

Investment Portfolio Summary

Town of Addison



For the Quarter Ended

September 30, 2022

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

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


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

Officer Names and Titles:



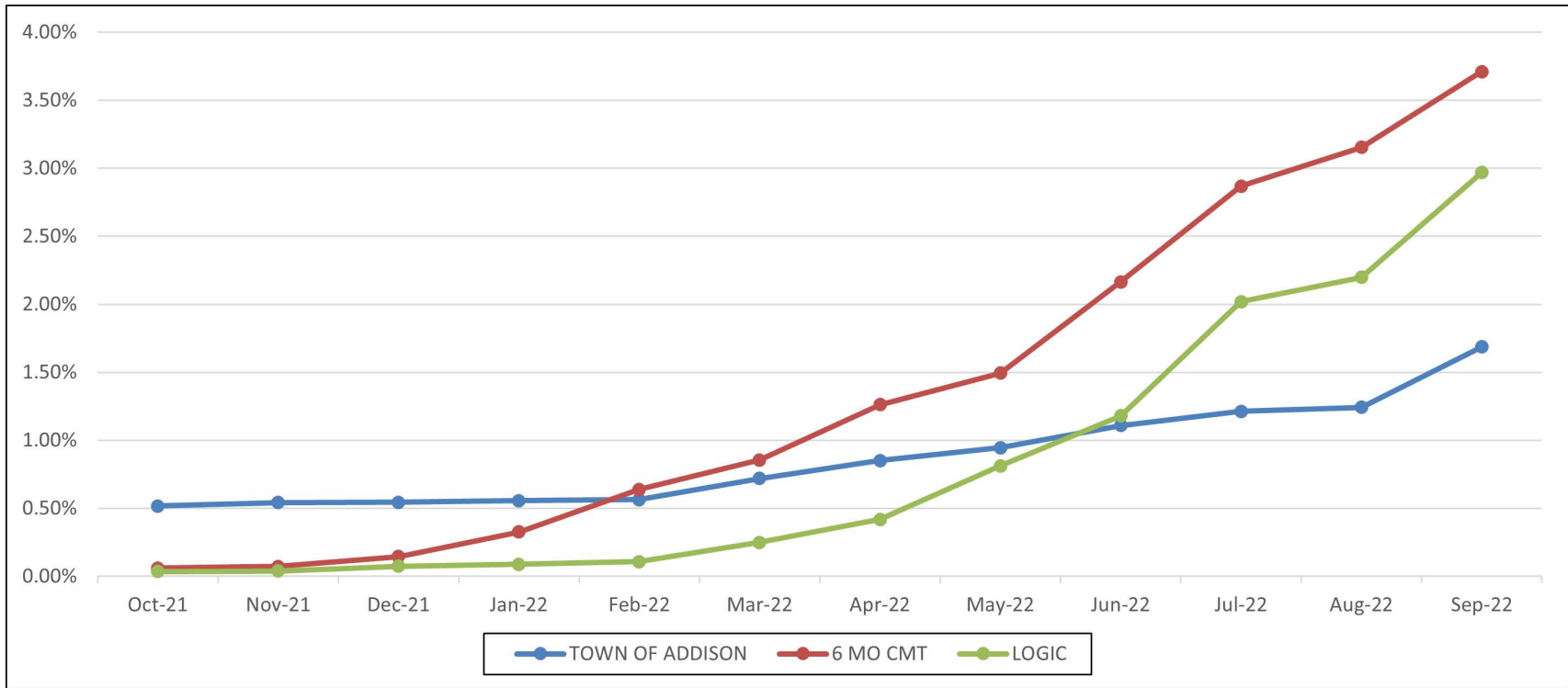
Name: Steven Glickman, CPA

Title: Chief Financial Officer



Name: Amanda D. Turner, CPA

Title: Assistant Finance Director



TOWN OF ADDISON
Detail of Security Holdings
As of 9/30/2022

Category	CUSIP	Settle Date	Sec. Type	Sec. Description	CPN (%)	Mty Date	Next Call	Call Type	Par Value	Purch Price	Orig Cost	Book Value	Days to Mty	WAM	YTM (%)
	LOGIC	9/30/2022	LGIP	LOGIC		10/1/2022			20,244,058.25	100.000	20,244,058.25	20,244,058.25	1	0.15	2.969
	TEXPOOL	9/30/2022	LGIP	TexPool		10/1/2022			1,007,118.01	100.000	1,007,118.01	1,007,118.01	1	0.01	2.847
	TEXSTAR	9/30/2022	LGIP	TexSTAR		10/1/2022			1,006,548.36	100.000	1,006,548.36	1,006,548.36	1	0.01	2.767
	TXCLASS	9/30/2022	LGIP	Texas CLASS		10/1/2022			3,457,823.52	100.000	3,457,823.52	3,457,823.52	1	0.03	3.143
HTM	46256QLX2	3/10/2022	MUNICIPAL	State of Iowa Hospital Rev	0.200	10/1/2022			1,000,000.00	99.638	996,380.00	1,000,000.00	1	0.01	0.850
HTM	64972C3F8	3/8/2022	MUNICIPAL	NYC Housing Dev Rev	3.263	11/1/2022			1,670,000.00	101.549	1,695,868.30	1,673,289.48	32	0.40	0.857
HTM	207580AN1	5/11/2021	MUNICIPAL	CT Green Bank Rev Bonds	0.350	11/15/2022			124,000.00	100.000	124,000.00	124,000.00	46	0.04	0.350
HTM	3133EFUJ4	4/9/2020	AGCY BULET	FFCB	2.150	12/29/2022			3,000,000.00	104.242	3,127,260.00	3,011,416.96	90	2.04	0.577
HTM	721305CS7	4/12/2022	MUNICIPAL	Pike TWP Metro School Dist	1.850	1/15/2023			385,000.00	99.774	384,129.90	384,662.37	107	0.31	2.150
HTM	882669BR4	12/23/2020	MUNICIPAL	TX Pub Fin Auth	0.286	2/1/2023			2,000,000.00	100.000	2,000,000.00	2,000,000.00	124	1.87	0.286
HTM	52908EPM9	9/16/2022	MUNICIPAL	Lexington-Fayette Urban Cnty	5.500	2/1/2023			500,000.00	100.675	503,375.00	502,994.72	124	0.47	3.650
HTM	473142QV2	5/6/2021	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.450	3/1/2023			260,000.00	100.000	260,000.00	260,000.00	152	0.30	0.450
HTM	3130ADRG9	3/13/2020	AGCY BULET	FHLB	2.750	3/10/2023			4,500,000.00	105.640	4,753,806.46	4,537,637.75	161	5.50	0.837
HTM	62384RAF3	6/28/2022	CD	Mountain America CU	3.000	3/27/2023			249,000.00	100.000	249,000.00	249,000.00	178	0.33	3.000
HTM	3130ASNH8	7/28/2022	AGCY CALL	FHLB	3.000	4/28/2023	10/28/2022	One Time	1,000,000.00	100.000	1,000,000.00	1,000,000.00	210	1.58	3.000
HTM	912828R28	4/13/2022	TREAS NOTE	U.S. Treasury	1.625	4/30/2023			1,000,000.00	99.819	998,189.92	998,989.36	212	1.59	1.800
HTM	91435LAG2	9/29/2021	CD	Greenstate Credit Union	3.050	5/15/2023			240,000.00	103.960	249,504.00	243,648.86	227	0.42	6.000
HTM	89233HSR6	9/12/2022	CP-DISC	Toyota Motor Credit	0.000	5/25/2023			1,000,000.00	97.450	974,496.67	976,396.92	237	1.74	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	242	0.45	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	244	0.46	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	974,051.85	249	1.82	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	250,684.88	264	0.50	0.552
HTM	3130ATCB1	9/28/2022	AGCY CALL	FHLB	3.625	6/28/2023	12/28/2022	One Time	1,000,000.00	100.000	1,000,000.00	1,000,000.00	271	2.04	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	272	0.50	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	274	0.52	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	1,005,453.53	274	2.07	0.356
HTM	742404AK2	10/21/2021	MUNICIPAL	Princeton Theological	4.105	7/1/2023			1,000,000.00	101.912	1,059,116.52	1,026,194.62	274	2.12	0.593
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	999,677.39	288	2.17	3.600
HTM	3135G05R0	8/13/2020	AGCY CALL	FNMA	0.300	8/10/2023	11/10/2022	Quarterly	3,000,000.00	99.806	2,994,180.00	2,998,326.11	314	7.08	0.365
HTM	3130AJZJ1	8/31/2020	AGCY CALL	FHLB	0.320	8/25/2023	10/17/2022	Continuous	2,666,666.67	99.950	2,665,333.34	2,666,263.59	329	6.60	0.327
HTM	59447TXA6	9/16/2022	MUNICIPAL	Michigan St Fin Auth Rev	2.366	9/1/2023	3/1/2023	M-W Call	1,000,000.00	98.385	983,850.00	984,545.32	336	2.49	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	1,015,268.22	350	2.67	2.000
HTM	130162AF7	9/23/2022	CD	California CU	4.100	9/22/2023			245,000.00	100.000	245,000.00	245,000.00	357	0.66	4.100
HTM	3130ATDT1	9/29/2022	AGCY CALL	FHLB	4.020	9/29/2023	3/29/2023	One Time	2,000,000.00	100.000	2,000,000.00	2,000,000.00	364	5.48	4.020
HTM	68189TBA3	6/15/2021	MUNICIPAL	Omaha NE Spl Oblg	6.400	2/1/2026		Anytime Sink	615,000.00	111.697	686,936.55	661,321.85	368	1.83	1.150
HTM	64966H4M9	4/16/2021	MUNICIPAL	City of New York	5.047	10/1/2024		Anytime Sink/M-W Call	5,560,000.00	111.074	6,175,714.40	5,815,474.44	382	16.71	0.559
HTM	3134GXQM9	4/25/2022	AGCY CALL	FHLMC	2.400	10/25/2023	10/25/2022	Monthly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	390	2.93	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	411	0.93	0.550
HTM	549104TM9	3/8/2022	CD	Luana Savings Bank	0.200	11/20/2023			248,000.00	97.750	242,420.00	244,264.70	416	0.76	1.542
HTM	084244HX3	5/17/2021	MUNICIPAL	Berkeley Cnty Rev	0.886	12/1/2023			1,010,000.00	101.200	1,022,120.00	1,015,573.74	427	3.26	0.410
HTM	64763FTY5	7/22/2021	MUNICIPAL	New Orleans GO	5.000	12/1/2023			360,000.00	110.237	396,853.20	378,271.45	427	1.21	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	1,024,703.33	427	3.29	3.500
HTM	60636UJQ3	9/21/2022	MUNICIPAL	Missour St Environmental Impt	0.070	1/1/2024			1,000,000.00	95.822	958,220.00	959,113.62	458	3.30	4.092
HTM	3130AQFK4	1/19/2022	AGCY CALL	FHLB	0.760	1/19/2024	1/19/2023	One Time	1,000,000.00	99.925	999,250.00	999,511.63	476	3.58	0.798
HTM	882669BS2	12/23/2020	MUNICIPAL	TX Pub Fin Auth	0.503	2/1/2024			1,000,000.00	100.000	1,000,000.00	1,000,000.00	489	3.68	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	518	0.78	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	1,296,179.29	532	5.19	0.500
HTM	70914PME9	6/9/2021	MUNICIPAL	Penn St GO	4.650	2/15/2026		Anytime Sink/M-W Call	1,475,000.00	110.848	1,635,008.00	1,586,681.90	551	6.58	0.700
HTM	3130AND72	7/29/2021	AGCY CALL	FHLB	0.430	4/29/2024	10/29/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	577	4.34	0.430
HTM	912828XT2	4/13/2022	TREAS NOTE	U.S. Treasury	2.000	5/31/2024			1,000,000.00	99.131	991,312.56	993,171.98	609	4.55	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	610	1.15	0.589
HTM	56042RJ37	5/19/2021	MUNICIPAL	Maine Health Tax	0.711	7/1/2024		Anytime M-W Call	250,000.00	100.000	250,000.00	250,000.00	640	1.20	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	600,917.53	640	2.89	1.010
HTM	24951TAU9	6/29/2022	CD	Department of Commerce	3.500	7/1/2024	10/29/2022	Monthly	245,000.00	100.000	245,000.00	245,000.00	640	1.18	3.500
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	661	1.22	3.200
HTM	3130ASKS7	7/25/2022	AGCY CALL	FHLB	3.750	7/25/2024	10/25/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	664	4.99	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	456,855.04	671	2.31	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	814,252.91	702	4.30	0.620
HTM	05580AD68	9/17/2021	CD	BMW Bank of North America	0.650	9/17/2024			245,000.00	100.000	245,000.00	245,000.00	718	1.32	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	718	1.32	0.650
HTM	3130APAF2	10/7/2021	AGCY CALL	FHLB	0.520	10/7/2024	10/7/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	738	5.55	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	308,904.14	777	1.81	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	777	1.61	0.850
HTM	3130AMJX1	6/9/2021	AGCY CALL	FHLB	0.650	12/9/2024	10/9/2022	Monthly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	801	9.04	0.650

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	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	258,175.51	807	1.57	1.582
HTM	70962LBA9	1/31/2022	CD	Pentagon Federal Credit Union	1.250	1/31/2025			245,000.00	100.000	245,000.00	245,000.00	854	1.57	1.250
HTM	3133EMZ70	9/22/2021	AGCY CALL	FFCB	0.480	2/10/2025	10/17/2022	Continuous	1,000,000.00	99.900	999,000.00	999,301.27	864	6.49	0.510
HTM	57419TDX6	5/19/2021	MUNICIPAL	Maryland Community Dev	2.198	3/1/2025			265,000.00	105.260	278,939.00	273,942.23	883	1.82	0.784
HTM	473142QX8	5/6/2021	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.950	3/1/2025			280,000.00	100.000	280,000.00	280,000.00	883	1.86	0.950
HTM	3134GXQR8	4/28/2022	AGCY CALL	FHLMC	2.500	4/28/2025	10/28/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	941	7.08	3.435
HTM	3133EM3E0	9/22/2021	AGCY CALL	FFCB	0.610	5/23/2025	10/17/2022	Continuous	1,000,000.00	99.990	999,900.00	999,927.95	966	7.27	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	1,113,004.77	975	8.16	0.900
HTM	91476PDR6	7/1/2021	MUNICIPAL	University Okla	3.023	7/1/2025	10/7/2022	Continuous	300,000.00	102.425	307,275.00	305,061.10	1005	2.31	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	344,783.39	1005	2.61	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	243,139.68	1005	1.84	0.820
HTM	3136G4A45	7/22/2020	AGCY CALL	FNMA	0.710	7/22/2025	10/22/2022	Quarterly	1,500,000.00	99.995	1,499,925.00	1,499,957.60	1026	11.58	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	703,774.80	1036	5.48	0.713
HTM	235308D75	4/22/2021	MUNICIPAL	Dallas ISD	4.000	8/15/2025			2,750,000.00	113.998	3,134,945.00	3,007,392.62	1050	19.87	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	2,515,472.97	1050	23.75	0.630
HTM	3136G4N74	8/21/2020	AGCY CALL	FNMA	0.560	8/21/2025	2/21/2023	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1056	11.92	0.560
HTM	3136G4V59	8/27/2020	AGCY CALL	FNMA	0.625	8/27/2025	11/27/2022	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1062	11.98	0.625
HTM	3134GWUJ9	9/24/2020	AGCY CALL	FHLMC	0.570	9/24/2025	12/24/2022	Quarterly	2,000,000.00	100.000	2,000,000.00	2,000,000.00	1090	16.40	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	1,540,896.04	1097	12.72	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	1,361,460.74	1097	11.23	0.720
HTM	64971M5K4	4/16/2021	MUNICIPAL	NYC Transit Fin Authority	5.075	11/1/2025		Anytime M-W Call	520,000.00	118.156	614,411.20	584,487.90	1128	4.96	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	1142	1.72	1.200
HTM	3130AP2G9	9/30/2021	AGCY CALL	FHLB	0.750	12/30/2025	12/30/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1187	8.93	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	416,612.76	1189	3.73	1.100
HTM	419791YT9	4/23/2021	MUNICIPAL	Hawaii St	5.330	2/1/2026		Anytime M-W Call	1,500,000.00	120.386	1,805,790.00	1,714,850.45	1220	15.74	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	743,551.12	1220	6.82	1.839
HTM	894673TA0	5/6/2021	MUNICIPAL	Tredyffrin/Easttown School	1.159	2/15/2026			275,000.00	100.900	277,475.00	276,755.62	1234	2.57	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	551,321.61	1234	5.12	0.900
HTM	473142QY6	5/6/2021	MUNICIPAL	Jefferson Cnty Consol Sch Distr	1.200	3/1/2026			300,000.00	100.000	300,000.00	300,000.00	1248	2.82	1.200
HTM	61945DAZ4	4/22/2021	MUNICIPAL	Mosaic District Dev Authority	1.711	3/1/2026		Anytime M-W Call	250,000.00	102.882	257,205.00	255,101.41	1248	2.39	1.100
HTM	485106UX4	4/21/2021	MUNICIPAL	Kansas City	1.475	4/1/2026		Anytime M-W Call	1,000,000.00	101.945	1,019,450.00	1,013,870.74	1279	9.75	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	1,995,286.55	1279	19.20	2.307
HTM	6817126Z3	5/21/2021	MUNICIPAL	Omaha GO	0.983	4/15/2026			750,000.00	100.396	752,970.00	752,154.33	1293	7.32	0.900
HTM	3133EMXQ0	4/28/2021	AGCY CALL	FFCB	0.940	4/28/2026	10/17/2022	Continuous	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1306	9.82	0.940
HTM	3130AMDE9	5/12/2021	AGCY CALL	FHLB	0.500	5/12/2026	11/12/2022	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1320	14.89	1.191
HTM	83754LAX5	9/23/2021	MUNICIPAL	SD Educational Enhancement	1.495	6/1/2026		Anytime M-W Call	1,000,000.00	100.815	1,008,150.00	1,006,408.85	1340	10.14	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	1348	10.14	1.053
HTM	3130AMMW9	6/10/2021	AGCY CALL	FHLB	0.500	6/10/2026	12/10/2022	Quarterly	1,500,000.00	100.000	1,500,000.00	1,500,000.00	1349	15.22	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	201,861.10	1370	2.08	1.050
HTM	86666PAE8	11/8/2021	MUNICIPAL	Sun City Fire District AZ Maricopa Cnty COPs	1.707	7/1/2026			500,000.00	100.740	503,700.00	503,002.10	1370	5.18	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	1389	15.67	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	1411	2.60	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	1439	2.65	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	1459	2.69	1.150
HTM	3130AP6D2	9/30/2021	AGCY CALL	FHLB	1.000	9/30/2026	12/30/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1461	10.99	1.000
HTM	798111HF0	1/24/2022	MUNICIPAL	San Joaquin Hills Transportation Corridor Toll	2.153	1/15/2027		Anytime M-W Call	750,000.00	100.957	757,177.50	756,223.27	1568	8.92	1.950
HTM	3130AQJ87	1/19/2022	AGCY CALL	FHLB	1.600	1/19/2027	10/19/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1572	11.82	1.600
HTM	3130AQR88	2/18/2022	AGCY CALL	FHLB	1.300	2/18/2027	11/18/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1602	12.05	2.064
HTM	3130ARCD1	3/29/2022	AGCY CALL	FHLB	2.000	3/29/2027	12/29/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1641	12.34	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	1657	12.46	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	1734	13.04	4.100
HTM	3130AT6R3	9/30/2022	AGCY CALL	FHLB	2.000	9/30/2027	12/30/2022	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	1826	13.74	6.253
									131,209,214.81	102.491	134,478,061.36	132,941,026.10		602.24	1.687

TOWN OF ADDISON
Change in Value
From 06/30/2022 to 09/30/2022

CUSIP	Security Type	Security Description	CPN	Maturity	6/30/2022			9/30/2022		
					Book Value	Market Value	YTM	Book Value	Market Value	YTM
56042RH96	MUNICIPAL	Maine Health Tax	0.359%	7/1/2022	200,000.00	200,000.00	0.359%	-	-	0.000%
052403GX4	MUNICIPAL	Austin Comm Clg, TX	5.000%	8/1/2022	1,881,896.20	1,880,006.25	0.487%	-	-	0.000%
64763FQE2	MUNICIPAL	City of New Orleans Tax Limited Ref	4.442%	9/1/2022	1,005,856.11	1,004,010.00	0.900%	-	-	0.000%
LOGIC	LGIP	LOGIC		10/1/2022	4,699,796.86	4,699,796.86	1.553%	20,244,058.25	20,244,058.25	2.969%
TEXPOOL	LGIP	TexPool		10/1/2022	1,001,987.96	1,001,987.96	1.343%	1,007,118.01	1,007,118.01	2.847%
TEXSTAR	LGIP	TexSTAR		10/1/2022	1,001,803.45	1,001,803.45	1.165%	1,006,548.36	1,006,548.36	2.767%
TXCLASS	LGIP	Texas CLASS		10/1/2022	18,651,807.15	18,651,807.15	1.477%	3,457,823.52	3,457,823.52	3.143%
46256QLX2	MUNICIPAL	State of Iowa Hospital Rev	0.200%	10/1/2022	998,376.62	996,050.00	0.850%	1,000,000.00	1,000,000.00	0.850%
64972C3F8	MUNICIPAL	NYC Housing Dev Rev	3.263%	11/1/2022	1,683,313.16	1,675,043.40	0.857%	1,673,289.48	1,669,582.50	0.857%
207580AN1	MUNICIPAL	CT Green Bank Rev Bonds	0.350%	11/15/2022	124,000.00	123,045.20	0.350%	124,000.00	123,525.08	0.350%
3133EFUJ4	AGCY BULET	FFCB	2.150%	12/29/2022	3,023,186.27	2,998,506.00	0.577%	3,011,416.96	2,991,246.00	0.577%
721305CS7	MUNICIPAL	Pike TWP Metro School Dist	1.850%	1/15/2023	384,376.46	382,197.20	2.150%	384,662.37	382,520.60	2.150%
882669BR4	MUNICIPAL	TX Pub Fin Auth	0.286%	2/1/2023	2,000,000.00	1,968,440.00	0.286%	2,000,000.00	1,978,980.00	0.286%
52908EPM9	MUNICIPAL	Lexington-Fayette Urban Cnty	5.500%	2/1/2023				502,994.72	501,770.00	3.650%
473142QV2	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.450%	3/1/2023	260,000.00	255,504.60	0.450%	260,000.00	256,058.40	0.450%
3130ADRG9	AGCY BULET	FHLB	2.750%	3/10/2023	4,559,049.77	4,505,503.50	0.837%	4,537,637.75	4,479,916.50	0.837%
62384RAF3	CD	Mountain America CU	3.000%	3/27/2023	249,000.00	250,073.44	3.000%	249,000.00	247,926.56	3.000%
3130ASNH8	AGCY CALL	FHLB	3.000%	4/28/2023				1,000,000.00	992,378.00	3.000%
912828R28	TREAS NOTE	U.S. Treasury	1.625%	4/30/2023	998,557.71	989,805.00	1.800%	998,989.36	986,211.00	1.800%
91435LAG2	CD	Greenstate Credit Union	3.050%	5/15/2023	245,111.89	240,837.60	0.600%	243,648.86	238,718.88	0.600%
89233HSR6	CP-DISC	Toyota Motor Credit	0.000%	5/25/2023				976,396.92	971,566.00	3.695%
44963KAA6	CD	IH Mississippi Valley CU	2.900%	5/30/2023	245,000.00	245,404.74	2.900%	245,000.00	243,314.40	2.900%
427908EE4	MUNICIPAL	County of Hernando	0.365%	6/1/2023	250,000.00	244,287.50	0.365%	250,000.00	243,987.50	0.365%
46640QT68	CP-DISC	JP Morgan CP	0.000%	6/6/2023				974,051.85	969,525.00	3.876%
034577AK2	CD	ANCA Federal Credit Union	3.200%	6/21/2023	252,305.68	246,893.47	0.552%	250,684.88	244,715.63	0.552%
3130ATCB1	AGCY CALL	FHLB	3.625%	6/28/2023				1,000,000.00	1,000,284.00	3.632%
89841MAA5	CD	TruStone Financial CU	2.950%	6/29/2023	245,000.00	245,215.85	2.950%	245,000.00	243,224.73	2.950%
56042RJ29	MUNICIPAL	Maine Health Tax	0.509%	7/1/2023	250,000.00	242,685.00	0.509%	250,000.00	242,040.00	0.509%
73358W4V3	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	1.086%	7/1/2023	1,007,272.61	981,470.00	0.356%	1,005,453.53	974,840.00	0.356%
742404AK2	MUNICIPAL	Princeton Theological	0.593%	7/1/2023	1,034,927.14	1,001,603.00	0.593%	1,026,194.62	992,008.00	0.593%
576004GV1	MUNICIPAL	Commonwealth of MA	3.564%	7/15/2023				999,677.39	994,010.00	3.600%
3135G05R0	AGCY CALL	FNMA	0.300%	8/10/2023	2,997,838.49	2,920,776.00	0.365%	2,998,326.11	2,899,284.00	0.365%
3130AJZJ1	AGCY CALL	FHLB	0.320%	8/25/2023	2,666,151.60	2,581,378.67	0.337%	2,666,263.59	2,567,005.34	0.337%
59447TXA6	MUNICIPAL	Michigan St Fin Auth Rev	2.366%	9/1/2023				984,545.32	979,190.00	4.101%
20772KEU9	MUNICIPAL	State of Connecticut	3.621%	9/15/2023	1,019,231.16	1,006,020.00	2.000%	1,015,268.22	991,850.00	2.000%
130162AF7	CD	California CU	4.100%	9/22/2023				245,000.00	244,918.66	4.100%
3130ATDT1	AGCY CALL	FHLB	4.020%	9/29/2023				2,000,000.00	2,001,574.00	4.020%
3134GXQM9	AGCY CALL	FHLMC	2.400%	10/25/2023	1,000,000.00	993,785.00	2.400%	1,000,000.00	978,047.00	2.400%
207580AP6	MUNICIPAL	CT Green Bank Rev Bonds	0.550%	11/15/2023	300,000.00	289,368.00	0.550%	300,000.00	287,673.00	0.550%
549104TM9	CD	Luana Savings Bank	0.200%	11/20/2023	243,448.88	238,450.76	1.542%	244,264.70	237,130.16	1.542%
084244HX3	MUNICIPAL	Berkeley Cnty Rev	0.886%	12/1/2023	1,016,769.12	979,336.40	0.410%	1,015,573.74	971,246.30	0.410%
64763FTY5	MUNICIPAL	New Orleans GO	5.000%	12/1/2023	382,181.09	369,435.60	0.620%	378,271.45	362,480.40	0.620%
64966JAP1	MUNICIPAL	New York NY	5.687%	12/1/2023				1,024,703.33	1,014,980.00	3.500%
60636UJQ3	MUNICIPAL	Missour St Environmental Impt	0.704%	1/1/2024				959,113.62	956,780.00	4.092%
3130AQFK4	AGCY CALL	FHLB	0.760%	1/19/2024	999,418.03	968,625.00	0.798%	999,511.63	951,973.00	0.798%
882669BS2	MUNICIPAL	TX Pub Fin Auth	0.503%	2/1/2024	1,000,000.00	956,500.00	0.503%	1,000,000.00	952,590.00	0.503%
473142QW0	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.650%	3/1/2024	200,000.00	191,242.00	0.650%	200,000.00	189,936.00	0.650%
20772GE61	MUNICIPAL	State of Connecticut	5.730%	3/15/2024	1,311,807.67	1,248,307.70	0.500%	1,296,179.29	1,225,930.85	0.500%
3130AND72	AGCY CALL	FHLB	0.430%	4/29/2024	1,000,000.00	958,732.00	0.430%	1,000,000.00	937,382.00	0.430%

CUSIP	Security Type	Security Description	CPN	Maturity	Book Value	Market Value	YTM	Book Value	Market Value	YTM
912828XT2	TREAS NOTE	U.S. Treasury	2.000%	5/31/2024	992,167.36	982,734.00	2.420%	993,171.98	963,359.00	2.420%
427908EF1	MUNICIPAL	County of Hernando	0.589%	6/1/2024	250,000.00	238,250.00	0.589%	250,000.00	235,102.50	0.589%
56042RJ37	MUNICIPAL	Maine Health Tax	0.711%	7/1/2024	250,000.00	234,980.00	0.711%	250,000.00	231,852.50	0.711%
86666PAC2	MUNICIPAL	Sun City Fire District AZ Maricopa Cn	1.010%	7/1/2024	601,048.49	571,848.00	1.010%	600,917.53	565,308.00	1.010%
24951TAU9	CD	Department of Commerce	3.500%	7/1/2024	245,000.00	245,948.40	3.500%	245,000.00	241,850.28	3.500%
22551KAA0	CD	Credit Union of Texas	3.200%	7/22/2024				245,000.00	240,447.90	3.200%
3130ASKS7	AGCY CALL	FHLB	3.750%	7/25/2024				1,000,000.00	982,885.00	3.750%
79770GJA5	MUNICIPAL	San Francisco & CA County Redevelk	1.060%	8/1/2024	457,106.76	431,544.75	1.060%	456,855.04	428,550.85	1.060%
927781VU5	MUNICIPAL	Virginia ST Clg Bldg Auth Rev	4.750%	9/1/2024	821,948.49	773,286.10	0.620%	814,252.91	759,567.75	0.620%
05580AD68	CD	BMW Bank of North America	0.650%	9/17/2024	245,000.00	231,104.58	0.650%	245,000.00	228,330.20	0.650%
87165FA20	CD	Synchrony Bank	0.650%	9/17/2024	245,000.00	231,104.58	0.650%	245,000.00	228,330.20	0.650%
64966H4M9	MUNICIPAL	City of New York	5.047%	10/1/2024	5,877,438.47	5,656,632.80	0.559%	5,815,474.44	5,570,397.20	0.559%
3130APAF2	AGCY CALL	FHLB	0.520%	10/7/2024	1,000,000.00	946,998.00	0.520%	1,000,000.00	922,655.00	0.520%
20775C6C3	MUNICIPAL	Connecticut St Housing Auth	2.097%	11/15/2024	309,947.48	288,372.00	0.684%	308,904.14	282,843.00	0.684%
207580AQ4	MUNICIPAL	CT Green Bank Rev Bonds	0.850%	11/15/2024	275,000.00	258,662.25	0.850%	275,000.00	253,965.25	0.850%
3130AMJX1	AGCY CALL	FHLB	0.650%	12/9/2024	1,500,000.00	1,410,975.00	0.650%	1,500,000.00	1,378,579.50	0.650%
365820HB8	MUNICIPAL	Garfield Heights GO	3.100%	12/15/2024	259,089.50	243,512.50	1.582%	258,175.51	241,600.00	1.582%
70962LBA9	CD	Pentagon Federal Credit Union	1.250%	1/31/2025	245,000.00	232,220.07	1.250%	245,000.00	228,331.67	1.250%
3133EMZ70	AGCY CALL	FFCB	0.480%	2/10/2025	999,227.65	935,944.00	0.510%	999,301.27	910,323.00	0.510%
57419TDX6	MUNICIPAL	Maryland Community Dev	2.198%	3/1/2025	274,860.26	254,566.95	0.784%	273,942.23	248,718.40	0.784%
473142QX8	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.950%	3/1/2025	280,000.00	261,408.00	0.950%	280,000.00	256,788.00	0.950%
3134GXQR8	AGCY CALL	FHLMC	2.500%	4/28/2025	1,000,000.00	994,089.00	3.435%	1,000,000.00	976,561.00	3.435%
3133EM3E0	AGCY CALL	FFCB	0.610%	5/23/2025	999,921.11	929,966.00	0.613%	999,927.95	903,563.00	0.613%
57604TAB2	MUNICIPAL	State of Mass Transportation	5.203%	6/1/2025	1,123,492.26	1,040,990.00	0.900%	1,113,004.77	1,011,510.00	0.900%
882874KQ2	MUNICIPAL	Texas Woman's University	4.000%	7/1/2025	347,474.17	329,745.15	0.530%	344,783.39	320,257.35	0.530%
20772KJX8	MUNICIPAL	State of Connecticut	2.098%	7/1/2025	243,872.82	225,407.30	0.820%	243,139.68	218,380.80	0.820%
91476PDR6	MUNICIPAL	University Okla	3.023%	7/1/2025	305,509.17	300,288.00	2.383%	305,061.10	287,079.00	2.383%
3136G4A45	AGCY CALL	FNMA	0.710%	7/22/2025	1,499,953.85	1,391,677.50	0.711%	1,499,957.60	1,350,889.50	0.711%
345102PG6	MUNICIPAL	Foothill-De Anza Community	0.906%	8/1/2025	704,105.42	647,500.00	0.713%	703,774.80	633,381.00	0.713%
235308D75	MUNICIPAL	Dallas ISD	4.000%	8/15/2025	3,029,603.78	2,780,690.00	0.700%	3,007,392.62	2,719,722.50	0.700%
150461M57	MUNICIPAL	City of Cedar Park, TX	2.950%	8/15/2025	2,528,902.02	2,315,868.00	0.630%	2,515,472.97	2,264,915.60	0.630%
3136G4N74	AGCY CALL	FNMA	0.560%	8/21/2025	1,500,000.00	1,389,640.50	0.560%	1,500,000.00	1,343,977.50	0.560%
3136G4V59	AGCY CALL	FNMA	0.625%	8/27/2025	1,500,000.00	1,391,820.00	0.625%	1,500,000.00	1,342,467.00	0.625%
3134GWUG9	AGCY CALL	FHLMC	0.570%	9/24/2025	2,000,000.00	1,841,888.00	0.570%	2,000,000.00	1,786,654.00	0.570%
088632CT9	MUNICIPAL	Bi-State Development Agency	1.344%	10/1/2025	1,542,204.16	1,419,454.75	0.990%	1,540,896.04	1,390,754.25	0.990%
23542JQP3	MUNICIPAL	City of Dallas Waterwork	1.007%	10/1/2025	1,362,407.61	1,246,630.50	0.720%	1,361,460.74	1,219,765.50	0.720%
64971M5K4	MUNICIPAL	NYC Transit Fin Authority	5.075%	11/1/2025	589,647.93	544,018.80	0.978%	584,487.90	527,930.00	0.978%
207580AR2	MUNICIPAL	CT Green Bank Rev Bonds	1.200%	11/15/2025	200,000.00	185,058.00	1.200%	200,000.00	179,590.00	1.200%
3130AP2G9	AGCY CALL	FHLB	0.750%	12/30/2025	1,000,000.00	925,327.00	0.750%	1,000,000.00	886,527.00	0.750%
650009S20	MUNICIPAL	NY Thruway Authority	2.406%	1/1/2026	417,870.77	382,248.00	1.100%	416,612.76	371,728.00	1.100%
68189TBA3	MUNICIPAL	Omaha NE Spl Oblg	6.400%	2/1/2026	669,237.30	639,354.00	1.150%	661,321.85	630,344.25	1.150%
419791YT9	MUNICIPAL	Hawaii St	5.330%	2/1/2026	1,730,740.01	1,589,460.00	0.950%	1,714,850.45	1,535,460.00	0.950%
64971WDP2	MUNICIPAL	NYC Transit Fin Authority	3.780%	2/1/2026	746,737.87	701,239.00	1.839%	743,551.12	681,121.00	1.839%
70914PME9	MUNICIPAL	Penn St GO	4.650%	2/15/2026	1,601,034.35	1,509,942.75	0.700%	1,586,681.90	1,471,504.25	0.700%
894673TA0	MUNICIPAL	Tredyffrin/Easttown School	1.159%	2/15/2026	276,884.54	253,035.75	0.965%	276,755.62	246,609.00	0.965%
067167YR1	MUNICIPAL	Barbers Hill TX ISD GO	4.000%	2/15/2026	555,075.51	508,670.00	0.900%	551,321.61	491,790.00	0.900%
473142QY6	MUNICIPAL	Jefferson Cnty Consol Sch Distr	1.200%	3/1/2026	300,000.00	275,928.00	1.200%	300,000.00	267,348.00	1.200%
61945DAZ4	MUNICIPAL	Mosaic District Dev Authority	1.711%	3/1/2026	255,468.58	232,015.00	1.100%	255,101.41	225,915.00	1.100%
485106UX4	MUNICIPAL	Kansas City	1.475%	4/1/2026	1,014,844.42	922,110.00	1.070%	1,013,870.74	886,350.00	1.070%
46873TAD5	MUNICIPAL	Jackson Energy Authority	3.400%	4/1/2026	2,000,122.64	1,909,600.00	2.307%	1,995,286.55	1,848,423.50	2.307%
6817126Z3	MUNICIPAL	Omaha GO	0.983%	4/15/2026	752,304.90	688,200.00	0.900%	752,154.33	663,900.00	0.900%
3133EMXQ0	AGCY CALL	FFCB	0.940%	4/28/2026	1,000,000.00	929,008.00	0.940%	1,000,000.00	884,580.00	0.940%
3130AMDE9	AGCY CALL	FHLB	0.500%	5/12/2026	1,500,000.00	1,410,562.50	1.191%	1,500,000.00	1,343,899.50	1.191%
83754LAX5	MUNICIPAL	SD Educational Enhancement	1.495%	6/1/2026	1,006,836.83	900,560.00	1.315%	1,006,408.85	875,820.00	1.315%

