

WELLS
FARGO

SECURITIES

City of Shakopee

Analysis Date: 10/14/2022

Portfolio as of: 9/30/2022

Market Data as of: 9/30/2022

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Together we'll go far



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Together we'll go far

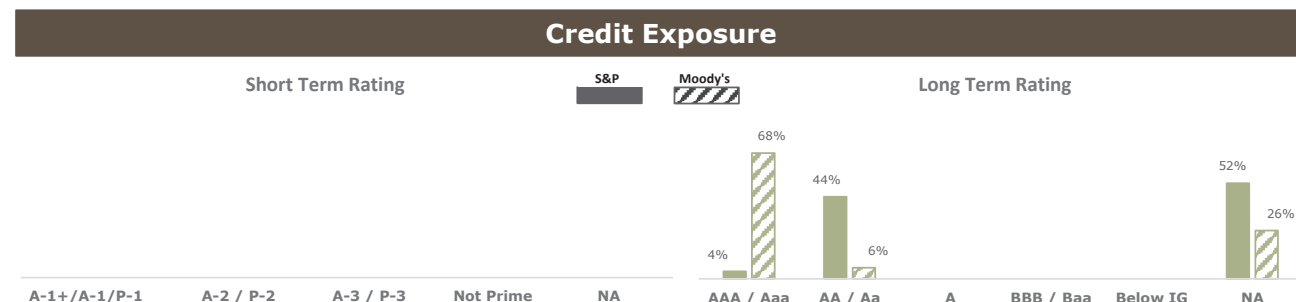
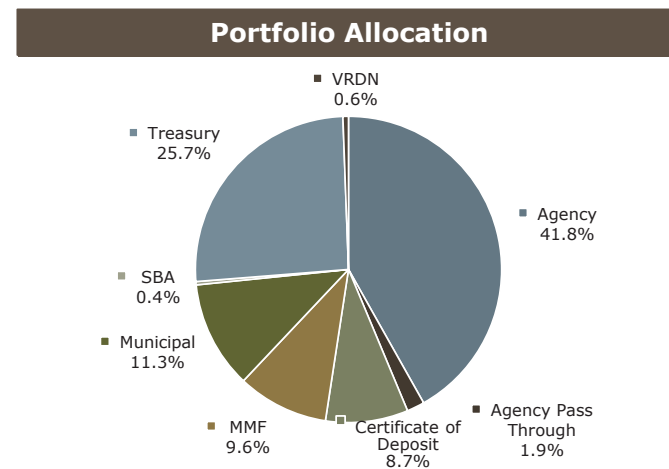
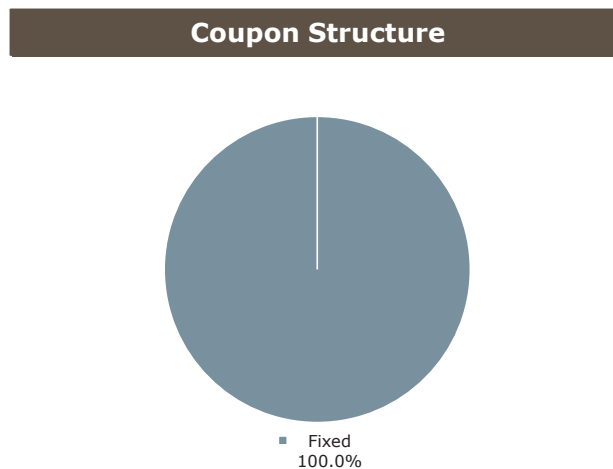


Portfolio Summary

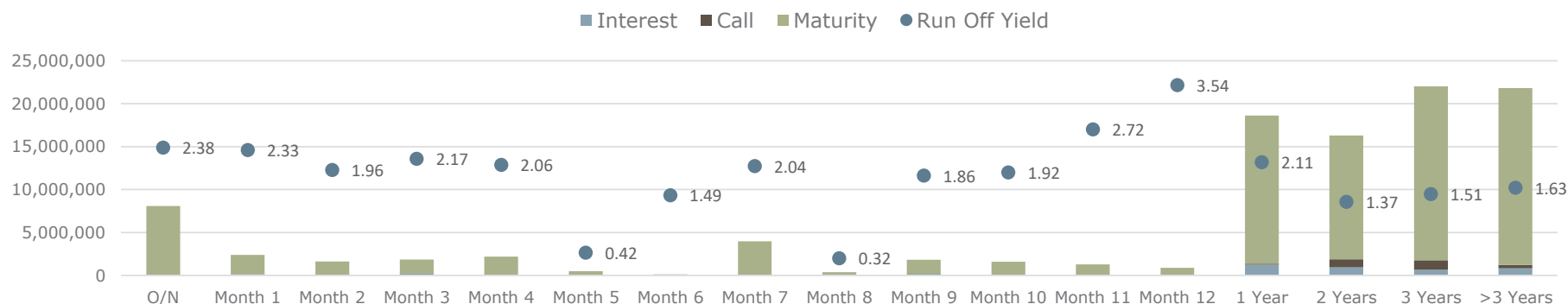
Portfolio Snapshot	
Number of Positions	153
Par (\$000)	83,100
Book Value (\$000)	83,402
Mkt Value w/o Accrd (\$000)	78,793
Unrlzrd Gain / Loss (\$000)	(4,609)
Coupon	1.81

Characteristics	
Book Yield	1.72
Market Yield	4.07
Wgt Avg Maturity	2.4
Average Life	2.2
Effective Duration	1.9
Effective Convexity	0.0

12M Projected Cash Flow (\$000)	
Overnight Funds Principal	8,027
Overnight Funds Interest	1
Term Securities Principal	17,384
Term Securities Interest	1,243
Total Cash Flow	26,655



Cash Flow Projections*



*Cash Flow Projections Chart - 1 Year Cash flow does not include O/N Cash Flow or Run Off Yield

Cash Flow Projections

Time Period	Date	Interest (\$)	Call (\$)	Maturity (\$)	Run Off Yield (%)	Monthly Total (\$)	Cumulative Total (\$)
O/N		524	0	8,027,398	2.38	8,027,921	8,027,921
	Oct-22	127,083	11,907	2,260,914	2.33	2,399,904	10,427,825
	Nov-22	119,746	9,891	1,492,850	1.96	1,622,487	12,050,312
	Dec-22	195,231	8,929	1,635,801	2.17	1,839,960	13,890,272
	Jan-23	51,905	8,283	2,125,757	2.06	2,185,945	16,076,217
	Feb-23	86,797	6,889	405,718	0.42	499,405	16,575,622
	Mar-23	67,972	21,907	10,690	1.49	100,569	16,676,191
	Apr-23	110,834	8,432	3,863,660	2.04	3,982,926	20,659,117
	May-23	110,708	8,250	260,618	0.32	379,575	21,038,692
	Jun-23	174,906	9,440	1,635,575	1.86	1,819,922	22,858,614
	Jul-23	44,252	9,644	1,555,522	1.92	1,609,418	24,468,032
	Aug-23	86,104	8,748	1,190,467	2.72	1,285,318	25,753,351
Year 1	Sep-23	67,548	23,536	810,418	3.54	901,502	26,654,852
	Oct-23	87,878	7,992	10,364	1.90	106,233	26,761,086
	Nov-23	110,178	7,803	2,185,319	0.97	2,303,301	29,064,387
	Dec-23	146,315	7,374	1,410,276	2.43	1,563,965	30,628,351
	Jan-24	39,712	7,093	510,236	1.45	557,041	31,185,393
	Feb-24	69,941	6,181	1,210,197	0.63	1,286,319	32,471,712
	Mar-24	53,739	19,743	2,410,166	1.11	2,483,648	34,955,360
	Apr-24	87,665	6,818	10,133	1.88	104,617	35,059,976
	May-24	101,088	807,756	260,095	3.66	1,168,939	36,228,915
	Jun-24	128,200	8,287	4,235,047	1.43	4,371,533	40,600,448
	Jul-24	37,877	7,883	254,993	0.59	300,753	40,901,201
	Aug-24	49,605	8,248	1,684,942	0.51	1,742,794	42,643,995
Year 2	Sep-24	40,868	20,728	259,886	0.62	321,482	42,965,477
	Oct-24	87,447	7,060	2,109,833	0.63	2,204,340	45,169,817
	Nov-24	89,673	7,133	9,786	1.86	106,593	45,276,409
	Dec-24	77,891	6,319	2,014,738	0.65	2,098,948	47,375,358
	Jan-25	37,049	6,510	1,906,697	2.11	1,950,257	49,325,614
	Feb-25	53,303	1,005,497	234,654	3.76	1,293,453	50,619,067
	Mar-25	36,936	17,530	9,619	1.48	64,085	50,683,153
	Apr-25	73,377	6,148	4,809,585	1.68	4,889,111	55,572,263
	May-25	89,451	6,747	3,479,542	1.48	3,575,741	59,148,004
	Jun-25	28,830	7,070	1,609,487	2.82	1,645,387	60,793,391
	Jul-25	15,910	7,203	804,432	1.55	827,546	61,620,936
	Aug-25	44,308	7,237	1,859,376	0.63	1,910,920	63,531,857
Year 3	Sep-25	36,495	18,235	1,409,317	0.47	1,464,047	64,995,904

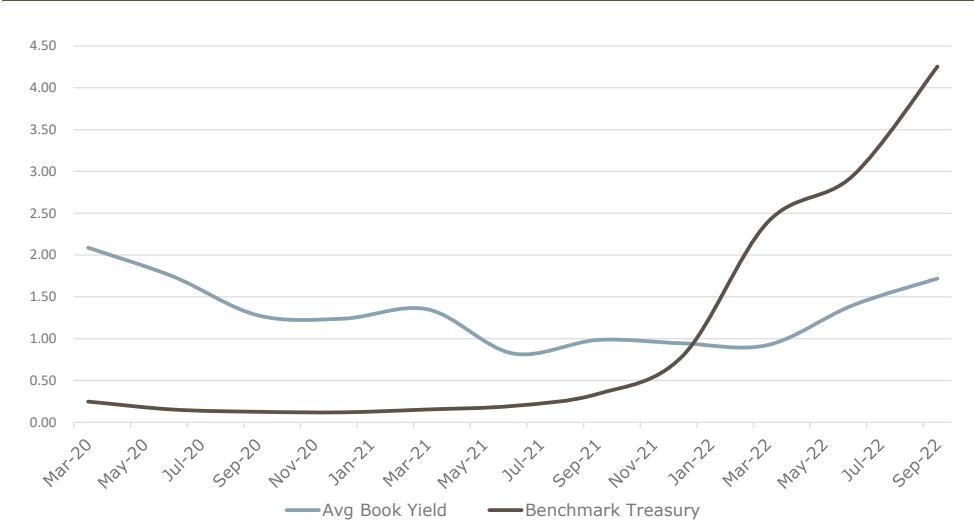
Cash Flow Projections - Continued

Time Period	Date	Interest (\$)	Call (\$)	Maturity (\$)	Run Off Yield (%)	Monthly Total (\$)	Cumulative Total (\$)
	Oct-25	35,939	6,406	119,264	2.77	161,609	65,157,513
	Nov-25	67,241	6,256	1,109,212	0.57	1,182,709	66,340,222
	Dec-25	6,413	5,392	554,161	0.66	565,966	66,906,188
	Jan-26	9,450	5,904	1,199,118	0.72	1,214,472	68,120,660
	Feb-26	35,329	4,728	559,069	1.73	599,126	68,719,787
	Mar-26	23,490	15,699	1,029,031	2.64	1,068,220	69,788,007
	Apr-26	33,613	5,560	658,992	1.05	698,165	70,486,172
	May-26	67,125	5,981	1,518,943	0.97	1,592,049	72,078,221
	Jun-26	4,841	5,955	253,888	0.57	264,685	72,342,906
	Jul-26	5,874	6,456	498,832	1.00	511,162	72,854,068
	Aug-26	30,347	6,263	2,368,768	1.28	2,405,378	75,259,446
Year 4	Sep-26	6,206	16,200	898,703	1.12	921,110	76,180,556
	Oct-26	29,906	5,561	283,645	1.88	319,112	76,499,668
	Nov-26	60,598	5,269	2,793,588	1.34	2,859,455	79,359,123
	Dec-26	1,517	4,858	8,534	1.80	14,909	79,374,032
	Jan-27	3,151	5,097	8,483	1.79	16,732	79,390,763
	Feb-27	14,994	4,054	98,429	1.75	117,477	79,508,240
	Mar-27	2,427	14,018	8,386	1.45	24,831	79,533,071
	Apr-27	27,514	4,844	1,038,871	3.20	1,071,229	80,604,300
	May-27	37,764	5,095	743,285	3.22	786,144	81,390,444
	Jun-27	1,362	5,060	8,225	1.77	14,647	81,405,091
	Jul-27	2,997	5,429	308,163	1.08	316,589	81,721,679
	Aug-27	14,053	5,112	458,095	1.30	477,260	82,198,940
Year 5	Sep-27	2,237	14,381	8,030	1.45	24,648	82,223,588
	Oct-27	11,215	4,684	7,965	1.77	23,863	82,247,451
	Nov-27	25,644	4,333	7,902	1.77	37,879	82,285,330
	Dec-27	1,210	4,232	7,843	1.77	13,285	82,298,615
	Jan-28	1,186	4,289	7,784	1.76	13,258	82,311,874
	Feb-28	11,016	3,566	97,722	1.88	112,304	82,424,178
	Mar-28	2,035	12,506	7,668	1.44	22,209	82,446,387
	Apr-28	11,074	4,093	1,242,341	1.46	1,257,508	83,703,895
	May-28	25,505	3,957	407,546	1.51	437,008	84,140,903
	Jun-28	1,073	4,399	7,214	1.72	12,686	84,153,588
	Jul-28	1,050	4,431	7,149	1.72	12,631	84,166,219
	Aug-28	10,028	4,075	252,082	1.42	266,185	84,432,404
Year 6	Sep-28	1,578	12,622	7,019	1.42	21,219	84,453,622

