

Investment Portfolio Summary

Town of Addison



**For the Quarter
Ended March 31, 2023**

**For the Quarter Ended
March 31, 2023**

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.

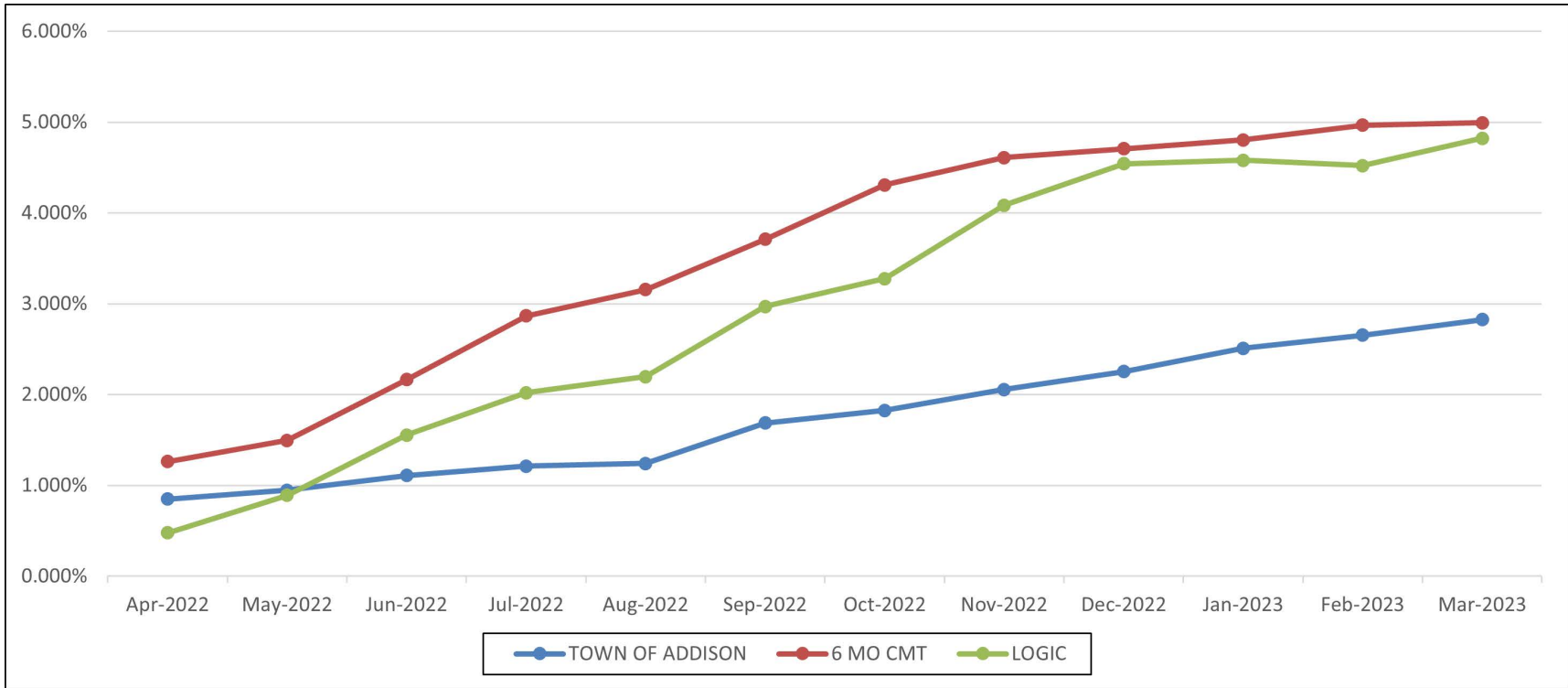
Officer Names and Titles:

Name: Steven Glickman, CPA

Title: Chief Financial Officer

Name: Amanda D. Turner, CPA

Title: Assistant Finance Director



TOWN OF ADDISON
Detail of Security Holdings
As of 3/31/2023

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	3/31/2023	LGIP	LOGIC		4/1/2023			18,355,267.88	100.00	18,355,267.88	18,355,267.88	1	0.13	5.022
	TEXPOOL	3/31/2023	LGIP	TexPool		4/1/2023			1,027,235.51	100.00	1,027,235.51	1,027,235.51	1	0.01	4.792
	TEXSTAR	3/31/2023	LGIP	TexSTAR		4/1/2023			25,999.54	100.00	25,999.54	25,999.54	1	0.00	4.821
	TXCLASS	3/31/2023	LGIP	Texas CLASS		4/1/2023			3,532,039.90	100.00	3,532,039.90	3,532,039.90	1	0.02	5.006
HTM	3130ASNH8	7/28/2022	AGCY CALL	FHLB	3.000	4/28/2023			1,000,000.00	100.00	1,000,000.00	1,000,000.00	28	0.20	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	999,858.49	30	0.21	1.800
HTM	46640QS93	11/9/2022	CP-DISC	JP Morgan CP	0.000	5/9/2023			2,000,000.00	97.586	1,951,722.22	1,989,891.82	39	0.54	4.920
HTM	91435LAG2	9/29/2021	CD	Greenstate Credit Union	3.050	5/15/2023			240,000.00	103.960	249,504.00	240,716.21	45	0.08	0.600
HTM	89233HSR6	9/12/2022	CP-DISC	Toyota Motor Credit	0.000	5/25/2023			1,000,000.00	97.450	974,496.67	994,573.79	55	0.38	3.695
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	60	0.10	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	62	0.11	0.365
HTM	46640QT68	9/9/2022	CP-DISC	JP Morgan CP	0.000	6/6/2023			1,000,000.00	97.175	971,750.00	993,082.89	67	0.47	3.876
HTM	034577AK2	9/21/2021	CD	ANECA Federal Credit Union	3.200	6/21/2023			246,000.00	104.600	257,316.00	247,436.57	82	0.14	0.552
HTM	3130ATCB1	9/28/2022	AGCY CALL	FHLB	3.625	6/28/2023			1,000,000.00	100.000	1,000,000.00	1,000,000.00	89	0.62	3.632
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	90	0.15	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	92	0.16	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	1,001,810.51	92	0.65	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	1,008,690.69	92	0.65	0.593
HTM	19424JUD6	1/11/2023	CP-DISC	Collateralized Commercial Paper V Co	0.000	7/13/2023			2,000,000.00	97.555	1,951,108.01	1,972,827.85	104	1.44	4.930
HTM	576004GV1	9/12/2022	MUNICIPAL	Commonwealth of MA	3.564	7/15/2023	Anytime	M-W Call	1,000,000.00	99.966	999,660.00	999,852.89	106	0.74	3.600
HTM	443728GD6	10/19/2022	MUNICIPAL	Hudson County NJ Imp Authority	3.875	8/4/2023			1,000,000.00	99.256	992,560.00	996,626.14	126	0.88	4.812
HTM	3135G05R0	8/13/2020	AGCY CALL	FNMA	0.300	8/10/2023	5/10/2023	Quarterly	3,000,000.00	99.806	2,994,180.00	2,999,302.70	132	2.77	0.365
HTM	46640QVE8	11/17/2022	CP-DISC	JP Morgan CP	0.000	8/14/2023			1,000,000.00	96.283	962,825.00	981,414.72	136	0.93	5.148
HTM	8923A1VF5	11/18/2022	CP-DISC	Toyota Credit de Puerto Rico	0.000	8/15/2023			1,000,000.00	96.170	961,700.00	980,712.47	137	0.94	5.310
HTM	8923A1VR9	11/29/2022	CP-DISC	Toyota Credit de Puerto Rico	0.000	8/25/2023			1,000,000.00	96.187	961,871.94	979,282.38	147	1.01	5.305
HTM	3130AJZJ1	8/31/2020	AGCY CALL	FHLB	0.320	8/25/2023	4/18/2023	Continuous	2,666,666.67	99.950	2,665,333.34	2,666,487.84	147	2.75	0.337
HTM	59447TXA6	9/16/2022	MUNICIPAL	Michigan St Fin Auth Rev	2.366	9/1/2023	4/7/2023	Continuous	1,000,000.00	98.385	983,850.00	992,975.12	154	1.07	4.101
HTM	20772KEU9	4/12/2022	MUNICIPAL	State of Connecticut	3.621	9/15/2023			1,000,000.00	102.265	1,022,650.00	1,007,282.69	168	1.19	2.000
HTM	53943SWF0	2/23/2023	CP-DISC	Lloyds Bank CP	0.000	9/15/2023			1,000,000.00	97.209	972,086.67	977,016.02	168	1.15	5.067
HTM	130162AF7	9/23/2022	CD	California CU	4.100	9/22/2023			245,000.00	100.000	245,000.00	245,000.00	175	0.30	4.100
HTM	3130ATDT1	9/29/2022	AGCY CALL	FHLB	4.020	9/29/2023			2,000,000.00	100.000	2,000,000.00	2,000,000.00	182	2.55	4.020
HTM	432275AF2	3/6/2023	MUNICIPAL	Hillsborough Ctny Aviation Authority	3.751	10/1/2023			250,000.00	99.029	247,572.50	247,867.04	184	0.32	5.501
HTM	8923A1XD8	1/18/2023	CP-DISC	Toyota Credit de Puerto Rico	0.000	10/13/2023			1,000,000.00	96.274	962,735.56	973,059.98	196	1.34	5.199
HTM	3134GXQM9	4/25/2022	AGCY CALL	FHLMC	2.400	10/25/2023	4/25/2023	Monthly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	208	1.46	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	229	0.48	0.550
HTM	549104TM9	3/8/2022	CD	Luana Savings Bank	0.200	11/20/2023			248,000.00	97.750	242,420.00	245,905.79	234	0.40	1.542
HTM	53948BYL7	2/24/2023	CP-DISC	Lloyds Bank CP	0.000	11/20/2023			1,000,000.00	96.185	961,846.11	966,813.49	234	1.58	5.309
HTM	084244HX3	5/17/2021	MUNICIPAL	Berkeley Cnty Rev	0.886	12/1/2023			1,010,000.00	101.200	1,022,120.00	1,013,179.31	245	1.74	0.410
HTM	64763FTY5	7/22/2021	MUNICIPAL	New Orleans GO	5.000	12/1/2023			360,000.00	110.237	396,853.20	370,433.98	245	0.64	0.620
HTM	64966JAP1	8/11/2022	MUNICIPAL	New York NY	5.687	12/1/2023	Anytime	M-W Call	1,000,000.00	102.761	1,027,610.00	1,014,123.74	245	1.74	3.500
HTM	8923A1Z12	3/6/2023	CP-DISC	Toyota Credit de Puerto Rico	0.000	12/1/2023			1,000,000.00	96.100	961,000.00	964,755.56	245	1.66	5.411
HTM	3130ATVJ3	11/7/2022	AGCY BULET	FHLB	5.000	12/6/2023			1,000,000.00	100.000	1,000,000.00	1,000,000.00	250	1.75	5.000
HTM	60636UJQ3	9/21/2022	MUNICIPAL	Missour St Environmental Impt	0.070	1/1/2024			1,000,000.00	95.822	958,220.00	975,354.97	276	1.89	4.092
HTM	53052LAG4	1/13/2023	CD	Farmers Insurance Group	4.900	1/16/2024			245,000.00	100.000	245,000.00	245,000.00	291	0.50	4.900
HTM	17783PAH4	1/18/2023	CD	City Federal Credit Union	4.900	1/18/2024			245,000.00	100.000	245,000.00	245,000.00	293	0.50	4.900
HTM	30960QAM9	1/18/2023	CD	Liberty Federal Credit Union	5.000	1/18/2024			245,000.00	100.000	245,000.00	245,000.00	293	0.50	5.000
HTM	3130AQFK4	1/19/2022	AGCY CALL	FHLB	0.760	1/19/2024			1,000,000.00	99.925	999,250.00	999,699.38	294	2.06	0.798
HTM	90307LAB0	1/25/2023	CD	Uncle CU	5.000	1/25/2024			245,000.00	100.000	245,000.00	245,000.00	300	0.51	5.000
HTM	84611JAB9	1/27/2023	CD	Space Age FCU	5.050	1/26/2024			245,000.00	100.000	245,000.00	245,000.00	301	0.52	5.050
HTM	052392CR6	1/27/2023	CD	Austin Telco FCU	5.000	1/26/2024			245,000.00	100.000	245,000.00	245,000.00	301	0.52	5.000
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	307	2.15	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	306	0.47	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	1,264,863.84	350	3.10	0.500
HTM	3130AV5J7	3/20/2023	AGCY CALL	FHLB	5.250	3/20/2024	9/20/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	355	2.49	5.620
HTM	64966H4M9	4/16/2021	MUNICIPAL	City of New York	5.047	10/1/2024	Anytime	Sink/M-W Call	3,794,649.71	111.074	4,214,869.22	3,965,593.92	371	10.30	0.559
HTM	3130AND72	7/29/2021	AGCY CALL	FHLB	0.430	4/29/2024	4/29/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	395	2.77	0.430
HTM	3134GY2N1	11/30/2022	AGCY CALL	FHLMC	5.170	5/28/2024	8/28/2023	One Time	1,000,000.00	100.000	1,000,000.00	1,000,000.00	424	2.97	5.170
HTM	912828XT2	4/13/2022	TREAS NOTE	U.S. Treasury	2.000	5/31/2024			1,000,000.00	99.131	991,312.56	995,199.54	427	2.98	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	428	0.75	0.589
HTM	3134GY5N8	12/20/2022	AGCY CALL	FHLMC		6/20/2024	6/20/2023	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	447	4.70	5.250
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	458	0.80	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	600,654.61	458	1.93	1.010
HTM	24951TAU9	6/29/2022	CD	Department of Commerce	3.500	7/1/2024	4/30/2023	Monthly	245,000.00	100.000	245,000.00	245,000.00	458	0.79	3.500
HTM	679087FD3	3/6/2023	MUNICIPAL	Oklahoma Capitol Improvement Authority	5.340	7/1/2024	Anytime	M-W Call	250,000.00	99.790	249,475.00	249,500.95	458	0.80	5.501

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	22551KAA0	7/22/2022	CD	Credit Union of Texas	3.200	7/22/2024			245,000.00	100.000	245,000.00	245,000.00	479	0.82	3.200
HTM	3130ASKS7	7/25/2022	AGCY CALL	FHLB	3.750	7/25/2024	4/25/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	482	3.38	3.750
HTM	79770GJA5	12/15/2021	MUNICIPAL	San Francisco & CA County Redevelopment	1.286	8/1/2024			455,000.00	100.583	457,652.65	456,349.60	489	1.56	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	798,825.95	520	2.91	0.620
HTM	68189TBA3	6/15/2021	MUNICIPAL	Omaha NE Spl Oblg	6.400	2/1/2026	Anytime	Sink	425,000.00	111.697	474,712.25	457,080.71	535	1.71	1.150
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	536	0.92	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	536	0.92	0.650
HTM	3130APAF2	10/7/2021	AGCY CALL	FHLB	0.520	10/7/2024	4/7/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	556	3.89	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	306,812.12	595	1.28	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	595	1.15	0.850
HTM	3130ATQD2	11/15/2022	AGCY CALL	FHLB	4.650	11/15/2024	11/15/2023	One Time	1,000,000.00	99.687	996,870.00	998,037.90	595	4.16	5.474
HTM	3135GACZ2	11/25/2022	AGCY CALL	FNMA	5.400	11/25/2024	5/23/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	605	4.24	5.400
HTM	3130AMJX1	6/9/2021	AGCY CALL	FHLB	0.650	12/9/2024	4/9/2023	Monthly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	619	6.50	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	256,336.65	625	1.12	1.582
HTM	04288LAA6	1/20/2023	CD	Arsenal Credit Union	5.100	1/21/2025			245,000.00	100.000	245,000.00	245,000.00	662	1.14	5.100
HTM	87868YAG8	1/19/2023	CD	Valley Strong CU	5.000	1/21/2025			245,000.00	100.000	245,000.00	245,000.00	662	1.14	5.000
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	672	1.15	1.250
HTM	3133EMZ70	9/22/2021	AGCY CALL	FFCB	0.480	2/10/2025	4/18/2023	Continuous	1,000,000.00	99.900	999,000.00	999,448.83	682	4.77	0.510
HTM	70914PME9	6/9/2021	MUNICIPAL	Penn St GO	4.650	2/15/2026	Anytime	Sink/M-W Call	1,135,000.00	110.848	1,258,124.80	1,219,580.53	699	5.97	0.700
HTM	57419TDX6	5/19/2021	MUNICIPAL	Maryland Community Dev	2.198	3/1/2025			265,000.00	105.260	278,939.00	272,100.74	701	1.34	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	701	1.37	0.950
HTM	91334AAL7	3/21/2023	CD	United Heritage CU	5.150	3/21/2025			245,000.00	100.000	245,000.00	245,000.00	721	1.24	5.150
HTM	3134GYND0	3/28/2023	AGCY CALL	FHLMC	5.500	3/28/2025	9/28/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	728	5.10	6.238
HTM	3134GXQR8	4/28/2022	AGCY CALL	FHLMC	2.500	4/28/2025	4/28/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	759	5.32	3.435
HTM	3133EM3E0	9/22/2021	AGCY CALL	FFCB	0.610	5/23/2025	4/18/2023	Continuous	1,000,000.00	99.990	999,900.00	999,941.63	784	5.49	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	1,091,958.88	793	6.06	0.900
HTM	91476PDR6	7/1/2021	MUNICIPAL	University Okla	3.023	7/1/2025	4/7/2023	Continuous	300,000.00	102.425	307,275.00	304,156.93	823	1.75	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	339,391.12	823	1.96	0.530
HTM	20772KJX8	4/22/2021	MUNICIPAL	State of Connecticut	2.098	7/1/2025	Anytime	M-W Call	235,000.00	105.254	247,346.90	241,668.89	823	1.39	0.820
HTM	920133AL9	1/18/2023	CD	Technology Credit Union	5.100	7/18/2025	7/18/2023	Monthly	245,000.00	100.000	245,000.00	245,000.00	840	1.44	5.100
HTM	3136G4A45	7/22/2020	AGCY CALL	FNMA	0.710	7/22/2025	4/22/2023	Quarterly	1,500,000.00	99.995	1,499,925.00	1,499,965.10	844	8.87	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	703,111.77	854	4.21	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	2,962,853.56	868	15.13	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	2,488,551.38	868	18.01	0.630
HTM	3136G4N74	8/21/2020	AGCY CALL	FNMA	0.560	8/21/2025	5/21/2023	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	874	9.18	0.560
HTM	3136G4V59	8/27/2020	AGCY CALL	FNMA	0.625	8/27/2025	5/27/2023	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	880	9.25	0.625
HTM	3134GWU99	9/24/2020	AGCY CALL	FHLMC	0.570	9/24/2025	6/24/2023	Quarterly	2,000,000.00	100.000	2,000,000.00	2,000,000.00	908	12.72	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	1,538,270.07	915	9.86	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	1,359,561.89	915	8.71	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	574,129.94	946	3.80	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	960	1.34	1.200
HTM	3130AP2G9	9/30/2021	AGCY CALL	FHLB	0.750	12/30/2025	6/30/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1005	7.04	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	414,086.35	1007	2.92	1.100
HTM	68607LXQ5	11/17/2022	MUNICIPAL	Oregon St	5.892	6/1/2027	Anytime	Sink/M-W Call	1,000,000.00	103.735	1,037,350.00	1,033,153.21	1016	7.35	4.600
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	1,682,957.93	1038	12.24	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	737,133.53	1038	5.36	1.839
HTM	894673TA0	5/6/2021	MUNICIPAL	Tredyffrin/Easttown School	1.159	2/15/2026			275,000.00	100.900	277,475.00	276,496.84	1052	2.04	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	543,788.42	1052	4.01	0.900
HTM	3134GYJB9	2/27/2023	AGCY CALL	FHLMC	5.300	2/27/2026	11/27/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1064	7.45	5.300
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	1066	2.24	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	254,364.02	1066	1.90	1.100
HTM	3134GYK76	3/13/2023	AGCY CALL	FHLMC	5.625	3/13/2026	9/13/2023	Quarterly	2,000,000.00	100.000	2,000,000.00	2,000,000.00	1078	15.10	5.625
HTM	89789AAH0	3/22/2023	CD	Truliant FCU	5.150	3/23/2026			245,000.00	100.000	245,000.00	245,000.00	1088	1.87	5.150
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	1,011,915.55	1097	7.77	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	1,985,530.38	1097	15.26	2.307
HTM	6817126Z3	5/21/2021	MUNICIPAL	Omaha GO	0.983	4/15/2026			750,000.00	100.396	752,970.00	751,852.18	1111	5.85	0.900
HTM	3133EMXQ0	4/28/2021	AGCY CALL	FFCB	0.940	4/28/2026	4/18/2023	Continuous	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1124	7.87	0.940
HTM	3130AMDE9	5/12/2021	AGCY CALL	FHLB	0.500	5/12/2026	5/12/2023	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1128	11.96	1.191
HTM	8375LAX5	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	1,005,548.66	1158	8.16	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	1166	8.17	1.053
HTM	3130AMMW9	6/10/2021	AGCY CALL	FHLB	0.500	6/10/2026	6/10/2023	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1167	12.26	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	201,616.36	1188	1.68	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	502,608.97	1188	4.18	1.541
HTM	3130AN5K2	7/20/2021	AGCY CALL	FHLB	0.300	7/20/2026			1,500,000.00	100.000	1,500,000.00	1,500,000.00	1207	12.68	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	1229	2.11	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	1257	2.16	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	1277	2.19	1.150
HTM	3130AP6D2	9/30/2021	AGCY CALL	FHLB	1.000	9/30/2026	6/30/2023	Quarterly	1,000,000.00						

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	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	755,519.80	1386	7.33	1.950
HTM	3130AQJ87	1/19/2022	AGCY CALL	FHLB	1.600	1/19/2027	4/19/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1390	9.74	1.600
HTM	3130AQPR8	2/18/2022	AGCY CALL	FHLB	1.300	2/18/2027	5/18/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1420	9.95	2.064
HTM	3130ARCD1	3/29/2022	AGCY CALL	FHLB	2.000	3/29/2027	6/29/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1459	10.22	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	1475	10.33	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	1552	10.87	4.100
HTM	3130AT6R3	9/30/2022	AGCY CALL	FHLB	2.000	9/30/2027	6/30/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1644	11.51	6.253
HTM	3130ATLG0	10/27/2022	AGCY CALL	FHLB	4.000	10/27/2027	4/27/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1671	11.70	7.457
HTM	77535MAM5	1/20/2023	CD	Rogue CU	5.100	1/20/2028			245,000.00	100.000	245,000.00	245,000.00	1756	3.01	5.100
HTM	92891CDA7	3/10/2023	CD	VyStar CU	5.200	3/10/2028			245,000.00	100.000	245,000.00	245,000.00	1806	3.10	5.200
HTM	3130AUZ98	3/13/2023	AGCY CALL	FHLB	6.000	3/13/2028	4/13/2023	Monthly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1809	12.67	6.000
									141,635,859.21	101.609	143,915,006.72	142,777,097.11		542.89	2.826

TOWN OF ADDISON
Change in Value
From 12/31/2022 to 03/31/2023

CUSIP	Security Type	Security Description	CPN	Maturity	12/31/2022			3/31/2023		
					Book Value	Market Value	YTM	Book Value	Market Value	YTM
LOGIC	LGIP	LOGIC	0.000%	10/1/2022	12,743,665.00	12,743,665.00	4.542%	18,355,267.88	18,355,267.88	5.022%
TEXPOOL	LGIP	TexPool	0.000%	10/1/2022	1,016,046.52	1,016,046.52	4.177%	1,027,235.51	1,027,235.51	4.792%
TEXSTAR	LGIP	TexSTAR	0.000%	10/1/2022	1,015,348.89	1,015,348.89	4.203%	25,999.54	25,999.54	4.821%
TXCLASS	LGIP	Texas CLASS	0.000%	10/1/2022	3,491,094.07	3,491,094.07	4.521%	3,532,039.90	3,532,039.90	5.006%
721305CS7	MUNICIPAL	Pike TWP Metro School Dist	1.850%	1/15/2023	384,949.83	384,680.45	2.150%	-	-	0.000%
882669BR4	MUNICIPAL	TX Pub Fin Auth	0.286%	2/1/2023	2,000,000.00	1,993,200.00	0.286%	-	-	0.000%
52908EPM9	MUNICIPAL	Lexington-Fayette Urban Cnty	5.500%	2/1/2023	500,702.58	500,210.00	3.650%	-	-	0.000%
473142QV2	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.450%	3/1/2023	260,000.00	258,312.60	0.450%	-	-	0.000%
3130ADRG9	AGCY BULET	FHLB	2.750%	3/10/2023	4,516,180.90	4,487,238.00	0.837%	-	-	0.000%
62384RAF3	CD	Mountain America CU	3.000%	3/27/2023	249,000.00	248,337.91	3.000%	-	-	0.000%
3130ASNH8	AGCY CALL	FHLB	3.000%	4/28/2023	1,000,000.00	996,060.00	3.000%	1,000,000.00	998,748.00	3.000%
912828R28	TREAS NOTE	U.S. Treasury	1.625%	4/30/2023	999,422.95	990,703.00	1.800%	999,858.49	997,704.00	1.800%
46640QS93	CP-DISC	JP Morgan CP	0.000%	5/9/2023	1,965,616.14	1,965,772.00	4.920%	1,989,891.82	1,989,398.00	4.920%
91435LAG2	CD	Greenstate Credit Union	3.050%	5/15/2023	242,183.64	238,979.28	0.600%	240,716.21	239,439.84	0.600%
89233HSR6	CP-DISC	Toyota Motor Credit	0.000%	5/25/2023	985,443.44	980,521.00	3.695%	994,573.79	992,396.00	3.695%
44963KAA6	CD	IH Mississippi Valley CU	2.900%	5/30/2023	245,000.00	243,609.14	2.900%	245,000.00	244,123.15	2.900%
427908EE4	MUNICIPAL	County of Hernando	0.365%	6/1/2023	250,000.00	245,880.00	0.365%	250,000.00	248,245.00	0.365%
46640QT68	CP-DISC	JP Morgan CP	0.000%	6/6/2023	983,521.34	978,889.00	3.876%	993,082.89	990,832.00	3.876%
034577AK2	CD	ANECA Federal Credit Union	3.200%	6/21/2023	249,061.85	244,771.72	0.552%	247,436.57	244,972.46	0.552%
3130ATCB1	AGCY CALL	FHLB	3.625%	6/28/2023	1,000,000.00	999,193.00	3.632%	1,000,000.00	997,230.00	3.632%
89841MAA5	CD	TruStone Financial CU	2.950%	6/29/2023	245,000.00	243,399.17	2.950%	245,000.00	243,750.50	2.950%
56042RJ29	MUNICIPAL	Maine Health Tax	0.509%	7/1/2023	250,000.00	244,817.50	0.509%	250,000.00	247,302.50	0.509%
73358W4V3	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	1.086%	7/1/2023	1,003,632.83	982,240.00	0.356%	1,001,810.51	990,350.00	0.356%
742404AK2	MUNICIPAL	Princeton Theological	0.593%	7/1/2023	1,017,449.14	991,438.00	0.593%	1,008,690.69	994,852.00	0.593%
19424JUD6	CP-DISC	Collateralized Commercial Paper V C	0.000%	7/13/2023	-	-	0.000%	1,972,827.85	1,969,954.00	4.930%
576004GV1	MUNICIPAL	Commonwealth of MA	3.564%	7/15/2023	999,764.75	993,550.00	3.600%	999,852.89	996,680.00	3.600%
443728GD6	MUNICIPAL	Hudson County NJ Imp Authority	3.875%	8/4/2023	994,342.58	994,570.00	4.812%	996,626.14	995,630.00	4.812%
3135G05R0	AGCY CALL	FNMA	0.300%	8/10/2023	2,998,814.18	2,922,498.00	0.365%	2,999,302.70	2,948,868.00	0.365%
46640QVE8	CP-DISC	JP Morgan CP	0.000%	8/14/2023	968,891.41	968,415.00	5.148%	981,414.72	980,824.00	5.148%
8923A1VF5	CP-DISC	Toyota Credit de Puerto Rico	0.000%	8/15/2023	967,807.79	968,314.00	5.310%	980,712.47	980,310.00	5.310%
3130AJZJ1	AGCY CALL	FHLB	0.320%	8/25/2023	2,666,375.67	2,590,626.67	0.337%	2,666,487.84	2,616,306.67	0.337%
8923A1VR9	CP-DISC	Toyota Credit de Puerto Rico	0.000%	8/25/2023	966,408.87	966,845.00	5.305%	979,282.38	978,811.00	5.305%
59447TXA6	MUNICIPAL	Michigan St Fin Auth Rev	2.366%	9/1/2023	988,738.65	983,460.00	4.101%	992,975.12	989,710.00	4.101%
20772KEU9	MUNICIPAL	State of Connecticut	3.621%	9/15/2023	1,011,285.42	995,150.00	2.000%	1,007,282.69	994,380.00	2.000%
53943SWF0	CP-DISC	Lloyds Bank CP	0.000%	9/15/2023	-	-	0.000%	977,016.02	975,369.00	5.067%
130162AF7	CD	California CU	4.100%	9/22/2023	245,000.00	244,144.95	4.100%	245,000.00	243,796.32	4.100%
3130ATDT1	AGCY CALL	FHLB	4.020%	9/29/2023	2,000,000.00	1,995,086.00	4.020%	2,000,000.00	1,990,918.00	4.020%
432275AF2	MUNICIPAL	Hillsborough Ctny Aviation Authority	3.751%	10/1/2023	-	-	0.000%	247,867.04	248,300.00	5.501%
8923A1XD8	CP-DISC	Toyota Credit de Puerto Rico	0.000%	10/13/2023	-	-	0.000%	973,059.98	971,427.00	5.199%
3134GXQM9	AGCY CALL	FHLMC	2.400%	10/25/2023	1,000,000.00	978,662.00	2.400%	1,000,000.00	986,515.00	2.400%
207580AP6	MUNICIPAL	CT Green Bank Rev Bonds	0.550%	11/15/2023	300,000.00	289,641.00	0.550%	300,000.00	292,014.00	0.550%
549104TM9	CD	Luana Savings Bank	0.200%	11/20/2023	245,083.67	238,572.78	1.542%	245,905.79	240,453.86	1.542%
53948BYL7	CP-DISC	Lloyds Bank CP	0.000%	11/20/2023	-	-	0.000%	966,813.49	966,369.00	5.309%
084244HX3	MUNICIPAL	Berkeley Cnty Rev	0.886%	12/1/2023	1,014,377.14	976,781.10	0.410%	1,013,179.31	983,558.20	0.410%
64763FTY5	MUNICIPAL	New Orleans GO	5.000%	12/1/2023	374,355.75	360,792.00	0.620%	370,433.98	359,798.40	0.620%
64966JAP1	MUNICIPAL	New York NY	5.687%	12/1/2023	1,019,436.64	1,008,380.00	3.500%	1,014,123.74	1,003,900.00	3.500%
8923A1Z12	CP-DISC	Toyota Credit de Puerto Rico	0.000%	12/1/2023	-	-	0.000%	964,755.56	963,467.00	5.411%
3130ATVJ3	AGCY BULET	FHLB	5.000%	12/6/2023	1,000,000.00	1,000,514.00	5.000%	1,000,000.00	1,001,528.00	5.000%
60636UJQ3	MUNICIPAL	Missour St Environmental Impt	0.704%	1/1/2024	967,192.83	960,480.00	4.092%	975,354.97	968,830.00	4.092%

CUSIP	Security Type	Security Description	CPN	Maturity	Book Value	Market Value	YTM	Book Value	Market Value	YTM
53052LAG4	CD	Farmers Insurance Group	4.900%	1/16/2024	-	-	0.000%	245,000.00	244,541.85	4.900%
17783PAH4	CD	City Federal Credit Union	4.900%	1/18/2024	-	-	0.000%	245,000.00	244,539.40	4.900%
30960QAM9	CD	Liberty Federal Credit Union	5.000%	1/18/2024	-	-	0.000%	245,000.00	244,730.99	5.000%
3130AQFK4	AGCY CALL	FHLB	0.760%	1/19/2024	999,605.41	955,926.00	0.798%	999,699.38	970,077.00	0.798%
90307LAB0	CD	Uncle CU	5.000%	1/25/2024	-	-	0.000%	245,000.00	244,730.75	5.000%
84611JAB9	CD	Space Age FCU	5.050%	1/26/2024	-	-	0.000%	245,000.00	244,828.50	5.050%
052392CR6	CD	Austin Telco FCU	5.000%	1/26/2024	-	-	0.000%	245,000.00	244,731.24	5.000%
882669BS2	MUNICIPAL	TX Pub Fin Auth	0.503%	2/1/2024	1,000,000.00	955,100.00	0.503%	1,000,000.00	964,820.00	0.503%
473142QW0	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.650%	3/1/2024	200,000.00	191,176.00	0.650%	200,000.00	192,526.00	0.650%
20772GE61	MUNICIPAL	State of Connecticut	5.730%	3/15/2024	1,280,531.35	1,219,701.00	0.500%	1,264,863.84	1,215,724.50	0.500%
3130AV5J7	AGCY CALL	FHLB	5.250%	3/20/2024	-	-	0.000%	1,000,000.00	1,001,512.00	5.620%
3130AND72	AGCY CALL	FHLB	0.430%	4/29/2024	1,000,000.00	941,839.00	0.430%	1,000,000.00	954,571.00	0.430%
3134GY2N1	AGCY CALL	FHLMC	5.170%	5/28/2024	1,000,000.00	1,003,642.00	5.170%	1,000,000.00	998,631.00	5.170%
912828XT2	TREAS NOTE	U.S. Treasury	2.000%	5/31/2024	994,182.69	963,828.00	2.420%	995,199.54	971,719.00	2.420%
427908EF1	MUNICIPAL	County of Hernando	0.589%	6/1/2024	250,000.00	236,640.00	0.589%	250,000.00	238,355.00	0.589%
3134GY5N8	AGCY CALL	FHLMC	5.250%	6/20/2024	1,500,000.00	1,504,315.50	5.250%	1,500,000.00	1,496,928.00	5.250%
56042RJ37	MUNICIPAL	Maine Health Tax	0.711%	7/1/2024	250,000.00	235,067.50	0.711%	250,000.00	237,937.50	0.711%
86666PAC2	MUNICIPAL	Sun City Fire District AZ Maricopa Cn	1.010%	7/1/2024	600,786.24	568,710.00	1.010%	600,654.61	572,574.00	1.010%
24951TAU9	CD	Department of Commerce	3.500%	7/1/2024	245,000.00	241,024.63	3.500%	245,000.00	240,347.21	3.500%
679087FD3	MUNICIPAL	Oklahoma Capitol Improvement Auth	5.340%	7/1/2024	-	-	0.000%	249,500.95	250,420.00	5.501%
22551KAA0	CD	Credit Union of Texas	3.200%	7/22/2024	245,000.00	239,818.50	3.200%	245,000.00	239,625.53	3.200%
3130ASKS7	AGCY CALL	FHLB	3.750%	7/25/2024	1,000,000.00	980,512.00	3.750%	1,000,000.00	986,468.00	3.750%
79770GJA5	MUNICIPAL	San Francisco & CA County Redevel	1.060%	8/1/2024	456,602.66	427,950.25	1.060%	456,349.60	432,987.10	1.060%
927781VU5	MUNICIPAL	Virginia ST Clg Bldg Auth Rev	4.750%	9/1/2024	806,545.40	748,967.55	0.620%	798,825.95	753,784.45	0.620%
05580AD68	CD	BMW Bank of North America	0.650%	9/17/2024	245,000.00	229,183.05	0.650%	245,000.00	229,935.93	0.650%
87165FA20	CD	Synchrony Bank	0.650%	9/17/2024	245,000.00	229,183.05	0.650%	245,000.00	229,935.93	0.650%
64966H4M9	MUNICIPAL	City of New York	5.047%	10/1/2024	4,007,888.58	3,786,794.79	0.559%	3,965,593.92	3,800,076.06	0.559%
3130APAF2	AGCY CALL	FHLB	0.520%	10/7/2024	1,000,000.00	927,471.00	0.520%	1,000,000.00	942,156.00	0.520%
20775C6C3	MUNICIPAL	Connecticut St Housing Auth	2.097%	11/15/2024	307,859.03	283,665.00	0.684%	306,812.12	286,560.00	0.684%
207580AQ4	MUNICIPAL	CT Green Bank Rev Bonds	0.850%	11/15/2024	275,000.00	255,719.75	0.850%	275,000.00	258,192.00	0.850%
3130ATQD2	AGCY CALL	FHLB	4.650%	11/15/2024	997,256.97	995,277.00	5.474%	998,037.90	997,153.00	5.474%
3135GACZ2	AGCY CALL	FNMA	5.400%	11/25/2024	1,000,000.00	1,001,609.00	5.400%	1,000,000.00	998,303.00	5.400%
3130AMJX1	AGCY CALL	FHLB	0.650%	12/9/2024	1,500,000.00	1,386,328.50	0.650%	1,500,000.00	1,410,096.00	0.650%
365820HB8	MUNICIPAL	Garfield Heights GO	3.100%	12/15/2024	257,257.90	241,770.00	1.582%	256,336.65	242,917.50	1.582%
04288LAA6	CD	Arsenal Credit Union	5.100%	1/21/2025	-	-	0.000%	245,000.00	245,295.47	5.100%
87868YAG8	CD	Valley Strong CU	5.000%	1/21/2025	-	-	0.000%	245,000.00	245,082.32	5.000%
70962LBA9	CD	Pentagon Federal Credit Union	1.250%	1/31/2025	245,000.00	228,714.12	1.250%	245,000.00	229,036.05	1.250%
3133EMZ70	AGCY CALL	FFCB	0.480%	2/10/2025	999,375.00	916,408.00	0.510%	999,448.83	928,812.00	0.510%
57419TDX6	MUNICIPAL	Maryland Community Dev	2.198%	3/1/2025	273,022.40	249,669.75	0.784%	272,100.74	252,068.00	0.784%
473142QX8	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.950%	3/1/2025	280,000.00	258,358.80	0.950%	280,000.00	261,282.00	0.950%
91334AAL7	CD	United Heritage CU	5.150%	3/21/2025	-	-	0.000%	245,000.00	245,898.91	5.150%
3134GYND0	AGCY CALL	FHLMC	5.500%	3/28/2025	-	-	0.000%	1,000,000.00	1,002,134.00	6.238%
3134GXQR8	AGCY CALL	FHLMC	2.500%	4/28/2025	1,000,000.00	974,464.00	3.435%	1,000,000.00	977,606.00	3.435%
3133EM3E0	AGCY CALL	FFCB	0.610%	5/23/2025	999,934.79	910,526.00	0.613%	999,941.63	926,553.00	0.613%
57604TAB2	MUNICIPAL	State of Mass Transportation	5.203%	6/1/2025	1,102,493.66	1,004,220.00	0.900%	1,091,958.88	1,012,940.00	0.900%
882874KQ2	MUNICIPAL	Texas Woman's University	4.000%	7/1/2025	342,089.04	323,816.85	0.530%	339,391.12	324,292.50	0.530%
20772KJX8	MUNICIPAL	State of Connecticut	2.098%	7/1/2025	242,405.04	221,033.95	0.820%	241,668.89	223,383.95	0.820%
91476PDR6	MUNICIPAL	University Okla	3.023%	7/1/2025	304,610.35	287,745.00	2.383%	304,156.93	291,969.00	2.383%
920133AL9	CD	Technology Credit Union	5.100%	7/18/2025	-	-	0.000%	245,000.00	245,082.32	5.100%
3136G4A45	AGCY CALL	FNMA	0.710%	7/22/2025	1,499,961.35	1,362,135.00	0.711%	1,499,965.10	1,387,824.00	0.711%
345102PG6	MUNICIPAL	Foothill-De Anza Community	0.906%	8/1/2025	703,443.58	638,351.00	0.713%	703,111.77	646,128.00	0.713%
235308D75	MUNICIPAL	Dallas ISD	4.000%	8/15/2025	2,985,142.57	2,710,592.50	0.700%	2,962,853.56	2,726,350.00	0.700%
150461M57	MUNICIPAL	City of Cedar Park, TX	2.950%	8/15/2025	2,502,022.77	2,266,260.80	0.630%	2,488,551.38	2,285,188.00	0.630%
3136G4N74	AGCY CALL	FNMA	0.560%	8/21/2025	1,500,000.00	1,356,139.50	0.560%	1,500,000.00	1,379,743.50	0.560%

