.02		-1.1%	4.8	4.61	
MAINE HEALTH & HIGHER E	No	Other	200	1.304	07/01/26			AA	202	1.05	200	1.30	-2	-12.9	0.24	AFS
56042RH96	ME	Taxable REV						A1	100.00		99.99		0.0%	0.8	0.76	
MAINE HEALTH & HIGHER E	No	Other	200	0.359	07/01/22			AA	200	0.36	200	0.37	0	-2.2	0.01	AFS
56042RJ29	ME	Taxable REV						A1	100.00		99.85		-0.1%	1.8	1.76	
MAINE HEALTH & HIGHER E	No	Other	250	0.509	07/01/23			AA	250	0.51	250	0.59	0	-5.1	0.04	AFS
56042RJ37	ME	Taxable REV						A1	100.00		99.67		-0.3%	2.8	2.72	
MAINE HEALTH & HIGHER E	No	Other	250	0.711	07/01/24			AA	250	0.71	249	0.83	-1	-7.8	0.09	AFS
57419TDX6	MD	Taxable REV						Aa1	104.76		103.82		-0.9%	3.4	3.31	
MARYLAND ST CMNTY DEV	No	Other	265	2.198	03/01/25			NR	278	0.79	275	1.06	-2	-9.4	0.13	AFS
57604TAB2	MA	Taxable REV						Aa1	115.48		115.17		-0.3%	3.5	3.37	
MASSACHUSETTS ST TRAN	No	Transportation	1,000	5.203	06/01/25			AA+	1,155	0.90	1,152	0.98	-3	-9.7	0.14	AFS
61945DAZ4	VA	Taxable REV						A2	102.63		100.83		-1.7%	4.4	4.28	
MOSAIC DIST CMNTY DEV A	No	Gen. Purp./Pub. Imp.	250	1.711	03/01/26			AA	257	1.10	252	1.52	-4	-12.0	0.21	AFS
64971M5K4	NY	Taxable REV						Aa1	116.36		116.97		0.5%	3.9	3.71	
NEW YORK N Y CITY TRANS	No	Gen. Purp./Pub. Imp.	520	5.075	11/01/25			AAA	605	0.98	608	0.84	3	-10.6	0.17	AFS
64971WDP2	NY	Taxable REV						Aa1	108.03		106.87		-1.1%	2.3	2.40	
NEW YORK N Y CITY TRANS	No	Gen. Purp./Pub. Imp.	700	3.780	02/01/26	02/01/24		AAA	756	0.33	748	0.80	-8	-8.6	-0.23	AFS
650009S20	NY	Taxable REV						A1	105.41		105.60		0.2%	4.2	4.06	
NEW YORK ST TWY AUTH G	No	Transportation	400	2.406	01/01/26			A	422	1.10	422	1.06	1	-11.4	0.19	AFS
68189TBA3	NE	Taxable REV				02/01/22		Aa3	110.19		110.39		0.2%	2.0	1.91	
OMAHA NEB SPL OBLIG	No	Gen. Purp./Pub. Imp.	795	6.400	02/01/26			AA+	876	1.16	878	1.06	2	-5.5	0.06	AFS
73358W4V3	NY	Taxable REV						Aa3	101.27		101.25		0.0%	1.8	1.75	
PORT AUTH N Y & N J	No	Transportation	1,000	1.086	07/01/23			A+	1,013	0.36	1,013	0.37	0	-5.1	0.04	AFS
83754LAX5	SD	Taxable REV						NR	100.81		99.99		-0.8%	4.7	4.54	
SOUTH DAKOTA EDL ENHA	No	Other	1,000	1.495	06/01/26			NR	1,008	1.32	1,000	1.50	-8	-12.6	0.23	AFS
882669BR4	TX	Taxable REV						Aa1	100.00		99.64		-0.4%	1.4	1.36	
TEXAS PUBLIC FINANCE AU	No	Gen. Purp./Pub. Imp.	2,000	0.286	02/01/23			AA+	2,000	0.29	1,993	0.55	-7	-4.0	0.02	AFS
882669BS2	TX	Taxable REV						Aa1	100.00		99.33		-0.7%	2.4	2.32	
TEXAS PUBLIC FINANCE AU	No	Gen. Purp./Pub. Imp.	1,000	0.503	02/01/24			AA+	1,000	0.50	993	0.79	-7	-6.7	0.07	AFS

Municipal - CUSIP Detail

CUSIP Issuer	State BQ	Sector Use of Proceeds	Par Value	Cpn	Maturity	Sink Date Next Call	Rating	Book		Market		Gain/(Loss)	% Px Δ	Eff.	Intent
							Moody's S&P	Price Value	TEY	Price Value	TEY	% \$	-100 +300	Dur Cvx	
91476PDR6	OK	Taxable REV					NR	102.28		101.59		-0.7%	0.8	0.91	
UNIVERSITY OKLA REVS	No	Higher Education	300	3.023	07/01/25	07/01/22	A+	307	0.00	305	0.89	-2	-6.9	-0.56	AFS
927781VU5	VA	Taxable REV					Aa1	111.92		111.55		-0.3%	2.8	2.76	
VIRGINIA COLLEGE BUILDI	No	Higher Education	755	4.750	09/01/24		AA+	845	0.62	842	0.74	-3	-7.9	0.09	AFS
Total Taxable REV							Aa2	103.83		103.42		-0.4%	2.7	2.65	
			17,869	2.136			AA+	18,553	0.65	18,480	0.79	-73	-8.0	0.04	
Total Taxable							Aa1	106.13		105.92		-0.2%	2.7	2.68	
			42,022	3.044			AA+	44,599	0.66	44,511	0.71	-88	-7.9	0.08	
882874KQ2	TX	GM REV					Aa3	112.87		112.84		0.0%	3.6	3.50	
TEXAS WOMANS UNIV REV	No	Higher Education	315	4.000	07/01/25		NR	356	0.67	355	0.68	0	-10.0	0.15	AFS
Total GM REV							Aa3	112.87		112.84		0.0%	3.6	3.50	
			315	4.000				356	0.67	355	0.68	0	-10.0	0.15	
Total Tax Exempt							Aa3	112.87		112.84		0.0%	3.6	3.50	
			315	4.000				356	0.67	355	0.68	0	-10.0	0.15	
Total							Aa1	106.18		105.97		-0.2%	2.8	2.69	
			42,337	3.051			AA+	44,955	0.66	44,866	0.71	-89	-7.9	0.08	

