



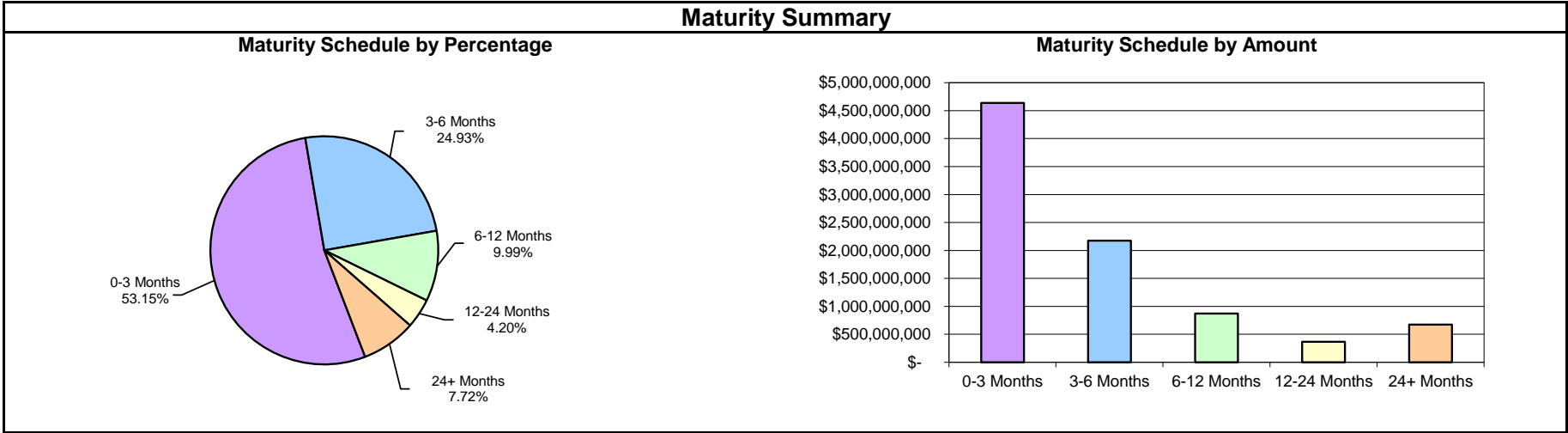
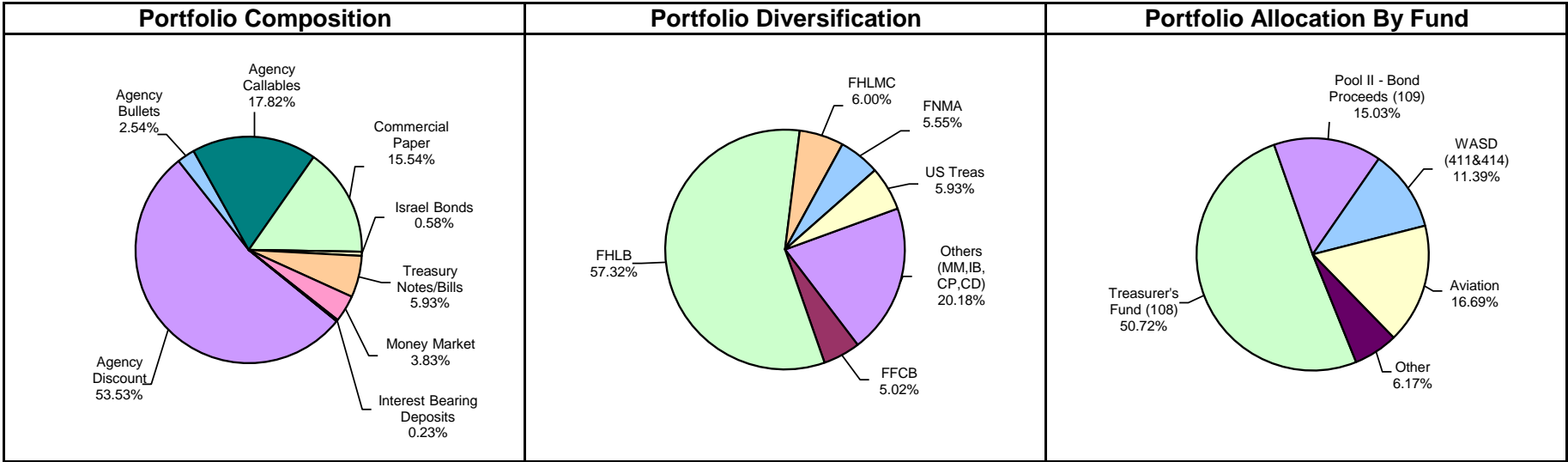
Monthly Summary Investment Report

