

Advanced Portfolio Monitor

Ver 4.0



Sample Bank

Anywhere, OK

June 2022

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Contents

Sample Bank - Anywhere, OK

As Of 6/30/2022

Page 1 of 2

Title Page	1
Contents	3
Portfolio Summary		
Bottom Line Report	.....	5
Portfolio Distribution	.....	6
Security Inventory - Totals	.....	7
Cash Flow		
Yield Roll-Off and Reinvestment Risk	.....	9
5Yr Monthly Cash Flow Graph	.....	10
Annual Principal Cash Flow Graph	.....	11
Annual Principal Cash Flow Chart By Sector	.....	12
Scenario Principal Cash Flow Graph	.....	13
Security Inventory		
Security Inventory	.....	14
Sector Summary		
Municipal	.....	20
MBS Fixed	.....	22
Municipal Summary		
Municipal Holding Breakdown	.....	23
Underlying Municipal Credit Detail	.....	24
Pre-Refunded & ETM Municipals	.....	31
MBS Summary		
Fixed MBS By Type & Coupon	.....	32
Security Sector Detail		
Bullets/Calls Details	.....	33
MBS Details	.....	39
MBS Loan Attribute	43
CMO Details	45
CMO Collateral Loan Attributes	48
History Reports		

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Contents

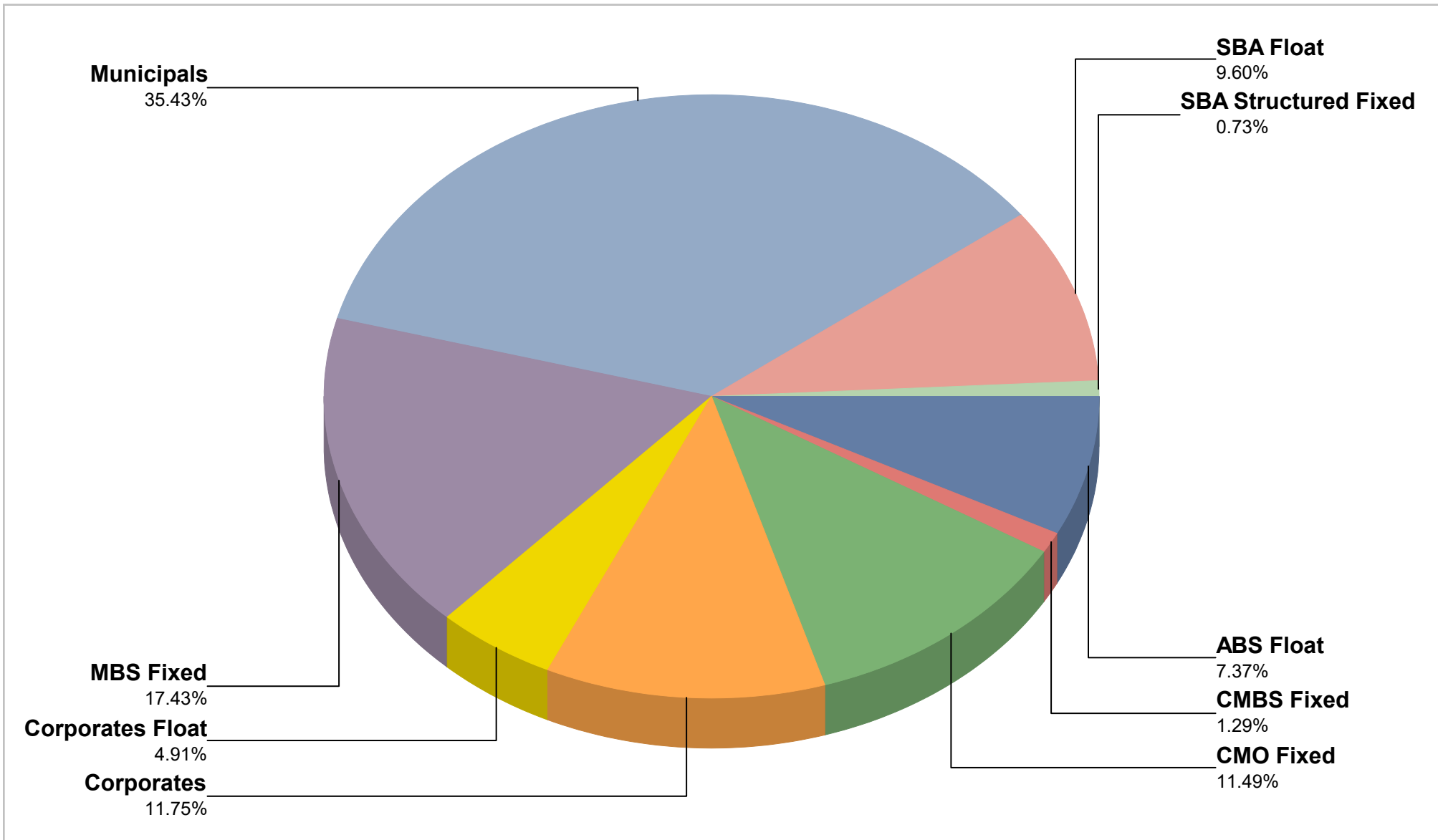
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As Of 6/30/2022

Page 2 of 2

Monthly Performance	49
Monthly Allocation	56

Portfolio Distribution



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Security Inventory - Totals

06/30/2022

Sample Bank - Anywhere, OK

Page 1 of 2

Portfolio Sector	ASC 320	# Item	% Port	Avg Cpn	Par	Book Price	Market Price	Gain/(Loss)	Yield			Average Life		Eff Dur	Eff Cnvx	% Price Change		
									Acctg	Proj	Mkt	Proj	-300			+300	-300	+300
Corporates	AFS	2	11.8	2.228	9,625,000	99.371	91.724	(735,980)	1.89	2.32	3.68	6.12	1.21	6.12	5.69	0.19	12.21	(15.50)
	Total	2	11.8	2.228	9,625,000	99.371	91.724	(735,980)	1.89	2.32	3.68	6.12	1.21	6.12	5.69	0.19	12.21	(15.50)
Corporates Float	AFS	2	4.9	3.035	4,000,000	99.916	90.067	(393,945)	3.06	3.31	4.47	11.31	7.63	11.31	5.49	0.24	23.85	(14.50)
	Total	2	4.9	3.035	4,000,000	99.916	90.067	(393,945)	3.06	3.31	4.47	11.31	7.63	11.31	5.49	0.24	23.85	(14.50)
Municipals	AFS	32	34.7	3.873	27,305,000	103.460	100.712	(750,313)	3.76	4.01	4.35	10.32	4.84	14.01	5.07	(1.01)	10.09	(16.63)
	HTM	2	0.7	4.088	581,697	100.562	101.627	6,194	3.45	3.45	2.60	0.82	0.82	1.47	0.59	0.01	1.76	(2.09)
	Total	34	35.4	3.878	27,886,697	103.400	100.731	(744,119)	3.75	4.00	4.31	10.12	4.76	13.75	4.97	(0.99)	9.92	(16.33)
SBA Structured Fixed	AFS	2	0.7	5.483	557,509	106.720	100.625	(33,984)	2.12	2.60	5.19	2.46	1.95	2.68	2.27	0.01	5.32	(6.62)
	Total	2	0.7	5.483	557,509	106.720	100.625	(33,984)	2.12	2.60	5.19	2.46	1.95	2.68	2.27	0.01	5.32	(6.62)
SBA Float	AFS	6	9.6	4.061	7,076,961	110.391	108.563	(129,390)	0.81	2.23	2.68	4.21	4.74	3.61	0.88	(0.09)	1.22	(2.38)
	Total	6	9.6	4.061	7,076,961	110.391	108.563	(129,390)	0.81	2.23	2.68	4.21	4.74	3.61	0.88	(0.09)	1.22	(2.38)
MBS Fixed	AFS	31	17.4	3.385	13,503,744	105.052	96.500	(1,154,938)	1.23	2.14	3.95	4.98	2.87	5.45	4.16	0.07	10.06	(11.79)
	Total	31	17.4	3.385	13,503,744	105.052	96.500	(1,154,938)	1.23	2.14	3.95	4.98	2.87	5.45	4.16	0.07	10.06	(11.79)
CMBS Fixed	AFS	1	1.3	2.620	955,700	109.648	90.734	(180,768)	1.39	1.44	4.13	8.24	7.93	8.24	7.14	0.34	23.89	(18.75)
	Total	1	1.3	2.620	955,700	109.648	90.734	(180,768)	1.39	1.44	4.13	8.24	7.93	8.24	7.14	0.34	23.89	(18.75)
ABS Float	AFS	1	7.4	2.444	6,000,000	100.000	96.486	(210,840)	2.45	3.56	4.56	3.83	3.83	3.83	(0.04)	(0.11)	3.13	0.03
	Total	1	7.4	2.444	6,000,000	100.000	96.486	(210,840)	2.45	3.56	4.56	3.83	3.83	3.83	(0.04)	(0.11)	3.13	0.03

*ASC 320, formerly SFAS 115

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Security Inventory - Totals

06/30/2022

Sample Bank - Anywhere, OK

Page 2 of 2

Portfolio Sector	ASC 320	# Item	% Port	Avg Cpn	Par	Book Price	Market Price	Gain/ (Loss)	Yield			Average Life		Eff Dur	Eff Cnvx	% Price Change		
									Acctg	Proj	Mkt	Proj	-300			+300	-300	+300
CMO Fixed	AFS	20	11.5	2.536	9,253,602	101.073	95.925	(476,305)	1.94	2.16	3.83	3.29	2.13	3.55	3.11	0.05	7.91	(8.94)
	Total	20	11.5	2.536	9,253,602	101.073	95.925	(476,305)	1.94	2.16	3.83	3.29	2.13	3.55	3.11	0.05	7.91	(8.94)
Portfolio Totals	AFS	97	99.3	3.315	78,277,516	103.229	98.034	(4,066,462)	2.44	3.00	4.00	6.98	3.83	8.35	3.97	(0.33)	9.43	(11.96)
	HTM	2	0.7	4.088	581,697	100.562	101.627	6,194	3.45	3.45	2.60	0.82	0.82	1.47	0.59	0.01	1.76	(2.09)
	Total	99	100%	3.321	78,859,213	103.209	98.061	(4,060,268)	2.45	3.00	3.99	6.93	3.81	8.30	3.95	(0.32)	9.37	(11.88)

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Yield Roll-Off and Reinvestment Risk

6/30/2022

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Page 1 of 1

Summary

Projected 12Mo Cash Flow:	8,387,443
12mo Yield Roll-Off:	2.44
*Annualized Interest Income:	204,887

Reinvestment Opportunities

Yield	Ann. Income	Inc. / (Dec.)	Yield	Ann. Income	Inc. / (Dec.)	Yield	Ann. Income	Inc. / (Dec.)
0.75	62,906	(141,981)	2.25	188,717	(16,169)	4.00	335,498	130,611
1.00	83,874	(121,012)	2.50	209,686	4,799	4.50	377,435	172,548
1.25	104,843	(100,044)	2.75	230,655	25,768	5.00	419,372	214,485
1.50	125,812	(79,075)	3.00	251,623	46,737	5.50	461,309	256,423
1.75	146,780	(58,106)	3.25	272,592	67,705	6.00	503,247	298,360
2.00	167,749	(37,138)	3.50	293,561	88,674	6.50	545,184	340,297

Projected Principal Cashflow & Roll-Off Yield: Rates Unchanged

	7/31/2022	8/31/2022	9/30/2022	10/31/2022	11/30/2022	12/31/2022	1/31/2023	2/28/2023	3/31/2023	4/30/2023	5/31/2023	6/30/2023	12Mo Total
ABS Float	-	-	-	-	-	-	-	-	-	-	-	-	-
CMBS Fixed	1,891 1.44	1,897 1.44	1,903 1.44	1,909 1.44	1,915 1.44	1,921 1.44	1,927 1.44	1,933 1.44	1,939 1.44	1,946 1.44	1,952 1.44	1,958 1.44	23,091 1.44
CMO Fixed	185,768 2.14	183,875 2.14	181,999 2.14	180,149 2.14	177,799 2.14	175,772 2.14	173,947 2.14	172,148 2.14	170,373 2.14	168,314 2.15	165,863 2.15	161,568 2.15	2,097,574 2.14
Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-
Corporates Float	-	-	-	-	-	-	-	-	-	-	-	-	-
MBS Fixed	240,552 2.20	236,266 2.20	232,064 2.20	227,946 2.20	223,909 2.20	225,979 2.20	215,987 2.20	238,694 2.20	207,814 2.19	204,183 2.19	220,202 2.20	196,845 2.19	2,670,440 2.20
Municipals	-	-	-	-	-	1,405,752 3.31	-	165,000 2.00	-	-	500,000 3.17	36,230 5.37	2,106,982 3.21
SBA Float	124,838 2.34	121,105 2.18	116,607 2.18	115,113 2.18	113,636 2.18	112,177 2.18	110,735 2.18	109,309 2.18	107,900 2.18	106,508 2.18	105,132 2.18	103,772 2.18	1,346,833 2.19
SBA Structured Fixed	21,125 2.78	-	53,639 2.53	-	-	-	19,112 2.78	-	48,647 2.53	-	-	-	142,523 2.60
Total	574,173 2.23	543,142 2.17	586,213 2.21	525,117 2.17	517,259 2.17	1,921,601 3.01	521,708 2.19	687,085 2.13	536,673 2.20	480,950 2.17	993,148 2.67	500,373 2.40	8,387,443 2.44

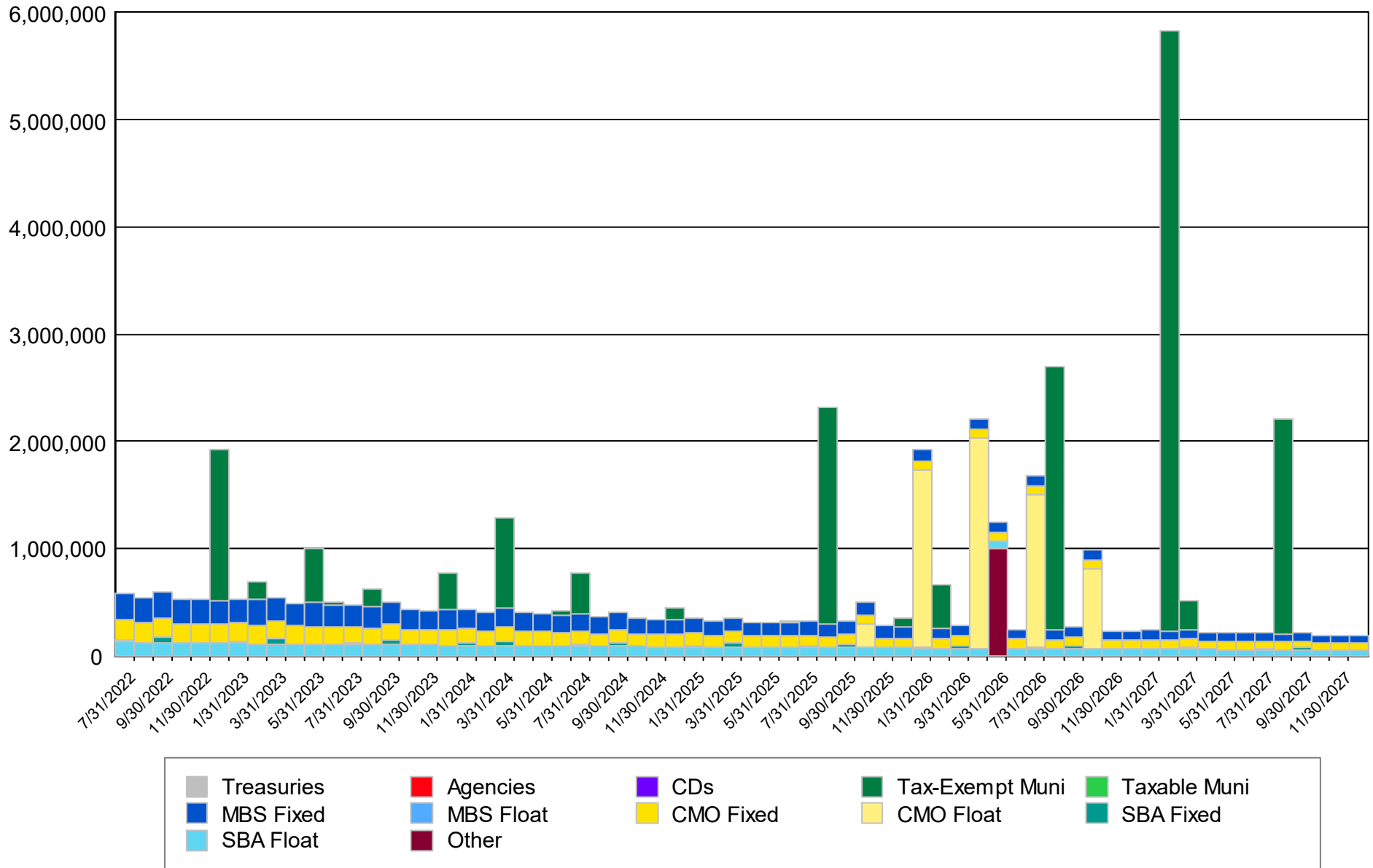
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5-Year Monthly Principal Cash Flow

06/30/2022

Sample Bank - Anywhere, OK

Page 1 of 1



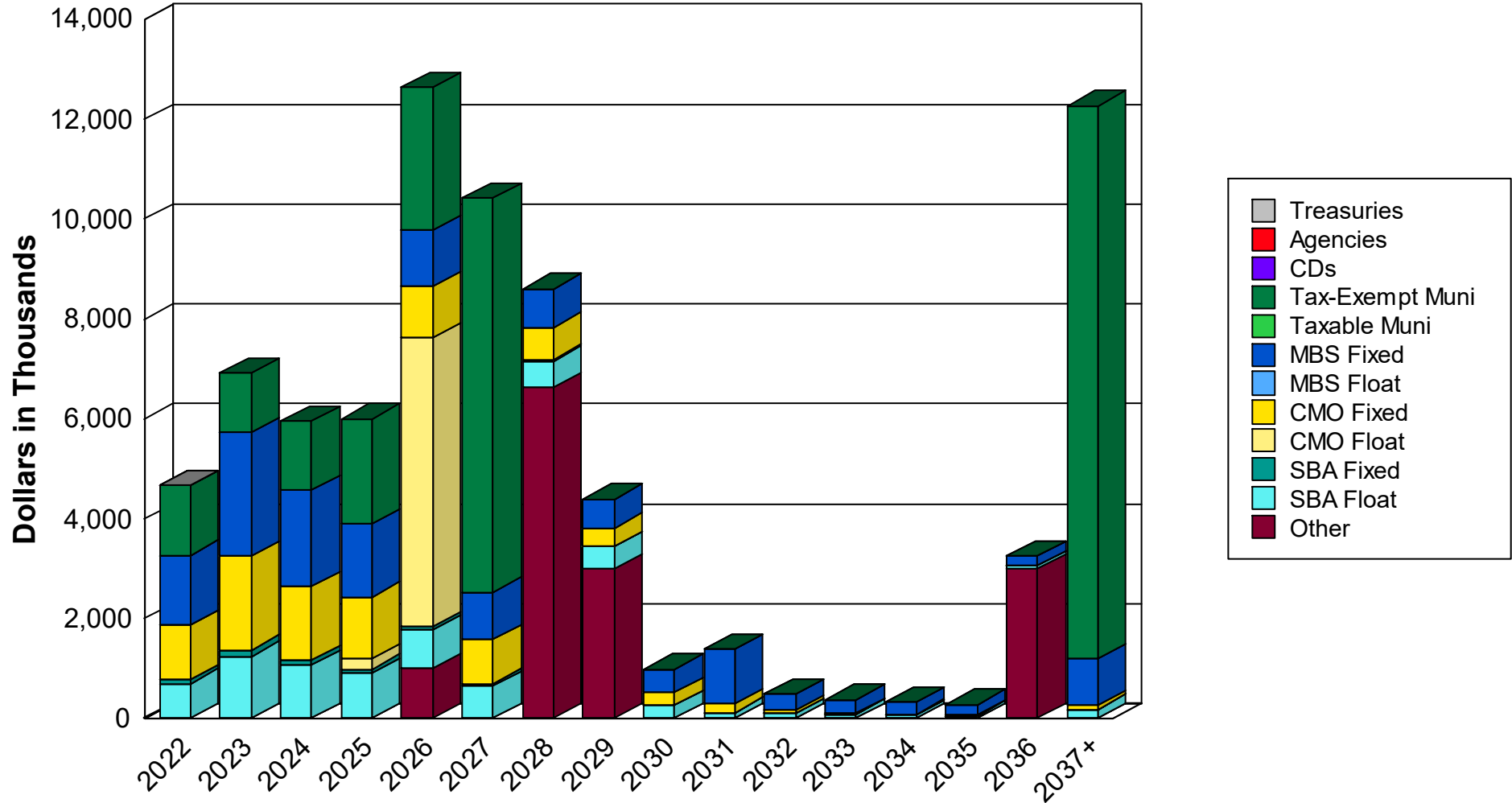
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Annual Principal Cash Flow

06/30/2022

Sample Bank - Anywhere, OK

Page 1 of 1



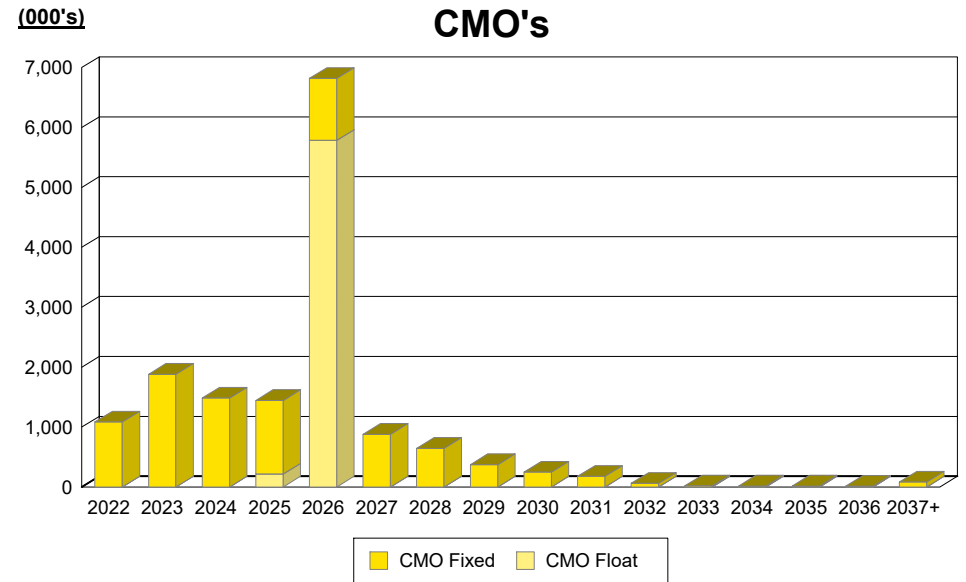
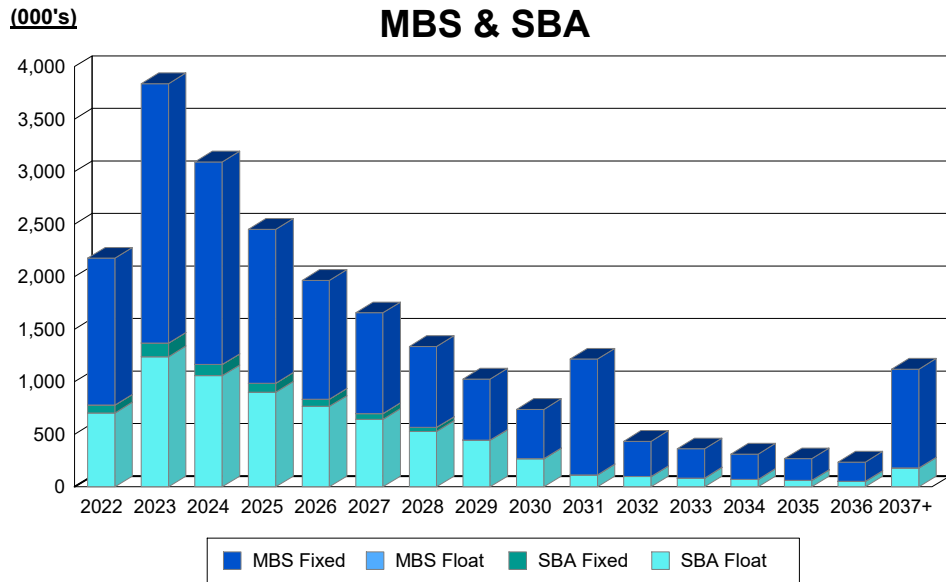
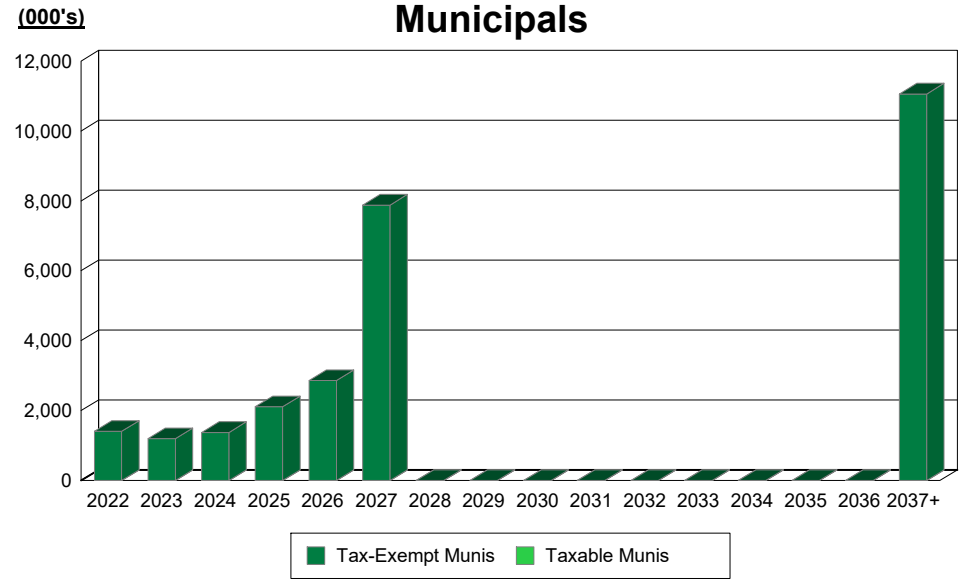
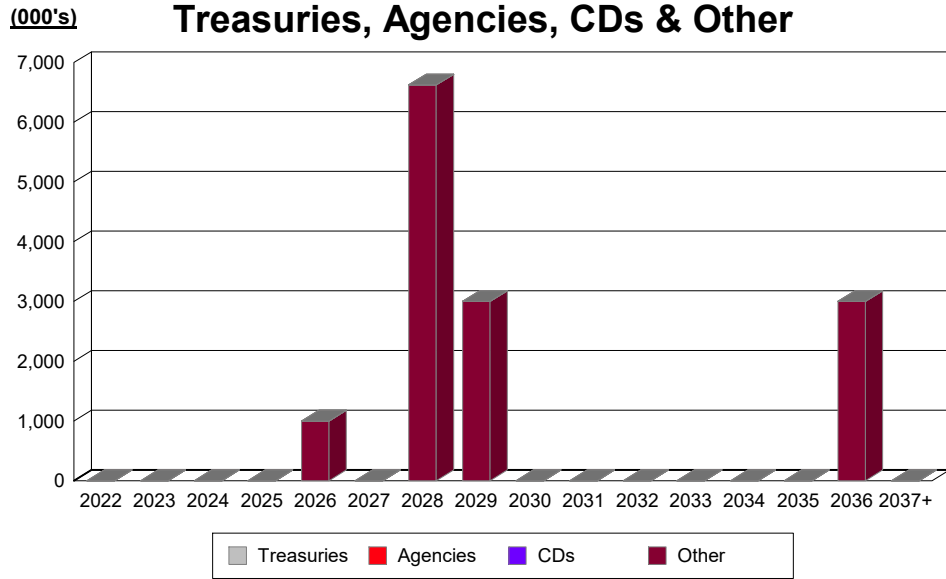
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Annual Principal Cash Flow by Sector

06/30/2022

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Page 1 of 1



CMBS included as MBS cash flow

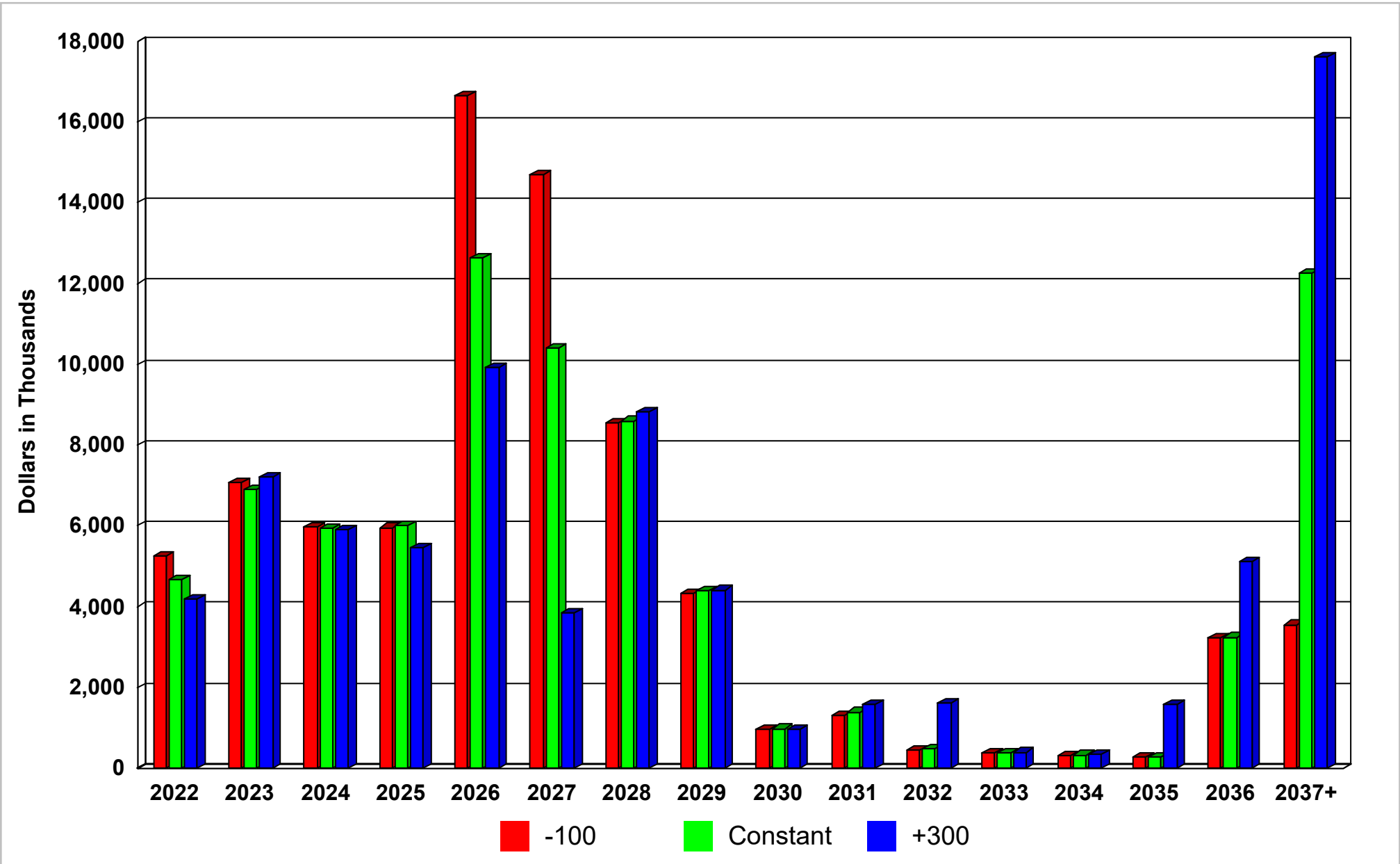
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Scenario Principal Cash Flow