CUSIP	Security Type	Security Description	CPN	Maturity	Book Value	Market Value	YTM	Book Value	Market Value	YTM
3130AMMJ8	AGCY CALL	FHLB	0.400%	6/9/2026	1,000,000.00	934,277.00	1.053%	1,000,000.00	891,471.00	1.053%
3130AMMW9	AGCY CALL	FHLB	0.500%	6/10/2026	1,500,000.00	1,413,447.00	1.194%	1,500,000.00	1,342,839.00	1.194%
56042RJ52	MUNICIPAL	Maine Health & Higher Edu	1.304%	7/1/2026	201,982.99	179,018.00	1.050%	201,861.10	172,974.00	1.050%
86666PAE8	MUNICIPAL	Sun City Fire District AZ Maricopa Cn	1.541%	7/1/2026	503,197.53	460,785.00	1.541%	503,002.10	448,075.00	1.541%
3130AN5K2	AGCY CALL	FHLB	0.300%	7/20/2026	1,500,000.00	1,420,212.00	1.254%	1,500,000.00	1,358,479.50	1.254%
795451AK9	CD	Sallie Mae Bank	1.100%	8/11/2026	245,000.00	223,893.25	1.100%	245,000.00	216,900.71	1.100%
38149MZJ5	CD	Goldman Sachs Bank	1.050%	9/8/2026	245,000.00	222,973.52	1.050%	245,000.00	216,000.58	1.050%
856285XL0	CD	State Bank of India	1.150%	9/28/2026	245,000.00	223,612.24	1.150%	245,000.00	216,517.28	1.150%
3130AP6D2	AGCY CALL	FHLB	1.000%	9/30/2026	1,000,000.00	923,122.00	1.000%	1,000,000.00	873,772.00	1.000%
798111HF0	MUNICIPAL	San Joaquin Hills Transportation Corr	2.153%	1/15/2027	756,572.44	689,355.00	1.950%	756,223.27	668,265.00	1.950%
3130AQJ87	AGCY CALL	FHLB	1.600%	1/19/2027	1,000,000.00	945,328.00	1.600%	1,000,000.00	888,113.00	1.600%
3130AQPR8	AGCY CALL	FHLB	1.300%	2/18/2027	1,000,000.00	958,032.00	2.064%	1,000,000.00	907,690.00	2.064%
3130ARCD1	AGCY CALL	FHLB	2.000%	3/29/2027	1,000,000.00	983,803.00	3.252%	1,000,000.00	935,401.00	3.252%
3130ARGS4	AGCY CALL	FHLB	2.000%	4/14/2027	1,000,000.00	989,162.00	3.922%	1,000,000.00	951,828.00	3.922%
3130ASG52	AGCY CALL	FHLB	4.100%	6/30/2027	1,000,000.00	1,004,358.00	4.100%	1,000,000.00	962,895.00	4.100%
3130AT6R3	AGCY CALL	FHLB	4.000%	9/30/2027	1,000,000.00	1,001,124.00	6.253%	1,000,000.00	1,001,124.00	6.253%
Total for Pooled Funds					123,018,310.52	118,487,395.79	1.108%	132,941,026.10	126,674,715.40	1.687%

TOWN OF ADDISON

Earned Income

From 06/30/2022 to 09/30/2022

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
LOGIC	LGIP	LOGIC	-	-	52,689.32	52,689.32	-	-	52,689.32
TEXPOOL	LGIP	TexPool	-	-	5,130.05	5,130.05	-	-	5,130.05
TEXSTAR	LGIP	TexSTAR	-	-	4,744.91	4,744.91	-	-	4,744.91
TXCLASS	LGIP	Texas CLASS	-	-	56,016.37	56,016.37	-	-	56,016.37
56042RH96	MUNICIPAL	Maine Health Tax	359.00	-	-	359.00	-	-	-
052403GX4	MUNICIPAL	Austin Comm Clg	39,062.50	-	7,812.50	46,875.00	-	(6,896.20)	916.30
207580AN1	MUNICIPAL	CT Green Bank Rev Bonds	55.50	-	108.51	-	164.01	-	108.51
3133EFUJ4	AGCY BULET	FFCB	358.33	-	16,125.00	-	16,483.33	(11,769.31)	4,355.69
882669BR4	MUNICIPAL	TX Pub Fin Auth	2,383.38	-	1,430.01	2,860.00	953.39	-	1,430.01
473142QV2	MUNICIPAL	Jefferson Cnty Consol Sch Distr	390.00	-	292.50	585.00	97.50	-	292.50
3130ADRG9	AGCY BULET	FHLB	38,156.25	-	30,937.50	61,875.00	7,218.75	(21,412.02)	9,525.48
91435LAG2	CD	Greenstate Credit Union	596.91	-	1,830.00	1,845.04	581.87	(1,463.03)	366.97
427908EE4	MUNICIPAL	County of Hernando	76.02	-	228.12	-	304.14	-	228.12
034577AK2	CD	ANECA Federal Credit Union	212.98	-	1,968.00	-	2,180.98	(1,620.80)	347.20
56042RJ29	MUNICIPAL	Maine Health Tax	636.23	-	318.12	636.25	318.10	-	318.12
73358W4V3	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	5,430.01	-	2,715.00	5,430.00	2,715.01	(1,819.08)	895.92
3135G05R0	AGCY CALL	FNMA	3,525.00	-	2,250.00	4,500.00	1,275.00	487.62	2,737.62
3130AJZJ1	AGCY CALL	FHLB	2,986.64	-	2,133.33	4,266.67	853.30	111.99	2,245.32
207580AP6	MUNICIPAL	CT Green Bank Rev Bonds	210.84	-	412.50	-	623.34	-	412.50
084244HX3	MUNICIPAL	Berkeley Cnty Rev	745.76	-	2,237.16	-	2,982.92	(1,195.38)	1,041.78
64763FTY5	MUNICIPAL	New Orleans GO	1,500.00	-	4,500.00	-	6,000.00	(3,909.64)	590.36
882669BS2	MUNICIPAL	TX Pub Fin Auth	2,095.89	-	1,257.51	2,515.00	838.40	-	1,257.51
473142QW0	MUNICIPAL	Jefferson Cnty Consol Sch Distr	433.29	-	324.99	650.00	108.28	-	324.99
20772GE61	MUNICIPAL	State of Connecticut	20,330.43	-	17,261.64	34,523.25	3,068.82	(15,628.38)	1,633.26
3130AND72	AGCY CALL	FHLB	1,815.52	-	1,074.99	2,150.00	740.51	-	1,074.99
427908EF1	MUNICIPAL	County of Hernando	122.73	-	368.13	-	490.86	-	368.13
56042RJ37	MUNICIPAL	Maine Health Tax	888.81	-	444.39	888.75	444.45	-	444.39
927781VU5	MUNICIPAL	Virginia ST Clg Bldg Auth Rev	11,954.14	-	8,965.62	17,931.25	2,988.51	(7,695.58)	1,270.04
05580AD68	CD	BMW Bank of North America	471.03	-	398.13	802.79	66.37	-	398.13
87165FA20	CD	Synchrony Bank	471.03	-	398.13	802.79	66.37	-	398.13
64966H4M9	MUNICIPAL	City of New York	70,153.26	-	70,153.29	-	140,306.55	(61,964.03)	8,189.26
20775C6C3	MUNICIPAL	Connecticut St Housing Auth	803.85	-	1,572.75	-	2,376.60	(1,043.34)	529.41
207580AQ4	MUNICIPAL	CT Green Bank Rev Bonds	298.66	-	584.37	-	883.03	-	584.37
3130AMJX1	AGCY CALL	FHLB	595.83	-	2,437.50	-	3,033.33	-	2,437.50
365820HB8	MUNICIPAL	Garfield Heights GO	344.41	-	1,937.49	-	2,281.90	(913.99)	1,023.50
3133EMZ70	AGCY CALL	FFCB	1,880.00	-	1,200.00	2,400.00	680.00	73.62	1,273.62
57419TDX6	MUNICIPAL	Maryland Community Dev	1,941.55	-	1,456.17	2,912.35	485.37	(918.03)	538.14
473142QX8	MUNICIPAL	Jefferson Cnty Consol Sch Distr	886.71	-	665.01	1,330.00	221.72	-	665.01
3133EM3E0	AGCY CALL	FFCB	643.86	-	1,524.99	-	2,168.85	6.84	1,531.83
57604TAB2	MUNICIPAL	State of Mass Transportation	4,335.79	-	13,007.49	-	17,343.28	(10,487.49)	2,520.00
91476PDR6	MUNICIPAL	University Okla	4,534.50	-	2,267.25	4,534.50	2,267.25	(448.07)	1,819.18
882874KQ2	MUNICIPAL	Texas Woman's University	6,300.00	-	3,150.00	6,300.00	3,150.00	(2,690.78)	459.22
20772KJX8	MUNICIPAL	State of Connecticut	2,465.18	-	1,232.58	2,465.15	1,232.61	(733.14)	499.44
3136G4A45	AGCY CALL	FNMA	4,703.75	-	2,662.50	5,325.00	2,041.25	3.75	2,666.25

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
345102PG6	MUNICIPAL	Foothill-De Anza Community	2,642.50	-	1,585.50	3,171.00	1,057.00	(330.62)	1,254.88
235308D75	MUNICIPAL	Dallas ISD	41,555.60	-	27,500.01	55,000.00	14,055.61	(22,211.16)	5,288.85
150461M57	MUNICIPAL	City of Cedar Park	26,300.94	-	17,405.01	34,810.00	8,895.95	(13,429.05)	3,975.96
3136G4N74	AGCY CALL	FNMA	3,033.33	-	2,100.00	4,200.00	933.33	-	2,100.00
3136G4V59	AGCY CALL	FNMA	3,229.17	-	2,343.75	4,687.50	885.42	-	2,343.75
3134GWUG9	AGCY CALL	FHLMC	3,071.67	-	2,850.00	5,700.00	221.67	-	2,850.00
088632CT9	MUNICIPAL	Bi-State Development Agency	5,124.00	-	5,124.00	-	10,248.00	(1,308.12)	3,815.88
23542JQP3	MUNICIPAL	City of Dallas Waterwork	3,398.70	-	3,398.64	-	6,797.34	(946.87)	2,451.77
64971M5K4	MUNICIPAL	NYC Transit Fin Authority	4,398.38	-	6,597.51	-	10,995.89	(5,160.03)	1,437.48
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	(1,258.01)	1,147.99
68189TBA3	MUNICIPAL	Omaha NE Spl Oblg	16,400.00	-	9,840.00	19,680.00	6,560.00	(7,915.45)	1,924.55
419791YT9	MUNICIPAL	Hawaii St	33,312.50	-	19,987.50	39,975.00	13,325.00	(15,889.56)	4,097.94
64971WDP2	MUNICIPAL	NYC Transit Fin Authority	11,025.00	-	6,615.00	13,230.00	4,410.00	(3,186.75)	3,428.25
70914PME9	MUNICIPAL	Penn St GO	25,720.33	-	17,146.89	34,293.75	8,573.47	(14,352.45)	2,794.44
894673TA0	MUNICIPAL	Tredyffrin/Eastown School	1,204.02	-	796.80	1,593.63	407.19	(128.92)	667.88
067167YR1	MUNICIPAL	Barbers Hill TX ISD GO	7,555.60	-	5,000.01	10,000.00	2,555.61	(3,753.90)	1,246.11
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	1,425.86	-	1,069.38	2,138.75	356.49	(367.17)	702.21
485106UX4	MUNICIPAL	Kansas City	3,646.57	-	3,687.51	-	7,334.08	(973.68)	2,713.83
46873TAD5	MUNICIPAL	Jackson Energy Authority	16,362.53	-	16,362.51	-	32,725.04	(4,836.09)	11,526.42
6817126Z3	MUNICIPAL	Omaha GO	1,556.48	-	1,843.14	-	3,399.62	(150.57)	1,692.57
3133EMXQ0	AGCY CALL	FFCB	1,644.95	-	2,349.99	-	3,994.94	-	2,349.99
3130AMDE9	AGCY CALL	FHLB	2,000.00	-	3,750.00	-	5,750.00	-	3,750.00
83754LAX5	MUNICIPAL	SD Educational Enhancement	1,245.80	-	3,737.49	-	4,983.29	(427.98)	3,309.51
3130AMMJ8	AGCY CALL	FHLB	233.29	-	999.99	-	1,233.28	-	999.99
3130AMMW9	AGCY CALL	FHLB	729.17	-	3,281.25	-	4,010.42	-	3,281.25
56042RJ52	MUNICIPAL	Maine Health & Higher Edu	1,303.96	-	651.99	1,304.00	651.95	(121.89)	530.10
3130AN5K2	AGCY CALL	FHLB	2,012.50	-	4,675.00	2,250.00	4,437.50	-	4,675.00
795451AK9	CD	Sallie Mae Bank	1,044.32	-	673.74	1,336.42	381.64	-	673.74
38149MZJ5	CD	Goldman Sachs Bank	825.24	-	643.14	1,296.82	171.56	-	643.14
856285XL0	CD	State Bank of India	747.25	-	704.37	1,420.33	31.29	-	704.37
3130AP6D2	AGCY CALL	FHLB	2,527.75	-	2,499.99	5,000.00	27.74	-	2,499.99
3130APAF2	AGCY CALL	FHLB	1,213.31	-	1,299.99	-	2,513.30	-	1,299.99
742404AK2	MUNICIPAL	Princeton Theological	20,524.98	-	10,262.49	20,525.00	10,262.47	(8,732.52)	1,529.97
86666PAC2	MUNICIPAL	Sun City Fire District AZ Maricopa Cn	4,359.36	-	1,648.50	4,359.37	1,648.49	(130.96)	1,517.54
86666PAE8	MUNICIPAL	Sun City Fire District AZ Maricopa Cn	5,642.58	-	2,133.75	5,642.58	2,133.75	(195.43)	1,938.32
79770GJA5	MUNICIPAL	San Francisco & CA County Redevelc	3,185.72	-	1,462.83	3,673.32	975.23	(251.72)	1,211.11
3130ARCD1	AGCY CALL	FHLB	5,055.57	-	5,000.01	10,000.00	55.58	-	5,000.01
46256QLX2	MUNICIPAL	State of Iowa Hospital Rev	666.68	-	499.99	1,000.00	166.67	1,623.38	2,123.37
64763FQE2	MUNICIPAL	City of New Orleans Tax Limited Ref	14,806.68	-	7,403.32	22,210.00	-	(5,856.11)	1,547.21
64972C3F8	MUNICIPAL	NYC Housing Dev Rev	9,082.02	-	13,623.03	-	22,705.05	(10,023.68)	3,599.35
549104TM9	CD	Luana Savings Bank	60.58	-	123.99	-	184.57	815.82	939.81
3130AQPR8	AGCY CALL	FHLB	4,838.88	-	3,249.99	6,500.00	1,588.87	-	3,249.99
70962LBA9	CD	Pentagon Federal Credit Union	26.01	-	765.63	771.91	19.73	-	765.63
798111HF0	MUNICIPAL	San Joaquin Hills Transportation Corr	8,477.46	-	4,036.89	9,105.40	3,408.95	(349.17)	3,687.72
3130AQFK4	AGCY CALL	FHLB	3,419.98	-	1,899.99	3,800.00	1,519.97	93.60	1,993.59
3130AQJ87	AGCY CALL	FHLB	7,199.98	-	3,999.99	8,000.00	3,199.97	-	3,999.99

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
44963KAA6	CD	IH Mississippi Valley CU	19.74	-	1,776.24	-	1,795.98	-	1,776.24
3130ASG52	AGCY CALL	FHLB	0.20	-	10,250.01	-	10,250.21	-	10,250.01
89841MAA5	CD	TruStone Financial CU	40.15	-	1,806.87	1,821.72	25.30	-	1,806.87
24951TAU9	CD	Department of Commerce	47.64	-	2,143.74	2,161.37	30.01	-	2,143.74
62384RAF3	CD	Mountain America CU	307.55	-	1,867.50	1,882.85	292.20	-	1,867.50
3134GXQR8	AGCY CALL	FHLMC	4,305.55	-	6,249.99	-	10,555.54	-	6,249.99
3134GXQM9	AGCY CALL	FHLMC	4,333.33	-	6,000.00	-	10,333.33	-	6,000.00
3130ARGS4	AGCY CALL	FHLB	4,222.23	-	5,000.01	-	9,222.24	-	5,000.01
912828R28	TREAS NOTE	U.S. Treasury	2,708.30	-	4,062.51	-	6,770.81	431.65	4,494.16
912828XT2	TREAS NOTE	U.S. Treasury	1,666.59	-	5,000.01	-	6,666.60	1,004.62	6,004.63
721305CS7	MUNICIPAL	Pike TWP Metro School Dist	3,264.48	-	1,780.62	3,561.25	1,483.85	285.91	2,066.53
20772KEU9	MUNICIPAL	State of Connecticut	10,561.25	-	9,052.50	18,105.00	1,508.75	(3,962.94)	5,089.56
3130AT6R3	AGCY CALL	FHLB	-	-	111.11	-	111.11	-	111.11
3130ATDT1	AGCY CALL	FHLB	-	-	223.33	-	223.33	-	223.33
3130ATCB1	AGCY CALL	FHLB	-	-	201.39	-	201.39	-	201.39
130162AF7	CD	California CU	-	-	223.22	-	223.22	-	223.22
60636UJQ3	MUNICIPAL	Missour St Environmental Impt	-	1,564.44	195.56	-	1,760.00	893.62	1,089.18
52908EPM9	MUNICIPAL	Lexington-Fayette Urban Cnty	-	3,437.50	1,145.83	-	4,583.33	(380.28)	765.55
59447TXA6	MUNICIPAL	Michigan St Fin Auth Rev	-	985.83	985.83	-	1,971.66	695.32	1,681.15
576004GV1	MUNICIPAL	Commonwealth of MA	-	1,188.00	1,782.00	-	2,970.00	17.39	1,799.39
89233HSR6	CP-DISC	Toyota Motor Credit	-	-	-	-	-	1,900.25	1,900.25
46640QT68	CP-DISC	JP Morgan CP	-	-	-	-	-	2,301.85	2,301.85
64966JAP1	MUNICIPAL	New York NY	-	11,058.06	7,898.61	-	18,956.67	(2,906.67)	4,991.94
3130ASNH8	AGCY CALL	FHLB	-	-	5,166.67	-	5,166.67	-	5,166.67
3130ASKS7	AGCY CALL	FHLB	-	-	6,770.83	-	6,770.83	-	6,770.83
22551KAA0	CD	Credit Union of Texas	-	-	1,524.44	-	1,524.44	-	1,524.44
Total for Pooled Funds			588,684.27	18,233.83	647,854.14	707,912.41	546,859.83	(271,398.81)	376,455.33

PORTFOLIO REVIEW AND ANALYSIS

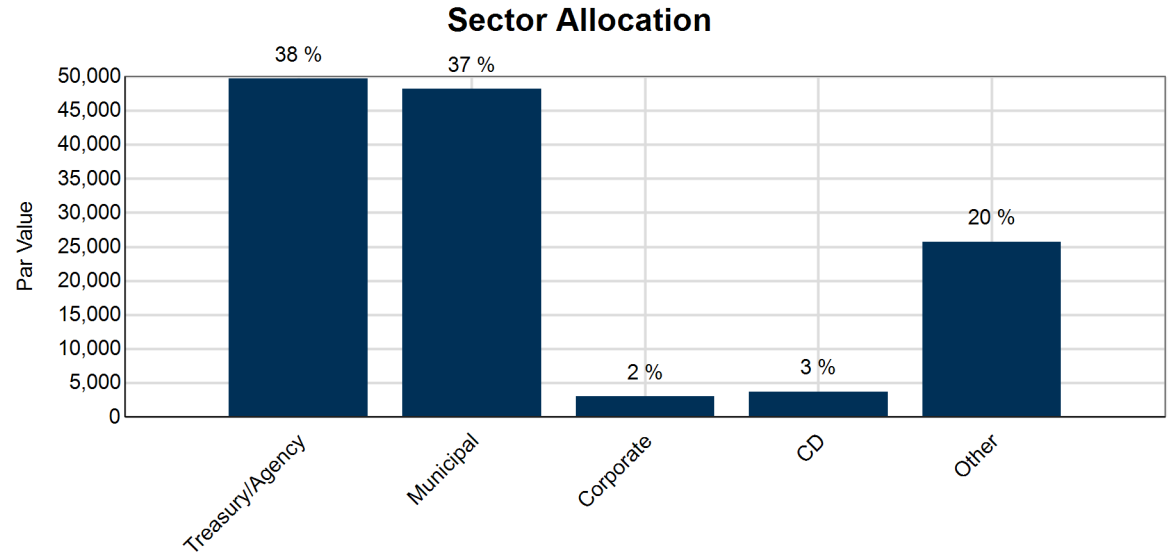
Town of Addison
Dallas, TX

As of Date: 09/30/2022 | Pricing as of: 09/30/2022 | Date of Analysis: 10/19/2022

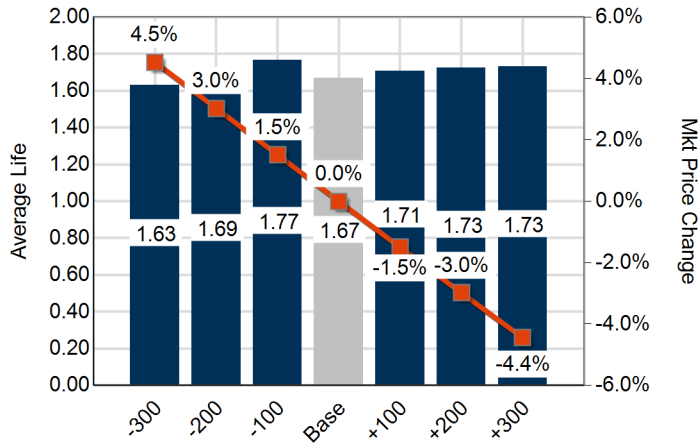


Portfolio Overview

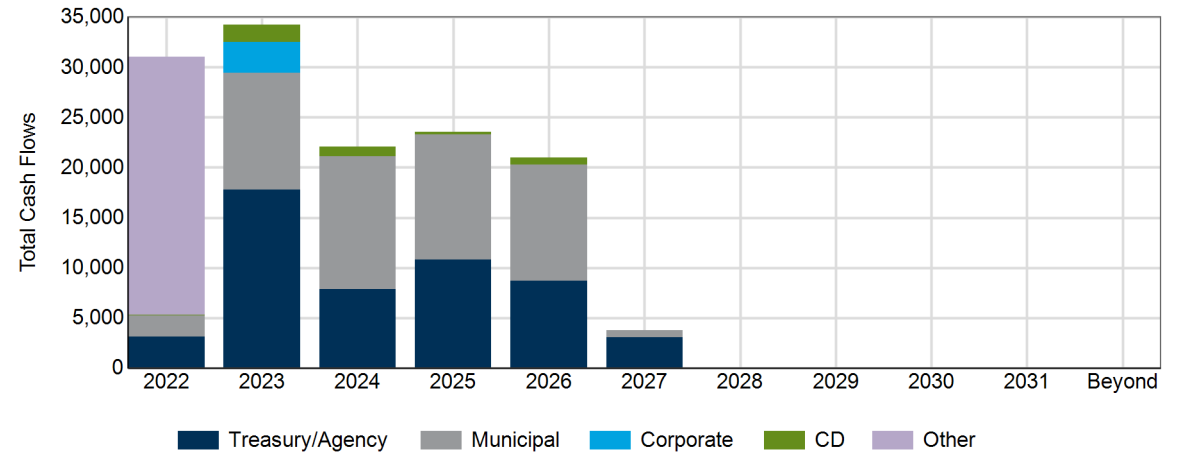
Book Value	131,941
# Securities	112
Average Size (Book)	1,178
Book Yield	1.81
Market Yield	4.09
\$ Gain/Loss	-6,150
% Gain/Loss	-4.7%
Average Life	1.67
Average Life +300bps	1.73
% Price Change +100bps	-1.50
% Price Change +300bps	-4.45
Effective Duration	1.50
Effective Convexity	0.00
AFS / HTM%	100% / 0%
Fixed / Floating	100% / 0%
ESG/Green Par (000's)	\$4,024 / \$899



Average Life vs Price Sensitivity



Annual Projected Cash Flows By Sector



Historical Portfolio Overview

	09/30/2022	08/31/2022	07/31/2022	06/30/2022
Book Value	131,941	110,543	115,873	122,818
Book Yield	1.81	1.17	1.14	1.03
Book Yield (+100)	1.83	1.25	1.23	1.11
Book Yield (+300)	1.84	1.27	1.24	1.12
Book Yield (-100)	1.79	1.12	1.10	0.95
WAL	1.67	1.83	1.78	1.72
WAL (+100)	1.71	1.92	1.89	1.81
WAL (+300)	1.73	1.96	1.93	1.85
WAL (-100)	1.77	1.74	1.67	1.62
% Price Change (+100)	-1.5%	-1.7%	-1.6%	-1.6%
% Price Change (+300)	-4.4%	-5.1%	-4.9%	-4.8%
% Price Change (-100)	1.5%	1.7%	1.6%	1.6%
Effective Duration	1.50	1.68	1.61	1.59
Effective Convexity	0.00	-0.02	-0.06	-0.04
\$ Gain/Loss	-6,150	-4,977	-4,177	-4,430
% Gain/Loss	-4.7%	-4.5%	-3.6%	-3.6%
Principal Cash Flow 2 yrs out	62%	56%	57%	59%
Principal Cash Flow 2 yrs out (+100)	61%	52%	53%	56%
Principal Cash Flow 2 yrs out (+300)	61%	52%	53%	55%
Principal Cash Flow 2 yrs out (-100)	62%	58%	60%	62%

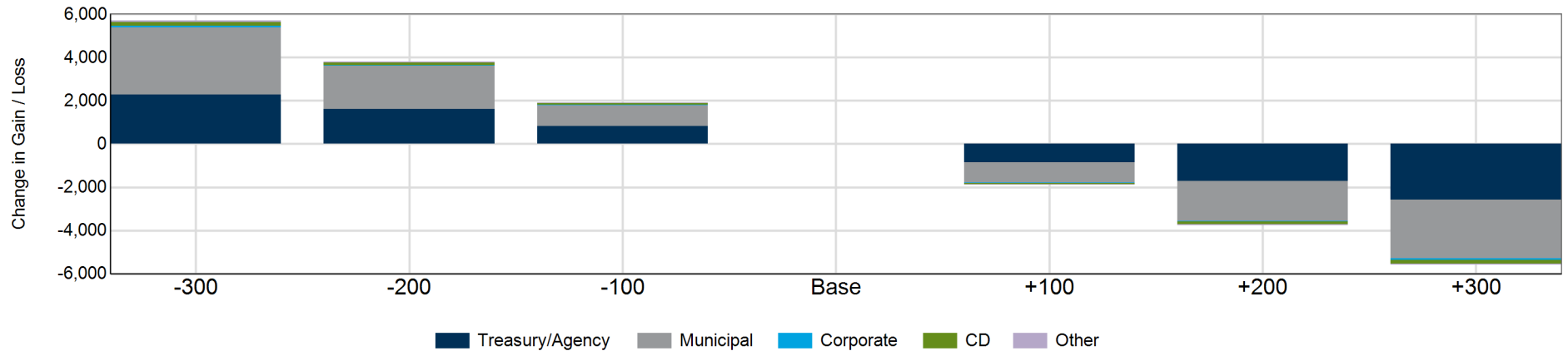
Portfolio Sector Summary

Sector	Portfolio %	Par Value	Cpn	Maturity	Book		Market		% Price Change			Gain/(Loss)		Effective			AFS
					Value	Yield	Value	Yield	-100	+100	+300	\$	%	WAL	Dur	Cvx	%
Treasury (2)	1.5%	2,000	1.81	1.1 yrs	1,992	2.11	1,949	4.18	1.1	-1.1	-3.1	-43	-2.1%	1.12	1.07	0.02	100 %
Agency Bullet (2)	5.8%	7,500	2.51	0.4 yrs	7,549	0.76	7,468	3.75	0.4	-0.4	-1.1	-81	-1.1%	0.37	0.36	0.00	100 %
Callable Agency (22)	22.8%	29,667	1.31	2.1 yrs	29,663	1.32	27,843	4.30	1.9	-1.9	-5.6	-1,821	-6.1%	2.08	1.88	-0.05	100 %
Agency Step (9)	8.1%	10,500	1.64	3.9 yrs	10,500	2.26	9,715	4.58	2.8	-2.9	-9.0	-785	-7.5%	3.25	2.85	-0.19	100 %
Treasury/Agency (35)	38.1%	49,667	1.58	2.2 yrs	49,705	1.46	46,975	4.27	1.8	-1.8	-5.5	-2,729	-5.5%	2.03	1.81	-0.07	100 %
GM REV (1)	0.2%	315	4.00	2.8 yrs	345	0.68	320	4.26	2.6	-2.5	-7.4	-25	-7.1%	2.75	2.55	0.08	100 %
Taxable GO (21)	16.8%	21,845	4.04	2.3 yrs	23,067	1.61	21,476	4.64	2.2	-2.1	-6.2	-1,591	-6.9%	2.33	2.15	0.06	100 %
Taxable REV (36)	20.0%	25,989	2.11	3.1 yrs	26,450	1.40	24,853	4.38	2.0	-1.9	-5.5	-1,596	-6.0%	2.08	1.89	0.05	100 %
Municipal (58)	37.0%	48,149	3.00	2.7 yrs	49,862	1.50	46,649	4.50	2.1	-2.0	-5.8	-3,213	-6.4%	2.20	2.01	0.06	100 %
Services (1)	0.8%	1,000	4.11	0.8 yrs	1,026	0.61	998	4.33	0.7	-0.7	-2.1	-28	-2.7%	0.75	0.72	0.01	100 %
Corporate Other (2)	1.5%	2,000	0.00	0.7 yrs	1,950	3.79	1,950	3.79	0.7	-0.6	-1.9	0	0.0%	0.67	0.65	0.01	100 %
Corporate (3)	2.3%	3,000	1.37	0.7 yrs	2,977	2.69	2,949	3.97	0.7	-0.7	-2.0	-28	-0.9%	0.70	0.68	0.01	100 %
NCD (15)	2.8%	3,678	2.13	1.8 yrs	3,683	1.88	3,502	4.47	1.7	-1.6	-4.8	-180	-4.9%	1.80	1.65	0.04	100 %
CD (15)	2.8%	3,678	2.13	1.8 yrs	3,683	1.88	3,502	4.47	1.7	-1.6	-4.8	-180	-4.9%	1.80	1.65	0.04	100 %
Cash & Other (1)	19.7%	25,716	2.98	0.1 yrs	25,716	3.00	25,716	3.00	0.1	-0.1	-0.3	0	0.0%	0.08	0.09	0.00	100 %
Other (1)	19.7%	25,716	2.98	0.1 yrs	25,716	3.00	25,716	3.00	0.1	-0.1	-0.3	0	0.0%	0.08	0.09	0.00	100 %
Total (112)	100.0%	130,209	2.39	1.9 yrs	131,941	1.81	125,791	4.09	1.5	-1.5	-4.4	-6,150	-4.7%	1.67	1.50	0.00	100 %