CD - CUSIP Detail

CUSIP	Security Description	Par Value	Coupon	Step	Maturity	Book		Market		Gain/(Loss)	% Px Δ	Effective	Intent
			Type Rate	Date Rate	Proj. Final	Price Value	Yield	Price Value	Yield	% \$	-100 +300	Dur Cvx	
91435LAG2	UNIICC 3.05 05/15/23	240	Fixed 3.050		05/23 05/15/23	103.95 249	0.60	104.13 250	0.49	0.2% 0	1.6 -4.7	1.60 0.03	AFS
034577AK2	ANEFUCU 3.2 06/21/23	246	Fixed 3.200		06/23 06/21/23	104.53 257	0.55	104.61 257	0.51	0.1% 0	1.7 -5.0	1.70 0.03	AFS
05580AD68	BMW 0.65 09/17/24	245	Fixed 0.650		09/24 09/17/24	100.00 245	0.65	99.49 244	0.83	-0.5% -1	3.0 -8.4	2.94 0.10	AFS
87165FA20	SYF 0.65 09/17/24	245	Fixed 0.650		09/24 09/17/24	100.00 245	0.65	99.49 244	0.83	-0.5% -1	3.0 -8.4	2.94 0.10	AFS
795451AK9	SALLMA 1.1 08/11/26	245	Fixed 1.100		08/26 08/11/26	100.00 245	1.10	99.32 243	1.25	-0.7% -2	4.9 -13.2	4.76 0.25	AFS
38149MZJ5	GS 1.05 09/08/26	245	Fixed 1.050		09/26 09/08/26	100.00 245	1.05	98.98 242	1.27	-1.0% -3	5.0 -13.4	4.84 0.26	AFS
856285XL0	SBIIN 1.15 09/28/26	245	Fixed 1.150		09/26 09/28/26	100.00 245	1.15	99.40 244	1.28	-0.6% -1	5.0 -13.5	4.88 0.27	AFS
NCD		1,711	1.547			101.21 1,732	0.82	100.77 1,724	0.91	-0.4% -8	3.4 -9.5	3.36 0.15	
Total		1,711	1.547			101.21 1,732	0.82	100.77 1,724	0.91	-0.4% -8	3.4 -9.5	3.36 0.15	



Other - CUSIP Detail

CUSIP	Ticker	Par Value	Coupon	Step	Maturity	Book		Market		Gain/(Loss)	% Px Δ	Effective	Intent
			Type Rate	Date Rate	Proj. Final	Price Value	Yield	Price Value	Yield	\$	-100 +300	Dur Cvx	
			Fixed		10/21	100.00		100.00		0.0%	0.1	0.09	
TOACASH1		43,482	0.040		10/31/21	43,482	0.04	43,482	0.04	0	-0.3	0.00	AFS
Cash & Other		43,482	0.040			100.00		100.00		0.0%	0.1	0.09	
						43,482	0.04	43,482	0.04	0	-0.3	0.00	
Total		43,482	0.040			100.00		100.00		0.0%	0.1	0.09	
						43,482	0.04	43,482	0.04	0	-0.3	0.00	

Shocked CUSIP Analysis

CUSIP Description	Par Value Coupon Maturity	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld Dur WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL
3133EMZ70 FFCB 0.48 02/10/25	1,000 0.48 02/10/2025	11 100.42	1.07% -3.23 0.11	9 100.30	0.95% -2.21 0.11	8 100.19	0.84% -1.20 0.11	0 99.36	0.00% 0.99 2.39	-28 96.51	-2.87% 1.55 3.36	-59 93.45	-5.94% 2.52 3.36	-89 90.43	-8.98% 3.52 3.36
3133EM3E0 FFCB 0.61 05/23/25	1,000 0.61 05/23/2025	11 100.57	1.10% -3.21 0.15	9 100.42	0.95% -2.20 0.15	8 100.27	0.79% -1.19 0.15	0 99.48	0.00% 1.11 2.41	-30 96.48	-3.02% 1.61 3.65	-63 93.20	-6.31% 2.58 3.65	-95 89.96	-9.57% 3.57 3.65
3133EMXQ0 FFCB 0.94 04/28/26	1,000 0.94 04/28/2026	29 102.37	2.86% -3.09 0.58	23 101.77	2.26% -2.09 0.58	16 101.16	1.65% -1.06 0.58	0 99.52	0.00% 1.39 3.00	-36 95.93	-3.61% 1.93 4.33	-76 91.95	-7.60% 2.83 4.58	-115 88.02	-11.56% 3.82 4.58
3133EFUJ4 FFCB 2.15 12/29/22	3,000 2.15 12/29/2022	118 106.40	3.85% -2.86 1.25	78 105.07	2.55% -1.85 1.25	39 103.76	1.26% -0.84 1.25	0 102.46	0.00% 0.17 1.25	-38 101.19	-1.24% 1.19 1.25	-76 99.93	-2.47% 2.21 1.25	-113 98.69	-3.68% 3.23 1.25
3130AMDE9 FHLB 0 1/2 05/12/26	1,500 0.50 05/12/2026	7 100.45	0.49% -3.30 0.12	6 100.33	0.37% -2.29 0.12	4 100.21	0.25% -1.27 0.12	0 99.96	0.00% 0.86 1.30	-42 97.18	-2.78% 1.99 2.62	-98 93.45	-6.51% 2.96 3.62	-156 89.55	-10.41% 3.72 4.62
3130AMMW9 FHLB 0 1/2 06/10/26	1,500 0.50 06/10/2026	12 100.72	0.83% -3.16 0.19	9 100.52	0.63% -2.16 0.19	6 100.32	0.43% -1.15 0.19	0 99.89	0.00% 1.05 1.56	-44 96.96	-2.94% 2.64 1.69	-103 93.04	-6.86% 2.83 4.69	-164 88.99	-10.91% 3.81 4.69
3130AP2G9 FHLB 0 3/4 12/30/25	1,000 0.75 12/30/2025	46 103.95	4.65% -3.10 1.00	36 102.89	3.59% -2.09 1.00	24 101.68	2.37% -0.91 1.00	0 99.32	0.00% 1.30 3.28	-35 95.81	-3.54% 1.78 4.25	-73 92.05	-7.32% 2.74 4.25	-110 88.36	-11.04% 3.74 4.25
3130AN5K2 FHLB 0.3 07/20/26	1,500 0.30 07/20/2026	43 102.68	2.87% -2.97 0.81	30 101.85	2.03% -1.96 0.81	18 101.01	1.20% -0.95 0.81	0 99.82	0.00% 0.53 2.10	-47 96.68	-3.15% 2.02 4.81	-110 92.50	-7.33% 2.97 4.81	-172 88.32	-11.52% 3.98 4.81
3130AJZJ1 FHLB 0.32 08/25/23	2,667 0.32 08/25/2023	7 100.24	0.26% -11.73 0.02	5 100.17	0.19% -8.33 0.02	3 100.10	0.12% -4.88 0.02	0 99.98	0.00% 0.42 0.75	-42 98.42	-1.57% 1.16 1.90	-90 96.61	-3.38% 2.15 1.90	-138 94.81	-5.17% 3.15 1.90
3130AMMJ8 FHLB 0.4 06/09/26	1,000 0.40 06/09/2026	61 105.89	6.07% -2.97 1.69	43 104.09	4.26% -1.96 1.69	24 102.24	2.42% -0.91 1.69	0 99.83	0.00% 0.50 3.03	-35 96.37	-3.47% 2.61 1.69	-74 92.39	-7.45% 2.83 4.69	-115 88.35	-11.50% 3.82 4.69