CUSIP	Security Type	Security Description	CPN	Maturity	Book Value	Market Value	YTM	Book Value	Market Value	YTM
3136G4V59	AGCY CALL	FNMA	0.625%	8/27/2025	1,500,000.00	1,354,803.00	0.625%	1,500,000.00	1,381,215.00	0.625%
3134GWUG9	AGCY CALL	FHLMC	0.570%	9/24/2025	2,000,000.00	1,793,112.00	0.570%	2,000,000.00	1,827,658.00	0.570%
088632CT9	MUNICIPAL	Bi-State Development Agency	1.344%	10/1/2025	1,539,584.68	1,397,738.75	0.990%	1,538,270.07	1,413,415.75	0.990%
23542JQP3	MUNICIPAL	City of Dallas Waterwork	1.007%	10/1/2025	1,360,512.17	1,227,001.50	0.720%	1,359,561.89	1,245,375.00	0.720%
64971M5K4	MUNICIPAL	NYC Transit Fin Authority	5.075%	11/1/2025	579,315.25	523,983.20	0.978%	574,129.94	525,226.00	0.978%
207580AR2	MUNICIPAL	CT Green Bank Rev Bonds	1.200%	11/15/2025	200,000.00	180,420.00	1.200%	200,000.00	183,414.00	1.200%
3130AP2G9	AGCY CALL	FHLB	0.750%	12/30/2025	1,000,000.00	896,018.00	0.750%	1,000,000.00	913,288.00	0.750%
650009S20	MUNICIPAL	NY Thruway Authority	2.406%	1/1/2026	415,351.29	371,572.00	1.100%	414,086.35	377,316.00	1.100%
68189TBA3	MUNICIPAL	Omaha NE Spl Oblg	6.400%	2/1/2026	653,383.64	626,758.80	1.150%	457,080.71	436,696.00	1.150%
419791YT9	MUNICIPAL	Hawaii St	5.330%	2/1/2026	1,698,923.12	1,531,635.00	0.950%	1,682,957.93	1,537,650.00	0.950%
64971WDP2	MUNICIPAL	NYC Transit Fin Authority	3.780%	2/1/2026	740,349.69	674,457.00	1.839%	737,133.53	686,784.00	1.839%
70914PME9	MUNICIPAL	Penn St GO	4.650%	2/15/2026	1,572,304.32	1,469,572.00	0.700%	1,219,580.53	1,130,289.75	0.700%
894673TA0	MUNICIPAL	Tredyffrin/Easttown School	1.159%	2/15/2026	276,626.39	243,130.25	0.965%	276,496.84	247,538.50	0.965%
067167YR1	MUNICIPAL	Barbers Hill TX ISD GO	4.000%	2/15/2026	547,559.25	491,105.00	0.900%	543,788.42	495,395.00	0.900%
3134GYJB9	AGCY CALL	FHLMC	5.300%	2/27/2026	-	-	0.000%	1,000,000.00	997,408.00	5.300%
473142QY6	MUNICIPAL	Jefferson Cnty Consol Sch Distr	1.200%	3/1/2026	300,000.00	268,512.00	1.200%	300,000.00	273,663.00	1.200%
61945DAZ4	MUNICIPAL	Mosaic District Dev Authority	1.711%	3/1/2026	254,733.22	226,777.50	1.100%	254,364.02	230,857.50	1.100%
3134GYK76	AGCY CALL	FHLMC	5.625%	3/13/2026	-	-	0.000%	2,000,000.00	2,000,240.00	5.625%
89789AAH0	CD	Truiliant FCU	5.150%	3/23/2026	-	-	0.000%	245,000.00	246,687.32	5.150%
485106UX4	MUNICIPAL	Kansas City	1.475%	4/1/2026	1,012,894.45	882,460.00	1.070%	1,011,915.55	920,250.00	1.070%
46873TAD5	MUNICIPAL	Jackson Energy Authority	3.400%	4/1/2026	1,990,422.52	1,847,595.75	2.307%	1,985,530.38	1,872,293.50	2.307%
6817126Z3	MUNICIPAL	Omaha GO	0.983%	4/15/2026	752,003.43	669,585.00	0.900%	751,852.18	686,182.50	0.900%
3133EMXQ0	AGCY CALL	FFCB	0.940%	4/28/2026	1,000,000.00	893,677.00	0.940%	1,000,000.00	903,865.00	0.940%
3130AMDE9	AGCY CALL	FHLB	0.500%	5/12/2026	1,500,000.00	1,352,181.00	1.191%	1,500,000.00	1,383,637.50	1.191%
83754LAX5	MUNICIPAL	SD Educational Enhancement	1.495%	6/1/2026	1,005,979.46	883,070.00	1.315%	1,005,548.66	896,280.00	1.315%
3130AMMJ8	AGCY CALL	FHLB	0.400%	6/9/2026	1,000,000.00	903,489.00	1.053%	1,000,000.00	919,494.00	1.053%
3130AMMW9	AGCY CALL	FHLB	0.500%	6/10/2026	1,500,000.00	1,356,981.00	1.194%	1,500,000.00	1,380,792.00	1.194%
56042RJ52	MUNICIPAL	Maine Health & Higher Edu	1.304%	7/1/2026	201,738.89	176,062.00	1.050%	201,616.36	180,308.00	1.050%
86666PAE8	MUNICIPAL	Sun City Fire District AZ Maricopa Cn	1.541%	7/1/2026	502,805.91	449,495.00	1.541%	502,608.97	458,665.00	1.541%
3130AN5K2	AGCY CALL	FHLB	0.300%	7/20/2026	1,500,000.00	1,366,005.00	1.254%	1,500,000.00	1,384,638.00	1.254%
795451AK9	CD	Sallie Mae Bank	1.100%	8/11/2026	245,000.00	216,837.25	1.100%	245,000.00	216,357.54	1.100%
38149MZJ5	CD	Goldman Sachs Bank	1.050%	9/8/2026	245,000.00	215,921.69	1.050%	245,000.00	215,357.70	1.050%
856285XL0	CD	State Bank of India	1.150%	9/28/2026	245,000.00	216,348.48	1.150%	245,000.00	215,693.84	1.150%
3130AP6D2	AGCY CALL	FHLB	1.000%	9/30/2026	1,000,000.00	882,918.00	1.000%	1,000,000.00	900,411.00	1.000%
798111HF0	MUNICIPAL	San Joaquin Hills Transportation Corr	2.153%	1/15/2027	755,872.39	673,395.00	1.950%	755,519.80	688,800.00	1.950%
3130AQJ87	AGCY CALL	FHLB	1.600%	1/19/2027	1,000,000.00	896,233.00	1.600%	1,000,000.00	908,782.00	1.600%
3130AQPR8	AGCY CALL	FHLB	1.300%	2/18/2027	1,000,000.00	916,777.00	2.064%	1,000,000.00	936,846.00	2.064%
3130ARCD1	AGCY CALL	FHLB	2.000%	3/29/2027	1,000,000.00	942,300.00	3.252%	1,000,000.00	959,044.00	3.252%
3130ARG54	AGCY CALL	FHLB	2.000%	4/14/2027	1,000,000.00	958,004.00	3.922%	1,000,000.00	973,682.00	3.922%
68607LXQ5	MUNICIPAL	Oregon St	5.892%	6/1/2027	1,035,979.55	1,031,150.00	4.600%	1,033,153.21	1,045,210.00	4.600%
3130ASG52	AGCY CALL	FHLB	4.100%	6/30/2027	1,000,000.00	965,054.00	4.100%	1,000,000.00	977,621.00	4.100%
3130AT6R3	AGCY CALL	FHLB	4.000%	9/30/2027	1,000,000.00	999,539.00	6.253%	1,000,000.00	993,314.00	6.253%
3130ATLGO	AGCY CALL	FHLB	4.000%	10/27/2027	1,000,000.00	998,578.00	7.457%	1,000,000.00	997,838.00	7.457%
77535MAM5	CD	Rogue CU	5.100%	1/20/2028	-	-	0.000%	245,000.00	245,012.01	5.100%
92891CDA7	CD	VyStar CU	5.200%	3/10/2028	-	-	0.000%	245,000.00	246,419.29	5.200%
3130AUZ98	AGCY CALL	FHLB	6.000%	3/13/2028	-	-	0.000%	1,000,000.00	1,000,942.00	6.000%
Total for Pooled Funds					131,115,550.87	125,350,795.26	2.254%	142,777,097.11	138,083,600.89	2.826%

TOWN OF ADDISON

Earned Income

From 12/31/2022 to 03/31/2023

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
LOGIC	LGIP	LOGIC	-	-	234,705.97	234,705.97	-	-	234,705.97
TEXPOOL	LGIP	TexPool	-	-	11,188.99	11,188.99	-	-	11,188.99
TEXSTAR	LGIP	TexSTAR	-	-	10,650.65	10,650.65	-	-	10,650.65
TXCLASS	LGIP	Texas CLASS	-	-	40,945.83	40,945.83	-	-	40,945.83
882669BR4	MUNICIPAL	TX Pub Fin Auth	2,383.40	-	476.60	2,860.00	-	-	476.60
473142QV2	MUNICIPAL	Jefferson Cnty Consol Sch Distr	390.00	-	195.00	585.00	-	-	195.00
3130ADRG9	AGCY BULET	FHLB	38,156.25	-	23,718.75	61,875.00	-	(16,180.90)	7,537.85
91435LAG2	CD	Greenstate Credit Union	586.89	-	1,830.00	1,804.93	611.96	(1,467.43)	362.57
427908EE4	MUNICIPAL	County of Hernando	76.01	-	228.12	-	304.13	-	228.12
034577AK2	CD	ANECA Federal Credit Union	202.20	-	1,968.00	-	2,170.20	(1,625.28)	342.72
56042RJ29	MUNICIPAL	Maine Health Tax	636.22	-	318.12	636.25	318.09	-	318.12
73358W4V3	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	5,430.01	-	2,715.00	5,430.00	2,715.01	(1,822.32)	892.68
3135G05R0	AGCY CALL	FNMA	3,525.00	-	2,250.00	4,500.00	1,275.00	488.52	2,738.52
3130AJZJ1	AGCY CALL	FHLB	2,986.63	-	2,133.33	4,266.67	853.29	112.17	2,245.50
207580AP6	MUNICIPAL	CT Green Bank Rev Bonds	210.84	-	412.50	-	623.34	-	412.50
084244HX3	MUNICIPAL	Berkeley Cnty Rev	745.78	-	2,237.16	-	2,982.94	(1,197.83)	1,039.33
64763FTY5	MUNICIPAL	New Orleans GO	1,500.00	-	4,500.00	-	6,000.00	(3,921.77)	578.23
882669BS2	MUNICIPAL	TX Pub Fin Auth	2,095.91	-	1,257.51	2,515.00	838.42	-	1,257.51
473142QW0	MUNICIPAL	Jefferson Cnty Consol Sch Distr	433.27	-	324.99	650.00	108.26	-	324.99
20772GE61	MUNICIPAL	State of Connecticut	20,330.46	-	17,261.64	34,523.25	3,068.85	(15,667.51)	1,594.13
3130AND72	AGCY CALL	FHLB	1,815.50	-	1,074.99	2,150.00	740.49	-	1,074.99
427908EF1	MUNICIPAL	County of Hernando	122.74	-	368.13	-	490.87	-	368.13
56042RJ37	MUNICIPAL	Maine Health Tax	888.84	-	444.39	888.75	444.48	-	444.39
927781VU5	MUNICIPAL	Virginia ST Clg Bldg Auth Rev	11,954.13	-	8,965.62	17,931.25	2,988.50	(7,719.45)	1,246.17
05580AD68	CD	BMW Bank of North America	464.50	-	398.13	789.71	72.92	-	398.13
87165FA20	CD	Synchrony Bank	464.50	-	398.13	789.71	72.92	-	398.13
64966H4M9	MUNICIPAL	City of New York	47,878.93	-	47,878.98	-	95,757.91	(42,294.66)	5,584.32
20775C6C3	MUNICIPAL	Connecticut St Housing Auth	803.85	-	1,572.75	-	2,376.60	(1,046.91)	525.84
207580AQ4	MUNICIPAL	CT Green Bank Rev Bonds	298.65	-	584.37	-	883.02	-	584.37
3130AMJX1	AGCY CALL	FHLB	595.83	-	2,437.50	-	3,033.33	-	2,437.50
365820HB8	MUNICIPAL	Garfield Heights GO	344.39	-	1,937.49	-	2,281.88	(921.25)	1,016.24
3133EMZ70	AGCY CALL	FFCB	1,880.00	-	1,200.00	2,400.00	680.00	73.83	1,273.83
57419TDX6	MUNICIPAL	Maryland Community Dev	1,941.54	-	1,456.17	2,912.35	485.36	(921.66)	534.51
473142QX8	MUNICIPAL	Jefferson Cnty Consol Sch Distr	886.73	-	665.01	1,330.00	221.74	-	665.01
3133EM3E0	AGCY CALL	FFCB	643.84	-	1,524.99	-	2,168.83	6.84	1,531.83
57604TAB2	MUNICIPAL	State of Mass Transportation	4,335.77	-	13,007.49	-	17,343.26	(10,534.78)	2,472.71
91476PDR6	MUNICIPAL	University Okla	4,534.50	-	2,267.25	4,534.50	2,267.25	(453.42)	1,813.83
882874KQ2	MUNICIPAL	Texas Woman's University	6,300.00	-	3,150.00	6,300.00	3,150.00	(2,697.92)	452.08
20772KJX8	MUNICIPAL	State of Connecticut	2,465.19	-	1,232.58	2,465.15	1,232.62	(736.15)	496.43
3136G4A45	AGCY CALL	FNMA	4,703.75	-	2,662.50	5,325.00	2,041.25	3.75	2,666.25
345102PG6	MUNICIPAL	Foothill-De Anza Community	2,642.50	-	1,585.50	3,171.00	1,057.00	(331.81)	1,253.69
235308D75	MUNICIPAL	Dallas ISD	41,555.62	-	27,500.01	55,000.00	14,055.63	(22,289.01)	5,211.00
150461M57	MUNICIPAL	City of Cedar Park	26,300.96	-	17,405.01	34,810.00	8,895.97	(13,471.39)	3,933.62
3136G4N74	AGCY CALL	FNMA	3,033.33	-	2,100.00	4,200.00	933.33	-	2,100.00

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
3136G4V59	AGCY CALL	FNMA	3,229.17	-	2,343.75	4,687.50	885.42	-	2,343.75
3134GWUG9	AGCY CALL	FHLMC	3,071.67	-	2,850.00	5,700.00	221.67	-	2,850.00
088632CT9	MUNICIPAL	Bi-State Development Agency	5,124.00	-	5,124.00	-	10,248.00	(1,314.61)	3,809.39
23542JQP3	MUNICIPAL	City of Dallas Waterwork	3,398.73	-	3,398.64	-	6,797.37	(950.28)	2,448.36
64971M5K4	MUNICIPAL	NYC Transit Fin Authority	4,398.40	-	6,597.51	-	10,995.91	(5,185.31)	1,412.20
207580AR2	MUNICIPAL	CT Green Bank Rev Bonds	306.66	-	600.00	-	906.66	-	600.00
3130AP2G9	AGCY CALL	FHLB	1,895.83	-	1,875.00	3,750.00	20.83	-	1,875.00
650009S20	MUNICIPAL	NY Thruway Authority	4,812.00	-	2,406.00	4,812.00	2,406.00	(1,264.94)	1,141.06
68189TBA3	MUNICIPAL	Omaha NE Spl Oblg	16,400.00	-	7,813.34	19,680.00	4,533.34	(6,302.93)	1,510.41
419791YT9	MUNICIPAL	Hawaii St	33,312.50	-	19,987.50	39,975.00	13,325.00	(15,965.19)	4,022.31
64971WDP2	MUNICIPAL	NYC Transit Fin Authority	11,025.00	-	6,615.00	13,230.00	4,410.00	(3,216.16)	3,398.84
70914PME9	MUNICIPAL	Penn St GO	25,720.36	-	15,170.64	34,293.75	6,597.25	(12,723.79)	2,446.85
894673TA0	MUNICIPAL	Tredyffrin/Easttown School	1,203.99	-	796.80	1,593.63	407.16	(129.55)	667.25
067167YR1	MUNICIPAL	Barbers Hill TX ISD GO	7,555.62	-	5,000.01	10,000.00	2,555.63	(3,770.83)	1,229.18
473142QY6	MUNICIPAL	Jefferson Cnty Consol Sch Distr	1,200.00	-	900.00	1,800.00	300.00	-	900.00
61945DAZ4	MUNICIPAL	Mosaic District Dev Authority	1,425.87	-	1,069.38	2,138.75	356.50	(369.20)	700.18
485106UX4	MUNICIPAL	Kansas City	3,646.59	-	3,687.51	-	7,334.10	(978.90)	2,708.61
46873TAD5	MUNICIPAL	Jackson Energy Authority	16,362.55	-	16,362.51	-	32,725.06	(4,892.14)	11,470.37
6817126Z3	MUNICIPAL	Omaha GO	1,556.51	-	1,843.14	-	3,399.65	(151.25)	1,691.89
3133EMXQ0	AGCY CALL	FFCB	1,644.93	-	2,349.99	-	3,994.92	-	2,349.99
3130AMDE9	AGCY CALL	FHLB	2,000.00	-	3,750.00	-	5,750.00	-	3,750.00
83754LAX5	MUNICIPAL	SD Educational Enhancement	1,245.78	-	3,737.49	-	4,983.27	(430.80)	3,306.69
3130AMMJ8	AGCY CALL	FHLB	233.27	-	999.99	-	1,233.26	-	999.99
3130AMMW9	AGCY CALL	FHLB	833.34	-	3,750.00	-	4,583.34	-	3,750.00
56042RJ52	MUNICIPAL	Maine Health & Higher Edu	1,303.94	-	651.99	1,304.00	651.93	(122.53)	529.46
3130AN5K2	AGCY CALL	FHLB	10,062.50	-	5,625.00	11,250.00	4,437.50	-	5,625.00
795451AK9	CD	Sallie Mae Bank	1,055.38	-	673.74	1,358.58	370.54	-	673.74
38149MZJ5	CD	Goldman Sachs Bank	814.70	-	643.14	1,275.68	182.16	-	643.14
856285XL0	CD	State Bank of India	735.66	-	704.37	1,397.17	42.86	-	704.37
3130AP6D2	AGCY CALL	FHLB	2,527.73	-	2,499.99	5,000.00	27.72	-	2,499.99
3130APAF2	AGCY CALL	FHLB	1,213.29	-	1,299.99	-	2,513.28	-	1,299.99
742404AK2	MUNICIPAL	Princeton Theological	20,524.96	-	10,262.49	20,525.00	10,262.45	(8,758.45)	1,504.04
86666PAC2	MUNICIPAL	Sun City Fire District AZ Maricopa Cn	3,296.99	-	1,648.50	3,297.00	1,648.49	(131.63)	1,516.87
86666PAE8	MUNICIPAL	Sun City Fire District AZ Maricopa Cn	4,267.50	-	2,133.75	4,267.50	2,133.75	(196.94)	1,936.81
79770GJA5	MUNICIPAL	San Francisco & CA County Redevelc	2,438.06	-	1,462.83	2,925.65	975.24	(253.06)	1,209.77
3130ARCD1	AGCY CALL	FHLB	5,055.59	-	5,013.89	10,000.00	69.48	-	5,013.89
549104TM9	CD	Luana Savings Bank	58.52	-	123.99	-	182.51	822.12	946.11
3130AQPR8	AGCY CALL	FHLB	4,838.86	-	3,249.99	6,500.00	1,588.85	-	3,249.99
70962LBA9	CD	Pentagon Federal Credit Union	273.55	-	765.63	1,015.23	23.95	-	765.63
798111HF0	MUNICIPAL	San Joaquin Hills Transportation Corr	7,445.84	-	4,036.89	8,073.75	3,408.98	(352.59)	3,684.30
3130AQFK4	AGCY CALL	FHLB	3,419.96	-	1,899.99	3,800.00	1,519.95	93.97	1,993.96
3130AQJ87	AGCY CALL	FHLB	7,199.96	-	3,999.99	8,000.00	3,199.95	-	3,999.99
44963KAA6	CD	IH Mississippi Valley CU	3,572.22	-	1,776.24	-	5,348.46	-	1,776.24
3130ASG52	AGCY CALL	FHLB	0.22	-	10,250.01	-	10,250.23	-	10,250.01
89841MAA5	CD	TruStone Financial CU	30.25	-	1,806.87	1,782.12	55.00	-	1,806.87
24951TAU9	CD	Department of Commerce	35.88	-	2,143.74	2,114.38	65.24	-	2,143.74
62384RAF3	CD	Mountain America CU	297.32	-	1,790.19	2,087.51	-	-	1,790.19
3134GXQR8	AGCY CALL	FHLMC	4,736.10	-	6,875.01	-	11,611.11	-	6,875.01
3134GXQM9	AGCY CALL	FHLMC	4,333.33	-	6,000.00	-	10,333.33	-	6,000.00

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
3130ARGS4	AGCY CALL	FHLB	4,222.25	-	5,000.01	-	9,222.26	-	5,000.01
912828R28	TREAS NOTE	U.S. Treasury	2,708.32	-	4,062.51	-	6,770.83	435.54	4,498.05
912828XT2	TREAS NOTE	U.S. Treasury	1,666.61	-	5,000.01	-	6,666.62	1,016.85	6,016.86
721305CS7	MUNICIPAL	Pike TWP Metro School Dist	3,264.47	-	296.78	3,561.25	-	50.17	346.95
20772KEU9	MUNICIPAL	State of Connecticut	10,561.25	-	9,052.50	18,105.00	1,508.75	(4,002.73)	5,049.77
3130AT6R3	AGCY CALL	FHLB	10,111.10	-	10,013.88	20,000.00	124.98	-	10,013.88
3130ATDT1	AGCY CALL	FHLB	20,323.33	-	20,100.00	40,200.00	223.33	-	20,100.00
3130ATCB1	AGCY CALL	FHLB	201.38	-	9,062.49	-	9,263.87	-	9,062.49
130162AF7	CD	California CU	2,734.46	-	2,511.24	-	5,245.70	-	2,511.24
60636UJQ3	MUNICIPAL	Missour St Environmental Impt	3,520.01	-	1,760.01	3,520.00	1,760.02	8,162.14	9,922.15
52908EPM9	MUNICIPAL	Lexington-Fayette Urban Cnty	11,458.34	-	2,291.66	13,750.00	-	(702.58)	1,589.08
59447TXA6	MUNICIPAL	Michigan St Fin Auth Rev	7,886.67	-	5,915.01	11,830.00	1,971.68	4,236.47	10,151.48
576004GV1	MUNICIPAL	Commonwealth of MA	11,880.00	-	8,910.00	13,365.00	7,425.00	88.14	8,998.14
89233HSR6	CP-DISC	Toyota Motor Credit	-	-	-	-	-	9,130.35	9,130.35
46640QT68	CP-DISC	JP Morgan CP	-	-	-	-	-	9,561.55	9,561.55
64966JAP1	MUNICIPAL	New York NY	4,739.18	-	14,217.51	-	18,956.69	(5,312.90)	8,904.61
3130ASNH8	AGCY CALL	FHLB	12,666.67	-	7,500.00	15,000.00	5,166.67	-	7,500.00
3130ASKS7	AGCY CALL	FHLB	16,145.83	-	9,375.00	18,750.00	6,770.83	-	9,375.00
22551KAA0	CD	Credit Union of Texas	3,484.43	-	1,959.99	3,952.22	1,492.20	-	1,959.99
443728GD6	MUNICIPAL	Hudson County NJ Imp Authority	15,607.65	-	9,687.51	-	25,295.16	2,283.56	11,971.07
3130ATLG0	AGCY CALL	FHLB	6,999.99	-	10,875.00	10,000.00	7,874.99	-	10,875.00
3130ATVJ3	AGCY BULET	FHLB	7,361.11	-	12,500.01	-	19,861.12	-	12,500.01
46640QS93	CP-DISC	JP Morgan CP	-	-	-	-	-	24,275.68	24,275.68
3130ATQD2	AGCY CALL	FHLB	5,812.50	-	11,625.00	-	17,437.50	780.93	12,405.93
46640QVE8	CP-DISC	JP Morgan CP	-	-	-	-	-	12,523.31	12,523.31
68607LXQ5	MUNICIPAL	Oregon St	4,910.00	-	14,730.00	-	19,640.00	(2,826.34)	11,903.66
8923A1VF5	CP-DISC	Toyota Credit de Puerto Rico	-	-	-	-	-	12,904.68	12,904.68
3135GACZ2	AGCY CALL	FNMA	5,250.00	-	13,500.00	-	18,750.00	-	13,500.00
8923A1VR9	CP-DISC	Toyota Credit de Puerto Rico	-	-	-	-	-	12,873.51	12,873.51
3134GY2N1	AGCY CALL	FHLMC	4,308.33	-	12,924.99	-	17,233.32	-	12,924.99
3134GY5N8	AGCY CALL	FHLMC	2,187.50	-	19,687.50	-	21,875.00	-	19,687.50
3134GYND0	AGCY CALL	FHLMC	-	-	305.56	-	305.56	-	305.56
89789AAH0	CD	Truliant FCU	-	-	350.49	-	350.49	-	350.49
91334AAL7	CD	United Heritage CU	-	-	385.53	345.68	39.85	-	385.53
3130AV5J7	AGCY CALL	FHLB	-	-	1,458.33	-	1,458.33	-	1,458.33
3134GYK76	AGCY CALL	FHLMC	-	-	5,312.50	-	5,312.50	-	5,312.50
3130AUZ98	AGCY CALL	FHLB	-	-	2,833.33	-	2,833.33	-	2,833.33
92891CDA7	CD	VyStar CU	-	-	778.56	-	778.56	-	778.56
432275AF2	MUNICIPAL	Hillsborough Ctny Aviation Authority	-	4,037.53	651.22	-	4,688.75	294.54	945.76
8923A1Z12	CP-DISC	Toyota Credit de Puerto Rico	-	-	-	-	-	3,755.56	3,755.56
679087FD3	MUNICIPAL	Oklahoma Capitol Improvement Authr	-	2,410.42	927.08	-	3,337.50	25.95	953.03
3134GYJB9	AGCY CALL	FHLMC	-	-	4,858.34	-	4,858.34	-	4,858.34
53948BYL7	CP-DISC	Lloyds Bank CP	-	-	-	-	-	4,967.38	4,967.38
53943SWF0	CP-DISC	Lloyds Bank CP	-	-	-	-	-	4,929.35	4,929.35
84611JAB9	CD	Space Age FCU	-	-	2,200.08	1,999.94	200.14	-	2,200.08
052392CR6	CD	Austin Telco FCU	-	-	2,211.80	1,107.53	1,104.27	-	2,211.80
90307LAB0	CD	Uncle CU	-	-	2,279.85	1,980.14	299.71	-	2,279.85
04288LAA6	CD	Arsenal Credit Union	-	-	2,499.00	2,019.74	479.26	-	2,499.00
77535MAM5	CD	Rogue CU	-	-	2,499.00	2,019.74	479.26	-	2,499.00

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
87868YAG8	CD	Valley Strong CU	-	-	2,484.02	1,980.14	503.88	-	2,484.02
8923A1XD8	CP-DISC	Toyota Credit de Puerto Rico	-	-	-	-	-	10,324.42	10,324.42
17783PAH4	CD	City Federal Credit Union	-	-	2,434.35	1,940.53	493.82	-	2,434.35
30960QAM9	CD	Liberty Federal Credit Union	-	-	2,484.02	1,980.14	503.88	-	2,484.02
920133AL9	CD	Technology Credit Union	-	-	2,533.71	2,019.74	513.97	-	2,533.71
53052LAG4	CD	Farmers Insurance Group	-	-	2,601.09	1,545.85	1,055.24	-	2,601.09
19424JUD6	CP-DISC	Collateralized Commercial Paper V C	-	-	-	-	-	21,719.84	21,719.84
Total for Pooled Funds			667,696.92	6,447.95	962,148.04	990,741.80	645,551.11	(79,665.96)	882,482.08

STIFEL

PORTFOLIO REVIEW AND ANALYSIS

Town of Addison
Dallas, TX

As of Date: 03/31/2023 | Pricing as of: 03/31/2023 | Date of Analysis: 04/11/2023

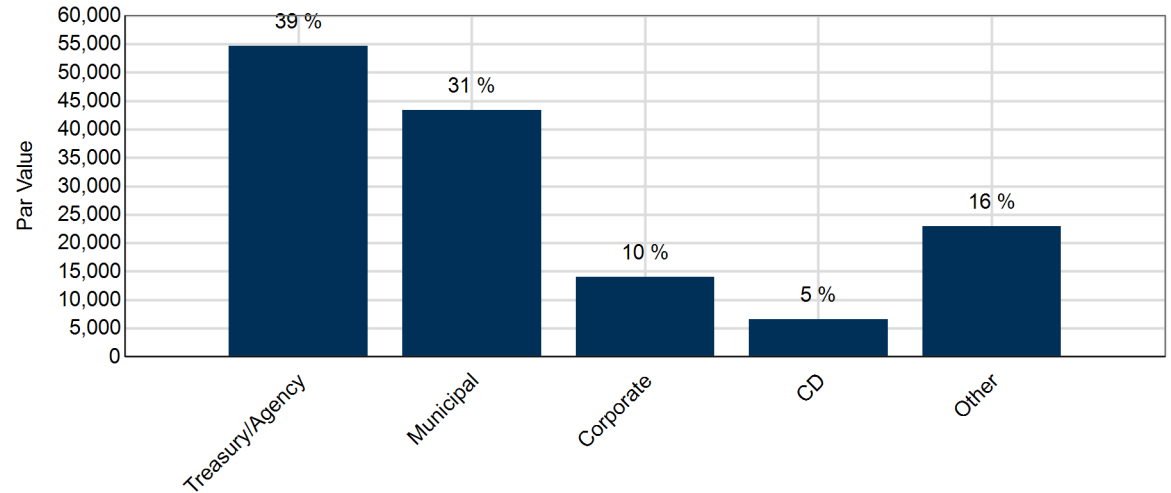
Account Executive: Luke Donenfeld, CFS, CAIA



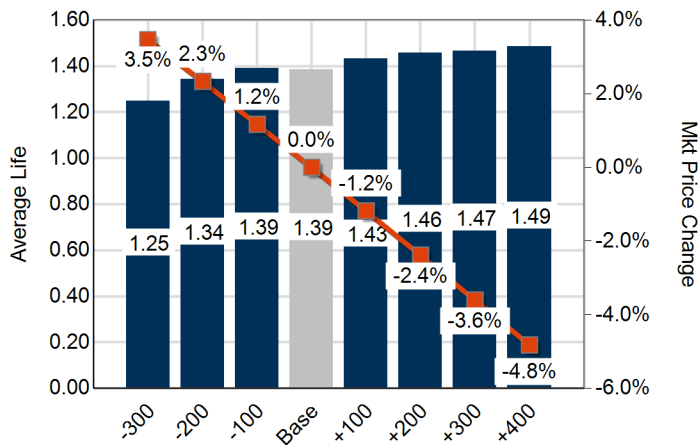
Portfolio Overview

Book Value	142,777
# Securities	140
Average Size (Book)	1,020
Book Yield	2.87
Market Yield	4.85
\$ Gain/Loss	-4,692
% Gain/Loss	-3.3%
Average Life	1.39
Average Life +300bps	1.47
% Price Change +100bps	-1.18
% Price Change +300bps	-3.61
Effective Duration	1.17
Effective Convexity	-0.03
AFS / HTM%	16% / 84%
Fixed / Floating	100% / 0%
ESG/Green Par (000's)	\$2,230 / \$775

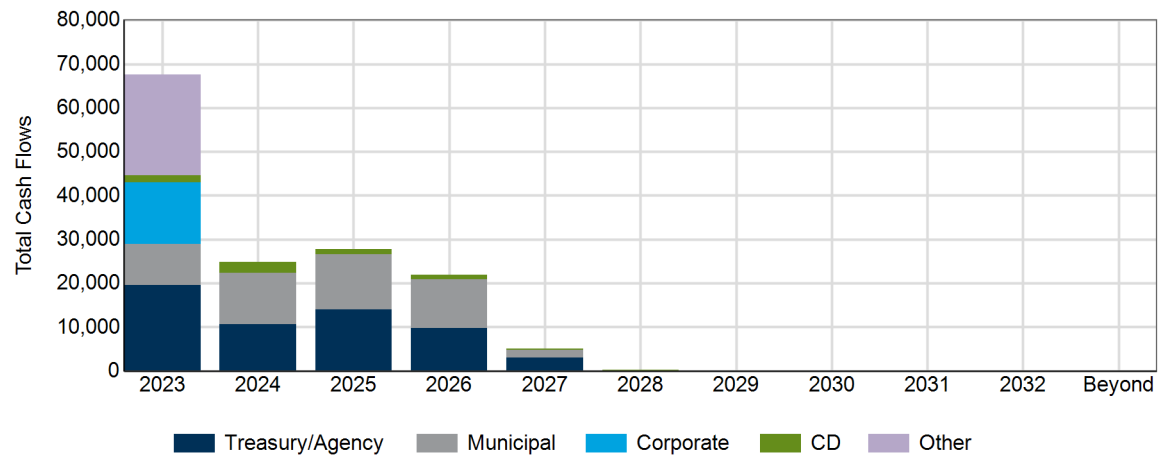
Sector Allocation



Average Life vs Price Sensitivity



Annual Projected Cash Flows By Sector



Historical Portfolio Overview

	03/31/2023	02/28/2023	01/31/2023	12/31/2022
Book Value	142,777	146,127	142,593	131,116
Book Yield	2.87	2.72	2.59	2.31
Book Yield (+100)	2.89	2.74	2.61	2.33
Book Yield (+300)	2.91	2.75	2.63	2.34
Book Yield (-100)	2.84	2.70	2.33	2.28
WAL	1.39	1.35	1.41	1.57
WAL (+100)	1.43	1.40	1.46	1.62
WAL (+300)	1.47	1.42	1.49	1.65
WAL (-100)	1.39	1.40	1.45	1.67
% Price Change (+100)	-1.2%	-1.2%	-1.2%	-1.4%
% Price Change (+300)	-3.6%	-3.6%	-3.7%	-4.2%
% Price Change (-100)	1.2%	1.2%	1.2%	1.4%
Effective Duration	1.17	1.19	1.23	1.39
Effective Convexity	-0.03	0.02	-0.01	-0.01
\$ Gain/Loss	-4,692	-5,653	-4,986	-5,726
% Gain/Loss	-3.3%	-3.9%	-3.5%	-4.4%
Principal Cash Flow 2 yrs out	66%	68%	67%	63%
Principal Cash Flow 2 yrs out (+100)	64%	66%	65%	62%
Principal Cash Flow 2 yrs out (+300)	64%	66%	65%	62%
Principal Cash Flow 2 yrs out (-100)	69%	68%	68%	62%