Shocked Analysis

	-300	-200	-100	Base	+100	+200	+300
Par Value	130,209	130,209	130,209	130,209	130,209	130,209	130,209
Book Value	131,941	131,941	131,941	131,941	131,941	131,941	131,941
Market Value	131,493	129,599	127,697	125,791	123,901	122,034	120,199
Gain/(Loss)	-448	-2,342	-4,244	-6,150	-8,040	-9,907	-11,742
Gain/(Loss) %	-0.3%	-1.8%	-3.2%	-4.7%	-6.1%	-7.5%	-8.9%
Gain/(Loss) % - Chg from Base	4.5%	3.0%	1.5%	0.0%	-1.5%	-3.0%	-4.5%
Book Price	101.33	101.33	101.33	101.33	101.33	101.33	101.33
Book Yield	1.62	1.67	1.79	1.81	1.83	1.83	1.84
Market Price	100.99	99.53	98.07	96.61	95.16	93.72	92.31
Market Yield	1.07	2.07	3.09	4.09	5.08	6.07	7.07
WAL	1.63	1.69	1.77	1.67	1.71	1.73	1.73

Change in Gain/Loss by Rate Shock Scenario

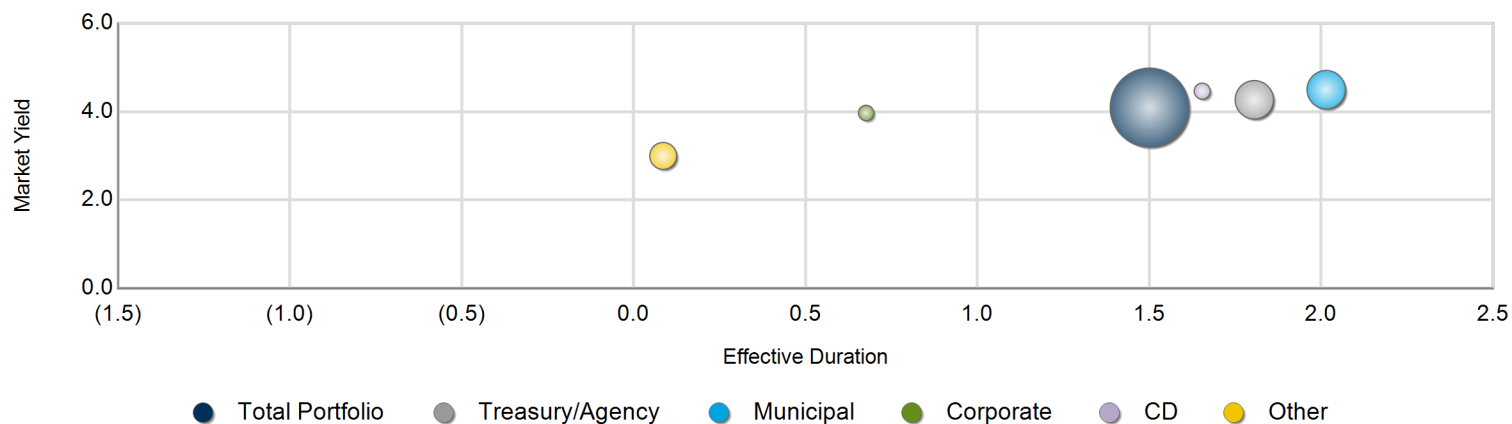


Price Risk & Market Value Change by Sector

Sector	AFS						HTM					
	% Change in Market Value from Level					Eff Dur	% Change in Market Value from Level					Eff Dur
	-100	Mkt Value	+100	+200	+300		-100	Mkt Value	+100	+200	+300	
Treasury/Agency	1.8%	46,975	-1.8%	-3.7%	-5.5%	1.8%						
Municipal	2.1%	46,649	-2.0%	-3.9%	-5.8%	2.0%						
Corporate	0.7%	2,949	-0.7%	-1.3%	-2.0%	0.7%						
CD	1.7%	3,502	-1.6%	-3.2%	-4.8%	1.7%						
Other	0.1%	25,716	-0.1%	-0.2%	-0.3%	0.1%						
Total	1.5%	125,791	-1.5%	-3.0%	-4.5%	1.5%						
Scenario Market Val	127,697	125,791	123,901	122,034	120,199							
Scenario Gain/Loss	-4,244	-6,150	-8,040	-9,907	-11,742							

Total Portfolio (AFS + HTM):	
% Change in Market Val from Level	
-200 bps	3.0%
-100 bps	1.5%
Level Market Val	125,791
+100 bps	-1.5%
+200 bps	-3.0%
+300 bps	-4.4%
+400 bps	
Effective Duration	1.50
Effective Convexity	0.00

Risk/Reward Analysis



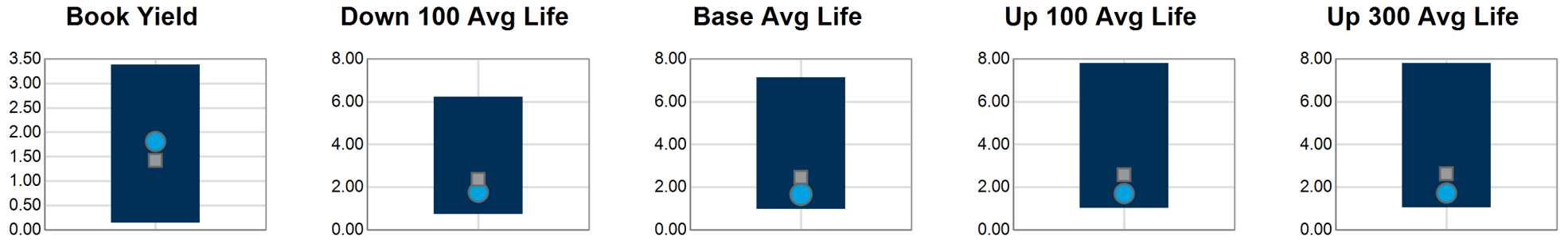
Peer Group Comparison

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	08/22	140,509	-4.0	1.18	2.0	2.0	2.0	1.8	-1.8	-5.2	1.8	0.0	76%	0%	0%	0%	0%	0%	0%	0%	0%	1%	23%	100%	100%	
2	09/22	161,972	-7.4	1.51	2.8	2.7	2.9	2.4	-2.5	-7.5	2.5	-0.1	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
3	06/22	92,446	0.1	1.12	1.7	1.5	3.0	1.6	-2.1	-7.0	1.9	-0.6	75%	0%	0%	0%	0%	0%	0%	0%	0%	25%	100%	100%		
4	08/22	178,313	-7.2	1.30	2.9	2.9	2.9	2.8	-2.7	-7.9	2.8	0.1	63%	0%	0%	0%	0%	0%	0%	0%	16%	16%	5%	99%	100%	
5	09/22	193,877	-5.0	0.94	2.4	2.3	2.4	2.1	-2.1	-6.1	2.1	0.0	72%	0%	0%	0%	0%	0%	0%	0%	20%	0%	8%	100%	100%	
6	09/22	66,022	-6.1	1.84	3.2	3.0	3.5	2.6	-2.8	-8.4	2.7	-0.2	82%	1%	0%	1%	0%	0%	0%	0%	0%	11%	7%	97%	100%	
7	07/22	65,557	-6.4	1.87	4.7	4.1	6.3	3.9	-4.1	-12.3	4.1	-0.1	17%	17%	1%	34%	0%	4%	0%	0%	23%	0%	5%	98%	100%	
8	06/22	61,791	-3.6	1.64	2.4	2.1	2.6	2.1	-2.2	-6.6	2.1	-0.1	61%	0%	0%	0%	0%	14%	0%	0%	0%	0%	25%	97%	100%	
9	07/22	48,923	-3.8	1.28	2.5	2.5	2.5	2.4	-2.4	-6.9	2.4	0.1	58%	0%	0%	0%	0%	1%	0%	9%	7%	24%	1%	96%	100%	
10	09/22	215,653	-2.9	1.18	1.0	1.0	1.0	1.0	-1.0	-2.9	1.0	0.0	87%	0%	0%	0%	0%	0%	0%	0%	13%	0%	0%	100%	100%	
11	09/22	41,972	-9.7	1.41	3.5	3.4	3.5	3.1	-3.1	-9.2	3.1	0.0	98%	0%	0%	0%	0%	0%	0%	0%	0%	0%	2%	100%	100%	
12	09/22	40,964	-9.1	1.88	3.9	3.8	3.9	3.2	-3.3	-9.9	3.3	-0.1	99%	0%	0%	0%	0%	0%	0%	0%	0%	0%	1%	100%	100%	
13	08/22	38,264	-6.4	1.28	3.5	3.5	3.5	3.0	-3.1	-9.2	3.1	-0.1	71%	0%	0%	0%	0%	0%	0%	0%	0%	0%	29%	100%	100%	
14	08/22	225,924	-4.6	1.71	2.6	2.6	2.6	2.5	-2.4	-7.0	2.4	0.1	71%	0%	0%	0%	0%	0%	0%	0%	11%	10%	9%	100%	100%	
15	06/22	34,681	-3.7	1.67	2.4	2.4	2.4	2.3	-2.3	-6.6	2.3	0.1	61%	0%	0%	0%	0%	0%	0%	0%	37%	0%	2%	100%	100%	
16	09/22	22,939	-2.8	2.23	1.1	1.1	1.1	1.1	-1.1	-3.2	1.1	0.0	22%	0%	0%	0%	0%	0%	0%	0%	42%	1%	35%	99%	100%	
17	09/22	22,544	-4.0	2.21	2.6	2.6	2.6	2.4	-2.3	-6.7	2.4	0.1	67%	0%	0%	0%	0%	0%	0%	0%	0%	0%	33%	100%	100%	
18	08/22	19,783	-0.3	2.90	1.1	0.7	1.3	0.9	-1.0	-3.2	0.9	-0.1	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
19	06/22	19,522	-5.4	1.31	3.0	2.9	3.0	2.7	-2.7	-8.1	2.7	-0.1	88%	0%	0%	0%	0%	0%	0%	0%	7%	0%	5%	100%	100%	
20	06/22	13,652	-4.7	1.51	2.6	2.6	2.7	2.5	-2.4	-7.1	2.4	0.0	27%	0%	0%	0%	0%	0%	0%	0%	25%	13%	35%	100%	100%	
21	06/22	13,500	-2.6	0.63	1.5	1.4	1.5	1.4	-1.4	-4.2	1.4	0.0	67%	0%	0%	0%	0%	0%	0%	0%	0%	0%	33%	100%	0%	
22	07/22	12,260	-4.4	1.79	2.4	2.3	2.4	2.3	-2.2	-6.4	2.2	0.1	0%	0%	0%	0%	0%	0%	0%	0%	21%	40%	38%	100%	100%	
23	06/22	9,701	-5.2	2.03	3.5	3.1	3.6	3.0	-3.1	-9.3	3.1	-0.1	15%	0%	0%	0%	0%	0%	0%	0%	0%	8%	77%	100%	0%	
24	09/22	9,490	-2.4	3.39	2.8	2.8	2.8	2.6	-2.5	-7.3	2.5	0.0	71%	0%	0%	0%	0%	0%	0%	0%	29%	0%	0%	100%	100%	
25	08/22	8,653	-7.8	0.15	7.1	6.2	7.8	4.7	-4.7	-13.8	4.6	0.0	5%	0%	0%	0%	0%	0%	0%	0%	85%	3%	6%	100%	100%	
Avg		70,356	-4.8	1.60	2.8	2.6	3.0	2.4	-2.5	-7.3	2.4	0.0	62%	1%	0%	1%	0%	1%	0%	0%	13%	5%	16%	99%	92%	
Port		131,941	-4.7	1.81	1.7	1.8	1.7	1.5	-1.5	-4.4	1.5	0.0	38%	0%	0%	0%	0%	0%	0%	0%	38%	2%	22%	100%	100%	
Diff		61,585	0.1	0.22	-1.1	-0.8	-1.2	-0.9	1.0	2.8	-0.9	0.0	-24%	-1%	0%	-1%	0%	-1%	0%	0%	24%	-3%	6%	1%	8%	

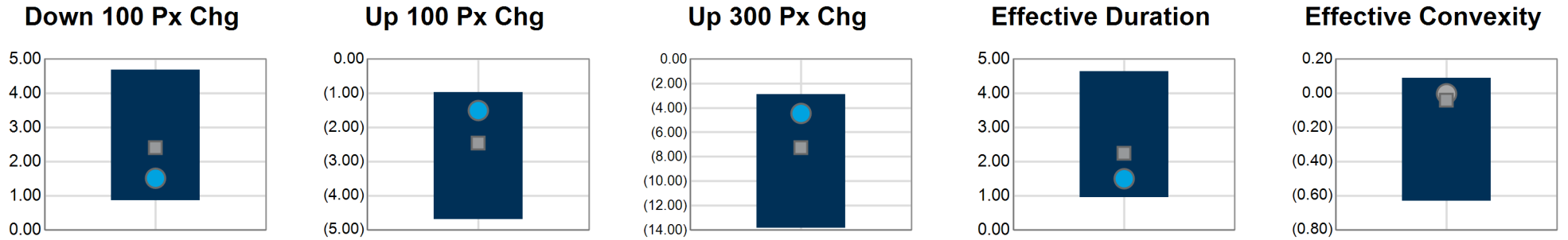
* Peer group includes Public Entytys that have received portfolio analysis from Stifel in the last three months with the closest portfolio book values.

Summary Peer Comparison

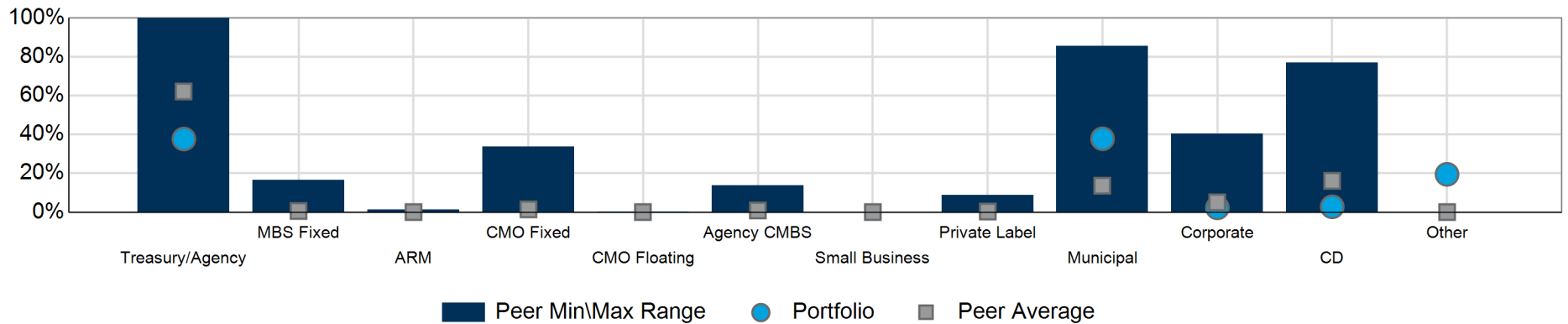
Yield and Average Life Peer Comparison



Price Risk Peer Comparison



Portfolio vs. Peer Allocations



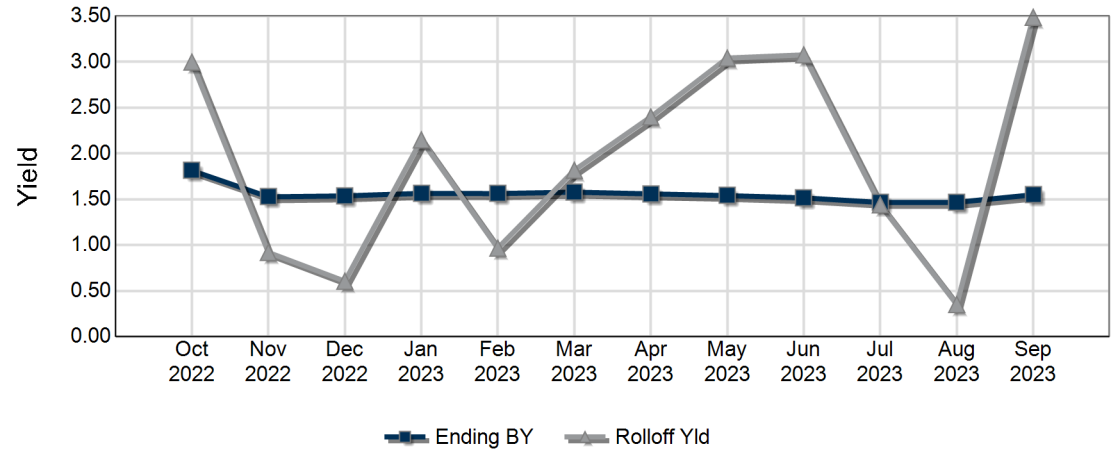
Each box contains the range of your peer group, the top and bottom of the boxes being the max and min. The gray box is the avg. of your peers within the range and the blue dot represents your position.

Cash Flow and Rolloff Yield - Next 12 Months

Yield Rolloff

Month	Begin BY	Principal CF	Rolloff Yld	Ending BY
Oct 2022	1.81	25,716	3.00	1.53
Nov 2022	1.53	1,794	0.92	1.54
Dec 2022	1.54	3,000	0.61	1.56
Jan 2023	1.56	385	2.15	1.56
Feb 2023	1.56	2,500	0.97	1.58
Mar 2023	1.58	7,009	1.82	1.56
Apr 2023	1.56	2,000	2.40	1.54
May 2023	1.54	1,485	3.04	1.52
Jun 2023	1.52	2,741	3.08	1.47
Jul 2023	1.47	3,250	1.44	1.47
Aug 2023	1.47	5,667	0.35	1.55
Sep 2023	1.55	3,245	3.49	1.46

Yield Rolloff

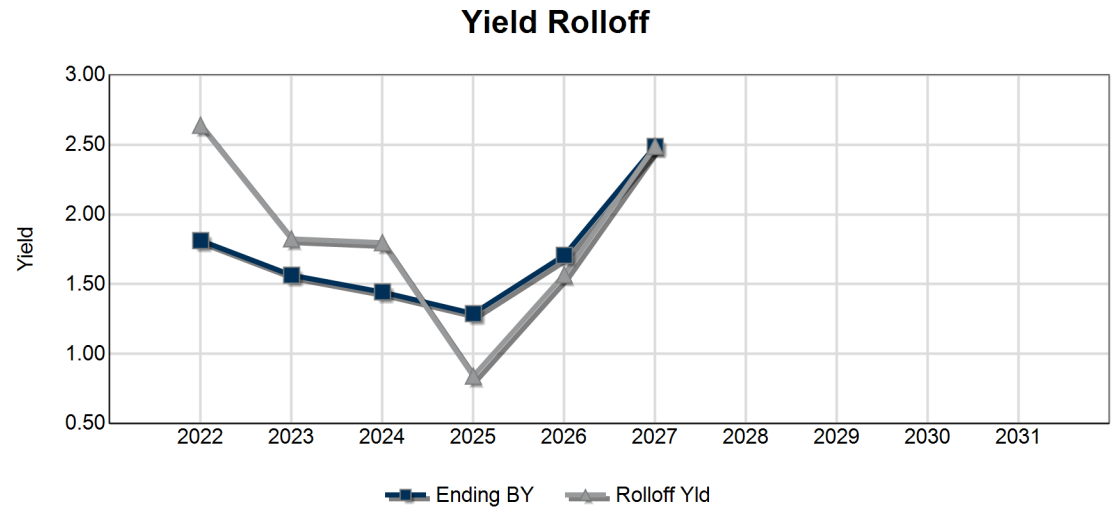


Shocked Principal and Interest Cash Flow Analysis

Year	-300	-200	-100	Base	+100	+200	+300
Oct 2022	30,597	28,294	27,041	26,033	26,033	26,033	26,033
Nov 2022	1,864	1,864	1,865	1,865	1,865	1,865	1,865
Dec 2022	6,180	5,175	5,176	3,166	3,166	3,166	3,166
Jan 2023	500	1,511	524	539	539	539	539
Feb 2023	2,764	2,764	2,765	2,765	2,765	2,765	2,765
Mar 2023	7,229	7,239	7,239	7,259	5,259	5,259	5,259
Apr 2023	4,153	4,167	1,255	2,262	2,262	2,262	2,262
May 2023	7,201	1,530	1,530	1,530	1,530	1,530	1,530
Jun 2023	3,111	2,861	1,862	2,880	2,880	2,880	2,880
Jul 2023	3,364	4,376	4,394	3,388	3,388	3,388	3,388
Aug 2023	237	5,912	5,913	5,913	5,913	5,913	5,913
Sep 2023	1,360	1,373	1,374	3,396	2,396	2,396	2,396

Cash Flow and Rolloff Yield - Next 10 Years

Yield Rolloff				
Year	Begin BY	Principal CF	Rolloff Yld	Ending BY
2022	1.81	30,510	2.64	1.56
2023	1.56	32,200	1.83	1.44
2024	1.44	20,580	1.80	1.29
2025	1.29	22,545	0.84	1.71
2026	1.71	20,625	1.57	2.49
2027	2.49	3,750	2.49	
2028				
2029				
2030				
2031				

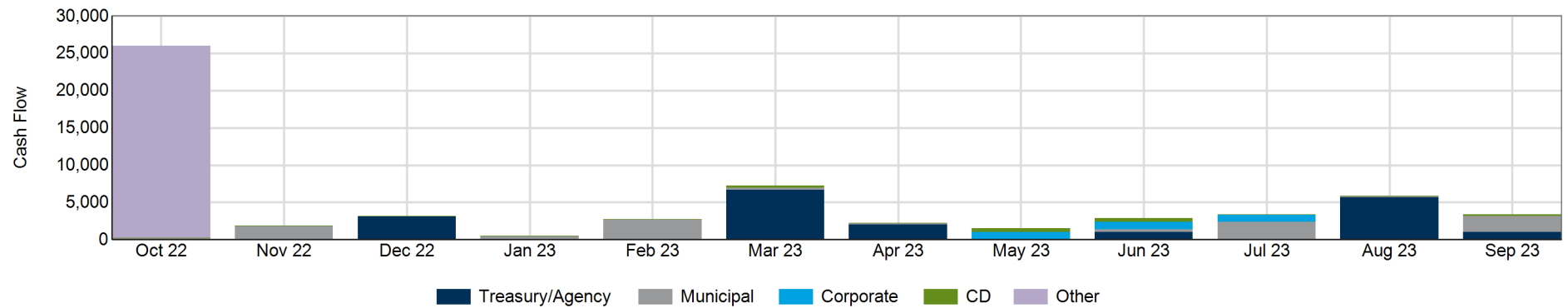


Shocked Principal and Interest Cash Flow Analysis							
Year	-300	-200	-100	Base	+100	+200	+300
2022	38,642	35,334	34,081	31,064	31,064	31,064	31,064
2023	34,156	34,970	31,188	34,268	33,308	33,308	33,308
2024	20,043	22,332	22,056	22,106	22,168	21,168	21,168
2025	23,544	22,351	26,136	23,546	23,583	24,658	23,658
2026	16,759	17,271	18,336	21,007	22,076	20,093	21,147
2027	782	1,790	2,803	3,789	3,800	5,855	5,855
2028	24	24	24	0	0	0	0
2029	24	24	24	0	0	0	0
2030	24	24	24	0	0	0	0
2031	24	24	24	0	0	0	0

Sector Cash Flow - Next 12 Months

		Oct 22	Nov 22	Dec 22	Jan 23	Feb 23	Mar 23	Apr 23	May 23	Jun 23	Jul 23	Aug 23	Sep 23	Bk Yld Chg
Treasury/Agency	Cash Flow	50	21	3,075	64	27	6,647	2,059	21	1,053	49	5,693	1,049	
	End BY	1.46	1.46	1.52	1.52	1.52	1.47	1.42	1.42	1.36	1.36	1.54	1.45	-0.01
Municipal	Cash Flow	201	1,841	80	447	2,734	352	201	20	330	2,313	217	2,091	
	End BY	1.50	1.52	1.52	1.51	1.54	1.55	1.55	1.55	1.56	1.54	1.54	1.47	-0.03
Corporate	Cash Flow	0	0	0	21	0	0	0	1,000	1,000	1,021			
	End BY	2.69	2.69	2.69	2.69	2.69	2.69	2.69	2.21	0.61				
CD	Cash Flow	3	3	10	7	4	261	2	490	497	5	2	255	
	End BY	1.88	1.88	1.88	1.88	1.88	1.80	1.80	1.81	1.82	1.82	1.82	1.57	-0.31
Other	Cash Flow	25,779												
	End BY													
Total	Cash Flow	26,033	1,865	3,166	539	2,765	7,259	2,262	1,530	2,880	3,388	5,913	3,396	
	End BY	1.53	1.54	1.56	1.56	1.58	1.56	1.54	1.52	1.47	1.47	1.55	1.46	-0.06

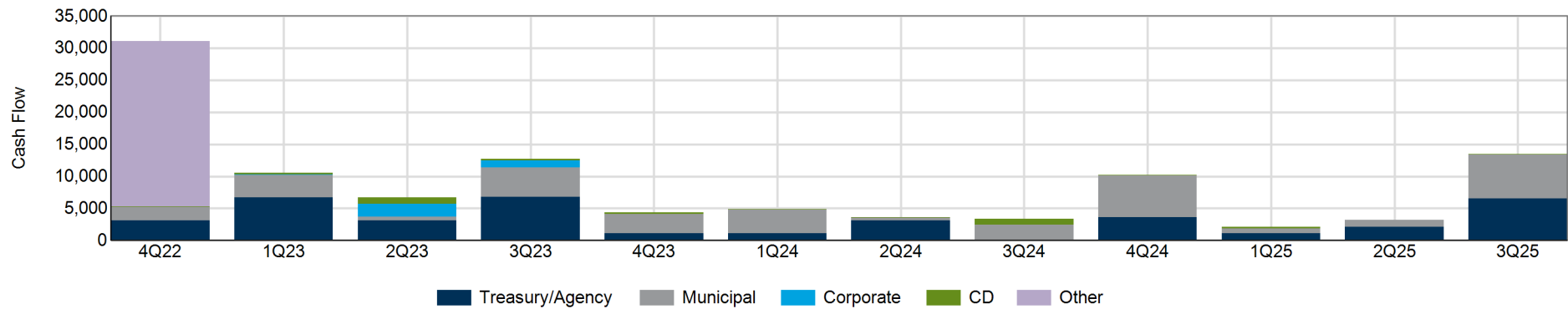
Total Cash Flows By Sector



Sector Cash Flow - Next 3 Years

		4Q22	1Q23	2Q23	3Q23	4Q23	1Q24	2Q24	3Q24	4Q24	1Q25	2Q25	3Q25	Bk Yld Chg
Treasury/Agency	Cash Flow	3,146	6,737	3,132	6,792	1,114	1,094	3,115	78	3,602	1,078	2,082	6,581	
	End BY	1.52	1.47	1.36	1.45	1.42	1.44	1.35	1.35	1.35	1.39	1.34	1.71	0.20
Municipal	Cash Flow	2,123	3,533	551	4,622	2,971	3,723	508	2,337	6,642	797	1,109	6,907	
	End BY	1.52	1.55	1.56	1.47	1.46	1.45	1.46	1.50	1.24	1.25	1.27	1.49	-0.03
Corporate	Cash Flow	0	21	2,000	1,021									
	End BY	2.69	2.69	0.61										
CD	Cash Flow	16	272	989	263	251	12	3	990	1	249	0	4	
	End BY	1.88	1.80	1.82	1.57	1.57	1.57	1.57	1.14	1.14	1.10	1.10	1.10	-0.78
Other	Cash Flow	25,779												
	End BY													
Total	Cash Flow	31,064	10,563	6,672	12,697	4,336	4,829	3,626	3,405	10,245	2,124	3,191	13,492	
	End BY	1.56	1.56	1.47	1.46	1.44	1.45	1.42	1.43	1.29	1.31	1.30	1.57	0.01

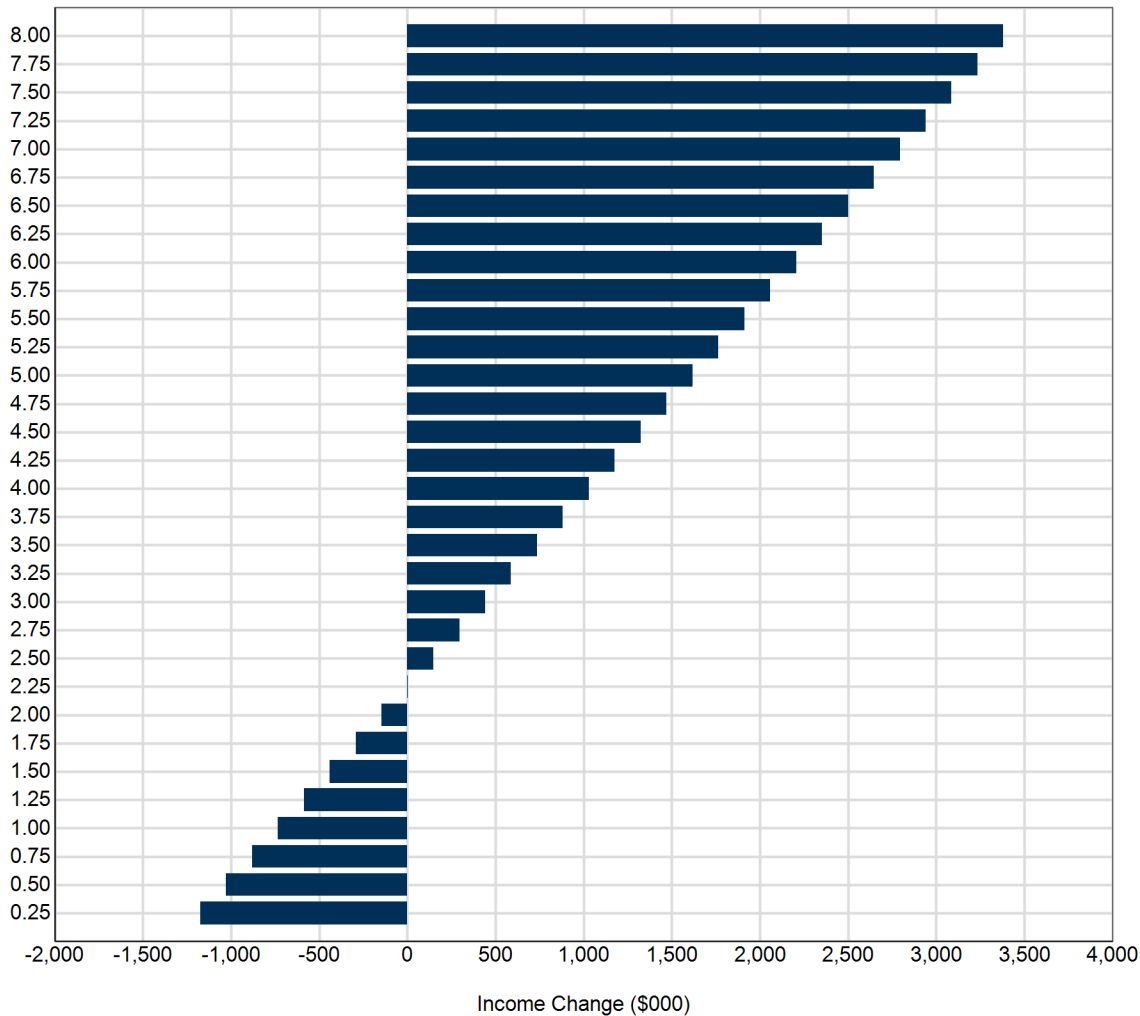
Total Cash Flows By Sector



Gap Analysis - Potential Income Impact of Principal Reinvestment

Principal Maturing(12 Mo.Horizon): \$58,791
 Current Book Yield of Principal Maturing: 2.25%
 Est. Annual Income at Current Book Yield: \$1,322