Shocked CUSIP Analysis

CUSIP Description	Par Value Coupon Maturity	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld Dur WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL
3130AND72 FHLB 0.43 04/29/24	1,000 0.43 04/29/2024	4 100.29 0.08	0.41% -3.17 0.08	3 100.21 0.08	0.33% -2.18 0.08	3 100.13 0.08	0.25% -1.18 0.08	0 99.88 1.31	0.00% 0.64 0.58	-21 97.74 2.58	-2.14% 1.32 2.58	-45 95.36 2.58	-4.53% 2.29 2.58	-69 92.99 2.58	-6.90% 3.28 2.58
3130AMJX1 FHLB 0.65 12/09/24	1,500 0.65 12/09/2024	3 100.10 0.03	0.22% -3.22 0.03	3 100.07 0.03	0.19% -2.24 0.03	3 100.05 0.03	0.17% -1.24 0.03	0 99.88 1.26	0.00% 0.99 0.36	-36 97.45 3.19	-2.43% 1.47 3.19	-80 94.58 3.19	-5.31% 2.43 3.19	-123 91.70 3.19	-8.19% 3.42 3.19
3130AP6D2 FHLB 1 09/30/26	1,000 1.00 09/30/2026	27 102.10 0.50	2.67% -3.12 0.50	21 101.58 0.50	2.15% -2.12 0.50	16 101.05 0.50	1.62% -1.08 0.50	0 99.44 3.13	0.00% 1.46 1.25	-38 95.61 4.25	-3.85% 2.08 4.25	-81 91.33 5.00	-8.15% 2.87 5.00	-124 87.09 5.00	-12.42% 3.87 5.00
3130ADRG9 FHLB 2 3/4 03/10/23	4,500 2.75 03/10/2023	207 108.26 1.44	4.44% -2.81 1.44	137 106.70 1.44	2.93% -1.80 1.44	68 105.16 1.44	1.45% -0.80 1.44	0 103.66 1.44	0.00% 0.21 1.44	-67 102.17 1.44	-1.43% 1.23 1.44	-132 100.72 1.44	-2.84% 2.24 1.44	-197 99.28 1.44	-4.22% 3.26 1.44
3134GWUG9 FMCC 0.57 09/24/25	2,000 0.57 09/24/2025	39 100.87 0.23	1.96% -3.11 0.23	34 100.63 0.23	1.72% -2.10 0.23	29 100.39 0.23	1.48% -1.09 0.23	0 98.93 3.14	0.00% 1.20 1.73	-68 95.50 3.98	-3.46% 1.74 3.98	-140 91.94 3.98	-7.07% 2.72 3.98	-210 88.44 3.98	-10.60% 3.72 3.98
3136G4V59 FNMA 0 5/8 08/27/25	1,500 0.63 08/27/2025	21 100.60 0.16	1.43% -3.15 0.16	19 100.44 0.16	1.27% -2.14 0.16	16 100.28 0.16	1.11% -1.13 0.16	0 99.18 2.90	0.00% 1.21 1.41	-50 95.88 3.91	-3.33% 1.72 3.91	-102 92.37 3.91	-6.86% 2.69 3.91	-154 88.94 3.91	-10.33% 3.69 3.91
3135G05R0 FNMA 0.3 08/10/23	3,000 0.30 08/10/2023	89 102.92 0.86	2.96% -3.02 0.86	62 102.02 0.86	2.06% -2.01 0.86	35 101.12 0.86	1.16% -0.99 0.86	0 99.96 1.51	0.00% 0.34 0.86	-50 98.29 1.86	-1.67% 1.23 1.86	-103 96.52 1.86	-3.45% 2.22 1.86	-156 94.75 1.86	-5.21% 3.23 1.86
3136G4N74 FNMA 0.56 08/21/25	1,500 0.56 08/21/2025	91 105.09 1.39	6.13% -3.00 1.39	68 103.58 1.39	4.61% -1.97 1.39	41 101.79 1.39	2.79% -0.72 1.39	0 99.02 3.35	0.00% 1.16 1.64	-51 95.60 3.89	-3.45% 1.73 3.89	-104 92.10 3.89	-6.99% 2.71 3.89	-155 88.68 3.89	-10.44% 3.71 3.89
3136G4A45 FNMA 0.71 07/22/25	1,500 0.71 07/22/2025	11 100.24 0.06	0.72% -3.14 0.06	10 100.18 0.06	0.65% -2.15 0.06	9 100.11 0.06	0.59% -1.16 0.06	0 99.52 2.49	0.00% 1.16 1.06	-47 96.41 3.81	-3.12% 1.69 3.81	-98 93.01 3.81	-6.55% 2.65 3.81	-148 89.64 3.81	-9.93% 3.65 3.81
Treasury/Agency	32,667 0.98	836 103.00	2.55% -3.73	606 102.29	1.85% -2.54	370 101.57	1.13% -1.32	0 100.44	0.00% 0.73	-806 97.97	-2.46% 1.59	-1,706 95.22	-5.20% 2.50	-2,602 92.47	-7.93% 3.49
			0.66		0.66		0.66		1.95 1.02		2.72		3.03		3.07

