

Investment Portfolio Summary

Town of Addison





**For the Quarter
Ended June 30, 2023**

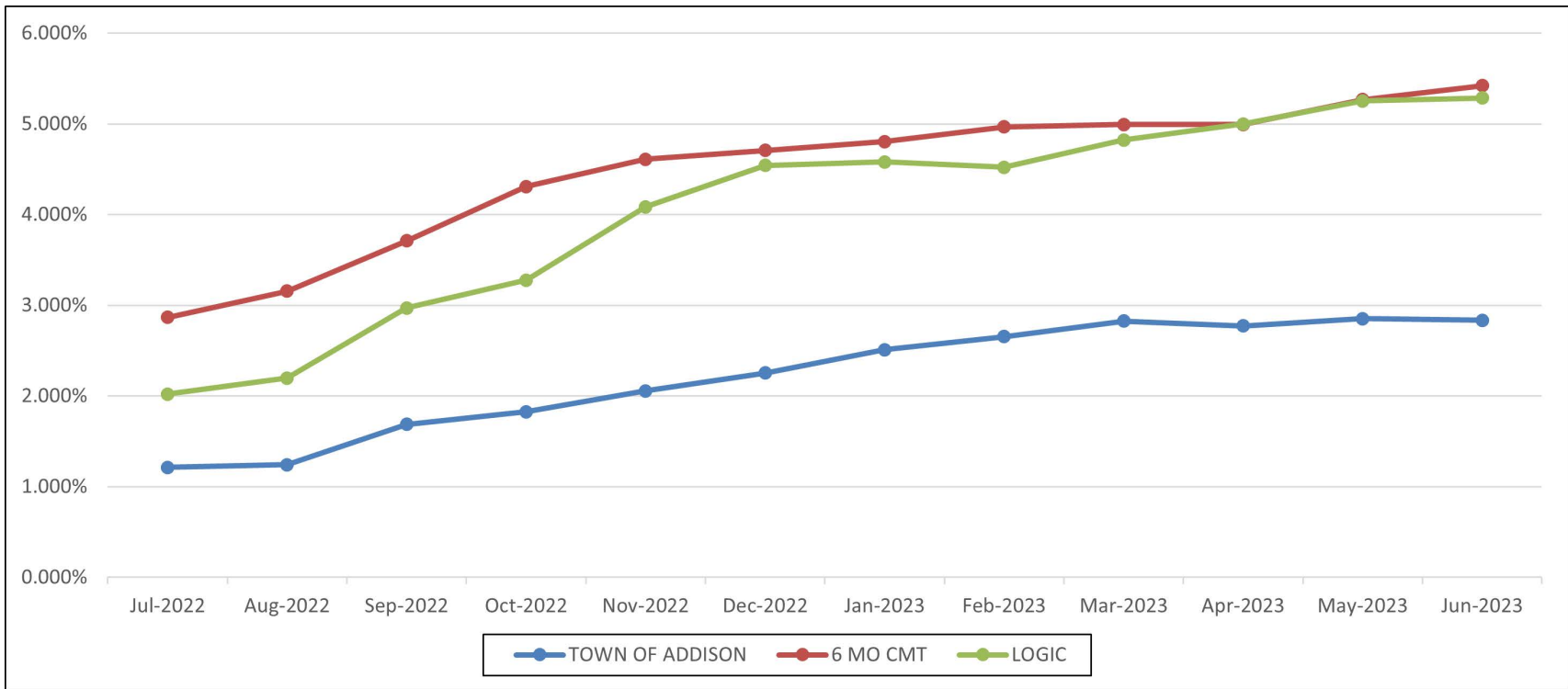
For the Quarter Ended
June 30, 2023

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

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

Officer Names and Titles:

Name: Steven Glickman, CPA	 Title: Chief Financial Officer
Name: Amanda D. Turner, CPA	 Title: Assistant Director of Finance



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	98138MBY5	5/26/2023	CD	Workers FED CU	5.250	5/26/2028	11/26/2023	Monthly	245,000.00	100.000	245,000.00	245,000.00	1792	3.26	5.250	
HTM	3135GACZ2	11/25/2022	AGCY CALL	FNMA	5.400	11/25/2024	8/23/2023	Quarterly	1,000,000.00	100.000	1,000,000.00	1,000,000.00	514	3.82	5.400	
HTM	3133EPLV5	6/8/2023	AGCY CALL	FFCB	5.850	6/6/2028	9/6/2023	Continuous	1,000,000.00	99.950	999,500.00	999,505.29	1803	13.39	5.862	
HTM	20825WBN9	6/15/2023	CD	Connexus CU	5.400	6/15/2028	6/15/2024	Quarterly	245,000.00	100.000	245,000.00	245,000.00	1812	3.30	5.400	
									133,555,332.97	101.728	135,862,696.67	134,594,578.89			524.91	2.833

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

CUSIP	Security Type	Security Description	CPN	Maturity	3/31/2023			6/30/2023		
					Book Value	Market Value	YTM	Book Value	Market Value	YTM
LOGIC	LGIP	LOGIC	0.000%	10/1/2022	18,355,267.88	18,355,267.88	5.022%	13,055,996.58	13,055,996.58	5.285%
TEXPOOL	LGIP	TexPool	0.000%	10/1/2022	1,027,235.51	1,027,235.51	4.792%	1,039,971.77	1,039,971.77	5.091%
TEXSTAR	LGIP	TexSTAR	0.000%	10/1/2022	25,999.54	25,999.54	4.821%	1,037,206.60	1,037,206.60	5.099%
TXCLASS	LGIP	Texas CLASS	0.000%	10/1/2022	3,532,039.90	3,532,039.90	5.006%	3,577,841.64	3,577,841.64	5.301%
3130ASNH8	AGCY CALL	FHLB	3.000%	4/28/2023	1,000,000.00	998,748.00	3.000%	-	-	0.000%
912828R28	TREAS NOTE	U.S. Treasury	1.625%	4/30/2023	999,858.49	997,704.00	1.800%	-	-	0.000%
46640QS93	CP-DISC	JP Morgan CP	0.000%	5/9/2023	1,989,891.82	1,989,398.00	4.920%	-	-	0.000%
91435LAG2	CD	Greenstate Credit Union	3.050%	5/15/2023	240,716.21	239,439.84	0.600%	-	-	0.000%
89233HSR6	CP-DISC	Toyota Motor Credit	0.000%	5/25/2023	994,573.79	992,396.00	3.695%	-	-	0.000%
44963KAA6	CD	IH Mississippi Valley CU	2.900%	5/30/2023	245,000.00	244,123.15	2.900%	-	-	0.000%
427908EE4	MUNICIPAL	County of Hernando	0.365%	6/1/2023	250,000.00	248,245.00	0.365%	-	-	0.000%
46640QT68	CP-DISC	JP Morgan CP	0.000%	6/6/2023	993,082.89	990,832.00	3.876%	-	-	0.000%
034577AK2	CD	ANECA Federal Credit Union	3.200%	6/21/2023	247,436.57	244,972.46	0.552%	-	-	0.000%
3130ATCB1	AGCY CALL	FHLB	3.625%	6/28/2023	1,000,000.00	997,230.00	3.632%	-	-	0.000%
89841MAA5	CD	TruStone Financial CU	2.950%	6/29/2023	245,000.00	243,750.50	2.950%	-	-	0.000%
56042RJ29	MUNICIPAL	Maine Health Tax	0.509%	7/1/2023	250,000.00	247,302.50	0.509%	250,000.00	250,000.00	0.509%
73358W4V3	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	1.086%	7/1/2023	1,001,810.51	990,350.00	0.356%	1,000,000.00	1,000,000.00	0.356%
742404AK2	MUNICIPAL	Princeton Theological	0.593%	7/1/2023	1,008,690.69	994,852.00	0.593%	1,000,000.00	1,000,000.00	0.593%
19424JUD6	CP-DISC	Collateralized Commercial Paper V Co	0.000%	7/13/2023	1,972,827.85	1,969,954.00	4.930%	1,997,240.78	1,996,310.00	4.930%
576004GV1	MUNICIPAL	Commonwealth of MA	3.564%	7/15/2023	999,852.89	996,680.00	3.600%	999,941.84	999,310.00	3.600%
443728GD6	MUNICIPAL	Hudson County NJ Imp Authority	3.875%	8/4/2023	996,626.14	995,630.00	4.812%	998,937.29	998,290.00	4.812%
3135G05R0	AGCY CALL	FNMA	0.300%	8/10/2023	2,999,302.70	2,948,868.00	0.365%	2,999,791.67	2,983,751.67	0.365%
46640QVE8	CP-DISC	JP Morgan CP	0.000%	8/14/2023	981,414.72	980,824.00	5.148%	994,099.91	993,437.00	5.148%
8923A1VF5	CP-DISC	Toyota Credit de Puerto Rico	0.000%	8/15/2023	980,712.47	980,310.00	5.310%	993,789.23	993,364.00	5.310%
3130AJZJ1	AGCY CALL	FHLB	0.320%	8/25/2023	2,666,487.84	2,616,306.67	0.337%	2,666,600.10	2,645,400.59	0.337%
8923A1VR9	CP-DISC	Toyota Credit de Puerto Rico	0.000%	8/25/2023	979,282.38	978,811.00	5.305%	992,327.39	991,869.00	5.305%
59447TXA6	MUNICIPAL	Michigan St Fin Auth Rev	2.366%	9/1/2023	992,975.12	989,710.00	4.101%	997,255.18	995,080.00	4.101%
20772KEU9	MUNICIPAL	State of Connecticut	3.621%	9/15/2023	1,007,282.69	994,380.00	2.000%	1,003,259.90	996,270.00	2.000%
53943SWF0	CP-DISC	Lloyds Bank CP	0.000%	9/15/2023	977,016.02	975,369.00	5.067%	989,445.51	988,353.00	5.067%
130162AF7	CD	California CU	4.100%	9/22/2023	245,000.00	243,796.32	4.100%	245,000.00	244,230.43	4.100%
3130ATDT1	AGCY CALL	FHLB	4.020%	9/29/2023	2,000,000.00	1,990,918.00	4.020%	2,000,000.00	1,991,725.40	4.020%
432275AF2	MUNICIPAL	Hillsborough Ctny Aviation Authority	3.751%	10/1/2023	247,867.04	248,300.00	5.501%	248,936.33	248,590.00	5.501%
8923A1XD8	CP-DISC	Toyota Credit de Puerto Rico	0.000%	10/13/2023	973,059.98	971,427.00	5.199%	985,763.24	984,162.00	5.199%
3134GXQM9	AGCY CALL	FHLMC	2.400%	10/25/2023	1,000,000.00	986,515.00	2.400%	1,000,000.00	990,112.31	2.400%
207580AP6	MUNICIPAL	CT Green Bank Rev Bonds	0.550%	11/15/2023	300,000.00	292,014.00	0.550%	300,000.00	294,447.00	0.550%
549104TM9	CD	Luana Savings Bank	0.200%	11/20/2023	245,905.79	240,453.86	1.542%	246,731.08	243,091.88	1.542%
53948BYL7	CP-DISC	Lloyds Bank CP	0.000%	11/20/2023	966,813.49	966,369.00	5.309%	979,701.45	977,672.00	5.309%
084244HX3	MUNICIPAL	Berkeley Cnty Rev	0.886%	12/1/2023	1,013,179.31	983,558.20	0.410%	1,011,980.25	990,719.10	0.410%
64763FTY5	MUNICIPAL	New Orleans GO	5.000%	12/1/2023	370,433.98	359,798.40	0.620%	366,506.12	358,894.80	0.620%
64966JAP1	MUNICIPAL	New York NY	5.687%	12/1/2023	1,014,123.74	1,003,900.00	3.500%	1,008,764.21	999,720.00	3.500%
8923A1Z12	CP-DISC	Toyota Credit de Puerto Rico	0.000%	12/1/2023	964,755.56	963,467.00	5.411%	977,865.30	976,164.00	5.411%
3130ATVJ3	AGCY BULET	FHLB	5.000%	12/6/2023	1,000,000.00	1,001,528.00	5.000%	1,000,000.00	998,152.40	5.000%
60636UJQ3	MUNICIPAL	Missour St Environmental Impt	0.704%	1/1/2024	975,354.97	968,830.00	4.092%	983,600.89	976,170.00	4.092%
53052LAG4	CD	Farmers Insurance Group	4.900%	1/16/2024	245,000.00	244,541.85	4.900%	245,000.00	244,461.12	4.900%
17783PAH4	CD	City Federal Credit Union	4.900%	1/18/2024	245,000.00	244,539.40	4.900%	245,000.00	244,453.23	4.900%
30960QAM9	CD	Liberty Federal Credit Union	5.000%	1/18/2024	245,000.00	244,730.99	5.000%	245,000.00	244,585.73	5.000%
3130AQFK4	AGCY CALL	FHLB	0.760%	1/19/2024	999,699.38	970,077.00	0.798%	999,793.55	975,606.44	0.798%
90307LAB0	CD	Uncle CU	5.000%	1/25/2024	245,000.00	244,730.75	5.000%	245,000.00	244,566.22	5.000%
84611JAB9	CD	Space Age FCU	5.050%	1/26/2024	245,000.00	244,828.50	5.050%	245,000.00	244,630.62	5.050%
052392CR6	CD	Austin Telco FCU	5.000%	1/26/2024	245,000.00	244,731.24	5.000%	245,000.00	244,563.92	5.000%
882669BS2	MUNICIPAL	TX Pub Fin Auth	0.503%	2/1/2024	1,000,000.00	964,820.00	0.503%	1,000,000.00	971,270.00	0.503%
473142QW0	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.650%	3/1/2024	200,000.00	192,526.00	0.650%	200,000.00	193,616.00	0.650%
20772GE61	MUNICIPAL	State of Connecticut	5.730%	3/15/2024	1,264,863.84	1,215,724.50	0.500%	1,249,176.75	1,206,783.40	0.500%

CUSIP	Security Type	Security Description	CPN	Maturity	Book Value	Market Value	YTM	Book Value	Market Value	YTM
3130AV5J7	AGCY CALL	FHLB	5.250%	3/20/2024	1,000,000.00	1,001,512.00	5.620%	1,000,000.00	997,847.12	5.620%
3130AND72	AGCY CALL	FHLB	0.430%	4/29/2024	1,000,000.00	954,571.00	0.430%	1,000,000.00	958,513.62	0.430%
3134GY2N1	AGCY CALL	FHLMC	5.170%	5/28/2024	1,000,000.00	998,631.00	5.170%	1,000,000.00	995,581.34	5.170%
912828XT2	TREAS NOTE	U.S. Treasury	2.000%	5/31/2024	995,199.54	971,719.00	2.420%	996,222.55	969,492.19	2.420%
427908EF1	MUNICIPAL	County of Hernando	0.589%	6/1/2024	250,000.00	238,355.00	0.589%	250,000.00	239,197.50	0.589%
3134GY5N8	AGCY CALL	FHLMC	5.250%	6/20/2024	1,500,000.00	1,496,928.00	5.250%	1,500,000.00	1,491,960.38	5.250%
56042RJ37	MUNICIPAL	Maine Health Tax	0.711%	7/1/2024	250,000.00	237,337.50	0.711%	250,000.00	237,935.00	0.711%
86666PAC2	MUNICIPAL	Sun City Fire District AZ Maricopa Cnty COPs	1.010%	7/1/2024	600,654.61	572,574.00	1.010%	600,522.65	573,336.00	1.010%
24951TAU9	CD	Department of Commerce	3.500%	7/1/2024	245,000.00	240,347.21	3.500%	245,000.00	240,267.17	3.500%
679087FD3	MUNICIPAL	Oklahoma Capitol Improvement Authority	5.340%	7/1/2024	249,500.95	250,420.00	5.501%	249,595.14	248,445.00	5.501%
22551KAA0	CD	Credit Union of Texas	3.200%	7/22/2024	245,000.00	239,265.53	3.200%	245,000.00	239,313.10	3.200%
3130ASKS7	AGCY CALL	FHLB	3.750%	7/25/2024	1,000,000.00	986,468.00	3.750%	1,000,000.00	981,418.92	3.750%
79770GJA5	MUNICIPAL	San Francisco & CA County Redevelopment	1.060%	8/1/2024	456,349.60	432,987.10	1.060%	456,095.87	432,550.30	1.060%
927781VU5	MUNICIPAL	Virginia ST Clg Bldg Auth Rev	4.750%	9/1/2024	798,825.95	753,784.45	0.620%	791,094.52	747,012.10	0.620%
05580AD68	CD	BMW Bank of North America	0.650%	9/17/2024	245,000.00	229,935.93	0.650%	245,000.00	231,249.15	0.650%
87165FA20	CD	Synchrony Bank	0.650%	9/17/2024	245,000.00	229,935.93	0.650%	245,000.00	231,249.15	0.650%
64966HAM9	MUNICIPAL	City of New York	5.047%	10/1/2024	3,965,593.92	3,800,076.06	0.559%	3,923,240.10	3,777,763.52	0.559%
3130APAF2	AGCY CALL	FHLB	0.520%	10/7/2024	1,000,000.00	942,156.00	0.520%	1,000,000.00	939,387.22	0.520%
20775C6C3	MUNICIPAL	Connecticut St Housing Auth	2.097%	11/15/2024	306,812.12	286,560.00	0.684%	305,763.41	284,772.00	0.684%
207580AQ4	MUNICIPAL	CT Green Bank Rev Bonds	0.850%	11/15/2024	275,000.00	258,192.00	0.850%	275,000.00	257,815.25	0.850%
3130ATQD2	AGCY CALL	FHLB	4.650%	11/15/2024	998,037.90	997,153.00	5.474%	998,828.58	993,834.04	5.474%
3135GACZ2	AGCY CALL	FNMA	5.400%	11/25/2024	1,000,000.00	998,303.00	5.400%	1,000,000.00	993,452.20	5.400%
3130AMJX1	AGCY CALL	FHLB	0.650%	12/9/2024	1,500,000.00	1,410,096.00	0.650%	1,500,000.00	1,401,911.54	0.650%
365820HB8	MUNICIPAL	Garfield Heights GO	3.100%	12/15/2024	256,336.65	242,917.50	1.582%	255,411.75	241,067.50	1.582%
04288LAA6	CD	Arsenal Credit Union	5.100%	1/21/2025	245,000.00	245,295.47	5.100%	245,000.00	243,742.63	5.100%
87868YAG8	CD	Valley Strong CU	5.000%	1/21/2025	245,000.00	245,082.32	5.000%	245,000.00	243,364.36	5.000%
70962LBA9	CD	Pentagon Federal Credit Union	1.250%	1/31/2025	245,000.00	229,036.05	1.250%	245,000.00	229,412.70	1.250%
3133EMZ70	AGCY CALL	FFCB	0.480%	2/10/2025	999,448.83	928,812.00	0.510%	999,522.75	926,071.39	0.510%
57419TDX6	MUNICIPAL	Maryland Community Dev	2.198%	3/1/2025	272,100.74	252,068.00	0.784%	271,177.28	249,762.50	0.784%
473142QX8	MUNICIPAL	Jefferson Cnty Consol Sch Distr	0.950%	3/1/2025	280,000.00	261,282.00	0.950%	280,000.00	260,064.00	0.950%
91334AAL7	CD	United Heritage CU	5.150%	3/21/2025	245,000.00	245,898.91	5.150%	245,000.00	243,843.93	5.150%
3134GYND0	AGCY CALL	FHLMC	5.500%	3/28/2025	1,000,000.00	1,002,134.00	6.238%	1,000,000.00	997,227.05	6.238%
3134GXQR8	AGCY CALL	FHLMC	2.500%	4/28/2025	1,000,000.00	977,606.00	3.435%	1,000,000.00	967,683.19	3.435%
3130AVZ62	AGCY CALL	FHLB	5.500%	5/15/2025	-	-	0.000%	2,139,496.40	2,126,488.04	5.513%
3133EM3E0	AGCY CALL	FFCB	0.610%	5/23/2025	999,941.63	926,553.00	0.613%	999,948.50	919,893.22	0.613%
57604TAB2	MUNICIPAL	State of Mass Transportation	5.203%	6/1/2025	1,091,958.88	1,012,940.00	0.900%	1,081,400.38	993,490.00	0.900%
3130AWEJ5	AGCY CALL	FHLB	5.750%	6/27/2025	-	-	0.000%	1,000,000.00	999,792.28	5.750%
882874KQ2	MUNICIPAL	Texas Woman's University	4.000%	7/1/2025	339,391.12	324,292.50	0.530%	336,689.62	319,819.50	0.530%
20772KJX8	MUNICIPAL	State of Connecticut	2.098%	7/1/2025	241,668.89	223,383.95	0.820%	240,931.22	221,189.05	0.820%
91476PDR6	MUNICIPAL	University Okla	3.023%	7/1/2025	304,156.93	291,969.00	2.383%	303,700.78	285,972.00	2.383%
920133AL9	CD	Technology Credit Union	5.100%	7/18/2025	245,000.00	245,082.32	5.100%	245,000.00	243,508.13	5.100%
3136G4A45	AGCY CALL	FNMA	0.710%	7/22/2025	1,499,965.10	1,387,824.00	0.711%	1,499,968.87	1,375,644.02	0.711%
345102PG6	MUNICIPAL	Foothill-De Anza Community	0.906%	8/1/2025	703,111.77	646,128.00	0.713%	702,779.37	643,076.00	0.713%
235308D75	MUNICIPAL	Dallas ISD	4.000%	8/15/2025	2,962,853.56	2,726,350.00	0.700%	2,940,525.52	2,683,862.50	0.700%
150461M57	MUNICIPAL	City of Cedar Park, TX	2.950%	8/15/2025	2,488,551.38	2,285,188.00	0.630%	2,475,058.76	2,260,101.20	0.630%
3136G4N74	AGCY CALL	FNMA	0.560%	8/21/2025	1,500,000.00	1,379,743.50	0.560%	1,500,000.00	1,367,168.06	0.560%
3136G4V59	AGCY CALL	FNMA	0.625%	8/27/2025	1,500,000.00	1,381,215.00	0.625%	1,500,000.00	1,368,238.67	0.625%
3134GWUG9	AGCY CALL	FHLMC	0.570%	9/24/2025	2,000,000.00	1,827,658.00	0.570%	2,000,000.00	1,817,772.34	0.570%
088632CT9	MUNICIPAL	Bi-State Development Agency	1.344%	10/1/2025	1,538,270.07	1,413,415.75	0.990%	1,536,952.20	1,400,575.25	0.990%
23542JQP3	MUNICIPAL	City of Dallas Waterwork	1.007%	10/1/2025	1,359,561.89	1,245,375.00	0.720%	1,358,609.90	1,236,681.00	0.720%
64971M5K4	MUNICIPAL	NYC Transit Fin Authority	5.075%	11/1/2025	574,129.94	525,226.00	0.978%	568,931.94	515,814.00	0.978%
207580AR2	MUNICIPAL	CT Green Bank Rev Bonds	1.200%	11/15/2025	200,000.00	183,414.00	1.200%	200,000.00	181,726.00	1.200%
3130AP2G9	AGCY CALL	FHLB	0.750%	12/30/2025	1,000,000.00	913,288.00	0.750%	1,000,000.00	905,231.73	0.750%
650009S20	MUNICIPAL	NY Thruway Authority	2.406%	1/1/2026	414,086.35	377,316.00	1.100%	412,817.92	374,052.00	1.100%
68189TBA3	MUNICIPAL	Omaha NE Spl Oblg	6.400%	2/1/2026	457,080.71	436,696.00	1.150%	451,589.89	429,768.50	1.150%
419791YT9	MUNICIPAL	Hawaii St	5.330%	2/1/2026	1,682,957.93	1,537,650.00	0.950%	1,666,954.79	1,512,450.00	0.950%
64971WDP2	MUNICIPAL	NYC Transit Fin Authority	3.780%	2/1/2026	737,133.53	686,784.00	1.839%	733,902.56	677,138.00	1.839%
70914PME9	MUNICIPAL	Penn St GO	4.650%	2/15/2026	1,219,580.53	1,130,289.75	0.700%	1,208,514.73	1,122,639.85	0.700%

CUSIP	Security Type	Security Description	CPN	Maturity	Book Value	Market Value	YTM	Book Value	Market Value	YTM
894673TA0	MUNICIPAL	Tredyffrin/Easttown School	1.159%	2/15/2026	276,496.84	247,538.50	0.965%	276,366.98	245,819.75	0.965%
067167YR1	MUNICIPAL	Barbers Hill TX ISD GO	4.000%	2/15/2026	543,788.42	495,395.00	0.900%	540,009.10	488,365.00	0.900%
3134GYJB9	AGCY CALL	FHLMC	5.300%	2/27/2026	1,000,000.00	997,408.00	5.300%	1,000,000.00	990,390.15	5.300%
473142QY6	MUNICIPAL	Jefferson Cnty Consol Sch Distr	1.200%	3/1/2026	300,000.00	273,663.00	1.200%	300,000.00	270,777.00	1.200%
61945DAZ4	MUNICIPAL	Mosaic District Dev Authority	1.711%	3/1/2026	254,364.02	230,857.50	1.100%	253,993.80	228,197.50	1.100%
3134GYK76	AGCY CALL	FHLMC	5.625%	3/13/2026	2,000,000.00	2,000,240.00	5.625%	2,000,000.00	1,987,109.68	5.625%
89789AAH0	CD	Truliant FCU	5.150%	3/23/2026	245,000.00	246,687.32	5.150%	245,000.00	243,414.28	5.150%
485106UX4	MUNICIPAL	Kansas City	1.475%	4/1/2026	1,011,915.55	920,250.00	1.070%	1,010,934.04	907,350.00	1.070%
46873TAD5	MUNICIPAL	Jackson Energy Authority	3.400%	4/1/2026	1,985,530.38	1,872,293.50	2.307%	1,980,609.97	1,844,400.25	2.307%
6817126Z3	MUNICIPAL	Omaha GO	0.983%	4/15/2026	751,852.18	686,182.50	0.900%	751,700.59	672,030.00	0.900%
3133EMXQ0	AGCY CALL	FFCB	0.940%	4/28/2026	1,000,000.00	903,865.00	0.940%	1,000,000.00	898,751.94	0.940%
3130AMDE9	AGCY CALL	FHLB	0.500%	5/12/2026	1,500,000.00	1,383,637.50	1.191%	1,500,000.00	1,370,785.83	1.191%
3134GYRX2	AGCY CALL	FHLMC	5.375%	5/18/2026	-	-	0.000%	1,000,000.00	990,924.63	5.375%
83754LAX5	MUNICIPAL	SD Educational Enhancement	1.495%	6/1/2026	1,005,548.66	896,280.00	1.315%	1,005,116.44	894,370.00	1.315%
3130AMM8	AGCY CALL	FHLB	0.400%	6/9/2026	1,000,000.00	919,494.00	1.053%	1,000,000.00	912,101.55	1.053%
3130AMMW9	AGCY CALL	FHLB	0.500%	6/10/2026	1,500,000.00	1,380,792.00	1.194%	1,500,000.00	1,368,066.47	1.194%
56042RJ52	MUNICIPAL	Maine Health & Higher Edu	1.304%	7/1/2026	201,616.36	180,308.00	1.050%	201,493.50	177,628.00	1.050%
86666PAE8	MUNICIPAL	Sun City Fire District AZ Maricopa Cnty COPs	1.541%	7/1/2026	502,608.97	458,665.00	1.541%	502,411.26	453,385.00	1.541%
3130AN5K2	AGCY CALL	FHLB	0.300%	7/20/2026	1,500,000.00	1,384,638.00	1.254%	1,500,000.00	1,364,700.42	1.254%
795451AK9	CD	Sallie Mae Bank	1.100%	8/11/2026	245,000.00	216,357.54	1.100%	245,000.00	215,204.54	1.100%
38149MZJ5	CD	Goldman Sachs Bank	1.050%	9/8/2026	245,000.00	215,357.70	1.050%	245,000.00	214,206.46	1.050%
856285XL0	CD	State Bank of India	1.150%	9/28/2026	245,000.00	215,693.84	1.150%	245,000.00	214,466.02	1.150%
3130AP6D2	AGCY CALL	FHLB	1.000%	9/30/2026	1,000,000.00	900,411.00	1.000%	1,000,000.00	891,933.70	1.000%
798111HF0	MUNICIPAL	San Joaquin Hills Transportation Corridor Toll	2.153%	1/15/2027	755,519.80	688,800.00	1.950%	755,165.50	682,455.00	1.950%
3130AQJ87	AGCY CALL	FHLB	1.600%	1/19/2027	1,000,000.00	908,782.00	1.600%	1,000,000.00	904,158.35	1.600%
3130AQP88	AGCY CALL	FHLB	1.300%	2/18/2027	1,000,000.00	936,846.00	2.064%	1,000,000.00	927,693.33	2.064%
3130ARCD1	AGCY CALL	FHLB	2.000%	3/29/2027	1,000,000.00	959,044.00	3.252%	1,000,000.00	950,840.04	3.252%
3130ARG54	AGCY CALL	FHLB	2.000%	4/14/2027	1,000,000.00	973,682.00	3.922%	1,000,000.00	967,375.25	3.922%
68607LXQ5	MUNICIPAL	Oregon St	5.892%	6/1/2027	1,033,153.21	1,045,210.00	4.600%	1,030,294.23	1,019,910.00	4.600%
3130ASG52	AGCY CALL	FHLB	4.100%	6/30/2027	1,000,000.00	977,621.00	4.100%	1,000,000.00	968,353.30	4.100%
3130AT6R3	AGCY CALL	FHLB	4.000%	9/30/2027	1,000,000.00	993,314.00	6.253%	1,000,000.00	989,318.27	6.253%
3130ATLG0	AGCY CALL	FHLB	4.000%	10/27/2027	1,000,000.00	997,838.00	7.457%	-	-	0.000%
77535MAM5	CD	Rogue CU	5.100%	1/20/2028	245,000.00	245,012.01	5.100%	245,000.00	243,126.87	5.100%
358782CW8	MUNICIPAL	Frisco Econ Dev	1.900%	2/15/2028	-	-	0.000%	448,205.68	440,180.00	4.400%
92891CDA7	CD	VyStar CU	5.200%	3/10/2028	245,000.00	246,419.29	5.200%	245,000.00	244,073.18	5.200%
3130AUZ98	AGCY CALL	FHLB	6.000%	3/13/2028	1,000,000.00	1,000,942.00	6.000%	-	-	0.000%
69506YZB8	CD	Pacific Western Bank	5.200%	5/17/2028	-	-	0.000%	245,000.00	244,818.47	5.350%
98138MBY5	CD	Workers FED CU	5.250%	5/26/2028	-	-	0.000%	245,000.00	244,480.20	5.250%
3133EPLV5	AGCY CALL	FFCB	5.850%	6/6/2028	-	-	0.000%	999,505.29	999,038.24	5.862%
20825WBN9	CD	Connexus CU	5.400%	6/15/2028	-	-	0.000%	245,000.00	245,116.80	5.400%
Total for Pooled Funds					142,777,097.11	138,083,600.89	2.826%	134,594,578.89	129,594,789.72	2.833%

TOWN OF ADDISON
Earned Income
From 03/31/2023 to 06/30/2023

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
LOGIC	LGIP	LOGIC	-	-	213,771.38	213,771.38	-	-	213,771.38
TEXPOOL	LGIP	TexPool	-	-	12,736.26	12,736.26	-	-	12,736.26
TEXSTAR	LGIP	TexSTAR	-	-	11,207.06	11,207.06	-	-	11,207.06
TXCLASS	LGIP	Texas CLASS	-	-	45,801.74	45,801.74	-	-	45,801.74
91435LAG2	CD	Greenstate Credit Union	611.96	-	892.15	1,504.11	-	(716.21)	175.94
427908EE4	MUNICIPAL	County of Hernando	304.13	-	152.12	456.25	-	-	152.12
034577AK2	CD	ANECA Federal Credit Union	2,170.20	-	1,755.02	3,925.22	-	(1,436.57)	318.45
56042RJ29	MUNICIPAL	Maine Health Tax	318.09	-	318.16	-	636.25	-	318.16
73358W4V3	MUNICIPAL	Port Auth of NY & NJ Rev Bonds	2,715.01	-	2,714.99	-	5,430.00	(1,810.51)	904.48
3135G05R0	AGCY CALL	FNMA	1,275.00	-	2,250.00	-	3,525.00	488.97	2,738.97
3130AJZJ1	AGCY CALL	FHLB	853.29	-	2,133.33	-	2,986.62	112.26	2,245.59
207580AP6	MUNICIPAL	CT Green Bank Rev Bonds	623.34	-	412.50	825.00	210.84	-	412.50
084244HX3	MUNICIPAL	Berkeley Cnty Rev	2,982.94	-	2,237.16	4,474.30	745.80	(1,199.06)	1,038.10
64763FTY5	MUNICIPAL	New Orleans GO	6,000.00	-	4,500.00	9,000.00	1,500.00	(3,927.86)	572.14
882669BS2	MUNICIPAL	TX Pub Fin Auth	838.42	-	1,257.51	-	2,095.93	-	1,257.51
473142QW0	MUNICIPAL	Jefferson Cnty Consol Sch Distr	108.26	-	324.99	-	433.25	-	324.99
20772GE61	MUNICIPAL	State of Connecticut	3,068.85	-	17,261.64	-	20,330.49	(15,687.09)	1,574.55
3130AND72	AGCY CALL	FHLB	740.49	-	1,074.99	-	1,815.48	-	1,074.99
427908EF1	MUNICIPAL	County of Hernando	490.87	-	368.13	736.25	122.75	-	368.13
56042RJ37	MUNICIPAL	Maine Health Tax	444.48	-	444.39	-	888.87	-	444.39
927781VU5	MUNICIPAL	Virginia ST Cig Bldg Auth Rev	2,988.50	-	8,965.62	-	11,954.12	(7,731.43)	1,234.19
05580AD68	CD	BMW Bank of North America	72.92	-	398.13	-	471.05	-	398.13
87165FA20	CD	Synchrony Bank	72.92	-	398.13	-	471.05	-	398.13
64966H4M9	MUNICIPAL	City of New York	95,757.91	-	47,878.98	95,757.98	47,878.91	(42,353.82)	5,525.16
20775C6C3	MUNICIPAL	Connecticut St Housing Auth	2,376.60	-	1,572.75	3,145.50	803.85	(1,048.71)	524.04
207580AQ4	MUNICIPAL	CT Green Bank Rev Bonds	883.02	-	584.37	1,168.75	298.64	-	584.37
3130AMJX1	AGCY CALL	FHLB	3,033.33	-	2,437.50	4,875.00	595.83	-	2,437.50
365820HB8	MUNICIPAL	Garfield Heights GO	2,281.88	-	1,937.49	3,875.00	344.37	(924.90)	1,012.59
3133EMZ70	AGCY CALL	FFCB	680.00	-	1,200.00	-	1,880.00	73.92	1,273.92
57419TDX6	MUNICIPAL	Maryland Community Dev	485.36	-	1,456.17	-	1,941.53	(923.46)	532.71
473142QX8	MUNICIPAL	Jefferson Cnty Consol Sch Distr	221.74	-	665.01	-	886.75	-	665.01
3133EM3E0	AGCY CALL	FFCB	2,168.83	-	1,524.99	3,050.00	643.82	6.87	1,531.86
57604TAB2	MUNICIPAL	State of Mass Transportation	17,343.26	-	13,007.49	26,015.00	4,335.75	(10,558.50)	2,448.99
91476PDR6	MUNICIPAL	University Okla	2,267.25	-	2,267.25	-	4,534.50	(456.15)	1,811.10
882874KQ2	MUNICIPAL	Texas Woman's University	3,150.00	-	3,150.00	-	6,300.00	(2,701.50)	448.50
20772KJX8	MUNICIPAL	State of Connecticut	1,232.62	-	1,232.58	-	2,465.20	(737.67)	494.91
3136G4A45	AGCY CALL	FNMA	2,041.25	-	2,662.50	-	4,703.75	3.77	2,666.27
345102PG6	MUNICIPAL	Foothill-De Anza Community	1,057.00	-	1,585.50	-	2,642.50	(332.40)	1,253.10
235308D75	MUNICIPAL	Dallas ISD	14,055.63	-	27,500.01	-	41,555.64	(22,328.04)	5,171.97
150461M57	MUNICIPAL	City of Cedar Park	8,895.97	-	17,405.01	-	26,300.98	(13,492.62)	3,912.39
3136G4N74	AGCY CALL	FNMA	933.33	-	2,100.00	-	3,033.33	-	2,100.00
3136G4V59	AGCY CALL	FNMA	885.42	-	2,343.75	-	3,229.17	-	2,343.75
3134GWUG9	AGCY CALL	FHLMC	221.67	-	2,850.00	-	3,071.67	-	2,850.00
088632CT9	MUNICIPAL	Bi-State Development Agency	10,248.00	-	5,124.00	10,248.00	5,124.00	(1,317.87)	3,806.13
23542JQP3	MUNICIPAL	City of Dallas Waterwork	6,797.37	-	3,398.64	6,797.25	3,398.76	(951.99)	2,446.65
64971M5K4	MUNICIPAL	NYC Transit Fin Authority	10,995.91	-	6,597.51	13,195.00	4,398.42	(5,198.00)	1,399.51
207580AR2	MUNICIPAL	CT Green Bank Rev Bonds	906.66	-	600.00	1,200.00	306.66	-	600.00
3130AP2G9	AGCY CALL	FHLB	20.83	-	1,875.00	-	1,895.83	-	1,875.00
650009S20	MUNICIPAL	NY Thruway Authority	2,406.00	-	2,406.00	-	4,812.00	(1,268.43)	1,137.57
68189TBA3	MUNICIPAL	Omaha NE Spl Oblg	4,533.34	-	6,800.01	-	11,333.35	(5,490.82)	1,309.19
419791YT9	MUNICIPAL	Hawaii St	13,325.00	-	19,987.50	-	33,312.50	(16,003.14)	3,984.36
64971WDP2	MUNICIPAL	NYC Transit Fin Authority	4,410.00	-	6,615.00	-	11,025.00	(3,230.97)	3,384.03