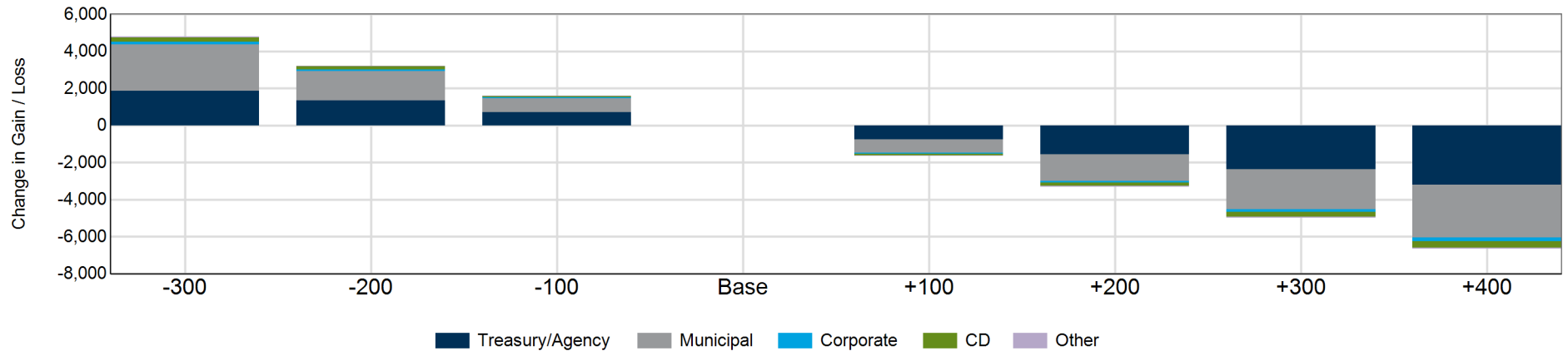
Portfolio Sector Summary

Sector	Portfolio %	Par			Book		Market		% Price Change			Gain/(Loss)		Effective			AFS %
		Value	Cpn	Maturity	Value	Yield	Value	Yield	-100	+100	+300	\$	%	WAL	Dur	Cvx	
Treasury (2)	1.4%	2,000	1.81	0.6 yrs	1,995	2.10	1,969	4.48	0.6	-0.6	-1.7	-26	-1.3%	0.62	0.59	0.01	0 %
Agency Bullet (5)	4.2%	6,000	3.40	0.5 yrs	6,000	3.41	5,953	4.98	0.5	-0.5	-1.3	-47	-0.8%	0.47	0.46	0.01	0 %
Callable Agency (24)	22.7%	32,167	2.00	2.0 yrs	32,165	2.01	30,746	5.01	1.4	-1.5	-4.6	-1,419	-4.4%	1.80	1.41	-0.09	0 %
Agency Step (13)	10.2%	14,500	2.66	3.1 yrs	14,498	3.22	13,918	4.66	1.7	-1.9	-6.2	-580	-4.0%	2.24	1.83	-0.18	0 %
Treasury/Agency (44)	38.6%	54,667	2.32	2.1 yrs	54,658	2.49	52,586	4.89	1.3	-1.4	-4.5	-2,072	-3.8%	1.73	1.38	-0.10	0 %
GM REV (1)	0.2%	315	4.00	2.3 yrs	339	0.68	325	3.24	2.2	-2.1	-6.1	-15	-4.3%	2.25	2.10	0.05	0 %
Taxable GO (19)	13.8%	19,595	4.08	2.1 yrs	20,563	1.49	19,306	4.82	2.0	-1.9	-5.6	-1,257	-6.1%	2.08	1.92	0.05	0 %
Taxable REV (36)	16.6%	23,505	2.28	2.9 yrs	23,880	1.74	22,699	4.68	1.7	-1.6	-4.7	-1,181	-4.9%	1.82	1.58	0.02	0 %
Municipal (56)	30.7%	43,415	3.11	2.5 yrs	44,782	1.62	42,329	4.73	1.8	-1.7	-5.1	-2,453	-5.5%	1.94	1.74	0.04	0 %
Finance (2)	1.4%	2,000	0.00	0.6 yrs	1,944	5.24	1,944	5.24	0.5	-0.5	-1.6	0	0.0%	0.55	0.54	0.01	0 %
Services (2)	1.4%	2,000	2.05	0.4 yrs	1,982	2.87	1,973	4.56	0.4	-0.4	-1.2	-8	-0.4%	0.39	0.39	0.00	0 %
Corporate Other (8)	7.1%	10,000	0.00	0.3 yrs	9,857	4.76	9,857	4.76	0.3	-0.3	-0.9	0	0.0%	0.29	0.29	0.00	0 %
Corporate (12)	9.9%	14,000	0.29	0.3 yrs	13,782	4.55	13,774	4.80	0.3	-0.3	-1.0	-8	-0.1%	0.35	0.34	0.00	0 %
NCD (27)	4.7%	6,614	3.50	1.7 yrs	6,614	3.40	6,455	4.61	1.2	-1.3	-3.9	-159	-2.4%	1.63	1.24	-0.04	0 %
CD (27)	4.7%	6,614	3.50	1.7 yrs	6,614	3.40	6,455	4.61	1.2	-1.3	-3.9	-159	-2.4%	1.63	1.24	-0.04	0 %
Cash & Other (1)	16.2%	22,941	5.01	0.1 yrs	22,941	5.06	22,941	5.06	0.1	-0.1	-0.2	0	0.0%	0.08	0.08	0.00	100 %
Other (1)	16.2%	22,941	5.01	0.1 yrs	22,941	5.06	22,941	5.06	0.1	-0.1	-0.2	0	0.0%	0.08	0.08	0.00	100 %
Total (140)	100.0%	141,636	2.85	1.7 yrs	142,777	2.87	138,085	4.85	1.2	-1.2	-3.6	-4,692	-3.3%	1.39	1.17	-0.03	16 %

Shocked Analysis

	-300	-200	-100	Base	+100	+200	+300
Par Value	141,636	141,636	141,636	141,636	141,636	141,636	141,636
Book Value	142,777	142,777	142,777	142,777	142,777	142,777	142,777
Market Value	142,880	141,298	139,694	138,085	136,449	134,783	133,101
Gain/(Loss)	103	-1,479	-3,083	-4,692	-6,328	-7,995	-9,676
Gain/(Loss) %	0.1%	-1.0%	-2.2%	-3.3%	-4.4%	-5.6%	-6.8%
Gain/(Loss) % - Chg from Base	3.5%	2.3%	1.2%	0.0%	-1.2%	-2.4%	-3.6%
Book Price	100.81	100.81	100.81	100.81	100.81	100.81	100.81
Book Yield	2.27	2.35	2.84	2.87	2.89	2.90	2.91
Market Price	100.88	99.76	98.63	97.49	96.34	95.16	93.97
Market Yield	1.89	2.85	3.84	4.85	5.82	6.79	7.78
WAL	1.25	1.34	1.39	1.39	1.43	1.46	1.47

Change in Gain/Loss by Rate Shock Scenario

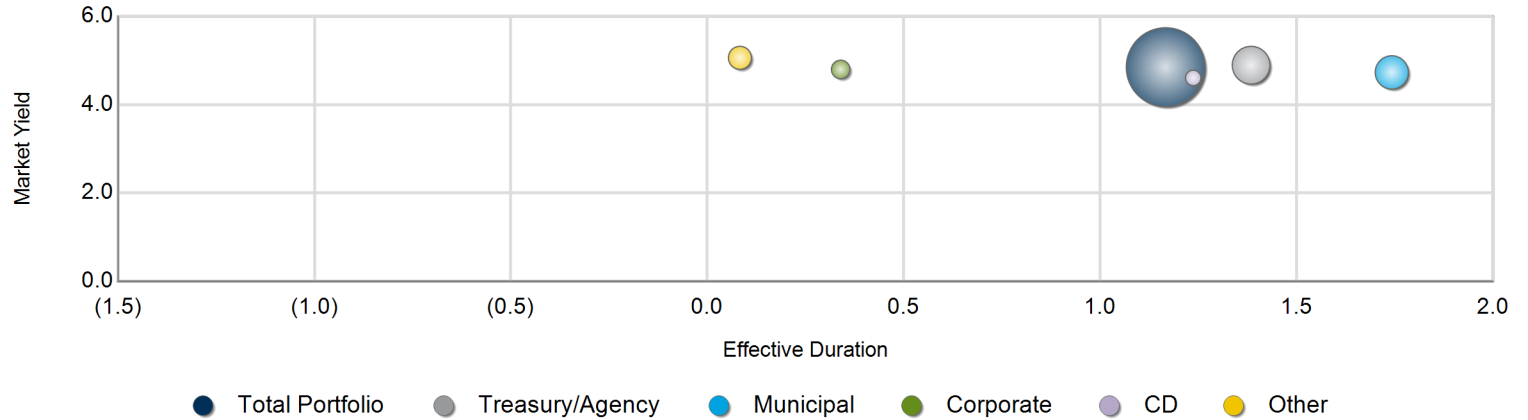


Price Risk & Market Value Change by Sector

Sector	AFS						HTM					
	% Change in Market Value from Level					Eff	% Change in Market Value from Level					Eff
	-100	Mkt Value	+100	+200	+300	Dur	-100	Mkt Value	+100	+200	+300	Dur
Treasury/Agency							1.3%	52,586	-1.4%	-3.0%	-4.5%	1.4%
Municipal							1.8%	42,329	-1.7%	-3.4%	-5.1%	1.7%
Corporate							0.3%	13,774	-0.3%	-0.7%	-1.0%	0.3%
CD							1.2%	6,455	-1.3%	-2.6%	-3.9%	1.2%
Other	0.1%	22,941	-0.1%	-0.2%	-0.3%	0.1%						
Total	0.1%	22,941	-0.1%	-0.2%	-0.3%	0.1%	1.4%	115,145	-1.4%	-2.8%	-4.3%	1.4%
Scenario Market Val	22,960	22,941	22,922	22,903	22,884		116,735	115,145	113,528	111,880	110,218	
Scenario Gain/Loss	19	0	-19	-38	-57		-3,102	-4,692	-6,309	-7,957	-9,619	

Total Portfolio (AFS + HTM):	
% Change in Market Val from Level	
-200 bps	2.3%
-100 bps	1.2%
Level Market Val	138,085
+100 bps	-1.2%
+200 bps	-2.4%
+300 bps	-3.6%
+400 bps	-4.8%
Effective Duration	1.17
Effective Convexity	-0.03

Risk/Reward Analysis



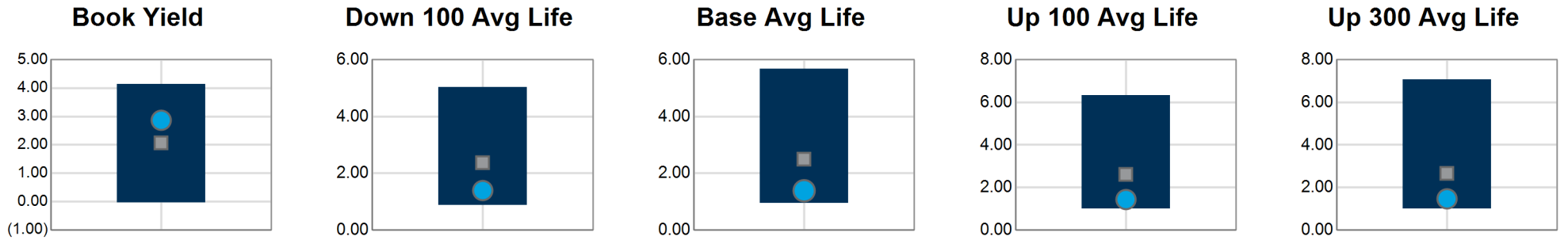
Peer Group Comparison

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	12/22	134,469	-4.9	2.26	2.3	2.2	2.3	2.1	-2.0	-5.9	2.0	0.0	55%	0%	0%	0%	0%	0%	0%	14%	10%	22%	100%	100%		
2	02/23	128,268	-5.8	1.41	2.1	2.1	2.1	2.0	-1.9	-5.6	1.9	0.1	74%	0%	0%	0%	0%	0%	0%	0%	0%	26%	100%	100%		
3	02/23	166,340	-4.9	2.70	2.8	2.8	2.8	2.6	-2.6	-7.5	2.6	0.0	66%	0%	0%	0%	0%	0%	0%	21%	0%	13%	100%	100%		
4	02/23	110,808	0.1	1.75	1.8	1.4	2.7	1.4	-1.7	-5.6	1.5	-0.5	71%	0%	0%	0%	0%	1%	0%	0%	0%	28%	100%	100%		
5	03/23	176,960	-5.4	1.82	2.3	2.2	2.5	1.9	-2.0	-6.1	1.9	-0.1	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%		
6	03/23	186,118	-1.6	3.65	2.2	2.1	2.4	1.8	-1.8	-5.3	1.8	0.0	17%	1%	5%	9%	1%	9%	0%	0%	23%	36%	0%	77%	100%	
7	02/23	187,030	-7.6	1.68	2.6	2.6	2.6	2.3	-2.3	-6.9	2.3	0.0	85%	0%	0%	0%	0%	0%	0%	1%	14%	0%	100%	100%		
8	03/23	187,875	-6.5	2.38	4.7	4.7	4.8	4.2	-4.0	-11.6	4.1	0.1	56%	2%	0%	0%	0%	2%	0%	0%	28%	13%	0%	100%	100%	
9	01/23	189,125	-5.9	-0.04	1.6	1.5	1.6	1.4	-1.4	-4.3	1.4	0.0	50%	0%	0%	0%	0%	0%	0%	47%	3%	0%	100%	100%		
10	03/23	89,963	-4.6	2.79	2.7	2.4	2.9	2.0	-2.2	-6.6	2.1	-0.1	83%	0%	0%	0%	0%	0%	0%	0%	9%	7%	98%	100%		
11	02/23	72,574	-5.6	2.01	2.2	2.1	2.2	1.9	-1.9	-5.7	1.9	-0.1	71%	0%	0%	0%	0%	8%	0%	0%	0%	0%	21%	99%	100%	
12	12/22	217,820	-6.9	1.56	2.4	2.4	2.4	2.2	-2.1	-6.3	2.2	0.0	63%	0%	0%	0%	0%	0%	0%	13%	21%	4%	100%	100%		
13	02/23	61,606	-11.4	2.27	5.7	5.0	7.1	4.3	-4.2	-12.6	4.2	0.1	2%	21%	1%	38%	0%	4%	2%	0%	24%	0%	7%	96%	100%	
14	01/23	229,612	-1.0	3.77	2.1	1.8	2.3	1.7	-1.7	-5.3	1.7	0.0	76%	0%	0%	0%	0%	0%	0%	0%	4%	20%	100%	100%		
15	02/23	54,573	-2.5	4.14	2.4	2.1	2.4	1.8	-1.9	-5.6	1.8	0.0	91%	9%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
16	02/23	46,275	-8.8	1.91	3.2	2.9	3.2	2.6	-2.7	-8.0	2.6	-0.1	72%	0%	0%	0%	0%	0%	0%	2%	0%	26%	100%	100%		
17	12/22	44,243	-8.3	1.40	3.0	3.0	3.1	2.6	-2.6	-7.7	2.6	0.0	60%	0%	0%	0%	0%	0%	0%	1%	0%	39%	100%	100%		
18	03/23	43,494	-5.9	2.34	3.3	3.2	3.3	2.5	-2.7	-8.3	2.6	-0.2	98%	0%	0%	0%	0%	0%	0%	0%	0%	2%	100%	100%		
19	12/22	40,326	-3.0	1.13	0.9	0.9	1.0	0.9	-0.9	-2.7	0.9	0.0	63%	0%	0%	0%	0%	0%	0%	29%	0%	8%	100%	100%		
20	12/22	39,823	-5.5	1.76	2.3	2.3	2.3	2.2	-2.1	-6.1	2.1	0.1	62%	0%	0%	0%	0%	0%	0%	35%	0%	4%	100%	100%		
21	03/23	39,644	-2.7	2.21	1.1	1.0	1.1	1.0	-1.0	-2.9	1.0	0.0	25%	0%	0%	0%	0%	0%	0%	40%	0%	36%	100%	96%		
22	03/23	36,570	-8.2	1.13	3.1	3.1	3.1	2.7	-2.7	-8.1	2.7	0.0	98%	0%	0%	0%	0%	0%	0%	0%	0%	2%	100%	100%		
23	01/23	249,874	-4.7	2.04	2.5	2.5	2.5	2.4	-2.3	-6.6	2.3	0.1	67%	0%	0%	0%	0%	0%	0%	12%	11%	10%	100%	100%		
24	12/22	30,164	-2.7	3.04	2.3	2.0	2.7	1.9	-2.0	-6.1	2.0	0.0	62%	0%	0%	0%	0%	0%	0%	0%	0%	38%	100%	100%		
25	12/22	25,965	-5.8	2.26	2.7	2.7	2.7	2.5	-2.5	-7.2	2.5	0.0	82%	0%	0%	0%	0%	0%	0%	14%	0%	4%	100%	100%		
Avg		111,581	-5.2	2.14	2.6	2.4	2.7	2.2	-2.2	-6.6	2.2	0.0	66%	1%	0%	2%	0%	1%	0%	12%	5%	13%	99%	100%		
Port		142,777	-3.3	2.87	1.4	1.4	1.5	1.2	-1.2	-3.6	1.2	0.0	38%	0%	0%	0%	0%	0%	0%	31%	10%	21%	100%	16%		
Diff		31,196	1.9	0.73	-1.2	-1.0	-1.3	-1.0	1.0	3.0	-1.0	0.0	-28%	-1%	0%	-2%	0%	-1%	0%	19%	5%	8%	1%	-84%		

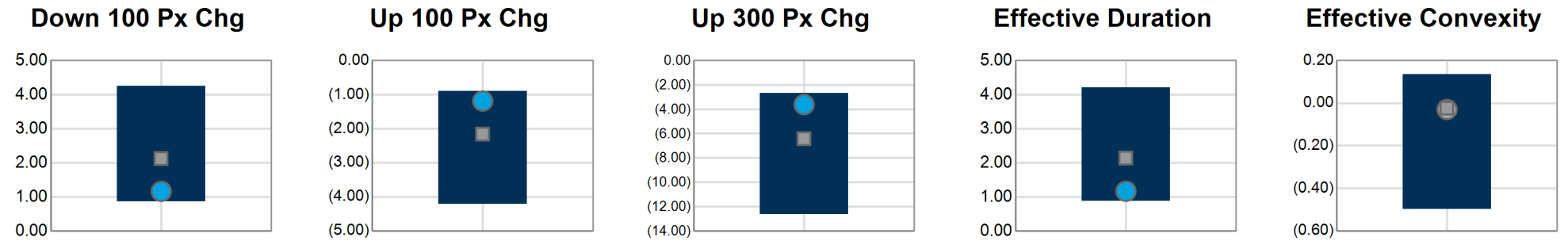
* Peer group includes Public Entytys that have received portfolio analysis from Stifel in the last three months with the closest portfolio book values.

Summary Peer Comparison

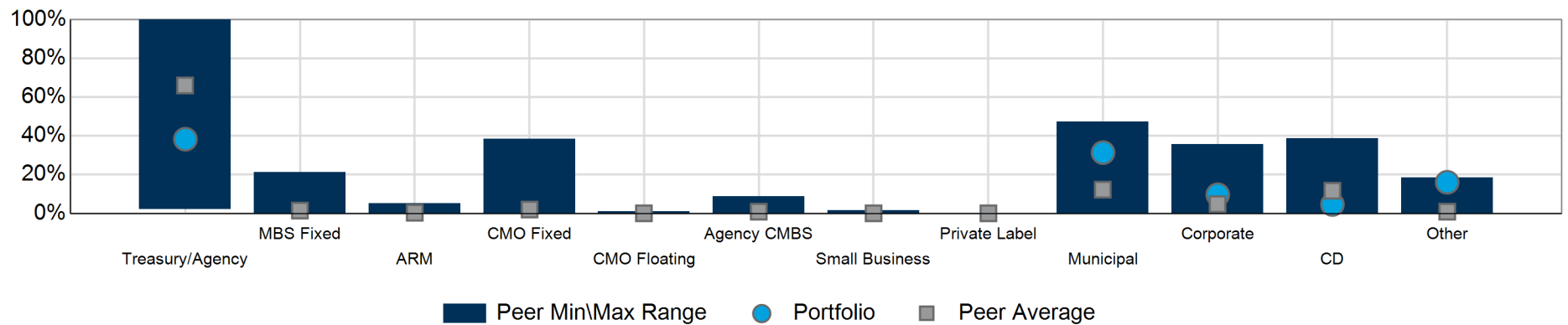
Yield and Average Life Peer Comparison



Price Risk Peer Comparison



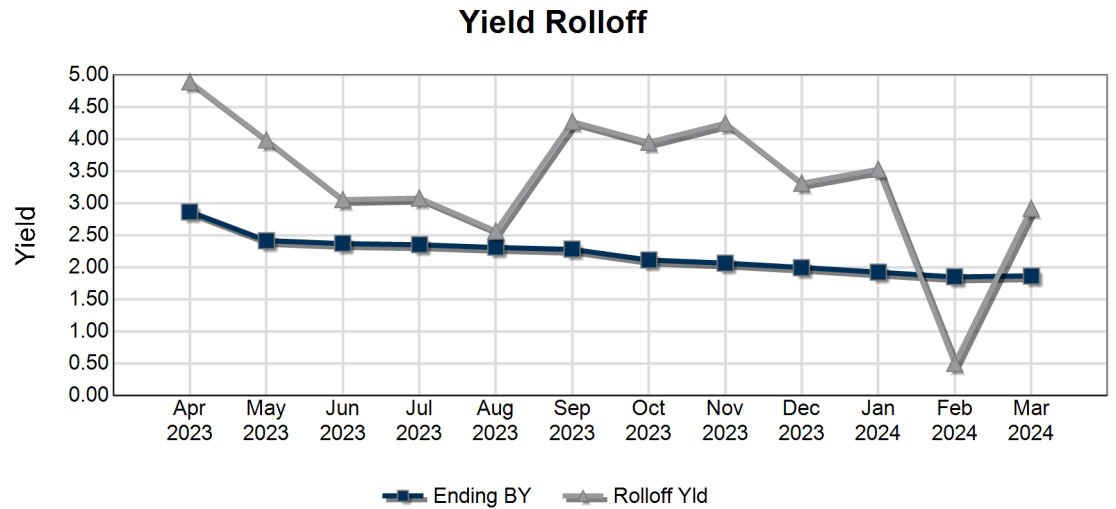
Portfolio vs. Peer Allocations



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 Rolloff Yield - Next 12 Months

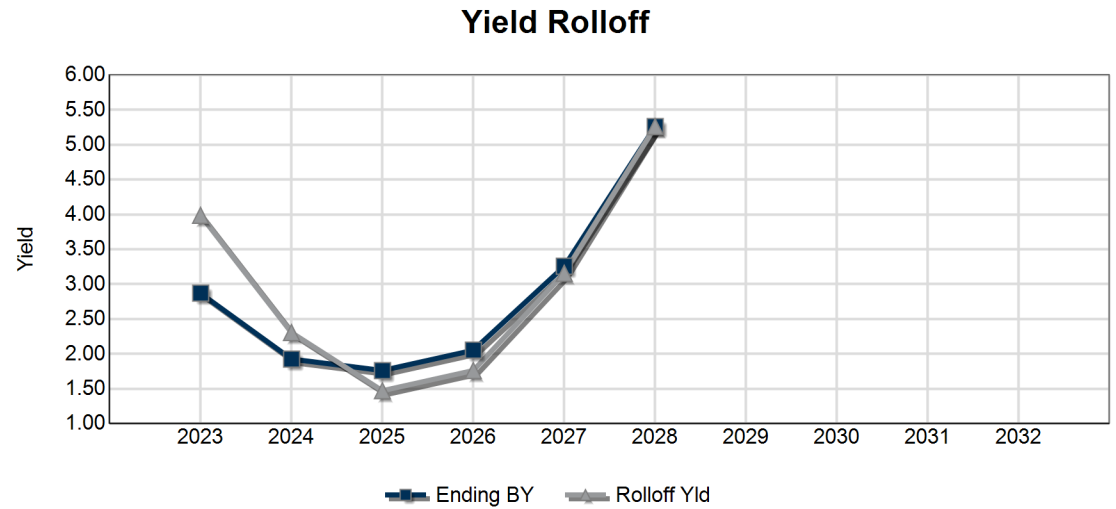
Yield Rolloff				
Month	Begin BY	Principal CF	Rolloff Yld	Ending BY
Apr 2023	2.87	25,941	4.89	2.42
May 2023	2.42	3,485	3.99	2.37
Jun 2023	2.37	2,741	3.06	2.35
Jul 2023	2.35	6,250	3.08	2.31
Aug 2023	2.31	10,667	2.57	2.28
Sep 2023	2.28	7,245	4.28	2.12
Oct 2023	2.12	2,250	3.95	2.07
Nov 2023	2.07	2,548	4.25	2.00
Dec 2023	2.00	4,370	3.31	1.93
Jan 2024	1.93	3,470	3.53	1.85
Feb 2024	1.85	1,000	0.50	1.87
Mar 2024	1.87	2,905	2.92	1.83



Shocked Principal and Interest Cash Flow Analysis							
Year	-300	-200	-100	Base	+100	+200	+300
Apr 2023	34,024	31,476	27,537	26,292	26,292	26,292	26,292
May 2023	4,618	4,618	4,618	3,619	3,619	3,619	3,619
Jun 2023	10,257	5,502	5,502	2,992	2,992	2,992	2,992
Jul 2023	5,628	5,633	5,652	6,420	5,420	5,420	5,420
Aug 2023	10,988	10,988	10,988	10,990	9,978	9,978	9,978
Sep 2023	8,522	8,535	8,535	7,560	5,560	5,560	5,560
Oct 2023	1,397	2,425	2,473	2,475	2,475	2,475	2,475
Nov 2023	3,637	3,637	3,637	2,653	2,653	1,653	1,653
Dec 2023	4,517	4,561	4,561	4,602	4,602	4,602	4,602
Jan 2024	3,803	3,808	3,827	3,584	3,584	3,584	3,584
Feb 2024	2,927	2,228	1,228	1,257	1,257	1,257	1,257
Mar 2024	1,489	1,502	1,502	3,106	1,587	1,587	1,587

Cash Flow and Rolloff Yield - Next 10 Years

Yield Rolloff				
Year	Begin BY	Principal CF	Rolloff Yld	Ending BY
2023	2.87	65,496	3.99	1.93
2024	1.93	23,035	2.31	1.76
2025	1.76	26,525	1.47	2.05
2026	2.05	21,340	1.76	3.26
2027	3.26	4,995	3.16	5.26
2028	5.26	245	5.26	
2029				
2030				
2031				
2032				

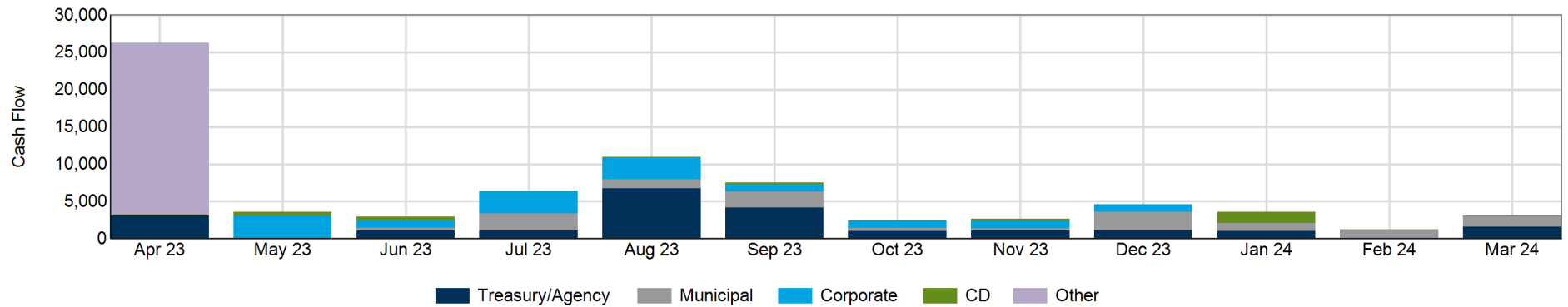


Shocked Principal and Interest Cash Flow Analysis							
Year	-300	-200	-100	Base	+100	+200	+300
2023	83,587	77,376	73,503	67,603	63,630	62,630	62,630
2024	21,227	23,186	23,331	24,883	27,066	28,160	27,179
2025	22,795	23,891	26,002	27,823	26,902	25,918	26,938
2026	14,523	18,062	17,835	21,865	23,934	24,018	23,037
2027	2,819	2,819	5,105	5,091	5,879	6,909	7,949
2028	24	24	24	248	494	494	494
2029	24	24	24	0	0	0	0
2030	24	24	24	0	0	0	0
2031	24	24	24	0	0	0	0
2032	24	24	24	0	0	0	0

Sector Cash Flow - Next 12 Months

		Apr 23	May 23	Jun 23	Jul 23	Aug 23	Sep 23	Oct 23	Nov 23	Dec 23	Jan 24	Feb 24	Mar 24	Bk Yld Chg
Treasury/Agency	Cash Flow	3,075	96	1,121	1,062	6,733	4,200	1,049	1,071	1,109	1,049	44	1,628	
	End BY	2.42	2.42	2.40	2.35	2.54	2.32	2.32	2.25	2.17	2.21	2.21	2.08	-0.34
Municipal	Cash Flow	161	20	360	2,320	1,242	2,091	411	320	2,479	1,046	1,203	1,466	
	End BY	1.62	1.62	1.62	1.61	1.54	1.46	1.43	1.44	1.42	1.35	1.37	1.41	-0.21
Corporate	Cash Flow	0	3,000	1,000	3,021	3,000	1,000	1,000	1,000	1,000				
	End BY	4.55	4.61	4.69	5.24	5.27	5.31	5.39	5.43					
CD	Cash Flow	16	504	510	18	16	269	14	263	14	1,489	10	12	
	End BY	3.40	3.53	3.68	3.68	3.68	3.66	3.66	3.77	3.77	3.26	3.26	3.26	-0.14
Other	Cash Flow	23,040												
	End BY													
Total	Cash Flow	26,292	3,619	2,992	6,420	10,990	7,560	2,475	2,653	4,602	3,584	1,257	3,106	
	End BY	2.42	2.37	2.35	2.31	2.28	2.12	2.07	2.00	1.93	1.85	1.87	1.83	-0.59

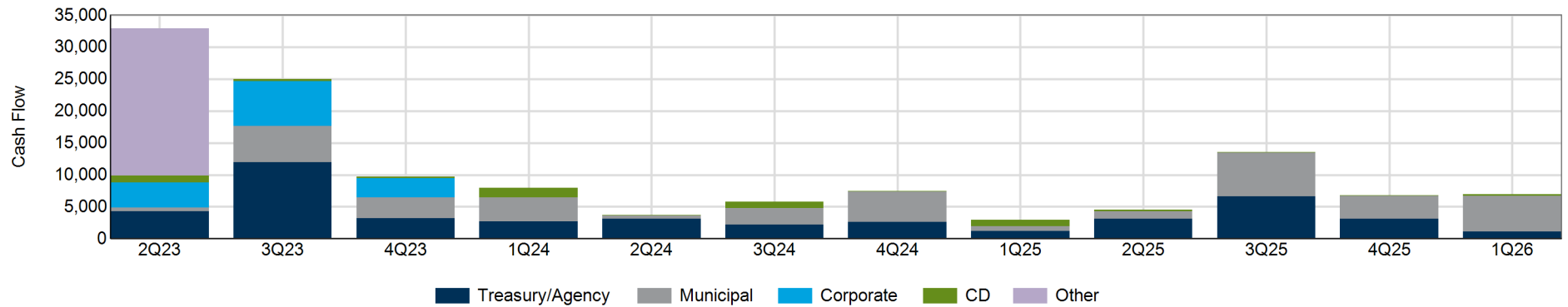
Total Cash Flows By Sector



Sector Cash Flow - Next 3 Years

		2Q23	3Q23	4Q23	1Q24	2Q24	3Q24	4Q24	1Q25	2Q25	3Q25	4Q25	1Q26	Bk Yld Chg
Treasury/Agency	Cash Flow	4,293	11,994	3,229	2,721	3,146	2,193	2,602	1,161	3,107	6,664	3,089	1,084	
	End BY	2.40	2.32	2.17	2.08	2.03	1.85	1.97	2.03	1.95	2.51	2.15	1.87	-0.53
Municipal	Cash Flow	541	5,653	3,210	3,716	493	2,579	4,862	783	1,138	6,893	3,707	5,612	
	End BY	1.62	1.46	1.42	1.41	1.41	1.42	1.35	1.36	1.38	1.64	1.84	2.11	0.49
Corporate	Cash Flow	4,000	7,021	3,000										
	End BY	4.69	5.31											
CD	Cash Flow	1,030	303	291	1,511	25	1,013	23	1,002	256	14	9	258	
	End BY	3.68	3.66	3.77	3.26	3.26	3.71	3.71	3.44	3.15	3.15	3.15	2.74	-0.94
Other	Cash Flow	23,040												
	End BY													
Total	Cash Flow	32,903	24,971	9,730	7,948	3,664	5,785	7,486	2,946	4,501	13,571	6,806	6,954	
	End BY	2.35	2.12	1.93	1.83	1.80	1.72	1.76	1.75	1.70	2.10	2.05	2.01	-0.34

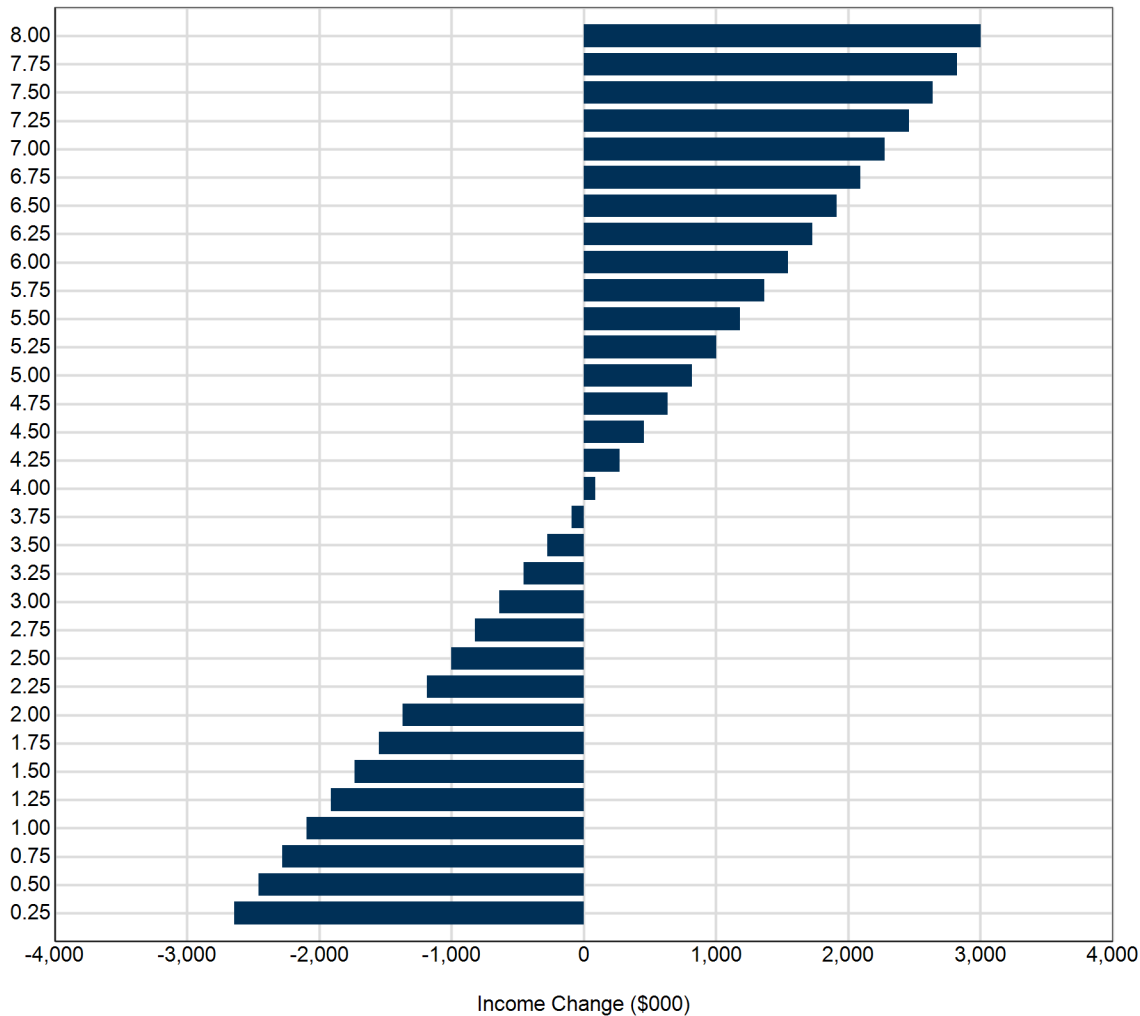
Total Cash Flows By Sector



Gap Analysis - Potential Income Impact of Principal Reinvestment

Principal Maturing(12 Mo.Horizon): \$72,871
 Current Book Yield of Principal Maturing: 3.88%
 Est. Annual Income at Current Book Yield: \$2,824