06/30/2022

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Page 1 of 1



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Security Inventory

06/30/2022

Sample Bank - Anywhere, OK

Page 1 of 6

Cusip	Plg Description	Pool	ASC 320	Cpn	Maturity-Call	Par	Book Price	Market Price	Gain/ (Loss)	Gn/ (Ls)%	Yield (TEY)			Average Life			Eff Dur	Eff Cnvx	% Px Change	
											Acctg	Proj	Mkt	Proj	-300	+300			-300	+300
Corporates																				
3130AQZW6	FEDERAL HOME LOAN BANK	AFS	2.625	02/23/28-24	6,625,000	101.335	96.120	(345,498)	(5.15)	1.85	2.44	3.49	5.64	1.64	5.64	5.21	0.16	8.40	(14.33)	
3133EMGE6	FEDERAL FARM CREDIT BA	AFS	1.200	11/05/29-22	3,000,000	95.033	82.017	(390,482)	(13.70)	1.99	1.99	4.17	7.34	0.08	7.34	6.91	0.26	22.08	(18.52)	
AFS Totals																				
2 Items				2.228	9,625,000	99.371	91.724	(735,980)	(7.69)	1.89	2.32	3.68	6.12	1.21	6.12	5.69	0.19	12.21	(15.50)	
Corporates Totals																				
2 Items				2.228	9,625,000	99.371	91.724	(735,980)	(7.69)	1.89	2.32	3.68	6.12	1.21	6.12	5.69	0.19	12.21	(15.50)	
Corporates Float																				
36962GW75 p	GENERAL ELECTRIC CO	AFS	1.743	05/05/26	1,000,000	99.664	95.374	(42,898)	(4.30)	1.83	2.58	3.77	3.84	3.84	3.84	0.04	0.00	3.68	(0.12)	
05946CAD1	BANCFIRST CORP	AFS	3.500	06/30/36-31	3,000,000	100.000	88.298	(351,047)	(11.70)	3.50	3.57	4.72	14.00	9.00	14.00	7.45	0.32	31.11	(19.68)	
AFS Totals																				
2 Items				3.035	4,000,000	99.916	90.067	(393,945)	(9.86)	3.06	3.31	4.47	11.31	7.63	11.31	5.49	0.24	23.85	(14.50)	
Corporates Float Totals																				
2 Items				3.035	4,000,000	99.916	90.067	(393,945)	(9.86)	3.06	3.31	4.47	11.31	7.63	11.31	5.49	0.24	23.85	(14.50)	
Municipals																				
120280WS7 p	BULLITT CO SD FIN-REF	AFS	2.000	12/01/22	515,000	100.118	100.141	117	0.02	2.16	2.16	2.12	0.42	0.42	0.42	0.28	0.00	0.72	(0.84)	
841399DT2	SE LOC SD-REF-CLASSRM	AFS	4.000	12/01/22-22	410,000	100.000	100.193	791	0.19	5.04	5.04	4.49	0.42	0.08	0.42	0.11	(0.17)	0.08	(0.83)	
262579QU2 p	DUPAGE ETC SD #181-B I	AFS	3.000	05/01/23	500,000	100.404	101.060	3,282	0.65	3.17	3.17	2.21	0.83	0.83	0.83	0.54	0.00	1.46	(1.61)	
937685BZ7 p	WASHINGTON BLDG CORP I	AFS	2.000	08/01/23	330,000	100.340	99.988	(1,161)	(0.35)	2.00	2.00	2.54	0.83	0.83	0.83	0.54	0.00	1.65	(1.61)	
239832DT2	DAYTON-LIMITED TAX OH	AFS	3.000	12/01/23-22	225,000	100.000	100.084	189	0.08	3.79	3.79	3.72	1.42	0.08	1.42	0.48	(0.42)	0.20	(2.65)	
830201LP2	SKAGIT CO-REF WA 23	HTM	4.000	12/01/23-22	380,000	100.860	100.905	169	0.04	2.41	2.41	2.45	0.42	0.42	1.42	0.28	0.00	0.84	(1.39)	
679506LE3	OLD BRIDGE TWP NJ 24	AFS	2.500	03/15/24	850,000	100.980	100.763	(1,843)	(0.22)	2.42	2.42	2.59	1.71	1.71	1.71	1.08	0.01	3.32	(3.18)	
221864BP5	COTTONWOOD HEIGHTS UT	AFS	4.000	07/01/36-24	375,000	104.021	103.672	(1,311)	(0.34)	2.45	2.45	2.70	2.00	2.00	2.00	1.25	0.01	3.83	(3.65)	
187270B77	CLINT ISD-BLDG TX 45	AFS	5.000	08/15/45-25	1,500,000	105.236	107.761	37,875	2.40	4.05	4.05	3.04	3.12	3.12	3.12	1.87	0.02	5.82	(5.44)	
764258QR3	RICHLAND-REF/IMPT WA 2	AFS	4.500	12/01/25-22	280,000	100.000	100.168	470	0.17	5.69	5.69	5.58	1.97	0.08	1.97	0.59	(0.60)	0.13	(3.48)	
367055FF2	GARY ISD-REF TX 26	AFS	3.000	08/15/26-25	180,000	103.725	101.069	(4,780)	(2.56)	2.23	2.23	3.34	3.12	3.12	4.12	2.17	(0.24)	5.94	(7.10)	
481808EF6	JUNEAU CO-REF WI 27	AFS	2.900	03/01/27-23	275,000	100.816	100.208	(1,673)	(0.60)	2.10	3.43	3.60	4.67	0.67	4.67	1.74	(1.00)	1.63	(7.99)	
272596DZ7	E GREENWICH-REF NJ 27	AFS	3.250	08/01/27-26	830,000	105.130	101.798	(27,652)	(3.17)	2.45	2.45	3.52	4.08	4.08	5.08	2.70	(0.21)	7.68	(8.51)	
642492JA1	NEW BOSTON ISD-REF TX	AFS	4.000	08/15/28-26	440,000	109.269	104.762	(19,829)	(4.12)	2.10	2.10	3.51	4.12	4.12	5.63	2.45	0.04	7.66	(8.43)	
SHICRFPD	SHICKLEY RURAL FIRE PR	HTM	4.250	06/01/29	201,697	100.000	102.987	6,025	2.99	5.37	5.37	2.88	1.56	1.56	1.56	1.16	0.01	3.47	(3.39)	
243325NS2	DECATUR ISD-REF TX 32	AFS	4.000	08/15/32-26	400,000	107.899	102.827	(20,286)	(4.70)	2.20	2.20	4.01	3.62	3.62	10.12	3.62	(1.42)	6.75	(14.46)	

* Using Current Yield

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Security Inventory

06/30/2022

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Page 2 of 6

Cusip	Plg Description	Pool	ASC 320	Cpn	Maturity-Call	Par	Book Price	Market Price	Gain/ (Loss)	Gn/ (Ls)%	Yield (TEY)			Average Life			Eff Dur	Eff Cnvx	% Px Change	
											Acctg	Proj	Mkt	Proj	-300	+300			-300	+300
Municipals																				
721595GH3	PILOT POINT TX 32	AFS	4.000	08/15/32-26	305,000	108.132	103.190	(15,072)	(4.57)	2.45	2.45	4.01	4.12	4.12	9.63	3.66	(1.19)	7.64	(13.94)	
955006PM7	WEST OSO ISD-REF TX 32	AFS	4.000	08/15/32-26	530,000	108.688	103.190	(29,141)	(5.06)	2.28	2.28	4.01	4.12	4.12	10.12	3.78	(1.31)	7.64	(14.51)	
041806LK4	ARLINGTON HGR EDU-A TX	AFS	4.000	02/15/35-27	710,000	102.301	103.345	7,412	1.02	4.35	4.35	4.05	4.62	4.62	12.62	4.43	(1.68)	8.52	(17.04)	
041806LL2	ARLINGTON HGR EDU-A TX	AFS	4.000	02/15/36-27	1,255,000	102.301	103.222	11,558	0.90	4.35	4.35	4.08	4.62	4.62	13.62	4.61	(1.86)	8.52	(17.92)	
721595GK6	PILOT POINT TX 36	AFS	4.000	08/15/36-26	355,000	107.311	101.868	(19,321)	(5.07)	2.70	2.70	4.44	4.12	4.12	13.63	4.46	(1.99)	7.62	(17.88)	
716808CC2	PETTUS TX INDEP SCH D	AFS	4.000	08/15/37-25	340,000	105.910	101.324	(15,593)	(4.33)	2.57	2.57	4.49	3.12	3.12	15.12	4.42	(2.51)	5.84	(19.09)	
300371N80	EVERMAN ISD-REF TX 38	AFS	4.000	02/15/38-27	2,000,000	102.334	102.449	2,305	0.11	4.40	4.40	4.37	5.12	5.12	14.30	4.84	(1.83)	9.37	(18.44)	
504084ZR8	LA PORTE TX-CFTS OBLG	AFS	3.000	03/15/38-30	500,000	110.231	87.364	(114,333)	(20.74)	1.98	2.79	4.99	15.71	7.71	15.71	7.79	0.36	23.37	(20.35)	
511074SN7	LAKE TRAVIS ISD-REF TX	AFS	4.000	02/15/40-27	2,000,000	103.179	102.857	(6,444)	(0.31)	4.09	4.09	4.19	4.62	4.62	17.62	5.23	(2.48)	8.51	(20.99)	
018106QR8	ALLEN ISD-A-REF TX 41	AFS	4.000	02/15/41-27	1,640,000	103.093	100.345	(45,059)	(2.67)	4.11	4.11	4.93	4.62	4.62	17.65	5.20	(2.47)	8.48	(20.88)	
806640D21	SCHERTZ ETC ISD-A TX 4	AFS	4.000	02/01/42-26	1,500,000	102.821	99.456	(50,481)	(3.27)	3.97	4.77	5.08	19.58	3.58	19.58	6.63	(1.55)	9.72	(22.07)	
343784ER1	FLOYDADA TX INDEP SCH	AFS	4.000	02/15/42	2,000,000	104.070	99.454	(92,321)	(4.44)	4.63	4.63	5.09	17.70	17.70	17.70	8.06	0.41	28.28	(20.84)	
35880CXR0	FRISCO ISD-REF TX 42	AFS	4.000	08/15/42-27	500,000	104.050	100.248	(19,008)	(3.65)	3.84	4.63	5.01	17.08	4.62	17.08	6.31	(1.19)	11.01	(20.46)	
076563JD8	BEE CO-CTFS OBLIG TX 4	AFS	4.000	08/15/43-26	1,500,000	102.741	98.118	(69,346)	(4.50)	4.13	4.79	5.20	20.15	4.12	20.15	7.47	(0.81)	12.02	(22.32)	
481305EY2	JUDSON ISD-REF-BLDG TX	AFS	4.000	02/01/45-26	960,000	103.138	98.234	(47,079)	(4.76)	3.85	4.76	5.19	20.96	3.58	20.96	7.32	(1.16)	10.84	(22.77)	
486063WP1	KATY ISD TX 47	AFS	4.000	02/15/47-27	1,100,000	102.331	99.076	(35,803)	(3.18)	4.34	4.84	5.11	22.70	4.62	22.70	7.69	(1.20)	12.46	(23.73)	
549108SN9	LUBBOCK COOPER ISD TX	AFS	4.000	02/15/47-27	1,500,000	103.601	97.553	(90,726)	(5.84)	3.97	4.74	5.24	23.38	4.62	23.38	8.36	(0.64)	13.76	(23.96)	
097067LZ3	BOERNE ISD-BLDG TX 48	AFS	4.000	02/01/48-27	1,500,000	103.063	97.326	(86,050)	(5.57)	4.12	4.78	5.26	23.66	4.58	23.66	8.48	(0.57)	13.90	(24.06)	
AFS Totals																				
32 Items			3.873		27,305,000	103.460	100.712	(750,313)	(2.66)	3.76	4.01	4.35	10.32	4.84	14.01	5.07	(1.01)	10.09	(16.63)	
HTM Totals																				
2 Items			4.088		581,697	100.562	101.627	6,194	1.06	3.45	3.45	2.60	0.82	0.82	1.47	0.59	0.01	1.76	(2.09)	
Municipals Totals																				
34 Items			3.878		27,886,697	103.400	100.731	(744,119)	(2.58)	3.75	4.00	4.31	10.12	4.76	13.75	4.97	(0.99)	9.92	(16.33)	
SBA Structured Fixed																				
83162CRN5	SBAP 2008-20A 1 (>10Yr	AFS	5.170	01/01/28	151,935	105.604	100.700	(7,452)	(4.64)	2.31	2.78	4.81	2.47	2.05	2.65	2.07	0.01	4.80	(6.05)	
83162CSA2	SBAP 2008-20I 1 (>10Yr	AFS	5.600	09/01/28	405,574	107.138	100.597	(26,532)	(6.11)	2.04	2.53	5.33	2.45	1.91	2.69	2.34	0.00	5.51	(6.83)	

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Security Inventory

06/30/2022

Sample Bank - Anywhere, OK

Page 3 of 6

Cusip	Plg Description	Pool	ASC 320	Cpn	Maturity-Call	Par	Book Price	Market Price	Gain/ (Loss)	Gn/ (Ls)%	Yield (TEY)			Average Life			Eff Dur	Eff Cnvx	% Px Change	
											Acctg	Proj	Mkt	Proj	-300	+300			-300	+300
AFS Totals																				
2 Items				5.483		557,509	106.720	100.625	(33,984)	(5.71)	2.12	2.60	5.19	2.46	1.95	2.68	2.27	0.01	5.32	(6.62)
SBA Structured Fixed Totals																				
2 Items				5.483		557,509	106.720	100.625	(33,984)	(5.71)	2.12	2.60	5.19	2.46	1.95	2.68	2.27	0.01	5.32	(6.62)
SBA Float																				
83165AU85	SBA LOAN POO	522207	AFS	4.381	08/25/27	182,930	106.311	103.109	(5,857)	(3.01)	0.63	2.48	3.84	2.35	2.46	2.21	0.37	(0.02)	1.16	(1.05)
83165BC26	SBA LOAN POO	522589	AFS	4.353	05/25/30	2,119,617	110.345	109.297	(22,220)	(0.95)	0.72	2.00	2.28	3.25	3.48	2.95	0.73	(0.09)	(0.31)	(2.08)
83165BC59	SBA LOAN POO	522592	AFS	4.570	06/25/30	2,053,184	111.270	108.478	(57,330)	(2.51)	0.61	1.95	2.75	3.28	3.52	2.98	0.70	(0.08)	1.21	(1.98)
83165AXR0	SBA LOAN POO	522288	AFS	3.478	06/25/41	1,228,738	110.450	106.351	(50,367)	(3.71)	0.90	2.49	3.26	5.53	6.42	4.55	0.93	(0.08)	3.39	(2.42)
83164MVJ5	SBA LOAN POO	510517	AFS	2.825	10/25/44	671,303	107.560	107.297	(1,759)	(0.24)	0.37	2.52	2.55	5.89	6.95	4.76	1.09	(0.09)	0.61	(2.79)
83164MXJ3	SBA LOAN POO	510581	AFS	3.825	04/25/45	821,188	111.448	112.440	8,144	0.89	1.78	2.78	2.59	6.05	7.21	4.84	1.57	(0.16)	2.51	(4.00)
AFS Totals																				
6 Items				4.061		7,076,961	110.391	108.563	(129,390)	(1.66)	0.81	2.23	2.68	4.21	4.74	3.61	0.88	(0.09)	1.22	(2.38)
SBA Float Totals																				
6 Items				4.061		7,076,961	110.391	108.563	(129,390)	(1.66)	0.81	2.23	2.68	4.21	4.74	3.61	0.88	(0.09)	1.22	(2.38)
MBS Fixed																				
31414UZD3	p FNMA 15YR	976940	AFS	5.500	02/01/23	3,236	100.089	100.358	9	0.27	4.34	4.30	3.43	0.37	0.37	0.37	0.34	0.00	1.04	(1.01)
31371LM71	p FNMA 20YR	255182	AFS	5.500	04/01/24	24,028	100.772	103.088	556	2.30	4.03	4.03	0.88	0.77	0.77	0.78	0.66	(0.06)	0.59	(2.16)
36241LGR1	p GNMA 15YR	782908	AFS	4.500	03/15/25	56,575	101.944	101.934	(6)	(0.01)	2.36	2.33	2.28	0.99	0.98	1.01	0.92	0.00	2.07	(2.75)
3138EG3L6	p FNMA 15YR	AL0802	AFS	4.500	04/01/25	51,345	101.880	101.283	(307)	(0.59)	2.31	2.38	2.92	1.04	1.02	1.05	0.96	(0.01)	2.78	(2.87)
3128MCPS8	p FHLMC 15YR	G13833	AFS	4.500	05/01/25	52,732	101.992	101.382	(321)	(0.60)	2.50	2.52	3.08	1.07	1.04	1.08	0.98	(0.01)	2.90	(2.94)
3128PRVW6	p FHLMC 15YR	J12429	AFS	4.000	06/01/25	56,990	101.603	100.225	(785)	(1.36)	2.67	2.55	3.80	1.17	1.14	1.18	1.08	0.00	3.26	(3.20)
36241LM37	p GNMA 15YR	783078	AFS	4.500	07/15/25	45,416	101.691	101.940	113	0.25	2.77	2.69	2.39	1.04	1.03	1.06	0.96	0.00	2.28	(2.88)
31419DMT5	p FNMA 15YR	AE3069	AFS	4.000	09/01/25	73,311	101.840	100.126	(1,257)	(1.68)	2.27	2.26	3.69	1.23	1.19	1.24	1.14	0.00	3.43	(3.37)
3622A2LZ3	GNMA 15YR	783944	AFS	4.500	09/15/25	195,764	102.641	101.936	(1,378)	(0.69)	1.81	1.73	2.37	1.03	1.01	1.05	0.95	0.00	2.23	(2.85)
36241LP75	p GNMA 15YR	783146	AFS	5.000	10/15/25	20,905	101.136	101.972	175	0.83	2.91	2.99	1.60	0.67	0.66	0.68	0.62	0.01	0.97	(1.85)
3128MC4X0	p FHLMC 15YR	G14238	AFS	4.500	07/01/26	58,632	102.513	101.382	(663)	(1.10)	2.35	2.41	3.32	1.26	1.22	1.28	1.15	(0.01)	3.48	(3.45)
3128MDB51	p FHLMC 15YR	G14360	AFS	4.000	07/01/26	171,116	102.456	100.225	(3,817)	(2.18)	2.27	2.25	3.87	1.46	1.40	1.48	1.35	0.00	4.03	(3.97)
3138EHD66	p FNMA 15YR	AL1024	AFS	4.500	07/01/26	78,849	102.621	102.320	(237)	(0.29)	2.17	2.35	2.53	1.39	1.33	1.41	1.26	(0.02)	3.10	(3.80)
3138EHFZ0	p FNMA 15YR	AL1083	AFS	4.500	07/01/26	93,783	102.216	101.283	(875)	(0.91)	2.46	2.42	3.16	1.23	1.19	1.24	1.13	(0.01)	3.42	(3.37)
3138EHGK2	p FNMA 15YR	AL1101	AFS	4.500	09/01/26	91,926	102.819	101.283	(1,412)	(1.49)	2.43	2.36	3.40	1.49	1.42	1.51	1.36	(0.01)	4.06	(4.04)
3128MDAT0	p FHLMC 15YR	G14318	AFS	4.000	10/01/26	158,402	102.292	100.225	(3,275)	(2.02)	2.38	2.45	3.88	1.53	1.47	1.56	1.41	0.00	4.22	(4.17)

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Security Inventory

06/30/2022

Sample Bank - Anywhere, OK

Page 4 of 6

Cusip	Plg Description	Pool	ASC 320	Cpn	Maturity-Call	Par	Book Price	Market Price	Gain/ (Loss)	Gn/ (Ls)%	Yield (TEY)			Average Life			Eff Dur	Eff Cnvx	% Px Change	
											Acctg	Proj	Mkt	Proj	-300	+300			-300	+300
MBS Fixed																				
3138EHL34	p FNMA 15YR	AL1245	AFS	4.500	12/01/26	98,574	102.670	101.283	(1,367)	(1.35)	2.32	2.31	3.31	1.38	1.33	1.40	1.26	(0.01)	3.80	(3.77)
3622A2A93	p GNMA 15YR	783632	AFS	4.000	07/15/27	126,279	103.103	101.159	(2,455)	(1.89)	1.81	1.76	3.08	1.48	1.43	1.51	1.36	(0.01)	4.12	(4.05)
31306YZU8	FGLMC 15YR	J21655	AFS	2.500	12/01/27	135,590	101.950	96.544	(7,330)	(5.30)	1.50	1.50	4.50	1.99	1.85	2.03	1.85	0.02	5.61	(5.39)
31418C2K9	FNMA 10YR	MA3477	AFS	4.000	09/01/28	442,767	104.887	100.231	(20,615)	(4.44)	1.54	1.54	3.78	2.14	1.73	2.29	1.93	(0.06)	4.93	(5.95)
36179NSP4	p GNMA II 15Y	MA1426	AFS	4.000	11/20/28	337,285	104.152	100.291	(13,022)	(3.71)	2.07	2.10	3.80	2.37	2.19	2.47	2.13	(0.03)	6.30	(6.36)
3138WBJW6	FNMA 15YR	AS2076	AFS	3.000	03/01/29	519,608	101.713	98.172	(18,404)	(3.48)	2.21	2.21	3.74	2.47	1.89	2.55	2.28	0.02	5.94	(6.66)
3138WB6N0	FNMA 15YR	AS2676	AFS	3.000	06/01/29	379,256	99.400	98.169	(4,666)	(1.24)	3.19	3.19	3.72	2.57	2.36	2.65	2.37	0.02	7.03	(6.88)
3128MEQ20	p FHLMC 15YR	G15673	AFS	3.500	11/01/30	767,561	103.717	99.010	(36,128)	(4.54)	1.90	2.07	4.00	2.66	2.34	2.74	2.42	0.02	6.90	(7.02)
3128MFSN9	FGLMC 15YR	G16625	AFS	3.000	06/01/31	1,408,620	100.862	98.259	(36,670)	(2.58)	2.75	2.75	3.73	3.00	2.54	3.13	2.73	0.02	7.70	(7.98)
3138ENV63	p FNMA 20YR	AL6036	AFS	4.000	09/01/34	1,024,073	107.744	101.079	(68,258)	(6.19)	1.60	1.97	3.67	4.18	3.68	4.31	3.63	0.06	10.47	(10.27)
3128P8BT7	p FHLMC 20YR	C91850	AFS	4.000	09/01/35	561,094	107.406	99.402	(44,906)	(7.45)	1.29	2.35	4.27	4.74	3.25	4.95	4.00	0.05	9.39	(11.35)
3133KYSQ3	FRLMC 20YR	RB5027	AFS	3.000	01/01/40	3,074,381	107.351	93.413	(428,506)	(12.98)	-0.29	1.74	4.43	6.20	2.63	6.88	5.26	0.09	11.52	(15.20)
3133N2SH0	FR RE5020	RE5020	AFS	3.000	02/01/50	177,942	101.902	90.693	(19,946)	(11.00)	2.01	2.82	4.51	9.13	1.76	10.51	7.29	0.09	13.20	(20.14)
3622AARN6	GNMA II 30Y	785093	AFS	3.000	08/20/50	2,994,265	106.841	92.345	(434,066)	(13.57)	0.40	2.14	4.09	9.39	4.66	10.59	7.36	0.17	17.13	(20.16)
36182HDT0	GNMA II HECM	AH1014	AFS	4.650	01/20/65	223,438	103.249	100.959	(5,116)	(2.22)	2.43	2.26	3.84	1.49	1.49	1.76	1.41	0.02	4.41	(4.56)
AFS Totals																				
31 Items				3.385		13,503,744	105.052	96.500	(1,154,938)	(8.14)	1.23	2.14	3.95	4.98	2.87	5.45	4.16	0.07	10.06	(11.79)
MBS Fixed Totals																				
31 Items				3.385		13,503,744	105.052	96.500	(1,154,938)	(8.14)	1.23	2.14	3.95	4.98	2.87	5.45	4.16	0.07	10.06	(11.79)
CMBS Fixed																				
3142ACKQ1	FR WA5002	WA5002	AFS	2.620	11/01/31	955,700	109.648	90.734	(180,768)	(17.25)	1.39	1.44	4.13	8.24	7.93	8.24	7.14	0.34	23.89	(18.75)
AFS Totals																				
1 Item				2.620		955,700	109.648	90.734	(180,768)	(17.25)	1.39	1.44	4.13	8.24	7.93	8.24	7.14	0.34	23.89	(18.75)
CMBS Fixed Totals																				
1 Item				2.620		955,700	109.648	90.734	(180,768)	(17.25)	1.39	1.44	4.13	8.24	7.93	8.24	7.14	0.34	23.89	(18.75)
ABS Float																				
64131QAL4	NEUB 2017-26A BR		AFS	2.444	10/18/30	6,000,000	100.000	96.486	(210,840)	(3.51)	2.45	3.56	4.56	3.83	3.83	3.83	(0.04)	(0.11)	3.13	0.03

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Security Inventory

06/30/2022

Sample Bank - Anywhere, OK

Page 5 of 6

Cusip	Plg Description	Pool	ASC 320	Cpn	Maturity-Call	Par	Book Price	Market Price	Gain/ (Loss)	Gn/ (Ls)%	Yield (TEY)			Average Life			Eff Dur	Eff Cnvx	% Px Change	
											Acctg	Proj	Mkt	Proj	-300	+300			-300	+300
AFS Totals																				
	1 Item			2.444		6,000,000	100.000	96.486	(210,840)	(3.51)	2.45	3.56	4.56	3.83	3.83	3.83	(0.04)	(0.11)	3.13	0.03
ABS Float Totals																				
	1 Item			2.444		6,000,000	100.000	96.486	(210,840)	(3.51)	2.45	3.56	4.56	3.83	3.83	3.83	(0.04)	(0.11)	3.13	0.03
CMO Fixed																				
3137B13P5	p FHR 4180 GA	AFS	1.250	08/15/26	132,357	99.688	98.975	(944)	(0.72)	1.80	1.83	3.40	0.51	0.48	0.52	0.49	0.00	1.44	(1.47)	
3136AR3E6	p FNR 2016-28 NA	AFS	2.000	06/25/32	473,293	99.459	93.472	(28,337)	(6.02)	2.15	2.14	4.21	3.28	3.03	3.48	3.09	0.02	9.33	(9.05)	
3136AKQG1	p FNR 2014-42 A	AFS	3.000	08/25/36	686,796	102.512	96.366	(42,211)	(6.00)	1.95	2.00	4.39	2.81	2.63	2.95	2.59	0.02	7.84	(7.59)	
3137AFBA9	p FHR 3930 KB	AFS	2.000	10/15/39	77,858	100.000	99.140	(670)	(0.86)	1.81	1.93	3.50	0.59	0.39	0.64	0.61	(0.01)	1.46	(1.86)	
31398QWU7	FHR 3741 HD	AFS	3.000	11/15/39	816,808	101.221	98.525	(22,015)	(2.66)	2.14	2.51	3.74	2.41	1.76	2.55	2.25	(0.04)	5.63	(6.76)	
38377GTK5	p GNR 2010-68 WA	AFS	3.000	12/16/39	450,494	102.646	98.348	(19,363)	(4.19)	1.81	1.81	3.72	2.38	2.39	2.76	2.23	(0.01)	6.93	(7.42)	
3136A1LM5	p FNR 2011-99 MC	AFS	2.250	04/25/40	321,731	100.212	97.519	(8,662)	(2.69)	1.81	2.03	3.83	1.58	1.03	1.69	1.62	0.02	3.92	(4.74)	
3137ASBZ6	FHR 4077 MA	AFS	2.000	08/15/40	267,122	99.704	98.961	(1,985)	(0.75)	2.65	2.30	3.11	1.00	0.43	1.06	0.99	0.00	1.78	(3.02)	
3136A14P7	p FNR 2011-117 MA	AFS	2.000	08/25/40	60,072	100.148	97.502	(1,590)	(2.64)	1.59	1.80	3.85	1.36	0.78	1.45	1.44	0.04	3.42	(4.14)	
3136AQB76	p FNR 2015-75 MA	AFS	2.500	12/25/41	856,483	101.556	95.658	(50,515)	(5.81)	1.77	2.05	3.69	3.99	2.37	4.16	3.68	0.07	8.84	(10.38)	
3136A7P55	p FNR 2012-84 HP	AFS	2.000	01/25/42	204,298	100.019	92.990	(14,359)	(7.03)	1.94	1.97	3.80	4.39	2.57	4.59	4.12	0.16	10.72	(11.33)	
3136A7DE9	FNR 2012-68 NA	AFS	2.000	03/25/42	92,204	100.513	96.470	(3,728)	(4.02)	1.72	1.72	3.61	2.33	2.29	2.39	2.19	0.03	6.69	(6.30)	
38377X5S7	GNR 2012-137 PA	AFS	2.000	06/20/42	653,115	98.995	94.155	(31,607)	(4.89)	2.32	2.23	3.48	4.41	3.37	4.69	4.14	0.06	11.43	(11.69)	
38378WSB0	p GNR 2013-113 EC	AFS	2.000	01/20/43	384,604	100.533	95.783	(18,270)	(4.73)	1.62	1.80	3.40	3.26	1.89	3.58	3.27	(0.01)	7.54	(9.47)	
3137BKZE3	p FHR 4501 MB	AFS	3.000	04/15/43	740,062	101.539	97.996	(26,219)	(3.49)	1.99	2.50	3.84	2.96	1.63	3.15	2.75	0.00	5.79	(8.13)	
3137BA7M8	FHR 4332 PE	AFS	3.500	12/15/43	1,073,282	102.304	97.988	(46,323)	(4.22)	2.77	2.94	4.20	3.95	2.90	4.26	3.54	(0.12)	8.90	(10.35)	
3137BMYV2	p FHR 4550 DA	AFS	3.000	03/15/44	587,494	102.481	97.770	(27,681)	(4.60)	1.08	2.22	3.87	3.19	1.57	3.42	2.93	(0.01)	5.86	(8.73)	
3136ATSD7	p FNR 2016-67 BA	AFS	2.000	03/25/44	751,380	100.431	95.453	(37,401)	(4.96)	1.63	1.80	3.70	2.86	1.44	3.08	2.79	0.02	6.72	(8.25)	
3137BXDL3	p FHR 4673 LB	AFS	2.500	04/15/44	73,216	100.000	99.181	(600)	(0.82)	2.21	2.45	3.67	0.73	0.25	0.85	0.75	(0.02)	1.28	(2.53)	
38382TPS7	GNR 2021-91 MB	AFS	1.000	05/20/51	550,932	99.972	82.942	(93,827)	(17.04)	1.00	1.00	3.87	7.53	2.61	8.76	7.73	0.93	21.01	(19.67)	
AFS Totals																				
	20 Items			2.536		9,253,602	101.073	95.925	(476,305)	(5.09)	1.94	2.16	3.83	3.29	2.13	3.55	3.11	0.05	7.91	(8.94)
CMO Fixed Totals																				
	20 Items			2.536		9,253,602	101.073	95.925	(476,305)	(5.09)	1.94	2.16	3.83	3.29	2.13	3.55	3.11	0.05	7.91	(8.94)

* Using Current Yield

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Security Inventory

06/30/2022

Sample Bank - Anywhere, OK

Page 6 of 6

Cusip	Plg Description	Pool	ASC 320	Cpn	Maturity-Call	Par	Book Price	Market Price	Gain/ (Loss)	Gn/ (Ls)%	Yield (TEY)			Average Life			Eff Dur	Eff Cnvx	% Px Change	
											Acctg	Proj	Mkt	Proj	-300	+300			-300	+300
AFS Totals																				
	97 Items			3.315	78,277,516	103.229	98.034	(4,066,462)	(5.03)	2.44	3.00	4.00	6.98	3.83	8.35	3.97	(0.33)	9.43	(11.96)	
HTM Totals																				
	2 Items			4.088	581,697	100.562	101.627	6,194	1.06	3.45	3.45	2.60	0.82	0.82	1.47	0.59	0.01	1.76	(2.09)	
Portfolio Totals																				
	99 Items			3.321	78,859,213	103.209	98.061	(4,060,268)	(4.99)	2.45	3.00	3.99	6.93	3.81	8.30	3.95	(0.32)	9.37	(11.88)	

* Using Current Yield

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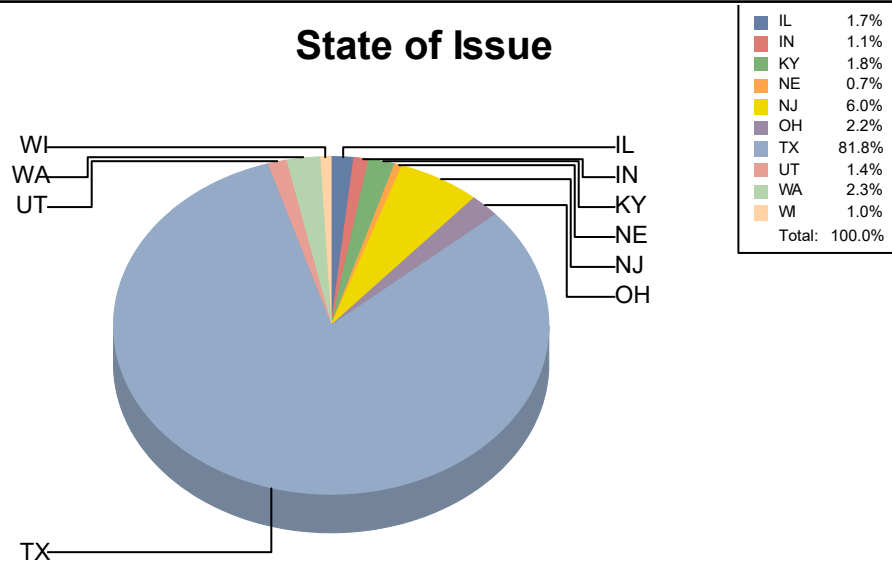
Municipal Summary

06/30/2022

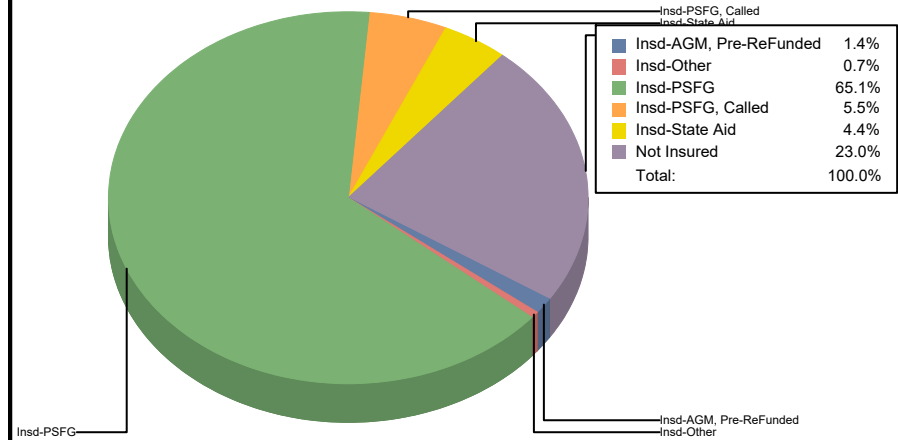
Sample Bank - Anywhere, OK

Page 1 of 2

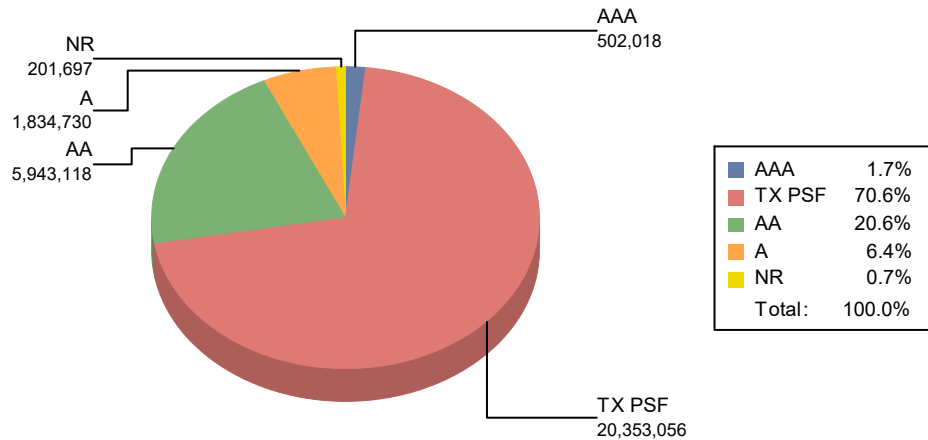
State of Issue



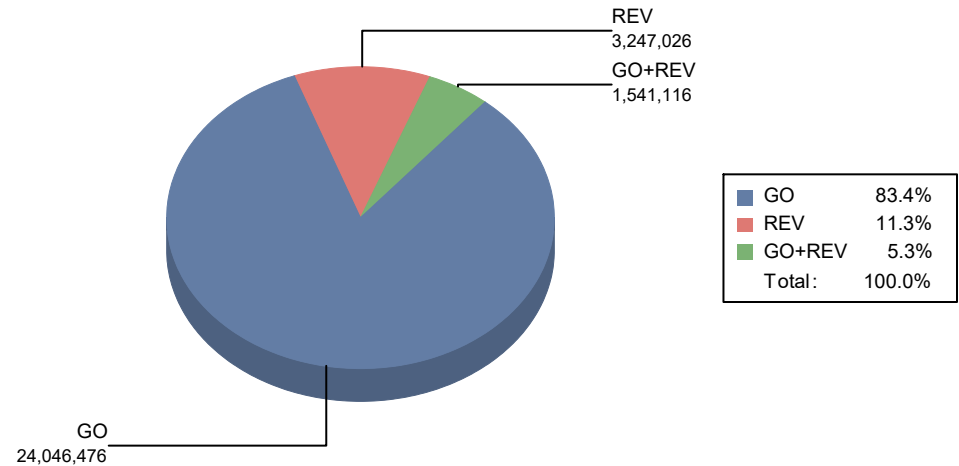
Insurance



Moody/S&P Composite Rating



Municipal Type



weighting based on Book Value of 28,834,619

Individual Municipal Ratings are as of 6/20/2022, unless recently purchased.