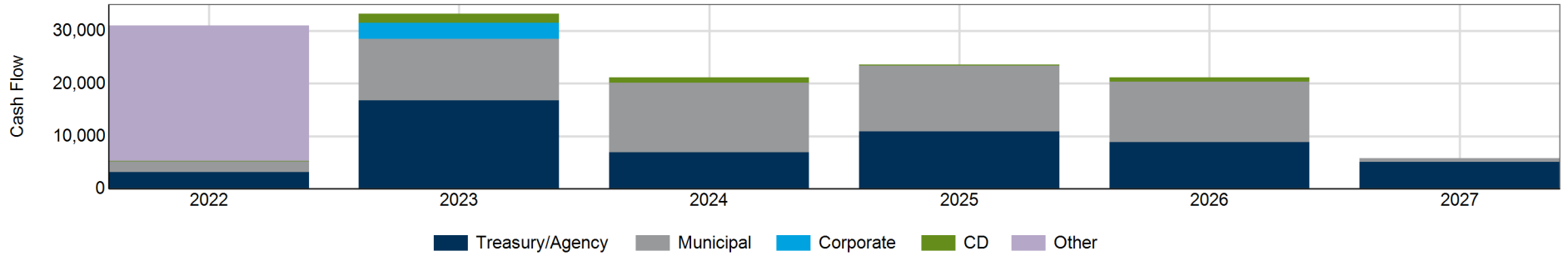
Estimated Impact on Income at Various Reinvestment Yields



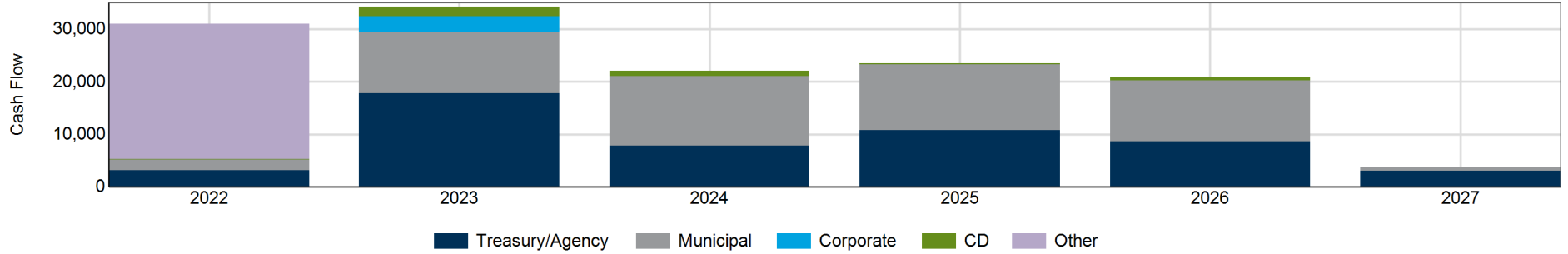
Assumed Reinvestment Yield	Estimated Annualized Income	Income Difference from Current Book	Resulting Book Yield
0.25	147	-1,175	0.91
0.50	294	-1,028	1.02
0.75	441	-881	1.14
1.00	588	-734	1.25
1.25	735	-587	1.36
1.50	882	-440	1.48
1.75	1,029	-293	1.59
2.00	1,176	-146	1.70
2.25	1,323	1	1.81
2.50	1,470	148	1.93
2.75	1,617	295	2.04
3.00	1,764	442	2.15
3.25	1,911	589	2.27
3.50	2,058	736	2.38
3.75	2,205	883	2.49
4.00	2,352	1,030	2.60
4.25	2,499	1,177	2.72
4.50	2,646	1,324	2.83
4.75	2,793	1,471	2.94
5.00	2,940	1,618	3.06
5.25	3,087	1,765	3.17
5.50	3,234	1,912	3.28
5.75	3,380	2,059	3.39
6.00	3,527	2,206	3.51
6.25	3,674	2,352	3.62
6.50	3,821	2,499	3.73
6.75	3,968	2,646	3.85
7.00	4,115	2,793	3.96
7.25	4,262	2,940	4.07
7.50	4,409	3,087	4.18
7.75	4,556	3,234	4.30
8.00	4,703	3,381	4.41

Shocked Cash Flows By Sector - Next 10 Years

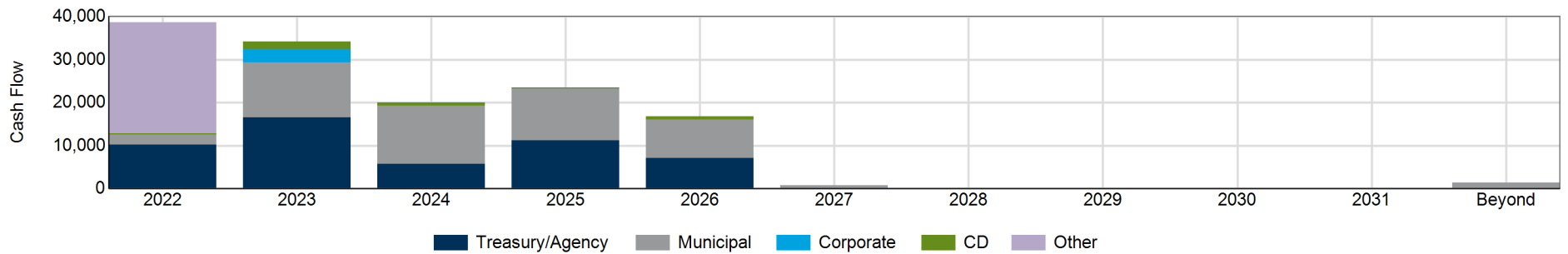
+300 Scenario



Base Scenario

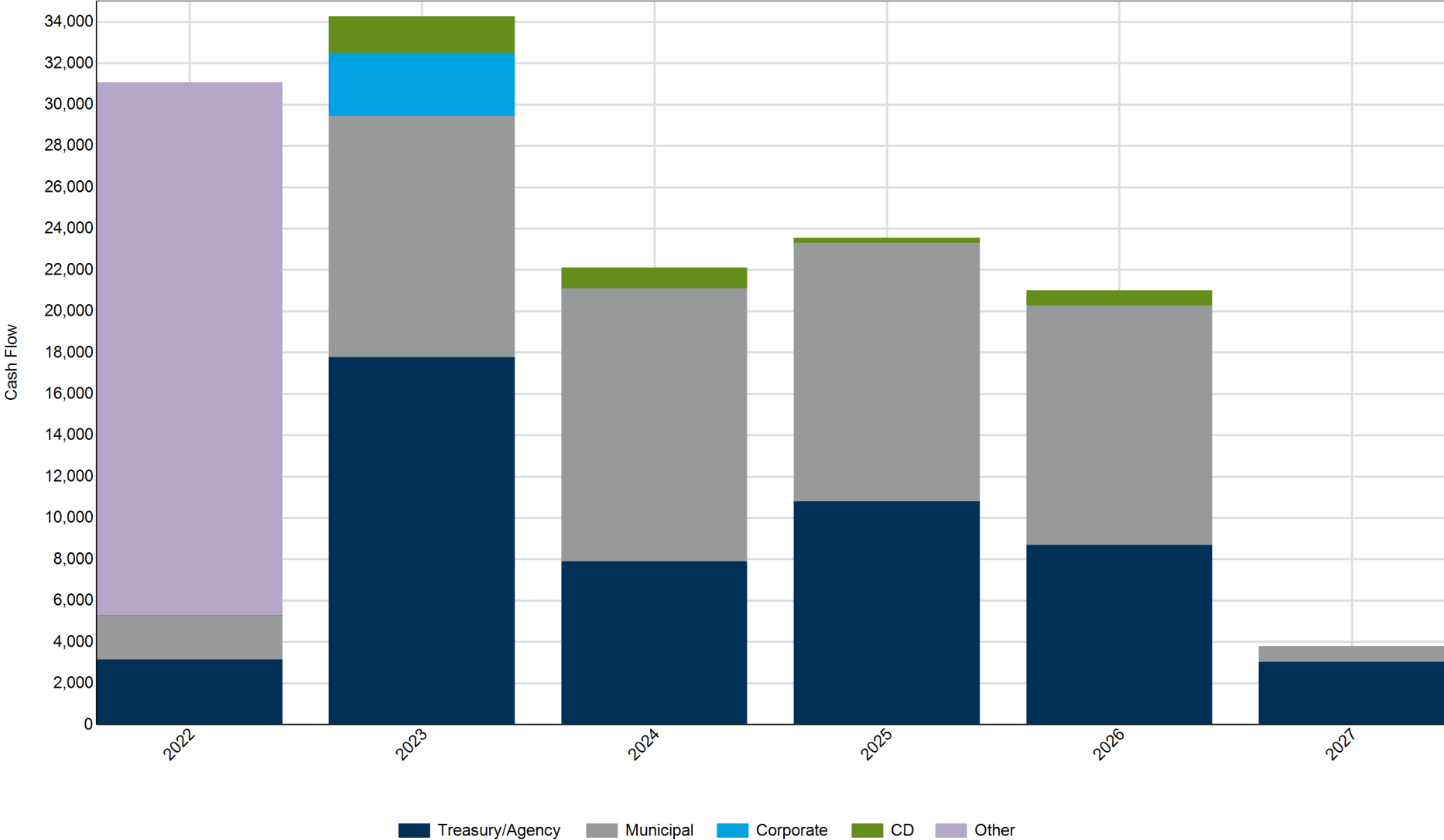


-300 Scenario



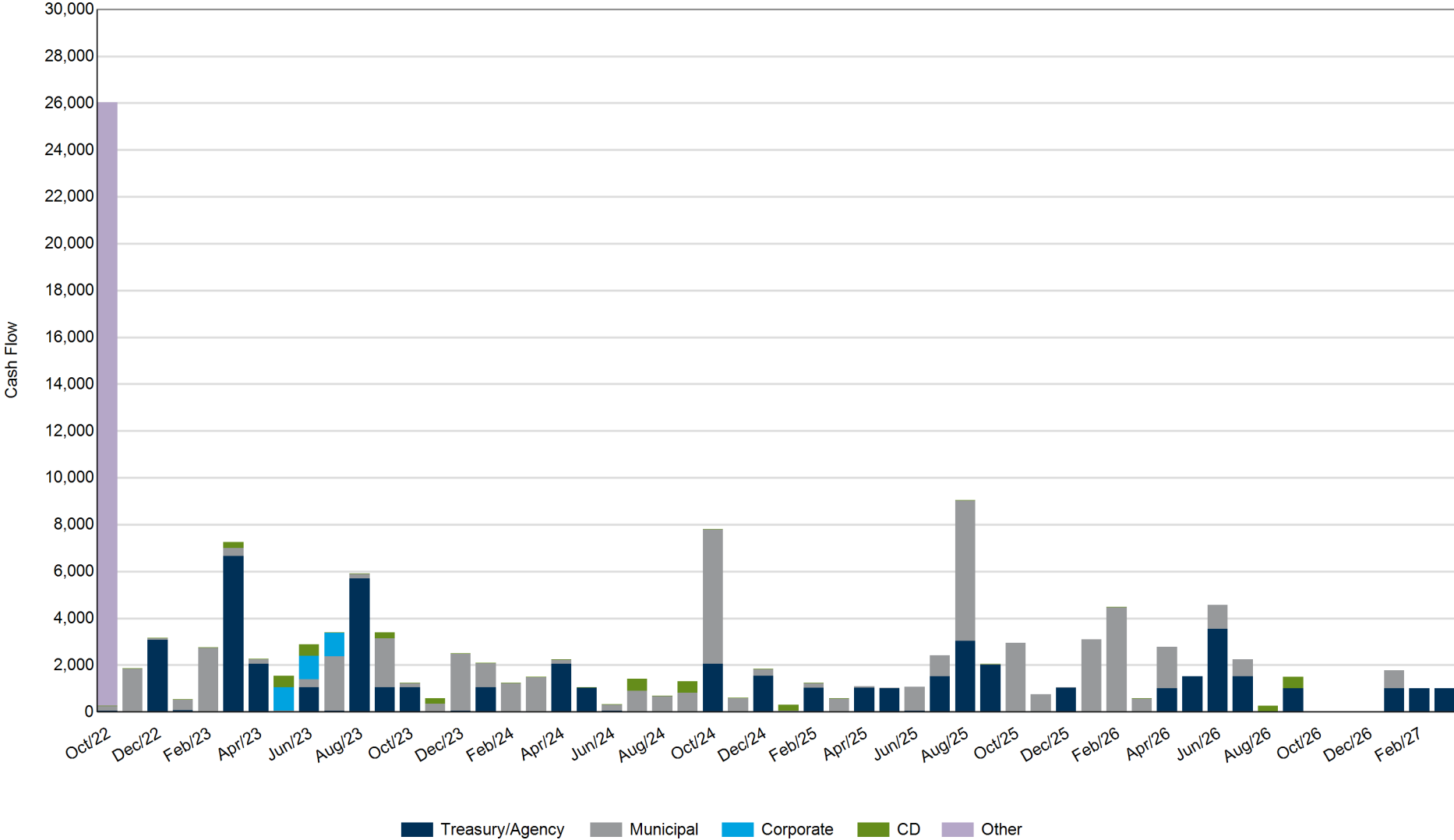
Cash Flows By Sector - Next 30 Years

Base Scenario



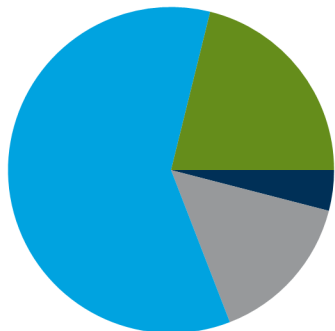
Cash Flow Projection By Month - Next 5 Years

Total Monthly Cash Flows By Sector

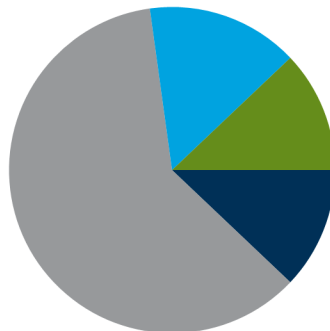


Agency - Summary

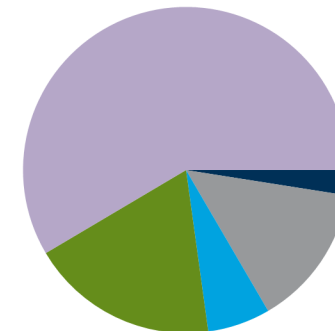
Subsector



Issuer



Call Type



■ Treasury (4%) ■ Callable Agency (60%)
■ Agency Bullet (15%) ■ Agency Step (21%)

■ FFCB (12%) ■ FNMA (15%) ■ Other (12%)
■ FHLB (61%)

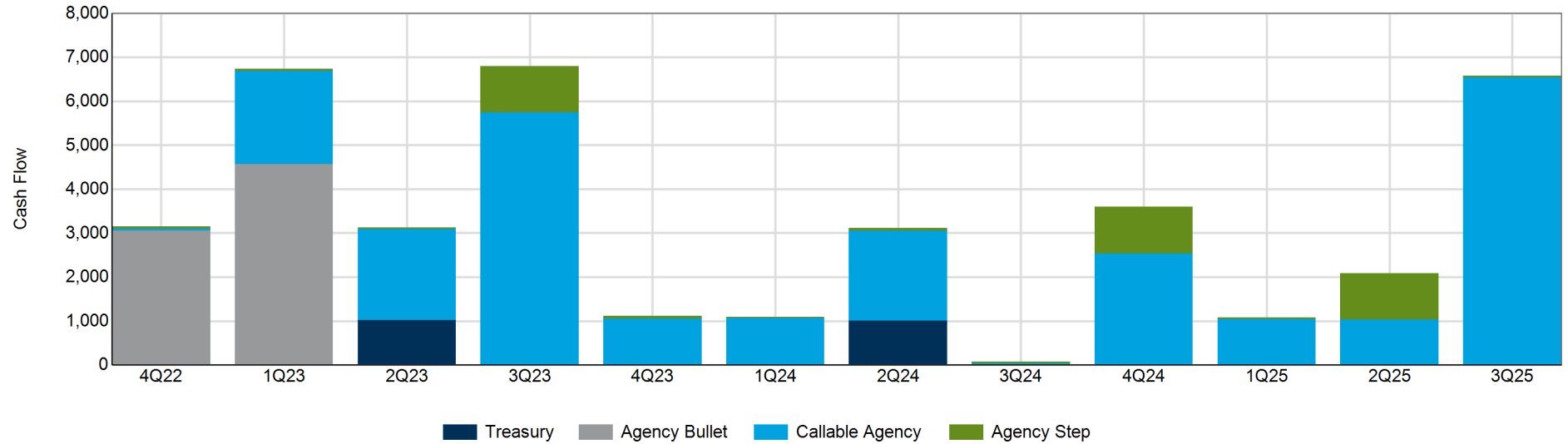
■ Annually (2%) ■ One time (19%)
■ Anytime (14%) ■ Quarterly (59%)
■ Monthly (6%)

Subsector	Sector %	Par Value	Cpn	Maturity Next Call	Book		Market		G/L \$	G/L %	WAL	% Px Δ	Dur	Cvx	AFS %
					Price Value	Yield	Price Value	Yield	+ 300	+ 300	+ 300	-100 +300	Base	Base	
Treasury (2)	4.0%	2,000	1.81	1.1 yrs	99.61	2.11	97.47	4.18	-43	-2.1%	1.12	1.1	1.07	0.02	100.0%
Agency Bullet (2)	15.1%	7,500	2.51	0.4 yrs	100.65	0.76	99.57	3.75	-81	-1.1%	0.37	0.4	0.36	0.00	100.0%
Callable Agency (22)	59.7%	29,667	1.31	2.1 yrs	99.99	1.32	93.85	4.30	-1,821	-6.1%	2.08	1.9	1.88	-0.05	100.0%
Agency Step (9)	21.1%	10,500	1.64	0.3 yrs	100.00	2.26	92.53	4.58	-785	-7.5%	3.25	2.8	2.85	-0.19	100.0%
Total (35)	100.0%	49,667	1.58	2.2 yrs	100.08	1.46	94.58	4.27	-2,729	-5.5%	2.03	1.8	1.81	-0.07	100.0%

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

	4Q22	1Q23	2Q23	3Q23	4Q23	1Q24	2Q24	3Q24	4Q24	1Q25	2Q25	3Q25	Bk Yld Chg
Cash Flow	3,146	6,737	3,132	6,792	1,114	1,094	3,115	78	3,602	1,078	2,082	6,581	
End BY	1.52	1.47	1.36	1.45	1.42	1.44	1.35	1.35	1.35	1.39	1.34	1.71	0.20
Cash Flow	3,146	6,737	3,132	6,792	1,114	1,094	3,115	78	3,602	1,078	2,082	6,581	
End BY	1.52	1.47	1.36	1.45	1.42	1.44	1.35	1.35	1.35	1.39	1.34	1.71	0.20

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
Sep 22	-	-	-	-	-	-	-	-	-
Oct 22	1,000	-	-	-	-	-	-	-	-
Nov 22	-	-	-	-	-	-	-	-	-
Dec 22	1,000	1,000	-	-	-	-	-	-	-
Jan 23	-	-	-	-	-	-	-	-	-
Feb 23	-	-	-	-	-	-	-	-	-
Mar 23	2,000	2,000	2,000	-	-	-	-	-	-
Apr 23	-	-	-	-	-	-	-	-	-
May 23	-	-	-	-	-	-	-	-	-
Jun 23	-	-	-	-	-	-	-	-	-
Jul 23	-	-	-	-	-	-	-	-	-
Aug 23	-	-	-	-	-	-	-	-	-

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

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

Shocked Agency Projected Call Schedule - Next 12 Months

	-300	-200	-100	Base	+100	+200	+300
Sep 22	-	-	-	-	-	-	-
Oct 22	4,000	2,000	1,000	-	-	-	-
Nov 22	-	-	-	-	-	-	-
Dec 22	3,000	2,000	2,000	-	-	-	-
Jan 23	-	1,000	-	-	-	-	-
Feb 23	-	-	-	-	-	-	-
Mar 23	2,000	2,000	2,000	2,000	-	-	-
Apr 23	1,000	1,000	-	1,000	1,000	1,000	1,000
May 23	5,667	-	-	-	-	-	-
Jun 23	1,000	1,000	-	1,000	1,000	1,000	1,000
Jul 23	-	1,000	1,000	-	-	-	-
Aug 23	-	5,667	5,667	5,667	5,667	5,667	5,667

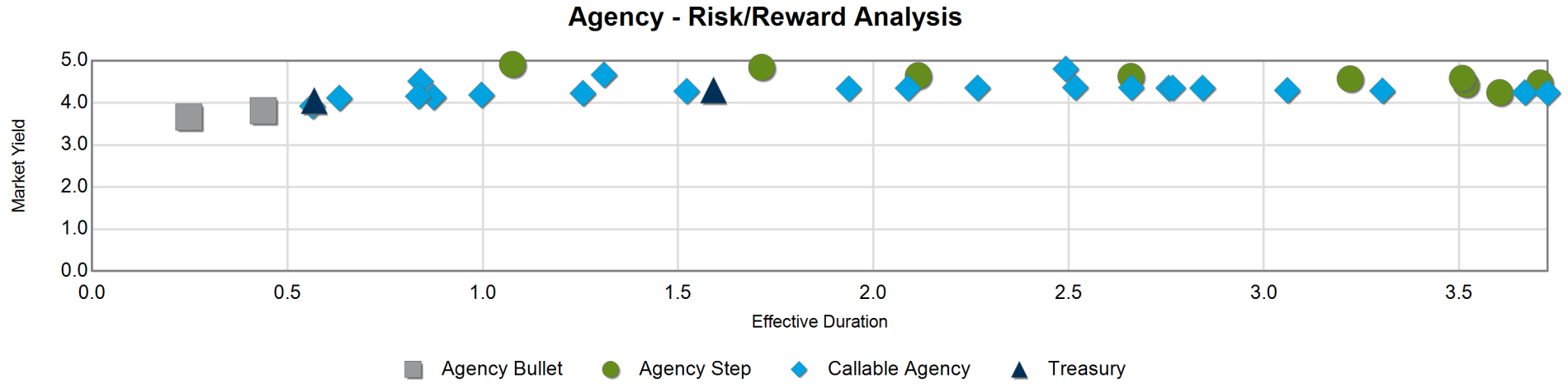
Agency Projected Call Report - CUSIP Level

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
11	3130ASNH8	FHLB	3.00	Fixed	04/28/23	1,000	10/28/22	One time	99.477	-5	10/22	10/22	10/22	04/23	04/23	04/23	04/23
14	3130ATCB1	FHLB	3.63	Fixed	06/28/23	1,000	12/28/22	One time	99.647	-4	12/22	12/22	12/22	06/23	06/23	06/23	06/23
31	3130AT6R3	FHLB	4.00	Step	09/30/27	1,000	12/30/22	Quarterly	99.356	-6	12/22	12/22	12/22	09/23	09/24	09/25	06/26
26	3130ATDT1	FHLB	4.02	Fixed	09/29/23	2,000	03/29/23	One time	99.760	-5	03/23	03/23	03/23	03/23	09/23	09/23	09/23
30	3134GXQM9	FHLMC	2.40	Fixed	10/25/23	1,000	11/25/22	Monthly	98.146	-19	10/22	01/23	07/23	10/23	10/23	10/23	10/23
27	3130AJZJ1	FHLB	0.32	Fixed	08/25/23	2,667	10/26/22	Anytime	96.648	-89	05/23	08/23	08/23	08/23	08/23	08/23	08/23
25	3135G05R0	FNMA	0.30	Fixed	08/10/23	3,000	11/10/22	Quarterly	96.770	-95	05/23	08/23	08/23	08/23	08/23	08/23	08/23
40	3130ASKS7	FHLB	3.75	Fixed	07/25/24	1,000	01/25/23	Quarterly	98.627	-14	10/22	10/22	10/23	04/24	07/24	07/24	07/24
38	3130AQFK4	FHLB	0.76	Fixed	01/19/24	1,000	01/19/23	One time	95.647	-43	01/24	01/24	01/24	01/24	01/24	01/24	01/24
62	3130ARGS4	FHLB	2.00	Step	04/14/27	1,000	04/14/23	Annually	96.466	-35	04/23	04/23	04/24	04/25	04/26	04/27	04/27
44	3130AND72	FHLB	0.43	Fixed	04/29/24	1,000	10/29/22	Quarterly	94.179	-58	01/24	04/24	04/24	04/24	04/24	04/24	04/24
49	3134GXQR8	FHLMC	2.50	Step	04/28/25	1,000	10/28/22	Quarterly	96.914	-31	10/22	07/23	04/24	10/24	01/25	04/25	04/25
58	3130APAF2	FHLB	0.52	Fixed	10/07/24	1,000	01/07/23	Quarterly	92.696	-73	10/24	10/24	10/24	10/24	10/24	10/24	10/24
61	3130AMJX1	FHLB	0.65	Fixed	12/09/24	1,500	11/09/22	Monthly	92.346	-115	10/24	12/24	12/24	12/24	12/24	12/24	12/24
65	3133EMZ70	FFCB	0.48	Fixed	02/10/25	1,000	10/26/22	Anytime	91.390	-85	01/25	02/25	02/25	02/25	02/25	02/25	02/25
71	3133EM3E0	FFCB	0.61	Fixed	05/23/25	1,000	10/26/22	Anytime	90.704	-93	04/25	05/25	05/25	05/25	05/25	05/25	05/25
74	3130ARCD1	FHLB	2.00	Step	03/29/27	1,000	12/29/22	Quarterly	94.778	-52	12/22	06/24	06/25	06/26	12/26	03/27	03/27
75	3136G4A45	FNMA	0.71	Fixed	07/22/25	1,500	01/22/23	Quarterly	90.432	-143	07/25	07/25	07/25	07/25	07/25	07/25	07/25
80	3136G4N74	FNMA	0.56	Fixed	08/21/25	1,500	02/21/23	Quarterly	89.796	-153	08/25	08/25	08/25	08/25	08/25	08/25	08/25
81	3136G4V59	FNMA	0.63	Fixed	08/27/25	1,500	11/27/22	Quarterly	89.918	-151	08/25	08/25	08/25	08/25	08/25	08/25	08/25
83	3134GWUG9	FHLMC	0.57	Fixed	09/24/25	2,000	12/24/22	Quarterly	89.522	-210	09/25	09/25	09/25	09/25	09/25	09/25	09/25
90	3130AP2G9	FHLB	0.75	Fixed	12/30/25	1,000	12/30/22	Quarterly	89.339	-107	09/25	12/25	12/25	12/25	12/25	12/25	12/25

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
97	3133EMXQ0	FFCB	0.94	Fixed	04/28/26	1,000	10/26/22	Anytime	89.007	-110	01/26	04/26	04/26	04/26	04/26	04/26	04/26
93	3130AMDE9	FHLB	1.00	Step	05/12/26	1,500	11/12/22	Quarterly	89.514	-157	11/25	02/26	05/26	05/26	05/26	05/26	05/26
101	3130AMMW9	FHLB	0.88	Step	06/10/26	1,500	12/10/22	Quarterly	89.259	-161	06/26	06/26	06/26	06/26	06/26	06/26	06/26
102	3130AMMJ8	FHLB	0.40	Step	06/09/26	1,000	06/09/23	One time	89.331	-107	06/26	06/26	06/26	06/26	06/26	06/26	06/26
106	3130AP6D2	FHLB	1.00	Fixed	09/30/26	1,000	12/30/22	Quarterly	88.171	-118	06/26	09/26	09/26	09/26	09/26	09/26	09/26
70	3130ASG52	FHLB	4.10	Fixed	06/30/27	1,000	06/30/23	Quarterly	97.169	-28	06/23	06/23	09/26	03/27	06/27	06/27	06/27
109	3130AQJ87	FHLB	1.60	Fixed	01/19/27	1,000	01/19/23	Quarterly	89.715	-103	07/26	01/27	01/27	01/27	01/27	01/27	01/27
108	3130AQPR8	FHLB	1.30	Step	02/18/27	1,000	11/18/22	Quarterly	90.876	-91	11/23	02/24	02/27	02/27	02/27	02/27	02/27
			1.39	38,667					93.624	-2,462							

Agency - Risk/Reward Analysis



Top 5 Market Yields

CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px Δ Up 300
3130AT6R3	FHLB 4 09/30/27	Agency Step	994	4.92%	1.08	-5.4
3134GXQR8	FHLMC 2 1/2 04/28/25	Agency Step	969	4.85%	1.71	-6.0
3130ASG52	FHLB 4.1 06/30/27	Callable Agency	972	4.81%	2.49	-9.6
3130ASKS7	FHLB 3 3/4 07/25/24	Callable Agency	986	4.67%	1.31	-4.6
3130ARGS4	FHLB 2 04/14/27	Agency Step	965	4.65%	2.11	-8.2

Bottom 5 Market Yields

CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px Δ Up 300
3133EFUJ4	FFCB 2.15 12/29/22	Agency Bullet	2,989	3.66%	0.25	-0.7
3130ADRG9	FHLB 2 3/4 03/10/23	Agency Bullet	4,479	3.82%	0.44	-1.3
3130ASNH8	FHLB 3 04/28/23	Callable Agency	995	3.93%	0.56	-1.7
912828R28	T 1 5/8 04/30/23	Treasury	986	4.06%	0.57	-1.7
3130ATCB1	FHLB 3 5/8 06/28/23	Callable Agency	996	4.12%	0.63	-2.1

Top 5 Price Volatility (% price change +300)

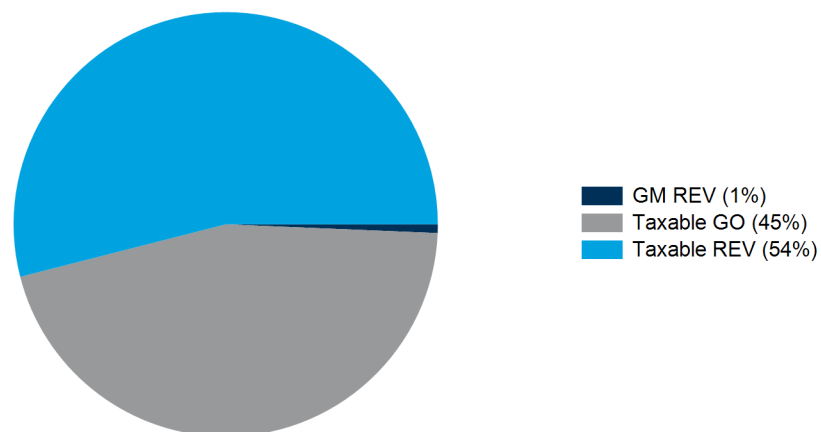
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px Δ Up 300
3130AQPR8	FHLB 1.3 02/18/27	Agency Step	909	4.48%	3.71	-11.2
3130AQJ87	FHLB 1.6 01/19/27	Callable Agency	897	4.24%	3.73	-11.1
3130AP6D2	FHLB 1 09/30/26	Callable Agency	882	4.25%	3.67	-10.6
3130AN5K2	FHLB 1 1/2 07/20/26	Agency Step	1,357	4.25%	3.60	-10.2
3130AMMJ8	FHLB 0.4 06/09/26	Agency Step	893	4.45%	3.52	-10.0

Next 5 Projected Redemptions

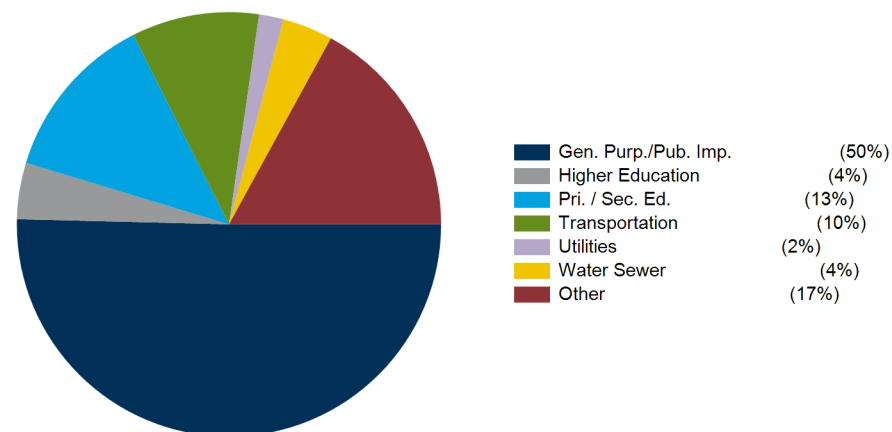
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	Mat/Call
3133EFUJ4	FFCB 2.15 12/29/22	Agency Bullet	2,989	3.66%	0.25	12/01/22
3130ADRG9	FHLB 2 3/4 03/10/23	Agency Bullet	4,479	3.82%	0.44	03/01/23
3130ATDT1	FHLB 4.02 09/29/23	Callable Agency	1,995	4.51%	0.84	03/01/23
3130ASNH8	FHLB 3 04/28/23	Callable Agency	995	3.93%	0.56	04/01/23
912828R28	T 1 5/8 04/30/23	Treasury	986	4.06%	0.57	04/01/23

