

Investment Portfolio Summary

Town of Addison



For the Quarter Ended

June 30, 2022

**For the Quarter Ended
June 30, 2022**

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.

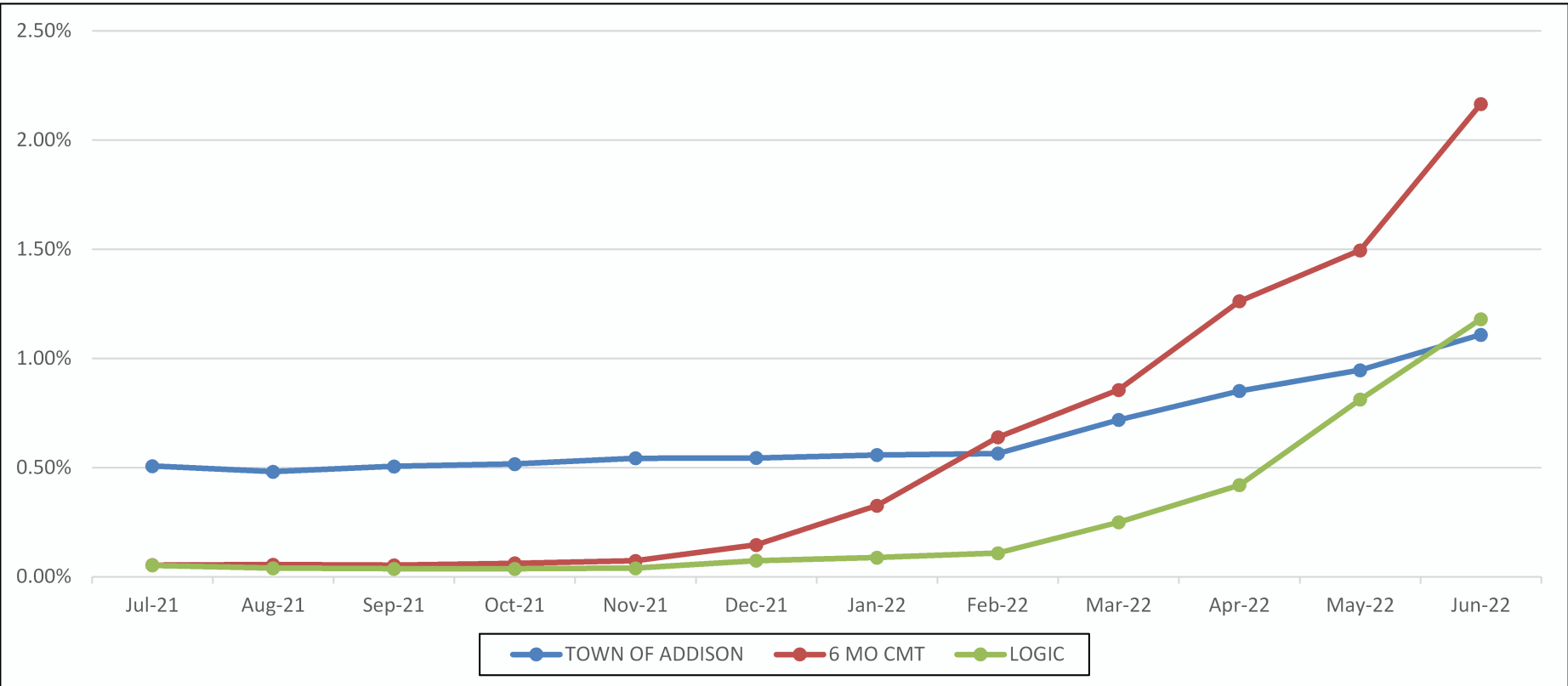
Officer Names and Titles:


Name: Steven Glickman, CPA

Title: Chief Financial Officer


Name: Amanda D. Turner, CPA

Title: Controller



TOWN OF ADDISON
Detail of Security Holdings
 As of 6/30/2022

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	6/30/2022	LGIP	LOGIC		7/1/2022			4,699,796.86	100.000	4,699,796.86	4,699,796.86	1	0.04	1.553
	TEXPOOL	6/30/2022	LGIP	TexPool		7/1/2022			1,001,987.96	100.000	1,001,987.96	1,001,987.96	1	0.01	1.343
	TEXSTAR	6/30/2022	LGIP	TexSTAR		7/1/2022			1,001,803.45	100.000	1,001,803.45	1,001,803.45	1	0.01	1.165
	TXCLASS	6/30/2022	LGIP	Texas CLASS		7/1/2022			18,651,807.15	100.000	18,651,807.15	18,651,807.15	1	0.15	1.477
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	1	0.00	0.359
HTM	052403GX4	11/12/2020	MUNICIPAL	Austin Comm Clq	5.000	8/1/2022			1,875,000.00	107.717	2,019,693.75	1,881,896.20	32	0.49	0.487
HTM	64763FQE2	3/9/2022	MUNICIPAL	City of New Orleans Tax Limited Ref	4.442	9/1/2022	Anytime	M-W Call	1,000,000.00	101.684	1,016,840.00	1,005,856.11	63	0.52	0.907
HTM	46256QLX2	3/10/2022	MUNICIPAL	State of Iowa Hospital Rev	0.200	10/1/2022			1,000,000.00	99.638	996,380.00	998,376.62	93	0.75	0.850
HTM	64972C3F8	3/8/2022	MUNICIPAL	NYC Housing Dev Rev	3.263	11/1/2022			1,670,000.00	101.549	1,695,868.30	1,683,313.16	124	1.70	0.857
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	138	0.14	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	3,023,186.27	182	4.47	0.577
HTM	721305CS7	4/12/2022	MUNICIPAL	Pike TWP Metro School Dist	1.850	1/15/2023			385,000.00	99.774	384,129.90	384,376.46	199	0.62	2.150
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	216	3.51	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	244	0.52	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	4,559,049.77	253	9.38	0.837
HTM	62384RAF3	6/28/2022	CD	Mountain America CU	3.000	3/27/2023			249,000.00	100.000	249,000.00	249,000.00	270	0.55	3.000
HTM	912828R28	4/13/2022	TREAS NOTE	U.S. Treasury	1.625	4/30/2023			1,000,000.00	99.819	998,189.92	998,557.71	304	2.47	1.800
HTM	91435LAG2	9/29/2021	CD	Greenstate Credit Union	3.050	5/15/2023			240,000.00	103.960	249,504.00	245,111.89	319	0.64	0.600
HTM	44963KAA6	6/30/2022	CD	IH Mississippi Valley CU	2.900	5/30/2023			245,000.00	100.000	245,000.00	245,000.00	334	0.67	2.900
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	306	0.68	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	252,305.68	356	0.73	0.552
HTM	89841MAA5	6/29/2022	CD	TruStone Financial CU	2.950	6/29/2023			245,000.00	100.000	245,000.00	245,000.00	364	0.72	2.950
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	366	0.74	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	1,007,272.61	366	3.00	0.356
HTM	742404AK2	10/21/2021	MUNICIPAL	Princeton Theological	4.105	7/1/2023			1,000,000.00	105.912	1,059,116.52	1,034,927.14	366	3.08	0.593
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	2,997,838.49	406	9.89	0.365
HTM	3130AJJZ1	8/31/2020	AGCY CALL	FHLB	0.320	8/25/2023	7/19/2022	Continuous	2,666,666.67	99.950	2,665,333.34	2,666,151.60	421	9.12	0.337
HTM	20772KEU9	4/12/2022	MUNICIPAL	State of Connecticut	3.621	9/15/2023			1,000,000.00	102.265	1,022,650.00	1,019,231.16	442	3.66	2.000
HTM	68189TBA3	6/15/2021	MUNICIPAL	Omaha NE Spl Oblq	6.400	2/1/2026	Anytime	Sink	615,000.00	111.697	686,936.55	669,237.30	460	2.50	1.150
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	5,877,438.47	474	22.65	0.559
HTM	3134GXQM9	4/25/2022	AGCY CALL	FHLMC	2.400	10/25/2023	7/25/2022	Monthly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	482	3.92	2.400
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	503	1.23	0.550
HTM	549104TM9	3/8/2022	CD	Luana Savings Bank	0.200	11/20/2023			248,000.00	97.750	242,420.00	243,448.88	508	1.01	1.542
HTM	084244HX3	5/17/2021	MUNICIPAL	Berkeley Cnty Rev	0.886	12/1/2023			1,010,000.00	101.200	1,022,120.00	1,016,769.12	519	4.29	0.410
HTM	64763FTY5	7/22/2021	MUNICIPAL	New Orleans GO	5.000	12/1/2023			360,000.00	110.237	396,853.20	382,181.09	519	1.61	0.620
HTM	3130AQFK4	1/19/2022	AGCY CALL	FHLB	0.760	1/19/2024	1/19/2023	One Time	1,000,000.00	99.925	999,250.00	999,418.03	568	4.61	0.798
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	581	4.72	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	610	0.99	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	1,311,807.67	624	6.65	0.500
HTM	70914PME9	6/9/2021	MUNICIPAL	Penn St GO	4.650	2/15/2026	Anytime	Sink/M-W Call	1,475,000.00	110.848	1,635,008.00	1,604,034.35	643	8.37	0.700
HTM	3130AND72	7/29/2021	AGCY CALL	FHLB	0.430	4/29/2024	7/29/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	669	5.44	0.430
HTM	912828XT2	4/13/2022	TREAS NOTE	U.S. Treasury	2.000	5/31/2024			1,000,000.00	99.131	991,312.56	992,167.36	701	5.65	2.420
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	702	1.43	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	732	1.49	0.711
HTM	86666PAC2	11/8/2021	MUNICIPAL	Sun City Fire District AZ Maricopa Cnty COPs	1.099	7/1/2024			600,000.00	100.231	601,386.00	601,048.49	732	3.58	1.010
HTM	24951TAU9	6/29/2022	CD	Department of Commerce	3.500	7/1/2024	9/29/2022	Monthly	245,000.00	100.000	245,000.00	245,000.00	732	1.46	3.500
HTM	79770GJA5	12/15/2021	MUNICIPAL	San Francisco & CA County Redevelopment	1.286	8/1/2024			455,000.00	100.583	457,652.65	457,106.76	763	2.84	1.060
HTM	927781VU5	5/6/2021	MUNICIPAL	Virginia ST Clq Bldg Auth Rev	4.750	9/1/2024	Anytime	M-W Call	755,000.00	113.547	857,279.85	821,948.49	794	5.31	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	810	1.61	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	810	1.61	0.650
HTM	3130APAF2	10/7/2021	AGCY CALL	FHLB	0.520	10/7/2024	7/7/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	830	6.75	0.520
HTM	20775C6C3	5/19/2021	MUNICIPAL	Connecticut St Housing Auth	2.097	11/15/2024			300,000.00	104.862	314,586.00	309,947.48	869	2.19	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	869	1.94	0.850
HTM	3130AMJX1	6/9/2021	AGCY CALL	FHLB	0.650	12/9/2024			1,500,000.00	100.000	1,500,000.00	1,500,000.00	893	10.89	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	259,089.50	899	1.89	1.582
HTM	70962LBA9	1/31/2022	CD	Pentagon Federal Credit Union	1.250	1/31/2025			245,000.00	100.000	245,000.00	245,000.00	946	1.88	1.250
HTM	3133EMZ70	9/22/2021	AGCY CALL	FFCB	0.480	2/10/2025	7/19/2022	Continuous	1,000,000.00	99.900	999,000.00	999,227.65	956	7.77	0.510
HTM	57419TDX6	5/19/2021	MUNICIPAL	Maryland Community Dev	2.198	3/1/2025			265,000.00	105.260	278,939.00	274,860.26	975	2.18	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	975	2.22	0.950
HTM	3134GXQR8	4/28/2022	AGCY CALL	FHLMC	2.500	4/28/2025	7/28/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1033	8.40	3.435
HTM	3133EM3E0	9/22/2021	AGCY CALL	FFCB	0.610	5/23/2025	7/19/2022	Continuous	1,000,000.00	99.990	999,900.00	999,921.11	1058	8.60	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	1,123,492.26	1067	9.74	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	305,509.17	1097	2.72	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	347,474.17	1097	3.10	0.530

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	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	243,872.82	1097	2.17	0.820
HTM	3136G4A45	7/22/2020	AGCY CALL	FNMA	0.710	7/22/2025	7/22/2022	Quarterly	1,500,000.00	99.995	1,499,925.00	1,499,953.85	1118	13.63	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	704,105.42	1128	6.46	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	3,029,603.78	1142	28.12	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	2,528,902.02	1142	23.48	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	1148	14.00	0.560
HTM	3136G4V59	8/27/2020	AGCY CALL	FNMA	0.625	8/27/2025	8/27/2022	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1154	14.07	0.625
HTM	3134GWUJ9	9/24/2020	AGCY CALL	FHLMC	0.570	9/24/2025	9/24/2022	Quarterly	2,000,000.00	100.000	2,000,000.00	2,000,000.00	1182	19.22	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	1,542,204.16	1189	14.91	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	1,362,407.61	1189	13.17	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	589,647.93	1220	5.85	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	1234	2.01	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	1279	10.40	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	417,870.77	1281	4.35	1.100
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	1,730,740.01	1312	18.46	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	746,737.87	1312	7.96	1.839
HTM	894673TA0	5/6/2021	MUNICIPAL	Tredyffrin/Easttown School	1.159	2/15/2026			275,000.00	100.900	277,475.00	276,884.54	1326	2.98	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	555,075.51	1326	5.98	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	1340	3.27	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	255,468.58	1340	2.78	1.100
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	1,014,844.42	1371	11.31	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	2,000,122.64	1371	22.29	2.307
HTM	6817126Z3	5/21/2021	MUNICIPAL	Omaha GO	0.983	4/15/2026			750,000.00	100.396	752,970.00	752,304.90	1385	8.47	0.900
HTM	3133EMXQ0	4/28/2021	AGCY CALL	FFCB	0.940	4/28/2026	7/19/2022	Continuous	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1398	11.36	0.940
HTM	3130AMDE9	5/12/2021	AGCY CALL	FHLB	0.500	5/12/2026	8/12/2022	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1412	17.22	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	1,006,836.83	1432	11.72	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	1440	11.71	1.053
HTM	3130AMMW9	6/10/2021	AGCY CALL	FHLB	0.500	6/10/2026	9/10/2022	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1441	17.57	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	201,982.99	1462	2.40	1.050
HTM	86666PAE8	11/8/2021	MUNICIPAL	Sun City Fire District AZ Maricopa Cnty COPs	1.707	7/1/2026			500,000.00	100.740	503,700.00	503,197.53	1462	5.98	1.541
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	1481	18.06	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	1503	2.99	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	1531	3.05	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	1551	3.09	1.150
HTM	3130AP6D2	9/30/2021	AGCY CALL	FHLB	1.000	9/30/2026	9/30/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1553	12.62	1.000
HTM	798111HF0	1/24/2022	MUNICIPAL	San Joaquin Hills Transportation Corridor Toll	2.153	1/15/2027	Anytime	M-W Call	750,000.00	100.957	757,177.50	756,572.44	1660	10.21	1.950
HTM	3130AQJ87	1/19/2022	AGCY CALL	FHLB	1.600	1/19/2027	7/19/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1664	13.53	1.600
HTM	3130AQP87	2/18/2022	AGCY CALL	FHLB	1.300	2/18/2027	8/18/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1694	13.77	2.064
HTM	3130ARCD1	3/29/2022	AGCY CALL	FHLB	2.000	3/29/2027	9/29/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1733	14.09	3.252
HTM	3130ARGS4	4/14/2022	AGCY CALL	FHLB	2.000	4/14/2027	4/14/2023	Annually	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1749	14.22	3.922
HTM	3130ASG52	6/30/2022	AGCY CALL	FHLB	4.100	6/30/2027	6/30/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1826	14.84	4.100
									120,934,062.09	102.904	124,445,480.72	123,018,310.52		675.25	1.108

TOWN OF ADDISON
Change in Value
From 03/31/2022 to 06/30/2022

CUSIP	Security Type	Security Description	CPN	Maturity	3/31/2022			6/30/2022		
					Book Value	Market Value	YTM	Book Value	Market Value	YTM
LOGIC	LGIP	LOGIC		1/1/2022	9,935,474.82	9,935,474.82	0.394%	4,699,796.86	4,699,796.86	1.553%
TEXPOOL	LGIP	TexPool		1/1/2022	1,000,384.53	1,000,384.53	0.266%	1,001,987.96	1,001,987.96	1.343%
TEXSTAR	LGIP	TexSTAR		1/1/2022	1,000,179.12	1,000,179.12	0.250%	1,001,803.45	1,001,803.45	1.165%
TXCLASS	LGIP	Texas CLASS		1/1/2022	26,106,326.01	26,106,326.01	0.486%	18,651,807.15	18,651,807.15	1.477%
114727VY3	MUNICIPAL	Broome Cnty GO	1.000%	4/29/2022	1,358,724.02	1,358,203.70	0.300%	-	-	0.000%
56042RH96	MUNICIPAL	Maine Health Tax	0.359%	7/1/2022	200,000.00	199,784.00	0.359%	200,000.00	200,000.00	0.359%
052403GX4	MUNICIPAL	Austin Comm Clg, TX	5.000%	8/1/2022	1,903,025.34	1,898,531.25	0.487%	1,881,896.20	1,880,006.25	0.487%
64763FE2	MUNICIPAL	City of New Orleans Tax Limited Ref	4.442%	9/1/2022	1,014,684.70	1,013,480.00	0.900%	1,005,856.11	1,004,010.00	0.900%
46256QLX2	MUNICIPAL	State of Iowa Hospital Rev	0.200%	10/1/2022	996,757.37	995,570.00	0.850%	998,376.62	996,050.00	0.850%
64972C3F8	MUNICIPAL	NYC Housing Dev Rev	3.263%	11/1/2022	1,693,315.40	1,688,587.10	0.857%	1,683,313.16	1,675,043.40	0.857%
207580AN1	MUNICIPAL	CT Green Bank Rev Bonds	0.350%	11/15/2022	124,000.00	123,154.32	0.350%	124,000.00	123,045.20	0.350%
3133EFUJ4	AGCY BULET	FFCB	2.150%	12/29/2022	3,034,938.61	3,022,032.00	0.577%	3,023,186.27	2,998,506.00	0.577%
721305CS7	MUNICIPAL	Pike TWP Metro School Dist	1.850%	1/15/2023	-	-	0.000%	384,376.46	382,197.20	2.150%
882669BR4	MUNICIPAL	TX Pub Fin Auth	0.286%	2/1/2023	2,000,000.00	1,977,540.00	0.286%	2,000,000.00	1,968,440.00	0.286%
473142QV2	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.450%	3/1/2023	260,000.00	256,672.00	0.450%	260,000.00	255,504.60	0.450%
3130ADRG9	AGCY BULET	FHLB	2.750%	3/10/2023	4,580,417.04	4,542,358.50	0.837%	4,559,049.77	4,505,503.50	0.837%
62384RAF3	CD	Mountain America CU	3.000%	3/27/2023	-	-	0.000%	249,000.00	250,073.44	3.000%
912828R28	TREAS NOTE	U.S. Treasury	1.625%	4/30/2023	-	-	0.000%	998,557.71	989,805.00	1.800%
91435LAG2	CD	Greenstate Credit Union	3.050%	5/15/2023	246,572.72	244,412.88	0.600%	245,111.89	240,837.60	0.600%
44963KAA6	CD	IH Mississippi Valley CU	2.900%	5/30/2023	-	-	0.000%	245,000.00	245,404.74	2.900%
427908EE4	MUNICIPAL	County of Hernando	0.365%	6/1/2023	250,000.00	245,757.50	0.365%	250,000.00	244,287.50	0.365%
034577AK2	CD	ANECA Federal Credit Union	3.200%	6/21/2023	253,924.24	251,109.42	0.552%	252,305.68	246,893.47	0.552%
89841MAA5	CD	TruStone Financial CU	2.950%	6/29/2023	-	-	0.000%	245,000.00	245,215.85	2.950%
56042RJ29	MUNICIPAL	Maine Health Tax	0.509%	7/1/2023	250,000.00	244,725.00	0.509%	250,000.00	242,685.00	0.509%
73358W4V3	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	1.086%	7/1/2023	1,009,090.07	988,100.00	0.356%	1,007,272.61	981,470.00	0.356%
742404AK2	MUNICIPAL	Princeton Theological	0.593%	7/1/2023	1,043,646.73	1,012,790.00	0.593%	1,034,927.14	1,001,603.00	0.593%
3135G05R0	AGCY CALL	FNMA	0.300%	8/10/2023	2,997,351.32	2,930,514.00	0.365%	2,997,838.49	2,920,776.00	0.365%
3130AJZJ1	AGCY CALL	FHLB	0.320%	8/25/2023	2,666,039.70	2,614,760.00	0.337%	2,666,151.60	2,581,378.67	0.337%
20772KEU9	MUNICIPAL	State of Connecticut	3.621%	9/15/2023	-	-	0.000%	1,019,231.16	1,006,020.00	2.000%
3134GXQM9	AGCY CALL	FHLMC	2.400%	10/25/2023	-	-	0.000%	1,000,000.00	993,785.00	2.400%
207580AP6	MUNICIPAL	CT Green Bank Rev Bonds	0.550%	11/15/2023	300,000.00	291,195.00	0.550%	300,000.00	289,368.00	0.550%
549104TM9	CD	Luana Savings Bank	0.200%	11/20/2023	242,636.21	241,506.62	1.542%	243,448.88	238,450.76	1.542%
084244HX3	MUNICIPAL	Berkeley Cnty Rev	0.886%	12/1/2023	1,017,963.28	986,709.40	0.410%	1,016,769.12	979,336.40	0.410%
64763FTY5	MUNICIPAL	New Orleans GO	5.000%	12/1/2023	386,084.67	374,634.00	0.620%	382,181.09	369,435.60	0.620%
3130AQFK4	AGCY CALL	FHLB	0.760%	1/19/2024	999,324.61	976,246.00	0.798%	999,418.03	968,625.00	0.798%
882669BS2	MUNICIPAL	TX Pub Fin Auth	0.503%	2/1/2024	1,000,000.00	965,530.00	0.503%	1,000,000.00	956,500.00	0.503%
473142QW0	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.650%	3/1/2024	200,000.00	192,626.00	0.650%	200,000.00	191,242.00	0.650%
20772GE61	MUNICIPAL	State of Connecticut	5.730%	3/15/2024	1,327,416.54	1,276,589.05	0.500%	1,311,807.67	1,248,307.70	0.500%
3130AND72	AGCY CALL	FHLB	0.430%	4/29/2024	1,000,000.00	965,563.00	0.430%	1,000,000.00	958,732.00	0.430%
912828XT2	TREAS NOTE	U.S. Treasury	2.000%	5/31/2024	-	-	0.000%	992,167.36	982,734.00	2.420%
427908EF1	MUNICIPAL	County of Hernando	0.589%	6/1/2024	250,000.00	240,385.00	0.589%	250,000.00	238,250.00	0.589%
56042RJ37	MUNICIPAL	Maine Health Tax	0.711%	7/1/2024	250,000.00	238,610.00	0.711%	250,000.00	234,980.00	0.711%
86666PAC2	MUNICIPAL	Sun City Fire District AZ Maricopa Cr	1.010%	7/1/2024	601,179.12	577,308.00	1.010%	601,048.49	571,848.00	1.010%
24951TAU9	CD	Department of Commerce	3.500%	7/1/2024	-	-	0.000%	245,000.00	245,948.40	3.500%
79770GJA5	MUNICIPAL	San Francisco & CA County Redevel	1.060%	8/1/2024	457,357.81	438,269.65	1.060%	457,106.76	431,544.75	1.060%

CUSIP	Security Type	Security Description	CPN	Maturity	Book Value	Market Value	YTM	Book Value	Market Value	YTM
927781VU5	MUNICIPAL	Virginia ST Clg Bldg Auth Rev	4.750%	9/1/2024	829,632.15	792,448.00	0.620%	821,948.49	773,286.10	0.620%
05580AD68	CD	BMW Bank of North America	0.650%	9/17/2024	245,000.00	235,210.29	0.650%	245,000.00	231,104.58	0.650%
87165FA20	CD	Synchrony Bank	0.650%	9/17/2024	245,000.00	235,210.29	0.650%	245,000.00	231,104.58	0.650%
64966H4M9	MUNICIPAL	City of New York	5.047%	10/1/2024	5,939,315.94	5,743,924.80	0.559%	5,877,438.47	5,656,632.80	0.559%
3130APAF2	AGCY CALL	FHLB	0.520%	10/7/2024	1,000,000.00	954,997.00	0.520%	1,000,000.00	946,998.00	0.520%
20775C6C3	MUNICIPAL	Connecticut St Housing Auth	2.097%	11/15/2024	310,989.03	292,041.00	0.684%	309,947.48	288,372.00	0.684%
207580AQ4	MUNICIPAL	CT Green Bank Rev Bonds	0.850%	11/15/2024	275,000.00	261,492.00	0.850%	275,000.00	258,662.25	0.850%
3130AMJX1	AGCY CALL	FHLB	0.650%	12/9/2024	1,500,000.00	1,423,603.50	0.650%	1,500,000.00	1,410,975.00	0.650%
365820HB8	MUNICIPAL	Garfield Heights GO	3.100%	12/15/2024	259,999.88	247,055.00	1.582%	259,089.50	243,512.50	1.582%
70962LBA9	CD	Pentagon Federal Credit Union	1.250%	1/31/2025	245,000.00	236,760.90	1.250%	245,000.00	232,220.07	1.250%
3133EMZ70	AGCY CALL	FFCB	0.480%	2/10/2025	999,154.12	944,742.00	0.510%	999,227.65	953,944.00	0.510%
57419TDX6	MUNICIPAL	Maryland Community Dev	2.198%	3/1/2025	275,776.51	258,210.70	0.784%	274,860.26	254,566.95	0.784%
473142QX8	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.950%	3/1/2025	280,000.00	264,605.60	0.950%	280,000.00	261,408.00	0.950%
3134GXQR8	AGCY CALL	FHLMC	2.500%	4/28/2025	-	-	0.000%	1,000,000.00	994,089.00	3.435%
3133EM3E0	AGCY CALL	FFCB	0.610%	5/23/2025	999,914.30	940,023.00	0.613%	999,921.11	929,966.00	0.613%
57604TAB2	MUNICIPAL	State of Mass Transportation	5.203%	6/1/2025	1,133,956.19	1,066,640.00	0.900%	1,123,492.26	1,040,990.00	0.900%
882874KQ2	MUNICIPAL	Texas Woman's University	4.000%	7/1/2025	350,161.40	333,893.70	0.530%	347,474.17	329,745.15	0.530%
20772KJX8	MUNICIPAL	State of Connecticut	2.098%	7/1/2025	244,604.46	229,439.90	0.820%	243,872.82	225,407.30	0.820%
91476PDR6	MUNICIPAL	University Okla	3.023%	7/1/2025	305,954.58	300,438.00	2.383%	305,509.17	300,288.00	2.383%
3136G4A45	AGCY CALL	FNMA	0.710%	7/22/2025	1,499,950.10	1,416,073.50	0.711%	1,499,953.85	1,391,677.50	0.711%
345102PG6	MUNICIPAL	Foothill-De Anza Community	0.906%	8/1/2025	704,435.46	661,430.00	0.713%	704,105.42	647,500.00	0.713%
235308D75	MUNICIPAL	Dallas ISD	4.000%	8/15/2025	2,542,309.93	2,870,752.50	0.700%	3,029,603.78	2,780,690.00	0.700%
150461M57	MUNICIPAL	City of Cedar Park, TX	2.950%	8/15/2025	3,051,776.12	2,389,618.00	0.630%	2,528,902.02	2,315,868.00	0.630%
3136G4N74	AGCY CALL	FNMA	0.560%	8/21/2025	1,500,000.00	1,403,929.50	0.560%	1,500,000.00	1,389,640.50	0.560%
3136G4V59	AGCY CALL	FNMA	0.625%	8/27/2025	1,500,000.00	1,408,983.00	0.625%	1,500,000.00	1,391,820.00	0.625%
3134GWUG9	AGCY CALL	FHLMC	0.570%	9/24/2025	2,000,000.00	1,864,868.00	0.570%	2,000,000.00	1,841,888.00	0.570%
088632CT9	MUNICIPAL	Bi-State Development Agency	1.344%	10/1/2025	1,543,509.05	1,446,386.25	0.990%	1,542,204.16	1,419,454.75	0.990%
23542JQP3	MUNICIPAL	City of Dallas Waterwork	1.007%	10/1/2025	1,363,352.79	1,277,032.50	0.720%	1,362,407.61	1,246,630.50	0.720%
64971M5K4	MUNICIPAL	NYC Transit Fin Authority	5.075%	11/1/2025	594,795.36	554,372.00	0.978%	589,647.93	544,018.80	0.978%
207580AR2	MUNICIPAL	CT Green Bank Rev Bonds	1.200%	11/15/2025	200,000.00	188,112.00	1.200%	200,000.00	185,058.00	1.200%
3130AP2G9	AGCY CALL	FHLB	0.750%	12/30/2025	1,000,000.00	938,649.00	0.750%	1,000,000.00	925,327.00	0.750%
650009S20	MUNICIPAL	NY Thruway Authority	2.406%	1/1/2026	419,125.32	388,560.00	1.100%	417,870.77	382,248.00	1.100%
68189TBA3	MUNICIPAL	Omaha NE Spl Oblg	6.400%	2/1/2026	677,130.04	650,202.60	1.150%	669,237.30	639,354.00	1.150%
419791YT9	MUNICIPAL	Hawaii St	5.330%	2/1/2026	1,746,591.89	1,633,260.00	0.950%	1,730,740.01	1,589,460.00	0.950%
64971WDP2	MUNICIPAL	NYC Transit Fin Authority	3.780%	2/1/2026	749,910.01	709,352.00	1.839%	746,737.87	701,239.00	1.839%
70914PME9	MUNICIPAL	Penn St GO	4.650%	2/15/2026	1,615,361.70	1,535,165.25	0.700%	1,601,034.35	1,509,942.75	0.700%
894673TA0	MUNICIPAL	Tredyffrin/Easttown School	1.159%	2/15/2026	277,013.15	257,433.00	0.965%	276,884.54	253,035.75	0.965%
067167YR1	MUNICIPAL	Barbers Hill TX ISD GO	4.000%	2/15/2026	558,820.98	523,905.00	0.900%	555,075.51	508,670.00	0.900%
473142QY6	MUNICIPAL	Jefferson Cnty Consol Sch Distr	1.200%	3/1/2026	300,000.00	281,091.00	1.200%	300,000.00	275,928.00	1.200%
61945DAZ4	MUNICIPAL	Mosaic District Dev Authority	1.711%	3/1/2026	255,834.75	235,912.50	1.100%	255,468.58	232,015.00	1.100%
485106UX4	MUNICIPAL	Kansas City	1.475%	4/1/2026	1,015,815.49	945,030.00	1.070%	1,014,844.42	922,110.00	1.070%
46873TAD5	MUNICIPAL	Jackson Energy Authority	3.400%	4/1/2026	2,004,930.95	1,953,143.50	2.307%	2,000,122.64	1,909,600.00	2.307%
6817126Z3	MUNICIPAL	Omaha GO	0.983%	4/15/2026	752,455.13	701,865.00	0.900%	752,304.90	688,200.00	0.900%
3133EMXQ0	AGCY CALL	FFCB	0.940%	4/28/2026	1,000,000.00	943,927.00	0.940%	1,000,000.00	929,008.00	0.940%
3130AMDE9	AGCY CALL	FHLB	0.500%	5/12/2026	1,500,000.00	1,429,860.00	1.191%	1,500,000.00	1,410,562.50	1.191%
83754LAX5	MUNICIPAL	SD Educational Enhancement	1.495%	6/1/2026	1,007,263.41	921,270.00	1.315%	1,006,836.83	900,560.00	1.315%
3130AMMJ8	AGCY CALL	FHLB	0.400%	6/9/2026	1,000,000.00	948,127.00	1.053%	1,000,000.00	934,277.00	1.053%
3130AMMW9	AGCY CALL	FHLB	0.500%	6/10/2026	1,500,000.00	1,435,105.50	1.194%	1,500,000.00	1,413,447.00	1.194%
56042RJ52	MUNICIPAL	Maine Health & Higher Edu	1.304%	7/1/2026	202,104.56	186,776.00	1.050%	201,982.99	179,018.00	1.050%
86666PAE8	MUNICIPAL	Sun City Fire District AZ Maricopa Cr	1.541%	7/1/2026	503,392.21	471,275.00	1.541%	503,197.53	460,785.00	1.541%
3130AN5K2	AGCY CALL	FHLB	0.300%	7/20/2026	1,500,000.00	1,444,180.50	1.254%	1,500,000.00	1,420,212.00	1.254%

