

City of Grand Forks
 Portfolio Holdings
 City of Grand Forks - by Asset Class, Summary
 Report Format: By Totals
 Group By: Asset Class
 Average By: Face Amount / Shares
 Portfolio / Report Group: Report Group: General Portfolio
 As of 6/30/2025

Description	CUSIP/Ticker	Face Amount/Shares	Market Value	Book Value	YTM @ Cost	Days To Maturity	% of Portfolio
CD - Bank		45,398,525.62	45,398,525.62	45,398,525.62	4.163	68	41.87
Mortgage Back Securities		63,029,517.38	61,002,245.91	62,071,596.37	3.729	3,930	58.13
Total / Average		108,428,043.00	106,400,771.53	107,470,121.99	3.911	2,313	100

City of Grand Forks

Date To Date

Interest Income Earned During Period - YTD

Report Format: By Totals

Group By: Portfolio Name

Portfolio / Report Group: Report Group: General Portfolio

Begin Date: 12/31/2024, End Date: 6/30/2025

Description	CUSIP/Ticker	Sell Accrued Interest	Buy Accrued Interest	Interest/Dividends	Amortized Discount	Amortized Premium
General Fund - CD, Bank		0.00	0.00	710,306.89	0.00	0.00
General Fund - MBS		0.00	6,140.34	971,980.31	51,809.55	27,640.99
Total / Average		0.00	6,140.34	1,682,287.20	51,809.55	27,640.99

City of Grand Forks
Transactions Summary
MONTHLY Investment Activity - by Action
Group By: Action
Portfolio / Report Group: Report Group: General Portfolio
Begin Date: 05/31/2025, End Date: 06/30/2025