For the Period Ended

June 30, 2023



**Miami-Dade County
Total Portfolio Summary
June 30, 2023**



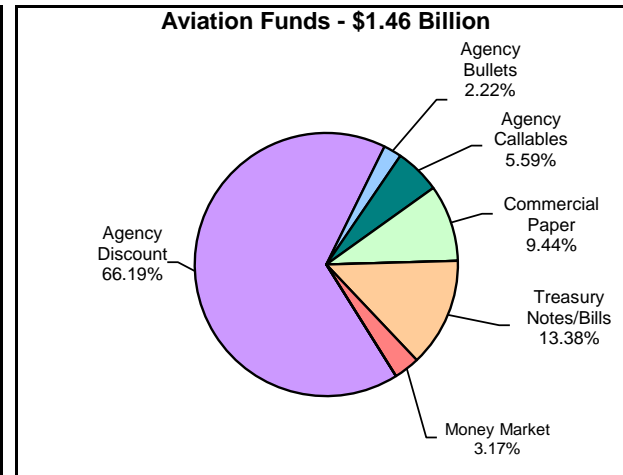
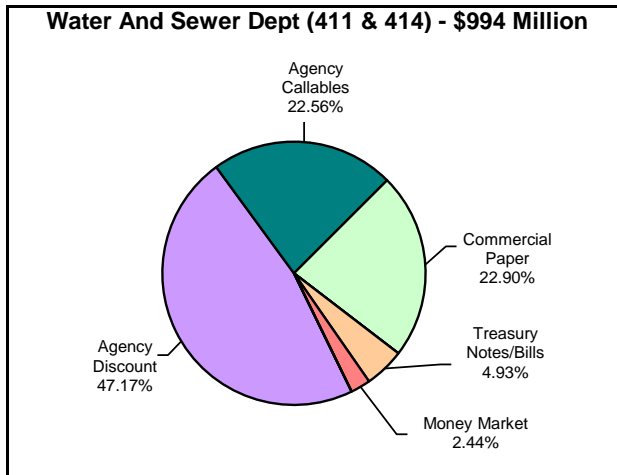
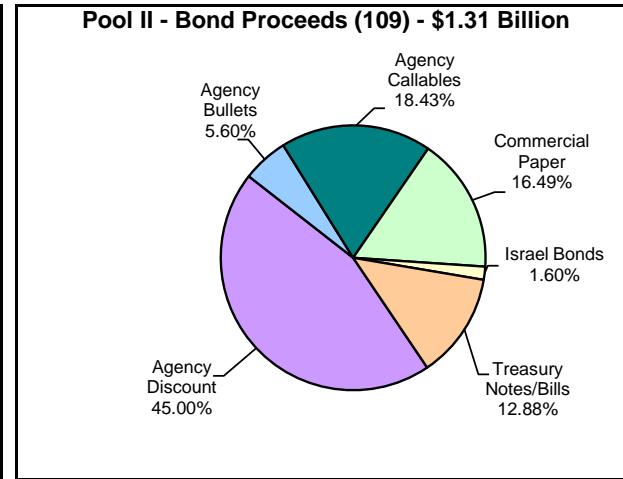
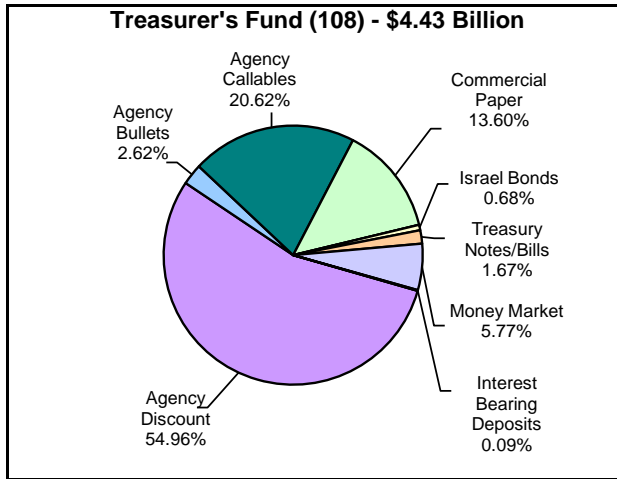
**Miami-Dade County
Summary Statement
June 30, 2023**