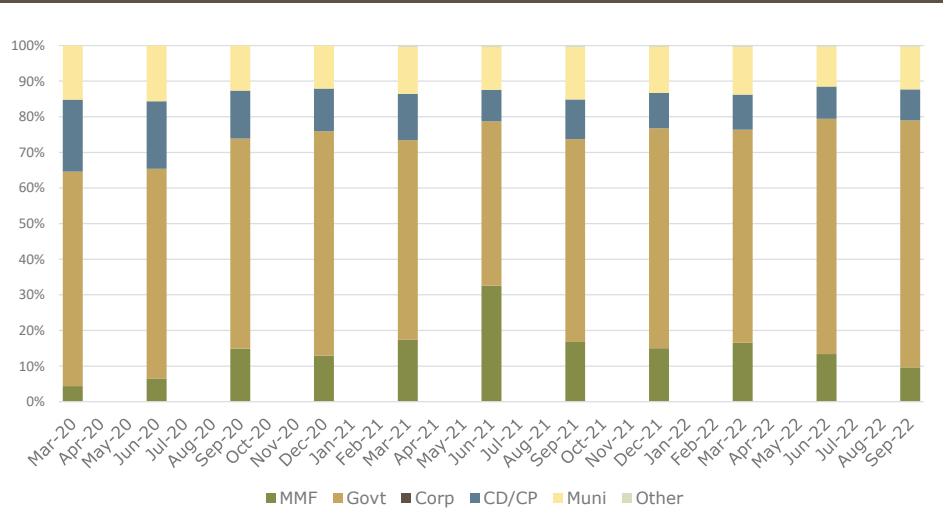
Historical Performance

Date	# Line Items	Avg Coupon	Total Par (\$000)	G / L	Avg Bk Yield	Avg Mkt Yield	Bnchmrk Tsy Yield	Wgt Avg Maturity	Eff Dur	Ratings		Portfolio Allocation*					
										Moody's	S&P	MMF	Govt	Corp	CD/CP	Muni	Other
09/30/22	153	1.81	83,100	(4,609)	1.72	4.07	4.25	2.4	1.9	Aaa	AA+	10%	69%	0%	9%	12%	0%
06/30/22	159	1.42	88,612	(2,946)	1.40	2.64	2.95	2.3	1.9	Aaa	AA+	13%	66%	0%	9%	11%	0%
03/31/22	128	1.15	68,384	(2,250)	0.92	1.93	2.39	3.0	2.3	Aaa	AA+	17%	60%	0%	10%	13%	0%
12/31/21	135	1.19	73,255	(136)	0.94	0.79	0.79	3.0	2.3	Aaa	AA+	15%	62%	0%	10%	13%	0%
09/30/21	134	1.10	66,998	278	0.98	0.57	0.34	2.8	2.2	Aaa	AA+	17%	57%	0%	11%	15%	0%
06/30/21	132	0.91	71,302	419	0.82	0.36	0.20	2.2	1.7	Aaa	AA+	33%	46%	0%	9%	12%	0%
03/31/21	134	1.30	63,767	610	1.35	0.55	0.15	3.2	2.0	Aaa	AA+	17%	56%	0%	13%	13%	0%
12/31/20	129	1.37	63,802	1,094	1.24	0.27	0.12	3.3	1.8	Aaa	AA+	13%	63%	0%	12%	12%	0%
09/30/20	137	1.35	64,328	1,074	1.28	0.27	0.13	2.6	1.6	Aaa	AA+	15%	59%	0%	13%	13%	0%
06/30/20	131	1.80	52,190	1,221	1.74	0.43	0.15	3.1	1.8	Aaa	AA+	7%	59%	0%	19%	16%	0%
03/31/20	141	2.12	56,487	1,463	2.09	0.77	0.25	3.6	1.8	Aaa	AA+	4%	60%	0%	20%	15%	0%

Book Yield vs. Treasury Benchmark



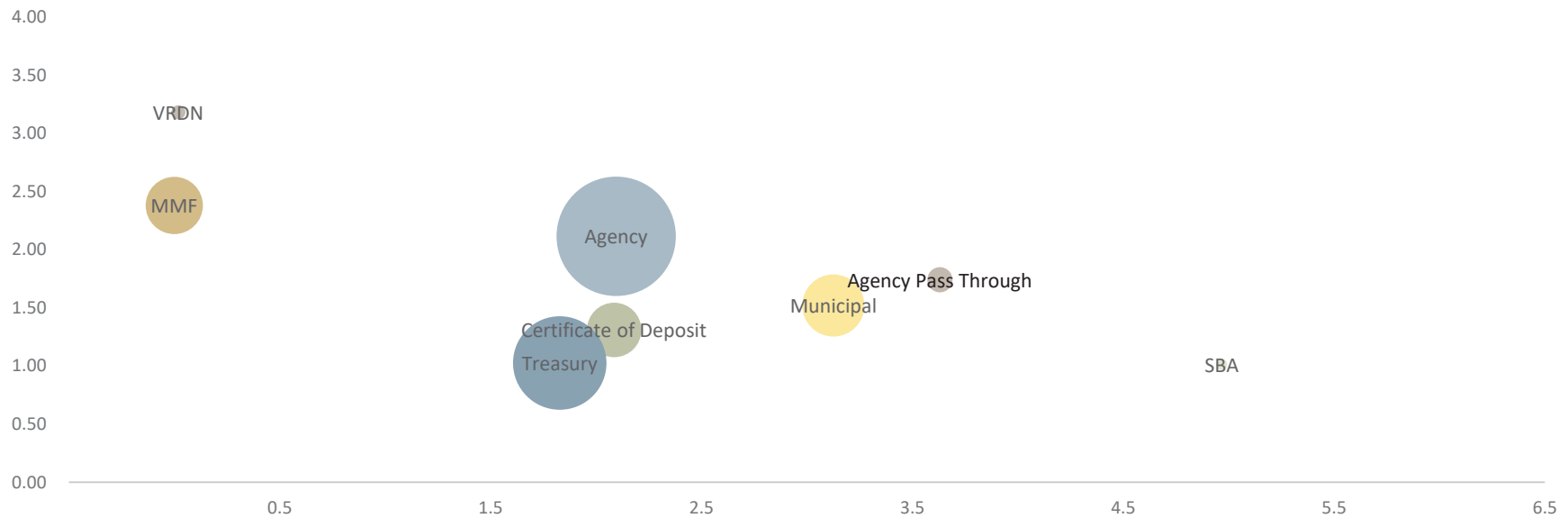
Portfolio Allocation*



* Portfolio Allocation is a new addition to portfolio analysis. Data will be added over time.

Yield / Duration Contribution

Book Yield by Duration and Sector



Sector	Total (%)	Book Value (\$)	Market Value (\$)	G / L (\$)	Book Yield	Eff Dur
Agency	41.8%	34,894,756	33,097,262	(1,797,494)	2.12	2.1
Agency Pass Through	1.9%	1,552,976	1,368,469	(184,507)	1.74	3.6
Certificate of Deposit	8.7%	7,267,996	6,822,758	(445,238)	1.31	2.1
MMF	9.6%	8,027,398	8,027,398	0	2.38	0.0
Municipal	11.3%	9,462,896	8,556,712	(906,185)	1.52	3.1
SBA	0.4%	293,376	250,833	(42,543)	1.01	5.0
Treasury	25.7%	21,414,840	20,184,034	(1,230,805)	1.03	1.8
VRDN	0.6%	487,791	485,845	(1,946)	3.18	0.0
Total Portfolio	100.0%	83,402,029	78,793,311	(4,608,717)	1.72	1.9

Projected Call Report

									Projected Call Date		
ID	CUSIP	Sector	Issuer	Final Maturity	Call Structure	Par Amount	Book Yield	Market Yield	DN 50 Proj Date	Base Case Proj Date	UP 50 Proj Date
54	162404DL8	VRDN	CHATTANOOGA TN HLTH EDUCTNL &H	08/01/24	Amer	500,000	3.18	3.67	10/07/22	10/07/22	10/07/22
38	602245YU0	Municipal	MILWAUKEE CNTY WI	12/01/23	Euro	250,000	0.46	3.52	12/01/22	12/01/22	12/01/22
0-90 Days						750,000	2.26	3.62			
67	3134GXS88	Agency	FREDDIE MAC	02/28/25	Berm	800,000	4.00	4.48	02/28/24	05/28/24	02/28/25
103	3133ENZF0	Agency	FEDERAL FARM CREDIT BANK	06/22/26	Amer	1,000,000	4.40	4.73	02/22/24	02/22/25	06/22/26
>365 Days						1,800,000	4.22	4.62			

							Watch Positive			Watch Negative			Δ Last 90 Days		
ID	CUSIP	Sector	Issuer	Cpn	Final Maturity	Par Amount	Moody's			S & P			Fitch		
							Current Rating	Eff Date	Watch	Current Rating	Eff Date	Watch	Current Rating	Eff Date	Watch
87	875124GS2	Municipal	TAMPA BAY FL WTR REGL WTR SPLY	2.91	10/01/25	110,000	Aa1	01/08/16	-	AA+	01/07/16	-	AA	10/07/22	-
1	882723A66	Municipal	TEXAS ST	2.31	10/01/22	500,000	WR	10/01/22	-	NR	10/02/22	-	NR	10/01/22	-
34	3130AT5B9	Agency	FEDERAL HOME LOAN BANK	3.38	09/01/23	800,000	Aaa	08/25/22	-	-	-	-	-	-	-
67	3134GXS88	Agency	FREDDIE MAC	4.00	02/28/25	800,000	Aaa	08/19/22	-	AA+	08/09/22	-	-	-	-
33	3130ASRC5	Agency	FEDERAL HOME LOAN BANK	3.40	08/17/23	935,000	Aaa	07/19/22	-	-	-	-	-	-	-
69	3133ENTK6	Agency	FEDERAL FARM CREDIT BANK	2.51	04/01/25	1,000,000	Aaa	03/28/22	-	AA+	03/25/22	-	AAA	07/11/22	-
75	3133ENXE5	Agency	FEDERAL FARM CREDIT BANK	2.85	05/23/25	1,000,000	Aaa	05/18/22	-	AA+	05/17/22	-	AAA	07/11/22	-
51	3133ENYX2	Agency	FEDERAL FARM CREDIT BANK	3.25	06/17/24	1,000,000	Aaa	06/14/22	-	AA+	06/13/22	-	AAA	07/11/22	-
36	3134GXTY0	Agency	FREDDIE MAC	2.75	11/27/23	500,000	Aaa	05/06/22	-	AA+	05/05/22	-	AAA	07/11/22	-
79	3134GXXS8	Agency	FREDDIE MAC	3.25	06/27/25	855,000	Aaa	06/08/22	-	AA+	06/07/22	-	AAA	07/06/22	-
48	3130ASLR8	Agency	FEDERAL HOME LOAN BANK	3.45	03/28/24	600,000	Aaa	06/30/22	-	AA+	06/30/22	-	-	-	-
103	3133ENZF0	Agency	FEDERAL FARM CREDIT BANK	4.40	06/22/26	1,000,000	Aaa	06/17/22	-	AA+	06/16/22	-	AAA	06/28/22	-
47	91282CBR1	Treasury	US TREASURY N/B	0.25	03/15/24	1,800,000	Aaa	06/24/22	-	-	-	-	AAAu	03/26/21	-
24	91282CBX8	Treasury	US TREASURY N/B	0.13	04/30/23	315,000	Aaa	06/24/22	-	-	-	-	AAAu	04/30/21	-
129	91282CBZ3	Treasury	US TREASURY N/B	1.25	04/30/28	450,000	Aaa	06/24/22	-	-	-	-	AAAu	04/30/21	-
55	91282CCT6	Treasury	US TREASURY N/B	0.38	08/15/24	1,175,000	Aaa	06/24/22	-	-	-	-	AAAu	08/30/21	-
110	91282CCW9	Treasury	US TREASURY N/B	0.75	08/31/26	105,000	Aaa	06/24/22	-	-	-	-	AAAu	09/02/21	-
58	91282CDB4	Treasury	US TREASURY N/B	0.63	10/15/24	200,000	Aaa	06/24/22	-	-	-	-	AAAu	10/20/21	-
41	91282CDR9	Treasury	US TREASURY N/B	0.75	12/31/23	275,000	Aaa	06/24/22	-	-	-	-	AAAu	01/25/22	-
43	91282CDV0	Treasury	US TREASURY N/B	0.88	01/31/24	350,000	Aaa	06/24/22	-	-	-	-	AAAu	02/17/22	-
31	3130ASHV4	Agency	FEDERAL HOME LOAN BANK	3.05	07/28/23	1,000,000	Aaa	06/21/22	-	AA+	06/20/22	-	-	-	-
77	3130AS6N4	Agency	FEDERAL HOME LOAN BANK	3.25	06/06/25	500,000	Aaa	05/18/22	-	AA+	05/18/22	-	-	-	-
141	3130AS5M7	Agency	FEDERAL HOME LOAN BANK	4.28	05/26/32	1,000,000	Aaa	05/17/22	-	AA+	05/17/22	-	-	-	-
29	73358W4V3	Municipal	PORT AUTH OF NEW YORK & NEW JE	1.09	07/01/23	300,000	Aa3	06/23/20	-	AA-	05/06/22	-	A+	01/19/21	-
120	73358XDB5	Municipal	PORT AUTH OF NEW YORK & NEW JE	1.75	02/15/27	90,000	Aa3	12/06/21	-	AA-	05/06/22	-	A+	12/07/21	-
127	73358XDC3	Municipal	PORT AUTH OF NEW YORK & NEW JE	1.90	02/15/28	90,000	Aa3	12/06/21	-	AA-	05/06/22	-	A+	12/07/21	-
72	3130ARVZ1	Agency	FEDERAL HOME LOAN BANK	3.38	04/29/25	1,000,000	Aaa	04/25/22	-	AA+	04/25/22	-	-	-	-
121	3130ARJH5	Agency	FEDERAL HOME LOAN BANK	3.15	04/22/27	1,000,000	Aaa	03/28/22	-	AA+	03/28/22	-	-	-	-
80	91523NWW4	Municipal	UNIV OF WASHINGTON WA UNIV REV	1.95	07/01/25	550,000	Aaa	02/01/22	-	AA+	01/31/22	-	-	-	-
118	3130APTE5	Agency	FEDERAL HOME LOAN BANK	1.27	11/24/26	1,000,000	Aaa	11/08/21	-	AA+	11/08/21	-	-	-	-
13	60374Y5Y9	Municipal	MINNEAPOLIS MN	3.05	12/01/22	375,000	Aa1	11/15/13	-	AAA	11/14/13	-	AA+	10/22/21	-
54	162404DL8	VRDN	CHATTANOOGA TN HLTH EDUCTNL &H	0.20	08/01/24	500,000	-	-	-	AA+	08/27/21	-	-	-	-
125	977123X94	Municipal	WISCONSIN ST TRANSPRTN REVENUE	1.11	07/01/27	300,000	-	-	-	AAA	08/25/21	-	AA+	06/22/20	-
109	3130ANM64	Agency	FEDERAL HOME LOAN BANK	1.00	08/26/26	700,000	Aaa	08/09/21	-	AA+	08/09/21	-	-	-	-
101	3130ANFG0	Agency	FEDERAL HOME LOAN BANK	0.88	05/18/26	800,000	Aaa	07/23/21	-	AA+	07/23/21	-	-	-	-
45	3130ANDT4	Agency	FEDERAL HOME LOAN BANK	0.38	02/16/24	700,000	Aaa	07/20/21	-	AA+	07/20/21	-	-	-	-
71	3130ANAZ3	Agency	FEDERAL HOME LOAN BANK	0.60	04/28/25	700,000	Aaa	07/13/21	-	AA+	07/13/21	-	-	-	-
117	92818N5U8	Municipal	VIRGINIA ST RESOURCES AUTH INF	2.00	11/01/26	985,000	Aa1	07/08/21	-	AA	07/13/21	-	-	-	-
94	3130AN7C8	Agency	FEDERAL HOME LOAN BANK	0.85	01/29/26	700,000	Aaa	07/09/21	-	AA+	07/09/21	-	-	-	-