CUSIP	Security Type	Security Description	CPN	Maturity	Book Value	Market Value	YTM	Book Value	Market Value	YTM
795451AK9	CD	Sallie Mae Bank	1.100%	8/11/2026	245,000.00	229,734.79	1.100%	245,000.00	223,893.25	1.100%
38149MZJ5	CD	Goldman Sachs Bank	1.050%	9/8/2026	245,000.00	228,930.21	1.050%	245,000.00	222,973.52	1.050%
856285XL0	CD	State Bank of India	1.150%	9/28/2026	245,000.00	229,748.75	1.150%	245,000.00	223,612.24	1.150%
3130AP6D2	AGCY CALL	FHLB	1.000%	9/30/2026	1,000,000.00	939,968.00	1.000%	1,000,000.00	923,122.00	1.000%
798111HF0	MUNICIPAL	San Joaquin Hills Transportation Cor	2.153%	1/15/2027	756,919.91	715,710.00	1.950%	756,572.44	689,355.00	1.950%
3130AQJ87	AGCY CALL	FHLB	1.600%	1/19/2027	1,000,000.00	962,696.00	1.600%	1,000,000.00	945,328.00	1.600%
3130AQPR8	AGCY CALL	FHLB	1.300%	2/18/2027	1,000,000.00	971,983.00	2.064%	1,000,000.00	958,032.00	2.064%
3130ARCD1	AGCY CALL	FHLB	2.000%	3/29/2027	1,000,000.00	996,460.00	3.252%	1,000,000.00	983,803.00	3.252%
3130ARGS4	AGCY CALL	FHLB	2.000%	4/14/2027	-	-	0.000%	1,000,000.00	989,162.00	3.922%
3130ASG52	AGCY CALL	FHLB	4.100%	6/30/2027	-	-	0.000%	1,000,000.00	1,004,358.00	4.100%
Total for Pooled Funds					128,974,070.85	125,467,231.40	0.719%	123,018,310.52	118,487,395.79	1.108%

TOWN OF ADDISON

Earned Income

From 03/31/2022 to 06/30/2022

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
LOGIC	LGIP	LOGIC	-	-	9,996.48	9,996.48	-	-	9,996.48
TEXPOOL	LGIP	TexPool	-	-	1,603.43	1,603.43	-	-	1,603.43
TEXSTAR	LGIP	TexSTAR	-	-	1,624.33	1,624.33	-	-	1,624.33
TXCLASS	LGIP	Texas CLASS	-	-	45,481.14	45,481.14	-	-	45,481.14
114727VY3	MUNICIPAL	Broome Cnty GO	12,523.81	-	1,056.19	13,580.00	-	(724.02)	332.17
56042RH96	MUNICIPAL	Maine Health Tax	179.46	-	179.54	-	359.00	-	179.54
052403GX4	MUNICIPAL	Austin Comm Clg	15,625.00	-	23,437.50	-	39,062.50	(21,129.14)	2,308.36
207580AN1	MUNICIPAL	CT Green Bank Rev Bonds	163.99	-	108.51	217.00	55.50	-	108.51
3133EFUJ4	AGCY BULET	FFCB	16,483.33	-	16,125.00	32,250.00	358.33	(11,752.34)	4,372.66
882669BR4	MUNICIPAL	TX Pub Fin Auth	953.37	-	1,430.01	-	2,383.38	-	1,430.01
473142QV2	MUNICIPAL	Jefferson Cnty Consol Sch Distr	97.50	-	292.50	-	390.00	-	292.50
3130ADRG9	AGCY BULET	FHLB	7,218.75	-	30,937.50	-	38,156.25	(21,367.27)	9,570.23
91435LAG2	CD	Greenstate Credit Union	611.95	-	1,830.00	1,845.04	596.91	(1,460.83)	369.17
427908EE4	MUNICIPAL	County of Hernando	304.15	-	228.12	456.25	76.02	-	228.12
034577AK2	CD	ANECA Federal Credit Union	2,170.20	-	1,968.00	3,925.22	212.98	(1,618.56)	349.44
56042RJ29	MUNICIPAL	Maine Health Tax	318.11	-	318.12	-	636.23	-	318.12
73358W4V3	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	2,715.01	-	2,715.00	-	5,430.01	(1,817.46)	897.54
3135G05R0	AGCY CALL	FNMA	1,275.00	-	2,250.00	-	3,525.00	487.17	2,737.17
3130AJZJ1	AGCY CALL	FHLB	853.31	-	2,133.33	-	2,986.64	111.90	2,245.23
207580AP6	MUNICIPAL	CT Green Bank Rev Bonds	623.34	-	412.50	825.00	210.84	-	412.50
084244HX3	MUNICIPAL	Berkeley Cnty Rev	2,982.90	-	2,237.16	4,474.30	745.76	(1,194.16)	1,043.00
64763FTY5	MUNICIPAL	New Orleans GO	6,000.00	-	4,500.00	9,000.00	1,500.00	(3,903.58)	596.42
882669BS2	MUNICIPAL	TX Pub Fin Auth	838.38	-	1,257.51	-	2,095.89	-	1,257.51
473142QW0	MUNICIPAL	Jefferson Cnty Consol Sch Distr	108.30	-	324.99	-	433.29	-	324.99
20772GE61	MUNICIPAL	State of Connecticut	3,068.79	-	17,261.64	-	20,330.43	(15,608.87)	1,652.77
3130AND72	AGCY CALL	FHLB	740.53	-	1,074.99	-	1,815.52	-	1,074.99
427908EF1	MUNICIPAL	County of Hernando	490.85	-	368.13	736.25	122.73	-	368.13
56042RJ37	MUNICIPAL	Maine Health Tax	444.42	-	444.39	-	888.81	-	444.39
927781VU5	MUNICIPAL	Virginia ST Clg Bldg Auth Rev	2,988.52	-	8,965.62	-	11,954.14	(7,683.66)	1,281.96
05580AD68	CD	BMW Bank of North America	72.90	-	398.13	-	471.03	-	398.13
87165FA20	CD	Synchrony Bank	72.90	-	398.13	-	471.03	-	398.13
64966H4M9	MUNICIPAL	City of New York	140,306.57	-	70,153.29	140,306.60	70,153.26	(61,877.47)	8,275.82
20775C6C3	MUNICIPAL	Connecticut St Housing Auth	2,376.60	-	1,572.75	3,145.50	803.85	(1,041.55)	531.20
207580AQ4	MUNICIPAL	CT Green Bank Rev Bonds	883.04	-	584.37	1,168.75	298.66	-	584.37
3130AMJX1	AGCY CALL	FHLB	3,033.33	-	2,437.50	4,875.00	595.83	-	2,437.50
365820HB8	MUNICIPAL	Garfield Heights GO	2,281.92	-	1,937.49	3,875.00	344.41	(910.38)	1,027.11
3133EMZ70	AGCY CALL	FFCB	680.00	-	1,200.00	-	1,880.00	73.53	1,273.53
57419TDX6	MUNICIPAL	Maryland Community Dev	485.38	-	1,456.17	-	1,941.55	(916.25)	539.92
473142QX8	MUNICIPAL	Jefferson Cnty Consol Sch Distr	221.70	-	665.01	-	886.71	-	665.01
3133EM3E0	AGCY CALL	FFCB	2,168.87	-	1,524.99	3,050.00	643.86	6.81	1,531.80
57604TAB2	MUNICIPAL	State of Mass Transportation	17,343.30	-	13,007.49	26,015.00	4,335.79	(10,463.93)	2,543.56
91476PDR6	MUNICIPAL	University Okla	2,267.25	-	2,267.25	-	4,534.50	(445.41)	1,821.84
882874KQ2	MUNICIPAL	Texas Woman's University	3,150.00	-	3,150.00	-	6,300.00	(2,687.23)	462.77
20772KJX8	MUNICIPAL	State of Connecticut	1,232.60	-	1,232.58	-	2,465.18	(731.64)	500.94

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
3136G4A45	AGCY CALL	FNMA	2,041.25	-	2,662.50	-	4,703.75	3.75	2,666.25
345102PG6	MUNICIPAL	Foothill-De Anza Community	1,057.00	-	1,585.50	-	2,642.50	(330.04)	1,255.46
235308D75	MUNICIPAL	Dallas ISD	14,055.59	-	27,500.01	-	41,555.60	(22,172.34)	5,327.67
150461M57	MUNICIPAL	City of Cedar Park	8,895.93	-	17,405.01	-	26,300.94	(13,407.91)	3,997.10
3136G4N74	AGCY CALL	FNMA	933.33	-	2,100.00	-	3,033.33	-	2,100.00
3136G4V59	AGCY CALL	FNMA	885.42	-	2,343.75	-	3,229.17	-	2,343.75
3134GWUG9	AGCY CALL	FHLMC	221.67	-	2,850.00	-	3,071.67	-	2,850.00
088632CT9	MUNICIPAL	Bi-State Development Agency	10,248.00	-	5,124.00	10,248.00	5,124.00	(1,304.89)	3,819.11
23542JQP3	MUNICIPAL	City of Dallas Waterwork	6,797.31	-	3,398.64	6,797.25	3,398.70	(945.18)	2,453.46
64971M5K4	MUNICIPAL	NYC Transit Fin Authority	10,995.87	-	6,597.51	13,195.00	4,398.38	(5,147.43)	1,450.08
207580AR2	MUNICIPAL	CT Green Bank Rev Bonds	906.66	-	600.00	1,200.00	306.66	-	600.00
3130AP2G9	AGCY CALL	FHLB	20.83	-	1,875.00	-	1,895.83	-	1,875.00
650009S20	MUNICIPAL	NY Thruway Authority	2,406.00	-	2,406.00	-	4,812.00	(1,254.55)	1,151.45
68189TBA3	MUNICIPAL	Omaha NE Spl Oblg	6,560.00	-	9,840.00	-	16,400.00	(7,892.74)	1,947.26
419791YT9	MUNICIPAL	Hawaii St	13,325.00	-	19,987.50	-	33,312.50	(15,851.88)	4,135.62
64971WDP2	MUNICIPAL	NYC Transit Fin Authority	4,410.00	-	6,615.00	-	11,025.00	(3,172.14)	3,442.86
70914PME9	MUNICIPAL	Penn St GO	8,573.44	-	17,146.89	-	25,720.33	(14,327.35)	2,819.54
894673TA0	MUNICIPAL	Tredyffrin/Easttown School	407.22	-	796.80	-	1,204.02	(128.61)	668.19
067167YR1	MUNICIPAL	Barbers Hill TX ISD GO	2,555.59	-	5,000.01	-	7,555.60	(3,745.47)	1,254.54
473142QY6	MUNICIPAL	Jefferson Cnty Consol Sch Distr	300.00	-	900.00	-	1,200.00	-	900.00
61945DAZ4	MUNICIPAL	Mosaic District Dev Authority	356.48	-	1,069.38	-	1,425.86	(366.17)	703.21
485106UX4	MUNICIPAL	Kansas City	7,334.06	-	3,687.51	7,375.00	3,646.57	(971.07)	2,716.44
46873TAD5	MUNICIPAL	Jackson Energy Authority	32,725.02	-	16,362.51	32,725.00	16,362.53	(4,808.31)	11,554.20
6817126Z3	MUNICIPAL	Omaha GO	3,399.59	-	1,843.14	3,686.25	1,556.48	(150.23)	1,692.91
3133EMXQ0	AGCY CALL	FFCB	3,994.96	-	2,349.99	4,700.00	1,644.95	-	2,349.99
3130AMDE9	AGCY CALL	FHLB	2,875.00	-	2,875.00	3,750.00	2,000.00	-	2,875.00
83754LAX5	MUNICIPAL	SD Educational Enhancement	4,983.31	-	3,737.49	7,475.00	1,245.80	(426.58)	3,310.91
3130AMMJ8	AGCY CALL	FHLB	1,233.30	-	999.99	2,000.00	233.29	-	999.99
3130AMMW9	AGCY CALL	FHLB	2,864.59	-	2,552.08	4,687.50	729.17	-	2,552.08
56042RJ52	MUNICIPAL	Maine Health & Higher Edu	651.97	-	651.99	-	1,303.96	(121.57)	530.42
3130AN5K2	AGCY CALL	FHLB	887.50	-	1,125.00	-	2,012.50	-	1,125.00
795451AK9	CD	Sallie Mae Bank	370.58	-	673.74	-	1,044.32	-	673.74
38149MZJ5	CD	Goldman Sachs Bank	182.10	-	643.14	-	825.24	-	643.14
856285XL0	CD	State Bank of India	42.88	-	704.37	-	747.25	-	704.37
3130AP6D2	AGCY CALL	FHLB	27.76	-	2,499.99	-	2,527.75	-	2,499.99
3130APAF2	AGCY CALL	FHLB	2,513.32	-	1,299.99	2,600.00	1,213.31	-	1,299.99
742404AK2	MUNICIPAL	Princeton Theological	10,262.49	-	10,262.49	-	20,524.98	(8,719.59)	1,542.90
86666PAC2	MUNICIPAL	Sun City Fire District AZ Maricopa Cn	2,710.86	-	1,648.50	-	4,359.36	(130.63)	1,517.87
86666PAE8	MUNICIPAL	Sun City Fire District AZ Maricopa Cn	3,508.83	-	2,133.75	-	5,642.58	(194.68)	1,939.07
79770GJA5	MUNICIPAL	San Francisco & CA County Redevelc	1,722.89	-	1,462.83	-	3,185.72	(251.05)	1,211.78
3130ARCD1	AGCY CALL	FHLB	55.56	-	5,000.01	-	5,055.57	-	5,000.01
46256QLX2	MUNICIPAL	State of Iowa Hospital Rev	166.67	-	500.01	-	666.68	1,619.25	2,119.26
64763FQE2	MUNICIPAL	City of New Orleans Tax Limited Ref	3,701.67	-	11,105.01	-	14,806.68	(8,828.59)	2,276.42
64972C3F8	MUNICIPAL	NYC Housing Dev Rev	22,705.04	-	13,623.03	27,246.05	9,082.02	(10,002.24)	3,620.79
549104TM9	CD	Luana Savings Bank	182.55	-	123.99	245.96	60.58	812.67	936.66
3130AQPR8	AGCY CALL	FHLB	1,588.89	-	3,249.99	-	4,838.88	-	3,249.99
70962LBA9	CD	Pentagon Federal Credit Union	23.90	-	765.63	763.52	26.01	-	765.63
798111HF0	MUNICIPAL	San Joaquin Hills Transportation Corr	4,440.57	-	4,036.89	-	8,477.46	(347.47)	3,689.42
3130AQFK4	AGCY CALL	FHLB	1,519.99	-	1,899.99	-	3,419.98	93.42	1,993.41

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
3130AQJ87	AGCY CALL	FHLB	3,199.99	-	3,999.99	-	7,199.98	-	3,999.99
44963KAA6	CD	IH Mississippi Valley CU	-	-	19.74	-	19.74	-	19.74
3130ASG52	AGCY CALL	FHLB	-	-	0.20	-	0.20	-	0.20
89841MAA5	CD	TruStone Financial CU	-	-	40.15	-	40.15	-	40.15
24951TAU9	CD	Department of Commerce	-	-	47.64	-	47.64	-	47.64
62384RAF3	CD	Mountain America CU	-	266.05	41.50	-	307.55	-	41.50
3134GXQR8	AGCY CALL	FHLMC	-	-	4,305.55	-	4,305.55	-	4,305.55
3134GXQM9	AGCY CALL	FHLMC	-	-	4,333.33	-	4,333.33	-	4,333.33
3130ARGS4	AGCY CALL	FHLB	-	-	4,222.23	-	4,222.23	-	4,222.23
912828R28	TREAS NOTE	U.S. Treasury	-	7,361.88	3,471.42	8,125.00	2,708.30	367.79	3,839.21
912828XT2	TREAS NOTE	U.S. Treasury	-	7,362.64	4,303.95	10,000.00	1,666.59	854.80	5,158.75
721305CS7	MUNICIPAL	Pike TWP Metro School Dist	-	1,721.27	1,543.21	-	3,264.48	246.56	1,789.77
20772KEU9	MUNICIPAL	State of Connecticut	-	2,715.75	7,845.50	-	10,561.25	(3,418.84)	4,426.66
Total for Pooled Funds			472,183.76	19,427.59	552,342.74	455,269.82	588,684.27	(291,073.65)	261,269.09

PORTFOLIO REVIEW AND ANALYSIS

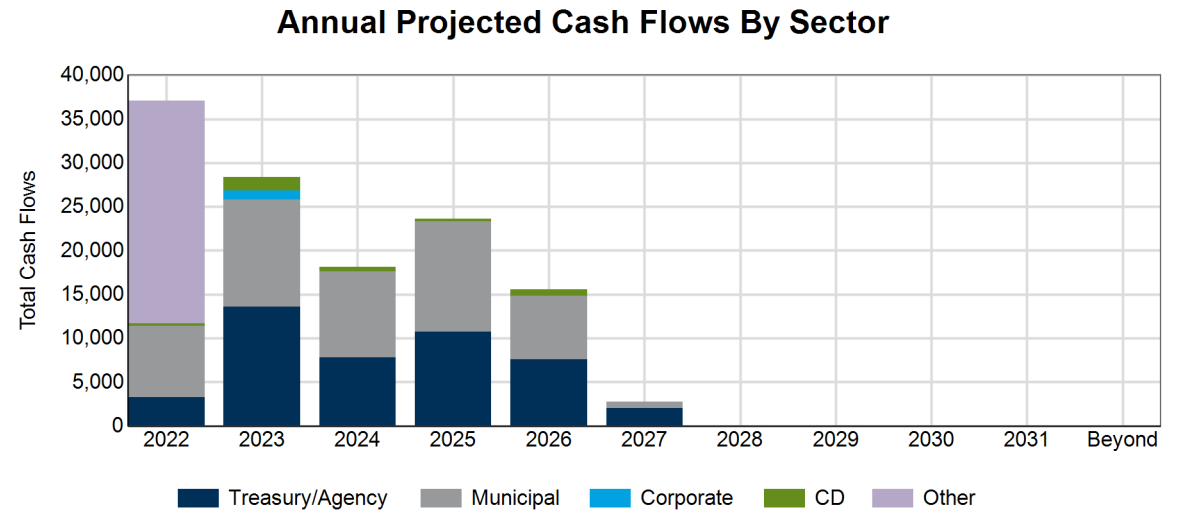
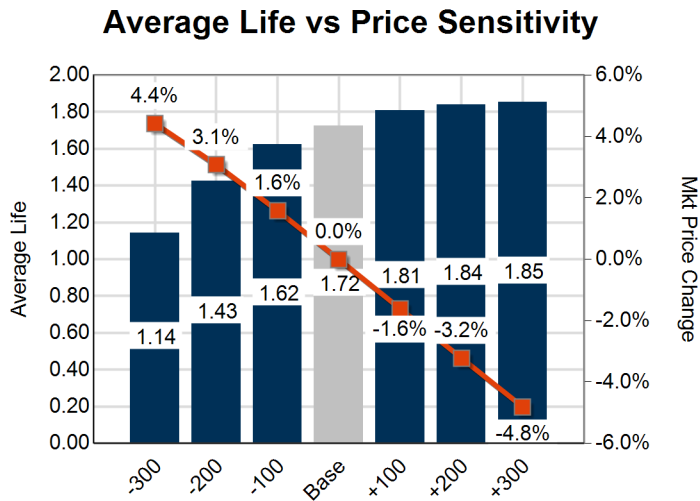
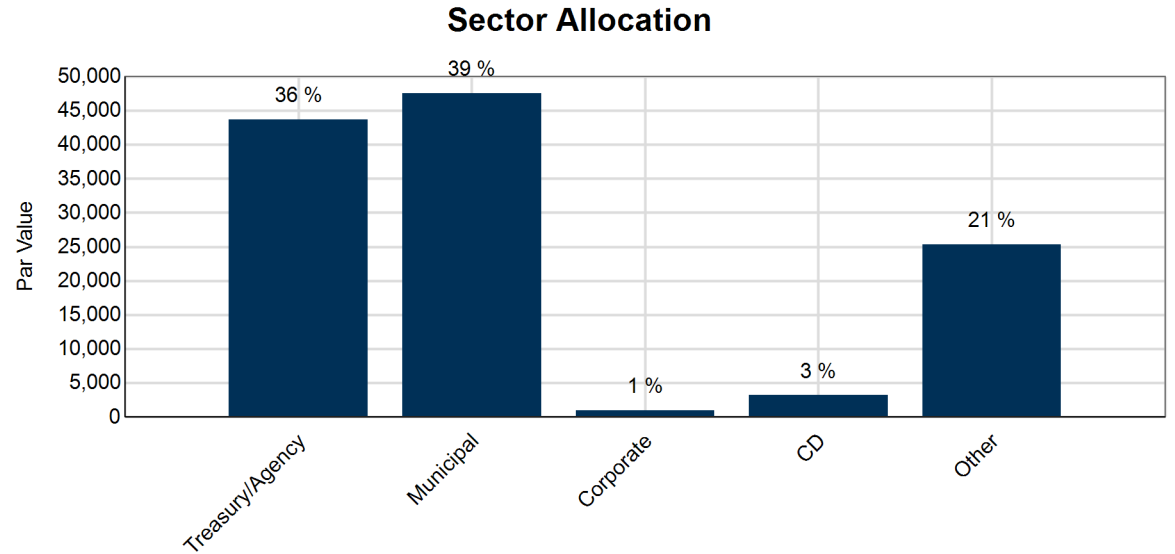
Town of Addison
Dallas, TX

As of Date: 06/30/2022 | Pricing as of: 06/30/2022 | Date of Analysis: 07/12/2022



Portfolio Overview

Book Value	122,818
# Securities	101
Average Size (Book)	1,216
Book Yield	1.03
Market Yield	2.73
\$ Gain/Loss	-4,430
% Gain/Loss	-3.6%
Average Life	1.72
Average Life +300bps	1.85
% Price Change +100bps	-1.61
% Price Change +300bps	-4.81
Effective Duration	1.59
Effective Convexity	-0.04
AFS / HTM%	21% / 79%
Fixed / Floating	100% / 0%
ESG/Green Par (000's)	\$899 / \$899



Historical Portfolio Overview

	06/30/2022	05/31/2022	04/30/2022	03/31/2022
Book Value	122,818	125,568	125,645	128,974
Book Yield	1.03	0.85	0.76	0.62
Book Yield (+100)	1.11	0.93	0.83	0.69
Book Yield (+300)	1.12	0.95	0.85	0.71
Book Yield (-100)	0.95	0.79	0.73	0.61
WAL	1.72	1.69	1.74	1.67
WAL (+100)	1.81	1.76	1.83	1.75
WAL (+300)	1.85	1.82	1.88	1.80
WAL (-100)	1.62	1.58	1.64	1.53
% Price Change (+100)	-1.6%	-1.6%	-1.7%	-1.6%
% Price Change (+300)	-4.8%	-4.8%	-5.0%	-4.8%
% Price Change (-100)	1.6%	1.6%	1.7%	1.6%
Effective Duration	1.59	1.60	1.68	1.61
Effective Convexity	-0.04	-0.03	-0.01	-0.02
\$ Gain/Loss	-4,430	-4,137	-4,448	-3,678
% Gain/Loss	-3.6%	-3.3%	-3.5%	-2.9%
Principal Cash Flow 2 yrs out	59%	62%	61%	63%
Principal Cash Flow 2 yrs out (+100)	56%	58%	58%	59%
Principal Cash Flow 2 yrs out (+300)	55%	57%	56%	59%
Principal Cash Flow 2 yrs out (-100)	62%	62%	62%	65%

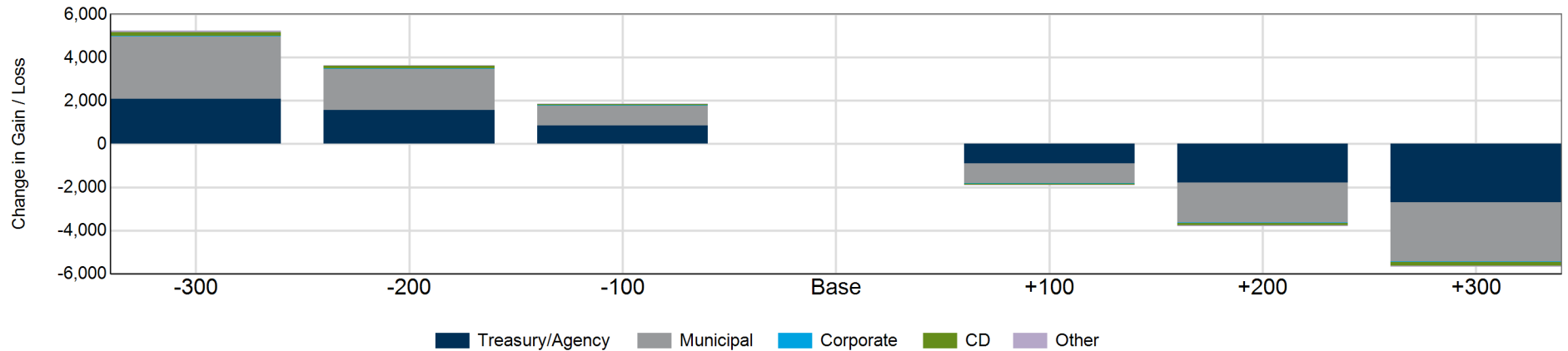
Portfolio Sector Summary

Sector	Portfolio %	Par Value	Cpn	Maturity	Book		Market		% Price Change			Gain/(Loss)		Effective			AFS
					Value	Yield	Value	Yield	-100	+100	+300	\$	%	WAL	Dur	Cvx	%
Treasury (2)	1.7%	2,000	1.81	1.4 yrs	1,991	2.11	1,972	2.91	1.4	-1.3	-3.9	-19	-0.9%	1.37	1.35	0.03	0 %
Agency Bullet (2)	6.2%	7,500	2.51	0.6 yrs	7,582	0.75	7,502	2.50	0.6	-0.6	-1.8	-80	-1.1%	0.62	0.62	0.01	0 %
Callable Agency (18)	20.4%	24,667	0.82	2.6 yrs	24,663	0.84	23,352	3.10	2.2	-2.3	-6.9	-1,311	-5.3%	2.51	2.30	-0.10	0 %
Agency Step (8)	7.9%	9,500	1.21	4.1 yrs	9,500	1.84	9,012	3.35	2.8	-3.1	-9.5	-488	-5.1%	3.34	2.94	-0.33	0 %
Treasury/Agency (30)	36.2%	43,667	1.24	2.5 yrs	43,735	1.10	41,838	3.04	2.0	-2.1	-6.4	-1,898	-4.3%	2.32	2.09	-0.13	0 %
GM REV (1)	0.3%	315	4.00	3.0 yrs	347	0.68	329	3.07	2.9	-2.8	-8.0	-18	-5.2%	3.00	2.76	0.09	0 %
Taxable GO (22)	20.5%	24,745	3.86	2.6 yrs	26,127	0.79	24,838	3.09	2.0	-2.0	-5.7	-1,289	-4.9%	2.11	1.98	0.06	0 %
Taxable REV (33)	18.6%	22,464	2.06	2.3 yrs	23,024	0.62	21,951	3.11	1.9	-1.9	-5.8	-1,073	-4.7%	1.98	1.91	-0.02	0 %
Municipal (56)	39.4%	47,524	3.01	2.5 yrs	49,498	0.71	47,118	3.10	2.0	-2.0	-5.8	-2,379	-4.8%	2.06	1.95	0.02	0 %
Services (1)	0.8%	1,000	4.11	1.0 yrs	1,035	0.61	1,010	3.08	1.0	-1.0	-2.9	-25	-2.4%	1.00	0.98	0.01	0 %
Corporate (1)	0.8%	1,000	4.11	1.0 yrs	1,035	0.61	1,010	3.08	1.0	-1.0	-2.9	-25	-2.4%	1.00	0.98	0.01	0 %
NCD (13)	2.6%	3,188	1.89	2.1 yrs	3,195	1.61	3,067	3.17	1.9	-1.9	-5.6	-128	-4.0%	1.98	1.90	0.00	0 %
CD (13)	2.6%	3,188	1.89	2.1 yrs	3,195	1.61	3,067	3.17	1.9	-1.9	-5.6	-128	-4.0%	1.98	1.90	0.00	0 %
Cash & Other (1)	21.0%	25,355	1.47	0.1 yrs	25,355	1.48	25,355	1.48	0.1	-0.1	-0.2	0	0.0%	0.08	0.08	0.00	100 %
Other (1)	21.0%	25,355	1.47	0.1 yrs	25,355	1.48	25,355	1.48	0.1	-0.1	-0.2	0	0.0%	0.08	0.08	0.00	100 %
Total (101)	100.0%	120,734	2.03	2.0 yrs	122,818	1.03	118,389	2.73	1.6	-1.6	-4.8	-4,430	-3.6%	1.72	1.59	-0.04	21 %

Shocked Analysis

	-300	-200	-100	Base	+100	+200	+300
Par Value	120,734	120,734	120,734	120,734	120,734	120,734	120,734
Book Value	122,818	122,818	122,818	122,818	122,818	122,818	122,818
Market Value	123,624	122,038	120,262	118,389	116,483	114,578	112,695
Gain/(Loss)	806	-780	-2,556	-4,430	-6,335	-8,240	-10,123
Gain/(Loss) %	0.7%	-0.6%	-2.1%	-3.6%	-5.2%	-6.7%	-8.2%
Gain/(Loss) % - Chg from Base	4.4%	3.1%	1.6%	0.0%	-1.6%	-3.2%	-4.8%
Book Price	101.73	101.73	101.73	101.73	101.73	101.73	101.73
Book Yield	0.96	0.92	0.95	1.03	1.11	1.12	1.12
Market Price	102.39	101.08	99.61	98.06	96.48	94.90	93.34
Market Yield	-0.45	0.73	1.72	2.73	3.72	4.71	5.70
WAL	1.14	1.43	1.62	1.72	1.81	1.84	1.85