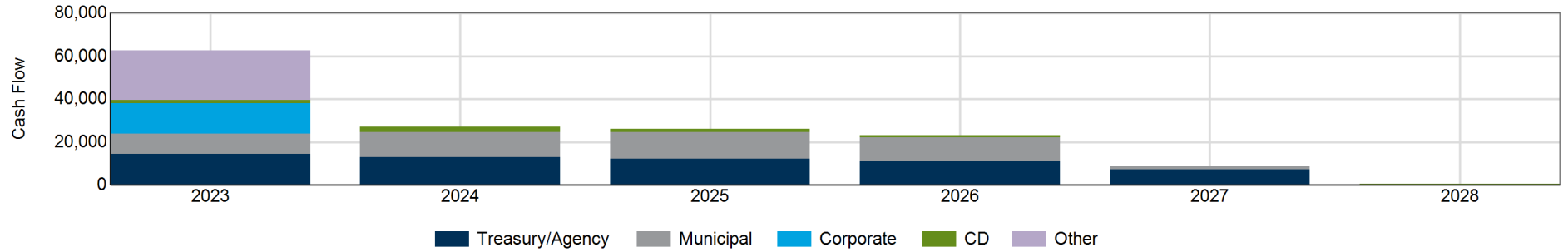
Estimated Impact on Income at Various Reinvestment Yields



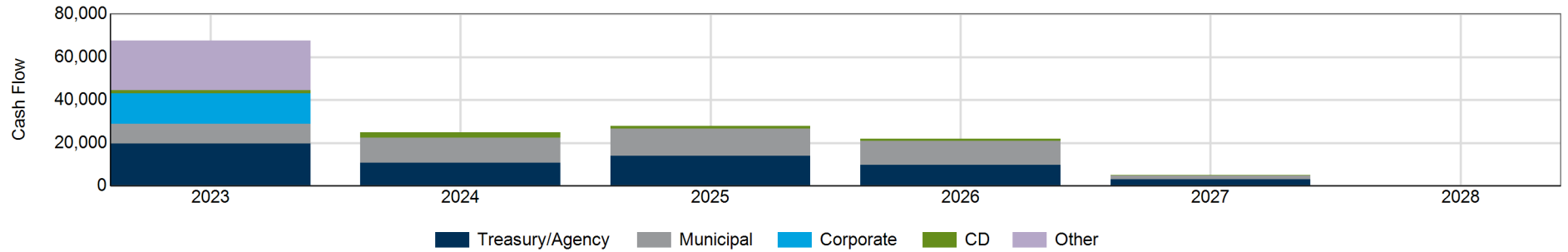
Assumed Reinvestment Yield	Estimated Annualized Income	Income Difference from Current Book	Resulting Book Yield
0.25	182	-2,642	1.00
0.50	364	-2,460	1.13
0.75	547	-2,277	1.26
1.00	729	-2,095	1.39
1.25	911	-1,913	1.52
1.50	1,093	-1,731	1.65
1.75	1,275	-1,549	1.78
2.00	1,457	-1,367	1.90
2.25	1,640	-1,184	2.03
2.50	1,822	-1,002	2.16
2.75	2,004	-820	2.29
3.00	2,186	-638	2.42
3.25	2,368	-456	2.55
3.50	2,550	-274	2.68
3.75	2,733	-91	2.80
4.00	2,915	91	2.93
4.25	3,097	273	3.06
4.50	3,279	455	3.19
4.75	3,461	637	3.32
5.00	3,644	820	3.45
5.25	3,826	1,002	3.58
5.50	4,008	1,184	3.71
5.75	4,190	1,366	3.83
6.00	4,372	1,548	3.96
6.25	4,554	1,730	4.09
6.50	4,737	1,913	4.22
6.75	4,919	2,095	4.35
7.00	5,101	2,277	4.48
7.25	5,283	2,459	4.61
7.50	5,465	2,641	4.73
7.75	5,648	2,824	4.86
8.00	5,830	3,006	4.99

Shocked Cash Flows By Sector - Next 10 Years

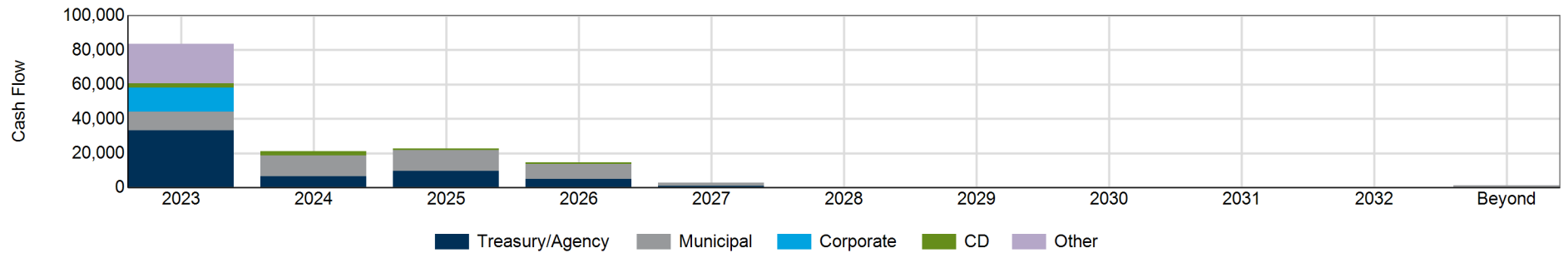
+400 Scenario



Base Scenario

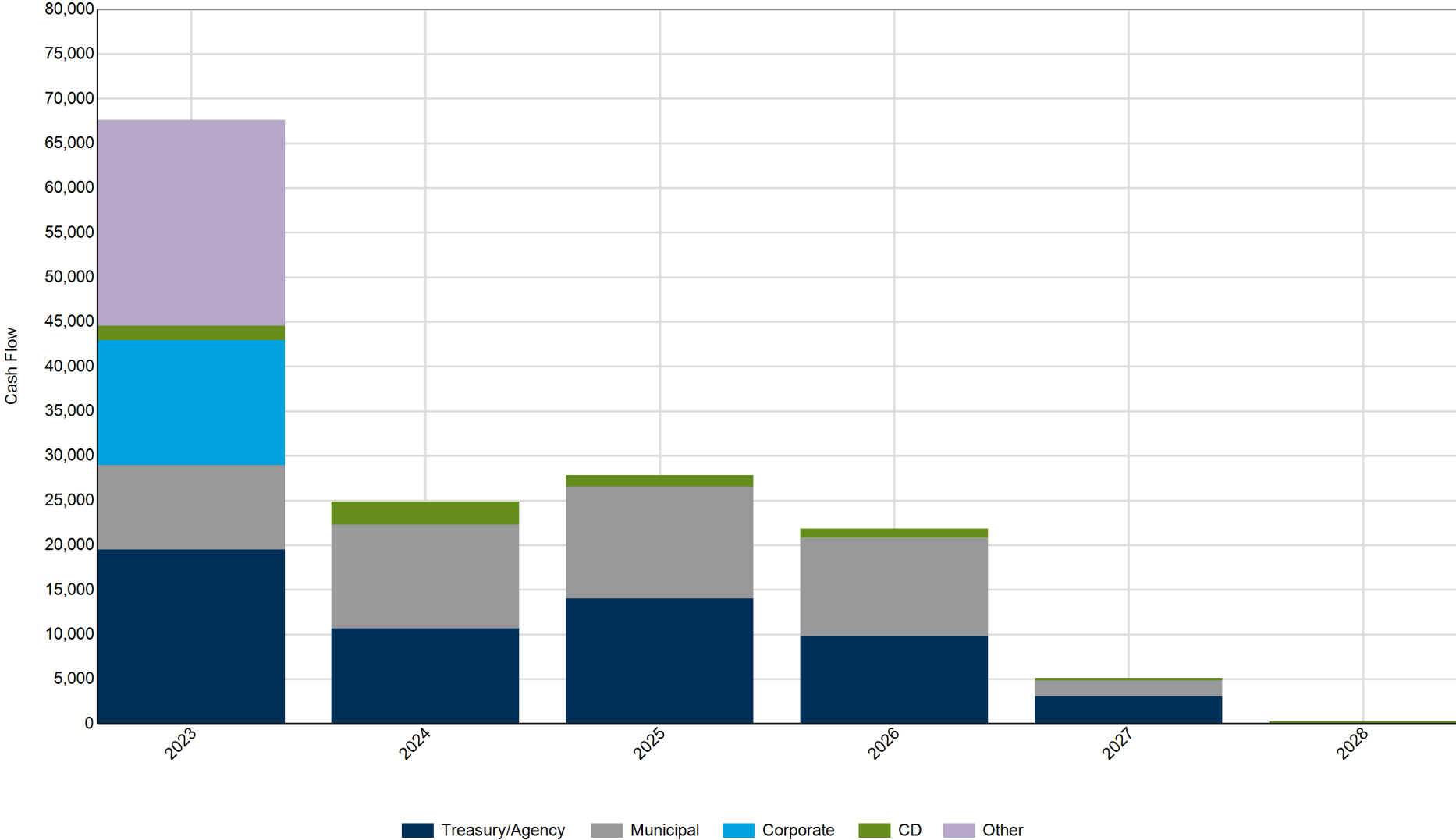


-300 Scenario



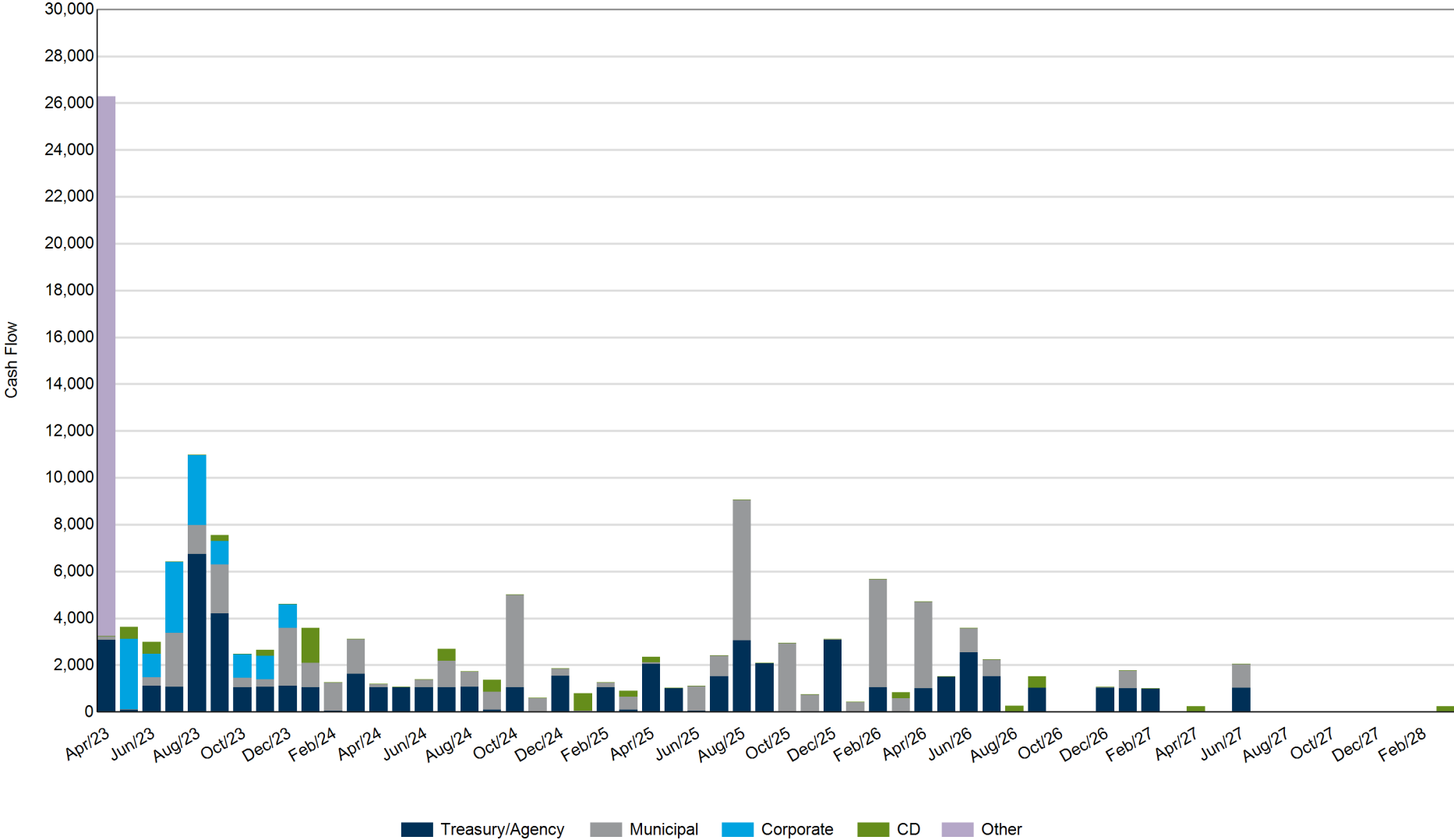
Cash Flows By Sector - Next 30 Years

Base Scenario



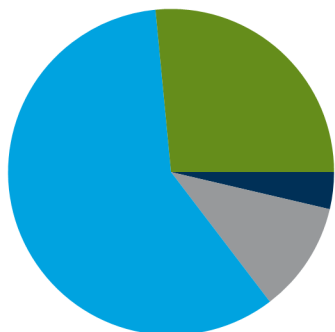
Cash Flow Projection By Month - Next 5 Years

Total Monthly Cash Flows By Sector



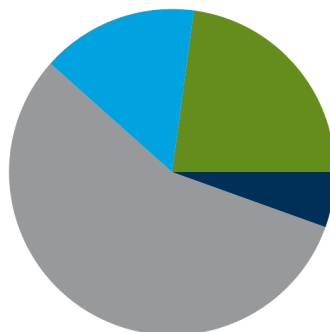
Agency - Summary

Subsector



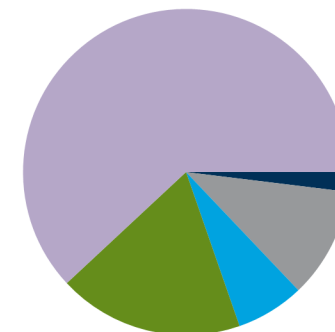
■ Treasury (4%) ■ Callable Agency (59%)
■ Agency Bullet (11%) ■ Agency Step (27%)

Issuer



■ FFCB (5%) ■ FNMA (16%) ■ Other (23%)
■ FHLB (56%)

Call Type



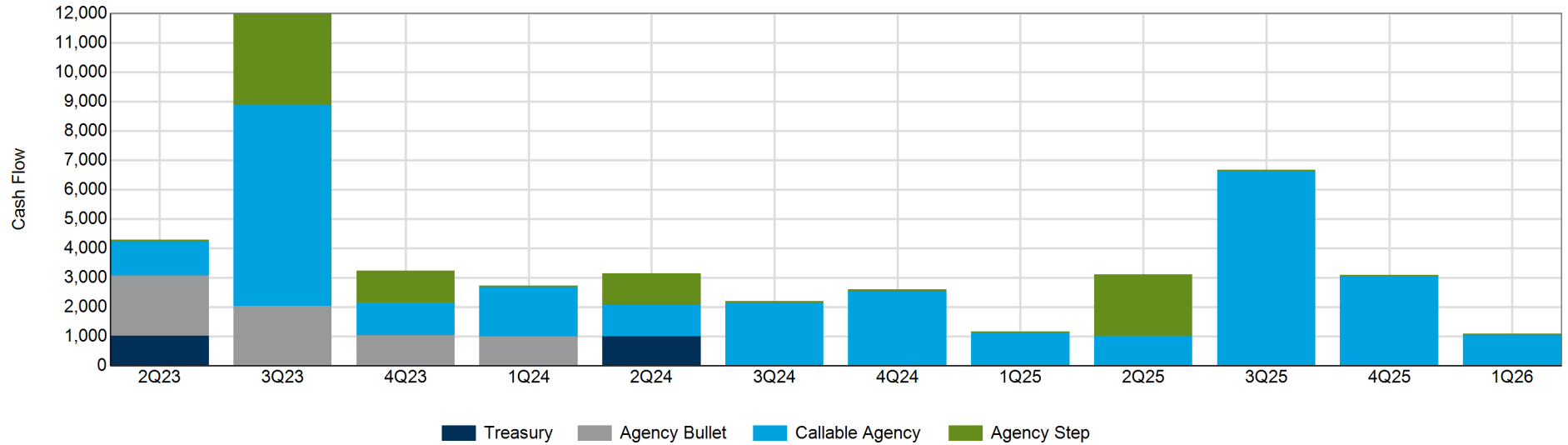
■ Annually (2%) ■ One time (18%)
■ Anytime (11%) ■ Quarterly (62%)
■ Monthly (7%)

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)	3.7%	2,000	1.81	0.6 yrs	99.75	2.10	98.46	4.48	-26	-1.3%	0.62	0.6	0.59	0.01	0.0%
Agency Bullet (5)	11.0%	6,000	3.40	0.5 yrs	99.99	3.41	99.21	4.98	-47	-0.8%	0.47	0.5	0.46	0.01	0.0%
Callable Agency (24)	58.8%	32,167	2.00	2.0 yrs	100.00	2.01	95.58	5.01	-1,419	-4.4%	1.80	1.4	1.41	-0.09	0.0%
Agency Step (13)	26.5%	14,500	2.66	0.2 yrs	32,165	3.22	30,746	4.66	-2,821	-8.8%	1.86	-4.6			0.0%
				3.1 yrs	99.99		95.99		-580	-4.0%	2.24	1.7	1.83	-0.18	0.0%
				0.3 yrs	14,498	3.22	13,918	4.66	-1,437	-9.9%	2.90	-6.2			0.0%
				2.1 yrs	99.98		96.19		-2,072	-3.8%	1.73	1.3	1.38	-0.10	
Total (44)	100.0%	54,667	2.32	0.2 yrs	54,658	2.49	52,586	4.89	-4,446	-8.1%	1.94	-4.5			0.0%

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

	2Q23	3Q23	4Q23	1Q24	2Q24	3Q24	4Q24	1Q25	2Q25	3Q25	4Q25	1Q26	Bk Yld Chg
Cash Flow	4,293	11,994	3,229	2,721	3,146	2,193	2,602	1,161	3,107	6,664	3,089	1,084	
End BY	2.40	2.32	2.17	2.08	2.03	1.85	1.97	2.03	1.95	2.51	2.15	1.87	-0.53
Cash Flow	4,293	11,994	3,229	2,721	3,146	2,193	2,602	1,161	3,107	6,664	3,089	1,084	
End BY	2.40	2.32	2.17	2.08	2.03	1.85	1.97	2.03	1.95	2.51	2.15	1.87	-0.53

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
Mar 23	-	-	-	-	-	-	-	-	-
Apr 23	1,000	1,000	1,000	1,000	1,000	-	-	-	-
May 23	1,000	1,000	1,000	-	-	-	-	-	-
Jun 23	1,500	1,500	1,500	-	-	-	-	-	-
Jul 23	-	-	-	-	-	-	-	-	-
Aug 23	1,000	1,000	1,000	-	-	-	-	-	-
Sep 23	2,000	2,000	2,000	-	-	-	-	-	-
Oct 23	-	-	-	-	-	-	-	-	-
Nov 23	1,000	1,000	1,000	-	-	-	-	-	-
Dec 23	-	-	-	-	-	-	-	-	-
Jan 24	-	-	-	-	-	-	-	-	-
Feb 24	-	-	-	-	-	-	-	-	-

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

	-100	-75	-50	-25	0	25	50	75	100
1Q23	-	-	-	-	-	-	-	-	-
2Q23	3,500	3,500	3,500	1,000	1,000	-	-	-	-
3Q23	3,000	3,000	3,000	-	-	-	-	-	-
4Q23	1,000	1,000	1,000	-	-	-	-	-	-
1Q24	-	-	-	-	-	-	-	-	-
2Q24	-	-	-	-	-	-	-	-	-
3Q24	-	-	-	-	-	-	-	-	-
4Q24	-	-	-	-	-	-	-	-	-
1Q25	-	-	-	-	-	-	-	-	-
2Q25	-	-	-	-	-	-	-	-	-
3Q25	-	-	-	-	-	-	-	-	-
4Q25	-	-	-	-	-	-	-	-	-
1Q26	-	-	-	-	-	-	-	-	-
2Q26	-	-	-	-	-	-	-	-	-
3Q26	-	-	-	-	-	-	-	-	-
4Q26	-	-	-	-	-	-	-	-	-

Shocked Agency Projected Call Schedule - Next 12 Months

	-300	-200	-100	Base	+100	+200	+300
Mar 23	-	-	-	-	-	-	-
Apr 23	6,000	4,000	2,000	1,000	1,000	1,000	1,000
May 23	1,000	1,000	1,000	-	-	-	-
Jun 23	7,000	2,500	2,500	-	-	-	-
Jul 23	-	-	-	1,000	-	-	-
Aug 23	6,667	6,667	6,667	6,667	5,667	5,667	5,667
Sep 23	4,000	4,000	4,000	2,000	-	-	-
Oct 23	-	1,000	1,000	1,000	1,000	1,000	1,000
Nov 23	2,000	2,000	2,000	1,000	1,000	-	-
Dec 23	-	-	-	-	-	-	-
Jan 24	-	-	-	-	1,000	-	-
Feb 24	1,000	1,000	-	-	-	-	-

Agency Projected Call Report - CUSIP Level

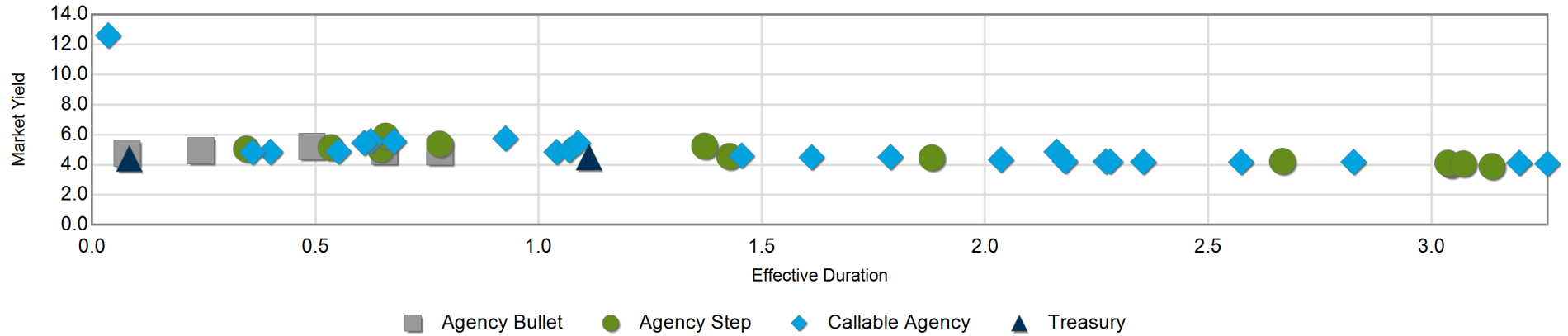
Sec No.	CUSIP	Issuer	Cpn	Cpn Type	Maturity	Par Value	Next Call	Call Type	Mkt Price	Gain/Loss	Projected Shocked Call Dates						
											-300	-200	-100	Base	+100	+200	+300
1	3130AUZ98	FHLB	6.00	Fixed	03/13/28	1,000	04/13/23	Monthly	99.774	-2	04/23	04/23	04/23	04/23	04/23	04/23	04/23
20	3130ATLG0	FHLB	4.50	Step	10/27/27	1,000	04/27/23	Quarterly	99.951	0	04/23	04/23	04/23	07/23	01/24	07/24	01/25
47	3135GACZ2	FNMA	5.40	Fixed	11/25/24	1,000	05/25/23	Quarterly	99.783	-2	05/23	05/23	05/23	08/24	11/24	11/24	11/24
53	3130AT6R3	FHLB	4.50	Step	09/30/27	1,000	06/30/23	Quarterly	99.423	-6	06/23	06/23	06/23	06/24	06/25	06/26	03/27
34	3134GY5N8	FHLMC	5.25	Fixed	06/20/24	1,500	06/20/23	Quarterly	99.808	-3	06/23	06/23	06/23	03/24	06/24	06/24	06/24
36	3134GY2N1	FHLMC	5.17	Fixed	05/28/24	1,000	08/28/23	One time	99.839	-2	08/23	08/23	08/23	08/23	05/24	05/24	05/24
21	3135G05R0	FNMA	0.30	Fixed	08/10/23	3,000	05/10/23	Quarterly	98.393	-48	08/23	08/23	08/23	08/23	08/23	08/23	08/23
25	3130AJZJ1	FHLB	0.32	Fixed	08/25/23	2,667	04/18/23	Anytime	98.210	-48	08/23	08/23	08/23	08/23	08/23	08/23	08/23
32	3130AV5J7	FHLB	5.25	Step	03/20/24	1,000	09/20/23	Quarterly	100.044	0	09/23	09/23	09/23	09/23	03/24	03/24	03/24
61	3134GYK76	FHLMC	5.63	Fixed	03/13/26	2,000	09/13/23	Quarterly	99.671	-7	09/23	09/23	09/23	12/25	03/26	03/26	03/26
45	3134GYND0	FHLMC	5.50	Step	03/28/25	1,000	09/28/23	Quarterly	99.800	-2	09/23	09/23	09/23	09/23	03/25	03/25	03/25
33	3134GXQM9	FHLMC	2.40	Fixed	10/25/23	1,000	04/25/23	Monthly	98.614	-14	04/23	10/23	10/23	10/23	10/23	10/23	10/23
41	3130ATQD2	FHLB	4.65	Step	11/15/24	1,000	11/15/23	One time	99.756	0	11/23	11/23	11/23	11/23	11/23	11/24	11/24
65	3134GYJB9	FHLMC	5.30	Fixed	02/27/26	1,000	11/27/23	Quarterly	99.588	-4	11/23	11/23	11/23	02/26	02/26	02/26	02/26
81	3130ARGS4	FHLB	2.00	Step	04/14/27	1,000	04/14/24	Annually	97.874	-21	04/23	04/23	04/24	04/25	04/26	04/27	04/27
63	3130AND72	FHLB	0.43	Fixed	04/29/24	1,000	04/29/23	Quarterly	95.398	-46	04/24	04/24	04/24	04/24	04/24	04/24	04/24
64	3130ASKS7	FHLB	3.75	Fixed	07/25/24	1,000	04/25/23	Quarterly	98.438	-16	04/23	04/23	07/24	07/24	07/24	07/24	07/24
82	3130APAF2	FHLB	0.52	Fixed	10/07/24	1,000	07/07/23	Quarterly	94.068	-59	10/24	10/24	10/24	10/24	10/24	10/24	10/24
77	3134GXQR8	FHLMC	2.75	Step	04/28/25	1,000	04/28/23	Quarterly	97.193	-28	04/23	04/24	10/24	04/25	04/25	04/25	04/25
86	3130AMJX1	FHLB	0.65	Fixed	12/09/24	1,500	05/09/23	Monthly	93.784	-93	12/24	12/24	12/24	12/24	12/24	12/24	12/24
91	3133EMZ70	FFCB	0.48	Fixed	02/10/25	1,000	04/18/23	Anytime	92.861	-71	02/25	02/25	02/25	02/25	02/25	02/25	02/25
97	3133EM3E0	FFCB	0.61	Fixed	05/23/25	1,000	04/18/23	Anytime	92.426	-76	05/25	05/25	05/25	05/25	05/25	05/25	05/25

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
101	3136G4A45	FNMA	0.71	Fixed	07/22/25	1,500	04/22/23	Quarterly	92.297	-116	07/25	07/25	07/25	07/25	07/25	07/25	07/25
105	3136G4N74	FNMA	0.56	Fixed	08/21/25	1,500	05/21/23	Quarterly	91.750	-124	08/25	08/25	08/25	08/25	08/25	08/25	08/25
106	3136G4V59	FNMA	0.63	Fixed	08/27/25	1,500	05/27/23	Quarterly	91.851	-122	08/25	08/25	08/25	08/25	08/25	08/25	08/25
109	3134GWUG9	FHLMC	0.57	Fixed	09/24/25	2,000	06/24/23	Quarterly	91.521	-170	09/25	09/25	09/25	09/25	09/25	09/25	09/25
114	3130AP2G9	FHLB	0.75	Fixed	12/30/25	1,000	06/30/23	Quarterly	91.175	-88	12/25	12/25	12/25	12/25	12/25	12/25	12/25
95	3130ARCD1	FHLB	2.50	Step	03/29/27	1,000	06/29/23	Quarterly	96.657	-33	06/23	12/24	12/25	12/26	03/27	03/27	03/27
124	3133EMXQ0	FFCB	0.94	Fixed	04/28/26	1,000	04/18/23	Anytime	90.700	-93	04/26	04/26	04/26	04/26	04/26	04/26	04/26
119	3130AMDE9	FHLB	1.00	Step	05/12/26	1,500	05/12/23	Quarterly	91.979	-120	05/26	05/26	05/26	05/26	05/26	05/26	05/26
128	3130AMMW9	FHLB	1.00	Step	06/10/26	1,500	06/10/23	Quarterly	92.131	-118	06/23	06/26	06/26	06/26	06/26	06/26	06/26
129	3130AMMJ8	FHLB	0.40	Step	06/09/26	1,000	06/09/23	One time	92.397	-76	06/23	06/26	06/26	06/26	06/26	06/26	06/26
134	3130AP6D2	FHLB	1.00	Fixed	09/30/26	1,000	06/30/23	Quarterly	89.884	-101	09/26	09/26	09/26	09/26	09/26	09/26	09/26
136	3130AQJ87	FHLB	1.60	Fixed	01/19/27	1,000	04/19/23	Quarterly	91.335	-87	01/27	01/27	01/27	01/27	01/27	01/27	01/27
130	3130AQPR8	FHLB	1.30	Step	02/18/27	1,000	05/18/23	Quarterly	93.628	-64	02/24	02/24	02/27	02/27	02/27	02/27	02/27
100	3130ASG52	FHLB	4.10	Fixed	06/30/27	1,000	06/30/23	Quarterly	97.069	-29	06/23	06/26	06/27	06/27	06/27	06/27	06/27
						2.23	45,167		95.812	-1,888							

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
3130AUZ98	FHLB 6 03/13/28	Callable Agency	998	12.61%	0.04	-0.1
3134GYND0	FHLMC 5 1/2 03/28/25	Agency Step	998	5.92%	0.66	-3.2
3134GYK76	FHLMC 5 5/8 03/13/26	Callable Agency	1,993	5.76%	0.93	-4.7
3134GY2N1	FHLMC 5.17 05/28/24	Callable Agency	998	5.57%	0.62	-2.8
3135GACZ2	FNMA 5.4 11/25/24	Callable Agency	998	5.56%	0.68	-3.4

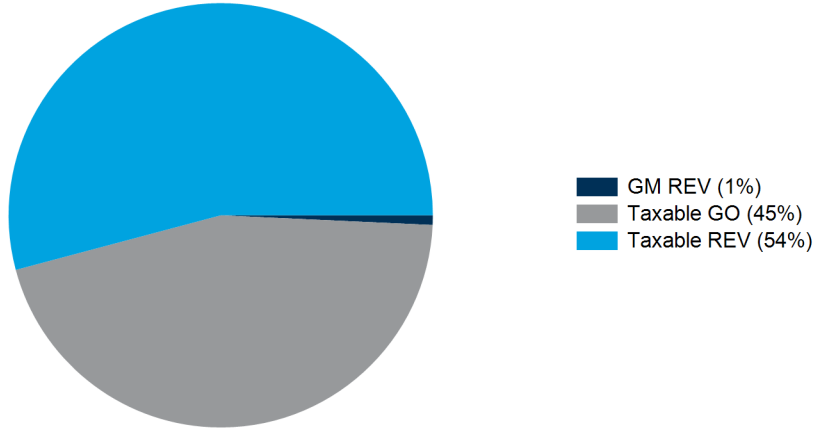
Bottom 5 Market Yields						
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px Δ Up 300
3130AN5K2	FHLB 1 1/2 07/20/26	Agency Step	1,389	3.90%	3.14	-8.9
3130AMMJ8	FHLB 0.4 06/09/26	Agency Step	924	3.99%	3.04	-8.7
3130AQPR8	FHLB 1.3 02/18/27	Agency Step	936	4.08%	3.07	-10.0
3130AQJ87	FHLB 1.6 01/19/27	Callable Agency	913	4.08%	3.26	-9.9
3130AMMW	FHLB 1 06/10/26	Agency Step	1,382	4.12%	3.04	-8.7

Top 5 Price Volatility (% price change +300)						
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px Δ Up 300
3130AQPR8	FHLB 1.3 02/18/27	Agency Step	936	4.08%	3.07	-10.0
3130AQJ87	FHLB 1.6 01/19/27	Callable Agency	913	4.08%	3.26	-9.9
3130AP6D2	FHLB 1 09/30/26	Callable Agency	899	4.13%	3.20	-9.4
3130AN5K2	FHLB 1 1/2 07/20/26	Agency Step	1,389	3.90%	3.14	-8.9
3130AMMJ8	FHLB 0.4 06/09/26	Agency Step	924	3.99%	3.04	-8.7

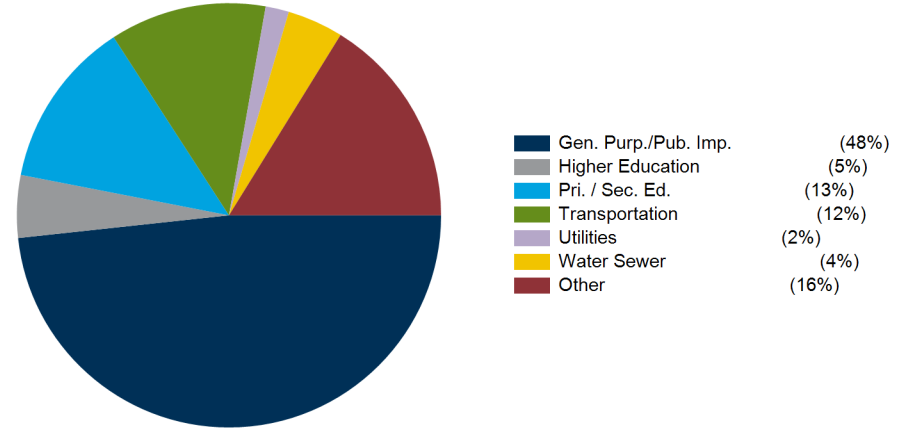
Next 5 Projected Redemptions						
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	Mat/Call
3130ASNH8	FHLB 3 04/28/23	Agency Bullet	999	4.75%	0.08	04/01/23
912828R28	T 1 5/8 04/30/23	Treasury	998	4.43%	0.08	04/01/23
3130AUZ98	FHLB 6 03/13/28	Callable Agency	998	12.61%	0.04	04/01/23
3130ATCB1	FHLB 3 5/8 06/28/23	Agency Bullet	997	4.94%	0.24	06/01/23
3130ATLG0	FHLB 4 1/2 10/27/27	Agency Step	1,000	5.06%	0.35	07/01/23