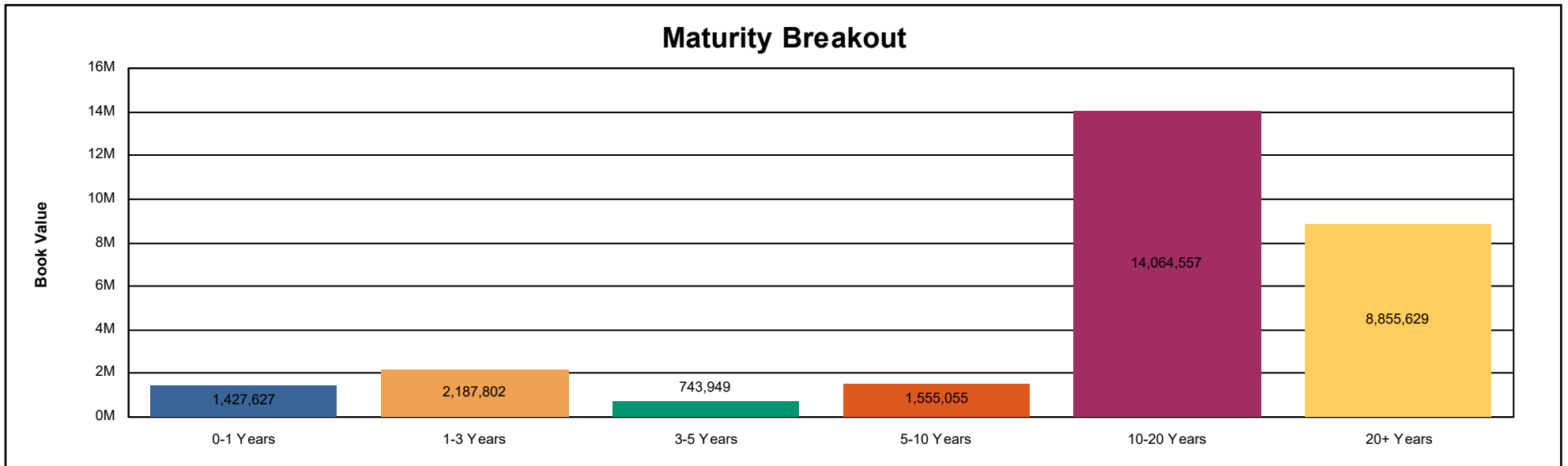
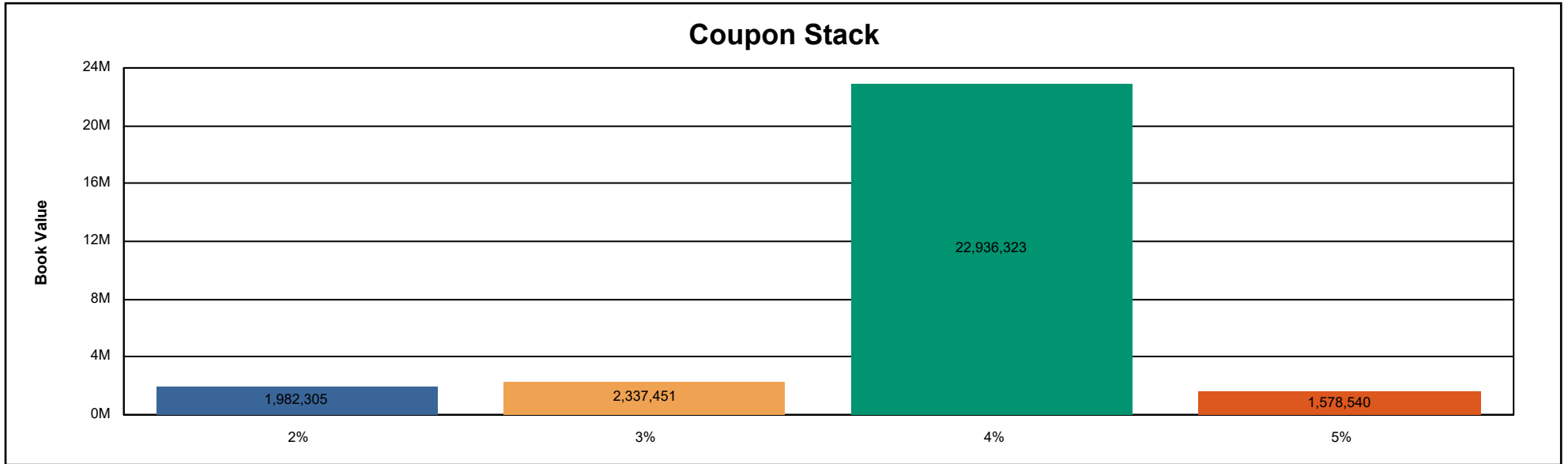
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Municipal Summary

06/30/2022

Sample Bank - Anywhere, OK

Page 2 of 2

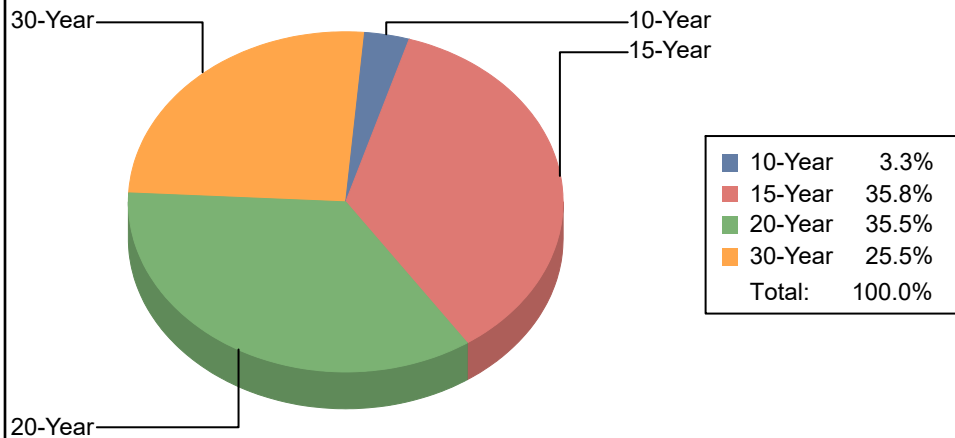


Total Municipal Book Value: 28,834,619 | Pre-refunded bonds shown to pre-refund date

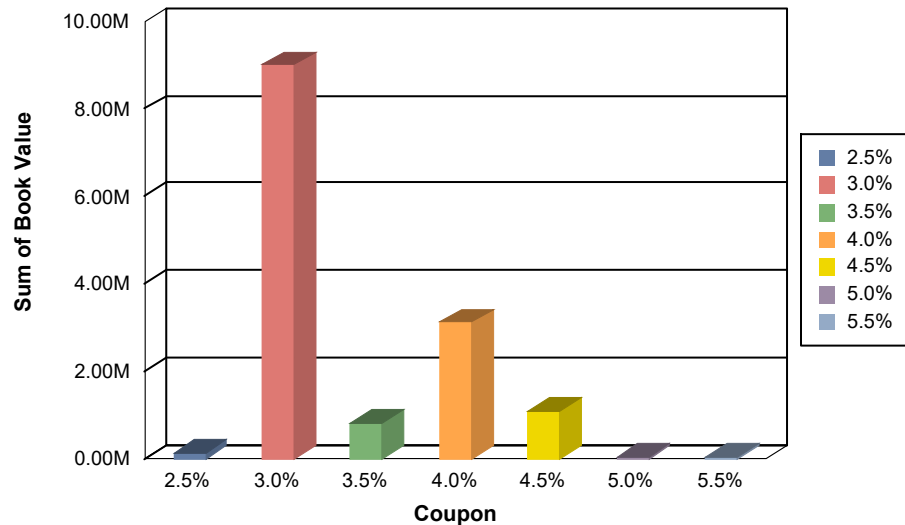
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Fixed MBS Summary

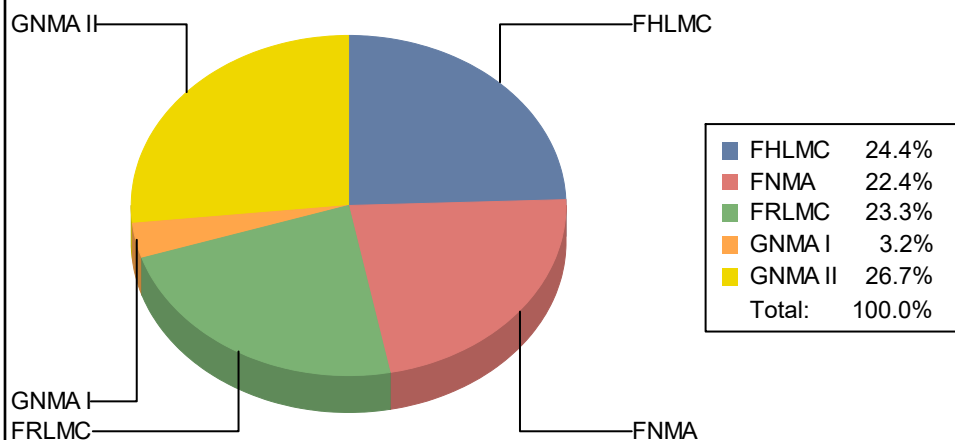
MBS Maturity Types



MBS Summary by Coupon



MBS Issuers



weighting based on Book Value

MBS Term	Book Value	Avg Cpn	Acctg Yield	Proj Yield	Acctg AvgLife	Proj. AvgLife	AvgLife -300	AvgLife +300
10-Year	464,406	4.00	1.54	1.54	2.14	2.14	1.73	2.29
15-Year	5,079,854	3.52	2.37	2.40	2.24	2.29	2.00	2.36
20-Year	5,030,603	3.37	0.36	1.88	2.62	5.52	2.94	6.01
30-Year	3,611,134	3.12	0.63	2.19	2.61	8.81	4.28	9.95
Total	14,185,996	3.39	1.23	2.14	2.46	4.98	2.87	5.45

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Municipal Holding Breakdown

06/30/2022

Sample Bank - Anywhere, OK

Page 1 of 1

Municipal Sector Overview

Municipal Book Value	28,834,618
Municipal Gain / (Loss)	(744,118)
Municipal Count	34
Tier 1 Capital	388,729,000
Projected Municipal Yield	4.00
Municipal Book Value to Investment Portfolio	35.4%
Municipal Book Value to Total Assets	0.8%
Municipal Book Value to Tier 1 Capital	7.4%
Federal Tax Rate	21.00
State Tax Rate	6.00
Cost of Funds	0.11
Out-of-State Book Value	28,834,618

Credit Enhancement

Moody's | S&P		Book Value	% Total	% Tier 1
Credit Support	Ratings			
AGM	A1 | AA	390,081	1.4	0.1
PSFG		20,353,056	70.6	5.2
State Aid		1,256,731	4.4	0.3
Other		201,697	0.7	0.1
Not Insured		6,633,054	23.0	1.7
Total:		28,834,618	100.0%	7.4%

Top Issuer Concentration

Issuers (# of bonds)	Book Value	% Total	% Tier 1
GM-TX - FLOYDADA TX IND (1)	2,081,400	7.2	0.5
GM-TX - LAKE TRAVIS ISD (1)	2,063,584	7.2	0.5
GM-TX - EVERMAN ISD-REF (1)	2,046,674	7.1	0.5

Individual Municipal Ratings are as of 6/27/2022, unless recently purchased.

State Concentration

State	Book Value	% Total	% Tier 1
TX	23,587,673	81.8	6.1
NJ	1,730,904	6.0	0.5
WA	663,269	2.3	0.2
OH	635,000	2.2	0.2
KY	515,608	1.8	0.1
IL	502,017	1.7	0.1
UT	390,080	1.4	0.1
IN	331,121	1.2	0.1
WI	277,244	1.0	0.1
NE	201,697	0.7	0.1
0 Other	-	-	-
Total:	28,834,613	100.0%	7.4%

Financial Reporting

Reporting Year	Count	% Total
2022	21	61.8
2021	12	35.3
2020	-	-
2019 & Older	-	-
Not on File	1	2.9
Total:	34	100.0%

Tax Status

Type	Book Value	% Total	% Tier 1
Bank Qualified	7,992,923	27.7	2.1
General Market	20,841,695	72.3	5.4
Taxable	-	-	-
Safe Harbor	0	0.0	0.0
Total:	28,834,618	100.0%	7.4%

Ratings Concentration

Composite Rating	Book Value	% Total	% Tier 1
AAA	502,018	1.7	0.1
AAA-PSF	20,353,056	70.6	5.2
AA	5,943,118	20.6	1.5
A	1,834,730	6.4	0.5
NR	201,697	0.7	0.1
Total:	28,834,618	100.0%	7.4%

*Composite Ratings for Moody's and S&P Only

Issue Type

Type	Book Value	% Total	% Tier 1
General Obligation	24,046,476	83.4	6.2
Revenue	3,247,026	11.3	0.8
GO + Revenue	1,541,116	5.3	0.4
COP	-	-	-
Total:	28,834,618	100.0%	7.4%

Revenue Source

Source	Book Value	% Total	% Tier 1
AD VAL TAXES	25,385,895	88.0	6.5
MISC	2,211,912	7.7	0.6
GEN FUND & LEASE	846,731	2.9	0.2
SALES/USE TAX	390,081	1.4	0.1
Total:	28,834,618	100.0%	7.4%

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Municipal Disclaimer

The Baker Group Software Solutions, Inc. continues to provide credit information available from the underlying issuers of the municipal securities held in your portfolio.

The data provided in these reports is for informational purposes only and is intended solely for your private use. Although we have obtained the information from sources believed to be reliable, we cannot guarantee the accuracy of the data, and are not responsible for losses and damages arising from errors, omissions, changes in market factors or conditions beyond our control. We encourage investors to verify the accuracy of the information shown using the official documents provided through the hyperlinks. We are not responsible for losses and damages arising from errors on the report. The financial data for municipal bonds are derived from financial reports obtained either from the issuer or publicly available providers. There may be a significant time lag in the availability and reporting of municipal financial data. For more complete information about the municipal security above, please refer to the official statement. You can download the prospectus at www.gobaker.com. Log into “My Portfolio”, click on “download prospectuses” to access all prospectuses we have on file. Investors should contact the issuer directly for verification of data.

IMPORTANT: The projections or other information generated in the underlying municipal data report regarding the likelihood of various investment outcomes are hypothetical in nature, do not reflect actual investment results and are not guarantees of future results.

Underlying Municipal Credit Detail

06/30/2022

Sample Bank - Anywhere, OK

Page 2 of 7

Cusip	Description	Issue Date	Par	Book	Market	Gn/(Ls)	Muni Type	Moody	S&P	Net Asset	GO	REV	Yield	Eff	Eff
Report Date	State	Cpn	Purch Date	Maturity	Price	Price	Gn/(Ls)%	Muni Insurer	Ratings	Beginning	*DA% | DC	*Acctg *Proj	*Acctg *Proj	Dur	Cnvx
Fiscal Year	Tax Status	ASC 320	Purch Px	Call Date			Security	Cnty Jobless	Underlying	Ending	*Per Cap | Covnt	Overlapping D/A	- Debt/Pop		
Municipals															
018106QR8	ALLEN ISD-A-REF TX 41		11/15/17	1,640,000	103.09	100.35	(45,059)	GO	Aaa	AAA	72.8M	4.02 | --	4.11	4.11	5.20 (2.47)
2022 Report	TX	4.000	2/14/18	02/15/41			(2.67)	Insd-PSFG	Aa2	AA	73.5M	7,051 | --			
2021	GM (B)	AFS	105.630	02/15/27			Ad Val Taxes	COLLIN - 2.7%							5.38 - 9,427
041806LK4	ARLINGTON HGR EDU-A TX		5/1/17	710,000	102.30	103.35	7,412	REV	Aaa	AAA	99.6M	-- | 2.41	4.35	4.35	4.43 (1.68)
2021 Report	TX	4.000	5/25/17	02/15/35			1.02	Insd-PSFG	Baa2	BBB	129.4M	-- | 1.10			
2021	GM (B)	AFS	104.461	02/15/27			(MONY PUBLIC SCHOOLS)	TARRANT - 3.3%							
041806LL2	ARLINGTON HGR EDU-A TX		5/1/17	1,255,000	102.30	103.22	11,558	REV	Aaa	AAA	99.6M	-- | 2.41	4.35	4.35	4.61 (1.86)
2021 Report	TX	4.000	5/25/17	02/15/36			0.90	Insd-PSFG	Baa2	BBB	129.4M	-- | 1.10			
2021	GM (B)	AFS	104.461	02/15/27			(MONY PUBLIC SCHOOLS)	TARRANT - 3.3%							
076563JD8	BEE CO-CTFS OBLIG TX 43		9/15/17	1,500,000	102.74	98.12	(69,346)	GO+REV	N/A	AA-	42.8M	1.23 | --	4.13	4.79	7.47 (0.81)
2022 Report	TX	4.000	10/17/17	08/15/43			(4.50)	Not Insured	N/A	N/A	43.4M	713 | --			
2021	GM (B)	AFS	105.459	08/15/26			AD VAL TAXES	BEE - 6.3%							5.82 - 3,364
097067LZ3	BOERNE ISD-BLDG TX 48		8/1/17	1,500,000	103.06	97.33	(86,050)	GO	Aaa	N/A	-2.9M	3.30 | --	4.12	4.78	8.48 (0.57)
2021 Report	TX	4.000	10/11/17	02/01/48			(5.57)	Insd-PSFG	Aa2	N/A	-4.0M	6,369 | --			
2021	GM (B)	AFS	105.776	02/01/27			AD VAL TAXES	KENDALL - 2.5%							5.11 - 9,875
120280WS7	BULLITT CO SD FIN-REF KY		2/10/16	515,000	100.12	100.14	117	REV	A1	N/A	23.4M	-- | 1.21	2.16	2.16	0.28 0.00
2022 Report	KY	2.000	2/10/16	12/01/22			0.02	Insd-State Aid	N/A	N/A	24.2M	-- | --			
2021	BQ	AFS	101.846				LEASE	BULLITT - 2.8%							
187270B77	CLINT ISD-BLDG TX 45		7/15/15	1,500,000	105.24	107.76	37,875	GO	Aaa	N/A	43.2M	8.65 | --	4.05	4.05	1.87 0.02
2022 Report	TX	5.000	3/1/17	08/15/45			2.40	Insd-PSFG, Called	A1	N/A	62.8M	3,693 | --			
2021	GM (B)	AFS	113.063	08/15/25			AD VAL TAXES	EL PASO - 4.2%							13.53 - 5,774
221864BP5	COTTONWOOD HEIGHTS U		7/12/16	375,000	104.02	103.67	(1,311)	REV	N/A	AA+	52.8M	-- | 7.33	2.45	2.45	1.25 0.01
2021 Report	UT	4.000	7/14/16	07/01/36			(0.34)	Insd-AGM, Pre-ReFunded	N/A	AA+	55.9M	-- | --			
2021	BQ	AFS	115.110	07/01/24			SALES TAX REVS	SALT LAKE - 2.1%							
239832DT2	DAYTON-LIMITED TAX OH 2:		9/9/14	225,000	100.00	100.08	189	GO	Aa2	AA	893.9M	2.94 | 14.66	3.79	3.79	0.48 (0.42)
2021 Report	OH	3.000	9/9/14	12/01/23			0.08	Not Insured	Aa2	N/A	920.4M	339 | --			
2020	BQ	AFS	105.158	07/31/22			AD VAL TAXES	MONTGOMERY - 3.5%							11.78 - 1,357

* Denotes Tax Equivalent Yield (TEY) where applicable.

Individual Municipal Ratings are as of 5/31/2022, unless recently purchased.

* D/A% = Debt to Assessed Ratio; DC = Debt Coverage | Per Cap = Per Capita Debt; Covnt = Rate Covenant

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Underlying Municipal Credit Detail

06/30/2022

Sample Bank - Anywhere, OK

Page 3 of 7

Cusip	Description	Issue Date	Par	Book	Market	Gn/(Ls)	Muni Type	Moody	S&P	Net Asset	GO	REV	Yield	Eff	Eff
Report Date	State	Cpn	Purch Date	Maturity	Price	Price	Gn/(Ls)%	Muni Insurer	Ratings	Beginning	*DA% | DC	*Acctg *Proj	*Acctg *Proj	Dur	Cnvx
Fiscal Year	Tax Status	ASC 320	Purch Px	Call Date			Security	Cnty Jobless	Underlying	Ending	*Per Cap | Covnt	Overlapping D/A	- Debt/Pop		
243325NS2	DECATUR ISD-REF TX 32		5/1/16	400,000	107.90	102.83	(20,286)	GO	Aa2	N/A	4.9M	1.80 | --	2.20	2.20	3.62 (1.42)
2022 Report	TX	4.000	7/14/16	08/15/32			(4.70)	Not Insured	Aa2	N/A	5.1M	2,749 | --			
2021	BQ	AFS	119.875	02/15/26			AD VAL TAXES	WISE - 3.1%							3.22 - 4,907
262579QU2	DUPAGE ETC SD #181-B IL 2		2/25/14	500,000	100.40	101.06	3,282	GO	Aaa	N/A	-9.3M	2.50 | --	3.17	3.17	0.54 0.00
2022 Report	IL	3.000	2/25/14	05/01/23			0.65	Not Insured	Aaa	N/A	-0.3M	2,637 | --			
2021	BQ	AFS	104.036				AD VAL TAXES	DUPAGE - 2.7%							6.78 - 7,135
272596DZ7	E GREENWICH-REF NJ 27		8/10/16	830,000	105.13	101.80	(27,652)	GO	N/A	AA-		0.71 | --	2.45	2.45	2.70 (0.21)
2021 Report	NJ	3.250	8/10/16	08/01/27			(3.17)	Not Insured	N/A	N/A		11,437 | --			
2020	BQ	AFS	111.857	08/01/26			AD VAL TAXES	GLOUCESTER - 3.3%							3.94 - 63,854
300371N80	EVERMAN ISD-REF TX 38		2/15/17	2,000,000	102.33	102.45	2,305	GO	N/A	AAA	-5.7M	6.04 | --	4.40	4.40	4.84 (1.83)
2022 Report	TX	4.000	3/15/17	02/15/38			0.11	Insd-PSFG	N/A	A	-7.3M	4,088 | --			
2021	GM (B)	AFS	104.351	08/15/27			AD VAL TAXES	TARRANT - 3.3%							7.29 - 4,936
343784ER1	FLOYDADA TX INDEP SCH T		8/15/17	2,000,000	104.07	99.45	(92,321)	GO	N/A	AAA	21.2M	4.90 | --	4.63	4.63	8.06 0.41
2022 Report	TX	4.000	9/26/17	02/15/42			(4.44)	Insd-PSFG	N/A	A+	23.1M	12,252 | --			
2021	GM (B)	AFS	106.981	02/15/27			AD VAL TAXES	FLOYD - 3.8%							9.55 - 23,882
35880CXR0	FRISCO ISD-REF TX 42		5/15/17	500,000	104.05	100.25	(19,008)	GO	Aaa	AAA	-419.9M	4.42 | --	3.84	4.63	6.31 (1.19)
2022 Report	TX	4.000	9/18/17	08/15/42			(3.65)	Insd-PSFG	Aa1	AA+	-431.3M	6,807 | --			
2021	GM (B)	AFS	107.689	02/15/27			AD VAL TAXES	COLLIN - 2.7%							6.24 - 9,621
367055FF2	GARY ISD-REF TX 26		6/1/16	180,000	103.72	101.07	(4,780)	GO	N/A	AAA	-1.5M	4.70 | --	2.23	2.23	2.17 (0.24)
2022 Report	TX	3.000	6/16/16	08/15/26			(2.56)	Insd-PSFG	N/A	A	-1.2M	2,470 | --			
2021	BQ	AFS	110.380	08/15/25			AD VAL TAXES	PANOLA - 4.5%							5.46 - 2,871
481305EY2	JUDSON ISD-REF-BLDG TX		8/1/16	960,000	103.14	98.23	(47,079)	GO	Aaa	N/A	-35.3M	4.82 | --	3.85	4.76	7.32 (1.16)
2021 Report	TX	4.000	9/18/17	02/01/45			(4.76)	Insd-PSFG	Aa2	N/A	-17.8M	4,331 | --			
2021	GM (B)	AFS	106.831	02/01/26			AD VAL TAXES	BEXAR - 3.4%							8.08 - 7,267
481808EF6	JUNEAU CO-REF WI 27		2/15/13	275,000	100.82	100.21	(1,673)	GO	N/A	A+	37.5M	0.79 | --	2.10	3.43	1.74 (1.00)
2021 Report	WI	2.900	5/31/16	03/01/27			(0.60)	Not Insured	N/A	N/A	42.6M	704 | --			
2020	BQ	AFS	107.875	03/01/23			AD VAL TAXES	JUNEAU - 3.3%							2.33 - 2,067
486063WP1	KATY ISD TX 47		4/15/17	1,100,000	102.33	99.08	(35,803)	GO	Aaa	AAA	75.2M	4.47 | --	4.34	4.84	7.69 (1.20)
2022 Report	TX	4.000	5/18/17	02/15/47			(3.18)	Insd-PSFG	Aa1	AA	83.1M	5,452 --			
2021	GM (B)	AFS	104.527	02/15/27			AD VAL TAXES	HARRIS - 4.2%							9.52 - 11,605

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Underlying Municipal Credit Detail

06/30/2022

Sample Bank - Anywhere, OK

Page 4 of 7

Cusip	Description	Issue Date	Par	Book	Market	Gn/(Ls)	Muni Type	Moody	S&P	Net Asset	GO	REV	Yield	Eff	Eff	
Report Date	State	Cpn	Purch Date	Maturity	Price	Price	Gn/(Ls)%	Muni Insurer	Ratings	Beginning	*DA% | DC	*Acctg *Proj	*Dur	Eff	Eff	
Fiscal Year	Tax Status	ASC 320	Purch Px	Call Date		Security	Cnty Jobless	Underlying	Ending	*Per Cap | Covnt	Overlapping D/A	- Debt/Pop				
504084ZR8	LA PORTE TX-CFTS OBLG T		7/1/21	500,000	110.23	87.36	(114,333)	GO	N/A	AA+	147.4M	0.91 | --	1.98	2.79	7.79	0.36
2022 Report	TX	3.000	8/10/21	03/15/38			(20.74)	Not Insured	N/A	N/A	165.8M	1,155 | --				
2021	GM (B)	AFS	111.457	03/15/30		AD VAL TAXES	HARRIS - 4.2%									5.21 - 6,610
511074SN7	LAKE TRAVIS ISD-REF TX 4C		12/1/17	2,000,000	103.18	102.86	(6,444)	GO	N/A	AAA	84.5M	2.37 | --	4.09	4.09	5.23	(2.48)
2022 Report	TX	4.000	2/14/18	02/15/40			(0.31)	Insd-PSFG	N/A	AA+	104.5M	5,262 | --				
2021	GM (B)	AFS	105.790	02/15/27		AD VAL TAXES	TRAVIS - 2.5%									5.26 - 11,690
549108SN9	LUBBOCK COOPER ISD TX 4		8/15/17	1,500,000	103.60	97.55	(90,726)	GO	N/A	AAA	-28.7M	8.65 | --	3.97	4.74	8.36	(0.64)
2021 Report	TX	4.000	9/19/17	02/15/47			(5.84)	Insd-PSFG	N/A	A+	-23.7M	7,624 | --				
2021	GM (B)	AFS	106.826	02/15/27		AD VAL TAXES	LUBBOCK - 2.8%									11.22 - 9,886
642492JA1	NEW BOSTON ISD-REF TX 2		7/1/16	440,000	109.27	104.76	(19,829)	GO	Aaa	N/A	7.2M	2.97 | --	2.10	2.10	2.45	0.04
2022 Report	TX	4.000	7/21/16	08/15/28			(4.12)	Insd-PSFG	A1	N/A	9.6M	1,977 | --				
2021	BQ	AFS	121.572	08/15/26		AD VAL TAXES	BOWIE - 4.2%									4.20 - 2,789
679506LE3	OLD BRIDGE TWP NJ 24		3/18/14	850,000	100.98	100.76	(1,843)	GO	Aa1	N/A		1.19 | --	2.42	2.42	1.08	0.01
2021 Report	NJ	2.500	10/26/15	03/15/24			(0.22)	Not Insured	Aa1	N/A		640 | --				
2020	BQ	AFS	104.531			AD VAL TAXES	MIDDLESEX - 3.1%									4.34 - 2,336
716808CC2	PETTUS TX INDEP SCH D T)		8/1/16	340,000	105.91	101.32	(15,593)	GO	N/A	AAA	-0.6M	4.37 | --	2.57	2.57	4.42	(2.51)
2022 Report	TX	4.000	8/16/16	08/15/37			(4.33)	Insd-PSFG	N/A	A	-0.2M	14,693 | --				
2021	BQ	AFS	116.072	08/15/25		AD VAL TAXES	BEE - 6.3%									5.46 - 18,352
721595GH3	PILOT POINT TX 32		6/15/16	305,000	108.13	103.19	(15,072)	GO	N/A	A+	7.1M	3.72 | --	2.45	2.45	3.66	(1.19)
2022 Report	TX	4.000	8/10/16	08/15/32			(4.57)	Not Insured	N/A	N/A	7.3M	2,291 | --				
2020	BQ	AFS	118.691	08/15/26		AD VAL TAXES	DENTON - 2.7%									5.15 - 3,173
721595GK6	PILOT POINT TX 36		6/15/16	355,000	107.31	101.87	(19,321)	GO	N/A	A+	7.1M	3.72 | --	2.70	2.70	4.46	(1.99)
2022 Report	TX	4.000	8/10/16	08/15/36			(5.07)	Not Insured	N/A	N/A	7.3M	2,291 | --				
2020	BQ	AFS	116.712	08/15/26		AD VAL TAXES	DENTON - 2.7%									5.15 - 3,173
764258QR3	RICHLAND-REF/IMPT WA 25		7/30/10	280,000	100.00	100.17	470	GO	N/A	AA+	432.3M	0.53 | --	5.69	5.69	0.59	(0.60)
2021 Report	WA	4.500	8/3/10	12/01/25			0.17	Not Insured	N/A	N/A	488.9M	693 | --				
2020	BQ	AFS	107.825	07/20/22		AD VAL TAXES	BENTON - 4.5%									2.62 - 3,400
806640D21	SCHERTZ ETC ISD-A TX 42		9/1/17	1,500,000	102.82	99.46	(50,481)	GO	Aaa	N/A	-101.2M	4.99 | --	3.97	4.77	6.63	(1.55)
2022 Report	TX	4.000	10/18/17	02/01/42			(3.27)	Insd-PSFG	Aa3	N/A	-99.8M	4,061 --				
2021	GM (B)	AFS	106.078	02/01/26		AD VAL TAXES	GUADALUPE - 2.9%									7.14 - 5,807

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Underlying Municipal Credit Detail