Change in Gain/Loss by Rate Shock Scenario

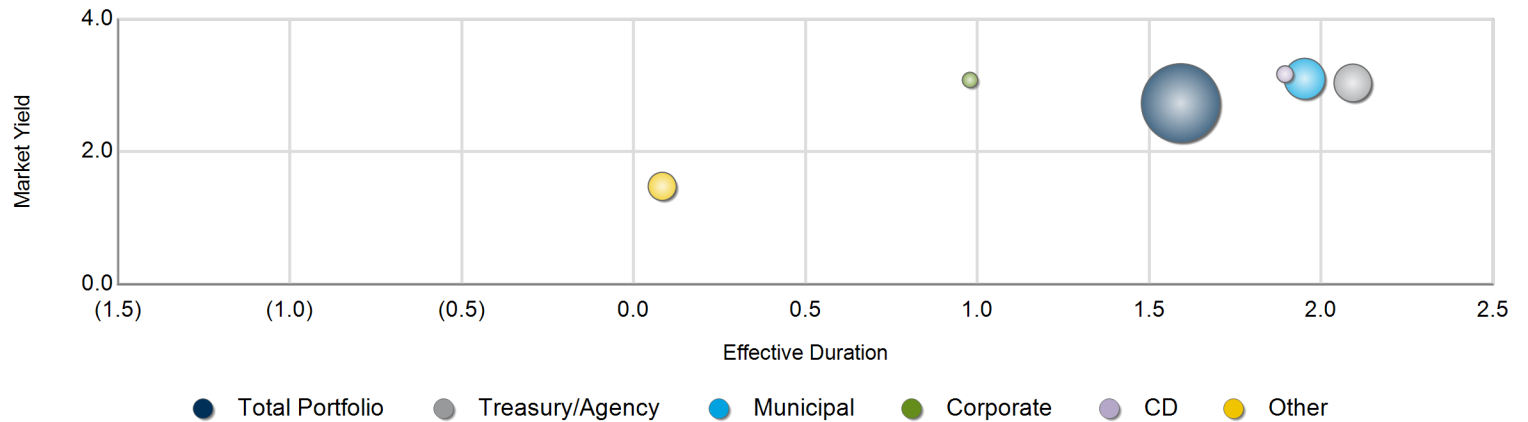


Price Risk & Market Value Change by Sector

Sector	AFS						HTM					
	% Change in Market Value from Level					Eff Dur	% Change in Market Value from Level					Eff Dur
	-100	Mkt Value	+100	+200	+300		-100	Mkt Value	+100	+200	+300	
Treasury/Agency							2.0%	41,838	-2.1%	-4.3%	-6.5%	2.1%
Municipal							2.0%	47,118	-2.0%	-3.9%	-5.8%	2.0%
Corporate							1.0%	1,010	-1.0%	-2.0%	-2.9%	1.0%
CD							1.9%	3,067	-1.9%	-3.8%	-5.6%	1.9%
Other	0.1%	25,355	-0.1%	-0.2%	-0.3%	0.1%						
Total	0.1%	25,355	-0.1%	-0.2%	-0.3%	0.1%	2.0%	93,033	-2.0%	-4.1%	-6.1%	2.0%
Scenario Market Val	25,377	25,355	25,334	25,313	25,292		94,885	93,033	91,149	89,265	87,403	
Scenario Gain/Loss	21	0	-21	-42	-63		-2,578	-4,430	-6,314	-8,198	-10,060	

Total Portfolio (AFS + HTM):	
% Change in Market Val from Level	
-200 bps	3.1%
-100 bps	1.6%
Level Market Val	118,389
+100 bps	-1.6%
+200 bps	-3.2%
+300 bps	-4.8%
+400 bps	
Effective Duration	1.59
Effective Convexity	-0.04

Risk/Reward Analysis



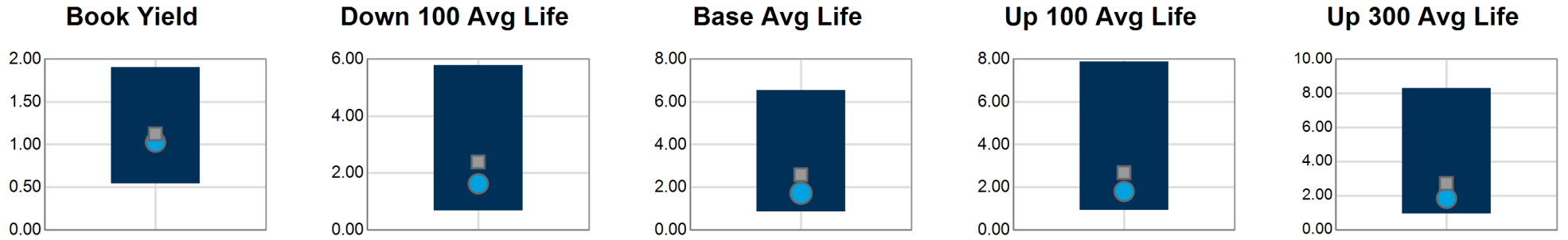
Peer Group Comparison

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			
1	05/22	125,696	-3.4	1.09	2.3	2.2	2.3	2.2	-2.1	-6.2	2.1	0.0	73%	0%	0%	0%	0%	0%	0%	0%	0%	1%	26%	100%	100%	
2	05/22	136,192	-2.5	0.99	2.0	1.9	2.1	1.6	-1.5	-4.4	1.5	0.0	29%	2%	0%	5%	1%	20%	0%	0%	0%	42%	0%	74%	100%	
3	04/22	146,236	-4.9	1.02	2.7	2.5	2.8	2.5	-2.5	-7.4	2.5	0.0	58%	0%	0%	0%	0%	0%	0%	0%	7%	12%	24%	100%	100%	
4	04/22	146,905	-4.6	0.97	3.4	3.1	3.5	3.2	-3.2	-9.4	3.2	0.0	58%	0%	0%	0%	0%	0%	0%	0%	17%	18%	7%	99%	100%	
5	06/22	148,959	-5.4	1.22	2.9	2.7	3.1	2.6	-2.7	-8.1	2.6	-0.1	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
6	03/22	83,809	0.1	0.93	3.0	3.0	3.2	3.0	-3.0	-8.7	3.0	0.0	74%	0%	0%	0%	0%	0%	0%	0%	0%	0%	26%	100%	100%	
7	04/22	165,596	-3.1	0.55	2.0	1.8	2.0	1.8	-1.9	-5.5	1.8	0.0	82%	0%	0%	0%	0%	0%	0%	0%	11%	0%	7%	100%	100%	
8	05/22	54,648	-1.2	0.73	0.8	0.8	1.0	0.8	-0.8	-2.4	0.8	0.0	3%	0%	0%	0%	0%	0%	0%	0%	0%	8%	89%	100%	100%	
9	05/22	52,960	-3.6	1.77	3.3	2.0	3.8	2.5	-3.0	-9.4	2.8	-0.5	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
10	03/22	49,161	-4.4	1.09	3.5	2.7	4.0	3.0	-3.2	-9.7	3.1	-0.3	76%	1%	0%	1%	0%	0%	0%	0%	0%	14%	8%	94%	100%	
11	05/22	48,811	-3.8	1.11	2.4	2.4	2.5	2.4	-2.3	-6.8	2.4	0.1	60%	0%	0%	0%	0%	1%	0%	9%	7%	22%	1%	96%	100%	
12	05/22	42,541	1.3	1.90	2.2	2.0	2.5	2.0	-2.2	-6.5	2.1	-0.1	50%	0%	0%	0%	0%	0%	0%	0%	48%	0%	2%	99%	100%	
13	03/22	40,443	-4.8	1.17	3.5	3.0	3.5	3.0	-3.1	-9.0	3.1	-0.1	62%	0%	0%	0%	0%	0%	0%	0%	1%	0%	37%	99%	100%	
14	05/22	36,828	-6.2	1.07	3.7	3.2	3.9	3.2	-3.4	-10.1	3.4	-0.2	99%	0%	0%	0%	0%	0%	0%	0%	0%	0%	1%	100%	100%	
15	06/22	19,939	-2.0	1.88	1.4	1.4	1.4	1.3	-1.3	-3.9	1.3	0.0	25%	0%	0%	0%	0%	0%	0%	0%	49%	1%	25%	99%	97%	
16	04/22	16,993	-0.1	0.96	0.9	0.7	3.3	1.1	-2.0	-7.3	1.6	-1.1	84%	0%	0%	0%	0%	0%	0%	0%	7%	0%	9%	100%	97%	
17	05/22	15,786	-5.1	1.09	2.8	2.7	2.8	2.6	-2.6	-7.6	2.6	0.0	61%	0%	0%	0%	0%	0%	0%	0%	0%	0%	39%	100%	100%	
18	04/22	230,593	-3.6	1.55	2.5	2.5	2.5	2.4	-2.3	-6.7	2.4	0.1	73%	0%	0%	0%	0%	0%	0%	0%	9%	9%	9%	100%	100%	
19	03/22	13,285	-3.3	1.53	2.7	2.5	2.7	2.6	-2.5	-7.3	2.5	0.0	26%	0%	0%	0%	0%	0%	0%	0%	19%	13%	41%	100%	100%	
20	03/22	13,008	-2.6	0.68	2.1	2.1	2.1	2.1	-2.0	-5.8	2.0	0.1	0%	0%	0%	0%	0%	0%	0%	0%	26%	34%	40%	100%	100%	
21	05/22	11,000	-6.5	0.81	3.6	3.3	3.6	3.3	-3.3	-9.6	3.3	0.0	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
22	05/22	10,235	0.0	0.92	1.7	1.7	1.7	1.6	-1.6	-4.8	1.6	0.0	17%	0%	0%	0%	0%	0%	0%	0%	5%	0%	78%	100%	22%	
23	04/22	9,000	-4.4	1.40	2.3	1.8	2.8	2.3	-2.5	-7.4	2.4	-0.2	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
24	04/22	8,436	-7.4	1.70	6.5	5.8	8.3	5.1	-5.0	-14.6	4.9	0.1	10%	0%	0%	0%	0%	0%	0%	0%	80%	3%	6%	100%	100%	
25	05/22	7,165	-5.3	1.55	3.5	3.2	3.7	3.3	-3.3	-9.8	3.3	-0.1	14%	0%	0%	0%	0%	0%	0%	0%	0%	0%	86%	100%	0%	
Avg		65,369	-3.5	1.19	2.7	2.4	3.0	2.5	-2.5	-7.5	2.5	-0.1	57%	0%	0%	0%	0%	1%	0%	0%	11%	7%	22%	98%	93%	
Port		122,818	-3.6	1.03	1.7	1.6	1.9	1.6	-1.6	-4.8	1.6	0.0	36%	0%	0%	0%	0%	0%	0%	0%	40%	1%	23%	100%	21%	
Diff		57,449	-0.1	-0.16	-1.0	-0.8	-1.1	-0.9	0.9	2.7	-0.9	0.1	-22%	0%	0%	0%	0%	-1%	0%	0%	29%	-6%	1%	2%	-72%	

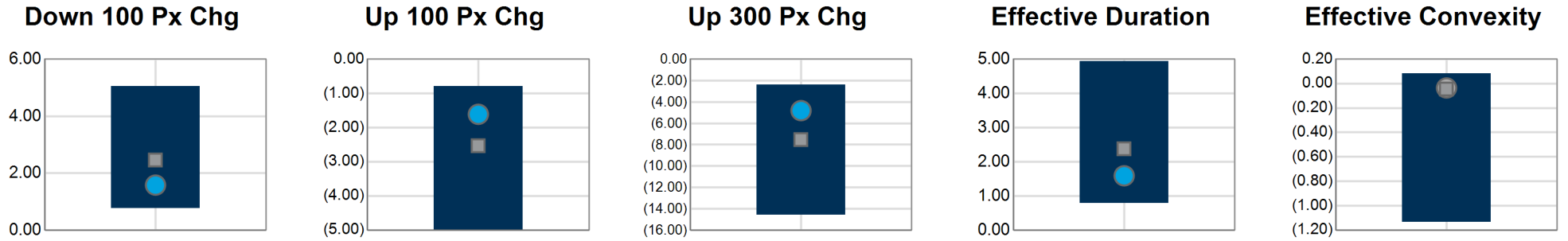
* Peer group includes Public Entytys that have received portfolio analysis from Stifel in the last three months with the closest portfolio book values.

Summary Peer Comparison

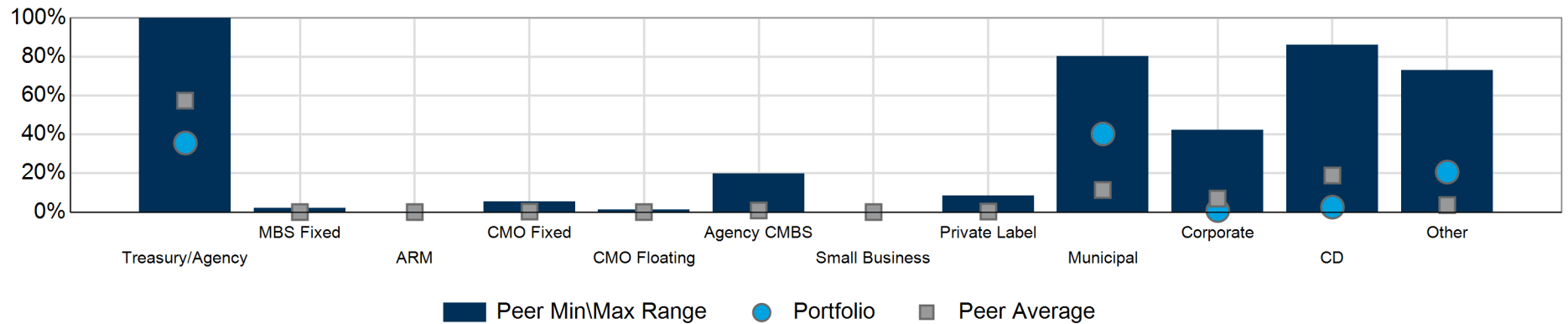
Yield and Average Life Peer Comparison



Price Risk Peer Comparison



Portfolio vs. Peer Allocations



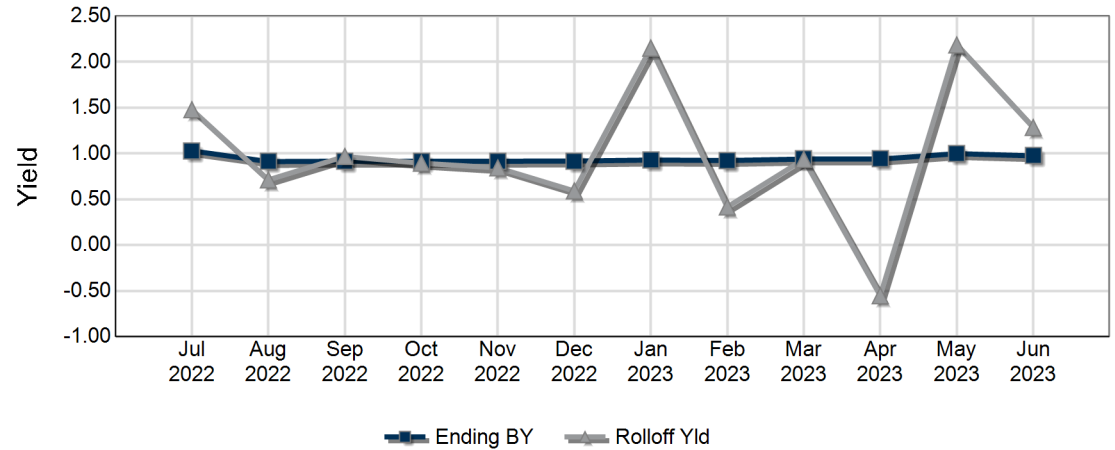
Each box contains the range of your peer group, the top and bottom of the boxes being the max and min. The gray box is the avg. of your peers within the range and the blue dot represents your position.

Cash Flow and Yield Rolloff - Next 12 Months

Yield Rolloff

Month	Begin BY	Principal CF	Rolloff Yld	Ending BY
Jul 2022	1.03	25,355	1.48	0.91
Aug 2022	0.91	1,875	0.71	0.92
Sep 2022	0.92	1,000	0.97	0.92
Oct 2022	0.92	3,010	0.89	0.92
Nov 2022	0.92	1,794	0.84	0.92
Dec 2022	0.92	3,000	0.59	0.93
Jan 2023	0.93	385	2.15	0.92
Feb 2023	0.92	2,528	0.42	0.94
Mar 2023	0.94	5,009	0.94	0.94
Apr 2023	0.94	2,925	-0.55	1.00
May 2023	1.00	1,485	2.19	0.97
Jun 2023	0.97	741	1.28	0.97

Yield Rolloff



Shocked Principal and Interest Cash Flow Analysis

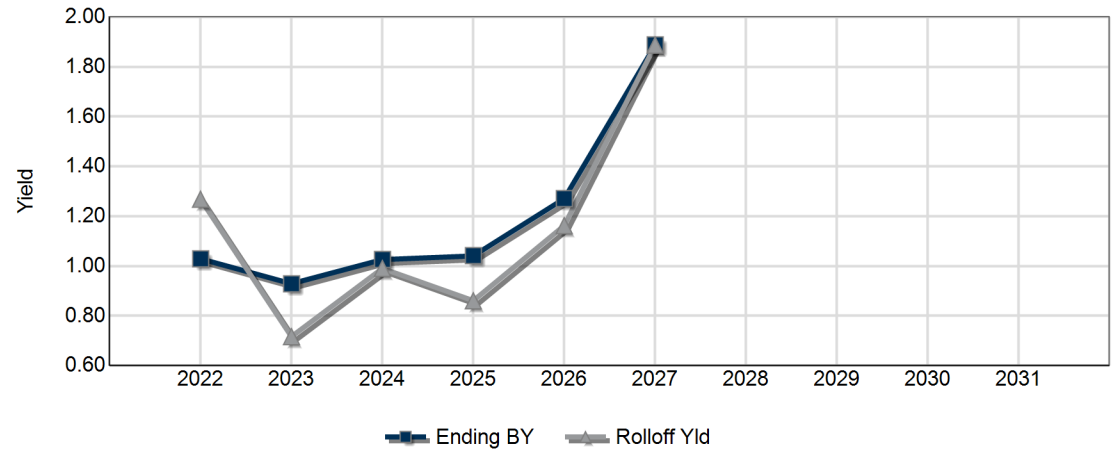
Year	-300	-200	-100	Base	+100	+200	+300
Jul 2022	33,963	29,293	27,793	25,480	25,480	25,480	25,480
Aug 2022	6,169	2,173	2,173	2,173	2,173	2,173	2,173
Sep 2022	3,944	2,441	1,441	1,196	1,196	1,196	1,196
Oct 2022	2,996	2,996	2,996	3,266	3,022	3,022	3,022
Nov 2022	1,864	1,864	1,864	1,864	1,864	1,864	1,864
Dec 2022	3,121	3,128	3,128	3,128	3,128	3,128	3,128
Jan 2023	2,459	468	479	484	484	484	484
Feb 2023	5,769	2,778	2,778	2,778	2,778	2,778	2,778
Mar 2023	6,172	7,839	6,182	5,182	5,182	5,182	5,182
Apr 2023	4,106	4,109	4,109	3,134	1,209	1,209	1,209
May 2023	522	3,532	530	1,532	530	530	530
Jun 2023	3,070	4,583	2,083	833	833	833	833

Cash Flow and Yield Rolloff - Next 10 Years

Yield Rolloff

Year	Begin BY	Principal CF	Rolloff Yld	Ending BY
2022	1.03	36,035	1.27	0.93
2023	0.93	26,760	0.72	1.03
2024	1.03	17,025	0.99	1.04
2025	1.04	22,823	0.86	1.27
2026	1.27	15,342	1.16	1.89
2027	1.89	2,750	1.89	
2028				
2029				
2030				
2031				

Yield Rolloff



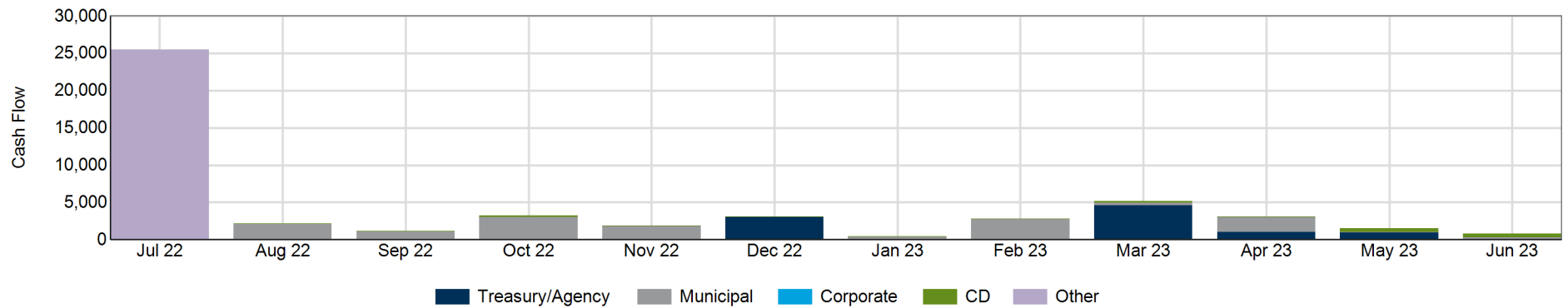
Shocked Principal and Interest Cash Flow Analysis

Year	-300	-200	-100	Base	+100	+200	+300
2022	52,058	41,896	39,396	37,107	36,864	36,864	36,864
2023	33,203	31,952	29,508	28,363	25,732	25,489	25,489
2024	17,808	17,910	16,482	18,158	16,271	16,529	15,531
2025	12,848	22,418	24,028	23,585	27,662	23,076	24,101
2026	7,966	9,979	15,042	15,579	16,620	20,330	20,374
2027	758	758	758	2,779	2,779	3,800	3,800

Sector Cash Flow and Yield Rolloff - Next 12 Months

		Jul 22	Aug 22	Sep 22	Oct 22	Nov 22	Dec 22	Jan 23	Feb 23	Mar 23	Apr 23	May 23	Jun 23	Bk Yld Chg
Treasury/Agency	Cash Flow	22	27	86	50	21	3,066	31	27	4,586	1,051	1,023	35	
	End BY	1.10	1.10	1.10	1.10	1.10	1.13	1.13	1.13	1.17	1.15	1.12	1.12	0.02
Municipal	Cash Flow	49	2,143	1,102	2,969	1,841	52	431	2,748	340	2,082	20	302	
	End BY	0.71	0.71	0.70	0.71	0.70	0.70	0.69	0.71	0.71	0.84	0.84	0.84	0.13
Corporate	Cash Flow	21	0	0	0	0	0	21	0	0	0	0	0	
	End BY	0.61	0.61	0.61	0.61	0.61	0.61	0.61	0.61	0.61	0.61	0.61	0.61	0.00
CD	Cash Flow	3	4	7	247	2	10	2	3	255	1	490	496	
	End BY	1.61	1.61	1.61	1.45	1.45	1.45	1.45	1.45	1.31	1.31	1.21	1.06	-0.56
Other	Cash Flow	25,387	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	25,480	2,173	1,196	3,266	1,864	3,128	484	2,778	5,182	3,134	1,532	833	
	End BY	0.91	0.92	0.92	0.92	0.92	0.93	0.92	0.94	0.94	1.00	0.97	0.97	0.06

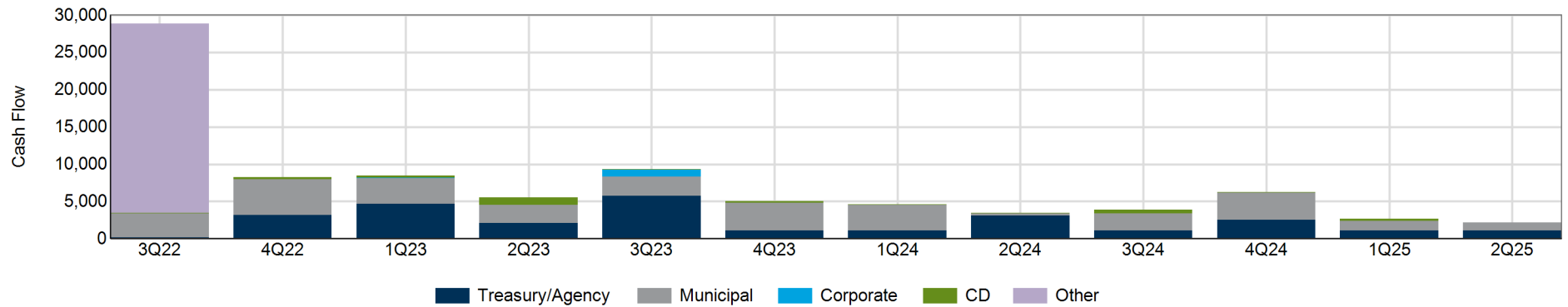
Total Cash Flows By Sector



Sector Cash Flow and Yield Rolloff - Next 3 Years

		3Q22	4Q22	1Q23	2Q23	3Q23	4Q23	1Q24	2Q24	3Q24	4Q24	1Q25	2Q25	Bk Yld Chg
Treasury/Agency	Cash Flow	134	3,137	4,643	2,109	5,751	1,102	1,075	3,088	1,078	2,562	1,063	1,062	
	End BY	1.10	1.13	1.17	1.12	1.27	1.21	1.23	1.15	1.10	1.16	1.19	1.23	0.13
Municipal	Cash Flow	3,294	4,862	3,519	2,403	2,575	3,717	3,508	380	2,308	3,654	1,328	1,076	
	End BY	0.70	0.70	0.71	0.84	0.83	0.86	0.89	0.90	0.90	0.92	0.93	0.93	0.22
Corporate	Cash Flow	21	0	21	0	1,021	0	0	0	0	0	0	0	
	End BY	0.61	0.61	0.61	0.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-0.61
CD	Cash Flow	14	259	261	987	6	249	6	1	496	1	249	0	
	End BY	1.61	1.45	1.31	1.06	1.06	0.98	0.98	0.98	1.14	1.14	1.10	1.10	-0.51
Other	Cash Flow	25,387	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	28,850	8,258	8,444	5,499	9,352	5,068	4,590	3,469	3,883	6,216	2,641	2,138	
	End BY	0.92	0.93	0.94	0.97	1.03	1.03	1.06	1.02	1.00	1.04	1.06	1.07	0.16

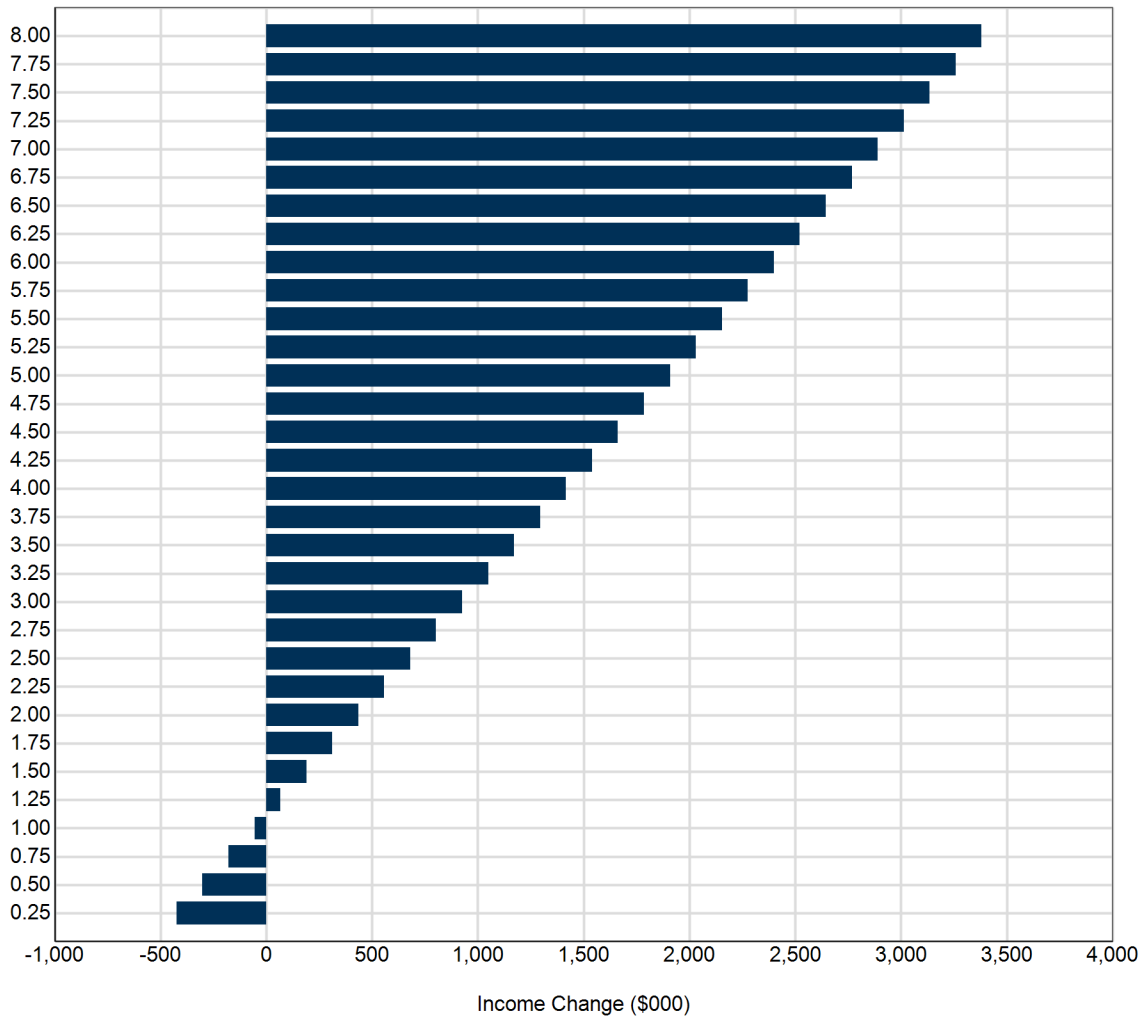
Total Cash Flows By Sector



Gap Analysis - Potential Income Impact of Principal Reinvestment

Principal Maturing(12 Mo.Horizon): \$49,108
 Current Book Yield of Principal Maturing: 1.11%
 Est. Annual Income at Current Book Yield: \$547

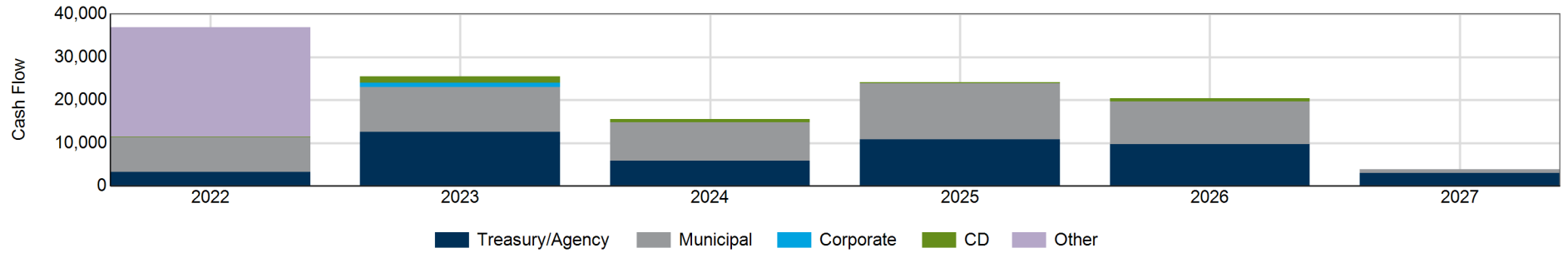
Estimated Impact on Income at Various Reinvestment Yields