Municipal - Summary

Subsector



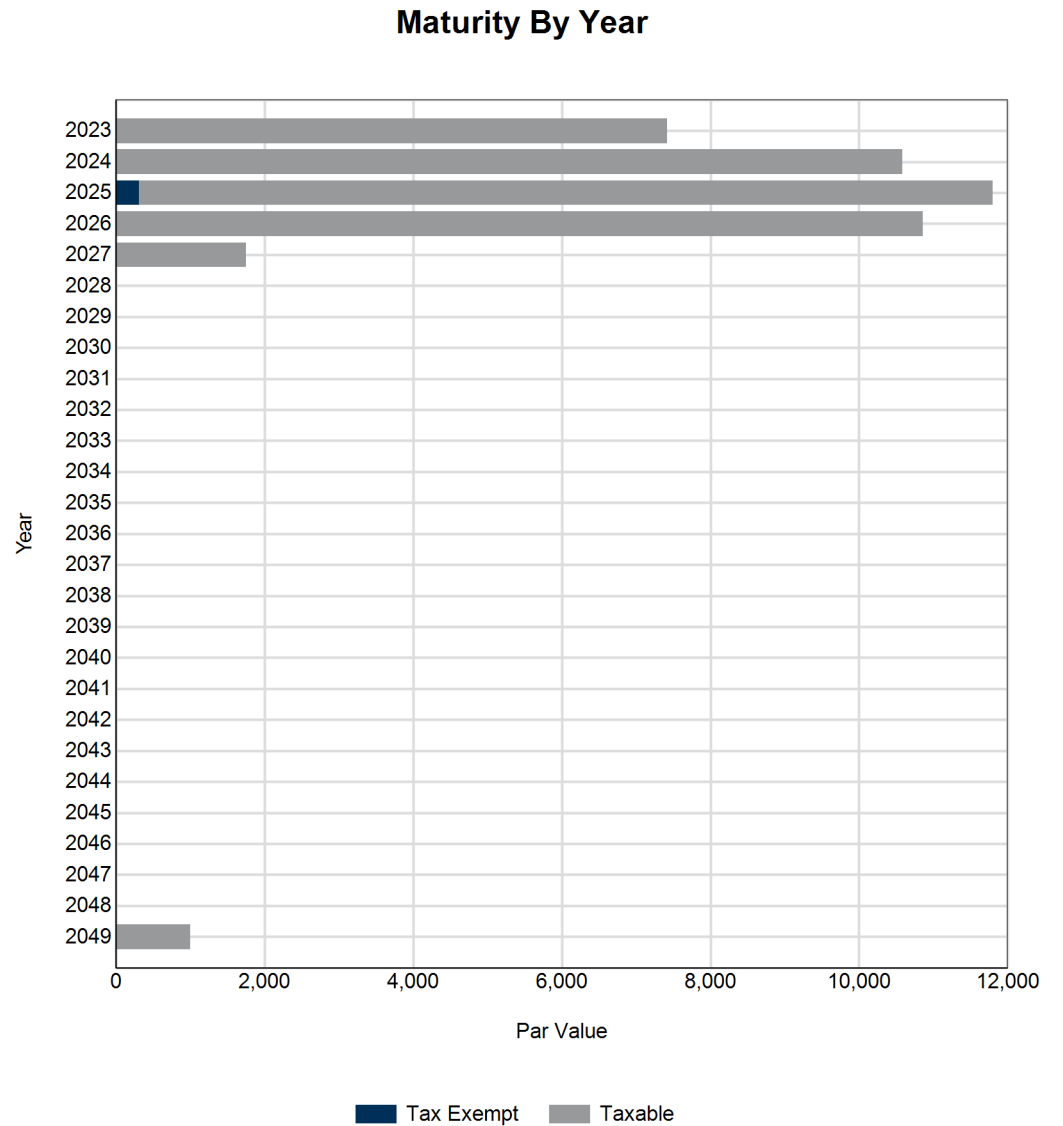
Purpose



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 (19)	45.1%	19,595	4.08	2.1 yrs	Aa1	104.94		98.52		-1,257	-6.1%	2.08	2.0	1.92	0.05	0.0%
					AA+	20,563	1.49	19,306	4.82	-2,336	-11.4%	2.08	-5.6			
Taxable REV (36)	54.1%	23,505	2.28	2.9 yrs	Aa2	101.60		96.57		-1,181	-4.9%	1.82	1.7	1.58	0.02	0.0%
					AA+	23,880	1.74	22,699	4.68	-2,246	-9.4%	1.82	-4.7			
Taxable (55)	99.3%	43,100	3.10	2.5 yrs	Aa1	103.12		97.46		-2,439	-5.5%	1.94	1.8	1.74	0.04	0.0%
					AA+	44,443	1.62	42,004	4.74	-4,583	-10.3%	1.94	-5.1			
GM REV (1)	0.7%	315	4.00	2.3 yrs	Aa3	107.74		103.14		-15	-4.3%	2.25	2.2	2.10	0.05	0.0%
						339	0.68	325	3.24	-34	-10.1%	2.25	-6.1			
Tax Exempt (1)	0.7%	315	4.00	2.3 yrs	Aa3	107.74		103.14		-15	-4.3%	2.25	2.2	2.10	0.05	0.0%
						339	0.68	325	3.24	-34	-10.1%	2.25	-6.1			
Total (56)	100.0%	43,415	3.11	2.5 yrs	Aa1	103.15		97.50		-2,453	-5.5%	1.94	1.8	1.74	0.04	0.0%
					AA+	44,782	1.62	42,329	4.73	-4,617	-10.3%	1.94	-5.1			

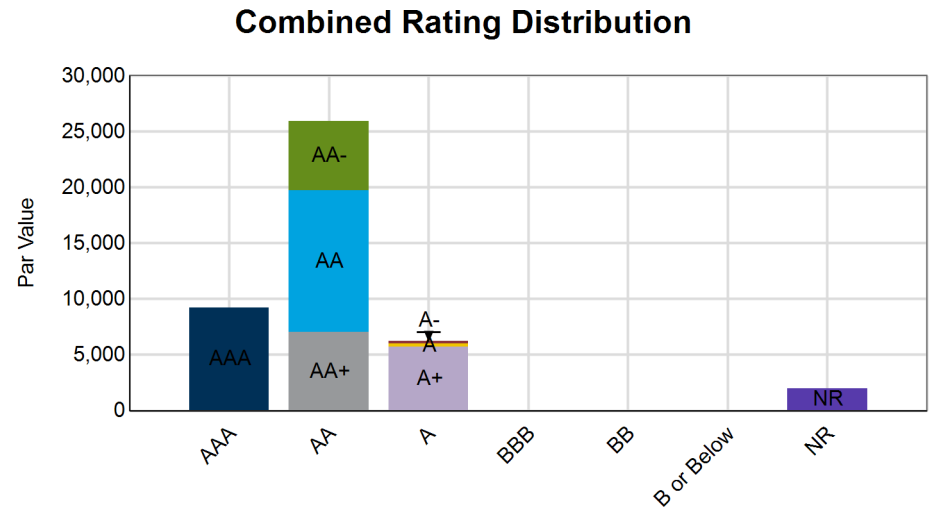
Municipal - Maturity Summary

Maturity By Year					
Year	Taxable	Tax Exempt	Total	Bal %	Run Bal %
2023	7,420	-	7,420	17.1 %	17.1 %
2024	10,585	-	10,585	24.4 %	41.5 %
2025	11,485	315	11,800	27.2 %	68.7 %
2026	10,860	-	10,860	25.0 %	93.7 %
2027	1,750	-	1,750	4.0 %	97.7 %
2028	-	-	-	-	-
2029	-	-	-	-	-
2030	-	-	-	-	-
2031	-	-	-	-	-
2032	-	-	-	-	-
2033	-	-	-	-	-
2034	-	-	-	-	-
2035	-	-	-	-	-
2036	-	-	-	-	-
2037	-	-	-	-	-
2038	-	-	-	-	-
2039	-	-	-	-	-
2040	-	-	-	-	-
2041	-	-	-	-	-
2042	-	-	-	-	-
2043	-	-	-	-	-
2044	-	-	-	-	-
2045	-	-	-	-	-
2046	-	-	-	-	-
2047	-	-	-	-	-
2048	-	-	-	-	-
2049	1,000	-	1,000	2.3 %	100.0 %

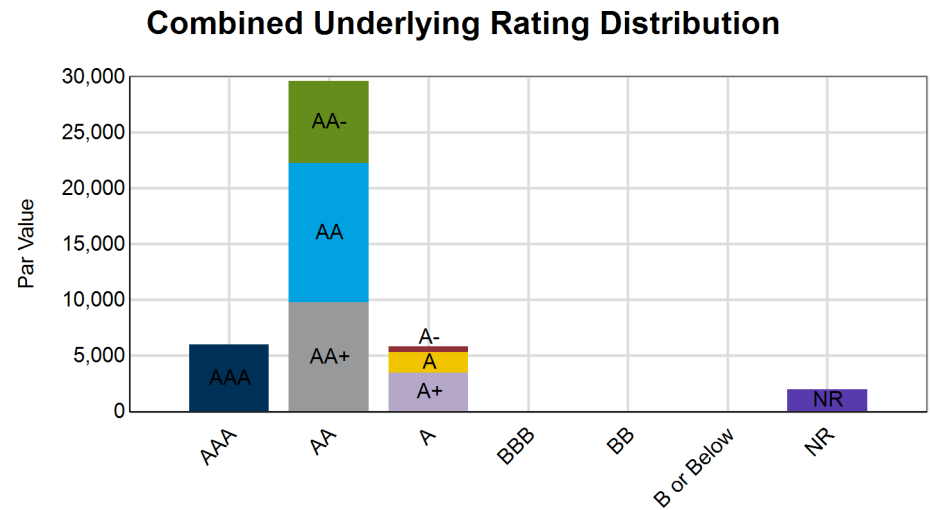


Municipal - Rating Summary

Combined Rating Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	21.3%	9,235	1.05	2.11
AA	59.7%	25,935	1.73	1.50
A	14.4%	6,245	1.56	2.27
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	4.6%	2,000	3.03	1.65
Total	100.0%	43,415	1.62	1.74



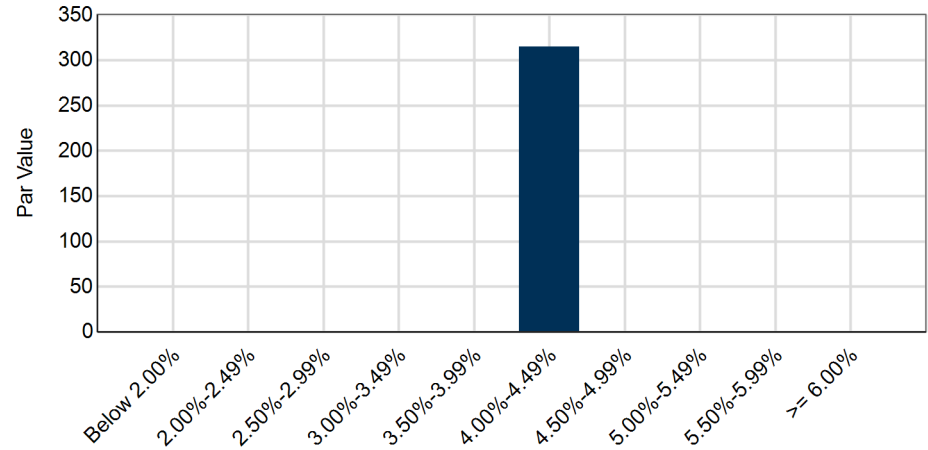
Combined Underlying Rating Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	13.8%	5,985	1.23	2.01
AA	68.2%	29,615	1.64	1.63
A	13.4%	5,815	1.43	2.07
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	4.6%	2,000	3.03	1.65
Total	100.0%	43,415	1.62	1.74



Municipal - Coupon Summary

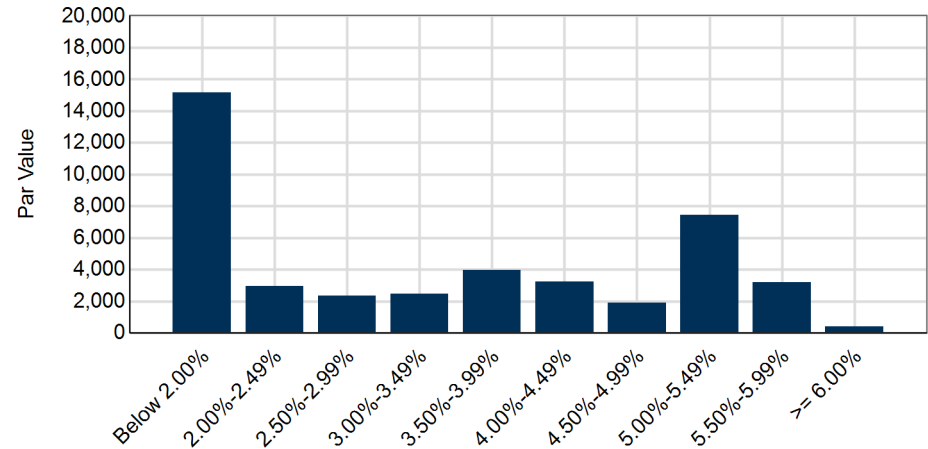
Tax-Exempt Coupon Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
Below 1.50%	-	-	-	-
1.50%-2.49%	-	-	-	-
2.50%-3.49%	-	-	-	-
3.50%-4.49%	0.7%	315	0.68	2.10
4.50%-5.49%	-	-	-	-
>= 5.50%	-	-	-	-
Total	0.7%	315	0.68	2.10

Tax-Exempt Coupon Distribution

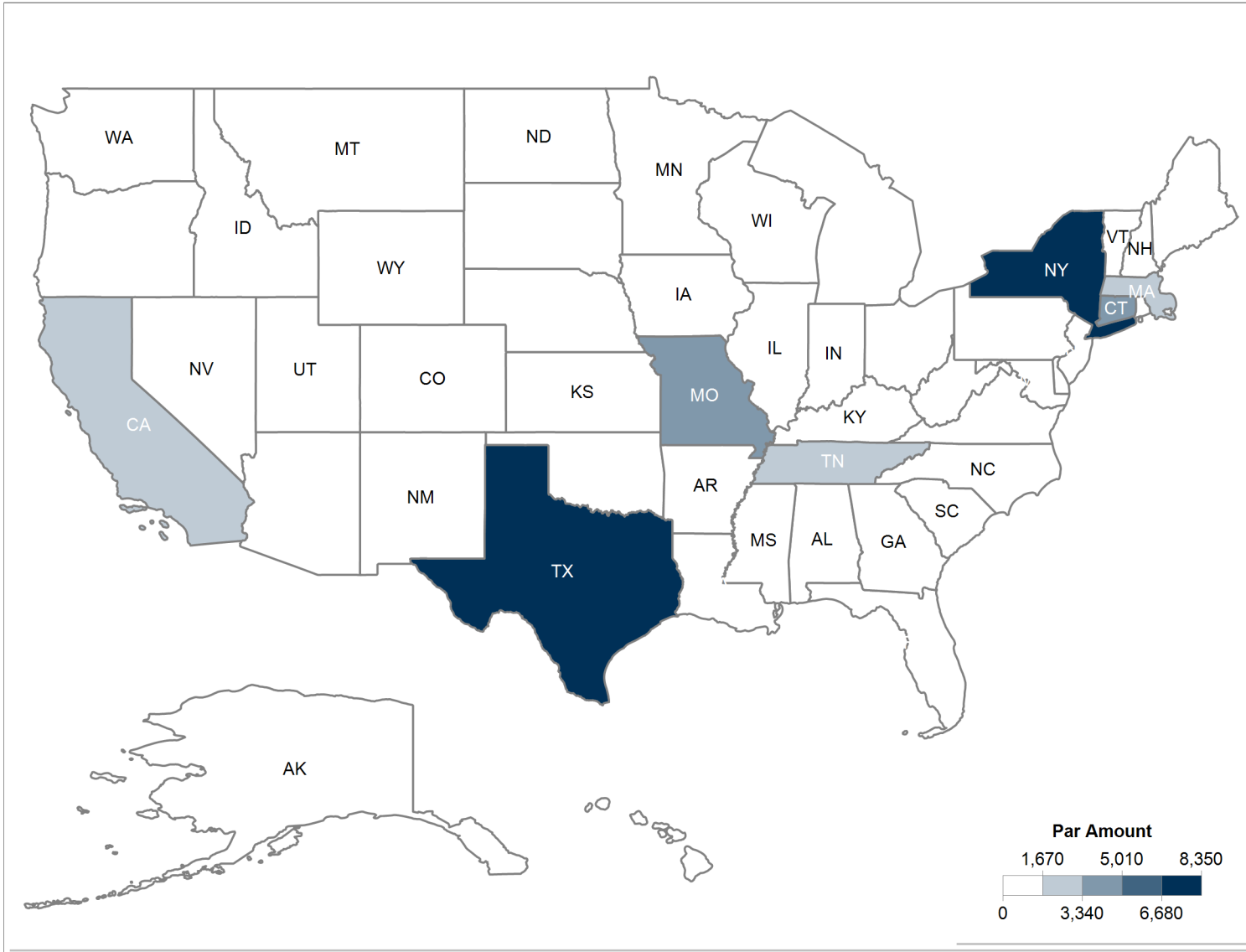


Taxable Coupon Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
Below 1.50%	33.2%	14,420	1.03	1.71
1.50%-2.49%	8.5%	3,700	2.05	2.44
2.50%-3.49%	11.1%	4,835	1.45	1.69
3.50%-4.49%	16.6%	7,200	2.09	1.36
4.50%-5.49%	21.5%	9,315	1.57	1.81
>= 5.50%	8.4%	3,630	2.93	1.79
Total	99.3%	43,100	1.62	1.74

Taxable Coupon Distribution



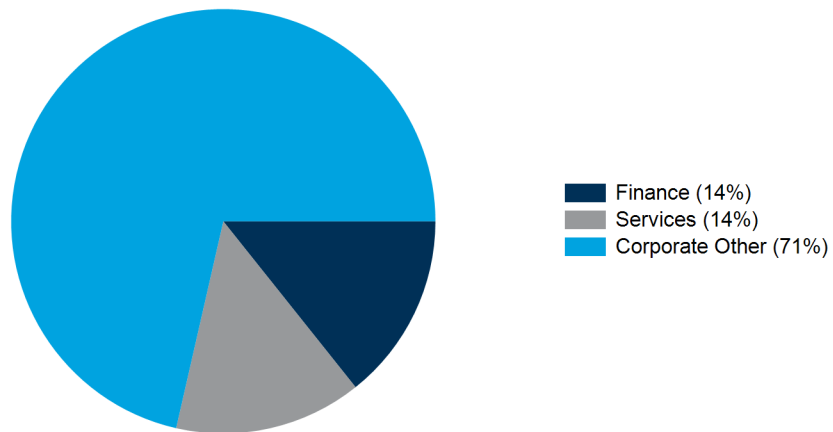
Municipal - Geographic Distribution



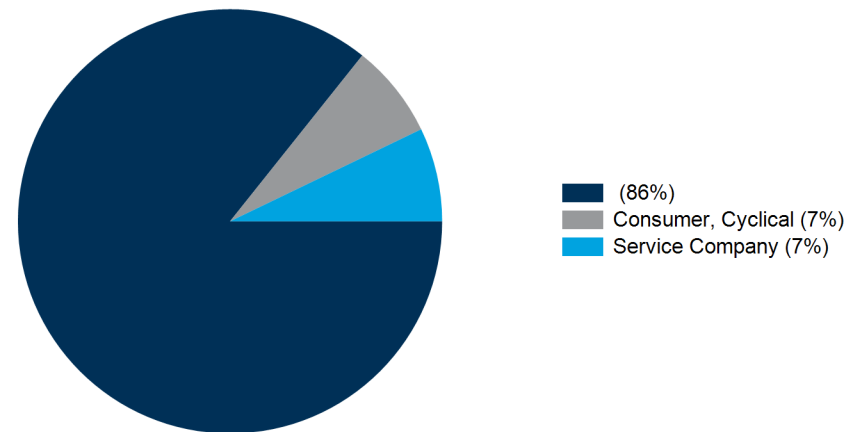
Top 25 States		
State	Par Amount	% Total
TX	8,275	19.1 %
NY	7,415	17.1 %
MO	4,305	9.9 %
CT	3,515	8.1 %
MA	2,000	4.6 %
TN	1,925	4.4 %
CA	1,905	4.4 %
HI	1,500	3.5 %
PA	1,410	3.2 %
NE	1,175	2.7 %
AZ	1,100	2.5 %
WV	1,010	2.3 %
VA	1,005	2.3 %
SD	1,000	2.3 %
NJ	1,000	2.3 %
MI	1,000	2.3 %
OR	1,000	2.3 %
FL	750	1.7 %
ME	700	1.6 %
OK	550	1.3 %
LA	360	0.8 %
MD	265	0.6 %
OH	250	0.6 %

Corporate - Summary

Sector Allocation



Industry Allocation



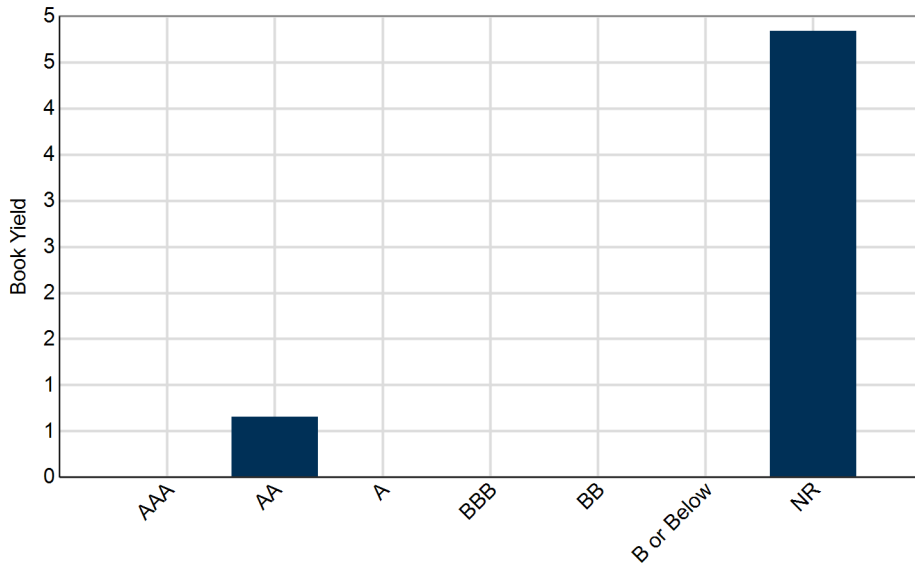
Subsector	Sector %	Par Value	Cpn	Maturity	Rating	Book	Market	G/L \$	G/L %	WAL	% Px Δ	Dur	Cvx	AFS %
					Moody's S&P	Price Value	Price Value	Base + 300	Base + 300	Base + 300	-100 +300	Base	Base	
Finance (2)	14.3%	2,000	0.00	0.6 yrs		97.19 1,944	97.19 1,944	0 -31	0.0% -1.6%	0.55 0.55	0.5 -1.6	0.54	0.01	0.0%
Services (2)	14.3%	2,000	2.05	0.4 yrs	Aa1 AAA	99.09 1,982	98.67 1,973	-8 -31	-0.4% -1.6%	0.39 0.39	0.4 -1.2	0.39	0.00	0.0%
Corporate Other (8)	71.4%	10,000	0.00	0.3 yrs		98.57 9,857	98.57 9,857	0 -85	0.0% -0.9%	0.29 0.29	0.3 -0.9	0.29	0.00	0.0%
Total (12)	100.0%	14,000	0.29	0.3 yrs	Aa1 AAA	98.44 13,782	98.38 13,774	-8 -147	-0.1% -1.1%	0.35 0.35	0.3 -1.0	0.34	0.00	0.0%

Corporate - Rating Summary

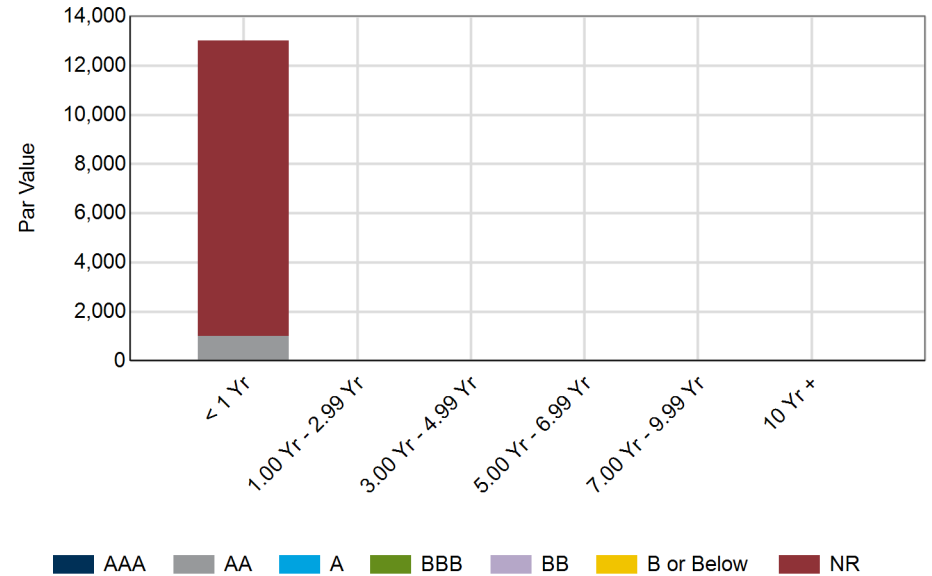
Combined Rating Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	-	-	-	-
AA	7.1%	1,000	0.66	0.25
A	-	-	-	-
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	85.7%	12,000	4.84	0.33

Maturity Summary				
Maturity Range	% Balance	Par Value	Book Yield	Combined Rating
< 1 Yr	100.0%	14,000	4.55	AA+
1.00 Yr - 2.99 Yr	-	-	-	-
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

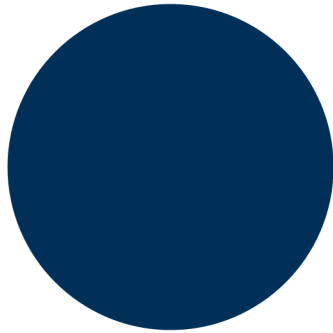


Combined Rating Distribution By Maturity



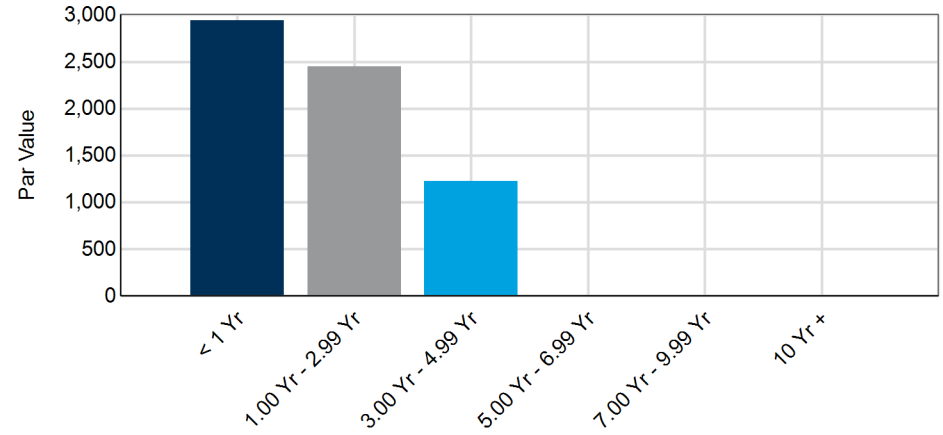
CD - Summary

Subsector



■ NCD (100.0%)

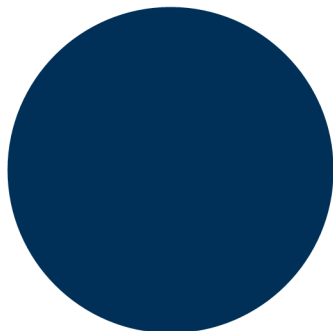
Par Value By Maturity



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 (27)	100.0%	6,614	3.50	1.7 yrs 0.5 yrs	100.00 6,614	3.40	97.60 6,455	4.61	-159 -409	-2.4% -6.2%	1.63 1.67	1.2 -3.9	1.24	-0.04	0.0%
Total (27)	100.0%	6,614	3.50	1.7 yrs 0.5 yrs	100.00 6,614	3.40	97.60 6,455	4.61	-159 -409	-2.4% -6.2%	1.63 1.67	1.2 -3.9	1.24	-0.04	0.0%

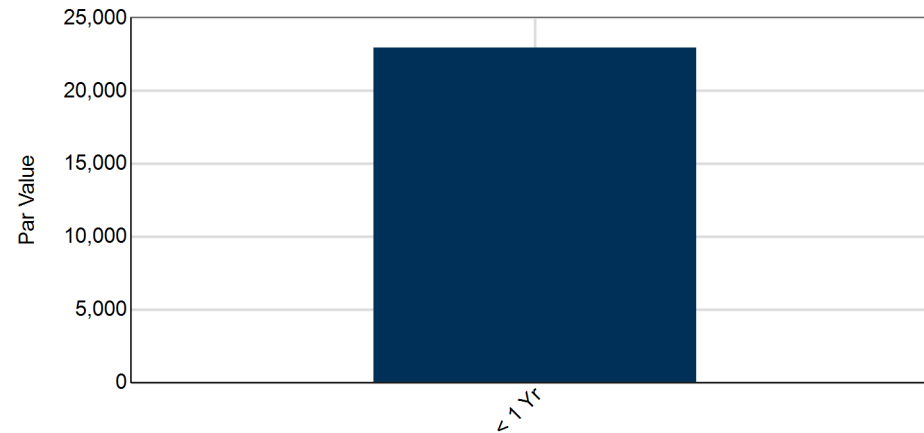
Other - Summary

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%	22,941	5.01	0.1 yrs	100.00	5.06	22,941	5.06	-57	-0.2%	0.08	-0.2	0.08	0.00	100.0%
Total (1)	100.0%	22,941	5.01	0.1 yrs	100.00	5.06	22,941	5.06	-57	-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%	75	1.90	2.0 yrs	65,635	101.92	95.45	-4,247	0.93	2.0	1.85					
Treasury	1	1.63	0.1 yrs	1,000	99.99	99.77	-2	1.78	0.1	0.08					
Agency Bullet	1	0.76	0.8 yrs	1,000	99.97	96.81	-32	0.80	0.8	0.78					
Callable Agency	15	0.60	1.8 yrs	21,667	99.99	93.81	-1,340	0.61	1.8	1.70					
Agency Step	4	1.03	3.2 yrs	5,500	100.00	92.27	-425	1.47	3.2	2.96					
GM REV	1	4.00	2.3 yrs	315	107.74	103.14	-15	0.68	2.3	2.10					
Taxable GO	16	3.91	2.1 yrs	16,595	105.50	98.03	-1,241	1.13	2.1	1.99					
Taxable REV	27	1.88	2.0 yrs	16,355	101.93	95.54	-1,046	0.93	2.0	1.84					
Services	1	4.11	0.3 yrs	1,000	100.87	100.03	-8	0.66	0.3	0.25					
NCD	9	1.36	1.8 yrs	2,204	100.00	93.73	-138	0.96	1.8	1.65					

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	
68607LXQ5	Taxable GO	OREGON	5.89	06/01/27	1,000	103.32	104.31	10	4.999	4.17	-10.32	-108	-98	3.60	HTM
798111HF0	Taxable REV	SAN JOAQUIN HILLS	2.15	01/15/27	750	100.74	92.54	-61	1.950	3.79	-10.05	-70	-131	3.54	HTM
3130AQP8	Agency Step	FHLB 1.3 02/18/27	1.30	02/18/27	1,000	100.00	93.63	-64	2.294	3.88	-9.97	-93	-157	3.07	HTM
3130AQJ87	Callable Agency	FHLB 1.6 01/19/27	1.60	01/19/27	1,000	100.00	91.34	-87	1.600	3.80	-9.89	-90	-177	3.26	HTM
856285XL0	NCD	SBIIN 1.15 09/28/26	1.15	09/28/26	245	100.00	87.80	-30	1.151	3.49	-9.45	-20	-50	3.34	HTM
3130AP6D2	Callable Agency	FHLB 1 09/30/26	1.00	09/30/26	1,000	100.00	89.88	-101	1.000	3.50	-9.38	-84	-185	3.20	HTM
38149MZJ5	NCD	GS 1.05 09/08/26	1.05	09/08/26	245	100.00	87.77	-30	1.051	3.44	-9.33	-20	-50	3.29	HTM
795451AK9	NCD	SALLMA 1.1 08/11/26	1.10	08/11/26	245	100.00	88.13	-29	1.101	3.36	-9.13	-20	-49	3.21	HTM
3130AN5K2	Agency Step	FHLB 1 1/2 07/20/26	1.50	07/20/26	1,500	100.00	92.61	-111	1.500	3.31	-8.94	-124	-235	3.14	HTM
56042RJ52	Taxable REV	MAINE HEALTH &	1.30	07/01/26	200	100.81	90.41	-21	1.050	3.25	-8.83	-16	-37	3.09	HTM
			2.05		7,185	100.56	93.27	-524	2.049	3.66	-9.63	-646	-1,169	3.28	

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	107.74	98.68	-249	0.707	2.38	-6.43	-175	-424	2.22	HTM
64966H4M9	Taxable GO	NEW YORK N Y	5.05	10/01/24	3,795	104.50	99.83	-177	1.989	1.50	-4.12	-156	-333	1.38	HTM
150461M57	Taxable GO	CEDAR PARK TEX	2.95	08/15/25	2,360	105.45	96.38	-214	0.635	2.38	-6.49	-148	-362	2.24	HTM
3134GWUG9	Callable Agency	FHLMC 0.57 09/24/25	0.57	09/24/25	2,000	100.00	91.52	-170	0.570	2.48	-6.89	-126	-296	2.35	HTM
3130AN5K2	Agency Step	FHLB 1 1/2 07/20/26	1.50	07/20/26	1,500	100.00	92.61	-111	1.500	3.31	-8.94	-124	-235	3.14	HTM
3130AMMW9	Agency Step	FHLB 1 06/10/26	1.00	06/10/26	1,500	100.00	92.13	-118	1.469	3.19	-8.67	-120	-238	3.04	HTM
419791YT9	Taxable GO	HAWAII ST	5.33	02/01/26	1,500	112.20	101.66	-158	0.960	2.84	-7.47	-114	-272	2.59	HTM
3130AMDE9	Agency Step	FHLB 1 05/12/26	1.00	05/12/26	1,500	100.00	91.98	-120	1.475	3.12	-8.23	-114	-234	2.67	HTM
68607LXQ5	Taxable GO	OREGON	5.89	06/01/27	1,000	103.32	104.31	10	4.999	4.17	-10.32	-108	-98	3.60	HTM
46873TAD5	Taxable REV	JACKSON TENN	3.40	04/01/26	1,925	103.14	99.13	-77	2.310	3.00	-5.44	-104	-181	1.09	HTM
			3.22		19,830	103.98	96.99	-1,385	1.491	2.59	-6.69	-1,287	-2,672	2.22	

Key Portfolio Sorts

Top 10 Marked to Market Up 300 Loss Positions

CUSIP	Sector	Description	Cpn	Maturity	Par	Book	Market	G/L	Book	% 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	107.74	98.68	-249	0.707	2.38	-6.43	-175	-424	2.22	HTM
150461M57	Taxable GO	CEDAR PARK TEX	2.95	08/15/25	2,360	105.45	96.38	-214	0.635	2.38	-6.49	-148	-362	2.24	HTM
64966H4M9	Taxable GO	NEW YORK N Y	5.05	10/01/24	3,795	104.50	99.83	-177	1.989	1.50	-4.12	-156	-333	1.38	HTM
3134GWUG9	Callable Agency	FHLMC 0.57 09/24/25	0.57	09/24/25	2,000	100.00	91.52	-170	0.570	2.48	-6.89	-126	-296	2.35	HTM
419791YT9	Taxable GO	HAWAII ST	5.33	02/01/26	1,500	112.20	101.66	-158	0.960	2.84	-7.47	-114	-272	2.59	HTM
3130AMMW9	Agency Step	FHLB 1 06/10/26	1.00	06/10/26	1,500	100.00	92.13	-118	1.469	3.19	-8.67	-120	-238	3.04	HTM
3130AN5K2	Agency Step	FHLB 1 1/2 07/20/26	1.50	07/20/26	1,500	100.00	92.61	-111	1.500	3.31	-8.94	-124	-235	3.14	HTM
3130AMDE9	Agency Step	FHLB 1 05/12/26	1.00	05/12/26	1,500	100.00	91.98	-120	1.475	3.12	-8.23	-114	-234	2.67	HTM
088632CT9	Taxable REV	BI-STATE DEV AGY MO	1.34	10/01/25	1,525	100.87	93.05	-119	0.991	2.50	-6.92	-98	-218	2.39	HTM
3136G4N74	Callable Agency	FNMA 0.56 08/21/25	0.56	08/21/25	1,500	100.00	91.75	-124	0.560	2.39	-6.64	-91	-215	2.27	HTM
			2.73		19,930	103.56	95.72	-1,561	1.131	2.45	-6.63	-1,265	-2,826	2.27	