Description	CUSIP/Ticker	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total	Maturity Date
Interest									
FHLB MBS 1.5 7/25/2044	3137FWU32	6/25/2025	6/25/2025	0.000	0.00	0.00	1,768.55	1,768.55	7/25/2044
FHLB MBS 2.5 7/25/2033	3137H63Y9	6/25/2025	6/25/2025	0.000	0.00	0.00	3,086.61	3,086.61	7/25/2033
FHLB MBS 5 2/15/2034	31394RLX5	6/16/2025	6/16/2025	0.000	0.00	0.00	5,033.13	5,033.13	2/15/2034
FHLMC MBS 1 3/1/2042	3137H3JY9	6/25/2025	6/25/2025	0.000	0.00	0.00	2,842.86	2,842.86	3/1/2042
FHLMC MBS 2 7/25/2045	3137FWDC1	6/25/2025	6/25/2025	0.000	0.00	0.00	4,001.50	4,001.50	7/25/2045
FHLMC MBS 2.282 7/25/2026	3137FNWX4	6/25/2025	6/25/2025	0.000	0.00	0.00	6,799.31	6,799.31	7/25/2026
FHLMC MBS 2.446 3/25/2026	3137BP4J5	6/25/2025	6/25/2025	0.000	0.00	0.00	1,662.22	1,662.22	3/25/2026
FHLMC MBS 3.5 11/25/2028	35564CAP2	6/25/2025	6/25/2025	0.000	0.00	0.00	7,291.67	7,291.67	11/25/2028
FHLMC MBS 4 2/15/2027	3137BF6D8	6/16/2025	6/16/2025	0.000	0.00	0.00	560.83	560.83	2/15/2027
FHLMC MBS 4.5 12/1/2029	3132XDB28	6/25/2025	6/25/2025	0.000	0.00	0.00	15,448.75	15,448.75	12/1/2029
FHLMC MBS 4.7 11/1/2028	3132XGYR1	6/25/2025	6/25/2025	0.000	0.00	0.00	16,188.89	16,188.89	11/1/2028
FHLMC MBS 5.1 12/1/2028	3132XG2P0	6/25/2025	6/25/2025	0.000	0.00	0.00	4,501.46	4,501.46	12/1/2028
FHLMC MBS 5.1 12/1/2028	3132XG2N5	6/25/2025	6/25/2025	0.000	0.00	0.00	12,371.32	12,371.32	12/1/2028
FNMA MBS 1.49 4/1/2028	3140LB2W2	6/25/2025	6/25/2025	0.000	0.00	0.00	3,183.51	3,183.51	4/1/2028
FNMA MBS 1.5 2/25/2051	3136BDZY7	6/25/2025	6/25/2025	0.000	0.00	0.00	2,339.91	2,339.91	2/25/2051
FNMA MBS 1.75 3/25/2042	3136A9CG1	6/25/2025	6/25/2025	0.000	0.00	0.00	1,125.16	1,125.16	3/25/2042
FNMA MBS 2 7/25/2044	3136BBV66	6/25/2025	6/25/2025	0.000	0.00	0.00	1,780.83	1,780.83	7/25/2044
FNMA MBS 3 2/25/2043	3136AUG39	6/25/2025	6/25/2025	0.000	0.00	0.00	4,635.79	4,635.79	2/25/2043
FNMA MBS 3 4/15/2034	3137FLXG4	6/16/2025	6/16/2025	0.000	0.00	0.00	1,672.48	1,672.48	4/15/2034
FNMA MBS 3 5/1/2027	31417BTY3	6/25/2025	6/25/2025	0.000	0.00	0.00	169.25	169.25	5/1/2027
FNMA MBS 3.5 10/1/2027	3138ELRC9	6/25/2025	6/25/2025	0.000	0.00	0.00	29.25	29.25	10/1/2027
FNMA MBS 4 8/1/2033	3140J9QH7	6/25/2025	6/25/2025	0.000	0.00	0.00	1,318.29	1,318.29	8/1/2033
FNMA MBS 4.44 2/1/2028	3140LJKE5	6/25/2025	6/25/2025	0.000	0.00	0.00	11,473.82	11,473.82	2/1/2028
FNMA MBS 4.65 7/1/2028	3140LKUP6	6/25/2025	6/25/2025	0.000	0.00	0.00	16,637.96	16,637.96	7/1/2028
FNMA MBS 4.82 7/1/2028	3140LLCN9	6/25/2025	6/25/2025	0.000	0.00	0.00	16,602.22	16,602.22	7/1/2028
GNMA MBS 1.75 8/20/2051	38382XLA1	6/25/2025	6/25/2025	0.000	0.00	0.00	3,678.27	3,678.27	8/20/2051
GNMA MBS 2 4/20/2051	38382RXN3	6/25/2025	6/25/2025	0.000	0.00	0.00	4,266.94	4,266.94	4/20/2051
GNMA MBS 2.5 3/20/2047	38380HKA9	6/20/2025	6/20/2025	0.000	0.00	0.00	8,258.59	8,258.59	3/20/2047
GNMA MBS 2.9 3/20/2052	38383PMB4	6/20/2025	6/20/2025	0.000	0.00	0.00	1,792.92	1,792.92	3/20/2052
GNMA MBS 3 3/20/2052	38383PNF4	6/20/2025	6/20/2025	0.000	0.00	0.00	5,472.95	5,472.95	3/20/2052
GNMA MBS 3.5 4/20/2032	38383Y5E8	6/20/2025	6/20/2025	0.000	0.00	0.00	7,255.99	7,255.99	4/20/2032
Sub Total / Average Interest					0.00	0.00	173,251.23	173,251.23	
Principal Pay Down									
FHLB MBS 1.5 7/25/2044	3137FWU32	6/25/2025	6/25/2025	0.000	19,405.05	19,405.05	0.00	19,405.05	7/25/2044
FHLB MBS 2.5 7/25/2033	3137H63Y9	6/25/2025	6/25/2025	0.000	13,854.14	13,854.14	0.00	13,854.14	7/25/2033
FHLB MBS 5 2/15/2034	31394RLX5	6/16/2025	6/16/2025	0.000	16,482.32	16,482.32	0.00	16,482.32	2/15/2034
FHLMC MBS 1 3/1/2042	3137H3JY9	6/25/2025	6/25/2025	0.000	57,515.75	57,515.75	0.00	57,515.75	3/1/2042
FHLMC MBS 2 7/25/2045	3137FWDC1	6/25/2025	6/25/2025	0.000	32,041.79	32,041.79	0.00	32,041.79	7/25/2045
FHLMC MBS 2.282 7/25/2026	3137FNWX4	6/25/2025	6/25/2025	0.000	5,541.08	5,541.08	0.00	5,541.08	7/25/2026