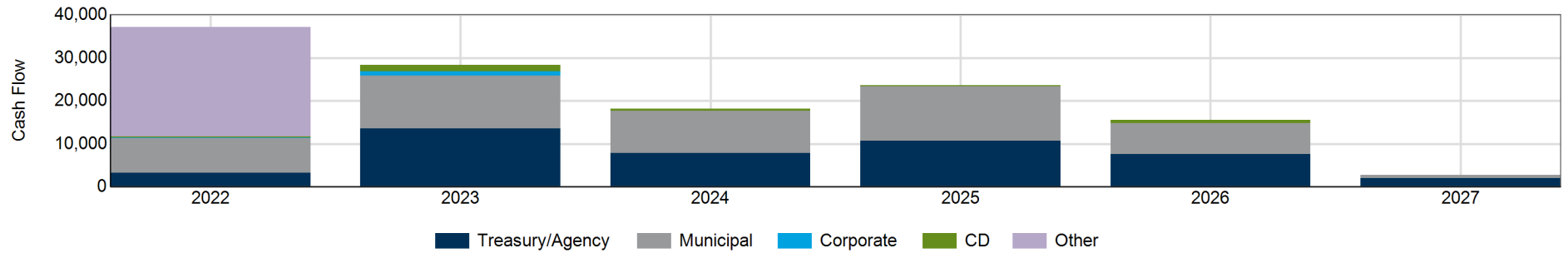
Assumed Reinvestment Yield	Estimated Annualized Income	Income Difference from Current Book	Resulting Book Yield
0.25	123	-424	0.68
0.50	246	-302	0.78
0.75	368	-179	0.88
1.00	491	-56	0.98
1.25	614	67	1.08
1.50	737	189	1.19
1.75	859	312	1.29
2.00	982	435	1.39
2.25	1,105	558	1.49
2.50	1,228	680	1.59
2.75	1,350	803	1.69
3.00	1,473	926	1.80
3.25	1,596	1,049	1.90
3.50	1,719	1,172	2.00
3.75	1,842	1,294	2.10
4.00	1,964	1,417	2.20
4.25	2,087	1,540	2.30
4.50	2,210	1,663	2.41
4.75	2,333	1,785	2.51
5.00	2,455	1,908	2.61
5.25	2,578	2,031	2.71
5.50	2,701	2,154	2.81
5.75	2,824	2,277	2.91
6.00	2,946	2,399	3.02
6.25	3,069	2,522	3.12
6.50	3,192	2,645	3.22
6.75	3,315	2,768	3.32
7.00	3,438	2,890	3.42
7.25	3,560	3,013	3.52
7.50	3,683	3,136	3.63
7.75	3,806	3,259	3.73
8.00	3,929	3,381	3.83

Shocked Cash Flows By Sector - Next 10 Years

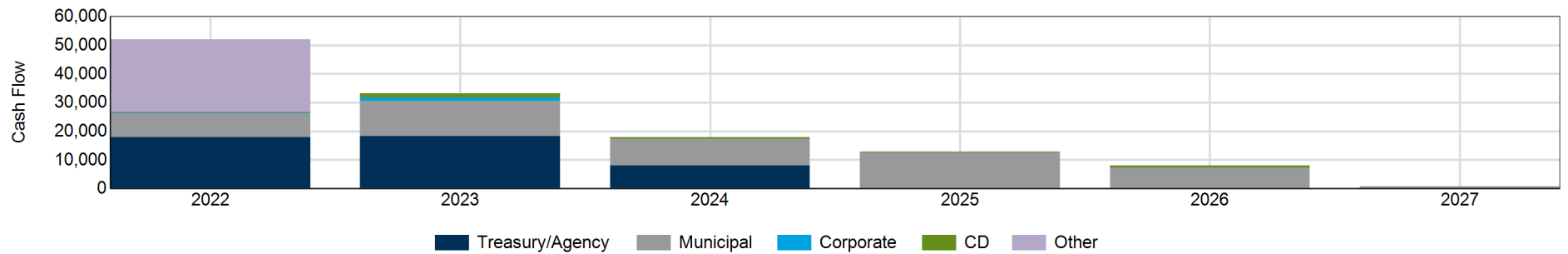
+300 Scenario



Base Scenario

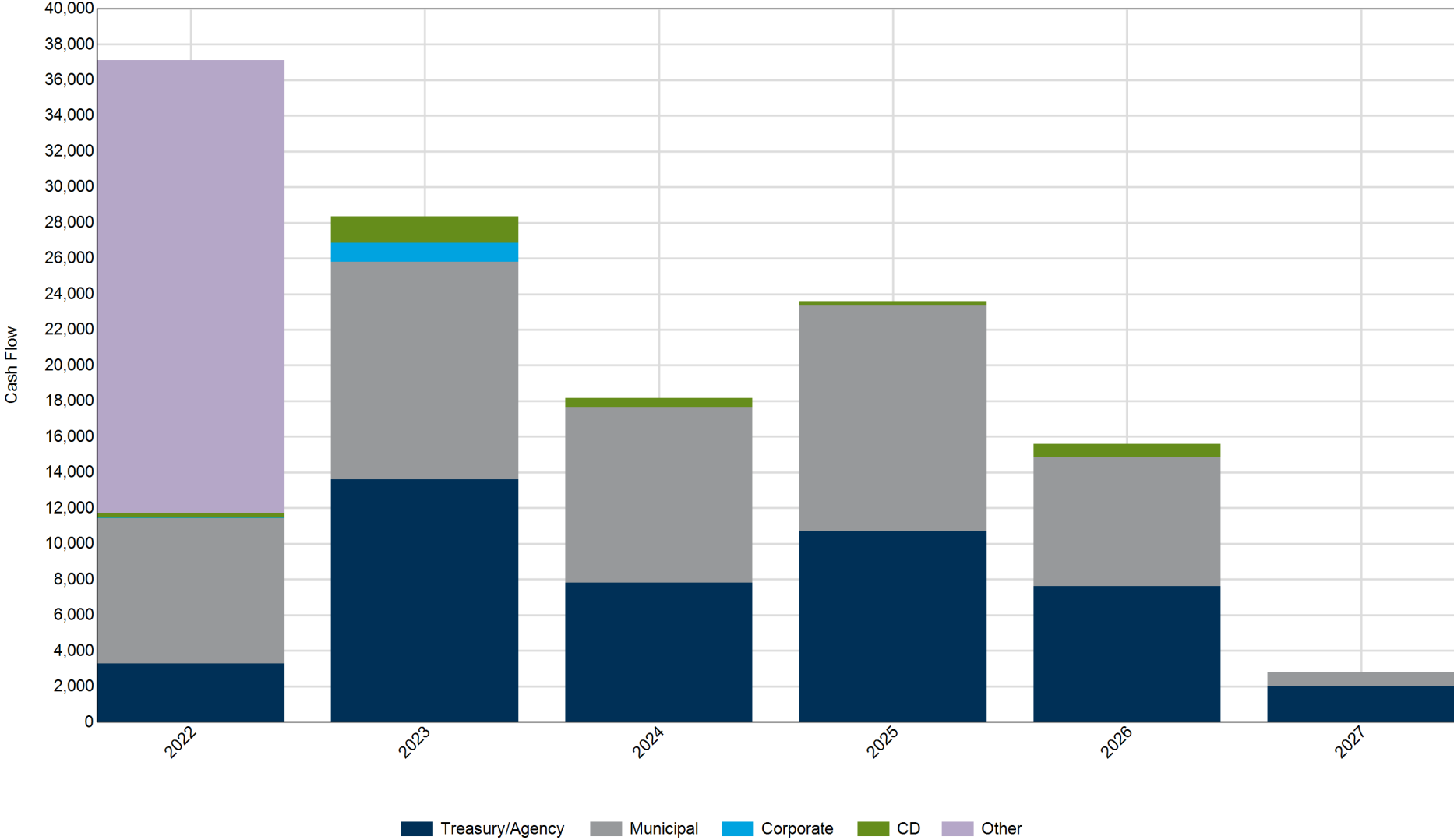


-300 Scenario



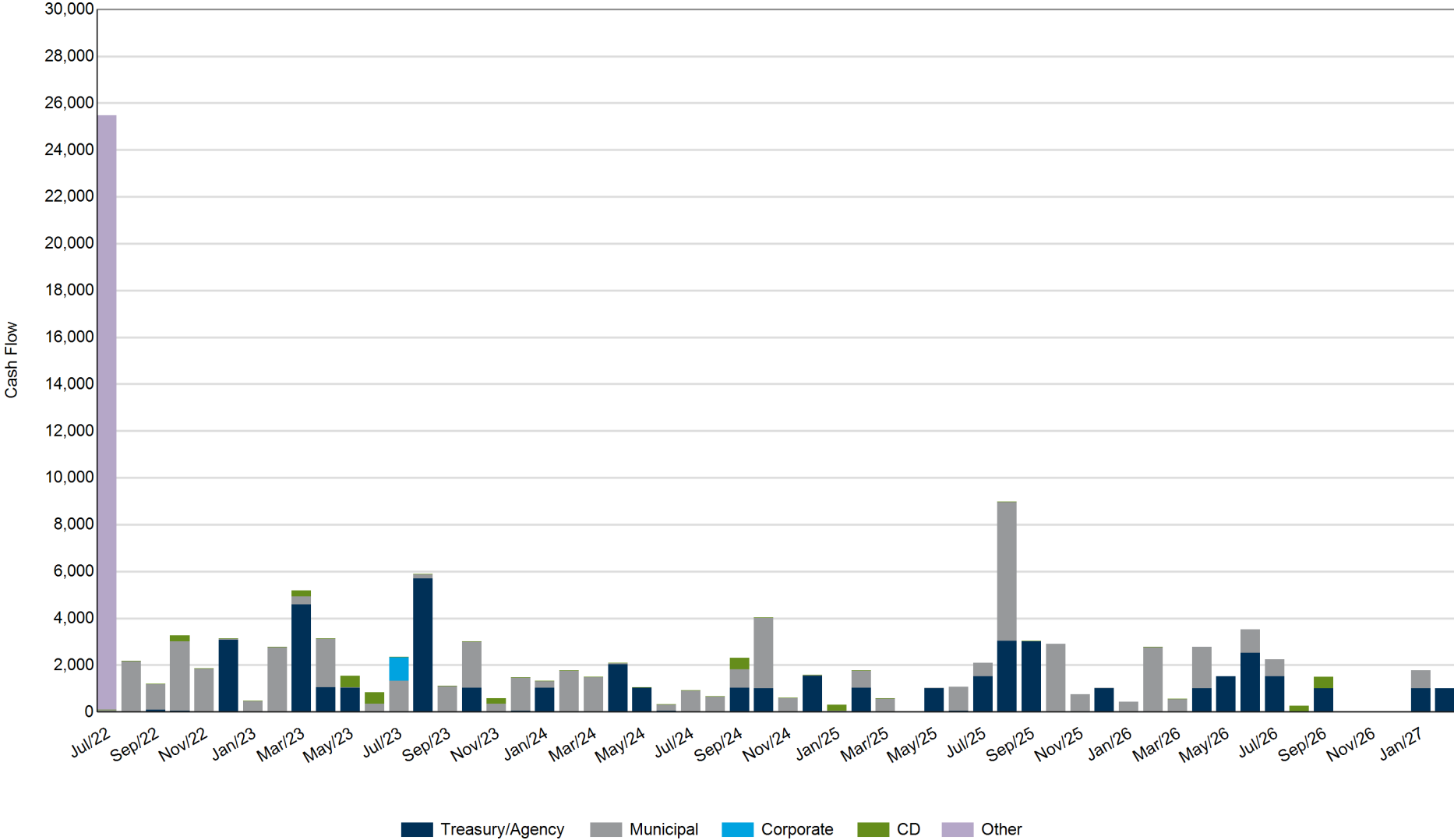
Cash Flows By Sector - Next 30 Years

Base Scenario



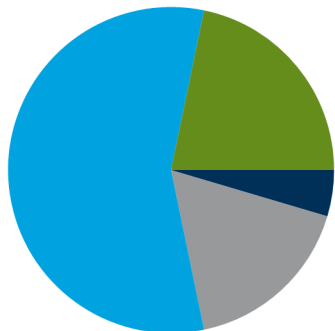
Cash Flow Projection By Month - Next 5 Years

Total Monthly Cash Flows By Sector

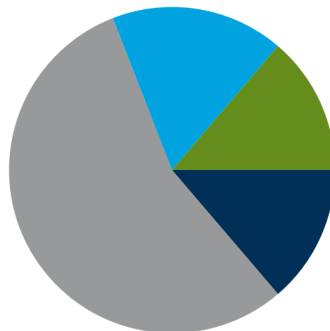


Agency - Summary

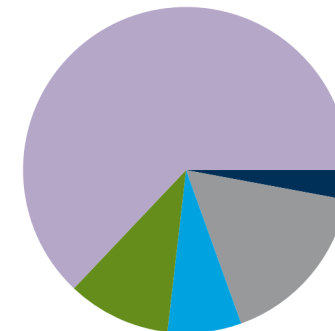
Subsector



Issuer



Call Type



■ Treasury (5%) ■ Callable Agency (56%)
■ Agency Bullet (17%) ■ Agency Step (22%)

■ FFCB (14%) ■ FNMA (17%) ■ Other (14%)
■ FHLB (55%)

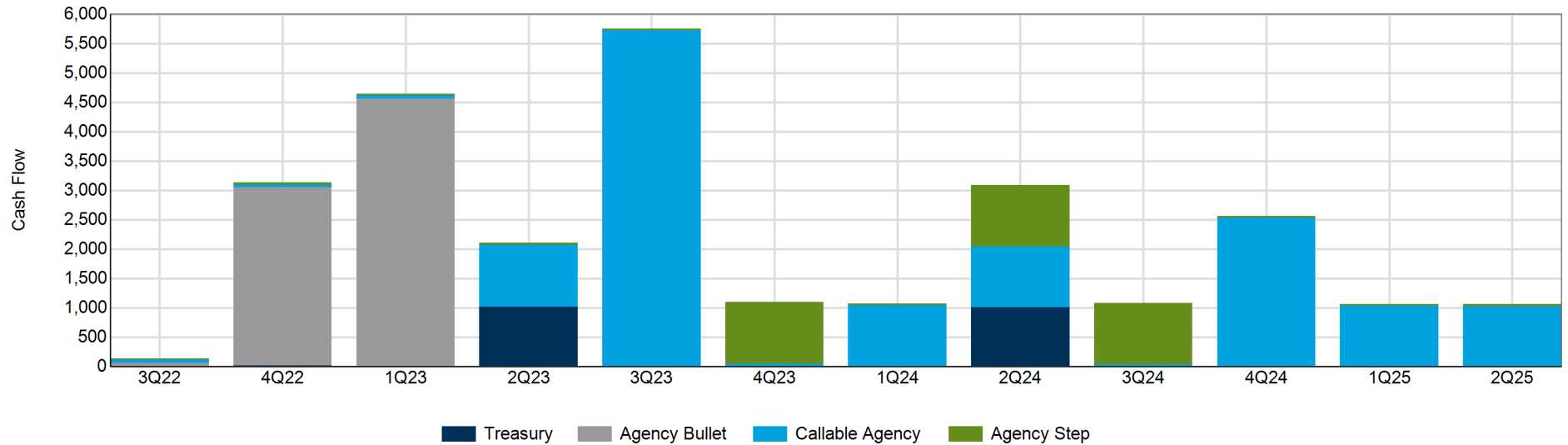
■ Annually (3%) ■ One time (10%)
■ Anytime (17%) ■ Quarterly (63%)
■ Monthly (7%)

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	+ 300	+ 300	+ 300	-100 +300	Base	Base	
Treasury (2)	4.6%	2,000	1.81	1.4 yrs	99.54		98.61		-19	-0.9%	1.37	1.4	1.35	0.03	0.0%
Agency Bullet (2)	17.2%	7,500	2.51	0.6 yrs	101.10		100.02		-80	-1.1%	0.62	0.6	0.62	0.01	0.0%
Callable Agency (18)	56.5%	24,667	0.82	2.6 yrs	99.98		94.67		-1,311	-5.3%	2.51	2.2	2.30	-0.10	0.0%
Agency Step (8)	21.8%	9,500	1.21	0.2 yrs	24,663	0.84	23,352	3.10	-2,933	-11.9%	2.60	-6.9			0.0%
				4.1 yrs	100.00		94.87		-488	-5.1%	3.34	2.8	2.94	-0.33	0.0%
				0.3 yrs	9,500	1.84	9,012	3.35	-1,348	-14.2%	3.95	-9.5			0.0%
Total (30)	100.0%	43,667	1.24	2.5 yrs	100.16		95.81		-1,898	-4.3%	2.32	2.0	2.09	-0.13	0.0%
				0.2 yrs	43,735	1.10	41,838	3.04	-4,595	-10.5%	2.50	-6.4			0.0%

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

		3Q22	4Q22	1Q23	2Q23	3Q23	4Q23	1Q24	2Q24	3Q24	4Q24	1Q25	2Q25	Bk Yld Chg
Treasury	Cash Flow	0	18	0	1,018	0	10	0	1,010	0	0	0	0	
	End BY	2.11	2.11	2.11	2.42	2.42	2.42	2.42	0.00	0.00	0.00	0.00	0.00	-2.11
Agency Bullet	Cash Flow	62	3,032	4,562	0	0	0	0	0	0	0	0	0	
	End BY	0.75	0.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-0.75
Callable Agency	Cash Flow	54	48	54	1,050	5,720	36	1,045	1,037	39	2,536	1,039	1,028	
	End BY	0.84	0.84	0.84	0.77	0.90	0.90	0.91	0.94	0.94	1.00	1.04	1.08	0.24
Agency Step	Cash Flow	19	39	28	41	30	1,056	30	1,041	1,039	26	24	34	
	End BY	1.84	1.84	1.84	1.84	1.84	1.73	1.73	1.62	1.49	1.49	1.49	1.49	-0.35
Total	Cash Flow	134	3,137	4,643	2,109	5,751	1,102	1,075	3,088	1,078	2,562	1,063	1,062	
	End BY	1.10	1.13	1.17	1.12	1.27	1.21	1.23	1.15	1.10	1.16	1.19	1.23	0.13

Total Cash Flows By Subsector



Shocked Agency Projected Call Schedule

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

	-100	-75	-50	-25	0	25	50	75	100
Jun 22	-	-	-	-	-	-	-	-	-
Jul 22	1,000	-	-	-	-	-	-	-	-
Aug 22	-	-	-	-	-	-	-	-	-
Sep 22	-	-	-	-	-	-	-	-	-
Oct 22	-	-	-	-	-	-	-	-	-
Nov 22	-	-	-	-	-	-	-	-	-
Dec 22	-	-	-	-	-	-	-	-	-
Jan 23	-	-	-	-	-	-	-	-	-
Feb 23	-	-	-	-	-	-	-	-	-
Mar 23	-	-	-	-	-	-	-	-	-
Apr 23	-	-	-	-	-	-	-	-	-
May 23	-	-	-	-	-	-	-	-	-

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

	-100	-75	-50	-25	0	25	50	75	100
2Q22	-	-	-	-	-	-	-	-	-
3Q22	1,000	-	-	-	-	-	-	-	-
4Q22	-	-	-	-	-	-	-	-	-
1Q23	-	-	-	-	-	-	-	-	-
2Q23	1,000	1,000	1,000	1,000	-	-	-	-	-
3Q23	-	-	-	-	-	-	-	-	-
4Q23	-	-	-	-	-	-	-	-	-
1Q24	-	-	-	-	-	-	-	-	-
2Q24	-	-	-	-	-	-	-	-	-
3Q24	-	-	-	-	-	-	-	-	-
4Q24	-	-	-	-	-	-	-	-	-
1Q25	-	-	-	-	-	-	-	-	-
2Q25	-	-	-	-	-	-	-	-	-
3Q25	-	-	-	-	-	-	-	-	-
4Q25	-	-	-	-	-	-	-	-	-
1Q26	-	-	-	-	-	-	-	-	-

Shocked Agency Projected Call Schedule - Next 12 Months

	-300	-200	-100	Base	+100	+200	+300
Jun 22	-	-	-	-	-	-	-
Jul 22	8,167	3,500	2,000	-	-	-	-
Aug 22	4,000	-	-	-	-	-	-
Sep 22	2,500	1,000	-	-	-	-	-
Oct 22	-	-	-	-	-	-	-
Nov 22	-	-	-	-	-	-	-
Dec 22	-	-	-	-	-	-	-
Jan 23	2,000	-	-	-	-	-	-
Feb 23	3,000	-	-	-	-	-	-
Mar 23	1,000	2,667	1,000	-	-	-	-
Apr 23	1,000	1,000	1,000	-	-	-	-
May 23	-	3,000	-	1,000	-	-	-

Agency Projected Call Report - CUSIP Level

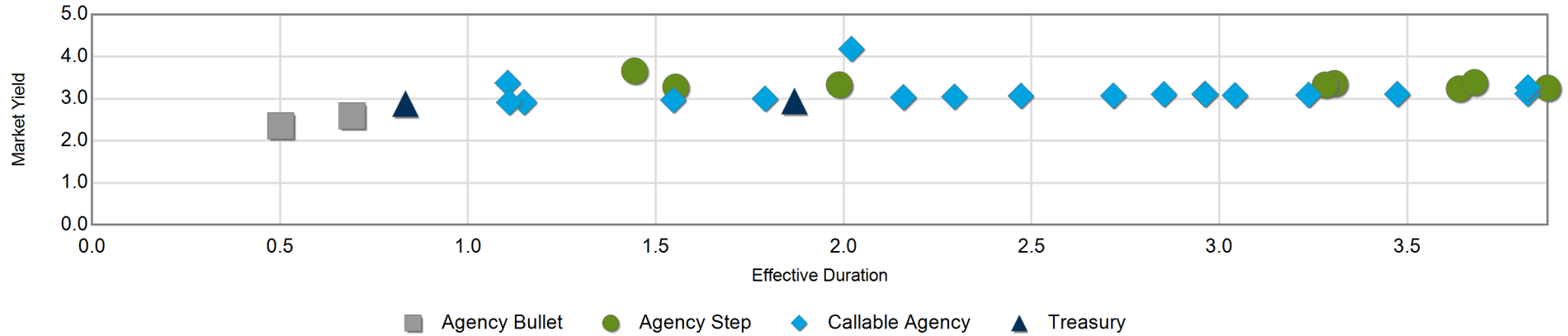
Sec No.	CUSIP	Issuer	Cpn	Cpn Type	Maturity	Par Value	Next Call	Call Type	Mkt Price	Gain/Loss	Projected Shocked Call Dates						
											-300	-200	-100	Base	+100	+200	+300
23	3134GXQM9	FHLMC	2.40	Fixed	10/25/23	1,000	07/25/22	Monthly	99.140	-9	07/22	07/22	07/22	05/23	10/23	10/23	10/23
33	3134GXQR8	FHLMC	2.50	Step	04/28/25	1,000	07/28/22	Quarterly	98.866	-11	07/22	07/22	07/22	10/23	07/24	10/24	04/25
47	3130ARCD1	FHLB	2.00	Step	03/29/27	1,000	09/29/22	Quarterly	98.077	-19	09/22	09/22	03/23	09/24	09/25	06/26	12/26
36	3130ARGS4	FHLB	2.00	Step	04/14/27	1,000	04/14/23	Annually	98.745	-13	04/23	04/23	04/23	04/24	04/25	04/26	04/26
49	3130ASG52	FHLB	4.10	Fixed	06/30/27	1,000	06/30/23	Quarterly	99.762	-2	06/23	06/23	06/23	09/25	12/26	06/27	06/27
25	3130AJZJ1	FHLB	0.32	Fixed	08/25/23	2,667	07/19/22	Anytime	97.076	-77	07/22	03/23	07/23	08/23	08/23	08/23	08/23
24	3135G05R0	FNMA	0.30	Fixed	08/10/23	3,000	08/10/22	Quarterly	97.163	-83	08/22	05/23	08/23	08/23	08/23	08/23	08/23
35	3130AQFK4	FHLB	0.76	Fixed	01/19/24	1,000	01/19/23	One time	96.674	-33	01/23	01/24	01/24	01/24	01/24	01/24	01/24
80	3130AQPR8	FHLB	1.30	Step	02/18/27	1,000	08/18/22	Quarterly	94.852	-51	08/22	08/23	02/24	02/27	02/27	02/27	02/27
42	3130AND72	FHLB	0.43	Fixed	04/29/24	1,000	07/29/22	Quarterly	95.455	-45	07/22	01/24	04/24	04/24	04/24	04/24	04/24
55	3130APAF2	FHLB	0.52	Fixed	10/07/24	1,000	10/07/22	Quarterly	94.525	-55	01/23	07/24	10/24	10/24	10/24	10/24	10/24
57	3130AMJX1	FHLB	0.65	Fixed	12/09/24	1,500	08/09/22	Monthly	94.401	-84	02/23	07/24	12/24	12/24	12/24	12/24	12/24
59	3133EMZ70	FFCB	0.48	Fixed	02/10/25	1,000	07/19/22	Anytime	93.555	-64	01/24	10/24	02/25	02/25	02/25	02/25	02/25
64	3133EM3E0	FFCB	0.61	Fixed	05/23/25	1,000	07/19/22	Anytime	93.227	-68	01/24	01/25	04/25	05/25	05/25	05/25	05/25
67	3136G4A45	FNMA	0.71	Fixed	07/22/25	1,500	10/22/22	Quarterly	93.052	-104	10/23	01/25	07/25	07/25	07/25	07/25	07/25
70	3136G4N74	FNMA	0.56	Fixed	08/21/25	1,500	02/21/23	Quarterly	92.427	-114	05/24	05/25	08/25	08/25	08/25	08/25	08/25
71	3136G4V59	FNMA	0.63	Fixed	08/27/25	1,500	08/27/22	Quarterly	92.581	-111	02/24	05/25	08/25	08/25	08/25	08/25	08/25
73	3134GWUG9	FHLMC	0.57	Fixed	09/24/25	2,000	09/24/22	Quarterly	92.326	-153	06/24	06/25	09/25	09/25	09/25	09/25	09/25
82	3130AMDE9	FHLB	1.00	Step	05/12/26	1,500	08/12/22	Quarterly	92.832	-108	02/23	11/24	11/25	05/26	05/26	05/26	05/26
78	3130AP2G9	FHLB	0.75	Fixed	12/30/25	1,000	09/30/22	Quarterly	92.292	-77	12/23	06/25	12/25	12/25	12/25	12/25	12/25
84	3133EMXQ0	FFCB	0.94	Fixed	04/28/26	1,000	07/19/22	Anytime	92.224	-78	07/23	10/25	04/26	04/26	04/26	04/26	04/26
89	3130AMMJ8	FHLB	0.40	Step	06/09/26	1,000	06/09/23	One time	92.609	-74	06/23	06/23	06/26	06/26	06/26	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
91	3130AMMW9	FHLB	0.88	Step	06/10/26	1,500	09/10/22	Quarterly	92.573	-111	09/22	06/23	06/26	06/26	06/26	06/26	06/26
97	3130AN5K2	FHLB	0.30	Step	07/20/26	1,500	07/20/22	One time	93.314	-100	07/22	07/22	07/26	07/26	07/26	07/26	07/26
95	3130AP6D2	FHLB	1.00	Fixed	09/30/26	1,000	09/30/22	Quarterly	91.618	-84	03/23	03/26	09/26	09/26	09/26	09/26	09/26
96	3130AQJ87	FHLB	1.60	Fixed	01/19/27	1,000	10/19/22	Quarterly	92.994	-70	07/22	01/26	10/26	01/27	01/27	01/27	01/27
			0.93				34,167			94.724	-1,799						

Agency - Risk/Reward Analysis

Agency - Risk/Reward Analysis



Top 5 Market Yields

CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px Δ Up 300
3130ASG52	FHLB 4.1 06/30/27	Callable Agency	998	4.18%	2.02	-9.2
3134GXQR8	FHLMC 2 1/2 04/28/25	Agency Step	989	3.66%	1.44	-5.9
3130AMMW	FHLB 0 7/8 06/10/26	Agency Step	1,389	3.39%	3.68	-10.6
3134GXQM9	FHLMC 2.4 10/25/23	Callable Agency	991	3.37%	1.11	-3.7
3130AMDE9	FHLB 1 05/12/26	Agency Step	1,392	3.36%	3.31	-10.1

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	2,997	2.35%	0.50	-1.5
3130ADRG9	FHLB 2 3/4 03/10/23	Agency Bullet	4,505	2.59%	0.69	-2.1
912828R28	T 1 5/8 04/30/23	Treasury	990	2.88%	0.83	-2.5
3135G05R0	FNMA 0.3 08/10/23	Callable Agency	2,915	2.91%	1.11	-3.3
3130AJZJ1	FHLB 0.32 08/25/23	Callable Agency	2,589	2.92%	1.15	-3.4

Top 5 Price Volatility (% price change +300)

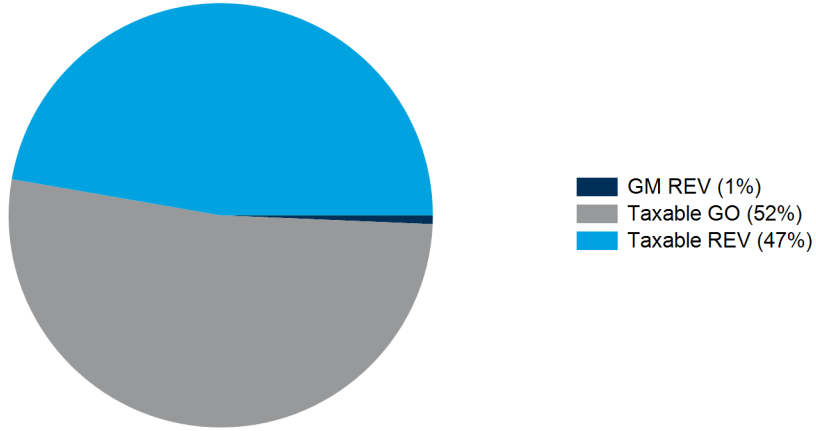
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px Δ Up 300
3130AQJ87	FHLB 1.6 01/19/27	Callable Agency	930	3.27%	3.82	-11.7
3130AQPR8	FHLB 1.3 02/18/27	Agency Step	949	3.33%	3.28	-11.4
3130AP6D2	FHLB 1 09/30/26	Callable Agency	916	3.12%	3.82	-11.3
3130AN5K2	FHLB 0.3 07/20/26	Agency Step	1,400	3.26%	3.87	-10.9
3130AMMJ8	FHLB 0.4 06/09/26	Agency Step	926	3.24%	3.64	-10.6

