

Pledge Inventory Report

First National Bank Roll-up
 Albany, TX
 FROM 3/1/2023 TO 3/31/2023

Customer ID: 129458
 Report Date: 3/28/2023
 PAS Rep: Vance Roe
 Account Rep: Bob Keller

Cusip	Description	Maturity/Refunded Dt	Group	Intent	S&P	Market Price Dt	Original Face	Book Value
Ticker	Location Code/Name			Coupon	Moody	Maturity (Yr)	Par	Market Value
Pledged: 20 - CITY OF BRECKENRIDGE								
3130AQSZZ	FED HOMIE LN BK	09/30/2024	AGY	AFS	AA+	3/24/2023	1,000,000.00	982,344.72
1367834	-			1.05000	Aaa	1.50	1,000,000.00	949,199.98
912828W71	US Treasury Note	03/31/2024	TRS	AFS	AA+	3/24/2023	500,000.00	499,726.31
1368015	-			2.12500	Aaa	1.00	500,000.00	489,065.02
36211LF80	GNMA2 Pool #515991	12/20/2041	MBS	AFS		3/24/2023	2,548,006.00	616,197.80
742941	3 - TIB			4.00000		18.74	616,197.80	609,056.09
83164LBU4	SBA Pool #509051	04/25/2036	MBS	AFS		3/24/2023	2,550,000.00	158,840.78
910089	3 - TIB			8.07500		13.08	158,840.78	173,161.86
83164LBU4	SBA Pool #509051	04/25/2036	MBS	AFS		3/24/2023	1,070,000.00	66,650.84
921481	3 - TIB			8.07500		13.08	66,650.84	72,660.08
83165ACR3	SBA Pool #521680	04/25/2035	MBS	AFS		3/24/2023	1,640,000.00	140,343.10
786840	3 - TIB			8.75200		12.08	140,343.10	147,528.67
83165AOC31	SBA Pool #522074	05/25/2027	MBS	AFS	NR	3/24/2023	2,000,000.00	106,212.78
924919	3 - TIB			8.36800	Nr	4.15	106,212.78	107,319.52
83165AV65	SBA Pool #522333	10/25/2041	MBS	AFS		3/24/2023	2,000,000.00	423,479.30
1074218	3 - TIB			8.25400		18.58	423,479.30	461,177.43
912828YH7	US Treasury Note	09/30/2024	TRS	AFS	AA+	3/24/2023	2,500,000.00	2,461,484.51
1370917	3 - TIB			1.50000	Aaa	1.50	2,500,000.00	2,408,300.03
912828ZT0	US Treasury Note	05/31/2025	TRS	AFS	AA+	3/24/2023	250,000.00	242,317.21
1359239	3 - TIB			0.25000	Aaa	2.17	250,000.00	231,895.01
91282CAU5	US Treasury Note	10/31/2027	TRS	AFS	AA+	3/24/2023	250,000.00	242,218.39
1296713	3 - TIB			0.50000	Aaa	4.59	250,000.00	218,370.00
91282CAV3	US Treasury Note	11/15/2030	TRS	AFS	AA+	3/24/2023	900,000.00	848,974.47
1297237	3 - TIB			0.87500	Aaa	7.63	900,000.00	751,113.01
91282CAZ4	US Treasury Note	11/30/2025	TRS	AFS	AA+	3/24/2023	500,000.00	491,793.64
1342551	3 - TIB			0.37500	Aaa	2.67	500,000.00	458,419.99

This report reflects information submitted to us by the customer. It is not intended to be used as the official record of safekeeping location and/or pledged holdings. This information should be provided by the customer's safekeeper.

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Ticket	Location Code/Name			Coupon	Moody	Maturity (Yr)	Par	Market Value
Pledged: 20 - CITY OF BRECKENRIDGE								
91282CDH1	US Treasury Note	11/15/2024	TRIS	AFS	AA+	3/24/2023	750,000.00	738,630.28
1363751	3 - TIB			0.75000	Aaa	1.63	750,000.00	712,035.03
14	Total Pledged: 20 - CITY OF BRECKENRIDGE						18,458,006.00	8,019,194.13
							8,161,724.60	7,789,301.72

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