City of Grand Forks
Transactions Summary
MONTHLY Investment Activity - by Action
Group By: Action
Portfolio / Report Group: Report Group: General Portfolio
Begin Date: 05/31/2025, End Date: 06/30/2025

Description	CUSIP/Ticker	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total	Maturity Date
FHLMC MBS 2.446 3/25/2026	3137BP4J5	6/25/2025	6/25/2025	0.000	77,817.88	77,817.88	0.00	77,817.88	3/25/2026
FHLMC MBS 4 2/15/2027	3137BF6D8	6/16/2025	6/16/2025	0.000	7,961.32	7,961.32	0.00	7,961.32	2/15/2027
FHLMC MBS 4.5 12/1/2029	3132XDB28	6/25/2025	6/25/2025	0.000	2,752.96	2,752.96	0.00	2,752.96	12/1/2029
FNMA MBS 1.49 4/1/2028	3140LB2W2	6/25/2025	6/25/2025	0.000	4,081.12	4,081.12	0.00	4,081.12	4/1/2028
FNMA MBS 1.5 2/25/2051	3136BDZY7	6/25/2025	6/25/2025	0.000	45,517.50	45,517.50	0.00	45,517.50	2/25/2051
FNMA MBS 1.75 3/25/2042	3136A9CG1	6/25/2025	6/25/2025	0.000	8,778.06	8,778.06	0.00	8,778.06	3/25/2042
FNMA MBS 2 7/25/2044	3136BBV66	6/25/2025	6/25/2025	0.000	13,930.65	13,930.65	0.00	13,930.65	7/25/2044
FNMA MBS 3 2/25/2043	3136AUG39	6/25/2025	6/25/2025	0.000	25,784.51	25,784.51	0.00	25,784.51	2/25/2043
FNMA MBS 3 4/15/2034	3137FLXG4	6/16/2025	6/16/2025	0.000	8,461.42	8,461.42	0.00	8,461.42	4/15/2034
FNMA MBS 3 5/1/2027	31417BTY3	6/25/2025	6/25/2025	0.000	3,809.46	3,809.46	0.00	3,809.46	5/1/2027
FNMA MBS 3.5 10/1/2027	3138ELRC9	6/25/2025	6/25/2025	0.000	1,977.07	1,977.07	0.00	1,977.07	10/1/2027
FNMA MBS 4 8/1/2033	3140J9QH7	6/25/2025	6/25/2025	0.000	11,076.73	11,076.73	0.00	11,076.73	8/1/2033
GNMA MBS 1.75 8/20/2051	38382XLA1	6/20/2025	6/20/2025	0.000	35,979.36	35,979.36	0.00	35,979.36	8/20/2051
GNMA MBS 2 4/20/2051	38382RXN3	6/20/2025	6/20/2025	0.000	35,714.02	35,714.02	0.00	35,714.02	4/20/2051
GNMA MBS 2.5 3/20/2047	38380HKA9	6/20/2025	6/20/2025	0.000	59,062.65	59,062.65	0.00	59,062.65	3/20/2047
GNMA MBS 2.9 3/20/2052	38383PMB4	6/20/2025	6/20/2025	0.000	16,761.19	16,761.19	0.00	16,761.19	3/20/2052
GNMA MBS 3 3/20/2052	38383PNF4	6/20/2025	6/20/2025	0.000	30,850.00	30,850.00	0.00	30,850.00	3/20/2052
GNMA MBS 3.5 4/20/2032	38383Y5E8	6/20/2025	6/20/2025	0.000	26,833.40	26,833.40	0.00	26,833.40	4/20/2032
Sub Total / Average Principal Pay Down					561,989.43	561,989.43	0.00	561,989.43	