Next 5 Projected Redemptions

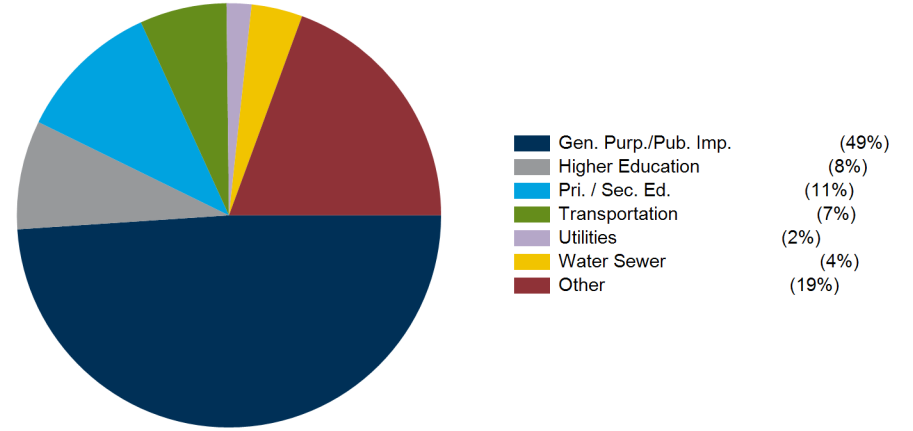
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	Mat/Call
3133EFUJ4	FFCB 2.15 12/29/22	Agency Bullet	2,997	2.35%	0.50	12/01/22
3130ADRG9	FHLB 2 3/4 03/10/23	Agency Bullet	4,505	2.59%	0.69	03/01/23
912828R28	T 1 5/8 04/30/23	Treasury	990	2.88%	0.83	04/01/23
3134GXQM9	FHLMC 2.4 10/25/23	Callable Agency	991	3.37%	1.11	05/01/23
3130AJZJ1	FHLB 0.32 08/25/23	Callable Agency	2,589	2.92%	1.15	08/01/23

Municipal - Summary

Subsector



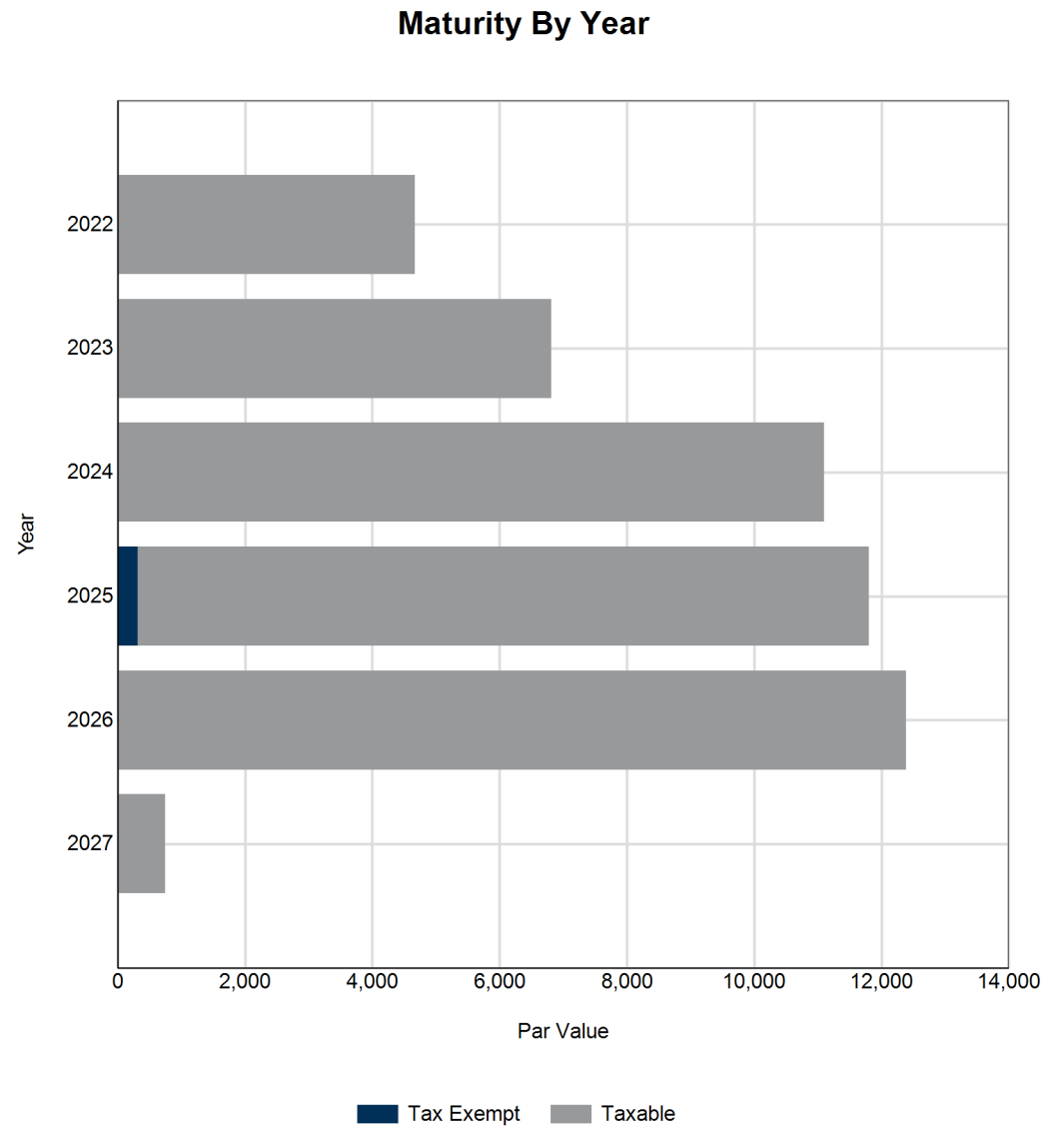
Purpose



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 (22)	52.1%	24,745	3.86	2.6 yrs	Aa1	105.58		100.38		-1,289	-4.9%	2.11	2.0	1.98	0.06	0.0%
					AA+	26,127	0.79	24,838	3.09	-2,714	-10.4%	2.12	-5.7			
Taxable REV (33)	47.3%	22,464	2.06	2.3 yrs	Aa2	102.49		97.72		-1,073	-4.7%	1.98	1.9	1.91	-0.02	0.0%
					AA+	23,024	0.62	21,951	3.11	-2,352	-10.2%	2.29	-5.8			
Taxable (55)	99.3%	47,209	3.01	2.5 yrs	Aa2	104.11		99.11		-2,361	-4.8%	2.05	2.0	1.95	0.02	0.0%
					AA+	49,150	0.71	46,789	3.10	-5,065	-10.3%	2.20	-5.8			
GM REV (1)	0.7%	315	4.00	3.0 yrs	Aa3	110.31		104.54		-18	-5.2%	3.00	2.9	2.76	0.09	0.0%
						347	0.68	329	3.07	-45	-12.8%	3.00	-8.0			
Tax Exempt (1)	0.7%	315	4.00	3.0 yrs	Aa3	110.31		104.54		-18	-5.2%	3.00	2.9	2.76	0.09	0.0%
						347	0.68	329	3.07	-45	-12.8%	3.00	-8.0			
Total (56)	100.0%	47,524	3.01	2.5 yrs	Aa2	104.15		99.15		-2,379	-4.8%	2.06	2.0	1.95	0.02	0.0%
					AA+	49,498	0.71	47,118	3.10	-5,110	-10.3%	2.21	-5.8			

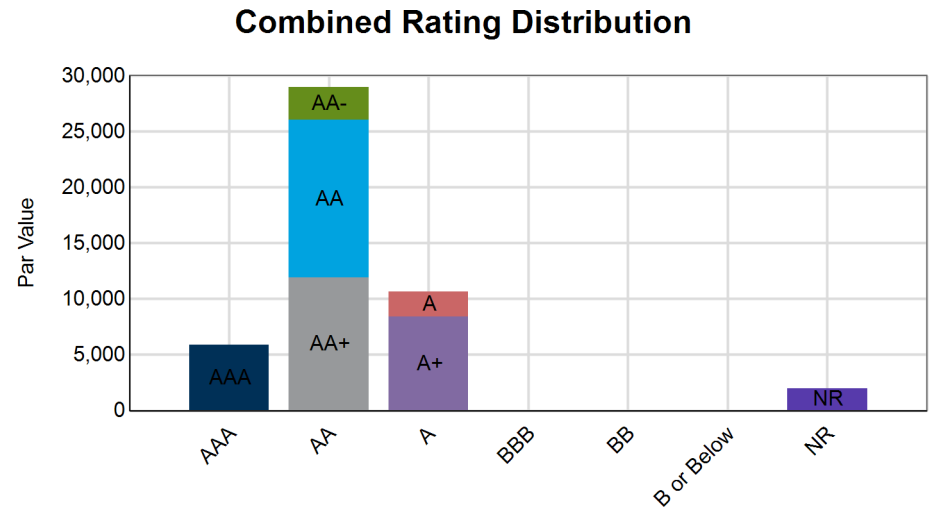
Municipal - Maturity Summary

Maturity By Year					
Year	Taxable	Tax Exempt	Total	Bal %	Run Bal %
2022	4,669	-	4,669	9.8 %	9.8 %
2023	6,815	-	6,815	14.3 %	24.2 %
2024	11,100	-	11,100	23.4 %	47.5 %
2025	11,485	315	11,800	24.8 %	72.4 %
2026	12,390	-	12,390	26.1 %	98.4 %
2027	750	-	750	1.6 %	100.0 %

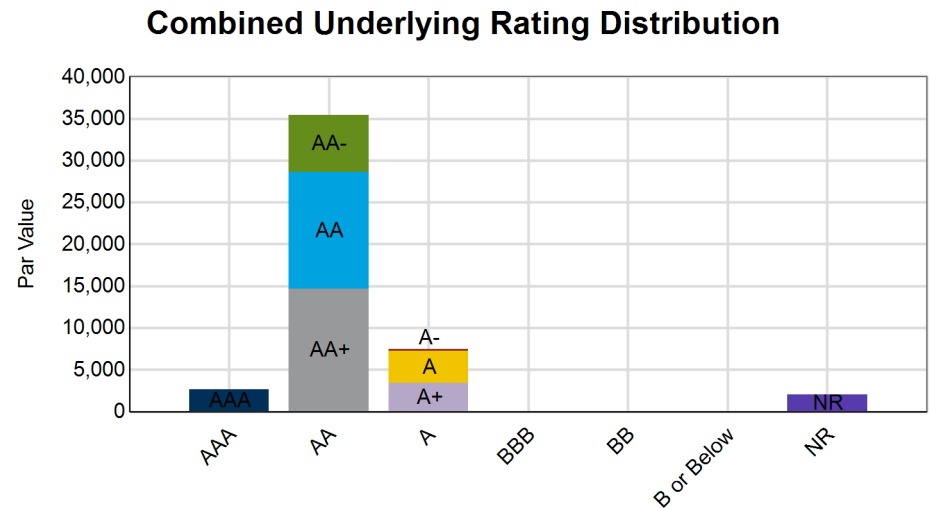


Municipal - Rating Summary

Combined Rating Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	12.4%	5,875	0.74	2.99
AA	61.0%	28,975	0.55	1.68
A	22.5%	10,674	1.07	2.14
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	4.2%	2,000	1.08	1.95
Total	100.0%	47,524	0.71	1.95



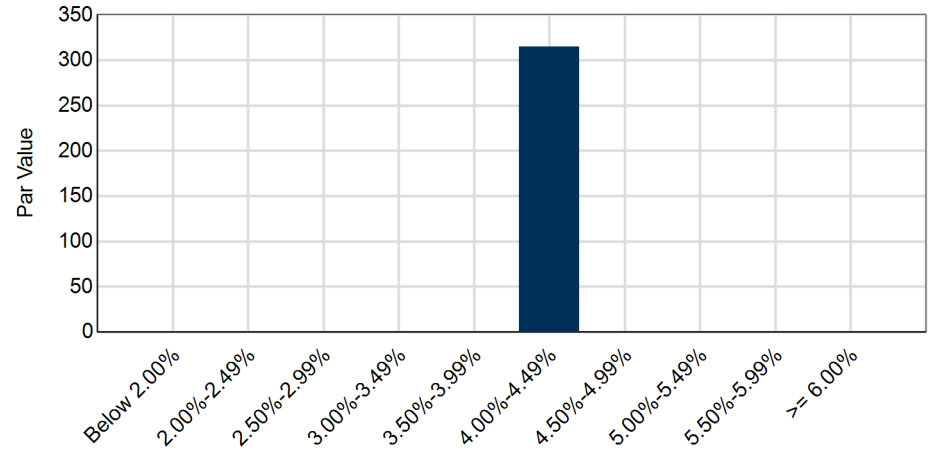
Combined Underlying Rating Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	5.5%	2,625	0.74	3.04
AA	74.6%	35,435	0.61	1.80
A	15.7%	7,464	1.12	2.33
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	4.2%	2,000	1.08	1.95
Total	100.0%	47,524	0.71	1.95



Municipal - Coupon Summary

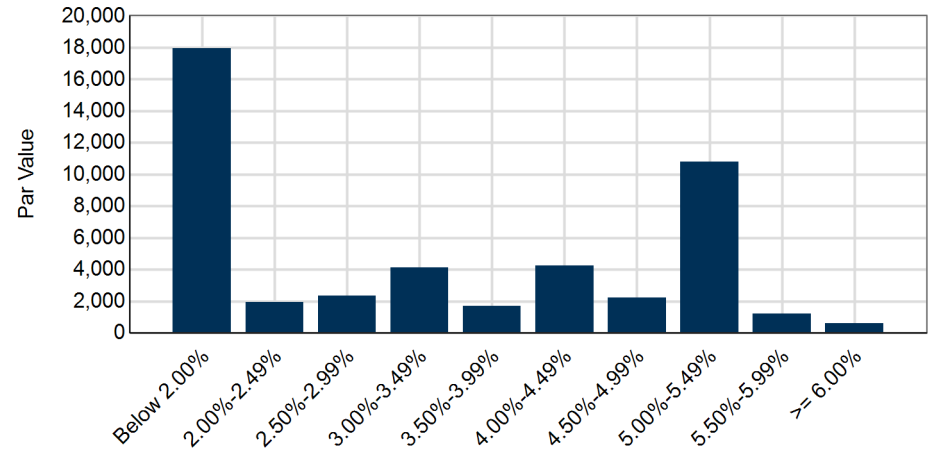
Tax-Exempt Coupon Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
Below 1.50%	-	-	-	-
1.50%-2.49%	-	-	-	-
2.50%-3.49%	-	-	-	-
3.50%-4.49%	0.7%	315	0.68	2.76
4.50%-5.49%	-	-	-	-
>= 5.50%	-	-	-	-
Total	0.7%	315	0.68	2.76

Tax-Exempt Coupon Distribution

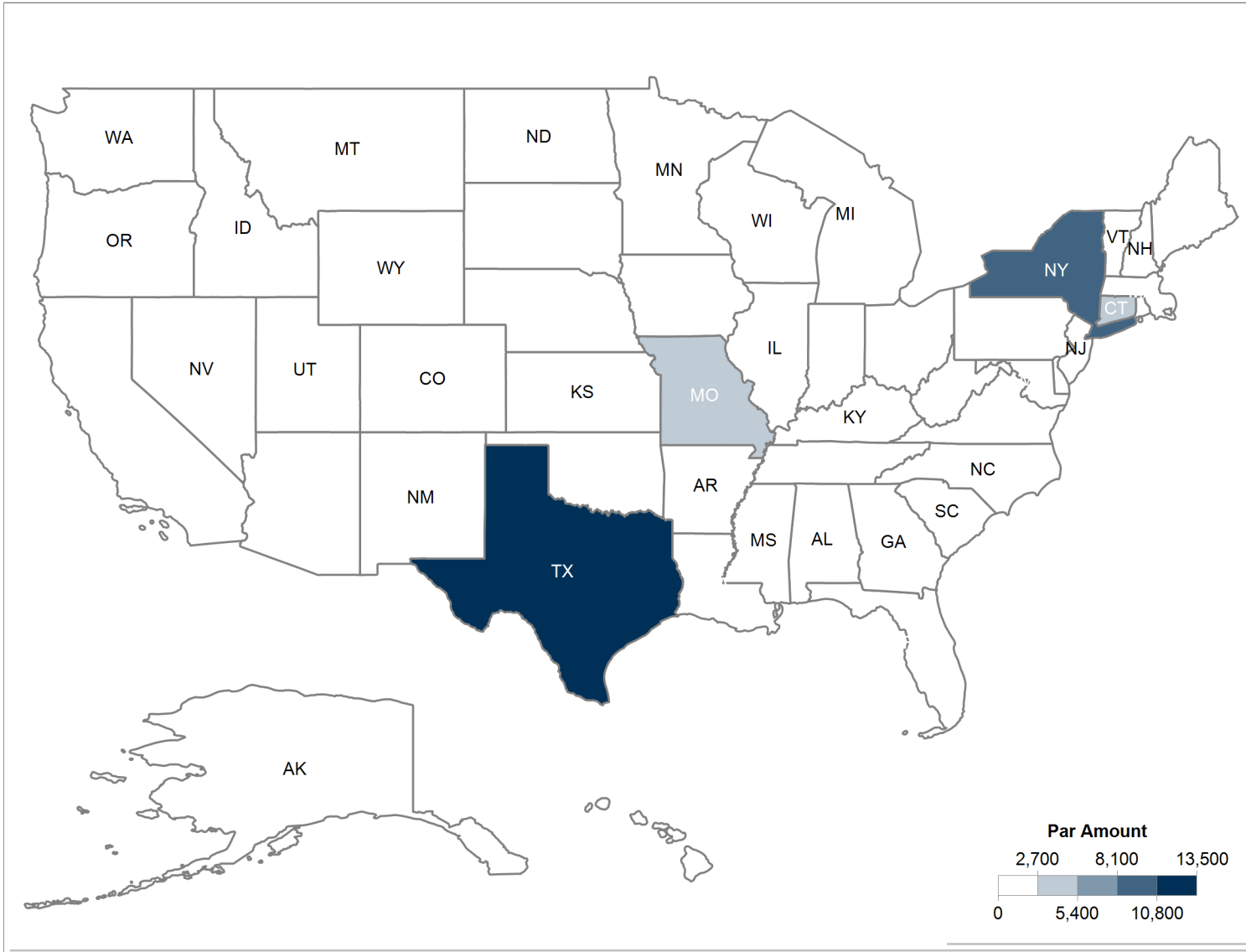


Taxable Coupon Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
Below 1.50%	35.4%	16,804	0.74	2.11
1.50%-2.49%	6.5%	3,085	1.41	3.04
2.50%-3.49%	13.7%	6,505	0.07	1.66
3.50%-4.49%	12.5%	5,950	0.98	2.09
4.50%-5.49%	27.4%	13,045	0.70	1.64
>= 5.50%	3.8%	1,820	0.74	1.62
Total	99.3%	47,209	0.71	1.95

Taxable Coupon Distribution



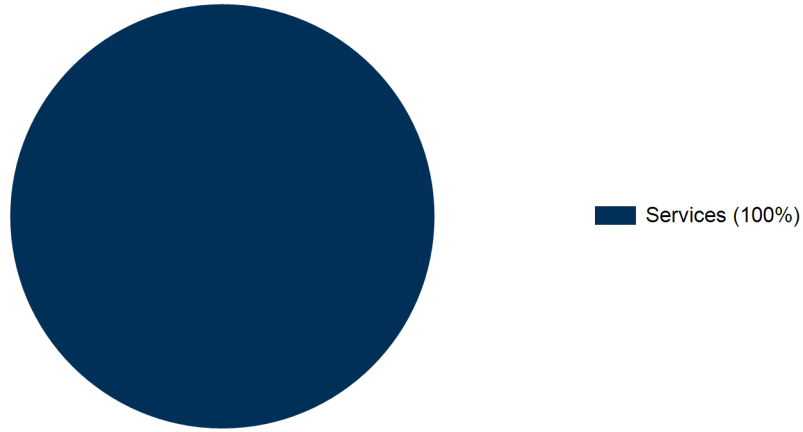
Municipal - Geographic Distribution



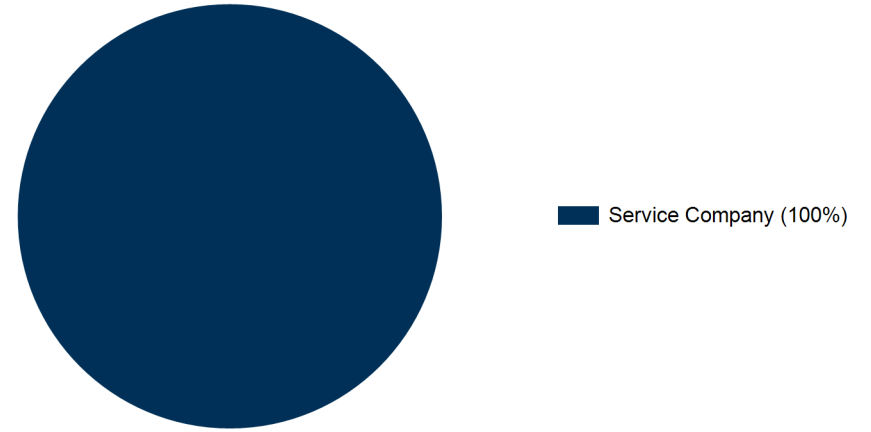
Top 25 States		
State	Par Amount	% Total
TX	12,150	25.6 %
NY	9,850	20.7 %
CT	3,639	7.7 %
MO	3,565	7.5 %
TN	1,925	4.1 %
CA	1,905	4.0 %
PA	1,750	3.7 %
HI	1,500	3.2 %
NE	1,365	2.9 %
LA	1,360	2.9 %
AZ	1,100	2.3 %
WV	1,010	2.1 %
VA	1,005	2.1 %
MA	1,000	2.1 %
IA	1,000	2.1 %
SD	1,000	2.1 %
ME	700	1.5 %
FL	500	1.1 %
IN	385	0.8 %
OK	300	0.6 %
MD	265	0.6 %
OH	250	0.5 %

Corporate - Summary

Sector Allocation



Industry Allocation



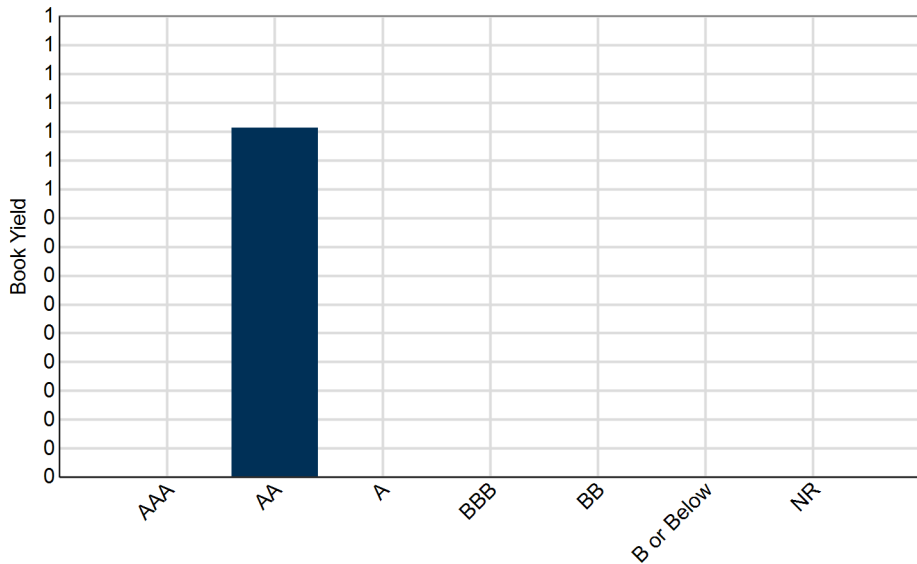
Subsector	Sector %	Par Value	Cpn	Maturity	Rating	Book	Market	G/L \$	G/L %	WAL	% Px Δ	Dur	Cvx	AFS %		
					Moody's S&P	Price Value	Yield	Price Value	Yield	Base + 300	Base + 300	Base + 300	-100 +300		Base	Base
Services (1)	100.0%	1,000	4.11	1.0 yrs	Aa1	103.49		101.00		-25	-2.4%	1.00	1.0	0.98	0.01	0.0%
					AAA	1,035	0.61	1,010	3.08	-55	-5.3%	1.00	-2.9			
Total (1)	100.0%	1,000	4.11	1.0 yrs	Aa1	103.49		101.00		-25	-2.4%	1.00	1.0	0.98	0.01	0.0%
					AAA	1,035	0.61	1,010	3.08	-55	-5.3%	1.00	-2.9			0.0%

Corporate - Rating Summary

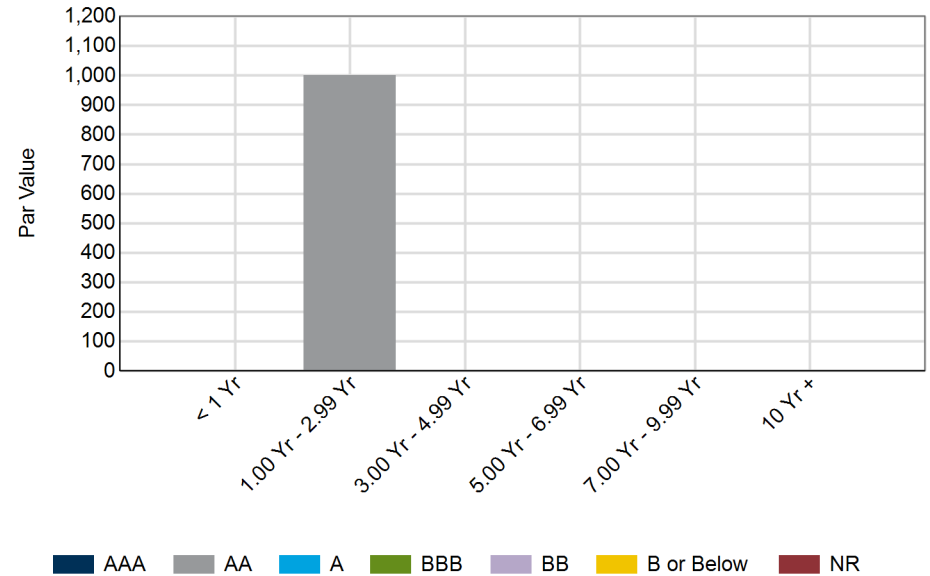
Combined Rating Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	-	-	-	-
AA	100.0%	1,000	0.61	0.98
A	-	-	-	-
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	-	-	-	-

Maturity Summary				
Maturity Range	% Balance	Par Value	Book Yield	Combined Rating
< 1 Yr	-	-	-	-
1.00 Yr - 2.99 Yr	100.0%	1,000	0.61	AA+
3.00 Yr - 4.99 Yr	-	-	-	-
5.00 Yr - 6.99 Yr	-	-	-	-
7.00 Yr - 9.99 Yr	-	-	-	-
10 Yr +	-	-	-	-

Book Yield by Combined Rating

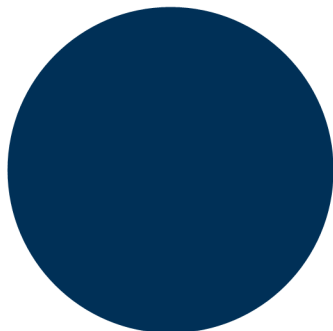


Combined Rating Distribution By Maturity



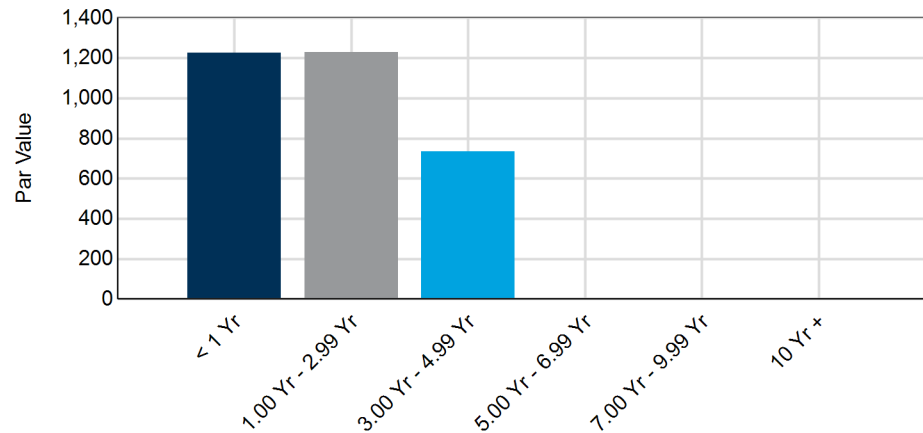
CD - Summary

Subsector



■ NCD (100.0%)

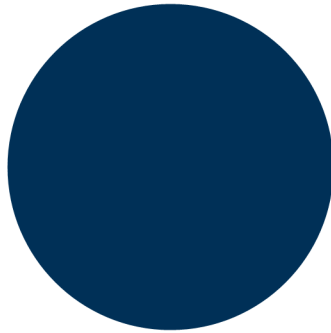
Par Value By Maturity



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 (13)	100.0%	3,188	1.89	2.1 yrs 0.2 yrs	100.22 3,195	1.61	96.20 3,067	3.17	-128 -300	-4.0% -9.4%	1.98 2.11	1.9 -5.6	1.90	0.00	0.0%
Total (13)	100.0%	3,188	1.89	2.1 yrs 0.2 yrs	100.22 3,195	1.61	96.20 3,067	3.17	-128 -300	-4.0% -9.4%	1.98 2.11	1.9 -5.6	1.90	0.00	0.0%

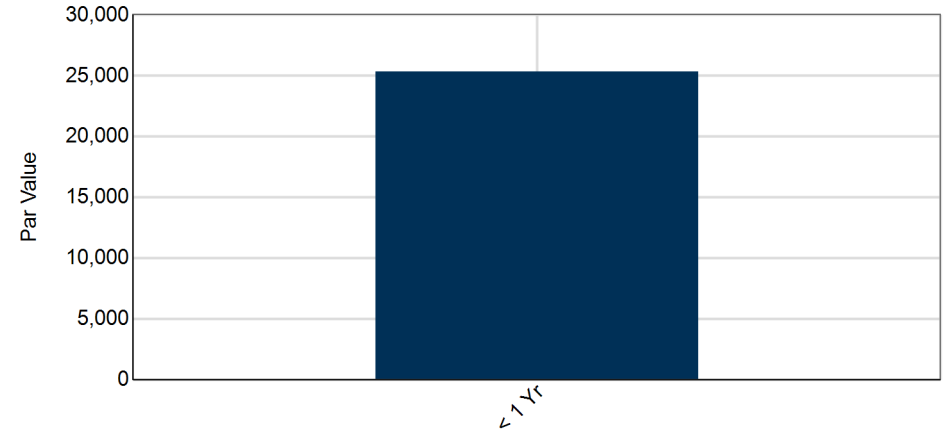
Other - Summary

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	+ 300	+ 300	+ 300	-100 +300	Base	Base	
Cash & Other (1)	100.0%	25,355	1.47	0.1 yrs	100.00	1.48	25,355	1.48	-63	-0.2%	0.08	-0.2	0.08	0.00	100.0%
Total (1)	100.0%	25,355	1.47	0.1 yrs	100.00	1.48	25,355	1.48	-63	-0.2%	0.08	-0.2	0.08	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	Loan
											1 Mo.	3 Mo.	Life	Life	Count
Book Yield < 2%	87	1.98	1.9 yrs	111,065	101.86	98.00	-4,292	0.89	1.7	1.59					
Treasury	1	1.63	0.8 yrs	1,000	99.86	98.97	-9	1.80	0.8	0.83					
Agency Bullet	2	2.51	0.6 yrs	7,500	101.10	100.02	-80	0.75	0.6	0.62					
Callable Agency	16	0.61	2.6 yrs	22,667	99.98	94.25	-1,300	0.62	2.6	2.37					
Agency Step	4	0.67	4.0 yrs	5,500	100.00	92.85	-393	1.38	4.0	3.62					
GM REV	1	4.00	3.0 yrs	315	110.31	104.54	-18	0.68	3.0	2.76					
Taxable GO	20	3.91	2.7 yrs	23,360	105.83	100.38	-1,274	0.72	2.2	2.04					
Taxable REV	32	2.05	2.3 yrs	22,164	102.50	97.70	-1,064	0.60	2.0	1.91					
Services	1	4.11	1.0 yrs	1,000	103.49	101.00	-25	0.61	1.0	0.98					
NCD	9	1.36	2.5 yrs	2,204	100.31	94.50	-128	0.95	2.5	2.41					
Cash & Other	1	1.47	0.1 yrs	25,355	100.00	100.00	0	1.48	0.1	0.08					