06/30/2022

Sample Bank - Anywhere, OK

Page 5 of 7

Cusip	Description	Issue Date	Par	Book	Market	Gn/(Ls)	Muni Type	Moody	S&P	Net Asset	GO	REV	Yield	Eff	Eff	
Report Date	State	Cpn	Purch Date	Maturity	Price	Price	Gn/(Ls)%	Muni Insurer	Ratings	Beginning	*DA% | DC		*Acctg	*Proj	Dur	Cnvx
Fiscal Year	Tax Status	ASC 320	Purch Px	Call Date			Security	Cnty Jobless	Underlying	Ending	*Per Cap | Covnt		Overlapping	D/A	-	Debt/Pop
830201LP2	SKAGIT CO-REF WA 23		3/6/13	380,000	100.86	100.91	169	GO	Aa2	N/A	353.2M	0.32 | 5.81	2.41	2.41	0.28	0.00
2021 Report	WA	4.000	3/6/13	12/01/23			0.04	Not Insured	Aa2	N/A	380.5M	512 | --				
2020	BQ	HTM	118.471	12/01/22			AD VAL TAXES	SKAGIT - 5%								1.99 - 3,143
841399DT2	SE LOC SD-REF-CLASSRM (		6/2/11	410,000	100.00	100.19	791	GO	N/A	AA	12.4M	0.55 | --	5.04	5.04	0.11	(0.17)
2022 Report	OH	4.000	6/2/11	12/01/22			0.19	Insd-State Aid	N/A	AA-	10.5M	117 | --				
2021	BQ	AFS	104.621	07/31/22			AD VAL TAXES	PORTAGE - 3.2%								0.85 - 182
937685BZ7	WASHINGTON BLDG CORP		6/1/16	330,000	100.34	99.99	(1,161)	REV	N/A	A		1.93 | 1.00	2.00	2.00	0.54	0.00
2022 Report	IN	2.000	6/1/16	08/01/23			(0.35)	Insd-State Aid	N/A	N/A		675 | --				
2021	BQ	AFS	102.697				LEASE	WASHINGTON - 1.8%								5.76 - 2,012
955006PM7	WEST OSO ISD-REF TX 32		7/6/16	530,000	108.69	103.19	(29,141)	GO	N/A	AAA	-1.9M	3.45 | --	2.28	2.28	3.78	(1.31)
2022 Report	TX	4.000	8/4/16	08/15/32			(5.06)	Insd-PSFG	N/A	A	-3.6M	3,144 | --				
2021	BQ	AFS	120.076	08/15/26			AD VAL TAXES	NUECES - 4.8%								6.74 - 6,137
SHICRFPD	SHICKLEY RURAL FIRE PRC		4/19/19	201,697	100.00	102.99	6,025	GO	N/A	N/A		-- | --	5.37	5.37	1.16	0.01
	NE	4.250	4/19/19	06/01/29			2.99	Insd-Other	N/A	N/A		-- | --				
	BQ	HTM	100.000				--	--								
34 Items	Municipal Totals		3.877	27,886,697	103.40	100.73	(744,119)						3.76	4.00	4.97	(0.99)
34 Items	Portfolio Totals		3.877	27,886,697	103.40	100.73	(744,119)						3.76	4.00	4.97	(0.99)

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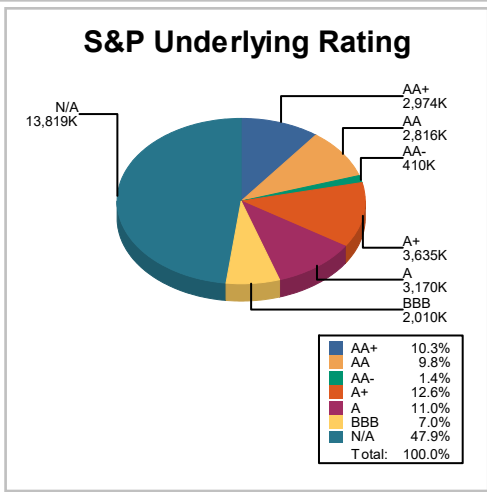
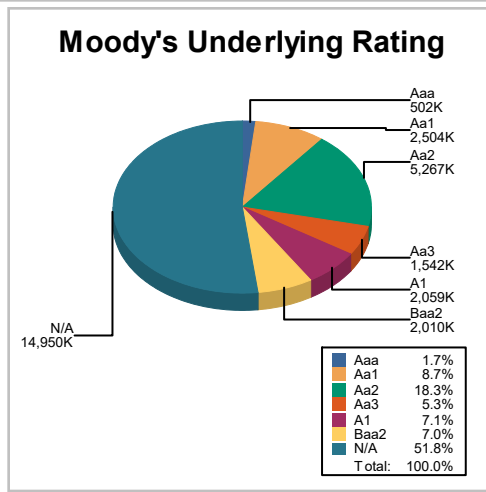
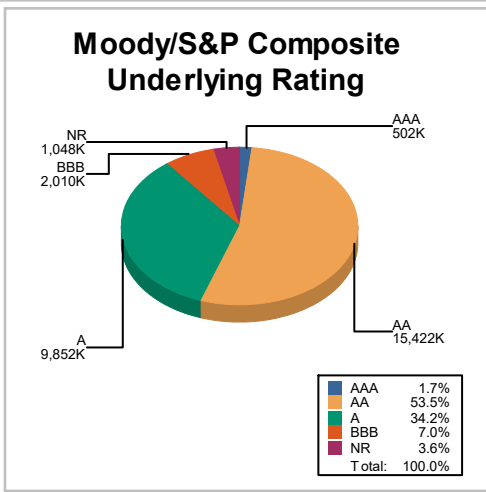
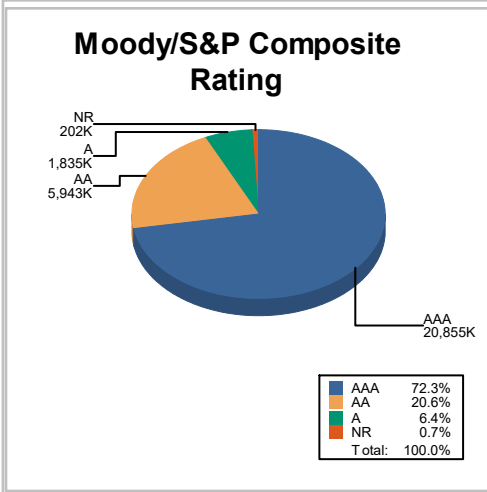
Underlying Municipal Credit Detail

06/30/2022

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Page 6 of 7

Cusip	Description	Issue Date	Par	Book	Market	Gn/(Ls)	Muni Type	Moody	S&P	Net Asset	GO	REV	Yield	Eff	Eff
Report Date	State	Cpn	Purch Date	Maturity	Price	Price	Gn/(Ls)%	Ratings	Beginning	Ending	*DA% | DC	*Acctg	*Proj	Dur	Conv
Fiscal Year	Tax Status	ASC 320	Purch Px	Call Date			Security	Underlying			*Per Cap Covnt		Overlapping	D/A	- Debt/Pop



weighting based on Book Value of 28,834,618

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Underlying Municipal Credit Detail

06/30/2022

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Page 7 of 7

Cusip	Description	Issue Date	Par	Book	Market	Gn/(Ls)	Muni Type	Moody	S&P	Net Asset	GO	REV	Yield	Eff	Eff
Report Date	State	Cpn	Purch Date	Maturity	Price	Price	Gn/(Ls)%	Muni Insurer	Ratings	Beginning	*DA% | DC	*Acctg *Proj	*Dur	Cnvx	
Fiscal Year	Tax Status	ASC 320	Purch Px	Call Date	Security	Cnty	Jobless	Underlying	Ending	*Per Cap | Covnt	Overlapping D/A	- Debt/Pop			

Recent Municipal Insurer Ratings and Outlook

Insurer	SPRating	SPOutlook	MoodyRating	MoodyOutlook
ACA	NR			
AGM	AA	STABLE	A1	STABLE
AMBAC	NR		WR	
Assured Gty	AA	STABLE	A2	STABLE
BAM	AA	STABLE		
BHAC	AA+	STABLE	Aa1	STABLE
CIFG	NR		WR	
FGIC	NR		WR	
MAC	NR			
NATL	NR		Baa2	NEG
Radian	NR		WR	
XLCA	NR		WR	

Italics indicates changes occurred / ratings reaffirmed between 4/21/2022 and 6/20/2022

**- / *+ Indicates Negative Watch / Positive Watch*

** Indicates Stable Watch*

** Municipal Insurer Financials & Credit Reports are available by clicking on the hyperlinks above*

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Pre-Refunded & Escrowed to Maturity Municipals

06/30/2022

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Page 1 of 1

Cusip	Description	Cpn	Par	Book	Market	Gn/(Ls)	Muni Type	Moody	S&P	Net Asset	GO	REV	Yield	Eff	Eff	
Report Date	State	ASC 320	Maturity	Price	Price	Gn/(Ls)%	Muni Insurer	Ratings		Beginning	*DA%	DC	*Acctg	*Proj	Dur	Cnvx
Fiscal Year	Tax Status	Issue Date	Call Date			Security	Cnty Jobless	Underlying		Ending	*Per Cap	Covnt	Overlapping	D/A	-	Debt/Pop

Municipals																
221864BP5	COTTONWOOD HEIGHTS UT :	4.000	375,000	104.02	103.67	(1,311)	REV	N/A	AA+	52.8M	--	| 7.33	2.45	2.45	1.25	0.01
2021 Report	UT	AFS	07/01/36			(0.34)	Insd-AGM, Pre-ReFunded	N/A	AA+	55.9M	--	| --				
2021	BQ	07/12/16	07/01/24				SALES TAX REVS SALT LAKE - 2.1%									

1 Item	Municipal Totals	4.000	375,000	104.02	103.67	(1,311)							2.45	2.45	1.25	0.01
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1 Item	Portfolio Totals	4.000	375,000	104.02	103.67	(1,311)							2.45	2.45	1.25	0.01
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Fixed MBS Summary By Term & Coupon

06/30/2022

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Page 1 of 1

Type	Cpn	Pct of Type	Pct of All MBS	Bk Value (000's)	Book Price	Market Price	Acctg Yield	Proj Yield							Average Life							% Change in Market Price					
								-300	-200	-100	Cur	+100	+200	+300	-300	-200	-100	Cur	+100	+200	+300	-300	-200	-100	+100	+200	+300
10-Year																											
	4.0%	100.0%	3.3%	464	104.89	100.23	1.54	0.97	1.27	1.40	1.54	1.62	1.66	1.69	1.7	1.9	2.0	2.1	2.2	2.3	2.3	4.9	3.6	1.9	-2.0	-4.0	-6.0
	10-Year		3.3%	464	104.89	100.23	1.54	0.97	1.27	1.40	1.54	1.62	1.66	1.69	1.7	1.9	2.0	2.1	2.2	2.3	2.3	4.9	3.6	1.9	-2.0	-4.0	-6.0
15-Year																											
	2.5%	2.7%	1.0%	138	101.95	96.54	1.50	1.42	1.47	1.49	1.50	1.51	1.51	1.52	1.9	1.9	2.0	2.0	2.0	2.0	2.0	5.6	3.8	1.9	-1.8	-3.6	-5.4
	3.0%	45.8%	16.4%	2,326	100.81	98.22	2.70	2.61	2.66	2.69	2.70	2.70	2.71	2.71	2.4	2.6	2.7	2.8	2.8	2.9	2.9	7.2	5.1	2.6	-2.6	-5.1	-7.5
	3.5%	15.7%	5.6%	796	103.72	99.01	1.90	1.86	1.97	2.04	2.07	2.08	2.10	2.11	2.3	2.5	2.6	2.7	2.7	2.7	2.7	6.9	4.8	2.4	-2.4	-4.8	-7.0
	4.0%	18.7%	6.7%	951	103.03	100.37	2.18	2.08	2.11	2.13	2.18	2.20	2.21	2.22	1.7	1.7	1.7	1.8	1.8	1.8	1.8	4.8	3.2	1.6	-1.6	-3.2	-4.8
	4.5%	16.6%	5.9%	843	102.42	101.63	2.25	2.18	2.20	2.21	2.24	2.26	2.27	2.27	1.2	1.2	1.2	1.2	1.2	1.2	1.2	3.0	2.2	1.1	-1.1	-2.2	-3.3
	5.0%	0.4%	0.1%	21	101.14	101.97	2.91	2.98	2.99	2.99	2.99	3.01	3.01	3.02	0.7	0.7	0.7	0.7	0.7	0.7	0.7	1.0	1.0	0.6	-0.6	-1.2	-1.9
	5.5%	0.1%	0.0%	3	100.09	100.36	4.34	4.30	4.30	4.30	4.30	4.30	4.30	4.30	0.4	0.4	0.4	0.4	0.4	0.4	0.4	1.0	0.7	0.3	-0.3	-0.7	-1.0
	15-Year		35.8%	5,080	101.97	99.28	2.37	2.29	2.34	2.37	2.40	2.41	2.42	2.42	2.0	2.1	2.2	2.3	2.3	2.3	2.4	5.9	4.1	2.1	-2.1	-4.1	-6.1
20-Year																											
	3.0%	65.6%	23.3%	3,300	107.35	93.41	-0.29	0.13	1.40	1.70	1.74	1.78	1.82	1.86	2.6	4.8	6.0	6.2	6.4	6.6	6.9	11.5	10.2	5.4	-5.2	-10.2	-15.2
	4.0%	33.9%	12.0%	1,706	107.63	100.49	1.49	1.68	1.93	2.07	2.11	2.13	2.14	2.17	3.5	4.0	4.3	4.4	4.4	4.5	4.5	10.1	7.3	3.8	-3.7	-7.2	-10.6
	5.5%	0.5%	0.2%	24	100.77	103.09	4.03	4.02	4.03	4.03	4.03	4.04	4.04	4.04	0.8	0.8	0.8	0.8	0.8	0.8	0.8	0.6	0.6	0.6	-0.7	-1.5	-2.2
	20-Year		35.5%	5,031	107.41	95.86	0.36	0.70	1.60	1.84	1.88	1.91	1.95	1.98	2.9	4.5	5.4	5.5	5.7	5.8	6.0	11.0	9.1	4.8	-4.6	-9.1	-13.5
30-Year																											
	3.0%	93.6%	23.8%	3,380	106.57	92.25	0.49	1.43	1.91	2.12	2.18	2.21	2.24	2.26	4.5	6.8	8.7	9.4	9.8	10.2	10.6	16.9	13.9	7.5	-7.2	-13.9	-20.2
	4.5%	6.4%	1.6%	231	103.25	100.96	2.43	2.26	2.26	2.26	2.26	2.25	2.41	2.58	1.5	1.5	1.5	1.5	1.5	1.6	1.8	4.4	2.9	1.4	-1.4	-2.9	-4.6
	30-Year		25.5%	3,611	106.35	92.82	0.63	1.49	1.94	2.13	2.19	2.22	2.25	2.29	4.3	6.4	8.2	8.8	9.2	9.6	10.0	16.0	13.1	7.1	-6.8	-13.1	-19.0
Portfolio Totals		31 Items		14,186	105.05	96.50	1.23	1.51	1.95	2.10	2.14	2.17	2.19	2.21	2.9	4.0	4.7	5.0	5.1	5.3	5.5	10.1	8.0	4.2	-4.1	-8.0	-11.8

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Portfolio Detail - Bullets/Calls

06/30/2022

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Page 1 of 6

Description Cusip	ASC 320 Moody / S&P Underlying Ratings	Par Value State Muni Type	Coupon PurchPx PurchDt	Maturity Call Date Call Price	Bk Value Bk Price Pledged	Mkt Value Mkt Price	\$Gain/Loss %Gain/Loss Pricing Source	Acctg Yield(1) AvgLife	Proj YTM(1) AvgLife YTC	Tax Free Acctg Yld Book Yld STE %	Mkt Yld	Eff Dur Eff Cnvx	-300bp % Px Chg AvgLife	+300bp % Px Chg AvgLife
Corporates														
FEDERAL HOME LOAN BANK 3130AQZW6 1-Time w/ 5 Day Notice	AFS Aaa / AA+	6,625,000 VA	2.625 101.620 02/23/22	02/23/28<< 02/23/24 100.000	6,713,445 101.335	6,367,947 96.120	(345,498) (5.15) ICE (L2)	1.85 1.64	2.44 << 5.64 1.85	1.80 2.37 50 % STE	3.49	5.21 0.16	8.40 1.64	(14.33) 5.64
FEDERAL FARM CREDIT BANK 3133EMGE6 Continuous w/ 5 Day Notice	AFS Aaa / AA+	3,000,000 NJ	1.200 94.775 02/03/22	11/05/29<< 07/05/22 100.000	2,850,989 95.033	2,460,507 82.017	(390,482) (13.70) ICE (L2)	1.99 7.34	1.99 << 7.34 65.83	1.93 1.93 50 % STE	4.17	6.91 0.26	22.08 0.08	(18.52) 7.34
Corporates		9,625,000	2.228		9,564,434	8,828,454	(735,980)	1.89	2.32		3.68	5.69	12.21	(15.50)
AFS Totals			99.486		99.371	91.724	(7.69)%	3.23	6.12			0.19	1.21	6.12
2 Items									19.68					
Corporates Totals		9,625,000	2.228		9,564,434	8,828,454	(735,980)	1.89	2.32		3.68	5.69	12.21	(15.50)
2 Items			99.486		99.371	91.724	(7.69)%	3.23	6.12			0.19	1.21	6.12
									19.68					
Corporates Float														
GENERAL ELECTRIC CO 36962GW75 Bullet	AFS Baa1 / BBB+(-)	1,000,000 MA	1.743 98.833 06/27/17	05/05/26	996,638 99.664 1,000,000	953,739 95.374	(42,898) (4.30) ICE (L2)	1.83 3.84	2.58 3.84		3.77	0.04 0.00	3.68 3.84	(0.12) 3.84
3 Mth LIBOR + 38 bp	Reset: Quarterly	Next Reset: 8/5/2022	Cap: 0.0	Floor: 0.0	Index: 2.12	BEEM: -212								
BANCFIRST CORP 05946CAD1 Quarterly	AFS N/A / N/A	3,000,000 OK	3.500 100.000 06/17/21	06/30/36<< 06/30/31 100.000	3,000,000 100.000	2,648,953 88.298	(351,047) (11.70) ICE (L2)	3.50 9.00	3.57 << 14.00 3.50		4.72	7.45 0.32	31.11 9.00	(19.68) 14.00
SOFR Rate + 229 bp	Reset: Quarterly	Next Reset: 6/30/2031	Cap: 0.0	Floor: 0.0	Index: 1.45	BEEM: -145								
Corporates Float		4,000,000	3.035		3,996,638	3,602,693	(393,945)	3.06	3.31		4.47	5.49	23.85	(14.50)
AFS Totals			99.708		99.916	90.067	(9.86)%	7.63	11.31			0.24	7.63	11.31
2 Items					1,000,000				2.57					
Corporates Float Totals		4,000,000	3.035		3,996,638	3,602,693	(393,945)	3.06	3.31		4.47	5.49	23.85	(14.50)
2 Items			99.708		99.916	90.067	(9.86)%	7.63	11.31			0.24	7.63	11.31
					1,000,000				2.57					
Municipals														

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Page 2 of 6

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Municipals														
BQ-KY - BULLITT CO SD FIN-REF 120280WS7 Insd-State Aid	AFS A1 / N/A N/A / N/A	515,000 KY BQ REV	2.000 101.846 02/10/16	12/01/22 12/01/22 100.000	515,609 100.118 515,000	515,726 100.141	117 0.02 ICE (L2)	2.16 0.42	2.16 0.42	1.71 1.71	2.12	0.28 0.00	0.72 0.42	(0.84) 0.42
BQ-OH - SE LOC SD-REF-CLASSR 841399DT2 Insd-State Aid	AFS N/A / AA N/A / AA-	410,000 OH BQ|GO	4.000 104.621 06/02/11	12/01/22<< 07/31/22 100.000	410,000 100.000	410,791 100.193	791 0.19 ICE (L2)	5.04 0.42	5.04 << 0.42 5.04	3.99 3.99	4.49	0.11 (0.17)	0.08 0.08	(0.83) 0.42
BQ-IL - DUPAGE ETC SD #181-B I 262579QU2 Not Insured	AFS Aaa / N/A Aaa / N/A	500,000 IL BQ|GO	3.000 104.036 02/25/14	05/01/23 100.000	502,018 100.404 500,000	505,300 101.060	3,282 0.65 ICE (L2)	3.17 0.83	3.17 0.83	2.51 2.51	2.21	0.54 0.00	1.46 0.83	(1.61) 0.83
BQ-IN - WASHINGTON BLDG COR 937685BZ7 Insd-State Aid	AFS N/A / A N/A / N/A	330,000 IN BQ|REV	2.000 102.697 06/01/16	08/01/23 100.000	331,122 100.340 330,000	329,960 99.988	(1,161) (0.35) ICE (L2)	2.00 0.83	2.00 0.83	1.59 1.59	2.54	0.54 0.00	1.65 0.83	(1.61) 0.83
BQ-OH - DAYTON-LIMITED TAX OI 239832DT2 Not Insured	AFS Aa2 / AA Aa2 / N/A	225,000 OH BQ|GO	3.000 105.158 09/09/14	12/01/23<< 07/31/22 100.000	225,000 100.000	225,189 100.084	189 0.08 ICE (L2)	3.79 1.42	3.79 << 1.42 3.78	3.00 3.00	3.72	0.48 (0.42)	0.20 0.08	(2.65) 1.42
BQ-WA - SKAGIT CO-REF WA 23 830201LP2 Not Insured	HTM Aa2 / N/A Aa2 / N/A	380,000 WA BQ|GO	4.000 118.471 03/06/13	12/01/23 12/01/22<< 100.000	383,270 100.860	383,439 100.905	169 0.04 ICE (L2)	2.41 0.42	4.26 0.42 2.41 <<	1.91 1.91	2.45	0.28 0.00	0.84 0.42	(1.39) 1.42
BQ-NJ - OLD BRIDGE TWP NJ 24 679506LE3 Not Insured	AFS Aa1 / N/A Aa1 / N/A	850,000 NJ BQ|GO	2.500 104.531 10/26/15	03/15/24 100.000	858,329 100.980	856,486 100.763	(1,843) (0.22) ICE (L2)	2.42 1.71	2.42 1.71	1.91 1.91	2.59	1.08 0.01	3.32 1.71	(3.18) 1.71
BQ-UT - COTTONWOOD HEIGHTS 221864BP5 Insd-AGM, Pre-ReFunded	AFS N/A / AA+ N/A / AA+	375,000 UT BQ|REV	4.000 115.110 07/14/16	07/01/36 07/01/24<< 100.000	390,081 104.021	388,770 103.672	(1,311) (0.34) ICE (L2)	2.45 2.00	2.45 2.00 2.45 <<	1.94 1.94	2.70	1.25 0.01	3.83 2.00	(3.65) 2.00
GM-TX - CLINT ISD-BLDG TX 45 (S 187270B77 Insd-PSFG, Called	AFS Aaa / N/A A1 / N/A	1,500,000 TX GM (B)|GO	5.000 113.063 03/01/17	08/15/45 08/15/25<< 100.000	1,578,540 105.236	1,616,415 107.761	37,875 2.40 ICE (L2)	4.05 3.12	4.05 3.12 4.05 <<	3.22 3.22	3.04	1.87 0.02	5.82 3.12	(5.44) 3.12
BQ-WA - RICHLAND-REF/IMPT WA 764258QR3 Not Insured	AFS N/A / AA+ N/A / N/A	280,000 WA BQ GO	4.500 107.825 08/03/10	12/01/25<< 07/20/22 100.000	280,000 100.000	280,470 100.168	470 0.17 ICE (L2)	5.69 1.97	5.69 << 1.97 5.67	4.50 4.50	5.58	0.59 (0.60)	0.13 0.08	(3.48) 1.97

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06/30/2022

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Page 3 of 6

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								Yield(1) AvgLife	YTM(1) AvgLife YTC	Acctg Yld Book Yld STE %			% Px Chg AvgLife	% Px Chg AvgLife
Municipals														
BQ-TX - GARY ISD-REF TX 26 367055FF2 Insd-PSFG	AFS N/A / AAA N/A / A	180,000 TX BQ|GO	3.000 110.380 06/16/16	08/15/26 08/15/25<< 100.000	186,704 103.725	181,924 101.069	(4,780) (2.56) ICE (L2)	2.23 3.12	2.59 3.12	1.77 1.77	3.34	2.17 (0.24)	5.94 3.12	(7.10) 4.12
BQ-WI - JUNEAU C0-REF WI 27 481808EF6 Not Insured	AFS N/A / A+ N/A / N/A	275,000 WI BQ|GO	2.900 107.875 05/31/16	03/01/27<< 03/01/23 100.000	277,245 100.816	275,572 100.208	(1,673) (0.60) ICE (L2)	2.10 0.67	3.43 << 4.67 2.10	1.66 2.71	3.60	1.74 (1.00)	1.63 0.67	(7.99) 4.67
BQ-NJ - E GREENWICH-REF NJ 27 272596DZ7 Not Insured	AFS N/A / AA- N/A / N/A	830,000 NJ BQ|GO	3.250 111.857 08/10/16	08/01/27 08/01/26<< 100.000	872,576 105.130	844,923 101.798	(27,652) (3.17) ICE (L2)	2.45 4.08	2.75 4.08	1.94 1.94	3.52	2.70 (0.21)	7.68 4.08	(8.51) 5.08
BQ-TX - NEW BOSTON ISD-REF T 642492JA1 Insd-PSFG	AFS Aaa / N/A A1 / N/A	440,000 TX BQ|GO	4.000 121.572 07/21/16	08/15/28 08/15/26<< 100.000	480,782 109.269	460,953 104.762	(19,829) (4.12) ICE (L2)	2.10 4.12	2.83 4.12	1.66 1.66	3.51	2.45 0.04	7.66 4.12	(8.43) 5.63
BQ-NE - SHICKLEY RURAL FIRE P HTM SHICRFPD Insd-Other	AFS N/A / N/A N/A / N/A	201,697 NE BQ|GO	4.250 100.000 04/19/19	06/01/29	201,697 100.000	207,722 102.987	6,025 2.99 APM	5.37 1.56	5.37 1.56	4.25 4.25	2.88	1.16 0.01	3.47 1.56	(3.39) 1.56
BQ-TX - DECATUR ISD-REF TX 32 243325NS2 Not Insured	AFS Aa2 / N/A Aa2 / N/A	400,000 TX BQ|GO	4.000 119.875 07/14/16	08/15/32 02/15/26<< 100.000	431,594 107.899	411,308 102.827	(20,286) (4.70) ICE (L2)	2.20 3.62	3.90 3.62	1.74 1.74	4.01	3.62 (1.42)	6.75 3.62	(14.46) 10.12
BQ-TX - PILOT POINT TX 32 (SF) 721595GH3 Not Insured	AFS N/A / A+ N/A / N/A	305,000 TX BQ|GO	4.000 118.691 08/10/16	08/15/32 08/15/26<< 100.000	329,801 108.132	314,730 103.190	(15,072) (4.57) ICE (L2)	2.45 4.12	3.82 4.12	1.94 1.94	4.01	3.66 (1.19)	7.64 4.12	(13.94) 9.63
BQ-TX - WEST OSO ISD-REF TX 3 955006PM7 Insd-PSFG	AFS N/A / AAA N/A / A	530,000 TX BQ|GO	4.000 120.076 08/04/16	08/15/32 08/15/26<< 100.000	576,048 108.688	546,907 103.190	(29,141) (5.06) ICE (L2)	2.28 4.12	3.79 4.12	1.80 1.80	4.01	3.78 (1.31)	7.64 4.12	(14.51) 10.12
GM-TX - ARLINGTON HGR EDU-A 041806LK4 Insd-PSFG	AFS Aaa / AAA Baa2 / BBB	710,000 TX GM (B)|REV	4.000 104.461 05/25/17	02/15/35 02/15/27<< 100.000	726,337 102.301	733,750 103.345	7,412 1.02 ICE (L2)	4.35 4.62	4.74 4.62	3.46 3.46	4.05	4.43 (1.68)	8.52 4.62	(17.04) 12.62
GM-TX - ARLINGTON HGR EDU-A 041806LL2 Insd-PSFG	AFS Aaa / AAA Baa2 / BBB	1,255,000 TX GM (B) REV	4.000 104.461 05/25/17	02/15/36 02/15/27<< 100.000	1,283,878 102.301	1,295,436 103.222	11,558 0.90 ICE (L2)	4.35 4.62	4.76 4.62	3.46 3.46	4.08	4.61 (1.86)	8.52 4.62	(17.92) 13.62

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Page 4 of 6

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Municipals														
BQ-TX - PILOT POINT TX 36 (SF) 721595GK6 Not Insured	AFS N/A / A+ N/A / N/A	355,000 TX BQ GO	4.000 116.712 08/10/16	08/15/36 08/15/26<< 100.000	380,953 107.311	361,631 101.868	(19,321) (5.07) ICE (L2)	2.70 4.12	4.21 4.12 2.70 <<	2.14 2.14	4.44	4.46 (1.99)	7.62 4.12	(17.88) 13.63
BQ-TX - PETTUS TX INDEP SCH D 716808CC2 Insd-PSFG	AFS N/A / AAA N/A / A	340,000 TX BQ|GO	4.000 116.072 08/16/16	08/15/37 08/15/25<< 100.000	360,095 105.910	344,502 101.324	(15,593) (4.33) ICE (L2)	2.57 3.12	4.42 3.12 2.57 <<	2.04 2.04	4.49	4.42 (2.51)	5.84 3.12	(19.09) 15.12
GM-TX - EVERMAN ISD-REF TX 38 300371N80 Insd-PSFG	AFS N/A / AAA N/A / A	2,000,000 TX GM (B)|GO	4.000 104.351 03/15/17	02/15/38 08/15/27<< 100.000	2,046,675 102.334	2,048,980 102.449	2,305 0.11 ICE (L2)	4.40 5.12	4.76 5.12 4.40 <<	3.50 3.50	4.37	4.84 (1.83)	9.37 5.12	(18.44) 14.30
GM-TX - LA PORTE TX-CFTS OBL 504084ZR8 Not Insured	AFS N/A / AA+ N/A / N/A	500,000 TX GM (B)|GO	3.000 111.457 08/10/21	03/15/38<< 03/15/30 100.000	551,153 110.231	436,820 87.364	(114,333) (20.74) ICE (L2)	1.98 7.71	2.79 << 15.71 1.98	1.58 2.22	4.99	7.79 0.36	23.37 7.71	(20.35) 15.71
GM-TX - LAKE TRAVIS ISD-REF TX 511074SN7 Insd-PSFG	AFS N/A / AAA N/A / AA+	2,000,000 TX GM (B)|GO	4.000 105.790 02/14/18	02/15/40 02/15/27<< 100.000	2,063,584 103.179	2,057,140 102.857	(6,444) (0.31) ICE (L2)	4.09 4.62	4.72 4.62 4.09 <<	3.25 3.25	4.19	5.23 (2.48)	8.51 4.62	(20.99) 17.62
GM-TX - ALLEN ISD-A-REF TX 41 018106QR8 Insd-PSFG	AFS Aaa / AAA Aa2 / AA	1,640,000 TX GM (B)|GO	4.000 105.630 02/14/18	02/15/41 02/15/27<< 100.000	1,690,717 103.093	1,645,658 100.345	(45,059) (2.67) ICE (L2)	4.11 4.62	4.73 4.62 4.11 <<	3.27 3.27	4.93	5.20 (2.47)	8.48 4.62	(20.88) 17.65
GM-TX - SCHERTZ ETC ISD-A TX 806640D21 Insd-PSFG	AFS Aaa / N/A Aa3 / N/A	1,500,000 TX GM (B)|GO	4.000 106.078 10/18/17	02/01/42<< 02/01/26 100.000	1,542,321 102.821	1,491,840 99.456	(50,481) (3.27) ICE (L2)	3.97 3.58	4.77 << 19.58 3.97	3.16 3.79	5.08	6.63 (1.55)	9.72 3.58	(22.07) 19.58
GM-TX - FLOYDADA TX INDEP SC 343784ER1 Insd-PSFG	AFS N/A / AAA N/A / A+	2,000,000 TX GM (B)|GO	4.000 106.981 09/26/17	02/15/42 02/15/27 100.000	2,081,401 104.070	1,989,080 99.454	(92,321) (4.44) ICE (L2)	4.63 17.70	4.63 17.70	3.68 3.68	5.09	8.06 0.41	28.28 17.70	(20.84) 17.70
GM-TX - FRISCO ISD-REF TX 42 (S 35880CXR0 Insd-PSFG	AFS Aaa / AAA Aa1 / AA+	500,000 TX GM (B) GO	4.000 107.689 09/18/17	08/15/42<< 02/15/27 100.000	520,248 104.050	501,240 100.248	(19,008) (3.65) ICE (L2)	3.84 4.62	4.63 << 17.08 3.84	3.05 3.68	5.01	6.31 (1.19)	11.01 4.62	(20.46) 17.08

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Municipals														
GM-TX - BEE CO-CTFS OBLIG TX · AFS 076563JD8 Not Insured	N/A / AA- N/A / N/A	1,500,000 TX GM	4.000 105.459 10/17/17	08/15/43<< 08/15/26 100.000	1,541,116 102.741	1,471,770 98.118	(69,346) (4.50) ICE (L2)	4.13 4.12	4.79 << 20.15 4.13	3.28 3.80	5.20	7.47 (0.81)	12.02 4.12	(22.32) 20.15
(B)|GO+REV														
GM-TX - JUDSON ISD-REF-BLDG 1 AFS 481305EY2 Insd-PSFG	Aaa / N/A Aa2 / N/A	960,000 TX GM (B)|GO	4.000 106.831 09/18/17	02/01/45<< 02/01/26 100.000	990,125 103.138	943,046 98.234	(47,079) (4.76) ICE (L2)	3.85 3.58	4.76 << 20.96 3.85	3.07 3.78	5.19	7.32 (1.16)	10.84 3.58	(22.77) 20.96
GM-TX - KATY ISD TX 47 (SF) AFS 486063WP1 Insd-PSFG	Aaa / AAA Aa1 / AA	1,100,000 TX GM (B)|GO	4.000 104.527 05/18/17	02/15/47<< 02/15/27 100.000	1,125,639 102.331	1,089,836 99.076	(35,803) (3.18) ICE (L2)	4.34 4.62	4.84 << 22.70 4.34	3.45 3.85	5.11	7.69 (1.20)	12.46 4.62	(23.73) 22.70
GM-TX - LUBBOCK COOPER ISD T AFS 549108SN9 Insd-PSFG	N/A / AAA N/A / A+	1,500,000 TX GM (B)|GO	4.000 106.826 09/19/17	02/15/47<< 02/15/27 100.000	1,554,021 103.601	1,463,295 97.553	(90,726) (5.84) ICE (L2)	3.97 4.62	4.74 << 23.38 3.97	3.16 3.77	5.24	8.36 (0.64)	13.76 4.62	(23.96) 23.38
GM-TX - BOERNE ISD-BLDG TX 48 AFS 097067LZ3 Insd-PSFG	Aaa / N/A Aa2 / N/A	1,500,000 TX GM (B)|GO	4.000 105.776 10/11/17	02/01/48<< 02/01/27 100.000	1,545,940 103.063	1,459,890 97.326	(86,050) (5.57) ICE (L2)	4.12 4.58	4.78 << 23.66 4.12	3.27 3.80	5.26	8.48 (0.57)	13.90 4.58	(24.06) 23.66
Municipals		27,305,000	3.873		28,249,651	27,499,339	(750,313)	3.76	4.29	2.99	4.35	5.07	10.09	(16.63)
AFS Totals			107.575		103.460	100.712	(2.66)%	4.88	10.32	3.19		(1.01)	4.84	14.01
32 Items					2,345,000				3.23					
HTM Totals		581,697	4.088		584,967	591,161	6,194	3.45	4.65	2.73	2.60	0.59	1.76	(2.09)
2 Items			112.066		100.562	101.627	1.06%	0.82	0.82	2.73		0.01	0.82	1.47
									1.57					
Municipals Totals		27,886,697	3.878		28,834,618	28,090,499	(744,119)	3.75	4.30	2.98	4.31	4.97	9.92	(16.33)
34 Items			107.669		103.400	100.731	(2.58)%	4.79	10.12	3.18		(0.99)	4.76	13.75
					2,345,000				3.20					

Individual Municipal Ratings are as of 6/20/2022, unless recently purchased.