Shocked CUSIP Analysis

CUSIP Description	Par Value Coupon Maturity	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld Dur WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL
052403GX4 AUSTIN TEX CMNTY	1,875 5.00 08/01/2022	50 106.53	2.57% -2.67 0.84	33 105.63	1.70% -1.66 0.84	16 104.74	0.85% -0.65 0.84	0 103.86	0.00% 0.37 0.83	-16 102.99	-0.84% 1.38 0.84	-32 102.13	-1.66% 2.40 0.84	-48 101.28	-2.48% 3.42 0.84
067167YR1 BARBERS HILL TEX INDPT	500 4.00 02/15/2026	74 127.75	13.20% -2.03 4.38	48 122.55	8.59% -1.03 4.38	24 117.59	4.19% -0.02 4.38	0 112.86	0.00% 0.99 4.07	-23 108.35	-4.00% 2.00 4.38	-44 104.05	-7.81% 3.01 4.38	-65 99.94	-11.44% 4.01 4.38
084244HX3 BERKELEY CNTY W VA	1,010 0.89 12/01/2023	68 107.64	6.72% -2.52 2.17	45 105.32	4.42% -1.51 2.17	22 103.06	2.18% -0.51 2.17	0 100.86	0.00% 0.49 2.14	-22 98.72	-2.12% 1.49 2.17	-43 96.63	-4.19% 2.49 2.17	-63 94.61	-6.20% 3.49 2.17
088632CT9 BI-STATE DEV AGY MO ILL	1,525 1.34 10/01/2025	195 114.29	12.58% -2.06 4.00	127 109.84	8.20% -1.06 4.00	62 105.58	4.01% -0.05 4.00	0 101.52	0.00% 0.96 3.89	-59 97.63	-3.83% 1.96 4.00	-116 93.91	-7.50% 2.97 4.00	-170 90.35	-11.00% 3.98 4.00
114727VY3 BROOME CNTY N Y	1,358 1.00 04/29/2022	24 102.16	1.79% -2.66 0.58	16 101.56	1.19% -1.66 0.58	8 100.96	0.59% -0.65 0.58	0 100.37	0.00% 0.36 0.59	-8 99.78	-0.59% 1.37 0.58	-16 99.20	-1.17% 2.39 0.58	-24 98.62	-1.74% 3.40 0.58
150461M57 CEDAR PARK TEX	2,360 2.95 08/15/2025	303 121.05	11.87% -2.22 3.88	198 116.58	7.74% -1.21 3.88	97 112.30	3.79% -0.21 3.88	0 108.20	0.00% 0.80 3.69	-93 104.28	-3.63% 1.80 3.88	-181 100.52	-7.10% 2.81 3.88	-266 96.92	-10.43% 3.81 3.88
207580AN1 CONNECTICUT GREEN BK	124 0.35 11/15/2022	4 103.71	3.49% -2.87 1.13	3 102.52	2.31% -1.86 1.13	1 101.36	1.15% -0.85 1.13	0 100.21	0.00% 0.17 1.14	-1 99.07	-1.13% 1.18 1.13	-3 97.95	-2.25% 2.20 1.13	-4 96.85	-3.35% 3.22 1.13
207580AP6 CONNECTICUT GREEN BK	300 0.55 11/15/2023	20 106.88	6.60% -2.58 2.13	13 104.62	4.34% -1.58 2.13	6 102.41	2.14% -0.58 2.13	0 100.27	0.00% 0.42 2.11	-6 98.17	-2.09% 1.43 2.13	-12 96.14	-4.12% 2.43 2.13	-18 94.15	-6.10% 3.43 2.13
207580AQ4 CONNECTICUT GREEN BK	275 0.85 11/15/2024	27 110.19	9.81% -2.28 3.13	18 106.79	6.42% -1.27 3.13	9 103.51	3.15% -0.27 3.13	0 100.35	0.00% 0.74 3.08	-8 97.30	-3.04% 1.74 3.13	-16 94.36	-5.97% 2.75 3.13	-24 91.52	-8.80% 3.75 3.13
207580AR2 CONNECTICUT GREEN BK	200 1.20 11/15/2025	26 113.76	13.02% -1.98 4.13	17 109.19	8.48% -0.98 4.13	8 104.82	4.14% 0.03 4.13	0 100.66	0.00% 1.04 4.03	-8 96.67	-3.96% 2.04 4.13	-16 92.87	-7.73% 3.05 4.13	-23 89.24	-11.34% 4.06 4.13

Shocked CUSIP Analysis

CUSIP Description	Par Value Coupon Maturity	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld Dur WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL
20772GE61 CONNECTICUT ST	1,205 5.73 03/15/2024	99 120.73	7.31% -2.40 2.46	65 117.90	4.80% -1.40 2.46	32 115.16	2.36% -0.40 2.46	0 112.50	0.00% 0.60 2.32 2.46	-31 109.92	-2.30% 1.60 2.46	-61 107.41	-4.52% 2.60 2.46	-91 104.98	-6.69% 3.60 2.46
20772KJX8 CONNECTICUT ST	235 2.10 07/01/2025	29 116.56	11.63% -2.12 3.75	19 112.33	7.59% -1.11 3.75	9 108.29	3.71% -0.11 3.75	0 104.41	0.00% 0.90 3.62 3.75	-9 100.69	-3.56% 1.91 3.75	-17 97.12	-6.98% 2.91 3.75	-25 93.70	-10.25% 3.92 3.75
20775C6C3 CONNECTICUT ST HSG	300 2.10 11/15/2024	30 113.44	9.65% -2.05 3.13	20 109.99	6.32% -1.04 3.13	10 106.66	3.10% -0.03 3.13	0 103.45	0.00% 0.97 3.02 3.13	-9 100.36	-2.99% 1.98 3.13	-18 97.37	-5.88% 2.98 3.13	-27 94.49	-8.67% 3.99 3.13
235308D75 DALLAS TEX INDPT SCH	2,750 4.00 08/15/2025	361 125.35	11.69% -2.23 3.88	235 120.78	7.62% -1.22 3.88	115 116.41	3.73% -0.22 3.88	0 112.23	0.00% 0.79 3.63 3.88	-110 108.22	-3.57% 1.79 3.88	-216 104.37	-7.00% 2.80 3.88	-317 100.69	-10.28% 3.81 3.88
23542JQP3 DALLAS TEX WTRWKS &	1,350 1.01 10/01/2025	172 113.15	12.66% -2.12 4.00	112 108.72	8.25% -1.12 4.00	55 104.48	4.03% -0.11 4.00	0 100.43	0.00% 0.90 3.92 4.00	-52 96.56	-3.85% 1.90 4.00	-102 92.86	-7.54% 2.91 4.00	-150 89.32	-11.06% 3.92 4.00
345102PG6 FOOTHILL-DE ANZA CALIF	700 0.91 08/01/2025	85 112.15	12.13% -2.12 3.84	55 107.93	7.91% -1.11 3.84	27 103.89	3.87% -0.11 3.84	0 100.02	0.00% 0.90 3.78 3.84	-26 96.31	-3.71% 1.91 3.84	-51 92.76	-7.26% 2.91 3.84	-75 89.36	-10.66% 3.92 3.84
365820HB8 GARFIELD HEIGHTS OHIO	250 3.10 12/15/2024	14 109.55	5.30% -2.34 1.71	9 107.69	3.51% -1.34 1.71	5 105.87	1.76% -0.32 1.71	0 104.04	0.00% 0.72 1.84 1.71	-5 101.94	-2.01% 1.94 1.71	-11 99.50	-4.36% 3.40 1.71	-18 96.79	-6.96% 4.18 3.21
419791YT9 HAWAII ST	1,500 5.33 02/01/2026	228 133.63	12.83% -2.05 4.34	148 128.32	8.35% -1.04 4.34	72 123.26	4.07% -0.03 4.34	0 118.44	0.00% 0.98 3.95 4.34	-69 113.83	-3.89% 1.98 4.34	-135 109.44	-7.60% 2.99 4.34	-198 105.24	-11.14% 4.00 4.34
427908EF1 HERNANDO CNTY FLA	250 0.59 06/01/2024	21 108.29	8.34% -2.40 2.67	14 105.42	5.47% -1.40 2.67	7 102.64	2.69% -0.39 2.67	0 99.95	0.00% 0.61 2.64 2.67	-7 97.35	-2.61% 1.61 2.67	-13 94.82	-5.13% 2.61 2.67	-19 92.38	-7.58% 3.61 2.67
427908EE4 HERNANDO CNTY FLA	250 0.37 06/01/2023	13 105.23	5.21% -2.68 1.67	9 103.46	3.44% -1.67 1.67	4 101.72	1.70% -0.66 1.67	0 100.02	0.00% 0.36 1.68 1.67	-4 98.34	-1.67% 1.37 1.67	-8 96.71	-3.31% 2.39 1.67	-12 95.10	-4.92% 3.41 1.67