Key Portfolio Sorts

Top 10 Up 300 Market Value Changes (%)

CUSIP	Sector	Description	Cpn	Maturity	Par	Book	Market	G/L	Book	WAL	% Px Δ	\$ Amt Δ	G/L	Eff.	INT
					Value	Price	Price		Yield		+300	+300	+300	Dur	
798111HF0	Taxable REV	SAN JOAQUIN HILLS	2.15	01/15/27	750	100.88	92.56	-62	1.950	4.54	-11.91	-83	-145	4.22	HTM
3130AQJ87	Callable Agency	FHLB 1.6 01/19/27	1.60	01/19/27	1,000	100.00	92.99	-70	1.600	4.55	-11.71	-109	-179	3.82	HTM
856285XL0	NCD	SBIIN 1.15 09/28/26	1.15	09/28/26	245	100.00	90.42	-23	1.151	4.24	-11.42	-25	-49	4.06	HTM
3130AQPR8	Agency Step	FHLB 1.3 02/18/27	1.30	02/18/27	1,000	100.00	94.85	-51	2.127	4.63	-11.37	-108	-159	3.28	HTM
38149MZJ5	NCD	GS 1.05 09/08/26	1.05	09/08/26	245	100.00	90.15	-24	1.051	4.19	-11.31	-25	-49	4.02	HTM
3130AP6D2	Callable Agency	FHLB 1 09/30/26	1.00	09/30/26	1,000	100.00	91.62	-84	1.000	4.25	-11.29	-103	-187	3.82	HTM
795451AK9	NCD	SALLMA 1.1 08/11/26	1.10	08/11/26	245	100.00	90.51	-23	1.101	4.11	-11.11	-25	-48	3.94	HTM
3130AN5K2	Agency Step	FHLB 0.3 07/20/26	0.30	07/20/26	1,500	100.00	93.31	-100	1.483	4.06	-10.90	-153	-253	3.87	HTM
56042RJ52	Taxable REV	MAINE HEALTH &	1.30	07/01/26	200	100.99	89.91	-22	1.050	4.00	-10.79	-19	-42	3.81	HTM
86666PAE8	Taxable REV	MARICOPA COUNTY	1.71	07/01/26	500	100.64	91.03	-48	1.542	4.00	-10.72	-49	-97	3.77	HTM
			1.18		6,685	100.18	92.56	-509	1.527	4.31	-11.29	-699	-1,208	3.81	

Top 10 Up 300 Market Value Changes (\$)

CUSIP	Sector	Description	Cpn	Maturity	Par	Book	Market	G/L	Book	WAL	% Px Δ	\$ Amt Δ	G/L	Eff.	INT
					Value	Price	Price		Yield		+300	+300	+300	Dur	
235308D75	Taxable GO	DALLAS TEX INDPT	4.00	08/15/25	2,750	110.17	102.42	-213	0.705	3.13	-8.33	-234	-448	2.88	HTM
64966H4M9	Taxable GO	NEW YORK N Y	5.05	10/01/24	5,560	105.71	102.47	-180	0.573	1.28	-3.62	-206	-387	1.23	HTM
150461M57	Taxable GO	CEDAR PARK TEX	2.95	08/15/25	2,360	107.16	98.53	-204	0.633	3.13	-8.42	-196	-399	2.93	HTM
3134GWUG9	Callable Agency	FHLMC 0.57 09/24/25	0.57	09/24/25	2,000	100.00	92.33	-153	0.570	3.23	-8.89	-164	-318	3.04	HTM
3130AN5K2	Agency Step	FHLB 0.3 07/20/26	0.30	07/20/26	1,500	100.00	93.31	-100	1.483	4.06	-10.90	-153	-253	3.87	HTM
419791YT9	Taxable GO	HAWAII ST	5.33	02/01/26	1,500	115.38	107.01	-126	0.956	3.59	-9.27	-149	-274	3.21	HTM
3130AMMW9	Agency Step	FHLB 0 7/8 06/10/26	0.88	06/10/26	1,500	100.00	92.57	-111	1.363	3.94	-10.62	-147	-259	3.68	HTM
3130AMDE9	Agency Step	FHLB 1 05/12/26	1.00	05/12/26	1,500	100.00	92.83	-108	1.382	3.87	-10.15	-141	-249	3.31	HTM
46873TAD5	Taxable REV	JACKSON TENN	3.40	04/01/26	1,925	103.90	100.53	-65	-1.726	0.75	-6.58	-127	-192	1.31	HTM
088632CT9	Taxable GO	BI-STATE DEV AGY MO	1.34	10/01/25	1,525	101.13	92.54	-131	0.991	3.25	-8.92	-126	-257	3.13	HTM
			3.03		22,120	104.92	98.63	-1,391	0.617	2.67	-7.54	-1,644	-3,035	2.51	

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	\$ Amt Δ	G/L	Eff. Dur	INT	
										+300	+300	+300			
235308D75	Taxable GO	DALLAS TEX INDPT	4.00	08/15/25	2,750	110.17	102.42	-213	0.705	3.13	-8.33	-234	-448	2.88	HTM
150461M57	Taxable GO	CEDAR PARK TEX	2.95	08/15/25	2,360	107.16	98.53	-204	0.633	3.13	-8.42	-196	-399	2.93	HTM
64966H4M9	Taxable GO	NEW YORK N Y	5.05	10/01/24	5,560	105.71	102.47	-180	0.573	1.28	-3.62	-206	-387	1.23	HTM
3134GWUG9	Callable Agency	FHLMC 0.57 09/24/25	0.57	09/24/25	2,000	100.00	92.33	-153	0.570	3.23	-8.89	-164	-318	3.04	HTM
419791YT9	Taxable GO	HAWAII ST	5.33	02/01/26	1,500	115.38	107.01	-126	0.956	3.59	-9.27	-149	-274	3.21	HTM
3130AMMW9	Agency Step	FHLB 0 7/8 06/10/26	0.88	06/10/26	1,500	100.00	92.57	-111	1.363	3.94	-10.62	-147	-259	3.68	HTM
088632CT9	Taxable GO	BI-STATE DEV AGY MO	1.34	10/01/25	1,525	101.13	92.54	-131	0.991	3.25	-8.92	-126	-257	3.13	HTM
3130AN5K2	Agency Step	FHLB 0.3 07/20/26	0.30	07/20/26	1,500	100.00	93.31	-100	1.483	4.06	-10.90	-153	-253	3.87	HTM
3130AMDE9	Agency Step	FHLB 1 05/12/26	1.00	05/12/26	1,500	100.00	92.83	-108	1.382	3.87	-10.15	-141	-249	3.31	HTM
3136G4N74	Callable Agency	FNMA 0.56 08/21/25	0.56	08/21/25	1,500	100.00	92.43	-114	0.560	3.14	-8.66	-120	-234	2.96	HTM
			2.83		21,695	104.67	98.04	-1,440	0.819	2.88	-7.70	-1,637	-3,077	2.65	

Top 10 Average Life Extension Up 300bps

CUSIP	Sector	Description	Cpn	Maturity	Par Value	Book Price	Market Price	G/L	Book Yield	% Px Δ	Eff. Dur	WAL	Chg in WAL	INT
										+300		+300		
46873TAD5	Taxable REV	JACKSON TENN	3.40	04/01/26	1,925	103.90	100.53	-65	-1.726	-6.58	1.31	0.75	3.00	HTM
3130ARCD1	Agency Step	FHLB 2 03/29/27	2.00	03/29/27	1,000	100.00	98.08	-19	2.439	-8.58	1.99	2.25	2.25	HTM
3130ARGS4	Agency Step	FHLB 2 04/14/27	2.00	04/14/27	1,000	100.00	98.74	-13	2.553	-7.16	1.55	1.79	2.00	HTM
3130ASG52	Callable Agency	FHLB 4.1 06/30/27	4.10	06/30/27	1,000	100.00	99.76	-2	4.102	-9.22	2.02	3.25	1.75	HTM
24951TAU9	NCD	DEPTCM 3 1/2 07/01/24	3.50	07/01/24	245	100.00	100.39	1	3.554	-3.88	0.59	0.25	1.75	HTM
3134GXQR8	Agency Step	FHLMC 2 1/2 04/28/25	2.50	04/28/25	1,000	100.00	98.87	-11	2.779	-5.86	1.44	1.33	1.50	HTM
64971WDP2	Taxable REV	NEW YORK N Y CITY	3.78	02/01/26	700	106.68	100.40	-44	0.784	-7.61	2.03	2.25	1.33	HTM
365820HB8	Taxable GO	GARFIELD HEIGHTS	3.10	12/15/24	250	103.64	99.68	-10	0.720	-5.73	1.54	1.54	0.92	HTM
91476PDR6	Taxable REV	UNIVERSITY OKLA	3.02	07/01/25	300	101.84	99.03	-8	2.184	-6.77	1.61	2.25	0.75	HTM
3134GXQM9	Callable Agency	FHLMC 2.4 10/25/23	2.40	10/25/23	1,000	100.00	99.14	-9	2.399	-3.71	1.11	0.90	0.42	HTM
			2.94		8,420	101.62	99.48	-180	1.534	-6.76	1.55	1.62	1.84	

Agency - CUSIP Detail

				Maturity	Book		Market		Gain/(Loss)	% Px Δ	Eff.	ESG/Gr			
CUSIP	Security Description	Ticker	Par	Cpn Type Coupon	Next Call Dt Call Type	Step Date Step Cpn	Proj. Final	Price Value	Yield	Price Value	bp→ call Yield	% \$	-100 +300	Dur Cvx	Intent
912828R28	T 1 5/8 04/30/23	T	1,000	Fixed 1.625			04/23 04/30/23	99.86 999	1.80	98.97 990	2.88	-0.9% -9	0.8 -2.5	0.83 0.01	HTM
912828XT2	T 2 05/31/24	T	1,000	Fixed 2.000			05/24 05/31/24	99.22 992	2.42	98.25 983	2.94	-1.0% -10	1.9 -5.4	1.87 0.04	HTM
Treasury			2,000	1.813				99.54 1,991	2.11	98.61 1,972	2.91	-0.9% -19	1.4 -3.9	1.35 0.03	
3133EFUJ4	FFCB 2.15 12/29/22	FFCB	3,000	Fixed 2.150			12/22 12/29/22	100.77 3,023	0.59	99.90 2,997	2.35	-0.9% -26	0.5 -1.5	0.50 0.00	HTM
3130ADRG9	FHLB 2 3/4 03/10/23	FHLB	4,500	Fixed 2.750			03/23 03/10/23	101.31 4,559	0.85	100.11 4,505	2.59	-1.2% -54	0.7 -2.1	0.69 0.01	HTM
Agency Bullet			7,500	2.510				101.10 7,582	0.75	100.02 7,502	2.50	-1.1% -80	0.6 -1.8	0.62 0.01	
3130AND72	FHLB 0.43 04/29/24	FHLB	1,000	Fixed 0.430	07/29/22 Quarterly		04/24 04/29/24	100.00 1,000	0.43	95.45 955	-306 3.00	-4.5% -45	1.8 -5.3	1.79 0.00	HTM
3133EMXQ0	FFCB 0.94 04/28/26	FFCB	1,000	Fixed 0.940	07/19/22 Anytime		04/26 04/28/26	100.00 1,000	0.94	92.22 922	-317 3.11	-7.8% -78	3.4 -10.3	3.47 -0.21	HTM
3130AP6D2	FHLB 1 09/30/26	FHLB	1,000	Fixed 1.000	09/30/22 Quarterly		09/26 09/30/26	100.00 1,000	1.00	91.62 916	-317 3.12	-8.4% -84	3.7 -11.3	3.82 -0.29	HTM
3130AQJ87	FHLB 1.6 01/19/27	FHLB	1,000	Fixed 1.600	10/19/22 Quarterly		01/27 01/19/27	100.00 1,000	1.60	92.99 930	-266 3.27	-7.0% -70	3.6 -11.7	3.82 -0.55	HTM
3130AQFK4	FHLB 0.76 01/19/24	FHLB	1,000	Fixed 0.760	01/19/23 One time		01/24 01/19/24	99.94 999	0.80	96.67 967	-246 2.97	-3.3% -33	1.5 -4.5	1.55 0.02	HTM
3134GXQM9	FHLMC 2.4 10/25/23	FHLMC	1,000	Fixed 2.400	07/25/22 Monthly		05/23 10/25/23	100.00 1,000	2.40	99.14 991	-92 3.37	-0.9% -9	0.9 -3.7	1.11 -0.21	HTM
3135G05R0	FNMA 0.3 08/10/23	FNMA	3,000	Fixed 0.300	08/10/22 Quarterly		08/23 08/10/23	99.93 2,998	0.37	97.16 2,915	-291 2.91	-2.8% -83	1.1 -3.3	1.11 -0.01	HTM
3130AJZJ1	FHLB 0.32 08/25/23	FHLB	2,667	Fixed 0.320	07/19/22 Anytime		08/23 08/25/23	99.98 2,666	0.34	97.08 2,589	-290 2.92	-2.9% -77	1.1 -3.4	1.15 -0.01	HTM
3130ASG52	FHLB 4.1 06/30/27	FHLB	1,000	Fixed 4.100	06/30/23 Quarterly	06/30/22 4.100	09/25 06/30/27	100.00 1,000	4.10	99.76 998	-12 4.18	-0.2% -2	1.7 -9.2	2.02 -0.65	HTM
3130APAF2	FHLB 0.52 10/07/24	FHLB	1,000	Fixed 0.520	10/07/22 Quarterly		10/24 10/07/24	100.00 1,000	0.52	94.52 945	-320 3.03	-5.5% -55	2.1 -6.3	2.16 0.00	HTM
3130AMJX1	FHLB 0.65 12/09/24	FHLB	1,500	Fixed 0.650	08/09/22 Monthly		12/24 12/09/24	100.00 1,500	0.65	94.40 1,416	-320 3.05	-5.6% -84	2.3 -6.8	2.29 0.00	HTM
3133EMZ70	FFCB 0.48 02/10/25	FFCB	1,000	Fixed 0.480	07/19/22 Anytime		02/25 02/10/25	99.92 999	0.51	93.56 936	-343 3.07	-6.4% -64	2.5 -7.3	2.47 -0.04	HTM
3133EM3E0	FFCB 0.61 05/23/25	FFCB	1,000	Fixed 0.610	07/19/22 Anytime		05/25 05/23/25	99.99 1,000	0.61	93.23 932	-333 3.07	-6.8% -68	2.7 -8.0	2.72 -0.07	HTM
3136G4A45	FNMA 0.71 07/22/25	FNMA	1,500	Fixed 0.710	10/22/22 Quarterly		07/25 07/22/25	100.00 1,500	0.71	93.05 1,396	-324 3.11	-6.9% -104	2.8 -8.4	2.85 -0.02	HTM

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.	ESG/Gr Intent
							Proj. Final	Price Value	Yield	Price Value	bp→ call Yield	% \$	-100 +300	Dur Cvx	
3136G4N74	FNMA 0.56 08/21/25	FNMA	1,500	Fixed 0.560	02/21/23 Quarterly		08/25 08/21/25	100.00 1,500	0.56	92.43 1,386	-334 3.11	-7.6% -114	2.9 -8.7	2.96 -0.07	HTM
3136G4V59	FNMA 0 5/8 08/27/25	FNMA	1,500	Fixed 0.625	08/27/22 Quarterly		08/25 08/27/25	100.00 1,500	0.62	92.58 1,389	-336 3.11	-7.4% -111	2.9 -8.7	2.96 -0.06	HTM
3134GWUG9	FHLMC 0.57 09/24/25	FHLMC	2,000	Fixed 0.570	09/24/22 Quarterly		09/25 09/24/25	100.00 2,000	0.57	92.33 1,847	-340 3.08	-7.7% -153	3.0 -8.9	3.04 -0.09	HTM
3130AP2G9	FHLB 0 3/4 12/30/25	FHLB	1,000	Fixed 0.750	09/30/22 Quarterly		12/25 12/30/25	100.00 1,000	0.75	92.29 923	-331 3.09	-7.7% -77	3.2 -9.5	3.24 -0.12	HTM
Callable Agency			24,667	0.823				99.98 24,663	0.84	94.67 23,352	3.10	-5.3% -1,311	2.2 -6.9	2.30 -0.10	
3130AN5K2	FHLB 0.3 07/20/26	FHLB	1,500	Step 0.300	07/20/22 One time	07/20/22 1.500	07/26 07/20/26	100.00 1,500	1.48	93.31 1,400	3.26	-6.7% -100	4.0 -10.9	3.87 0.17	HTM
3130AMMJ8	FHLB 0.4 06/09/26	FHLB	1,000	Step 0.400	06/09/23 One time	06/09/23 1.500	06/26 06/09/26	100.00 1,000	1.23	92.61 926	3.24	-7.4% -74	3.5 -10.6	3.64 -0.44	HTM
3130AMMW9	FHLB 0 7/8 06/10/26	FHLB	1,500	Step 0.875	09/10/22 Quarterly	12/10/22 1.000	06/26 06/10/26	100.00 1,500	1.36	92.57 1,389	3.39	-7.4% -111	3.5 -10.6	3.68 0.02	HTM
3130ARCD1	FHLB 2 03/29/27	FHLB	1,000	Step 2.000	09/29/22 Quarterly	03/29/23 2.500	09/24 03/29/27	100.00 1,000	2.44	98.08 981	3.33	-1.9% -19	1.6 -8.6	1.99 -0.65	HTM
3130AQPR8	FHLB 1.3 02/18/27	FHLB	1,000	Step 1.300	08/18/22 Quarterly	02/18/24 2.600	02/27 02/18/27	100.00 1,000	2.13	94.85 949	3.33	-5.1% -51	2.9 -11.4	3.28 -0.86	HTM
3130AMDE9	FHLB 1 05/12/26	FHLB	1,500	Step 1.000	08/12/22 Quarterly	11/12/24 2.000	05/26 05/12/26	100.00 1,500	1.38	92.83 1,392	3.36	-7.2% -108	3.2 -10.1	3.31 -0.30	HTM
3134GXQR8	FHLMC 2 1/2 04/28/25	FHLMC	1,000	Step 2.500	07/28/22 Quarterly	10/28/22 2.750	10/23 04/28/25	100.00 1,000	2.78	98.87 989	3.66	-1.1% -11	1.2 -5.9	1.44 -0.50	HTM
3130ARGS4	FHLB 2 04/14/27	FHLB	1,000	Step 2.000	04/14/23 Annually	04/14/23 3.000	04/24 04/14/27	100.00 1,000	2.55	98.74 987	3.28	-1.3% -13	1.3 -7.2	1.55 -0.46	HTM
Agency Step			9,500	1.207				100.00 9,500	1.84	94.87 9,012	3.35	-5.1% -488	2.8 -9.5	2.94 -0.33	
Total			43,667	1.242				100.16 43,735	1.10	95.81 41,838	3.04	-4.3% -1,898	2.0 -6.4	2.09 -0.13	

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.	ESG/Gr Intent
							Moody's S&P	Price Value	TEY	Price Value	TEY	% \$	-100 +300	Dur Cvx	
052403GX4	TX	Taxable GO					Aa1	100.37		100.25		-0.1%	0.1	0.09	
AUSTIN TEX CMNTY COLLE	No	Higher Education	1,875	5.000	08/01/22		AA+	1,882	0.71	1,880	2.01	-2	-0.3	0.00	HTM
067167YR1	TX	Taxable GO					Aaa	111.02		102.40		-7.8%	3.4	3.31	
BARBERS HILL TEX INDPT S	No	Pri. / Sec. Ed.	500	4.000	02/15/26		AAA	555	0.90	512	3.29	-43	-9.5	0.13	HTM
088632CT9	MO	Taxable GO					Aa2	101.13		92.54		-8.5%	3.2	3.13	
BI-STATE DEV AGY MO ILL	No	Other	1,525	1.344	10/01/25		AA	1,542	0.99	1,411	3.80	-131	-8.9	0.12	HTM
150461M57	TX	Taxable GO					NR	107.16		98.53		-8.1%	3.0	2.93	
CEDAR PARK TEX	No	Gen. Purp./Pub. Imp.	2,360	2.950	08/15/25		AA+	2,529	0.63	2,325	3.45	-204	-8.4	0.10	HTM
20772KJX8	CT	Taxable GO					Aa3	103.78		96.40		-7.1%	2.9	2.84	
CONNECTICUT ST	No	Gen. Purp./Pub. Imp.	235	2.098	07/01/25		A+	244	0.82	227	3.37	-17	-8.2	0.10	HTM
20772KEU9	CT	Taxable GO					Aa3	101.92		100.70		-1.2%	1.2	1.19	
CONNECTICUT ST	No	Gen. Purp./Pub. Imp.	1,000	3.621	09/15/23		A+	1,019	2.00	1,007	3.02	-12	-3.5	0.02	HTM
20772GE61	CT	Taxable GO					Aa3	108.86		104.12		-4.4%	1.7	1.64	
CONNECTICUT ST	No	Other	1,205	5.730	03/15/24		A+	1,312	0.51	1,255	3.23	-57	-4.9	0.03	HTM
235308D75	TX	Taxable GO					Aaa	110.17		102.42		-7.0%	3.0	2.88	
DALLAS TEX INDPT SCH DI	No	Pri. / Sec. Ed.	2,750	4.000	08/15/25		AAA	3,030	0.70	2,817	3.18	-213	-8.3	0.10	HTM
345102PG6	CA	Taxable GO					Aaa	100.59		93.09		-7.5%	3.1	2.99	
FOOTHILL-DE ANZA CALIF	No	Higher Education	700	0.906	08/01/25		AAA	704	0.71	652	3.28	-52	-8.5	0.11	HTM
365820HB8	OH	Taxable GO					Aa2	103.64		99.68		-3.8%	1.4	1.54	
GARFIELD HEIGHTS OHIO C	No	Pri. / Sec. Ed.	250	3.100	12/15/24	06/15/23	NR	259	0.72	249	3.32	-10	-5.7	-0.27	HTM
419791YT9	HI	Taxable GO					Aa2	115.38		107.01		-7.3%	3.3	3.21	
HAWAII ST	No	Gen. Purp./Pub. Imp.	1,500	5.330	02/01/26		AA+	1,731	0.96	1,605	3.24	-126	-9.3	0.13	HTM
473142QY6	MO	Taxable GO					NR	100.00		91.93		-8.1%	3.6	3.52	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	300	1.200	03/01/26		AA+	300	1.20	276	3.57	-24	-10.0	0.14	HTM
473142QV2	MO	Taxable GO					NR	100.00		98.36		-1.6%	0.7	0.67	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	260	0.450	03/01/23		AA+	260	0.45	256	2.94	-4	-2.0	0.01	HTM
473142QW0	MO	Taxable GO					NR	100.00		95.76		-4.2%	1.7	1.67	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	200	0.650	03/01/24		AA+	200	0.65	192	3.28	-8	-4.9	0.03	HTM
473142QX8	MO	Taxable GO					NR	100.00		93.70		-6.3%	2.6	2.58	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	280	0.950	03/01/25		AA+	280	0.95	262	3.44	-18	-7.4	0.08	HTM
64763FQE2	LA	Taxable GO					A2	100.59		100.41		-0.2%	0.2	0.17	
NEW ORLEANS LA	No	Gen. Purp./Pub. Imp.	1,000	4.442	09/01/26	09/01/22	A+	1,006	0.97	1,004	1.97	-2	-0.5	0.00	HTM
64763FTY5	LA	Taxable GO					A1	106.16		103.13		-2.9%	1.4	1.39	
NEW ORLEANS LA	No	Gen. Purp./Pub. Imp.	360	5.000	12/01/23		AA	382	0.63	371	2.74	-11	-4.1	0.02	HTM
64966H4M9	NY	Taxable GO				10/01/22	Aa2	105.71		102.47		-3.1%	1.3	1.23	
NEW YORK N Y	No	Gen. Purp./Pub. Imp.	5,560	5.047	10/01/24		AA	5,877	0.57	5,697	3.05	-180	-3.6	0.03	HTM

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.	ESG/Gr Intent
							Moody's S&P	Price Value	TEY	Price Value	TEY	% \$	-100 +300	Dur Cvx	
6817126Z3	NE	Taxable GO					Aa2	100.31		91.76		-8.5%	3.7	3.66	
OMAHA NEB	No	Gen. Purp./Pub. Imp.	750	0.983	04/15/26		AA+	752	0.90	688	3.31	-64	-10.3	0.15	HTM
70914PME9	PA	Taxable GO				02/15/23	Aa3	108.54		102.75		-5.3%	2.1	2.04	
PENNSYLVANIA (COMMON	No	Gen. Purp./Pub. Imp.	1,475	4.650	02/15/26		A+	1,601	0.70	1,516	3.32	-85	-6.0	0.06	HTM
721305CS7	IN	Taxable GO					NR	99.84		99.30		-0.5%	0.5	0.54	
PIKE TWP IND MET SCH DIS	No	Pri. / Sec. Ed.	385	1.850	01/15/23		AA+	384	2.15	382	3.17	-2	-1.6	0.00	HTM
894673TA0	PA	Taxable GO					Aaa	100.69		92.59		-8.0%	3.6	3.49	
TREDYFFRIN-EASTTOWN P	No	Pri. / Sec. Ed.	275	1.159	02/15/26		NR	277	0.97	255	3.35	-22	-9.9	0.14	HTM
Total Taxable GO							Aa1	105.58		100.38		-4.9%	2.0	1.98	
			24,745	3.864			AA+	26,127	0.79	24,838	3.09	-1,289	-5.7	0.06	
084244HX3	WV	Taxable REV					Aa3	100.67		96.92		-3.7%	1.4	1.42	
BERKELEY CNTY W VA BLD	No	Gen. Purp./Pub. Imp.	1,010	0.886	12/01/23		NR	1,017	0.41	979	3.12	-38	-4.2	0.02	HTM
207580AN1	CT	Taxable REV					NR	100.00		99.31		-0.7%	0.4	0.38	Y/Y
CONNECTICUT GREEN BK	No	Utilities	124	0.350	11/15/22		A+	124	0.35	123	2.21	-1	-1.1	0.00	HTM
207580AP6	CT	Taxable REV					NR	100.00		96.63		-3.4%	1.4	1.38	Y/Y
CONNECTICUT GREEN BK	No	Utilities	300	0.550	11/15/23		A+	300	0.55	290	3.07	-10	-4.0	0.02	HTM
207580AQ4	CT	Taxable REV					NR	100.00		94.47		-5.5%	2.3	2.31	Y/Y
CONNECTICUT GREEN BK	No	Utilities	275	0.850	11/15/24		A+	275	0.85	260	3.29	-15	-6.6	0.07	HTM
207580AR2	CT	Taxable REV					NR	100.00		92.76		-7.2%	3.3	3.26	Y/Y
CONNECTICUT GREEN BK	No	Utilities	200	1.200	11/15/25		A+	200	1.20	186	3.49	-14	-9.3	0.12	HTM
20775C6C3	CT	Taxable REV					Aaa	103.32		96.95		-6.2%	2.3	2.28	
CONNECTICUT ST HSG FIN	No	Other	300	2.097	11/15/24		AAA	310	0.69	291	3.45	-19	-6.6	0.07	HTM
23542JQP3	TX	Taxable REV					NR	100.92		92.94		-7.9%	3.2	3.15	
DALLAS TEX WTRWKS & S	No	Water Sewer	1,350	1.007	10/01/25		AAA	1,362	0.72	1,255	3.32	-108	-9.0	0.12	HTM
427908EF1	FL	Taxable REV					Aa2	100.00		95.16		-4.8%	1.9	1.89	
HERNANDO CNTY FLA WTR	No	Water Sewer	250	0.589	06/01/24		NR	250	0.59	238	3.21	-12	-5.5	0.04	HTM
427908EE4	FL	Taxable REV					Aa2	100.00		97.66		-2.3%	0.9	0.92	
HERNANDO CNTY FLA WTR	No	Water Sewer	250	0.365	06/01/23		NR	250	0.36	244	2.97	-6	-2.7	0.01	HTM
46256QLX2	IA	Taxable REV					NR	99.84		99.61		-0.2%	0.3	0.26	
IOWA ST BRD REGENTS HO	No	Other	1,000	0.200	10/01/22		NR	998	0.84	996	1.73	-2	-0.8	0.00	HTM
46873TAD5	TN	Taxable REV					NR	103.90		100.53		-3.2%	1.1	1.31	
JACKSON TENN ENERGY A	No	Gen. Purp./Pub. Imp.	1,925	3.400	04/01/26	04/01/23	AA	2,000	-1.73	1,935	2.68	-65	-6.6	-0.70	HTM
485106UX4	MO	Taxable REV					A2	101.48		93.19		-8.2%	3.7	3.59	
KANSAS CITY MO SPL OBLI	No	Gen. Purp./Pub. Imp.	1,000	1.475	04/01/26		AA-	1,015	1.07	932	3.42	-83	-10.2	0.15	HTM
56042RJ52	ME	Taxable REV					A1	100.99		89.91		-11.0%	3.9	3.81	
MAINE HEALTH & HIGHER E	No	Other	200	1.304	07/01/26		AA	202	1.05	180	4.06	-22	-10.8	0.17	HTM
56042RJ29	ME	Taxable REV					A1	100.00		96.85		-3.2%	1.0	1.00	
MAINE HEALTH & HIGHER E	No	Other	250	0.509	07/01/23		AA	250	0.51	242	3.74	-8	-3.0	0.01	HTM