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(2) Using Current Yield

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Portfolio Detail - Bullets/Calls

06/30/2022

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Page 6 of 6

Description Cusip	ASC 320 Moody / S&P Underlying Ratings	Par Value State Muni Type	Coupon PurchPx PurchDt	Maturity Call Date Call Price	Bk Value Bk Price Pledged	Mkt Value Mkt Price	\$Gain/Loss %Gain/Loss Pricing Source	<u>Acctg</u> Yield(1) AvgLife	<u>Proj</u> YTM(1) AvgLife YTC	<u>Tax Free</u> Acctg Yld Book Yld STE %	Mkt Yld	Eff Dur Eff Cnvx	<u>-300bp</u> % Px Chg AvgLife	<u>+300bp</u> % Px Chg AvgLife
Bullets/Calls Portfolio		40,930,000	3.433		41,810,723	39,930,485	(1,880,238)	3.28	3.76		4.21	5.24	11.80	(16.19)
AFS Totals			104.904		102.152	97.558	(4.50)%	4.76	9.48			(0.64)	4.29	12.02
36 Items					3,345,000				6.81					
HTM Totals		581,697	4.088		584,967	591,161	6,194	3.45	4.65		2.60	0.59	1.76	(2.09)
2 Items			112.066		100.562	101.627	1.06%	0.82	0.82			0.01	0.82	1.47
					0				1.57					
Bullets/Calls Portfolio Totals		41,511,697	3.443		42,395,689	40,521,646	(1,874,044)	3.28	3.77		4.19	5.17	11.66	(15.99)
38 Items			105.004		102.130	97.615	(4.42)%	4.70	9.35			(0.63)	4.24	11.87
					3,345,000				6.73					

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(2) Using Current Yield

Portfolio Detail - MBS

06/30/2022

Sample Bank - Anywhere, OK

Page 1 of 4

Description Cusip Term-Type	Pool ASC 320 Purch Dt	Orig Face Cur Face Purch Px	Coupon WAC	Maturity WAM WALA	Bk Value Bk Price Cur Pldgd	Mkt Value Mkt Price Pricing Source	\$Gain/Loss %Gain/Loss Prepay Source	Acctg	Proj	Speed	Mkt Yld	Eff Dur Eff Cnvx	-300bp	+300bp
								*Yield CPR AvgLife	*Yield CPR AvgLife	1Mth 3Mth 12Mth			% Px Chg CPR AvgLife	% Px Chg CPR AvgLife
MBS Fixed														
FNMA 15YR 31414UZD3 15-Year - CI	976940 AFS 02/17/10	3,600,000 3,236 107.984	5.500 6.046	02/01/23 8 172	3,239 100.089 3,236	3,247 100.358 ICE (L2)	9 0.27 YB	4.34 29.6 0.38	4.30 43.9 0.37	7.5 6.3 29.6	3.43	0.34 0.00	1.04 45.0 0.37	(1.01) 42.9 0.37
FNMA 20YR 31371LM71 20-Year - CT	255182 AFS 09/16/09	5,100,000 24,028 106.578	5.500 5.967	04/01/24 19 219	24,213 100.772 24,028	24,770 103.088 ICE (L2)	556 2.30 YB	4.03 23.9 0.78	4.03 24.3 0.77	18.8 28.6 23.9	0.88	0.66 (0.06)	0.59 25.2 0.77	(2.16) 22.9 0.78
GNMA 15YR 36241LGR1 15-Year - JP	782908 AFS 08/16/11	2,650,000 56,575 108.375	4.500 5.000	03/15/25 27 151	57,674 101.944 56,575	57,668 101.934 ICE (L2)	(6) (0.01) YB	2.36 22.8 1.00	2.33 24.4 0.99	19.1 23.6 22.8	2.28	0.92 0.00	2.07 26.1 0.98	(2.75) 22.2 1.01
FNMA 15YR 3138EG3L6 15-Year - CI	AL0802 AFS 09/22/11	3,000,000 51,345 107.984	4.500 4.847	04/01/25 28 149	52,311 101.880 51,345	52,004 101.283 ICE (L2)	(307) (0.59) YB	2.31 28.9 1.01	2.38 25.1 1.04	18.0 25.6 28.9	2.92	0.96 (0.01)	2.78 27.6 1.02	(2.87) 23.7 1.05
FHLMC 15YR 3128MCPS8 15-Year - G1	G13833 AFS 11/17/11	3,100,000 52,732 107.594	4.500 4.845	05/01/25 30 146	53,782 101.992 52,732	53,461 101.382 ICE (L2)	(321) (0.60) YB	2.50 26.2 1.06	2.52 25.1 1.07	30.5 32.9 26.2	2.99	0.98 (0.01)	2.90 27.9 1.04	(2.94) 23.7 1.08
FHLMC 15YR 3128PRVW6 15-Year - J1	J12429 AFS 10/18/11	2,500,000 56,990 106.047	4.000 4.250	06/01/25 33 144	57,904 101.603 56,990	57,118 100.225 ICE (L2)	(785) (1.36) YB	2.67 14.6 1.27	2.55 23.2 1.17	5.9 11.2 14.6	3.68	1.08 0.00	3.26 26.1 1.14	(3.20) 22.1 1.18
GNMA 15YR 36241LM37 15-Year - JP	783078 AFS 08/30/10	1,979,368 45,416 107.563	4.500 5.000	07/15/25 29 148	46,184 101.691 45,416	46,297 101.940 ICE (L2)	113 0.25 YB	2.77 19.6 1.09	2.69 25.0 1.04	30.5 17.1 19.6	2.39	0.96 0.00	2.28 26.6 1.03	(2.88) 22.8 1.06
FNMA 15YR 31419DMT5 15-Year - CI	AE3069 AFS 12/15/11	2,515,000 73,311 106.625	4.000 4.427	09/01/25 34 141	74,659 101.840 73,311	73,403 100.126 ICE (L2)	(1,257) (1.68) YB	2.27 22.0 1.24	2.26 22.8 1.23	37.8 33.6 22.0	3.69	1.14 0.00	3.43 25.8 1.19	(3.37) 21.6 1.24
GNMA 15YR 3622A2LZ3 15-Year - JP	783944 AFS 08/12/15	2,500,000 195,764 108.063	4.500 5.000	09/15/25 28 149	200,934 102.641	199,555 101.936 ICE (L2)	(1,378) (0.69) YB	1.81 19.6 1.06	1.73 23.3 1.03	18.6 23.4 19.6	2.37	0.95 0.00	2.23 25.0 1.01	(2.85) 21.0 1.05

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Portfolio Detail - MBS

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Page 2 of 4

Description Cusip Term-Type	Pool ASC 320 Purch Dt	Orig Face Cur Face Purch Px	Coupon WAC	Maturity WAM WALA	Bk Value Bk Price Cur Pldgd	Mkt Value Mkt Price Pricing Source	\$Gain/Loss %Gain/Loss Prepay Source	Acctg	Proj	Speed	Mkt Yld	Eff Dur Eff Cnvx	-300bp	+300bp
								*Yield CPR AvgLife	*Yield CPR AvgLife	1Mth 3Mth 12Mth			% Px Chg CPR AvgLife	% Px Chg CPR AvgLife
MBS Fixed														
GNMA 15YR 36241LP75 15-Year - JP	783146 AFS 10/29/10	3,000,000 20,905 108.438	5.000 5.500	10/15/25 17 161	21,142 101.136 20,905	21,317 101.972 ICE (L2)	175 0.83 YB	2.91 35.5 0.64	2.99 28.3 0.67	72.3 44.2 35.5	1.60	0.62 0.01	0.97 29.1 0.66	(1.85) 25.6 0.68
FHLMC 15YR 3128MC4X0 15-Year - G1	G14238 AFS 09/26/11	2,000,000 58,632 108.391	4.500 4.836	07/01/26 36 140	60,105 102.513 58,632	59,443 101.382 ICE (L2)	(663) (1.10) YB	2.35 25.0 1.23	2.41 22.4 1.26	21.2 36.2 25.0	3.22	1.15 (0.01)	3.48 25.6 1.22	(3.45) 21.1 1.28
FHLMC 15YR 3128MDB51 15-Year - G1	G14360 AFS 01/20/12	3,000,000 171,116 107.359	4.000 4.377	07/01/26 42 133	175,318 102.456 171,116	171,501 100.225 ICE (L2)	(3,817) (2.18) YB	2.27 18.7 1.48	2.25 19.8 1.46	28.6 29.9 18.7	3.75	1.35 0.00	4.03 23.2 1.40	(3.97) 18.7 1.48
FNMA 15YR 3138EHD66 15-Year - CI	AL1024 AFS 10/28/11	2,000,000 78,849 108.219	4.500 4.852	07/01/26 39 137	80,915 102.621 78,849	80,678 102.320 ICE (L2)	(237) (0.29) YB	2.17 28.9 1.27	2.35 21.3 1.39	10.9 30.0 28.9	2.53	1.26 (0.02)	3.10 24.8 1.33	(3.80) 20.0 1.41
FNMA 15YR 3138EHFZ0 15-Year - CI	AL1083 AFS 11/22/11	3,000,000 93,783 107.875	4.500 4.850	07/01/26 34 142	95,861 102.216 93,783	94,986 101.283 ICE (L2)	(875) (0.91) YB	2.46 20.8 1.25	2.42 22.9 1.23	14.9 21.1 20.8	3.16	1.13 (0.01)	3.42 25.8 1.19	(3.37) 21.7 1.24
FNMA 15YR 3138EHGK2 15-Year - CI	AL1101 AFS 11/22/11	2,000,000 91,926 108.141	4.500 4.870	09/01/26 42 134	94,518 102.819 91,926	93,106 101.283 ICE (L2)	(1,412) (1.49) YB	2.43 17.1 1.54	2.36 20.1 1.49	20.7 20.3 17.1	3.40	1.36 (0.01)	4.06 23.8 1.42	(4.04) 18.9 1.51
FHLMC 15YR 3128MDAT0 15-Year - G1	G14318 AFS 12/20/11	3,000,000 158,402 106.688	4.000 4.492	10/01/26 44 132	162,033 102.292 158,402	158,758 100.225 ICE (L2)	(3,275) (2.02) YB	2.38 21.8 1.48	2.45 18.7 1.53	6.0 22.1 21.8	3.77	1.41 0.00	4.22 22.4 1.47	(4.17) 17.5 1.56
FNMA 15YR 3138EHL34 15-Year - CI	AL1245 AFS 12/21/11	2,500,000 98,574 108.453	4.500 4.825	12/01/26 39 137	101,206 102.670 98,574	99,839 101.283 ICE (L2)	(1,367) (1.35) YB	2.32 21.3 1.39	2.31 21.6 1.38	18.2 12.6 21.3	3.31	1.26 (0.01)	3.80 25.0 1.33	(3.77) 20.3 1.40
GNMA 15YR 3622A2A93 15-Year - JP	783632 AFS 08/21/12	2,000,000 126,279 108.922	4.000 4.500	07/15/27 42 134	130,197 103.103 63,139	127,742 101.159 ICE (L2)	(2,455) (1.89) YB	1.81 16.7 1.52	1.76 18.8 1.48	10.5 18.8 16.7	3.08	1.36 (0.01)	4.12 21.6 1.43	(4.05) 17.2 1.51

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Portfolio Detail - MBS

06/30/2022

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Page 3 of 4

Description Cusip Term-Type	Pool ASC 320 Purch Dt	Orig Face Cur Face Purch Px	Coupon WAC	Maturity WAM WALA	Bk Value Bk Price Cur Pldgd	Mkt Value Mkt Price Pricing Source	\$Gain/Loss %Gain/Loss Prepay Source	Acctg	Proj	Speed	Mkt Yld	Eff Dur Eff Cnvx	-300bp	+300bp
								*Yield CPR AvgLife	*Yield CPR AvgLife	1Mth 3Mth 12Mth			% Px Chg CPR AvgLife	% Px Chg CPR AvgLife
MBS Fixed														
FGLMC 15YR 31306YZU8 15-Year - J2	J21655 AFS 04/06/22	1,000,000 135,590 102.000	2.500 3.089	12/01/27 59 115	138,233 101.950	130,904 96.544 ICE (L2)	(7,330) (5.30) YB	1.50 15.8 1.99	1.50 15.8 1.99	3.9 17.3 12.6	4.37	1.85 0.02	5.61 20.2 1.85	(5.39) 14.5 2.03
FNMA 10YR 31418C2K9 10-Year - CN	MA3477 AFS 04/06/22	2,000,000 442,767 105.000	4.000 4.522	09/01/28 64 46	464,406 104.887	443,791 100.231 ICE (L2)	(20,615) (4.44) YB	1.54 16.4 2.14	1.54 16.4 2.14	15.7 13.0 23.8	3.78	1.93 (0.06)	4.93 28.8 1.73	(5.95) 12.5 2.29
GNMA II 15YR 36179NSP4 15-Year - SF	MA1426 AFS 12/17/13	3,000,000 337,285 107.281	4.000 4.396	11/20/28 71 103	351,290 104.152 337,285	338,268 100.291 ICE (L2)	(13,022) (3.71) YB	2.07 15.4 2.33	2.10 14.7 2.37	17.4 22.1 15.4	3.80	2.13 (0.03)	6.30 18.8 2.19	(6.36) 12.5 2.47
FNMA 15YR 3138WBJW6 15-Year - CI	AS2076 AFS 04/06/22	4,000,000 519,608 101.750	3.000 3.478	03/01/29 74 100	528,511 101.713	510,108 98.172 ICE (L2)	(18,404) (3.48) YB	2.21 13.9 2.47	2.21 13.9 2.47	11.7 22.5 20.9	3.74	2.28 0.02	5.94 27.7 1.89	(6.66) 12.3 2.55
FNMA 15YR 3138WB6N0 15-Year - CI	AS2676 AFS 10/16/18	1,945,000 379,256 99.266	3.000 3.475	06/01/29 77 97	376,980 99.400	372,313 98.169 ICE (L2)	(4,666) (1.24) YB	3.19 15.1 2.49	3.19 13.4 2.57	6.5 16.3 15.1	3.72	2.37 0.02	7.03 17.7 2.36	(6.88) 12.0 2.65
FHLMC 15YR 3128MEQ20 15-Year - G1	G15673 AFS 01/30/17	3,650,000 767,561 105.391	3.500 4.102	11/01/30 80 93	796,088 103.717 767,561	759,961 99.010 ICE (L2)	(36,128) (4.54) YB	1.90 17.9 2.39	2.07 12.9 2.66	17.6 22.1 17.9	3.88	2.42 0.02	6.90 19.0 2.34	(7.02) 11.6 2.74
FGLMC 15YR 3128MFSN9 15-Year - G1	G16625 AFS 04/06/22	3,500,000 1,408,620 100.875	3.000 3.502	06/01/31 94 77	1,420,768 100.862	1,384,098 98.259 ICE (L2)	(36,670) (2.58) YB	2.75 12.7 3.00	2.75 12.7 3.00	11.6 13.9 17.9	3.62	2.73 0.02	7.70 19.5 2.54	(7.98) 10.9 3.13
FNMA 20YR 3138ENV63 20-Year - CT	AL6036 AFS 05/18/16	3,750,000 1,024,073 110.016	4.000 4.705	09/01/34 130 102	1,103,375 107.744 1,024,073	1,035,117 101.079 ICE (L2)	(68,258) (6.19) YB	1.60 15.7 3.48	1.97 10.0 4.18	2.0 14.9 15.7	3.67	3.63 0.06	10.47 13.9 3.68	(10.27) 9.1 4.31
FHLMC 20YR 3128P8BT7 20-Year - C9	C91850 AFS 06/27/16	2,500,000 561,094 108.672	4.000 4.565	09/01/35 153 81	602,647 107.406 561,094	557,741 99.402 ICE (L2)	(44,906) (7.45) YB	1.29 24.2 2.83	2.35 9.5 4.74	1.0 10.0 24.2	4.14	4.00 0.05	9.39 20.0 3.25	(11.35) 8.4 4.95

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Portfolio Detail - MBS

06/30/2022

Sample Bank - Anywhere, OK

Page 4 of 4

Description Cusip Term-Type	Pool ASC 320 Purch Dt	Orig Face Cur Face Purch Px	Coupon WAC	Maturity WAM WALA	Bk Value Bk Price Cur Pldgd	Mkt Value Mkt Price Pricing Source	\$Gain/Loss %Gain/Loss Prepay Source	Acctg	Proj	Speed	Mkt Yld	Eff Dur Eff Cnvx	-300bp	+300bp
								*Yield CPR AvgLife	*Yield CPR AvgLife	1Mth 3Mth 12Mth			% Px Chg CPR AvgLife	% Px Chg CPR AvgLife
MBS Fixed														
FRLMC 20YR	RB5027	10,000,000	3.000	01/01/40	3,300,367	2,871,860	(428,506)	(0.29)	1.74	11.4	4.29	5.26	11.52	(15.20)
3133KYSQ3	AFS	3,074,381	3.777	206	107.351	93.413	(12.98)	33.5	7.9	16.9	0.09	0.09	29.0	5.9
20-Year - CT	05/21/21	107.422		31		ICE (L2)	YB	2.28	6.20	33.5			2.63	6.88
FR RE5020	RE5020	1,000,000	3.000	02/01/50	181,327	161,381	(19,946)	2.01	2.82	1.2	4.37	7.29	13.20	(20.14)
3133N2SH0	AFS	177,942	3.890	326	101.902	90.693	(11.00)	38.5	6.5	14.0	0.09	0.09	44.1	4.7
30-Year - 3P	02/19/20	101.922		30		ICE (L2)	YB	2.07	9.13	38.5			1.76	10.51
GNMA II 30YR	785093	5,000,000	3.000	08/20/50	3,199,110	2,765,044	(434,066)	0.40	2.14	1.3	4.09	7.36	17.13	(20.16)
3622AARN6	AFS	2,994,265	3.515	331	106.841	92.345	(13.57)	29.9	6.1	10.7	0.17	0.17	17.2	4.6
30-Year - SP	09/21/20	107.906		23		ICE (L2)	YB	2.72	9.39	29.9			4.66	10.59
GNMA II HECM	AH1014	550,000	4.650	01/20/65	230,696	225,580	(5,116)	2.43	2.26	24.2	3.84	1.41	4.41	(4.56)
36182HDT0	AFS	223,438	6.263	510	103.249	100.959	(2.22)	15.5	75 ^{HPC}	8.9	0.02	0.02	125 ^{HPC}	25 ^{HPC}
30-Year - RF	11/21/16	110.531		89		ICE (L2)	Matrix	1.63	1.49	15.5			1.49	1.76
MBS Fixed		91,339,368	3.385		14,185,996	13,031,058	(1,154,938)	1.23	2.14	9.5	3.95	4.16	10.06	(11.79)
AFS Totals		13,503,744	3.986	174	105.052	96.500	(8.14)%	23.6	12.2	16.0	0.07	0.07	24.0	9.7
31 Items		106.410			650,627			2.46	4.98	24.7			2.87	5.45
MBS Fixed Totals		91,339,368	3.385		14,185,996	13,031,058	(1,154,938)	1.23	2.14	9.5	3.95	4.16	10.06	(11.79)
31 Items		13,503,744	3.986	174	105.052	96.500	(8.14)%	23.6	12.2	16.0	0.07	0.07	24.0	9.7
		106.410			650,627			2.46	4.98	24.7			2.87	5.45
MBS Portfolio		91,339,368	3.385		14,185,996	13,031,058	(1,154,938)	1.23	2.14	9.5	3.95	4.16	10.06	(11.79)
AFS Totals		13,503,744	3.986	174	105.052	96.500	(8.14)	23.6	12.2	16.0	0.07	0.07	24.0	9.7
31 Items		106.410			3,888,973			2.46	4.98	24.7			2.87	5.45
MBS Portfolio Totals		91,339,368	3.385		14,185,996	13,031,058	(1,154,938)	1.23	2.14	9.5	3.95	4.16	10.06	(11.79)
31 Items		13,503,744	3.986	174	105.052	96.500	(8.14)%	23.6	12.2	16.0	0.07	0.07	24.0	9.7
		106.410			3,888,973			2.46	4.98	24.7			2.87	5.45

* Denotes Tax Equivalent Yield (TEY) where applicable. Federal - 21.0%, State - 6.0%, Cost of Funds - 0.1

Projected Prepayment Source: YB = YieldBook | BPM, BMED, BB = Bloomberg | Matrix = Baker Trading Desk | Const = Constant

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Portfolio Detail - MBS Loan Attribute

06/30/2022

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Page 1 of 2

Cusip	Description	Pool	Type	Cpn	WAC	Maturity	Current		WAM	Loan Age	CPR		# of Loan	Occupancy		WA Orig FICO	Current		Purpose		Geographic		Delinquency %		
							Face (000's)	Book Price			3Mo	12Mo		Vaca	Invst		Loan	LTV	Pur	Refi	Geo1	Geo2	30D	60D	90D
MBS Fixed																									
31414UZD3	FNMA 15YR	976940	CI	5.50	6.05	02/01/23	3	100.1	8	172	6.3 | 29.6	7			796	62K					FL 38%	NJ 36%			
31371LM71	FNMA 20YR	255182	CT	5.50	5.97	04/01/24	24	100.8	19	219	28.6 | 23.9	111	0.8	8.5	698	14K	4	6	47	CA 17%	NY 15%				
36241LGR1	GNMA 15YR	782908	JP	4.50	5.00	03/15/25	57	101.9	27	151	23.6 | 22.8	983			683	23K	9	9	88	NY 10%	IL 6%	0.4	0.2	0.7	
3138EG3L6	FNMA 15YR	AL0802	CI	4.50	4.85	04/01/25	51	101.9	28	149	25.6 | 28.9	126	0.3	5.8	737	24K	6	5	56	TX 15%	PA 8%				
3128MCPS8	FHLMC 15YR	G13833	G1	4.50	4.85	05/01/25	53	102.0	30	144	32.9 | 26.2	301	1.1	3.7	742	28K	7	1	78	CA 10%	TX 9%	0.9	0.0	0.0	
3128PRVW6	FHLMC 15YR	J12429	J1	4.00	4.25	06/01/25	57	101.6	33	144	11.2 | 14.6	34	2.4		753	39K	7	12	61	NC 45%	SC 9%	0.0	0.0	0.0	
36241LM37	GNMA 15YR	783078	JP	4.50	5.00	07/15/25	45	101.7	29	148	17.1 | 19.6	130			717	26K	10	9	80	FL 11%	TX 9%	0.0	0.1	0.0	
31419DMT5	FNMA 15YR	AE3069	CI	4.00	4.43	09/01/25	73	101.8	34	141	33.6 | 22.0	185	2.8	4.6	757	28K	7	3	64	TX 11%	CA 11%				
3622A2LZ3	GNMA 15YR	783944	JP	4.50	5.00	09/15/25	196	102.6	28	149	23.4 | 19.6	2,351			682	23K	10	7	88	NY 8%	IL 7%	0.8	0.1	0.7	
36241LP75	GNMA 15YR	783146	JP	5.00	5.50	10/15/25	21	101.1	17	161	44.2 | 35.5	48			612	110K		7	93	TN 22%	TX 9%	2.2	1.9	0.0	
3128MC4X0	FHLMC 15YR	G14238	G1	4.50	4.84	07/01/26	59	102.5	36	140	36.2 | 25.0	364	0.3	16.9	740	32K	9	2	76	CA 8%	MN 7%	1.2	0.0	0.0	
3128MDB51	FHLMC 15YR	G14360	G1	4.00	4.38	07/01/26	171	102.5	42	133	29.9 | 18.7	111		3.9	749	28K	9	4	63	TX 14%	CA 9%	0.0	0.0	0.0	
3138EHD66	FNMA 15YR	AL1024	CI	4.50	4.85	07/01/26	79	102.6	39	137	30.0 | 28.9	141	1.1	45.8	744	31K	8	7	67	TX 18%	CA 15%				
3138EHFZ0	FNMA 15YR	AL1083	CI	4.50	4.85	07/01/26	94	102.2	34	142	21.1 | 20.8	216	1.2	19.6	725	28K	8	13	50	IL 9%	TX 9%				
3138EHGK2	FNMA 15YR	AL1101	CI	4.50	4.87	09/01/26	92	102.8	42	134	20.3 | 17.1	68	2.5	50.0	738	39K	10	13	39	TX 14%	WI 10%				
3128MDAT0	FHLMC 15YR	G14318	G1	4.00	4.49	10/01/26	158	102.3	44	132	22.1 | 21.8	58	0.7	12.7	749	40K	10	0	90	MI 10%	OH 9%	0.0	0.0	0.0	
3138EHL34	FNMA 15YR	AL1245	CI	4.50	4.83	12/01/26	99	102.7	39	137	12.6 | 21.3	397	0.6	27.5	738	32K	9	5	52	TX 13%	CA 13%				
3622A2A93	GNMA 15YR	783632	JP	4.00	4.50	07/15/27	126	103.1	42	134	18.8 | 16.7	1,241			697	31K	12	6	94	OH 9%	PR 8%	2.2	0.0	0.7	
31306YZU8	FGLMC 15YR	J21655	J2	2.50	3.09	12/01/27	136	101.9	59	115	17.3 | 12.6	84	6.5	9.2	759	52K	14	8	63	MO 12%	MN 11%	0.0	0.0	0.0	
31418C2K9	FNMA 10YR	MA3477	CN	4.00	4.52	09/01/28	443	104.9	64	46	13.0 | 23.8	191	0.7	7.3	737	85K	21	16	18	TX 15%	FL 8%				
36179NSP4	GNMA II 15YR	MA1426	SF	4.00	4.40	11/20/28	337	104.2	71	103	22.1 | 15.4	148			683	48K	20	13	87	TX 12%	GA 7%	3.9	0.8	0.4	
3138WBJW6	FNMA 15YR	AS2076	CI	3.00	3.48	03/01/29	520	101.7	74	100	22.5 | 20.9	118	9.9	3.4	753	128K	16	23	51	CA 29%	WI 7%				
3138WB6N0	FNMA 15YR	AS2676	CI	3.00	3.48	06/01/29	379	99.4	77	97	16.3 | 15.1	313	5.0	3.5	751	48K	17	29	40	TX 10%	PR 8%				
3128MEQ20	FHLMC 15YR	G15673	G1	3.50	4.10	11/01/30	768	103.7	80	91	22.1 | 17.9	117		34.1	732	81K	19	2	87	TX 10%	CA 10%	0.0	0.0	0.0	
3128MFSN9	FGLMC 15YR	G16625	G1	3.00	3.50	06/01/31	1,409	100.9	94	77	13.9 | 17.9	897	2.8	12.4	747	72K	21	13	47	TX 13%	CA 8%	0.8	0.2	0.0	
3138ENV63	FNMA 20YR	AL6036	CT	4.00	4.71	09/01/34	1,024	107.7	130	101	14.9 | 15.7	254	2.7	37.7	713	44K	24	5	88	TX 13%	FL 8%				
3128P8BT7	FHLMC 20YR	C91850	C9	4.00	4.57	09/01/35	561	107.4	153	81	10.0 | 24.2	166	0.9	24.9	720	145K	31	6	80	NJ 10%	CA 9%	2.0	0.0	0.0	
3133KYSQ3	FRLMC 20YR	RB5027	CT	3.00	3.78	01/01/40	3,074	107.4	206	31	16.9 | 33.5	1,523	3.0	3.6	755	260K	44	10	50	CA 12%	TX 6%	0.4	0.2	0.1	
3133N2SH0	FR RE5020	RE5020	3P	3.00	3.89	02/01/50	178	101.9	326	30	14.0 | 38.5	45	2.2		757	632K	48	55	39	CA 43%	WA 16%	4.9	0.0	0.0	
3622AARN6	GNMA II 30YR	785093	SP	3.00	3.52	08/20/50	2,994	106.8	331	23	10.7 | 29.9	144			692	317K	68	54	46	NY 100%		2.6	0.0	4.0	
36182HDT0	GNMA II HECM	AH1014	RF	4.65	6.26	01/20/65	223	103.2	510	89	8.9 15.5	29			128K		19	2	CA 18%	NJ 15%	0.0	0.0	0.0		

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Portfolio Detail - MBS Loan Attribute

06/30/2022

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Page 2 of 2

Cusip	Description	Pool	Type	Cpn	WAC	Maturity	Current		CPR		Occupancy		WA Orig FICO	Current		Purpose		Geographic		Delinquency %		
							Face (000's)	Book Price	WAM	Loan Age	3Mo	12Mo		# of Loan	Vaca	Invst	Loan Size	LTV	Pur	Refi	Geo1	Geo2	30D	60D	90D
	MBS Fixed			3.39	3.99		13,504	105.0	174	67			587	2.0	10.1	172K	36	20	57			
31 Items				3.39	3.99		13,504	105.0	174	67			587	2.0	10.1	172K	36	20	57			1.2 | 0.1 | 0.9

The loan attribute information on this report was obtained from the latest available data as of 6/17/2022. Loan Sizes in Italics are Original Loan Sizes.