Top 10 Average Life Extension Up 300bps

CUSIP	Sector	Description	Cpn	Maturity	Par	Book	Market	G/L	Book	% Px Δ	Eff.	WAL	WAL	Chg in	INT
					Value	Price	Price		Yield	+300	Dur	+300	WAL	WAL	
3130AT6R3	Agency Step	FHLB 4 1/2 09/30/27	4.50	09/30/27	1,000	100.00	99.42	-6	4.900	-4.02	0.78	1.25	4.00	2.75	HTM
3130ARGS4	Agency Step	FHLB 2 04/14/27	2.00	04/14/27	1,000	100.00	97.87	-21	3.462	-6.21	1.43	2.04	4.04	2.00	HTM
3134GYND0	Agency Step	FHLMC 5 1/2 03/28/25	5.50	03/28/25	1,000	100.00	99.80	-2	5.499	-3.19	0.66	0.49	1.99	1.50	HTM
3130ATLG0	Agency Step	FHLB 4 1/2 10/27/27	4.50	10/27/27	1,000	100.00	99.95	0	4.909	-2.31	0.35	0.33	1.83	1.50	HTM
3130ATQD2	Agency Step	FHLB 4.65 11/15/24	4.65	11/15/24	1,000	99.80	99.76	0	4.964	-2.89	0.65	0.63	1.63	1.00	HTM
77535MAM5	NCD	ROGUEC 5.1 01/20/28	5.10	01/20/28	245	100.00	99.88	0	5.157	-5.25	0.67	4.06	4.81	0.75	HTM
3134GY2N1	Callable Agency	FHLMC 5.17 05/28/24	5.17	05/28/24	1,000	100.00	99.84	-2	5.173	-2.80	0.62	0.41	1.16	0.75	HTM
3130AV5J7	Agency Step	FHLB 5 1/4 03/20/24	5.25	03/20/24	1,000	100.00	100.04	0	5.246	-2.14	0.53	0.47	0.97	0.50	HTM
3134GY5N8	Callable Agency	FHLMC 5 1/4 06/20/24	5.25	06/20/24	1,500	100.00	99.81	-3	5.250	-2.78	0.61	0.97	1.22	0.25	HTM
3130ARCD1	Agency Step	FHLB 2 1/2 03/29/27	2.50	03/29/27	1,000	100.00	96.66	-33	3.503	-7.47	1.88	3.75	4.00	0.25	HTM
			4.43		9,745	99.98	99.28	-68	4.802	-3.73	0.81	1.21	2.32	1.11	

Agency - CUSIP Detail

CUSIP		Cpn Type	Next Call Dt	Step Date	Maturity	Book		Market		Gain/(Loss)	% Px Δ	Eff.	ESG/Gr	
Security Description	Ticker	Par	Coupon	Call Type	Step Cpn	Proj. Final	Price Value	Yield	Price Value	bp→ call Yield	% \$	-100 +300	Dur Cvx	Intent
912828R28			Fixed			04/23	99.99		99.77		-0.2%	0.1	0.08	
T 1 5/8 04/30/23	T	1,000	1.625			04/30/23	1,000	1.78	998	4.43	-2	-0.3	0.00	HTM
912828XT2			Fixed			05/24	99.52		97.16		-2.4%	1.1	1.11	
T 2 05/31/24	T	1,000	2.000			05/31/24	995	2.42	972	4.53	-24	-3.3	0.02	HTM
Treasury		2,000	1.813				99.75		98.46		-1.3%	0.6	0.59	
							1,995	2.10	1,969	4.48	-26	-1.7	0.01	
3130ATCB1			Fixed			06/23	100.00		99.68		-0.3%	0.2	0.24	
FHLB 3 5/8 06/28/23	FHLB	1,000	3.625	One time		06/28/23	1,000	3.61	997	4.94	-3	-0.7	0.00	HTM
3130ASNH8			Fixed			04/23	100.00		99.87		-0.1%	0.1	0.08	
FHLB 3 04/28/23	FHLB	1,000	3.000	One time		04/28/23	1,000	3.00	999	4.75	-1	-0.2	0.00	HTM
3130ATDT1			Fixed			09/23	100.00		99.42		-0.6%	0.5	0.49	
FHLB 4.02 09/29/23	FHLB	2,000	4.020	One time		09/29/23	2,000	4.02	1,988	5.22	-12	-1.5	0.00	HTM
3130ATVJ3			Fixed			12/23	100.00		100.06		0.1%	0.7	0.65	
FHLB 5 12/06/23	FHLB	1,000	5.000			12/06/23	1,000	4.98	1,001	4.90	1	-2.0	0.01	HTM
3130AQFK4			Fixed			01/24	99.97		96.81		-3.2%	0.8	0.78	
FHLB 0.76 01/19/24	FHLB	1,000	0.760	One time		01/19/24	1,000	0.80	968	4.85	-32	-2.3	0.01	HTM
Agency Bullet		6,000	3.404				99.99		99.21		-0.8%	0.5	0.46	
							6,000	3.41	5,953	4.98	-47	-1.3	0.01	
3130AP6D2			Fixed	06/30/23		09/26	100.00		89.88	-505	-10.1%	3.2	3.20	
FHLB 1 09/30/26	FHLB	1,000	1.000	Quarterly		09/30/26	1,000	1.00	899	4.13	-101	-9.4	-0.09	HTM
3130AQJ87			Fixed	04/19/23		01/27	100.00		91.34	-435	-8.7%	3.2	3.26	
FHLB 1.6 01/19/27	FHLB	1,000	1.600	Quarterly		01/19/27	1,000	1.60	913	4.08	-87	-9.9	-0.29	HTM
3133EMXQ0			Fixed	04/18/23		04/26	100.00		90.70	-505	-9.3%	2.8	2.83	
FFCB 0.94 04/28/26	FFCB	1,000	0.940	Anytime		04/28/26	1,000	0.94	907	4.19	-93	-8.3	-0.04	HTM
3134GYK76			Fixed	09/13/23		12/25	100.00		99.67	-42	-0.3%	0.7	0.93	
FHLMC 5 5/8 03/13/26	FHLMC	2,000	5.625	Quarterly		03/13/26	2,000	5.63	1,993	5.76	-7	-4.7	-0.65	HTM
3130AND72			Fixed	04/29/23		04/24	100.00		95.40	-497	-4.6%	1.1	1.04	
FHLB 0.43 04/29/24	FHLB	1,000	0.430	Quarterly		04/29/24	1,000	0.43	954	4.85	-46	-3.0	0.02	HTM
3130ASKS7			Fixed	04/25/23		07/24	100.00		98.44	-186	-1.6%	1.0	1.07	
FHLB 3 3/4 07/25/24	FHLB	1,000	3.750	Quarterly		07/25/24	1,000	3.75	984	4.98	-16	-3.5	-0.08	HTM
3134GYJB9			Fixed	11/27/23		02/26	100.00		99.59	-41	-0.4%	0.9	1.09	
FHLMC 5.3 02/27/26	FHLMC	1,000	5.300	Quarterly		02/27/26	1,000	5.30	996	5.45	-4	-5.0	-0.27	HTM
3130APAF2			Fixed	07/07/23		10/24	100.00		94.07	-503	-5.9%	1.5	1.45	
FHLB 0.52 10/07/24	FHLB	1,000	0.520	Quarterly		10/07/24	1,000	0.52	941	4.61	-59	-4.2	0.02	HTM
3130AMJX1			Fixed	05/09/23		12/24	100.00		93.78	-509	-6.2%	1.6	1.61	
FHLB 0.65 12/09/24	FHLB	1,500	0.650	Monthly		12/09/24	1,500	0.65	1,407	4.51	-93	-4.7	0.00	HTM
3133EMZ70			Fixed	04/18/23		02/25	99.94		92.86	-540	-7.1%	1.8	1.79	
FFCB 0.48 02/10/25	FFCB	1,000	0.480	Anytime		02/10/25	999	0.51	929	4.52	-71	-5.2	0.03	HTM
3133EM3E0			Fixed	04/18/23		05/25	99.99		92.43	-520	-7.6%	2.0	2.04	
FFCB 0.61 05/23/25	FFCB	1,000	0.610	Anytime		05/23/25	1,000	0.61	924	4.34	-76	-6.0	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	
3130ASG52	FHLB 4.1 06/30/27	FHLB	1,000	Fixed 4.100	06/30/23 Quarterly		06/27 06/30/27	100.00 1,000	4.10	97.07 971	-224 4.87	-2.9% -29	1.8 -8.7	2.16 -0.39	HTM
3136G4A45	FNMA 0.71 07/22/25	FNMA	1,500	Fixed 0.710	04/22/23 Quarterly		07/25 07/22/25	100.00 1,500	0.71	92.30 1,384	-498 4.24	-7.7% -116	2.2 -6.4	2.18 -0.05	HTM
3136G4N74	FNMA 0.56 08/21/25	FNMA	1,500	Fixed 0.560	05/21/23 Quarterly		08/25 08/21/25	100.00 1,500	0.56	91.75 1,376	-519 4.22	-8.2% -124	2.3 -6.6	2.27 0.04	HTM
3136G4V59	FNMA 0 5/8 08/27/25	FNMA	1,500	Fixed 0.625	05/27/23 Quarterly		08/25 08/27/25	100.00 1,500	0.62	91.85 1,378	-510 4.22	-8.1% -122	2.3 -6.7	2.28 0.02	HTM
3134GWUG9	FHLMC 0.57 09/24/25	FHLMC	2,000	Fixed 0.570	06/24/23 Quarterly		09/25 09/24/25	100.00 2,000	0.57	91.52 1,830	-517 4.20	-8.5% -170	2.3 -6.9	2.35 0.06	HTM
3130AP2G9	FHLB 0 3/4 12/30/25	FHLB	1,000	Fixed 0.750	06/30/23 Quarterly		12/25 12/30/25	100.00 1,000	0.75	91.17 912	-513 4.18	-8.8% -88	2.6 -7.5	2.57 0.05	HTM
3135GACZ2	FNMA 5.4 11/25/24	FNMA	1,000	Fixed 5.400	05/25/23 Quarterly		08/24 11/25/24	100.00 1,000	5.40	99.78 998	-36 5.56	-0.2% -2	0.4 -3.4	0.68 -0.35	HTM
3134GXQM9	FHLMC 2.4 10/25/23	FHLMC	1,000	Fixed 2.400	04/25/23 Monthly		10/23 10/25/23	100.00 1,000	2.40	98.61 986	-278 4.89	-1.4% -14	0.6 -1.6	0.55 0.01	HTM
3134GY5N8	FHLMC 5 1/4 06/20/24	FHLMC	1,500	Fixed 5.250	06/20/23 Quarterly		03/24 06/20/24	100.00 1,500	5.25	99.81 1,497	-36 5.46	-0.2% -3	0.4 -2.8	0.61 -0.29	HTM
3134GY2N1	FHLMC 5.17 05/28/24	FHLMC	1,000	Fixed 5.170	08/28/23 One time		08/23 05/28/24	100.00 1,000	5.17	99.84 998	-26 5.57	-0.2% -2	0.5 -2.8	0.62 0.01	HTM
3135G05R0	FNMA 0.3 08/10/23	FNMA	3,000	Fixed 0.300	05/10/23 Quarterly		08/23 08/10/23	99.98 2,999	0.36	98.39 2,952	-465 4.84	-1.6% -48	0.4 -1.1	0.36 0.00	HTM
3130AJZJ1	FHLB 0.32 08/25/23	FHLB	2,667	Fixed 0.320	04/18/23 Anytime		08/23 08/25/23	99.99 2,666	0.34	98.21 2,619	-469 4.86	-1.8% -48	0.4 -1.2	0.40 0.00	HTM
3130AUZ98	FHLB 6 03/13/28	FHLB	1,000	Fixed 6.000	04/13/23 Monthly		04/23 03/13/28	100.00 1,000	6.07	99.77 998	12.61	-0.2% -2	0.0 -0.1	0.04 0.00	HTM
Callable Agency			32,167	1.999				100.00 32,165	2.01	95.58 30,746	5.01	-4.4% -1,419	1.4 -4.6	1.41 -0.09	
3130AMMW9	FHLB 1 06/10/26	FHLB	1,500	Step 1.000	06/10/23 Quarterly	06/10/23 1.500	06/26 06/10/26	100.00 1,500	1.47	92.13 1,382	4.12	-7.9% -118	3.1 -8.7	3.04 0.11	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	1.43	92.40 924	3.99	-7.6% -76	3.1 -8.7	3.04 0.11	HTM
3130AQPR8	FHLB 1.3 02/18/27	FHLB	1,000	Step 1.300	05/18/23 Quarterly	02/18/24 2.600	02/27 02/18/27	100.00 1,000	2.29	93.63 936	4.08	-6.4% -64	2.8 -10.0	3.07 0.13	HTM
3130AN5K2	FHLB 1 1/2 07/20/26	FHLB	1,500	Step 1.500	One time		07/26 07/20/26	100.00 1,500	1.50	92.61 1,389	3.90	-7.4% -111	3.2 -8.9	3.14 0.12	HTM
3134GXQR8	FHLMC 2 3/4 04/28/25	FHLMC	1,000	Step 2.750	04/28/23 Quarterly	04/28/23 3.000	04/25 04/28/25	100.00 1,000	3.82	97.19 972	5.25	-2.8% -28	1.3 -4.9	1.37 -0.27	HTM
3130ARGS4	FHLB 2 04/14/27	FHLB	1,000	Step 2.000	04/14/24 Annually	04/14/23 3.000	04/25 04/14/27	100.00 1,000	3.46	97.87 979	4.56	-2.1% -21	1.3 -6.2	1.43 -0.40	HTM

Agency - CUSIP Detail

				Maturity	Book	Market	Gain/(Loss)	% Px Δ	Eff.					
CUSIP	Ticker	Par	Cpn Type	Next Call Dt	Step Date	Proj. Final	Price Value	Yield	Price Value	bp→ call Yield	%	-100 +300	Dur Cvx	ESG/Gr Intent
Security Description			Coupon	Call Type	Step Cpn						\$			
3130ATLG0			Step	04/27/23	04/27/23	07/23	100.00		99.95		0.0%	0.1	0.35	
FHLB 4 1/2 10/27/27	FHLB	1,000	4.500	Quarterly	5.000	10/27/27	1,000	4.91	1,000	5.06	0	-2.3	-0.69	HTM
3130AV5J7			Step	09/20/23	09/20/23	09/23	100.00		100.04		0.0%	0.5	0.53	
FHLB 5 1/4 03/20/24	FHLB	1,000	5.250	Quarterly	6.000	03/20/24	1,000	5.25	1,000	5.15	0	-2.1	-0.15	HTM
3130ATQD2			Step	11/15/23	11/15/23	11/23	99.80		99.76		0.0%	0.6	0.65	
FHLB 4.65 11/15/24	FHLB	1,000	4.650	One time	6.000	11/15/24	998	4.96	998	5.04	0	-2.9	0.01	HTM
3130AT6R3			Step	06/30/23	09/30/23	06/24	100.00		99.42		-0.6%	0.6	0.78	
FHLB 4 1/2 09/30/27	FHLB	1,000	4.500	Quarterly	5.000	09/30/27	1,000	4.90	994	5.38	-6	-4.0	-0.54	HTM
3134GYND0			Step	09/28/23	09/28/23	09/23	100.00		99.80		-0.2%	0.6	0.66	
FHLMC 5 1/2 03/28/25	FHLMC	1,000	5.500	Quarterly	6.500	03/28/25	1,000	5.50	998	5.92	-2	-3.2	-0.23	HTM
3130AMDE9			Step	05/12/23	11/12/24	05/26	100.00		91.98		-8.0%	2.6	2.67	
FHLB 1 05/12/26	FHLB	1,500	1.000	Quarterly	2.000	05/12/26	1,500	1.48	1,380	4.24	-120	-8.2	-0.32	HTM
3130ARCD1			Step	06/29/23	03/29/24	12/26	100.00		96.66		-3.3%	1.6	1.88	
FHLB 2 1/2 03/29/27	FHLB	1,000	2.500	Quarterly	3.000	03/29/27	1,000	3.50	967	4.47	-33	-7.5	-0.40	HTM
Agency Step							99.99		95.99		-4.0%	1.7	1.83	
		14,500	2.662				14,498	3.22	13,918	4.66	-580	-6.2	-0.18	
Total							99.98		96.19		-3.8%	1.3	1.38	
		54,667	2.322				54,658	2.49	52,586	4.89	-2,072	-4.5	-0.10	

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	
067167YR1	TX	Taxable GO					Aaa	108.76		99.13		-8.9%	2.7	2.66	
BARBERS HILL TEX INDPT S	No	Pri. / Sec. Ed.	500	4.000	02/15/26		AAA	544	0.91	496	4.32	-48	-7.7	0.09	HTM
150461M57	TX	Taxable GO					NR	105.45		96.38		-8.6%	2.3	2.24	
CEDAR PARK TEX	No	Gen. Purp./Pub. Imp.	2,360	2.950	08/15/25		AAA	2,489	0.64	2,275	4.58	-214	-6.5	0.06	HTM
20772KEU9	CT	Taxable GO					Aa3	100.73		99.23		-1.5%	0.5	0.46	
CONNECTICUT ST	No	Gen. Purp./Pub. Imp.	1,000	3.621	09/15/23		AA-	1,007	2.02	992	5.33	-15	-1.3	0.00	HTM
20772GE61	CT	Taxable GO					Aa3	104.97		100.90		-3.9%	0.9	0.91	
CONNECTICUT ST	No	Other	1,205	5.730	03/15/24		AA-	1,265	0.53	1,216	4.75	-49	-2.7	0.02	HTM
20772KJX8	CT	Taxable GO					Aa3	102.84		94.06		-8.5%	2.2	2.14	
CONNECTICUT ST	No	Gen. Purp./Pub. Imp.	235	2.098	07/01/25		AA-	242	0.82	221	4.92	-21	-6.2	0.06	HTM
235308D75	TX	Taxable GO					Aaa	107.74		98.68		-8.4%	2.3	2.22	
DALLAS TEX INDPT SCH DI	No	Pri. / Sec. Ed.	2,750	4.000	08/15/25		AAA	2,963	0.71	2,714	4.59	-249	-6.4	0.06	HTM
345102PG6	CA	Taxable GO					Aaa	100.44		92.61		-7.8%	2.3	2.25	
FOOTHILL-DE ANZA CALIF	No	Higher Education	700	0.906	08/01/25		AAA	703	0.71	648	4.26	-55	-6.5	0.06	HTM
365820HB8	OH	Taxable GO					Aa2	102.53		97.39		-5.0%	1.3	1.37	
GARFIELD HEIGHTS OHIO C	No	Pri. / Sec. Ed.	250	3.100	12/15/24	06/15/23	NR	256	1.59	243	4.71	-13	-4.5	-0.11	HTM
419791YT9	HI	Taxable GO					Aa2	112.20		101.66		-9.4%	2.7	2.59	
HAWAII ST	No	Gen. Purp./Pub. Imp.	1,500	5.330	02/01/26		AA+	1,683	0.96	1,525	4.70	-158	-7.5	0.08	HTM
473142QY6	MO	Taxable GO					NR	100.00		90.79		-9.2%	2.8	2.80	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	300	1.200	03/01/26		AA+	300	1.20	272	4.61	-28	-8.0	0.09	HTM
473142QX8	MO	Taxable GO					NR	100.00		93.04		-7.0%	1.9	1.85	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	280	0.950	03/01/25		AA+	280	0.95	261	4.79	-19	-5.4	0.04	HTM
473142QW0	MO	Taxable GO					NR	100.00		95.99		-4.0%	0.9	0.89	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	200	0.650	03/01/24		AA+	200	0.65	192	5.17	-8	-2.6	0.02	HTM
64763FTY5	LA	Taxable GO					A1	102.90		99.91		-2.9%	0.7	0.64	
NEW ORLEANS LA	No	Gen. Purp./Pub. Imp.	360	5.000	12/01/23		AA	370	0.65	360	5.13	-11	-1.9	0.01	HTM
64966JAP1	NY	Taxable GO					Aa2	101.41		100.26		-1.1%	0.7	0.64	
NEW YORK N Y	No	Gen. Purp./Pub. Imp.	1,000	5.687	12/01/23		AA	1,014	3.53	1,003	5.27	-12	-1.9	0.01	HTM
64966H4M9	NY	Taxable GO				10/01/23	Aa2	104.50		99.83		-4.5%	1.4	1.38	
NEW YORK N Y	No	Gen. Purp./Pub. Imp.	3,795	5.047	10/01/24		AA	3,966	1.99	3,788	5.17	-177	-4.1	0.03	HTM
6817126Z3	NE	Taxable GO					Aa2	100.25		90.52		-9.7%	3.0	2.91	
OMAHA CITY	No	Gen. Purp./Pub. Imp.	750	0.983	04/15/26		AA+	752	0.90	679	4.35	-73	-8.3	0.10	HTM
68607LXQ5	OR	Taxable GO				06/01/24	Aa1	103.32		104.31		1.0%	3.8	3.60	
OREGON	No	Other	1,000	5.892	06/01/27		AA+	1,033	5.00	1,043	4.74	10	-10.3	0.16	HTM
70914PME9	PA	Taxable GO				02/15/24	Aa3	107.45		99.52		-7.4%	2.7	2.64	
PENNSYLVANIA (COMMON	No	Gen. Purp./Pub. Imp.	1,135	4.650	02/15/26		A+	1,220	1.97	1,130	4.83	-90	-7.6	0.09	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	
894673TA0	PA	Taxable GO					Aaa	100.54		90.57		-9.9%	2.8	2.76	
TREDYFFRIN-EASTTOWN P	No	Pri. / Sec. Ed.	275	1.159	02/15/26		NR	277	0.97	249	4.71	-27	-7.9	0.09	HTM
Total Taxable GO			19,595	4.083			Aa1	104.94		98.52		-6.1%	2.0	1.92	
							AA+	20,563	1.49	19,306	4.82	-1,257	-5.6	0.05	
084244HX3	WV	Taxable REV					Aa3	100.31		97.20		-3.1%	0.7	0.65	
BERKELEY CNTY W VA BLD	No	Gen. Purp./Pub. Imp.	1,010	0.886	12/01/23		NR	1,013	0.41	982	5.20	-31	-1.9	0.01	HTM
088632CT9	MO	Taxable REV					Aa2	100.87		93.05		-7.8%	2.4	2.39	
BI-STATE DEV AGY MO ILL	No	Transportation	1,525	1.344	10/01/25		AA	1,538	0.99	1,419	4.30	-119	-6.9	0.07	HTM
207580AR2	CT	Taxable REV					NR	100.00		91.80		-8.2%	2.6	2.51	Y/Y
CONNECTICUT GREEN BK	No	Utilities	200	1.200	11/15/25		AA-	200	1.20	184	4.55	-16	-7.3	0.07	HTM
207580AP6	CT	Taxable REV					NR	100.00		97.23		-2.8%	0.6	0.61	Y/Y
CONNECTICUT GREEN BK	No	Utilities	300	0.550	11/15/23		AA-	300	0.55	292	5.11	-8	-1.8	0.01	HTM
207580AQ4	CT	Taxable REV					NR	100.00		94.01		-6.0%	1.6	1.56	Y/Y
CONNECTICUT GREEN BK	No	Utilities	275	0.850	11/15/24		AA-	275	0.85	259	4.73	-16	-4.5	0.04	HTM
20775C6C3	CT	Taxable REV					Aaa	102.27		95.63		-6.5%	1.6	1.55	
CONNECTICUT ST HSG FIN	No	Other	300	2.097	11/15/24		AAA	307	0.69	287	4.92	-20	-4.5	0.04	HTM
23542JQP3	TX	Taxable REV					NR	100.71		92.55		-8.1%	2.5	2.40	
DALLAS TEX WTRWKS & S	No	Water Sewer	1,350	1.007	10/01/25		AAA	1,360	0.72	1,249	4.17	-110	-6.9	0.07	HTM
427908EF1	FL	Taxable REV					Aa2	100.00		95.10		-4.9%	1.1	1.13	
HERNANDO CNTY FLA WTR	No	Water Sewer	250	0.589	06/01/24		NR	250	0.59	238	4.96	-12	-3.3	0.02	HTM
427908EE4	FL	Taxable REV					Aa2	100.00		99.31		-0.7%	0.2	0.17	
HERNANDO CNTY FLA WTR	No	Water Sewer	250	0.365	06/01/23		NR	250	0.36	248	4.50	-2	-0.5	0.00	HTM
432275AF2	FL	Taxable REV					A3	99.15		99.15		0.0%	0.5	0.49	
HILLSBOROUGH CNTY FLA	No	Transportation	250	3.751	10/01/23		A	248	5.49	248	5.49	0	-1.5	0.00	HTM
443728GD6	NJ	Taxable REV					NR	99.66		99.48		-0.2%	0.4	0.34	
HUDSON CNTY N J IMPT AU	No	Gen. Purp./Pub. Imp.	1,000	3.875	08/04/23		NR	997	4.77	995	5.31	-2	-1.0	0.00	HTM
46873TAD5	TN	Taxable REV					NR	103.14		99.13		-3.9%	0.8	1.09	
JACKSON TENN ENERGY A	No	Gen. Purp./Pub. Imp.	1,925	3.400	04/01/26	05/11/23	AA	1,986	2.31	1,908	3.71	-77	-5.4	-0.52	HTM
485106UX4	MO	Taxable REV					A1	101.19		91.09		-10.0%	2.9	2.84	
KANSAS CITY MO SPL OBLI	No	Gen. Purp./Pub. Imp.	1,000	1.475	04/01/26		AA-	1,012	1.07	911	4.69	-101	-8.2	0.10	HTM
56042RJ52	ME	Taxable REV					A1	100.81		90.41		-10.3%	3.2	3.09	
MAINE HEALTH & HIGHER E	No	Other	200	1.304	07/01/26		AA	202	1.05	181	4.51	-21	-8.8	0.11	HTM
56042RJ29	ME	Taxable REV					A1	100.00		98.81		-1.2%	0.3	0.25	
MAINE HEALTH & HIGHER E	No	Other	250	0.509	07/01/23		AA	250	0.51	247	5.32	-3	-0.8	0.00	HTM
56042RJ37	ME	Taxable REV					A1	100.00		94.77		-5.2%	1.2	1.20	
MAINE HEALTH & HIGHER E	No	Other	250	0.711	07/01/24		AA	250	0.71	237	5.07	-13	-3.5	0.02	HTM
86666PAC2	AZ	Taxable REV					NR	100.11		95.11		-5.0%	1.2	1.20	
MARICOPA COUNTY SUN CI	No	Other	600	1.099	07/01/24		A+	601	1.01	571	5.18	-30	-3.5	0.02	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	
86666PAE8	AZ	Taxable REV					NR	100.52		91.02		-9.5%	3.1	3.07	
MARICOPA COUNTY SUN CI	No	Other	500	1.707	07/01/26		A+	503	1.54	455	4.72	-48	-8.8	0.11	HTM
57419TDX6	MD	Taxable REV					Aa1	102.68		95.15		-7.3%	1.9	1.83	
MARYLAND ST CMNTY DEV	No	Other	265	2.198	03/01/25		NR	272	0.79	252	4.87	-20	-5.3	0.04	HTM
576004GV1	MA	Taxable REV					Aa1	99.99		99.55		-0.4%	0.3	0.29	Y/
MASSACHUSETTS (COMMO	No	Gen. Purp./Pub. Imp.	1,000	3.564	07/15/23		NR	1,000	3.60	996	5.12	-4	-0.9	0.00	HTM
57604TAB2	MA	Taxable REV					Aa1	109.20		101.40		-7.1%	2.1	2.00	
MASSACHUSETTS ST TRAN	No	Transportation	1,000	5.203	06/01/25		AA+	1,092	0.91	1,014	4.52	-78	-5.9	0.05	HTM
59447TXA6	MI	Taxable REV				09/01/24	Aa2	99.30		98.90		-0.4%	3.6	1.73	
MICHIGAN FIN AUTH REV	No	Pri. / Sec. Ed.	1,000	2.366	09/01/49	05/11/23	AA+	993	4.07	989	5.04	-4	-1.8	1.05	HTM
60636UJQ3	MO	Taxable REV					Aaa	97.54		96.91		-0.6%	0.7	0.73	
MISSOURI ST ENVIRONMEN	No	Other	1,000	0.704	01/01/24		NR	975	4.06	969	4.94	-6	-2.2	0.01	HTM
61945DAZ4	VA	Taxable REV					A2	101.75		91.36		-10.2%	2.8	2.78	
MOSAIC DIST CMNTY DEV A	No	Gen. Purp./Pub. Imp.	250	1.711	03/01/26		AA	254	1.10	228	4.93	-26	-7.9	0.09	HTM
64971M5K4	NY	Taxable REV					Aa1	110.41		101.01		-8.5%	2.4	2.35	
NEW YORK N Y CITY TRANS	No	Gen. Purp./Pub. Imp.	520	5.075	11/01/25		AAA	574	0.99	525	4.66	-49	-6.9	0.07	HTM
64971WDP2	NY	Taxable REV					Aa1	105.30		97.80		-7.1%	1.5	1.68	
NEW YORK N Y CITY TRANS	No	Gen. Purp./Pub. Imp.	700	3.780	02/01/26	02/01/24	AAA	737	1.85	685	4.62	-53	-6.3	-0.53	HTM
650009S20	NY	Taxable REV					A1	103.52		94.77		-8.5%	2.7	2.60	
NEW YORK ST TWY AUTH G	No	Transportation	400	2.406	01/01/26		A	414	1.10	379	4.45	-35	-7.5	0.08	HTM
679087FD3	OK	Taxable REV					NR	99.80		100.13		0.3%	1.2	1.17	
OKLAHOMA ST CAP IMPT A	No	Transportation	250	5.340	07/01/24		AA-	250	5.50	250	5.23	1	-3.5	0.02	HTM
68189TBA3	NE	Taxable REV				02/01/24	Aa3	107.55		100.45		-6.6%	2.6	2.55	
OMAHA NEB SPL OBLIG	No	Gen. Purp./Pub. Imp.	425	6.400	02/01/26		AA+	457	3.58	427	6.22	-30	-7.4	0.08	HTM
73358W4V3	NY	Taxable REV					Aa3	100.18		99.04		-1.1%	0.3	0.25	
PORT AUTH N Y & N J	No	Transportation	1,000	1.086	07/01/23		AA-	1,002	0.37	990	4.95	-11	-0.8	0.00	HTM
79770GJA5	CA	Taxable REV					NR	100.30		94.88		-5.4%	1.3	1.28	Y/
SAN FRANCISCO CALIF CIT	No	Other	455	1.286	08/01/24		AA	456	1.06	432	5.31	-25	-3.7	0.03	HTM
798111HF0	CA	Taxable REV					A1	100.74		92.54		-8.1%	3.6	3.54	
SAN JOAQUIN HILLS CALIF	No	Transportation	750	2.153	01/15/27		AA	756	1.95	694	4.31	-61	-10.0	0.15	HTM
83754LAX5	SD	Taxable REV					NR	100.55		95.35		-5.2%	3.1	3.01	
SOUTH DAKOTA EDL ENHA	No	Other	1,000	1.495	06/01/26		NR	1,006	1.32	953	3.05	-52	-8.6	0.11	HTM
882669BS2	TX	Taxable REV					Aa1	100.00		96.20		-3.8%	0.8	0.81	
TEXAS PUBLIC FINANCE AU	No	Gen. Purp./Pub. Imp.	1,000	0.503	02/01/24		AA+	1,000	0.50	962	5.21	-38	-2.4	0.01	HTM
91476PDR6	OK	Taxable REV					NR	101.39		97.21		-4.1%	1.5	1.59	
UNIVERSITY OKLA REVS	No	Higher Education	300	3.023	07/01/25	05/11/23	A+	304	2.39	292	4.33	-13	-5.6	-0.15	HTM
927781VU5	VA	Taxable REV					Aa1	105.80		99.65		-5.8%	1.4	1.34	
VIRGINIA COLLEGE BLDG A	No	Higher Education	755	4.750	09/01/24		AA+	799	0.64	752	5.00	-46	-3.9	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	
Total Taxable REV							Aa2	101.60		96.57		-4.9%	1.7	1.58	
							AA+	23,880	1.74	22,699	4.68	-1,181	-4.7	0.02	
Total Taxable							Aa1	103.12		97.46		-5.5%	1.8	1.74	
							AA+	44,443	1.62	42,004	4.74	-2,439	-5.1	0.04	
882874KQ2	TX	GM REV					Aa3	107.74		103.14		-4.3%	2.2	2.10	
TEXAS WOMANS UNIV REV	No	Higher Education	315	4.000	07/01/25		NR	339	0.68	325	3.24	-15	-6.1	0.05	HTM
Total GM REV							Aa3	107.74		103.14		-4.3%	2.2	2.10	
								339	0.68	325	3.24	-15	-6.1	0.05	
Total Tax Exempt							Aa3	107.74		103.14		-4.3%	2.2	2.10	
								339	0.68	325	3.24	-15	-6.1	0.05	
Total							Aa1	103.15		97.50		-5.5%	1.8	1.74	
							AA+	44,782	1.62	42,329	4.73	-2,453	-5.1	0.04	

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	
53943SWF0	Finance					NR	97.70		97.70		0.0%	0.5	0.46	
Lloyds Bank CP		1,000	0.000	09/15/23		NR	977	5.14	977	5.14	0	-1.3	0.00	HTM
53948BYL7	Finance					NR	96.68		96.68		0.0%	0.6	0.63	
Lloyds Bank CP		1,000	0.000	11/20/23		NR	967	5.35	967	5.35	0	-1.8	0.01	HTM
Finance							97.19		97.19		0.0%	0.5	0.54	
		2,000	0.000				1,944	5.24	1,944	5.24	0	-1.6	0.01	
8923A1XD8	Services					A-1+	97.31		97.31		0.0%	0.5	0.53	
TCPR CP 0 10/13/23	Consumer, Cyclical	1,000		10/13/23		P-1	973	5.16	973	5.16	0	-1.6	0.01	HTM
742404AK2	Services					AAA	100.87		100.03		-0.8%	0.3	0.25	
RNCON 4.105 07/01/23	Service Company	1,000	4.105	07/01/23		Aa1	1,009	0.66	1,000	3.98	-8	-0.8	0.00	HTM
Services						AAA	99.09		98.67		-0.4%	0.4	0.39	
		2,000	2.053			Aa1	1,982	2.87	1,973	4.56	-8	-1.2	0.00	
8923A1Z12	Corporate Other					NR	96.48		96.48		0.0%	0.7	0.65	
Toyota Credit de Puerto Rico		1,000	0.000	12/01/23		NR	965	5.43	965	5.43	0	-1.9	0.01	HTM
19424JUD6	Corporate Other					NR	98.64		98.64		0.0%	0.3	0.28	
Collateralized Commercial		2,000	0.000	07/13/23		NR	1,973	4.84	1,973	4.84	0	-0.8	0.00	HTM
46640QVE8	Corporate Other					NR	98.14		98.14		0.0%	0.4	0.37	
JP Morgan CP		1,000	0.000	08/14/23		NR	981	5.10	981	5.10	0	-1.1	0.00	HTM
8923A1VF5	Corporate Other					NR	98.07		98.07		0.0%	0.4	0.37	
Toyota Credit de Puerto Rico		1,000	0.000	08/15/23		NR	981	5.26	981	5.26	0	-1.1	0.00	HTM
8923A1VR9	Corporate Other					NR	97.93		97.93		0.0%	0.4	0.40	
Toyota Credit de Puerto Rico		1,000	0.000	08/25/23		NR	979	5.27	979	5.27	0	-1.2	0.00	HTM
46640QS93	Corporate Other					NR	99.49		99.49		0.0%	0.1	0.11	
JP Morgan CP		2,000	0.000	05/09/23		NR	1,990	4.73	1,990	4.73	0	-0.3	0.00	HTM
89233HSR6	Corporate Other					NR	99.46		99.46		0.0%	0.2	0.15	
Toyota Motor Credit		1,000	0.000	05/25/23		NR	995	3.59	995	3.59	0	-0.5	0.00	HTM
46640QT68	Corporate Other					NR	99.31		99.31		0.0%	0.2	0.18	
JP Morgan CP		1,000	0.000	06/06/23		NR	993	3.82	993	3.82	0	-0.5	0.00	HTM
Corporate Other							98.57		98.57		0.0%	0.3	0.29	
		10,000	0.000				9,857	4.76	9,857	4.76	0	-0.9	0.00	
Total						AAA	98.44		98.38		-0.1%	0.3	0.34	
		14,000	0.293			Aa1	13,782	4.55	13,774	4.80	-8	-1.0	0.00	