								Watch Positive			Watch Negative			Δ Last 90 Days		
								Moody's			S & P			Fitch		
ID	CUSIP	Sector	Issuer	Cpn	Final Maturity	Par Amount		Current Rating	Eff Date	Watch	Current Rating	Eff Date	Watch	Current Rating	Eff Date	Watch
42	91282CBE0	Treasury	US TREASURY N/B	0.13	01/15/24	150,000		Aaa	01/14/21	-	-	-	-	AAAu	06/21/21	-
18	91282CBG5	Treasury	US TREASURY N/B	0.13	01/31/23	1,000,000		Aaa	01/26/21	-	-	-	-	AAAu	06/21/21	-
44	91282CBM2	Treasury	US TREASURY N/B	0.13	02/15/24	250,000		Aaa	02/17/21	-	-	-	-	AAAu	06/21/21	-
100	970294DD3	Municipal	WILLIAMSTON MI CMNTY SCHS SCH	1.25	05/01/26	710,000		Aa1	06/18/21	-	-	-	-	-	-	-
112	3130AMUF7	Agency	FEDERAL HOME LOAN BANK	0.95	09/30/26	500,000		Aaa	06/10/21	-	AA+	06/10/21	-	-	-	-
95	91282CBQ3	Treasury	US TREASURY N/B	0.50	02/28/26	550,000		Aaa	02/26/21	-	-	-	-	AAAu	03/26/21	-
98	3130ALU85	Agency	FEDERAL HOME LOAN BANK	1.00	03/30/26	250,000		Aaa	03/25/21	-	AA+	03/25/21	-	-	-	-
130	88213ARR8	Municipal	TEXAS ST A & M UNIV REVENUES	1.51	05/15/28	400,000		Aaa	03/05/21	-	AAA	03/05/21	-	AAA	03/05/21	-
99	797400MR6	Municipal	SAN DIEGO CNTY CA REGL TRANSPR	1.04	04/01/26	650,000		-	-	-	AAA	02/04/21	-	AAA	02/11/21	-
128	797400MT2	Municipal	SAN DIEGO CNTY CA REGL TRANSPR	1.50	04/01/28	750,000		-	-	-	AAA	02/04/21	-	AAA	02/11/21	-
89	3130ALAA2	Agency	FEDERAL HOME LOAN BANK	0.56	11/24/25	600,000		Aaa	02/10/21	-	AA+	02/10/21	-	-	-	-
88	3130AKY26	Agency	FEDERAL HOME LOAN BANK	0.51	11/24/25	500,000		Aaa	02/01/21	-	AA+	02/01/21	-	-	-	-
35	91282CAW1	Treasury	US TREASURY N/B	0.25	11/15/23	850,000		Aaa	11/09/20	-	-	-	-	AAAu	12/23/20	-
82	54438CYK2	Municipal	LOS ANGELES CA CMNTY CLG DIST	0.77	08/01/25	850,000		Aaa	10/19/20	-	AA+	10/20/20	-	-	-	-
86	91282CAM3	Treasury	US TREASURY N/B	0.25	09/30/25	650,000		Aaa	09/24/20	-	-	-	-	AAAu	10/06/20	-
84	3135G05X7	Agency	FANNIE MAE	0.38	08/25/25	500,000		Aaa	08/26/20	-	AA+	08/25/20	-	AAA	09/01/20	-
83	3136G4N74	Agency	FANNIE MAE	0.56	08/21/25	500,000		Aaa	08/11/20	-	AA+	08/10/20	-	AAA	08/25/20	-
56	3133EL4J0	Agency	FEDERAL FARM CREDIT BANK	0.47	08/19/24	500,000		Aaa	08/13/20	-	AA+	08/12/20	-	AAA	08/20/20	-
90	13067WRC8	Municipal	CALIFORNIA ST DEPT OF WTR RESO	0.79	12/01/25	300,000		Aa1	07/17/20	-	AAA	07/16/20	-	-	-	-
70	3135G03U5	Agency	FANNIE MAE	0.63	04/22/25	2,100,000		Aaa	07/01/20	-	AA+	05/04/20	-	AAA	04/28/20	-
126	576000ZG1	Municipal	MASSACHUSETTS ST SCH BLDG AUTH	1.28	08/15/27	450,000		Aa2	06/19/20	-	AA+	06/22/20	-	AAA	06/19/20	-
26	912828ZU7	Treasury	US TREASURY N/B	0.25	06/15/23	500,000		Aaa	06/10/20	-	-	-	-	AAAu	06/16/20	-
76	912828ZT0	Treasury	US TREASURY N/B	0.25	05/31/25	1,225,000		Aaa	05/28/20	-	-	-	-	AAAu	06/04/20	-
25	912828ZP8	Treasury	US TREASURY N/B	0.13	05/15/23	250,000		Aaa	05/18/20	-	-	-	-	AAAu	06/02/20	-
73	880591EW8	Agency	TENN VALLEY AUTHORITY	0.75	05/15/25	1,000,000		Aaa	05/06/20	-	AA+	05/06/20	-	AAA	05/06/20	-
21	3137EAEQ8	Agency	FREDDIE MAC	0.38	04/20/23	1,738,000		Aaa	04/20/20	-	AA+	04/16/20	-	AAA	04/21/20	-
68	912828ZC7	Treasury	US TREASURY N/B	1.13	02/28/25	225,000		Aaa	02/27/20	-	-	-	-	AAAu	03/16/20	-
6	3133ELGN8	Agency	FEDERAL FARM CREDIT BANK	1.60	10/13/22	1,250,000		Aaa	01/03/20	-	AA+	01/02/20	-	AAA	01/14/20	-
62	912828YY0	Treasury	US TREASURY N/B	1.75	12/31/24	150,000		-	-	-	-	-	-	AAAu	01/08/20	-
119	912828YU8	Treasury	US TREASURY N/B	1.63	11/30/26	800,000		Aaa	12/02/19	-	-	-	-	AAAu	12/06/19	-
52	9128286Z8	Treasury	US TREASURY N/B	1.75	06/30/24	2,225,000		Aaa	06/27/19	-	-	-	-	AAAu	12/04/19	-
114	912828YQ7	Treasury	US TREASURY N/B	1.63	10/31/26	275,000		Aaa	12/02/19	-	-	-	-	AAAu	11/11/19	-
59	912828YM6	Treasury	US TREASURY N/B	1.50	10/31/24	1,900,000		Aaa	10/23/19	-	-	-	-	AAAu	11/11/19	-
63	091096NE3	Municipal	BIRMINGHAM AL WTRWKS BRD WTR R	2.36	01/01/25	500,000		Aa2	10/24/19	-	AA	10/24/19	-	-	-	-
113	912828YG9	Treasury	US TREASURY N/B	1.63	09/30/26	150,000		Aaa	10/01/19	-	-	-	-	AAAu	10/01/19	-
136	072024WS7	Municipal	BAY AREA CA TOLL AUTH TOLL BRI	2.57	04/01/31	150,000		Aa3	09/06/19	-	AA	09/05/19	-	AA	09/06/19	-
38	602245YU0	Municipal	MILWAUKEE CNTY WI	2.53	12/01/23	250,000		Aa2	01/14/13	-	AA	01/08/13	-	AA	09/05/19	-
106	797272QR5	Municipal	SAN DIEGO CA CMNTY CLG DIST	2.30	08/01/26	310,000		Aaa	08/27/19	-	AAA	08/28/19	-	-	-	-
27	3137EAEN5	Agency	FREDDIE MAC	2.75	06/19/23	880,000		Aaa	01/23/19	-	AA+	06/08/18	-	AAA	06/11/18	-

							Watch Positive			Watch Negative			Δ Last 90 Days		
							Moody's			S & P			Fitch		
ID	CUSIP	Sector	Issuer	Cpn	Final Maturity	Par Amount	Current Rating	Eff Date	Watch	Current Rating	Eff Date	Watch	Current Rating	Eff Date	Watch
85	3130AERV4	Agency	FEDERAL HOME LOAN BANK	3.13	09/12/25	750,000	Aaa	08/08/18	-	AA+	08/08/18	-	-	-	-
19	172648MH7	Municipal	CIRCLE PINES MN INDEP SCH DIST	0.00	02/01/23	150,000	-	-	-	AAA	07/25/18	-	-	-	-
133	261172QE3	Municipal	DOWNTOWN SAVANNAH GA AUTH	3.60	08/01/29	500,000	Aa1	06/04/18	-	AA+	06/04/18	-	-	-	-
22	9128284L1	Treasury	US TREASURY N/B	2.75	04/30/23	800,000	Aaa	04/26/18	-	-	-	-	AAAu	04/30/18	-
66	9128283V0	Treasury	US TREASURY N/B	2.50	01/31/25	1,000,000	Aaa	01/26/18	-	-	-	-	AAAu	01/31/18	-
60	13067WPG1	Municipal	CALIFORNIA ST DEPT OF WTR RESO	2.75	12/01/24	130,000	Aa1	11/27/17	-	AAA	11/27/17	-	-	-	-
46	912828W48	Treasury	US TREASURY N/B	2.13	02/29/24	250,000	Aaa	03/16/17	-	-	-	-	AAAu	02/28/17	-
40	912828V23	Treasury	US TREASURY N/B	2.25	12/31/23	375,000	Aaa	01/11/17	-	-	-	-	AAAu	01/03/17	-
37	912828U57	Treasury	US TREASURY N/B	2.13	11/30/23	825,000	Aaa	11/29/16	-	-	-	-	AAAu	12/01/16	-
108	9128282A7	Treasury	US TREASURY N/B	1.50	08/15/26	1,000,000	Aaa	09/26/16	-	-	-	-	AAAu	08/15/16	-
23	912828R28	Treasury	US TREASURY N/B	1.63	04/30/23	1,000,000	Aaa	05/31/16	-	-	-	-	AAAu	05/02/16	-
17	912828P38	Treasury	US TREASURY N/B	1.75	01/31/23	300,000	Aaa	02/01/16	-	-	-	-	AAAu	02/02/16	-
61	3130A3GE8	Agency	FEDERAL HOME LOAN BANK	2.75	12/13/24	1,725,000	Aaa	11/05/14	-	AA+	11/04/14	-	-	-	-
57	3130A2UW4	Agency	FEDERAL HOME LOAN BANK	2.88	09/13/24	250,000	Aaa	08/14/14	-	AA+	08/13/14	-	-	-	-
50	3130A1XJ2	Agency	FEDERAL HOME LOAN BANK	2.88	06/14/24	1,000,000	Aaa	05/07/14	-	AA+	05/06/14	-	-	-	-
39	3130A0F70	Agency	FEDERAL HOME LOAN BANK	3.38	12/08/23	750,000	Aaa	12/06/13	-	AA+	12/05/13	-	-	-	-
97	313373B68	Agency	FEDERAL HOME LOAN BANK	4.38	03/13/26	770,000	Aaa	08/02/11	-	AA+	08/08/11	-	-	-	-