Municipal - Summary

Subsector



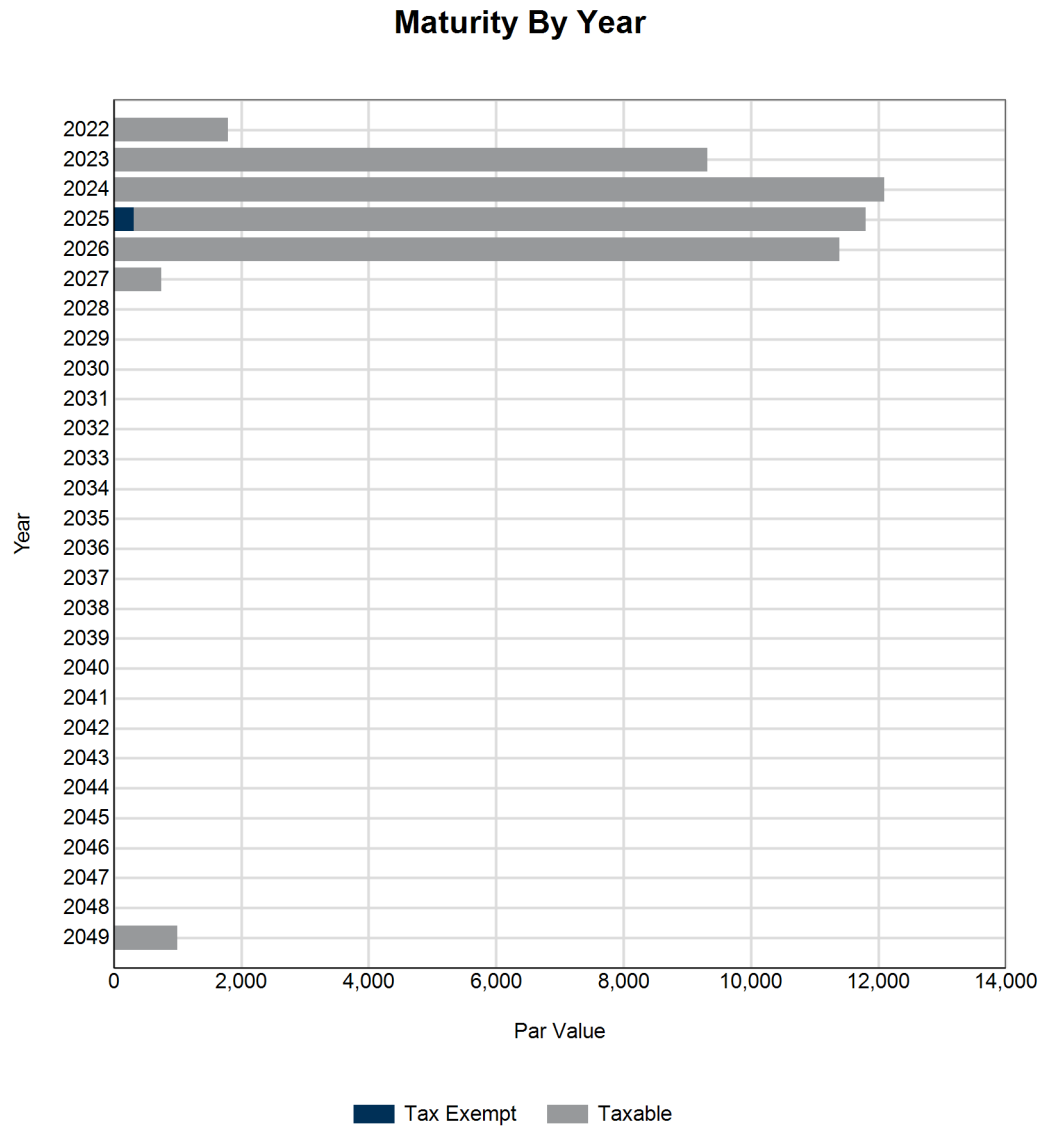
Purpose



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 (21)	45.4%	21,845	4.04	2.3 yrs	Aa1		105.60		98.31		-1,591	-6.9%	2.33	2.2	2.15	0.06	
					AA+		23,067	1.61	21,476	4.64	-2,930	-12.7%	2.33	-6.2			100.0%
Taxable REV (36)	54.0%	25,989	2.11	3.1 yrs	Aa1		101.77		95.63		-1,596	-6.0%	2.08	2.0	1.89	0.05	
					AA+		26,450	1.40	24,853	4.38	-2,957	-11.2%	2.10	-5.5			100.0%
Taxable (57)	99.3%	47,834	2.99	2.7 yrs	Aa1		103.52		96.85		-3,188	-6.4%	2.19	2.1	2.01	0.06	
					AA+		49,517	1.50	46,329	4.50	-5,887	-11.9%	2.20	-5.8			100.0%
GM REV (1)	0.7%	315	4.00	2.8 yrs	Aa3		109.46		101.65		-25	-7.1%	2.75	2.6	2.55	0.08	
							345	0.68	320	4.26	-48	-14.0%	2.75	-7.4			100.0%
Tax Exempt (1)	0.7%	315	4.00	2.8 yrs	Aa3		109.46		101.65		-25	-7.1%	2.75	2.6	2.55	0.08	
							345	0.68	320	4.26	-48	-14.0%	2.75	-7.4			100.0%
Total (58)	100.0%	48,149	3.00	2.7 yrs	Aa1		103.56		96.89		-3,213	-6.4%	2.20	2.1	2.01	0.06	
					AA+		49,862	1.50	46,649	4.50	-5,935	-11.9%	2.21	-5.8			100.0%

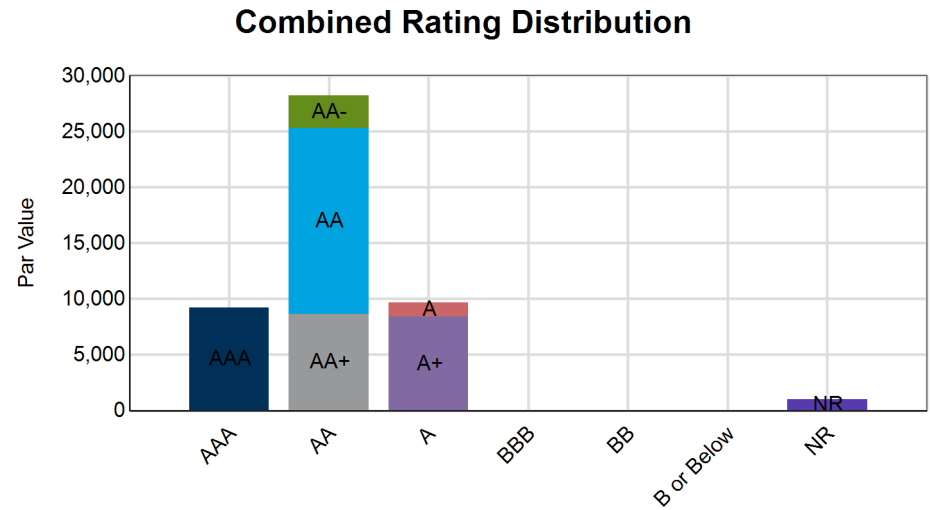
Municipal - Maturity Summary

Maturity By Year					
Year	Taxable	Tax Exempt	Total	Bal %	Run Bal %
2022	1,794	-	1,794	3.7 %	3.7 %
2023	9,315	-	9,315	19.3 %	23.1 %
2024	12,100	-	12,100	25.1 %	48.2 %
2025	11,485	315	11,800	24.5 %	72.7 %
2026	11,390	-	11,390	23.7 %	96.4 %
2027	750	-	750	1.6 %	97.9 %
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	2.1 %	100.0 %

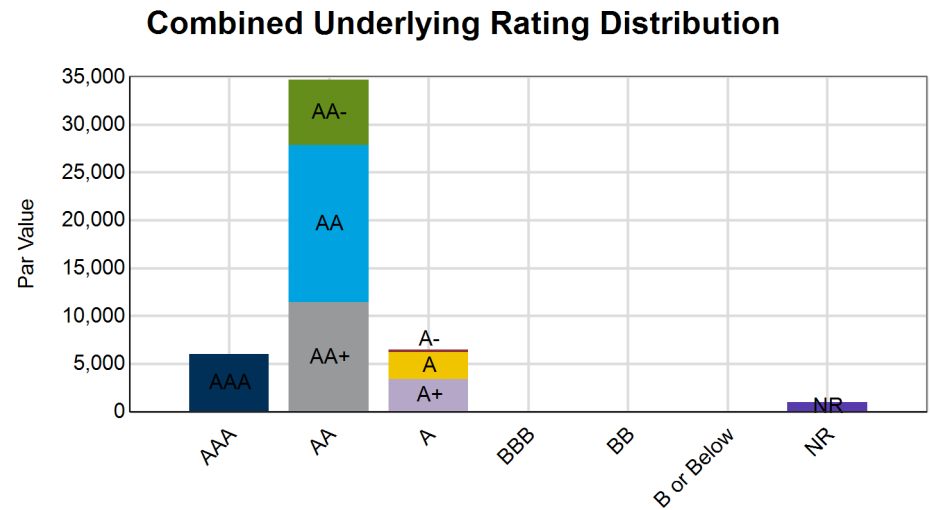


Municipal - Rating Summary

Combined Rating Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	19.2%	9,235	1.04	2.57
AA	58.7%	28,240	1.70	1.69
A	20.1%	9,674	1.34	2.31
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	2.1%	1,000	1.32	3.48
Total	100.0%	48,149	1.50	2.01



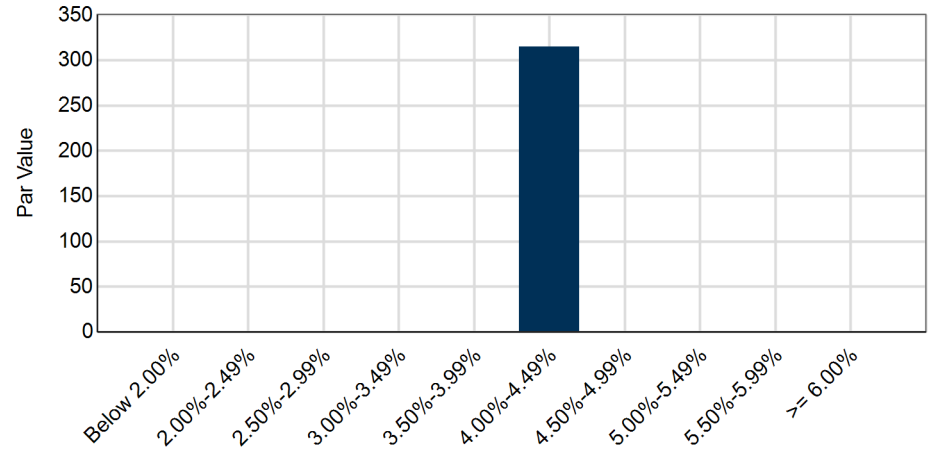
Combined Underlying Rating Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	12.4%	5,985	1.22	2.48
AA	72.1%	34,700	1.60	1.82
A	13.4%	6,464	1.18	2.48
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	2.1%	1,000	1.32	3.48
Total	100.0%	48,149	1.50	2.01



Municipal - Coupon Summary

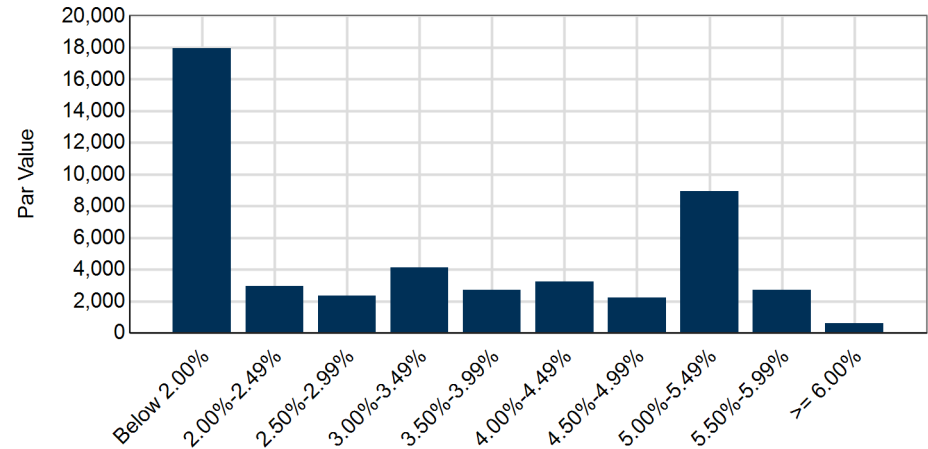
Tax-Exempt Coupon Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
Below 1.50%	-	-	-	-
1.50%-2.49%	-	-	-	-
2.50%-3.49%	-	-	-	-
3.50%-4.49%	0.7%	315	0.68	2.55
4.50%-5.49%	-	-	-	-
>= 5.50%	-	-	-	-
Total	0.7%	315	0.68	2.55

Tax-Exempt Coupon Distribution

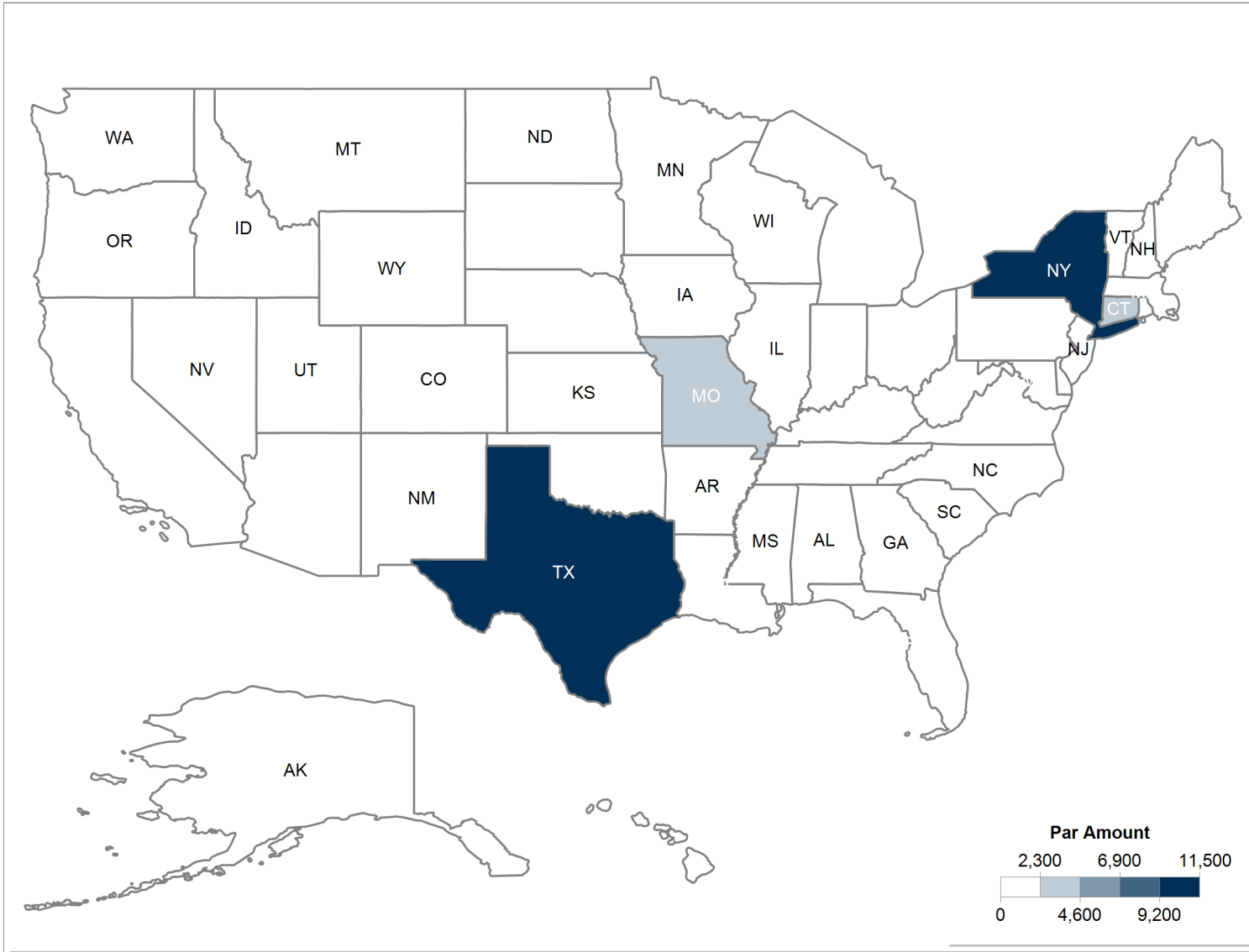


Taxable Coupon Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
Below 1.50%	34.9%	16,804	0.92	1.90
1.50%-2.49%	8.5%	4,085	2.05	2.76
2.50%-3.49%	13.5%	6,505	1.30	1.72
3.50%-4.49%	12.4%	5,950	1.52	2.04
4.50%-5.49%	23.2%	11,170	1.93	2.23
>= 5.50%	6.9%	3,320	2.51	1.42
Total	99.3%	47,834	1.50	2.01

Taxable Coupon Distribution



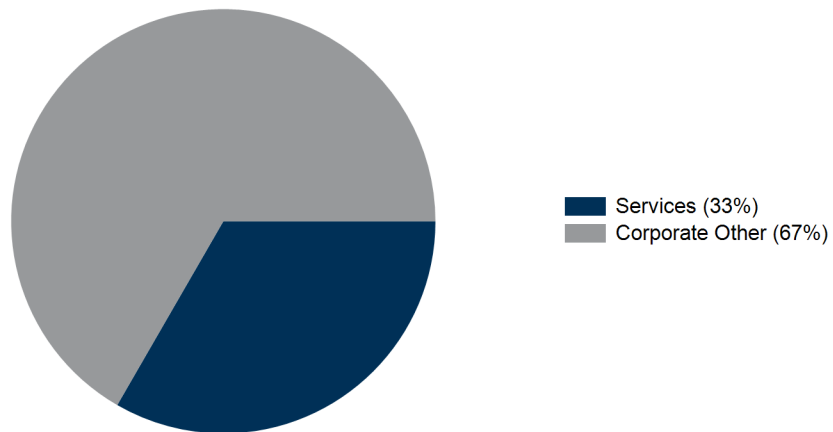
Municipal - Geographic Distribution



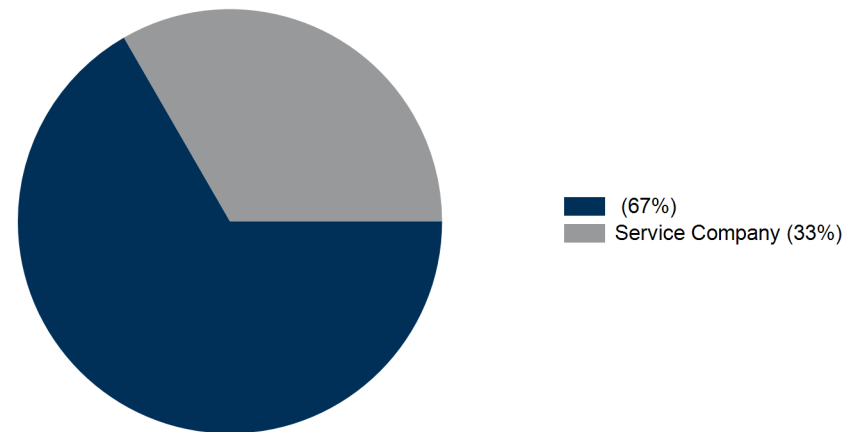
Top 25 States		
State	Par Amount	% Total
NY	10,850	22.5 %
TX	10,275	21.3 %
MO	4,565	9.5 %
CT	3,639	7.6 %
MA	2,000	4.2 %
TN	1,925	4.0 %
CA	1,905	4.0 %
PA	1,750	3.6 %
HI	1,500	3.1 %
NE	1,365	2.8 %
AZ	1,100	2.3 %
WV	1,010	2.1 %
VA	1,005	2.1 %
SD	1,000	2.1 %
MI	1,000	2.1 %
ME	700	1.5 %
FL	500	1.0 %
KY	500	1.0 %
IN	385	0.8 %
LA	360	0.7 %
OK	300	0.6 %
MD	265	0.6 %
OH	250	0.5 %

Corporate - Summary

Sector Allocation



Industry Allocation



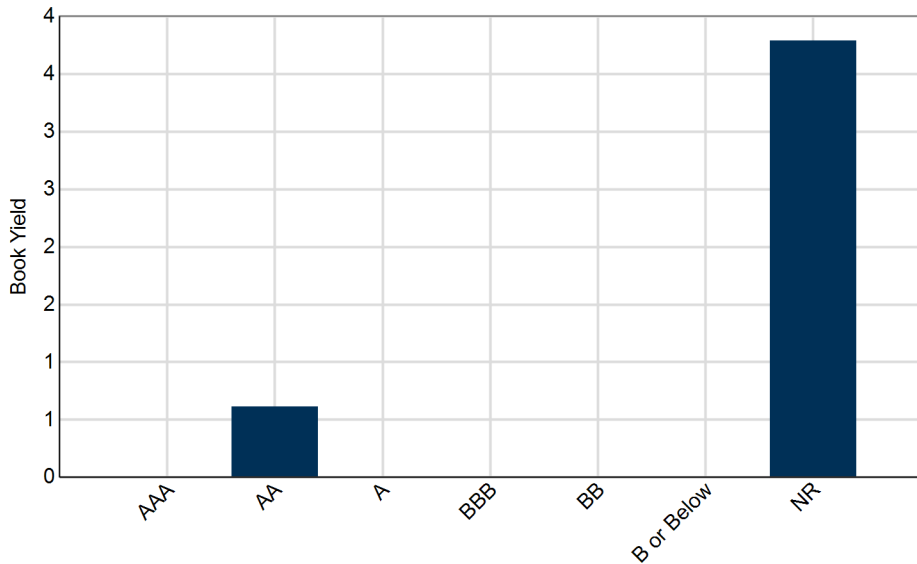
Subsector	Sector %	Par Value	Cpn	Maturity	Rating	Book	Market	G/L \$	G/L %	WAL	% Px Δ	Dur	Cvx	AFS %		
					Moody's S&P	Price Value	Yield	Price Value	Yield	Base + 300	Base + 300	Base + 300	-100 +300		Base	Base
Services (1)	33.3%	1,000	4.11	0.8 yrs	Aa1 AAA	102.62 1,026	0.61	99.83 998	4.33	-28 -49	-2.7% -4.8%	0.75 0.75	0.7 -2.1	0.72	0.01	100.0%
Corporate Other (2)	66.7%	2,000	0.00	0.7 yrs		97.52 1,950	3.79	97.52 1,950	3.79	0 -37	0.0% -1.9%	0.67 0.67	0.7 -1.9	0.65	0.01	100.0%
Total (3)	100.0%	3,000	1.37	0.7 yrs	Aa1 AAA	99.22 2,977	2.69	98.29 2,949	3.97	-28 -87	-0.9% -2.9%	0.70 0.70	0.7 -2.0	0.68	0.01	100.0%

Corporate - Rating Summary

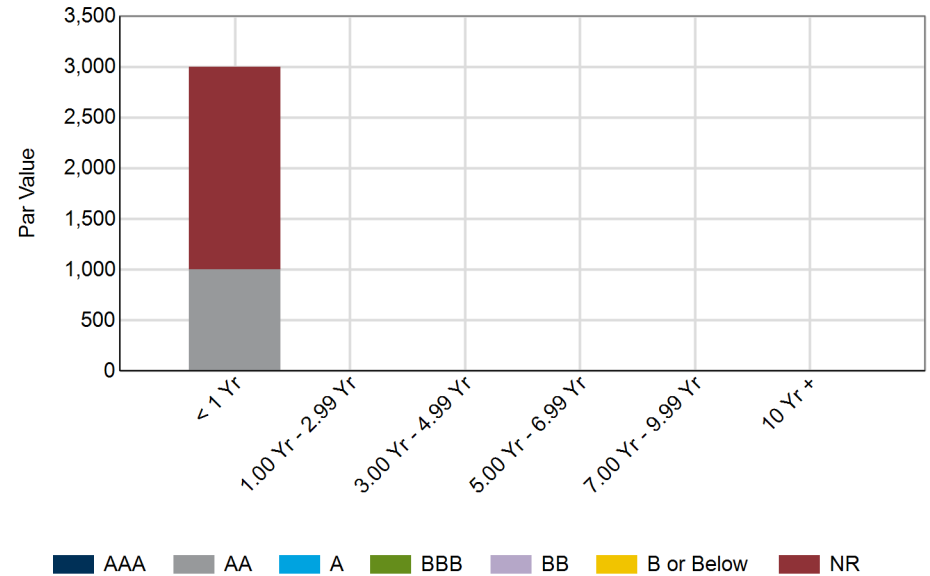
Combined Rating Summary				
Combined Rating	% Balance	Par Value	Book Yield	Eff. Duration
AAA	-	-	-	-
AA	33.3%	1,000	0.61	0.72
A	-	-	-	-
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	66.7%	2,000	3.79	0.65

Maturity Summary				
Maturity Range	% Balance	Par Value	Book Yield	Combined Rating
< 1 Yr	100.0%	3,000	2.69	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

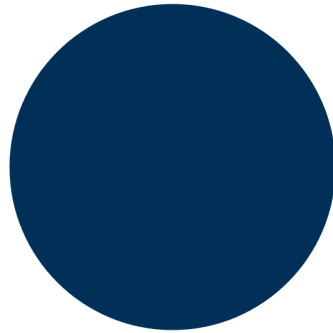


Combined Rating Distribution By Maturity



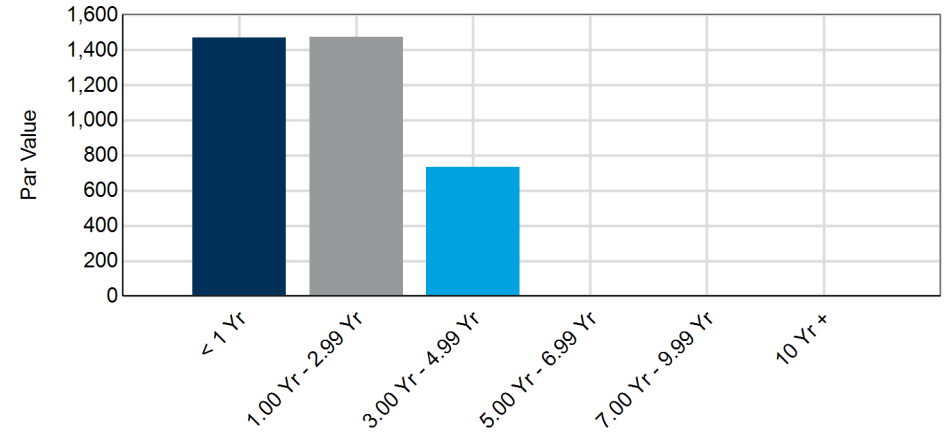
CD - Summary

Subsector



■ NCD (100.0%)

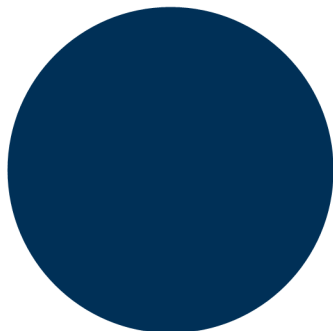
Par Value By Maturity



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	Base + 300	Base + 300	Base + 300	-100 +300	Base	Base	
NCD (15)	100.0%	3,678	2.13	1.8 yrs 0.0 yrs	100.13 3,683	1.88	95.22 3,502	4.47	-180 -348	-4.9% -9.5%	1.80 1.80	1.7 -4.8	1.65	0.04	100.0%
Total (15)	100.0%	3,678	2.13	1.8 yrs 0.0 yrs	100.13 3,683	1.88	95.22 3,502	4.47	-180 -348	-4.9% -9.5%	1.80 1.80	1.7 -4.8	1.65	0.04	100.0%

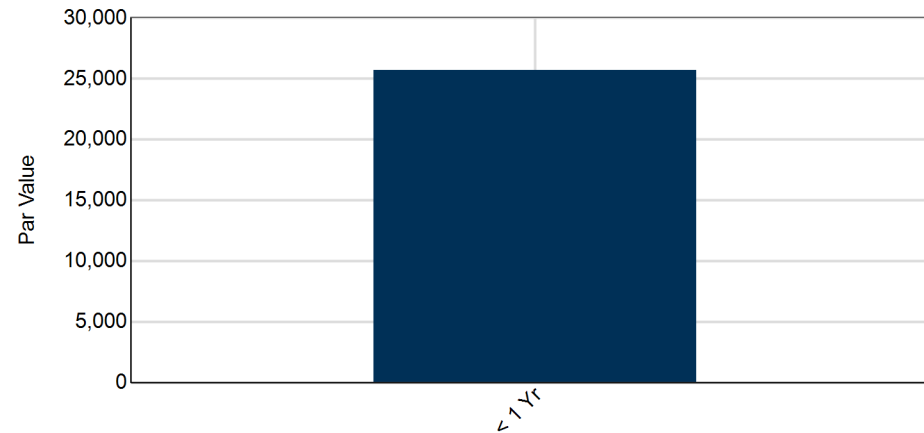
Other - Summary

Subsector



■ Cash & Other (100.0%)

Par Value By Maturity



Subsector	Sector %	Par Value	Cpn	Maturity Next Call	Book		Market		G/L \$	G/L %	WAL	Px Chg	Dur	Cvx	AFS %
					Price Value	Yield	Price Value	Yield	+ 300	+ 300	+ 300	-100 +300	Base	Base	
Cash & Other (1)	100.0%	25,716	2.98	0.1 yrs	100.00	3.00	25,716	3.00	-66	-0.3%	0.08	-0.3	0.09	0.00	100.0%
Total (1)	100.0%	25,716	2.98	0.1 yrs	100.00	3.00	25,716	3.00	-66	-0.3%	0.08	-0.3	0.09	0.00	100.0%

Portfolio Considerations

Sector	Cnt	Cpn	Maturity	Par Value	Book Price	Market Price	Gain/ (Loss)	Book Yield	WAL	Eff. Dur	Historical CPR			Proj. CPR	Loan
											1 Mo.	3 Mo.	Life	Life	Count
Book Yield < 2%	79	1.73	2.2 yrs	72,260	101.82	94.58	-5,231	0.81	2.2	2.00					
Treasury	1	1.63	0.6 yrs	1,000	99.90	98.61	-13	1.80	0.6	0.57					
Agency Bullet	2	2.51	0.4 yrs	7,500	100.65	99.57	-81	0.76	0.4	0.36					
Callable Agency	16	0.61	2.3 yrs	22,667	99.99	92.28	-1,747	0.62	2.3	2.14					
Agency Step	4	0.99	3.7 yrs	5,500	100.00	89.66	-568	1.41	3.7	3.46					
GM REV	1	4.00	2.8 yrs	315	109.46	101.65	-25	0.68	2.8	2.55					
Taxable GO	15	3.40	2.7 yrs	11,925	106.81	96.81	-1,193	0.76	2.7	2.52					
Taxable REV	30	1.82	2.1 yrs	20,149	101.96	94.95	-1,413	0.86	2.1	1.90					
Services	1	4.11	0.8 yrs	1,000	102.62	99.83	-28	0.61	0.8	0.72					
NCD	9	1.36	2.3 yrs	2,204	100.21	92.81	-163	0.95	2.3	2.14					

Key Portfolio Sorts

Top 10 Up 300 Market Value Changes (%)

CUSIP	Sector	Description	Cpn	Maturity	Par	Book	Market	G/L	Book	WAL	% Px Δ	\$ Amt Δ	G/L	Eff.	INT
					Value	Price	Price		Yield		+300	+300	+300	Dur	
798111HF0	Taxable REV	SAN JOAQUIN HILLS	2.15	01/15/27	750	100.83	88.43	-93	1.950	4.29	-11.24	-75	-168	3.99	AFS
3130AQR8	Agency Step	FHLB 1.3 02/18/27	1.30	02/18/27	1,000	100.00	90.88	-91	2.176	4.38	-11.22	-102	-193	3.71	AFS
3130AQJ87	Callable Agency	FHLB 1.6 01/19/27	1.60	01/19/27	1,000	100.00	89.71	-103	1.600	4.30	-11.10	-100	-202	3.73	AFS
856285XL0	NCD	SBIIN 1.15 09/28/26	1.15	09/28/26	245	100.00	87.54	-31	1.151	3.99	-10.73	-23	-54	3.81	AFS
3130AP6D2	Callable Agency	FHLB 1 09/30/26	1.00	09/30/26	1,000	100.00	88.17	-118	1.000	4.00	-10.63	-94	-212	3.67	AFS
38149MZJ5	NCD	GS 1.05 09/08/26	1.05	09/08/26	245	100.00	87.61	-30	1.051	3.94	-10.61	-23	-53	3.77	AFS
795451AK9	NCD	SALLMA 1.1 08/11/26	1.10	08/11/26	245	100.00	87.98	-29	1.100	3.86	-10.41	-22	-52	3.69	AFS
3130AN5K2	Agency Step	FHLB 1 1/2 07/20/26	1.50	07/20/26	1,500	100.00	90.44	-143	1.500	3.81	-10.20	-138	-282	3.60	AFS
56042RJ52	Taxable REV	MAINE HEALTH &	1.30	07/01/26	200	100.93	88.27	-25	1.050	3.75	-10.10	-18	-43	3.57	AFS
86666PAE8	Taxable REV	MARICOPA COUNTY	1.71	07/01/26	500	100.60	87.61	-65	1.541	3.75	-10.03	-44	-109	3.54	AFS
			1.45		6,685	100.17	89.26	-729	1.538	4.06	-10.70	-638	-1,368	3.70	

