

Pledge Report by Maturity Date

Pledge J: CITY OF THREE FORKS

Safekeeping Receipt	SK Code	Identifier	ID #	Current Face	Original Face	Description	ASC 320	Moody / S&P	Coupon	SC	Maturity	Book Value	Fair Value
	1002	985697AA9	10243	270,000.00	270,000.00	YELLOWSTONE CNTY MT HSD #2 BILLING	AFS	NR / AA-	5.400		06/15/2027	270,000.00	280,997.10
	1002	36370NBG9	10265	250,000.00	250,000.00	GALLATIN CNTY MT SD #44 BELGRADE QS	AFS	NR / A+	5.100		06/15/2028	250,000.00	259,355.75
	1002	279299MA6	10513	410,000.00	410,000.00	EDCOUCH ELSA TX ISD GO PSF TAXABLE	AFS	N.A. / AAA	4.000		02/15/2029	452,163.00	414,169.70
	1002	754841KP8	10394	405,000.00	405,000.00	RAYMONDVILLE TX ISD GO PSF QTEO	AFS	Aaa / NR	4.000		02/15/2031	415,058.09	411,612.35
	1002	3128MMU68	10405	193,436.89	1,205,128.83	FHLMC G #18604	AFS		2.500		06/01/2031	197,905.97	183,311.68
	1002	363674BM3	10537	325,000.00	325,000.00	GALLATIN CNTY MT K-12 SD #72 BIG SKY C	AFS	N.A. / A	4.000		07/01/2033	362,051.28	340,899.98
	1002	35084GAN9	10530	565,000.00	565,000.00	FOUR CORNERS CNTY MT WTR & SWR DIS	AFS	N.A. / AA	4.000		07/01/2034	645,519.79	591,771.40
	1002	033807DT2	10486	335,000.00	335,000.00	ANDERSON CNTY TX UNLTD TAX RD BDS	AFS	N.A. / AA-	4.000		02/15/2035	376,759.90	337,408.72
	1002	338767DH6	10466	360,000.00	360,000.00	FLATHEAD CNTY MT SD #5 KALISPELL GO	AFS	N.A. / A+	5.000		07/01/2036	401,269.90	383,943.96
	1002	363674BQ4	10540	300,000.00	300,000.00	GALLATIN CNTY MT K-12 SD #72 BIG SKY C	AFS	N.A. / A	4.000		07/01/2036	328,231.70	309,479.10
	1002	985794DH6	10487	500,000.00	500,000.00	YELLOWSTONE CNTY MT SD #26 GO	AFS	NR / A	5.000		07/01/2037	562,638.43	532,140.50
	1002	567373K38	10533	425,000.00	425,000.00	MARICOPA CNTY AZ USD #69 PARADISE GC	AFS	Aa1	4.000		07/01/2038	472,502.05	437,439.33
	1002	503768MZ3	10505	600,000.00	600,000.00	LA PLATA CNTY COLO SD #9&R DURANGO	AFS	Aa2	4.000		11/01/2040	690,389.52	615,193.80
	1002	249174YP2	10542	500,000.00	500,000.00	DENVER COLO CITY & CNTY SD #1 GO SIN	AFS	Aa1 / AA+	5.000		12/01/2045	584,128.43	551,471.00
	1002	87122NGH6	10511	500,000.00	500,000.00	SYCAMORE OH CMNTY SD GO SINKING FU	AFS	Aa1 / AAA	4.000		12/01/2045	555,974.82	504,112.50
Items 15				5,938,436.89	6,950,128.83				4.290			6,564,592.88	6,153,306.87

Status Codes : N = New Purchase S = Sold M = Matured C = Called O = Paid Off * = Pre-refunded T = ASC 320 Transfer I = Impaired

Note: Refer to the U.S. Government and Agency Ratings report for ratings on treasury, agency and pass through securities.