FDIC-Insured brokered CDs are not included in the Credit Rating Monitor

Positions by Sector

ID	CUSIP	Issuer	% Port	Cpn	Final Maturity	Ratings		Nxt Call Date	Call Type	Par	Acquired		Book Price	Market Price	G / L	Book Yield	Market Yield	WAM	Eff Dur	Eff Cvx
						Moody's	S&P				Date	Price								
6	3133ELGN8	FEDERAL FARM CREDIT BANK	1.5%	1.60	10/13/22	Aaa	AA+	-	Bullet	1,250,000	06/21/22	99.87	99.98	99.95	(417)	2.02	2.95	0.0	0.0	0.0
14	3132X0ZZ7	FARMER MAC	1.2%	2.26	12/12/22	-	-	-	Bullet	1,000,000	06/24/22	99.91	99.96	99.76	(2,001)	2.46	3.47	0.2	0.2	0.0
15	3130AT2G1	FEDERAL HOME LOAN BANK	0.7%	2.94	01/12/23	-	-	-	Bullet	570,000	08/31/22	99.93	99.95	99.86	(474)	3.13	3.43	0.3	0.3	0.0
21	3137EAEQ8	FREDDIE MAC	2.1%	0.38	04/20/23	Aaa	AA+	-	Bullet	1,738,000	06/21/22	97.99	98.65	98.07	(10,030)	2.84	3.92	0.6	0.5	0.0
27	3137EAE5	FREDDIE MAC	1.1%	2.75	06/19/23	Aaa	AA+	-	Bullet	880,000	08/09/22	99.57	99.64	98.93	(6,249)	3.26	4.27	0.7	0.7	0.0
31	3130ASHV4	FEDERAL HOME LOAN BANK	1.2%	3.05	07/28/23	Aaa	AA+	06/28/23	Euro	1,000,000	06/17/22	100.00	100.00	98.77	(12,321)	3.05	4.58	0.8	0.8	0.0
33	3130ASRC5	FEDERAL HOME LOAN BANK	1.1%	3.40	08/17/23	Aaa	-	11/17/22	Berm	935,000	08/02/22	100.00	100.00	98.97	(9,635)	3.40	4.60	0.9	0.8	0.0
34	3130AT5B9	FEDERAL HOME LOAN BANK	1.0%	3.38	09/01/23	Aaa	-	-	Bullet	800,000	09/01/22	99.75	99.77	99.17	(4,770)	3.63	4.30	0.9	0.9	0.0
36	3134GXTY0	FREDDIE MAC	0.6%	2.75	11/27/23	Aaa	AA+	10/27/22	Amer	500,000	05/11/22	100.00	100.00	98.50	(7,485)	2.75	4.08	1.2	1.1	0.0
39	3130A0F70	FEDERAL HOME LOAN BANK	0.9%	3.38	12/08/23	Aaa	AA+	-	Bullet	750,000	06/10/22	100.85	100.67	98.80	(14,078)	2.79	4.42	1.2	1.1	0.0
45	3130ANDT4	FEDERAL HOME LOAN BANK	0.8%	0.38	02/16/24	Aaa	AA+	11/16/22	Berm	700,000	07/21/21	100.00	100.00	94.42	(39,095)	0.37	4.60	1.4	1.3	0.0
48	3130ASLR8	FEDERAL HOME LOAN BANK	0.7%	3.45	03/28/24	Aaa	AA+	12/28/22	Berm	600,000	07/12/22	99.98	99.98	98.25	(10,337)	3.47	4.67	1.5	1.4	(0.0)
50	3130A1XJ2	FEDERAL HOME LOAN BANK	1.2%	2.88	06/14/24	Aaa	AA+	-	Bullet	1,000,000	12/01/21	105.35	103.61	97.52	(60,916)	0.74	4.40	1.7	1.6	0.0
51	3133ENYX2	FEDERAL FARM CREDIT BANK	1.2%	3.25	06/17/24	Aaa	AA+	-	Bullet	1,000,000	06/21/22	100.04	100.03	98.25	(17,886)	3.23	4.32	1.7	1.6	0.0
56	3133EL4J0	FEDERAL FARM CREDIT BANK	0.6%	0.47	08/19/24	Aaa	AA+	10/05/22	Amer	500,000	08/18/20	100.00	100.00	92.75	(36,231)	0.47	4.52	1.9	1.8	0.0
57	3130A2UW4	FEDERAL HOME LOAN BANK	0.3%	2.88	09/13/24	Aaa	AA+	-	Bullet	250,000	06/18/21	107.58	104.59	97.26	(18,326)	0.51	4.35	2.0	1.9	0.0
61	3130A3GE8	FEDERAL HOME LOAN BANK	2.2%	2.75	12/13/24	Aaa	AA+	-	Bullet	1,725,000	09/01/21	107.66	105.15	96.71	(145,707)	0.40	4.33	2.2	2.1	0.1
67	3134GXS88	FREDDIE MAC	1.0%	4.00	02/28/25	Aaa	AA+	02/28/23	Berm	800,000	08/09/22	100.00	100.00	98.90	(8,798)	4.00	4.48	2.4	1.7	(0.7)
69	3133ENTK6	FEDERAL FARM CREDIT BANK	1.2%	2.51	04/01/25	Aaa	AA+	-	Bullet	1,000,000	04/01/22	99.67	99.72	95.59	(41,276)	2.63	4.39	2.5	2.4	0.1
70	3135G03U5	FANNIE MAE	2.5%	0.63	04/22/25	Aaa	AA+	-	Bullet	2,100,000	04/22/20	99.96	99.98	91.14	(185,574)	0.63	4.32	2.6	2.5	0.1
71	3130ANA23	FEDERAL HOME LOAN BANK	0.8%	0.60	04/28/25	Aaa	AA+	-	Amer	700,000	07/21/21	100.00	100.00	91.35	(60,583)	0.60	4.18	2.6	2.5	0.1
72	3130ARVZ1	FEDERAL HOME LOAN BANK	1.2%	3.38	04/29/25	Aaa	AA+	10/29/22	Berm	1,000,000	06/21/22	99.15	99.23	96.71	(25,173)	3.69	4.74	2.6	2.3	(0.1)
73	880591EW8	TENN VALLEY AUTHORITY	1.2%	0.75	05/15/25	Aaa	AA+	-	Bullet	1,000,000	05/06/20	99.71	99.85	91.17	(86,760)	0.81	4.35	2.6	2.5	0.1
75	3133ENXE5	FEDERAL FARM CREDIT BANK	1.2%	2.85	05/23/25	Aaa	AA+	-	Bullet	1,000,000	05/19/22	100.16	100.14	96.50	(36,358)	2.79	4.26	2.6	2.5	0.1
77	3130AS6N4	FEDERAL HOME LOAN BANK	0.6%	3.25	06/06/25	Aaa	AA+	12/06/22	Berm	500,000	05/26/22	100.10	100.09	97.34	(13,741)	2.75	4.31	2.7	2.3	(0.3)
79	3134GXXS8	FREDDIE MAC	1.0%	3.25	06/27/25	Aaa	AA+	06/27/23	Amer	855,000	06/29/22	99.58	99.61	97.34	(19,398)	3.40	4.29	2.7	2.4	(0.3)
83	3136G4N74	FANNIE MAE	0.6%	0.56	08/21/25	Aaa	AA+	02/21/23	Berm	500,000	08/18/20	100.00	100.00	89.60	(52,008)	0.56	4.43	2.9	2.8	0.1
84	3135G05X7	FANNIE MAE	0.6%	0.38	08/25/25	Aaa	AA+	-	Bullet	500,000	12/08/20	99.73	99.83	89.43	(52,002)	0.43	4.29	2.9	2.8	0.1
85	3130AERV4	FEDERAL HOME LOAN BANK	1.0%	3.13	09/12/25	Aaa	AA+	-	Bullet	750,000	09/01/21	110.02	107.35	96.80	(79,135)	0.61	4.29	3.0	2.8	0.1
88	3130AKY26	FEDERAL HOME LOAN BANK	0.6%	0.51	11/24/25	Aaa	AA+	11/24/22	Berm	500,000	02/18/21	99.83	99.89	88.56	(56,657)	0.55	4.44	3.2	3.1	0.1
89	3130ALAA2	FEDERAL HOME LOAN BANK	0.7%	0.56	11/24/25	Aaa	AA+	11/24/22	Berm	600,000	02/09/21	100.00	100.00	88.39	(69,653)	0.56	4.56	3.2	3.0	0.1
94	3130AN7C8	FEDERAL HOME LOAN BANK	0.8%	0.85	01/29/26	Aaa	AA+	10/29/22	Berm	700,000	07/21/21	99.99	99.99	88.70	(78,993)	0.85	4.54	3.3	3.2	0.1
97	313373B68	FEDERAL HOME LOAN BANK	1.0%	4.38	03/13/26	Aaa	AA+	-	Bullet	770,000	07/18/22	103.98	103.77	100.33	(26,486)	3.21	4.27	3.5	3.2	0.1
98	3130ALU85	FEDERAL HOME LOAN BANK	0.3%	1.00	03/30/26	Aaa	AA+	12/30/22	Berm	250,000	04/01/21	99.97	99.98	88.72	(28,151)	1.01	4.52	3.5	3.4	0.1
101	3130ANFG0	FEDERAL HOME LOAN BANK	1.0%	0.88	05/18/26	Aaa	AA+	11/18/22	Berm	800,000	08/02/21	100.00	100.00	87.95	(96,420)	0.88	4.51	3.6	3.5	0.1
103	3133ENZF0	FEDERAL FARM CREDIT BANK	1.2%	4.40	06/22/26	Aaa	AA+	10/05/22	Amer	1,000,000	06/21/22	100.00	100.00	98.87	(11,335)	4.40	4.73	3.7	2.1	(1.3)
109	3130ANM64	FEDERAL HOME LOAN BANK	0.8%	1.00	08/26/26	Aaa	AA+	11/26/22	Berm	700,000	08/11/21	100.00	100.00	87.62	(86,627)	1.00	4.49	3.9	3.7	0.1
112	3130AMUF7	FEDERAL HOME LOAN BANK	0.6%	0.95	09/30/26	Aaa	AA+	12/31/22	Berm	500,000	06/18/21	99.74	99.80	87.20	(63,019)	1.00	4.48	4.0	3.8	0.1
118	3130APTE5	FEDERAL HOME LOAN BANK	1.2%	1.27	11/24/26	Aaa	AA+	10/05/22	Amer	1,000,000	12/02/21	99.53	99.60	87.96	(116,428)	1.37	4.48	4.2	3.9	0.2
121	3130ARJH5	FEDERAL HOME LOAN BANK	1.2%	3.15	04/22/27	Aaa	AA+	10/22/22	Berm	1,000,000	04/14/22	99.54	99.58	94.69	(48,971)	3.25	4.45	4.6	3.9	(0.2)
141	3130AS5M7	FEDERAL HOME LOAN BANK	1.2%	4.28	05/26/32	Aaa	AA+	05/26/23	Amer	1,000,000	05/19/22	100.00	100.00	94.20	(57,993)	4.28	5.05	9.7	6.1	(1.5)
Agency			41.8%	2.23		Aaa	AA+			34,723,000		100.70	100.49	95.32	(1,797,494)	2.12	4.31	2.4	2.1	(0.1)
96	3131X6NZ9	Freddie Mac	0.0%	4.00	03/01/26	-	-	-	-	302	03/08/11	102.58	100.59	96.87	(11)	3.48	6.64	3.4	1.1	0.0
116	3131X7B49	Freddie Mac	0.0%	3.00	11/01/26	-	-	-	-	335	10/19/11	101.87	100.51	97.08	(11)	2.68	4.80	4.1	1.5	0.0
115	3128PW2P2	Freddie Mac	0.0%	3.00	11/01/26	-	-	-	-	0	11/18/11	100.00	100.00	97.19	(0)	3.02	4.81	4.1	1.5	0.0
132	3138WAQH3	Fannie Mae	0.1%	2.50	12/01/28	-	-	-	-	48,142	03/20/14	99.61	99.72	94.92	(2,311)	2.64	4.81	6.2	2.2	0.0
134	3132A9Q67	Freddie Mac	0.1%	2.50	08/01/30	-	-	-	-	90,063	09/02/15	101.61	100.85	92.90	(7,160)	2.20	5.16	7.8	2.7	0.0
137	31418B2N5	Fannie Mae	0.1%	2.50	04/01/31	-	-	-	-	71,052	04/12/16	107.90	105.47</							