City of Grand Forks
Portfolio Holdings
City of Grand Forks - by Asset Class
Report Format: By Transaction
Group By: Asset Class
Average By: Face Amount / Shares
Portfolio / Report Group: Report Group: General Portfolio
As of 6/30/2025

Description	CUSIP/Ticker	Transaction ID	Settlement Date	Face Amount/Shares	Market Value	Market Price	Book Value	YTM @ Cost	Maturity Date	Days To Maturity	Accrued Interest	% of Portfolio	
CD - Bank													
Alerus Financial 3.92 8/7/2025	1,030,493,865	AlerusCD2025B	2/6/2025	15,341,505.83	15,341,505.83	100	15,341,505.83	3.920	8/7/2025	38	237,259.54	14.15	
Bremer Bank 4 11/13/2025	BREMER-X65-1	BremerCD2025C	5/13/2025	2,700,000.00	2,700,000.00	100	2,700,000.00	4.000	11/13/2025	136	14,202.74	2.49	
Bremer Bank 4.85 7/6/2025	BREMERCD-55-1	BremerCD2025B	7/6/2024	10,426,164.54	10,426,164.54	100	10,426,164.54	4.850	7/6/2025	6	504,264.34	9.62	
Choice Bank 3.7 1/8/2026	1,030,316,254	ChoiceCD2026A	1/9/2025	6,202,797.49	6,202,797.49	100	6,202,797.49	3.700	1/8/2026	192	108,149.60	5.72	
Choice Bank 4.15 9/18/2025	1,030,808,068	ChoiceCD2025C	3/20/2025	5,477,678.19	5,477,678.19	100	5,477,678.19	4.150	9/18/2025	80	63,526.06	5.05	
Choice Bank 4.15 9/25/2025	1,030,851,176	ChoiceCD2025D	3/27/2025	5,250,379.57	5,250,379.57	100	5,250,379.57	4.150	9/25/2025	87	56,711.29	4.84	
Sub Total / Average CD - Bank				45,398,525.62	45,398,525.62	100	45,398,525.62	4.163		68	984,113.57	41.87	
Mortgage Back Securities													
FHLB MBS 1.5 7/25/2044	3137FWU32		37	10/12/2022	1,395,432.60	1,261,835.14	90.42609	1,255,525.16	4.569	7/25/2044	6,965	1,686.15	1.29
FHLB MBS 2.5 7/25/2033	3137H63Y9		43	11/30/2023	1,467,720.12	1,367,761.04	93.1895	1,331,212.25	5.102	7/25/2033	2,947	2,955.83	1.35
FHLB MBS 5 2/15/2034	3139ARLX5		44	12/18/2023	1,191,469.68	1,214,982.02	101.97339	1,187,002.49	5.129	2/15/2034	3,152	4,798.98	1.10
FHLMC MBS 1 3/1/2042	3137H3JY9		27	10/8/2021	3,353,922.20	2,981,914.54	88.90828	3,356,934.62	0.905	3/1/2042	6,088	2,701.77	3.09
FHLMC MBS 2 7/25/2045	3137FWDC1		29	1/21/2022	2,368,855.94	2,142,795.78	90.45699	2,388,206.36	1.709	7/25/2045	7,330	3,816.49	2.18
FHLMC MBS 2.282 7/25/2026	3137FNWX4		35	7/5/2022	3,569,908.72	3,500,778.51	98.06353	3,526,570.09	3.462	7/25/2026	390	6,562.48	3.29
FHLMC MBS 2.446 3/25/2026	3137BP4J5		28	11/3/2021	737,662.40	729,819.72	98.93682	742,674.67	0.794	3/25/2026	268	1,453.48	0.68
FHLMC MBS 3.5 11/25/2028	35564CAP2		49	8/26/2024	2,500,000.00	2,422,637.75	96.90551	2,424,609.38	4.254	11/25/2028	1,244	7,048.61	2.31
FHLMC MBS 4 2/15/2027	3137BF6D8		92	11/28/2014	160,288.58	159,359.93	99.42064	162,100.19	3.199	2/15/2027	595	516.49	0.15
FHLMC MBS 4.5 12/1/2029	3132XDB28		51	4/11/2025	3,984,020.96	4,013,444.83	100.738547	4,021,993.66	4.304	12/1/2029	1,615	14,442.08	3.67
FHLMC MBS 4.7 11/1/2028	3132XGYR1		45	4/1/2024	3,975,625.00	4,000,073.34	100.614956	3,975,625.00	4.891	11/1/2028	1,220	15,052.16	3.67