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
70914PME9	MUNICIPAL	Penn St GO	6,597.25	-	13,194.39	-	19,791.64	(11,065.80)	2,128.59
894673TA0	MUNICIPAL	Tredyffrin/Easttown School	407.16	-	796.80	-	1,203.96	(129.86)	666.94
067167YR1	MUNICIPAL	Barbers Hill TX ISD GO	2,555.63	-	5,000.01	-	7,555.64	(3,779.32)	1,220.69
473142QY6	MUNICIPAL	Jefferson Cnty Consol Sch Distr	300.00	-	900.00	-	1,200.00	-	900.00
61945DAZ4	MUNICIPAL	Mosaic District Dev Authority	356.50	-	1,069.38	-	1,425.88	(370.22)	699.16
485106UX4	MUNICIPAL	Kansas City	7,334.10	-	3,687.51	7,375.00	3,646.61	(981.51)	2,706.00
46873TAD5	MUNICIPAL	Jackson Energy Authority	32,725.06	-	16,362.51	32,725.00	16,362.57	(4,920.41)	11,442.10
6817126Z3	MUNICIPAL	Omaha GO	3,399.65	-	1,843.14	3,686.25	1,556.54	(151.59)	1,691.55
3133EMXQ0	AGCY CALL	FFCB	3,994.92	-	2,349.99	4,700.00	1,644.91	-	2,349.99
3130AMDE9	AGCY CALL	FHLB	5,750.00	-	3,750.00	7,500.00	2,000.00	-	3,750.00
83754LAX5	MUNICIPAL	SD Educational Enhancement	4,983.27	-	3,737.49	7,475.00	1,245.76	(432.22)	3,305.27
3130AMMJ8	AGCY CALL	FHLB	1,233.26	-	1,641.66	2,000.00	874.92	-	1,641.66
3130AMMW9	AGCY CALL	FHLB	4,583.34	-	4,166.67	7,500.00	1,250.01	-	4,166.67
56042RJ52	MUNICIPAL	Maine Health & Higher Edu	651.93	-	651.99	-	1,303.92	(122.86)	529.13
3130AN5K2	AGCY CALL	FHLB	4,437.50	-	5,625.00	-	10,062.50	-	5,625.00
795451AK9	CD	Sallie Mae Bank	370.54	-	673.74	-	1,044.28	-	673.74
38149MZJ5	CD	Goldman Sachs Bank	182.16	-	643.14	-	825.30	-	643.14
856285XL0	CD	State Bank of India	42.86	-	704.37	-	747.23	-	704.37
3130AP6D2	AGCY CALL	FHLB	27.72	-	2,499.99	-	2,527.71	-	2,499.99
3130APAF2	AGCY CALL	FHLB	2,513.28	-	1,299.99	2,600.00	1,213.27	-	1,299.99
742404AK2	CB	Princeton Theological	10,262.45	-	10,262.55	-	20,525.00	(8,690.69)	1,571.86
86666PAC2	MUNICIPAL	Sun City Fire District AZ Maricopa Cnty COPs	1,648.49	-	1,648.50	-	3,296.99	(131.96)	1,516.54
86666PAE8	MUNICIPAL	Sun City Fire District AZ Maricopa Cnty COPs	2,133.75	-	2,133.75	-	4,267.50	(197.71)	1,936.04
79770GJA5	MUNICIPAL	San Francisco & CA County Redevelopment	975.24	-	1,462.83	-	2,438.07	(253.73)	1,209.10
3130ARCD1	AGCY CALL	FHLB	69.48	-	6,249.99	-	6,319.47	-	6,249.99
549104TM9	CD	Luana Savings Bank	182.51	-	123.99	245.96	60.54	825.29	949.28
3130AQPR8	AGCY CALL	FHLB	1,588.85	-	3,249.99	-	4,838.84	-	3,249.99
70962LBA9	CD	Pentagon Federal Credit Union	23.95	-	765.63	763.52	26.06	-	765.63
798111HF0	MUNICIPAL	San Joaquin Hills Transportation Corridor Toll	3,408.98	-	4,036.89	-	7,445.87	(354.30)	3,682.59
3130AQFK4	AGCY CALL	FHLB	1,519.95	-	1,899.99	-	3,419.94	94.17	1,994.16
3130AQJ87	AGCY CALL	FHLB	3,199.95	-	3,999.99	-	7,199.94	-	3,999.99
44963KAA6	CD	IH Mississippi Valley CU	5,348.46	-	1,153.10	6,501.56	-	-	1,153.10
3130ASG52	AGCY CALL	FHLB	10,250.23	-	10,250.01	20,500.00	0.24	-	10,250.01
89841MAA5	CD	TruStone Financial CU	55.00	-	1,766.72	1,821.72	-	-	1,766.72
24951TAU9	CD	Department of Commerce	65.24	-	2,143.74	2,161.37	47.61	-	2,143.74
3134GXQR8	AGCY CALL	FHLMC	11,611.11	-	7,305.56	13,750.00	5,166.67	-	7,305.56
3134GXQM9	AGCY CALL	FHLMC	10,333.33	-	6,000.00	12,000.00	4,333.33	-	6,000.00
3130ARG54	AGCY CALL	FHLB	9,222.26	-	7,111.11	10,000.00	6,333.37	-	7,111.11
912828R28	TREAS NOTE	U.S. Treasury	6,770.83	-	1,354.17	8,125.00	-	141.51	1,495.68
912828XT2	TREAS NOTE	U.S. Treasury	6,666.62	-	5,000.01	10,000.00	1,666.63	1,023.01	6,023.02
20772KEU9	MUNICIPAL	State of Connecticut	1,508.75	-	9,052.50	-	10,561.25	(4,022.79)	5,029.71
3130AT6R3	AGCY CALL	FHLB	124.98	-	11,250.00	-	11,374.98	-	11,250.00
3130ATDT1	AGCY CALL	FHLB	223.33	-	20,100.00	-	20,323.33	-	20,100.00
3130ATCB1	AGCY CALL	FHLB	9,263.87	-	8,861.13	18,125.00	-	-	8,861.13
130162AF7	CD	California CU	5,245.70	-	2,511.24	-	7,756.94	-	2,511.24
60636UJQ3	MUNICIPAL	Missour St Environmental Impt	1,760.02	-	1,760.01	-	3,520.03	8,245.92	10,005.93
59447TXA6	MUNICIPAL	Michigan St Fin Auth Rev	1,971.68	-	5,915.01	-	7,886.69	4,280.06	10,195.07
576004GV1	MUNICIPAL	Commonwealth of MA	7,425.00	-	8,910.00	-	16,335.00	88.95	8,998.95
89233HSR6	CP-DISC	Toyota Motor Credit	-	-	-	-	-	5,426.21	5,426.21
46640QT68	CP-DISC	JP Morgan CP	-	-	-	-	-	6,917.11	6,917.11
64966JAP1	MUNICIPAL	New York NY	18,956.69	-	14,217.51	28,435.00	4,739.20	(5,359.53)	8,857.98
3130ASNH8	AGCY CALL	FHLB	5,166.67	-	2,333.33	7,500.00	-	-	2,333.33
3130ASKS7	AGCY CALL	FHLB	6,770.83	-	9,375.00	-	16,145.83	-	9,375.00
22551KAA0	CD	Credit Union of Texas	1,492.20	-	1,959.99	-	3,452.19	-	1,959.99
443728GD6	MUNICIPAL	Hudson County NJ Imp Authority	25,295.16	-	9,687.51	-	34,982.67	2,311.15	11,998.66
3130ATLG0	AGCY CALL	FHLB	7,874.99	-	3,375.01	11,250.00	-	-	3,375.01
3130ATVJ3	AGCY BULET	FHLB	19,861.12	-	12,500.01	29,027.78	3,333.35	-	12,500.01

CUSIP	Security Type	Security Description	Beg Accrued	Interest Purchased	Interest Earned	Interest Rec'd	End Accrued	Accr/Amort	Interest Rev
46640QS93	CP-DISC	JP Morgan CP	-	-	-	-	-	10,108.18	10,108.18
3130ATQD2	AGCY CALL	FHLB	17,437.50	-	11,625.00	23,250.00	5,812.50	790.68	12,415.68
46640QVE8	CP-DISC	JP Morgan CP	-	-	-	-	-	12,685.19	12,685.19
68607LXQ5	MUNICIPAL	Oregon St	19,640.00	-	14,730.00	29,460.00	4,910.00	(2,858.98)	11,871.02
8923A1VF5	CP-DISC	Toyota Credit de Puerto Rico	-	-	-	-	-	13,076.76	13,076.76
3135GACZ2	AGCY CALL	FNMA	18,750.00	-	13,500.00	27,000.00	5,250.00	-	13,500.00
8923A1VR9	CP-DISC	Toyota Credit de Puerto Rico	-	-	-	-	-	13,045.01	13,045.01
3134GY2N1	AGCY CALL	FHLMC	17,233.32	-	12,924.99	25,562.78	4,595.53	-	12,924.99
3134GY5N8	AGCY CALL	FHLMC	21,875.00	-	19,687.50	39,375.00	2,187.50	-	19,687.50
3134GYND0	AGCY CALL	FHLMC	305.56	-	13,749.99	-	14,055.55	-	13,749.99
89789AAH0	CD	Truliant FCU	350.49	-	3,154.38	3,180.29	324.58	-	3,154.38
91334AAL7	CD	United Heritage CU	39.85	-	3,154.38	3,145.72	48.51	-	3,154.38
3130AV5J7	AGCY CALL	FHLB	1,458.33	-	13,125.00	-	14,583.33	-	13,125.00
3134GYK76	AGCY CALL	FHLMC	5,312.50	-	28,125.00	-	33,437.50	-	28,125.00
3130AUZ98	AGCY CALL	FHLB	2,833.33	-	2,166.67	5,000.00	-	-	2,166.67
92891CDA7	CD	VyStar CU	778.56	-	3,185.01	2,897.04	1,066.53	-	3,185.01
432275AF2	MUNICIPAL	Hillsborough Ctny Aviation Authority	4,688.75	-	2,344.38	4,688.75	2,344.38	1,069.29	3,413.67
8923A1Z12	CP-DISC	Toyota Credit de Puerto Rico	-	-	-	-	-	13,109.74	13,109.74
679087FD3	MUNICIPAL	Oklahoma Capitol Improvement Authority	3,337.50	-	3,337.50	-	6,675.00	94.19	3,431.69
3134GYJB9	AGCY CALL	FHLMC	4,858.34	-	13,250.01	-	18,108.35	-	13,250.01
53948BYL7	CP-DISC	Lloyds Bank CP	-	-	-	-	-	12,887.96	12,887.96
53943SWF0	CP-DISC	Lloyds Bank CP	-	-	-	-	-	12,429.49	12,429.49
84611JAB9	CD	Space Age FCU	200.14	-	3,093.12	3,118.56	174.70	-	3,093.12
052392CR6	CD	Austin Telco FCU	1,104.27	-	3,062.49	3,087.67	1,079.09	-	3,062.49
90307LAB0	CD	Uncle CU	299.71	-	3,062.49	3,087.67	274.53	-	3,062.49
04288LAA6	CD	Arsenal Credit Union	479.26	-	3,123.75	3,149.43	453.58	-	3,123.75
77535MAM5	CD	Rogue CU	479.26	-	3,123.75	3,149.43	453.58	-	3,123.75
87868YAG8	CD	Valley Strong CU	503.88	-	3,062.49	3,087.67	478.70	-	3,062.49
8923A1XD8	CP-DISC	Toyota Credit de Puerto Rico	-	-	-	-	-	12,703.26	12,703.26
17783PAH4	CD	City Federal Credit Union	493.82	-	3,001.26	3,025.91	469.17	-	3,001.26
30960QAM9	CD	Liberty Federal Credit Union	503.88	-	3,062.49	3,087.67	478.70	-	3,062.49
920133AL9	CD	Technology Credit Union	513.97	-	3,123.75	3,149.43	488.29	-	3,123.75
53052LAG4	CD	Farmers Insurance Group	1,055.24	-	3,001.26	3,025.91	1,030.59	-	3,001.26
3130AWEJ5	AGCY CALL	FHLB	-	-	479.17	-	479.17	-	479.17
20825WBN9	CD	Connexus CU	-	-	588.00	-	588.00	-	588.00
3133EPLV5	AGCY CALL	FFCB	-	325.00	3,575.00	-	3,900.00	5.29	3,580.29
98138MBY5	CD	Workers FED CU	-	-	1,286.26	1,092.43	193.83	-	1,286.26
3130AVZ62	AGCY CALL	FHLB	-	980.83	14,712.50	-	15,693.33	31.40	14,743.90
3134GYRX2	AGCY CALL	FHLMC	-	-	6,270.84	-	6,270.84	-	6,270.84
69506YZB8	CD	Pacific Western Bank	-	-	1,638.44	-	1,638.44	-	1,638.44
358782CW8	MUNICIPAL	Frisco Econ Dev	-	1,715.28	1,847.23	-	3,562.51	1,975.68	3,822.91
19424JUD6	CP-DISC	Collateralized Commercial Paper V Co	-	-	-	-	-	24,412.93	24,412.93
Total for Pooled Funds			645,551.11	3,021.11	1,009,639.05	925,154.57	733,056.70	(47,186.98)	962,452.07

STIFEL

PORTFOLIO REVIEW AND ANALYSIS

Town of Addison
Dallas, TX

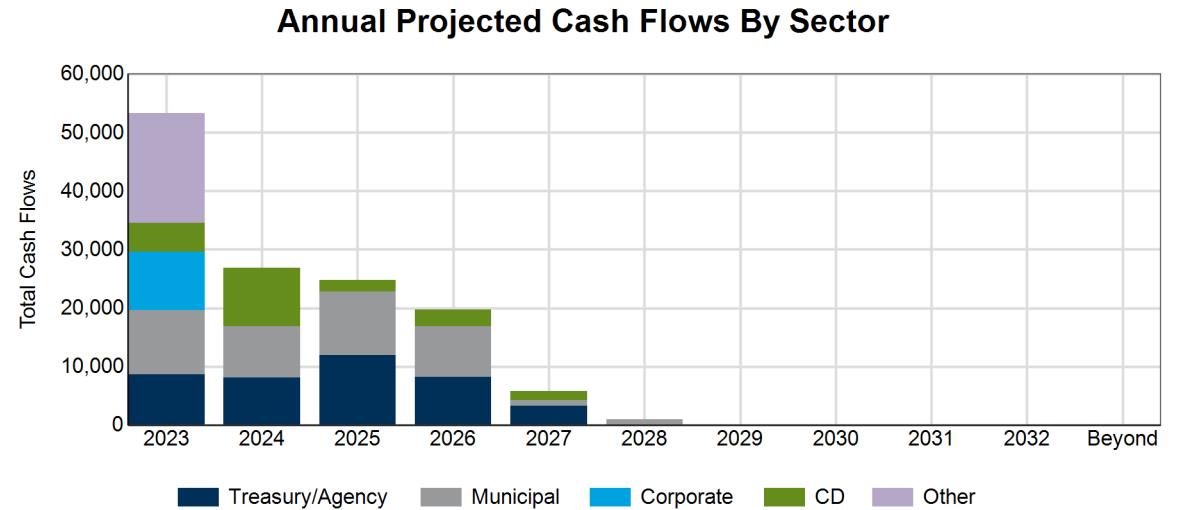
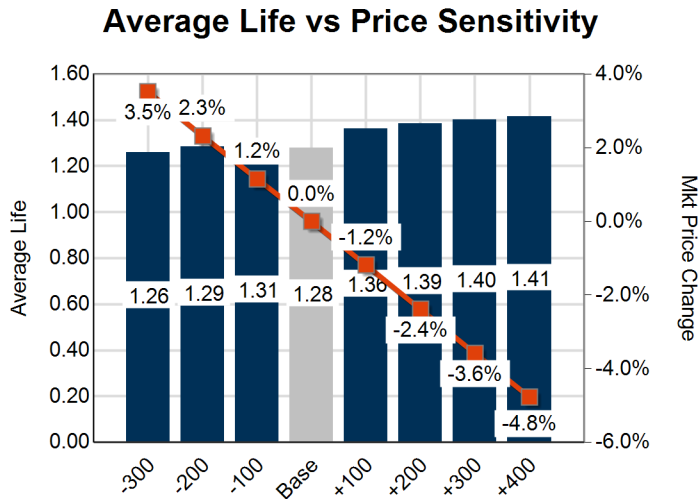
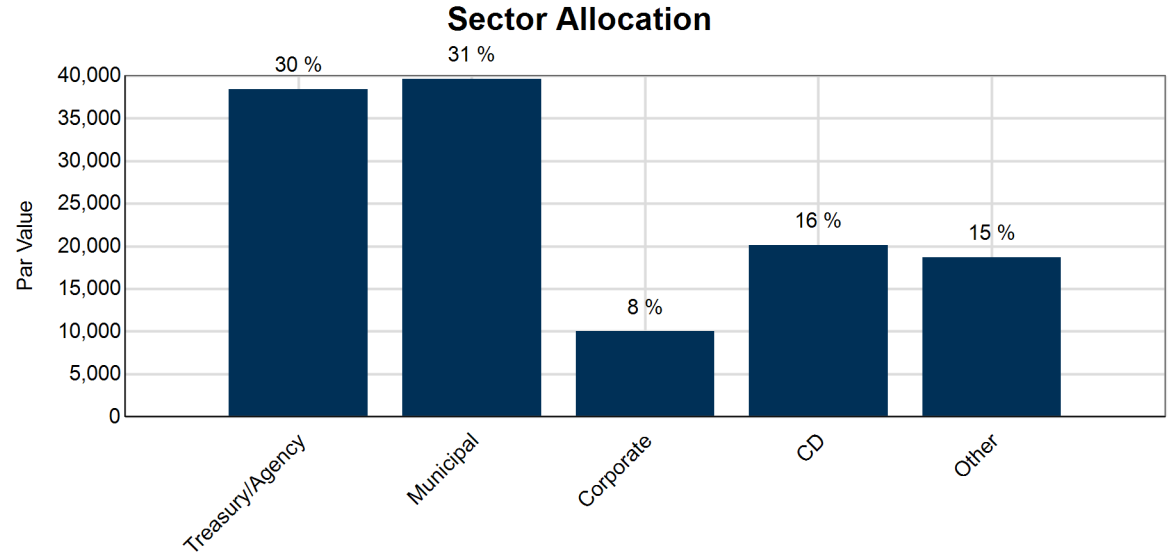
As of Date: 06/30/2023 | Pricing as of: 06/30/2023 | Date of Analysis: 07/12/2023

Account Executive: Luke Donenfeld, CFS, CAIA



Portfolio Overview

Book Value	127,928
# Securities	132
Average Size (Book)	969
Yield at Book	2.73
Market Yield	4.73
\$ Gain/Loss	-4,694
% Gain/Loss	-3.7%
Average Life	1.28
Average Life +300bps	1.40
% Price Change +100bps	-1.19
% Price Change +300bps	-3.59
Effective Duration	1.16
Effective Convexity	-0.01
AFS / HTM%	15% / 85%
Fixed / Floating	85% / 15%
ESG/Green Par (000's)	\$3,695 / \$2,450



Historical Portfolio Overview

	06/30/2023	05/31/2023	04/30/2023	03/31/2023
Book Value	127,928	138,705	138,725	142,777
Yield at Book	2.73	2.93	2.83	2.87
Yield at Book (+100)	2.82	2.95	2.85	2.89
Yield at Book (+300)	3.03	2.95	2.86	2.91
Yield at Book (-100)	3.22	2.91	2.79	2.84
WAL	1.28	1.40	1.38	1.39
WAL (+100)	1.36	1.44	1.42	1.43
WAL (+300)	1.40	1.44	1.44	1.47
WAL (-100)	1.31	1.35	1.37	1.39
% Price Change (+100)	-1.2%	-1.1%	-1.2%	-1.2%
% Price Change (+300)	-3.6%	-3.5%	-3.5%	-3.6%
% Price Change (-100)	1.2%	1.1%	1.1%	1.2%
Effective Duration	1.16	1.12	1.14	1.17
Effective Convexity	-0.01	-0.04	-0.02	-0.03
\$ Gain/Loss	-4,694	-4,621	-4,464	-4,692
% Gain/Loss	-3.7%	-3.3%	-3.2%	-3.3%
Principal Cash Flow 2 yrs out	70%	64%	65%	66%
Principal Cash Flow 2 yrs out (+100)	68%	63%	64%	64%
Principal Cash Flow 2 yrs out (+300)	68%	63%	64%	64%
Principal Cash Flow 2 yrs out (-100)	72%	67%	68%	69%

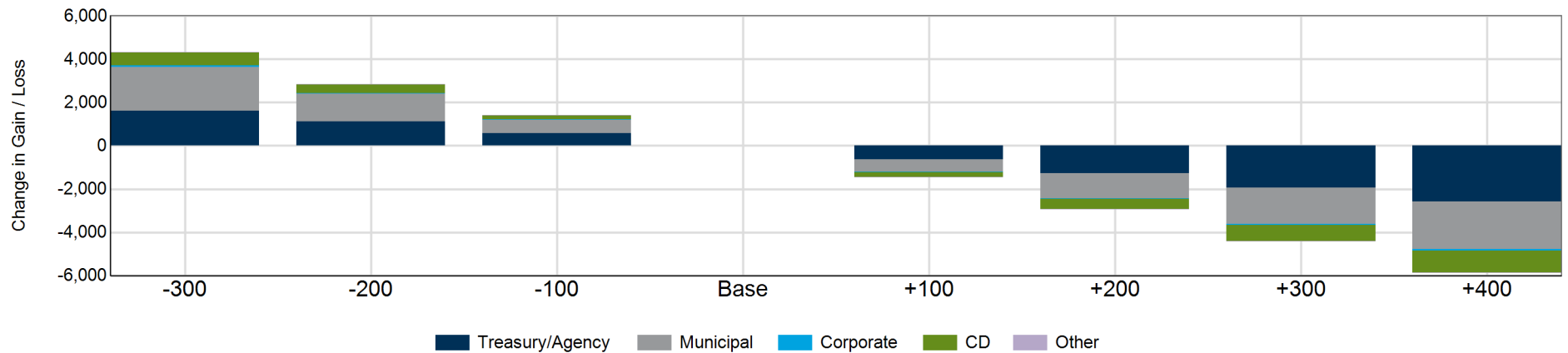
Portfolio Sector Summary

Sector	Portfolio %	Par Value	Cpn	Maturity	Book Value	Yield @Bk	Market		% Price Change			Gain/(Loss)		Effective			AFS %
							Value	Yield	-100	+100	+300	\$	%	WAL	Dur	Cvx	
Treasury (1)	0.8%	1,000	2.00	0.9 yrs	1,000	2.00	969	5.48	0.9	-0.9	-2.7	-31	-3.1%	0.92	0.93	0.02	0 %
Agency Bullet (4)	3.2%	4,000	2.52	0.3 yrs	4,000	2.56	3,964	5.33	0.3	-0.3	-1.0	-35	-0.9%	0.34	0.34	0.00	0 %
Callable Agency (26)	17.5%	22,188	2.24	2.1 yrs	22,495	1.78	20,980	5.30	1.6	-1.8	-5.5	-1,516	-6.7%	1.99	1.72	-0.09	0 %
Agency Step (12)	8.9%	11,240	2.70	2.7 yrs	11,657	1.81	10,623	5.17	2.1	-2.2	-6.8	-1,034	-8.9%	2.19	2.13	-0.07	0 %
Treasury/Agency (43)	30.3%	38,428	2.40	2.1 yrs	39,152	1.87	36,536	5.27	1.6	-1.7	-5.3	-2,616	-6.7%	1.85	1.67	-0.07	0 %
GM REV (1)	0.8%	1,000	4.00	2.0 yrs	1,000	5.06	1,017	3.96	2.0	-1.9	-5.7	17	1.7%	2.00	1.94	0.06	0 %
Taxable GO (19)	12.5%	15,900	3.26	1.5 yrs	16,024	2.95	15,377	5.29	1.5	-1.4	-4.1	-646	-4.0%	1.46	1.42	0.04	0 %
Taxable REV (34)	17.9%	22,700	2.03	2.8 yrs	22,776	1.93	21,636	5.11	1.7	-1.6	-4.6	-1,140	-5.0%	1.66	1.60	0.11	0 %
Municipal (54)	31.2%	39,600	2.57	2.2 yrs	39,800	2.42	38,030	5.15	1.6	-1.5	-4.4	-1,770	-4.4%	1.59	1.53	0.08	0 %
Finance (2)	1.6%	2,000	0.00	0.3 yrs	1,999	0.28	1,999	0.28	0.3	-0.3	-0.9	0	0.0%	0.30	0.31	0.00	0 %
Services (1)	0.8%	1,000		0.3 yrs	1,000	0.00	1,000	0.00	0.3	-0.3	-0.9	0	0.0%	0.29	0.29	0.00	0 %
Corporate Other (5)	5.5%	7,000	0.00	0.2 yrs	7,000	0.00	7,000	0.00	0.2	-0.2	-0.5	0	0.0%	0.17	0.17	0.00	0 %
Corporate (8)	7.9%	10,000	0.00	0.2 yrs	9,999	0.06	9,999	0.06	0.2	-0.2	-0.6	0	0.0%	0.21	0.21	0.00	0 %
NCD (26)	15.9%	20,150	4.13	1.7 yrs	20,267	3.76	19,958	4.58	1.0	-1.1	-3.6	-309	-1.5%	1.22	1.07	-0.09	0 %
CD (26)	15.9%	20,150	4.13	1.7 yrs	20,267	3.76	19,958	4.58	1.0	-1.1	-3.6	-309	-1.5%	1.22	1.07	-0.09	0 %
Cash & Other (1)	14.7%	18,711	5.27	0.1 yrs	18,711	5.49	18,711	5.49	0.0	0.0	-0.1	0	0.0%	0.08	0.04	0.00	100 %
Other (1)	14.7%	18,711	5.27	0.1 yrs	18,711	5.49	18,711	5.49	0.0	0.0	-0.1	0	0.0%	0.08	0.04	0.00	100 %
Total (132)	100.0%	126,889	2.96	1.6 yrs	127,928	2.73	123,234	4.73	1.2	-1.2	-3.6	-4,694	-3.7%	1.28	1.16	-0.01	15 %

Shocked Analysis

	-300	-200	-100	Base	+100	+200	+300
Par Value	126,889	126,889	126,889	126,889	126,889	126,889	126,889
Book Value	127,928	127,928	127,928	127,928	127,928	127,928	127,928
Market Value	127,570	126,092	124,657	123,234	121,773	120,291	118,816
Gain/(Loss)	-358	-1,836	-3,271	-4,694	-6,155	-7,637	-9,112
Gain/(Loss) %	-0.3%	-1.4%	-2.6%	-3.7%	-4.8%	-6.0%	-7.1%
Gain/(Loss) % - Chg from Base	3.5%	2.3%	1.2%	0.0%	-1.2%	-2.4%	-3.6%
Book Price	100.82	100.82	100.82	100.82	100.82	100.82	100.82
Yield at Book	2.86	2.96	3.22	2.73	2.82	2.92	3.03
Market Price	100.54	99.37	98.24	97.12	95.97	94.80	93.64
Market Yield	1.56	2.62	3.65	4.73	5.75	6.77	7.81
WAL	1.26	1.29	1.31	1.28	1.36	1.39	1.40

Change in Gain/Loss by Rate Shock Scenario

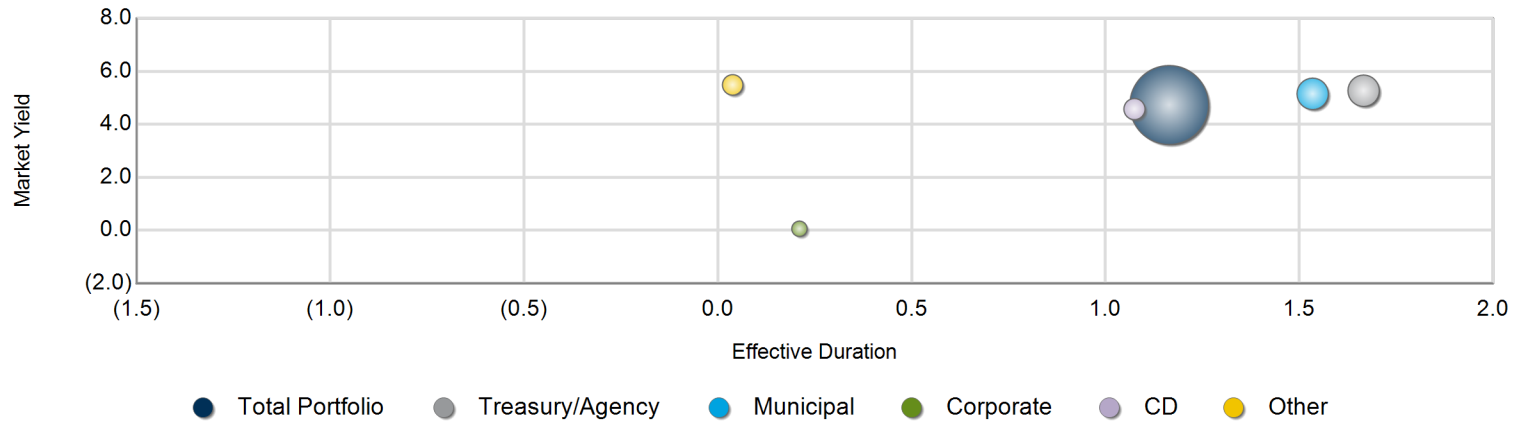


Price Risk & Market Value Change by Sector

Sector	AFS					Eff Dur	HTM					Eff Dur
	% Change in Market Value from Level						% Change in Market Value from Level					
	-100	Mkt Value	+100	+200	+300		-100	Mkt Value	+100	+200	+300	
Treasury/Agency							1.6%	36,536	-1.7%	-3.5%	-5.3%	1.7%
Municipal							1.6%	38,030	-1.5%	-3.0%	-4.4%	1.5%
Corporate							0.2%	9,999	-0.2%	-0.4%	-0.6%	0.2%
CD							1.0%	19,958	-1.1%	-2.4%	-3.6%	1.1%
Other	0.0%	18,711	0.0%	-0.1%	-0.1%	0.0%						
Total	0.0%	18,711	0.0%	-0.1%	-0.1%	0.0%	1.4%	104,523	-1.4%	-2.8%	-4.2%	1.4%
Scenario Market Val	18,718	18,711	18,704	18,697	18,690		105,939	104,523	103,069	101,594	100,126	
Scenario Gain/Loss	7	0	-7	-14	-21		-3,279	-4,694	-6,148	-7,623	-9,091	

Total Portfolio (AFS + HTM):	
% Change in Market Val from Level	
-200 bps	2.3%
-100 bps	1.2%
Level Market Val	123,234
+100 bps	-1.2%
+200 bps	-2.4%
+300 bps	-3.6%
+400 bps	-4.8%
Effective Duration	1.16
Effective Convexity	-0.01

Risk/Reward Analysis



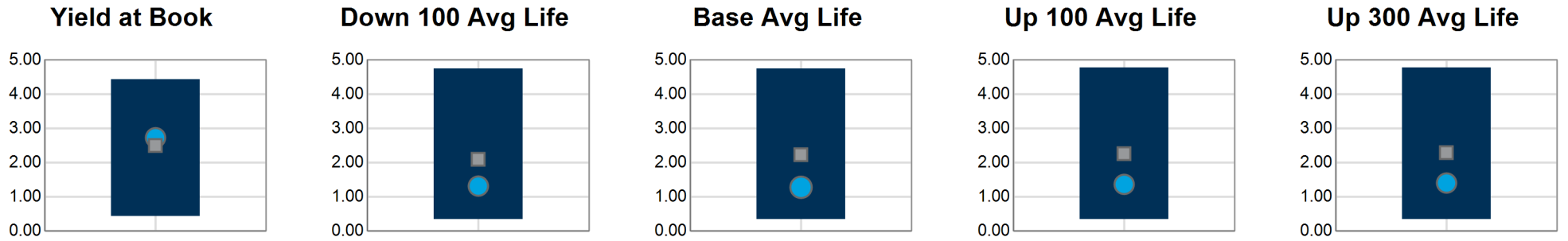
Peer Group Comparison

Peer	As of Date	Book Value	G/L %	Yield @Bk	Average Life			% Price Change			Effective		UST Agy	Fix MBS	Fix ARM	Fix CMO	Flt CMO	Agy CMBS	Sm Bus.	Prv Label	Muni	Corp	CD &		% Fixed	% AFS
					Base	-100	+300	-100	+100	+300	Dur	Cvx											Oth			
1	05/23	142,877	-3.3	4.38	2.1	2.1	2.1	1.9	-1.9	-5.5	1.9	0.0	73%	0%	0%	0%	0%	0%	0%	0%	0%	26%	100%	100%		
2	05/23	105,810	-7.3	1.41	2.4	2.3	2.4	2.1	-2.1	-6.2	2.1	0.0	55%	0%	0%	0%	0%	0%	0%	0%	28%	16%	100%	100%		
3	06/23	104,229	-0.1	0.42	0.8	0.5	0.9	0.4	-0.5	-1.9	0.5	-0.2	37%	0%	0%	0%	0%	0%	0%	0%	0%	63%	100%	100%		
4	06/23	164,662	-2.7	3.28	2.5	2.4	2.9	2.0	-2.0	-6.2	2.0	0.0	5%	4%	7%	10%	1%	10%	0%	0%	26%	36%	0%	77%	100%	
5	06/23	88,499	-5.5	2.81	3.0	2.7	3.1	2.6	-2.7	-7.9	2.6	-0.1	80%	0%	0%	0%	0%	0%	0%	0%	11%	8%	98%	100%		
6	05/23	177,951	-5.5	1.91	2.2	2.1	2.4	1.8	-1.9	-5.9	1.9	-0.1	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%	100%	
7	03/23	187,875	-6.5	2.38	4.7	4.7	4.8	4.2	-4.0	-11.6	4.1	0.1	56%	2%	0%	0%	0%	2%	0%	0%	28%	13%	0%	100%	100%	
8	03/23	66,758	-2.2	2.74	1.2	1.1	1.3	0.9	-1.0	-3.0	1.0	0.0	14%	0%	0%	0%	0%	1%	0%	0%	0%	6%	78%	100%	100%	
9	06/23	53,019	-5.9	2.73	2.9	2.7	2.9	2.3	-2.4	-7.3	2.4	-0.1	99%	0%	0%	0%	0%	0%	0%	0%	0%	0%	1%	100%	100%	
10	06/23	52,037	-1.5	2.76	0.7	0.5	0.7	0.6	-0.6	-1.8	0.6	0.0	62%	0%	0%	0%	0%	0%	0%	0%	18%	0%	20%	100%	100%	
11	03/23	48,224	1.3	2.21	2.3	2.0	2.3	1.9	-1.9	-5.8	1.9	0.0	52%	0%	0%	0%	0%	0%	0%	0%	47%	0%	1%	99%	100%	
12	05/23	208,677	-3.3	3.05	2.8	2.8	2.8	2.6	-2.5	-7.4	2.6	0.1	63%	0%	0%	0%	0%	0%	0%	0%	25%	0%	12%	100%	100%	
13	03/23	42,756	-1.8	3.88	2.5	1.6	2.9	1.6	-1.7	-5.7	1.7	-0.1	66%	0%	0%	0%	0%	0%	0%	0%	0%	0%	34%	100%	100%	
14	06/23	42,391	-2.6	2.56	1.1	1.0	1.1	1.0	-1.0	-2.9	1.0	0.0	25%	0%	0%	0%	0%	0%	0%	0%	29%	0%	46%	100%	100%	
15	03/23	219,195	-5.2	2.95	2.2	2.2	2.2	2.0	-2.0	-5.9	2.0	0.0	64%	0%	0%	0%	0%	0%	0%	0%	12%	20%	4%	100%	100%	
16	06/23	36,570	-9.1	1.14	2.8	2.8	2.8	2.6	-2.6	-7.5	2.6	0.0	98%	0%	0%	0%	0%	0%	0%	0%	0%	0%	2%	100%	100%	
17	06/23	32,547	-5.8	2.60	2.5	2.3	2.5	2.0	-2.1	-6.2	2.0	-0.1	23%	0%	0%	0%	0%	0%	0%	0%	0%	0%	77%	100%	100%	
18	05/23	29,002	-7.4	1.72	2.8	2.7	2.8	2.5	-2.4	-7.2	2.4	0.0	62%	0%	0%	0%	0%	3%	0%	0%	0%	1%	34%	100%	100%	
19	05/23	27,153	-3.5	2.72	2.3	2.3	2.3	2.0	-2.0	-5.8	2.0	0.0	63%	0%	0%	0%	0%	0%	0%	2%	0%	13%	23%	100%	100%	
20	05/23	23,453	-5.2	2.20	2.1	2.0	2.2	1.8	-1.8	-5.6	1.8	-0.1	73%	0%	0%	0%	0%	0%	0%	0%	0%	0%	27%	100%	100%	
21	03/23	234,661	-0.2	4.43	0.3	0.3	0.3	0.3	-0.3	-0.9	0.3	0.0	6%	0%	0%	0%	0%	0%	0%	0%	0%	0%	94%	100%	100%	
22	04/23	16,908	-5.3	1.90	2.1	2.1	2.1	1.8	-1.8	-5.5	1.8	0.0	49%	0%	0%	0%	0%	3%	0%	0%	17%	6%	25%	100%	100%	
23	05/23	14,142	-5.0	3.14	2.9	2.6	2.9	2.4	-2.4	-7.1	2.4	0.0	0%	0%	0%	0%	0%	0%	0%	0%	2%	0%	98%	100%	100%	
24	03/23	12,143	-5.5	2.07	2.3	2.3	2.3	2.1	-2.1	-6.0	2.1	0.1	0%	0%	0%	0%	0%	0%	0%	0%	25%	41%	34%	100%	100%	
25	05/23	10,585	-7.1	1.05	2.3	2.1	2.3	2.0	-2.0	-6.0	2.0	0.0	47%	0%	0%	0%	0%	0%	0%	0%	18%	19%	16%	100%	100%	
Avg		85,685	-4.2	2.50	2.2	2.1	2.3	1.9	-1.9	-5.7	1.9	0.0	51%	0%	0%	0%	0%	1%	0%	0%	10%	8%	30%	99%	100%	
Port		127,928	-3.7	2.73	1.3	1.3	1.4	1.2	-1.2	-3.6	1.2	0.0	31%	0%	0%	0%	0%	0%	0%	0%	31%	8%	30%	85%	15%	
Diff		42,243	0.6	0.23	-0.9	-0.8	-0.9	-0.7	0.7	2.1	-0.7	0.0	-20%	0%	0%	0%	0%	-1%	0%	0%	21%	0%	1%	-14%	-85%	

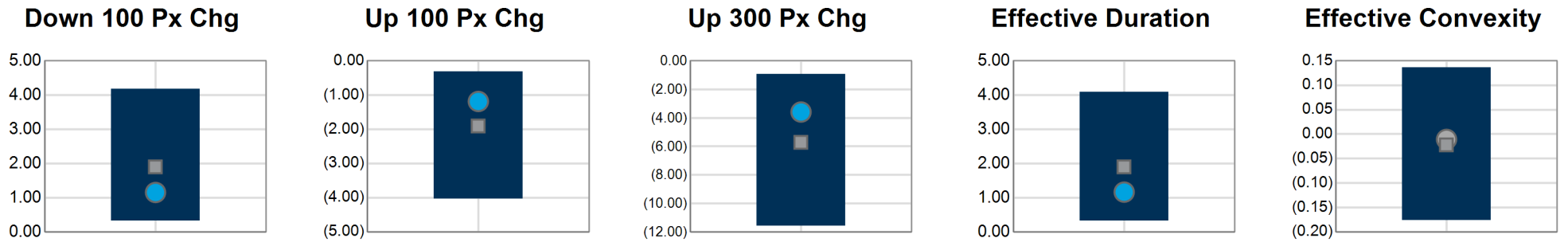
* Peer group includes Public Entytys that have received portfolio analysis from Stifel in the last three months with the closest portfolio book values.