Positions by Sector

ID	CUSIP	Issuer	% Port	Cpn	Final Maturity	Ratings		Nxt Call Date	Call Type	Par	Acquired		Book Price	Market Price	G / L	Book Yield	Market Yield	WAM	Eff Dur	Eff Cvx
						Moody's	S&P				Date	Price								
153	3140XC78	Fannie Mae	0.2%	2.00	02/01/36	-	-	-	-	124,688	01/28/21	104.70	104.80	88.25	(20,626)	0.97	4.86	13.3	4.3	(0.0)
Agency MBS			1.9%	2.33						1,517,235		102.53	102.36	90.19	(184,507)	1.74	4.97	11.1	3.6	0.0
7	95763PHL8	WESTERN ALLIANCE BANK	0.3%	2.35	11/15/22	-	-	-	Bullet	248,000	08/09/22	100.00	100.00	99.92	(211)	2.35	3.04	0.1	0.1	0.0
8	07371DEN3	BEAL BANK USA	0.3%	2.35	11/16/22	-	-	-	Bullet	248,000	08/09/22	100.00	100.00	99.91	(217)	2.35	3.05	0.1	0.1	0.0
9	316777XL0	FIFTH THIRD BANK	0.3%	1.15	11/21/22	-	-	-	Bullet	245,000	05/11/22	100.00	100.00	99.73	(671)	1.15	3.10	0.1	0.1	0.0
10	67523TAQ6	OCEANFIRST BANK NA	0.3%	1.15	11/21/22	-	-	-	Bullet	245,000	05/11/22	100.00	100.00	99.73	(671)	1.15	3.10	0.1	0.1	0.0
11	80280JTP6	SANTANDER BANK NA	0.3%	2.40	11/21/22	-	-	-	Bullet	248,000	08/09/22	100.00	100.00	99.91	(232)	2.40	3.07	0.1	0.1	0.0
12	87270LFC2	TIAA FSB	0.3%	2.35	11/21/22	-	-	-	Bullet	248,000	08/09/22	100.00	100.00	99.90	(249)	2.35	3.07	0.1	0.1	0.0
16	619165JJ3	MORTON COMMUNITY BANK	0.3%	0.30	01/13/23	-	-	-	Bullet	245,000	07/14/20	100.00	100.00	99.11	(2,180)	0.30	3.45	0.3	0.3	0.0
20	88224PLY3	TEXAS CAPITAL BANK NA	0.3%	0.30	02/07/23	-	-	-	Bullet	245,000	08/03/20	100.00	100.00	98.83	(2,855)	0.30	3.65	0.4	0.4	0.0
28	433323EA6	HINGHAM INSTITUTION SVGS	0.3%	0.20	06/28/23	-	-	-	Bullet	245,000	07/07/21	99.80	99.93	97.28	(6,489)	0.30	3.95	0.7	0.7	0.0
30	58404DHH7	MEDALLION BANK UTAH	0.3%	0.45	07/03/23	-	-	10/02/22	Amer	245,000	06/19/20	100.00	100.00	97.39	(6,386)	0.45	3.98	0.8	0.7	0.0
32	20415QHN2	COMMUNITY WEST BANK NA	0.3%	0.20	08/10/23	-	-	-	Bullet	245,000	02/01/21	100.00	100.00	96.76	(7,934)	0.20	4.07	0.9	0.8	0.0
49	38149MAS2	GOLDMAN SACHS BANK USA	0.3%	2.70	05/29/24	-	-	-	Bullet	250,000	05/23/19	100.00	100.00	97.53	(6,177)	2.70	4.25	1.7	1.6	0.0
53	05580AB29	BMW BANK NORTH AMERICA	0.3%	0.50	07/16/24	-	-	-	Bullet	245,000	07/08/21	100.00	100.00	93.54	(15,838)	0.50	4.28	1.8	1.7	0.0
64	501798QG0	LCA BANK CORPORATION	0.2%	0.25	01/15/25	-	-	-	Bullet	152,000	02/01/21	99.70	99.83	91.20	(13,110)	0.33	4.32	2.3	2.2	0.1
65	32110YSH9	FIRST NATL BK OF AMERICA	0.3%	0.25	01/27/25	-	-	-	Bullet	245,000	02/01/21	99.66	99.80	91.01	(21,534)	0.34	4.36	2.3	2.3	0.1
74	06740KQJ9	BARCLAYS BANK/DELAWARE	0.3%	3.05	05/19/25	-	-	-	Bullet	245,000	05/10/22	100.00	100.00	96.83	(7,759)	3.05	4.33	2.6	2.5	0.1
78	88241THU7	TEXAS EXCHANGE BANK SSB	0.3%	1.00	06/19/25	-	-	10/19/22	Amer	245,000	06/19/20	99.95	99.97	91.46	(20,860)	1.01	4.37	2.7	2.6	0.1
81	06063HMT7	BANK OF BARODA	0.3%	0.65	07/22/25	-	-	-	Bullet	245,000	07/14/20	100.00	100.00	90.31	(23,733)	0.65	4.35	2.8	2.7	0.1
91	48040PJT3	JONESBORO ST BANK	0.3%	0.60	12/11/25	-	-	11/11/22	Amer	245,000	12/08/20	100.00	100.00	88.83	(27,373)	0.60	4.39	3.2	3.1	0.1
92	066519QC6	BANKUNITED NA	0.3%	0.55	01/22/26	-	-	10/22/22	Berm	245,000	02/01/21	100.00	100.00	88.34	(28,562)	0.55	4.37	3.3	3.2	0.1
93	20786ADE2	CONNECTONE BANK	0.3%	0.45	01/22/26	-	-	-	Bullet	245,000	02/01/21	100.00	100.00	87.99	(29,415)	0.45	4.39	3.3	3.2	0.1
102	549104UP0	LUANA SAVINGS BANK	0.3%	0.50	06/11/26	-	-	-	Bullet	245,000	12/08/20	100.00	100.00	86.97	(31,919)	0.50	4.35	3.7	3.6	0.1
104	7954507A7	SALLIE MAE BANK/SALT LKE	0.3%	1.00	07/14/26	-	-	-	Bullet	245,000	07/08/21	100.00	100.00	88.40	(28,429)	1.00	4.35	3.8	3.6	0.1
105	89235MLC3	TOYOTA FINANCIAL SGS BK	0.3%	0.95	07/15/26	-	-	-	Bullet	245,000	07/07/21	100.00	100.00	88.22	(28,872)	0.95	4.35	3.8	3.6	0.1
107	538036SB1	LIVE OAK BANKING COMPANY	0.3%	0.80	08/13/26	-	-	-	Bullet	245,000	08/05/21	100.00	100.00	87.38	(30,923)	0.80	4.39	3.9	3.7	0.1
111	87164WB49	SYNCHRONY BANK	0.3%	0.95	09/10/26	-	-	-	Bullet	240,000	09/02/21	100.00	100.00	88.06	(28,665)	0.95	4.27	3.9	3.8	0.1
122	61768U4F1	MORGAN STANLEY PVT BANK	0.3%	3.35	05/17/27	-	-	05/17/23	Amer	245,000	05/10/22	100.00	100.00	95.64	(10,688)	3.35	4.40	4.6	3.8	(0.5)
123	254673D94	DISCOVER BANK	0.3%	3.20	05/19/27	-	-	-	Bullet	245,000	05/10/22	100.00	100.00	94.99	(12,275)	3.20	4.41	4.6	4.2	0.2
124	14042RRN3	CAPITAL ONE NA	0.3%	3.20	05/25/27	-	-	-	Bullet	245,000	05/19/22	100.00	100.00	94.97	(12,330)	3.20	4.41	4.7	4.2	0.2
131	15118RWG8	CELTIC BANK	0.3%	1.40	08/25/28	-	-	10/25/22	Amer	245,000	08/05/21	100.00	100.00	84.21	(38,681)	1.40	4.49	5.9	5.5	0.3
Domestic CD			8.7%	1.30						7,269,000		99.97	99.99	93.86	(445,238)	1.31	3.99	2.3	2.1	0.1
5	31846V567	First American Government Obli	2.1%	2.74		-	-	-	Bullet	1,775,881	09/30/22	100.00	100.00	100.00	0	2.74	2.74	0.0	0.0	0.0
2	Old National Ch	OLD NAT CHK	5.0%	2.13		-	-	-	Bullet	4,137,833	09/30/22	100.00	100.00	100.00	0	2.13	2.13	0.0	0.0	0.0
3	Old National Sa	OLD NAT SVGS	0.7%	2.13		-	-	-	Bullet	583,494	09/30/22	100.00	100.00	100.00	0	2.13	2.13	0.0	0.0	0.0
4	31846V567	First American Government Obli	1.8%	2.74		-	-	-	Bullet	1,530,190	09/30/22	100.00	100.00	100.00	0	2.74	2.74	0.0	0.0	0.0
MMF			9.6%	2.38						8,027,398		100.00	100.00	100.00	0	2.38	2.38	0.0	0.0	0.0
1	882723A66	TEXAS ST	0.6%	2.31	10/01/22	WR	NR	-	Bullet	500,000	10/15/15	100.00	100.00	100.00	0	2.29	2.29	0.0	0.0	0.0
13	60374Y5Y9	MINNEAPOLIS MN	0.4%	3.05	12/01/22	Aa1	AAA	-	Bullet	375,000	12/16/14	103.58	100.08	99.93	(578)	2.57	3.48	0.2	0.2	0.0
19	172648MH7	CIRCLE PINES MN INDEP SCH DIST	0.2%	0.00	02/01/23	-	AAA	-	Bullet	150,000	09/02/20	99.16	99.88	98.73	(1,731)	0.45	4.87	0.3	0.3	0.0
29	73358W4V3	PORT AUTH OF NEW YORK & NEW JE	0.4%	1.09	07/01/23	Aa3	AA-	-	Bullet	300,000	09/17/20	101.48	100.40	97.48	(8,748)	0.55	4.52	0.8	0.7	0.0
38	602245YU0	MILWAUKEE CNTY WI	0.3%	2.53	12/01/23	Aa2	AA	12/01/22	Euro	250,000	07/15/20	104.91	100.35	99.83	(1,298)	0.46	3.52	1.2	0.2	0.0
60	13067WPG1	CALIFORNIA ST DEPT OF WTR RESO	0.2%	2.75	12/01/24	Aa1	AAA	-	Bullet	130,000	12/07/17	100.00	100.00	96.51	(4,542)	2.75	4.46	2.2	2.1	0.1
63	091096NE3	BIRMINGHAM AL WTRWKS BRD WTR R	0.6%	2.36	01/01/25	Aa2	AA	-	Bullet	500,000	11/06/19	100.00	100.00	95.24	(23,815)	2.36	4.61	2.3	2.1	0.1
80	91523NWX4	UNIV OF WASHINGTON WA UNIV REV	0.7%	1.95	07/01/25	Aaa	AA+	-	Bullet	550,000	02/16/22	100.00	100.00	93.89	(33,627)	1.95	4.32	2.8	2.6	0.1
82	54438CYK2	LOS ANGELES CA CMNTY CLG DIST	1.0%	0.77	08/01/25	Aaa	AA+	-	Bullet	850,000	06/25/21	100.05	100.03	89.77	(87,278)	0.76	4.67	2.8	2.7	0.1
87	875124GS2	TAMPA BAY FL WTR REGL WTR SPLY	0.1%	2.91	10/01/25	Aa1	AA+	-	Bullet	110,000	01/13/16	100.00	100.00	95.75	(4,672)	2.91	4.43	3.0	2.8	0.1
90	13067WRC8	CALIFORNIA ST DEPT OF WTR RESO	0.4%	0.79	12/01/25	Aa1	AAA	-	Bullet	300,000	09/23/20	100.71	100.44	89.28	(33,465)	0.65	4.45	3.2	3.1	0.1
99	797400MR6	SAN DIEGO CNTY CA REGL TRANSPR	0.8%	1.04	04/01/26	-	AAA	-	Bullet	650,000	03/11/21	100.00	100.00	88.73	(73,242)	1.04	4.55	3.5	3.3	0.1
100	970294DD3	WILLIAMSTON MI CMNTY SCHS SCH	0.9%	1.25	05/01/26	Aa1	-	-	Bullet	710,000	06/25/21	100.93	100.68	89.24	(81,238)	1.06	4.53	3.6	3.4	0.1
106	797272QR5	SAN DIEGO CA CMNTY CLG DIST	0.4%	2.30	08/01/26	Aaa	AAA	-	Bullet	310,000	05/24/22	96.04	96.35	92.22	(12,803)	3.32	4.53	3.8	3.6	0.1
117	92818N5U8	VIRGINIA ST RESOURCES AUTH INF	1.2%	2.00	11/01/26	Aa1	AA	-	Bullet	985,000	07/22/21	105.36	104.15	89.55	(143,781)	0.96	4.85	4.1	3.8	0.2
120	73358XD85	PORT AUTH OF NEW YORK & NEW JE	0.1%	1.75	02/15/27	Aa3	AA-	-	Bullet	90,000	12/16/21	100.00	100.00	87.55	(11,207)	1.75	4.95	4.4	4.1	0.2
125	977123X94	WISCONSIN ST TRANSPRT REVENUE	0.4%	1.11	07/01/27	-	AAA	-	Bullet	300,000	07/29/20	100.38	100.26	84.97	(45,886)	1.05	4.67	4.8	4.5	0.2
126	576000ZG1	MASSACHUSETTS ST SCH BLDG AUTH	0.5%	1.28	08/15/27	Aa2	AA+	-	Bullet	450,000	10/23/20	100.01	100.00	85.29	(66,195)	1.28	4.69	4.9	4.6	0.2
127	73358XDC3	PORT AUTH OF NEW YORK & NEW JE	0.1%	1.90	02/15/28	Aa3	AA-	-	Bullet	90,000	12/16/21	100.00	100.00	85.57	(12,984)	1.90	4.99	5.4	5.0	0.2
128	797400MT2	SAN DIEGO CNTY CA REGL TRANSPR	0.9%	1.50	04/01/28	-	AAA	-	Bullet	750,000	03/11/21	100.00	100.00	84.68	(114,915)	1.49	4.69	5.5	5.1	0.3
130	88213ARR8	TEXAS ST A & M UNIV REVENUES	0.5%	1.51	05/15/28	Aaa	AAA	-	Bullet	400,000	03/11/21	100.00	100.00	84.63	(61,472)	1.50	4.64	5.6	5.2	0.3
133	261172QE3	DOWNTOWN SAVANNAH GA AUTH	0.6%	3.60	08/01/29	Aa1	AA+	08/01/28	Amer	500,000	06/11/19	106.50	104.34	92.48	(59,300)	2.79	4.91	6.8	5.9	0.3
136	072024WS7	BAY AREA CA TOLL AUTH TOLL BRI	0.2%	2.57	04/01/31	Aa3	AA	-	Bullet	150,000	01/19/22	101.58	101.48	85.87	(23,409)	2.33	5.15	8.5	5.7	0.3
Municipals			11.3																	