Portfolio Detail - CMO

06/30/2022

Sample Bank - Anywhere, OK

Page 1 of 3

Description Cusip Class Type	ASC 320 Stress	Orig Face Cur Face	Coupon WAC | WAM	Maturity Purch Px Purch Dt	Bk Value Bk Price Cur Pledged	Mkt Value Mkt Price Pricing Source	\$Gain/Loss %Gain/Loss Speed Source	Acctg	Proj	Market	CPR	Eff Dur Eff Cnvx	-300bp	+300bp
								*Yield Window CPR / AL	*Yield Window CPR / AL	*Yield	1Mth 3Mth 12Mth		% Px Chg CPR AvgLife	% Px Chg CPR AvgLife
CMO Fixed														
FHR 4180 GA 3137B13P5 SC,PT	AFS Pass	4,400,000 132,357	1.250 4.01 | 0	08/15/26 98.438 09/16/14	131,944 99.688 132,357	131,000 98.975 ICE (L2)	(944) (0.72) YB	1.80 06/22-07/23 17.7 / 0.54	1.83 06/22-06/23 20.6 / 0.51	3.30	8.8 17.7 20.2	0.49 0.00	1.44 23.6 0.48	(1.47) 19.4 0.52
FNR 2016-28 NA 3136AR3E6 EXCH,PT	AFS Pass	1,575,816 473,293	2.000 7 | 7.59 | 0	06/25/32 99.281 12/19/16	470,733 99.459 473,293	442,396 93.472 ICE (L2)	(28,337) (6.02) YB	2.15 06/22-03/32 12.5 / 3.14	2.14 06/22-03/32 10.7 / 3.28	4.21	8.0 12.5 15.1	3.09 0.02	9.33 13.9 3.03	(9.05) 8.5 3.48
FNR 2014-42 A 3136AKQG1 SC,EXCH,SEQ	AFS Pass	4,200,000 686,796	3.000 5.5 | 5.94 | 0	08/25/36 103.938 11/13/15	704,050 102.512 686,796	661,839 96.366 ICE (L2)	(42,211) (6.00) BAM	1.95 06/22-03/29 15.4 / 2.66	2.00 06/22-06/29 13.8 / 2.81	4.39	16.3 15.4 16.0	2.59 0.02	7.84 15.6 2.63	(7.59) 12.6 2.95
FHR 3930 KB 3137AFBA9 PAC-1(11)	AFS Pass	2,800,000 77,858	2.000 5 | 5.38 | 0	10/15/39 100.578 11/30/15	77,858 100.000 77,858	77,188 99.140 ICE (L2)	(670) (0.86) YB	1.81 06/22-01/23 20.0 / 0.31	1.93 06/22-08/23 8.5 / 0.59	3.40	15.9 20.0 23.0	0.61 (0.01)	1.46 15.5 0.39	(1.86) 7.6 0.64
FHR 3741 HD 31398QWU7 EXCH,PAC-1(11)	AFS Pass	8,150,000 816,808	3.000 4.5 | 4.99 | 0	11/15/39 102.359 11/01/17	826,779 101.221 ICE (L2)	804,763 98.525 ICE (L2)	(22,015) (2.66) YB	2.14 06/22-07/25 17.4 / 1.47	2.51 06/22-08/27 8.1 / 2.41	3.63	26.1 17.4 19.3	2.25 (0.04)	5.63 16.0 1.76	(6.76) 7.4 2.55
GNR 2010-68 WA 38377GTK5 PAC(11)	AFS Pass	4,430,000 450,494	3.000 5 | 5.50 | 204	12/16/39 104.516 01/25/16	462,415 102.646 450,494	443,052 98.348 ICE (L2)	(19,363) (4.19) Desk	1.81 06/22-02/28 12.8 / 2.39	1.81 06/22-02/28 11.0 / 2.38	3.72	7.0 12.8 16.7	2.23 (0.01)	6.93 16.0 2.39	(7.42) 7.0 2.76
FNR 2011-99 MC 3136A1LM5 PAC(11)	AFS Pass	4,350,000 321,731	2.250 5 | 5.40 | 0	04/25/40 101.313 12/19/14	322,412 100.212 321,731	313,751 97.519 ICE (L2)	(8,662) (2.69) YB	1.81 06/22-02/24 20.1 / 0.82	2.03 06/22-09/25 8.7 / 1.58	3.83	14.2 20.1 21.1	1.62 0.02	3.92 15.4 1.03	(4.74) 7.9 1.69
FHR 4077 MA 3137ASBZ6 EXCH,PAC-1(11)	AFS Pass	6,550,000 267,122	2.000 4 | 4.50 | 0	08/15/40 98.734 12/22/17	266,331 99.704 ICE (L2)	264,346 98.961 ICE (L2)	(1,985) (0.75) YB	2.65 06/22-03/23 28.6 / 0.40	2.30 06/22-06/24 7.4 / 1.00	3.01	20.0 28.6 30.0	0.99 0.00	1.78 21.8 0.43	(3.02) 6.8 1.06
FNR 2011-117 MA 3136A14P7 PAC(11)	AFS Pass	1,225,000 60,072	2.000 5 5.40 0	08/25/40 100.953 10/13/15	60,161 100.148 60,072	58,571 97.502 ICE (L2)	(1,590) (2.64) YB	1.59 06/22-10/23 20.7 / 0.69	1.80 06/22-03/25 8.6 / 1.36	3.85	16.2 20.7 22.0	1.44 0.04	3.42 18.0 0.78	(4.14) 7.8 1.45

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Portfolio Detail - CMO

06/30/2022

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Page 2 of 3

Description Cusip Class Type	ASC 320 Stress	Orig Face Cur Face	Coupon WAC WAM	Maturity Purch Px Purch Dt	Bk Value Bk Price Cur Pledged	Mkt Value Mkt Price Pricing Source	\$Gain/Loss %Gain/Loss Speed Source	Acctg	Proj	Market	CPR	Eff Dur Eff Cnvx	-300bp	+300bp
								*Yield Window CPR / AL	*Yield Window CPR / AL	*Yield	1Mth 3Mth 12Mth		% Px Chg CPR AvgLife	% Px Chg CPR AvgLife
CMO Fixed														
FNR 2015-75 MA 3136AQB76 SC,PAC(11)	AFS Pass	3,500,000 856,483	2.500 | 4.98 | 0	12/25/41 103.016 10/23/15	869,809 101.556 856,483	819,294 95.658 ICE (L2)	(50,515) (5.81) YB	1.77 06/22-04/28 16.2 / 2.42	2.05 06/22-07/31 7.6 / 3.99	3.69	9.4 16.2 20.2	3.68 0.07	8.84 16.6 2.37	(10.38) 7.0 4.16
FNR 2012-84 HP 3136A7P55 PAC(11)	AFS Pass	1,150,000 204,298	2.000 | 4.96 | 0	01/25/42 100.141 02/12/16	204,336 100.019 204,298	189,977 92.990 ICE (L2)	(14,359) (7.03) YB	1.94 06/22-06/28 18.5 / 2.39	1.97 06/22-10/32 7.9 / 4.39	3.80	18.7 18.5 21.2	4.12 0.16	10.72 17.0 2.57	(11.33) 7.3 4.59
FNR 2012-68 NA 3136A7DE9 EXCH,PAC(11)	AFS Pass	1,440,000 92,204	2.000 | 4.96 | 0	03/25/42 100.938 10/13/15	92,677 100.513 ICE (L2)	88,950 96.470 ICE (L2)	(3,728) (4.02) YB	1.72 06/22-09/28 21.5 / 2.29	1.72 06/22-09/28 8.0 / 2.33	3.61	28.4 21.5 26.9	2.19 0.03	6.69 18.4 2.29	(6.30) 7.3 2.39
GNR 2012-137 PA 38377X5S7 EXCH,PAC-1(11)	AFS Pass	3,000,000 653,115	2.000 | 4.30 | 0	06/20/42 98.609 10/23/17	646,550 98.995 ICE (L2)	614,944 94.155 ICE (L2)	(31,607) (4.89) YB	2.32 06/22-04/30 19.2 / 3.07	2.23 06/22-10/32 7.5 / 4.41	3.48 1% Cleanup	12.6 19.2 19.8	4.14 0.06	11.43 12.3 3.37	(11.69) 6.7 4.69
GNR 2013-113 EC 38378WSB0 EXCH,AD,PAC-1	AFS Pass	3,850,000 384,604	2.000 | 4.80 | 265	01/20/43 101.359 06/22/15	386,653 100.533 384,604	368,384 95.783 ICE (L2)	(18,270) (4.73) YB	1.62 06/22-05/26 18.9 / 1.70	1.80 06/22-09/29 8.0 / 3.26	3.40 1% Cleanup	18.2 18.9 21.8	3.27 (0.01)	7.54 16.7 1.89	(9.47) 6.9 3.58
FHR 4501 MB 3137BKZE3 PAC-1(11)	AFS Pass	2,985,000 740,062	3.000 | 4.57 | 0	04/15/43 103.484 12/22/16	751,449 101.539 740,062	725,231 97.996 ICE (L2)	(26,219) (3.49) YB	1.99 06/22-12/25 21.4 / 1.58	2.50 06/22-01/29 8.4 / 2.96	3.72	15.0 21.4 20.4	2.75 0.00	5.79 17.4 1.63	(8.13) 7.7 3.15
FHR 4332 PE 3137BA7M8 EXCH,PAC(11)	AFS Pass	6,700,000 1,073,282	3.500 | 5.59 | 0	12/15/43 103.031 01/18/18	1,098,012 102.304 ICE (L2)	1,051,688 97.988 ICE (L2)	(46,323) (4.22) YB	2.77 06/22-09/30 14.3 / 3.15	2.94 06/22-11/31 8.9 / 3.95	4.07	10.1 14.3 19.3	3.54 (0.12)	8.90 16.3 2.90	(10.35) 7.2 4.26
FHR 4550 DA 3137BMYV2 PAC-1(11)	AFS Pass	2,550,000 587,494	3.000 | 4.50 | 0	03/15/44 106.047 06/27/16	602,072 102.481 587,494	574,391 97.770 ICE (L2)	(27,681) (4.60) YB	1.08 06/22-07/25 22.1 / 1.34	2.22 06/22-08/29 8.4 / 3.19	3.76	22.7 22.1 29.2	2.93 (0.01)	5.86 19.6 1.57	(8.73) 7.6 3.42
FNR 2016-67 BA 3136ATSD7 EXCH,PAC(11)	AFS Pass	3,009,650 751,380	2.000 4.40 0	03/25/44 101.344 10/26/16	754,617 100.431 751,380	717,216 95.453 ICE (L2)	(37,401) (4.96) YB	1.63 06/22-10/25 18.4 / 1.52	1.80 06/22-09/28 8.6 / 2.86	3.70	12.3 18.4 25.3	2.79 0.02	6.72 19.4 1.44	(8.25) 7.7 3.08

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Portfolio Detail - CMO

06/30/2022

Sample Bank - Anywhere, OK

Page 3 of 3

Description Cusip Class Type	ASC 320 Stress	Orig Face Cur Face	Coupon WAC WAM	Maturity Purch Px Purch Dt	Bk Value Bk Price Cur Pledged	Mkt Value Mkt Price Pricing Source	\$Gain/Loss %Gain/Loss Speed Source	Acctg	Proj	Market	CPR	Eff Dur Eff Cnvx	-300bp	+300bp
								*Yield Window CPR / AL	*Yield Window CPR / AL	*Yield	1Mth 3Mth 12Mth		% Px Chg CPR AvgLife	% Px Chg CPR AvgLife
CMO Fixed														
FHR 4673 LB	AFS	1,575,000	2.500	04/15/44	73,216	72,616	(600)	2.21	2.45	3.56	24.4	0.75	1.28	(2.53)
3137BXDL3	Pass	73,216		100.641	100.000	99.181	(0.82)	06/22-12/22	06/22-11/23		30.2	(0.02)	29.7	7.0
PAC		FGLMC 4 |	4.65 | 0	10/17/17	73,216	ICE (L2)	YB	30.2 / 0.27	8.6 / 0.73		36.8		0.25	0.85
GNR 2021-91 MB	AFS	800,000	1.000	05/20/51	550,781	456,953	(93,827)	1.00	1.00	3.87	16.0	7.73	21.01	(19.67)
38382TPS7	Fail	550,932		99.969	99.972	82.942	(17.04)	06/22-04/39	06/22-05/48		21.4	0.93	29.9	6.8
EXCH,AD,PAC		G2SF 3 |	3.46 | 345	05/28/21		ICE (L2)	YB	21.4 / 3.67	8.8 / 7.53	1% Cleanup	36.4		2.61	8.76
CMO Fixed		68,240,466	2.536		9,352,856	8,876,551	(476,305)	1.94	2.16	3.83	14.9	3.11	7.91	(8.94)
AFS Totals		9,253,602		102.058	101.073	95.925	(5.09)				18.1	0.05	17.5	7.9
20 Items			5.03 | 39		1,127,287			18.1 / 2.15	9.1 / 3.29		21.7		2.13	3.55
CMO Fixed Totals		68,240,466	2.54		9,352,856	8,876,551	(476,305)	1.94	2.16	3.83	14.9	3.11	7.91	(8.94)
20 Items		9,253,602		102.058	101.073	95.925	(5.09)%				18.1	0.05	17.5	7.9
			5.03 | 39		1,127,287			18.1 / 2.15	9.1 / 3.29		21.7		2.13	3.55
CMO Portfolio														
AFS Totals		9,253,602		102.058	101.073	95.925	(5.09)				18.1	0.05	17.5	7.9
20 Items			5.03 | 39		1,127,287			18.1 / 2.15	9.1 / 3.29		21.7		2.13	3.55
CMO Portfolio		68,240,466	2.536		9,352,856	8,876,551	(476,305)	1.94	2.16	3.83	14.9	3.11	7.91	(8.94)
20 Items		9,253,602		102.058	101.073	95.925	(5.09)%				18.1	0.05	17.5	7.9
			5.03 | 39		1,127,287			18.1 / 2.15	9.1 / 3.29		21.7		2.13	3.55

* Denotes Tax Equivalent Yield (TEY) where applicable. Federal - 21.0%, State - 6.0%, Cost of Funds - 0.1

Projected Prepayment Source: YB = YieldBook | BPM, BMED, BB = Bloomberg | Matrix = Baker Trading Desk | Const = Constant

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CMO Collateral Loan Attributes

06/30/2022

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Page 1 of 1

Cusip	Description	Cpn	Maturity	Current Face	Book Price	Market Price	Collateral Type	CPR		WAC	WAM	Loan Age	Curr LnSz	LTV	FICO	Loan Purp		Occupancy		Geographic		Delinquency		
								3Mo	6Mo							Pur	Refi	Vac	Inv	State1	State2	30D/	60D/	90D
CMO Fixed																								
3137B13P5	FHR 4180 GA	1.25	8/15/26	132K	99.7	99.0	FGCI 3.5	17.7	17.4	4.01	0	42	27	9	764	9.0	48.6	2.6	10.8	OH 19%	NY 9%	1.8 / 0.0 / 0.0		
3136AR3E6	FNR 2016-28 NA	2.00	6/25/32	473K	99.5	93.5	FNCL 7	12.5	15.3	7.59	0	190	42	15	691	51.9	21.0	2.0	14.4	CA 9%	FL 8%	3.1 / 0.6 / 0.2		
3136AKQG1	FNR 2014-42 A	3.00	8/25/36	687K	102.5	96.4	FNCL 5.5	15.4	14.9	5.94	0	151	56	73	716	25.4	45.6	2.1	6.7	FL 13%	CA 10%	1.5 / 0.6 / 0.3		
3137AFBA9	FHR 3930 KB	2.00	10/15/39	78K	100.0	99.1	FGLMC 5	20.0	18.6	5.38	0	63	44	22	742	28.3	52.6	6.9	13.4	FL 10%	PA 9%	0.8 / 0.3 / 0.3		
31398QWU7	FHR 3741 HD	3.00	11/15/39	817K	101.2	98.5	FGLMC4.5	17.4	17.1	4.99	0	89	48	23	760	48.4	29.8	6.0	1.8	NC 7%	OH 7%	1.4 / 0.2 / 0.5		
38377GTK5	GNR 2010-68 WA	3.00	12/16/39	450K	102.6	98.3	GNSF 5	12.8	14.5	5.50	204	143	46	35	680	18.2	5.3			MI 12%	TX 9%	3.0 / 0.4 / 0.1		
3136A1LM5	FNR 2011-99 MC	2.25	4/25/40	322K	100.2	97.5	FNCL 5	20.1	19.9	5.40	0	42	47	25	729	44.1	39.5	5.1	44.9	FL 10%	TX 9%	1.7 / 0.4 / 0.0		
3137ASBZ6	FHR 4077 MA	2.00	8/15/40	267K	99.7	99.0	FGLMC 4	28.6	26.9	4.50	0	68	172	35	723		100.0	4.0	10.6	CA 20%	NJ 8%	2.1 / 1.1 / 0.0		
3136A14P7	FNR 2011-117 MA	2.00	8/25/40	60K	100.1	97.5	FNCL 5	20.7	20.0	5.40	0	59	69	26	729	48.3	28.9	5.3	37.8	CA 13%	TX 8%	1.4 / 0.4 / 0.0		
3136AQB76	FNR 2015-75 MA	2.50	12/25/41	856K	101.6	95.7	FNCL 4.5	16.2	17.6	4.98	0	66	67	22	758	17.8	61.0	3.2	3.4	CA 8%	TX 8%	0.8 / 0.1 / 0.0		
3136A7P55	FNR 2012-84 HP	2.00	1/25/42	204K	100.0	93.0	FNCL 4.5	18.5	18.7	4.96	0	53	72	24	745	35.3	49.5	4.6	28.5	CA 12%	TX 9%	1.1 / 0.3 / 0.1		
3136A7DE9	FNR 2012-68 NA	2.00	3/25/42	92K	100.5	96.5	FNCL 4.5	21.5	21.7	4.96	0	52	104	27	735	12.2	74.7	3.8	26.9	CA 13%	WA 6%	1.6 / 0.1 / 0.0		
38377X5S7	GNR 2012-137 PA	2.00	6/20/42	653K	99.0	94.2	G2SF 4	19.2	16.2	4.30	0	62	64	32	677	26.2	73.2			TX 15%	OH 10%	1.9 / 0.6 / 0.4		
38378WSB0	GNR 2013-113 EC	2.00	1/20/43	385K	100.5	95.8	G2SF 4.5	18.9	18.9	4.80	265	86	98	35	688	70.7	23.1			TX 12%	CA 8%	2.0 / 0.5 / 0.5		
3137BKZE3	FHR 4501 MB	3.00	4/15/43	740K	101.5	98.0	FGLMC 4	21.4	19.6	4.57	0	25	78	33	733	48.0	37.2	4.6	19.8	TX 10%	FL 8%	1.3 / 0.3 / 0.1		
3137BA7M8	FHR 4332 PE	3.50	12/15/43	1,073K	102.3	98.0	FGLMC 5	14.3	16.1	5.59	0	149	103	25	714	59.7	15.3	3.7	1.9	CA 18%	TX 10%	2.8 / 0.2 / 0.2		
3137BMYV2	FHR 4550 DA	3.00	3/15/44	587K	102.5	97.8	FGLMC 4	22.1	26.2	4.50	0	10	104	36	733	50.1	28.5	3.9	22.3	TX 10%	FL 9%	1.3 / 0.2 / 0.0		
3136ATSD7	FNR 2016-67 BA	2.00	3/25/44	751K	100.4	95.5	FNCL 4	18.4	22.1	4.40	0	11	92	38	734	66.7	17.4	4.0	19.2	TX 11%	FL 8%	1.8 / 0.1 / 0.0		
3137BXDL3	FHR 4673 LB	2.50	4/15/44	73K	100.0	99.2	FGLMC 4	30.2	32.1	4.65	0	16	243	39	717	55.8	14.0	0.3	46.9	CA 28%	TX 9%	2.0 / 1.3 / 0.0		
38382TPS7	GNR 2021-91 MB	1.00	5/20/51	551K	100.0	82.9	G2SF 3	21.4	26.1	3.46	345	9	231	67	677	58.2	26.4			TX 12%	FL 10%	3.5 / 1.2 / 5.1		
20 CMO Fixed		2.54		9,253,602	101.1	96.1		18.0	18.9	5.03	39	78	85	34	721	42.4	36.2	3.1	10.2					
20 Total		2.54		9,253,602	101.1	96.1		18.0	18.9	5.03	39	78	85	34	721	42.4	36.2	3.1	10.2					

* If Current Loan Size is not available, Original Loan Size is used. If Current LTV is not available, Original values are used and listed in **Bold**

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History Report - Portfolio Summaries

06/30/2022

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Page 1 of 7

Date	# of Items	Book Value	Book Price	Market Price	Gain / (Loss)	Gn/(Ls) Pct	Cpn	Yield			Average Life			Eff Dur	Eff Cnvx	% Price Change	
								Acctg	Proj	Mkt	Proj	-300	+300			-300bp	+300bp
Jun-22	99	81,389,767	103.341	98.423	(4,060,268)	(4.99)	3.321	2.45	3.00	3.99	6.93	3.81	8.30	3.95	(0.32)	9.37	(11.88)
May-22	99	82,071,799	103.365	99.787	(2,956,152)	(3.60)	3.317	2.43	2.80	3.56	5.41	3.77	8.37	3.70	(0.56)	8.39	(12.06)
Apr-22	98	82,828,841	103.411	100.538	(2,428,480)	(2.93)	3.303	2.39	2.66	3.23	5.12	3.80	8.45	3.50	(0.31)	8.21	(11.79)
Mar-22	94	77,886,012	103.370	102.731	(578,587)	(0.74)	3.230	2.37	2.61	2.69	4.62	3.87	8.56	2.94	(0.14)	7.25	(10.56)
Feb-22	92	79,040,097	103.196	104.155	660,363	0.84	3.175	2.33	2.50	2.17	4.50	3.71	8.44	2.91	(0.12)	5.89	(9.98)
Jan-22	91	74,292,088	103.627	105.914	1,536,131	2.07	3.183	2.29	2.45	1.74	4.46	3.93	8.55	2.55	(0.04)	4.54	(8.57)
Dec-21	87	60,432,200	104.476	108.329	2,138,994	3.54	3.538	2.42	2.58	1.41	4.18	3.94	7.12	2.28	(0.17)	3.06	(7.97)
Nov-21	89	61,807,836	104.500	108.287	2,160,180	3.50	3.533	2.41	2.57	1.42	4.17	3.93	8.62	2.27	(0.20)	3.08	(8.31)
Oct-21	88	62,556,234	104.532	108.288	2,174,496	3.48	3.525	2.35	2.54	1.32	3.75	3.49	8.68	2.07	(0.25)	2.31	(8.59)
Sep-21	88	63,673,525	104.571	108.899	2,545,030	4.00	3.517	2.33	2.50	1.13	3.73	3.51	8.59	1.93	(0.27)	1.71	(7.92)
Aug-21	88	64,888,807	104.607	108.986	2,616,963	4.03	3.512	2.32	2.48	1.11	3.75	3.52	8.54	1.95	(0.28)	1.69	(7.87)
Jul-21	89	66,214,172	104.663	109.278	2,801,498	4.23	3.506	2.55	2.53	1.10	3.90	3.54	6.24	1.98	(0.39)	1.48	(7.64)
Jun-21	88	67,178,916	104.715	108.933	2,594,594	3.86	3.496	2.48	2.54	1.24	4.14	3.56	8.56	2.04	(0.51)	1.75	(9.25)
May-21	89	79,052,959	105.092	108.891	2,763,017	3.50	3.423	2.31	2.36	0.97	4.27	3.26	8.33	1.95	(0.81)	1.26	(10.26)
Apr-21	81	53,177,021	103.460	109.568	3,048,097	5.73	3.505	2.86	2.92	1.13	3.93	3.63	9.59	2.33	(0.23)	3.24	(10.07)
Mar-21	81	54,160,193	103.479	108.919	2,780,958	5.13	3.493	2.88	2.91	1.30	3.97	3.66	9.75	2.40	(0.22)	3.93	(10.29)
Feb-21	81	55,020,607	103.516	109.759	3,220,765	5.85	3.491	2.83	2.89	1.09	3.96	3.70	9.49	2.28	(0.25)	3.23	(9.07)
Jan-21	81	55,839,716	103.537	109.803	3,267,007	5.85	3.485	2.82	2.87	1.10	3.98	3.72	9.63	2.30	(0.21)	3.26	(8.92)
Dec-20	81	56,526,866	103.545	109.594	3,187,168	5.64	3.470	2.83	2.85	1.13	3.98	3.74	9.58	2.30	(0.18)	3.49	(9.12)
Nov-20	81	57,423,057	103.578	109.483	3,159,935	5.50	3.464	2.84	2.84	0.88	4.01	3.77	9.63	2.34	(0.18)	3.67	(9.83)
Oct-20	81	58,277,138	103.600	108.643	2,744,135	4.71	3.457	2.83	2.82	1.36	4.03	3.78	9.69	2.38	(0.15)	4.46	(10.60)
Sep-20	83	60,166,824	103.569	108.922	2,999,194	4.98	3.468	2.86	3.06	1.33	4.00	3.74	9.48	2.31	(0.17)	4.06	(10.23)
Aug-20	85	62,550,702	103.575	108.804	3,038,121	4.86	3.455	2.78	2.78	1.28	3.97	3.85	9.23	2.36	(0.05)	4.42	(9.90)
Jul-20	86	64,410,041	103.146	108.111	2,954,129	4.59	3.512	2.80	2.79	1.32	3.96	3.87	9.08	2.50	0.00	4.77	(9.79)
Jun-20	85	64,548,467	103.211	107.810	2,749,209	4.26	3.487	2.83	2.79	1.44	4.06	3.96	9.27	2.59	(0.01)	5.29	(10.63)
May-20	199	164,271,060	103.358	108.017	7,186,805	4.38	3.392	2.84	2.81	1.16	4.23	4.11	9.69	2.86	(0.22)	5.58	(11.91)
Apr-20	199	166,183,520	103.377	107.489	6,432,594	3.87	3.390	2.84	2.80	1.65	4.29	4.13	9.61	2.81	(0.17)	5.86	(11.65)
Mar-20	200	168,291,100	103.372	103.184	(329,222)	(0.20)	3.379	2.82	2.81	2.78	4.43	4.17	10.07	3.72	(0.78)	7.68	(13.78)
Feb-20	200	170,341,970	103.456	106.823	5,282,390	3.10	3.392	2.84	2.83	2.04	4.52	4.24	9.77	3.03	(0.09)	7.08	(12.07)
Jan-20	199	171,025,603	103.491	106.247	4,325,544	2.53	3.390	2.82	2.83	2.19	4.58	4.27	9.77	3.12	(0.11)	7.44	(12.42)
Dec-19	201	175,488,515	103.462	105.378	3,073,362	1.75	3.359	2.82	2.81	2.37	4.56	4.25	10.03	3.55	(0.52)	7.76	(13.28)
Nov-19	201	177,401,014	103.485	105.458	3,216,566	1.81	3.353	2.81	2.81	2.35	4.60	4.26	10.02	3.57	(0.54)	7.68	(13.34)
Oct-19	201	179,538,070	103.509	105.464	3,213,764	1.79	3.351	2.81	2.80	2.35	4.60	4.30	9.99	3.41	(0.40)	7.76	(13.03)
Sep-19	201	181,718,879	103.537	105.389	3,063,565	1.69	3.348	2.81	2.79	2.37	4.59	4.23	10.00	3.31	(0.37)	7.60	(12.91)

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History Report - Portfolio Summaries

06/30/2022

Sample Bank - Anywhere, OK

Page 2 of 7

Date	# of Items	Book Value	Book Price	Market Price	Gain / (Loss)	Gn/(Ls) Pct	Cpn	Yield			Average Life			Eff Dur	Eff Cnvx	% Price Change	
								Acctg	Proj	Mkt	Proj	-300	+300			-300bp	+300bp
Aug-19	202	183,993,107	103.573	106.197	4,416,250	2.40	3.347	2.80	2.78	2.16	4.60	4.24	9.76	3.14	(0.23)	7.20	(12.53)
Jul-19	201	185,072,570	103.605	104.829	2,060,431	1.11	3.342	2.79	2.76	2.49	4.68	4.22	9.97	3.66	(0.62)	7.77	(13.63)
Jun-19	201	187,196,102	103.624	104.722	1,891,986	1.01	3.337	2.79	2.76	2.50	4.72	4.24	9.95	3.70	(0.64)	7.73	(13.71)
May-19	201	189,275,842	103.655	103.686	(83,818)	(0.04)	3.336	2.79	2.79	2.66	4.88	4.26	10.06	4.05	(0.82)	8.68	(14.35)
Apr-19	203	191,704,613	103.657	102.358	(2,469,277)	(1.29)	3.328	2.66	2.66	3.00	4.92	4.25	9.99	4.12	(0.81)	9.04	(14.42)
Mar-19	204	204,639,289	103.478	101.136	(5,117,329)	(2.50)	3.347	2.77	2.77	3.26	5.25	4.58	10.03	3.77	(0.78)	8.22	(13.33)
Feb-19	203	195,678,044	103.706	101.529	(4,136,779)	(2.11)	3.323	2.64	2.65	3.16	5.02	4.28	9.96	4.19	(0.79)	9.26	(14.52)
Jan-19	205	198,629,937	103.703	101.060	(5,084,754)	(2.56)	3.323	2.64	2.66	3.26	5.13	4.27	9.87	4.24	(0.76)	9.45	(14.51)
Dec-18	206	200,554,712	103.403	100.387	(5,849,432)	(2.92)	3.323	2.64	2.66	3.34	5.25	4.30	9.93	4.34	(0.73)	9.71	(14.63)
Nov-18	207	202,499,188	103.424	99.255	(8,162,010)	(4.03)	3.318	2.62	2.74	3.44	7.76	4.34	9.91	4.92	(0.28)	11.08	(14.78)
Oct-18	207	204,562,646	103.444	98.939	(8,908,998)	(4.36)	3.316	2.62	2.68	3.67	6.07	4.34	9.95	4.67	(0.60)	10.61	(14.91)
Sep-18	204	203,720,438	103.475	99.576	(7,675,786)	(3.77)	3.291	2.61	2.66	3.55	5.52	4.45	10.15	4.53	(0.64)	10.41	(15.14)
Aug-18	205	206,268,699	103.505	100.693	(5,604,744)	(2.72)	3.293	2.60	2.65	3.30	5.41	4.46	10.14	4.45	(0.67)	10.13	(15.10)
Jul-18	205	208,613,819	103.523	100.746	(5,594,821)	(2.68)	3.291	2.60	2.64	3.31	5.39	4.48	10.14	4.46	(0.67)	10.25	(15.15)
Jun-18	205	211,033,690	103.542	100.630	(5,933,901)	(2.81)	3.289	2.60	2.64	3.31	5.48	4.49	10.16	4.48	(0.63)	10.32	(15.14)
May-18	205	213,441,595	103.559	100.270	(6,777,524)	(3.18)	3.285	2.60	2.63	3.22	5.47	4.48	10.09	4.54	(0.66)	10.37	(15.27)
Apr-18	205	215,685,837	103.576	100.604	(6,189,250)	(2.87)	3.282	2.59	2.62	3.31	5.43	4.49	10.06	4.49	(0.67)	10.27	(15.23)
Mar-18	205	218,109,275	103.594	100.799	(5,885,788)	(2.70)	3.278	2.59	2.61	3.25	5.39	4.48	10.04	4.46	(0.69)	10.09	(15.18)
Feb-18	205	220,638,641	103.621	101.081	(5,408,554)	(2.45)	3.278	2.57	2.60	3.19	5.37	4.49	9.95	4.43	(0.69)	9.99	(15.13)
Jan-18	98	43,080,696	103.511	102.120	(578,898)	(1.34)	3.327	2.34	2.41	2.68	4.02	3.15	5.48	3.10	(0.34)	6.61	(10.36)
Dec-17	99	43,471,180	103.690	102.612	(474,195)	(1.09)	3.326	2.33	2.41	2.61	4.06	3.21	5.53	3.07	(0.38)	6.39	(10.42)
Nov-17	97	39,912,292	103.931	103.272	(273,281)	(0.68)	3.381	2.50	2.57	2.62	3.95	3.36	5.67	2.96	(0.38)	6.11	(10.16)
Oct-17	96	39,474,541	104.007	103.747	(119,531)	(0.30)	3.418	2.48	2.52	2.43	3.86	3.23	5.70	2.93	(0.41)	5.84	(10.21)
Sep-17	97	40,205,924	104.021	103.963	(42,169)	(0.10)	3.415	2.45	2.51	2.35	3.89	3.29	5.71	2.93	(0.40)	5.77	(10.26)
Aug-17	96	39,739,567	104.130	104.230	19,649	0.05	3.390	2.47	2.52	2.30	4.14	3.36	5.86	2.98	(0.40)	5.84	(10.45)
Jul-17	96	40,161,974	104.191	104.113	(51,739)	(0.13)	3.403	2.47	2.53	2.38	4.22	3.37	5.91	3.05	(0.42)	6.02	(10.63)
Jun-17	96	40,091,978	104.224	104.303	7,252	0.02	3.395	2.46	2.51	2.32	4.03	3.38	5.90	2.96	(0.43)	5.87	(10.49)
May-17	97	40,672,488	104.254	104.242	(35,610)	(0.09)	3.411	2.47	2.56	2.38	4.34	3.46	5.92	3.10	(0.39)	6.13	(10.65)
Apr-17	97	41,028,026	104.138	103.906	(91,585)	(0.22)	3.418	2.42	2.59	2.44	4.47	3.16	5.98	3.08	(0.50)	5.74	(10.86)
Mar-17	96	40,914,587	104.226	103.018	(474,104)	(1.16)	3.442	2.44	2.64	2.68	4.98	3.20	6.01	3.33	(0.32)	6.62	(10.94)
Feb-17	97	41,280,928	104.277	103.258	(403,325)	(0.98)	3.449	2.41	2.62	2.60	4.97	3.25	6.03	3.29	(0.32)	6.55	(10.94)
Jan-17	97	41,709,226	104.486	103.528	(423,942)	(1.02)	3.457	2.40	2.59	2.62	4.77	3.29	6.06	3.28	(0.37)	6.62	(11.02)
Dec-16	97	42,214,521	104.540	103.066	(650,927)	(1.54)	3.469	2.37	2.61	2.75	5.21	3.26	6.08	2.95	(0.42)	6.97	(10.74)
Nov-16	99	43,459,501	104.518	103.892	(312,008)	(0.72)	3.417	2.34	2.48	2.85	4.33	3.24	5.97	2.69	(0.49)	5.87	(10.27)

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History Report - Portfolio Summaries

06/30/2022

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Page 3 of 7

Date	# of Items	Book Value	Book Price	Market Price	Gain / (Loss)	Gn/(Ls) Pct	Cpn	Yield			Average Life			Eff Dur	Eff Cnvx	% Price Change	
								Acctg	Proj	Mkt	Proj	-300	+300			-300bp	+300bp
Oct-16	99	43,979,236	104.580	105.689	436,624	0.99	3.422	2.46	2.50	1.97	3.61	3.31	5.98	2.50	(0.63)	4.67	(10.30)
Sep-16	98	43,266,018	104.482	105.925	569,267	1.32	3.408	2.54	2.56	1.96	3.69	3.38	6.12	2.55	(0.63)	4.83	(10.45)
Aug-16	100	44,015,382	104.507	106.208	693,000	1.57	3.418	2.55	2.55	1.85	3.68	3.40	6.10	2.52	(0.62)	4.75	(10.36)
Jul-16	101	44,897,227	104.521	106.215	701,694	1.56	3.421	2.53	2.53	1.84	3.71	3.42	6.19	2.54	(0.63)	4.78	(10.46)
Jun-16	102	45,652,971	104.537	106.119	666,601	1.46	3.420	2.52	2.54	1.89	3.75	3.41	6.23	2.58	(0.64)	4.85	(10.62)
May-16	102	46,152,581	104.591	106.004	599,154	1.30	3.430	2.53	2.53	1.94	4.00	3.41	6.46	2.64	(0.67)	4.88	(10.94)
Apr-16	76	32,139,091	104.523	106.541	602,373	1.87	3.862	2.66	2.66	1.78	3.24	2.67	4.68	2.00	(0.58)	3.36	(8.62)
Mar-16	77	32,716,819	104.215	106.451	602,373	1.84	3.874	2.65	2.65	1.77	3.22	2.65	4.66	1.98	(0.58)	3.11	(8.80)
Feb-16	73	30,956,127	104.703	107.093	687,399	2.22	3.969	2.73	2.72	1.72	3.29	2.75	4.89	2.00	(0.60)	3.33	(8.68)
Dec-15	73	30,556,707	104.692	106.473	499,541	1.63	3.987	2.73	2.82	2.05	3.53	2.74	5.00	2.17	(0.59)	3.83	(9.17)
Nov-15	73	31,007,121	104.724	106.628	543,491	1.75	3.996	2.71	2.81	1.96	3.58	2.75	5.04	2.16	(0.62)	3.72	(9.26)
Oct-15	73	31,503,675	104.755	106.884	623,612	1.98	3.999	2.71	2.73	1.88	3.46	2.76	5.05	2.11	(0.63)	3.50	(9.17)
Sep-15	72	29,961,255	104.534	106.585	571,092	1.91	3.983	2.69	2.78	1.95	3.47	2.71	4.99	2.10	(0.61)	3.57	(9.04)
Aug-15	72	30,489,570	104.582	106.776	621,791	2.04	3.993	2.68	2.78	1.93	3.52	2.72	5.02	2.09	(0.62)	3.48	(9.05)
Jul-15	73	31,579,804	104.568	106.445	544,335	1.72	4.010	2.72	2.82	2.10	3.59	2.71	5.02	2.16	(0.62)	3.69	(9.25)
Jun-15	74	32,195,449	104.613	106.506	565,709	1.76	4.018	2.75	2.81	2.12	3.60	2.73	5.05	2.18	(0.61)	3.77	(9.30)
May-15	72	30,179,993	104.650	106.836	610,119	2.02	4.085	2.80	2.82	2.05	3.44	2.73	4.94	2.07	(0.58)	3.59	(8.85)
Apr-15	72	30,620,908	104.710	107.404	767,649	2.51	4.089	2.83	2.76	1.81	3.38	2.77	4.95	1.97	(0.59)	3.27	(8.57)
Mar-15	72	31,067,325	104.763	107.347	747,926	2.41	4.096	2.84	2.79	1.87	3.46	2.79	5.00	2.04	(0.60)	3.42	(8.79)
Feb-15	72	31,425,637	104.814	107.272	721,716	2.30	4.100	2.80	2.62	1.69	3.28	2.58	5.07	1.83	(0.66)	2.52	(8.44)
Jan-15	72	31,777,966	104.864	107.517	790,924	2.49	4.103	2.80	2.58	1.57	3.25	2.61	5.08	1.78	(0.64)	2.45	(8.24)
Dec-14	72	32,186,196	104.925	107.239	694,802	2.16	4.111	2.77	2.55	1.64	3.32	2.71	5.11	1.84	(0.59)	2.88	(8.17)
Nov-14	70	30,411,015	104.914	107.374	712,904	2.34	4.218	2.76	2.64	1.68	3.29	2.65	5.16	1.85	(0.65)	2.61	(8.49)
Oct-14	70	30,854,076	104.971	107.585	768,319	2.49	4.225	2.76	2.63	1.62	3.31	2.67	5.20	1.82	(0.66)	2.49	(8.43)
Sep-14	71	31,582,953	104.995	107.254	679,504	2.15	4.243	2.79	2.73	1.80	3.40	2.66	5.20	1.91	(0.67)	2.71	(8.77)
Aug-14	72	31,978,814	105.037	107.242	671,340	2.10	4.245	2.86	2.77	1.77	3.39	2.69	5.26	1.94	(0.66)	2.84	(8.78)
Jul-14	72	32,483,455	105.095	107.045	602,851	1.86	4.256	2.80	2.76	1.95	3.56	2.83	5.47	2.07	(0.63)	3.37	(9.05)
Jun-14	72	32,988,343	105.159	107.277	664,189	2.01	4.264	2.73	2.69	1.85	3.45	2.71	5.50	1.99	(0.71)	2.80	(9.17)
May-14	72	33,420,910	105.221	107.354	677,428	2.03	4.266	2.72	2.69	1.87	3.50	2.74	5.54	2.03	(0.72)	2.86	(9.35)
Apr-14	72	33,915,451	105.288	106.880	513,028	1.51	4.270	2.71	2.70	2.05	3.55	2.75	5.57	2.17	(0.71)	3.31	(9.71)
Mar-14	73	34,376,391	105.349	106.626	416,902	1.21	4.275	2.62	2.69	2.15	3.57	2.75	5.60	2.19	(0.71)	3.36	(9.76)
Feb-14	73	34,879,063	105.412	106.983	519,975	1.49	4.279	2.56	2.70	2.08	3.64	2.76	5.65	2.17	(0.76)	3.11	(9.94)
Jan-14	73	35,300,625	105.466	106.791	443,429	1.26	4.281	2.51	2.68	2.14	3.64	2.74	5.70	2.21	(0.78)	3.13	(10.11)
Dec-13	74	36,302,548	105.567	106.476	312,428	0.86	4.308	2.36	2.67	2.31	3.66	2.75	5.67	2.26	(0.79)	3.32	(10.32)