FHLMC MBS 5.1 12/1/2028	3132XG2N5		46	6/21/2024	2,817,000.00	2,869,184.70	101.852492	2,829,423.94	5.003	12/1/2028	1,250	11,573.17	2.60
FHLMC MBS 5.1 12/1/2028	3132XG2P0		47	6/21/2024	1,025,000.00	1,048,251.46	102.268435	1,029,601.33	5.000	12/1/2028	1,250	4,211.04	0.95
FNMA MBS 1.49 4/1/2028	3140LB2W2		48	8/16/2024	2,477,116.58	2,306,370.74	93.107073	2,270,045.11	4.044	4/1/2028	1,006	2,973.23	2.28
FNMA MBS 1.5 2/25/2051	3136BDZY7		24	3/3/2021	1,826,412.55	1,742,479.40	95.40448	1,866,465.39	0.801	2/25/2051	9,371	2,206.92	1.68
FNMA MBS 1.75 3/25/2042	3136A9CG1		31	3/24/2022	762,760.62	718,489.76	94.19597	745,526.61	2.622	3/25/2042	6,112	1,075.28	0.70
FNMA MBS 2 7/25/2044	3136BBV66		30	2/14/2022	1,054,568.23	964,201.65	91.43094	1,062,862.02	1.716	7/25/2044	6,965	1,699.03	0.97
FNMA MBS 3 2/25/2043	3136AUG39		40	3/14/2023	1,828,531.96	1,784,822.73	97.6096	1,749,284.54	5.070	2/25/2043	6,449	4,418.95	1.69
FNMA MBS 3 4/15/2034	3137FLXG4		33	5/16/2022	660,530.17	638,638.55	96.68575	658,617.13	3.105	4/15/2034	3,211	825.66	0.61
FNMA MBS 3 5/1/2027	31417BTY3		1	5/20/2015	63,889.97	63,060.14	98.701153	64,405.66	1.791	5/1/2027	670	154.40	0.06
FNMA MBS 3.5 10/1/2027	3138ELRC9		88	9/16/2014	8,051.29	8,004.33	99.416757	8,133.44	2.972	10/1/2027	823	22.70	0.01
FNMA MBS 4 8/1/2033	3140J9QH7		21	2/19/2019	384,411.43	383,404.03	99.737936	391,404.38	3.005	8/1/2033	2,954	1,238.66	0.35
FNMA MBS 4.44 2/1/2028	3140LJKE5		39	3/7/2023	3,001,000.00	3,026,695.31	100.856225	2,986,202.76	4.693	2/1/2028	946	10,733.58	2.77
FNMA MBS 4.65 7/1/2028	3140LKUP6		41	7/27/2023	4,155,162.00	4,189,922.34	100.836558	4,129,589.50	4.922	7/1/2028	1,097	15,564.54	3.83
FNMA MBS 4.82 7/1/2028	3140LLCN9		42	7/31/2023	4,000,000.00	4,075,633.76	101.890844	4,012,532.00	4.751	7/1/2028	1,097	15,531.11	3.69
GNMA MBS 1.75 8/20/2051	38382XLA1		26	8/31/2021	2,486,264.64	2,269,023.54	91.26235	2,557,970.45	1.011	8/20/2051	9,547	3,504.94	2.29
GNMA MBS 2 4/20/2051	38382RXN3		25	6/29/2021	2,524,450.28	2,314,840.12	91.6968	2,605,290.59	1.242	4/20/2051	9,425	4,067.17	2.33
GNMA MBS 2.5 3/20/2047	38380HKA9		50	2/5/2025	3,905,059.08	3,649,123.85	93.44606	3,557,874.79	4.760	3/20/2047	7,933	7,864.36	3.60
GNMA MBS 2.9 3/20/2052	38383PMB4		32	5/13/2022	725,136.07	702,656.13	96.8999	721,067.00	3.073	3/20/2052	9,760	1,694.00	0.67
GNMA MBS 3 3/20/2052	38383PNF4		36	9/6/2022	2,158,331.86	2,069,708.81	95.89391	2,096,825.51	3.795	3/20/2052	9,760	5,215.97	1.99
GNMA MBS 3.5 4/20/2032	38383Y5E8		38	11/21/2022	2,460,934.45	2,382,331.96	96.80599	2,356,020.35	4.870	4/20/2032	2,486	6,938.47	2.27
Sub Total / Average MBS					63,029,517.38	61,002,245.91	96.783616	62,071,596.37	3.729		3,930	162,547.70	58.13
Total / Average					108,428,043.00	106,400,771.53	98.130307	107,470,121.99	3.911		2,313	1,146,661.27	100