Positions by Sector

ID	CUSIP	Issuer	% Port	Cpn	Final Maturity	Ratings		Nxt Call Date	Call Type	Par	Acquired		Book Price	Market Price	G / L	Book Yield	Market Yield	WAM	Eff Dur	Eff Cvx
						Moody's	S&P				Date	Price								
135	831641FQ3	Small Business Administration	0.4%	1.03	09/10/30	-	-	-	-	293,376	09/15/20	100.00	100.00	85.50	(42,543)	1.01	4.06	8.0	5.0	0.3
SBA			0.4%	1.03						293,376		100.00	100.00	85.50	(42,543)	1.01	4.06	8.0	5.0	0.3
17	912828P38	US TREASURY N/B	0.4%	1.75	01/31/23	Aaa	-	-	Bullet	300,000	09/28/18	95.22	99.61	99.36	(731)	2.93	3.67	0.3	0.3	0.0
18	91282CBG5	US TREASURY N/B	1.2%	0.13	01/31/23	Aaa	-	-	Bullet	1,000,000	04/12/22	98.81	99.50	98.84	(6,615)	1.62	3.63	0.3	0.3	0.0
24	91282CBX8	US TREASURY N/B	0.4%	0.13	04/30/23	Aaa	-	-	Bullet	315,000	03/01/22	98.99	99.49	97.76	(5,464)	1.00	4.05	0.6	0.6	0.0
23	912828R28	US TREASURY N/B	1.2%	1.63	04/30/23	Aaa	-	-	Bullet	1,000,000	12/01/21	101.77	100.73	98.62	(21,090)	0.37	4.03	0.6	0.6	0.0
22	9128284L1	US TREASURY N/B	1.0%	2.75	04/30/23	Aaa	-	-	Bullet	800,000	12/12/18	99.86	99.98	99.29	(5,495)	2.78	3.98	0.6	0.6	0.0
25	912828ZP8	US TREASURY N/B	0.3%	0.13	05/15/23	Aaa	-	-	Bullet	250,000	05/29/20	99.79	99.95	97.61	(5,863)	0.20	4.04	0.6	0.6	0.0
26	912828ZU7	US TREASURY N/B	0.6%	0.25	06/15/23	Aaa	-	-	Bullet	500,000	07/09/20	100.23	100.06	97.34	(13,604)	0.17	4.11	0.7	0.7	0.0
35	91282CAW1	US TREASURY N/B	1.0%	0.25	11/15/23	Aaa	-	-	Bullet	850,000	12/02/21	99.35	99.63	95.59	(34,339)	0.58	4.31	1.1	1.1	0.0
37	912828U57	US TREASURY N/B	1.0%	2.13	11/30/23	Aaa	-	-	Bullet	825,000	04/27/21	104.80	102.16	97.57	(37,914)	0.27	4.28	1.2	1.1	0.0
40	912828V23	US TREASURY N/B	0.4%	2.25	12/31/23	Aaa	-	-	Bullet	375,000	09/19/18	96.47	99.11	97.56	(5,829)	2.98	4.27	1.3	1.2	0.0
41	91282CDR9	US TREASURY N/B	0.3%	0.75	12/31/23	Aaa	-	-	Bullet	275,000	12/31/21	100.05	100.03	95.75	(11,768)	0.73	4.28	1.3	1.2	0.0
42	91282CBE0	US TREASURY N/B	0.2%	0.13	01/15/24	Aaa	-	-	Bullet	150,000	01/31/22	97.98	98.66	94.80	(5,798)	1.17	4.31	1.3	1.3	0.0
43	91282CDV0	US TREASURY N/B	0.4%	0.88	01/31/24	Aaa	-	-	Bullet	350,000	02/11/22	98.69	99.11	95.55	(12,440)	1.55	4.34	1.3	1.3	0.0
44	91282CBM2	US TREASURY N/B	0.3%	0.13	02/15/24	Aaa	-	-	Bullet	250,000	02/26/21	99.40	99.72	94.48	(13,096)	0.33	4.30	1.4	1.3	0.0
46	912828W48	US TREASURY N/B	0.3%	2.13	02/29/24	Aaa	-	-	Bullet	250,000	09/10/19	102.38	100.77	97.03	(9,357)	1.57	4.31	1.4	1.4	0.0
47	91282CBR1	US TREASURY N/B	2.2%	0.25	03/15/24	Aaa	-	-	Bullet	1,800,000	03/31/21	99.80	99.90	94.32	(100,462)	0.32	4.31	1.5	1.4	0.0
52	9128286Z8	US TREASURY N/B	2.7%	1.75	06/30/24	Aaa	-	-	Bullet	2,225,000	07/10/19	103.98	101.42	95.77	(125,859)	0.93	4.29	1.8	1.7	0.0
55	91282CCT6	US TREASURY N/B	1.4%	0.38	08/15/24	Aaa	-	-	Bullet	1,175,000	09/27/21	99.61	99.74	93.06	(78,543)	0.51	4.27	1.9	1.8	0.0
58	91282CDB4	US TREASURY N/B	0.2%	0.63	10/15/24	Aaa	-	-	Bullet	200,000	10/29/21	99.46	99.63	92.99	(13,270)	0.81	4.25	2.0	2.0	0.0
59	912828YM6	US TREASURY N/B	2.3%	1.50	10/31/24	Aaa	-	-	Bullet	1,900,000	10/05/21	102.73	101.86	94.59	(138,156)	0.60	4.24	2.1	2.0	0.0
62	912828YY0	US TREASURY N/B	0.2%	1.75	12/31/24	-	-	-	Bullet	150,000	01/15/20	100.71	100.33	94.79	(8,301)	1.60	4.20	2.3	2.2	0.1
66	9128283V0	US TREASURY N/B	1.2%	2.50	01/31/25	Aaa	-	-	Bullet	1,000,000	04/19/22	99.47	99.55	96.10	(34,510)	2.70	4.27	2.3	2.2	0.1
68	912828ZC7	US TREASURY N/B	0.3%	1.13	02/28/25	Aaa	-	-	Bullet	225,000	11/24/21	100.26	100.19	92.89	(16,425)	1.04	4.25	2.4	2.3	0.1
76	912828ZT0	US TREASURY N/B	1.5%	0.25	05/31/25	Aaa	-	-	Bullet	1,225,000	06/02/20	99.64	99.81	89.97	(120,522)	0.32	4.27	2.7	2.6	0.1
86	91282CAM3	US TREASURY N/B	0.8%	0.25	09/30/25	Aaa	-	-	Bullet	650,000	10/02/20	99.86	99.92	88.89	(71,687)	0.28	4.23	3.0	2.9	0.1
95	91282CBQ3	US TREASURY N/B	0.6%	0.50	02/28/26	Aaa	-	-	Bullet	550,000	03/02/22	95.27	95.93	88.25	(42,238)	1.73	4.23	3.4	3.3	0.1
108	9128282A7	US TREASURY N/B	1.2%	1.50	08/15/26	Aaa	-	-	Bullet	1,000,000	12/01/21	101.78	101.47	90.47	(110,012)	1.11	4.19	3.9	3.7	0.1
110	91282CCW9	US TREASURY N/B	0.1%	0.75	08/31/26	Aaa	-	-	Bullet	105,000	08/26/21	99.50	99.61	87.73	(12,466)	0.85	4.18	3.9	3.8	0.1
113	912828YG9	US TREASURY N/B	0.2%	1.63	09/30/26	Aaa	-	-	Bullet	150,000	10/28/19	99.15	99.50	90.84	(12,988)	1.76	4.13	4.0	3.8	0.1
114	912828YQ7	US TREASURY N/B	0.3%	1.63	10/31/26	Aaa	-	-	Bullet	275,000	11/07/19	98.29	98.97	90.62	(22,974)	1.89	4.15	4.1	3.8	0.2
119	912828YU8	US TREASURY N/B	1.0%	1.63	11/30/26	Aaa	-	-	Bullet	800,000	12/02/19	99.20	99.51	90.51	(72,033)	1.75	4.13	4.2	3.9	0.2
129	91282CBZ3	US TREASURY N/B	0.5%	1.25	04/30/28	Aaa	-	-	Bullet	450,000	05/12/21	99.54	99.62	86.08	(60,955)	1.32	4.06	5.6	5.2	0.3
Treasury			25.7%	1.13		Aaa				21,370,000		100.49	100.21	94.45	(1,230,805)	1.03	4.19	1.9	1.8	0.1
54	162404DL8	CHATTANOOGA TN HLTH EDUCTNL &H	0.6%	0.20	08/01/24	-	AA+	10/07/22	Amer	500,000	05/17/22	97.07	97.56	97.17	(1,946)	3.18	3.67	1.8	0.0	0.0
VRDN			0.6%	0.20			AA+			500,000		97.07	97.56	97.17	(1,946)	3.18	3.67	1.8	0.0	0.0
Total Portfolio			100.0%	1.81						83,100,008		100.58	100.36	94.82	(4,608,717)	1.72	4.07	2.4	1.9	0.0