Summary Peer Comparison

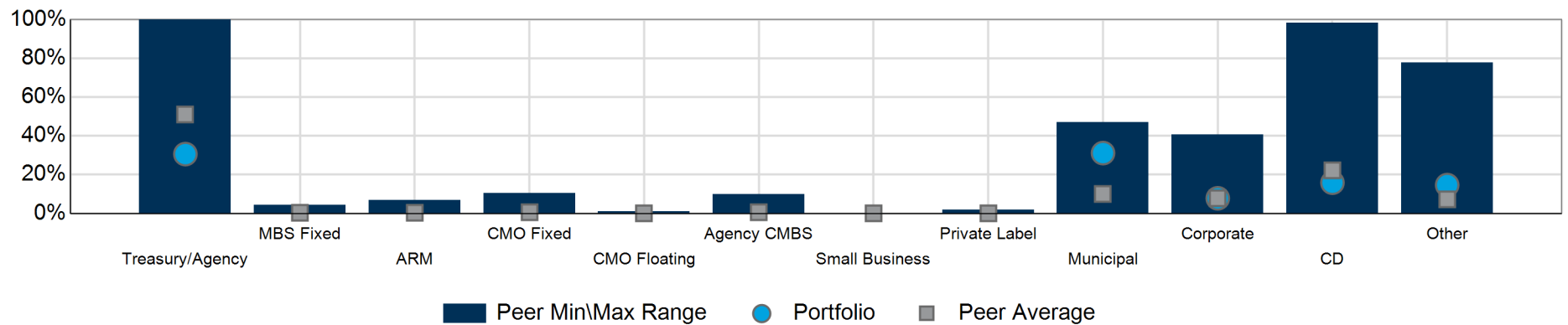
Yield and Average Life Peer Comparison



Price Risk Peer Comparison



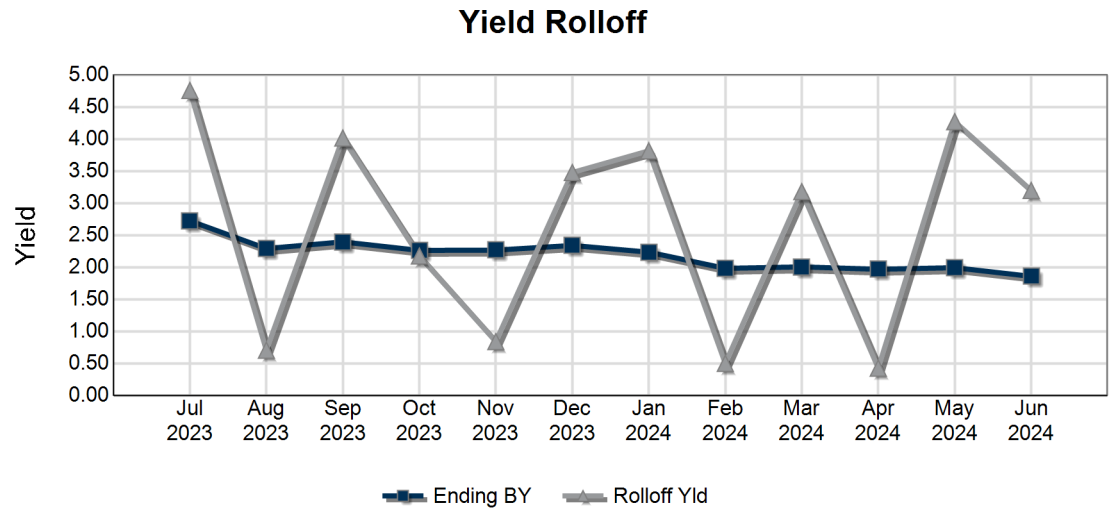
Portfolio vs. Peer Allocations



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

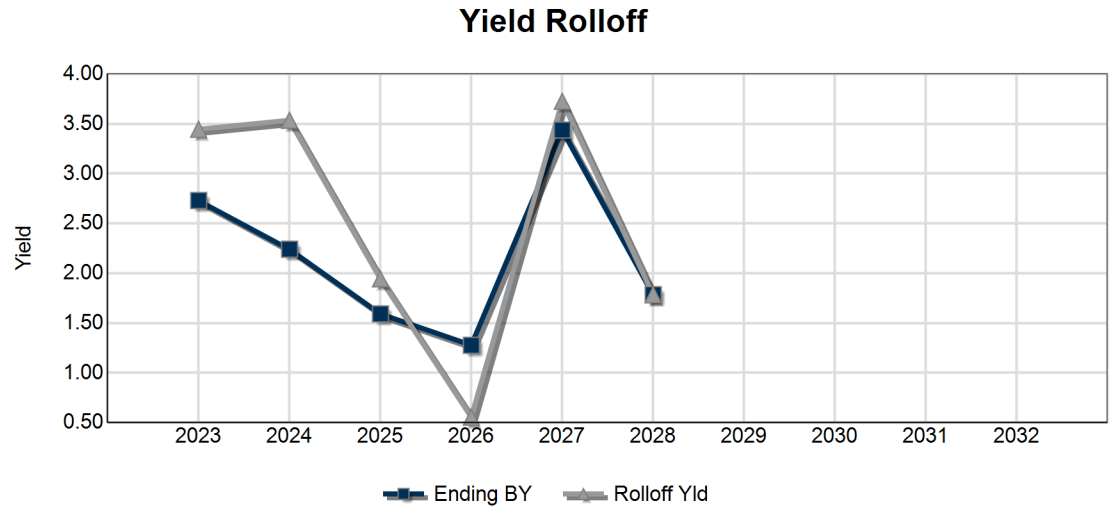
Yield Rolloff				
Month	Begin BY	Principal CF	Rolloff Yld	Ending BY
Jul 2023	2.73	22,461	4.76	2.30
Aug 2023	2.30	6,500	0.71	2.40
Sep 2023	2.40	7,500	4.02	2.27
Oct 2023	2.27	4,140	2.18	2.27
Nov 2023	2.27	4,250	0.84	2.34
Dec 2023	2.34	7,000	3.48	2.24
Jan 2024	2.24	10,500	3.82	1.99
Feb 2024	1.99	1,000	0.50	2.01
Mar 2024	2.01	2,000	3.18	1.97
Apr 2024	1.97	1,000	0.43	2.00
May 2024	2.00	3,445	4.27	1.86
Jun 2024	1.86	493	3.20	1.85



Shocked Principal and Interest Cash Flow Analysis							
Year	-300	-200	-100	Base	+100	+200	+300
Jul 2023	27,732	25,994	25,735	22,730	22,739	22,748	22,007
Aug 2023	10,351	8,195	8,195	6,700	6,700	6,700	6,700
Sep 2023	11,063	8,819	8,819	7,815	5,815	5,815	5,815
Oct 2023	2,120	4,302	4,306	4,310	4,310	4,310	4,310
Nov 2023	5,273	5,026	5,026	4,421	3,671	3,671	3,671
Dec 2023	7,249	9,218	7,293	7,347	7,347	7,347	7,347
Jan 2024	10,893	11,148	10,903	10,662	10,662	10,662	10,662
Feb 2024	1,856	1,607	1,107	1,123	1,123	1,123	1,123
Mar 2024	2,104	2,109	2,109	2,146	2,146	2,146	2,146
Apr 2024	1,318	2,336	1,341	1,096	1,096	1,096	1,096
May 2024	1,253	1,253	1,253	3,577	2,132	2,132	2,132
Jun 2024	1,341	1,345	1,385	684	684	684	684

Cash Flow and Rolloff Yield - Next 10 Years

Yield Rolloff				
Year	Begin BY	Principal CF	Rolloff Yld	Ending BY
2023	2.73	51,851	3.45	2.24
2024	2.24	25,358	3.54	1.59
2025	1.59	23,755	1.94	1.28
2026	1.28	19,275	0.55	3.44
2027	3.44	5,650	3.73	1.78
2028	1.78	1,000	1.78	
2029				
2030				
2031				
2032				

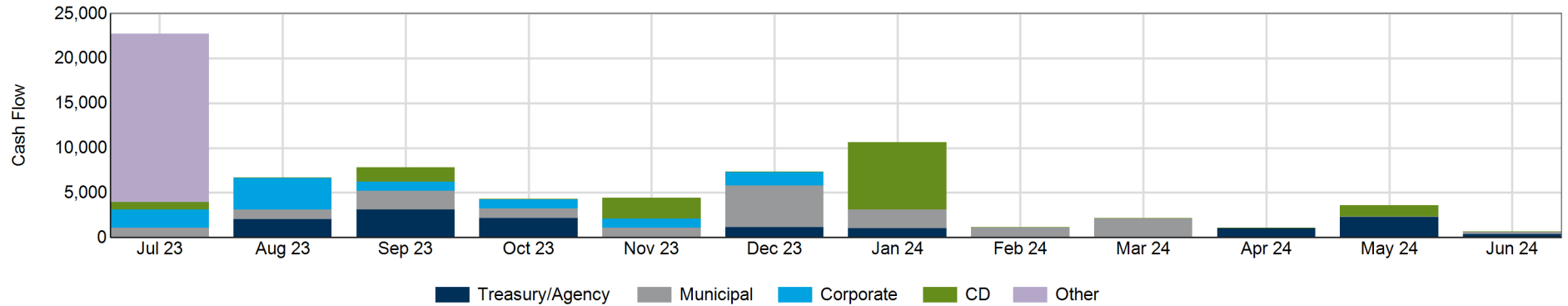


Shocked Principal and Interest Cash Flow Analysis							
Year	-300	-200	-100	Base	+100	+200	+300
2023	63,789	61,553	59,374	53,323	50,585	50,594	49,869
2024	23,169	25,011	24,327	26,899	25,901	24,885	24,923
2025	21,294	21,804	22,238	24,745	26,782	26,814	27,596
2026	18,744	18,745	19,092	19,761	21,445	21,531	20,531
2027	1,285	1,285	3,736	5,775	4,160	4,456	5,496
2028	1,033	1,033	1,033	1,010	3,259	4,029	4,029
2029	24	24	24	0	0	0	0
2030	24	24	24	0	0	0	0
2031	24	24	24	0	0	0	0
2032	24	24	24	0	0	0	0

Sector Cash Flow - Next 12 Months

		Jul 23	Aug 23	Sep 23	Oct 23	Nov 23	Dec 23	Jan 24	Feb 24	Mar 24	Apr 24	May 24	Jun 24	Bk Yld Chg
Treasury/Agency	Cash Flow	20	2,022	3,132	2,186	87	1,153	1,020	19	60	1,024	2,333	376	
	End BY	1.87	1.96	1.62	1.56	1.56	1.45	1.47	1.47	1.47	1.51	1.32	1.28	-0.60
Municipal	Cash Flow	1,100	1,118	2,084	1,067	1,019	4,640	2,082	1,080	2,054	48	16	288	
	End BY	2.39	2.35	2.31	2.27	2.32	2.01	2.11	2.17	2.09	2.09	2.09	2.10	-0.28
Corporate	Cash Flow	2,000	3,500	1,000	1,000	1,000	1,500							
	End BY	0.07	0.13	0.00	0.00	0.00								
CD	Cash Flow	814	60	1,599	57	2,316	53	7,559	25	31	24	1,228	19	
	End BY	3.87	3.87	3.85	3.85	4.21	4.21	3.43	3.43	3.43	3.43	3.14	3.14	-0.73
Other	Cash Flow	18,796												
	End BY													
Total	Cash Flow	22,730	6,700	7,815	4,310	4,421	7,347	10,662	1,123	2,146	1,096	3,577	684	
	End BY	2.30	2.40	2.27	2.27	2.34	2.24	1.99	2.01	1.97	2.00	1.86	1.85	-0.44

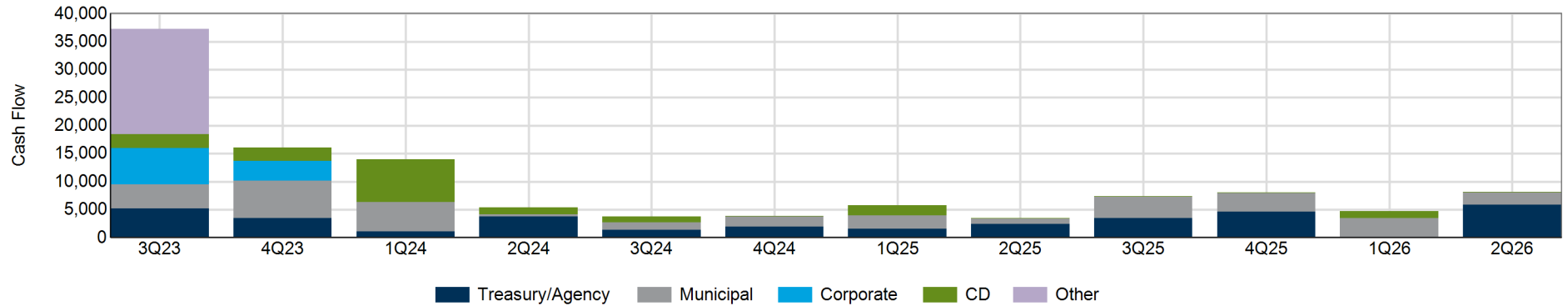
Total Cash Flows By Sector



Sector Cash Flow - Next 3 Years

		3Q23	4Q23	1Q24	2Q24	3Q24	4Q24	1Q25	2Q25	3Q25	4Q25	1Q26	2Q26	Bk Yld Chg
Treasury/Agency	Cash Flow	5,174	3,427	1,100	3,734	1,345	1,920	1,572	2,386	3,432	4,571	26	5,822	
	End BY	1.62	1.45	1.47	1.28	1.14	0.83	0.56	0.30	0.27	0.39	0.39	1.31	-0.31
Municipal	Cash Flow	4,302	6,726	5,216	353	1,400	1,842	2,403	1,074	3,946	3,453	3,473	2,269	
	End BY	2.31	2.01	2.09	2.10	2.08	1.94	2.03	1.79	1.52	1.67	1.05	1.54	-0.77
Corporate	Cash Flow	6,500	3,500											
	End BY	0.00												
CD	Cash Flow	2,472	2,426	7,615	1,271	1,049	54	1,793	35	44	35	1,178	20	
	End BY	3.85	4.21	3.43	3.14	3.32	3.32	2.72	2.72	2.72	2.72	2.73	2.73	-1.12
Other	Cash Flow	18,796												
	End BY													
Total	Cash Flow	37,244	16,078	13,931	5,358	3,794	3,816	5,769	3,495	7,422	8,058	4,677	8,111	
	End BY	2.27	2.24	1.97	1.85	1.78	1.59	1.38	1.18	1.08	1.28	0.94	1.71	-0.55

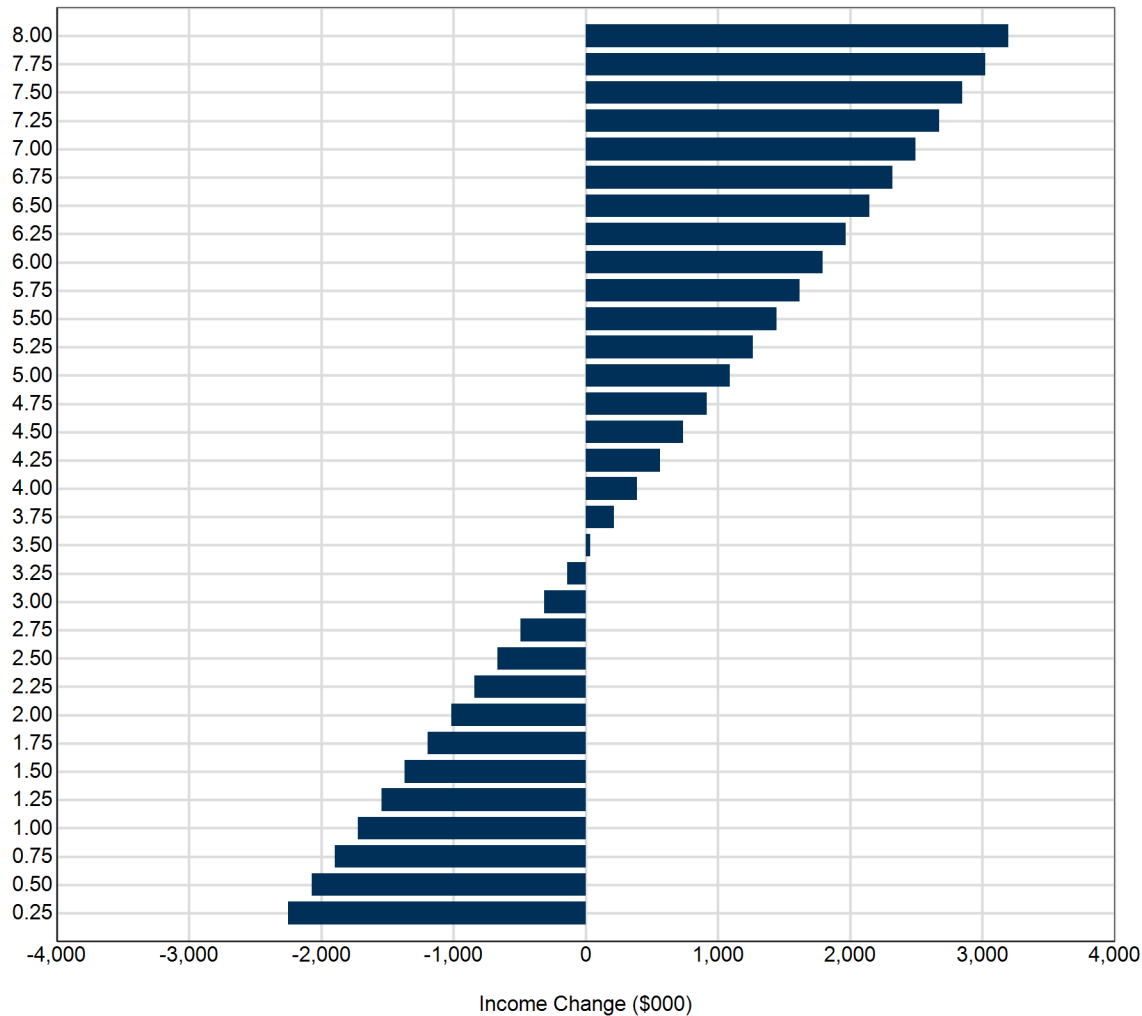
Total Cash Flows By Sector



Gap Analysis - Potential Income Impact of Principal Reinvestment

Principal Maturing(12 Mo.Horizon): \$70,289
 Current Yield at Book of Principal Maturing: 3.45%
 Est. Annual Income at Current Yield at Book: \$2,424

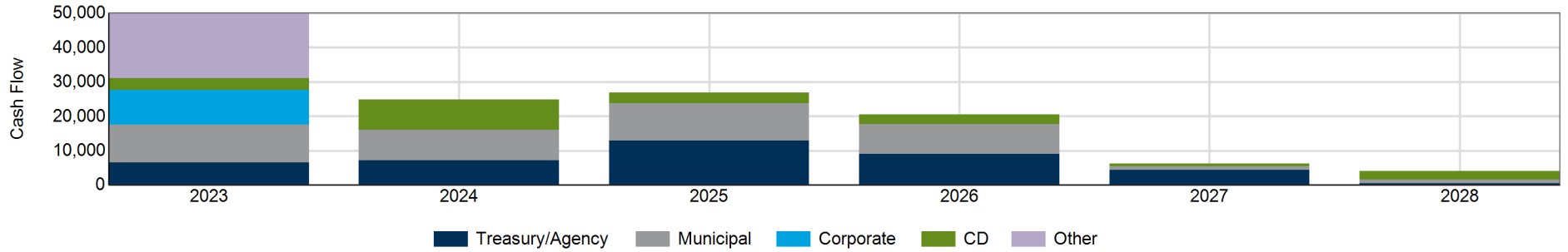
Estimated Impact on Income at Various Reinvestment Yields



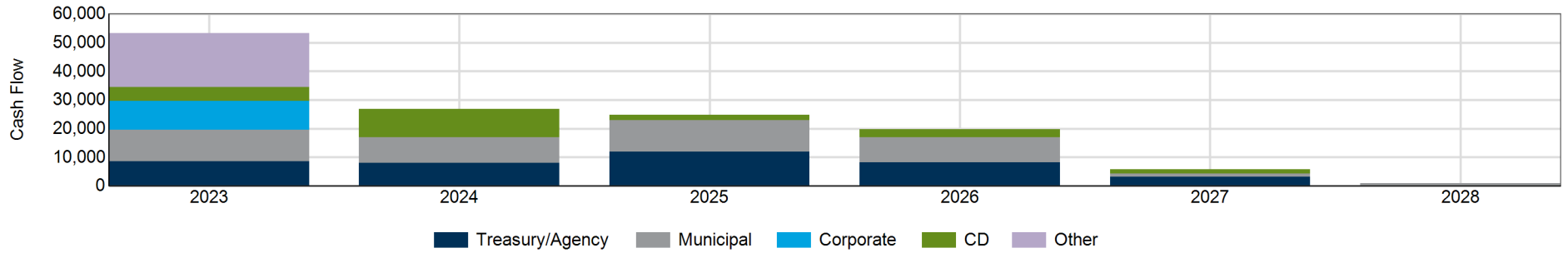
Assumed Reinvestment Yield	Estimated Annualized Income	Income Difference from Current Book	Resulting Yield at Book
0.25	176	-2,248	0.96
0.50	351	-2,072	1.10
0.75	527	-1,896	1.23
1.00	703	-1,721	1.37
1.25	879	-1,545	1.51
1.50	1,054	-1,369	1.65
1.75	1,230	-1,193	1.79
2.00	1,406	-1,018	1.93
2.25	1,582	-842	2.06
2.50	1,757	-666	2.20
2.75	1,933	-491	2.34
3.00	2,109	-315	2.48
3.25	2,284	-139	2.62
3.50	2,460	37	2.76
3.75	2,636	212	2.90
4.00	2,812	388	3.03
4.25	2,987	564	3.17
4.50	3,163	740	3.31
4.75	3,339	915	3.45
5.00	3,514	1,091	3.59
5.25	3,690	1,267	3.73
5.50	3,866	1,442	3.86
5.75	4,042	1,618	4.00
6.00	4,217	1,794	4.14
6.25	4,393	1,970	4.28
6.50	4,569	2,145	4.42
6.75	4,745	2,321	4.56
7.00	4,920	2,497	4.70
7.25	5,096	2,672	4.83
7.50	5,272	2,848	4.97
7.75	5,447	3,024	5.11
8.00	5,623	3,200	5.25

Shocked Cash Flows By Sector - Next 10 Years

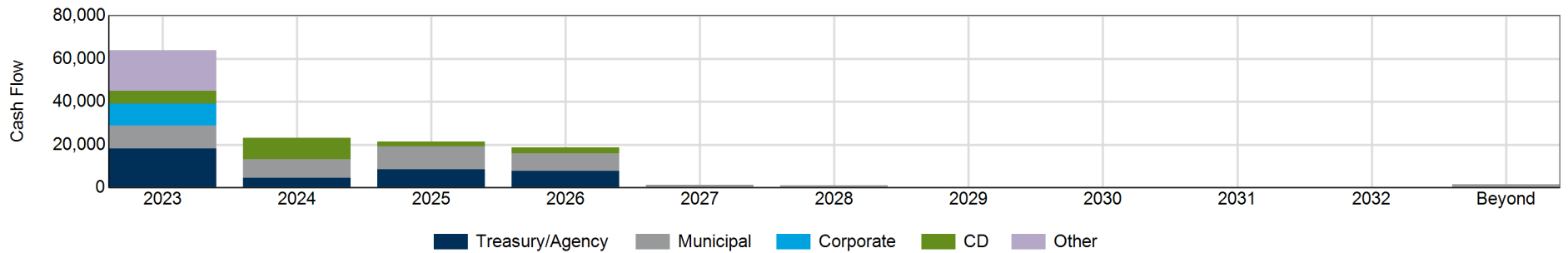
+400 Scenario



Base Scenario

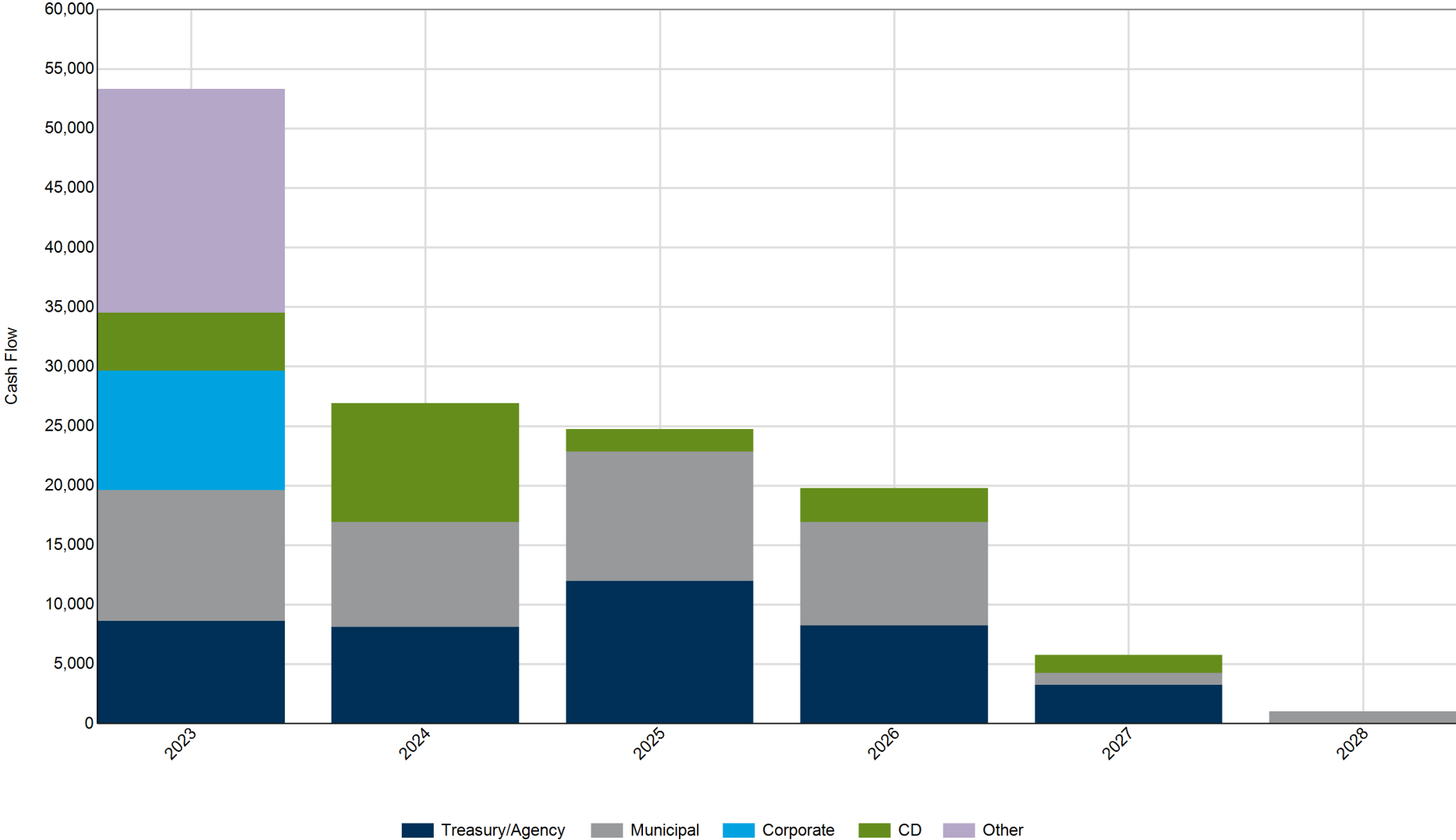


-300 Scenario



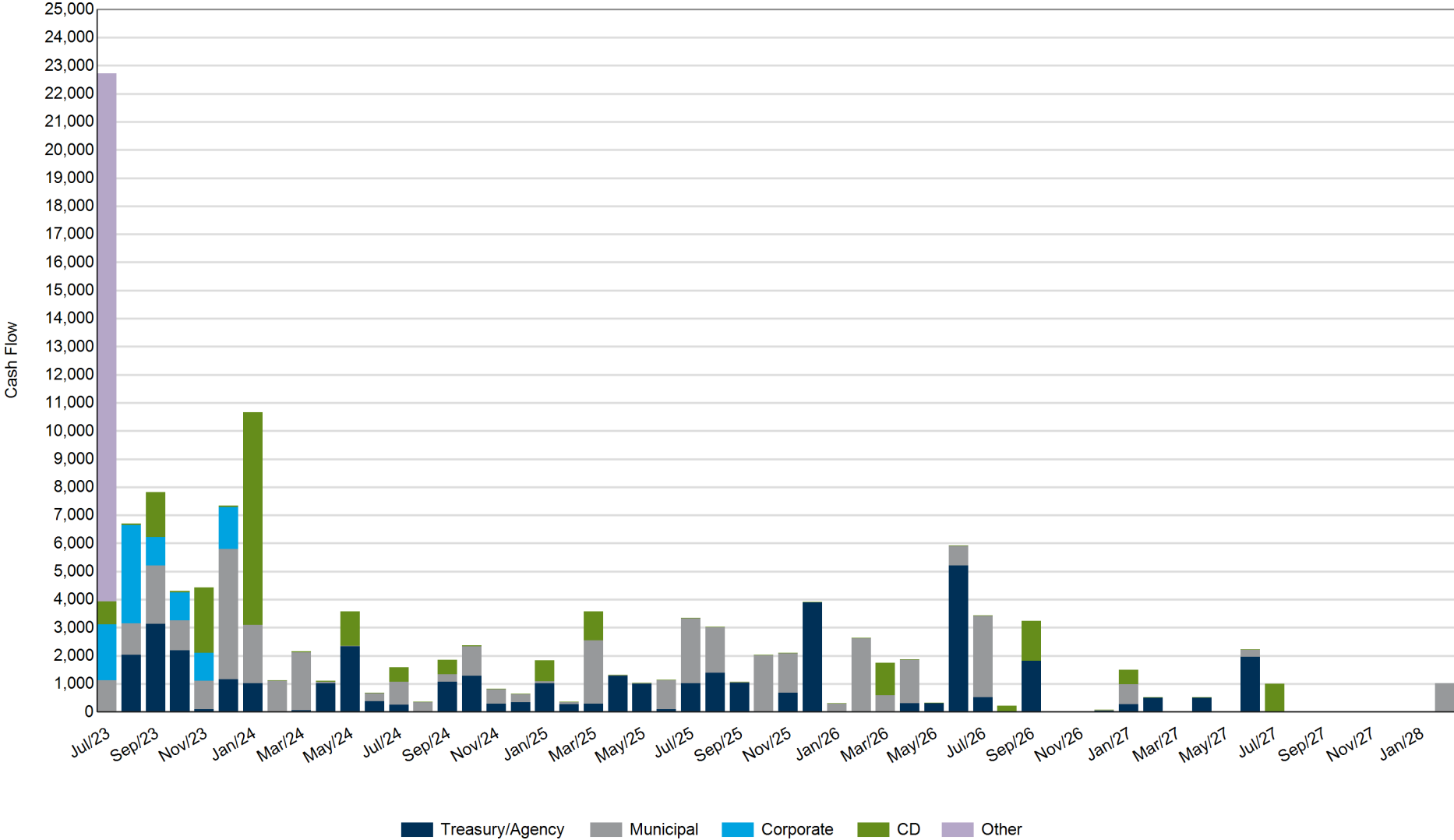
Cash Flows By Sector - Next 30 Years

Base Scenario



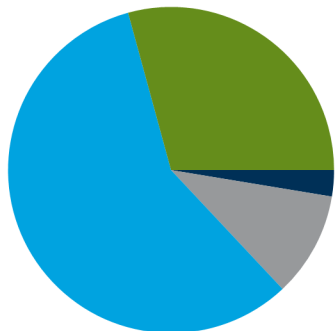
Cash Flow Projection By Month - Next 5 Years

Total Monthly Cash Flows By Sector

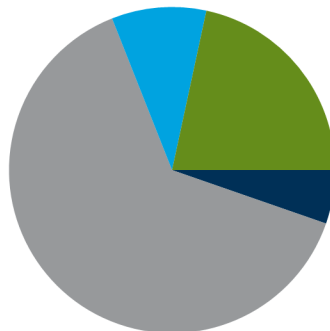


Agency - Summary

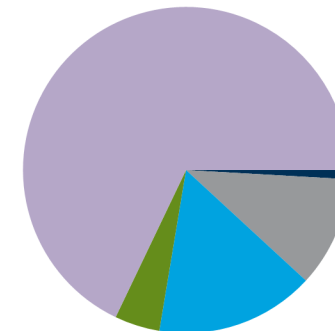
Subsector



Issuer



Call Type



■ Treasury (3%) ■ Callable Agency (58%)
■ Agency Bullet (10%) ■ Agency Step (29%)

■ FFCB (5%) ■ FNMA (9%) ■ Other (22%)
■ FHLB (64%)

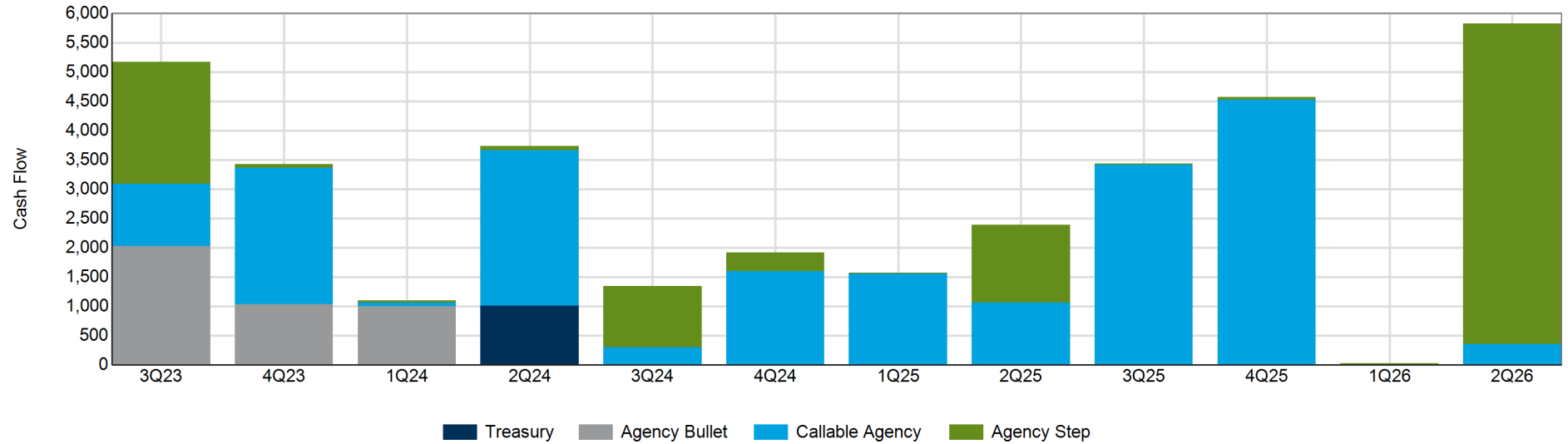
■ Annually (1%) ■ One time (4%)
■ Anytime (11%) ■ Quarterly (68%)
■ Monthly (16%)