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.	ESG/Gr Intent
							Moody's S&P	Price Value	TEY	Price Value	TEY	% \$	-100 +300	Dur Cvx	
56042RJ37	ME	Taxable REV					A1	100.00		93.83		-6.2%	2.0	1.95	
MAINE HEALTH & HIGHER E	No	Other	250	0.711	07/01/24		AA	250	0.71	235	3.95	-15	-5.7	0.05	HTM
86666PAC2	AZ	Taxable REV					NR	100.17		94.82		-5.3%	2.0	1.94	
MARICOPA COUNTY SUN CI	No	Other	600	1.099	07/01/24		A+	601	1.01	569	3.81	-32	-5.6	0.05	HTM
86666PAE8	AZ	Taxable REV					NR	100.64		91.03		-9.5%	3.9	3.77	
MARICOPA COUNTY SUN CI	No	Other	500	1.707	07/01/26		A+	503	1.54	455	4.16	-48	-10.7	0.17	HTM
57419TDX6	MD	Taxable REV					Aa1	103.72		96.65		-6.8%	2.6	2.53	
MARYLAND ST CMNTY DEV	No	Other	265	2.198	03/01/25		NR	275	0.79	256	3.52	-19	-7.3	0.08	HTM
57604TAB2	MA	Taxable REV					Aa1	112.35		104.72		-6.8%	2.8	2.69	
MASSACHUSETTS ST TRAN	No	Transportation	1,000	5.203	06/01/25		AA+	1,123	0.91	1,047	3.49	-76	-7.7	0.09	HTM
61945DAZ4	VA	Taxable REV					A2	102.19		92.70		-9.3%	3.6	3.49	
MOSAIC DIST CMNTY DEV A	No	Gen. Purp./Pub. Imp.	250	1.711	03/01/26		AA	255	1.10	232	3.86	-24	-9.9	0.14	HTM
64972C3F8	NY	Taxable REV					Aa2	100.80		100.34		-0.5%	0.3	0.34	
NEW YORK N Y CITY HSG D	No	Other	1,670	3.263	11/01/22		AA+	1,683	0.88	1,676	2.24	-8	-1.0	0.00	HTM
64971WDP2	NY	Taxable REV					Aa1	106.68		100.40		-5.9%	1.9	2.03	
NEW YORK N Y CITY TRANS	No	Gen. Purp./Pub. Imp.	700	3.780	02/01/26	02/01/24	AAA	747	0.78	703	3.60	-44	-7.6	-0.23	HTM
64971M5K4	NY	Taxable REV					Aa1	113.39		104.93		-7.5%	3.1	3.05	
NEW YORK N Y CITY TRANS	No	Gen. Purp./Pub. Imp.	520	5.075	11/01/25		AAA	590	0.98	546	3.50	-44	-8.7	0.11	HTM
650009S20	NY	Taxable REV					A1	104.47		97.28		-6.9%	3.4	3.28	
NEW YORK ST TWY AUTH G	No	Transportation	400	2.406	01/01/26		A	418	1.10	389	3.23	-29	-9.4	0.13	HTM
68189TBA3	NE	Taxable REV				02/01/23	Aa3	108.82		104.04		-4.4%	1.7	1.60	
OMAHA NEB SPL OBLIG	No	Gen. Purp./Pub. Imp.	615	6.400	02/01/26		AA+	669	1.18	640	3.92	-29	-4.7	0.04	HTM
73358W4V3	NY	Taxable REV					Aa3	100.73		98.15		-2.6%	1.0	1.00	
PORT AUTH N Y & N J	No	Transportation	1,000	1.086	07/01/23		AA-	1,007	0.36	982	2.97	-26	-3.0	0.01	HTM
79770GJA5	CA	Taxable REV					NR	100.46		95.28		-5.2%	2.1	2.02	
SAN FRANCISCO CALIF CIT	No	Other	455	1.286	08/01/24		AA	457	1.06	434	3.65	-24	-5.9	0.05	HTM
798111HF0	CA	Taxable REV					A1	100.88		92.56		-8.2%	4.4	4.22	
SAN JOAQUIN HILLS CALIF	No	Transportation	750	2.153	01/15/27		AA	757	1.95	694	3.96	-62	-11.9	0.21	HTM
83754LAX5	SD	Taxable REV					NR	100.68		93.47		-7.2%	3.8	3.75	
SOUTH DAKOTA EDL ENHA	No	Other	1,000	1.495	06/01/26		NR	1,007	1.32	935	3.28	-72	-10.6	0.16	HTM
882669BR4	TX	Taxable REV					Aa1	100.00		98.68		-1.3%	0.6	0.60	
TEXAS PUBLIC FINANCE AU	No	Gen. Purp./Pub. Imp.	2,000	0.286	02/01/23		AA+	2,000	0.29	1,974	2.57	-26	-1.8	0.00	HTM
882669BS2	TX	Taxable REV					Aa1	100.00		96.36		-3.6%	1.6	1.59	
TEXAS PUBLIC FINANCE AU	No	Gen. Purp./Pub. Imp.	1,000	0.503	02/01/24		AA+	1,000	0.50	964	2.87	-36	-4.7	0.03	HTM
91476PDR6	OK	Taxable REV					NR	101.84		99.03		-2.8%	1.1	1.61	
UNIVERSITY OKLA REVS	No	Higher Education	300	3.023	07/01/25	08/11/22	A+	306	2.18	297	3.47	-8	-6.8	-0.45	HTM
927781VU5	VA	Taxable REV					Aa1	108.87		102.80		-5.6%	2.1	2.02	
VIRGINIA COLLEGE BUILDI	No	Higher Education	755	4.750	09/01/24		AA+	822	0.63	776	3.40	-46	-5.9	0.05	HTM

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.	ESG/Gr Intent
							Moody's S&P	Price Value	TEY	Price Value	TEY	% \$	-100 +300	Dur Cvx	
Total Taxable REV							Aa2	102.49		97.72		-4.7%	1.9	1.91	
							AA+	23,024	0.62	21,951	3.11	-1,073	-5.8	-0.02	
Total Taxable							Aa2	104.11		99.11		-4.8%	2.0	1.95	
							AA+	49,150	0.71	46,789	3.10	-2,361	-5.8	0.02	
882874KQ2	TX	GM REV					Aa3	110.31		104.54		-5.2%	2.9	2.76	
TEXAS WOMANS UNIV REV	No	Higher Education	315	4.000	07/01/25		NR	347	0.68	329	3.07	-18	-8.0	0.09	HTM
Total GM REV							Aa3	110.31		104.54		-5.2%	2.9	2.76	
								347	0.68	329	3.07	-18	-8.0	0.09	
Total Tax Exempt							Aa3	110.31		104.54		-5.2%	2.9	2.76	
								347	0.68	329	3.07	-18	-8.0	0.09	
Total							Aa2	104.15		99.15		-4.8%	2.0	1.95	
							AA+	49,498	0.71	47,118	3.10	-2,379	-5.8	0.02	

Corporate - CUSIP Detail

CUSIP	Sector	Par Value	Cpn	Maturity	Index Margin	Rating	Book		Market		Gain/(Loss)	% Px Δ	Eff.	ESG/Gr Intent
						S&P Moody's	Price Value	Yield	Price Value	Yield	\$	-100 +300	Dur Cvx	
742404AK2	Services					AAA	103.49		101.00		-2.4%	1.0	0.98	
RNCON 4.105 07/01/23	Service Company	1,000	4.105	07/01/23		Aa1	1,035	0.61	1,010	3.08	-25	-2.9	0.01	HTM
Services						AAA	103.49		101.00		-2.4%	1.0	0.98	
		1,000	4.105			Aa1	1,035	0.61	1,010	3.08	-25	-2.9	0.01	
Total						AAA	103.49		101.00		-2.4%	1.0	0.98	
		1,000	4.105			Aa1	1,035	0.61	1,010	3.08	-25	-2.9	0.01	

CD - CUSIP Detail

CUSIP	Security Description	Ticker	Par Value	Coupon	Step	Maturity	Book		Market		Gain/(Loss)	% Px Δ	Effective	ESG/Gr Intent
				Type Rate	Date Rate	Proj. Final	Price Value	Yield	Price Value	Yield	% \$	-100 +300	Dur Cvx	
24951TAU9	DEPTCM 3 1/2 07/01/24	DEPTCM	245	Fixed 3.500		10/22 07/01/24	100.00 245	3.55	100.39 246	2.00	0.4% 1	0.4 -3.9	0.59 -0.72	HTM
62384RAF3	MOAFCU 3 03/27/23	MOAFCU	249	Fixed 3.000		03/23 03/27/23	100.00 249	3.01	100.07 249	2.91	0.1% 0	0.7 -2.2	0.74 0.01	HTM
91435LAG2	UNIICC 3.05 05/15/23	UNIICC	240	Fixed 3.050		05/23 05/15/23	102.13 245	0.61	100.04 240	3.02	-2.0% -5	0.9 -2.6	0.87 0.01	HTM
44963KAA6	IHMISS 2.9 05/30/23	IHMISS	245	Fixed 2.900		05/23 05/30/23	100.00 245	2.90	99.90 245	3.01	-0.1% 0	0.9 -2.7	0.91 0.01	HTM
034577AK2	ANFCU 3.2 06/21/23	ANFCU	246	Fixed 3.200		06/23 06/21/23	102.56 252	0.56	100.00 246	3.20	-2.5% -6	1.0 -2.9	0.97 0.01	HTM
89841MAA5	TRUFIN 2.95 06/29/23	TRUFIN	245	Fixed 2.950		06/23 06/29/23	100.00 245	2.97	99.76 244	3.22	-0.2% -1	1.0 -2.9	0.99 0.01	HTM
549104TM9	LSAVBK 0.2 11/20/23	LSAVBK	248	Fixed 0.200		11/23 11/20/23	98.16 243	1.54	95.96 238	3.20	-2.2% -5	1.4 -4.1	1.40 0.02	HTM
05580AD68	BMW 0.65 09/17/24	BMW	245	Fixed 0.650		09/24 09/17/24	100.00 245	0.65	94.39 231	3.30	-5.6% -14	2.2 -6.2	2.16 0.06	HTM
87165FA20	SYF 0.65 09/17/24	SYF	245	Fixed 0.650		09/24 09/17/24	100.00 245	0.65	94.39 231	3.30	-5.6% -14	2.2 -6.2	2.16 0.06	HTM
70962LBA9	PENCRD 1 1/4 01/31/25	PENCRD	245	Fixed 1.250		01/25 01/31/25	100.00 245	1.26	94.70 232	3.42	-5.3% -13	2.5 -7.1	2.49 0.08	HTM
795451AK9	SALLMA 1.1 08/11/26	SALLMA	245	Fixed 1.100		08/26 08/11/26	100.00 245	1.10	90.51 222	3.60	-9.5% -23	4.0 -11.1	3.94 0.18	HTM
38149MZJ5	GS 1.05 09/08/26	GS	245	Fixed 1.050		09/26 09/08/26	100.00 245	1.05	90.15 221	3.61	-9.8% -24	4.1 -11.3	4.02 0.18	HTM
856285XL0	SBIIN 1.15 09/28/26	SBIIN	245	Fixed 1.150		09/26 09/28/26	100.00 245	1.15	90.42 222	3.61	-9.6% -23	4.2 -11.4	4.06 0.19	HTM
NCD			3,188	1.895			100.22 3,195	1.61	96.20 3,067	3.17	-4.0% -128	1.9 -5.6	1.90 0.00	
Total			3,188	1.895			100.22 3,195	1.61	96.20 3,067	3.17	-4.0% -128	1.9 -5.6	1.90 0.00	

Other - CUSIP Detail

CUSIP	Ticker	Par Value	Coupon	Step	Maturity	Book		Market		Gain/(Loss)	% Px Δ	Effective	ESG/Gr Intent
			Type Rate	Date Rate	Proj. Final	Price Value	Yield	Price Value	Yield	\$	-100 +300	Dur Cvx	
			Fixed		07/22	100.00		100.00		0.0%	0.1	0.08	
TOACASH1		25,355	1.474		07/30/22	25,355	1.48	25,355	1.48	0	-0.2	0.00	AFS
Cash & Other		25,355	1.474			100.00		100.00		0.0%	0.1	0.08	
						25,355	1.48	25,355	1.48	0	-0.2	0.00	
Total		25,355	1.474			100.00		100.00		0.0%	0.1	0.08	
						25,355	1.48	25,355	1.48	0	-0.2	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	61 99.68 1.53	6.55% 0.69 1.53	44 97.99 2.28	4.74% 1.38 2.28	23 95.85 2.61	2.45% 2.12 2.61	0 93.56 2.47	0.00% 3.07 2.61	-23 91.24 2.61	-2.47% 4.05 2.61	-46 88.98 2.61	-4.89% 5.04 2.61	-68 86.77 2.61	-7.25% 6.03 2.61
3133EM3E0 FFCB 0.61 05/23/25	1,000 0.61 05/23/2025	65 99.77 1.56	7.02% 0.76 1.56	48 98.02 2.56	5.14% 1.40 2.56	25 95.73 2.81	2.68% 2.19 2.81	0 93.23 2.72	0.00% 3.07 2.90	-25 90.69 2.90	-2.72% 4.05 2.90	-50 88.20 2.90	-5.39% 5.04 2.90	-74 85.78 2.90	-7.99% 6.03 2.90
3133EMXQ0 FFCB 0.94 04/28/26	1,000 0.94 04/28/2026	77 99.94 1.08	8.36% 1.00 1.08	59 98.08 3.33	6.35% 1.53 3.33	31 95.35 3.83	3.38% 2.22 3.83	0 92.22 3.47	0.00% 3.11 3.83	-32 88.99 3.83	-3.50% 4.07 3.83	-64 85.81 3.83	-6.95% 5.06 3.83	-95 82.74 3.83	-10.28% 6.06 3.83
3133EFUJ4 FFCB 2.15 12/29/22	3,000 2.15 12/29/2022	46 101.42 0.50	1.52% -0.70 0.50	30 100.91 0.50	1.01% 0.32 0.50	15 100.40 0.50	0.50% 1.33 0.50	0 99.90 0.50	0.00% 2.35 0.50	-15 99.40 0.50	-0.50% 3.38 0.50	-30 98.90 0.50	-1.00% 4.40 0.50	-45 98.41 0.50	-1.49% 5.43 0.50
3130AP2G9 FHLB 0 3/4 12/30/25	1,000 0.75 12/30/2025	75 99.76 1.50	8.10% 0.91 1.50	56 97.86 3.00	6.04% 1.48 3.00	29 95.23 3.50	3.18% 2.17 3.50	0 92.29 3.24	0.00% 3.09 3.50	-30 89.29 3.50	-3.25% 4.06 3.50	-59 86.35 3.50	-6.44% 5.05 3.50	-88 83.50 3.50	-9.53% 6.05 3.50
3130AMMW9 FHLB 0 7/8 06/10/26	1,500 0.88 06/10/2026	112 100.05 0.19	8.08% 0.60 0.19	89 98.54 0.94	6.44% 2.52 0.94	49 95.86 3.94	3.55% 2.47 3.94	0 92.57 3.68	0.00% 3.39 3.94	-51 89.18 3.94	-3.66% 4.37 3.94	-100 85.89 3.94	-7.21% 5.37 3.94	-147 82.74 3.94	-10.62% 6.37 3.94
3130AN5K2 FHLB 0.3 07/20/26	1,500 0.30 07/20/2026	102 100.09 0.06	7.26% -1.24 0.06	101 100.03 0.06	7.20% -0.24 0.06	56 97.02 4.06	3.97% 2.26 4.06	0 93.31 3.87	0.00% 3.26 4.06	-53 89.77 4.06	-3.79% 4.25 4.06	-104 86.39 4.06	-7.42% 5.25 4.06	-153 83.15 4.06	-10.90% 6.25 4.06
3130AJZJ1 FHLB 0.32 08/25/23	2,667 0.32 08/25/2023	82 100.14 0.02	3.15% -6.68 0.02	58 99.27 0.73	2.26% 1.32 0.73	30 98.19 1.07	1.15% 2.04 1.07	0 97.08 1.15	0.00% 2.92 1.15	-30 95.96 1.15	-1.15% 3.94 1.15	-59 94.86 1.15	-2.28% 4.96 1.15	-88 93.78 1.15	-3.40% 5.99 1.15
3130AMMJ8 FHLB 0.4 06/09/26	1,000 0.40 06/09/2026	74 99.99 0.94	7.97% 0.41 0.94	58 98.39 0.94	6.24% 2.13 0.94	32 95.83 3.94	3.48% 2.34 3.94	0 92.61 3.64	0.00% 3.24 3.94	-34 89.22 3.94	-3.66% 4.22 3.94	-67 85.92 3.94	-7.23% 5.22 3.94	-99 82.75 3.94	-10.65% 6.21 3.94
3130AND72 FHLB 0.43 04/29/24	1,000 0.43 04/29/2024	46 100.04 0.08	4.80% -0.02 0.08	33 98.76 1.58	3.46% 1.22 1.58	17 97.16 1.83	1.78% 2.02 1.83	0 95.45 1.79	0.00% 3.00 1.83	-17 93.75 1.83	-1.79% 4.01 1.83	-34 92.07 1.83	-3.54% 5.02 1.83	-50 90.43 1.83	-5.27% 6.03 1.83
3130APAF2 FHLB 0.52 10/07/24	1,000 0.52 10/07/2024	54 99.90 0.52	5.68% 0.72 0.52	39 98.44 2.02	4.14% 1.30 2.02	20 96.55 2.27	2.14% 2.08 2.27	0 94.52 2.16	0.00% 3.03 2.27	-20 92.49 2.27	-2.16% 4.02 2.27	-40 90.48 2.27	-4.27% 5.01 2.27	-60 88.53 2.27	-6.34% 6.00 2.27
3130AMJX1 FHLB 0.65 12/09/24	1,500 0.65 12/09/2024	83 99.92 0.61	5.85% 0.78 0.61	61 98.50 2.03	4.34% 1.41 2.03	32 96.54 2.44	2.26% 2.11 2.44	0 94.40 2.29	0.00% 3.05 2.44	-33 92.23 2.44	-2.30% 4.02 2.44	-65 90.10 2.44	-4.56% 5.01 2.44	-96 88.02 2.44	-6.76% 6.00 2.44

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
3130AQFK4	1,000	39	4.04%	29	2.95%	15	1.54%	0	0.00%	-15	-1.54%	-30	-3.06%	-44	-4.55%
FHLB 0.76 01/19/24	0.76	100.58	-0.29	99.53	1.07	98.17	1.96	96.67	2.97	95.18	3.99	93.72	5.02	92.28	6.04
	01/19/2024		0.55		1.55		1.55		1.55		1.55		1.55		1.55
3130AMDE9	1,500	106	7.63%	81	5.83%	44	3.16%	0	0.00%	-47	-3.39%	-95	-6.81%	-141	-10.15%
FHLB 1 05/12/26	1.00	99.91	1.14	98.25	1.76	95.77	2.61	92.83	3.36	89.69	4.29	86.51	5.26	83.41	6.26
	05/12/2026		0.62		2.37		3.37		3.31		3.87		3.87		3.87
3130AP6D2	1,000	83	9.07%	64	6.94%	34	3.72%	0	0.00%	-35	-3.86%	-70	-7.65%	-103	-11.29%
FHLB 1 09/30/26	1.00	99.93	1.09	97.98	1.56	95.03	2.23	91.62	3.12	88.08	4.08	84.61	5.07	81.27	6.06
	09/30/2026		0.75		3.75		4.25		3.82		4.25		4.25		4.25
3130AQPR8	1,000	54	5.74%	46	4.86%	27	2.89%	0	0.00%	-34	-3.61%	-71	-7.50%	-108	-11.37%
FHLB 1.3 02/18/27	1.30	100.30	-0.91	99.46	1.79	97.59	2.82	94.85	3.33	91.43	4.17	87.74	5.11	84.07	6.10
	02/18/2027		0.13		1.13		1.63		3.28		4.63		4.63		4.63
3130AQJ87	1,000	72	7.70%	60	6.48%	34	3.62%	0	0.00%	-37	-3.94%	-73	-7.89%	-109	-11.71%
FHLB 1.6 01/19/27	1.60	100.15	-1.31	99.02	1.89	96.36	2.50	92.99	3.27	89.33	4.20	85.65	5.18	82.10	6.17
	01/19/2027		0.05		3.55		4.30		3.82		4.55		4.55		4.55
3130ARCD1	1,000	27	2.77%	24	2.46%	16	1.65%	0	0.00%	-23	-2.33%	-52	-5.25%	-84	-8.58%
FHLB 2 03/29/27	2.00	100.80	-1.21	100.49	0.01	99.69	2.41	98.08	3.33	95.79	4.15	92.92	4.99	89.66	5.85
	03/29/2027		0.25		0.25		0.75		1.99		2.25		3.25		4.00
3130ARGS4	1,000	31	3.10%	22	2.26%	13	1.30%	0	0.00%	-18	-1.84%	-42	-4.24%	-71	-7.16%
FHLB 2 04/14/27	2.00	101.80	-0.28	100.98	0.76	100.03	1.97	98.74	3.28	96.93	4.23	94.56	5.12	91.67	6.00
	04/14/2027		0.79		0.79		0.79		1.55		1.79		2.79		3.79
3130ADRG9	4,500	95	2.12%	63	1.41%	32	0.70%	0	0.00%	-31	-0.69%	-62	-1.38%	-93	-2.06%
FHLB 2 3/4 03/10/23	2.75	102.23	-0.45	101.52	0.56	100.81	1.57	100.11	2.59	99.41	3.61	98.73	4.63	98.04	5.65
	03/10/2023		0.69		0.69		0.69		0.69		0.69		0.69		0.69
3130ASG52	1,000	39	3.94%	29	2.88%	17	1.67%	0	0.00%	-24	-2.43%	-56	-5.61%	-92	-9.22%
FHLB 4.1 06/30/27	4.10	103.70	0.39	102.64	1.44	101.43	2.64	99.76	4.18	97.34	4.76	94.17	5.45	90.56	6.33
	06/30/2027		1.00		1.00		1.00		2.02		3.25		4.50		5.00
3134GWUG9	2,000	146	7.92%	107	5.78%	56	3.01%	0	0.00%	-56	-3.04%	-111	-6.02%	-164	-8.89%
FHLMC 0.57 09/24/25	0.57	99.64	0.75	97.66	1.37	95.10	2.15	92.33	3.08	89.52	4.06	86.77	5.06	84.11	6.05
	09/24/2025		1.98		2.98		3.23		3.04		3.23		3.23		3.23
3134GXQR8	1,000	14	1.46%	14	1.38%	12	1.19%	0	0.00%	-16	-1.66%	-36	-3.66%	-58	-5.86%
FHLMC 2 1/2 04/28/25	2.50	100.31	-1.44	100.23	-0.44	100.04	2.00	98.87	3.66	97.22	4.51	95.25	5.38	93.07	6.18
	04/28/2025		0.08		0.08		0.08		1.44		1.33		2.08		2.33
3134GXQM9	1,000	11	1.16%	11	1.09%	9	0.95%	0	0.00%	-12	-1.19%	-24	-2.45%	-37	-3.71%
FHLMC 2.4 10/25/23	2.40	100.29	-1.74	100.22	-0.75	100.08	1.24	99.14	3.37	97.96	4.00	96.72	5.00	95.47	6.02
	10/25/2023		0.07		0.07		0.07		1.11		0.90		1.32		1.32

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
3136G4V59	1,500	107	7.69%	78	5.63%	41	2.93%	0	0.00%	-41	-2.97%	-82	-5.87%	-121	-8.69%
FNMA 0 5/8 08/27/25	0.63	99.70	0.81	97.79	1.40	95.29	2.18	92.58	3.11	89.83	4.09	87.14	5.08	84.54	6.08
	08/27/2025		1.66		2.91		3.16		2.96		3.16		3.16		3.16
3135G05R0	3,000	89	3.06%	64	2.19%	32	1.11%	0	0.00%	-32	-1.11%	-64	-2.20%	-96	-3.28%
FNMA 0.3 08/10/23	0.30	100.14	-0.91	99.29	1.13	98.24	1.91	97.16	2.91	96.09	3.93	95.02	4.96	93.97	5.99
	08/10/2023		0.11		0.86		1.11		1.11		1.11		1.11		1.11
3136G4N74	1,500	108	7.80%	78	5.65%	41	2.93%	0	0.00%	-41	-2.96%	-81	-5.85%	-120	-8.66%
FNMA 0.56 08/21/25	0.56	99.64	0.75	97.65	1.39	95.14	2.17	92.43	3.11	89.69	4.09	87.02	5.08	84.43	6.08
	08/21/2025		1.89		2.89		3.14		2.96		3.14		3.14		3.14
3136G4A45	1,500	102	7.29%	75	5.38%	39	2.82%	0	0.00%	-40	-2.87%	-79	-5.68%	-117	-8.41%
FNMA 0.71 07/22/25	0.71	99.84	0.84	98.06	1.48	95.67	2.18	93.05	3.11	90.38	4.08	87.77	5.08	85.23	6.07
	07/22/2025		1.31		2.56		3.06		2.85		3.06		3.06		3.06
912828R28	1,000	25	2.55%	17	1.69%	8	0.84%	0	0.00%	-8	-0.83%	-16	-1.65%	-24	-2.47%
T 1 5/8 04/30/23	1.63	101.49	-0.16	100.64	0.85	99.80	1.87	98.97	2.88	98.15	3.90	97.33	4.93	96.53	5.95
	04/30/2023		0.83		0.83		0.83		0.83		0.83		0.83		0.83
912828XT2	1,000	57	5.82%	38	3.83%	19	1.89%	0	0.00%	-18	-1.85%	-36	-3.66%	-53	-5.42%
T 2 05/31/24	2.00	103.97	-0.07	102.02	0.94	100.11	1.94	98.25	2.94	96.43	3.95	94.66	4.95	92.92	5.96
	05/31/2024		1.92		1.92		1.92		1.87		1.92		1.92		1.92
Treasury/Agency	43,667	2,083	4.98%	1,576	3.77%	848	2.03%	0	0.00%	-893	-2.14%	-1,799	-4.30%	-2,698	-6.45%
	1.24	100.58	-0.44	99.42	1.08	97.75	2.04	95.81	3.04	93.77	4.00	91.69	4.99	89.63	5.98
			0.74		1.52		2.06		2.09		2.32		2.42		2.50
052403GX4	1,875	5	0.27%	3	0.18%	2	0.09%	0	0.00%	-2	-0.09%	-3	-0.18%	-5	-0.27%
AUSTIN TEX CMNTY	5.00	100.53	-1.09	100.44	-0.06	100.34	0.97	100.25	2.01	100.16	3.06	100.07	4.10	99.98	5.16
	08/01/2022		0.09		0.09		0.09		0.09		0.09		0.09		0.09
067167YR1	500	55	10.72%	36	7.00%	18	3.43%	0	0.00%	-17	-3.30%	-33	-6.46%	-49	-9.51%
BARBERS HILL TEX INDPT	4.00	113.38	0.29	109.57	1.29	105.92	2.29	102.40	3.29	99.03	4.29	95.78	5.29	92.67	6.29
	02/15/2026		3.63		3.63		3.63		3.31		3.63		3.63		3.63
084244HX3	1,010	43	4.38%	28	2.90%	14	1.44%	0	0.00%	-14	-1.41%	-27	-2.80%	-41	-4.17%
BERKELEY CNTY W VA	0.89	101.16	0.07	99.72	1.08	98.31	2.10	96.92	3.12	95.55	4.15	94.20	5.17	92.88	6.20
	12/01/2023		1.42		1.42		1.42		1.42		1.42		1.42		1.42
088632CT9	1,525	141	9.96%	92	6.52%	45	3.20%	0	0.00%	-43	-3.08%	-85	-6.05%	-126	-8.92%
BI-STATE DEV AGY MO ILL	1.34	101.75	0.80	98.57	1.80	95.49	2.80	92.54	3.80	89.68	4.81	86.93	5.81	84.28	6.81
	10/01/2025		3.25		3.25		3.25		3.13		3.25		3.25		3.25
150461M57	2,360	218	9.37%	143	6.13%	70	3.01%	0	0.00%	-68	-2.91%	-133	-5.71%	-196	-8.42%
CEDAR PARK TEX	2.95	107.76	0.45	104.57	1.45	101.50	2.45	98.53	3.45	95.66	4.45	92.90	5.45	90.23	6.45
	08/15/2025		3.13		3.13		3.13		2.93		3.13		3.13		3.13

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
207580AN1	124	1	1.15%	1	0.77%	0	0.38%	0	0.00%	0	-0.38%	-1	-0.76%	-1	-1.13%
CONNECTICUT GREEN BK	0.35	100.46	-0.86	100.07	0.16	99.69	1.18	99.31	2.21	98.93	3.24	98.56	4.27	98.19	5.30
	11/15/2022		0.38		0.38		0.38		0.38		0.38		0.38		0.38
207580AR2	200	19	10.37%	13	6.78%	6	3.32%	0	0.00%	-6	-3.20%	-12	-6.28%	-17	-9.25%
CONNECTICUT GREEN BK	1.20	102.38	0.49	99.05	1.49	95.84	2.49	92.76	3.49	89.79	4.49	86.93	5.49	84.18	6.50
	11/15/2025		3.38		3.38		3.38		3.26		3.38		3.38		3.38
207580AP6	300	12	4.25%	8	2.81%	4	1.39%	0	0.00%	-4	-1.37%	-8	-2.72%	-12	-4.05%
CONNECTICUT GREEN BK	0.55	100.74	0.02	99.34	1.03	97.97	2.05	96.63	3.07	95.30	4.10	94.00	5.12	92.72	6.15
	11/15/2023		1.38		1.38		1.38		1.38		1.38		1.38		1.38
207580AQ4	275	19	7.23%	12	4.75%	6	2.34%	0	0.00%	-6	-2.27%	-12	-4.48%	-17	-6.63%
CONNECTICUT GREEN BK	0.85	101.31	0.30	98.96	1.29	96.69	2.29	94.47	3.29	92.33	4.28	90.24	5.28	88.21	6.27
	11/15/2024		2.38		2.38		2.38		2.31		2.38		2.38		2.38
20772GE61	1,205	65	5.14%	43	3.40%	21	1.68%	0	0.00%	-21	-1.65%	-41	-3.27%	-61	-4.85%
CONNECTICUT ST	5.73	109.48	0.17	107.66	1.19	105.87	2.21	104.12	3.23	102.41	4.25	100.72	5.28	99.07	6.31
	03/15/2024		1.71		1.71		1.71		1.64		1.71		1.71		1.71
20772KJX8	235	21	9.09%	13	5.95%	7	2.92%	0	0.00%	-6	-2.83%	-13	-5.56%	-19	-8.20%
CONNECTICUT ST	2.10	105.16	0.37	102.14	1.37	99.22	2.37	96.40	3.37	93.68	4.37	91.04	5.37	88.50	6.37
	07/01/2025		3.00		3.00		3.00		2.84		3.00		3.00		3.00
20772KEU9	1,000	37	3.69%	25	2.44%	12	1.21%	0	0.00%	-12	-1.19%	-24	-2.37%	-36	-3.53%
CONNECTICUT ST	3.62	104.42	-0.04	103.16	0.98	101.92	2.00	100.70	3.02	99.50	4.05	98.31	5.07	97.15	6.10
	09/15/2023		1.21		1.21		1.21		1.19		1.21		1.21		1.21
20775C6C3	300	21	7.15%	14	4.70%	7	2.32%	0	0.00%	-7	-2.25%	-13	-4.44%	-19	-6.56%
CONNECTICUT ST HSG	2.10	103.88	0.45	101.50	1.45	99.19	2.45	96.95	3.45	94.77	4.44	92.65	5.44	90.59	6.43
	11/15/2024		2.38		2.38		2.38		2.28		2.38		2.38		2.38
235308D75	2,750	261	9.25%	171	6.06%	84	2.98%	0	0.00%	-81	-2.87%	-159	-5.65%	-234	-8.33%
DALLAS TEX INDPT SCH	4.00	111.90	0.18	108.62	1.18	105.47	2.18	102.42	3.18	99.48	4.18	96.64	5.18	93.89	6.18
	08/15/2025		3.13		3.13		3.13		2.88		3.13		3.13		3.13
23542JQP3	1,350	126	10.01%	82	6.55%	40	3.21%	0	0.00%	-39	-3.10%	-76	-6.08%	-112	-8.96%
DALLAS TEX WTRWKS &	1.01	102.24	0.31	99.02	1.32	95.92	2.32	92.94	3.32	90.06	4.31	87.28	5.31	84.61	6.31
	10/01/2025		3.25		3.25		3.25		3.15		3.25		3.25		3.25
345102PG6	700	62	9.49%	40	6.22%	20	3.05%	0	0.00%	-19	-2.95%	-38	-5.79%	-56	-8.54%
FOOTHILL-DE ANZA CALIF	0.91	101.92	0.28	98.87	1.28	95.93	2.28	93.09	3.28	90.34	4.28	87.70	5.28	85.14	6.28
	08/01/2025		3.09		3.09		3.09		2.99		3.09		3.09		3.09
365820HB8	250	9	3.56%	6	2.53%	3	1.39%	0	0.00%	-4	-1.70%	-9	-3.66%	-14	-5.73%
GARFIELD HEIGHTS OHIO	3.10	103.23	-0.26	102.20	0.79	101.06	1.97	99.68	3.32	97.98	4.03	96.03	4.83	93.97	5.77
	12/15/2024		0.96		0.96		0.96		1.54		1.54		2.46		2.46

