

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	270,000.00	YELLOWSTONE CNTY MT HSD #2 BILLING	AFS	NR / AA-	5.400		06/15/2027	270,000.00	276,019.65
1002	36370NBG9	10265	250,000.00	250,000.00	250,000.00	GALLATIN CNTY MT SD #44 BELGRADE	QS	AFS / A+	5.100		06/15/2028	250,000.00	255,411.00
1002	279299MA6	10513	410,000.00	410,000.00	410,000.00	EDCOUCH ELSA TX ISD GO PSF TAXABLE	AFS	/ AAA	4.000		02/15/2029	444,930.47	407,382.56
1002	75484IKP8	10394	405,000.00	405,000.00	405,000.00	RAYMONDVILLE TX ISD GO PSF QTEO	AFS	Aaa / NR	4.000		02/15/2031	409,560.75	407,717.82
1002	3128MMU68	10405	160,105.28	160,105.28	1,205,128.83	FHLMC G #18604	AFS		2.500		06/01/2031	163,420.29	154,005.63
1002	363674BM3	10537	325,000.00	325,000.00	325,000.00	GALLATIN CNTY MT K-12 SD #72 BIG SKY	C	AFS / A	4.000		07/01/2033	357,218.50	329,218.83
1002	35084GAN9	10530	565,000.00	565,000.00	565,000.00	FOUR CORNERS CNTY MT WTR & SWR DIS	AFS	/ AA	4.000		07/01/2034	636,573.16	566,489.34
1002	033807DT2	10486	335,000.00	335,000.00	335,000.00	ANDERSON CNTY TX UNLTD TAX RD BDS	AFS	/ AA-	4.000		02/15/2035	370,929.92	326,180.72
1002	338767DH6	10466	360,000.00	360,000.00	360,000.00	FLATHEAD CNTY MT SD #5 KALISPELL	GO	AFS / A+	5.000		07/01/2036	393,015.91	372,778.20
1002	363674BQ4	10540	300,000.00	300,000.00	300,000.00	GALLATIN CNTY MT K-12 SD #72 BIG SKY	C	AFS / A	4.000		07/01/2036	324,549.30	296,254.20
1002	985794DH6	10487	500,000.00	500,000.00	500,000.00	YELLOWSTONE CNTY MT SD #26 GO	AFS	NR / A	5.000		07/01/2037	550,110.74	511,437.00
1002	567373K38	10533	425,000.00	425,000.00	425,000.00	MARICOPA CNTY AZ USD #69 PARADISE	GO	AFS Aa1 /	4.000		07/01/2038	465,001.72	411,666.48
1002	503768MZ3	10505	600,000.00	600,000.00	600,000.00	LA PLATA CNTY COLO SD #9&R DURANGO	AFS	Aa2 /	4.000		11/01/2040	679,245.63	576,216.00
1002	249174YP2	10542	500,000.00	500,000.00	500,000.00	DENVER COLO CITY & CNTY SD #1 GO SINT	AFS	Aaa / AA+	5.000		12/01/2045	575,898.47	512,086.00
1002	87122NGH6	10511	500,000.00	500,000.00	500,000.00	SYCAMORE OH CMNTY SD GO SINKING	FU	AFS Aa1 / AAA	4.000		12/01/2045	546,978.87	445,866.00

Items 15 5,905,105.28 6,950,128.83

6,437,433.73 5,848,729.43

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

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



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II. Pledge & Safekeeping Reports