Portfolio Summary						
	Current 6/30/2023	Previous Month 5/31/2023	Change from Prior Month	Previous Quarter 3/31/2023	Change from Prior Quarter	
Par Value	\$ 8,866,246,056.10	\$ 8,836,686,674.90	\$ 29,559,381.20	\$ 9,260,096,630.41	\$ (393,850,574.31)	
Book Value	\$ 8,724,867,645.25	\$ 8,699,754,161.73	\$ 25,113,483.52	\$ 9,116,864,710.15	\$ (391,997,064.90)	
Market Value	\$ 8,717,792,265.13	\$ 8,690,403,346.38	\$ 27,388,918.75	\$ 9,114,277,613.02	\$ (396,485,347.89)	
Market Value as a % of Book Value	99.92%	99.89%	0.03%	99.97%	-0.05%	
Accrued Interest	\$ 86,829,657.42	\$ 83,488,496.57	\$ 3,341,160.85	\$ 77,313,909.01	\$ 9,515,748.41	
Total Value (Market Value+ Accrued Interest)	\$ 8,804,621,922.55	\$ 8,773,891,842.95	\$ 30,730,079.60	\$ 9,191,591,522.03	\$ (386,969,599.48)	
Interest Earned (Current Month)	\$ 32,650,780.75	\$ 31,828,631.48	\$ 822,149.27	\$ 31,724,941.57	\$ 925,839.18	
Interest Earned Fiscal YTD (10/1 - 9/30)	\$ 256,367,401.37	\$ 223,716,620.62	\$ 32,650,780.75	\$ 161,469,228.31	\$ 94,898,173.06	
Unrealized Gain (Loss)	\$ (7,075,380.12)	\$ (9,350,815.35)	\$ 2,275,435.23	\$ (2,587,097.13)	\$ (4,488,282.99)	
Weighted Average Days to Maturity	165.0	170.0	-5.0	169.0	-4.0	
Weighted Average Days to Call	59.0	63.0	-4.0	86.0	-27.0	
Yield to Maturity	4.57%	4.45%	0.12%	4.18%	0.39%	
Earned Income Yield for Period	4.54%	4.36%	0.18%	4.13%	0.41%	
Earned Income Yield for Year to Date	3.85%	3.77%	0.08%	3.59%	0.26%	

Yield Maturity Breakdown	Policy Compliance															
	Security Type	% Limit	Current %	Result												
<p>Yield Maturity Breakdown Data:</p> <table border="1"> <tr><th>Term</th><th>Yield</th></tr> <tr><td>0-3 Months</td><td>4.90%</td></tr> <tr><td>3-6 Months</td><td>5.10%</td></tr> <tr><td>6-12 Months</td><td>4.99%</td></tr> <tr><td>12-24 Months</td><td>2.85%</td></tr> <tr><td>24+ Months</td><td>0.89%</td></tr> </table>	Term	Yield	0-3 Months	4.90%	3-6 Months	5.10%	6-12 Months	4.99%	12-24 Months	2.85%	24+ Months	0.89%	Treasuries	100%	5.93%	PASS
	Term	Yield														
	0-3 Months	4.90%														
	3-6 Months	5.10%														
	6-12 Months	4.99%														
12-24 Months	2.85%															
24+ Months	0.89%															
Agencies	100%	56.07%	PASS													
Agency Callables	25%	17.82%	PASS													
Commercial Paper	50%	15.54%	PASS													
-CP Single Issuer Max	5%	3.18%	PASS													
Israel Bonds	3%	0.58%	PASS													
Time Deposits	20%	0.00%	PASS													
SBA/Investment Pools	50%	0.00%	PASS													
Money Market Funds	30%	3.83%	PASS													
Interest Bearing Deposit	20%	0.23%	PASS													
Open/Closed End Funds	5%	0.00%	PASS													