Shocked CUSIP Analysis

CUSIP Description	Par Value Coupon Maturity	-300		-200		-100		Base		+100		+200		+300			
		\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld Dur WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL		
46873TAD5 JACKSON TENN ENERGY	1,925 3.40 04/01/2026	93 109.41	4.64% -2.70 1.50	62 107.78	3.07% -1.69 1.50	31 106.17	1.54% -0.68 1.50	0 104.56	0.00% 0.35 1.59	0 102.64	0.00% 1.61 1.50	-37 100.01	-1.84% 3.40 1.50	-88 96.72	-4.36% 4.30 4.00	-151 96.72	-7.50% 4.30 4.00
473142QW0 JEFFERSON CNTY MO	200 0.65 03/01/2024	15 107.41	7.52% -2.31 2.42	10 104.83	4.94% -1.31 2.42	5 102.33	2.43% -0.31 2.42	0 99.90	0.00% 0.69 2.40	0 97.54	0.00% 1.69 2.42	-5 95.24	-2.36% 2.69 2.42	-9 93.02	-4.66% 3.69 2.42	-14 93.02	-6.88% 3.69 2.42
473142QV2 JEFFERSON CNTY MO	260 0.45 03/01/2023	11 104.40	4.41% -2.57 1.42	8 102.90	2.91% -1.56 1.42	4 101.43	1.44% -0.56 1.42	0 99.99	0.00% 0.46 1.43	0 98.57	0.00% 1.47 1.42	-4 97.17	-1.42% 2.49 1.42	-7 95.80	-2.82% 3.51 1.42	-11 95.80	-4.19% 3.51 1.42
473142QU4 JEFFERSON CNTY MO	110 0.30 03/01/2022	1 101.29	1.28% -2.73 0.42	1 100.86	0.85% -1.73 0.42	0 100.43	0.42% -0.72 0.42	0 100.01	0.00% 0.28 0.42	0 99.59	-0.42% 1.29 0.42	-1 99.17	-0.84% 2.30 0.42	-1 98.75	-1.25% 3.32 0.42	-1 98.75	-1.25% 3.32 0.42
473142QY6 JEFFERSON CNTY MO	300 1.20 03/01/2026	42 113.75	13.98% -1.78 4.42	27 108.87	9.09% -0.77 4.42	13 104.22	4.43% 0.24 4.42	0 99.80	0.00% 1.25 4.32	0 95.59	0.00% 2.25 4.42	-13 91.57	-4.22% 3.26 4.42	-25 87.75	-8.24% 4.27 4.42	-36 87.75	-12.07% 4.27 4.42
473142QX8 JEFFERSON CNTY MO	280 0.95 03/01/2025	30 110.65	10.75% -2.04 3.42	20 106.93	7.02% -1.04 3.42	10 103.35	3.44% -0.03 3.42	0 99.91	0.00% 0.98 3.37	0 96.60	0.00% 1.98 3.42	-9 93.42	-3.31% 2.99 3.42	-18 90.36	-6.50% 3.99 3.42	-27 90.36	-9.56% 3.99 3.42
485106UX4 KANSAS CITY MO SPL	1,000 1.48 04/01/2026	142 114.25	14.18% -1.57 4.50	92 109.28	9.22% -0.56 4.50	45 104.56	4.49% 0.45 4.50	0 100.06	0.00% 1.46 4.35	0 95.78	0.00% 2.47 4.50	-43 91.71	-4.28% 3.48 4.50	-84 87.83	-8.35% 4.49 4.50	-122 87.83	-12.22% 4.49 4.50
56042RH96 MAINE HEALTH & HIGHER	200 0.36 07/01/2022	5 102.31	2.32% -2.65 0.75	3 101.53	1.54% -1.65 0.75	2 100.75	0.76% -0.64 0.75	0 99.99	0.00% 0.37 0.76	0 99.23	0.00% 1.39 0.75	-2 98.48	-0.76% 2.40 0.75	-3 97.74	-1.51% 3.42 0.75	-4 97.74	-2.25% 3.42 0.75
56042RJ37 MAINE HEALTH & HIGHER	250 0.71 07/01/2024	21 108.24	8.60% -2.18 2.75	14 105.29	5.64% -1.17 2.75	7 102.43	2.77% -0.17 2.75	0 99.67	0.00% 0.83 2.72	0 96.99	0.00% 1.84 2.75	-7 94.40	-2.68% 2.84 2.75	-13 91.90	-5.28% 3.84 2.75	-19 91.90	-7.79% 3.84 2.75
56042RJ29 MAINE HEALTH & HIGHER	250 0.51 07/01/2023	14 105.31	5.46% -2.44 1.75	9 103.45	3.60% -1.43 1.75	4 101.63	1.78% -0.42 1.75	0 99.85	0.00% 0.59 1.76	0 98.11	0.00% 1.61 1.75	-4 96.40	-1.75% 2.62 1.75	-9 94.72	-3.46% 3.64 1.75	-13 94.72	-5.14% 3.64 1.75

