

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 C	AFS	NR / AA-	5.400		06/15/2027	270,000.00	274,656.69
1002	36370NBG9	10265	250,000.00	250,000.00	250,000.00	GALLATIN CNTY MT SD #44 BELGRADE QSC	AFS	NR / A+	5.100		06/15/2028	250,000.00	255,362.00
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	437,697.93	409,956.95
1002	754841KP8	10394	405,000.00	405,000.00	405,000.00	RAYMONDVILLE TX ISD GO PSF QTEO	AFS	Aaa / NR	4.000		02/15/2031	405,000.00	407,189.69
1002	3128MMU68	10405	130,236.84	1,205,128.83	1,205,128.83	FHLMC G #18604	AFS		2.500		06/01/2031	132,606.79	126,114.12
1002	363674BM3	10537	325,000.00	325,000.00	325,000.00	GALLATIN CNTY MT K-12 SD #72 BIG SKY G	AFS	/ A	4.000		07/01/2033	352,385.73	335,193.63
1002	35084GAN9	10530	565,000.00	565,000.00	565,000.00	FOUR CORNERS CNTY MT WTR & SWR DISI	AFS	/ AA	4.000		07/01/2034	627,626.53	583,712.80
1002	033807DT2	10486	335,000.00	335,000.00	335,000.00	ANDERSON CNTY TX UNLTD TAX RD BDS 2	AFS	/ AA-	4.000		02/15/2035	365,099.95	339,565.63
1002	338767DH6	10466	360,000.00	360,000.00	360,000.00	FLATHEAD CNTY MT SD #5 KALISPELL GO 3	AFS	/ A+	5.000		07/01/2036	384,761.92	375,555.60
1002	363674BQ4	10540	300,000.00	300,000.00	300,000.00	GALLATIN CNTY MT K-12 SD #72 BIG SKY G	AFS	/ A	4.000		07/01/2036	320,866.91	303,059.40
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	537,583.06	513,540.50
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	457,501.39	430,977.20
1002	503768MZ3	10505	600,000.00	600,000.00	600,000.00	LA PLATA CNTY COLO SD #9&R DURANGO C	AFS	Aa2 /	4.000		11/01/2040	668,101.74	602,497.20
1002	249174YP2	10542	500,000.00	500,000.00	500,000.00	DENVER COLO CITY & CNTY SD #1 GO SINK	AFS	Aaa / AA+	5.000		12/01/2045	567,668.51	528,854.00
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	537,982.92	485,944.50
Items 15				5,875,236.84	6,950,128.83				4.309			6,314,883.38	5,972,179.91

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.