Subsector	Sector %	Par Value	Cpn	Maturity Next Call	Bk Price Bk Value	Yield @Bk	Mkt Price Mkt Value	Mkt Yield	G/L \$	G/L %	WAL	% Px Δ	Dur	Cvx	AFS %
									+ 300	+ 300	+ 300	-100 +300	Base	Base	
Treasury (1)	2.6%	1,000	2.00	0.9 yrs	100.00	2.00	96.92	5.48	-31	-3.1%	0.92	0.9	0.93	0.02	0.0%
Agency Bullet (4)	10.4%	4,000	2.52	0.3 yrs	99.99	2.56	99.11	5.33	-35	-0.9%	0.34	0.3	0.34	0.00	0.0%
Callable Agency (26)	57.7%	22,188	2.24	2.1 yrs	101.39	1.78	94.56	5.30	-1,516	-6.7%	1.99	1.6	1.72	-0.09	0.0%
Agency Step (12)	29.2%	11,240	2.70	0.2 yrs	22,495	1.81	20,980	5.17	-2,663	-11.8%	2.09	-5.5	2.13	-0.07	0.0%
				2.7 yrs	103.71		94.51		-1,034	-8.9%	2.19	2.1	2.13	-0.07	0.0%
Total (43)	100.0%	38,428	2.40	2.1 yrs	101.89	1.87	95.08	5.27	-2,616	-6.7%	1.85	1.6	1.67	-0.07	0.0%
				0.2 yrs	39,152		36,536		-4,548	-11.6%	2.04	-5.3			0.0%

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

	3Q23	4Q23	1Q24	2Q24	3Q24	4Q24	1Q25	2Q25	3Q25	4Q25	1Q26	2Q26	Bk Yld Chg
Cash Flow	5,174	3,427	1,100	3,734	1,345	1,920	1,572	2,386	3,432	4,571	26	5,822	
End BY	1.62	1.45	1.47	1.28	1.14	0.83	0.56	0.30	0.27	0.39	0.39	1.31	-0.31
Cash Flow	5,174	3,427	1,100	3,734	1,345	1,920	1,572	2,386	3,432	4,571	26	5,822	
End BY	1.62	1.45	1.47	1.28	1.14	0.83	0.56	0.30	0.27	0.39	0.39	1.31	-0.31

Total Cash Flows By Subsector



Shocked Agency Projected Call Schedule

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

	-100	-75	-50	-25	0	25	50	75	100
Jun 23	-	-	-	-	-	-	-	-	-
Jul 23	1,000	1,000	1,000	-	-	-	-	-	-
Aug 23	2,480	2,245	245	-	-	-	-	-	-
Sep 23	998	998	250	-	-	-	-	-	-
Oct 23	-	-	-	-	-	-	-	-	-
Nov 23	425	-	-	-	-	-	-	-	-
Dec 23	-	-	-	-	-	-	-	-	-
Jan 24	-	-	-	-	-	-	-	-	-
Feb 24	-	-	-	-	-	-	-	-	-
Mar 24	-	-	-	-	-	-	-	-	-
Apr 24	-	-	-	-	-	-	-	-	-
May 24	-	-	-	-	-	-	-	-	-

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

	-100	-75	-50	-25	0	25	50	75	100
2Q23	-	-	-	-	-	-	-	-	-
3Q23	4,478	4,243	1,495	-	-	-	-	-	-
4Q23	425	-	-	-	-	-	-	-	-
1Q24	-	-	-	-	-	-	-	-	-
2Q24	-	-	-	-	-	-	-	-	-
3Q24	-	-	-	-	-	-	-	-	-
4Q24	-	-	-	-	-	-	-	-	-
1Q25	-	-	-	-	-	-	-	-	-
2Q25	-	-	-	-	-	-	-	-	-
3Q25	-	-	-	-	-	-	-	-	-
4Q25	-	-	-	-	-	-	-	-	-
1Q26	-	-	-	-	-	-	-	-	-
2Q26	-	-	-	-	-	-	-	-	-
3Q26	-	-	-	-	-	-	-	-	-
4Q26	-	-	-	-	-	-	-	-	-
1Q27	-	-	-	-	-	-	-	-	-

Shocked Agency Projected Call Schedule - Next 12 Months

	-300	-200	-100	Base	+100	+200	+300
Jun 23	-	-	-	-	-	-	-
Jul 23	3,245	2,000	2,000	-	-	-	-
Aug 23	4,620	2,480	2,480	1,000	1,000	1,000	1,000
Sep 23	6,223	3,998	3,998	2,000	-	-	-
Oct 23	-	2,140	2,140	2,140	2,140	2,140	2,140
Nov 23	670	670	670	-	-	-	-
Dec 23	-	1,925	-	-	-	-	-
Jan 24	-	245	-	-	-	-	-
Feb 24	500	500	-	-	-	-	-
Mar 24	-	-	-	-	1,000	1,000	1,000
Apr 24	1,250	2,250	1,250	1,000	1,000	1,000	1,000
May 24	-	-	-	1,245	1,000	1,000	1,000

Agency Projected Call Report - CUSIP Level

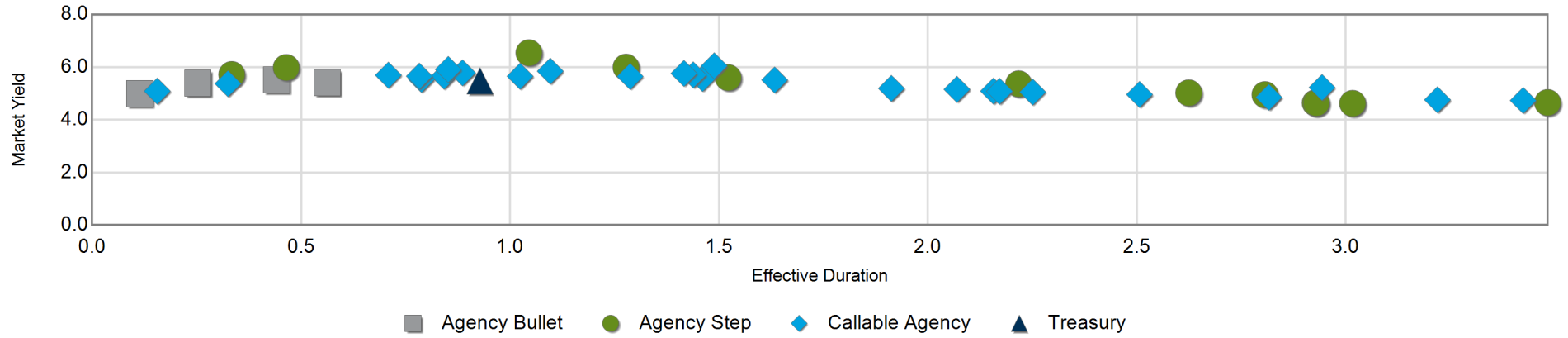
Sec No.	CUSIP	Issuer	Cpn	Cpn Type	Maturity	Par Value	Next Call	Call Type	Mkt Price	Gain/Loss	Projected Shocked Call Dates						
											-300	-200	-100	Base	+100	+200	+300
46	3130AWEJ5	FHLB	5.75	Fixed	06/27/25	1,000	07/27/23	Monthly	99.798	20	07/23	07/23	07/23	10/24	06/25	06/25	06/25
47	3130AVZ62	FHLB	5.50	Fixed	05/15/25	1,000	08/15/23	Monthly	99.582	6	07/23	07/23	07/23	01/25	05/25	05/25	05/25
43	3135GACZ2	FNMA	5.40	Fixed	11/25/24	245	08/25/23	Quarterly	99.766	-1	08/23	08/23	08/23	05/24	11/24	11/24	11/24
44	3134GY2N1	FHLMC	5.17	Fixed	05/28/24	1,000	08/28/23	One time	99.672	-3	08/23	08/23	08/23	05/24	05/24	05/24	05/24
10	3130AJZJ1	FHLB	0.32	Fixed	08/25/23	1,000	07/19/23	Anytime	99.282	-7	08/23	08/23	08/23	08/23	08/23	08/23	08/23
68	3134GYRX2	FHLMC	5.38	Fixed	05/18/26	235	08/18/23	Quarterly	99.135	-8	08/23	08/23	08/23	11/25	05/26	05/26	05/26
59	3134GYK76	FHLMC	5.63	Fixed	03/13/26	250	09/13/23	Quarterly	99.629	-6	09/23	09/23	09/23	03/25	03/26	03/26	03/26
64	3130AT6R3	FHLB	4.50	Step	09/30/27	1,000	09/30/23	Quarterly	98.913	-22	09/23	09/23	09/23	09/24	09/25	09/26	03/27
72	3133EPLV5	FFCB	5.85	Fixed	06/06/28	500	09/06/23	Anytime	99.321	48	09/23	09/23	09/23	04/27	06/28	06/28	06/28
18	3130AV5J7	FHLB	5.25	Step	03/20/24	1,000	09/20/23	Quarterly	99.888	-1	09/23	09/23	09/23	09/23	03/24	03/24	03/24
27	3134GYND0	FHLMC	5.50	Step	03/28/25	1,000	09/28/23	Quarterly	99.873	5	09/23	09/23	09/23	09/23	12/24	03/25	03/25
41	3134GY5N8	FHLMC	5.25	Fixed	06/20/24	248	09/20/23	Quarterly	99.578	0	09/23	09/23	09/23	06/24	06/24	06/24	06/24
17	3134GXQM9	FHLMC	2.40	Fixed	10/25/23	2,140	07/25/23	Monthly	99.066	-19	08/23	10/23	10/23	10/23	10/23	10/23	10/23
70	3134GYJB9	FHLMC	5.30	Fixed	02/27/26	425	11/27/23	Quarterly	99.090	-30	11/23	11/23	11/23	11/25	02/26	02/26	02/26
55	3130ATQD2	FHLB	4.65	Step	11/15/24	245	11/15/23	One time	98.791	-3	11/23	11/23	11/23	11/24	11/24	11/24	11/24
95	3130ARGS4	FHLB	3.00	Step	04/14/27	250	04/14/24	Annually	96.924	-12	04/24	04/24	04/24	04/25	04/26	04/27	04/27
45	3130AND72	FHLB	0.43	Fixed	04/29/24	1,000	07/29/23	Quarterly	95.812	-42	04/24	04/24	04/24	04/24	04/24	04/24	04/24
54	3130ASKS7	FHLB	3.75	Fixed	07/25/24	245	07/25/23	Quarterly	98.042	-5	07/23	01/24	07/24	07/24	07/24	07/24	07/24
65	3130APAF2	FHLB	0.52	Fixed	10/07/24	245	10/07/23	Quarterly	93.794	-15	10/24	10/24	10/24	10/24	10/24	10/24	10/24
74	3134GXQR8	FHLMC	3.00	Step	04/28/25	1,000	07/28/23	Quarterly	97.132	-21	07/23	04/24	10/24	04/25	04/25	04/25	04/25
71	3130AMJX1	FHLB	0.65	Fixed	12/09/24	245	08/09/23	Monthly	93.268	-16	12/24	12/24	12/24	12/24	12/24	12/24	12/24
77	3133EMZ70	FFCB	0.48	Fixed	02/10/25	245	07/19/23	Anytime	92.335	-19	02/25	02/25	02/25	02/25	02/25	02/25	02/25

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
84	3133EM3E0	FFCB	0.61	Fixed	05/23/25	1,000	07/19/23	Anytime	91.812	-68	05/25	05/25	05/25	05/25	05/25	05/25	05/25
88	3136G4A45	FNMA	0.71	Fixed	07/22/25	1,000	10/22/23	Quarterly	91.401	-83	07/25	07/25	07/25	07/25	07/25	07/25	07/25
93	3136G4N74	FNMA	0.56	Fixed	08/21/25	1,000	08/21/23	Quarterly	90.907	-100	08/25	08/25	08/25	08/25	08/25	08/25	08/25
94	3136G4V59	FNMA	0.63	Fixed	08/27/25	360	08/27/23	Quarterly	90.986	-39	08/25	08/25	08/25	08/25	08/25	08/25	08/25
96	3134GWUG9	FHLMC	0.57	Fixed	09/24/25	1,010	09/24/23	Quarterly	90.634	-97	09/25	09/25	09/25	09/25	09/25	09/25	09/25
106	3130AP2G9	FHLB	0.75	Fixed	12/30/25	3,795	09/30/23	Quarterly	90.198	-501	12/25	12/25	12/25	12/25	12/25	12/25	12/25
110	3130ARCD1	FHLB	2.50	Step	03/29/27	300	09/29/23	Quarterly	95.364	-14	09/23	12/24	12/25	09/26	03/27	03/27	03/27
116	3133EMXQ0	FFCB	0.94	Fixed	04/28/26	300	07/19/23	Anytime	89.756	-34	04/26	04/26	04/26	04/26	04/26	04/26	04/26
115	3130AMDE9	FHLB	1.00	Step	05/12/26	315	08/12/23	Quarterly	90.875	-50	02/26	05/26	05/26	05/26	05/26	05/26	05/26
126	3130AP6D2	FHLB	1.00	Fixed	09/30/26	1,500	09/30/23	Quarterly	88.786	-335	09/26	09/26	09/26	09/26	09/26	09/26	09/26
128	3130AQJ87	FHLB	1.60	Fixed	01/19/27	275	10/19/23	Quarterly	89.847	-29	01/27	01/27	01/27	01/27	01/27	01/27	01/27
130	3130AQPR8	FHLB	1.30	Step	02/18/27	500	08/18/23	Quarterly	92.385	-78	02/24	02/24	02/27	02/27	02/27	02/27	02/27
120	3130ASG52	FHLB	4.10	Fixed	06/30/27	1,925	09/30/23	Quarterly	95.962	-133	09/23	12/23	03/27	06/27	06/27	06/27	06/27
			2.58			27,798			95.175	-1,712							

Agency - Risk/Reward Analysis

Agency - Risk/Reward Analysis



Top 5 Market Yields							
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px	Δ Up 300
3130ATQD2	FHLB 4.65 11/15/24	Agency Step	242	6.55%	1.05	-3.8	
3133EPLV5	FFCB 5.85 06/06/28	Callable Agency	497	6.06%	1.49	-8.8	
3130AT6R3	FHLB 4 1/2 09/30/27	Agency Step	989	6.00%	1.28	-6.4	
3134GYND0	FHLMC 5 1/2 03/28/25	Agency Step	999	5.99%	0.46	-3.5	
3130AWEJ5	FHLB 5 3/4 06/27/25	Callable Agency	998	5.92%	0.85	-4.3	

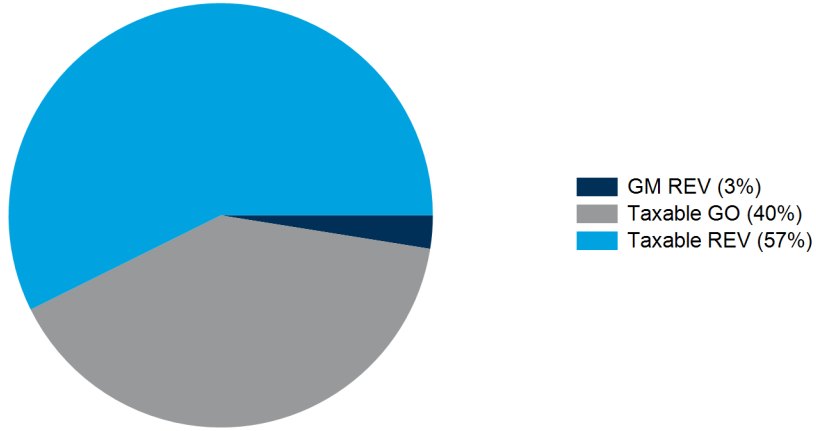
Bottom 5 Market Yields							
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	% Px	Δ Up 300
3130AN5K2	FHLB 1 1/2 07/20/26	Agency Step	474	4.63%	3.02	-8.6	
3130AMMJ8	FHLB 1 1/2 06/09/26	Agency Step	2,515	4.65%	2.93	-8.3	
3130AMMW	FHLB 1 1/2 06/10/26	Agency Step	2,158	4.65%	2.93	-8.3	
3130AQPR8	FHLB 1.3 02/18/27	Agency Step	462	4.66%	3.48	-10.0	
3130AQJ87	FHLB 1.6 01/19/27	Callable Agency	247	4.74%	3.42	-9.8	

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	462	4.66%	3.48	-10.0	
3130ASG52	FHLB 4.1 06/30/27	Callable Agency	1,847	5.23%	2.94	-9.8	
3130AQJ87	FHLB 1.6 01/19/27	Callable Agency	247	4.74%	3.42	-9.8	
3130AP6D2	FHLB 1 09/30/26	Callable Agency	1,332	4.76%	3.22	-9.1	
3130ARCD1	FHLB 2 1/2 03/29/27	Agency Step	286	5.03%	2.62	-9.1	

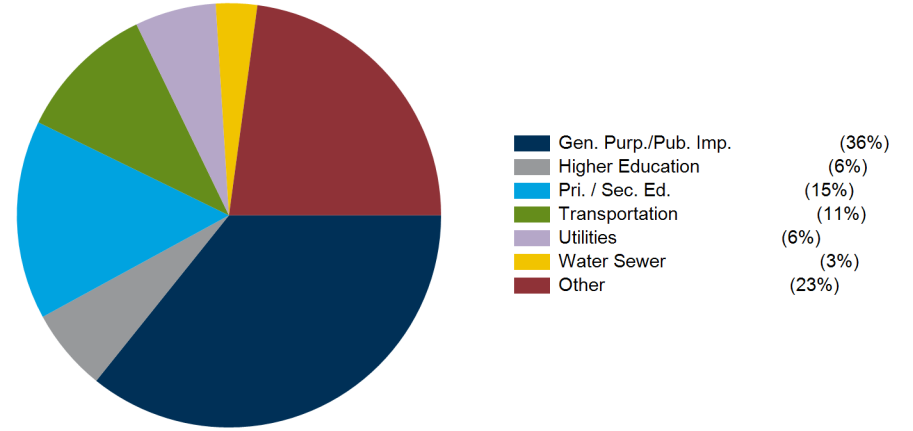
Next 5 Projected Redemptions							
CUSIP	Security Description	Subsector	Mkt Value	Mkt Yld	Eff. Dur	Mat/Call	
3135G05R0	FNMA 0.3 08/10/23	Agency Bullet	995	5.00%	0.11	08/01/23	
3130AJZJ1	FHLB 0.32 08/25/23	Callable Agency	993	5.09%	0.16	08/01/23	
3130ATDT1	FHLB 4.02 09/29/23	Agency Bullet	997	5.40%	0.25	09/01/23	
3130AV5J7	FHLB 5 1/4 03/20/24	Agency Step	999	5.72%	0.33	09/01/23	
3134GYND0	FHLMC 5 1/2 03/28/25	Agency Step	999	5.99%	0.46	09/01/23	

Municipal - Summary

Subsector



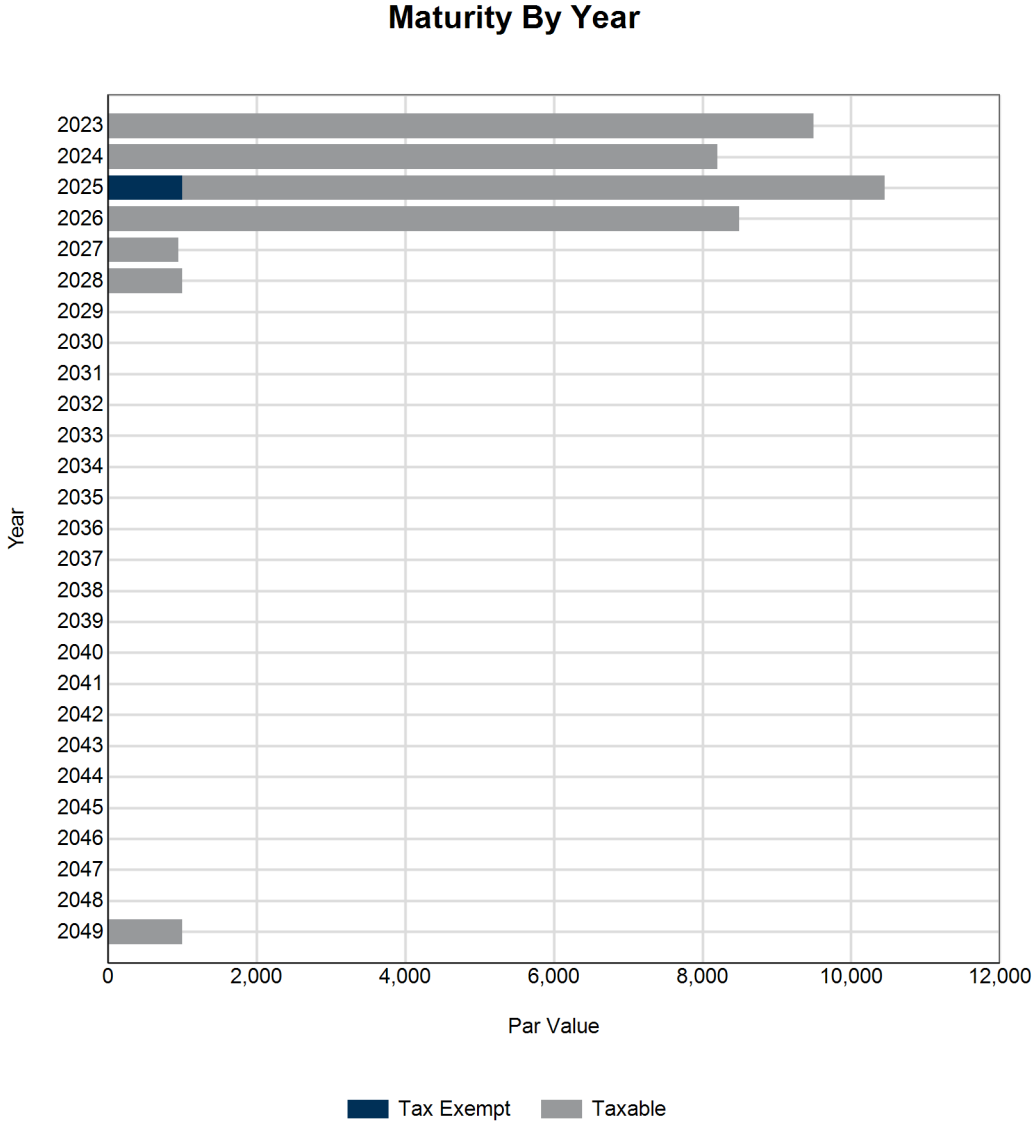
Purpose



Subsector	Sector %	Par Value	Cpn	Maturity	Moody's S&P	Bk Price Bk Value	TEY @Bk	Mkt Price Mkt Value	Mkt TEY	G/L \$ Base + 300	G/L % Base + 300	WAL Base + 300	% Px Δ -100 +300	Dur Base	Cvx Base	AFS %
Taxable GO (19)	40.2%	15,900	3.26	1.5 yrs	Aa2 AA+	100.78 16,024	2.95	96.71 15,377	5.29	-646 -1,279	-4.0% -8.0%	1.46 1.46	1.5 -4.1	1.42	0.04	0.0%
Taxable REV (34)	57.3%	22,700	2.03	2.8 yrs	Aa2 AA	100.33 22,776	1.93	95.31 21,636	5.11	-1,140 -2,128	-5.0% -9.3%	1.66 1.66	1.7 -4.6	1.60	0.11	0.0%
Taxable (53)	97.5%	38,600	2.54	2.3 yrs	Aa2 AA+	100.52 38,800	2.35	95.89 37,013	5.18	-1,786 -3,407	-4.6% -8.8%	1.58 1.58	1.6 -4.4	1.52	0.08	0.0%
GM REV (1)	2.5%	1,000	4.00	2.0 yrs	Aa3	100.00 1,000	5.06	101.68 1,017	3.96	17 -41	1.7% -4.1%	2.00 2.00	2.0 -5.7	1.94	0.06	0.0%
Tax Exempt (1)	2.5%	1,000	4.00	2.0 yrs	Aa3	100.00 1,000	5.06	101.68 1,017	3.96	17 -41	1.7% -4.1%	2.00 2.00	2.0 -5.7	1.94	0.06	0.0%
Total (54)	100.0%	39,600	2.57	2.2 yrs	Aa2 AA+	100.50 39,800	2.42	96.04 38,030	5.15	-1,770 -3,448	-4.4% -8.7%	1.59 1.59	1.6 -4.4	1.53	0.08	0.0%

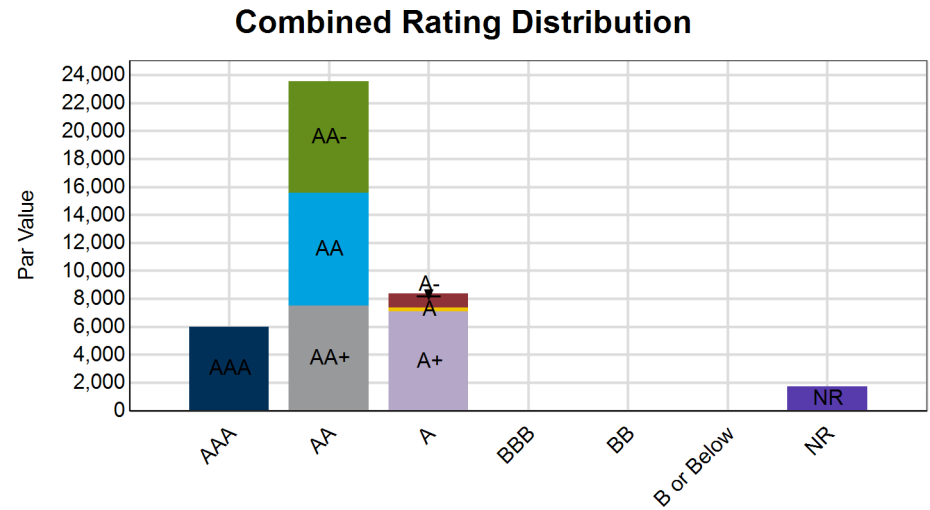
Municipal - Maturity Summary

Maturity By Year					
Year	Taxable	Tax Exempt	Total	Bal %	Run Bal %
2023	9,500	-	9,500	24.0 %	24.0 %
2024	8,205	-	8,205	20.7 %	44.7 %
2025	9,450	1,000	10,450	26.4 %	71.1 %
2026	8,495	-	8,495	21.5 %	92.6 %
2027	950	-	950	2.4 %	94.9 %
2028	1,000	-	1,000	2.5 %	97.5 %
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	2.5 %	100.0 %

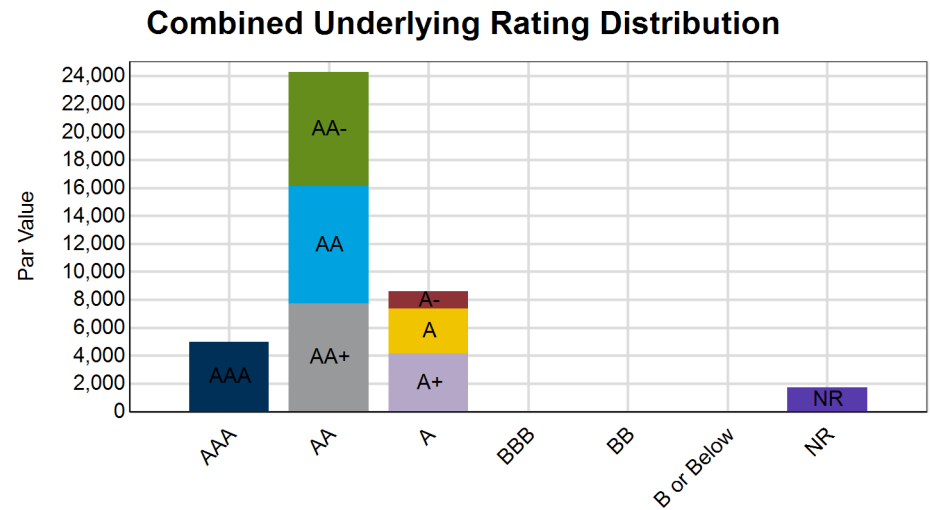


Municipal - Rating Summary

Combined Rating Summary				
Combined Rating	% Balance	Par Value	TEY at Book	Eff. Duration
AAA	15.2%	6,005	1.29	1.64
AA	59.4%	23,530	2.61	1.43
A	21.1%	8,365	2.59	1.83
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	4.3%	1,700	2.90	1.18
Total	100.0%	39,600	2.42	1.53

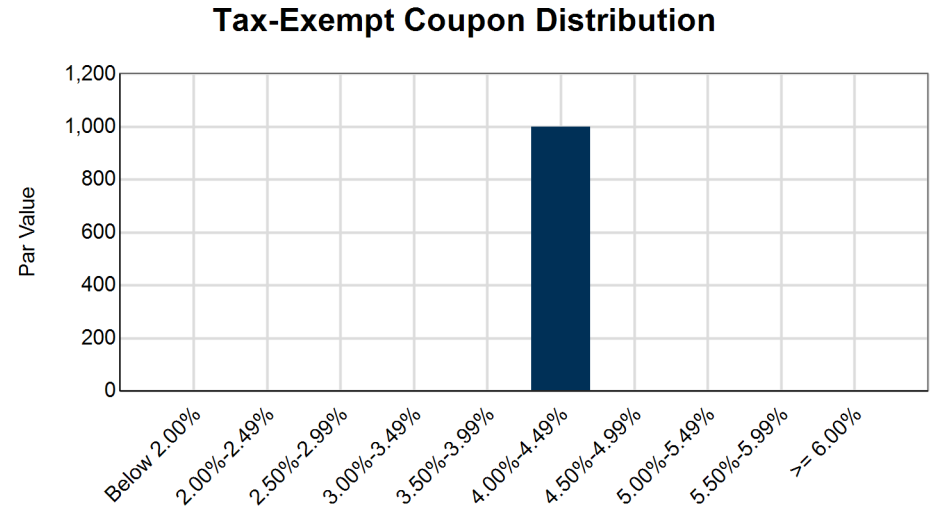


Combined Underlying Rating Summary				
Combined Rating	% Balance	Par Value	TEY at Book	Eff. Duration
AAA	12.6%	5,000	1.01	1.48
AA	61.3%	24,290	2.64	1.49
A	21.7%	8,610	2.51	1.77
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	4.3%	1,700	2.90	1.18
Total	100.0%	39,600	2.42	1.53

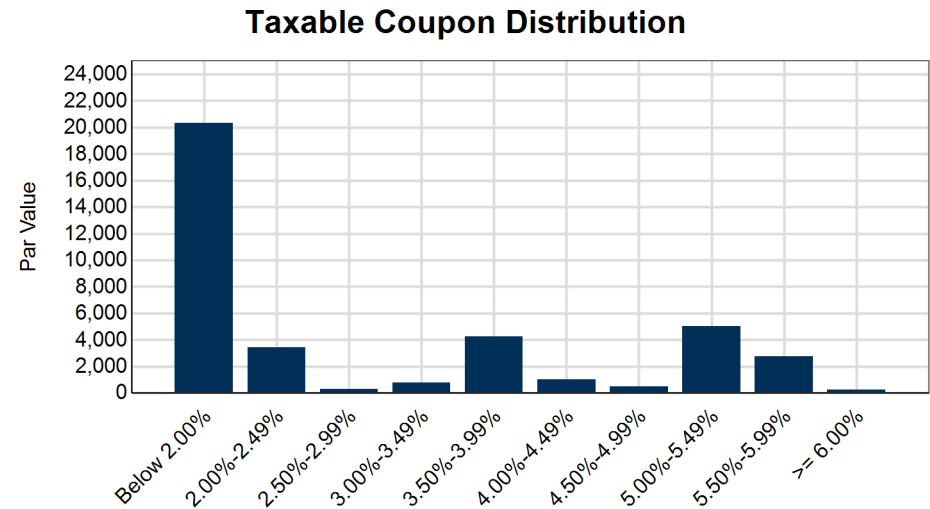


Municipal - Coupon Summary

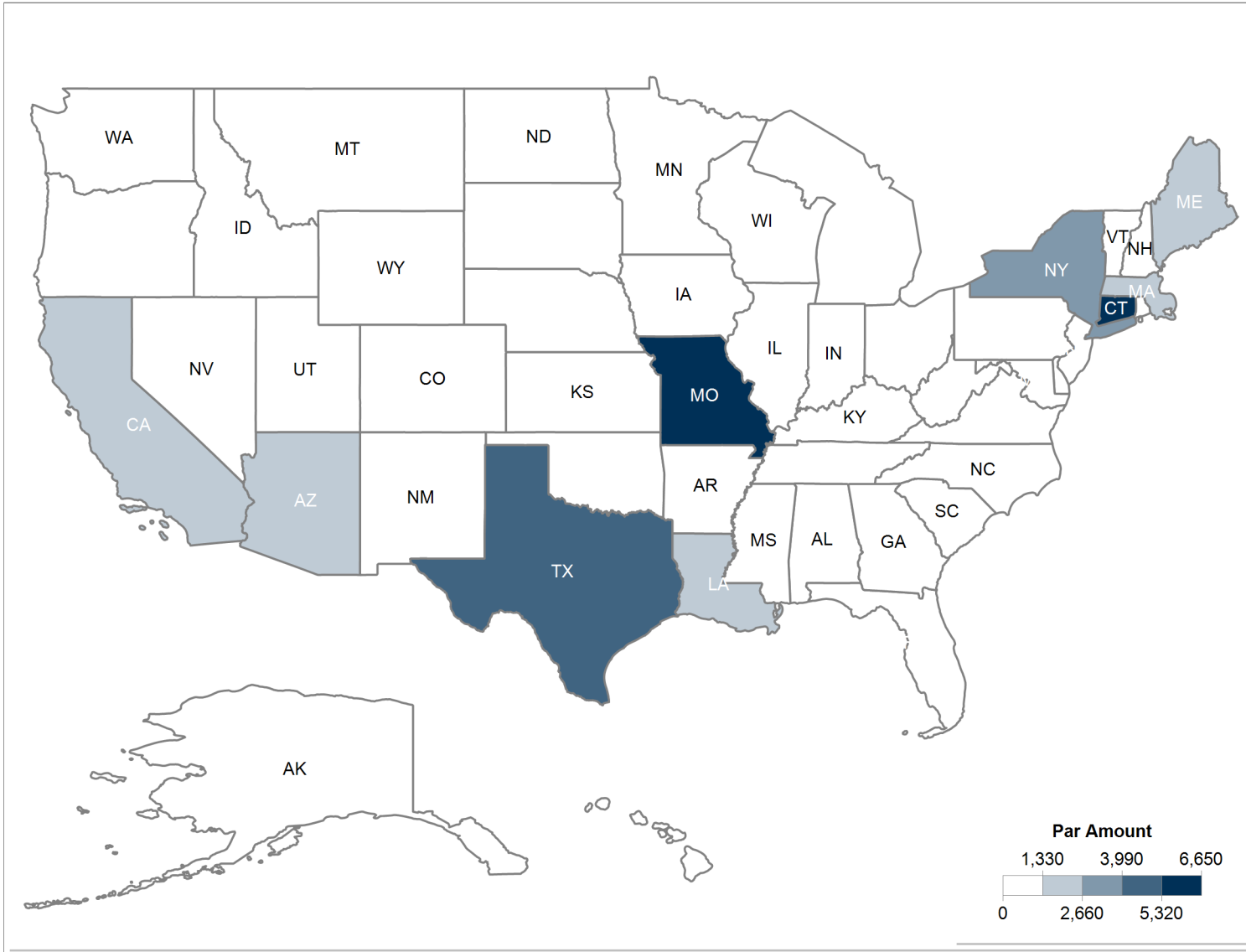
Tax-Exempt Coupon Summary				
Combined Rating	% Balance	Par Value	TEY at Book	Eff. Duration
Below 1.50%	-	-	-	-
1.50%-2.49%	-	-	-	-
2.50%-3.49%	-	-	-	-
3.50%-4.49%	2.5%	1,000	5.06	1.94
4.50%-5.49%	-	-	-	-
>= 5.50%	-	-	-	-
Total	2.5%	1,000	5.06	1.94



Taxable Coupon Summary				
Combined Rating	% Balance	Par Value	TEY at Book	Eff. Duration
Below 1.50%	44.2%	17,515	0.68	1.62
1.50%-2.49%	15.8%	6,240	1.77	2.51
2.50%-3.49%	2.7%	1,060	2.89	1.80
3.50%-4.49%	13.3%	5,255	3.50	0.67
4.50%-5.49%	14.0%	5,535	5.26	1.27
>= 5.50%	7.6%	2,995	5.77	0.95
Total	97.5%	38,600	2.35	1.52