CD - CUSIP Detail

CUSIP	Security Description	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	
91435LAG2	UNIICC 3.05 05/15/23	240	Fixed 3.050		05/23	100.30		100.30		0.0%	0.1	0.12	
					05/15/23	241	0.62	241	0.62	0	-0.4	0.00	HTM
44963KAA6	IHMISS 2.9 05/30/23	245	Fixed 2.900		05/23	100.00		100.00		0.0%	0.2	0.17	
					05/30/23	245	2.85	245	2.85	0	-0.5	0.00	HTM
034577AK2	ANEFUCU 3.2 06/21/23	246	Fixed 3.200		06/23	100.58		100.58		0.0%	0.2	0.23	
					06/21/23	247	0.59	247	0.59	0	-0.7	0.00	HTM
89841MAA5	TRUFIN 2.95 06/29/23	245	Fixed 2.950		06/23	100.00		100.00		0.0%	0.2	0.25	
					06/29/23	245	2.96	245	2.96	0	-0.7	0.00	HTM
130162AF7	CALCRE 4.1 09/22/23	245	Fixed 4.100		09/23	100.00		100.00		0.0%	0.5	0.47	
					09/22/23	245	4.11	245	4.11	0	-1.4	0.00	HTM
549104TM9	LSAVBK 0.2 11/20/23	248	Fixed 0.200		11/23	99.16		99.16		0.0%	0.6	0.63	
					11/20/23	246	1.53	246	1.53	0	-1.8	0.01	HTM
77535MAM5	ROGUEC 5.1 01/20/28	245	Fixed 5.100		04/27	100.00		99.88		-0.1%	0.2	0.67	
					01/20/28	245	5.16	245	5.19	0	-5.2	-0.60	HTM
920133AL9	KRNFCU 5.1 07/18/25	245	Fixed 5.100		04/25	100.00		99.77		-0.2%	0.5	0.74	
					07/18/25	245	5.16	244	5.28	-1	-3.9	-0.37	HTM
53052LAG4	LIBFCU 4.9 01/16/24	245	Fixed 4.900		01/24	100.00		99.56		-0.4%	0.8	0.76	
					01/16/24	245	4.97	244	5.55	-1	-2.2	0.01	HTM
30960QAM9	FIGFCU 5 01/18/24	245	Fixed 5.000		01/24	100.00		99.64		-0.4%	0.8	0.76	
					01/18/24	245	5.07	244	5.55	-1	-2.2	0.01	HTM
17783PAH4	CFCUTX 4.9 01/18/24	245	Fixed 4.900		01/24	100.00		99.56		-0.4%	0.8	0.76	
					01/18/24	245	4.97	244	5.55	-1	-2.2	0.01	HTM
90307LAB0	UNCLCU 5 01/25/24	245	Fixed 5.000		01/24	100.00		99.63		-0.4%	0.8	0.78	
					01/25/24	245	5.07	244	5.54	-1	-2.3	0.01	HTM
84611JAB9	SPAAGE 5.05 01/26/24	245	Fixed 5.050		01/24	100.00		99.66		-0.3%	0.8	0.78	
					01/26/24	245	5.12	244	5.55	-1	-2.3	0.01	HTM
052392CR6	AUSFCU 5 01/26/24	245	Fixed 5.000		01/24	100.00		99.63		-0.4%	0.8	0.78	
					01/26/24	245	5.07	244	5.54	-1	-2.3	0.01	HTM
04288LAA6	ARSNCU 5.1 01/21/25	245	Fixed 5.100		01/25	100.00		99.78		-0.2%	0.9	1.01	
					01/21/25	245	5.17	244	5.30	-1	-3.8	-0.27	HTM
24951TAU9	DEPTCM 3 1/2 07/01/24	245	Fixed 3.500		07/24	100.00		97.59		-2.4%	1.1	1.10	
					07/01/24	245	3.53	239	5.56	-6	-3.4	-0.07	HTM
22551KAA0	CRDTEX 3.2 07/22/24	245	Fixed 3.200		07/24	100.00		97.17		-2.8%	1.3	1.24	
					07/22/24	245	3.20	238	5.46	-7	-3.6	0.03	HTM

CD - CUSIP Detail

			Coupon	Step	Maturity	Book		Market		Gain/(Loss)	% Px Δ	Effective	ESG/G r Intent
CUSIP	Par	Type	Date	Proj.	Price	Yield	Price	Yield	%	-100	Dur		
Security Description	Ticker	Rate	Rate	Final	Value		Value		\$	+300	Cvx		
05580AD68		Fixed		09/24	100.00		93.41		-6.6%	1.4	1.41		
BMW 0.65 09/17/24	BMW	0.650		09/17/24	245	0.65	229	5.40	-16	-4.1	0.03		HTM
87165FA20		Fixed		09/24	100.00		93.41		-6.6%	1.4	1.41		
SYF 0.65 09/17/24	SYF	0.650		09/17/24	245	0.65	229	5.40	-16	-4.1	0.03		HTM
87868YAG8		Fixed		01/25	100.00		99.61		-0.4%	1.7	1.68		
TECHCU 5 01/21/25	TECHCU	5.000		01/21/25	245	5.07	244	5.30	-1	-4.9	0.04		HTM
70962LBA9		Fixed		01/25	100.00		93.09		-6.9%	1.8	1.77		
PENCRD 1 1/4 01/31/25	PENCRD	1.250		01/31/25	245	1.26	228	5.27	-17	-5.1	0.04		HTM
91334AAL7		Fixed		03/25	100.00		99.72		-0.3%	1.9	1.83		
UNIHER 5.15 03/21/25	UNIHER	5.150		03/21/25	245	5.21	244	5.36	-1	-5.3	0.04		HTM
92891CDA7		Fixed		03/28	100.00		100.03		0.0%	2.1	2.28		
VYSTAR 5.2 03/10/28	VYSTAR	5.200		03/10/28	245	5.26	245	5.25	0	-8.5	-0.49		HTM
89789AAH0		Fixed		03/26	100.00		100.41		0.4%	2.7	2.69		
TRUFCU 5.15 03/23/26	TRUFCU	5.150		03/23/26	245	5.21	246	5.05	1	-7.7	0.09		HTM
795451AK9		Fixed		08/26	100.00		88.13		-11.9%	3.3	3.21		
SALLMA 1.1 08/11/26	SALLMA	1.100		08/11/26	245	1.10	216	4.98	-29	-9.1	0.12		HTM
38149MZJ5		Fixed		09/26	100.00		87.77		-12.2%	3.4	3.29		
GS 1.05 09/08/26	GS	1.050		09/08/26	245	1.05	215	4.96	-30	-9.3	0.13		HTM
856285XL0		Fixed		09/26	100.00		87.80		-12.2%	3.4	3.34		
SBIIN 1.15 09/28/26	SBIIN	1.150		09/28/26	245	1.15	215	5.00	-30	-9.5	0.13		HTM
NCD					100.00		97.60		-2.4%	1.2	1.24		
	6,614	3.503			6,614	3.40	6,455	4.61	-159	-3.9	-0.04		
Total	6,614	3.503			100.00		97.60		-2.4%	1.2	1.24		
	6,614	3.503			6,614	3.40	6,455	4.61	-159	-3.9	-0.04		

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		04/23	100.00		100.00		0.0%	0.1	0.08	
TOACASH1		22,941	5.010		04/30/23	22,941	5.06	22,941	5.06	0	-0.2	0.00	AFS
Cash & Other		22,941	5.010			100.00		100.00		0.0%	0.1	0.08	
						22,941	5.06	22,941	5.06	0	-0.2	0.00	
Total		22,941	5.010			100.00		100.00		0.0%	0.1	0.08	
						22,941	5.06	22,941	5.06	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	48 97.67	5.18% 1.76 1.86	33 96.15	3.55% 2.61 1.86	17 94.52	1.79% 3.55 1.86	0 92.86	0.00% 4.52 1.86	-16 91.21	-1.78% 5.51 1.86	-33 89.59	-3.52% 6.51 1.86	-49 88.01	-5.23% 7.50 1.86
3133EM3E0 FFCB 0.61 05/23/25	1,000 0.61 05/23/2025	53 97.75	5.76% 1.68 2.15	37 96.11	3.99% 2.48 2.15	19 94.31	2.03% 3.38 2.15	0 92.43	0.00% 4.34 2.04 2.15	-19 90.55	-2.03% 5.33 2.15	-37 88.70	-4.03% 6.32 2.15	-55 86.90	-5.98% 7.31 2.15
3133EMXQ0 FFCB 0.94 04/28/26	1,000 0.94 04/28/2026	69 97.65	7.66% 1.73 3.08	49 95.62	5.43% 2.43 3.08	25 93.25	2.81% 3.26 3.08	0 90.70	0.00% 4.19 2.83 3.08	-26 88.12	-2.84% 5.16 3.08	-51 85.59	-5.63% 6.15 3.08	-76 83.13	-8.34% 7.14 3.08
3130AP2G9 FHLB 0 3/4 12/30/25	1,000 0.75 12/30/2025	64 97.62	7.06% 1.64 2.75	45 95.70	4.96% 2.38 2.75	23 93.50	2.56% 3.24 2.75	0 91.17	0.00% 4.18 2.57 2.75	-23 88.83	-2.57% 5.16 2.75	-46 86.53	-5.09% 6.15 2.75	-69 84.29	-7.55% 7.14 2.75
3130AJZJ1 FHLB 0.32 08/25/23	2,667 0.32 08/25/2023	32 99.40	1.21% 1.82 0.40	21 99.00	0.81% 2.83 0.40	10 98.60	0.40% 3.85 0.40	0 98.21	0.00% 4.86 0.40 0.40	-10 97.82	-0.40% 5.88 0.40	-21 97.43	-0.79% 6.89 0.40	-31 97.05	-1.18% 7.91 0.40
3130AMMJ8 FHLB 0.4 06/09/26	1,000 0.40 06/09/2026	72 99.56	7.75% 2.72 0.19	56 98.02	6.09% 2.08 3.19	29 95.26	3.10% 3.00 3.19	0 92.40	0.00% 3.99 3.04 3.19	-28 89.63	-2.99% 4.98 3.19	-54 86.96	-5.88% 5.98 3.19	-80 84.38	-8.67% 6.97 3.19
3130AND72 FHLB 0.43 04/29/24	1,000 0.43 04/29/2024	30 98.43	3.17% 1.91 1.08	20 97.42	2.12% 2.87 1.08	10 96.40	1.05% 3.86 1.08	0 95.40	0.00% 4.85 1.04 1.08	-10 94.41	-1.03% 5.84 1.08	-19 93.45	-2.04% 6.82 1.08	-29 92.50	-3.03% 7.80 1.08
3130APAF2 FHLB 0.52 10/07/24	1,000 0.52 10/07/2024	41 98.13	4.32% 1.77 1.52	28 96.83	2.93% 2.67 1.52	14 95.45	1.47% 3.63 1.52	0 94.07	0.00% 4.61 1.45 1.52	-14 92.71	-1.45% 5.59 1.52	-27 91.37	-2.86% 6.58 1.52	-40 90.07	-4.25% 7.56 1.52
3130AMJX1 FHLB 0.65 12/09/24	1,500 0.65 12/09/2024	66 98.16	4.66% 1.76 1.69	45 96.78	3.20% 2.61 1.69	23 95.30	1.62% 3.54 1.69	0 93.78	0.00% 4.51 1.61 1.69	-23 92.28	-1.61% 5.49 1.69	-45 90.80	-3.19% 6.48 1.69	-67 89.35	-4.73% 7.47 1.69
3130AQFK4 FHLB 0.76 01/19/24	1,000 0.76 01/19/2024	23 99.14	2.40% 1.85 0.80	15 98.35	1.59% 2.85 0.80	8 97.58	0.79% 3.85 0.80	0 96.81	0.00% 4.85 0.78 0.80	-7 96.07	-0.77% 5.85 0.80	-15 95.33	-1.54% 6.84 0.80	-22 94.60	-2.28% 7.82 0.80
3130AMDE9 FHLB 1 05/12/26	1,500 1.00 05/12/2026	92 98.12	6.68% 2.10 3.12	67 96.43	4.84% 2.67 3.12	35 94.34	2.57% 3.40 3.12	0 91.98	0.00% 4.24 2.67 3.12	-38 89.46	-2.74% 5.17 3.12	-76 86.92	-5.50% 6.13 3.12	-114 84.41	-8.23% 7.12 3.12
3130AMMW9 FHLB 1 06/10/26	1,500 1.00 06/10/2026	111 99.55	8.06% 3.32 0.19	85 97.83	6.18% 2.18 3.19	43 94.99	3.10% 3.13 3.19	0 92.13	0.00% 4.12 3.04 3.19	-41 89.37	-2.99% 5.11 3.19	-81 86.71	-5.88% 6.11 3.19	-120 84.14	-8.67% 7.10 3.19

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
3130AP6D2	1,000	77	8.52%	55	6.07%	28	3.15%	0	0.00%	-29	-3.20%	-57	-6.34%	-84	-9.38%
FHLB 1 09/30/26	1.00	97.55	1.73	95.34	2.40	92.72	3.22	89.88	4.13	87.01	5.10	84.19	6.08	81.45	7.07
	09/30/2026		3.50		3.50		3.50	3.20	3.50		3.50		3.50		3.50
3130AN5K2	1,500	139	9.98%	91	6.53%	45	3.20%	0	0.00%	-43	-3.09%	-84	-6.07%	-124	-8.94%
FHLB 1 1/2 07/20/26	1.50	101.85	0.93	98.66	1.92	95.58	2.91	92.61	3.90	89.75	4.90	86.99	5.89	84.33	6.88
	07/20/2026		3.31		3.31		3.31	3.14	3.31		3.31		3.31		3.31
3130AQPR8	1,000	54	5.80%	43	4.62%	26	2.80%	0	0.00%	-31	-3.28%	-63	-6.68%	-93	-9.97%
FHLB 1.3 02/18/27	1.30	99.06	2.38	97.96	3.67	96.25	3.33	93.63	4.08	90.56	4.99	87.38	5.97	84.29	6.96
	02/18/2027		0.88		0.88		3.88	3.07	3.88		3.88		3.88		3.88
3130AQJ87	1,000	73	7.96%	54	5.88%	29	3.15%	0	0.00%	-30	-3.33%	-61	-6.65%	-90	-9.89%
FHLB 1.6 01/19/27	1.60	98.61	1.98	96.71	2.51	94.21	3.23	91.34	4.08	88.29	5.02	85.26	5.99	82.30	6.98
	01/19/2027		3.80		3.80		3.80	3.26	3.80		3.80		3.80		3.80
3130ARGS4	1,000	21	2.19%	21	2.15%	13	1.28%	0	0.00%	-16	-1.64%	-36	-3.70%	-61	-6.22%
FHLB 2 04/14/27	2.00	100.02	1.44	99.98	2.45	99.13	3.83	97.87	4.56	96.27	5.28	94.25	6.02	91.79	6.75
	04/14/2027		0.04		0.04		1.04	1.43	2.04		3.04		4.04		4.04
3130ARCD1	1,000	34	3.55%	27	2.84%	16	1.65%	0	0.00%	-20	-2.11%	-45	-4.64%	-72	-7.47%
FHLB 2 1/2 03/29/27	2.50	100.09	2.16	99.40	3.07	98.25	3.75	96.66	4.47	94.62	5.08	92.17	5.79	89.43	6.61
	03/29/2027		0.25		1.75		2.75	1.88	3.75		4.00		4.00		4.00
3130ASNH8	1,000	2	0.23%	2	0.16%	1	0.08%	0	0.00%	-1	-0.08%	-2	-0.16%	-2	-0.23%
FHLB 3 04/28/23	3.00	100.10	1.71	100.02	2.72	99.94	3.73	99.87	4.75	99.79	5.77	99.71	6.80	99.63	7.83
	04/28/2023		0.08		0.08		0.08	0.08	0.08		0.08		0.08		0.08
3130ASKS7	1,000	17	1.73%	16	1.66%	10	0.98%	0	0.00%	-11	-1.13%	-23	-2.31%	-34	-3.49%
FHLB 3 3/4 07/25/24	3.75	100.14	1.76	100.07	2.77	99.41	4.21	98.44	4.98	97.33	5.88	96.17	6.83	95.00	7.80
	07/25/2024		0.07		0.07		1.32	1.07	1.32		1.32		1.32		1.32
3130ATCB1	1,000	7	0.74%	5	0.50%	2	0.25%	0	0.00%	-2	-0.25%	-5	-0.49%	-7	-0.73%
FHLB 3 5/8 06/28/23	3.63	100.42	1.88	100.17	2.90	99.93	3.92	99.68	4.94	99.43	5.96	99.19	6.99	98.95	8.02
	06/28/2023		0.24		0.24		0.24	0.24	0.24		0.24		0.24		0.24
3130AT6R3	1,000	12	1.21%	9	0.94%	6	0.60%	0	0.00%	-10	-0.96%	-23	-2.29%	-40	-4.02%
FHLB 4 1/2 09/30/27	4.50	100.62	1.99	100.36	3.06	100.02	4.45	99.42	5.38	98.47	6.11	97.15	6.82	95.42	7.50
	09/30/2027		0.25		0.25		0.25	0.78	1.25		2.25		3.25		4.00
3130ATLG0	1,000	3	0.27%	2	0.20%	1	0.12%	0	0.00%	-5	-0.53%	-13	-1.29%	-23	-2.31%
FHLB 4 1/2 10/27/27	4.50	100.22	1.51	100.15	2.51	100.07	3.53	99.95	5.06	99.42	6.17	98.66	7.02	97.64	7.85
	10/27/2027		0.08		0.08		0.08	0.35	0.33		0.83		1.33		1.83
3130ATDT1	2,000	30	1.50%	20	1.00%	10	0.50%	0	0.00%	-10	-0.49%	-19	-0.98%	-29	-1.46%
FHLB 4.02 09/29/23	4.02	100.91	2.17	100.41	3.19	99.91	4.20	99.42	5.22	98.93	6.24	98.45	7.25	97.97	8.27
	09/29/2023		0.50		0.50		0.50	0.49	0.50		0.50		0.50		0.50

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
3130ASG52 FHLB 4.1 06/30/27	1,000 4.10 06/30/2027	33 100.36 0.25	3.39% 2.65 0.25	28 99.88 3.25	2.90% 4.14 3.25	18 98.84 4.25	1.82% 4.40 4.25	0 97.07 2.16	0.00% 4.87 4.25	-24 94.66 4.25	-2.48% 5.53 4.25	-53 91.77 4.25	-5.46% 6.34 4.25	-84 88.65 4.25	-8.67% 7.25 4.25
3130ATQD2 FHLB 4.65 11/15/24	1,000 4.65 11/15/2024	19 101.66 0.63	1.90% 1.97 0.63	13 101.02 0.63	1.27% 2.98 0.63	6 100.40 0.63	0.64% 3.99 0.63	0 99.76 0.65	0.00% 5.04 0.63	-7 99.03 0.63	-0.72% 6.24 0.63	-17 98.08 1.63	-1.68% 6.72 1.63	-29 96.87 1.63	-2.89% 7.54 1.63
3130AV5J7 FHLB 5 1/4 03/20/24	1,000 5.25 03/20/2024	15 101.51 0.47	1.47% 2.02 0.47	10 101.03 0.47	0.99% 3.03 0.47	5 100.55 0.47	0.51% 4.06 0.47	0 100.04 0.53	0.00% 5.15 0.47	-6 99.45 0.97	-0.59% 6.22 0.97	-13 98.72 0.97	-1.32% 7.01 0.97	-21 97.90 0.97	-2.14% 7.91 0.97
3130ATVJ3 FHLB 5 12/06/23	1,000 5.00 12/06/2023	20 102.10 0.68	2.04% 1.88 0.68	14 101.41 0.68	1.35% 2.89 0.68	7 100.73 0.68	0.67% 3.89 0.68	0 100.06 0.65	0.00% 4.90 0.68	-7 99.40 0.68	-0.66% 5.90 0.68	-13 98.74 0.68	-1.32% 6.89 0.68	-20 98.10 0.68	-1.96% 7.89 0.68
3130AUZ98 FHLB 6 03/13/28	1,000 6.00 03/13/2028	1 99.88 0.04	0.11% 9.45 0.04	1 99.85 0.04	0.07% 10.49 0.04	0 99.81 0.04	0.04% 11.55 0.04	0 99.77 0.04	0.00% 12.61 0.04	0 99.74 0.04	-0.04% 13.67 0.04	-1 99.70 0.04	-0.07% 14.74 0.04	-1 99.67 0.04	-0.11% 15.81 0.04
3134GWUG9 FHLMC 0.57 09/24/25	2,000 0.57 09/24/2025	121 97.55 2.48	6.59% 1.58 2.48	84 95.72 2.48	4.58% 2.36 2.48	43 93.67 2.48	2.35% 3.24 2.48	0 91.52 2.35	0.00% 4.20 2.48	-43 89.38 2.48	-2.34% 5.18 2.48	-85 87.27 2.48	-4.65% 6.18 2.48	-126 85.21 2.48	-6.89% 7.18 2.48
3134GXQR8 FHLMC 2 3/4 04/28/25	1,000 2.75 04/28/2025	29 100.04 0.08	2.93% 2.17 0.08	22 99.39 1.08	2.26% 3.79 1.08	12 98.42 1.58	1.27% 4.50 1.58	0 97.19 1.37	0.00% 5.25 2.08	-14 95.75 2.08	-1.49% 6.01 2.08	-31 94.14 2.08	-3.14% 6.88 2.08	-47 92.44 2.08	-4.89% 7.81 2.08
3134GXQM9 FHLMC 2.4 10/25/23	1,000 2.40 10/25/2023	14 100.06 0.07	1.47% 1.49 0.07	11 99.69 0.57	1.09% 2.95 0.57	5 99.16 0.57	0.56% 3.90 0.57	0 98.61 0.55	0.00% 4.89 0.57	-5 98.07 0.57	-0.56% 5.90 0.57	-11 97.52 0.57	-1.11% 6.90 0.57	-16 96.99 0.57	-1.65% 7.91 0.57
3134GYND0 FHLMC 5 1/2 03/28/25	1,000 5.50 03/28/2025	16 101.38 0.49	1.58% 2.67 0.49	11 100.88 0.49	1.08% 3.69 0.49	6 100.37 0.49	0.57% 4.73 0.49	0 99.80 0.66	0.00% 5.92 0.49	-8 99.04 1.99	-0.77% 6.76 1.99	-18 97.97 1.99	-1.84% 7.35 1.99	-32 96.62 1.99	-3.19% 8.11 1.99
3134GY5N8 FHLMC 5 1/4 06/20/24	1,500 5.25 06/20/2024	14 100.71 0.22	0.91% 2.01 0.22	10 100.48 0.22	0.68% 3.03 0.22	6 100.23 0.22	0.43% 4.15 0.22	0 99.81 0.61	0.00% 5.46 0.97	-11 99.05 1.22	-0.75% 6.06 1.22	-26 98.09 1.22	-1.72% 6.90 1.22	-42 97.04 1.22	-2.78% 7.83 1.22
3134GYK76 FHLMC 5 5/8 03/13/26	2,000 5.63 03/13/2026	34 101.38 0.45	1.72% 2.53 0.45	25 100.91 0.45	1.25% 3.57 0.45	15 100.40 0.45	0.73% 4.72 0.45	0 99.67 0.93	0.00% 5.76 2.70	-23 98.53 2.95	-1.15% 6.18 2.95	-55 96.93 2.95	-2.75% 6.79 2.95	-94 94.95 2.95	-4.74% 7.56 2.95
3134GY2N1 FHLMC 5.17 05/28/24	1,000 5.17 05/28/2024	14 101.24 0.41	1.40% 2.12 0.41	10 100.82 0.41	0.99% 3.14 0.41	5 100.39 0.41	0.55% 4.21 0.41	0 99.84 0.62	0.00% 5.57 0.41	-8 99.06 1.16	-0.78% 6.02 1.16	-18 98.08 1.16	-1.76% 6.91 1.16	-28 97.04 1.16	-2.80% 7.88 1.16

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
3134GYJB9	1,000	23	2.34%	17	1.66%	9	0.93%	0	0.00%	-13	-1.28%	-30	-2.97%	-50	-5.01%
FHLMC 5.3 02/27/26	5.30	101.92	2.35	101.24	3.38	100.51	4.50	99.59	5.45	98.32	5.94	96.63	6.59	94.60	7.40
	02/27/2026		0.66		0.66		0.66	1.09	2.91		2.91		2.91		2.91
3136G4V59	1,500	88	6.36%	61	4.44%	31	2.27%	0	0.00%	-31	-2.27%	-62	-4.50%	-92	-6.68%
FNMA 0 5/8 08/27/25	0.63	97.70	1.60	95.93	2.38	93.93	3.26	91.85	4.22	89.76	5.20	87.71	6.19	85.71	7.19
	08/27/2025		2.41		2.41		2.41	2.28	2.41		2.41		2.41		2.41
3135G05R0	3,000	32	1.09%	21	0.72%	11	0.36%	0	0.00%	-11	-0.36%	-21	-0.71%	-31	-1.07%
FNMA 0.3 08/10/23	0.30	99.46	1.79	99.10	2.81	98.75	3.83	98.39	4.84	98.04	5.86	97.69	6.88	97.34	7.90
	08/10/2023		0.36		0.36		0.36	0.36	0.36		0.36		0.36		0.36
3136G4N74	1,500	88	6.37%	61	4.43%	31	2.26%	0	0.00%	-31	-2.26%	-62	-4.48%	-91	-6.64%
FNMA 0.56 08/21/25	0.56	97.60	1.59	95.82	2.37	93.83	3.26	91.75	4.22	89.68	5.21	87.64	6.20	85.65	7.20
	08/21/2025		2.39		2.39		2.39	2.27	2.39		2.39		2.39		2.39
3136G4A45	1,500	84	6.06%	59	4.23%	30	2.16%	0	0.00%	-30	-2.18%	-60	-4.32%	-89	-6.41%
FNMA 0.71 07/22/25	0.71	97.89	1.64	96.20	2.41	94.29	3.29	92.30	4.24	90.29	5.23	88.31	6.22	86.38	7.21
	07/22/2025		2.31		2.31		2.31	2.18	2.31		2.31		2.31		2.31
3135GACZ2	1,000	7	0.74%	6	0.58%	4	0.41%	0	0.00%	-9	-0.87%	-20	-2.04%	-34	-3.37%
FNMA 5.4 11/25/24	5.40	100.52	1.98	100.36	2.99	100.19	4.10	99.78	5.56	98.92	6.09	97.75	6.86	96.42	7.74
	11/25/2024		0.15		0.15		0.15	0.68	1.40		1.65		1.65		1.65
912828R28	1,000	3	0.25%	2	0.17%	1	0.08%	0	0.00%	-1	-0.08%	-2	-0.17%	-2	-0.25%
T 1 5/8 04/30/23	1.63	100.02	1.42	99.93	2.42	99.85	3.43	99.77	4.43	99.68	5.44	99.60	6.44	99.52	7.45
	04/30/2023		0.08		0.08		0.08	0.08	0.08		0.08		0.08		0.08
912828XT2	1,000	34	3.47%	22	2.29%	11	1.13%	0	0.00%	-11	-1.11%	-21	-2.20%	-32	-3.26%
T 2 05/31/24	2.00	100.52	1.54	99.38	2.54	98.26	3.54	97.16	4.53	96.08	5.51	95.02	6.49	93.99	7.47
	05/31/2024		1.17		1.17		1.17	1.11	1.17		1.17		1.17		1.17
Treasury/Agency	54,667	1,859	3.53%	1,332	2.53%	699	1.33%	0	0.00%	-756	-1.44%	-1,553	-2.95%	-2,374	-4.51%
	2.32	99.59	2.06	98.63	2.94	97.47	3.90	96.19	4.89	94.81	5.81	93.35	6.73	91.85	7.69
			1.10		1.35		1.49	1.38	1.73		1.85		1.91		1.94
067167YR1	500	42	8.44%	27	5.53%	13	2.72%	0	0.00%	-13	-2.63%	-26	-5.19%	-38	-7.66%
BARBERS HILL TEX INDPT	4.00	107.49	1.33	104.61	2.33	101.83	3.33	99.13	4.32	96.52	5.32	93.99	6.32	91.54	7.31
	02/15/2026		2.88		2.88		2.88	2.66	2.88		2.88		2.88		2.88
084244HX3	1,010	20	2.01%	13	1.33%	6	0.66%	0	0.00%	-6	-0.65%	-13	-1.29%	-19	-1.92%
BERKELEY CNTY W VA	0.89	99.14	2.18	98.49	3.19	97.84	4.20	97.20	5.20	96.56	6.20	95.94	7.20	95.33	8.20
	12/01/2023		0.67		0.67		0.67	0.65	0.67		0.67		0.67		0.67
088632CT9	1,525	107	7.54%	70	4.95%	35	2.44%	0	0.00%	-34	-2.37%	-66	-4.68%	-98	-6.92%
BI-STATE DEV AGY MO ILL	1.34	100.06	1.32	97.66	2.31	95.32	3.31	93.05	4.30	90.84	5.30	88.69	6.30	86.60	7.30
	10/01/2025		2.50		2.50		2.50	2.39	2.50		2.50		2.50		2.50

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
150461M57	2,360	160	7.04%	105	4.63%	52	2.28%	0	0.00%	-51	-2.22%	-100	-4.39%	-148	-6.49%
CEDAR PARK TEX	2.95	103.16	1.59	100.84	2.58	98.58	3.58	96.38	4.58	94.24	5.57	92.15	6.57	90.12	7.57
	08/15/2025		2.38		2.38		2.38	2.24	2.38		2.38		2.38		2.38
207580AP6	300	5	1.88%	4	1.24%	2	0.62%	0	0.00%	-2	-0.61%	-4	-1.21%	-5	-1.81%
CONNECTICUT GREEN BK	0.55	99.05	2.08	98.44	3.09	97.83	4.10	97.23	5.11	96.64	6.12	96.05	7.12	95.47	8.12
	11/15/2023		0.63		0.63		0.63	0.61	0.63		0.63		0.63		0.63
207580AQ4	275	13	4.87%	8	3.21%	4	1.59%	0	0.00%	-4	-1.55%	-8	-3.07%	-12	-4.55%
CONNECTICUT GREEN BK	0.85	98.58	1.74	97.02	2.74	95.50	3.73	94.01	4.73	92.55	5.72	91.12	6.71	89.73	7.70
	11/15/2024		1.63		1.63		1.63	1.56	1.63		1.63		1.63		1.63
207580AR2	200	15	7.93%	10	5.21%	5	2.56%	0	0.00%	-5	-2.49%	-9	-4.91%	-13	-7.25%
CONNECTICUT GREEN BK	1.20	99.08	1.56	96.58	2.55	94.16	3.55	91.80	4.55	89.52	5.55	87.30	6.54	85.14	7.54
	11/15/2025		2.63		2.63		2.63	2.51	2.63		2.63		2.63		2.63
20772KJX8	235	15	6.73%	10	4.42%	5	2.18%	0	0.00%	-5	-2.13%	-9	-4.20%	-14	-6.22%
CONNECTICUT ST	2.10	100.38	1.92	98.22	2.92	96.11	3.92	94.06	4.92	92.06	5.91	90.11	6.91	88.21	7.91
	07/01/2025		2.25		2.25		2.25	2.14	2.25		2.25		2.25		2.25
20772GE61	1,205	34	2.82%	23	1.86%	11	0.92%	0	0.00%	-11	-0.91%	-22	-1.79%	-32	-2.67%
CONNECTICUT ST	5.73	103.75	1.77	102.78	2.77	101.83	3.76	100.90	4.75	99.99	5.74	99.09	6.72	98.21	7.70
	03/15/2024		0.96		0.96		0.96	0.91	0.96		0.96		0.96		0.96
20772KEU9	1,000	14	1.39%	9	0.92%	5	0.46%	0	0.00%	-5	-0.45%	-9	-0.90%	-13	-1.35%
CONNECTICUT ST	3.62	100.61	2.28	100.15	3.29	99.69	4.31	99.23	5.33	98.78	6.35	98.34	7.37	97.89	8.39
	09/15/2023		0.46		0.46		0.46	0.46	0.46		0.46		0.46		0.46
20775C6C3	300	14	4.84%	9	3.19%	5	1.58%	0	0.00%	-4	-1.54%	-9	-3.05%	-13	-4.52%
CONNECTICUT ST HSG	2.10	100.26	1.93	98.68	2.93	97.14	3.93	95.63	4.92	94.16	5.92	92.72	6.91	91.31	7.90
	11/15/2024		1.63		1.63		1.63	1.55	1.63		1.63		1.63		1.63
235308D75	2,750	189	6.98%	125	4.59%	61	2.26%	0	0.00%	-60	-2.20%	-118	-4.35%	-175	-6.43%
DALLAS TEX INDPT SCH	4.00	105.56	1.60	103.20	2.60	100.91	3.60	98.68	4.59	96.50	5.59	94.39	6.59	92.33	7.59
	08/15/2025		2.38		2.38		2.38	2.22	2.38		2.38		2.38		2.38
23542JQP3	1,350	95	7.57%	62	4.97%	31	2.45%	0	0.00%	-30	-2.38%	-59	-4.70%	-87	-6.95%
DALLAS TEX WTRWKS &	1.01	99.56	1.19	97.16	2.18	94.82	3.18	92.55	4.17	90.35	5.17	88.21	6.16	86.12	7.16
	10/01/2025		2.50		2.50		2.50	2.40	2.50		2.50		2.50		2.50
345102PG6	700	46	7.06%	30	4.64%	15	2.29%	0	0.00%	-14	-2.23%	-29	-4.40%	-42	-6.51%
FOOTHILL-DE ANZA CALIF	0.91	99.15	1.28	96.91	2.27	94.73	3.27	92.61	4.26	90.55	5.26	88.54	6.25	86.58	7.25
	08/01/2025		2.34		2.34		2.34	2.25	2.34		2.34		2.34		2.34
365820HB8	250	7	2.85%	6	2.28%	3	1.29%	0	0.00%	-4	-1.45%	-7	-2.96%	-11	-4.49%
GARFIELD HEIGHTS OHIO	3.10	100.17	2.29	99.61	3.36	98.64	3.93	97.39	4.71	95.98	5.60	94.50	6.55	93.02	7.53
	12/15/2024		0.21		1.54		1.71	1.37	1.71		1.71		1.71		1.71

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	125	8.21%	82	5.39%	40	2.65%	0	0.00%	-39	-2.57%	-77	-5.06%	-114	-7.47%
HAWAII ST	5.33	110.01	1.70	107.14	2.70	104.35	3.70	101.66	4.70	99.05	5.69	96.52	6.69	94.07	7.69
	02/01/2026		2.84		2.84		2.84	2.59	2.84		2.84		2.84		2.84
427908EF1	250	8	3.49%	5	2.30%	3	1.14%	0	0.00%	-3	-1.12%	-5	-2.21%	-8	-3.28%
HERNANDO CNTY FLA	0.59	98.42	1.97	97.29	2.97	96.18	3.96	95.10	4.96	94.04	5.94	92.99	6.93	91.97	7.91
	06/01/2024		1.17		1.17		1.17	1.13	1.17		1.17		1.17		1.17
427908EE4	250	1	0.52%	1	0.34%	0	0.17%	0	0.00%	0	-0.17%	-1	-0.34%	-1	-0.51%
HERNANDO CNTY FLA	0.37	99.82	1.43	99.65	2.45	99.48	3.47	99.31	4.50	99.14	5.53	98.97	6.57	98.80	7.61
	06/01/2023		0.17		0.17		0.17	0.17	0.17		0.17		0.17		0.17
432275AF2	250	4	1.52%	2	1.01%	1	0.50%	0	0.00%	-1	-0.50%	-2	-0.99%	-4	-1.47%
HILLSBOROUGH CNTY FLA	3.75	100.65	2.44	100.15	3.46	99.64	4.47	99.15	5.49	98.66	6.51	98.17	7.53	97.69	8.54
	10/01/2023		0.50		0.50		0.50	0.49	0.50		0.50		0.50		0.50
443728GD6	1,000	11	1.07%	7	0.71%	4	0.35%	0	0.00%	-3	-0.35%	-7	-0.70%	-10	-1.04%
HUDSON CNTY N J IMPT	3.88	100.54	2.25	100.18	3.27	99.83	4.29	99.48	5.31	99.13	6.34	98.78	7.36	98.44	8.39
	08/04/2023		0.34		0.34		0.34	0.34	0.34		0.34		0.34		0.34
46873TAD5	1,925	22	1.14%	20	1.05%	15	0.81%	0	0.00%	-26	-1.38%	-62	-3.25%	-104	-5.44%
JACKSON TENN ENERGY	3.40	100.26	0.32	100.17	1.35	99.93	3.43	99.13	3.71	97.76	4.20	95.91	4.88	93.74	5.70
	04/01/2026		0.08		0.08		2.00	1.09	3.00		3.00		3.00		3.00
473142QX8	280	15	5.77%	10	3.80%	5	1.88%	0	0.00%	-5	-1.83%	-9	-3.62%	-14	-5.37%
JEFFERSON CNTY MO	0.95	98.40	1.80	96.57	2.80	94.78	3.79	93.04	4.79	91.33	5.78	89.67	6.78	88.04	7.77
	03/01/2025		1.92		1.92		1.92	1.85	1.92		1.92		1.92		1.92
473142QW0	200	5	2.74%	3	1.81%	2	0.90%	0	0.00%	-2	-0.88%	-3	-1.74%	-5	-2.59%
JEFFERSON CNTY MO	0.65	98.61	2.18	97.72	3.18	96.85	4.18	95.99	5.17	95.14	6.16	94.31	7.15	93.50	8.13
	03/01/2024		0.92		0.92		0.92	0.89	0.92		0.92		0.92		0.92
473142QY6	300	24	8.83%	16	5.79%	8	2.84%	0	0.00%	-7	-2.75%	-15	-5.42%	-22	-7.99%
JEFFERSON CNTY MO	1.20	98.80	1.62	96.04	2.62	93.37	3.61	90.79	4.61	88.29	5.60	85.87	6.60	83.53	7.59
	03/01/2026		2.92		2.92		2.92	2.80	2.92		2.92		2.92		2.92
485106UX4	1,000	82	9.06%	54	5.93%	27	2.92%	0	0.00%	-26	-2.82%	-51	-5.54%	-75	-8.18%
KANSAS CITY MO SPL	1.48	99.34	1.70	96.49	2.70	93.75	3.69	91.09	4.69	88.52	5.69	86.04	6.68	83.64	7.68
	04/01/2026		3.00		3.00		3.00	2.84	3.00		3.00		3.00		3.00
56042RJ29	250	2	0.76%	1	0.51%	1	0.25%	0	0.00%	-1	-0.25%	-1	-0.50%	-2	-0.75%
MAINE HEALTH & HIGHER	0.51	99.56	2.26	99.31	3.28	99.06	4.30	98.81	5.32	98.56	6.34	98.31	7.37	98.06	8.40
	07/01/2023		0.25		0.25		0.25	0.25	0.25		0.25		0.25		0.25
56042RJ37	250	9	3.74%	6	2.46%	3	1.22%	0	0.00%	-3	-1.19%	-6	-2.36%	-8	-3.51%
MAINE HEALTH & HIGHER	0.71	98.31	2.08	97.11	3.08	95.93	4.08	94.77	5.07	93.64	6.06	92.53	7.04	91.45	8.02
	07/01/2024		1.25		1.25		1.25	1.20	1.25		1.25		1.25		1.25