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	
64966H4M9	Taxable GO	NEW YORK N Y	5.05	10/01/24	5,560	104.59	100.05	-253	2.675	2.00	-5.46	-304	-557	1.84	AFS
235308D75	Taxable GO	DALLAS TEX INDPT	4.00	08/15/25	2,750	109.36	98.71	-293	0.705	2.88	-7.67	-208	-501	2.67	AFS
150461M57	Taxable GO	CEDAR PARK TEX	2.95	08/15/25	2,360	106.59	95.38	-264	0.634	2.88	-7.75	-174	-439	2.70	AFS
3134GWUG9	Callable Agency	FHLMC 0.57 09/24/25	0.57	09/24/25	2,000	100.00	89.52	-210	0.570	2.98	-8.21	-147	-357	2.84	AFS
46873TAD5	Taxable REV	JACKSON TENN	3.40	04/01/26	1,925	103.65	98.18	-105	2.231	3.25	-7.43	-140	-246	1.90	AFS
3130AN5K2	Agency Step	FHLB 1 1/2 07/20/26	1.50	07/20/26	1,500	100.00	90.44	-143	1.500	3.81	-10.20	-138	-282	3.60	AFS
3130AMMW9	Agency Step	FHLB 0 7/8 06/10/26	0.88	06/10/26	1,500	100.00	89.26	-161	1.397	3.69	-9.96	-133	-294	3.51	AFS
419791YT9	Taxable GO	HAWAII ST	5.33	02/01/26	1,500	114.32	101.96	-185	0.957	3.34	-8.62	-132	-317	3.01	AFS
70914PME9	Taxable GO	PENNSYLVANIA	4.65	02/15/26	1,475	107.57	99.94	-113	2.304	3.38	-8.78	-129	-242	3.07	AFS
3130AMDE9	Agency Step	FHLB 1 05/12/26	1.00	05/12/26	1,500	100.00	89.51	-157	1.409	3.62	-9.58	-129	-286	3.22	AFS
			3.34		22,070	104.83	96.29	-1,885	1.583	2.93	-7.69	-1,635	-3,520	2.60	

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		
64966H4M9	Taxable GO	NEW YORK N Y	5.05	10/01/24	5,560	104.59	100.05	-253	2.675	2.00	-5.46	-304	-557	1.84	AFS
235308D75	Taxable GO	DALLAS TEX INDPT	4.00	08/15/25	2,750	109.36	98.71	-293	0.705	2.88	-7.67	-208	-501	2.67	AFS
150461M57	Taxable GO	CEDAR PARK TEX	2.95	08/15/25	2,360	106.59	95.38	-264	0.634	2.88	-7.75	-174	-439	2.70	AFS
3134GWUG9	Callable Agency	FHLMC 0.57 09/24/25	0.57	09/24/25	2,000	100.00	89.52	-210	0.570	2.98	-8.21	-147	-357	2.84	AFS
419791YT9	Taxable GO	HAWAII ST	5.33	02/01/26	1,500	114.32	101.96	-185	0.957	3.34	-8.62	-132	-317	3.01	AFS
3130AMMW9	Agency Step	FHLB 0 7/8 06/10/26	0.88	06/10/26	1,500	100.00	89.26	-161	1.397	3.69	-9.96	-133	-294	3.51	AFS
3130AMDE9	Agency Step	FHLB 1 05/12/26	1.00	05/12/26	1,500	100.00	89.51	-157	1.409	3.62	-9.58	-129	-286	3.22	AFS
3130AN5K2	Agency Step	FHLB 1 1/2 07/20/26	1.50	07/20/26	1,500	100.00	90.44	-143	1.500	3.81	-10.20	-138	-282	3.60	AFS
088632CT9	Taxable REV	BI-STATE DEV AGY MO	1.34	10/01/25	1,525	101.04	91.34	-148	0.991	3.00	-8.22	-114	-262	2.86	AFS
3136G4N74	Callable Agency	FNMA 0.56 08/21/25	0.56	08/21/25	1,500	100.00	89.80	-153	0.560	2.89	-7.98	-107	-260	2.76	AFS
			2.91		21,695	104.14	95.07	-1,968	1.367	2.88	-7.70	-1,587	-3,555	2.66	

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	+300	WAL	
3130AT6R3	Agency Step	FHLB 4 09/30/27	4.00	09/30/27	1,000	100.00	99.36	-6	4.247	-5.37	1.08	1.00	3.75	2.75	AFS
3130ARGS4	Agency Step	FHLB 2 04/14/27	2.00	04/14/27	1,000	100.00	96.47	-35	3.165	-8.21	2.11	2.54	4.54	2.00	AFS
3130ARCD1	Agency Step	FHLB 2 03/29/27	2.00	03/29/27	1,000	100.00	94.78	-52	3.109	-9.41	2.66	3.75	4.50	0.75	AFS
3134GXQR8	Agency Step	FHLMC 2 1/2 04/28/25	2.50	04/28/25	1,000	100.00	96.91	-31	3.272	-6.02	1.71	2.08	2.58	0.50	AFS
3130ATDT1	Callable Agency	FHLB 4.02 09/29/23	4.02	09/29/23	2,000	100.00	99.76	-5	4.020	-2.72	0.84	0.50	1.00	0.50	AFS
3130ASKS7	Callable Agency	FHLB 3 3/4 07/25/24	3.75	07/25/24	1,000	100.00	98.63	-14	3.750	-4.60	1.31	1.57	1.82	0.25	AFS
3130ASG52	Callable Agency	FHLB 4.1 06/30/27	4.10	06/30/27	1,000	100.00	97.17	-28	4.100	-9.59	2.49	4.50	4.75	0.25	AFS
46873TAD5	Taxable REV	JACKSON TENN	3.40	04/01/26	1,925	103.65	98.18	-105	2.231	-7.43	1.90	3.25	3.50	0.25	AFS
64971WDP2	Taxable REV	NEW YORK N Y CITY	3.78	02/01/26	700	106.22	96.80	-66	1.802	-7.86	2.32	3.25	3.34	0.08	AFS
3130ADRG9	Agency Bullet	FHLB 2 3/4 03/10/23	2.75	03/10/23	4,500	100.84	99.53	-59	0.860	-1.30	0.44	0.44	0.44	0.00	AFS
			3.17		15,125	101.00	98.35	-402	2.577	-4.87	1.33	1.78	2.31	0.53	

Agency - CUSIP Detail

						Maturity	Book		Market		Gain/(Loss)	% Px Δ	Eff.	ESG/Gr	
CUSIP	Security Description	Ticker	Par	Cpn Type Coupon	Next Call Dt Call Type	Step Date Step Cpn	Proj. Final	Price Value	Yield	Price Value	bp→ call Yield	% \$	-100 +300	Dur Cvx	Intent
912828R28	T 1 5/8 04/30/23	T	1,000	Fixed 1.625			04/23 04/30/23	99.90 999	1.80	98.61 986	4.06	-1.3% -13	0.6 -1.7	0.57 0.01	AFS
912828XT2	T 2 05/31/24	T	1,000	Fixed 2.000			05/24 05/31/24	99.32 993	2.42	96.33 963	4.31	-3.0% -30	1.6 -4.6	1.59 0.04	AFS
Treasury			2,000	1.813				99.61 1,992	2.11	97.47 1,949	4.18	-2.1% -43	1.1 -3.1	1.07 0.02	
3133EFUJ4	FFCB 2.15 12/29/22	FFCB	3,000	Fixed 2.150			12/22 12/29/22	100.38 3,011	0.61	99.63 2,989	3.66	-0.7% -23	0.2 -0.7	0.25 0.00	AFS
3130ADRG9	FHLB 2 3/4 03/10/23	FHLB	4,500	Fixed 2.750			03/23 03/10/23	100.84 4,538	0.86	99.53 4,479	3.82	-1.3% -59	0.4 -1.3	0.44 0.00	AFS
Agency Bullet			7,500	2.510				100.65 7,549	0.76	99.57 7,468	3.75	-1.1% -81	0.4 -1.1	0.36 0.00	
3130AP6D2	FHLB 1 09/30/26	FHLB	1,000	Fixed 1.000	12/30/22 Quarterly		09/26 09/30/26	100.00 1,000	1.00	88.17 882	-471 4.25	-11.8% -118	3.7 -10.6	3.67 0.07	AFS
3130AQJ87	FHLB 1.6 01/19/27	FHLB	1,000	Fixed 1.600	01/19/23 Quarterly		01/27 01/19/27	100.00 1,000	1.60	89.71 897	-407 4.24	-10.3% -103	3.7 -11.1	3.73 0.00	AFS
3136G4A45	FNMA 0.71 07/22/25	FNMA	1,500	Fixed 0.710	01/22/23 Quarterly		07/25 07/22/25	100.00 1,500	0.71	90.43 1,356	-478 4.36	-9.6% -143	2.7 -7.7	2.66 -0.03	AFS
3136G4N74	FNMA 0.56 08/21/25	FNMA	1,500	Fixed 0.560	02/21/23 Quarterly		08/25 08/21/25	100.00 1,500	0.56	89.80 1,347	-492 4.35	-10.2% -153	2.8 -8.0	2.76 0.06	AFS
3136G4V59	FNMA 0 5/8 08/27/25	FNMA	1,500	Fixed 0.625	11/27/22 Quarterly		08/25 08/27/25	100.00 1,500	0.62	89.92 1,349	-490 4.35	-10.1% -151	2.8 -8.0	2.77 0.04	AFS
3134GWUG9	FHLMC 0.57 09/24/25	FHLMC	2,000	Fixed 0.570	12/24/22 Quarterly		09/25 09/24/25	100.00 2,000	0.57	89.52 1,790	-497 4.35	-10.5% -210	2.9 -8.2	2.84 0.08	AFS
3130AP2G9	FHLB 0 3/4 12/30/25	FHLB	1,000	Fixed 0.750	12/30/22 Quarterly		12/25 12/30/25	100.00 1,000	0.75	89.34 893	-484 4.30	-10.7% -107	3.1 -8.9	3.06 0.07	AFS
3133EMXQ0	FFCB 0.94 04/28/26	FFCB	1,000	Fixed 0.940	10/26/22 Anytime		04/26 04/28/26	100.00 1,000	0.94	89.01 890	-474 4.29	-11.0% -110	3.3 -9.6	3.30 0.07	AFS
3130ASNH8	FHLB 3 04/28/23	FHLB	1,000	Fixed 3.000	10/28/22 One time		04/23 04/28/23	100.00 1,000	3.00	99.48 995	-92 3.93	-0.5% -5	0.6 -1.7	0.56 0.01	AFS
3130AQFK4	FHLB 0.76 01/19/24	FHLB	1,000	Fixed 0.760	01/19/23 One time		01/24 01/19/24	99.95 1,000	0.80	95.65 956	-369 4.23	-4.3% -43	1.3 -3.7	1.26 0.03	AFS
3130ASKS7	FHLB 3 3/4 07/25/24	FHLB	1,000	Fixed 3.750	01/25/23 Quarterly		04/24 07/25/24	100.00 1,000	3.75	98.63 986	-125 4.67	-1.4% -14	1.2 -4.6	1.31 -0.29	AFS
3130AND72	FHLB 0.43 04/29/24	FHLB	1,000	Fixed 0.430	10/29/22 Quarterly		04/24 04/29/24	100.00 1,000	0.43	94.18 942	-439 4.28	-5.8% -58	1.5 -4.4	1.52 0.03	AFS
3130ATCB1	FHLB 3 5/8 06/28/23	FHLB	1,000	Fixed 3.625	12/28/22 One time		06/23 06/28/23	100.00 1,000	3.63	99.65 996	-58 4.12	-0.4% -4	0.6 -2.1	0.63 -0.23	AFS
3135G05R0	FNMA 0.3 08/10/23	FNMA	3,000	Fixed 0.300	11/10/22 Quarterly		08/23 08/10/23	99.94 2,998	0.36	96.77 2,903	-413 4.16	-3.2% -95	0.8 -2.4	0.83 0.01	AFS

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		
3130ATDT1	FHLB 4.02 09/29/23	FHLB	2,000	Fixed 4.020	03/29/23 One time		03/23 09/29/23	100.00 2,000	4.02	99.76 1,995	-30 4.51	-0.2% -5	0.8 -2.7	0.84 -0.34		AFS
3130AJZJ1	FHLB 0.32 08/25/23	FHLB	2,667	Fixed 0.320	10/26/22 Anytime		08/23 08/25/23	99.98 2,666	0.34	96.65 2,577	-411 4.14	-3.3% -89	0.9 -2.6	0.87 0.02		AFS
3134GXQM9	FHLMC 2.4 10/25/23	FHLMC	1,000	Fixed 2.400	11/25/22 Monthly		10/23 10/25/23	100.00 1,000	2.40	98.15 981	-214 4.19	-1.9% -19	1.0 -3.0	1.00 -0.01		AFS
3130APAF2	FHLB 0.52 10/07/24	FHLB	1,000	Fixed 0.520	01/07/23 Quarterly		10/24 10/07/24	100.00 1,000	0.52	92.70 927	-468 4.34	-7.3% -73	1.9 -5.7	1.94 0.04		AFS
3130AMJX1	FHLB 0.65 12/09/24	FHLB	1,500	Fixed 0.650	11/09/22 Monthly		12/24 12/09/24	100.00 1,500	0.65	92.35 1,385	-477 4.35	-7.7% -115	2.1 -6.1	2.09 0.05		AFS
3133EMZ70	FFCB 0.48 02/10/25	FFCB	1,000	Fixed 0.480	10/26/22 Anytime		02/25 02/10/25	99.93 999	0.51	91.39 914	-501 4.36	-8.5% -85	2.3 -6.6	2.27 -0.02		AFS
3130ASG52	FHLB 4.1 06/30/27	FHLB	1,000	Fixed 4.100	06/30/23 Quarterly		03/27 06/30/27	100.00 1,000	4.10	97.17 972	-145 4.81	-2.8% -28	2.2 -9.6	2.49 -0.85		AFS
3133EM3E0	FFCB 0.61 05/23/25	FFCB	1,000	Fixed 0.610	10/26/22 Anytime		05/25 05/23/25	99.99 1,000	0.61	90.70 907	-494 4.37	-9.3% -93	2.5 -7.3	2.52 0.02		AFS
Callable Agency			29,667	1.305				99.99 29,663	1.32	93.85 27,843	4.30	-6.1% -1,821	1.9 -5.6	1.88 -0.05		
3130AQP8	FHLB 1.3 02/18/27	FHLB	1,000	Step 1.300	11/18/22 Quarterly	02/18/24 2.600	02/27 02/18/27	100.00 1,000	2.18	90.88 909	4.48	-9.1% -91	3.5 -11.2	3.71 0.00		AFS
3130AMMW9	FHLB 0 7/8 06/10/26	FHLB	1,500	Step 0.875	12/10/22 Quarterly	12/10/22 1.000	06/26 06/10/26	100.00 1,500	1.40	89.26 1,339	4.59	-10.7% -161	3.6 -10.0	3.51 0.14		AFS
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	1.29	89.33 893	4.45	-10.7% -107	3.6 -10.0	3.52 0.09		AFS
3130AN5K2	FHLB 1 1/2 07/20/26	FHLB	1,500	Step 1.500	07/20/22 One time	07/20/22 1.500	07/26 07/20/26	100.00 1,500	1.50	90.44 1,357	4.25	-9.6% -143	3.7 -10.2	3.60 0.15		AFS
3130AMDE9	FHLB 1 05/12/26	FHLB	1,500	Step 1.000	11/12/22 Quarterly	11/12/24 2.000	05/26 05/12/26	100.00 1,500	1.41	89.51 1,343	4.57	-10.5% -157	3.2 -9.6	3.22 -0.19		AFS
3130ARCD1	FHLB 2 03/29/27	FHLB	1,000	Step 2.000	12/29/22 Quarterly	03/29/23 2.500	06/26 03/29/27	100.00 1,000	3.11	94.78 948	4.63	-5.2% -52	2.4 -9.4	2.66 -0.43		AFS
3130ARGS4	FHLB 2 04/14/27	FHLB	1,000	Step 2.000	04/14/23 Annually	04/14/23 3.000	04/25 04/14/27	100.00 1,000	3.17	96.47 965	4.65	-3.5% -35	1.9 -8.2	2.11 -0.43		AFS
3134GXQR8	FHLMC 2 1/2 04/28/25	FHLMC	1,000	Step 2.500	10/28/22 Quarterly	10/28/22 2.750	10/24 04/28/25	100.00 1,000	3.27	96.91 969	4.85	-3.1% -31	1.6 -6.0	1.71 -0.38		AFS
3130AT6R3	FHLB 4 09/30/27	FHLB	1,000	Step 4.000	12/30/22 Quarterly	09/30/22 4.000	09/23 09/30/27	100.00 1,000	4.25	99.36 994	4.92	-0.6% -6	0.8 -5.4	1.08 -0.93		AFS
Agency Step			10,500	1.644				100.00 10,500	2.26	92.53 9,715	4.58	-7.5% -785	2.8 -9.0	2.85 -0.19		
Total			49,667	1.579				100.08 49,705	1.46	94.58 46,975	4.27	-5.5% -2,729	1.8 -5.5	1.81 -0.07		

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	110.26		98.30		-10.9%	3.2	3.10	
BARBERS HILL TEX INDPT S	No	Pri. / Sec. Ed.	500	4.000	02/15/26		AAA	551	0.90	491	4.55	-60	-8.8	0.12	AFS
150461M57	TX	Taxable GO					NR	106.59		95.38		-10.5%	2.8	2.70	
CEDAR PARK TEX	No	Gen. Purp./Pub. Imp.	2,360	2.950	08/15/25		AAA	2,515	0.63	2,251	4.68	-264	-7.8	0.09	AFS
20772KEU9	CT	Taxable GO					Aa3	101.53		99.39		-2.1%	0.9	0.92	
CONNECTICUT ST	No	Gen. Purp./Pub. Imp.	1,000	3.621	09/15/23		A+	1,015	2.00	994	4.28	-21	-2.7	0.02	AFS
20772GE61	CT	Taxable GO					Aa3	107.57		102.09		-5.1%	1.4	1.37	
CONNECTICUT ST	No	Other	1,205	5.730	03/15/24		A+	1,296	0.52	1,230	4.24	-66	-4.0	0.03	AFS
20772KJX8	CT	Taxable GO					Aa3	103.46		93.34		-9.8%	2.7	2.61	
CONNECTICUT ST	No	Gen. Purp./Pub. Imp.	235	2.098	07/01/25		A+	243	0.82	219	4.70	-24	-7.5	0.08	AFS
235308D75	TX	Taxable GO					Aaa	109.36		98.71		-9.7%	2.7	2.67	
DALLAS TEX INDPT SCH DI	No	Pri. / Sec. Ed.	2,750	4.000	08/15/25		AAA	3,007	0.71	2,715	4.48	-293	-7.7	0.09	AFS
345102PG6	CA	Taxable GO					Aaa	100.54		89.65		-10.8%	2.8	2.74	
FOOTHILL-DE ANZA CALIF C	No	Higher Education	700	0.906	08/01/25		AAA	704	0.71	628	4.86	-76	-7.8	0.09	AFS
365820HB8	OH	Taxable GO					Aa2	103.27		96.96		-6.1%	1.7	1.77	
GARFIELD HEIGHTS OHIO C	No	Pri. / Sec. Ed.	250	3.100	12/15/24	06/15/23	NR	258	1.59	242	4.56	-16	-5.7	-0.11	AFS
419791YT9	HI	Taxable GO					Aa2	114.32		101.96		-10.8%	3.1	3.01	
HAWAII ST	No	Gen. Purp./Pub. Imp.	1,500	5.330	02/01/26		AA+	1,715	0.96	1,529	4.69	-185	-8.6	0.11	AFS
473142QY6	MO	Taxable GO					NR	100.00		88.64		-11.4%	3.3	3.27	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	300	1.200	03/01/26		AA+	300	1.20	266	4.84	-34	-9.3	0.12	AFS
473142QW0	MO	Taxable GO					NR	100.00		94.72		-5.3%	1.4	1.37	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	200	0.650	03/01/24		AA+	200	0.65	189	4.53	-11	-4.0	0.03	AFS
473142QX8	MO	Taxable GO					NR	100.00		91.39		-8.6%	2.4	2.34	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	280	0.950	03/01/25		AA+	280	0.95	256	4.76	-24	-6.7	0.06	AFS
473142QV2	MO	Taxable GO					NR	100.00		98.50		-1.5%	0.4	0.41	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	260	0.450	03/01/23		AA+	260	0.45	256	4.10	-4	-1.2	0.00	AFS
52908EPM9	KY	Taxable GO					Aa2	100.60		100.56		0.0%	0.3	0.34	
LEXINGTON-FAYETTE URBA	No	Other	500	5.500	02/01/23		AA	503	3.67	503	3.80	0	-1.0	0.00	AFS
64763FTY5	LA	Taxable GO					A1	105.08		100.80		-4.1%	1.1	1.10	
NEW ORLEANS LA	No	Gen. Purp./Pub. Imp.	360	5.000	12/01/23		AA	378	0.64	363	4.29	-15	-3.2	0.02	AFS
64966JAP1	NY	Taxable GO					Aa2	102.47		101.58		-0.9%	1.1	1.09	
NEW YORK N Y	No	Gen. Purp./Pub. Imp.	1,000	5.687	12/01/23		AA	1,025	3.51	1,016	4.28	-9	-3.2	0.02	AFS
64966H4M9	NY	Taxable GO				10/01/23	Aa2	104.59		100.05		-4.3%	1.9	1.84	
NEW YORK N Y	No	Gen. Purp./Pub. Imp.	5,560	5.047	10/01/24		AA	5,815	2.68	5,563	5.02	-253	-5.5	0.04	AFS
6817126Z3	NE	Taxable GO					Aa2	100.29		88.30		-12.0%	3.5	3.38	
OMAHA NEB	No	Gen. Purp./Pub. Imp.	750	0.983	04/15/26		AA+	752	0.90	662	4.60	-90	-9.6	0.13	AFS

Municipal - CUSIP Detail

CUSIP Issuer	State BQ	Sector Use of Proceeds	Par Value	Cpn	Maturity	Sink Date Next Call	Rating	Book		Market		Gain/(Loss)	% Px Δ	Eff.	ESG/Gr Intent
							Moody's S&P	Price Value	TEY	Price Value	TEY	% \$	-100 +300	Dur Cvx	
70914PME9	PA	Taxable GO				02/15/23	Aa3	107.57		99.94		-7.1%	3.1	3.07	
PENNSYLVANIA (COMMON	No	Gen. Purp./Pub. Imp.	1,475	4.650	02/15/26		A+	1,587	2.30	1,474	4.67	-113	-8.8	0.11	AFS
721305CS7	IN	Taxable GO					NR	99.91		99.36		-0.6%	0.3	0.29	
PIKE TWP IND MET SCH DIS	No	Pri. / Sec. Ed.	385	1.850	01/15/23		AA+	385	2.15	383	4.09	-2	-0.9	0.00	AFS
894673TA0	PA	Taxable GO					Aaa	100.64		89.34		-11.2%	3.3	3.23	
TREDYFFRIN-EASTTOWN P	No	Pri. / Sec. Ed.	275	1.159	02/15/26		NR	277	0.97	246	4.61	-31	-9.2	0.12	AFS
Total Taxable GO			21,845	4.037			Aa1	105.60		98.31		-6.9%	2.2	2.15	
							AA+	23,067	1.61	21,476	4.64	-1,591	-6.2	0.06	
084244HX3	WV	Taxable REV					Aa3	100.55		96.05		-4.5%	1.1	1.13	
BERKELEY CNTY W VA BLD	No	Gen. Purp./Pub. Imp.	1,010	0.886	12/01/23		NR	1,016	0.41	970	4.38	-45	-3.3	0.02	AFS
088632CT9	MO	Taxable REV					Aa2	101.04		91.34		-9.6%	2.9	2.86	
BI-STATE DEV AGY MO ILL	No	Transportation	1,525	1.344	10/01/25		AA	1,541	0.99	1,393	4.46	-148	-8.2	0.10	AFS
207580AR2	CT	Taxable REV					NR	100.00		89.67		-10.3%	3.1	2.99	Y/Y
CONNECTICUT GREEN BK	No	Utilities	200	1.200	11/15/25		A+	200	1.20	179	4.80	-21	-8.5	0.11	AFS
207580AP6	CT	Taxable REV					NR	100.00		95.88		-4.1%	1.1	1.09	Y/Y
CONNECTICUT GREEN BK	No	Utilities	300	0.550	11/15/23		A+	300	0.55	288	4.34	-12	-3.2	0.02	AFS
207580AN1	CT	Taxable REV					NR	100.00		99.71		-0.3%	0.1	0.13	Y/Y
CONNECTICUT GREEN BK	No	Utilities	124	0.350	11/15/22		A+	124	0.35	124	2.73	0	-0.4	0.00	AFS
207580AQ4	CT	Taxable REV					NR	100.00		92.50		-7.5%	2.1	2.06	Y/Y
CONNECTICUT GREEN BK	No	Utilities	275	0.850	11/15/24		A+	275	0.85	254	4.60	-21	-6.0	0.05	AFS
20775C6C3	CT	Taxable REV					Aaa	102.97		94.73		-8.0%	2.1	2.03	
CONNECTICUT ST HSG FIN	No	Other	300	2.097	11/15/24		AAA	309	0.69	284	4.73	-25	-5.9	0.05	AFS
23542JQP3	TX	Taxable REV					NR	100.85		90.01		-10.7%	2.9	2.88	
DALLAS TEX WTRWKS & S	No	Water Sewer	1,350	1.007	10/01/25		AAA	1,361	0.72	1,215	4.61	-146	-8.3	0.10	AFS
427908EF1	FL	Taxable REV					Aa2	100.00		93.80		-6.2%	1.6	1.61	
HERNANDO CNTY FLA WTR	No	Water Sewer	250	0.589	06/01/24		NR	250	0.59	235	4.48	-15	-4.7	0.04	AFS
427908EE4	FL	Taxable REV					Aa2	100.00		97.46		-2.5%	0.7	0.65	
HERNANDO CNTY FLA WTR	No	Water Sewer	250	0.365	06/01/23		NR	250	0.36	244	4.25	-6	-1.9	0.01	AFS
46873TAD5	TN	Taxable REV					NR	103.65		98.18		-5.3%	1.6	1.90	
JACKSON TENN ENERGY A	No	Gen. Purp./Pub. Imp.	1,925	3.400	04/01/26	04/01/23	AA	1,995	2.23	1,890	4.00	-105	-7.4	-0.41	AFS
485106UX4	MO	Taxable REV					A2	101.39		88.78		-12.4%	3.4	3.31	
KANSAS CITY MO SPL OBLI	No	Gen. Purp./Pub. Imp.	1,000	1.475	04/01/26		AA-	1,014	1.07	888	5.01	-126	-9.5	0.13	AFS
56042RJ52	ME	Taxable REV					A1	100.93		88.27		-12.5%	3.7	3.57	
MAINE HEALTH & HIGHER E	No	Other	200	1.304	07/01/26		AA	202	1.05	177	4.75	-25	-10.1	0.15	AFS
56042RJ37	ME	Taxable REV					A1	100.00		92.54		-7.5%	1.7	1.69	
MAINE HEALTH & HIGHER E	No	Other	250	0.711	07/01/24		AA	250	0.71	231	5.22	-19	-4.9	0.04	AFS
56042RJ29	ME	Taxable REV					A1	100.00		96.72		-3.3%	0.7	0.73	
MAINE HEALTH & HIGHER E	No	Other	250	0.509	07/01/23		AA	250	0.51	242	5.00	-8	-2.1	0.01	AFS

Municipal - CUSIP Detail

CUSIP Issuer	State BQ	Sector Use of Proceeds	Par Value	Cpn	Maturity	Sink Date Next Call	Rating	Book		Market		Gain/(Loss)	% Px Δ	Eff.	ESG/Gr Intent
							Moody's S&P	Price Value	TEY	Price Value	TEY	% \$	-100 +300	Dur Cvx	
86666PAC2	AZ	Taxable REV					NR	100.15		93.40		-6.7%	1.7	1.69	
MARICOPA COUNTY SUN CI No		Other	600	1.099	07/01/24		A+	601	1.01	560	5.08	-41	-4.9	0.04	AFS
86666PAE8	AZ	Taxable REV					NR	100.60		87.61		-12.9%	3.6	3.54	
MARICOPA COUNTY SUN CI No		Other	500	1.707	07/01/26		A+	503	1.54	438	5.40	-65	-10.0	0.15	AFS
57419TDX6	MD	Taxable REV					Aa1	103.37		94.03		-9.0%	2.3	2.31	
MARYLAND ST CMNTY DEV No		Other	265	2.198	03/01/25		NR	274	0.79	249	4.84	-25	-6.7	0.06	AFS
576004GV1	MA	Taxable REV					Aa1	99.97		99.62		-0.3%	0.8	0.76	Y/
MASSACHUSETTS (COMMO No		Gen. Purp./Pub. Imp.	1,000	3.564	07/15/23		NR	1,000	3.61	996	4.05	-3	-2.2	0.01	AFS
57604TAB2	MA	Taxable REV					Aa1	111.30		101.15		-9.1%	2.5	2.43	
MASSACHUSETTS ST TRAN No		Transportation	1,000	5.203	06/01/25		AA+	1,113	0.91	1,012	4.74	-101	-7.1	0.07	AFS
59447TXA6	MI	Taxable REV				09/01/24	Aa2	98.45		97.98		-0.5%	4.3	2.70	
MICHIGAN FIN AUTH REV No		Pri. / Sec. Ed.	1,000	2.366	09/01/49	03/01/23	AA+	985	4.09	980	4.64	-5	-3.7	1.02	AFS
60636UJQ3	MO	Taxable REV					Aaa	95.91		95.50		-0.4%	1.2	1.21	
MISSOURI ST ENVIRONMEN No		Other	1,000	0.704	01/01/24		NR	959	4.08	955	4.44	-4	-3.5	0.03	AFS
61945DAZ4	VA	Taxable REV					A2	102.04		89.30		-12.5%	3.3	3.24	
MOSAIC DIST CMNTY DEV A No		Gen. Purp./Pub. Imp.	250	1.711	03/01/26		AA	255	1.10	223	5.16	-32	-9.2	0.12	AFS
64972C3F8	NY	Taxable REV					Aa2	100.20		100.03		-0.2%	0.1	0.09	Y/
NEW YORK N Y CITY HSG D No		Other	1,670	3.263	11/01/22		AA+	1,673	0.96	1,671	2.86	-3	-0.3	0.00	AFS
64971WDP2	NY	Taxable REV					Aa1	106.22		96.80		-8.9%	2.2	2.32	
NEW YORK N Y CITY TRANS No		Gen. Purp./Pub. Imp.	700	3.780	02/01/26	02/01/24	AAA	744	1.80	678	4.85	-66	-7.9	-0.17	AFS
64971M5K4	NY	Taxable REV					Aa1	112.40		100.66		-10.4%	2.9	2.77	
NEW YORK N Y CITY TRANS No		Gen. Purp./Pub. Imp.	520	5.075	11/01/25		AAA	584	0.98	523	4.84	-61	-8.1	0.10	AFS
650009S20	NY	Taxable REV					A1	104.15		92.42		-11.3%	3.1	3.05	
NEW YORK ST TWY AUTH G No		Transportation	400	2.406	01/01/26		A	417	1.10	370	4.96	-47	-8.7	0.11	AFS
68189TBA3	NE	Taxable REV				02/01/23	Aa3	107.53		99.87		-7.1%	3.0	2.96	
OMAHA NEB SPL OBLIG No		Gen. Purp./Pub. Imp.	615	6.400	02/01/26		AA+	661	3.97	614	6.44	-47	-8.5	0.11	AFS
73358W4V3	NY	Taxable REV					Aa3	100.55		97.54		-3.0%	0.7	0.73	
PORT AUTH N Y & N J No		Transportation	1,000	1.086	07/01/23		AA-	1,005	0.36	975	4.45	-30	-2.1	0.01	AFS
79770GJA5	CA	Taxable REV					NR	100.41		93.65		-6.7%	1.8	1.77	Y/
SAN FRANCISCO CALIF CIT No		Other	455	1.286	08/01/24		AA	457	1.06	426	4.94	-31	-5.1	0.04	AFS
798111HF0	CA	Taxable REV					A1	100.83		88.43		-12.3%	4.1	3.99	
SAN JOAQUIN HILLS CALIF No		Transportation	750	2.153	01/15/27		AA	756	1.95	663	5.20	-93	-11.2	0.18	AFS
83754LAX5	SD	Taxable REV					NR	100.64		93.30		-7.3%	3.6	3.48	
SOUTH DAKOTA EDL ENHA No		Other	1,000	1.495	06/01/26		NR	1,006	1.32	933	3.46	-73	-9.9	0.14	AFS
882669BR4	TX	Taxable REV					Aa1	100.00		98.92		-1.1%	0.3	0.34	
TEXAS PUBLIC FINANCE AU No		Gen. Purp./Pub. Imp.	2,000	0.286	02/01/23		AA+	2,000	0.29	1,978	3.56	-22	-1.0	0.00	AFS
882669BS2	TX	Taxable REV					Aa1	100.00		95.35		-4.7%	1.3	1.29	
TEXAS PUBLIC FINANCE AU No		Gen. Purp./Pub. Imp.	1,000	0.503	02/01/24		AA+	1,000	0.50	953	4.12	-47	-3.8	0.03	AFS