Positions by Maturity																				
ID	CUSIP	Issuer	% Port	Cpn	Final Maturity	Ratings		Nxt Call Date	Call Type	Par	Acquired		Book Price	Market Price	G / L	Book Yield	Market Yield	WAM	Eff Dur	Eff Cvx
						Moody's	S&P				Date	Price								
5	31846V567	First American Government Obli	2%	2.74		-	-	-	Bullet	1,775,881	09/30/22	100.00	100.00	100.00	0	2.74	2.74	0.0	0.0	0.0
2	Old National Checking	OLD NAT CHK	5%	2.13		-	-	-	Bullet	4,137,833	09/30/22	100.00	100.00	100.00	0	2.13	2.13	0.0	0.0	0.0
3	Old National Savings	OLD NAT SVGS	1%	2.13		-	-	-	Bullet	583,494	09/30/22	100.00	100.00	100.00	0	2.13	2.13	0.0	0.0	0.0
4	31846V567	First American Government Obli	2%	2.74		-	-	-	Bullet	1,530,190	09/30/22	100.00	100.00	100.00	0	2.74	2.74	0.0	0.0	0.0
1	882723A66	TEXAS ST	1%	2.31	10/01/22	WR	NR	-	Bullet	500,000	10/15/15	100.00	100.00	100.00	0	2.29	2.29	0.0	0.0	0.0
6	3133ELGN8	FEDERAL FARM CREDIT BANK	1%	1.60	10/13/22	Aaa	AA+	-	Bullet	1,250,000	06/21/22	99.87	99.98	99.95	(417)	2.02	2.95	0.0	0.0	0.0
7	95763PHL8	WESTERN ALLIANCE BANK	0%	2.35	11/15/22	-	-	-	Bullet	248,000	08/09/22	100.00	100.00	99.92	(211)	2.35	3.04	0.1	0.1	0.0
8	07371DEN3	BEAL BANK USA	0%	2.35	11/16/22	-	-	-	Bullet	248,000	08/09/22	100.00	100.00	99.91	(217)	2.35	3.05	0.1	0.1	0.0
10	67523TAQ6	OCEANFIRST BANK NA	0%	1.15	11/21/22	-	-	-	Bullet	245,000	05/11/22	100.00	100.00	99.73	(671)	1.15	3.10	0.1	0.1	0.0
9	316777XL0	FIFTH THIRD BANK	0%	1.15	11/21/22	-	-	-	Bullet	245,000	05/11/22	100.00	100.00	99.73	(671)	1.15	3.10	0.1	0.1	0.0
11	80280JTP6	SANTANDER BANK NA	0%	2.40	11/21/22	-	-	-	Bullet	248,000	08/09/22	100.00	100.00	99.91	(232)	2.40	3.07	0.1	0.1	0.0
12	87270LFC2	TIAA FSB	0%	2.35	11/21/22	-	-	-	Bullet	248,000	08/09/22	100.00	100.00	99.90	(249)	2.35	3.07	0.1	0.1	0.0
13	60374Y5Y9	MINNEAPOLIS MN	0%	3.05	12/01/22	Aa1	AAA	-	Bullet	375,000	12/16/14	103.58	100.08	99.93	(578)	2.57	3.48	0.2	0.2	0.0
14	3132X0Z27	FARMER MAC	1%	2.26	12/12/22	-	-	-	Bullet	1,000,000	06/24/22	99.91	99.96	99.76	(2,001)	2.46	3.47	0.2	0.2	0.0
15	3130AT2G1	FEDERAL HOME LOAN BANK	1%	2.94	01/12/23	-	-	-	Bullet	570,000	08/31/22	99.93	99.95	99.86	(474)	3.13	3.43	0.3	0.3	0.0
16	619165J33	MORTON COMMUNITY BANK	0%	0.30	01/13/23	-	-	-	Bullet	245,000	07/14/20	100.00	100.00	99.11	(2,180)	0.30	3.45	0.3	0.3	0.0
17	912828P38	US TREASURY N/B	0%	1.75	01/31/23	Aaa	-	-	Bullet	300,000	09/28/18	95.22	99.61	99.36	(731)	2.93	3.67	0.3	0.3	0.0
18	91282CBG5	US TREASURY N/B	1%	0.13	01/31/23	Aaa	-	-	Bullet	1,000,000	04/12/22	98.81	99.50	98.84	(6,615)	1.62	3.63	0.3	0.3	0.0
19	172648MH7	CIRCLE PINES MN INDEP SCH DIST	0%	0.00	02/01/23	-	AAA	-	Bullet	150,000	09/02/20	99.16	99.88	98.73	(1,731)	0.45	4.87	0.3	0.3	0.0
20	88224PLY3	TEXAS CAPITAL BANK NA	0%	0.30	02/07/23	-	-	-	Bullet	245,000	08/03/20	100.00	100.00	98.83	(2,855)	0.30	3.65	0.4	0.4	0.0
21	3137EAEQ8	FREDDIE MAC	2%	0.38	04/20/23	Aaa	AA+	-	Bullet	1,738,000	06/21/22	97.99	98.65	98.07	(10,030)	2.84	3.92	0.6	0.5	0.0
22	9128284L1	US TREASURY N/B	1%	2.75	04/30/23	Aaa	-	-	Bullet	800,000	12/12/18	99.86	99.98	99.29	(5,495)	2.78	3.98	0.6	0.6	0.0
24	91282CBX8	US TREASURY N/B	0%	0.13	04/30/23	Aaa	-	-	Bullet	315,000	03/01/22	98.99	99.49	97.76	(5,464)	1.00	4.05	0.6	0.6	0.0
23	912828R28	US TREASURY N/B	1%	1.63	04/30/23	Aaa	-	-	Bullet	1,000,000	12/01/21	101.77	100.73	98.62	(21,090)	0.37	4.03	0.6	0.6	0.0
25	912828P8	US TREASURY N/B	0%	0.13	05/15/23	Aaa	-	-	Bullet	250,000	05/29/20	99.79	99.95	97.61	(5,863)	0.20	4.04	0.6	0.6	0.0
26	912828ZU7	US TREASURY N/B	1%	0.25	06/15/23	Aaa	-	-	Bullet	500,000	07/09/20	100.23	100.06	97.34	(13,604)	0.17	4.11	0.7	0.7	0.0
27	3137EAE5	FREDDIE MAC	1%	2.75	06/19/23	Aaa	AA+	-	Bullet	880,000	08/09/22	99.57	99.64	98.93	(6,249)	3.26	4.27	0.7	0.7	0.0
28	433323EA6	HINGHAM INSTITUTION SVGS	0%	0.20	06/28/23	-	-	-	Bullet	245,000	07/07/21	99.80	99.93	97.28	(6,489)	0.30	3.95	0.7	0.7	0.0
29	73358W4V3	PORT AUTH OF NEW YORK & NEW JE	0%	1.09	07/01/23	Aa3	AA-	-	Bullet	300,000	09/17/20	101.48	100.40	97.48	(8,748)	0.55	4.52	0.8	0.7	0.0
30	58404DHH7	MEDALLION BANK UTAH	0%	0.45	07/03/23	-	-	10/02/22	Amer	245,000	06/19/20	100.00	100.00	97.39	(6,386)	0.45	3.98	0.8	0.7	0.0
31	3130ASHV4	FEDERAL HOME LOAN BANK	1%	3.05	07/28/23	Aaa	AA+	06/28/23	Euro	1,000,000	06/17/22	100.00	100.00	98.77	(12,321)	3.05	4.58	0.8	0.8	0.0
32	20415QHN2	COMMUNITY WEST BANK NA	0%	0.20	08/10/23	-	-	-	Bullet	245,000	02/01/21	100.00	100.00	96.76	(7,934)	0.20	4.07	0.9	0.8	0.0
33	3130ASRC5	FEDERAL HOME LOAN BANK	1%	3.40	08/17/23	Aaa	-	11/17/22	Berm	935,000	08/02/22	100.00	100.00	98.97	(9,635)	3.40	4.60	0.9	0.8	0.0
34	3130AT5B9	FEDERAL HOME LOAN BANK	1%	3.38	09/01/23	Aaa	-	-	Bullet	800,000	09/01/22	99.75	99.77	99.17	(4,770)	3.63	4.30	0.9	0.9	0.0
Year 1			29%	1.95						24,397,398	99.84	99.88	99.29		(143,908)	2.21	3.32	0.3	0.3	0.0
35	91282CAW1	US TREASURY N/B	1%	0.25	11/15/23	Aaa	-	-	Bullet	850,000	12/02/21	99.35	99.63	95.59	(34,339)	0.58	4.31	1.1	1.1	0.0
36	3134GXTY0	FREDDIE MAC	1%	2.75	11/27/23	Aaa	AA+	10/27/22	Amer	500,000	05/11/22	100.00	100.00	98.50	(7,485)	2.75	4.08	1.2	1.1	0.0
37	912828U57	US TREASURY N/B	1%	2.13	11/30/23	Aaa	-	-	Bullet	825,000	04/27/21	104.80	102.16	97.57	(37,914)	0.27	4.28	1.2	1.1	0.0
38	602245YU0	MILWAUKEE CNTY WI	0%	2.53	12/01/23	Aa2	AA	12/01/22	Euro	250,000	07/15/20	104.91	100.35	99.83	(1,298)	0.46	3.52	1.2	0.2	0.0
39	3130A0F70	FEDERAL HOME LOAN BANK	1%	3.38	12/08/23	Aaa	AA+	-	Bullet	750,000	06/10/22	100.85	100.67	98.80	(14,078)	2.79	4.42	1.2	1.1	0.0
40	912828V23	US TREASURY N/B	0%	2.25	12/31/23	Aaa	-	-	Bullet	375,000	09/19/18	96.47	99.11	97.56	(5,829)	2.98	4.27	1.3	1.2	0.0
41	91282CDR9	US TREASURY N/B	0%	0.75	12/31/23	Aaa	-	-	Bullet	275,000	12/31/21	100.05	100.03	95.75	(11,768)	0.73	4.28	1.3	1.2	0.0
42	91282CBE0	US TREASURY N/B	0%	0.13	01/15/24	Aaa	-	-	Bullet	150,000	01/31/22	97.98	98.66	94.80	(5,798)	1.17	4.31	1.3	1.3	0.0
43	91282CDV0	US TREASURY N/B	0%	0.88	01/31/24	Aaa	-	-	Bullet	350,000	02/11/22	98.69	99.11	95.55	(12,440)	1.55	4.34	1.3	1.3	0.0
44	91282CBM2	US TREASURY N/B	0%	0.13	02/15/24	Aaa	-	-	Bullet	250,000	02/26/21	99.40	99.72	94.48	(13,096)	0.33	4.30	1.4	1.3	0.0
45	3130ANDT4	FEDERAL HOME LOAN BANK	1%	0.38	02/16/24	Aaa	AA+	11/16/22	Berm	700,000	07/21/21	100.00	100.00	94.42	(39,095)	0.37	4.60	1.4	1.3	0.0
46	912828W48	US TREASURY N/B	0%	2.13	02/29/24	Aaa	-	-	Bullet	250,000	09/10/19	102.38	100.77	97.03	(9,357)	1.57	4.31	1.4	1.4	0.0
47	91282CBR1	US TREASURY N/B	2%	0.25	03/15/24	Aaa	-	-	Bullet	1,800,000	03/31/21	99.80	99.90	94.32	(100,462)	0.32	4.31	1.5	1.4	0.0
48	3130ASLR8	FEDERAL HOME LOAN BANK	1%	3.45	03/28/24	Aaa	AA+	12/28/22	Berm	600,000	07/12/22	99.98	99.98	98.25	(10,337)	3.47	4.67	1.5	1.4	(0.0)
49	38149MAS2	GOLDMAN SACHS BANK USA	0%	2.70	05/29/24	-	-	-	Bullet	250,000	05/23/19	100.00	100.00	97.53	(6,177)	2.70	4.25	1.7	1.6	0.0
50	3130A1XJ2	FEDERAL HOME LOAN BANK	1%	2.88	06/14/24	Aaa	AA+	-	Bullet	1,000,000	12/01/21	105.35	103.61	97.52	(60,916)	0.74	4.40	1.7	1.6	0.0
51	3133ENYX2	FEDERAL FARM CREDIT BANK	1%	3.25	06/17/24	Aaa	AA+	-	Bullet	1,000,000	06/21/22	100.04	100.03	98.25	(17,886)	3.23	4.32	1.7	1.6	0.0
52	9128286Z8	US TREASURY N/B	3%	1.75	06/30/24	Aaa	-	-	Bullet	2,225,000	07/10/19	103.98	101.42	95.77	(125,859)	0.93	4.29	1.8	1.7	0.0
53	05580AB29	BMW BANK NORTH AMERICA	0%	0.50	07/16/24	-	-	-	Bullet	245,000	07/08/21	100.00	100.00	93.54	(15,838)	0.50	4.28	1.8	1.7	0.0
54	162404DL8	CHATTANOOGA TN HLTH EDUCNTL &H	1%	0.20	08/01/24	-	AA+	10/07/22	Amer	500,000	05/17/22	97.07	97.56	97.17	(1,946)	3.18	3.67	1.8	0.0	0.0
55	91282CCT6	US TREASURY N/B	1%	0.38	08/15/24	Aaa	-	-	Bullet	1,175,000	09/27/21	99.61	99.74	93.06	(78,543)	0.51	4.27	1.9	1.8	0.0
56	3133EL4J0	FEDERAL FARM CREDIT BANK	1%	0.47	08/19/24	Aaa	AA+	10/05/22	Amer	500,000	08/18/20	100.00	100.00	92.75	(36,231)	0.47	4.52	1.9	1.8	0.0
57	3130A2UW4	FEDERAL HOME LOAN BANK	0%	2.88	09/13/24	Aaa	AA+	-	Bullet	250,000	06/18/21	107.58	104.59	97.26	(88,326)	0.51	4.35	2.0	1.9	0.0
Year 2			18%	1.56						15,070,000	101.16	100.50	96.09		(665,018)	1.26	4.30	1.5	1.4	0.0
58	91282CDB4	US TREASURY N/B	0%	0.63	10/15/24	Aaa	-	-	Bullet	200,000	10/29/21	99.46	99.63	92.99	(13,270)	0.81	4.25	2.0	2.0	0.0
59	912828YM6	US TREASURY N/B	2%	1.50	10/31/24	Aaa	-	-	Bullet	1,900,000	10/05/21	102.73	101.86	94.59	(138,156)	0.60	4.24	2.1	2.0	0.0
60	13067WPG1	CALIFORNIA																		

Positions by Maturity

ID	CUSIP	Issuer	% Port	Cpn	Final Maturity	Ratings		Nxt Call Date	Call Type	Par	Acquired		Book Price	Market Price	G / L	Book Yield	Market Yield	WAM	Eff Dur	Eff Cvx
						Moody's	S&P				Date	Price								
62	912828Y0	US TREASURY N/B	0%	1.75	12/31/24	-	-	-	Bullet	150,000	01/15/20	100.71	100.33	94.79	(8,301)	1.60	4.20	2.3	2.2	0.1
63	091096NE3	BIRMINGHAM AL WTRWKS BRD WTR R	1%	2.36	01/01/25	Aa2	AA	-	Bullet	500,000	11/06/19	100.00	100.00	95.24	(23,815)	2.36	4.61	2.3	2.1	0.1
64	501798QG0	LCA BANK CORPORATION	0%	0.25	01/15/25	-	-	-	Bullet	152,000	02/01/21	99.70	99.83	91.20	(13,110)	0.33	4.32	2.3	2.2	0.1
65	32110YSH9	FIRST NATL BK OF AMERICA	0%	0.25	01/27/25	-	-	-	Bullet	245,000	02/01/21	99.66	99.80	91.01	(21,534)	0.34	4.36	2.3	2.3	0.1
66	9128283V0	US TREASURY N/B	1%	2.50	01/31/25	Aaa	-	-	Bullet	1,000,000	04/19/22	99.47	99.55	96.10	(34,510)	2.70	4.27	2.3	2.2	0.1
68	912828ZC7	US TREASURY N/B	0%	1.13	02/28/25	Aaa	-	-	Bullet	225,000	11/24/21	100.26	100.19	92.89	(16,425)	1.04	4.25	2.4	2.3	0.1
67	3134GXS88	FREDDIE MAC	1%	4.00	02/28/25	Aaa	AA+	02/28/23	Berm	800,000	08/09/22	100.00	100.00	98.90	(8,798)	4.00	4.48	2.4	1.7	(0.7)
69	3133ENTK6	FEDERAL FARM CREDIT BANK	1%	2.51	04/01/25	Aaa	AA+	-	Bullet	1,000,000	04/01/22	99.67	99.72	95.59	(41,276)	2.63	4.39	2.5	2.4	0.1
70	3135G03U5	FANNIE MAE	3%	0.63	04/22/25	Aaa	AA+	-	Bullet	2,100,000	04/22/20	99.96	99.98	91.14	(185,574)	0.63	4.32	2.6	2.5	0.1
71	3130ANAZ3	FEDERAL HOME LOAN BANK	1%	0.60	04/28/25	Aaa	AA+	-	Amer	700,000	07/21/21	100.00	100.00	91.35	(60,583)	0.60	4.18	2.6	2.5	0.1
72	3130ARVZ1	FEDERAL HOME LOAN BANK	1%	3.38	04/29/25	Aaa	AA+	10/29/22	Berm	1,000,000	06/21/22	99.15	99.23	96.71	(25,173)	3.69	4.74	2.6	2.3	(0.1)
73	880591EW8	TENN VALLEY AUTHORITY	1%	0.75	05/15/25	Aaa	AA+	-	Bullet	1,000,000	05/06/20	99.71	99.85	91.17	(86,760)	0.81	4.35	2.6	2.5	0.1
74	06740KQJ9	BARCLAYS BANK/DELAWARE	0%	3.05	05/19/25	-	-	-	Bullet	245,000	05/10/22	100.00	100.00	96.83	(7,759)	3.05	4.33	2.6	2.5	0.1
75	3133ENXE5	FEDERAL FARM CREDIT BANK	1%	2.85	05/23/25	Aaa	AA+	-	Bullet	1,000,000	05/19/22	100.16	100.14	96.50	(36,358)	2.79	4.26	2.6	2.5	0.1
76	912828ZT0	US TREASURY N/B	1%	0.25	05/31/25	Aaa	-	-	Bullet	1,225,000	06/02/20	99.64	99.81	89.97	(120,522)	0.32	4.27	2.7	2.6	0.1
77	3130AS6N4	FEDERAL HOME LOAN BANK	1%	3.25	06/06/25	Aaa	AA+	12/06/22	Berm	500,000	05/26/22	100.10	100.09	97.34	(13,741)	2.75	4.31	2.7	2.3	(0.3)
78	88241THU7	TEXAS EXCHANGE BANK SSB	0%	1.00	06/19/25	-	-	10/19/22	Amer	245,000	06/19/20	99.95	99.97	91.46	(20,860)	1.01	4.37	2.7	2.6	0.1
79	3134GXS88	FREDDIE MAC	1%	3.25	06/27/25	Aaa	AA+	06/27/23	Amer	855,000	06/29/22	99.58	99.61	97.34	(19,398)	3.40	4.29	2.7	2.4	(0.3)
80	91523NWW4	UNIV OF WASHINGTON WA UNIV REV	1%	1.95	07/01/25	Aaa	AA+	-	Bullet	550,000	02/16/22	100.00	100.00	93.89	(33,627)	1.95	4.32	2.8	2.6	0.1
81	06063HMT7	BANK OF BARODA	0%	0.65	07/22/25	-	-	-	Bullet	245,000	07/14/20	100.00	100.00	90.31	(23,733)	0.65	4.35	2.8	2.7	0.1
82	54438CYK2	LOS ANGELES CA CMNTY CLG DIST	1%	0.77	08/01/25	Aaa	AA+	-	Bullet	850,000	06/25/21	100.05	100.03	89.77	(87,278)	0.76	4.67	2.8	2.7	0.1
83	3136G4N74	FANNIE MAE	1%	0.56	08/21/25	Aaa	AA+	02/21/23	Berm	500,000	08/18/20	100.00	100.00	89.60	(52,008)	0.56	4.43	2.9	2.8	0.1
84	3135G05X7	FANNIE MAE	1%	0.38	08/25/25	Aaa	AA+	-	Bullet	500,000	12/08/20	99.73	99.83	89.43	(52,002)	0.43	4.29	2.9	2.8	0.1
85	3130AERV4	FEDERAL HOME LOAN BANK	1%	3.13	09/12/25	Aaa	AA+	-	Bullet	750,000	09/01/21	110.02	107.35	96.80	(79,135)	0.61	4.29	3.0	2.8	0.1
Year 3			25%	1.83						20,292,000	101.14	100.78	94.00		(1,373,955)	1.48	4.35	2.5	2.4	0.0
86	91282CAM3	US TREASURY N/B	1%	0.25	09/30/25	Aaa	-	-	Bullet	650,000	10/02/20	99.86	99.92	88.89	(71,687)	0.28	4.23	3.0	2.9	0.1
87	875124GS2	TAMPA BAY FL WTR REGL WTR SPLY	0%	2.91	10/01/25	Aa1	AA+	-	Bullet	110,000	01/13/16	100.00	100.00	95.75	(4,672)	2.91	4.43	3.0	2.8	0.1
88	3130AKY26	FEDERAL HOME LOAN BANK	1%	0.51	11/24/25	Aaa	AA+	11/24/22	Berm	500,000	02/18/21	99.83	99.89	88.56	(56,657)	0.55	4.44	3.2	3.1	0.1
89	3130ALAA2	FEDERAL HOME LOAN BANK	1%	0.56	11/24/25	Aaa	AA+	11/24/22	Berm	600,000	02/09/21	100.00	100.00	88.39	(69,653)	0.56	4.56	3.2	3.0	0.1
90	13067WRC8	CALIFORNIA ST DEPT OF WTR RESO	0%	0.79	12/01/25	Aa1	AAA	-	Bullet	300,000	09/23/20	100.71	100.44	89.28	(33,465)	0.65	4.45	3.2	3.1	0.1
91	48040PJT3	JONESBORO ST BANK	0%	0.60	12/11/25	-	-	11/11/22	Amer	245,000	12/08/20	100.00	100.00	88.83	(27,373)	0.60	4.39	3.2	3.1	0.1
93	20786ADE2	CONNECTONE BANK	0%	0.45	01/22/26	-	-	-	Bullet	245,000	02/01/21	100.00	100.00	87.99	(29,415)	0.45	4.39	3.3	3.2	0.1
92	066519QC6	BANKUNITED NA	0%	0.55	01/22/26	-	-	10/22/22	Berm	245,000	02/01/21	100.00	100.00	88.34	(28,562)	0.55	4.37	3.3	3.2	0.1
94	3130AN7C8	FEDERAL HOME LOAN BANK	1%	0.85	01/29/26	Aaa	AA+	10/29/22	Berm	700,000	07/21/21	99.99	99.99	88.70	(78,993)	0.85	4.54	3.3	3.2	0.1
95	91282CBQ3	US TREASURY N/B	1%	0.50	02/28/26	Aaa	-	-	Bullet	550,000	03/02/22	95.27	95.93	88.25	(42,238)	1.73	4.23	3.4	3.3	0.1
96	3131X6NZ9	Freddie Mac	0%	4.00	03/01/26	-	-	-	-	302	03/08/11	102.58	100.59	96.87	(11)	3.48	6.64	3.4	1.1	0.0
97	313373B68	FEDERAL HOME LOAN BANK	1%	4.38	03/13/26	Aaa	AA+	-	Bullet	770,000	07/18/22	103.98	103.77	100.33	(26,486)	3.21	4.27	3.5	3.2	0.1
98	3130ALU85	FEDERAL HOME LOAN BANK	0%	1.00	03/30/26	Aaa	AA+	12/30/22	Berm	250,000	04/01/21	99.97	99.98	88.72	(28,151)	1.01	4.52	3.5	3.4	0.1
99	797400MR6	SAN DIEGO CNTY CA REGL TRANSPR	1%	1.04	04/01/26	-	AAA	-	Bullet	650,000	03/11/21	100.00	100.00	88.73	(73,242)	1.04	4.55	3.5	3.3	0.1
100	970294DD3	WILLIAMSTON MI CMNTY SCHS SCH	1%	1.25	05/01/26	Aa1	-	-	Bullet	710,000	06/25/21	100.93	100.68	89.24	(81,238)	1.06	4.53	3.6	3.4	0.1
101	3130ANFG0	FEDERAL HOME LOAN BANK	1%	0.88	05/18/26	Aaa	AA+	11/18/22	Berm	800,000	08/02/21	100.00	100.00	87.95	(96,420)	0.88	4.51	3.6	3.5	0.1
102	549104UP0	LUANA SAVINGS BANK	0%	0.50	06/11/26	-	-	-	Bullet	245,000	12/08/20	100.00	100.00	86.97	(31,919)	0.50	4.35	3.7	3.6	0.1
103	3133ENZF0	FEDERAL FARM CREDIT BANK	1%	4.40	06/22/26	Aaa	AA+	10/05/22	Amer	1,000,000	06/21/22	100.00	100.00	98.87	(11,335)	4.40	4.73	3.7	2.1	(1.3)
104	7954507A7	SALLIE MAE BANK/SALT LKE	0%	1.00	07/14/26	-	-	-	Bullet	245,000	07/08/21	100.00	100.00	88.40	(28,429)	1.00	4.35	3.8	3.6	0.1
105	89235MLC3	TOYOTA FINANCIAL SGS BK	0%	0.95	07/15/26	-	-	-	Bullet	245,000	07/07/21	100.00	100.00	88.22	(28,872)	0.95	4.35	3.8	3.6	0.1
106	797272QR5	SAN DIEGO CA CMNTY CLG DIST	0%	2.30	08/01/26	Aaa	AAA	-	Bullet	310,000	05/24/22	96.04	96.35	92.22	(12,803)	3.32	4.53	3.8	3.6	0.1
107	538036SB1	LIVE OAK BANKING COMPANY	0%	0.80	08/13/26	-	-	-	Bullet	245,000	08/05/21	100.00	100.00	87.38	(30,923)	0.80	4.39	3.9	3.7	0.1
108	912828ZA7	US TREASURY N/B	1%	1.50	08/15/26	Aaa	-	-	Bullet>											