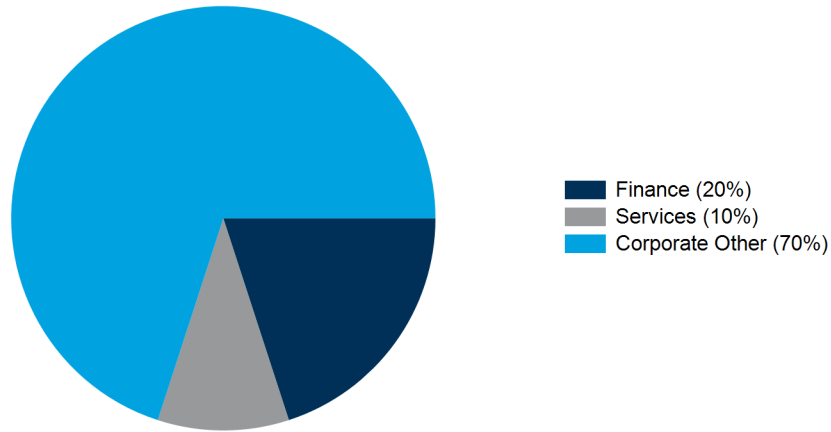
Municipal - Geographic Distribution



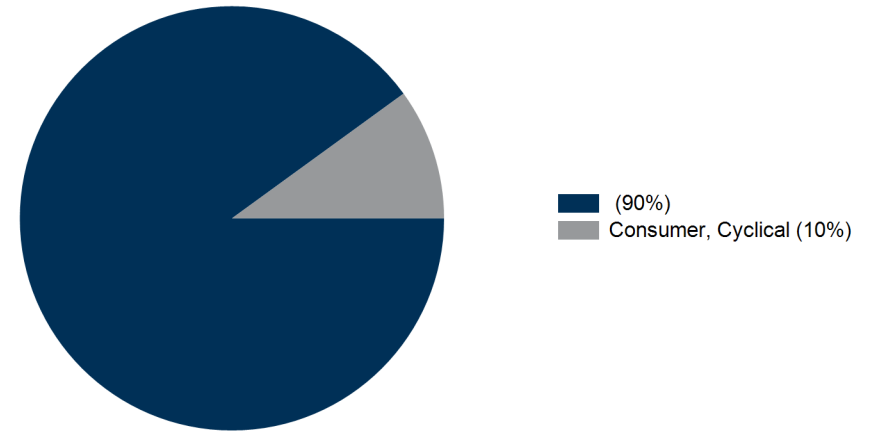
Top 25 States		
State	Par Amount	% Total
MO	6,580	16.6 %
CT	5,695	14.4 %
TX	5,305	13.4 %
NY	3,200	8.1 %
LA	2,000	5.1 %
MA	2,000	5.1 %
CA	1,945	4.9 %
AZ	1,770	4.5 %
ME	1,595	4.0 %
FL	1,245	3.1 %
NE	1,245	3.1 %
NJ	1,000	2.5 %
MI	1,000	2.5 %
WV	1,000	2.5 %
PA	700	1.8 %
SD	700	1.8 %
HI	600	1.5 %
VA	520	1.3 %
OK	495	1.3 %
TN	265	0.7 %
OR	250	0.6 %
OH	245	0.6 %
MD	245	0.6 %

Corporate - Summary

Sector Allocation



Industry Allocation



Subsector	Sector %	Par Value	Cpn	Maturity	Moody's S&P	Bk Price Bk Value	Yield @Bk	Mkt Price Mkt Value	Mkt Yield	G/L \$	G/L %	WAL	% Px Δ	Dur	Cvx	AFS %
										Base + 300	Base + 300	Base + 300	-100 +300	Base	Base	
Finance (2)	20.0%	2,000	0.00	0.3 yrs		99.94 1,999	0.28	99.94 1,999	0.28	0 -18	0.0% -0.9%	0.30 0.30	0.3 -0.9	0.31	0.00	0.0%
Services (1)	10.0%	1,000		0.3 yrs		100.00 1,000	0.00	100.00 1,000	0.00	0 -9	0.0% -0.9%	0.29 0.29	0.3 -0.9	0.29	0.00	0.0%
Corporate Other (5)	70.0%	7,000	0.00	0.2 yrs		100.00 7,000	0.00	100.00 7,000	0.00	0 -36	0.0% -0.5%	0.17 0.17	0.2 -0.5	0.17	0.00	0.0%
Total (8)	100.0%	10,000	0.00	0.2 yrs		99.99 9,999	0.06	99.99 9,999	0.06	0 -63	0.0% -0.6%	0.21 0.21	0.2 -0.6	0.21	0.00	0.0%

Corporate - Rating Summary

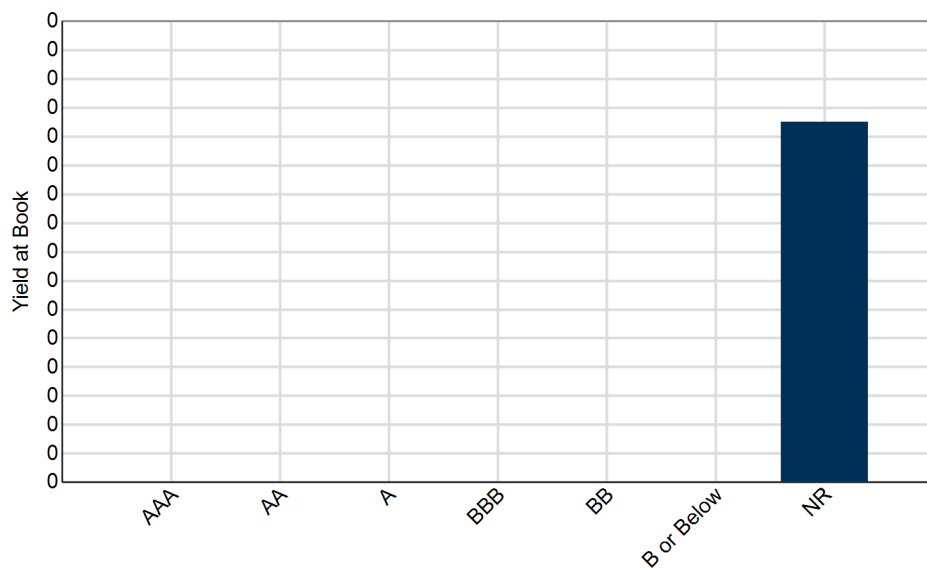
Combined Rating Summary

Combined Rating	% Balance	Par Value	Yield at Book	Eff. Duration
AAA	-	-	-	-
AA	-	-	-	-
A	-	-	-	-
BBB	-	-	-	-
BB	-	-	-	-
B or Below	-	-	-	-
NR	90.0%	9,000	0.06	0.20

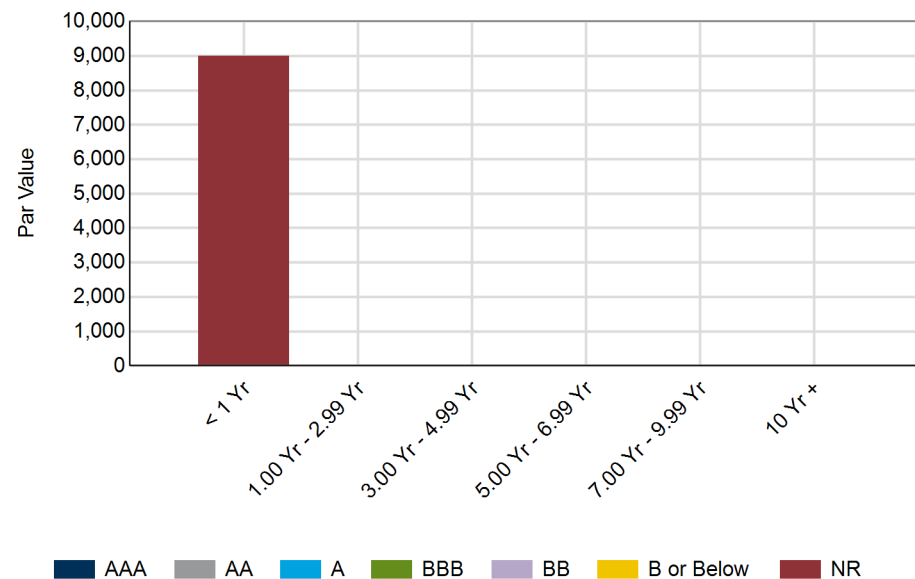
Maturity Summary

Maturity Range	% Balance	Par Value	Yield at Book	Combined Rating
< 1 Yr	100.0%	10,000	0.06	-
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 +	-	-	-	-

Yield at Book by Combined Rating

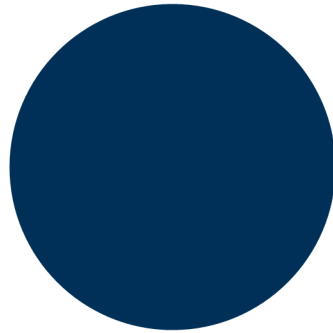


Combined Rating Distribution By Maturity



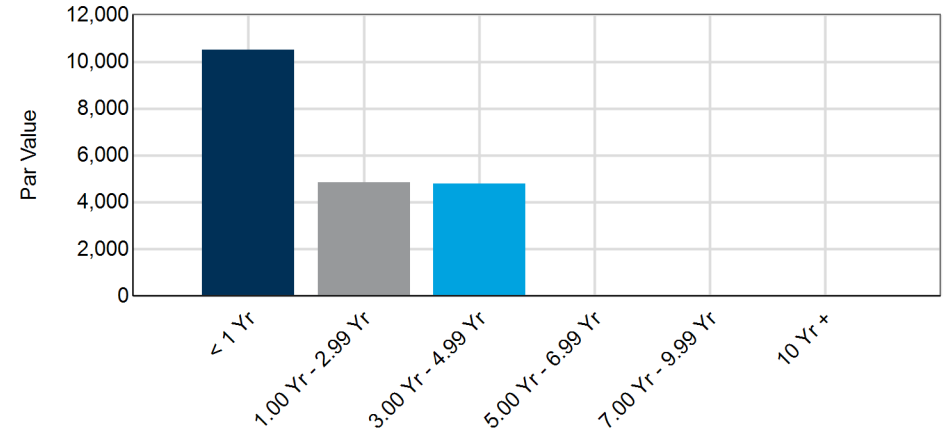
CD - Summary

Subsector



■ NCD (100.0%)

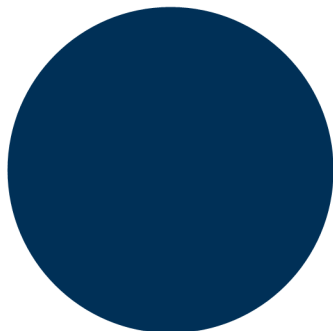
Par Value By Maturity



Subsector	Sector %	Par Value	Cpn	Maturity Next Call	Bk Price Bk Value	Yield @Bk	Mkt Price Mkt Value	Mkt Yield	G/L \$	G/L %	WAL	Px Chg	Dur	Cvx	AFS %
									Base + 300	Base + 300	Base + 300	-100 +300	Base	Base	
NCD (26)	100.0%	20,150	4.13	1.7 yrs 0.5 yrs	100.58 20,267	3.76	99.04 19,958	4.58	-309 -1,034	-1.5% -5.1%	1.22 1.64	1.0 -3.6	1.07	-0.09	0.0%
Total (26)	100.0%	20,150	4.13	1.7 yrs 0.5 yrs	100.58 20,267	3.76	99.04 19,958	4.58	-309 -1,034	-1.5% -5.1%	1.22 1.64	1.0 -3.6	1.07	-0.09	0.0%

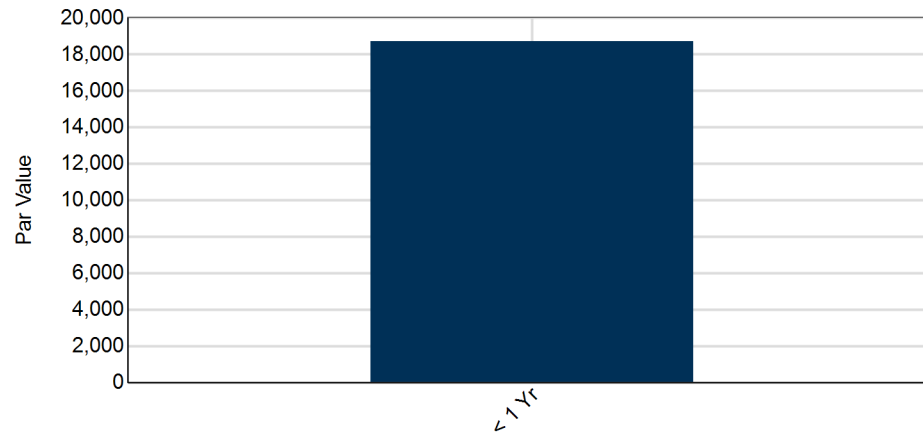
Other - Summary

Subsector



■ Cash & Other (100.0%)

Par Value By Maturity



Subsector	Sector %	Par Value	Cpn	Maturity Next Call	Bk Price Bk Value	Yield @Bk	Mkt Price Mkt Value	Mkt Yield	G/L \$	G/L %	WAL	Px Chg	Dur	Cvx	AFS %	
									Base + 300	Base + 300	Base + 300	-100 +300	Base	Base		
Cash & Other (1)	100.0%	18,711	5.27	0.1 yrs	100.00 18,711	5.49	100.00 18,711	5.49	-21	-0.1%	0.08	0.0	-0.1	0.04	0.00	100.0%
Total (1)	100.0%	18,711	5.27	0.1 yrs	100.00 18,711	5.49	100.00 18,711	5.49	-21	-0.1%	0.08	0.0	-0.1	0.04	0.00	100.0%

Portfolio Considerations

Sector	Cnt	Cpn	Maturity	Par Value	Book Price	Market Price	Gain/ (Loss)	Yield @ Book	WAL	Eff. Dur	Historical CPR			Proj. CPR	Loan
											1 Mo.	3 Mo.	Life	Life	Count
Yield at Book < 2%	62	0.87	1.7 yrs	57,020	101.68	94.27	-4,226	0.26	1.7	1.63					
Treasury	1	2.00	0.9 yrs	1,000	100.00	96.92	-31	2.00	0.9	0.93					
Agency Bullet	2	0.53	0.3 yrs	2,000	100.00	98.49	-30	0.53	0.3	0.34					
Callable Agency	14	0.69	2.1 yrs	12,975	102.32	91.64	-1,385	-0.13	2.1	2.09					
Agency Step	5	1.46	3.0 yrs	6,445	106.46	91.46	-967	-0.56	3.0	2.97					
Taxable GO	6	0.93	1.9 yrs	5,755	101.54	92.72	-508	0.36	1.9	1.88					
Taxable REV	18	1.16	2.0 yrs	14,260	100.75	93.51	-1,032	0.90	2.0	1.90					
Finance	2	0.00	0.3 yrs	2,000	99.94	99.94	0	0.28	0.3	0.31					
Services	1		0.3 yrs	1,000	100.00	100.00	0	0.00	0.3	0.29					
Corporate Other	5	0.00	0.2 yrs	7,000	100.00	100.00	0	0.00	0.2	0.17					
NCD	8	1.43	2.2 yrs	4,585	100.98	95.02	-273	0.46	1.5	1.40					

Key Portfolio Sorts

Top 10 Up 300 Market Value Changes (%)

CUSIP	Sector	Description	Cpn	Maturity	Par	Book	Market	Yield	% Px Δ	\$ Amt Δ	G/L	Eff.	INT		
					Value	Price	Price							G/L	@ Book
358782CW8	Taxable REV	FRISCO TEX	1.90	02/15/28	1,000	100.51	87.84	-127	1.784	4.63	-12.44	-109	-236	4.47	HTM
68607LXQ5	Taxable GO	OREGON	5.89	06/01/27	250	99.84	101.95	5	5.937	3.92	-10.10	-26	-20	3.60	HTM
3130AQR8	Agency Step	FHLB 1.3 02/18/27	1.30	02/18/27	500	108.00	92.39	-78	0.163	3.63	-9.98	-46	-124	3.48	HTM
3130ASG52	Callable Agency	FHLB 4.1 06/30/27	4.10	06/30/27	1,925	102.89	95.96	-133	3.323	4.00	-9.85	-182	-315	2.94	HTM
3130AQJ87	Callable Agency	FHLB 1.6 01/19/27	1.60	01/19/27	275	100.50	89.85	-29	1.456	3.55	-9.83	-24	-54	3.42	HTM
798111HF0	Taxable REV	SAN JOAQUIN HILLS	2.15	01/15/27	700	104.84	91.91	-91	0.764	3.54	-9.75	-63	-153	3.44	HTM
92891CDA7	NCD	VYSTAR 5.2 03/10/28	5.20	03/10/28	500	100.48	100.48	0	5.114	3.53	-9.32	-47	-47	2.48	HTM
20825WBN9	NCD	CNXCRC 5.4 06/15/28	5.40	06/15/28	1,000	99.62	99.62	0	5.572	4.04	-9.23	-92	-92	2.07	HTM
3130AP6D2	Callable Agency	FHLB 1 09/30/26	1.00	09/30/26	1,500	111.13	88.79	-335	-2.280	3.25	-9.15	-122	-457	3.22	HTM
856285XL0	NCD	SBIIN 1.15 09/28/26	1.15	09/28/26	1,000	103.03	89.71	-133	0.214	3.24	-9.13	-82	-215	3.23	HTM
			2.83		8,650	103.83	93.18	-921	1.720	3.76	-9.83	-793	-1,714	3.16	

Top 10 Up 300 Market Value Changes (\$)

CUSIP	Sector	Description	Cpn	Maturity	Par	Book	Market	Yield	% Px Δ	\$ Amt Δ	G/L	Eff.	INT		
					Value	Price	Price							G/L	@ Book
3130AP2G9	Callable Agency	FHLB 0 3/4 12/30/25	0.75	12/30/25	3,795	103.39	90.20	-501	-0.593	2.50	-7.17	-245	-746	2.51	HTM
3130AMMJ8	Agency Step	FHLB 1 1/2 06/09/26	1.50	06/09/26	2,750	106.93	91.44	-426	-0.822	2.94	-8.29	-208	-634	2.93	HTM
3130ASG52	Callable Agency	FHLB 4.1 06/30/27	4.10	06/30/27	1,925	102.89	95.96	-133	3.323	4.00	-9.85	-182	-315	2.94	HTM
3130AMMW9	Agency Step	FHLB 1 1/2 06/10/26	1.50	06/10/26	2,360	104.88	91.43	-317	-0.151	2.94	-8.30	-179	-496	2.93	HTM
3130AP6D2	Callable Agency	FHLB 1 09/30/26	1.00	09/30/26	1,500	111.13	88.79	-335	-2.280	3.25	-9.15	-122	-457	3.22	HTM
86666PAE8	Taxable REV	MARICOPA COUNTY	1.71	07/01/26	1,525	100.78	90.80	-152	1.439	3.00	-8.42	-117	-269	2.95	HTM
358782CW8	Taxable REV	FRISCO TEX	1.90	02/15/28	1,000	100.51	87.84	-127	1.784	4.63	-12.44	-109	-236	4.47	HTM
56042RJ52	Taxable REV	MAINE HEALTH &	1.30	07/01/26	1,350	100.64	90.06	-143	1.088	3.00	-8.47	-103	-246	2.97	HTM
20825WBN9	NCD	CNXCRC 5.4 06/15/28	5.40	06/15/28	1,000	99.62	99.62	0	5.572	4.04	-9.23	-92	-92	2.07	HTM
473142QX8	Taxable GO	JEFFERSON CNTY MO	0.95	03/01/25	2,000	99.86	92.95	-138	1.033	1.67	-4.86	-90	-228	1.68	HTM
			1.74		19,205	103.52	91.69	-2,272	0.541	3.01	-8.22	-1,448	-3,720	2.77	

Key Portfolio Sorts

Top 10 Marked to Market Up 300 Loss Positions

CUSIP	Sector	Description	Cpn	Maturity	Par	Book	Market	Yield	% Px Δ	\$ Amt Δ	G/L	Eff.	INT		
					Value	Price	Price		G/L	@ Book	WAL	+300		+300	+300
3130AP2G9	Callable Agency	FHLB 0 3/4 12/30/25	0.75	12/30/25	3,795	103.39	90.20	-501	-0.593	2.50	-7.17	-245	-746	2.51	HTM
3130AMMJ8	Agency Step	FHLB 1 1/2 06/09/26	1.50	06/09/26	2,750	106.93	91.44	-426	-0.822	2.94	-8.29	-208	-634	2.93	HTM
3130AMMW9	Agency Step	FHLB 1 1/2 06/10/26	1.50	06/10/26	2,360	104.88	91.43	-317	-0.151	2.94	-8.30	-179	-496	2.93	HTM
3130AP6D2	Callable Agency	FHLB 1 09/30/26	1.00	09/30/26	1,500	111.13	88.79	-335	-2.280	3.25	-9.15	-122	-457	3.22	HTM
3130ASG52	Callable Agency	FHLB 4.1 06/30/27	4.10	06/30/27	1,925	102.89	95.96	-133	3.323	4.00	-9.85	-182	-315	2.94	HTM
86666PAE8	Taxable REV	MARICOPA COUNTY	1.71	07/01/26	1,525	100.78	90.80	-152	1.439	3.00	-8.42	-117	-269	2.95	HTM
6817126Z3	Taxable GO	OMAHA CITY	0.98	04/15/26	1,000	108.14	90.22	-179	-1.845	2.79	-7.94	-72	-251	2.79	HTM
56042RJ52	Taxable REV	MAINE HEALTH &	1.30	07/01/26	1,350	100.64	90.06	-143	1.088	3.00	-8.47	-103	-246	2.97	HTM
358782CW8	Taxable REV	FRISCO TEX	1.90	02/15/28	1,000	100.51	87.84	-127	1.784	4.63	-12.44	-109	-236	4.47	HTM
473142QX8	Taxable GO	JEFFERSON CNTY MO	0.95	03/01/25	2,000	99.86	92.95	-138	1.033	1.67	-4.86	-90	-228	1.68	HTM
			1.51		19,205	103.96	91.20	-2,452	0.161	2.94	-8.15	-1,427	-3,879	2.81	

Top 10 Average Life Extension Up 300bps

CUSIP	Sector	Description	Cpn	Maturity	Par	Book	Market	Yield	% Px Δ	Eff.	WAL	Chg in	INT		
					Value	Price	Price		G/L	@ Book	+300	Dur		WAL	+300
98138MBY5	NCD	WORKCU 5 1/4	5.25	05/26/28	750	100.69	100.69	0	3.598	-5.92	0.69	0.41	4.91	4.50	HTM
69506YZB8	NCD	PACW 5.35 05/17/28	5.35	05/17/28	200	100.75	100.75	0	4.480	-7.84	1.50	0.88	4.88	4.00	HTM
3130AT6R3	Agency Step	FHLB 4 1/2 09/30/27	4.50	09/30/27	1,000	101.09	98.91	-22	4.183	-6.42	1.28	1.25	3.75	2.50	HTM
77535MAM5	NCD	ROGUEC 5.1 01/20/28	5.10	01/20/28	750	100.23	100.23	0	0.947	-0.39	0.06	0.06	2.31	2.25	HTM
3130ARGS4	Agency Step	FHLB 3 04/14/27	3.00	04/14/27	250	101.60	96.92	-12	2.632	-8.36	2.22	1.79	3.79	2.00	HTM
3134GYND0	Agency Step	FHLMC 5 1/2 03/28/25	5.50	03/28/25	1,000	99.38	99.87	5	8.060	-3.51	0.46	0.24	1.74	1.50	HTM
3133EPLV5	Callable Agency	FFCB 5.85 06/06/28	5.85	06/06/28	500	89.64	99.32	48	9.167	-8.82	1.49	3.76	4.93	1.17	HTM
920133AL9	NCD	KRNFCU 5.1 07/18/25	5.10	07/18/25	1,000	99.89	99.89	0	5.290	-4.24	0.73	0.88	2.05	1.17	HTM
92891CDA7	NCD	VYSTAR 5.2 03/10/28	5.20	03/10/28	500	100.48	100.48	0	5.114	-9.32	2.48	3.53	4.69	1.17	HTM
3134GYK76	Callable Agency	FHLMC 5 5/8 03/13/26	5.63	03/13/26	250	102.16	99.63	-6	4.289	-5.65	1.10	1.70	2.70	1.00	HTM
			5.10		6,200	99.55	99.77	14	4.909	-5.33	0.99	1.20	3.28	2.09	

Agency - CUSIP Detail

CUSIP		Security Description	Ticker	Par	Cpn Type Coupon	Next Call Dt Call Type	Step Date Step Cpn	Maturity Proj. Final	Book Price Value	Yield	Market Price Value	bp→ call Yield	Gain/(Loss) %	% Px Δ -100 +300	Eff. Dur Cvx	ESG/Gr Intent
912828XT2	T 2 05/31/24		T	1,000	Fixed 2.000			05/24 05/31/24	100.00 1,000	2.00	96.92 969	5.48	-3.1% -31	0.9 -2.7	0.93 0.02	HTM
Treasury				1,000	2.000				100.00 1,000	2.00	96.92 969	5.48	-3.1% -31	0.9 -2.7	0.93 0.02	
3130ATVJ3	FHLB 5 12/06/23		FHLB	1,000	Fixed 5.000			12/23 12/06/23	100.00 1,000	4.99	99.78 998	5.51	-0.2% -2	0.4 -1.3	0.44 0.00	HTM
3135G05R0	FNMA 0.3 08/10/23		FNMA	1,000	Fixed 0.300			08/23 08/10/23	100.00 1,000	0.30	99.49 995	5.00	-0.5% -5	0.1 -0.3	0.11 0.00	HTM
3130ATDT1	FHLB 4.02 09/29/23		FHLB	1,000	Fixed 4.020			09/23 09/29/23	99.95 1,000	4.19	99.66 997	5.40	-0.3% -3	0.3 -0.8	0.25 0.00	HTM
3130AQFK4	FHLB 0.76 01/19/24		FHLB	1,000	Fixed 0.760			01/24 01/19/24	100.00 1,000	0.76	97.50 975	5.41	-2.5% -25	0.6 -1.7	0.56 0.01	HTM
Agency Bullet				4,000	2.520				99.99 4,000	2.56	99.11 3,964	5.33	-0.9% -35	0.3 -1.0	0.34 0.00	
3130ASG52	FHLB 4.1 06/30/27		FHLB	1,925	Fixed 4.100	09/30/23 Quarterly		06/27 06/30/27	102.89 1,981	3.32	95.96 1,847	-213 5.23	-6.7% -133	2.6 -9.8	2.94 -0.22	HTM
3134GY5N8	FHLMC 5 1/4 06/20/24		FHLMC	248	Fixed 5.250	09/20/23 Quarterly		06/24 06/20/24	99.49 247	5.80	99.58 247	-72 5.70	0.1% 0	0.5 -2.7	0.71 -0.16	HTM
3135GACZ2	FNMA 5.4 11/25/24		FNMA	245	Fixed 5.400	08/25/23 Quarterly		05/24 11/25/24	100.00 245	5.39	99.77 244	-35 5.66	-0.2% -1	0.4 -3.4	0.78 -0.38	HTM
3134GY2N1	FHLMC 5.17 05/28/24		FHLMC	1,000	Fixed 5.170	08/28/23 One time		05/24 05/28/24	99.95 1,000	5.22	99.67 997	-64 5.54	-0.3% -3	0.4 -2.6	0.79 0.01	HTM
3130AND72	FHLB 0.43 04/29/24		FHLB	1,000	Fixed 0.430	07/29/23 Quarterly		04/24 04/29/24	100.00 1,000	0.43	95.81 958	-555 5.66	-4.2% -42	0.9 -2.5	0.84 0.01	HTM
3130AWEJ5	FHLB 5 3/4 06/27/25		FHLB	1,000	Fixed 5.750	07/27/23 Monthly		10/24 06/27/25	97.79 978	7.54	99.80 998	-26 5.92	2.1% 20	0.3 -4.3	0.85 -0.37	HTM
3130AVZ62	FHLB 5 1/2 05/15/25		FHLB	1,000	Fixed 5.500	08/15/23 Monthly		01/25 05/15/25	98.94 989	6.23	99.58 996	-57 5.79	0.6% 6	0.5 -4.3	0.89 -0.35	HTM
3134GXQM9	FHLMC 2.4 10/25/23		FHLMC	2,140	Fixed 2.400	07/25/23 Monthly		10/23 10/25/23	99.98 2,140	2.47	99.07 2,120	-312 5.38	-0.9% -19	0.3 -1.0	0.33 0.00	HTM
3130AJZJ1	FHLB 0.32 08/25/23		FHLB	1,000	Fixed 0.320	07/19/23 Anytime		08/23 08/25/23	100.00 1,000	0.32	99.28 993	-482 5.09	-0.7% -7	0.2 -0.5	0.16 0.00	HTM
3130ASKS7	FHLB 3 3/4 07/25/24		FHLB	245	Fixed 3.750	07/25/23 Quarterly		07/24 07/25/24	100.00 245	3.75	98.04 240	-235 5.66	-2.0% -5	1.0 -3.1	1.02 -0.02	HTM
3130APAF2	FHLB 0.52 10/07/24		FHLB	245	Fixed 0.520	10/07/23 Quarterly		10/24 10/07/24	100.00 245	0.52	93.79 230	-579 5.65	-6.2% -15	1.3 -3.7	1.29 0.03	HTM
3134GYRX2	FHLMC 5 3/8 05/18/26		FHLMC	235	Fixed 5.375	08/18/23 Quarterly		11/25 05/18/26	102.52 241	4.25	99.14 233	-81 5.77	-3.3% -8	1.0 -6.5	1.42 -1.03	HTM
3134GYJB9	FHLMC 5.3 02/27/26		FHLMC	425	Fixed 5.300	11/27/23 Quarterly		11/25 02/27/26	106.26 452	2.60	99.09 421	-77 5.71	-6.7% -30	1.1 -6.2	1.44 -0.89	HTM

Agency - CUSIP Detail

CUSIP	Security Description	Ticker	Par	Cpn Type Coupon	Next Call Dt Call Type	Step Date Step Cpn	Maturity	Book		Market		Gain/(Loss)	% Px Δ	Eff.	ESG/Gr Intent
							Proj. Final	Price Value	Yield	Price Value	bp→ call Yield	% \$	-100 +300	Dur Cvx	
3130AMJX1	FHLB 0.65 12/09/24	FHLB	245	Fixed 0.650	08/09/23 Monthly		12/24 12/09/24	100.00 245		93.27 229	-574 5.57	-6.7% -16	1.5 -4.2	1.46 0.04	HTM
3133EPLV5	FFCB 5.85 06/06/28	FFCB	500	Fixed 5.850	09/06/23 Anytime		04/27 06/06/28	89.64 448	9.17	99.32 497	-57 6.06	10.8% 48	0.9 -8.8	1.49 -0.95	HTM
3133EMZ70	FFCB 0.48 02/10/25	FFCB	245	Fixed 0.480	07/19/23 Anytime		02/25 02/10/25	100.00 245	0.48	92.33 226	-591 5.52	-7.7% -19	1.7 -4.7	1.63 0.04	HTM
3133EM3E0	FFCB 0.61 05/23/25	FFCB	1,000	Fixed 0.610	07/19/23 Anytime		05/25 05/23/25	98.58 986	1.37	91.81 918	-547 5.20	-6.9% -68	1.9 -5.5	1.91 0.05	HTM
3136G4A45	FNMA 0.71 07/22/25	FNMA	1,000	Fixed 0.710	10/22/23 Quarterly		07/25 07/22/25	99.73 997	0.84	91.40 914	-526 5.16	-8.3% -83	2.1 -6.0	2.07 0.06	HTM
3136G4N74	FNMA 0.56 08/21/25	FNMA	1,000	Fixed 0.560	08/21/23 Quarterly		08/25 08/21/25	100.88 1,009	0.15	90.91 909	-541 5.10	-9.9% -100	2.2 -6.2	2.16 0.06	HTM
3136G4V59	FNMA 0 5/8 08/27/25	FNMA	360	Fixed 0.625	08/27/23 Quarterly		08/25 08/27/25	101.81 367	-0.21	90.99 328	-532 5.09	-10.6% -39	2.2 -6.2	2.17 0.06	HTM
3134GWUG9	FHLMC 0.57 09/24/25	FHLMC	1,010	Fixed 0.570	09/24/23 Quarterly		09/25 09/24/25	100.20 1,012	0.48	90.63 915	-537 5.06	-9.5% -97	2.3 -6.5	2.25 0.06	HTM
3130AP2G9	FHLB 0 3/4 12/30/25	FHLB	3,795	Fixed 0.750	09/30/23 Quarterly		12/25 12/30/25	103.39 3,923	-0.59	90.20 3,423	-524 4.97	-12.8% -501	2.5 -7.2	2.51 0.07	HTM
3134GYK76	FHLMC 5 5/8 03/13/26	FHLMC	250	Fixed 5.625	09/13/23 Quarterly		03/25 03/13/26	102.16 255	4.29	99.63 249	-43 5.85	-2.5% -6	0.7 -5.6	1.10 -0.45	HTM
3133EMXQ0	FFCB 0.94 04/28/26	FFCB	300	Fixed 0.940	07/19/23 Anytime		04/26 04/28/26	101.23 304	0.50	89.76 269	-497 4.86	-11.3% -34	2.9 -8.0	2.82 0.07	HTM
3130AP6D2	FHLB 1 09/30/26	FHLB	1,500	Fixed 1.000	09/30/23 Quarterly		09/26 09/30/26	111.13 1,667	-2.28	88.79 1,332	-490 4.76	-20.1% -335	3.3 -9.1	3.22 0.08	HTM
3130AQJ87	FHLB 1.6 01/19/27	FHLB	275	Fixed 1.600	10/19/23 Quarterly		01/27 01/19/27	100.50 276	1.46	89.85 247	-420 4.74	-10.6% -29	3.5 -9.8	3.42 0.03	HTM
Callable Agency			22,188	2.242				101.39 22,495	1.78	94.56 20,980	5.30	-6.7% -1,516	1.6 -5.5	1.72 -0.09	
3130AN5K2	FHLB 1 1/2 07/20/26	FHLB	520	Step 1.500			07/26 07/20/26	109.41 569	-1.50	91.18 474	4.63	-16.7% -95	3.1 -8.6	3.02 0.12	HTM
3130AQPR8	FHLB 1.3 02/18/27	FHLB	500	Step 1.300	08/18/23 Quarterly	02/18/24 2.600	02/27 02/18/27	108.00 540	0.16	92.39 462	4.66	-14.5% -78	3.4 -10.0	3.48 -0.12	HTM
3130AMMJ8	FHLB 1 1/2 06/09/26	FHLB	2,750	Step 1.500			06/26 06/09/26	106.93 2,941	-0.82	91.44 2,515	4.65	-14.5% -426	3.0 -8.3	2.93 0.12	HTM
3130AMMW9	FHLB 1 1/2 06/10/26	FHLB	2,360	Step 1.500			06/26 06/10/26	104.88 2,475	-0.15	91.43 2,158	4.65	-12.8% -317	3.0 -8.3	2.93 0.12	HTM
3130AT6R3	FHLB 4 1/2 09/30/27	FHLB	1,000	Step 4.500	09/30/23 Quarterly	09/30/23 5.000	09/24 09/30/27	101.09 1,011	4.18	98.91 989	6.00	-2.2% -22	1.0 -6.4	1.28 -0.64	HTM
3130ARCD1	FHLB 2 1/2 03/29/27	FHLB	300	Step 2.500	09/29/23 Quarterly	03/29/24 3.000	09/26 03/29/27	100.00 300	3.47	95.36 286	5.03	-4.6% -14	2.4 -9.1	2.62 -0.63	HTM

Agency - CUSIP Detail

CUSIP	Security Description	Ticker	Par	Cpn Type Coupon	Next Call Dt Call Type	Step Date Step Cpn	Maturity	Book		Market		Gain/(Loss)	% Px Δ	Eff.	ESG/Gr Intent
							Proj. Final	Price Value	Yield	Price Value	bp→ call Yield	% \$	-100 +300	Dur Cvx	
3130AMDE9	FHLB 1 05/12/26	FHLB	315	Step 1.000	08/12/23 Quarterly	11/12/24 2.000	05/26 05/12/26	106.89 337		90.87 286		-15.0% -50	2.8 -8.1	2.81 0.05	HTM
3130ARGS4	FHLB 3 04/14/27	FHLB	250	Step 3.000	04/14/24 Annually	04/14/24 4.000	04/25 04/14/27	101.60 254	-0.84 2.63	96.92 242	4.96 5.37	-4.6% -12	1.9 -8.4	2.22 -0.63	HTM
3134GXQR8	FHLMC 3 04/28/25	FHLMC	1,000	Step 3.000	07/28/23 Quarterly	10/28/23 3.500	04/25 04/28/25	99.23 992	4.38	97.13 971	5.61	-2.1% -21	1.4 -5.0	1.52 -0.31	HTM
3130ATQD2	FHLB 4.65 11/15/24	FHLB	245	Step 4.650	11/15/23 One time	11/15/23 6.000	11/24 11/15/24	100.00 245	5.62	98.79 242	6.55	-1.2% -3	0.8 -3.8	1.05 0.02	HTM
3134GYND0	FHLMC 5 1/2 03/28/25	FHLMC	1,000	Step 5.500	09/28/23 Quarterly	09/28/23 6.500	09/23 03/28/25	99.38 994	8.06	99.87 999	5.99	0.5% 5	0.4 -3.5	0.46 -0.05	HTM
3130AV5J7	FHLB 5 1/4 03/20/24	FHLB	1,000	Step 5.250	09/20/23 Quarterly	09/20/23 6.000	09/23 03/20/24	100.00 1,000	5.21	99.89 999	5.72	-0.1% -1	0.3 -1.8	0.33 -0.01	HTM
Agency Step								103.71		94.51		-8.9%	2.1	2.13	
			11,240	2.696				11,657	1.81	10,623	5.17	-1,034	-6.8	-0.07	
Total								101.89		95.08		-6.7%	1.6	1.67	
			38,428	2.397				39,152	1.87	36,536	5.27	-2,616	-5.3	-0.07	