Shocked CUSIP Analysis

CUSIP Description	Par Value	-300		-200		-100		Base		+100		+200		+300		
		Coupon	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ
Maturity	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld
		WAL	WAL	WAL	WAL	WAL	WAL	Dur	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL
56042RJ52 MAINE HEALTH & HIGHER	200 1.30 07/01/2026	30 115.09 4.75	15.06% -1.73 4.75	20 109.80 4.75	9.77% -0.72 4.75	10 104.78 4.75	4.76% 0.29 4.75	0 100.02 4.61	0.00% 1.30 4.75	-9 95.50 4.75	-4.52% 2.31 4.75	-18 91.21 4.75	-8.81% 3.32 4.75	-26 87.14 4.75	-12.88% 4.33 4.75	
57419TDX6 MARYLAND ST CMNTY	265 2.20 03/01/2025	29 114.78 3.42	10.56% -1.96 3.42	19 110.98 3.42	6.90% -0.95 3.42	9 107.33 3.42	3.38% 0.05 3.42	0 103.82 3.31	0.00% 1.06 3.42	-9 100.44 3.42	-3.26% 2.06 3.42	-18 97.18 3.42	-6.39% 3.07 3.42	-26 94.06 3.42	-9.40% 4.08 3.42	
57604TAB2 MASSACHUSETTS ST	1,000 5.20 06/01/2025	126 127.72 3.67	10.90% -2.03 3.67	82 123.36 3.67	7.12% -1.03 3.67	40 119.18 3.67	3.49% -0.02 3.67	0 115.17 3.37	0.00% 0.98 3.67	-39 111.31 3.67	-3.35% 1.99 3.67	-76 107.61 3.67	-6.56% 3.00 3.67	-111 104.05 3.67	-9.65% 4.00 3.67	
61945DAZ4 MOSAIC DIST CMNTY DEV	250 1.71 03/01/2026	35 114.79 4.42	13.84% -1.51 4.42	23 109.91 4.42	9.00% -0.50 4.42	11 105.26 4.42	4.39% 0.51 4.42	0 100.83 4.28	0.00% 1.52 4.42	-11 96.62 4.42	-4.18% 2.52 4.42	-21 92.60 4.42	-8.17% 3.53 4.42	-30 88.77 4.42	-11.96% 4.54 4.42	
64763FTY5 NEW ORLEANS LA	360 5.00 12/01/2023	26 116.82 2.17	6.52% -2.50 2.17	17 114.38 2.17	4.29% -1.49 2.17	8 111.99 2.17	2.11% -0.49 2.17	0 109.68 2.06	0.00% 0.51 2.17	-8 107.42 2.17	-2.06% 1.51 2.17	-16 105.22 2.17	-4.06% 2.51 2.17	-24 103.08 2.17	-6.02% 3.51 2.17	
64966H4M9 NEW YORK N Y	5,560 5.05 10/01/2024	377 116.22 2.03	6.19% -2.63 2.03	248 113.90 2.03	4.07% -1.63 2.03	122 111.64 2.03	2.01% -0.62 2.03	0 109.45 1.93	0.00% 0.38 2.03	-119 107.31 2.03	-1.95% 1.38 2.03	-234 105.24 2.03	-3.85% 2.39 2.03	-346 103.22 2.03	-5.69% 3.39 2.03	
64971M5K4 NEW YORK N Y CITY	520 5.08 11/01/2025	74 131.16 4.09	12.14% -2.18 4.09	48 126.22 4.09	7.91% -1.17 4.09	24 121.49 4.09	3.87% -0.16 4.09	0 116.97 3.71	0.00% 0.84 4.09	-22 112.64 4.09	-3.70% 1.85 4.09	-44 108.50 4.09	-7.23% 2.85 4.09	-65 104.55 4.09	-10.62% 3.86 4.09	
64971WDP2 NEW YORK N Y CITY	700 3.78 02/01/2026	53 114.50 2.34	7.13% -2.23 2.34	35 111.90 2.34	4.70% -1.23 2.34	18 109.38 2.34	2.34% -0.22 2.34	0 106.87 2.40	0.00% 0.80 2.34	-19 104.16 2.34	-2.54% 1.95 2.34	-41 101.06 2.34	-5.44% 3.30 2.34	-65 97.65 2.34	-8.63% 4.57 2.34	
650009S20 NEW YORK ST TWY AUTH	400 2.41 01/01/2026	56 119.50 4.25	13.17% -1.97 4.25	36 114.65 4.25	8.57% -0.96 4.25	18 110.01 4.25	4.18% 0.05 4.25	0 105.60 4.06	0.00% 1.06 4.25	-17 101.38 4.25	-3.99% 2.06 4.25	-33 97.36 4.25	-7.80% 3.07 4.25	-48 93.52 4.25	-11.44% 4.08 4.25	
6817126Z3 OMAHA NEB	750 0.98 04/15/2026	108 114.41 4.54	14.46% -2.03 4.54	70 109.35 4.54	9.39% -1.02 4.54	34 104.54 4.54	4.58% -0.02 4.54	0 99.96 4.44	0.00% 0.99 4.54	-33 95.61 4.54	-4.35% 2.00 4.54	-64 91.47 4.54	-8.49% 3.01 4.54	-93 87.53 4.54	-12.44% 4.01 4.54	

Shocked CUSIP Analysis

CUSIP Description	Par Value Coupon Maturity	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld Dur WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL
68189TBA3 OMAHA NEB SPL OBLIG	795 6.40 02/01/2026	53 117.09 1.98	6.07% -1.96 1.98	35 114.79 1.98	3.98% -0.95 1.98	17 112.55 1.98	1.96% 0.06 1.98	0 110.39 1.91	0.00% 1.06 1.98	-17 108.29 1.98	-1.90% 2.07 1.98	-33 106.26 1.98	-3.74% 3.08 1.98	-49 104.29 1.98	-5.53% 4.09 1.98
70914PME9 PENNSYLVANIA	1,800 4.65 02/15/2026	151 118.11 2.48	7.64% -2.34 2.48	99 115.21 2.48	5.00% -1.33 2.48	48 112.41 2.48	2.45% -0.33 2.48	0 109.72 2.39	0.00% 0.67 2.48	-47 107.13 2.48	-2.36% 1.68 2.48	-92 104.63 2.48	-4.64% 2.68 2.48	-135 102.22 2.48	-6.84% 3.69 2.48
73358W4V3 PORT AUTH N Y & N J	1,000 1.09 07/01/2023	55 106.76 1.75	5.44% -2.66 1.75	36 104.89 1.75	3.59% -1.65 1.75	18 103.05 1.75	1.78% -0.64 1.75	0 101.25 1.75	0.00% 0.37 1.75	-18 99.49 1.75	-1.74% 1.38 1.75	-35 97.76 1.75	-3.45% 2.40 1.75	-52 96.07 1.75	-5.12% 3.42 1.75
83754LAX5 SOUTH DAKOTA EDL	1,000 1.50 06/01/2026	147 114.71 4.67	14.73% -1.53 4.67	96 109.55 4.67	9.56% -0.52 4.67	47 104.65 4.67	4.66% 0.49 4.67	0 99.99 4.54	0.00% 1.50 4.67	-44 95.57 4.67	-4.42% 2.51 4.67	-86 91.36 4.67	-8.63% 3.52 4.67	-126 87.36 4.67	-12.63% 4.53 4.67
882669BS2 TEXAS PUBLIC FINANCE	1,000 0.50 02/01/2024	72 106.56 2.34	7.28% -2.22 2.34	48 104.08 2.34	4.78% -1.21 2.34	23 101.67 2.34	2.36% -0.21 2.34	0 99.33 2.32	0.00% 0.79 2.34	-23 97.05 2.34	-2.29% 1.80 2.34	-45 94.84 2.34	-4.52% 2.80 2.34	-66 92.69 2.34	-6.68% 3.80 2.34
882669BR4 TEXAS PUBLIC FINANCE	2,000 0.29 02/01/2023	83 103.80 1.34	4.17% -2.49 1.34	55 102.39 1.34	2.76% -1.48 1.34	27 101.01 1.34	1.37% -0.46 1.34	0 99.64 1.36	0.00% 0.55 1.34	-27 98.30 1.34	-1.35% 1.57 1.34	-53 96.98 1.34	-2.67% 2.60 1.34	-79 95.69 1.34	-3.97% 3.62 1.34
882874KQ2 TEXAS WOMANS UNIV	315 4.00 07/01/2025	40 125.63 3.75	11.33% -3.13 3.75	26 121.19 3.75	7.39% -1.86 3.75	13 116.93 3.75	3.62% -0.59 3.75	0 112.84 3.50	0.00% 0.68 3.75	-12 108.92 3.75	-3.47% 1.95 3.75	-24 105.16 3.75	-6.80% 3.22 3.75	-36 101.56 3.75	-10.00% 4.49 3.75
894673TA0 TREDYFFRIN-EASTTOWN	275 1.16 02/15/2026	38 114.39 4.38	13.87% -1.97 4.38	25 109.52 4.38	9.02% -0.97 4.38	12 104.88 4.38	4.40% 0.04 4.38	0 100.46 4.29	0.00% 1.05 4.38	-12 96.25 4.38	-4.19% 2.06 4.38	-23 92.24 4.38	-8.18% 3.07 4.38	-33 88.42 4.38	-11.99% 4.08 4.38
91476PDR6 UNIVERSITY OKLA REVS	300 3.02 07/01/2025	7 103.97 0.75	2.34% -2.17 0.75	5 103.18 0.75	1.56% -1.16 0.75	2 102.39 0.75	0.79% -0.15 0.75	0 101.59 0.91	0.00% 0.89 0.75	-4 100.19 0.75	-1.38% 2.76 0.75	-12 97.65 0.75	-3.88% 3.80 0.75	-21 94.55 0.75	-6.94% 4.62 0.75
927781VU5 VIRGINIA COLLEGE	755 4.75 09/01/2024	74 121.32 2.92	8.75% -2.27 2.92	48 117.95 2.92	5.74% -1.27 2.92	24 114.70 2.92	2.82% -0.26 2.92	0 111.55 2.76	0.00% 0.74 2.92	-23 108.51 2.92	-2.73% 1.75 2.92	-45 105.57 2.92	-5.36% 2.75 2.92	-67 102.73 2.92	-7.91% 3.75 2.92