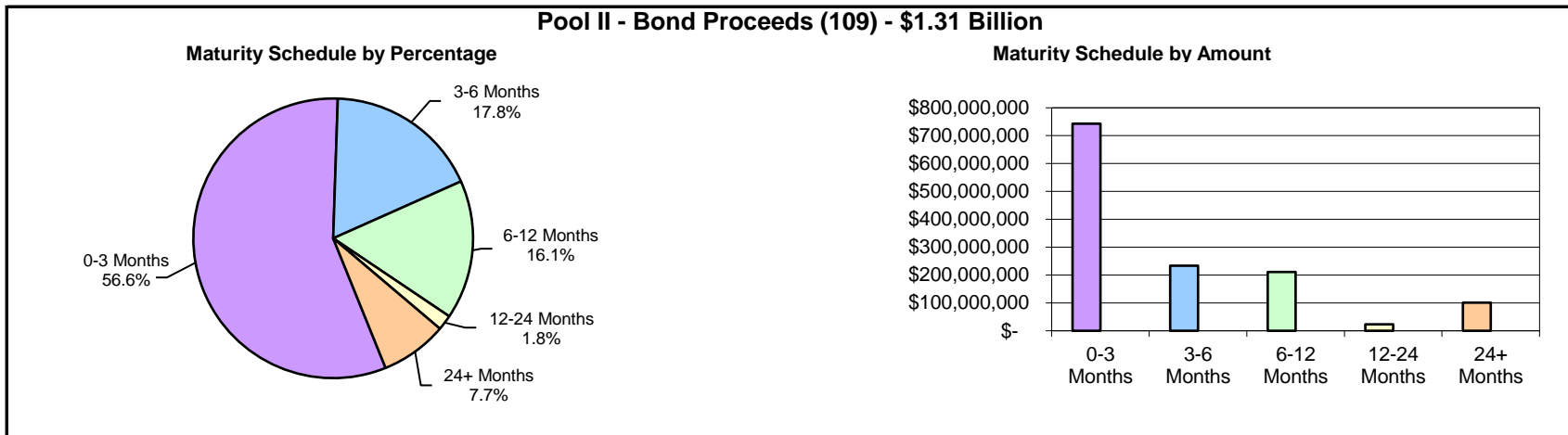
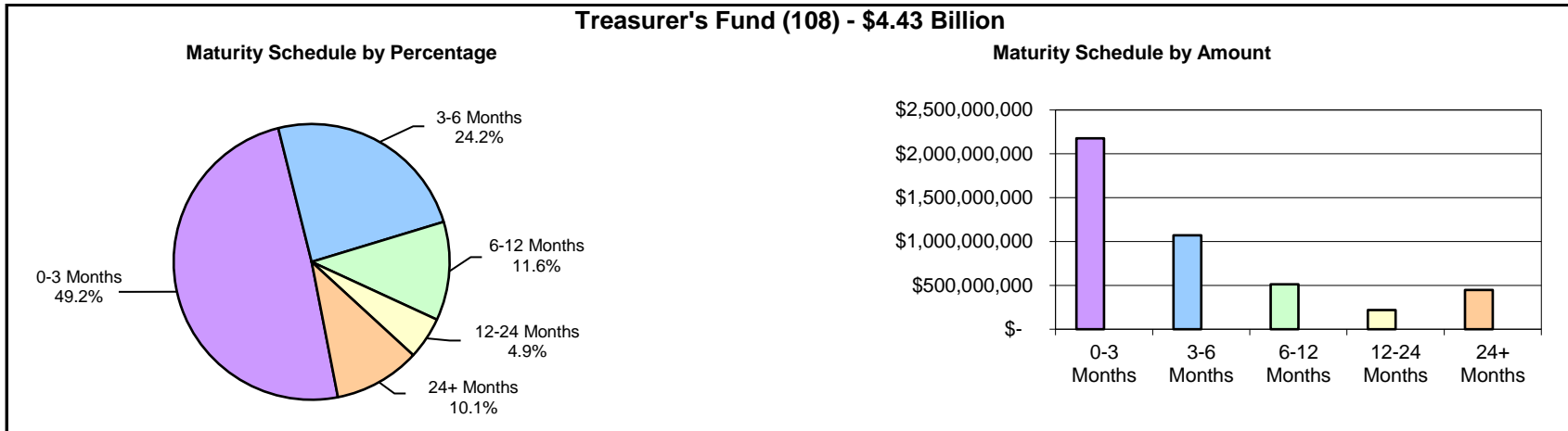
Note: The County currently holds \$204 million in cash deposits with Wells Fargo Bank. They are not included in the investment portfolio data presented here.