Municipal - CUSIP Detail

CUSIP	State	Sector	Par	Cpn	Maturity	Sink Date	Moody's	Bk Price	TEY	Mkt Price	Mkt	Gain/(Loss)	% Px Δ	Eff.	ESG/Gr
												%	-100	Dur	
Issuer	BQ	Use of Proceeds	Value			Next Call	S&P	Bk Value	@Bk	Mkt Value	TEY	\$	+300	Cvx	Intent
067167YR1	TX	Taxable GO					Aaa	104.78		98.08		-6.4%	2.6	2.52	
BARBERS HILL TEX INDPT S	No	Pri. / Sec. Ed.	755	4.000	02/15/26		AAA	791	2.12	740	4.79	-51	-7.3	0.09	HTM
150461M57	TX	Taxable GO					NR	100.00		96.10		-3.9%	2.1	2.08	
CEDAR PARK TEX	No	Gen. Purp./Pub. Imp.	300	2.950	08/15/25		AAA	300	2.95	288	4.91	-12	-6.0	0.07	HTM
20772KJX8	CT	Taxable GO					Aa3	99.99		94.47		-5.5%	2.0	1.98	
CONNECTICUT ST	No	Gen. Purp./Pub. Imp.	1,000	2.098	07/01/25		AA-	1,000	2.10	945	5.03	-55	-5.7	0.06	HTM
20772KEU9	CT	Taxable GO					Aa3	100.00		99.74		-0.3%	0.2	0.21	
CONNECTICUT ST	No	Gen. Purp./Pub. Imp.	1,000	3.621	09/15/23		AA-	1,000	3.60	997	4.87	-3	-0.6	0.00	HTM
20772GE61	CT	Taxable GO					Aa3	100.00		100.29		0.3%	0.7	0.71	
CONNECTICUT ST	No	Other	1,000	5.730	03/15/24		AA-	1,000	5.72	1,003	5.30	3	-2.1	0.01	HTM
235308D75	TX	Taxable GO					Aaa	99.57		97.85		-1.7%	2.1	2.06	
DALLAS TEX INDPT SCH DI	No	Pri. / Sec. Ed.	250	4.000	08/15/25		AAA	249	4.21	245	5.08	-4	-6.0	0.06	HTM
345102PG6	CA	Taxable GO					Aaa	100.33		92.49		-7.8%	2.1	2.10	
FOOTHILL-DE ANZA CALIF	No	Higher Education	1,000	0.906	08/01/25		AAA	1,003	0.75	925	4.73	-78	-6.0	0.07	HTM
365820HB8	OH	Taxable GO					Aa2	100.00		96.61		-3.4%	1.4	1.42	
GARFIELD HEIGHTS OHIO C	No	Pri. / Sec. Ed.	245	3.100	12/15/24	08/11/23	NR	245	3.10	237	5.55	-8	-4.2	0.03	HTM
419791YT9	HI	Taxable GO					Aa2	100.09		100.75		0.7%	2.5	2.44	
HAWAII ST	No	Gen. Purp./Pub. Imp.	600	5.330	02/01/26		AA+	601	5.29	604	5.02	4	-7.1	0.09	HTM
473142QY6	MO	Taxable GO					NR	101.92		90.50		-11.2%	2.7	2.66	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	300	1.200	03/01/26		AA+	306	0.47	271	5.05	-34	-7.6	0.10	HTM
473142QX8	MO	Taxable GO					NR	99.86		92.95		-6.9%	1.7	1.68	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	2,000	0.950	03/01/25		AA+	1,997	1.03	1,859	5.42	-138	-4.9	0.05	HTM
473142QW0	MO	Taxable GO					NR	100.00		96.75		-3.2%	0.7	0.68	
JEFFERSON CNTY MO CON	No	Pri. / Sec. Ed.	1,000	0.650	03/01/24		AA+	1,000	0.65	968	5.66	-32	-2.0	0.01	HTM
64763FTY5	LA	Taxable GO					A1	100.00		99.80		-0.2%	0.4	0.43	
NEW ORLEANS LA	No	Gen. Purp./Pub. Imp.	2,000	5.000	12/01/23		AA	2,000	4.99	1,996	5.49	-4	-1.3	0.00	HTM
64966JAP1	NY	Taxable GO					Aa2	100.00		99.90		-0.1%	0.4	0.43	
NEW YORK N Y	No	Gen. Purp./Pub. Imp.	1,500	5.687	12/01/23		AA	1,500	5.67	1,498	5.93	-2	-1.3	0.00	HTM
64966H4M9	NY	Taxable GO				10/01/23	Aa2	100.00		99.15		-0.8%	1.3	1.24	
NEW YORK N Y	No	Gen. Purp./Pub. Imp.	1,000	5.047	10/01/24		AA	1,000	5.04	992	5.75	-8	-3.6	0.03	HTM
6817126Z3	NE	Taxable GO					Aa2	108.14		90.22		-16.6%	2.9	2.79	
OMAHA CITY	No	Gen. Purp./Pub. Imp.	1,000	0.983	04/15/26		AA+	1,081	-1.84	902	4.77	-179	-7.9	0.11	HTM
68607LXQ5	OR	Taxable GO				06/01/24	Aa1	99.84		101.95		2.1%	3.7	3.60	
OREGON	No	Other	250	5.892	06/01/27		AA+	250	5.94	255	5.33	5	-10.1	0.17	HTM
70914PME9	PA	Taxable GO				02/15/24	Aa3	100.00		98.46		-1.5%	2.6	2.50	
PENNSYLVANIA (COMMON	No	Gen. Purp./Pub. Imp.	245	4.650	02/15/26		A+	245	4.65	241	5.28	-4	-7.2	0.09	HTM

Municipal - CUSIP Detail

CUSIP	State	Sector	Par		Sink Date		Moody's	Bk Price	TEY	Mkt Price	Mkt	Gain/(Loss)	% Px Δ	Eff.	ESG/Gr
			Value	Cpn	Maturity	Next Call		S&P		Bk Value		@Bk	Mkt Value	TEY	
Issuer	BQ	Use of Proceeds					S&P	Bk Value	@Bk	Mkt Value	TEY	\$	+300	Cvx	Intent
894673TA0	PA	Taxable GO					Aaa	100.24		90.29		-9.9%	2.7	2.62	
TREDYFFRIN-EASTTOWN P	No	Pri. / Sec. Ed.	455	1.159	02/15/26		NR	456	1.07	411	5.16	-45	-7.5	0.10	HTM
Total Taxable GO			15,900	3.260			Aa2	100.78		96.71		-4.0%	1.5	1.42	
							AA+	16,024	2.95	15,377	5.29	-646	-4.1	0.04	
084244HX3	WV	Taxable REV					Aa3	100.00		98.12		-1.9%	0.4	0.43	
BERKELEY CNTY W VA BLD	No	Gen. Purp./Pub. Imp.	1,000	0.886	12/01/23		NR	1,000	0.89	981	5.49	-19	-1.3	0.00	HTM
088632CT9	MO	Taxable REV					Aa2	98.36		92.67		-5.8%	2.3	2.25	
BI-STATE DEV AGY MO ILL	No	Transportation	1,000	1.344	10/01/25		AA	984	2.09	927	4.82	-57	-6.5	0.07	HTM
207580AP6	CT	Taxable REV					NR	99.99		98.24		-1.8%	0.4	0.38	Y/Y
CONNECTICUT GREEN BK	No	Utilities	1,000	0.550	11/15/23		AA-	1,000	0.56	982	5.34	-18	-1.1	0.00	HTM
207580AQ4	CT	Taxable REV					NR	100.00		93.83		-6.2%	1.4	1.39	Y/Y
CONNECTICUT GREEN BK	No	Utilities	245	0.850	11/15/24		AA-	245	0.85	230	5.57	-15	-4.0	0.03	HTM
207580AR2	CT	Taxable REV					NR	103.67		91.50		-11.7%	2.4	2.38	Y/Y
CONNECTICUT GREEN BK	No	Utilities	1,205	1.200	11/15/25		AA-	1,249	-0.34	1,103	5.04	-147	-6.8	0.08	HTM
20775C6C3	CT	Taxable REV					Aaa	100.00		95.46		-4.5%	1.4	1.38	
CONNECTICUT ST HSG FIN	No	Other	245	2.097	11/15/24		AAA	245	2.10	234	5.57	-11	-4.0	0.03	HTM
23542JQP3	TX	Taxable REV					NR	100.00		92.22		-7.8%	2.3	2.26	
DALLAS TEX WTRWKS & S	No	Water Sewer	1,000	1.007	10/01/25		AAA	1,000	1.01	922	4.69	-78	-6.5	0.07	HTM
358782CW8	TX	Taxable REV					Aa2	100.51		87.84		-12.6%	4.6	4.47	
FRISCO TEX ECONOMIC DE	No	Other	1,000	1.900	02/15/28		AA	1,005	1.78	878	4.87	-127	-12.4	0.25	HTM
427908EF1	FL	Taxable REV					Aa2	100.00		95.46		-4.5%	0.9	0.93	
HERNANDO CNTY FLA WTR	No	Water Sewer	245	0.589	06/01/24		NR	245	0.59	234	5.73	-11	-2.7	0.02	HTM
432275AF2	FL	Taxable REV					A3	100.00		99.54		-0.5%	0.3	0.26	
HILLSBOROUGH CNTY FLA	No	Transportation	1,000	3.751	10/01/23		A	1,000	3.73	995	5.60	-5	-0.8	0.00	HTM
443728GD6	NJ	Taxable REV					NR	99.98		99.93		-0.1%	0.1	0.10	
HUDSON CNTY N J IMPT AU	No	Gen. Purp./Pub. Imp.	1,000	3.875	08/04/23		NR	1,000	3.99	999	4.54	-1	-0.3	0.00	HTM
46873TAD5	TN	Taxable REV					NR	102.33		98.07		-4.2%	1.5	1.82	
JACKSON TENN ENERGY A	No	Gen. Purp./Pub. Imp.	265	3.400	04/01/26	08/11/23	AA	271	2.52	260	4.15	-11	-6.9	-0.48	HTM
485106UX4	MO	Taxable REV					A1	100.00		90.69		-9.3%	2.8	2.74	
KANSAS CITY MO SPL OBLI	No	Gen. Purp./Pub. Imp.	280	1.475	04/01/26		AA-	280	1.47	254	5.14	-26	-7.8	0.10	HTM
56042RJ52	ME	Taxable REV					A1	100.64		90.06		-10.5%	3.1	2.97	
MAINE HEALTH & HIGHER E	No	Other	1,350	1.304	07/01/26		AA	1,359	1.09	1,216	4.91	-143	-8.5	0.12	HTM
56042RJ37	ME	Taxable REV					A1	100.00		95.20		-4.8%	1.0	1.01	
MAINE HEALTH & HIGHER E	No	Other	245	0.711	07/01/24		AA	245	0.71	233	5.70	-12	-3.0	0.02	HTM
86666PAC2	AZ	Taxable REV					NR	100.00		95.58		-4.4%	1.0	1.01	
MARICOPA COUNTY SUN CI	No	Other	245	1.099	07/01/24		A+	245	1.10	234	5.70	-11	-3.0	0.02	HTM

Municipal - CUSIP Detail

CUSIP	State	Sector	Par		Sink Date		Moody's	Bk Price	TEY	Mkt Price	Mkt	Gain/(Loss)	% Px Δ	Eff.	ESG/Gr
			Value	Cpn	Maturity	Next Call						%	-100	Dur	
Issuer	BQ	Use of Proceeds					S&P	Bk Value	@Bk	Mkt Value	TEY	\$	+300	Cvx	Intent
86666PAE8	AZ	Taxable REV					NR	100.78		90.80		-9.9%	3.0	2.95	
MARICOPA COUNTY SUN CI	No	Other	1,525	1.707	07/01/26		A+	1,537	1.44	1,385	5.05	-152	-8.4	0.12	HTM
57419TDX6	MD	Taxable REV					Aa1	100.00		94.84		-5.2%	1.7	1.66	
MARYLAND ST CMNTY DEV	No	Other	245	2.198	03/01/25		NR	245	2.20	232	5.47	-13	-4.8	0.04	HTM
576004GV1	MA	Taxable REV					Aa1	100.00		99.94		-0.1%	0.0	0.04	Y/
MASSACHUSETTS (COMMO	No	Gen. Purp./Pub. Imp.	1,000	3.564	07/15/23		NR	1,000	3.54	999	4.89	-1	-0.1	0.00	HTM
57604TAB2	MA	Taxable REV					Aa1	97.97		100.17		2.2%	1.9	1.87	
MASSACHUSETTS ST TRAN	No	Transportation	1,000	5.203	06/01/25		AAA	980	6.34	1,002	5.11	22	-5.4	0.05	HTM
59447TXA6	MI	Taxable REV				09/01/24	Aa2	100.00		99.61		-0.4%	1.7	0.52	
MICHIGAN FIN AUTH REV	No	Pri. / Sec. Ed.	1,000	2.366	09/01/49	08/11/23	AA+	1,000	2.36	996	4.70	-4	-0.6	1.40	HTM
60636UJQ3	MO	Taxable REV					Aaa	100.00		97.74		-2.3%	0.5	0.51	
MISSOURI ST ENVIRONMEN	No	Other	2,000	0.704	01/01/24		NR	2,000	0.70	1,955	5.32	-45	-1.5	0.01	HTM
61945DAZ4	VA	Taxable REV					A2	100.00		91.01		-9.0%	2.7	2.64	
MOSAIC DIST CMNTY DEV A	No	Gen. Purp./Pub. Imp.	275	1.711	03/01/26		AA	275	1.71	250	5.37	-25	-7.5	0.10	HTM
64971WDP2	NY	Taxable REV					Aa1	100.00		96.52		-3.5%	2.0	2.13	
NEW YORK N Y CITY TRANS	No	Gen. Purp./Pub. Imp.	250	3.780	02/01/26	02/01/24	AAA	250	3.78	241	5.24	-9	-6.9	-0.37	HTM
64971M5K4	NY	Taxable REV					Aa1	100.00		100.06		0.1%	2.3	2.25	
NEW YORK N Y CITY TRANS	No	Gen. Purp./Pub. Imp.	200	5.075	11/01/25		AAA	200	5.07	200	5.05	0	-6.5	0.08	HTM
650009S20	NY	Taxable REV					A1	100.00		94.46		-5.5%	2.5	2.45	
NEW YORK ST TWY AUTH G	No	Transportation	250	2.406	01/01/26		A	250	2.41	236	4.78	-14	-7.1	0.09	HTM
679087FD3	OK	Taxable REV					NR	100.00		99.65		-0.3%	1.0	0.98	
OKLAHOMA ST CAP IMPT A	No	Transportation	245	5.340	07/01/24		AA-	245	5.34	244	5.70	-1	-2.9	0.02	HTM
68189TBA3	NE	Taxable REV				02/01/24	Aa3	100.00		102.58		2.6%	2.5	2.41	
OMAHA NEB SPL OBLIG	No	Gen. Purp./Pub. Imp.	245	6.400	02/01/26		AA+	245	6.40	251	5.32	6	-7.0	0.09	HTM
79770GJA5	CA	Taxable REV					NR	100.00		95.44		-4.6%	1.1	1.10	Y/
SAN FRANCISCO CALIF CIT	No	Other	245	1.286	08/01/24		AA	245	1.29	234	5.67	-11	-3.2	0.02	HTM
798111HF0	CA	Taxable REV					A1	104.84		91.91		-12.3%	3.6	3.44	
SAN JOAQUIN HILLS CALIF	No	Transportation	700	2.153	01/15/27		AA	734	0.76	643	4.66	-91	-9.8	0.16	HTM
83754LAX5	SD	Taxable REV					NR	100.40		89.57		-10.8%	3.0	2.90	
SOUTH DAKOTA EDL ENHA	No	Other	700	1.495	06/01/26		NR	703	1.36	627	5.40	-76	-8.2	0.11	HTM
882669BS2	TX	Taxable REV					Aa1	100.00		97.27		-2.7%	0.6	0.60	
TEXAS PUBLIC FINANCE AU	No	Gen. Purp./Pub. Imp.	1,000	0.503	02/01/24		AA+	1,000	0.50	973	5.29	-27	-1.8	0.01	HTM
91476PDR6	OK	Taxable REV					NR	100.00		96.48		-3.5%	1.7	1.81	
UNIVERSITY OKLA REVS	No	Higher Education	250	3.023	07/01/25	08/11/23	A+	250	3.02	241	4.89	-9	-5.6	-0.24	HTM
927781VU5	VA	Taxable REV					Aa1	100.00		99.02		-1.0%	1.2	1.16	
VIRGINIA COLLEGE BLDG A	No	Higher Education	245	4.750	09/01/24		AA+	245	4.74	243	5.62	-2	-3.4	0.03	HTM

Municipal - CUSIP Detail

CUSIP	State	Sector	Par		Sink Date		Moody's	Bk Price	TEY	Mkt Price	Mkt	Gain/(Loss)	% Px Δ	Eff.	ESG/Gr
			Value	Cpn	Maturity	Next Call		S&P		Bk Value		@Bk	Mkt Value	TEY	
Issuer	BQ	Use of Proceeds										\$	+300	Cvx	Intent
Total Taxable REV			22,700	2.028			Aa2	100.33		95.31		-5.0%	1.7	1.60	
							AA	22,776	1.93	21,636	5.11	-1,140	-4.6	0.11	
Total Taxable			38,600	2.535			Aa2	100.52		95.89		-4.6%	1.6	1.52	
							AA+	38,800	2.35	37,013	5.18	-1,786	-4.4	0.08	
882874KQ2	TX	GM REV					Aa3	100.00		101.68		1.7%	2.0	1.94	
TEXAS WOMANS UNIV REV	No	Higher Education	1,000	4.000	07/01/25		NR	1,000	5.06	1,017	3.96	17	-5.7	0.06	HTM
Total GM REV			1,000	4.000			Aa3	100.00		101.68		1.7%	2.0	1.94	
								1,000	5.06	1,017	3.96	17	-5.7	0.06	
Total Tax Exempt			1,000	4.000			Aa3	100.00		101.68		1.7%	2.0	1.94	
								1,000	5.06	1,017	3.96	17	-5.7	0.06	
Total			39,600	2.572			Aa2	100.50		96.04		-4.4%	1.6	1.53	
							AA+	39,800	2.42	38,030	5.15	-1,770	-4.4	0.08	

Corporate - CUSIP Detail

CUSIP	Sector	Par Value	Cpn	Maturity	Index Margin	Moody's S&P	Bk Price Bk Value	Yield @Bk	Mkt Price Mkt Value	Mkt Yield	Gain/(Loss) %	% Px Δ	Eff. Dur Cvx	ESG/Gr Intent
53943SWF0	Finance					NR	99.88		99.88		0.0%	-100	0.21	
Lloyds Bank CP		1,000	0.000	09/15/23		NR	999	0.56	999	0.56	0	+300	0.00	HTM
53948BYL7	Finance					NR	100.00		100.00		0.0%	0.4	0.40	
Lloyds Bank CP		1,000	0.000	11/20/23		NR	1,000	0.00	1,000	0.00	0	-1.2	0.00	HTM
Finance							99.94		99.94		0.0%	0.3	0.31	
		2,000	0.000				1,999	0.28	1,999	0.28	0	-0.9	0.00	
8923A1XD8	Services					A-1+	100.00		100.00		0.0%	0.3	0.29	
TCPR CP 0 10/13/23	Consumer, Cyclical	1,000		10/13/23		P-1	1,000	0.00	1,000	0.00	0	-0.9	0.00	HTM
Services							100.00		100.00		0.0%	0.3	0.29	
		1,000					1,000	0.00	1,000	0.00	0	-0.9	0.00	
8923A1Z12	Corporate Other					NR	100.00		100.00		0.0%	0.4	0.43	
Toyota Credit de Puerto Rico		1,500	0.000	12/01/23		NR	1,500	0.00	1,500	0.00	0	-1.3	0.00	HTM
19424JUD6	Corporate Other					NR	100.00		100.00		0.0%	0.0	0.04	
Collateralized Commercial		2,000	0.000	07/13/23		NR	2,000	0.00	2,000	0.00	0	-0.1	0.00	HTM
46640QVE8	Corporate Other					NR	100.00		100.00		0.0%	0.1	0.13	
JP Morgan CP		1,000	0.000	08/14/23		NR	1,000	0.00	1,000	0.00	0	-0.4	0.00	HTM
8923A1VF5	Corporate Other					NR	100.00		100.00		0.0%	0.1	0.13	
Toyota Credit de Puerto Rico		1,000	0.000	08/15/23		NR	1,000	0.00	1,000	0.00	0	-0.4	0.00	HTM
8923A1VR9	Corporate Other					NR	100.00		100.00		0.0%	0.2	0.16	
Toyota Credit de Puerto Rico		1,500	0.000	08/25/23		NR	1,500	0.00	1,500	0.00	0	-0.5	0.00	HTM
Corporate Other							100.00		100.00		0.0%	0.2	0.17	
		7,000	0.000				7,000	0.00	7,000	0.00	0	-0.5	0.00	
Total							99.99		99.99		0.0%	0.2	0.21	
		10,000	0.000				9,999	0.06	9,999	0.06	0	-0.6	0.00	

CD - CUSIP Detail

CUSIP	Security Description	Par Value	Coupon	Step	Maturity		Gain/(Loss)		% Px Δ	Effective	ESG/Gr Intent								
			Type Rate	Date Rate	Proj. Final	Bk Price Bk Value	Yield @Bk	Mkt Price Mkt Value	Mkt Yield	% \$		-100 +300	Dur Cvx						
77535MAM5	ROGUEC 5.1 01/20/28	750	Fixed 5.100		07/23	01/20/28	100.23	752	0.95	100.23	752	0.95	0.0%	0	0.1	-0.4	0.06	0.00	HTM
130162AF7	CALCRE 4.1 09/22/23	1,500	Fixed 4.100		09/23	09/22/23	100.00	1,500	4.12	100.00	1,500	4.12	0.0%	0	0.2	-0.7	0.23	0.00	HTM
549104TM9	LSAVBK 0.2 11/20/23	1,500	Fixed 0.200		11/23	11/20/23	100.00	1,500	0.21	100.00	1,500	0.21	0.0%	0	0.4	-1.2	0.40	0.00	HTM
53052LAG4	LIBFCU 4.9 01/16/24	1,000	Fixed 4.900		01/24	01/16/24	100.00	1,000	4.98	100.00	1,000	4.98	0.0%	0	0.6	-1.6	0.55	0.01	HTM
30960QAM9	FIGFCU 5 01/18/24	1,000	Fixed 5.000		01/24	01/18/24	100.00	1,000	5.08	98.91	989	7.16	-1.1%	-11	0.6	-1.6	0.55	0.01	HTM
17783PAH4	CFCUTX 4.9 01/18/24	1,500	Fixed 4.900		01/24	01/18/24	100.00	1,500	4.98	100.00	1,500	4.98	0.0%	0	0.6	-1.6	0.55	0.01	HTM
90307LAB0	UNCLCU 5 01/25/24	1,500	Fixed 5.000		01/24	01/25/24	100.00	1,500	5.08	99.32	1,490	6.34	-0.7%	-10	0.6	-1.7	0.57	0.01	HTM
84611JAB9	SPAAGE 5.05 01/26/24	1,500	Fixed 5.050		01/24	01/26/24	100.00	1,500	5.13	100.00	1,500	5.13	0.0%	0	0.6	-1.7	0.58	0.01	HTM
052392CR6	AUSFCU 5 01/26/24	1,000	Fixed 5.000		01/24	01/26/24	100.00	1,000	5.08	100.00	1,000	5.08	0.0%	0	0.6	-1.7	0.58	0.01	HTM
98138MBY5	WORKCU 5 1/4 05/26/28	750	Fixed 5.250		11/23	05/26/28	100.69	755	3.60	100.69	755	3.60	0.0%	0	0.5	-5.9	0.69	-0.80	HTM
920133AL9	KRNFCU 5.1 07/18/25	1,000	Fixed 5.100		05/24	07/18/25	99.89	999	5.29	99.89	999	5.29	0.0%	0	0.2	-4.2	0.73	-0.89	HTM
24951TAU9	DEPTCM 3 1/2 07/01/24	245	Fixed 3.500		07/24	07/01/24	100.00	245	3.54	97.87	240	5.77	-2.1%	-5	1.0	-2.9	0.97	-0.02	HTM
22551KAA0	CRDTEX 3.2 07/22/24	245	Fixed 3.200		07/24	07/22/24	100.00	245	3.20	97.50	239	5.67	-2.5%	-6	1.1	-3.1	1.05	0.02	HTM
04288LAA6	ARSNCU 5.1 01/21/25	245	Fixed 5.100		01/25	01/21/25	100.00	245	5.17	99.39	244	5.59	-0.6%	-1	0.9	-4.0	1.06	-0.28	HTM
05580AD68	BMW 0.65 09/17/24	245	Fixed 0.650		09/24	09/17/24	100.00	245	0.65	94.21	231	5.66	-5.8%	-14	1.2	-3.6	1.23	0.03	HTM
87165FA20	SYF 0.65 09/17/24	245	Fixed 0.650		09/24	09/17/24	100.00	245	0.65	94.21	231	5.66	-5.8%	-14	1.2	-3.6	1.23	0.03	HTM
69506YZB8	PACW 5.35 05/17/28	200	Fixed 5.350		05/24	05/17/28	100.75	201	4.48	100.75	201	4.48	0.0%	0	1.3	-7.8	1.50	-0.27	HTM

CD - CUSIP Detail

CUSIP	Security Description	Par Value	Coupon	Step	Maturity					Gain/(Loss)	% Px Δ	Effective	ESG/Gr Intent	
			Type Rate	Date Rate	Proj. Final	Bk Price Bk Value	Yield @Bk	Mkt Price Mkt Value	Mkt Yield	% \$	-100 +300	Dur Cvx		
87868YAG8	TECHCU 5 01/21/25	245	Fixed 5.000		01/25	100.00			99.24		-0.8%	1.5	1.53	
					01/21/25	245	5.07	243	5.59		-2	-4.4	0.04	HTM
70962LBA9	PENCRD 1 1/4 01/31/25	245	Fixed 1.250		01/25	100.00			93.58		-6.4%	1.6	1.60	
					01/31/25	245	1.26	229	5.56		-16	-4.6	0.04	HTM
91334AAL7	UNIHER 5.15 03/21/25	1,000	Fixed 5.150		03/25	99.41			99.41		0.0%	1.7	1.68	
					03/21/25	994	5.58	994	5.58		0	-4.8	0.05	HTM
20825WBN9	CNXCRE 5.4 06/15/28	1,000	Fixed 5.400		07/27	99.62			99.62		0.0%	1.7	2.07	
					06/15/28	996	5.57	996	5.57		0	-9.2	-0.30	HTM
92891CDA7	VYSTAR 5.2 03/10/28	500	Fixed 5.200		01/27	100.48			100.48		0.0%	2.3	2.48	
					03/10/28	502	5.11	502	5.11		0	-9.3	-0.66	HTM
89789AAH0	TRUFCU 5.15 03/23/26	1,135	Fixed 5.150		03/26	106.48			106.48		0.0%	2.6	2.59	
					03/23/26	1,209	2.70	1,209	2.70		0	-7.4	0.10	HTM
795451AK9	SALLMA 1.1 08/11/26	200	Fixed 1.100		08/26	100.00			81.35		-18.6%	3.2	3.09	
					08/11/26	200	1.10	163	7.98		-37	-8.8	0.13	HTM
38149MZJ5	GS 1.05 09/08/26	400	Fixed 1.050		09/26	103.20			88.55		-14.2%	3.3	3.18	
					09/08/26	413	0.05	354	4.98		-59	-9.0	0.13	HTM
856285XL0	SBIIN 1.15 09/28/26	1,000	Fixed 1.150		09/26	103.03			89.71		-12.9%	3.3	3.23	
					09/28/26	1,030	0.21	897	4.60		-133	-9.1	0.14	HTM
NCD						100.58			99.04		-1.5%	1.0	1.07	
		20,150	4.131			20,267	3.76	19,958	4.58		-309	-3.6	-0.09	
Total		20,150	4.131			100.58		99.04			-1.5%	1.0	1.07	
		20,150	4.131			20,267	3.76	19,958	4.58		-309	-3.6	-0.09	

Other - CUSIP Detail

CUSIP	Ticker	Par Value	Coupon	Step					Gain/(Loss)	% Px Δ	Effective	ESG/Gr Intent		
			Type Rate	Date Rate	Proj.Mat. Final Mat.	Bk Price Bk Value	Yield @ Bk	Mkt Price Mkt Value	Mkt Yield	% \$	-100 +300		Dur Cvx	
			Floating		07/23	100.00			100.00		0.0%	0.0	0.04	
TOACASH1		18,711	5.267		07/31/23	18,711	5.49	18,711	5.49	0	-0.1	0.00	AFS	
Cash & Other		18,711	5.267			100.00			100.00	0	0.0	0.04		
						18,711	5.49	18,711	5.49	0	-0.1	0.00		
Total		18,711	5.267			100.00			100.00	0	0.0	0.04		
						18,711	5.49	18,711	5.49	0	-0.1	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	245 0.48 02/10/2025	11 97.00 1.61	5.05% 2.39 1.61	8 95.43 1.61	3.35% 3.42 1.61	4 93.86 1.61	1.66% 4.47 1.61	0 92.33 1.63	0.00% 5.52 1.61	-4 90.84 1.61	-1.62% 6.56 1.61	-7 89.39 1.61	-3.19% 7.60 1.61	-11 87.97 1.61	-4.72% 8.63 1.61
3133EM3E0 FFCB 0.61 05/23/25	1,000 0.61 05/23/2025	54 97.18 1.90	5.85% 2.13 1.90	36 95.41 1.90	3.91% 3.12 1.90	18 93.59 1.90	1.94% 4.16 1.90	0 91.81 1.91	0.00% 5.20 1.90	-17 90.08 1.90	-1.89% 6.24 1.90	-34 88.39 1.90	-3.72% 7.27 1.90	-51 86.76 1.90	-5.51% 8.30 1.90
3133EMXQ0 FFCB 0.94 04/28/26	300 0.94 04/28/2026	23 97.31 2.83	8.41% 1.92 2.83	15 94.89 2.83	5.72% 2.83 2.83	8 92.32 2.83	2.86% 3.83 2.83	0 89.76 2.82	0.00% 4.86 2.83	-7 87.26 2.83	-2.78% 5.89 2.83	-15 84.86 2.83	-5.45% 6.93 2.83	-22 82.55 2.83	-8.03% 7.95 2.83
3133EPLV5 FFCB 5.85 06/06/28	500 5.85 06/06/2028	7 100.71 0.18	1.40% 1.98 0.18	6 100.52 0.18	1.20% 3.03 0.18	5 100.25 1.49	0.93% 4.50 3.76	0 99.32 1.49	0.00% 6.06 3.76	-11 97.18 4.93	-2.15% 6.53 4.93	-26 94.08 4.93	-5.28% 7.30 4.93	-44 90.56 4.93	-8.82% 8.21 4.93
3130AP2G9 FHLB 0 3/4 12/30/25	3,795 0.75 12/30/2025	260 97.05 2.50	7.60% 1.96 2.50	176 94.82 2.50	5.13% 2.91 2.50	87 92.49 2.51	2.55% 3.93 2.50	0 90.20 2.51	0.00% 4.97 2.50	-85 87.97 2.50	-2.47% 6.00 2.50	-166 85.81 2.50	-4.86% 7.04 2.50	-245 83.73 2.50	-7.17% 8.07 2.50
3130AJZJ1 FHLB 0.32 08/25/23	1,000 0.32 08/25/2023	5 99.75 0.15	0.47% 1.98 0.15	3 99.59 0.15	0.31% 3.01 0.15	2 99.44 0.16	0.16% 4.05 0.15	0 99.28 0.16	0.00% 5.09 0.15	-2 99.13 0.15	-0.16% 6.14 0.15	-3 98.97 0.15	-0.31% 7.19 0.15	-5 98.82 0.15	-0.46% 8.24 0.15
3130AND72 FHLB 0.43 04/29/24	1,000 0.43 04/29/2024	25 98.30 0.83	2.59% 2.52 0.83	16 97.46 0.83	1.72% 3.57 0.83	8 96.63 0.84	0.85% 4.62 0.83	0 95.81 0.84	0.00% 5.66 0.83	-8 95.01 0.83	-0.84% 6.71 0.83	-16 94.22 0.83	-1.66% 7.75 0.83	-24 93.45 0.83	-2.47% 8.78 0.83
3130APAF2 FHLB 0.52 10/07/24	245 0.52 10/07/2024	9 97.52 1.27	3.97% 2.52 1.27	6 96.26 1.27	2.63% 3.55 1.27	3 95.02 1.29	1.30% 4.61 1.27	0 93.79 1.29	0.00% 5.65 1.27	-3 92.60 1.27	-1.27% 6.70 1.27	-6 91.43 1.27	-2.52% 7.74 1.27	-9 90.29 1.27	-3.74% 8.77 1.27
3130AMJX1 FHLB 0.65 12/09/24	245 0.65 12/09/2024	10 97.45 1.44	4.49% 2.46 1.44	7 96.05 1.44	2.99% 3.48 1.44	3 94.65 1.46	1.48% 4.53 1.44	0 93.27 1.46	0.00% 5.57 1.44	-3 91.92 1.44	-1.44% 6.62 1.44	-7 90.61 1.44	-2.85% 7.66 1.44	-10 89.32 1.44	-4.23% 8.69 1.44
3130AQFK4 FHLB 0.76 01/19/24	1,000 0.76 01/19/2024	17 99.18 0.55	1.72% 2.26 0.55	11 98.61 0.55	1.14% 3.31 0.55	6 98.05 0.56	0.57% 4.36 0.55	0 97.50 0.56	0.00% 5.41 0.55	-5 96.95 0.55	-0.56% 6.46 0.55	-11 96.41 0.55	-1.12% 7.50 0.55	-16 95.88 0.55	-1.66% 8.55 0.55
3130AMDE9 FHLB 1 05/12/26	315 1.00 05/12/2026	22 97.99 2.62	7.83% 2.26 2.62	16 95.88 2.87	5.51% 3.02 2.87	8 93.42 2.81	2.81% 3.96 2.87	0 90.87 2.81	0.00% 4.96 2.87	-8 88.35 2.87	-2.78% 5.99 2.87	-16 85.90 2.87	-5.48% 7.01 2.87	-23 83.53 2.87	-8.08% 8.04 2.87
3130AP6D2 FHLB 1 09/30/26	1,500 1.00 09/30/2026	127 97.27 3.25	9.56% 1.87 3.25	87 94.59 3.25	6.53% 2.75 3.25	44 91.69 3.25	3.27% 3.74 3.25	0 88.79 3.22	0.00% 4.76 3.25	-42 85.97 3.25	-3.17% 5.80 3.25	-83 83.26 3.25	-6.22% 6.83 3.25	-122 80.66 3.25	-9.15% 7.86 3.25