Positions by Maturity

ID	CUSIP	Issuer	% Port	Cpn	Final Maturity	Ratings		Nxt Call Date	Call Type	Par	Acquired		Book Price	Market Price	G / L	Book Yield	Market Yield	WAM	Eff Dur	Eff Cvx
						Moody's	S&P				Date	Price								
123	254673D94	DISCOVER BANK	0%	3.20	05/19/27	-	-	-	Bullet	245,000	05/10/22	100.00	100.00	94.99	(12,275)	3.20	4.41	4.6	4.2	0.2
124	14042RRN3	CAPITAL ONE NA	0%	3.20	05/25/27	-	-	-	Bullet	245,000	05/19/22	100.00	100.00	94.97	(12,330)	3.20	4.41	4.7	4.2	0.2
125	977123X94	WISCONSIN ST TRANSPRTN REVENUE	0%	1.11	07/01/27	-	AAA	-	Bullet	300,000	07/29/20	100.38	100.26	84.97	(45,886)	1.05	4.67	4.8	4.5	0.2
126	576000ZG1	MASSACHUSETTS ST SCH BLDG AUTH	1%	1.28	08/15/27	Aa2	AA+	-	Bullet	450,000	10/23/20	100.01	100.00	85.29	(66,195)	1.28	4.69	4.9	4.6	0.2
Year 5			8%	1.96						6,285,335		100.49	100.40	90.24	(638,786)	1.85	4.48	4.3	4.0	0.1
127	73358XDC3	PORT AUTH OF NEW YORK & NEW JE	0%	1.90	02/15/28	Aa3	AA-	-	Bullet	90,000	12/16/21	100.00	100.00	85.57	(12,984)	1.90	4.99	5.4	5.0	0.2
128	797400MT2	SAN DIEGO CNTY CA REGL TRANSPR	1%	1.50	04/01/28	-	AAA	-	Bullet	750,000	03/11/21	100.00	100.00	84.68	(114,915)	1.49	4.69	5.5	5.1	0.3
129	91282CBZ3	US TREASURY N/B	1%	1.25	04/30/28	Aaa	-	-	Bullet	450,000	05/12/21	99.54	99.62	86.08	(60,955)	1.32	4.06	5.6	5.2	0.3
130	88213ARR8	TEXAS ST A & M UNIV REVENUES	0%	1.51	05/15/28	Aaa	AAA	-	Bullet	400,000	03/11/21	100.00	100.00	84.63	(61,472)	1.50	4.64	5.6	5.2	0.3
131	15118RWG8	CELTIC BANK	0%	1.40	08/25/28	-	-	10/25/22	Amer	245,000	08/05/21	100.00	100.00	84.21	(38,681)	1.40	4.49	5.9	5.5	0.3
Year 6			2%	1.45						1,935,000		99.89	99.91	84.98	(289,008)	1.46	4.52	5.6	5.2	0.3
132	3138WAQH3	Fannie Mae	0%	2.50	12/01/28	-	-	-	-	48,142	03/20/14	99.61	99.72	94.92	(2,311)	2.64	4.81	6.2	2.2	0.0
133	261172QE3	DOWNTOWN SAVANNAH GA AUTH	1%	3.60	08/01/29	Aa1	AA+	08/01/28	Amer	500,000	06/11/19	106.50	104.34	92.48	(59,300)	2.79	4.91	6.8	5.9	0.3
Year 7			1%	3.50						548,142		105.89	103.93	92.69	(61,611)	2.78	4.90	6.8	5.5	0.2
134	3132A9Q67	Freddie Mac	0%	2.50	08/01/30	-	-	-	-	90,063	09/02/15	101.61	100.85	92.90	(7,160)	2.20	5.16	7.8	2.7	0.0
135	831641FQ3	Small Business Administration	0%	1.03	09/10/30	-	-	-	-	293,376	09/15/20	100.00	100.00	85.50	(42,543)	1.01	4.06	8.0	5.0	0.3
Year 8			0%	1.38						383,439		100.38	100.20	87.24	(49,702)	1.29	4.33	7.9	4.4	0.2
136	072024WS7	BAY AREA CA TOLL AUTH TOLL BRI	0%	2.57	04/01/31	Aa3	AA	-	Bullet	150,000	01/19/22	101.58	101.48	85.87	(23,409)	2.33	5.15	8.5	5.7	0.3
137	31418B2N5	Fannie Mae	0%	2.50	04/01/31	-	-	-	-	71,052	04/12/16	107.90	105.47	92.89	(8,939)	0.73	4.98	8.5	2.9	0.0
138	3138WHJ29	Fannie Mae	0%	2.00	07/01/31	-	-	-	-	66,668	08/02/16	101.66	101.07	89.34	(7,823)	1.65	5.79	8.8	2.9	0.1
Year 9			0%	2.42						287,720		103.16	102.37	88.41	(40,171)	1.77	5.25	8.6	4.3	0.2
139	3132A9TC1	Freddie Mac	0%	3.50	02/01/32	-	-	-	-	75,991	10/31/19	104.24	104.39	95.09	(7,070)	2.16	5.07	9.3	3.0	(0.0)
140	31418CKU7	Fannie Mae	0%	3.50	05/01/32	-	-	-	-	52,992	01/29/19	101.53	101.61	94.97	(3,515)	3.03	5.07	9.6	3.0	(0.0)
141	3130ASSM7	FEDERAL HOME LOAN BANK	1%	4.28	05/26/32	Aaa	AA+	05/26/23	Amer	1,000,000	05/19/22	100.00	100.00	94.20	(57,993)	4.28	5.05	9.7	6.1	(1.5)
143	31418CLS1	Fannie Mae	0%	3.50	06/01/32	-	-	-	-	38,453	01/29/19	101.53	101.79	94.97	(2,622)	2.97	5.06	9.7	3.1	(0.0)
142	3140J7Q24	Fannie Mae	0%	3.50	06/01/32	-	-	-	-	36,557	11/13/18	102.94	102.72	95.17	(2,759)	2.62	5.12	9.7	2.9	0.0
144	31410LUN0	Fannie Mae	0%	3.00	09/01/32	-	-	-	-	113,072	12/06/18	101.48	101.30	93.24	(9,118)	2.62	5.16	9.9	3.1	0.0
Year 10			2%	4.05						1,317,065		100.56	100.56	94.25	(83,077)	3.87	5.06	9.7	5.4	(1.1)
145	3140J7Y25	Fannie Mae	0%	3.50	01/01/33	-	-	-	-	48,463	09/27/18	100.63	100.58	94.79	(2,805)	3.35	5.08	10.3	3.2	0.0
146	3140J8CQ4	Fannie Mae	0%	3.50	01/01/33	-	-	-	-	53,069	11/28/18	100.41	100.39	95.03	(2,841)	3.40	5.09	10.3	3.0	0.0
148	31418CVE1	Fannie Mae	0%	3.00	03/01/33	-	-	-	-	25,295	03/01/19	99.80	99.80	93.31	(1,642)	3.08	4.99	10.4	3.2	(0.1)
147	3140H1XB1	Fannie Mae	0%	3.00	03/01/33	-	-	-	-	59,408	02/08/19	100.11	100.15	93.28	(4,078)	2.98	5.00	10.4	3.3	(0.0)
149	31418DLX8	Fannie Mae	0%	2.00	02/01/35	-	-	-	-	89,546	04/14/20	102.94	103.53	88.26	(13,681)	1.22	4.90	12.3	4.1	(0.0)
151	31418DTL6	Fannie Mae	0%	1.50	10/01/35	-	-	-	-	223,215	09/04/20	102.38	102.28	85.85	(36,658)	1.04	4.75	13.0	4.5	0.0
150	3140X7VD8	Fannie Mae	0%	1.50	10/01/35	-	-	-	-	159,927	09/28/20	102.40	102.42	85.85	(26,487)	1.01	4.77	13.0	4.5	0.0
152	3140KT5F8	Fannie Mae	0%	1.50	11/01/35	-	-	-	-	139,996	11/25/20	103.43	103.25	85.86	(24,351)	0.83	4.82	13.1	4.5	0.0
153	3140X9C78	Fannie Mae	0%	2.00	02/01/36	-	-	-	-	124,688	01/28/21	104.70	104.80	88.25	(20,626)	0.97	4.86	13.3	4.3	(0.0)
> Year 10			1%	1.97						923,608		102.49	102.51	88.09	(133,168)	1.44	4.86	12.5	4.2	0.0
Total Portfolio			100%	1.81						83,100,008		100.58	100.36	94.82	(4,608,717)	1.72	4.07	2.4	1.9	0.0