**Miami-Dade County
Portfolio Composition
June 30, 2023**

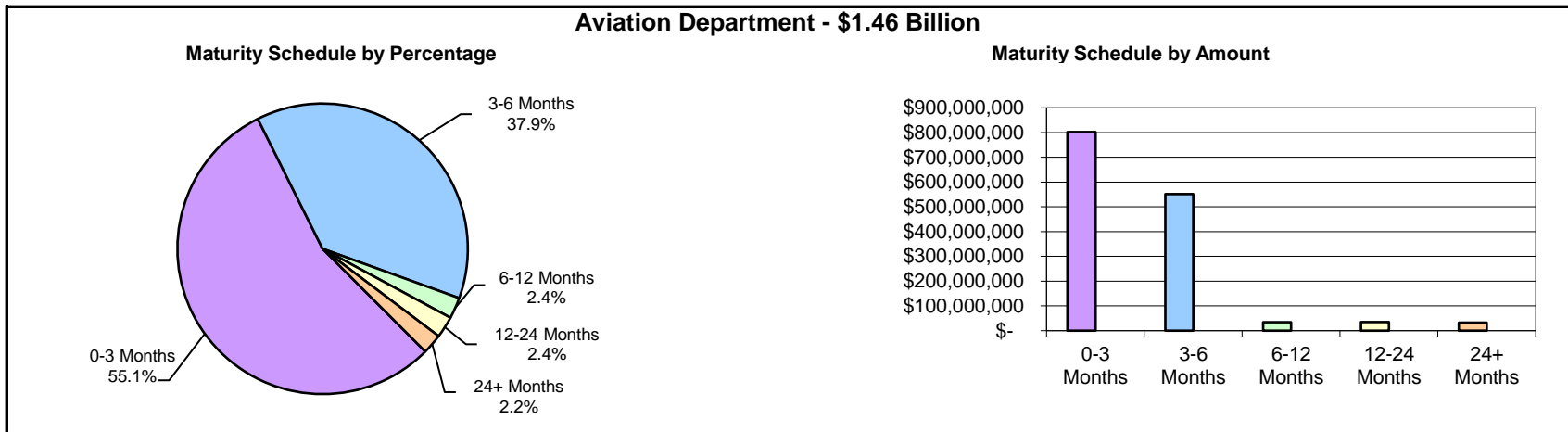
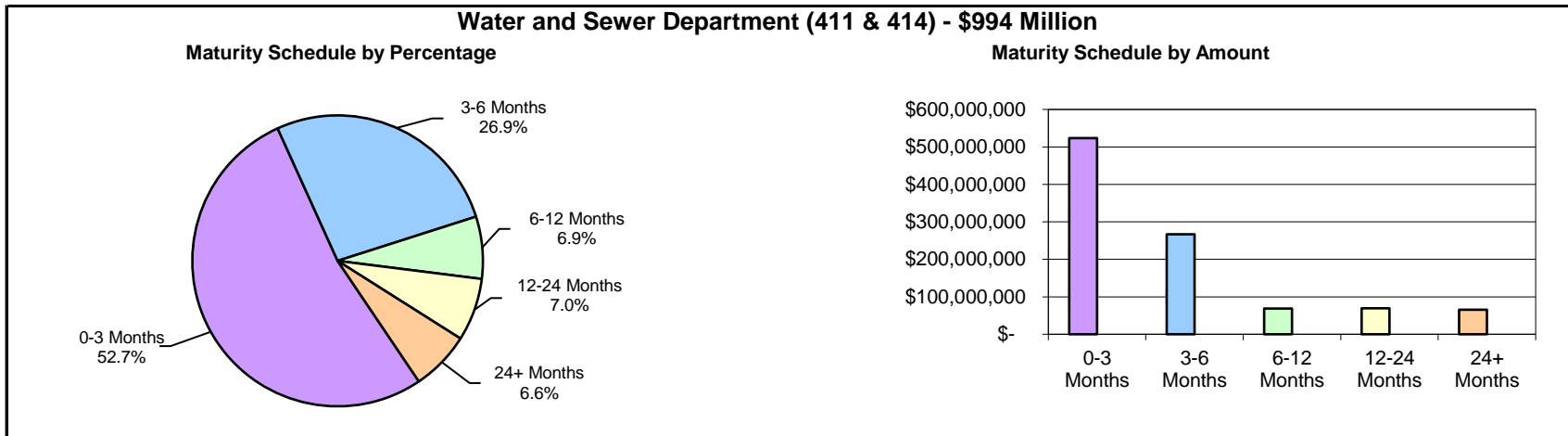


Note: Graphs above do not include miscellaneous funds totaling \$538 million and representing 6.2% of the portfolio.