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
3130AMMJ8	2,750 1.50 06/09/2026	235 99.98 2.94	9.34% 1.51 2.94	153 97.02 2.94	6.10% 2.56 2.94	75 94.17 2.94	2.99% 3.61 2.94	0 91.44 2.93	0.00% 4.65 2.94	-72 88.81 2.94	-2.87% 5.68 2.94	-142 86.29 2.94	-5.63% 6.71 2.94	-208 83.86 2.94	-8.29% 7.74 2.94
3130AMMW9	2,360 1.50 06/10/2026	202 99.98 2.94	9.35% 1.51 2.94	132 97.01 2.94	6.11% 2.56 2.94	65 94.17 2.94	2.99% 3.61 2.94	0 91.43 2.93	0.00% 4.65 2.94	-62 88.80 2.94	-2.87% 5.68 2.94	-122 86.28 2.94	-5.64% 6.71 2.94	-179 83.85 2.94	-8.30% 7.74 2.94
3130AN5K2	520 1.50 07/20/2026	46 100.03 3.06	9.70% 1.49 3.06	30 96.96 3.06	6.33% 2.54 3.06	15 94.01 3.06	3.10% 3.59 3.06	0 91.18 3.02	0.00% 4.63 3.06	-14 88.47 3.06	-2.98% 5.66 3.06	-28 85.86 3.06	-5.84% 6.69 3.06	-41 83.36 3.06	-8.58% 7.72 3.06
3130AQPR8	500 1.30 02/18/2027	36 99.60 0.63	7.81% 1.94 0.63	29 98.18 0.63	6.27% 4.24 0.63	16 95.55 3.63	3.42% 3.68 3.63	0 92.39 3.48	0.00% 4.66 3.63	-16 89.18 3.63	-3.47% 5.69 3.63	-31 86.11 3.63	-6.80% 6.72 3.63	-46 83.17 3.63	-9.98% 7.75 3.63
3130AQJ87	275 1.60 01/19/2027	24 98.46 3.55	9.59% 2.05 3.55	17 95.95 3.55	6.79% 2.81 3.55	9 92.96 3.55	3.46% 3.73 3.55	0 89.85 3.42	0.00% 4.74 3.55	-8 86.79 3.55	-3.41% 5.77 3.55	-17 83.84 3.55	-6.68% 6.80 3.55	-24 81.02 3.55	-9.83% 7.82 3.55
3130ARCD1	300 2.50 03/29/2027	14 100.14 0.25	5.01% 1.93 0.25	12 99.29 1.50	4.12% 3.24 1.50	7 97.64 2.50	2.39% 4.14 2.50	0 95.36 2.62	0.00% 5.03 3.25	-8 92.65 3.75	-2.85% 5.86 3.75	-17 89.71 3.75	-5.93% 6.79 3.75	-26 86.73 3.75	-9.06% 7.77 3.75
3130ARGS4	250 3.00 04/14/2027	10 100.99 0.79	4.19% 1.73 0.79	8 100.02 0.79	3.20% 2.96 0.79	5 98.76 0.79	1.90% 4.61 0.79	0 96.92 2.22	0.00% 5.37 1.79	-6 94.53 2.79	-2.47% 6.20 2.79	-13 91.76 3.79	-5.33% 7.02 3.79	-20 88.82 3.79	-8.36% 7.97 3.79
3130ASKS7	245 3.75 07/25/2024	5 100.09 0.07	2.09% 2.48 0.07	4 99.85 0.57	1.84% 4.02 0.57	2 99.03 1.07	1.00% 4.69 1.07	0 98.04 1.02	0.00% 5.66 1.07	-3 97.02 1.07	-1.04% 6.68 1.07	-5 96.00 1.07	-2.08% 7.71 1.07	-7 95.00 1.07	-3.10% 8.75 1.07
3130AT6R3	1,000 4.50 09/30/2027	16 100.56 0.25	1.67% 2.22 0.25	14 100.28 0.25	1.39% 3.33 0.25	9 99.86 1.28	0.96% 5.05 1.25	0 98.91 1.28	0.00% 6.00 1.25	-16 97.32 2.25	-1.61% 6.89 2.25	-38 95.16 3.25	-3.80% 7.76 3.25	-64 92.56 3.75	-6.42% 8.63 3.75
3130ATDT1	1,000 4.02 09/29/2023	8 100.43 0.25	0.77% 2.26 0.25	5 100.17 0.25	0.51% 3.30 0.25	3 99.92 0.25	0.26% 4.35 0.25	0 99.66 0.25	0.00% 5.40 0.25	-3 99.41 0.25	-0.25% 6.45 0.25	-5 99.15 0.25	-0.51% 7.50 0.25	-8 98.90 0.25	-0.76% 8.56 0.25
3130ASG52	1,925 4.10 06/30/2027	88 100.52 0.25	4.75% 2.00 0.50	77 99.98 0.50	4.19% 4.14 0.50	48 98.47 3.75	2.62% 4.55 3.75	0 95.96 2.94	0.00% 5.23 4.00	-59 92.92 4.00	-3.17% 6.12 4.00	-121 89.70 4.00	-6.53% 7.10 4.00	-182 86.51 4.00	-9.85% 8.12 4.00
3130ATQD2	245 4.65 11/15/2024	4 100.52 0.38	1.75% 3.24 0.38	3 100.12 0.38	1.34% 4.32 0.38	2 99.62 1.05	0.84% 5.68 1.38	0 98.79 1.05	0.00% 6.55 1.38	-3 97.64 1.38	-1.17% 7.45 1.38	-6 96.36 1.38	-2.46% 8.47 1.38	-9 95.08 1.38	-3.75% 9.51 1.38

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
3130AVZ62	1,000	6	0.57%	5	0.52%	5	0.48%	0	0.00%	-12	-1.18%	-27	-2.68%	-43	-4.32%
FHLB 5 1/2 05/15/25	5.50	100.14	2.01	100.10	3.03	100.06	4.04	99.58	5.79	98.41	6.41	96.91	7.29	95.28	8.26
	05/15/2025		0.04		0.04		0.04	0.89	1.54		1.88		1.88		1.88
3130AV5J7	1,000	7	0.75%	5	0.51%	3	0.28%	0	0.00%	-5	-0.48%	-11	-1.13%	-18	-1.83%
FHLB 5 1/4 03/20/24	5.25	100.63	2.35	100.40	3.40	100.17	4.45	99.89	5.72	99.41	6.60	98.76	7.55	98.06	8.57
	03/20/2024		0.22		0.22		0.22	0.33	0.22		0.72		0.72		0.72
3130ATVJ3	1,000	13	1.35%	9	0.89%	4	0.45%	0	0.00%	-4	-0.44%	-9	-0.88%	-13	-1.31%
FHLB 5 12/06/23	5.00	101.12	2.38	100.67	3.42	100.22	4.47	99.78	5.51	99.34	6.56	98.90	7.61	98.47	8.66
	12/06/2023		0.43		0.43		0.43	0.44	0.43		0.43		0.43		0.43
3130AWEJ5	1,000	5	0.48%	4	0.41%	3	0.33%	0	0.00%	-11	-1.12%	-26	-2.65%	-43	-4.34%
FHLB 5 3/4 06/27/25	5.75	100.28	2.00	100.21	3.02	100.13	4.03	99.80	5.92	98.68	6.47	97.16	7.31	95.47	8.27
	06/27/2025		0.08		0.08		0.08	0.85	1.33		1.99		1.99		1.99
3134GWUG9	1,010	63	6.90%	42	4.62%	21	2.29%	0	0.00%	-20	-2.22%	-40	-4.37%	-59	-6.45%
FHLMC 0.57 09/24/25	0.57	96.89	2.00	94.82	2.98	92.71	4.02	90.63	5.06	88.62	6.10	86.67	7.13	84.79	8.16
	09/24/2025		2.23		2.23		2.23	2.25	2.23		2.23		2.23		2.23
3134GXQM9	2,140	20	0.95%	14	0.66%	7	0.33%	0	0.00%	-7	-0.33%	-14	-0.65%	-21	-0.97%
FHLMC 2.4 10/25/23	2.40	100.01	2.35	99.72	3.30	99.39	4.33	99.07	5.38	98.74	6.42	98.42	7.47	98.11	8.52
	10/25/2023		0.15		0.32		0.32	0.33	0.32		0.32		0.32		0.32
3134GXQR8	1,000	29	3.00%	24	2.50%	14	1.41%	0	0.00%	-16	-1.61%	-32	-3.28%	-48	-4.96%
FHLMC 3 04/28/25	3.00	100.05	2.36	99.56	3.85	98.51	4.73	97.13	5.61	95.57	6.54	93.94	7.54	92.32	8.55
	04/28/2025		0.08		0.83		1.33	1.52	1.83		1.83		1.83		1.83
3134GYND0	1,000	9	0.88%	6	0.62%	4	0.36%	0	0.00%	-8	-0.79%	-20	-2.05%	-35	-3.51%
FHLMC 5 1/2 03/28/25	5.50	100.75	2.39	100.49	3.44	100.23	4.50	99.87	5.99	99.08	6.99	97.83	7.70	96.36	8.63
	03/28/2025		0.24		0.24		0.24	0.46	0.24		1.49		1.74		1.74
3134GY5N8	248	3	1.06%	2	0.83%	1	0.54%	0	0.00%	-2	-0.82%	-4	-1.73%	-7	-2.66%
FHLMC 5 1/4 06/20/24	5.25	100.63	2.38	100.40	3.43	100.12	4.73	99.58	5.70	98.76	6.58	97.85	7.58	96.93	8.60
	06/20/2024		0.22		0.22		0.22	0.71	0.97		0.97		0.97		0.97
3134GYRX2	235	3	1.32%	3	1.18%	2	0.96%	0	0.00%	-4	-1.81%	-9	-4.07%	-15	-6.47%
FHLMC 5 3/8 05/18/26	5.38	100.44	2.05	100.30	3.09	100.09	4.71	99.14	5.77	97.34	6.40	95.10	7.29	92.72	8.26
	05/18/2026		0.13		0.13		0.13	1.42	2.38		2.88		2.88		2.88
3134GYK76	250	3	1.12%	2	0.90%	2	0.66%	0	0.00%	-4	-1.45%	-9	-3.43%	-14	-5.65%
FHLMC 5 5/8 03/13/26	5.63	100.74	1.93	100.53	2.97	100.29	4.15	99.63	5.85	98.18	6.36	96.21	7.19	94.00	8.14
	03/13/2026		0.20		0.20		0.20	1.10	1.70		2.70		2.70		2.70
3134GY2N1	1,000	8	0.78%	6	0.61%	4	0.44%	0	0.00%	-8	-0.85%	-17	-1.74%	-26	-2.62%
FHLMC 5.17 05/28/24	5.17	100.45	2.36	100.28	3.40	100.11	4.48	99.67	5.54	98.82	6.51	97.93	7.55	97.06	8.58
	05/28/2024		0.16		0.16		0.16	0.79	0.91		0.91		0.91		0.91

Shocked CUSIP Analysis

CUSIP	Par Value	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ
Description	Coupon	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld
	Maturity		WAL		WAL		WAL	Dur	WAL		WAL		WAL		WAL
3134GYJB9	425	9	2.24%	8	1.79%	5	1.15%	0	0.00%	-7	-1.78%	-17	-3.93%	-26	-6.20%
FHLMC 5.3 02/27/26	5.30	101.31	2.07	100.86	3.17	100.23	4.73	99.09	5.71	97.33	6.41	95.19	7.32	92.95	8.31
	02/27/2026		0.41		0.41		0.41	1.44	2.41		2.66		2.66		2.66
3136G4V59	360	22	6.65%	15	4.46%	7	2.21%	0	0.00%	-7	-2.14%	-14	-4.22%	-20	-6.24%
FNMA 0 5/8 08/27/25	0.63	97.04	2.03	95.04	3.02	92.99	4.05	90.99	5.09	89.03	6.13	87.14	7.16	85.31	8.19
	08/27/2025		2.16		2.16		2.16	2.17	2.16		2.16		2.16		2.16
3135G05R0	1,000	3	0.34%	2	0.23%	1	0.11%	0	0.00%	-1	-0.11%	-2	-0.23%	-3	-0.34%
FNMA 0.3 08/10/23	0.30	99.83	1.87	99.71	2.91	99.60	3.95	99.49	5.00	99.37	6.05	99.26	7.11	99.15	8.17
	08/10/2023		0.11		0.11		0.11	0.11	0.11		0.11		0.11		0.11
3136G4N74	1,000	60	6.62%	40	4.43%	20	2.19%	0	0.00%	-19	-2.13%	-38	-4.19%	-56	-6.20%
FNMA 0.56 08/21/25	0.56	96.92	2.03	94.93	3.02	92.90	4.05	90.91	5.10	88.97	6.13	87.09	7.17	85.28	8.20
	08/21/2025		2.14		2.14		2.14	2.16	2.14		2.14		2.14		2.14
3136G4A45	1,000	58	6.34%	39	4.24%	19	2.10%	0	0.00%	-19	-2.05%	-37	-4.03%	-54	-5.96%
FNMA 0.71 07/22/25	0.71	97.19	2.11	95.28	3.09	93.32	4.12	91.40	5.16	89.53	6.20	87.72	7.23	85.95	8.26
	07/22/2025		2.06		2.06		2.06	2.07	2.06		2.06		2.06		2.06
3135GACZ2	245	2	0.75%	1	0.60%	1	0.43%	0	0.00%	-2	-0.96%	-5	-2.17%	-8	-3.45%
FNMA 5.4 11/25/24	5.40	100.52	1.99	100.36	3.02	100.20	4.10	99.77	5.66	98.80	6.30	97.60	7.22	96.33	8.22
	11/25/2024		0.15		0.15		0.15	0.78	0.90		1.40		1.40		1.40
912828XT2	1,000	28	2.87%	18	1.89%	9	0.94%	0	0.00%	-9	-0.92%	-18	-1.83%	-26	-2.71%
T 2 05/31/24	2.00	99.70	2.33	98.76	3.38	97.83	4.43	96.92	5.48	96.03	6.52	95.15	7.56	94.29	8.60
	05/31/2024		0.92		0.92		0.92	0.93	0.92		0.92		0.92		0.92
Treasury/Agency	38,428	1,610	4.41%	1,118	3.06%	582	1.59%	0	0.00%	-631	-1.73%	-1,282	-3.51%	-1,932	-5.29%
	2.40	99.27	2.05	97.99	3.16	96.59	4.18	95.08	5.27	93.44	6.24	91.74	7.24	90.05	8.26
			1.30		1.36		1.59	1.67	1.85		1.99		2.03		2.04
067167YR1	755	60	8.12%	39	5.31%	19	2.61%	0	0.00%	-19	-2.51%	-37	-4.94%	-54	-7.28%
BARBERS HILL TEX INDPT	4.00	106.04	1.64	103.29	2.69	100.64	3.74	98.08	4.79	95.61	5.82	93.23	6.86	90.94	7.89
	02/15/2026		2.63		2.63		2.63	2.52	2.63		2.63		2.63		2.63
084244HX3	1,000	13	1.30%	8	0.86%	4	0.43%	0	0.00%	-4	-0.43%	-8	-0.85%	-12	-1.27%
BERKELEY CNTY W VA	0.89	99.39	2.35	98.96	3.39	98.54	4.44	98.12	5.49	97.70	6.54	97.28	7.59	96.87	8.64
	12/01/2023		0.42		0.42		0.42	0.43	0.42		0.42		0.42		0.42
088632CT9	1,000	66	7.13%	43	4.68%	21	2.30%	0	0.00%	-21	-2.22%	-41	-4.38%	-60	-6.46%
BI-STATE DEV AGY MO ILL	1.34	99.28	1.67	97.00	2.72	94.80	3.77	92.67	4.82	90.61	5.85	88.61	6.89	86.68	7.91
	10/01/2025		2.25		2.25		2.25	2.25	2.25		2.25		2.25		2.25
150461M57	300	19	6.63%	13	4.35%	6	2.14%	0	0.00%	-6	-2.07%	-12	-4.09%	-17	-6.04%
CEDAR PARK TEX	2.95	102.47	1.76	100.28	2.81	98.15	3.86	96.10	4.91	94.10	5.94	92.17	6.98	90.30	8.00
	08/15/2025		2.13		2.13		2.13	2.08	2.13		2.13		2.13		2.13

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
207580AP6	1,000	11	1.16%	8	0.77%	4	0.39%	0	0.00%	-4	-0.38%	-7	-0.76%	-11	-1.14%
CONNECTICUT GREEN BK	0.55	99.39	2.20	99.00	3.25	98.62	4.29	98.24	5.34	97.87	6.39	97.50	7.44	97.13	8.50
	11/15/2023		0.38		0.38		0.38	0.38	0.38		0.38		0.38		0.38
207580AQ4	245	10	4.34%	7	2.86%	3	1.41%	0	0.00%	-3	-1.38%	-6	-2.72%	-9	-4.04%
CONNECTICUT GREEN BK	0.85	97.91	2.41	96.51	3.47	95.16	4.52	93.83	5.57	92.54	6.62	91.28	7.65	90.04	8.69
	11/15/2024		1.38		1.38		1.38	1.39	1.38		1.38		1.38		1.38
207580AR2	1,205	83	7.54%	54	4.94%	27	2.43%	0	0.00%	-26	-2.35%	-51	-4.61%	-75	-6.81%
CONNECTICUT GREEN BK	1.20	98.40	1.89	96.02	2.95	93.72	4.00	91.50	5.04	89.36	6.08	87.28	7.11	85.27	8.14
	11/15/2025		2.38		2.38		2.38	2.38	2.38		2.38		2.38		2.38
20772KJX8	1,000	59	6.29%	39	4.13%	19	2.03%	0	0.00%	-19	-1.97%	-37	-3.88%	-54	-5.74%
CONNECTICUT ST	2.10	100.41	1.89	98.37	2.94	96.39	3.99	94.47	5.03	92.61	6.07	90.80	7.11	89.05	8.13
	07/01/2025		2.00		2.00		2.00	1.98	2.00		2.00		2.00		2.00
20772GE61	1,000	22	2.20%	15	1.46%	7	0.72%	0	0.00%	-7	-0.71%	-14	-1.41%	-21	-2.11%
CONNECTICUT ST	5.73	102.49	2.16	101.74	3.21	101.01	4.26	100.29	5.30	99.57	6.34	98.87	7.38	98.17	8.42
	03/15/2024		0.71		0.71		0.71	0.71	0.71		0.71		0.71		0.71
20772KEU9	1,000	7	0.65%	4	0.43%	2	0.22%	0	0.00%	-2	-0.22%	-4	-0.43%	-6	-0.64%
CONNECTICUT ST	3.62	100.39	1.73	100.17	2.78	99.95	3.82	99.74	4.87	99.52	5.93	99.31	6.98	99.10	8.04
	09/15/2023		0.21		0.21		0.21	0.21	0.21		0.21		0.21		0.21
20775C6C3	245	10	4.32%	7	2.84%	3	1.40%	0	0.00%	-3	-1.37%	-6	-2.71%	-9	-4.02%
CONNECTICUT ST HSG	2.10	99.58	2.41	98.17	3.47	96.80	4.52	95.46	5.57	94.15	6.62	92.87	7.65	91.62	8.69
	11/15/2024		1.38		1.38		1.38	1.38	1.38		1.38		1.38		1.38
235308D75	250	16	6.58%	11	4.32%	5	2.12%	0	0.00%	-5	-2.06%	-10	-4.05%	-15	-5.99%
DALLAS TEX INDPT SCH	4.00	104.29	1.93	102.08	2.98	99.93	4.03	97.85	5.08	95.84	6.12	93.88	7.15	91.99	8.18
	08/15/2025		2.13		2.13		2.13	2.06	2.13		2.13		2.13		2.13
23542JQP3	1,000	66	7.16%	43	4.69%	21	2.31%	0	0.00%	-21	-2.23%	-40	-4.39%	-60	-6.48%
DALLAS TEX WTRWKS &	1.01	98.82	1.54	96.54	2.60	94.34	3.64	92.22	4.69	90.16	5.72	88.17	6.76	86.24	7.78
	10/01/2025		2.25		2.25		2.25	2.26	2.25		2.25		2.25		2.25
345102PG6	1,000	61	6.62%	40	4.34%	20	2.14%	0	0.00%	-19	-2.07%	-38	-4.08%	-56	-6.03%
FOOTHILL-DE ANZA CALIF	0.91	98.62	1.58	96.51	2.64	94.47	3.68	92.49	4.73	90.58	5.76	88.72	6.80	86.92	7.82
	08/01/2025		2.09		2.09		2.09	2.10	2.09		2.09		2.09		2.09
358782CW8	1,000	129	14.74%	84	9.54%	41	4.63%	0	0.00%	-38	-4.38%	-75	-8.52%	-109	-12.44%
FRISCO TEX ECONOMIC	1.90	100.79	1.72	96.22	2.78	91.91	3.82	87.84	4.87	83.99	5.91	80.35	6.94	76.91	7.97
	02/15/2028		4.63		4.63		4.63	4.47	4.63		4.63		4.63		4.63
365820HB8	245	8	3.49%	6	2.64%	3	1.39%	0	0.00%	-3	-1.42%	-7	-2.83%	-10	-4.20%
GARFIELD HEIGHTS OHIO	3.10	99.98	3.15	99.16	3.70	97.96	4.56	96.61	5.55	95.24	6.58	93.88	7.61	92.55	8.64
	12/15/2024		0.37		1.46		1.46	1.42	1.46		1.46		1.46		1.46

Shocked CUSIP Analysis

CUSIP	Par Value	-300		-200		-100		Base		+100		+200		+300	
		\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ	\$ Amt Δ	% Px Δ
Description	Coupon	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld	Mkt Px	Mkt Yld
	Maturity		WAL		WAL		WAL	Dur	WAL		WAL		WAL		WAL
419791YT9	600	48	7.90%	31	5.17%	15	2.54%	0	0.00%	-15	-2.45%	-29	-4.81%	-43	-7.10%
HAWAII ST	5.33	108.71	1.86	105.96	2.92	103.30	3.97	100.75	5.02	98.28	6.06	95.89	7.09	93.59	8.12
	02/01/2026		2.59		2.59		2.59	2.44	2.59		2.59		2.59		2.59
427908EF1	245	7	2.89%	4	1.91%	2	0.94%	0	0.00%	-2	-0.93%	-4	-1.84%	-6	-2.73%
HERNANDO CNTY FLA	0.59	98.21	2.57	97.28	3.63	96.36	4.68	95.46	5.73	94.57	6.77	93.71	7.82	92.85	8.85
	06/01/2024		0.92		0.92		0.92	0.93	0.92		0.92		0.92		0.92
432275AF2	1,000	8	0.79%	5	0.52%	3	0.26%	0	0.00%	-3	-0.26%	-5	-0.52%	-8	-0.78%
HILLSBOROUGH CNTY FLA	3.75	100.32	2.46	100.06	3.50	99.80	4.55	99.54	5.60	99.28	6.65	99.02	7.70	98.76	8.76
	10/01/2023		0.25		0.25		0.25	0.26	0.25		0.25		0.25		0.25
443728GD6	1,000	3	0.30%	2	0.20%	1	0.10%	0	0.00%	-1	-0.10%	-2	-0.20%	-3	-0.30%
HUDSON CNTY N J IMPT	3.88	100.23	1.40	100.13	2.44	100.03	3.48	99.93	4.54	99.83	5.59	99.73	6.65	99.63	7.71
	08/04/2023		0.09		0.09		0.09	0.10	0.09		0.09		0.09		0.09
46873TAD5	265	6	2.20%	5	2.08%	4	1.50%	0	0.00%	-5	-2.09%	-12	-4.46%	-18	-6.87%
JACKSON TENN ENERGY	3.40	100.23	0.66	100.12	1.99	99.54	3.64	98.07	4.15	96.02	4.96	93.70	5.91	91.33	6.91
	04/01/2026		0.08		0.08		2.00	1.82	2.75		2.75		2.75		2.75
473142QY6	300	23	8.48%	15	5.55%	7	2.72%	0	0.00%	-7	-2.62%	-14	-5.15%	-21	-7.59%
JEFFERSON CNTY MO	1.20	98.17	1.91	95.52	2.96	92.96	4.01	90.50	5.05	88.12	6.09	85.83	7.12	83.63	8.15
	03/01/2026		2.67		2.67		2.67	2.66	2.67		2.67		2.67		2.67
473142QX8	2,000	98	5.27%	64	3.46%	32	1.71%	0	0.00%	-31	-1.66%	-61	-3.28%	-90	-4.86%
JEFFERSON CNTY MO	0.95	97.85	2.27	96.17	3.33	94.54	4.38	92.95	5.42	91.41	6.46	89.90	7.50	88.44	8.53
	03/01/2025		1.67		1.67		1.67	1.68	1.67		1.67		1.67		1.67
473142QW0	1,000	20	2.08%	13	1.38%	7	0.69%	0	0.00%	-7	-0.68%	-13	-1.34%	-19	-2.00%
JEFFERSON CNTY MO	0.65	98.77	2.52	98.09	3.57	97.41	4.62	96.75	5.66	96.10	6.71	95.45	7.75	94.82	8.79
	03/01/2024		0.67		0.67		0.67	0.68	0.67		0.67		0.67		0.67
485106UX4	280	22	8.73%	14	5.71%	7	2.80%	0	0.00%	-7	-2.70%	-13	-5.29%	-20	-7.79%
KANSAS CITY MO SPL	1.48	98.61	2.00	95.87	3.05	93.23	4.10	90.69	5.14	88.25	6.18	85.89	7.22	83.62	8.24
	04/01/2026		2.75		2.75		2.75	2.74	2.75		2.75		2.75		2.75
56042RJ52	1,350	116	9.56%	76	6.24%	37	3.06%	0	0.00%	-36	-2.94%	-70	-5.76%	-103	-8.47%
MAINE HEALTH & HIGHER	1.30	98.67	1.76	95.68	2.82	92.81	3.86	90.06	4.91	87.41	5.94	84.87	6.97	82.43	8.00
	07/01/2026		3.00		3.00		3.00	2.97	3.00		3.00		3.00		3.00
56042RJ37	245	7	3.15%	5	2.08%	2	1.03%	0	0.00%	-2	-1.01%	-5	-1.99%	-7	-2.96%
MAINE HEALTH & HIGHER	0.71	98.20	2.54	97.18	3.60	96.18	4.65	95.20	5.70	94.24	6.74	93.30	7.78	92.38	8.81
	07/01/2024		1.00		1.00		1.00	1.01	1.00		1.00		1.00		1.00
86666PAE8	1,525	132	9.51%	86	6.21%	42	3.04%	0	0.00%	-40	-2.92%	-79	-5.73%	-117	-8.42%
MARICOPA COUNTY SUN	1.71	99.43	1.90	96.43	2.96	93.56	4.01	90.80	5.05	88.14	6.09	85.60	7.12	83.15	8.15
	07/01/2026		3.00		3.00		3.00	2.95	3.00		3.00		3.00		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
86666PAC2	245	7	3.15%	5	2.08%	2	1.03%	0	0.00%	-2	-1.01%	-5	-1.99%	-7	-2.96%
MARICOPA COUNTY SUN	1.10	98.58	2.54	97.56	3.60	96.56	4.65	95.58	5.70	94.61	6.74	93.67	7.78	92.75	8.81
	07/01/2024		1.00		1.00		1.00	1.01	1.00		1.00		1.00		1.00
57419TDX6	245	12	5.23%	8	3.44%	4	1.70%	0	0.00%	-4	-1.65%	-8	-3.26%	-11	-4.82%
MARYLAND ST CMNTY	2.20	99.80	2.32	98.10	3.38	96.44	4.43	94.84	5.47	93.27	6.51	91.75	7.55	90.26	8.58
	03/01/2025		1.67		1.67		1.67	1.66	1.67		1.67		1.67		1.67
576004GV1	1,000	1	0.13%	1	0.08%	0	0.04%	0	0.00%	0	-0.04%	-1	-0.08%	-1	-0.13%
MASSACHUSETTS	3.56	100.07	1.83	100.03	2.85	99.99	3.86	99.94	4.89	99.90	5.91	99.86	6.94	99.82	7.98
	07/15/2023		0.04		0.04		0.04	0.04	0.04		0.04		0.04		0.04
57604TAB2	1,000	59	5.90%	39	3.88%	19	1.91%	0	0.00%	-19	-1.85%	-37	-3.66%	-54	-5.41%
MASSACHUSETTS ST	5.20	106.09	1.96	104.06	3.01	102.08	4.06	100.17	5.11	98.31	6.15	96.51	7.18	94.75	8.21
	06/01/2025		1.92		1.92		1.92	1.87	1.92		1.92		1.92		1.92
59447TXA6	1,000	216	21.73%	82	8.20%	17	1.67%	0	0.00%	-2	-0.24%	-4	-0.41%	-6	-0.59%
MICHIGAN FIN AUTH REV	2.37	121.26	1.39	107.77	1.98	101.27	2.29	99.61	4.70	99.37	6.12	99.20	7.19	99.02	8.26
	09/01/2049		26.17		26.00		20.00	0.52	0.17		0.17		0.17		0.17
60636UJQ3	2,000	31	1.57%	20	1.04%	10	0.52%	0	0.00%	-10	-0.51%	-20	-1.02%	-30	-1.52%
MISSOURI ST	0.70	99.27	2.17	98.75	3.22	98.24	4.27	97.74	5.32	97.24	6.37	96.74	7.42	96.25	8.47
	01/01/2024		0.50		0.50		0.50	0.51	0.50		0.50		0.50		0.50
61945DAZ4	275	21	8.43%	14	5.52%	7	2.71%	0	0.00%	-7	-2.61%	-13	-5.12%	-19	-7.55%
MOSAIC DIST CMNTY DEV	1.71	98.68	2.22	96.03	3.28	93.47	4.33	91.01	5.37	88.63	6.41	86.34	7.44	84.14	8.47
	03/01/2026		2.67		2.67		2.67	2.64	2.67		2.67		2.67		2.67
64763FTY5	2,000	26	1.31%	17	0.87%	9	0.43%	0	0.00%	-9	-0.43%	-17	-0.85%	-25	-1.27%
NEW ORLEANS LA	5.00	101.10	2.35	100.66	3.40	100.23	4.44	99.80	5.49	99.37	6.54	98.95	7.59	98.53	8.64
	12/01/2023		0.42		0.42		0.42	0.43	0.42		0.42		0.42		0.42
64966JAP1	1,500	20	1.31%	13	0.87%	6	0.43%	0	0.00%	-6	-0.43%	-13	-0.85%	-19	-1.27%
NEW YORK N Y	5.69	101.20	2.78	100.76	3.83	100.33	4.88	99.90	5.93	99.47	6.98	99.05	8.03	98.63	9.08
	12/01/2023		0.42		0.42		0.42	0.43	0.42		0.42		0.42		0.42
64966H4M9	1,000	39	3.89%	25	2.56%	13	1.27%	0	0.00%	-12	-1.24%	-24	-2.45%	-36	-3.64%
NEW YORK N Y	5.05	103.01	2.59	101.69	3.65	100.41	4.70	99.15	5.75	97.92	6.80	96.72	7.84	95.55	8.87
	10/01/2024		1.25		1.25		1.25	1.24	1.25		1.25		1.25		1.25
64971M5K4	200	14	7.17%	9	4.70%	5	2.31%	0	0.00%	-4	-2.23%	-9	-4.39%	-13	-6.49%
NEW YORK N Y CITY	5.08	107.23	1.89	104.76	2.95	102.37	4.00	100.06	5.05	97.82	6.08	95.66	7.12	93.57	8.15
	11/01/2025		2.34		2.34		2.34	2.25	2.34		2.34		2.34		2.34
64971WDP2	250	11	4.57%	9	3.55%	5	2.01%	0	0.00%	-6	-2.28%	-11	-4.62%	-17	-6.93%
NEW YORK N Y CITY	3.78	100.93	2.17	99.94	3.82	98.45	4.42	96.52	5.24	94.32	6.19	92.06	7.20	89.83	8.22
	02/01/2026		0.59		1.50		2.59	2.13	2.59		2.59		2.59		2.59

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
650009S20	250	19	7.86%	12	5.15%	6	2.53%	0	0.00%	-6	-2.44%	-11	-4.79%	-17	-7.07%
NEW YORK ST TWY AUTH	2.41	101.88	1.63	99.32	2.69	96.85	3.74	94.46	4.78	92.15	5.82	89.93	6.85	87.78	7.88
	01/01/2026		2.50		2.50		2.50	2.45	2.50		2.50		2.50		2.50
679087FD3	245	8	3.11%	5	2.05%	2	1.02%	0	0.00%	-2	-1.00%	-5	-1.97%	-7	-2.93%
OKLAHOMA ST CAP IMPT	5.34	102.76	2.54	101.70	3.60	100.67	4.65	99.65	5.70	98.66	6.74	97.69	7.78	96.73	8.81
	07/01/2024		1.00		1.00		1.00	0.98	1.00		1.00		1.00		1.00
6817126Z3	1,000	80	8.91%	53	5.82%	26	2.85%	0	0.00%	-25	-2.75%	-49	-5.39%	-72	-7.94%
OMAHA CITY	0.98	98.25	1.62	95.47	2.68	92.79	3.72	90.22	4.77	87.74	5.80	85.35	6.83	83.05	7.86
	04/15/2026		2.79		2.79		2.79	2.79	2.79		2.79		2.79		2.79
68189TBA3	245	20	7.83%	13	5.12%	6	2.51%	0	0.00%	-6	-2.43%	-12	-4.77%	-18	-7.03%
OMAHA NEB SPL OBLIG	6.40	110.61	2.16	107.84	3.22	105.16	4.27	102.58	5.32	100.09	6.36	97.69	7.39	95.37	8.42
	02/01/2026		2.59		2.59		2.59	2.41	2.59		2.59		2.59		2.59
68607LXQ5	250	30	11.68%	19	7.60%	9	3.70%	0	0.00%	-9	-3.53%	-18	-6.89%	-26	-10.10%
OREGON	5.89	113.86	2.18	109.70	3.24	105.73	4.29	101.95	5.33	98.35	6.37	94.92	7.41	91.65	8.44
	06/01/2027		3.92		3.92		3.92	3.60	3.92		3.92		3.92		3.92
70914PME9	245	19	8.07%	13	5.28%	6	2.59%	0	0.00%	-6	-2.50%	-12	-4.91%	-17	-7.24%
PENNSYLVANIA	4.65	106.41	2.13	103.66	3.18	101.01	4.24	98.46	5.28	96.00	6.32	93.63	7.36	91.34	8.39
	02/15/2026		2.63		2.63		2.63	2.50	2.63		2.63		2.63		2.63
79770GJA5	245	8	3.41%	5	2.25%	3	1.11%	0	0.00%	-3	-1.09%	-5	-2.16%	-7	-3.20%
SAN FRANCISCO CALIF	1.29	98.70	2.51	97.59	3.57	96.51	4.62	95.44	5.67	94.40	6.71	93.38	7.75	92.39	8.79
	08/01/2024		1.09		1.09		1.09	1.10	1.09		1.09		1.09		1.09
798111HF0	700	72	11.19%	47	7.28%	23	3.56%	0	0.00%	-22	-3.40%	-43	-6.65%	-63	-9.75%
SAN JOAQUIN HILLS CALIF	2.15	102.19	1.51	98.61	2.57	95.18	3.61	91.91	4.66	88.79	5.69	85.80	6.72	82.95	7.75
	01/15/2027		3.54		3.54		3.54	3.44	3.54		3.54		3.54		3.54
83754LAX5	700	58	9.27%	38	6.05%	19	2.97%	0	0.00%	-18	-2.85%	-35	-5.59%	-52	-8.23%
SOUTH DAKOTA EDL	1.50	97.87	2.25	94.99	3.31	92.23	4.36	89.57	5.40	87.02	6.44	84.56	7.48	82.20	8.51
	06/01/2026		2.92		2.92		2.92	2.90	2.92		2.92		2.92		2.92
882669BS2	1,000	18	1.83%	12	1.21%	6	0.60%	0	0.00%	-6	-0.60%	-12	-1.19%	-17	-1.77%
TEXAS PUBLIC FINANCE	0.50	99.05	2.14	98.45	3.19	97.86	4.24	97.27	5.29	96.69	6.34	96.12	7.39	95.55	8.44
	02/01/2024		0.59		0.59		0.59	0.60	0.59		0.59		0.59		0.59
882874KQ2	1,000	63	6.20%	41	4.07%	20	2.01%	0	0.00%	-20	-1.95%	-39	-3.83%	-58	-5.67%
TEXAS WOMANS UNIV	4.00	107.99	0.01	105.82	1.33	103.72	2.65	101.68	3.96	99.70	5.26	97.78	6.56	95.92	7.85
	07/01/2025		2.00		2.00		2.00	1.94	2.00		2.00		2.00		2.00
894673TA0	455	34	8.36%	22	5.47%	11	2.68%	0	0.00%	-11	-2.59%	-21	-5.08%	-31	-7.49%
TREDYFFRIN-EASTTOWN	1.16	97.84	2.01	95.22	3.07	92.71	4.12	90.29	5.16	87.95	6.20	85.70	7.24	83.52	8.27
	02/15/2026		2.63		2.63		2.63	2.62	2.63		2.63		2.63		2.63