Shocked CUSIP Analysis

CUSIP	Par Value	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ
Description	Coupon	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld
	Maturity		WAL		WAL		WAL	Dur	WAL		WAL		WAL		WAL
Municipal	42,337	3,852	8.59%	2,519	5.61%	1,236	2.75%	0	0.00%	-1,201	-2.68%	-2,380	-5.30%	-3,534	-7.88%
	3.05	115.07	-2.30	111.92	-1.30	108.89	-0.29	105.97	0.71	103.14	1.74	100.35	2.79	97.63	3.80
			2.78		2.78		2.78	2.69	2.78		2.78		2.80		2.94
034577AK2	246	14	5.30%	9	3.50%	4	1.73%	0	0.00%	-4	-1.70%	-9	-3.36%	-13	-4.99%
ANEFCU 3.2 06/21/23	06/21/2023	110.16	-2.53	108.27	-1.52	106.43	-0.51	104.61	0.51	102.84	1.52	101.10	2.54	99.39	3.56
			1.73		1.73		1.73	1.70	1.73		1.73		1.73		1.73
05580AD68	245	23	9.30%	15	6.09%	7	2.99%	0	0.00%	-7	-2.89%	-14	-5.68%	-20	-8.38%
BMW 0.65 09/17/24	09/17/2024	108.74	-2.19	105.55	-1.18	102.47	-0.18	99.49	0.83	96.61	1.83	93.83	2.83	91.15	3.84
			2.96		2.96		2.96	2.94	2.96		2.96		2.96		2.96
38149MZJ5	245	38	15.77%	25	10.23%	12	4.97%	0	0.00%	-11	-4.71%	-22	-9.18%	-33	-13.41%
GS 1.05 09/08/26	09/08/2026	114.59	-1.76	109.10	-0.75	103.90	0.26	98.98	1.27	94.31	2.27	89.89	3.28	85.70	4.29
			4.94		4.94		4.94	4.84	4.94		4.94		4.94		4.94
795451AK9	245	38	15.50%	24	10.05%	12	4.89%	0	0.00%	-11	-4.64%	-22	-9.04%	-32	-13.21%
SALLMA 1.1 08/11/26	08/11/2026	114.71	-1.78	109.30	-0.77	104.18	0.24	99.32	1.25	94.71	2.25	90.34	3.26	86.20	4.27
			4.86		4.86		4.86	4.76	4.86		4.86		4.86		4.86
856285XL0	245	39	15.92%	25	10.32%	12	5.02%	0	0.00%	-12	-4.75%	-23	-9.25%	-33	-13.52%
SBIIN 1.15 09/28/26	09/28/2026	115.22	-1.75	109.66	-0.74	104.39	0.27	99.40	1.28	94.67	2.29	90.20	3.29	85.96	4.30
			4.99		4.99		4.99	4.88	4.99		4.99		4.99		4.99
87165FA20	245	23	9.30%	15	6.09%	7	2.99%	0	0.00%	-7	-2.89%	-14	-5.68%	-20	-8.38%
SYF 0.65 09/17/24	09/17/2024	108.74	-2.19	105.55	-1.18	102.47	-0.18	99.49	0.83	96.61	1.83	93.83	2.83	91.15	3.84
			2.96		2.96		2.96	2.94	2.96		2.96		2.96		2.96
91435LAG2	240	12	4.96%	8	3.27%	4	1.62%	0	0.00%	-4	-1.59%	-8	-3.15%	-12	-4.69%
UNIICC 3.05 05/15/23	05/15/2023	109.30	-2.54	107.54	-1.53	105.82	-0.52	104.13	0.49	102.48	1.50	100.85	2.52	99.25	3.54
			1.63		1.63		1.63	1.60	1.63		1.63		1.63		1.63
CD	1,711	186	10.80%	121	7.03%	59	3.44%	0	0.00%	-57	-3.29%	-111	-6.44%	-163	-9.46%
	1.55	111.64	-2.10	107.85	-1.09	104.23	-0.09	100.77	0.91	97.45	1.92	94.28	2.93	91.24	3.93
			3.44		3.44		3.44	3.36	3.44		3.44		3.44		3.44
TOACASH1	43,482	113	0.26%	75	0.17%	37	0.09%	0	0.00%	-37	-0.09%	-75	-0.17%	-112	-0.26%
CASH	10/31/2021	100.26	-3.04	100.17	-2.02	100.09	-0.99	100.00	0.04	99.91	1.08	99.83	2.12	99.74	3.16
			0.08		0.08		0.08	0.09	0.08		0.08		0.08		0.08

Shocked CUSIP Analysis

CUSIP Description	Par Value	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ
	Coupon	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld
	Maturity		WAL		WAL		WAL	Dur	WAL		WAL		WAL		WAL
Other	43,482	113	0.26%	75	0.17%	37	0.09%	0	0.00%	-37	-0.09%	-75	-0.17%	-112	-0.26%
	0.04	100.26	-3.04	100.17	-2.02	100.09	-0.99	100.00	0.04	99.91	1.08	99.83	2.12	99.74	3.16
			0.08		0.08		0.08		0.08		0.08		0.08		0.08
Total	120,196	4,988	4.06%	3,321	2.70%	1,703	1.39%	0	0.00%	-2,101	-1.71%	-4,271	-3.48%	-6,412	-5.22%
	1.38	106.38	-2.93	105.00	-1.87	103.65	-0.81	102.23	0.48	100.49	1.46	98.68	2.47	96.90	3.48
	2		1.24		1.24		1.24		1.34		1.80		1.89		1.95