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
419791YT9	1,500	167	10.42%	109	6.81%	54	3.34%	0	0.00%	-52	-3.21%	-101	-6.30%	-149	-9.27%
HAWAII ST	5.33	118.17	0.24	114.30	1.24	110.58	2.24	107.01	3.24	103.58	4.24	100.27	5.24	97.10	6.24
	02/01/2026		3.59		3.59		3.59	3.21	3.59		3.59		3.59		3.59
427908EF1	250	14	5.88%	9	3.88%	5	1.92%	0	0.00%	-4	-1.87%	-9	-3.70%	-13	-5.48%
HERNANDO CNTY FLA	0.59	100.76	0.19	98.85	1.20	96.98	2.20	95.16	3.21	93.38	4.21	91.64	5.22	89.95	6.23
	06/01/2024		1.92		1.92		1.92	1.89	1.92		1.92		1.92		1.92
427908EE4	250	7	2.83%	5	1.87%	2	0.93%	0	0.00%	-2	-0.92%	-4	-1.83%	-7	-2.73%
HERNANDO CNTY FLA	0.37	100.42	-0.09	99.48	0.93	98.56	1.95	97.66	2.97	96.76	3.99	95.87	5.02	94.99	6.05
	06/01/2023		0.92		0.92		0.92	0.92	0.92		0.92		0.92		0.92
46256QLX2	1,000	8	0.78%	5	0.52%	3	0.26%	0	0.00%	-3	-0.26%	-5	-0.51%	-8	-0.77%
IOWA ST BRD REGENTS	0.20	100.39	-1.33	100.13	-0.31	99.87	0.71	99.61	1.73	99.36	2.76	99.10	3.79	98.85	4.82
	10/01/2022		0.25		0.25		0.25	0.26	0.25		0.25		0.25		0.25
46873TAD5	1,925	53	2.73%	38	1.95%	21	1.09%	0	0.00%	-31	-1.62%	-75	-3.86%	-127	-6.58%
JACKSON TENN ENERGY	3.40	103.27	-0.92	102.48	0.10	101.63	1.22	100.53	2.68	98.90	3.79	96.65	4.44	93.92	5.20
	04/01/2026		0.75		0.75		0.75	1.31	0.75		3.00		3.50		3.75
473142QV2	260	5	2.05%	3	1.36%	2	0.68%	0	0.00%	-2	-0.67%	-3	-1.33%	-5	-1.99%
JEFFERSON CNTY MO	0.45	100.38	-0.11	99.70	0.90	99.03	1.92	98.36	2.94	97.70	3.96	97.05	4.98	96.40	6.01
	03/01/2023		0.67		0.67		0.67	0.67	0.67		0.67		0.67		0.67
473142QY6	300	31	11.29%	20	7.37%	10	3.61%	0	0.00%	-10	-3.46%	-19	-6.79%	-28	-9.98%
JEFFERSON CNTY MO	1.20	102.31	0.56	98.70	1.56	95.25	2.56	91.93	3.57	88.75	4.57	85.69	5.57	82.75	6.57
	03/01/2026		3.67		3.67		3.67	3.52	3.67		3.67		3.67		3.67
473142QX8	280	21	8.14%	14	5.34%	7	2.63%	0	0.00%	-7	-2.55%	-13	-5.01%	-19	-7.40%
JEFFERSON CNTY MO	0.95	101.33	0.45	98.70	1.45	96.16	2.44	93.70	3.44	91.32	4.44	89.00	5.43	86.76	6.42
	03/01/2025		2.67		2.67		2.67	2.58	2.67		2.67		2.67		2.67
473142QW0	200	10	5.17%	7	3.41%	3	1.69%	0	0.00%	-3	-1.66%	-6	-3.28%	-9	-4.88%
JEFFERSON CNTY MO	0.65	100.71	0.22	99.03	1.24	97.38	2.26	95.76	3.28	94.17	4.31	92.61	5.33	91.08	6.36
	03/01/2024		1.67		1.67		1.67	1.67	1.67		1.67		1.67		1.67
485106UX4	1,000	107	11.50%	70	7.51%	34	3.68%	0	0.00%	-33	-3.53%	-64	-6.91%	-95	-10.15%
KANSAS CITY MO SPL	1.48	103.91	0.42	100.18	1.42	96.61	2.42	93.19	3.42	89.90	4.42	86.75	5.42	83.72	6.42
	04/01/2026		3.75		3.75		3.75	3.59	3.75		3.75		3.75		3.75
56042RJ29	250	7	3.08%	5	2.04%	2	1.01%	0	0.00%	-2	-1.00%	-5	-1.99%	-7	-2.97%
MAINE HEALTH & HIGHER	0.51	99.83	0.68	98.82	1.70	97.83	2.72	96.85	3.74	95.88	4.77	94.92	5.80	93.97	6.83
	07/01/2023		1.00		1.00		1.00	1.00	1.00		1.00		1.00		1.00
56042RJ37	250	14	6.10%	9	4.02%	5	1.98%	0	0.00%	-5	-1.93%	-9	-3.82%	-13	-5.66%
MAINE HEALTH & HIGHER	0.71	99.56	0.93	97.60	1.94	95.69	2.94	93.83	3.95	92.01	4.95	90.24	5.95	88.52	6.95
	07/01/2024		2.00		2.00		2.00	1.95	2.00		2.00		2.00		2.00

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
56042RJ52	200	22	12.32%	14	8.03%	7	3.93%	0	0.00%	-7	-3.76%	-13	-7.35%	-19	-10.79%
MAINE HEALTH & HIGHER	1.30	100.99	1.05	97.13	2.05	93.44	3.06	89.91	4.06	86.53	5.06	83.30	6.07	80.21	7.07
	07/01/2026		4.00		4.00		4.00	3.81	4.00		4.00		4.00		4.00
86666PAE8	500	56	12.23%	36	7.97%	18	3.90%	0	0.00%	-17	-3.73%	-33	-7.30%	-49	-10.72%
MARICOPA COUNTY SUN	1.71	102.17	1.15	98.29	2.15	94.58	3.16	91.03	4.16	87.64	5.17	84.39	6.17	81.28	7.17
	07/01/2026		4.00		4.00		4.00	3.77	4.00		4.00		4.00		4.00
86666PAC2	600	35	6.09%	23	4.01%	11	1.98%	0	0.00%	-11	-1.93%	-22	-3.81%	-32	-5.65%
MARICOPA COUNTY SUN	1.10	100.59	0.80	98.62	1.80	96.70	2.81	94.82	3.81	92.99	4.81	91.21	5.81	89.47	6.81
	07/01/2024		2.00		2.00		2.00	1.94	2.00		2.00		2.00		2.00
57419TDX6	265	21	8.03%	13	5.27%	7	2.59%	0	0.00%	-6	-2.51%	-13	-4.95%	-19	-7.31%
MARYLAND ST CMNTY	2.20	104.41	0.53	101.74	1.53	99.15	2.53	96.65	3.52	94.22	4.52	91.86	5.52	89.58	6.51
	03/01/2025		2.67		2.67		2.67	2.53	2.67		2.67		2.67		2.67
57604TAB2	1,000	89	8.54%	59	5.59%	29	2.75%	0	0.00%	-28	-2.66%	-55	-5.24%	-81	-7.73%
MASSACHUSETTS ST	5.20	113.65	0.49	110.57	1.49	107.60	2.49	104.72	3.49	101.93	4.49	99.23	5.49	96.63	6.49
	06/01/2025		2.92		2.92		2.92	2.69	2.92		2.92		2.92		2.92
61945DAZ4	250	26	11.19%	17	7.31%	8	3.58%	0	0.00%	-8	-3.44%	-16	-6.74%	-23	-9.91%
MOSAIC DIST CMNTY DEV	1.71	103.07	0.86	99.47	1.86	96.02	2.86	92.70	3.86	89.51	4.87	86.45	5.87	83.52	6.87
	03/01/2026		3.67		3.67		3.67	3.49	3.67		3.67		3.67		3.67
64763FQE2	1,000	5	0.53%	4	0.36%	2	0.18%	0	0.00%	-2	-0.18%	-4	-0.35%	-5	-0.53%
NEW ORLEANS LA	4.44	100.95	-1.13	100.77	-0.10	100.59	0.94	100.41	1.97	100.24	3.02	100.06	4.06	99.88	5.11
	09/01/2026		0.17		0.17		0.17	0.17	0.17		0.17		0.17		0.17
64763FTY5	360	16	4.30%	11	2.85%	5	1.41%	0	0.00%	-5	-1.39%	-10	-2.75%	-15	-4.10%
NEW ORLEANS LA	5.00	107.57	-0.31	106.06	0.70	104.58	1.72	103.13	2.74	101.70	3.76	100.29	4.78	98.90	5.81
	12/01/2023		1.42		1.42		1.42	1.39	1.42		1.42		1.42		1.42
64966H4M9	5,560	220	3.87%	145	2.55%	72	1.26%	0	0.00%	-70	-1.23%	-139	-2.44%	-206	-3.62%
NEW YORK N Y	5.05	106.43	0.04	105.08	1.04	103.76	2.05	102.47	3.05	101.21	4.06	99.97	5.07	98.76	6.07
	10/01/2024		1.28		1.28		1.28	1.23	1.28		1.28		1.28		1.28
64972C3F8	1,670	17	1.04%	12	0.69%	6	0.35%	0	0.00%	-6	-0.34%	-11	-0.68%	-17	-1.02%
NEW YORK N Y CITY HSG	3.26	101.38	-0.84	101.03	0.19	100.68	1.21	100.34	2.24	99.99	3.27	99.65	4.31	99.31	5.34
	11/01/2022		0.34		0.34		0.34	0.34	0.34		0.34		0.34		0.34
64971M5K4	520	53	9.74%	35	6.37%	17	3.13%	0	0.00%	-16	-3.01%	-32	-5.92%	-48	-8.72%
NEW YORK N Y CITY	5.08	115.15	0.49	111.61	1.49	108.21	2.49	104.93	3.50	101.76	4.50	98.71	5.50	95.78	6.50
	11/01/2025		3.34		3.34		3.34	3.05	3.34		3.34		3.34		3.34
64971WDP2	700	37	5.32%	26	3.65%	13	1.92%	0	0.00%	-16	-2.24%	-34	-4.81%	-53	-7.61%
NEW YORK N Y CITY	3.78	105.73	0.16	104.06	1.19	102.32	2.28	100.40	3.60	98.15	4.40	95.57	5.18	92.75	6.06
	02/01/2026		1.59		1.59		1.59	2.03	2.25		3.25		3.50		3.59

Shocked CUSIP Analysis

		-300		-200		-100		Base		+100		+200		+300	
CUSIP	Par Value	\$ 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
650009S20	400	41	10.58%	27	6.92%	13	3.39%	0	0.00%	-13	-3.26%	-25	-6.40%	-37	-9.42%
NEW YORK ST TWY AUTH	2.41	107.57	0.23	104.00	1.23	100.57	2.23	97.28	3.23	94.10	4.23	91.05	5.23	88.12	6.23
	01/01/2026		3.50		3.50		3.50	3.28	3.50		3.50		3.50		3.50
6817126Z3	750	81	11.72%	53	7.65%	26	3.74%	0	0.00%	-25	-3.59%	-48	-7.03%	-71	-10.33%
OMAHA NEB	0.98	102.51	0.32	98.77	1.32	95.19	2.32	91.76	3.31	88.46	4.31	85.30	5.31	82.28	6.31
	04/15/2026		3.79		3.79		3.79	3.66	3.79		3.79		3.79		3.79
68189TBA3	615	33	5.11%	21	3.36%	11	1.66%	0	0.00%	-10	-1.62%	-20	-3.19%	-30	-4.73%
OMAHA NEB SPL OBLIG	6.40	109.35	0.88	107.54	1.89	105.77	2.90	104.04	3.92	102.36	4.93	100.72	5.94	99.12	6.96
	02/01/2026		1.71		1.71		1.71	1.60	1.71		1.71		1.71		1.71
70914PME9	1,475	99	6.53%	65	4.29%	32	2.11%	0	0.00%	-31	-2.05%	-61	-4.03%	-90	-5.96%
PENNSYLVANIA	4.65	109.47	0.30	107.16	1.31	104.92	2.32	102.75	3.32	100.65	4.33	98.61	5.34	96.63	6.35
	02/15/2026		2.19		2.19		2.19	2.04	2.19		2.19		2.19		2.19
721305CS7	385	6	1.67%	4	1.11%	2	0.55%	0	0.00%	-2	-0.55%	-4	-1.09%	-6	-1.63%
PIKE TWP IND MET SCH	1.85	100.95	0.10	100.39	1.12	99.84	2.14	99.30	3.17	98.75	4.20	98.21	5.24	97.68	6.27
	01/15/2023		0.54		0.54		0.54	0.54	0.54		0.54		0.54		0.54
73358W4V3	1,000	30	3.07%	20	2.04%	10	1.01%	0	0.00%	-10	-1.00%	-19	-1.99%	-29	-2.96%
PORT AUTH N Y & N J	1.09	101.17	-0.08	100.15	0.93	99.15	1.95	98.15	2.97	97.17	3.99	96.20	5.01	95.25	6.04
	07/01/2023		1.00		1.00		1.00	1.00	1.00		1.00		1.00		1.00
79770GJA5	455	27	6.33%	18	4.17%	9	2.06%	0	0.00%	-9	-2.00%	-17	-3.96%	-25	-5.86%
SAN FRANCISCO CALIF	1.29	101.32	0.65	99.25	1.65	97.24	2.65	95.28	3.65	93.37	4.66	91.51	5.66	89.70	6.66
	08/01/2024		2.09		2.09		2.09	2.02	2.09		2.09		2.09		2.09
798111HF0	750	96	13.79%	62	8.97%	30	4.37%	0	0.00%	-29	-4.16%	-56	-8.13%	-83	-11.91%
SAN JOAQUIN HILLS CALIF	2.15	105.33	0.95	100.86	1.95	96.61	2.96	92.56	3.96	88.71	4.96	85.04	5.96	81.54	6.96
	01/15/2027		4.54		4.54		4.54	4.22	4.54		4.54		4.54		4.54
83754LAX5	1,000	112	12.03%	73	7.84%	36	3.84%	0	0.00%	-34	-3.67%	-67	-7.19%	-99	-10.56%
SOUTH DAKOTA EDL	1.50	104.71	0.29	100.80	1.29	97.05	2.29	93.47	3.28	90.03	4.28	86.74	5.28	83.59	6.28
	06/01/2026		3.92		3.92		3.92	3.75	3.92		3.92		3.92		3.92
882669BS2	1,000	47	4.92%	31	3.25%	16	1.61%	0	0.00%	-15	-1.58%	-30	-3.13%	-45	-4.66%
TEXAS PUBLIC FINANCE	0.50	101.10	-0.19	99.49	0.82	97.91	1.84	96.36	2.87	94.84	3.89	93.34	4.92	91.87	5.95
	02/01/2024		1.59		1.59		1.59	1.59	1.59		1.59		1.59		1.59
882669BR4	2,000	36	1.81%	24	1.20%	12	0.60%	0	0.00%	-12	-0.59%	-23	-1.18%	-35	-1.77%
TEXAS PUBLIC FINANCE	0.29	100.47	-0.51	99.87	0.51	99.27	1.54	98.68	2.57	98.10	3.60	97.52	4.63	96.94	5.67
	02/01/2023		0.59		0.59		0.59	0.60	0.59		0.59		0.59		0.59
882874KQ2	315	29	8.90%	19	5.83%	9	2.86%	0	0.00%	-9	-2.77%	-18	-5.44%	-26	-8.03%
TEXAS WOMANS UNIV	4.00	113.83	-0.71	110.63	0.55	107.53	1.81	104.54	3.07	101.64	4.33	98.84	5.59	96.14	6.85
	07/01/2025		3.00		3.00		3.00	2.76	3.00		3.00		3.00		3.00

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
894673TA0	275 1.16	28 102.93	11.17% 0.34	19 99.34	7.30% 1.35	9 95.90	3.57% 2.35	0 92.59	0.00% 3.35	-9 89.41	-3.43% 4.35	-17 86.36	-6.73% 5.35	-25 83.43	-9.90% 6.35
TREDYFFRIN-EASTTOWN	02/15/2026		3.63		3.63		3.63	3.49	3.63		3.63		3.63		3.63
91476PDR6	300 3.02	4 100.41	1.39% -1.87	4 100.32	1.30% -0.81	3 100.15	1.13% 1.23	0 99.03	0.00% 3.47	-6 97.12	-1.93% 4.14	-13 94.80	-4.27% 4.90	-20 92.32	-6.77% 5.85
UNIVERSITY OKLA REVS	07/01/2025		0.08		0.08		0.08	1.61	2.25		2.75		3.00		3.00
927781VU5	755 4.75	50 109.40	6.41% 0.39	33 107.14	4.22% 1.40	16 104.94	2.08% 2.40	0 102.80	0.00% 3.40	-16 100.72	-2.03% 4.40	-31 98.69	-4.00% 5.39	-46 96.71	-5.93% 6.39
VIRGINIA COLLEGE	09/01/2024		2.17		2.17		2.17	2.02	2.17		2.17		2.17		2.17
Municipal	47,524 3.01	2,877 105.20	6.11% 0.04	1,892 103.13	4.02% 1.04	936 101.12	1.99% 2.06	0 99.15	0.00% 3.10	-923 97.20	-1.96% 4.11	-1,834 95.29	-3.89% 5.10	-2,730 93.40	-5.79% 6.10
			2.03		2.03		2.03	1.95	2.06		2.17		2.19		2.21
742404AK2	1,000 4.11	31 104.08	3.05% 0.03	20 103.04	2.02% 1.05	10 102.01	1.00% 2.06	0 101.00	0.00% 3.08	-10 100.00	-0.99% 4.11	-20 99.01	-1.97% 5.13	-30 98.03	-2.94% 6.16
RNCON 4.105 07/01/23	07/01/2023		1.00		1.00		1.00	0.98	1.00		1.00		1.00		1.00
Corporate	1,000 4.11	31 104.08	3.05% 0.03	20 103.04	2.02% 1.05	10 102.01	1.00% 2.06	0 101.00	0.00% 3.08	-10 100.00	-0.99% 4.11	-20 99.01	-1.97% 5.13	-30 98.03	-2.94% 6.16
			1.00		1.00		1.00	0.98	1.00		1.00		1.00		1.00
034577AK2	246 3.20	7 102.98	2.98% 0.15	5 101.97	1.97% 1.16	2 100.98	0.98% 2.18	0 100.00	0.00% 3.20	-2 99.03	-0.97% 4.22	-5 98.08	-1.92% 5.25	-7 97.13	-2.87% 6.28
ANFCU 3.2 06/21/23	06/21/2023		0.98		0.98		0.98	0.97	0.98		0.98		0.98		0.98
05580AD68	245 0.65	16 100.76	6.76% 0.31	10 98.58	4.44% 1.31	5 96.45	2.19% 2.30	0 94.39	0.00% 3.30	-5 92.37	-2.13% 4.30	-10 90.42	-4.21% 5.30	-14 88.51	-6.22% 6.29
BMW 0.65 09/17/24	09/17/2024		2.21		2.21		2.21	2.16	2.21		2.21		2.21		2.21
24951TAU9	245 3.50	2 101.33	0.94% -1.81	2 101.07	0.68% -0.77	1 100.80	0.41% 0.31	0 100.39	0.00% 2.00	-2 99.49	-0.89% 3.96	-6 98.11	-2.27% 4.68	-10 96.49	-3.88% 5.42
DEPTCM 3 1/2 07/01/24	07/01/2024		0.25		0.25		0.25	0.59	0.25		1.25		1.75		2.00
38149MZJ5	245 1.05	29 101.85	12.98% 0.60	19 97.77	8.45% 1.60	9 93.87	4.13% 2.60	0 90.15	0.00% 3.61	-9 86.60	-3.94% 4.61	-17 83.20	-7.71% 5.61	-25 79.96	-11.31% 6.61
GS 1.05 09/08/26	09/08/2026		4.19		4.19		4.19	4.02	4.19		4.19		4.19		4.19
44963KAA6	245 2.90	7 102.69	2.79% -0.04	5 101.75	1.85% 0.98	2 100.82	0.92% 1.99	0 99.90	0.00% 3.01	-2 98.99	-0.91% 4.03	-4 98.09	-1.81% 5.05	-7 97.20	-2.70% 6.08
IHMISS 2.9 05/30/23	05/30/2023		0.92		0.92		0.92	0.91	0.92		0.92		0.92		0.92
549104TM9	248 0.20	10 100.09	4.30% 0.14	7 98.69	2.84% 1.15	3 97.31	1.41% 2.17	0 95.96	0.00% 3.20	-3 94.63	-1.39% 4.22	-7 93.32	-2.75% 5.25	-10 92.03	-4.09% 6.28
LSAVBK 0.2 11/20/23	11/20/2023		1.39		1.39		1.39	1.40	1.39		1.39		1.39		1.39

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
62384RAF3	249 3.00	6 102.32	2.24% -0.13	4 101.56	1.49% 0.88	2 100.81	0.74% 1.89	0 100.07	0.00% 2.91	-2 99.34	-0.73% 3.93	-4 98.61	-1.46% 4.95	-5 97.89	-2.18% 5.98
MOAFCU 3 03/27/23	03/27/2023		0.74		0.74		0.74		0.74		0.74		0.74		0.74
70962LBA9	245 1.25	18 102.12	7.83% 0.43	12 99.57	5.14% 1.43	6 97.10	2.53% 2.43	0 94.70	0.00% 3.42	-6 92.38	-2.45% 4.42	-11 90.13	-4.83% 5.42	-17 87.94	-7.14% 6.41
PENCRD 1 1/4 01/31/25	01/31/2025		2.58		2.58		2.58		2.49		2.58		2.58		2.58
795451AK9	245 1.10	28 102.03	12.73% 0.60	18 98.01	8.29% 1.60	9 94.17	4.05% 2.60	0 90.51	0.00% 3.60	-9 87.00	-3.87% 4.60	-17 83.66	-7.57% 5.60	-25 80.45	-11.11% 6.60
SALLMA 1.1 08/11/26	08/11/2026		4.11		4.11		4.11		3.94		4.11		4.11		4.11
856285XL0	245 1.15	29 102.29	13.13% 0.60	19 98.14	8.55% 1.61	9 94.19	4.17% 2.61	0 90.42	0.00% 3.61	-9 86.81	-3.98% 4.61	-17 83.37	-7.79% 5.61	-25 80.09	-11.42% 6.61
SBIIN 1.15 09/28/26	09/28/2026		4.24		4.24		4.24		4.06		4.24		4.24		4.24
87165FA20	245 0.65	16 100.76	6.76% 0.31	10 98.58	4.44% 1.31	5 96.45	2.19% 2.30	0 94.39	0.00% 3.30	-5 92.37	-2.13% 4.30	-10 90.42	-4.21% 5.30	-14 88.51	-6.22% 6.29
SYF 0.65 09/17/24	09/17/2024		2.21		2.21		2.21		2.16		2.21		2.21		2.21
89841MAA5	245 2.95	7 102.77	3.02% 0.17	5 101.75	2.00% 1.18	2 100.75	1.00% 2.20	0 99.76	0.00% 3.22	-2 98.77	-0.98% 4.24	-5 97.81	-1.95% 5.27	-7 96.85	-2.91% 6.30
TRUFIN 2.95 06/29/23	06/29/2023		1.00		1.00		1.00		0.99		1.00		1.00		1.00
91435LAG2	240 3.05	6 102.69	2.65% -0.03	4 101.79	1.76% 0.99	2 100.91	0.87% 2.00	0 100.04	0.00% 3.02	-2 99.17	-0.86% 4.04	-4 98.32	-1.72% 5.07	-6 97.47	-2.56% 6.09
UNIICC 3.05 05/15/23	05/15/2023		0.88		0.88		0.88		0.87		0.88		0.88		0.88
CD	3,188 1.89	181 101.90	5.92% 0.10	119 99.94	3.88% 1.10	59 98.05	1.92% 2.11	0 96.20	0.00% 3.17	-58 94.38	-1.89% 4.26	-116 92.58	-3.77% 5.24	-172 90.81	-5.61% 6.23
			1.98		1.98		1.98		1.90		2.05		2.09		2.11
TOACASH1	25,355 1.47	63 100.25	0.25% -1.52	42 100.17	0.17% -0.53	21 100.08	0.08% 0.47	0 100.00	0.00% 1.48	-21 99.92	-0.08% 2.49	-42 99.83	-0.17% 3.50	-63 99.75	-0.25% 4.52
CASH	07/30/2022		0.08		0.08		0.08		0.08		0.08		0.08		0.08
Other	25,355 1.47	63 100.25	0.25% -1.52	42 100.17	0.17% -0.53	21 100.08	0.08% 0.47	0 100.00	0.00% 1.48	-21 99.92	-0.08% 2.49	-42 99.83	-0.17% 3.50	-63 99.75	-0.25% 4.52
			0.08		0.08		0.08		0.08		0.08		0.08		0.08
Total	120,734 2.03 2	5,236 102.39	4.42% -0.45 1.14	3,650 101.08	3.08% 0.73 1.43	1,873 99.61	1.58% 1.72 1.62	0 98.06 1.59	0.00% 2.73 1.72	-1,905 96.48	-1.61% 3.72 1.81	-3,810 94.90	-3.22% 4.71 1.84	-5,693 93.34	-4.81% 5.70 1.85

Portfolio Changes

New Securities 5/2022-6/2022

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent
24951TAU9	CD	DEPTCM 3 1/2 07/01/24	07/01/2024	3.50	245,000	100.00	HTM
3130ASG52	Treasury/Agency	FHLB 4.1 06/30/27	06/30/2027	4.10	1,000,000	100.00	HTM
44963KAA6	CD	IHMISS 2.9 05/30/23	05/30/2023	2.90	245,000	100.00	HTM
62384RAF3	CD	MOAFCU 3 03/27/23	03/27/2023	3.00	249,000	100.00	HTM
89841MAA5	CD	TRUFIN 2.95 06/29/23	06/29/2023	2.95	245,000	100.00	HTM

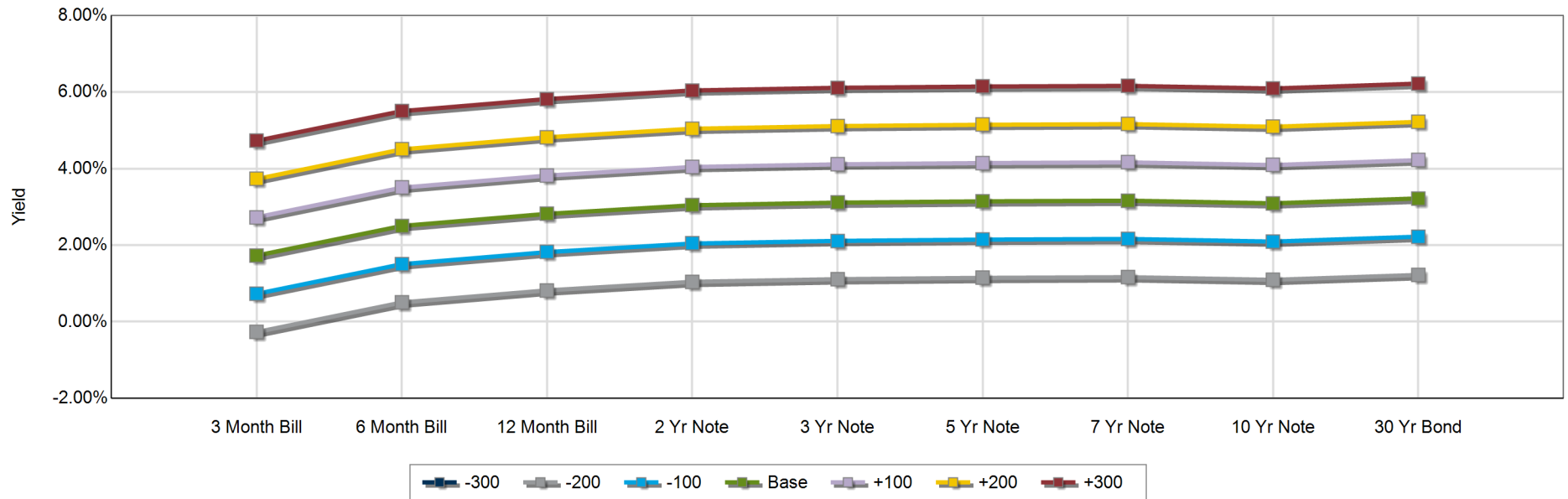
Securities Sold/Redeemed 5/2022-6/2022

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent	Redemption Type
TOACASH1	Other	CASH	07/30/2022	1.47	25,355,395	100.00	AFS	Partial Sale

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	2022-06-30	2022-06-30	2022-06-30	2022-06-30	2022-06-30	2022-06-30	2022-06-30

Yield Curve Scenarios



Report Assumptions

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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Portfolio Exceptions

Hld ID	Exception Description	CUSIP	Sector	Sub Sector	Indic Table	Security Description	Par Value	Book Price	Market Price
1	Expired/Matured	56042RH96	Municipal	Taxable REV	MUNI	MAINE HEALTH & HIGHER	200	100.000	100.000

Portfolio Exceptions Summary

Total Par From Customer	Total Par Excluded	Total Par In Analysis	% Par Excluded	Holding Count From Customer	Holding Count Excluded	Holding Count In Analysis	% Count Excluded
120,934	200	120,734	0.17 %	102	1	101	0.98 %