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 Maturity	Mkt Px	Mkt Yld WAL	Mkt Px	Mkt Yld WAL	Mkt Px	Mkt Yld WAL	Mkt Px	Mkt Yld WAL	Mkt Px	Mkt Yld WAL	Mkt Px	Mkt Yld WAL	Mkt Px	Mkt Yld WAL
91476PDR6	250 3.02 07/01/2025	9 100.07	3.72% 2.17 0.08	7 99.47	3.09% 3.34 1.75	4 98.16	1.74% 3.99 2.00	0 96.48	0.00% 4.89 2.00	-5 94.68	-1.87% 5.88 2.00	-9 92.87	-3.75% 6.90 2.00	-13 91.09	-5.59% 7.92 2.00
UNIVERSITY OKLA REVS															
927781VU5	245 4.75 09/01/2024	9 102.63	3.64% 2.46 1.17	6 101.40	2.40% 3.52 1.17	3 100.19	1.19% 4.57 1.17	0 99.02	0.00% 5.62 1.17	-3 97.87	-1.16% 6.67 1.17	-6 96.74	-2.30% 7.71 1.17	-8 95.64	-3.41% 8.74 1.17
VIRGINIA COLLEGE BLDG															
Municipal	39,600 2.57	2,036 101.18	5.35% 1.98 2.20	1,279 99.27	3.36% 3.03 2.22	608 97.57	1.60% 4.07 2.08	0 96.04	0.00% 5.15 1.53	-577 94.58	-1.52% 6.21 1.59	-1,136 93.17	-2.99% 7.26 1.59	-1,678 91.80	-4.41% 8.31 1.59
19424JUD6	2,000 0.00 07/13/2023	2 100.11	0.11% -2.98 0.04	1 100.07	0.07% -1.99 0.04	1 100.04	0.04% -1.00 0.04	0 100.00	0.00% 0.00 0.04	-1 99.96	-0.04% 1.00 0.04	-1 99.93	-0.07% 2.01 0.04	-2 99.89	-0.11% 3.02 0.04
Collateralized Commercial															
46640QVE8	1,000 0.00 08/14/2023	4 100.38	0.38% -3.05 0.12	3 100.25	0.25% -2.04 0.12	1 100.13	0.13% -1.02 0.12	0 100.00	0.00% 0.00 0.12	-1 99.88	-0.12% 1.02 0.12	-2 99.75	-0.25% 2.05 0.12	-4 99.63	-0.37% 3.09 0.12
JP Morgan CP															
53943SWF0	1,000 0.00 09/15/2023	6 100.53	0.65% -2.51 0.21	4 100.31	0.43% -1.49 0.21	2 100.10	0.21% -0.46 0.21	0 99.88	0.00% 0.56 0.21	-2 99.67	-0.21% 1.59 0.21	-4 99.46	-0.43% 2.63 0.21	-6 99.25	-0.64% 3.67 0.21
Lloyds Bank CP															
53948BYL7	1,000 0.00 11/20/2023	12 101.21	1.21% -3.06 0.39	8 100.80	0.80% -2.04 0.39	4 100.40	0.40% -1.02 0.39	0 100.00	0.00% 0.00 0.39	-4 99.60	-0.40% 1.02 0.39	-8 99.21	-0.79% 2.05 0.39	-12 98.82	-1.18% 3.07 0.39
Lloyds Bank CP															
8923A1XD8	1,000 100.88 10/13/2023	9 100.88	0.88% -3.05 0.29	6 100.59	0.59% -2.03 0.29	3 100.29	0.29% -1.02 0.29	0 100.00	0.00% 0.00 0.29	-3 99.71	-0.29% 1.02 0.29	-6 99.42	-0.58% 2.04 0.29	-9 99.13	-0.87% 3.07 0.29
TCPR CP 0 10/13/23															
8923A1VF5	1,000 0.00 08/15/2023	4 100.38	0.38% -3.05 0.13	3 100.26	0.26% -2.04 0.13	1 100.13	0.13% -1.02 0.13	0 100.00	0.00% 0.00 0.13	-1 99.87	-0.13% 1.02 0.13	-3 99.75	-0.25% 2.05 0.13	-4 99.62	-0.38% 3.08 0.13
Toyota Credit de Puerto Rico															
8923A1VR9	1,500 0.00 08/25/2023	7 100.47	0.47% -3.04 0.15	5 100.31	0.31% -2.03 0.15	2 100.16	0.16% -1.02 0.15	0 100.00	0.00% 0.00 0.15	-2 99.84	-0.16% 1.02 0.15	-5 99.69	-0.31% 2.04 0.15	-7 99.54	-0.46% 3.07 0.15
Toyota Credit de Puerto Rico															
8923A1Z12	1,500 0.00 12/01/2023	20 101.30	1.30% -3.06 0.42	13 100.86	0.86% -2.04 0.42	6 100.43	0.43% -1.02 0.42	0 100.00	0.00% 0.00 0.42	-6 99.57	-0.43% 1.02 0.42	-13 99.15	-0.85% 2.04 0.42	-19 98.73	-1.27% 3.06 0.42
Toyota Credit de Puerto Rico															
Corporate	10,000 0.00	64 100.62	0.64% -2.98 0.21	42 100.41	0.42% -1.97 0.21	21 100.20	0.21% -0.96 0.21	0 99.99	0.00% 0.06 0.21	-21 99.78	-0.21% 1.07 0.21	-42 99.57	-0.42% 2.10 0.21	-63 99.36	-0.63% 3.12 0.21

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
04288LAA6	245	6	2.29%	4	1.67%	2	0.95%	0	0.00%	-3	-1.20%	-6	-2.56%	-10	-3.96%
ARSNCU 5.1 01/21/25	5.10	101.66	2.12	101.05	3.24	100.33	4.57	99.39	5.59	98.20	6.42	96.85	7.38	95.45	8.38
	01/21/2025		0.56		0.56		0.56	1.06	1.56		1.56		1.56		1.56
052392CR6	1,000	18	1.76%	12	1.17%	6	0.58%	0	0.00%	-6	-0.57%	-11	-1.14%	-17	-1.70%
AUSFCU 5 01/26/24	5.00	101.76	1.94	101.17	2.99	100.58	4.03	100.00	5.08	99.43	6.12	98.86	7.17	98.30	8.21
	01/26/2024		0.57		0.57		0.57	0.58	0.57		0.57		0.57		0.57
05580AD68	245	9	3.83%	6	2.52%	3	1.25%	0	0.00%	-3	-1.22%	-6	-2.41%	-8	-3.58%
BMW 0.65 09/17/24	0.65	97.82	2.49	96.59	3.55	95.38	4.61	94.21	5.66	93.06	6.70	91.94	7.74	90.84	8.77
	09/17/2024		1.21		1.21		1.21	1.23	1.21		1.21		1.21		1.21
130162AF7	1,500	11	0.71%	7	0.47%	4	0.24%	0	0.00%	-4	-0.24%	-7	-0.47%	-11	-0.70%
CALCRE 4.1 09/22/23	4.10	100.71	1.00	100.47	2.03	100.24	3.08	100.00	4.12	99.76	5.17	99.53	6.22	99.30	7.27
	09/22/2023		0.23		0.23		0.23	0.23	0.23		0.23		0.23		0.23
17783PAH4	1,500	25	1.69%	17	1.12%	8	0.56%	0	0.00%	-8	-0.55%	-16	-1.10%	-25	-1.64%
CFCUTX 4.9 01/18/24	4.90	101.69	1.84	101.12	2.89	100.56	3.94	100.00	4.98	99.45	6.03	98.90	7.07	98.36	8.12
	01/18/2024		0.55		0.55		0.55	0.55	0.55		0.55		0.55		0.55
20825WBN9	1,000	40	4.04%	30	2.98%	17	1.75%	0	0.00%	-25	-2.48%	-57	-5.68%	-92	-9.23%
CNXCRE 5.4 06/15/28	5.40	103.65	1.59	102.59	2.69	101.36	4.00	99.62	5.57	97.15	6.15	93.97	6.94	90.42	7.86
	06/15/2028		0.96		0.96		0.96	2.07	4.04		4.96		4.96		4.96
22551KAA0	245	8	3.31%	5	2.18%	3	1.08%	0	0.00%	-3	-1.06%	-5	-2.09%	-7	-3.11%
CRDTEX 3.2 07/22/24	3.20	100.72	2.51	99.63	3.57	98.55	4.62	97.50	5.67	96.47	6.71	95.46	7.74	94.47	8.78
	07/22/2024		1.06		1.06		1.06	1.05	1.06		1.06		1.06		1.06
24951TAU9	245	5	2.18%	4	1.78%	2	0.95%	0	0.00%	-2	-0.98%	-5	-1.95%	-7	-2.90%
DEPTCM 3 1/2 07/01/24	3.50	100.00	2.59	99.61	3.94	98.80	4.78	97.87	5.77	96.91	6.80	95.96	7.83	95.03	8.86
	07/01/2024		0.00		1.00		1.00	0.97	1.00		1.00		1.00		1.00
30960QAM9	1,000	17	1.69%	11	1.12%	6	0.56%	0	0.00%	-5	-0.55%	-11	-1.10%	-16	-1.64%
FIGFCU 5 01/18/24	5.00	100.58	3.99	100.02	5.05	99.46	6.10	98.91	7.16	98.37	8.22	97.83	9.27	97.29	10.33
	01/18/2024		0.55		0.55		0.55	0.55	0.55		0.55		0.55		0.55
38149MZJ5	400	36	10.21%	24	6.66%	12	3.26%	0	0.00%	-11	-3.12%	-22	-6.12%	-32	-8.99%
GS 1.05 09/08/26	1.05	97.59	1.83	94.45	2.89	91.44	3.94	88.55	4.98	85.78	6.02	83.13	7.05	80.59	8.08
	09/08/2026		3.19		3.19		3.19	3.18	3.19		3.19		3.19		3.19
920133AL9	1,000	3	0.29%	2	0.24%	2	0.19%	0	0.00%	-10	-1.03%	-25	-2.54%	-42	-4.24%
KRNFCU 5.1 07/18/25	5.10	100.19	1.27	100.14	2.28	100.09	3.30	99.89	5.29	98.86	5.76	97.36	6.57	95.66	7.51
	07/18/2025		0.05		0.05		0.05	0.73	0.88		2.05		2.05		2.05
53052LAG4	1,000	17	1.68%	11	1.11%	6	0.55%	0	0.00%	-5	-0.55%	-11	-1.09%	-16	-1.62%
LIBFCU 4.9 01/16/24	4.90	101.68	1.84	101.11	2.89	100.55	3.94	100.00	4.98	99.45	6.03	98.91	7.07	98.38	8.12
	01/16/2024		0.54		0.54		0.54	0.55	0.54		0.54		0.54		0.54

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
549104TM9	1,500	18	1.21%	12	0.80%	6	0.40%	0	0.00%	-6	-0.40%	-12	-0.79%	-18	-1.18%
LSAVBK 0.2 11/20/23	0.20	101.20	-2.86	100.80	-1.84	100.40	-0.82	100.00	0.21	99.60	1.23	99.21	2.25	98.82	3.28
	11/20/2023		0.39		0.39		0.39		0.39		0.39		0.39		0.39
69506YZB8	200	6	3.23%	5	2.28%	3	1.28%	0	0.00%	-4	-1.87%	-9	-4.57%	-16	-7.84%
PACW 5.35 05/17/28	5.35	104.00	0.80	103.05	1.85	102.04	2.99	100.75	4.48	98.86	5.65	96.14	6.28	92.85	7.11
	05/17/2028		0.88		0.88		0.88		0.88		4.55		4.88		4.88
70962LBA9	245	11	4.99%	8	3.28%	4	1.62%	0	0.00%	-4	-1.58%	-7	-3.11%	-11	-4.61%
PENCRD 1 1/4 01/31/25	1.25	98.25	2.40	96.65	3.46	95.09	4.51	93.58	5.56	92.10	6.61	90.66	7.65	89.26	8.68
	01/31/2025		1.58		1.58		1.58		1.58		1.58		1.58		1.58
77535MAM5	750	1	0.17%	1	0.11%	0	0.06%	0	0.00%	0	-0.06%	-1	-0.11%	-3	-0.39%
ROGUJEC 5.1 01/20/28	5.10	100.39	-2.05	100.34	-1.05	100.28	-0.06	100.23	0.95	100.17	1.95	100.12	2.97	99.83	5.24
	01/20/2028		0.06		0.06		0.06		0.06		0.06		0.06		2.31
795451AK9	200	16	9.94%	11	6.49%	5	3.18%	0	0.00%	-5	-3.05%	-10	-5.97%	-14	-8.78%
SALLMA 1.1 08/11/26	1.10	89.44	4.79	86.63	5.86	83.94	6.92	81.35	7.98	78.87	9.04	76.50	10.08	74.21	11.13
	08/11/2026		3.11		3.11		3.11		3.11		3.11		3.11		3.11
856285XL0	1,000	93	10.38%	61	6.77%	30	3.31%	0	0.00%	-28	-3.17%	-56	-6.21%	-82	-9.13%
SBIIN 1.15 09/28/26	1.15	99.02	1.46	95.78	2.51	92.68	3.56	89.71	4.60	86.86	5.64	84.14	6.67	81.52	7.70
	09/28/2026		3.24		3.24		3.24		3.24		3.24		3.24		3.24
84611JAB9	1,500	26	1.76%	17	1.17%	9	0.58%	0	0.00%	-9	-0.57%	-17	-1.14%	-25	-1.70%
SPAAGE 5.05 01/26/24	5.05	101.76	1.99	101.17	3.04	100.58	4.09	100.00	5.13	99.43	6.18	98.86	7.22	98.30	8.26
	01/26/2024		0.57		0.57		0.57		0.57		0.57		0.57		0.57
87165FA20	245	9	3.83%	6	2.52%	3	1.25%	0	0.00%	-3	-1.22%	-6	-2.41%	-8	-3.58%
SYF 0.65 09/17/24	0.65	97.82	2.49	96.59	3.55	95.38	4.61	94.21	5.66	93.06	6.70	91.94	7.74	90.84	8.77
	09/17/2024		1.21		1.21		1.21		1.21		1.21		1.21		1.21
87868YAG8	245	12	4.77%	8	3.14%	4	1.55%	0	0.00%	-4	-1.51%	-7	-2.98%	-11	-4.42%
TECHCU 5 01/21/25	5.00	103.98	2.43	102.36	3.49	100.78	4.54	99.24	5.59	97.74	6.64	96.28	7.67	94.86	8.71
	01/21/2025		1.56		1.56		1.56		1.56		1.56		1.56		1.56
89789AAH0	1,135	100	8.25%	65	5.39%	32	2.65%	0	0.00%	-31	-2.55%	-60	-5.01%	-89	-7.37%
TRUFUCU 5.15 03/23/26	5.15	115.26	-0.40	112.22	0.64	109.29	1.67	106.48	2.70	103.76	3.73	101.15	4.75	98.62	5.77
	03/23/2026		2.73		2.73		2.73		2.73		2.73		2.73		2.73
90307LAB0	1,500	26	1.75%	17	1.16%	9	0.58%	0	0.00%	-8	-0.57%	-17	-1.13%	-25	-1.69%
UNCLCU 5 01/25/24	5.00	101.06	3.18	100.47	4.23	99.89	5.28	99.32	6.34	98.75	7.39	98.19	8.44	97.64	9.49
	01/25/2024		0.57		0.57		0.57		0.57		0.57		0.57		0.57
91334AAL7	1,000	52	5.25%	34	3.45%	17	1.70%	0	0.00%	-16	-1.66%	-32	-3.27%	-48	-4.83%
UNIHER 5.15 03/21/25	5.15	104.63	2.42	102.84	3.48	101.10	4.53	99.41	5.58	97.76	6.62	96.16	7.65	94.60	8.68
	03/21/2025		1.73		1.73		1.73		1.73		1.73		1.73		1.73

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
92891CDA7	500 5.20	30 106.55	6.04% 1.30	21 104.71	4.20% 2.38	11 102.75	2.25% 3.56	0 100.48	0.00% 5.11	-14 97.74	-2.73% 5.82	-30 94.55	-5.90% 6.65	-47 91.11	-9.32% 7.57
VYSTAR 5.2 03/10/28	03/10/2028		1.69		1.69		1.69	2.48	3.53		4.69		4.69		4.69
98138MBY5	750 5.25	10 102.05	1.35% 0.23	7 101.62	0.93% 1.27	4 101.20	0.51% 2.32	0 100.69	0.00% 3.60	-8 99.65	-1.03% 5.43	-23 97.66	-3.01% 5.88	-45 94.73	-5.92% 6.60
WORKCU 5 1/4 05/26/28	05/26/2028		0.41		0.41		0.41	0.69	0.41		3.32		4.91		4.91
CD	20,150 4.13	606 102.05	3.04% 1.33	405 101.05	2.03% 2.38	205 100.06	1.03% 3.44	0 99.04	0.00% 4.58	-225 97.93	-1.13% 5.58	-468 96.72	-2.35% 6.56	-725 95.45	-3.63% 7.62
			0.95		0.97		0.97	1.07	1.22		1.50		1.56		1.64
TOACASH1	18,711 5.27	21 100.11	0.11% 2.32	14 100.08	0.08% 3.37	7 100.04	0.04% 4.43	0 100.00	0.00% 5.49	-7 99.96	-0.04% 6.55	-14 99.92	-0.08% 7.62	-21 99.89	-0.11% 8.69
CASH	07/31/2023		0.08		0.08		0.08	0.04	0.08		0.08		0.08		0.08
Other	18,711 5.27	21 100.11	0.11% 2.32	14 100.08	0.08% 3.37	7 100.04	0.04% 4.43	0 100.00	0.00% 5.49	-7 99.96	-0.04% 6.55	-14 99.92	-0.08% 7.62	-21 99.89	-0.11% 8.69
			0.08		0.08		0.08	0.04	0.08		0.08		0.08		0.08
Total	126,889 2.96 2	4,336 100.54	3.52% 1.56 1.26	2,858 99.37	2.32% 2.62 1.29	1,423 98.24	1.15% 3.65 1.31	0 97.12 1.16	0.00% 4.73 1.28	-1,460 95.97	-1.19% 5.75 1.36	-2,942 94.80	-2.39% 6.77 1.39	-4,418 93.64	-3.59% 7.81 1.40

Portfolio Changes

New Securities 5/2023-6/2023

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent
20825WBN9	CD	CNXCRE 5.4 06/15/28	06/15/2028	5.40	1,000,000	99.62	HTM
3130AWEJ5	Treasury/Agency	FHLB 5 3/4 06/27/25	06/27/2025	5.75	1,000,000	97.79	HTM
3133EPLV5	Treasury/Agency	FFCB 5.85 06/06/28	06/06/2028	5.85	500,000	89.64	HTM

Partial Buy5/2023-6/2023

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent	Redemption Type
052392CR6	CD	AUSFCU 5 01/26/24	01/26/2024	5.00	1,000,000	100.00	HTM	Same CUSIP buys
067167YR1	Municipal	BARBERS HILL TEX INDPT SCH DIST	02/15/2026	4.00	755,000	104.78	HTM	Same CUSIP buys
130162AF7	CD	CALCRE 4.1 09/22/23	09/22/2023	4.10	1,500,000	100.00	HTM	Same CUSIP buys
17783PAH4	CD	CFCUTX 4.9 01/18/24	01/18/2024	4.90	1,500,000	100.00	HTM	Same CUSIP buys
207580AP6	Municipal	CONNECTICUT GREEN BK CONN	11/15/2023	0.55	1,000,000	99.99	HTM	Same CUSIP buys
207580AR2	Municipal	CONNECTICUT GREEN BK CONN	11/15/2025	1.20	1,205,000	103.67	HTM	Same CUSIP buys
20772KJX8	Municipal	CONNECTICUT ST	07/01/2025	2.10	1,000,000	99.99	HTM	Same CUSIP buys
30960QAM9	CD	FIGFCU 5 01/18/24	01/18/2024	5.00	1,000,000	100.00	HTM	Same CUSIP buys
3130AMMJ8	Treasury/Agency	FHLB 1 1/2 06/09/26	06/09/2026	1.50	2,750,000	106.93	HTM	Same CUSIP buys
3130AMMW9	Treasury/Agency	FHLB 1 1/2 06/10/26	06/10/2026	1.50	2,360,000	104.88	HTM	Same CUSIP buys
3130AP2G9	Treasury/Agency	FHLB 0 3/4 12/30/25	12/30/2025	0.75	3,794,650	103.39	HTM	Same CUSIP buys
3130AP6D2	Treasury/Agency	FHLB 1 09/30/26	09/30/2026	1.00	1,500,000	111.13	HTM	Same CUSIP buys
3130ASG52	Treasury/Agency	FHLB 4.1 06/30/27	06/30/2027	4.10	1,925,000	102.89	HTM	Same CUSIP buys
3134GXQM9	Treasury/Agency	FHLMC 2.4 10/25/23	10/25/2023	2.40	2,140,000	99.98	HTM	Same CUSIP buys
345102PG6	Municipal	FOOTHILL-DE ANZA CALIF CMNTY COLLEG	08/01/2025	0.91	1,000,000	100.33	HTM	Same CUSIP buys
358782CW8	Municipal	FRISCO TEX ECONOMIC DEV CORP SALES	02/15/2028	1.90	1,000,000	100.51	HTM	Same CUSIP buys
38149MZJ5	CD	GS 1.05 09/08/26	09/08/2026	1.05	400,000	103.20	HTM	Same CUSIP buys
432275AF2	Municipal	HILLSBOROUGH CNTY FLA AVIATION AUTH	10/01/2023	3.75	1,000,000	100.00	HTM	Same CUSIP buys
473142QW0	Municipal	JEFFERSON CNTY MO CONS SCH DIST NO	03/01/2024	0.65	1,000,000	100.00	HTM	Same CUSIP buys
473142QX8	Municipal	JEFFERSON CNTY MO CONS SCH DIST NO	03/01/2025	0.95	2,000,000	99.86	HTM	Same CUSIP buys
53052LAG4	CD	LIBFCU 4.9 01/16/24	01/16/2024	4.90	1,000,000	100.00	HTM	Same CUSIP buys
549104TM9	CD	LSAVBK 0.2 11/20/23	11/20/2023	0.20	1,500,000	100.00	HTM	Same CUSIP buys
56042RJ29	Municipal	MAINE HEALTH & HIGHER EDL FACS AUTH	07/01/2023	0.51	3,000,000	99.99	HTM	Same CUSIP buys
56042RJ52	Municipal	MAINE HEALTH & HIGHER EDL FACS AUTH	07/01/2026	1.30	1,350,000	100.64	HTM	Same CUSIP buys
60636UJQ3	Municipal	MISSOURI ST ENVIRONMENTAL IMPT & ENE	01/01/2024	0.70	2,000,000	100.00	HTM	Same CUSIP buys
61945DAZ4	Municipal	MOSAIC DIST CMNTY DEV AUTH VA REV	03/01/2026	1.71	275,000	100.00	HTM	Same CUSIP buys
64763FTY5	Municipal	NEW ORLEANS LA	12/01/2023	5.00	2,000,000	100.00	HTM	Same CUSIP buys
64966JAP1	Municipal	NEW YORK N Y	12/01/2023	5.69	1,500,000	100.00	HTM	Same CUSIP buys
6817126Z3	Municipal	OMAHA CITY	04/15/2026	0.98	1,000,000	108.14	HTM	Same CUSIP buys
73358W4V3	Municipal	PORT AUTH N Y & N J	07/01/2023	1.09	2,666,667	100.00	HTM	Same CUSIP buys
77535MAM5	CD	ROGUEC 5.1 01/20/28	01/20/2028	5.10	750,000	100.23	HTM	Same CUSIP buys
84611JAB9	CD	SPAAGE 5.05 01/26/24	01/26/2024	5.05	1,500,000	100.00	HTM	Same CUSIP buys
856285XL0	CD	SBIIN 1.15 09/28/26	09/28/2026	1.15	1,000,000	103.03	HTM	Same CUSIP buys
86666PAE8	Municipal	MARICOPA COUNTY SUN CITY FIRE DISTRI	07/01/2026	1.71	1,525,000	100.78	HTM	Same CUSIP buys
882874KQ2	Municipal	TEXAS WOMANS UNIV REV FING SYS REV	07/01/2025	4.00	1,000,000	100.00	HTM	Same CUSIP buys
8923A1VR9	Corporate	Toyota Credit de Puerto Rico	08/25/2023	0.00	1,500,000	100.00	HTM	Same CUSIP buys
8923A1Z12	Corporate	Toyota Credit de Puerto Rico	12/01/2023	0.00	1,500,000	100.00	HTM	Same CUSIP buys

Portfolio Changes

Partial Buy5/2023-6/2023

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent	Redemption Type
894673TA0	Municipal	TREDFRIN-EASTTOWN PA SCH DIST	02/15/2026	1.16	455,000	100.24	HTM	Same CUSIP buys
89789AAH0	CD	TRUFUCU 5.15 03/23/26	03/23/2026	5.15	1,135,000	106.48	HTM	Same CUSIP buys
90307LAB0	CD	UNCLCU 5 01/25/24	01/25/2024	5.00	1,500,000	100.00	HTM	Same CUSIP buys
91334AAL7	CD	UNIHER 5.15 03/21/25	03/21/2025	5.15	1,000,000	99.41	HTM	Same CUSIP buys
920133AL9	CD	KRNFCU 5.1 07/18/25	07/18/2025	5.10	1,000,000	99.89	HTM	Same CUSIP buys
92891CDA7	CD	VYSTAR 5.2 03/10/28	03/10/2028	5.20	500,000	100.48	HTM	Same CUSIP buys
98138MBY5	CD	WORKCU 5 1/4 05/26/28	05/26/2028	5.25	750,000	100.69	HTM	Same CUSIP buys

Securities Sold/Redeemed 5/2023-6/2023

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent	Redemption Type
3130ATCB1	Treasury/Agency	FHLB 3 5/8 06/28/23	06/28/2023	3.63	1,000,000	100.00	HTM	Expired/Matured
427908EE4	Municipal	HERNANDO CNTY FLA WTR & SWR REV	06/01/2023	0.37	250,000	100.00	HTM	Expired/Matured
084244HX3	Municipal	BERKELEY CNTY W VA BLDG COMMN LEAS	12/01/2023	0.89	1,000,000	100.00	HTM	Partial Sale
088632CT9	Municipal	BI-STATE DEV AGY MO ILL MET DIST MASS	10/01/2025	1.34	1,000,000	98.36	HTM	Partial Sale
150461M57	Municipal	CEDAR PARK TEX	08/15/2025	2.95	300,000	100.00	HTM	Partial Sale
207580AQ4	Municipal	CONNECTICUT GREEN BK CONN	11/15/2024	0.85	245,000	100.00	HTM	Partial Sale
20772GE61	Municipal	CONNECTICUT ST	03/15/2024	5.73	1,000,000	100.00	HTM	Partial Sale
20775C6C3	Municipal	CONNECTICUT ST HSG FIN AUTH HSG MTG	11/15/2024	2.10	245,000	100.00	HTM	Partial Sale
235308D75	Municipal	DALLAS TEX INDPT SCH DIST	08/15/2025	4.00	250,000	99.57	HTM	Partial Sale
23542JQP3	Municipal	DALLAS TEX WTRWKS & SWR SYS REV	10/01/2025	1.01	1,000,000	100.00	HTM	Partial Sale
3130AJZJ1	Treasury/Agency	FHLB 0.32 08/25/23	08/25/2023	0.32	1,000,000	100.00	HTM	Partial Sale
3130AMDE9	Treasury/Agency	FHLB 1 05/12/26	05/12/2026	1.00	315,000	106.89	HTM	Partial Sale
3130AMJX1	Treasury/Agency	FHLB 0.65 12/09/24	12/09/2024	0.65	245,000	100.00	HTM	Partial Sale
3130AN5K2	Treasury/Agency	FHLB 1 1/2 07/20/26	07/20/2026	1.50	520,000	109.41	HTM	Partial Sale
3130APAF2	Treasury/Agency	FHLB 0.52 10/07/24	10/07/2024	0.52	245,000	100.00	HTM	Partial Sale
3130AQJ87	Treasury/Agency	FHLB 1.6 01/19/27	01/19/2027	1.60	275,000	100.50	HTM	Partial Sale
3130AQPR8	Treasury/Agency	FHLB 1.3 02/18/27	02/18/2027	1.30	500,000	108.00	HTM	Partial Sale
3130ARCD1	Treasury/Agency	FHLB 2 1/2 03/29/27	03/29/2027	2.50	300,000	100.00	HTM	Partial Sale
3130ARGS4	Treasury/Agency	FHLB 3 04/14/27	04/14/2027	3.00	250,000	101.60	HTM	Partial Sale
3130ASKS7	Treasury/Agency	FHLB 3 3/4 07/25/24	07/25/2024	3.75	245,000	100.00	HTM	Partial Sale
3130ATDT1	Treasury/Agency	FHLB 4.02 09/29/23	09/29/2023	4.02	1,000,000	99.95	HTM	Partial Sale
3130ATQD2	Treasury/Agency	FHLB 4.65 11/15/24	11/15/2024	4.65	245,000	100.00	HTM	Partial Sale
3130AVZ62	Treasury/Agency	FHLB 5 1/2 05/15/25	05/15/2025	5.50	1,000,000	98.94	HTM	Partial Sale
3133EMXQ0	Treasury/Agency	FFCB 0.94 04/28/26	04/28/2026	0.94	300,000	101.23	HTM	Partial Sale
3133EMZ70	Treasury/Agency	FFCB 0.48 02/10/25	02/10/2025	0.48	245,000	100.00	HTM	Partial Sale
3134GWUG9	Treasury/Agency	FHLMC 0.57 09/24/25	09/24/2025	0.57	1,010,000	100.20	HTM	Partial Sale
3134GY5N8	Treasury/Agency	FHLMC 5 1/4 06/20/24	06/20/2024	5.25	248,000	99.49	HTM	Partial Sale
3134GYJB9	Treasury/Agency	FHLMC 5.3 02/27/26	02/27/2026	5.30	425,000	106.26	HTM	Partial Sale
3134GYK76	Treasury/Agency	FHLMC 5 5/8 03/13/26	03/13/2026	5.63	250,000	102.16	HTM	Partial Sale
3134GYRX2	Treasury/Agency	FHLMC 5 3/8 05/18/26	05/18/2026	5.38	235,000	102.52	HTM	Partial Sale
3135G05R0	Treasury/Agency	FNMA 0.3 08/10/23	08/10/2023	0.30	1,000,000	100.00	HTM	Partial Sale
3135GACZ2	Treasury/Agency	FNMA 5.4 11/25/24	11/25/2024	5.40	245,000	100.00	HTM	Partial Sale
3136G4A45	Treasury/Agency	FNMA 0.71 07/22/25	07/22/2025	0.71	1,000,000	99.73	HTM	Partial Sale
3136G4N74	Treasury/Agency	FNMA 0.56 08/21/25	08/21/2025	0.56	1,000,000	100.88	HTM	Partial Sale

Portfolio Changes

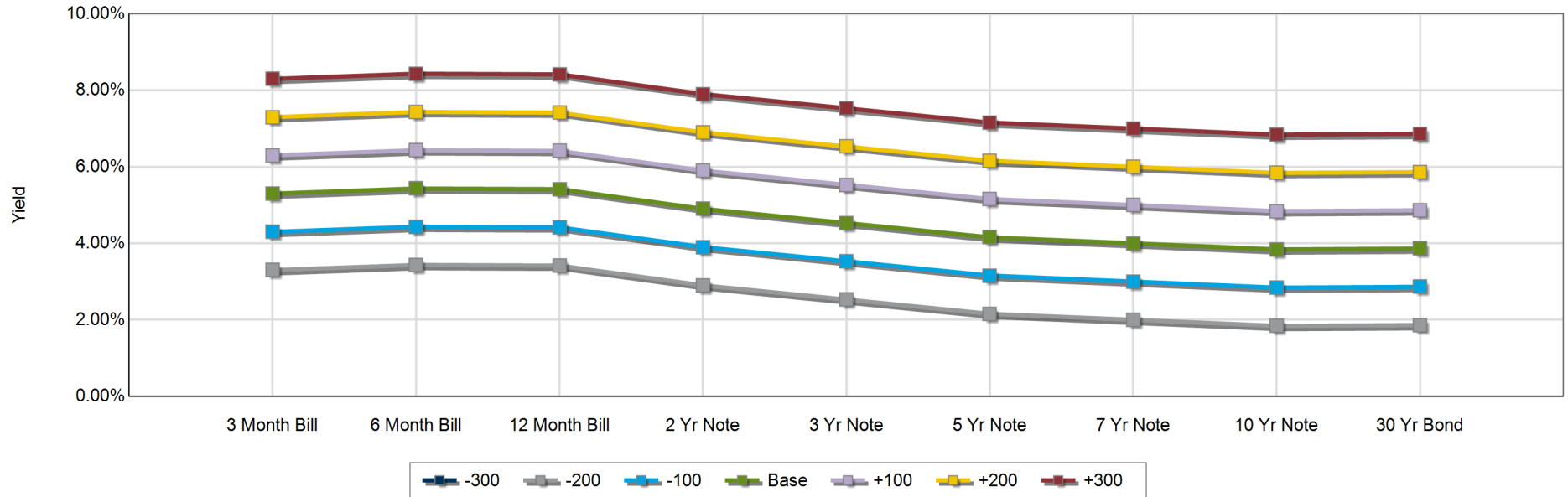
Securities Sold/Redeemed 5/2023-6/2023

CUSIP	Sector	Security Description	Maturity	Coupon	Original Face	Book Price	Intent	Redemption Type
3136G4V59	Treasury/Agency	FNMA 0 5/8 08/27/25	08/27/2025	0.63	360,000	101.81	HTM	Partial Sale
365820HB8	Municipal	GARFIELD HEIGHTS OHIO CITY SCH DIST	12/15/2024	3.10	245,000	100.00	HTM	Partial Sale
419791YT9	Municipal	HAWAII ST	02/01/2026	5.33	600,000	100.09	HTM	Partial Sale
427908EF1	Municipal	HERNANDO CNTY FLA WTR & SWR REV	06/01/2024	0.59	245,000	100.00	HTM	Partial Sale
46873TAD5	Municipal	JACKSON TENN ENERGY AUTH TELECOMM	04/01/2026	3.40	265,000	102.33	HTM	Partial Sale
485106UX4	Municipal	KANSAS CITY MO SPL OBLIG	04/01/2026	1.48	280,000	100.00	HTM	Partial Sale
56042RJ37	Municipal	MAINE HEALTH & HIGHER EDL FACS AUTH	07/01/2024	0.71	245,000	100.00	HTM	Partial Sale
57419TDX6	Municipal	MARYLAND ST CMNTY DEV ADMIN DEPT HS	03/01/2025	2.20	245,000	100.00	HTM	Partial Sale
64966H4M9	Municipal	NEW YORK N Y	10/01/2024	5.05	1,000,000	100.00	HTM	Partial Sale
64971M5K4	Municipal	NEW YORK N Y CITY TRANSITIONAL FIN AU	11/01/2025	5.08	200,000	100.00	HTM	Partial Sale
64971WDP2	Municipal	NEW YORK N Y CITY TRANSITIONAL FIN AU	02/01/2026	3.78	250,000	100.00	HTM	Partial Sale
650009S20	Municipal	NEW YORK ST TWY AUTH GEN REV	01/01/2026	2.41	250,000	100.00	HTM	Partial Sale
679087FD3	Municipal	OKLAHOMA ST CAP IMPT AUTH ST HWY CA	07/01/2024	5.34	245,000	100.00	HTM	Partial Sale
68189TBA3	Municipal	OMAHA NEB SPL OBLIG	02/01/2026	6.40	245,000	100.00	HTM	Partial Sale
68607LXQ5	Municipal	OREGON	06/01/2027	5.89	250,000	99.84	HTM	Partial Sale
69506YZB8	CD	PACW 5.35 05/17/28	05/17/2028	5.35	200,000	100.75	HTM	Partial Sale
70914PME9	Municipal	PENNSYLVANIA (COMMONWEALTH OF)	02/15/2026	4.65	245,000	100.00	HTM	Partial Sale
795451AK9	CD	SALLMA 1.1 08/11/26	08/11/2026	1.10	200,000	100.00	HTM	Partial Sale
79770GJA5	Municipal	SAN FRANCISCO CALIF CITY & CNTY REDE	08/01/2024	1.29	245,000	100.00	HTM	Partial Sale
798111HF0	Municipal	SAN JOAQUIN HILLS CALIF TRANSN CORRI	01/15/2027	2.15	700,000	104.84	HTM	Partial Sale
83754LAX5	Municipal	SOUTH DAKOTA EDL ENHANCEMENT FDG C	06/01/2026	1.50	700,000	100.40	HTM	Partial Sale
86666PAC2	Municipal	MARICOPA COUNTY SUN CITY FIRE DISTRI	07/01/2024	1.10	245,000	100.00	HTM	Partial Sale
91476PDR6	Municipal	UNIVERSITY OKLA REVS	07/01/2025	3.02	250,000	100.00	HTM	Partial Sale
927781VU5	Municipal	VIRGINIA COLLEGE BLDG AUTH VA EDL FA	09/01/2024	4.75	245,000	100.00	HTM	Partial Sale
TOACASH1	Other	CASH	07/31/2023	5.27	18,711,017	100.00	AFS	Partial Sale
46640QT68	Corporate	JP Morgan CP	06/06/2023	0.00	1,000,000	99.95	HTM	Sold/Redeemed
89841MAA5	CD	TRUFIN 2.95 06/29/23	06/29/2023	2.95	245,000	100.00	HTM	Sold/Redeemed
034577AK2	CD	ANFCU 3.2 06/21/23	06/21/2023	3.20	246,000	100.14	HTM	Sold/Redeemed

Shocked Assumptions

	Scenarios						
	Down 300	Down 200	Down 100	Base	Up 100	Up 200	Up 300
Shift Amount	-300	-200	-100	0	100	200	300
Curve Slope Change	0	0	0	0	0	0	0
Shock Horizon	Immediate	Immediate	Immediate	Immediate	Immediate	Immediate	Immediate
Curve Type	Static	Static	Static	Static	Static	Static	Static
Valuation Date	2023-06-30	2023-06-30	2023-06-30	2023-06-30	2023-06-30	2023-06-30	2023-06-30

Yield Curve Scenarios



Report Assumptions

Assumptions

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

Additional Information

Rolloff Yield - Rolloff Yield is the weighted average yield of the cashflows (maturities, calls and paydowns) that roll off during the noted time period. Ending Yield at Book 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	6702199	Expired/Matured	73358W4V3	Municipal	Taxable REV	MUNI	PORT AUTH N Y & N J	2,667	99.998	100.000
2	6702200	Expired/Matured	56042RJ29	Municipal	Taxable REV	MUNI	MAINE HEALTH & HIGHER	3,000	99.993	100.000
3	6808121	Expired/Matured	742404AK2	Corporate	Services	CORP	RNCON 4.105 07/01/23	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
133,555	6,667	126,889	4.99 %	135	3	132	2.22 %