City of Grand Forks
 Portfolio Holdings
 City of Grand Forks - by Asset Class, Summary
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 Group By: Asset Class
 Average By: Face Amount / Shares
 Portfolio / Report Group: Alerus Center
 As of 6/30/2025

Description	CUSIP/Ticker	Face Amount/Shares	Market Value	Book Value	YTM @ Cost	Days To Maturity	% of Portfolio
Mortgage Back Securities		8,659,540.03	8,133,293.65	8,536,346.82	3.112	2,318	100.00
Total / Average		8,659,540.03	8,133,293.65	8,536,346.82	3.112	2,318	100

City of Grand Forks

Date To Date

Interest Income Earned During Period - YTD

Report Format: By Totals

Group By: Portfolio Name

Portfolio / Report Group: Alerus Center

Begin Date: 12/31/2024, End Date: 6/30/2025

Description	CUSIP/Ticker	Sell Accrued Interest	Buy Accrued Interest	Interest/Dividends	Amortized Discount	Amortized Premium
Alerus Center		0.00	0.00	145,883.31	15,040.57	-2,142.61
Total / Average		0.00	0.00	145,883.31	15,040.57	-2,142.61

City of Grand Forks
 Transactions Summary
 MONTHLY Investment Activity - by Action
 Group By: Action
 Portfolio / Report Group: Alerus Center
 Begin Date: 05/31/2025, End Date: 06/30/2025