Municipal - CUSIP Detail

CUSIP Issuer	State BQ	Sector Use of Proceeds	Par Value	Cpn	Maturity	Sink Date Next Call	Rating	Book		Market		Gain/(Loss)	% Px Δ	Eff.	ESG/Gr Intent
							Moody's S&P	Price Value	TEY	Price Value	TEY	% \$	-100 +300	Dur Cvx	
91476PDR6	OK	Taxable REV					NR	101.69		95.36		-6.2%	2.1	2.24	
UNIVERSITY OKLA REVS	No	Higher Education	300	3.023	07/01/25	11/18/22	A+	305	2.39	286	4.84	-19	-7.1	-0.12	AFS
927781VU5	VA	Taxable REV					Aa1	107.85		100.12		-7.2%	1.8	1.81	
VIRGINIA COLLEGE BUILDIN	No	Higher Education	755	4.750	09/01/24		AA+	814	0.63	756	4.68	-58	-5.3	0.04	AFS
Total Taxable REV							Aa1	101.77		95.63		-6.0%	2.0	1.89	
			25,989	2.108			AA+	26,450	1.40	24,853	4.38	-1,596	-5.5	0.05	
Total Taxable							Aa1	103.52		96.85		-6.4%	2.1	2.01	
			47,834	2.989			AA+	49,517	1.50	46,329	4.50	-3,188	-5.8	0.06	
882874KQ2	TX	GM REV					Aa3	109.46		101.65		-7.1%	2.6	2.55	
TEXAS WOMANS UNIV REV	No	Higher Education	315	4.000	07/01/25		NR	345	0.68	320	4.26	-25	-7.4	0.08	AFS
Total GM REV							Aa3	109.46		101.65		-7.1%	2.6	2.55	
			315	4.000				345	0.68	320	4.26	-25	-7.4	0.08	
Total Tax Exempt							Aa3	109.46		101.65		-7.1%	2.6	2.55	
			315	4.000				345	0.68	320	4.26	-25	-7.4	0.08	
Total							Aa1	103.56		96.89		-6.4%	2.1	2.01	
			48,149	2.995			AA+	49,862	1.50	46,649	4.50	-3,213	-5.8	0.06	

Corporate - CUSIP Detail

CUSIP	Sector	Par Value	Cpn	Maturity	Index Margin	Rating	Book		Market		Gain/(Loss)	% Px Δ	Eff.	ESG/Gr Intent
						S&P Moody's	Price Value	Yield	Price Value	Yield	\$	-100 +300	Dur Cvx	
742404AK2	Services					AAA	102.62		99.83		-2.7%	0.7	0.72	
RNCON 4.105 07/01/23	Service Company	1,000	4.105	07/01/23		Aa1	1,026	0.61	998	4.33	-28	-2.1	0.01	AFS
Services						AAA	102.62		99.83		-2.7%	0.7	0.72	
		1,000	4.105			Aa1	1,026	0.61	998	4.33	-28	-2.1	0.01	
89233HSR6	Corporate Other					NR	97.64		97.64		0.0%	0.6	0.64	
Toyota Motor Credit		1,000	0.000	05/25/23		NR	976	3.69	976	3.69	0	-1.9	0.01	AFS
46640QT68	Corporate Other					NR	97.41		97.41		0.0%	0.7	0.67	
JP Morgan CP		1,000	0.000	06/06/23		NR	974	3.88	974	3.88	0	-2.0	0.01	AFS
Corporate Other							97.52		97.52		0.0%	0.7	0.65	
		2,000	0.000				1,950	3.79	1,950	3.79	0	-1.9	0.01	
Total						AAA	99.22		98.29		-0.9%	0.7	0.68	
		3,000	1.368			Aa1	2,977	2.69	2,949	3.97	-28	-2.0	0.01	

CD - CUSIP Detail

CUSIP	Security Description	Par Value	Coupon	Step	Maturity	Book		Market		Gain/(Loss)	% Px Δ	Effective	ESG/G r Intent
			Type Rate	Date Rate	Proj. Final	Price Value	Yield	Price Value	Yield	\$	-100 +300	Dur Cvx	
62384RAF3	MOAFCU 3 03/27/23	249	Fixed 3.000		03/23 03/27/23	100.00 249	2.99	99.37 247	4.31	-0.6% -2	0.5 -1.4	0.48 0.00	AFS
91435LAG2	UNIICC 3.05 05/15/23	240	Fixed 3.050		05/23 05/15/23	101.52 244	0.60	99.18 238	4.40	-2.3% -6	0.6 -1.8	0.61 0.01	AFS
44963KAA6	IHMISS 2.9 05/30/23	245	Fixed 2.900		05/23 05/30/23	100.00 245	2.88	99.02 243	4.39	-1.0% -2	0.7 -1.9	0.64 0.01	AFS
034577AK2	ANFCU 3.2 06/21/23	246	Fixed 3.200		06/23 06/21/23	101.90 251	0.56	99.18 244	4.34	-2.7% -7	0.7 -2.1	0.70 0.01	AFS
89841MAA5	TRUFIN 2.95 06/29/23	245	Fixed 2.950		06/23 06/29/23	100.00 245	2.96	98.98 242	4.38	-1.0% -3	0.7 -2.1	0.72 0.01	AFS
130162AF7	CALCRE 4.1 09/22/23	245	Fixed 4.100		09/23 09/22/23	100.00 245	4.10	99.67 244	4.45	-0.3% -1	0.9 -2.7	0.94 0.02	AFS
549104TM9	LSAVBK 0.2 11/20/23	248	Fixed 0.200		11/23 11/20/23	98.49 244	1.54	95.30 236	4.47	-3.2% -8	1.1 -3.2	1.10 0.02	AFS
24951TAU9	DEPTCM 3 1/2 07/01/24	245	Fixed 3.500		07/24 07/01/24	100.00 245	3.53	98.26 241	4.58	-1.7% -4	1.2 -4.5	1.36 -0.09	AFS
22551KAA0	CRDTEX 3.2 07/22/24	245	Fixed 3.200		07/24 07/22/24	100.00 245	3.20	97.67 239	4.55	-2.3% -6	1.7 -5.0	1.72 0.04	AFS
05580AD68	BMW 0.65 09/17/24	245	Fixed 0.650		09/24 09/17/24	100.00 245	0.65	92.84 227	4.50	-7.2% -18	1.9 -5.5	1.91 0.05	AFS
87165FA20	SYF 0.65 09/17/24	245	Fixed 0.650		09/24 09/17/24	100.00 245	0.65	92.84 227	4.50	-7.2% -18	1.9 -5.5	1.91 0.05	AFS
70962LBA9	PENCRD 1 1/4 01/31/25	245	Fixed 1.250		01/25 01/31/25	100.00 245	1.26	92.90 228	4.50	-7.1% -17	2.3 -6.5	2.25 0.06	AFS
795451AK9	SALLMA 1.1 08/11/26	245	Fixed 1.100		08/26 08/11/26	100.00 245	1.10	87.98 216	4.53	-12.0% -29	3.8 -10.4	3.69 0.16	AFS
38149MZJ5	GS 1.05 09/08/26	245	Fixed 1.050		09/26 09/08/26	100.00 245	1.05	87.61 215	4.52	-12.4% -30	3.8 -10.6	3.77 0.16	AFS
856285XL0	SBIIN 1.15 09/28/26	245	Fixed 1.150		09/26 09/28/26	100.00 245	1.15	87.54 214	4.60	-12.5% -31	3.9 -10.7	3.81 0.17	AFS
NCD		3,678	2.128			100.13 3,683	1.88	95.22 3,502	4.47	-4.9% -180	1.7 -4.8	1.65 0.04	
Total		3,678	2.128			100.13 3,683	1.88	95.22 3,502	4.47	-4.9% -180	1.7 -4.8	1.65 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		10/22	100.00		100.00		0.0%	0.1	0.09	
TOACASH1		25,716	2.980		10/31/22	25,716	3.00	25,716	3.00	0	-0.3	0.00	AFS
Cash & Other		25,716	2.980			100.00		100.00		0.0%	0.1	0.09	
						25,716	3.00	25,716	3.00	0	-0.3	0.00	
Total		25,716	2.980			100.00		100.00		0.0%	0.1	0.09	
						25,716	3.00	25,716	3.00	0	-0.3	0.00	

Shocked CUSIP Analysis

CUSIP Description	Par Value Coupon Maturity	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld Dur WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL	\$ Amt Δ Mkt Px	% Px Δ Mkt Yld WAL
3133EMZ70 FFCB 0.48 02/10/25	1,000 0.48 02/10/2025	60 97.42	6.60% 1.64 2.28	41 95.51	4.50% 2.45 2.36	21 93.47	2.27% 3.38 2.36	0 91.39	0.00% 4.36 2.27	-21 89.33	-2.25% 5.35 2.36	-41 87.31	-4.46% 6.35 2.36	-60 85.35	-6.61% 7.35 2.36
3133EM3E0 FFCB 0.61 05/23/25	1,000 0.61 05/23/2025	66 97.31	7.29% 1.69 2.56	45 95.23	4.99% 2.48 2.65	23 92.99	2.52% 3.40 2.65	0 90.70	0.00% 4.37 2.52	-23 88.43	-2.50% 5.35 2.65	-45 86.21	-4.95% 6.35 2.65	-67 84.05	-7.33% 7.35 2.65
3133EMXQ0 FFCB 0.94 04/28/26	1,000 0.94 04/28/2026	83 97.28	9.30% 1.79 3.33	58 94.76	6.46% 2.48 3.58	29 91.95	3.31% 3.35 3.58	0 89.01	0.00% 4.29 3.30	-29 86.08	-3.29% 5.26 3.58	-58 83.21	-6.51% 6.25 3.58	-86 80.45	-9.62% 7.24 3.58
3133EFUJ4 FFCB 2.15 12/29/22	3,000 2.15 12/29/2022	23 100.38	0.75% 0.61 0.25	15 100.13	0.50% 1.62 0.25	7 99.88	0.25% 2.64 0.25	0 99.63	0.00% 3.66 0.25	-7 99.38	-0.25% 4.68 0.25	-15 99.14	-0.50% 5.71 0.25	-22 98.89	-0.74% 6.73 0.25
3130AP2G9 FHLB 0 3/4 12/30/25	1,000 0.75 12/30/2025	78 97.12	8.71% 1.74 3.00	54 94.71	6.01% 2.45 3.25	27 92.07	3.06% 3.35 3.25	0 89.34	0.00% 4.30 3.06	-27 86.63	-3.03% 5.28 3.25	-53 83.99	-5.99% 6.27 3.25	-79 81.43	-8.85% 7.27 3.25
3130AMMW9 FHLB 0 7/8 06/10/26	1,500 0.88 06/10/2026	133 98.15	9.96% 1.92 3.69	94 95.53	7.02% 2.67 3.69	48 92.44	3.57% 3.60 3.69	0 89.26	0.00% 4.59 3.51	-46 86.18	-3.45% 5.58 3.69	-91 83.22	-6.77% 6.58 3.69	-133 80.37	-9.96% 7.58 3.69
3130AJZJ1 FHLB 0.32 08/25/23	2,667 0.32 08/25/2023	69 99.22	2.67% 1.52 0.65	46 98.36	1.78% 2.16 0.90	23 97.50	0.88% 3.15 0.90	0 96.65	0.00% 4.14 0.87	-22 95.81	-0.87% 5.13 0.90	-44 94.99	-1.72% 6.11 0.90	-66 94.18	-2.55% 7.09 0.90
3130AMMJ8 FHLB 0.4 06/09/26	1,000 0.40 06/09/2026	87 98.03	9.73% 1.84 3.69	62 95.55	6.97% 2.56 3.69	32 92.50	3.55% 3.46 3.69	0 89.33	0.00% 4.45 3.52	-31 86.24	-3.46% 5.44 3.69	-61 83.27	-6.79% 6.44 3.69	-89 80.41	-9.98% 7.44 3.69
3130AND72 FHLB 0.43 04/29/24	1,000 0.43 04/29/2024	43 98.47	4.55% 1.60 1.33	29 97.07	3.07% 2.33 1.58	14 95.62	1.53% 3.29 1.58	0 94.18	0.00% 4.28 1.52	-14 92.76	-1.51% 5.27 1.58	-28 91.37	-2.99% 6.25 1.58	-42 90.00	-4.43% 7.24 1.58
3130APAF2 FHLB 0.52 10/07/24	1,000 0.52 10/07/2024	52 97.94	5.66% 1.56 2.02	36 96.27	3.86% 2.42 2.02	18 94.50	1.95% 3.36 2.02	0 92.70	0.00% 4.34 1.94	-18 90.91	-1.93% 5.33 2.02	-35 89.16	-3.82% 6.32 2.02	-53 87.44	-5.67% 7.32 2.02
3130AMJX1 FHLB 0.65 12/09/24	1,500 0.65 12/09/2024	84 97.92	6.04% 1.70 2.03	57 96.17	4.14% 2.45 2.19	29 94.28	2.09% 3.38 2.19	0 92.35	0.00% 4.35 2.09	-29 90.42	-2.08% 5.34 2.19	-57 88.53	-4.13% 6.33 2.19	-85 86.69	-6.13% 7.33 2.19
3130AQFK4 FHLB 0.76 01/19/24	1,000 0.76 01/19/2024	37 99.32	3.84% 1.29 1.30	25 98.10	2.57% 2.25 1.30	12 96.86	1.27% 3.24 1.30	0 95.65	0.00% 4.23 1.26	-12 94.46	-1.25% 5.22 1.30	-24 93.29	-2.46% 6.20 1.30	-35 92.15	-3.66% 7.18 1.30

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
3130AMDE9	1,500	118	8.77%	83	6.17%	43	3.18%	0	0.00%	-44	-3.25%	-87	-6.46%	-129	-9.58%
FHLB 1 05/12/26	1.00	97.36	2.19	95.04	2.92	92.36	3.67	89.51	4.57	86.60	5.53	83.73	6.51	80.94	7.50
	05/12/2026		3.12		3.37		3.62		3.22		3.62		3.62		3.62
3130AP6D2	1,000	90	10.19%	63	7.12%	32	3.65%	0	0.00%	-32	-3.64%	-63	-7.20%	-94	-10.63%
FHLB 1 09/30/26	1.00	97.15	1.79	94.44	2.47	91.39	3.32	88.17	4.25	84.96	5.21	81.82	6.20	78.80	7.19
	09/30/2026		3.75		4.00		4.00		3.67		4.00		4.00		4.00
3130AN5K2	1,500	157	11.56%	102	7.54%	50	3.69%	0	0.00%	-48	-3.54%	-94	-6.94%	-138	-10.20%
FHLB 1 1/2 07/20/26	1.50	100.90	1.26	97.26	2.25	93.78	3.25	90.44	4.25	87.24	5.24	84.17	6.24	81.22	7.23
	07/20/2026		3.81		3.81		3.81		3.60		3.81		3.81		3.81
3130AQPR8	1,000	77	8.46%	58	6.35%	32	3.48%	0	0.00%	-34	-3.77%	-69	-7.55%	-102	-11.22%
FHLB 1.3 02/18/27	1.30	98.56	2.59	96.64	3.81	94.04	3.65	90.88	4.48	87.45	5.41	84.01	6.39	80.68	7.38
	02/18/2027		1.13		1.38		4.38		3.71		4.38		4.38		4.38
3130AQJ87	1,000	87	9.72%	63	7.00%	33	3.67%	0	0.00%	-34	-3.76%	-67	-7.49%	-100	-11.10%
FHLB 1.6 01/19/27	1.60	98.44	2.03	95.99	2.59	93.01	3.36	89.71	4.24	86.34	5.18	83.00	6.16	79.76	7.15
	01/19/2027		3.80		4.30		4.30		3.73		4.30		4.30		4.30
3130ARCD1	1,000	52	5.53%	41	4.29%	23	2.42%	0	0.00%	-27	-2.87%	-57	-6.06%	-89	-9.41%
FHLB 2 03/29/27	2.00	100.02	1.93	98.85	3.11	97.07	3.85	94.78	4.63	92.06	5.41	89.03	6.20	85.86	7.08
	03/29/2027		0.25		1.75		2.75		2.66		3.75		4.25		4.50
3130ARGS4	1,000	40	4.10%	31	3.24%	18	1.90%	0	0.00%	-23	-2.37%	-50	-5.14%	-79	-8.21%
FHLB 2 04/14/27	2.00	100.42	1.21	99.59	2.78	98.30	3.79	96.47	4.65	94.18	5.47	91.51	6.28	88.54	7.08
	04/14/2027		0.54		0.54		1.54		2.11		2.54		3.54		4.54
3130ADRG9	4,500	60	1.34%	40	0.89%	20	0.44%	0	0.00%	-20	-0.44%	-39	-0.87%	-58	-1.30%
FHLB 2 3/4 03/10/23	2.75	100.86	0.80	100.42	1.81	99.97	2.81	99.53	3.82	99.10	4.82	98.67	5.83	98.24	6.84
	03/10/2023		0.44		0.44		0.44		0.44		0.44		0.44		0.44
3130ASNH8	1,000	8	0.78%	7	0.71%	6	0.57%	0	0.00%	-6	-0.56%	-11	-1.12%	-17	-1.67%
FHLB 3 04/28/23	3.00	100.26	-0.31	100.18	0.70	100.04	2.44	99.48	3.93	98.92	4.93	98.36	5.93	97.81	6.92
	04/28/2023		0.08		0.08		0.08		0.56		0.58		0.58		0.58
3130ASKS7	1,000	16	1.67%	16	1.59%	12	1.17%	0	0.00%	-14	-1.44%	-30	-3.00%	-45	-4.60%
FHLB 3 3/4 07/25/24	3.75	100.27	-0.13	100.20	0.87	99.78	3.96	98.63	4.67	97.21	5.38	95.67	6.30	94.09	7.27
	07/25/2024		0.07		0.07		1.07		1.31		1.57		1.82		1.82
3130ATCB1	1,000	12	1.20%	9	0.94%	6	0.58%	0	0.00%	-7	-0.69%	-14	-1.39%	-21	-2.09%
FHLB 3 5/8 06/28/23	3.63	100.84	0.18	100.58	1.23	100.23	2.69	99.65	4.12	98.96	5.08	98.26	6.06	97.57	7.05
	06/28/2023		0.24		0.24		0.24		0.63		0.74		0.74		0.74
3130AT6R3	1,000	15	1.55%	13	1.27%	8	0.84%	0	0.00%	-13	-1.34%	-31	-3.13%	-53	-5.37%
FHLB 4 09/30/27	4.00	100.90	0.40	100.62	1.52	100.19	3.25	99.36	4.92	98.03	5.79	96.24	6.60	94.02	7.41
	09/30/2027		0.25		0.25		0.25		1.08		1.00		2.00		3.00

Shocked CUSIP Analysis

CUSIP	Par Value	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ
Description	Coupon	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld
	Maturity		WAL		WAL		WAL	Dur	WAL		WAL		WAL		WAL
3130ATDT1	2,000	39	1.93%	28	1.40%	15	0.77%	0	0.00%	-18	-0.89%	-36	-1.81%	-54	-2.72%
FHLB 4.02 09/29/23	4.02	101.69	0.62	101.15	1.68	100.53	2.93	99.76	4.51	98.87	5.20	97.95	6.17	97.04	7.15
	09/29/2023		0.50		0.50		0.50	0.84	0.50		1.00		1.00		1.00
3130ASG52	1,000	46	4.73%	36	3.69%	21	2.17%	0	0.00%	-28	-2.83%	-59	-6.10%	-93	-9.59%
FHLB 4.1 06/30/27	4.10	101.76	1.72	100.75	3.07	99.28	4.30	97.17	4.81	94.42	5.45	91.24	6.26	87.85	7.16
	06/30/2027		0.75		0.75		4.00	2.49	4.50		4.75		4.75		4.75
3134GWUG9	2,000	148	8.24%	101	5.64%	51	2.85%	0	0.00%	-50	-2.81%	-99	-5.55%	-147	-8.21%
FHLMC 0.57 09/24/25	0.57	96.90	1.64	94.57	2.47	92.07	3.39	89.52	4.35	87.00	5.34	84.55	6.33	82.17	7.33
	09/24/2025		2.98		2.98		2.98	2.84	2.98		2.98		2.98		2.98
3134GXQR8	1,000	33	3.37%	27	2.82%	15	1.58%	0	0.00%	-18	-1.86%	-38	-3.89%	-58	-6.02%
FHLMC 2 1/2 04/28/25	2.50	100.18	0.18	99.65	3.24	98.45	4.07	96.91	4.85	95.12	5.71	93.15	6.51	91.08	7.44
	04/28/2025		0.08		0.83		1.58	1.71	2.08		2.33		2.58		2.58
3134GXQM9	1,000	21	2.09%	18	1.81%	10	0.98%	0	0.00%	-10	-1.01%	-20	-2.00%	-29	-2.98%
FHLMC 2.4 10/25/23	2.40	100.20	-0.46	99.92	2.66	99.11	3.51	98.15	4.19	97.16	5.16	96.18	6.14	95.22	7.12
	10/25/2023		0.07		0.32		0.82	1.00	1.07		1.07		1.07		1.07
3136G4V59	1,500	108	8.00%	74	5.48%	37	2.77%	0	0.00%	-37	-2.74%	-73	-5.41%	-108	-8.01%
FNMA 0 5/8 08/27/25	0.63	97.11	1.65	94.85	2.47	92.41	3.39	89.92	4.35	87.45	5.34	85.05	6.33	82.72	7.33
	08/27/2025		2.91		2.91		2.91	2.77	2.91		2.91		2.91		2.91
3135G05R0	3,000	74	2.55%	49	1.70%	24	0.84%	0	0.00%	-24	-0.83%	-48	-1.64%	-71	-2.44%
FNMA 0.3 08/10/23	0.30	99.24	1.55	98.41	2.17	97.59	3.16	96.77	4.16	95.97	5.14	95.18	6.13	94.41	7.11
	08/10/2023		0.61		0.86		0.86	0.83	0.86		0.86		0.86		0.86
3136G4N74	1,500	108	8.00%	74	5.47%	37	2.76%	0	0.00%	-37	-2.73%	-73	-5.39%	-107	-7.98%
FNMA 0.56 08/21/25	0.56	96.98	1.63	94.71	2.47	92.28	3.39	89.80	4.35	87.34	5.34	84.95	6.34	82.63	7.33
	08/21/2025		2.89		2.89		2.89	2.76	2.89		2.89		2.89		2.89
3136G4A45	1,500	104	7.66%	71	5.27%	36	2.66%	0	0.00%	-36	-2.65%	-71	-5.23%	-105	-7.75%
FNMA 0.71 07/22/25	0.71	97.36	1.67	95.20	2.49	92.84	3.40	90.43	4.36	88.04	5.35	85.70	6.34	83.43	7.34
	07/22/2025		2.81		2.81		2.81	2.66	2.81		2.81		2.81		2.81
912828R28	1,000	17	1.75%	11	1.16%	6	0.58%	0	0.00%	-6	-0.57%	-11	-1.13%	-17	-1.69%
T 1 5/8 04/30/23	1.63	100.33	1.05	99.75	2.05	99.18	3.06	98.61	4.06	98.05	5.05	97.49	6.05	96.95	7.05
	04/30/2023		0.58		0.58		0.58	0.57	0.58		0.58		0.58		0.58
912828XT2	1,000	48	4.98%	32	3.28%	16	1.62%	0	0.00%	-15	-1.58%	-30	-3.13%	-45	-4.65%
T 2 05/31/24	2.00	101.12	1.32	99.49	2.32	97.89	3.31	96.33	4.31	94.80	5.30	93.31	6.29	91.85	7.28
	05/31/2024		1.67		1.67		1.67	1.59	1.67		1.67		1.67		1.67
Treasury/Agency	49,667	2,290	4.88%	1,607	3.42%	835	1.78%	0	0.00%	-859	-1.83%	-1,721	-3.66%	-2,576	-5.48%
	1.58	99.19	1.27	97.82	2.25	96.26	3.27	94.58	4.27	92.85	5.22	91.11	6.19	89.39	7.17
			1.57		1.70		1.92	1.81	2.03		2.11		2.16		2.18

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
067167YR1	500	49	9.90%	32	6.47%	16	3.18%	0	0.00%	-15	-3.06%	-30	-6.01%	-43	-8.85%
BARBERS HILL TEX INDPT	4.00	108.03	1.55	104.66	2.55	101.42	3.55	98.30	4.55	95.29	5.55	92.39	6.55	89.60	7.55
	02/15/2026		3.38		3.38		3.38	3.10	3.38		3.38		3.38		3.38
084244HX3	1,010	34	3.49%	22	2.30%	11	1.14%	0	0.00%	-11	-1.12%	-21	-2.21%	-32	-3.29%
BERKELEY CNTY W VA	0.89	99.41	1.40	98.27	2.40	97.15	3.39	96.05	4.38	94.98	5.37	93.93	6.35	92.90	7.33
	12/01/2023		1.17		1.17		1.17	1.13	1.17		1.17		1.17		1.17
088632CT9	1,525	127	9.10%	83	5.96%	41	2.93%	0	0.00%	-39	-2.83%	-78	-5.57%	-114	-8.22%
BI-STATE DEV AGY MO ILL	1.34	99.65	1.46	96.78	2.46	94.01	3.46	91.34	4.46	88.75	5.46	86.25	6.46	83.83	7.45
	10/01/2025		3.00		3.00		3.00	2.86	3.00		3.00		3.00		3.00
150461M57	2,360	192	8.54%	126	5.60%	62	2.76%	0	0.00%	-60	-2.67%	-118	-5.25%	-174	-7.75%
CEDAR PARK TEX	2.95	103.53	1.69	100.72	2.69	98.01	3.69	95.38	4.68	92.84	5.68	90.37	6.68	87.99	7.68
	08/15/2025		2.88		2.88		2.88	2.70	2.88		2.88		2.88		2.88
207580AN1	124	0	0.38%	0	0.26%	0	0.13%	0	0.00%	0	-0.13%	0	-0.25%	0	-0.38%
CONNECTICUT GREEN BK	0.35	100.09	-0.35	99.96	0.67	99.83	1.70	99.71	2.73	99.58	3.76	99.45	4.80	99.33	5.84
	11/15/2022		0.13		0.13		0.13	0.13	0.13		0.13		0.13		0.13
207580AP6	300	10	3.36%	6	2.22%	3	1.10%	0	0.00%	-3	-1.08%	-6	-2.13%	-9	-3.17%
CONNECTICUT GREEN BK	0.55	99.11	1.35	98.01	2.35	96.94	3.35	95.88	4.34	94.85	5.32	93.84	6.31	92.85	7.29
	11/15/2023		1.13		1.13		1.13	1.09	1.13		1.13		1.13		1.13
207580AQ4	275	16	6.43%	11	4.23%	5	2.09%	0	0.00%	-5	-2.04%	-10	-4.03%	-15	-5.96%
CONNECTICUT GREEN BK	0.85	98.45	1.60	96.41	2.60	94.43	3.60	92.50	4.60	90.61	5.60	88.77	6.60	86.98	7.60
	11/15/2024		2.13		2.13		2.13	2.06	2.13		2.13		2.13		2.13
207580AR2	200	17	9.50%	11	6.22%	5	3.06%	0	0.00%	-5	-2.95%	-10	-5.80%	-15	-8.55%
CONNECTICUT GREEN BK	1.20	98.19	1.80	95.25	2.80	92.41	3.80	89.67	4.80	87.03	5.80	84.48	6.80	82.01	7.80
	11/15/2025		3.13		3.13		3.13	2.99	3.13		3.13		3.13		3.13
20772GE61	1,205	52	4.26%	35	2.81%	17	1.39%	0	0.00%	-17	-1.36%	-33	-2.69%	-49	-3.99%
CONNECTICUT ST	5.73	106.44	1.26	104.96	2.25	103.51	3.25	102.09	4.24	100.70	5.22	99.34	6.21	98.01	7.19
	03/15/2024		1.46		1.46		1.46	1.37	1.46		1.46		1.46		1.46
20772KJX8	235	18	8.26%	12	5.42%	6	2.67%	0	0.00%	-6	-2.58%	-11	-5.09%	-16	-7.52%
CONNECTICUT ST	2.10	101.05	1.71	98.40	2.70	95.83	3.70	93.34	4.70	90.93	5.70	88.59	6.70	86.32	7.70
	07/01/2025		2.75		2.75		2.75	2.61	2.75		2.75		2.75		2.75
20772KEU9	1,000	28	2.84%	19	1.88%	9	0.93%	0	0.00%	-9	-0.91%	-18	-1.81%	-27	-2.69%
CONNECTICUT ST	3.62	102.21	1.29	101.25	2.29	100.31	3.29	99.39	4.28	98.48	5.27	97.59	6.25	96.71	7.23
	09/15/2023		0.96		0.96		0.96	0.92	0.96		0.96		0.96		0.96
20775C6C3	300	18	6.37%	12	4.19%	6	2.07%	0	0.00%	-6	-2.02%	-11	-3.98%	-17	-5.90%
CONNECTICUT ST HSG	2.10	100.76	1.73	98.70	2.73	96.69	3.73	94.73	4.73	92.82	5.73	90.96	6.73	89.14	7.74
	11/15/2024		2.13		2.13		2.13	2.03	2.13		2.13		2.13		2.13

Shocked CUSIP Analysis

CUSIP	Par Value	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ
Description	Coupon	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld
	Maturity		WAL		WAL		WAL	Dur	WAL		WAL		WAL		WAL
235308D75	2,750	229	8.45%	150	5.54%	74	2.72%	0	0.00%	-72	-2.64%	-141	-5.19%	-208	-7.67%
DALLAS TEX INDPT SCH	4.00	107.05	1.49	104.18	2.48	101.40	3.48	98.71	4.48	96.11	5.48	93.59	6.48	91.14	7.48
	08/15/2025		2.88		2.88		2.88	2.67	2.88		2.88		2.88		2.88
23542JQP3	1,350	111	9.14%	73	5.99%	36	2.94%	0	0.00%	-35	-2.84%	-68	-5.59%	-100	-8.25%
DALLAS TEX WTRWKS &	1.01	98.24	1.61	95.40	2.61	92.66	3.61	90.01	4.61	87.45	5.61	84.97	6.61	82.58	7.60
	10/01/2025		3.00		3.00		3.00	2.88	3.00		3.00		3.00		3.00
345102PG6	700	54	8.63%	36	5.66%	17	2.78%	0	0.00%	-17	-2.70%	-33	-5.31%	-49	-7.84%
FOOTHILL-DE ANZA CALIF	0.91	97.39	1.85	94.73	2.85	92.15	3.86	89.65	4.86	87.23	5.86	84.89	6.86	82.62	7.86
	08/01/2025		2.84		2.84		2.84	2.74	2.84		2.84		2.84		2.84
365820HB8	250	10	4.14%	7	3.05%	4	1.67%	0	0.00%	-4	-1.85%	-9	-3.78%	-14	-5.73%
GARFIELD HEIGHTS OHIO	3.10	100.97	1.71	99.92	3.16	98.58	3.83	96.96	4.56	95.17	5.45	93.30	6.40	91.41	7.38
	12/15/2024		0.71		1.29		2.04	1.77	2.21		2.21		2.21		2.21
419791YT9	1,500	147	9.63%	96	6.30%	47	3.09%	0	0.00%	-46	-2.98%	-90	-5.85%	-132	-8.62%
HAWAII ST	5.33	111.78	1.68	108.38	2.69	105.11	3.69	101.96	4.69	98.92	5.69	95.99	6.69	93.17	7.69
	02/01/2026		3.34		3.34		3.34	3.01	3.34		3.34		3.34		3.34
427908EF1	250	12	5.02%	8	3.31%	4	1.64%	0	0.00%	-4	-1.60%	-7	-3.16%	-11	-4.69%
HERNANDO CNTY FLA	0.59	98.52	1.49	96.91	2.49	95.34	3.49	93.80	4.48	92.30	5.48	90.84	6.47	89.40	7.46
	06/01/2024		1.67		1.67		1.67	1.61	1.67		1.67		1.67		1.67
427908EE4	250	5	2.01%	3	1.33%	2	0.66%	0	0.00%	-2	-0.65%	-3	-1.29%	-5	-1.92%
HERNANDO CNTY FLA	0.37	99.41	1.25	98.75	2.25	98.10	3.25	97.46	4.25	96.83	5.25	96.20	6.25	95.58	7.24
	06/01/2023		0.67		0.67		0.67	0.65	0.67		0.67		0.67		0.67
46873TAD5	1,925	64	3.40%	51	2.70%	31	1.64%	0	0.00%	-41	-2.16%	-89	-4.69%	-140	-7.43%
JACKSON TENN ENERGY	3.40	101.52	0.38	100.83	1.74	99.79	3.49	98.18	4.00	96.06	4.63	93.57	5.44	90.89	6.34
	04/01/2026		0.50		0.50		2.50	1.90	3.25		3.50		3.50		3.50
473142QX8	280	19	7.33%	12	4.82%	6	2.38%	0	0.00%	-6	-2.31%	-12	-4.56%	-17	-6.74%
JEFFERSON CNTY MO	0.95	98.09	1.76	95.80	2.76	93.56	3.76	91.39	4.76	89.28	5.76	87.23	6.76	85.23	7.76
	03/01/2025		2.42		2.42		2.42	2.34	2.42		2.42		2.42		2.42
473142QW0	200	8	4.25%	5	2.80%	3	1.38%	0	0.00%	-3	-1.35%	-5	-2.68%	-8	-3.98%
JEFFERSON CNTY MO	0.65	98.74	1.55	97.37	2.55	96.03	3.54	94.72	4.53	93.44	5.52	92.18	6.51	90.95	7.49
	03/01/2024		1.42		1.42		1.42	1.37	1.42		1.42		1.42		1.42
473142QV2	260	3	1.26%	2	0.84%	1	0.42%	0	0.00%	-1	-0.41%	-2	-0.82%	-3	-1.23%
JEFFERSON CNTY MO	0.45	99.74	1.07	99.32	2.08	98.91	3.09	98.50	4.10	98.09	5.10	97.69	6.11	97.29	7.12
	03/01/2023		0.42		0.42		0.42	0.41	0.42		0.42		0.42		0.42
473142QY6	300	28	10.41%	18	6.80%	9	3.34%	0	0.00%	-9	-3.21%	-17	-6.30%	-25	-9.28%
JEFFERSON CNTY MO	1.20	97.86	1.85	94.67	2.85	91.60	3.85	88.64	4.84	85.79	5.84	83.05	6.84	80.41	7.84
	03/01/2026		3.42		3.42		3.42	3.27	3.42		3.42		3.42		3.42