Portfolio Changes

**New Securities 8/2021-9/2021**

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent
034577AK2	CD	ANFCU 3.2 06/21/23	06/21/2023	3.20	246,000	104.53	AFS
05580AD68	CD	BMW 0.65 09/17/24	09/17/2024	0.65	245,000	100.00	AFS
3130AP2G9	Treasury/Agency	FHLB 0 3/4 12/30/25	12/30/2025	0.75	1,000,000	100.00	AFS
3130AP6D2	Treasury/Agency	FHLB 1 09/30/26	09/30/2026	1.00	1,000,000	100.00	AFS
3133EM3E0	Treasury/Agency	FFCB 0.61 05/23/25	05/23/2025	0.61	1,000,000	99.99	AFS
3133EMZ70	Treasury/Agency	FFCB 0.48 02/10/25	02/10/2025	0.48	1,000,000	99.90	AFS
38149MZJ5	CD	GS 1.05 09/08/26	09/08/2026	1.05	245,000	100.00	AFS
46873TAD5	Municipal	JACKSON TENN ENERGY AUTH TELECOMM	04/01/2026	3.40	1,925,000	104.65	AFS
83754LAX5	Municipal	SOUTH DAKOTA EDL ENHANCEMENT FDG C	06/01/2026	1.50	1,000,000	100.81	AFS
856285XL0	CD	SBIIN 1.15 09/28/26	09/28/2026	1.15	245,000	100.00	AFS
87165FA20	CD	SYF 0.65 09/17/24	09/17/2024	0.65	245,000	100.00	AFS
91435LAG2	CD	UNIICC 3.05 05/15/23	05/15/2023	3.05	240,000	103.95	AFS

**Partial Buy8/2021-9/2021**

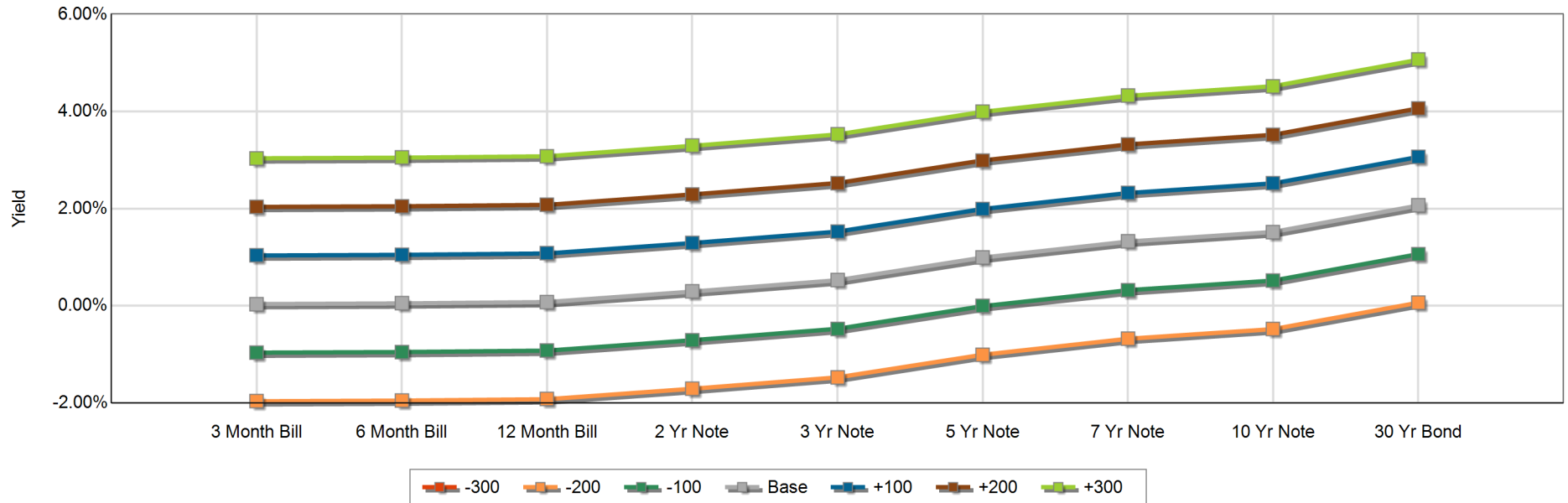
CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent	Redemption Type
TOACASH1	Other	CASH	10/31/2021	0.04	43,481,604	100.00	AFS	Same CUSIP buys

Shocked Assumptions

Scenarios

	Down 300	Down 200	Down 100	Base	Up 100	Up 200	Up 300
Shift Amount	-300	-200	-100	0	100	200	300
Curve Slope Change	0	0	0	0	0	0	0
Shock Horizon	Immediate	Immediate	Immediate	Immediate	Immediate	Immediate	Immediate
Curve Type	Static	Static	Static	Static	Static	Static	Static
Valuation Date	2021-09-30	2021-09-30	2021-09-30	2021-09-30	2021-09-30	2021-09-30	2021-09-30

Yield Curve Scenarios



**Assumptions**

- Calculation Engine                      The Yield Book © and ZM Financial
- Cash Flow Model                         The Yield Book ©
- Curve Date                                Same as Portfolio As Of Date
- Curve Type Used                         Swap Curve
- Curve Shape                               Immediate Sustained Parallel Shocks
- Price Shock Methodology                Constant OAS for fixed rate securities; immediate market shift for floating rate securities
- Horizon Period                            Immediate Time Horizon
- Reinvestment Rate                        3 Month T-Bill
- Cost of Funds                             1.00%
- Tax Rate                                    21.0%

**Additional Information**

Rolloff Yield - Rolloff Yield is the weighted average yield of the cashflows (maturities, calls and paydowns) that roll off during the noted time period. Ending Book Yield is the weighted average yield of the remaining securities at the noted time period.

Shocked Scenarios - All shocked scenarios are instant and parallel and assume a sustained rate cycle from that point on. LIBOR OAS is held constant in order to generate shocked market scenarios and The Yieldbook was used to generate the projected cash flows. In shocked scenarios, 0.01% is considered the floor.

Bonds Likely to be Called - The page identifies all callable agencies which will either be called or mature in the next 12 months in any of the shocked scenarios. The methodology used to determine the call assumes a small internal margin to account for the "cost to call."

Municipals - For taxable institutions, the above tax rate detailed - along with TEFRA adjustments for BQs - is used to calculate TEY unless otherwise input. Ratings are a blend of Moody's and Standard & Poors.

Duration - Duration in the shocked detail section is generated by Yield Book.

Original Face - If original face was not supplied, original face was estimated by dividing current face by current factor.

Yields - All yields are Yield to Projected Scenario. (Assumes 100% of The Yield Book prepayment model).

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