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History Report - Portfolio Summaries

06/30/2022

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Page 4 of 7

Date	# of Items	Book Value	Book Price	Market Price	Gain / (Loss)	Gn/(Ls) Pct	Cpn	Yield			Average Life			Eff Dur	Eff Cnvx	% Price Change	
								Acctg	Proj	Mkt	Proj	-300	+300			-300bp	+300bp
Nov-13	74	36,302,548	105.567	106.476	312,428	0.86	4.308	2.41	2.67	2.26	3.63	2.77	5.69	2.26	(0.74)	3.45	(10.13)
Oct-13	75	36,869,995	105.633	106.395	265,773	0.72	4.316	2.45	2.66	2.27	3.65	2.78	5.71	2.18	(0.66)	3.55	(9.51)
Sep-13	75	37,516,212	105.701	106.095	139,926	0.37	4.323	2.34	2.78	2.51	3.88	2.80	5.80	2.30	(0.65)	3.96	(9.81)
Aug-13	75	38,253,468	105.771	105.881	39,872	0.10	4.328	2.28	2.71	2.55	3.83	2.80	5.80	2.29	(0.65)	3.97	(9.79)
Jul-13	75	39,247,826	105.852	106.266	153,669	0.39	4.341	2.27	2.86	2.65	4.15	2.84	6.06	2.35	(0.68)	3.99	(10.11)
Jun-13	76	40,170,357	105.913	106.365	171,502	0.43	4.351	2.30	2.73	2.52	3.92	2.83	6.00	2.30	(0.64)	4.03	(9.75)
May-13	77	42,075,190	106.027	108.020	790,733	1.88	4.363	2.39	2.51	1.84	3.64	2.80	5.66	1.82	(0.62)	2.67	(8.25)
Apr-13	77	42,075,190	106.027	108.020	790,733	1.88	4.363	2.39	2.51	1.84	3.64	2.80	5.66	1.82	(0.62)	2.67	(8.25)
Mar-13	78	43,114,864	106.091	108.173	845,934	1.96	4.375	2.40	2.60	1.91	3.81	2.81	6.01	1.95	(0.73)	2.55	(9.13)
Feb-13	78	44,097,324	106.155	108.181	841,704	1.91	4.382	2.41	2.58	1.92	3.82	2.80	5.91	1.93	(0.73)	2.51	(9.08)
Jan-13	79	45,338,559	106.188	108.217	866,581	1.91	4.388	2.41	2.45	1.75	3.63	2.75	5.67	1.77	(0.65)	2.36	(8.23)
Dec-12	80	46,868,848	106.178	107.942	778,759	1.66	4.381	2.42	2.38	1.75	3.56	2.72	5.62	1.74	(0.63)	2.38	(8.08)
Nov-12	80	47,889,694	106.240	108.287	922,765	1.93	4.390	2.44	2.31	1.62	3.51	2.73	5.60	1.64	(0.60)	2.20	(7.63)
Oct-12	81	50,010,288	106.161	108.216	968,082	1.94	4.402	2.54	2.32	1.56	3.42	2.63	5.47	1.55	(0.62)	1.88	(7.42)
Sep-12	52	27,353,411	104.258	107.100	745,620	2.73	3.852	2.71	2.59	1.39	3.41	2.60	5.35	1.49	(0.65)	1.55	(7.37)
Aug-12	52	27,884,513	104.308	106.783	661,595	2.37	3.861	2.76	2.63	1.59	3.63	2.66	5.74	1.68	(0.68)	2.00	(8.10)
Jul-12	51	28,133,792	104.309	106.747	657,541	2.34	3.878	2.76	2.60	1.57	3.47	2.66	5.61	1.63	(0.64)	2.03	(7.75)
Jun-12	47	24,973,448	104.527	106.581	490,763	1.97	4.126	2.98	2.90	2.01	3.77	2.92	6.03	1.94	(0.58)	3.21	(8.45)
May-12	48	25,478,060	104.579	106.997	589,029	2.31	4.134	2.99	2.92	1.94	3.86	2.95	5.95	1.91	(0.60)	3.03	(8.44)
Apr-12	69	44,223,228	105.628	108.030	1,005,772	2.27	4.562	3.34	3.26	2.17	3.94	2.92	6.32	2.20	(0.69)	3.50	(9.73)
Mar-12	67	43,030,637	105.678	107.604	784,512	1.82	4.572	3.08	3.07	2.31	3.98	2.88	6.32	2.26	(0.72)	3.54	(9.99)
Feb-12	45	23,137,762	104.263	106.897	573,958	2.48	4.136	3.26	3.16	2.08	3.67	2.91	5.82	1.96	(0.58)	3.27	(8.51)
Jan-12	106	32,083,090	102.192	103.348	362,839	1.13	3.269	2.85	2.73	2.10	2.66	2.19	4.14	1.51	(0.41)	2.69	(6.39)
Dec-11	106	32,083,090	102.192	103.348	362,839	1.13	3.269	2.84	2.72	2.10	2.68	2.21	4.17	1.52	(0.41)	2.74	(6.41)
Nov-11	42	21,264,429	103.538	105.187	338,783	1.59	4.216	3.49	3.31	2.42	3.63	2.92	5.90	2.06	(0.54)	3.73	(8.62)
Oct-11	38	15,854,012	101.739	104.642	452,309	2.85	3.989	3.75	3.70	2.11	3.35	2.74	5.69	1.89	(0.55)	3.20	(8.14)
Sep-11	38	15,854,012	101.739	104.642	452,309	2.85	3.989	3.75	3.70	2.11	3.35	2.74	5.69	1.89	(0.55)	3.20	(8.14)
Aug-11	35	12,639,596	99.917	103.694	477,777	3.78	4.064	4.07	4.05	2.05	2.94	2.36	5.07	1.60	(0.54)	2.37	(7.21)
Jul-11	35	12,801,257	99.965	102.979	385,971	3.02	4.084	4.08	4.10	2.55	3.08	2.36	5.30	1.85	(0.66)	2.57	(8.52)
Jun-11	35	12,954,212	99.996	103.068	397,897	3.07	4.096	4.12	4.09	2.64	3.12	2.38	5.33	1.84	(0.67)	2.49	(8.53)
May-11	35	13,170,832	100.055	103.545	459,463	3.49	4.101	4.16	4.13	2.54	3.60	2.44	5.41	1.92	(0.67)	2.76	(8.76)
Apr-11	35	13,341,205	100.108	102.788	357,160	2.68	4.127	3.97	3.99	2.74	3.64	2.60	5.69	2.03	(0.70)	2.93	(9.23)
Mar-11	36	13,553,318	100.138	102.824	363,561	2.68	4.136	3.61	3.97	2.69	3.61	2.59	5.75	2.02	(0.72)	2.83	(9.31)
Feb-11	34	11,706,481	100.472	103.224	320,558	2.74	4.225	4.02	4.22	2.76	3.45	2.54	5.72	1.98	(0.66)	2.96	(8.93)

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History Report - Portfolio Summaries

06/30/2022

Sample Bank - Anywhere, OK

Page 5 of 7

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								Acctg	Proj	Mkt	Proj	-300	+300			-300bp	+300bp
Jan-11	35	12,019,675	100.471	102.873	287,395	2.39	4.162	3.93	4.16	2.77	3.83	2.48	5.58	2.00	(0.66)	3.06	(8.96)
Dec-10	35	12,168,980	100.504	103.390	349,502	2.87	4.168	3.94	4.15	2.58	3.86	2.51	5.63	1.98	(0.68)	2.88	(9.02)
Nov-10	30	8,996,491	99.797	104.890	459,145	5.10	4.547	4.44	4.77	2.02	2.68	1.91	4.97	1.26	(0.60)	1.11	(6.47)
Oct-10	30	8,996,491	99.797	104.890	459,145	5.10	4.547	4.46	4.73	1.98	2.68	1.94	4.86	1.19	(0.52)	1.21	(5.91)
Sep-10	30	9,145,880	99.823	104.251	405,707	4.44	4.555	4.44	4.70	2.27	2.68	1.96	5.02	1.40	(0.51)	1.88	(6.51)
Aug-10	30	9,277,963	99.836	104.367	421,021	4.54	4.567	4.48	4.66	2.24	2.73	2.02	4.98	1.39	(0.49)	1.97	(6.38)
Jul-10	31	9,751,474	99.846	104.154	420,716	4.31	4.558	4.52	4.69	2.35	3.24	1.98	5.16	1.49	(0.51)	2.18	(6.75)
Jun-10	31	9,896,321	99.876	103.662	375,159	3.79	4.570	4.53	4.60	2.54	3.53	2.00	5.39	1.59	(0.53)	2.39	(7.15)
May-10	31	10,037,231	99.888	103.632	376,179	3.75	4.576	4.55	4.62	2.65	3.38	2.05	5.53	1.69	(0.54)	2.64	(7.47)
Apr-10	33	11,362,872	100.282	103.489	363,408	3.20	4.664	4.80	4.68	2.88	3.38	1.98	5.85	1.95	(0.68)	2.93	(8.89)
Mar-10	34	11,613,352	100.280	103.427	364,428	3.14	4.692	4.82	4.62	2.74	3.29	2.00	5.84	1.93	(0.60)	3.09	(8.51)
Feb-10	34	11,892,599	100.332	102.968	312,482	2.63	4.710	4.88	4.64	2.95	3.36	2.04	5.89	2.15	(0.64)	3.59	(9.31)
Jan-10	43	13,610,650	100.447	103.571	423,264	3.11	4.710	4.96	4.63	2.94	3.56	2.18	5.84	2.11	(0.61)	3.56	(9.09)
Dec-09	35	12,379,393	100.409	103.235	348,420	2.81	4.739	4.96	4.54	2.85	3.46	2.03	5.96	2.12	(0.66)	3.41	(9.30)
Nov-09	35	12,527,354	100.402	103.458	381,372	3.04	4.850	5.07	4.61	2.81	3.23	1.99	5.91	2.14	(0.70)	3.27	(9.59)
Oct-09	37	13,368,986	100.422	102.894	329,068	2.46	4.828	5.09	4.66	2.99	3.11	1.91	5.69	2.07	(0.62)	3.44	(9.00)
Sep-09	36	10,276,882	97.694	100.375	281,953	2.74	4.244	5.24	5.21	3.05	3.01	1.89	4.32	1.74	(0.25)	4.07	(6.35)
Aug-09	36	10,276,882	97.694	100.375	281,953	2.74	4.244	5.24	5.21	3.05	3.01	1.89	4.32	1.74	(0.25)	4.07	(6.35)
Jul-09	36	10,276,882	97.694	100.375	281,953	2.74	4.244	5.24	5.21	3.05	3.01	1.89	4.32	1.74	(0.25)	4.07	(6.35)
Jun-09	36	10,435,921	97.697	99.786	223,100	2.14	4.254	5.35	5.29	3.40	3.33	1.92	4.36	1.83	(0.22)	4.51	(6.46)
May-09	39	11,480,837	97.816	100.268	287,716	2.51	4.257	5.39	5.32	3.26	3.28	2.32	4.38	1.84	(0.34)	3.97	(7.07)
Apr-09	39	11,480,837	97.816	100.268	287,716	2.51	4.257	5.39	5.32	3.26	3.28	2.32	4.38	1.84	(0.34)	3.97	(7.07)
Mar-09	39	11,480,837	97.816	100.268	287,716	2.51	4.257	5.39	5.32	3.26	3.28	2.32	4.38	1.84	(0.34)	3.97	(7.07)
Feb-09	39	11,577,514	97.808	100.365	302,677	2.61	4.253	5.40	5.35	3.31	3.32	2.00	4.45	1.97	(0.31)	4.54	(7.30)
Jan-09	39	11,798,468	97.798	99.627	220,639	1.87	4.270	5.28	5.18	3.60	3.82	2.41	4.49	2.16	(0.35)	4.89	(8.07)
Dec-08	39	11,798,468	97.798	99.627	220,639	1.87	4.270	5.28	5.18	3.60	3.82	2.41	4.49	2.16	(0.35)	4.89	(8.07)
Nov-08	39	11,857,879	97.787	98.529	89,948	0.76	4.265	5.40	5.35	4.32	4.27	2.26	4.84	2.39	(0.19)	6.31	(8.01)
Oct-08	39	11,948,752	97.783	96.660	(137,236)	(1.15)	4.277	5.38	5.39	5.13	4.30	2.65	4.84	2.47	(0.12)	6.86	(7.98)
Sep-08	39	12,057,254	97.776	98.746	119,630	0.99	4.269	5.39	5.43	4.57	4.32	2.35	4.94	2.38	(0.21)	6.22	(8.09)
Aug-08	40	14,277,907	98.060	98.415	51,793	0.36	4.110	5.17	5.21	4.35	3.89	2.10	4.39	2.14	(0.17)	5.66	(7.20)
Jul-08	40	14,277,907	98.060	98.415	51,793	0.36	4.110	5.17	5.21	4.35	3.89	2.10	4.39	2.14	(0.17)	5.66	(7.20)
Jun-08	40	14,390,199	98.045	98.171	18,567	0.13	4.118	5.17	5.23	4.55	3.91	2.10	4.40	2.16	(0.18)	5.66	(7.27)
May-08	40	14,500,440	98.027	99.879	273,847	1.89	4.123	5.17	5.22	4.00	3.37	2.16	4.51	2.09	(0.27)	5.07	(7.47)
Apr-08	40	14,679,685	98.022	99.827	270,398	1.84	4.127	5.16	5.18	4.00	3.61	2.20	4.56	2.15	(0.26)	5.29	(7.62)

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History Report - Portfolio Summaries

06/30/2022

Sample Bank - Anywhere, OK

Page 6 of 7

Date	# of Items	Book Value	Book Price	Market Price	Gain / (Loss)	Gn/(Ls) Pct	Cpn	Yield			Average Life			Eff Dur	Eff Cnvx	% Price Change	
								Acctg	Proj	Mkt	Proj	-300	+300			-300bp	+300bp
Mar-08	44	17,352,012	98.173	100.574	424,209	2.44	4.027	5.10	5.16	3.79	3.06	1.93	4.07	1.84	(0.30)	4.18	(6.89)
Feb-08	44	17,352,012	98.173	100.574	424,209	2.44	4.027	5.09	5.16	3.89	3.15	1.93	4.19	1.86	(0.34)	4.07	(7.09)
Jan-08	44	17,352,012	98.173	100.574	424,209	2.44	4.027	5.09	5.16	3.89	3.15	1.93	4.19	1.86	(0.34)	4.07	(7.09)
Dec-07	44	17,442,538	98.151	98.831	120,850	0.69	4.028	5.07	5.15	4.76	3.23	1.90	4.05	1.98	(0.27)	4.70	(7.16)
Nov-07	44	17,537,950	98.128	98.530	71,834	0.41	4.032	5.06	5.16	4.88	3.65	1.93	4.12	2.03	(0.27)	4.89	(7.28)
Oct-07	54	20,270,620	98.342	96.468	(386,157)	(1.91)	4.073	5.04	5.15	5.44	3.81	2.06	4.19	2.15	(0.21)	5.51	(7.38)
Sep-07	55	20,370,620	98.350	97.409	(194,799)	(0.96)	4.086	5.06	5.16	5.43	3.89	2.12	4.29	2.22	(0.22)	5.67	(7.63)
Aug-07	55	20,370,620	98.350	97.409	(194,799)	(0.96)	4.086	5.06	5.16	5.43	3.89	2.12	4.29	2.22	(0.22)	5.67	(7.63)
Jul-07	58	20,965,897	98.359	97.056	(277,861)	(1.33)	4.113	5.10	5.21	5.70	3.88	2.14	4.31	2.28	(0.23)	5.80	(7.91)
Jun-07	55	20,205,571	98.350	96.716	(335,680)	(1.66)	4.098	5.07	5.19	5.80	3.90	2.21	4.31	2.33	(0.21)	6.08	(7.93)
May-07	55	20,377,108	98.342	97.531	(168,018)	(0.82)	4.101	5.06	5.17	5.54	3.75	2.22	4.39	2.29	(0.26)	5.70	(8.03)
Apr-07	55	20,638,883	98.317	97.889	(89,924)	(0.44)	4.110	4.99	5.13	5.32	3.81	2.29	4.64	2.31	(0.33)	5.46	(8.40)
Mar-07	55	20,638,883	98.317	97.889	(89,924)	(0.44)	4.110	4.99	5.13	5.32	3.81	2.29	4.64	2.31	(0.33)	5.46	(8.40)
Feb-07	55	20,889,636	98.294	97.341	(202,455)	(0.97)	4.116	5.06	5.21	5.53	4.00	2.32	4.70	2.42	(0.28)	6.01	(8.49)
Jan-07	45	18,288,149	98.010	97.051	(178,885)	(0.98)	4.078	5.07	5.23	5.60	4.02	2.26	4.73	2.45	(0.29)	6.08	(8.65)
Dec-06	46	18,367,613	98.782	98.254	(98,113)	(0.53)	4.150	5.02	5.15	5.40	3.77	2.11	4.65	2.32	(0.35)	5.40	(8.53)
Nov-06	48	18,837,219	98.793	98.235	(106,237)	(0.56)	4.213	5.10	5.22	5.44	3.75	2.09	4.60	2.33	(0.33)	5.49	(8.49)
Oct-06	65	23,790,169	98.819	97.891	(223,374)	(0.94)	4.385	5.06	5.23	5.56	4.18	2.01	5.01	2.49	(0.44)	5.50	(9.45)
Sep-06	65	23,790,169	98.819	97.891	(223,374)	(0.94)	4.385	5.07	5.24	5.55	4.23	2.05	5.06	2.53	(0.44)	5.58	(9.58)
Aug-06	62	21,480,271	98.920	97.661	(273,562)	(1.27)	4.358	4.96	5.13	5.58	3.80	1.97	4.60	2.45	(0.39)	5.61	(9.09)
Jul-06	62	21,622,971	98.917	96.980	(423,492)	(1.96)	4.357	4.94	5.14	5.78	4.07	2.01	4.74	2.56	(0.36)	6.07	(9.30)
Jun-06	62	22,651,941	98.880	96.576	(527,821)	(2.33)	4.457	4.81	5.01	5.87	3.91	1.92	4.59	2.53	(0.33)	6.13	(9.06)
May-06	61	21,743,925	99.301	97.313	(435,166)	(2.00)	4.503	4.76	4.93	5.68	3.89	1.92	4.52	2.43	(0.34)	5.76	(8.81)
Apr-06	61	22,006,498	99.330	97.403	(426,936)	(1.94)	4.509	4.77	4.91	5.62	3.90	1.91	4.57	2.33	(0.33)	5.48	(8.49)
Mar-06	61	22,225,045	99.356	98.264	(244,287)	(1.10)	4.503	4.77	4.90	5.34	3.62	1.95	4.63	2.28	(0.39)	5.09	(8.59)
Feb-06	61	22,493,706	99.386	98.289	(248,230)	(1.10)	4.497	4.89	4.89	5.30	3.79	1.95	4.70	2.30	(0.39)	5.14	(8.68)
Jan-06	61	22,718,798	99.417	98.904	(117,093)	(0.52)	4.498	4.68	4.83	5.09	3.79	1.97	4.75	2.28	(0.43)	4.92	(8.78)
Dec-05	62	23,454,000	99.476	98.484	(233,844)	(1.00)	4.511	4.71	4.86	5.18	4.20	2.07	5.00	2.41	(0.41)	5.40	(9.07)
Nov-05	62	23,454,000	99.476	98.484	(233,844)	(1.00)	4.511	4.71	4.86	5.18	4.20	2.07	5.00	2.41	(0.41)	5.40	(9.07)
Oct-05	62	23,736,074	99.510	98.794	(170,850)	(0.72)	4.514	4.66	4.84	5.05	4.08	2.10	5.04	2.43	(0.43)	5.38	(9.22)
Sep-05	62	24,124,096	99.533	99.687	37,299	0.15	4.516	4.63	4.80	4.74	3.94	2.11	5.12	2.37	(0.48)	4.96	(9.26)
Aug-05	62	24,590,677	99.571	99.610	9,733	0.04	4.523	4.64	4.78	4.77	4.16	2.15	5.53	2.46	(0.52)	5.07	(9.71)
Jul-05	63	25,025,078	99.607	99.926	80,274	0.32	4.527	4.63	4.77	4.64	4.02	2.13	5.28	2.37	(0.49)	4.92	(9.30)
Jun-05	65	25,529,855	99.648	100.216	145,628	0.57	4.521	4.63	4.75	4.55	4.03	2.12	5.29	2.35	(0.51)	4.76	(9.33)

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History Report - Portfolio Summaries

06/30/2022

Sample Bank - Anywhere, OK

Page 7 of 7

Date	# of Items	Book Value	Book Price	Market Price	Gain / (Loss)	Gn/(Ls) Pct	Cpn	Yield			Average Life			Eff Dur	Eff Cnvx	% Price Change	
								Acctg	Proj	Mkt	Proj	-300	+300			-300bp	+300bp

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History Report - Portfolio Sectors

06/30/2022

Sample Bank - Anywhere, OK

Page 1 of 6

Date	# of Items	Book Value (\$000's)	Book Price	Market Price	Gn/(Ls) (\$000's)	Gn/(Ls) Pct	Acctg Yield	Eff. Dur	Taxable				CMO+ CMO FL+				Other			
									Treasury	Agency	Muni	Muni	CDs	SBA	MBS	MBS FL		CMBS	S.CMBS	S.CMBS
Jun-22	99	81,390	103.3	98.4	(4,060)	(4.99)	2.45	3.95	0.00	0.00	0.00	35.43	0.00	10.33	17.43	0.00	1.29	11.49	0.00	24.03
May-22	99	82,072	103.4	99.8	(2,956)	(3.60)	2.43	3.70	0.00	0.00	0.00	35.19	0.00	10.41	17.58	0.00	1.28	11.70	0.00	23.84
Apr-22	98	82,829	103.4	100.5	(2,428)	(2.93)	2.39	3.50	0.00	0.00	0.00	34.89	0.00	10.43	17.80	0.00	1.27	11.99	0.00	23.62
Mar-22	94	77,886	103.4	102.7	(579)	(0.74)	2.37	2.94	0.00	0.00	0.00	37.13	0.00	11.22	11.71	0.00	1.35	13.46	0.00	25.13
Feb-22	92	79,040	103.2	104.2	660	0.84	2.33	2.91	0.00	2.77	0.00	35.55	0.00	11.32	11.88	0.00	0.00	13.71	0.00	24.77
Jan-22	91	74,292	103.6	105.9	1,536	2.07	2.29	2.55	0.00	2.95	0.00	37.85	0.00	12.39	13.12	0.00	0.00	21.60	2.67	9.42
Dec-21	87	60,432	104.5	108.3	2,139	3.54	2.42	2.28	0.00	0.00	0.00	46.56	0.00	15.56	16.65	0.00	0.00	19.58	0.00	1.65
Nov-21	89	61,808	104.5	108.3	2,160	3.50	2.41	2.27	0.00	0.00	0.00	46.04	0.00	15.55	16.88	0.00	0.00	19.93	0.00	1.60
Oct-21	88	62,556	104.5	108.3	2,174	3.48	2.35	2.07	0.00	0.00	0.00	45.52	0.00	15.61	17.35	0.00	0.00	19.93	0.00	1.59
Sep-21	88	63,674	104.6	108.9	2,545	4.00	2.33	1.93	0.00	0.00	0.00	44.75	0.00	15.59	17.70	0.00	0.00	20.41	0.00	1.55
Aug-21	88	64,889	104.6	109.0	2,617	4.03	2.32	1.95	0.00	0.00	0.00	43.94	0.00	15.63	18.00	0.00	0.00	20.90	0.00	1.53
Jul-21	89	66,214	104.7	109.3	2,801	4.23	2.55	1.98	0.00	0.00	0.00	43.09	0.00	15.81	18.33	0.00	0.00	21.27	0.00	1.50
Jun-21	88	67,179	104.7	108.9	2,595	3.86	2.48	2.04	0.00	0.00	0.00	42.11	0.00	15.76	18.80	0.00	0.00	21.84	0.00	1.49
May-21	89	79,053	105.1	108.9	2,763	3.50	2.31	1.95	0.00	0.00	0.00	35.81	0.00	13.48	30.19	0.00	0.00	19.26	0.00	1.26
Apr-21	81	53,177	103.5	109.6	3,048	5.73	2.86	2.33	0.00	0.00	0.00	53.27	0.00	1.64	14.96	0.00	0.00	28.26	0.00	1.87
Mar-21	81	54,160	103.5	108.9	2,781	5.13	2.88	2.40	0.00	0.00	0.00	52.34	0.00	1.61	15.33	0.00	0.00	28.88	0.00	1.84
Feb-21	81	55,021	103.5	109.8	3,221	5.85	2.83	2.28	0.00	0.00	0.00	51.55	0.00	1.71	15.53	0.00	0.00	29.40	0.00	1.81
Jan-21	81	55,840	103.5	109.8	3,267	5.85	2.82	2.30	0.00	0.00	0.00	50.83	0.00	1.69	15.77	0.00	0.00	29.93	0.00	1.78
Dec-20	81	56,527	103.5	109.6	3,187	5.64	2.83	2.30	0.00	0.00	0.00	50.60	0.00	1.73	15.41	0.00	0.00	30.50	0.00	1.76
Nov-20	81	57,423	103.6	109.5	3,160	5.50	2.84	2.34	0.00	0.00	0.00	49.84	0.00	1.71	15.82	0.00	0.00	30.90	0.00	1.73
Oct-20	81	58,277	103.6	108.6	2,744	4.71	2.83	2.38	0.00	0.00	0.00	49.14	0.00	1.68	16.17	0.00	0.00	31.30	0.00	1.71
Sep-20	83	60,167	103.6	108.9	2,999	4.98	2.86	2.31	0.00	0.00	0.00	49.31	0.00	1.63	16.30	0.00	0.00	31.11	0.00	1.65
Aug-20	85	62,551	103.6	108.8	3,038	4.86	2.78	2.36	1.60	0.00	0.00	47.46	0.00	1.70	16.30	0.00	0.00	31.36	0.00	1.58
Jul-20	86	64,410	103.1	108.1	2,954	4.59	2.80	2.50	3.11	0.00	0.00	46.74	0.00	1.65	16.39	0.00	0.00	30.57	0.00	1.54
Jun-20	85	64,548	103.2	107.8	2,749	4.26	2.83	2.59	3.11	0.00	0.00	45.40	0.00	1.69	16.88	0.00	0.00	31.39	0.00	1.53
May-20	199	164,271	103.4	108.0	7,187	4.38	2.84	2.86	1.22	0.00	0.00	45.51	0.00	2.12	15.83	0.00	0.00	34.72	0.00	0.60
Apr-20	199	166,184	103.4	107.5	6,433	3.87	2.84	2.81	1.21	0.00	0.00	45.01	0.00	2.10	15.98	0.00	0.00	35.10	0.00	0.60
Mar-20	200	168,291	103.4	103.2	(329)	(0.20)	2.82	3.72	1.20	0.00	0.00	44.47	0.00	2.21	16.15	0.00	0.00	35.39	0.00	0.58
Feb-20	200	170,342	103.5	106.8	5,282	3.10	2.84	3.03	1.19	0.00	0.00	43.96	0.00	2.39	16.26	0.00	0.00	35.62	0.00	0.58
Jan-20	199	171,026	103.5	106.2	4,326	2.53	2.82	3.12	1.19	0.00	0.00	43.81	0.00	2.39	15.91	0.00	0.00	36.13	0.00	0.57
Dec-19	201	175,489	103.5	105.4	3,073	1.75	2.82	3.55	1.16	1.14	0.00	42.97	0.00	2.36	15.84	0.00	0.00	35.97	0.00	0.56
Nov-19	201	177,401	103.5	105.5	3,217	1.81	2.81	3.57	1.15	1.13	0.00	42.53	0.00	2.33	16.02	0.00	0.00	36.29	0.00	0.55
Oct-19	201	179,538	103.5	105.5	3,214	1.79	2.81	3.41	1.14	1.11	0.00	42.05	0.00	2.30	16.22	0.00	0.00	36.62	0.00	0.56
Sep-19	201	181,719	103.5	105.4	3,064	1.69	2.81	3.31	1.13	1.10	0.00	41.57	0.00	2.40	16.36	0.00	0.00	36.91	0.00	0.53
Aug-19	202	183,993	103.6	106.2	4,416	2.40	2.80	3.14	1.12	1.08	0.00	41.08	0.00	2.52	16.52	0.00	0.00	37.15	0.00	0.53
Jul-19	201	185,073	103.6	104.8	2,060	1.11	2.79	3.66	1.11	1.08	0.00	40.86	0.00	2.51	16.77	0.00	0.00	37.68	0.00	0.00
Jun-19	201	187,196	103.6	104.7	1,892	1.01	2.79	3.70	1.10	1.06	0.00	40.42	0.00	2.51	16.96	0.00	0.00	37.95	0.00	0.00

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History Report - Portfolio Sectors