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
485106UX4	1,000	94	10.62%	62	6.94%	30	3.40%	0	0.00%	-29	-3.27%	-57	-6.42%	-84	-9.45%
KANSAS CITY MO SPL	1.48	98.21	2.01	94.95	3.01	91.80	4.01	88.78	5.01	85.88	6.01	83.08	7.01	80.39	8.01
	04/01/2026		3.50		3.50		3.50	3.31	3.50		3.50		3.50		3.50
52908EPM9	500	5	1.04%	3	0.69%	2	0.34%	0	0.00%	-2	-0.34%	-3	-0.68%	-5	-1.02%
LEXINGTON-FAYETTE	5.50	101.60	0.72	101.25	1.74	100.90	2.77	100.56	3.80	100.22	4.83	99.87	5.86	99.54	6.89
	02/01/2023		0.34		0.34		0.34	0.34	0.34		0.34		0.34		0.34
56042RJ37	250	12	5.27%	8	3.48%	4	1.72%	0	0.00%	-4	-1.68%	-8	-3.32%	-11	-4.92%
MAINE HEALTH & HIGHER	0.71	97.42	2.22	95.75	3.22	94.13	4.22	92.54	5.22	90.98	6.22	89.47	7.22	87.98	8.21
	07/01/2024		1.75		1.75		1.75	1.69	1.75		1.75		1.75		1.75
56042RJ29	250	5	2.25%	4	1.49%	2	0.74%	0	0.00%	-2	-0.73%	-3	-1.44%	-5	-2.15%
MAINE HEALTH & HIGHER	0.51	98.90	1.99	98.16	3.00	97.44	4.00	96.72	5.00	96.02	5.99	95.33	6.99	94.65	7.98
	07/01/2023		0.75		0.75		0.75	0.73	0.75		0.75		0.75		0.75
56042RJ52	200	20	11.43%	13	7.46%	6	3.65%	0	0.00%	-6	-3.51%	-12	-6.87%	-18	-10.10%
MAINE HEALTH & HIGHER	1.30	98.36	1.76	94.85	2.76	91.49	3.76	88.27	4.75	85.17	5.75	82.20	6.75	79.35	7.75
	07/01/2026		3.75		3.75		3.75	3.57	3.75		3.75		3.75		3.75
86666PAE8	500	50	11.35%	32	7.41%	16	3.63%	0	0.00%	-15	-3.48%	-30	-6.82%	-44	-10.03%
MARICOPA COUNTY SUN	1.71	97.55	2.39	94.10	3.39	90.79	4.40	87.61	5.40	84.56	6.40	81.63	7.40	78.82	8.40
	07/01/2026		3.75		3.75		3.75	3.54	3.75		3.75		3.75		3.75
86666PAC2	600	29	5.26%	19	3.47%	10	1.71%	0	0.00%	-9	-1.67%	-19	-3.31%	-28	-4.91%
MARICOPA COUNTY SUN	1.10	98.31	2.09	96.63	3.09	94.99	4.09	93.40	5.08	91.83	6.08	90.30	7.08	88.81	8.07
	07/01/2024		1.75		1.75		1.75	1.69	1.75		1.75		1.75		1.75
57419TDX6	265	18	7.24%	12	4.76%	6	2.35%	0	0.00%	-6	-2.28%	-11	-4.50%	-17	-6.66%
MARYLAND ST CMNTY	2.20	100.84	1.84	98.50	2.84	96.24	3.84	94.03	4.84	91.88	5.84	89.79	6.85	87.76	7.85
	03/01/2025		2.42		2.42		2.42	2.31	2.42		2.42		2.42		2.42
576004GV1	1,000	23	2.35%	15	1.55%	8	0.77%	0	0.00%	-8	-0.76%	-15	-1.50%	-22	-2.24%
MASSACHUSETTS	3.56	101.97	1.06	101.17	2.06	100.39	3.06	99.62	4.05	98.87	5.04	98.12	6.03	97.39	7.01
	07/15/2023		0.79		0.79		0.79	0.76	0.79		0.79		0.79		0.79
57604TAB2	1,000	79	7.76%	52	5.10%	25	2.51%	0	0.00%	-25	-2.44%	-49	-4.80%	-72	-7.10%
MASSACHUSETTS ST	5.20	109.01	1.74	106.31	2.74	103.69	3.74	101.15	4.74	98.69	5.74	96.30	6.74	93.97	7.74
	06/01/2025		2.67		2.67		2.67	2.43	2.67		2.67		2.67		2.67
59447TXA6	1,000	281	28.65%	130	13.31%	42	4.31%	0	0.00%	-18	-1.86%	-28	-2.89%	-37	-3.75%
MICHIGAN FIN AUTH REV	2.37	126.05	1.23	111.01	1.85	102.20	2.23	97.98	4.64	96.15	6.75	95.14	7.94	94.30	8.95
	09/01/2049		26.92		26.92		21.00	2.70	0.92		0.92		0.92		0.92
60636UJQ3	1,000	36	3.75%	24	2.47%	12	1.22%	0	0.00%	-11	-1.20%	-23	-2.37%	-34	-3.52%
MISSOURI ST	0.70	99.08	1.45	97.86	2.45	96.67	3.44	95.50	4.44	94.35	5.43	93.23	6.41	92.13	7.39
	01/01/2024		1.25		1.25		1.25	1.21	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
61945DAZ4	250	23	10.32%	15	6.75%	7	3.31%	0	0.00%	-7	-3.19%	-14	-6.26%	-21	-9.21%
MOSAIC DIST CMNTY DEV	1.71	98.52	2.16	95.33	3.16	92.26	4.16	89.30	5.16	86.46	6.16	83.72	7.16	81.08	8.16
	03/01/2026		3.42		3.42		3.42	3.24	3.42		3.42		3.42		3.42
64763FTY5	360	13	3.45%	8	2.28%	4	1.13%	0	0.00%	-4	-1.10%	-8	-2.19%	-12	-3.25%
NEW ORLEANS LA	5.00	104.28	1.30	103.09	2.30	101.94	3.30	100.80	4.29	99.69	5.27	98.60	6.26	97.53	7.23
	12/01/2023		1.17		1.17		1.17	1.10	1.17		1.17		1.17		1.17
64966H4M9	5,560	326	5.87%	215	3.86%	106	1.91%	0	0.00%	-104	-1.86%	-205	-3.68%	-304	-5.46%
NEW YORK N Y	5.05	105.92	2.02	103.91	3.02	101.96	4.02	100.05	5.02	98.18	6.02	96.36	7.03	94.59	8.03
	10/01/2024		2.00		2.00		2.00	1.84	2.00		2.00		2.00		2.00
64966JAP1	1,000	35	3.44%	23	2.27%	11	1.12%	0	0.00%	-11	-1.10%	-22	-2.18%	-33	-3.24%
NEW YORK N Y	5.69	105.08	1.30	103.89	2.30	102.72	3.29	101.58	4.28	100.46	5.27	99.36	6.25	98.29	7.23
	12/01/2023		1.17		1.17		1.17	1.09	1.17		1.17		1.17		1.17
64972C3F8	1,670	5	0.27%	3	0.18%	2	0.09%	0	0.00%	-1	-0.09%	-3	-0.18%	-4	-0.27%
NEW YORK N Y CITY HSG	3.26	100.30	-0.25	100.21	0.78	100.12	1.82	100.03	2.86	99.94	3.90	99.85	4.95	99.76	6.01
	11/01/2022		0.09		0.09		0.09	0.09	0.09		0.09		0.09		0.09
64971M5K4	520	47	8.95%	31	5.86%	15	2.88%	0	0.00%	-15	-2.78%	-29	-5.47%	-42	-8.07%
NEW YORK N Y CITY	5.08	109.67	1.84	106.56	2.84	103.56	3.84	100.66	4.84	97.86	5.84	95.16	6.84	92.54	7.84
	11/01/2025		3.09		3.09		3.09	2.77	3.09		3.09		3.09		3.09
64971WDP2	700	38	5.64%	27	4.03%	15	2.18%	0	0.00%	-17	-2.47%	-35	-5.13%	-53	-7.86%
NEW YORK N Y CITY	3.78	102.26	2.06	100.70	3.24	98.91	4.17	96.80	4.85	94.41	5.64	91.83	6.54	89.19	7.50
	02/01/2026		1.34		1.34		3.00	2.32	3.25		3.34		3.34		3.34
650009S20	400	36	9.74%	24	6.37%	12	3.13%	0	0.00%	-11	-3.02%	-22	-5.93%	-32	-8.73%
NEW YORK ST TWY AUTH	2.41	101.41	1.96	98.30	2.96	95.31	3.96	92.42	4.96	89.63	5.96	86.94	6.96	84.35	7.96
	01/01/2026		3.25		3.25		3.25	3.05	3.25		3.25		3.25		3.25
6817126Z3	750	72	10.83%	47	7.07%	23	3.47%	0	0.00%	-22	-3.33%	-43	-6.54%	-64	-9.62%
OMAHA NEB	0.98	97.86	1.61	94.55	2.60	91.36	3.60	88.30	4.60	85.36	5.60	82.53	6.60	79.80	7.59
	04/15/2026		3.54		3.54		3.54	3.38	3.54		3.54		3.54		3.54
68189TBA3	615	58	9.48%	38	6.20%	19	3.04%	0	0.00%	-18	-2.94%	-35	-5.77%	-52	-8.50%
OMAHA NEB SPL OBLIG	6.40	109.34	3.41	106.06	4.42	102.91	5.43	99.87	6.44	96.94	7.45	94.11	8.46	91.38	9.47
	02/01/2026		3.34		3.34		3.34	2.96	3.34		3.34		3.34		3.34
70914PME9	1,475	145	9.81%	95	6.42%	46	3.15%	0	0.00%	-45	-3.03%	-88	-5.96%	-129	-8.78%
PENNSYLVANIA	4.65	109.75	1.67	106.36	2.67	103.09	3.67	99.94	4.67	96.91	5.67	93.99	6.67	91.17	7.67
	02/15/2026		3.38		3.38		3.38	3.07	3.38		3.38		3.38		3.38
721305CS7	385	3	0.89%	2	0.59%	1	0.30%	0	0.00%	-1	-0.29%	-2	-0.59%	-3	-0.88%
PIKE TWP IND MET SCH	1.85	100.24	1.01	99.95	2.04	99.65	3.06	99.36	4.09	99.06	5.11	98.77	6.14	98.49	7.17
	01/15/2023		0.29		0.29		0.29	0.29	0.29		0.29		0.29		0.29

Shocked CUSIP Analysis

		-300		-200		-100		Base		+100		+200		+300	
CUSIP	Par Value	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ
Description	Coupon	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld
	Maturity		WAL		WAL		WAL	Dur	WAL		WAL		WAL		WAL
73358W4V3	1,000	22	2.25%	14	1.49%	7	0.74%	0	0.00%	-7	-0.73%	-14	-1.44%	-21	-2.15%
PORT AUTH N Y & N J	1.09	99.73	1.45	98.99	2.45	98.26	3.45	97.54	4.45	96.83	5.44	96.13	6.43	95.45	7.42
	07/01/2023		0.75		0.75		0.75	0.73	0.75		0.75		0.75		0.75
79770GJA5	455	24	5.52%	15	3.63%	8	1.80%	0	0.00%	-7	-1.75%	-15	-3.47%	-22	-5.14%
SAN FRANCISCO CALIF	1.29	98.82	1.94	97.06	2.94	95.34	3.94	93.65	4.94	92.01	5.94	90.41	6.94	88.84	7.94
	08/01/2024		1.84		1.84		1.84	1.77	1.84		1.84		1.84		1.84
798111HF0	750	86	12.91%	56	8.41%	27	4.11%	0	0.00%	-26	-3.92%	-51	-7.67%	-75	-11.24%
SAN JOAQUIN HILLS CALIF	2.15	99.84	2.19	95.86	3.19	92.06	4.19	88.43	5.20	84.96	6.20	81.65	7.20	78.48	8.20
	01/15/2027		4.29		4.29		4.29	3.99	4.29		4.29		4.29		4.29
83754LAX5	1,000	104	11.15%	68	7.28%	33	3.57%	0	0.00%	-32	-3.42%	-63	-6.71%	-92	-9.87%
SOUTH DAKOTA EDL	1.50	103.70	0.48	100.09	1.47	96.62	2.46	93.30	3.46	90.10	4.45	87.03	5.44	84.09	6.43
	06/01/2026		3.67		3.67		3.67	3.48	3.67		3.67		3.67		3.67
882669BS2	1,000	38	4.01%	25	2.64%	12	1.31%	0	0.00%	-12	-1.28%	-24	-2.53%	-36	-3.76%
TEXAS PUBLIC FINANCE	0.50	99.17	1.13	97.87	2.13	96.60	3.12	95.35	4.12	94.13	5.10	92.93	6.09	91.76	7.07
	02/01/2024		1.34		1.34		1.34	1.29	1.34		1.34		1.34		1.34
882669BR4	2,000	20	1.03%	14	0.68%	7	0.34%	0	0.00%	-7	-0.34%	-13	-0.67%	-20	-1.01%
TEXAS PUBLIC FINANCE	0.29	99.93	0.48	99.59	1.51	99.25	2.53	98.92	3.56	98.58	4.59	98.25	5.62	97.92	6.65
	02/01/2023		0.34		0.34		0.34	0.34	0.34		0.34		0.34		0.34
882874KQ2	315	26	8.10%	17	5.31%	8	2.62%	0	0.00%	-8	-2.54%	-16	-4.99%	-24	-7.38%
TEXAS WOMANS UNIV	4.00	109.88	0.49	107.05	1.75	104.31	3.00	101.65	4.26	99.07	5.52	96.57	6.78	94.15	8.03
	07/01/2025		2.75		2.75		2.75	2.55	2.75		2.75		2.75		2.75
894673TA0	275	25	10.29%	17	6.73%	8	3.30%	0	0.00%	-8	-3.18%	-15	-6.24%	-23	-9.19%
TREDYFFRIN-EASTTOWN	1.16	98.53	1.61	95.35	2.61	92.29	3.61	89.34	4.61	86.50	5.61	83.76	6.60	81.13	7.60
	02/15/2026		3.38		3.38		3.38	3.23	3.38		3.38		3.38		3.38
91476PDR6	300	14	4.95%	11	3.85%	6	2.13%	0	0.00%	-7	-2.32%	-13	-4.71%	-20	-7.09%
UNIVERSITY OKLA REVS	3.02	100.08	2.07	99.04	3.47	97.39	4.03	95.36	4.84	93.15	5.75	90.88	6.71	88.61	7.69
	07/01/2025		0.08		2.25		2.75	2.24	2.75		2.75		2.75		2.75
927781VU5	755	43	5.64%	28	3.72%	14	1.84%	0	0.00%	-14	-1.79%	-27	-3.54%	-40	-5.26%
VIRGINIA COLLEGE	4.75	105.77	1.68	103.84	2.68	101.96	3.68	100.12	4.68	98.32	5.68	96.57	6.68	94.85	7.68
	09/01/2024		1.92		1.92		1.92	1.81	1.92		1.92		1.92		1.92
Municipal	48,149	3,108	6.66%	1,999	4.28%	970	2.08%	0	0.00%	-932	-2.00%	-1,838	-3.94%	-2,723	-5.84%
	3.00	103.34	1.47	101.04	2.48	98.90	3.50	96.89	4.50	94.95	5.50	93.07	6.50	91.23	7.49
			2.57		2.59		2.58	2.01	2.20		2.21		2.21		2.21
46640QT68	1,000	20	2.05%	13	1.35%	7	0.67%	0	0.00%	-6	-0.66%	-13	-1.32%	-19	-1.96%
JP Morgan CP	0.00	99.40	0.88	98.73	1.89	98.06	2.89	97.41	3.88	96.76	4.88	96.12	5.87	95.49	6.86
	06/06/2023		0.68		0.68		0.68	0.67	0.68		0.68		0.68		0.68

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	22	2.24%	15	1.48%	7	0.74%	0	0.00%	-7	-0.72%	-14	-1.44%	-21	-2.14%
RNCON 4.105 07/01/23	4.11	102.07	1.33	101.31	2.33	100.57	3.33	99.83	4.33	99.11	5.32	98.40	6.31	97.70	7.29
	07/01/2023		0.75		0.75		0.75	0.72	0.75		0.75		0.75		0.75
89233HSR6	1,000	19	1.95%	13	1.29%	6	0.64%	0	0.00%	-6	-0.63%	-12	-1.26%	-18	-1.87%
Toyota Motor Credit	0.00	99.54	0.70	98.90	1.70	98.27	2.70	97.64	3.69	97.02	4.69	96.41	5.68	95.81	6.66
Corporate	05/25/2023		0.65		0.65		0.65	0.64	0.65		0.65		0.65		0.65
	3,000	61	2.08%	41	1.38%	20	0.68%	0	0.00%	-20	-0.67%	-39	-1.34%	-59	-1.99%
	1.37	100.34	0.97	99.65	1.98	98.96	2.97	98.29	3.97	97.63	4.96	96.98	5.95	96.33	6.94
			0.70		0.70		0.70	0.68	0.70		0.70		0.70		0.70
034577AK2	246	5	2.16%	3	1.43%	2	0.71%	0	0.00%	-2	-0.70%	-3	-1.39%	-5	-2.07%
ANFCU 3.2 06/21/23	3.20	101.33	1.34	100.60	2.34	99.89	3.34	99.18	4.34	98.49	5.34	97.81	6.33	97.13	7.32
	06/21/2023		0.73		0.73		0.73	0.70	0.73		0.73		0.73		0.73
05580AD68	245	14	5.94%	9	3.91%	4	1.93%	0	0.00%	-4	-1.89%	-8	-3.73%	-13	-5.53%
BMW 0.65 09/17/24	0.65	98.35	1.50	96.47	2.50	94.63	3.50	92.84	4.50	91.09	5.50	89.38	6.50	87.71	7.50
	09/17/2024		1.96		1.96		1.96	1.91	1.96		1.96		1.96		1.96
130162AF7	245	7	2.90%	5	1.91%	2	0.95%	0	0.00%	-2	-0.93%	-4	-1.84%	-7	-2.74%
CALCRE 4.1 09/22/23	4.10	102.55	1.46	101.57	2.46	100.61	3.46	99.67	4.45	98.74	5.44	97.83	6.42	96.94	7.40
	09/22/2023		0.98		0.98		0.98	0.94	0.98		0.98		0.98		0.98
22551KAA0	245	13	5.37%	8	3.54%	4	1.75%	0	0.00%	-4	-1.71%	-8	-3.38%	-12	-5.01%
CRDTEX 3.2 07/22/24	3.20	102.92	1.56	101.13	2.56	99.38	3.55	97.67	4.55	96.01	5.54	94.38	6.54	92.78	7.53
	07/22/2024		1.81		1.81		1.81	1.72	1.81		1.81		1.81		1.81
24951TAU9	245	4	1.78%	4	1.78%	3	1.21%	0	0.00%	-3	-1.43%	-7	-2.94%	-11	-4.48%
DEPTCM 3 1/2 07/01/24	3.50	100.01	-0.22	100.01	0.78	99.45	3.99	98.26	4.58	96.86	5.45	95.37	6.38	93.86	7.35
	07/01/2024		0.00		0.00		1.25	1.36	1.75		1.75		1.75		1.75
38149MZJ5	245	26	12.08%	17	7.87%	8	3.85%	0	0.00%	-8	-3.69%	-16	-7.22%	-23	-10.61%
GS 1.05 09/08/26	1.05	98.19	1.53	94.51	2.52	90.99	3.52	87.61	4.52	84.38	5.52	81.28	6.52	78.31	7.51
	09/08/2026		3.94		3.94		3.94	3.77	3.94		3.94		3.94		3.94
44963KAA6	245	5	1.99%	3	1.32%	2	0.65%	0	0.00%	-2	-0.64%	-3	-1.28%	-5	-1.91%
IHMISS 2.9 05/30/23	2.90	100.99	1.39	100.32	2.39	99.67	3.39	99.02	4.39	98.38	5.38	97.75	6.38	97.13	7.37
	05/30/2023		0.67		0.67		0.67	0.64	0.67		0.67		0.67		0.67
549104TM9	248	8	3.41%	5	2.25%	3	1.11%	0	0.00%	-3	-1.09%	-5	-2.16%	-8	-3.21%
LSAVBK 0.2 11/20/23	0.20	98.55	1.49	97.45	2.49	96.37	3.48	95.30	4.47	94.26	5.46	93.25	6.45	92.25	7.43
	11/20/2023		1.14		1.14		1.14	1.10	1.14		1.14		1.14		1.14
62384RAF3	249	4	1.47%	2	0.97%	1	0.48%	0	0.00%	-1	-0.48%	-2	-0.95%	-4	-1.42%
MOAFCU 3 03/27/23	3.00	100.83	1.29	100.34	2.30	99.85	3.30	99.37	4.31	98.89	5.32	98.42	6.32	97.96	7.33
	03/27/2023		0.49		0.49		0.49	0.48	0.49		0.49		0.49		0.49

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 Dur	% 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 WAL
70962LBA9	245 1.25 01/31/2025	16 99.45 2.33	7.04% 1.50 2.33	11 97.21 2.33	4.63% 2.50 2.33	5 95.03 2.33	2.28% 3.50 2.33	0 92.90 2.25	0.00% 4.50 2.33	-5 90.84 2.33	-2.22% 5.51 2.33	-10 88.83 2.33	-4.39% 6.51 2.33	-15 86.87 2.33	-6.49% 7.51 2.33
795451AK9	245 1.10 08/11/2026	25 98.38 3.86	11.82% 1.53 3.86	17 94.77 3.86	7.71% 2.53 3.86	8 91.30 3.86	3.77% 3.53 3.86	0 87.98 3.69	0.00% 4.53 3.86	-8 84.80 3.86	-3.62% 5.52 3.86	-15 81.75 3.86	-7.09% 6.52 3.86	-22 78.82 3.86	-10.41% 7.52 3.86
856285XL0	245 1.15 09/28/2026	26 98.24 3.99	12.23% 1.61 3.99	17 94.52 3.99	7.97% 2.60 3.99	8 90.95 3.99	3.90% 3.60 3.99	0 87.54 3.81	0.00% 4.60 3.99	-8 84.27 3.99	-3.73% 5.60 3.99	-16 81.15 3.99	-7.31% 6.60 3.99	-23 78.15 3.99	-10.73% 7.59 3.99
87165FA20	245 0.65 09/17/2024	14 98.35 1.96	5.94% 1.50 1.96	9 96.47 1.96	3.91% 2.50 1.96	4 94.63 1.96	1.93% 3.50 1.96	0 92.84 1.91	0.00% 4.50 1.96	-4 91.09 1.96	-1.89% 5.50 1.96	-8 89.38 1.96	-3.73% 6.50 1.96	-13 87.71 1.96	-5.53% 7.50 1.96
89841MAA5	245 2.95 06/29/2023	5 101.16 0.75	2.21% 1.38 0.75	4 100.42 0.75	1.46% 2.38 0.75	2 99.69 0.75	0.73% 3.38 0.75	0 98.98 0.72	0.00% 4.38 0.75	-2 98.27 0.75	-0.71% 5.37 0.75	-3 97.57 0.75	-1.42% 6.36 0.75	-5 96.89 0.75	-2.11% 7.35 0.75
91435LAG2	240 3.05 05/15/2023	4 101.02 0.63	1.85% 1.39 0.63	3 100.40 0.63	1.23% 2.40 0.63	1 99.79 0.63	0.61% 3.40 0.63	0 99.18 0.61	0.00% 4.40 0.63	-1 98.59 0.63	-0.60% 5.40 0.63	-3 98.00 0.63	-1.20% 6.40 0.63	-4 97.41 0.63	-1.78% 7.39 0.63
CD	3,678 2.13	176 100.02 1.68	5.04% 1.35 1.68	117 98.41 1.68	3.35% 2.35 1.68	59 96.82 1.77	1.67% 3.50 1.77	0 95.22 1.65	0.00% 4.47 1.80	-57 93.66 1.80	-1.64% 5.45 1.80	-113 92.14 1.80	-3.24% 6.44 1.80	-168 90.66 1.80	-4.79% 7.43 1.80
TOACASH1	25,716 2.98 10/31/2022	66 100.26 0.08	0.26% -0.12 0.08	44 100.17 0.08	0.17% 0.92 0.08	22 100.09 0.08	0.09% 1.95 0.08	0 100.00 0.09	0.00% 3.00 0.08	-22 99.91 0.08	-0.09% 4.05 0.08	-44 99.83 0.08	-0.17% 5.10 0.08	-66 99.74 0.08	-0.26% 6.16 0.08
Other	25,716 2.98	66 100.26 0.08	0.26% -0.12 0.08	44 100.17 0.08	0.17% 0.92 0.08	22 100.09 0.08	0.09% 1.95 0.08	0 100.00 0.09	0.00% 3.00 0.08	-22 99.91 0.08	-0.09% 4.05 0.08	-44 99.83 0.08	-0.17% 5.10 0.08	-66 99.74 0.08	-0.26% 6.16 0.08
Total	130,209 2.39 2	5,702 100.99 1.63	4.53% 1.07 1.69	3,808 99.53 1.69	3.03% 2.07 1.69	1,905 98.07 1.77	1.51% 3.09 1.77	0 96.61 1.50	0.00% 4.09 1.67	-1,890 95.16 1.71	-1.50% 5.08 1.71	-3,757 93.72 1.73	-2.99% 6.07 1.73	-5,592 92.31 1.73	-4.45% 7.07 1.73

Portfolio Changes

New Securities 8/2022-9/2022

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent
130162AF7	CD	CALCRE 4.1 09/22/23	09/22/2023	4.10	245,000	100.00	AFS
3130AT6R3	Treasury/Agency	FHLB 4 09/30/27	09/30/2027	4.00	1,000,000	100.00	AFS
3130ATCB1	Treasury/Agency	FHLB 3 5/8 06/28/23	06/28/2023	3.63	1,000,000	100.00	AFS
3130ATDT1	Treasury/Agency	FHLB 4.02 09/29/23	09/29/2023	4.02	2,000,000	100.00	AFS
46640QT68	Corporate	JP Morgan CP	06/06/2023	0.00	1,000,000	97.41	AFS
52908EPM9	Municipal	LEXINGTON-FAYETTE URBAN CNTY GOVT K	02/01/2023	5.50	500,000	100.60	AFS
576004GV1	Municipal	MASSACHUSETTS (COMMONWEALTH OF)	07/15/2023	3.56	1,000,000	99.97	AFS
59447TXA6	Municipal	MICHIGAN FIN AUTH REV	09/01/2049	2.37	1,000,000	98.45	AFS
60636UJQ3	Municipal	MISSOURI ST ENVIRONMENTAL IMPT & ENE	01/01/2024	0.70	1,000,000	95.91	AFS
89233HSR6	Corporate	Toyota Motor Credit	05/25/2023	0.00	1,000,000	97.64	AFS

Partial Buy8/2022-9/2022

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent	Redemption Type
TOACASH1	Other	CASH	10/31/2022	2.98	25,715,548	100.00	AFS	Same CUSIP buys

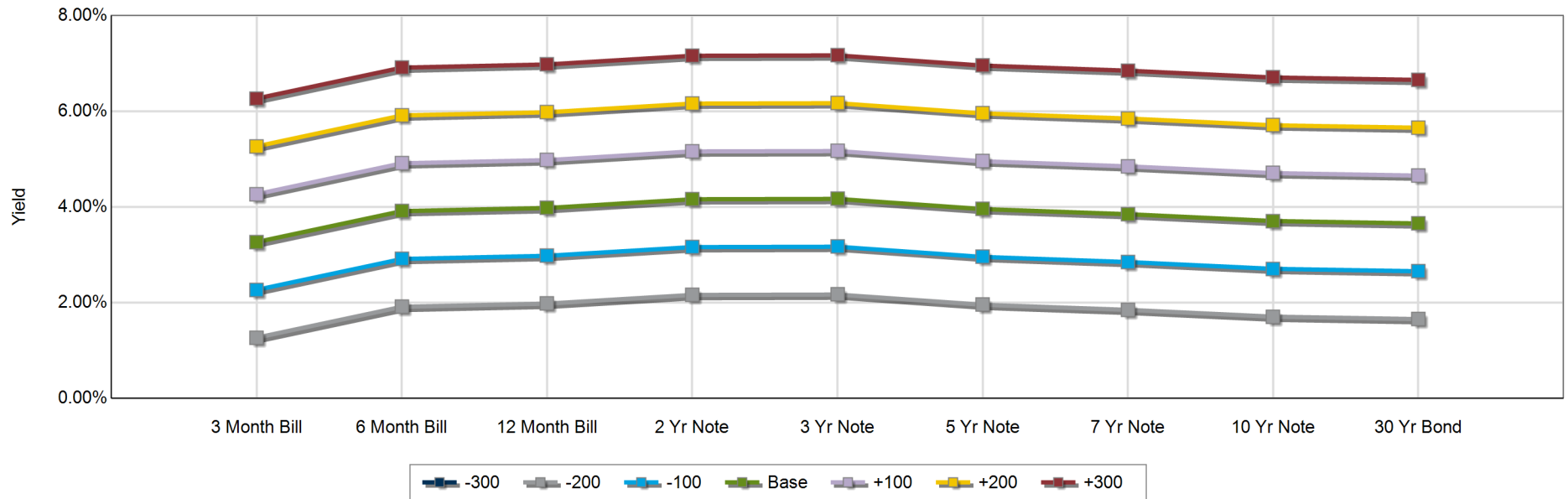
Securities Sold/Redeemed 8/2022-9/2022

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent	Redemption Type
64763FQE2	Municipal	NEW ORLEANS LA	09/01/2026	4.44	1,000,000	100.00	HTM	Called

Shocked Assumptions

	Scenarios						
	Down 300	Down 200	Down 100	Base	Up 100	Up 200	Up 300
Shift Amount	-300	-200	-100	0	100	200	300
Curve Slope Change	0	0	0	0	0	0	0
Shock Horizon	Immediate	Immediate	Immediate	Immediate	Immediate	Immediate	Immediate
Curve Type	Static	Static	Static	Static	Static	Static	Static
Valuation Date	2022-09-30	2022-09-30	2022-09-30	2022-09-30	2022-09-30	2022-09-30	2022-09-30

Yield Curve Scenarios



Report Assumptions

Assumptions

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

Additional Information

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

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

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

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

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

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

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

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Portfolio Exceptions

Hld ID	Exception Description	CUSIP	Sector	Sub Sector	Indic Table	Security Description	Par Value	Book Price	Market Price
1	Expired/Matured	46256QLX2	Municipal	Taxable REV	MUNI	IOWA ST BRD REGENTS	1,000	100.000	100.000

Portfolio Exceptions Summary

Total Par From Customer	Total Par Excluded	Total Par In Analysis	% Par Excluded	Holding Count From Customer	Holding Count Excluded	Holding Count In Analysis	% Count Excluded
131,209	1,000	130,209	0.76 %	113	1	112	0.88 %