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	18	9.85%	12	6.44%	6	3.16%	0	0.00%	-6	-3.05%	-11	-5.99%	-16	-8.83%
MAINE HEALTH & HIGHER	1.30	99.31	1.52	96.23	2.52	93.27	3.51	90.41	4.51	87.65	5.50	84.99	6.50	82.43	7.49
	07/01/2026		3.25		3.25		3.25	3.09	3.25		3.25		3.25		3.25
86666PAE8	500	45	9.79%	29	6.41%	14	3.14%	0	0.00%	-14	-3.03%	-27	-5.96%	-40	-8.78%
MARICOPA COUNTY SUN	1.71	99.93	1.73	96.85	2.73	93.88	3.72	91.02	4.72	88.26	5.71	85.60	6.71	83.03	7.70
	07/01/2026		3.25		3.25		3.25	3.07	3.25		3.25		3.25		3.25
86666PAC2	600	21	3.73%	14	2.46%	7	1.22%	0	0.00%	-7	-1.19%	-13	-2.36%	-20	-3.51%
MARICOPA COUNTY SUN	1.10	98.66	2.19	97.45	3.19	96.27	4.19	95.11	5.18	93.97	6.17	92.86	7.15	91.77	8.13
	07/01/2024		1.25		1.25		1.25	1.20	1.25		1.25		1.25		1.25
57419TDX6	265	14	5.71%	9	3.76%	5	1.86%	0	0.00%	-5	-1.82%	-9	-3.59%	-13	-5.32%
MARYLAND ST CMNTY	2.20	100.59	1.88	98.73	2.88	96.92	3.88	95.15	4.87	93.42	5.87	91.74	6.87	90.09	7.86
	03/01/2025		1.92		1.92		1.92	1.83	1.92		1.92		1.92		1.92
576004GV1	1,000	9	0.88%	6	0.59%	3	0.29%	0	0.00%	-3	-0.29%	-6	-0.58%	-9	-0.87%
MASSACHUSETTS	3.56	100.43	2.07	100.14	3.08	99.84	4.10	99.55	5.12	99.26	6.13	98.97	7.16	98.69	8.18
	07/15/2023		0.29		0.29		0.29	0.29	0.29		0.29		0.29		0.29
57604TAB2	1,000	64	6.33%	42	4.16%	21	2.06%	0	0.00%	-20	-2.00%	-40	-3.96%	-59	-5.86%
MASSACHUSETTS ST	5.20	107.81	1.53	105.62	2.52	103.48	3.52	101.40	4.52	99.37	5.51	97.39	6.51	95.45	7.51
	06/01/2025		2.17		2.17		2.17	2.00	2.17		2.17		2.17		2.17
59447TXA6	1,000	289	29.20%	128	12.96%	36	3.65%	0	0.00%	-9	-0.94%	-14	-1.37%	-18	-1.78%
MICHIGAN FIN AUTH REV	2.37	127.78	1.13	111.72	1.76	102.51	2.20	98.90	5.04	97.97	7.35	97.54	8.45	97.14	9.48
	09/01/2049		26.00		24.00		18.00	1.73	0.42		0.42		0.42		0.42
60636UJQ3	1,000	22	2.25%	14	1.49%	7	0.74%	0	0.00%	-7	-0.73%	-14	-1.45%	-21	-2.15%
MISSOURI ST	0.70	99.09	1.92	98.35	2.93	97.62	3.94	96.91	4.94	96.20	5.94	95.51	6.93	94.82	7.92
	01/01/2024		0.75		0.75		0.75	0.73	0.75		0.75		0.75		0.75
61945DAZ4	250	20	8.77%	13	5.75%	6	2.83%	0	0.00%	-6	-2.74%	-12	-5.38%	-18	-7.95%
MOSAIC DIST CMNTY DEV	1.71	99.37	1.93	96.61	2.93	93.94	3.93	91.36	4.93	88.86	5.92	86.44	6.92	84.10	7.92
	03/01/2026		2.92		2.92		2.92	2.78	2.92		2.92		2.92		2.92
64763FTY5	360	7	2.00%	5	1.33%	2	0.66%	0	0.00%	-2	-0.65%	-5	-1.29%	-7	-1.92%
NEW ORLEANS LA	5.00	101.91	2.11	101.23	3.12	100.57	4.12	99.91	5.13	99.26	6.13	98.62	7.13	97.99	8.13
	12/01/2023		0.67		0.67		0.67	0.64	0.67		0.67		0.67		0.67
64966H4M9	3,795	167	4.40%	110	2.90%	54	1.43%	0	0.00%	-53	-1.40%	-105	-2.77%	-156	-4.12%
NEW YORK N Y	5.05	104.22	2.18	102.72	3.18	101.26	4.17	99.83	5.17	98.43	6.16	97.06	7.15	95.72	8.13
	10/01/2024		1.50		1.50		1.50	1.38	1.50		1.50		1.50		1.50
64966JAP1	1,000	20	2.00%	13	1.33%	7	0.66%	0	0.00%	-7	-0.65%	-13	-1.29%	-19	-1.92%
NEW YORK N Y	5.69	102.27	2.25	101.59	3.26	100.92	4.27	100.26	5.27	99.61	6.27	98.97	7.27	98.34	8.27
	12/01/2023		0.67		0.67		0.67	0.64	0.67		0.67		0.67		0.67

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
64971M5K4	520	39	7.52%	26	4.94%	13	2.43%	0	0.00%	-12	-2.36%	-24	-4.66%	-36	-6.89%
NEW YORK N Y CITY	5.08	108.60	1.66	106.00	2.66	103.47	3.66	101.01	4.66	98.62	5.65	96.30	6.65	94.05	7.65
	11/01/2025		2.59		2.59		2.59	2.35	2.59		2.59		2.59		2.59
64971WDP2	700	25	3.61%	18	2.65%	10	1.49%	0	0.00%	-13	-1.87%	-28	-4.03%	-43	-6.34%
NEW YORK N Y CITY	3.78	101.33	2.16	100.39	3.55	99.25	4.06	97.80	4.62	95.97	5.33	93.86	6.17	91.59	7.10
	02/01/2026		0.84		1.75		2.84	1.68	2.84		2.84		2.84		2.84
650009S20	400	31	8.22%	20	5.39%	10	2.65%	0	0.00%	-10	-2.57%	-19	-5.07%	-28	-7.48%
NEW YORK ST TWY AUTH	2.41	102.55	1.46	99.88	2.45	97.28	3.45	94.77	4.45	92.33	5.44	89.96	6.44	87.67	7.44
	01/01/2026		2.75		2.75		2.75	2.60	2.75		2.75		2.75		2.75
679087FD3	250	9	3.68%	6	2.43%	3	1.20%	0	0.00%	-3	-1.18%	-6	-2.33%	-9	-3.46%
OKLAHOMA ST CAP IMPT	5.34	103.81	2.24	102.56	3.24	101.33	4.23	100.13	5.23	98.95	6.22	97.80	7.20	96.67	8.18
	07/01/2024		1.25		1.25		1.25	1.17	1.25		1.25		1.25		1.25
6817126Z3	750	63	9.23%	41	6.05%	20	2.97%	0	0.00%	-19	-2.87%	-38	-5.65%	-57	-8.33%
OMAHA CITY	0.98	98.87	1.36	95.99	2.36	93.21	3.35	90.52	4.35	87.92	5.34	85.40	6.33	82.97	7.33
	04/15/2026		3.04		3.04		3.04	2.91	3.04		3.04		3.04		3.04
68189TBA3	425	35	8.11%	23	5.32%	11	2.62%	0	0.00%	-11	-2.54%	-21	-5.00%	-32	-7.38%
OMAHA NEB SPL OBLIG	6.40	108.60	3.20	105.79	4.21	103.08	5.22	100.45	6.22	97.90	7.23	95.43	8.23	93.03	9.24
	02/01/2026		2.84		2.84		2.84	2.55	2.84		2.84		2.84		2.84
68607LXQ5	1,000	123	11.77%	80	7.67%	39	3.75%	0	0.00%	-37	-3.59%	-73	-7.03%	-108	-10.32%
OREGON	5.89	116.59	1.75	112.31	2.74	108.22	3.74	104.31	4.74	100.56	5.74	96.98	6.73	93.55	7.73
	06/01/2027		4.17		4.17		4.17	3.60	4.17		4.17		4.17		4.17
70914PME9	1,135	95	8.38%	62	5.49%	31	2.70%	0	0.00%	-30	-2.62%	-58	-5.15%	-86	-7.60%
PENNSYLVANIA	4.65	107.86	1.83	104.99	2.83	102.21	3.83	99.52	4.83	96.92	5.83	94.40	6.83	91.95	7.83
	02/15/2026		2.88		2.88		2.88	2.64	2.88		2.88		2.88		2.88
73358W4V3	1,000	8	0.76%	5	0.51%	3	0.25%	0	0.00%	-2	-0.25%	-5	-0.50%	-7	-0.75%
PORT AUTH N Y & N J	1.09	99.80	1.89	99.54	2.91	99.29	3.93	99.04	4.95	98.79	5.97	98.54	7.00	98.29	8.03
	07/01/2023		0.25		0.25		0.25	0.25	0.25		0.25		0.25		0.25
79770GJA5	455	17	3.98%	11	2.63%	6	1.30%	0	0.00%	-5	-1.27%	-11	-2.52%	-16	-3.74%
SAN FRANCISCO CALIF	1.29	98.65	2.32	97.37	3.32	96.11	4.31	94.88	5.31	93.67	6.30	92.49	7.29	91.33	8.27
	08/01/2024		1.34		1.34		1.34	1.28	1.34		1.34		1.34		1.34
798111HF0	750	79	11.37%	52	7.42%	25	3.63%	0	0.00%	-24	-3.49%	-47	-6.83%	-70	-10.05%
SAN JOAQUIN HILLS CALIF	2.15	103.06	1.32	99.40	2.32	95.90	3.31	92.54	4.31	89.31	5.30	86.21	6.30	83.24	7.29
	01/15/2027		3.79		3.79		3.79	3.54	3.79		3.79		3.79		3.79
83754LAX5	1,000	91	9.57%	60	6.27%	29	3.08%	0	0.00%	-28	-2.97%	-56	-5.84%	-82	-8.60%
SOUTH DAKOTA EDL	1.50	104.47	0.08	101.32	1.07	98.28	2.06	95.35	3.05	92.52	4.03	89.78	5.02	87.14	6.01
	06/01/2026		3.17		3.17		3.17	3.01	3.17		3.17		3.17		3.17

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
882669BS2	1,000	24	2.50%	16	1.66%	8	0.82%	0	0.00%	-8	-0.81%	-15	-1.60%	-23	-2.38%
TEXAS PUBLIC FINANCE	0.50	98.61	2.19	97.79	3.20	96.99	4.20	96.20	5.21	95.42	6.20	94.66	7.20	93.91	8.19
	02/01/2024		0.84		0.84		0.84	0.81	0.84		0.84		0.84		0.84
882874KQ2	315	22	6.63%	14	4.36%	7	2.15%	0	0.00%	-7	-2.10%	-13	-4.14%	-20	-6.13%
TEXAS WOMANS UNIV	4.00	109.97	-0.51	107.64	0.74	105.36	1.99	103.14	3.24	100.98	4.48	98.87	5.73	96.82	6.98
	07/01/2025		2.25		2.25		2.25	2.10	2.25		2.25		2.25		2.25
894673TA0	275	22	8.71%	14	5.71%	7	2.81%	0	0.00%	-7	-2.72%	-13	-5.35%	-20	-7.90%
TREDYFFRIN-EASTTOWN	1.16	98.46	1.71	95.74	2.71	93.11	3.71	90.57	4.71	88.10	5.70	85.72	6.70	83.41	7.70
	02/15/2026		2.88		2.88		2.88	2.76	2.88		2.88		2.88		2.88
91476PDR6	300	9	2.96%	7	2.49%	4	1.45%	0	0.00%	-5	-1.73%	-11	-3.64%	-16	-5.59%
UNIVERSITY OKLA REVS	3.02	100.09	1.89	99.63	3.21	98.63	3.66	97.21	4.33	95.53	5.15	93.68	6.07	91.78	7.03
	07/01/2025		0.08		2.00		2.25	1.59	2.25		2.25		2.25		2.25
927781VU5	755	31	4.17%	21	2.75%	10	1.36%	0	0.00%	-10	-1.33%	-20	-2.63%	-29	-3.91%
VIRGINIA COLLEGE BLDG	4.75	103.81	2.01	102.39	3.01	101.01	4.01	99.65	5.00	98.33	5.99	97.03	6.98	95.76	7.97
	09/01/2024		1.42		1.42		1.42	1.34	1.42		1.42		1.42		1.42
Municipal	43,415	2,500	5.91%	1,591	3.76%	765	1.81%	0	0.00%	-733	-1.73%	-1,454	-3.44%	-2,164	-5.11%
	3.11	103.26	1.69	101.17	2.70	99.26	3.73	97.50	4.73	95.81	5.74	94.15	6.72	92.52	7.72
			2.34		2.33		2.30	1.74	1.94		1.94		1.94		1.94
19424JUD6	2,000	17	0.86%	11	0.57%	6	0.29%	0	0.00%	-6	-0.28%	-11	-0.57%	-17	-0.85%
Collateralized Commercial	0.00	99.49	1.79	99.21	2.81	98.92	3.82	98.64	4.84	98.36	5.86	98.08	6.88	97.81	7.90
	07/13/2023		0.29		0.29		0.29	0.28	0.29		0.29		0.29		0.29
46640QS93	2,000	6	0.32%	4	0.22%	2	0.11%	0	0.00%	-2	-0.11%	-4	-0.21%	-6	-0.32%
JP Morgan CP	0.00	99.82	1.70	99.71	2.70	99.60	3.72	99.49	4.73	99.39	5.75	99.28	6.77	99.17	7.80
	05/09/2023		0.11		0.11		0.11	0.11	0.11		0.11		0.11		0.11
46640QVE8	1,000	11	1.12%	7	0.75%	4	0.37%	0	0.00%	-4	-0.37%	-7	-0.73%	-11	-1.10%
JP Morgan CP	0.00	99.24	2.05	98.87	3.07	98.51	4.09	98.14	5.10	97.78	6.12	97.42	7.14	97.07	8.16
	08/14/2023		0.37		0.37		0.37	0.37	0.37		0.37		0.37		0.37
46640QT68	1,000	6	0.56%	4	0.37%	2	0.18%	0	0.00%	-2	-0.18%	-4	-0.37%	-5	-0.55%
JP Morgan CP	0.00	99.86	0.76	99.68	1.78	99.49	2.80	99.31	3.82	99.13	4.85	98.94	5.88	98.76	6.91
	06/06/2023		0.18		0.18		0.18	0.18	0.18		0.18		0.18		0.18
53943SWF0	1,000	14	1.38%	9	0.92%	4	0.46%	0	0.00%	-4	-0.45%	-9	-0.90%	-13	-1.35%
Lloyds Bank CP	0.00	99.05	2.08	98.60	3.10	98.15	4.12	97.70	5.14	97.26	6.16	96.82	7.18	96.39	8.19
	09/15/2023		0.46		0.46		0.46	0.46	0.46		0.46		0.46		0.46
53948BYL7	1,000	19	1.92%	12	1.27%	6	0.63%	0	0.00%	-6	-0.62%	-12	-1.24%	-18	-1.84%
Lloyds Bank CP	0.00	98.54	2.32	97.91	3.34	97.29	4.35	96.68	5.35	96.08	6.36	95.49	7.36	94.90	8.36
	11/20/2023		0.64		0.64		0.64	0.63	0.64		0.64		0.64		0.64

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
742404AK2	1,000	8	0.77%	5	0.51%	3	0.26%	0	0.00%	-3	-0.25%	-5	-0.51%	-8	-0.76%
RNCON 4.105 07/01/23	4.11	100.80	0.93	100.54	1.95	100.28	2.96	100.03	3.98	99.77	4.99	99.52	6.02	99.27	7.04
	07/01/2023		0.25		0.25		0.25		0.25		0.25		0.25		0.25
8923A1XD8	1,000	16	1.61%	10	1.07%	5	0.53%	0	0.00%	-5	-0.53%	-10	-1.05%	-15	-1.56%
TCPR CP 0 10/13/23	98.87	2.12	98.35	3.14	97.82	4.15	97.31	5.16	96.79	6.17	96.29	7.18	95.79	8.19	
	10/13/2023		0.54		0.54		0.54		0.54		0.54		0.54		0.54
8923A1VF5	1,000	11	1.13%	7	0.75%	4	0.37%	0	0.00%	-4	-0.37%	-7	-0.74%	-11	-1.10%
Toyota Credit de Puerto Rico	0.00	99.18	2.21	98.81	3.23	98.44	4.24	98.07	5.26	97.71	6.28	97.35	7.30	96.99	8.32
	08/15/2023		0.38		0.38		0.38		0.38		0.38		0.38		0.38
8923A1VR9	1,000	12	1.21%	8	0.80%	4	0.40%	0	0.00%	-4	-0.40%	-8	-0.79%	-12	-1.18%
Toyota Credit de Puerto Rico	0.00	99.12	2.22	98.72	3.23	98.32	4.25	97.93	5.27	97.54	6.28	97.15	7.30	96.77	8.32
	08/25/2023		0.40		0.40		0.40		0.40		0.40		0.40		0.40
8923A1Z12	1,000	19	2.01%	13	1.33%	6	0.66%	0	0.00%	-6	-0.65%	-12	-1.29%	-19	-1.92%
Toyota Credit de Puerto Rico	0.00	98.41	2.41	97.76	3.42	97.11	4.43	96.48	5.43	95.85	6.44	95.23	7.44	94.62	8.44
	12/01/2023		0.67		0.67		0.67		0.67		0.67		0.67		0.67
89233HSR6	1,000	5	0.46%	3	0.30%	2	0.15%	0	0.00%	-2	-0.15%	-3	-0.30%	-5	-0.45%
Toyota Motor Credit	0.00	99.91	0.58	99.76	1.58	99.61	2.59	99.46	3.59	99.31	4.60	99.16	5.62	99.01	6.64
	05/25/2023		0.15		0.15		0.15		0.15		0.15		0.15		0.15
Corporate	14,000	142	1.03%	94	0.69%	47	0.34%	0	0.00%	-47	-0.34%	-93	-0.67%	-139	-1.01%
	0.29	99.40	1.76	99.06	2.77	98.72	3.78	98.38	4.80	98.05	5.81	97.72	6.83	97.39	7.85
			0.35		0.35		0.35		0.35		0.35		0.35		0.35
034577AK2	246	2	0.69%	1	0.46%	1	0.23%	0	0.00%	-1	-0.23%	-1	-0.45%	-2	-0.68%
ANFCU 3.2 06/21/23	3.20	101.27	-2.41	101.04	-1.41	100.81	-0.41	100.58	0.59	100.36	1.60	100.13	2.60	99.90	3.61
	06/21/2023		0.23		0.23		0.23		0.23		0.23		0.23		0.23
04288LAA6	245	6	2.60%	4	1.78%	2	0.94%	0	0.00%	-3	-1.10%	-6	-2.39%	-9	-3.82%
ARSNCU 5.1 01/21/25	5.10	102.37	2.15	101.56	3.18	100.72	4.25	99.78	5.30	98.68	5.96	97.40	6.74	95.97	7.62
	01/21/2025		0.81		0.81		0.81		1.01		1.81		1.81		1.81
052392CR6	245	6	2.41%	4	1.60%	2	0.79%	0	0.00%	-2	-0.78%	-4	-1.54%	-6	-2.30%
AUSFCU 5 01/26/24	5.00	102.03	2.53	101.21	3.54	100.41	4.54	99.63	5.54	98.85	6.54	98.09	7.53	97.34	8.52
	01/26/2024		0.82		0.82		0.82		0.78		0.82		0.82		0.82
05580AD68	245	10	4.38%	7	2.89%	3	1.43%	0	0.00%	-3	-1.40%	-6	-2.76%	-9	-4.10%
BMW 0.65 09/17/24	0.65	97.50	2.40	96.10	3.40	94.74	4.40	93.41	5.40	92.10	6.39	90.83	7.38	89.58	8.36
	09/17/2024		1.46		1.46		1.46		1.41		1.46		1.46		1.46
130162AF7	245	4	1.44%	2	0.96%	1	0.48%	0	0.00%	-1	-0.47%	-2	-0.94%	-3	-1.40%
CALCRE 4.1 09/22/23	4.10	101.44	1.08	100.96	2.09	100.48	3.10	100.00	4.11	99.53	5.12	99.06	6.14	98.60	7.15
	09/22/2023		0.48		0.48		0.48		0.47		0.48		0.48		0.48

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
17783PAH4	245	6	2.35%	4	1.55%	2	0.77%	0	0.00%	-2	-0.76%	-4	-1.51%	-5	-2.24%
CFCUTX 4.9 01/18/24	4.90	101.90	2.53	101.11	3.54	100.33	4.54	99.56	5.55	98.80	6.54	98.06	7.54	97.33	8.53
	01/18/2024		0.80		0.80		0.80	0.76	0.80		0.80		0.80		0.80
22551KAA0	245	9	3.87%	6	2.55%	3	1.26%	0	0.00%	-3	-1.24%	-6	-2.45%	-9	-3.64%
CRDTEX 3.2 07/22/24	3.20	100.94	2.47	99.66	3.47	98.40	4.47	97.17	5.46	95.97	6.45	94.80	7.44	93.64	8.42
	07/22/2024		1.31		1.31		1.31	1.24	1.31		1.31		1.31		1.31
24951TAU9	245	6	2.47%	5	1.97%	3	1.07%	0	0.00%	-3	-1.13%	-5	-2.27%	-8	-3.39%
DEPTCM 3 1/2 07/01/24	3.50	100.00	2.34	99.51	3.94	98.63	4.67	97.59	5.56	96.49	6.51	95.38	7.49	94.29	8.47
	07/01/2024		0.00		1.25		1.25	1.10	1.25		1.25		1.25		1.25
30960QAM9	245	6	2.35%	4	1.55%	2	0.77%	0	0.00%	-2	-0.76%	-4	-1.51%	-5	-2.24%
FIGFCU 5 01/18/24	5.00	101.98	2.53	101.18	3.54	100.40	4.54	99.64	5.55	98.88	6.54	98.14	7.54	97.40	8.53
	01/18/2024		0.80		0.80		0.80	0.76	0.80		0.80		0.80		0.80
38149MZJ5	245	23	10.47%	15	6.84%	7	3.36%	0	0.00%	-7	-3.23%	-14	-6.34%	-20	-9.33%
GS 1.05 09/08/26	1.05	96.96	1.97	93.78	2.97	90.72	3.97	87.77	4.96	84.94	5.96	82.21	6.96	79.58	7.95
	09/08/2026		3.44		3.44		3.44	3.29	3.44		3.44		3.44		3.44
44963KAA6	245	1	0.50%	1	0.33%	0	0.17%	0	0.00%	0	-0.17%	-1	-0.33%	-1	-0.50%
IHMISS 2.9 05/30/23	2.90	100.50	-0.15	100.33	0.85	100.17	1.85	100.00	2.85	99.83	3.86	99.67	4.87	99.50	5.89
	05/30/2023		0.17		0.17		0.17	0.17	0.17		0.17		0.17		0.17
920133AL9	245	3	1.19%	2	0.89%	1	0.55%	0	0.00%	-2	-0.94%	-6	-2.27%	-10	-3.89%
KRNFCU 5.1 07/18/25	5.10	100.96	1.88	100.66	2.90	100.31	4.05	99.77	5.28	98.84	5.71	97.51	6.35	95.89	7.15
	07/18/2025		0.30		0.30		0.30	0.74	2.05		2.30		2.30		2.30
53052LAG4	245	6	2.34%	4	1.54%	2	0.77%	0	0.00%	-2	-0.75%	-4	-1.50%	-5	-2.23%
LIBFCU 4.9 01/16/24	4.90	101.89	2.53	101.10	3.54	100.32	4.54	99.56	5.55	98.81	6.54	98.07	7.54	97.34	8.53
	01/16/2024		0.79		0.79		0.79	0.76	0.79		0.79		0.79		0.79
549104TM9	248	5	1.92%	3	1.27%	2	0.63%	0	0.00%	-2	-0.62%	-3	-1.24%	-5	-1.84%
LSAVBK 0.2 11/20/23	0.20	101.06	-1.44	100.41	-0.45	99.78	0.54	99.16	1.53	98.54	2.52	97.93	3.51	97.33	4.49
	11/20/2023		0.64		0.64		0.64	0.63	0.64		0.64		0.64		0.64
70962LBA9	245	13	5.49%	8	3.62%	4	1.79%	0	0.00%	-4	-1.75%	-8	-3.45%	-12	-5.12%
PENCRD 1 1/4 01/31/25	1.25	98.20	2.27	96.45	3.27	94.75	4.27	93.09	5.27	91.46	6.27	89.87	7.27	88.32	8.27
	01/31/2025		1.83		1.83		1.83	1.77	1.83		1.83		1.83		1.83
77535MAM5	245	1	0.33%	1	0.28%	1	0.22%	0	0.00%	-2	-1.00%	-7	-2.78%	-13	-5.25%
ROGUEC 5.1 01/20/28	5.10	100.21	1.23	100.16	2.24	100.10	3.25	99.88	5.19	98.88	5.43	97.10	5.87	94.64	6.49
	01/20/2028		0.06		0.06		0.06	0.67	4.06		4.81		4.81		4.81
795451AK9	245	22	10.22%	14	6.68%	7	3.28%	0	0.00%	-7	-3.16%	-13	-6.20%	-20	-9.13%
SALLMA 1.1 08/11/26	1.10	97.14	1.98	94.02	2.98	91.02	3.98	88.13	4.98	85.35	5.97	82.67	6.97	80.08	7.97
	08/11/2026		3.36		3.36		3.36	3.21	3.36		3.36		3.36		3.36

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
856285XL0	245	23	10.62%	15	6.94%	7	3.40%	0	0.00%	-7	-3.27%	-14	-6.42%	-20	-9.45%
SBIIN 1.15 09/28/26	1.15	97.13	2.01	93.90	3.00	90.79	4.00	87.80	5.00	84.93	6.00	82.16	6.99	79.50	7.99
	09/28/2026		3.49		3.49		3.49	3.34	3.49		3.49		3.49		3.49
84611JAB9	245	6	2.41%	4	1.59%	2	0.79%	0	0.00%	-2	-0.78%	-4	-1.54%	-6	-2.30%
SPAAGE 5.05 01/26/24	5.05	102.07	2.53	101.25	3.54	100.45	4.54	99.66	5.55	98.89	6.54	98.13	7.54	97.38	8.52
	01/26/2024		0.82		0.82		0.82	0.78	0.82		0.82		0.82		0.82
87165FA20	245	10	4.38%	7	2.89%	3	1.43%	0	0.00%	-3	-1.40%	-6	-2.76%	-9	-4.10%
SYF 0.65 09/17/24	0.65	97.50	2.40	96.10	3.40	94.74	4.40	93.41	5.40	92.10	6.39	90.83	7.38	89.58	8.36
	09/17/2024		1.46		1.46		1.46	1.41	1.46		1.46		1.46		1.46
87868YAG8	245	13	5.24%	8	3.45%	4	1.71%	0	0.00%	-4	-1.67%	-8	-3.30%	-12	-4.89%
TECHCU 5 01/21/25	5.00	104.83	2.30	103.05	3.30	101.31	4.30	99.61	5.30	97.95	6.30	96.33	7.29	94.74	8.29
	01/21/2025		1.81		1.81		1.81	1.68	1.81		1.81		1.81		1.81
89789AAH0	245	21	8.50%	14	5.57%	7	2.74%	0	0.00%	-7	-2.65%	-13	-5.22%	-19	-7.70%
TRUFUCU 5.15 03/23/26	5.15	108.95	2.06	106.01	3.06	103.16	4.06	100.41	5.05	97.75	6.05	95.17	7.05	92.68	8.05
	03/23/2026		2.98		2.98		2.98	2.69	2.98		2.98		2.98		2.98
89841MAA5	245	2	0.74%	1	0.49%	1	0.25%	0	0.00%	-1	-0.25%	-1	-0.49%	-2	-0.73%
TRUFIN 2.95 06/29/23	2.95	100.74	-0.07	100.49	0.94	100.25	1.95	100.00	2.96	99.75	3.97	99.51	4.99	99.27	6.01
	06/29/2023		0.25		0.25		0.25	0.25	0.25		0.25		0.25		0.25
90307LAB0	245	6	2.41%	4	1.59%	2	0.79%	0	0.00%	-2	-0.78%	-4	-1.54%	-6	-2.29%
UNCLCU 5 01/25/24	5.00	102.02	2.53	101.21	3.54	100.41	4.54	99.63	5.54	98.85	6.54	98.09	7.54	97.35	8.53
	01/25/2024		0.82		0.82		0.82	0.78	0.82		0.82		0.82		0.82
91334AAL7	245	14	5.69%	9	3.75%	5	1.85%	0	0.00%	-4	-1.81%	-9	-3.58%	-13	-5.30%
UNIHER 5.15 03/21/25	5.15	105.40	2.36	103.46	3.36	101.57	4.36	99.72	5.36	97.92	6.36	96.15	7.36	94.43	8.36
	03/21/2025		1.98		1.98		1.98	1.83	1.98		1.98		1.98		1.98
91435LAG2	240	1	0.37%	1	0.25%	0	0.12%	0	0.00%	0	-0.12%	-1	-0.25%	-1	-0.37%
UNIICC 3.05 05/15/23	3.05	100.67	-2.35	100.55	-1.37	100.42	-0.37	100.30	0.62	100.17	1.62	100.05	2.62	99.93	3.62
	05/15/2023		0.13		0.13		0.13	0.12	0.13		0.13		0.13		0.13
92891CDA7	245	15	6.09%	10	4.14%	5	2.15%	0	0.00%	-6	-2.47%	-13	-5.33%	-21	-8.51%
VYSTAR 5.2 03/10/28	5.20	106.12	2.00	104.17	3.01	102.18	4.69	100.03	5.25	97.56	5.84	94.70	6.55	91.51	7.36
	03/10/2028		1.94		1.94		4.28	2.28	4.94		4.94		4.94		4.94
CD	6,614	236	3.66%	157	2.44%	79	1.22%	0	0.00%	-81	-1.26%	-165	-2.55%	-250	-3.88%
	3.50	101.18	1.55	99.98	2.57	98.79	3.59	97.60	4.61	96.38	5.52	95.11	6.46	93.82	7.41
			1.22		1.27		1.35	1.24	1.63		1.67		1.67		1.67
TOACASH1	22,941	57	0.25%	38	0.17%	19	0.08%	0	0.00%	-19	-0.08%	-38	-0.17%	-57	-0.25%
CASH	5.01	100.25	2.02	100.17	3.03	100.08	4.04	100.00	5.06	99.92	6.09	99.83	7.11	99.75	8.14
	04/30/2023		0.08		0.08		0.08	0.08	0.08		0.08		0.08		0.08

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
Other	22,941 5.01	57 100.25	0.25% 2.02 0.08	38 100.17	0.17% 3.03 0.08	19 100.08	0.08% 4.04 0.08	0 100.00	0.00% 5.06 0.08	-19 99.92	-0.08% 6.09 0.08	-38 99.83	-0.17% 7.11 0.08	-57 99.75	-0.25% 8.14 0.08
Total	141,636 2.85 2	4,795 100.88	3.47% 1.89 1.25	3,213 99.76	2.33% 2.85 1.34	1,609 98.63	1.17% 3.84 1.39	0 97.49	0.00% 4.85 1.17	-1,636 96.34	-1.18% 5.82 1.43	-3,303 95.16	-2.39% 6.79 1.46	-4,984 93.97	-3.61% 7.78 1.47

Portfolio Changes

New Securities 2/2023-3/2023

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent
3130AUZ98	Treasury/Agency	FHLB 6 03/13/28	03/13/2028	6.00	1,000,000	100.00	HTM
3130AV5J7	Treasury/Agency	FHLB 5 1/4 03/20/24	03/20/2024	5.25	1,000,000	100.00	HTM
3134GYK76	Treasury/Agency	FHLMC 5 5/8 03/13/26	03/13/2026	5.63	2,000,000	100.00	HTM
3134GYND0	Treasury/Agency	FHLMC 5 1/2 03/28/25	03/28/2025	5.50	1,000,000	100.00	HTM
432275AF2	Municipal	HILLSBOROUGH CNTY FLA AVIATION AUTH	10/01/2023	3.75	250,000	99.15	HTM
679087FD3	Municipal	OKLAHOMA ST CAP IMPT AUTH ST HWY CA	07/01/2024	5.34	250,000	99.80	HTM
8923A1Z12	Corporate	Toyota Credit de Puerto Rico	12/01/2023	0.00	1,000,000	96.48	HTM
89789AAH0	CD	TRUFUCU 5.15 03/23/26	03/23/2026	5.15	245,000	100.00	HTM
91334AAL7	CD	UNIHER 5.15 03/21/25	03/21/2025	5.15	245,000	100.00	HTM
92891CDA7	CD	VYSTAR 5.2 03/10/28	03/10/2028	5.20	245,000	100.00	HTM

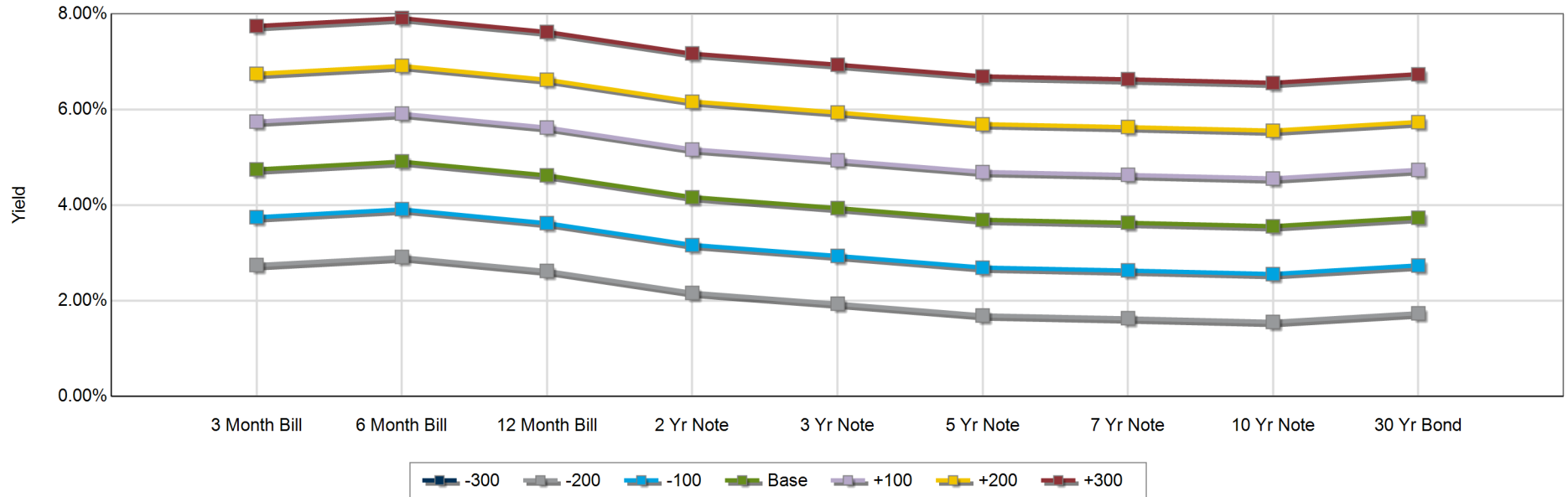
Securities Sold/Redeemed 2/2023-3/2023

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent	Redemption Type
473142QV2	Municipal	JEFFERSON CNTY MO CONS SCH DIST NO	03/01/2023	0.45	260,000	100.00	HTM	Expired/Matured
3130ADRG9	Treasury/Agency	FHLB 2 3/4 03/10/23	03/10/2023	2.75	4,500,000	100.04	HTM	Expired/Matured
TOACASH1	Other	CASH	04/30/2023	5.01	22,940,543	100.00	AFS	Partial Sale
62384RAF3	CD	MOAFCU 3 03/27/23	03/27/2023	3.00	249,000	100.00	HTM	Sold/Redeemed

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	2023-03-31	2023-03-31	2023-03-31	2023-03-31	2023-03-31	2023-03-31	2023-03-31

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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