06/30/2022

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Page 2 of 6

Date	# of Items	Book Value (\$000's)	Book Price	Market Price	Gn/(Ls) (\$000's)	Gn/(Ls) Pct	Acctg Yield	Eff. Dur	Taxable				CDs	SBA	MBS	MBS FL	CMO+		CMO FL+		Other
									Treasury	Agency	Muni	Muni					CMBS	S.CMBS	S.CMBS	S.CMBS	
May-19	201	189,276	103.7	103.7	(84)	(0.04)	2.79	4.05	1.09	1.05	0.00	39.99	0.00	2.48	17.14	0.00	0.00	38.24	0.00	0.00	
Apr-19	203	191,705	103.7	102.4	(2,469)	(1.29)	2.66	4.12	1.08	1.04	0.00	39.78	0.00	2.45	17.25	0.00	0.00	38.39	0.00	0.00	
Mar-19	204	204,639	103.5	101.1	(5,117)	(2.50)	2.77	3.77	1.02	0.97	0.00	42.61	0.00	2.39	16.47	0.00	0.00	36.54	0.00	0.00	
Feb-19	203	195,678	103.7	101.5	(4,137)	(2.11)	2.64	4.19	1.06	1.01	0.00	39.02	0.00	2.62	17.55	0.00	0.00	38.73	0.00	0.00	
Jan-19	205	198,630	103.7	101.1	(5,085)	(2.56)	2.64	4.24	1.05	1.00	0.00	39.05	0.00	2.59	17.61	0.00	0.00	38.70	0.00	0.00	
Dec-18	206	200,555	103.4	100.4	(5,849)	(2.92)	2.64	4.34	1.04	0.99	0.00	38.70	0.00	2.59	17.77	0.00	0.00	38.91	0.00	0.00	
Nov-18	207	202,499	103.4	99.3	(8,162)	(4.03)	2.62	4.92	1.04	0.98	0.00	38.34	0.00	2.57	17.91	0.00	0.00	39.16	0.00	0.00	
Oct-18	207	204,563	103.4	98.9	(8,909)	(4.36)	2.62	4.67	1.03	0.97	0.00	37.98	0.00	2.54	18.07	0.00	0.00	39.41	0.00	0.00	
Sep-18	204	203,720	103.5	99.6	(7,676)	(3.77)	2.61	4.53	0.00	0.97	0.00	38.15	0.00	2.69	18.02	0.00	0.00	40.17	0.00	0.00	
Aug-18	205	206,269	103.5	100.7	(5,605)	(2.72)	2.60	4.45	0.00	0.96	0.00	37.70	0.00	2.83	18.17	0.00	0.00	40.34	0.00	0.00	
Jul-18	205	208,614	103.5	100.7	(5,595)	(2.68)	2.60	4.46	0.00	0.95	0.00	37.30	0.00	2.80	18.36	0.00	0.00	40.60	0.00	0.00	
Jun-18	205	211,034	103.5	100.6	(5,934)	(2.81)	2.60	4.48	0.00	0.94	0.00	36.89	0.00	2.81	18.53	0.00	0.00	40.84	0.00	0.00	
May-18	205	213,442	103.6	100.3	(6,778)	(3.18)	2.60	4.54	0.00	0.92	0.00	36.49	0.00	2.78	18.70	0.00	0.00	41.10	0.00	0.00	
Apr-18	205	215,686	103.6	100.6	(6,189)	(2.87)	2.59	4.49	0.00	0.91	0.00	36.13	0.00	2.75	18.87	0.00	0.00	41.34	0.00	0.00	
Mar-18	205	218,109	103.6	100.8	(5,886)	(2.70)	2.59	4.46	0.00	0.90	0.00	35.75	0.00	2.77	19.02	0.00	0.00	41.56	0.00	0.00	
Feb-18	205	220,639	103.6	101.1	(5,409)	(2.45)	2.57	4.43	0.00	0.89	0.00	35.36	0.00	2.92	19.13	0.00	0.00	41.70	0.00	0.00	
Jan-18	98	43,081	103.5	102.1	(579)	(1.34)	2.34	3.10	0.00	21.67	2.75	30.83	0.00	2.14	30.64	1.16	2.73	8.09	0.00	0.00	
Dec-17	99	43,471	103.7	102.6	(474)	(1.09)	2.33	3.07	0.00	21.48	2.72	30.57	0.00	2.12	30.99	1.17	2.72	8.22	0.00	0.00	
Nov-17	97	39,912	103.9	103.3	(273)	(0.68)	2.50	2.96	0.00	15.88	2.97	33.32	0.00	2.32	31.94	1.28	2.97	9.32	0.00	0.00	
Oct-17	96	39,475	104.0	103.7	(120)	(0.30)	2.48	2.93	0.00	16.06	3.01	33.71	0.00	0.00	33.16	1.32	3.01	9.73	0.00	0.00	
Sep-17	97	40,206	104.0	104.0	(42)	(0.10)	2.45	2.93	0.00	16.39	2.96	33.13	0.00	0.00	33.34	1.33	2.97	9.88	0.00	0.00	
Aug-17	96	39,740	104.1	104.2	20	0.05	2.47	2.98	0.00	16.59	3.00	33.54	0.00	0.00	32.17	1.40	3.01	10.29	0.00	0.00	
Jul-17	96	40,162	104.2	104.1	(52)	(0.13)	2.47	3.05	0.00	16.42	2.97	33.21	0.00	0.00	32.55	1.42	2.99	10.44	0.00	0.00	
Jun-17	96	40,092	104.2	104.3	7	0.02	2.46	2.96	0.00	16.46	2.98	34.54	0.00	0.00	30.81	1.43	3.01	10.78	0.00	0.00	
May-17	97	40,672	104.3	104.2	(36)	(0.09)	2.47	3.10	0.00	16.23	2.94	34.58	0.00	0.00	30.94	1.45	2.97	10.89	0.00	0.00	
Apr-17	97	41,028	104.1	103.9	(92)	(0.22)	2.42	3.08	0.00	16.09	2.92	34.31	0.00	0.00	31.16	1.49	2.96	11.07	0.00	0.00	
Mar-17	96	40,915	104.2	103.0	(474)	(1.16)	2.44	3.33	0.00	16.15	2.93	34.43	0.00	0.00	31.80	1.52	2.97	10.20	0.00	0.00	
Feb-17	97	41,281	104.3	103.3	(403)	(0.98)	2.41	3.29	0.00	16.01	2.91	34.15	0.00	0.00	32.07	1.52	2.96	10.38	0.00	0.00	
Jan-17	97	41,709	104.5	103.5	(424)	(1.02)	2.40	3.28	0.00	15.86	2.88	33.82	0.00	0.00	32.36	1.53	2.94	10.62	0.00	0.00	
Dec-16	97	42,215	104.5	103.1	(651)	(1.54)	2.37	2.95	0.00	15.68	2.85	33.43	0.00	0.00	32.77	1.56	2.91	10.80	0.00	0.00	
Nov-16	99	43,460	104.5	103.9	(312)	(0.72)	2.34	2.69	0.00	15.23	2.78	34.19	0.00	0.00	32.56	1.55	2.84	10.86	0.00	0.00	
Oct-16	99	43,979	104.6	105.7	437	0.99	2.46	2.50	0.00	15.06	2.75	33.80	0.00	0.00	32.93	1.55	2.81	11.09	0.00	0.00	
Sep-16	98	43,266	104.5	105.9	569	1.32	2.54	2.55	0.00	15.32	2.80	34.38	0.00	0.00	34.25	1.61	0.00	11.65	0.00	0.00	
Aug-16	100	44,015	104.5	106.2	693	1.57	2.55	2.52	0.00	15.07	2.75	34.32	0.00	0.00	34.44	1.61	0.00	11.81	0.00	0.00	
Jul-16	101	44,897	104.5	106.2	702	1.56	2.53	2.54	0.00	15.45	2.70	33.66	0.00	0.00	34.55	1.60	0.00	12.05	0.00	0.00	
Jun-16	102	45,653	104.5	106.1	667	1.46	2.52	2.58	0.00	15.74	2.66	33.12	0.00	0.00	34.64	1.61	0.00	12.23	0.00	0.00	
May-16	102	46,153	104.6	106.0	599	1.30	2.53	2.64	0.00	15.58	2.63	32.78	0.00	0.00	34.92	1.63	0.00	12.46	0.00	0.00	

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History Report - Portfolio Sectors

06/30/2022

Sample Bank - Anywhere, OK

Page 3 of 6

Date	# of Items	Book Value (\$000's)	Book Price	Market Price	Gn/(Ls) (\$000's)	Gn/(Ls) Pct	Acctg Yield	Eff. Dur	Taxable				CMO+ CMO FL+				Other			
									Treasury	Agency	Muni	Muni	CDs	SBA	MBS	MBS FL		CMBS	S.CMBS	S.CMBS
Apr-16	76	32,139	104.5	106.5	602	1.87	2.66	2.00	0.00	1.21	3.79	19.29	3.86	0.00	51.10	2.38	0.00	18.37	0.00	0.00
Mar-16	77	32,717	104.2	106.5	602	1.84	2.65	1.98	0.00	1.20	3.73	18.95	4.10	0.00	51.12	2.41	0.00	18.49	0.00	0.00
Feb-16	73	30,956	104.7	107.1	687	2.22	2.73	2.00	0.00	1.28	3.94	20.03	4.01	0.00	53.33	2.58	0.00	14.83	0.00	0.00
Dec-15	73	30,557	104.7	106.5	500	1.63	2.73	2.17	0.00	1.32	4.01	20.30	3.25	0.00	52.41	2.73	0.00	15.99	0.00	0.00
Nov-15	73	31,007	104.7	106.6	543	1.75	2.71	2.16	0.00	1.31	3.95	20.01	3.20	0.00	52.43	2.76	0.00	16.34	0.00	0.00
Oct-15	73	31,504	104.8	106.9	624	1.98	2.71	2.11	0.00	1.30	3.89	19.69	3.15	0.00	52.56	2.75	0.00	16.65	0.00	0.00
Sep-15	72	29,961	104.5	106.6	571	1.91	2.69	2.10	0.00	1.39	4.10	20.71	4.14	0.00	52.69	2.95	0.00	14.03	0.00	0.00
Aug-15	72	30,490	104.6	106.8	622	2.04	2.68	2.09	0.00	1.38	4.03	20.35	4.07	0.00	52.82	2.98	0.00	14.36	0.00	0.00
Jul-15	73	31,580	104.6	106.4	544	1.72	2.72	2.16	0.00	1.35	5.49	19.66	3.93	0.00	52.17	2.92	0.00	14.49	0.00	0.00
Jun-15	74	32,195	104.6	106.5	566	1.76	2.75	2.18	0.00	1.34	5.39	19.28	3.85	0.00	52.40	3.01	0.00	14.72	0.00	0.00
May-15	72	30,180	104.7	106.8	610	2.02	2.80	2.07	0.00	1.45	5.76	20.57	4.11	0.00	49.82	3.27	0.00	15.03	0.00	0.00
Apr-15	72	30,621	104.7	107.4	768	2.51	2.83	1.97	0.00	1.45	5.68	20.28	4.05	0.00	50.17	3.32	0.00	15.06	0.00	0.00
Mar-15	72	31,067	104.8	107.3	748	2.41	2.84	2.04	0.00	1.44	5.60	19.99	3.99	0.00	50.58	3.33	0.00	15.07	0.00	0.00
Feb-15	72	31,426	104.8	107.3	722	2.30	2.80	1.83	0.00	1.44	5.54	19.77	3.95	0.00	50.86	3.34	0.00	15.10	0.00	0.00
Jan-15	72	31,778	104.9	107.5	791	2.49	2.80	1.78	0.00	1.44	5.49	19.55	3.90	0.00	51.13	3.37	0.00	15.13	0.00	0.00
Dec-14	72	32,186	104.9	107.2	695	2.16	2.77	1.84	0.00	1.44	5.42	19.30	3.85	0.00	51.47	3.35	0.00	15.16	0.00	0.00
Nov-14	70	30,411	104.9	107.4	713	2.34	2.76	1.85	0.00	1.54	5.75	19.55	4.08	0.00	49.24	3.60	0.00	16.24	0.00	0.00
Oct-14	70	30,854	105.0	107.6	768	2.49	2.76	1.82	0.00	1.54	5.67	19.28	4.02	0.00	49.62	3.61	0.00	16.27	0.00	0.00
Sep-14	71	31,583	105.0	107.3	680	2.15	2.79	1.91	0.00	1.53	5.54	19.79	3.93	0.00	49.46	3.64	0.00	16.11	0.00	0.00
Aug-14	72	31,979	105.0	107.2	671	2.10	2.86	1.94	0.00	1.53	5.48	19.55	3.88	0.00	49.75	3.66	0.00	16.15	0.00	0.00
Jul-14	72	32,483	105.1	107.0	603	1.86	2.80	2.07	0.00	1.53	5.40	19.24	3.82	0.00	50.24	3.65	0.00	16.12	0.00	0.00
Jun-14	72	32,988	105.2	107.3	664	2.01	2.73	1.99	0.00	1.54	5.32	18.95	3.76	0.00	50.64	3.68	0.00	16.11	0.00	0.00
May-14	72	33,421	105.2	107.4	677	2.03	2.72	2.03	0.00	1.55	5.26	18.71	3.71	0.00	50.92	3.73	0.00	16.14	0.00	0.00
Apr-14	72	33,915	105.3	106.9	513	1.51	2.71	2.17	0.00	1.55	5.19	18.43	3.66	0.00	51.30	3.77	0.00	16.10	0.00	0.00
Mar-14	73	34,376	105.3	106.6	417	1.21	2.62	2.19	0.00	1.56	5.12	18.19	3.61	0.00	51.62	3.79	0.00	16.11	0.00	0.00
Feb-14	73	34,879	105.4	107.0	520	1.49	2.56	2.17	0.00	1.56	5.05	17.93	3.56	0.00	51.99	3.84	0.00	16.07	0.00	0.00
Jan-14	73	35,301	105.5	106.8	443	1.26	2.51	2.21	0.00	1.57	5.00	17.72	3.51	0.00	52.27	3.88	0.00	16.06	0.00	0.00
Dec-13	74	36,303	105.6	106.5	312	0.86	2.36	2.26	0.00	1.61	4.87	18.17	3.42	0.00	53.30	3.99	0.00	14.65	0.00	0.00
Nov-13	74	36,303	105.6	106.5	312	0.86	2.41	2.26	0.00	1.61	4.87	18.17	3.42	0.00	53.30	3.99	0.00	14.65	0.00	0.00
Oct-13	75	36,870	105.6	106.4	266	0.72	2.45	2.18	0.00	1.63	4.80	17.89	3.36	0.00	53.61	4.00	0.00	14.70	0.00	0.00
Sep-13	75	37,516	105.7	106.1	140	0.37	2.34	2.30	0.00	1.65	4.72	17.59	3.31	0.00	53.96	4.04	0.00	14.74	0.00	0.00
Aug-13	75	38,253	105.8	105.9	40	0.10	2.28	2.29	0.00	1.69	4.63	17.25	3.24	0.00	54.35	4.05	0.00	14.79	0.00	0.00
Jul-13	75	39,248	105.9	106.3	154	0.39	2.27	2.35	0.00	1.71	4.52	16.81	3.16	0.00	54.89	4.06	0.00	14.84	0.00	0.00
Jun-13	76	40,170	105.9	106.4	172	0.43	2.30	2.30	0.00	1.75	4.42	16.43	3.09	0.00	55.27	4.05	0.00	15.00	0.00	0.00
May-13	77	42,075	106.0	108.0	791	1.88	2.39	1.82	0.00	1.82	4.23	15.69	2.95	0.00	55.99	4.04	0.00	15.29	0.00	0.00
Apr-13	77	42,075	106.0	108.0	791	1.88	2.39	1.82	0.00	1.82	4.23	15.69	2.95	0.00	55.99	4.04	0.00	15.29	0.00	0.00
Mar-13	78	43,115	106.1	108.2	846	1.96	2.40	1.95	0.00	1.85	4.13	15.31	2.88	0.00	56.37	3.98	0.00	15.48	0.00	0.00

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History Report - Portfolio Sectors

06/30/2022

Sample Bank - Anywhere, OK

Page 4 of 6

Date	# of Items	Book Value (\$000's)	Book Price	Market Price	Gn/(Ls) (\$000's)	Gn/(Ls) Pct	Acctg Yield	Eff. Dur	Taxable				CMO+ CMO FL+				Other			
									Treasury	Agency	Muni	Muni	CDs	SBA	MBS	MBS FL		CMBS	S.CMBS	S.CMBS
Feb-13	78	44,097	106.2	108.2	842	1.91	2.41	1.93	0.00	1.89	4.04	14.97	2.81	0.00	56.73	3.95	0.00	15.61	0.00	0.00
Jan-13	79	45,339	106.2	108.2	867	1.91	2.41	1.77	0.00	1.91	3.93	14.93	2.73	0.00	56.90	3.89	0.00	15.70	0.00	0.00
Dec-12	80	46,869	106.2	107.9	779	1.66	2.42	1.74	0.00	2.98	3.81	14.44	2.65	0.00	56.55	3.82	0.00	15.75	0.00	0.00
Nov-12	80	47,890	106.2	108.3	923	1.93	2.44	1.64	0.00	2.99	3.73	14.14	2.59	0.00	56.83	3.82	0.00	15.90	0.00	0.00
Oct-12	81	50,010	106.2	108.2	968	1.94	2.54	1.55	0.00	4.94	3.57	13.54	2.48	0.00	55.90	3.72	0.00	15.85	0.00	0.00
Sep-12	52	27,353	104.3	107.1	746	2.73	2.71	1.49	0.00	11.89	1.85	23.93	0.00	0.00	41.18	6.93	0.00	14.22	0.00	0.00
Aug-12	52	27,885	104.3	106.8	662	2.37	2.76	1.68	0.00	11.79	1.82	23.47	0.00	0.00	41.52	6.89	0.00	14.49	0.00	0.02
Jul-12	51	28,134	104.3	106.7	658	2.34	2.76	1.63	0.00	11.82	1.81	22.45	0.00	0.00	42.29	6.89	0.00	14.75	0.00	0.00
Jun-12	47	24,973	104.5	106.6	491	1.97	2.98	1.94	0.00	9.46	2.04	23.29	0.00	0.00	44.64	7.95	0.00	12.62	0.00	0.00
May-12	48	25,478	104.6	107.0	589	2.31	2.99	1.91	0.00	9.43	2.00	22.83	0.00	0.00	44.97	7.96	0.00	12.80	0.00	0.00
Apr-12	69	44,223	105.6	108.0	1,006	2.27	3.34	2.20	0.00	5.51	1.15	13.15	0.00	0.00	67.91	4.71	0.00	7.57	0.00	0.00
Mar-12	67	43,031	105.7	107.6	785	1.82	3.08	2.26	0.00	5.73	0.00	13.52	0.00	0.00	67.93	4.88	0.00	7.94	0.00	0.00
Feb-12	45	23,138	104.3	106.9	574	2.48	3.26	1.96	0.00	10.78	0.00	27.41	0.00	0.00	48.60	3.22	0.00	9.99	0.00	0.00
Jan-12	106	32,083	102.2	103.3	363	1.13	2.85	1.51	0.00	4.70	0.00	19.72	32.38	0.00	36.46	2.36	0.00	4.38	0.00	0.00
Dec-11	106	32,083	102.2	103.3	363	1.13	2.84	1.52	0.00	4.70	0.00	19.72	32.38	0.00	36.46	2.36	0.00	4.38	0.00	0.00
Nov-11	42	21,264	103.5	105.2	339	1.59	3.49	2.06	0.00	7.09	0.00	27.73	0.00	0.00	55.01	3.56	0.00	6.62	0.00	0.00
Oct-11	38	15,854	101.7	104.6	452	2.85	3.75	1.89	0.00	15.82	0.00	32.09	0.00	0.00	42.09	4.81	0.00	5.19	0.00	0.00
Sep-11	38	15,854	101.7	104.6	452	2.85	3.75	1.89	0.00	15.82	0.00	32.09	0.00	0.00	42.09	4.81	0.00	5.19	0.00	0.00
Aug-11	35	12,640	99.9	103.7	478	3.78	4.07	1.60	0.00	19.84	0.00	30.38	0.00	0.00	36.86	6.05	0.00	6.87	0.00	0.00
Jul-11	35	12,801	100.0	103.0	386	3.02	4.08	1.85	0.00	19.60	0.00	29.97	0.00	0.00	37.29	6.00	0.00	7.14	0.00	0.00
Jun-11	35	12,954	100.0	103.1	398	3.07	4.12	1.84	0.00	19.37	0.00	29.60	0.00	0.00	37.52	6.03	0.00	7.49	0.00	0.00
May-11	35	13,171	100.1	103.5	459	3.49	4.16	1.92	0.00	19.05	0.00	29.09	0.00	0.00	38.31	5.95	0.00	7.60	0.00	0.00
Apr-11	35	13,341	100.1	102.8	357	2.68	3.97	2.03	0.00	18.81	0.00	28.71	0.00	0.00	38.76	5.91	0.00	7.81	0.00	0.00
Mar-11	36	13,553	100.1	102.8	364	2.68	3.61	2.02	0.74	18.52	0.00	28.24	0.00	0.00	38.75	5.84	0.00	7.91	0.00	0.00
Feb-11	34	11,706	100.5	103.2	321	2.74	4.02	1.98	0.85	21.45	0.00	31.63	0.00	0.00	36.35	6.86	0.00	2.86	0.00	0.00
Jan-11	35	12,020	100.5	102.9	287	2.39	3.93	2.00	0.83	20.89	0.00	32.47	0.00	0.00	36.07	6.76	0.00	2.99	0.00	0.00
Dec-10	35	12,169	100.5	103.4	350	2.87	3.94	1.98	0.82	20.64	0.00	32.06	0.00	0.00	36.56	6.76	0.00	3.16	0.00	0.00
Nov-10	30	8,996	99.8	104.9	459	5.10	4.44	1.26	1.11	11.01	0.00	27.66	0.00	0.00	45.93	9.38	0.00	4.90	0.00	0.00
Oct-10	30	8,996	99.8	104.9	459	5.10	4.46	1.19	1.11	11.01	0.00	27.66	0.00	0.00	45.93	9.38	0.00	4.90	0.00	0.00
Sep-10	30	9,146	99.8	104.3	406	4.44	4.44	1.40	1.09	10.83	0.00	27.18	0.00	0.00	46.49	9.29	0.00	5.12	0.00	0.00
Aug-10	30	9,278	99.8	104.4	421	4.54	4.48	1.39	1.08	10.67	0.00	26.78	0.00	0.00	46.99	9.18	0.00	5.30	0.00	0.00
Jul-10	31	9,751	99.8	104.2	421	4.31	4.52	1.49	1.02	10.15	0.00	28.82	0.00	0.00	45.91	8.85	0.00	5.24	0.00	0.00
Jun-10	31	9,896	99.9	103.7	375	3.79	4.53	1.59	1.01	10.00	0.00	28.38	0.00	0.00	46.23	9.01	0.00	5.37	0.00	0.00
May-10	31	10,037	99.9	103.6	376	3.75	4.55	1.69	1.00	9.85	0.00	27.96	0.00	0.00	46.71	9.01	0.00	5.47	0.00	0.00
Apr-10	33	11,363	100.3	103.5	363	3.20	4.80	1.95	0.88	13.10	0.00	24.66	0.00	0.00	47.84	8.14	0.00	5.38	0.00	0.00
Mar-10	34	11,613	100.3	103.4	364	3.14	4.82	1.93	0.86	12.82	0.00	26.29	0.00	0.00	46.81	7.96	0.00	5.26	0.00	0.00
Feb-10	34	11,893	100.3	103.0	312	2.63	4.88	2.15	0.84	12.51	0.00	25.66	0.00	0.00	47.75	7.80	0.00	5.44	0.00	0.00

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History Report - Portfolio Sectors

06/30/2022

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Page 5 of 6

Date	# of Items	Book Value (\$000's)	Book Price	Market Price	Gn/(Ls) (\$000's)	Gn/(Ls) Pct	Acctg Yield	Eff. Dur	Taxable				CMO+ CMO FL+				Other			
									Treasury	Agency	Muni	Muni	CDs	SBA	MBS	MBS FL		CMBS	S.CMBS	S.CMBS
Jan-10	43	13,611	100.4	103.6	423	3.11	4.96	2.11	0.73	10.93	0.00	28.65	0.00	0.00	47.91	6.88	0.00	4.89	0.00	0.00
Dec-09	35	12,379	100.4	103.2	348	2.81	4.96	2.12	0.81	12.01	0.00	25.60	0.00	0.00	48.26	7.57	0.00	5.75	0.00	0.00
Nov-09	35	12,527	100.4	103.5	381	3.04	5.07	2.14	0.80	11.87	0.00	25.28	0.00	0.00	48.54	7.55	0.00	5.96	0.00	0.00
Oct-09	37	13,369	100.4	102.9	329	2.46	5.09	2.07	0.75	11.12	0.00	28.54	0.00	0.00	46.59	7.19	0.00	5.82	0.00	0.00
Sep-09	36	10,277	97.7	100.4	282	2.74	5.24	1.74	0.97	14.46	0.00	40.26	0.00	0.00	25.60	10.09	0.00	8.62	0.00	0.00
Aug-09	36	10,277	97.7	100.4	282	2.74	5.24	1.74	0.97	14.46	0.00	40.26	0.00	0.00	25.60	10.09	0.00	8.62	0.00	0.00
Jul-09	36	10,277	97.7	100.4	282	2.74	5.24	1.74	0.97	14.46	0.00	40.26	0.00	0.00	25.60	10.09	0.00	8.62	0.00	0.00
Jun-09	36	10,436	97.7	99.8	223	2.14	5.35	1.83	0.96	14.23	0.00	39.63	0.00	0.00	25.82	10.40	0.00	8.95	0.00	0.00
May-09	39	11,481	97.8	100.3	288	2.51	5.39	1.84	0.87	12.93	0.00	41.47	0.00	0.00	25.33	10.04	0.00	9.36	0.00	0.00
Apr-09	39	11,481	97.8	100.3	288	2.51	5.39	1.84	0.87	12.93	0.00	41.47	0.00	0.00	25.33	10.04	0.00	9.36	0.00	0.00
Mar-09	39	11,481	97.8	100.3	288	2.51	5.39	1.84	0.87	12.93	0.00	41.47	0.00	0.00	25.33	10.04	0.00	9.36	0.00	0.00
Feb-09	39	11,578	97.8	100.4	303	2.61	5.40	1.97	0.86	12.82	0.00	41.11	0.00	0.00	25.51	10.04	0.00	9.67	0.00	0.00
Jan-09	39	11,798	97.8	99.6	221	1.87	5.28	2.16	0.85	12.57	0.00	40.31	0.00	0.00	26.09	10.26	0.00	9.93	0.00	0.00
Dec-08	39	11,798	97.8	99.6	221	1.87	5.28	2.16	0.85	12.57	0.00	40.31	0.00	0.00	26.09	10.26	0.00	9.93	0.00	0.00
Nov-08	39	11,858	97.8	98.5	90	0.76	5.40	2.39	0.84	12.51	0.00	40.10	0.00	0.00	26.24	10.28	0.00	10.04	0.00	0.00
Oct-08	39	11,949	97.8	96.7	(137)	(1.15)	5.38	2.47	0.83	12.41	0.00	39.78	0.00	0.00	26.29	10.51	0.00	10.18	0.00	0.00
Sep-08	39	12,057	97.8	98.7	120	0.99	5.39	2.38	0.83	12.29	0.00	39.41	0.00	0.00	26.51	10.69	0.00	10.28	0.00	0.00
Aug-08	40	14,278	98.1	98.4	52	0.36	5.17	2.14	14.69	10.38	0.00	33.25	0.00	0.00	23.22	9.43	0.00	9.03	0.00	0.00
Jul-08	40	14,278	98.1	98.4	52	0.36	5.17	2.14	14.69	10.38	0.00	33.25	0.00	0.00	23.22	9.43	0.00	9.03	0.00	0.00
Jun-08	40	14,390	98.0	98.2	19	0.13	5.17	2.16	14.57	10.29	0.00	32.98	0.00	0.00	23.40	9.58	0.00	9.17	0.00	0.00
May-08	40	14,500	98.0	99.9	274	1.89	5.17	2.09	14.45	10.21	0.00	32.72	0.00	0.00	23.74	9.57	0.00	9.30	0.00	0.00
Apr-08	40	14,680	98.0	99.8	270	1.84	5.16	2.15	14.27	10.09	0.00	32.30	0.00	0.00	23.92	9.97	0.00	9.44	0.00	0.00
Mar-08	44	17,352	98.2	100.6	424	2.44	5.10	1.84	12.06	20.26	0.00	28.97	0.00	0.00	21.09	9.13	0.00	8.50	0.00	0.00
Feb-08	44	17,352	98.2	100.6	424	2.44	5.09	1.86	12.06	20.26	0.00	28.97	0.00	0.00	21.09	9.13	0.00	8.50	0.00	0.00
Jan-08	44	17,352	98.2	100.6	424	2.44	5.09	1.86	12.06	20.26	0.00	28.97	0.00	0.00	21.09	9.13	0.00	8.50	0.00	0.00
Dec-07	44	17,443	98.2	98.8	121	0.69	5.07	1.98	11.99	20.14	0.00	28.81	0.00	0.00	21.27	9.18	0.00	8.61	0.00	0.00
Nov-07	44	17,538	98.1	98.5	72	0.41	5.06	2.03	11.92	20.02	0.00	28.65	0.00	0.00	21.50	9.20	0.00	8.71	0.00	0.00
Oct-07	54	20,271	98.3	96.5	(386)	(1.91)	5.04	2.15	10.30	19.72	0.00	28.40	0.00	0.00	25.38	8.26	0.00	7.95	0.00	0.00
Sep-07	55	20,371	98.4	97.4	(195)	(0.96)	5.06	2.22	10.25	19.63	0.00	28.75	0.00	0.00	25.25	8.22	0.00	7.91	0.00	0.00
Aug-07	55	20,371	98.4	97.4	(195)	(0.96)	5.06	2.22	10.25	19.63	0.00	28.75	0.00	0.00	25.25	8.22	0.00	7.91	0.00	0.00
Jul-07	58	20,966	98.4	97.1	(278)	(1.33)	5.10	2.28	9.95	19.05	0.00	29.53	0.00	0.00	25.55	8.07	0.00	7.86	0.00	0.00
Jun-07	55	20,206	98.4	96.7	(336)	(1.66)	5.07	2.33	9.83	18.29	0.00	30.63	0.00	0.00	24.38	8.54	0.00	8.33	0.00	0.00
May-07	55	20,377	98.3	97.5	(168)	(0.82)	5.06	2.29	9.74	18.13	0.00	30.37	0.00	0.00	24.42	8.88	0.00	8.46	0.00	0.00
Apr-07	55	20,639	98.3	97.9	(90)	(0.44)	4.99	2.31	9.61	17.89	0.00	29.97	0.00	0.00	24.72	9.14	0.00	8.67	0.00	0.00
Mar-07	55	20,639	98.3	97.9	(90)	(0.44)	4.99	2.31	9.61	17.89	0.00	29.97	0.00	0.00	24.72	9.14	0.00	8.67	0.00	0.00
Feb-07	55	20,890	98.3	97.3	(202)	(0.97)	5.06	2.42	9.48	17.65	0.00	29.60	0.00	0.00	24.91	9.49	0.00	8.87	0.00	0.00
Jan-07	45	18,288	98.0	97.1	(179)	(0.98)	5.07	2.45	10.83	17.48	0.00	29.79	0.00	0.00	20.93	10.83	0.00	10.13	0.00	0.00

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History Report - Portfolio Sectors

06/30/2022

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Page 6 of 6

Date	# of Items	Book Value (\$000's)	Book Price	Market Price	Gn/(Ls) (\$000's)	Gn/(Ls) Pct	Acctg Yield	Eff. Dur	Taxable										CMO+		CMO FL+		Other
									Treasury	Agency	Muni	Muni	CDs	SBA	MBS	MBS FL	CMBS	S.CMBS	S.CMBS	S.CMBS			
Dec-06	46	18,368	98.8	98.3	(98)	(0.53)	5.02	2.32	10.78	17.40	0.00	29.33	0.00	0.00	21.13	11.06	0.00	10.30	0.00	0.00			
Nov-06	48	18,837	98.8	98.2	(106)	(0.56)	5.10	2.33	10.51	16.96	0.00	30.45	0.00	0.00	20.96	10.87	0.00	10.25	0.00	0.00			
Oct-06	65	23,790	98.8	97.9	(223)	(0.94)	5.06	2.49	8.32	13.42	0.00	24.12	0.00	0.00	33.24	14.95	0.00	5.96	0.00	0.00			
Sep-06	65	23,790	98.8	97.9	(223)	(0.94)	5.07	2.53	8.32	13.42	0.00	24.12	0.00	0.00	33.24	14.95	0.00	5.96	0.00	0.00			
Aug-06	62	21,480	98.9	97.7	(274)	(1.27)	4.96	2.45	9.20	14.85	0.00	24.48	0.00	0.00	27.75	16.84	0.00	6.88	0.00	0.00			
Jul-06	62	21,623	98.9	97.0	(423)	(1.96)	4.94	2.56	9.14	14.75	0.00	24.32	0.00	0.00	27.86	16.96	0.00	6.98	0.00	0.00			
Jun-06	62	22,652	98.9	96.6	(528)	(2.33)	4.81	2.53	13.14	14.07	0.00	22.02	0.00	0.00	27.08	16.87	0.00	6.83	0.00	0.00			
May-06	61	21,744	99.3	97.3	(435)	(2.00)	4.76	2.43	13.70	14.65	0.00	22.13	0.00	0.00	28.58	13.65	0.00	7.28	0.00	0.00			
Apr-06	61	22,006	99.3	97.4	(427)	(1.94)	4.77	2.33	13.55	14.47	0.00	21.87	0.00	0.00	28.90	13.86	0.00	7.34	0.00	0.00			
Mar-06	61	22,225	99.4	98.3	(244)	(1.10)	4.77	2.28	13.44	14.32	0.00	21.66	0.00	0.00	28.99	14.15	0.00	7.44	0.00	0.00			
Feb-06	61	22,494	99.4	98.3	(248)	(1.10)	4.89	2.30	13.29	14.14	0.00	21.40	0.00	0.00	29.36	14.31	0.00	7.49	0.00	0.00			
Jan-06	61	22,719	99.4	98.9	(117)	(0.52)	4.68	2.28	13.17	14.00	0.00	21.19	0.00	0.00	29.75	14.33	0.00	7.56	0.00	0.00			
Dec-05	62	23,454	99.5	98.5	(234)	(1.00)	4.71	2.41	12.79	13.55	0.00	20.54	0.00	0.00	30.89	14.47	0.00	7.78	0.00	0.00			
Nov-05	62	23,454	99.5	98.5	(234)	(1.00)	4.71	2.41	12.79	13.55	0.00	20.54	0.00	0.00	30.89	14.47	0.00	7.78	0.00	0.00			
Oct-05	62	23,736	99.5	98.8	(171)	(0.72)	4.66	2.43	12.65	13.38	0.00	20.30	0.00	0.00	30.91	14.71	0.00	8.05	0.00	0.00			
Sep-05	62	24,124	99.5	99.7	37	0.15	4.63	2.37	12.46	13.16	0.00	19.97	0.00	0.00	31.39	14.76	0.00	8.26	0.00	0.00			
Aug-05	62	24,591	99.6	99.6	10	0.04	4.64	2.46	12.23	12.90	0.00	19.60	0.00	0.00	31.87	14.89	0.00	8.51	0.00	0.00			
Jul-05	63	25,025	99.6	99.9	80	0.32	4.63	2.37	12.03	12.67	0.00	19.60	0.00	0.00	32.02	14.91	0.00	8.76	0.00	0.00			
Jun-05	65	25,530	99.6	100.2	146	0.57	4.63	2.35	11.81	12.42	0.00	19.90	0.00	0.00	32.03	14.88	0.00	8.97	0.00	0.00			

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