


Daily Asset Statement

T-Bills Assets

Holding Details Updated 8/25/2023 7:23pm ET Update		Group Holdings by: Product		Display Data for: Intraday			
All Holdings		Equities	Fixed Income	Funds	Custom	2-line 3-line	
Description	Symbol / CUSIP	Quantity	Price	Value	Current Yield	Unrealized Gain/Loss \$ %	Info
▼ Cash	Total			\$10,188,112.17		\$187,456.61	
▼ U.S. Treasury Bills				\$10,188,112.17		\$187,456.61	
U S TREASURY BILL MATURES 09/28/23	912796CS6	10,239,000.000	\$99.503 08/24	\$10,188,112.17		\$187,456.61	

* Note that there will be slight deviation when comparing the value of the US Treasury Bills to the Asset NAV recorded (which is what we use to calculate daily interest), due to the timing difference.

Repo Assets

*** REPURCHASE AGREEMENT *** WE CONFIRM, AS PRINCIPAL, OUR SALE OF SECURITIES TO YOU UNDER OUR AGREEMENT TO REPURCHASE THEM FROM YOU AS FOLLOWS:								
Account No.	Trade Date	Start Date	End Date	Type	Portfolio	Sales Person	Agent Fee	Our Reference No.
	08/25/23	08/25/23	08/28/23	REPO				08/25/2023-A5048
Account Name						Contract Par		Principal
						64,000,000.00		61,179,435.28
						Contract Money	Rate	Interest
						61,179,435.28	5.2	26,511.09
						Currency		Total Due
						USD		61,205,946.37

COLLATERAL

Par Amount	Factor	Sec Type	Coupon	Cusip	Pool	Maturity Date	Dated Date	Security Description	Finance Interest	Trade Price	Market Price	Trade Money	Market Value
14,000,000.00		USTB	4	912810TL2		11/15/52	11/15/22	TREABOND. 4%	5,738.17	94.585252	96	13,247,673.45	13,440,000.00
50,000,000.00		USTB	4	912810TL2		11/15/52	11/15/22	TREABOND. 4%	20,772.92	95.875	96	47,958,272.92	48,000,000.00
64,000,000.00								***** TOTAL USTB *****				61,205,946.37	61,440,000.00