Description	CUSIP/Ticker	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total	Maturity Date
Interest									
FHLMC MBS 2.19 12/25/2041	35802DAC1	6/25/2025	6/25/2025	0.000	0.00	0.00	3,459.39	3,459.39	12/25/2041
FHLMC MBS 3.01 7/25/2025	3137BLMZ8	6/11/2025	6/1/2025	0.000	0.00	0.00	2,664.95	2,664.95	7/25/2025
FNMA MBS 1.58 2/1/2031	3140LBKH5	6/25/2025	6/25/2025	0.000	0.00	0.00	2,040.83	2,040.83	2/1/2031
FNMA MBS 3 10/25/2033	3136AGMM1	6/25/2025	6/25/2025	0.000	0.00	0.00	659.74	659.74	10/25/2033
FNMA MBS 3.03 5/1/2026	3140HTYR4	6/25/2025	6/25/2025	0.000	0.00	0.00	3,770.25	3,770.25	5/1/2026
FNMA MBS 3.49 3/1/2029	3140HSY70	6/25/2025	6/25/2025	0.000	0.00	0.00	9,828.10	9,828.10	3/1/2029
Sub Total / Average Interest					0.00	0.00	22,423.26	22,423.26	
Principal Pay Down									
FHLMC MBS 2.19 12/25/2041	35802DAC1	6/25/2025	6/25/2025	0.000	3,012.55	3,012.55	0.00	3,012.55	12/25/2041
FHLMC MBS 3.01 7/25/2025	3137BLMZ8	6/25/2025	6/25/2025	0.000	82.58	82.58	0.00	82.58	7/25/2025
FHLMC MBS 3.01 7/25/2025	3137BLMZ8	6/11/2025	6/11/2025	0.000	765,595.02	765,595.02	0.00	765,595.02	7/25/2025
FNMA MBS 3 10/25/2033	3136AGMM1	6/25/2025	6/25/2025	0.000	4,162.44	4,162.44	0.00	4,162.44	10/25/2033
FNMA MBS 3.49 3/1/2029	3140HSY70	6/25/2025	6/25/2025	0.000	4,862.22	4,862.22	0.00	4,862.22	3/1/2029
Sub Total / Average Principal Pay Down					777,714.81	777,714.81	0.00	777,714.81	

City of Grand Forks
 Portfolio Holdings
 City of Grand Forks - by Asset Class
 Report Format: By Transaction
 Group By: Asset Class
 Average By: Face Amount / Shares
 Portfolio / Report Group: Alerus Center
 As of 6/30/2025

Description	CUSIP/Ticker	Transaction ID	Settlement Date	Face Amount/Shares	Market Value	Market Price	Book Value	YTM @ Cost	Maturity Date	Days To Maturity	Accrued Interest	% of Portfolio
Mortgage Back Securities												
FHLMC MBS 2.19 12/25/2041	35802DAC1	112	2/18/2022	1,892,542.00	1,673,102.89	88.40506	1,867,616.21	2.425	12/25/2041	6,022	3,338.76	21.85
FHLMC MBS 3.01 7/25/2025	3137BLMZ8	107	2/21/2018	296,844.82	295,951.14	99.69894	296,835.45	3.022	7/25/2025	25	719.77	3.43
FNMA MBS 1.58 2/1/2031	3140LBKH5	111	3/17/2021	1,500,000.00	1,298,832.92	86.588861	1,490,313.71	1.722	2/1/2031	2,042	1,909.17	17.32
FNMA MBS 3 10/25/2033	3136AGMM1	113	3/24/2022	259,734.11	250,416.20	96.41252	261,970.28	2.643	10/25/2033	3,039	627.69	3.00
FNMA MBS 3.03 5/1/2026	3140HTYR4	109	6/17/2019	1,445,000.00	1,426,547.91	98.723039	1,453,035.50	2.400	5/1/2026	305	3,527.00	16.69
FNMA MBS 3.49 3/1/2029	3140HSY70	114	10/12/2022	3,265,419.10	3,188,442.59	97.642676	3,166,575.67	4.510	3/1/2029	1,340	9,180.36	37.71
Sub Total / Average MBS				8,659,540.03	8,133,293.65	93.922929	8,536,346.82	3.112		2,318	19,302.75	100.00
Total / Average				8,659,540.03	8,133,293.65	93.922929	8,536,346.82	3.112		2,318	19,302.75	100