Miami-Dade County Maturity Breakdown June 30, 2023

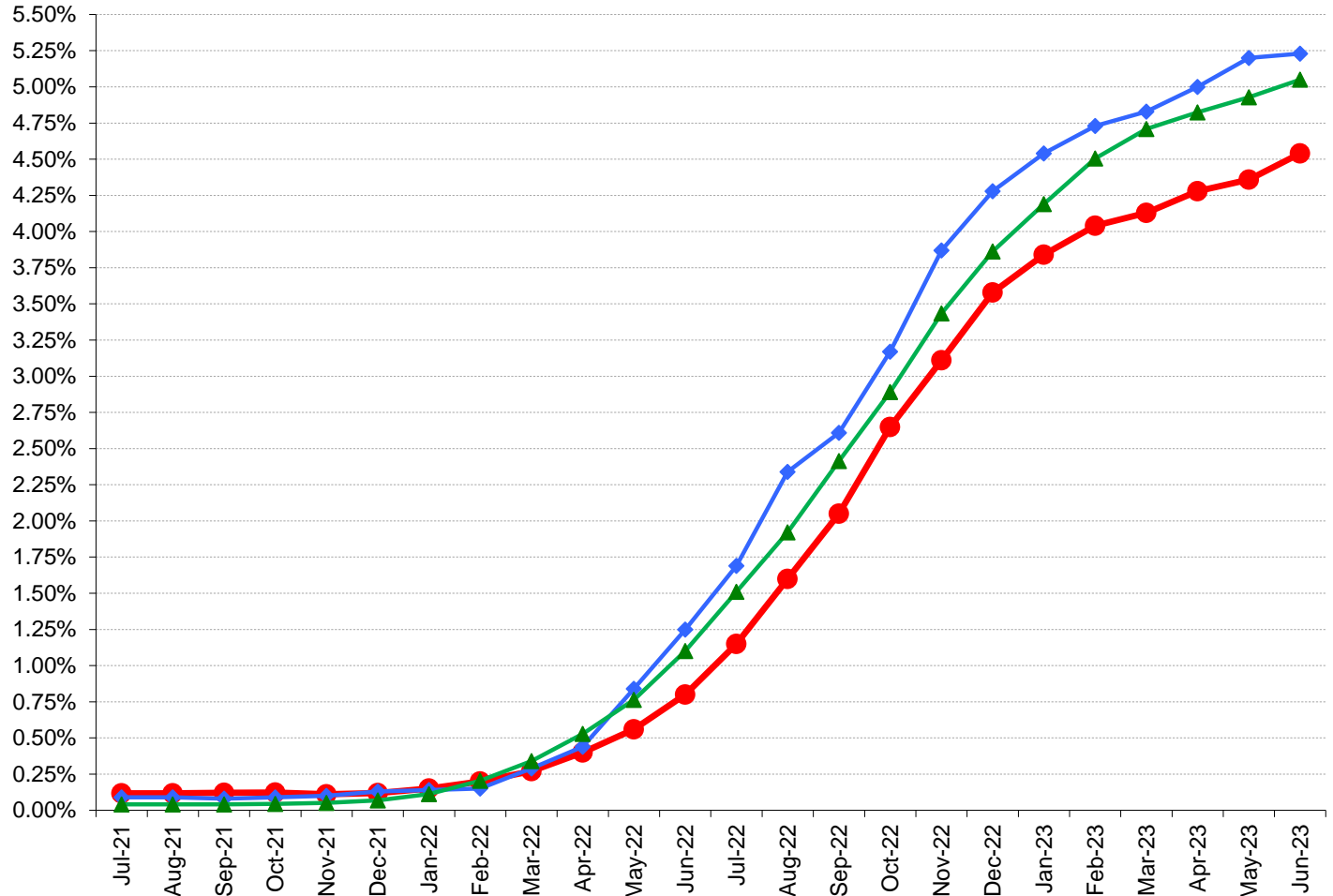


Miami-Dade County Maturity Breakdown June 30, 2023



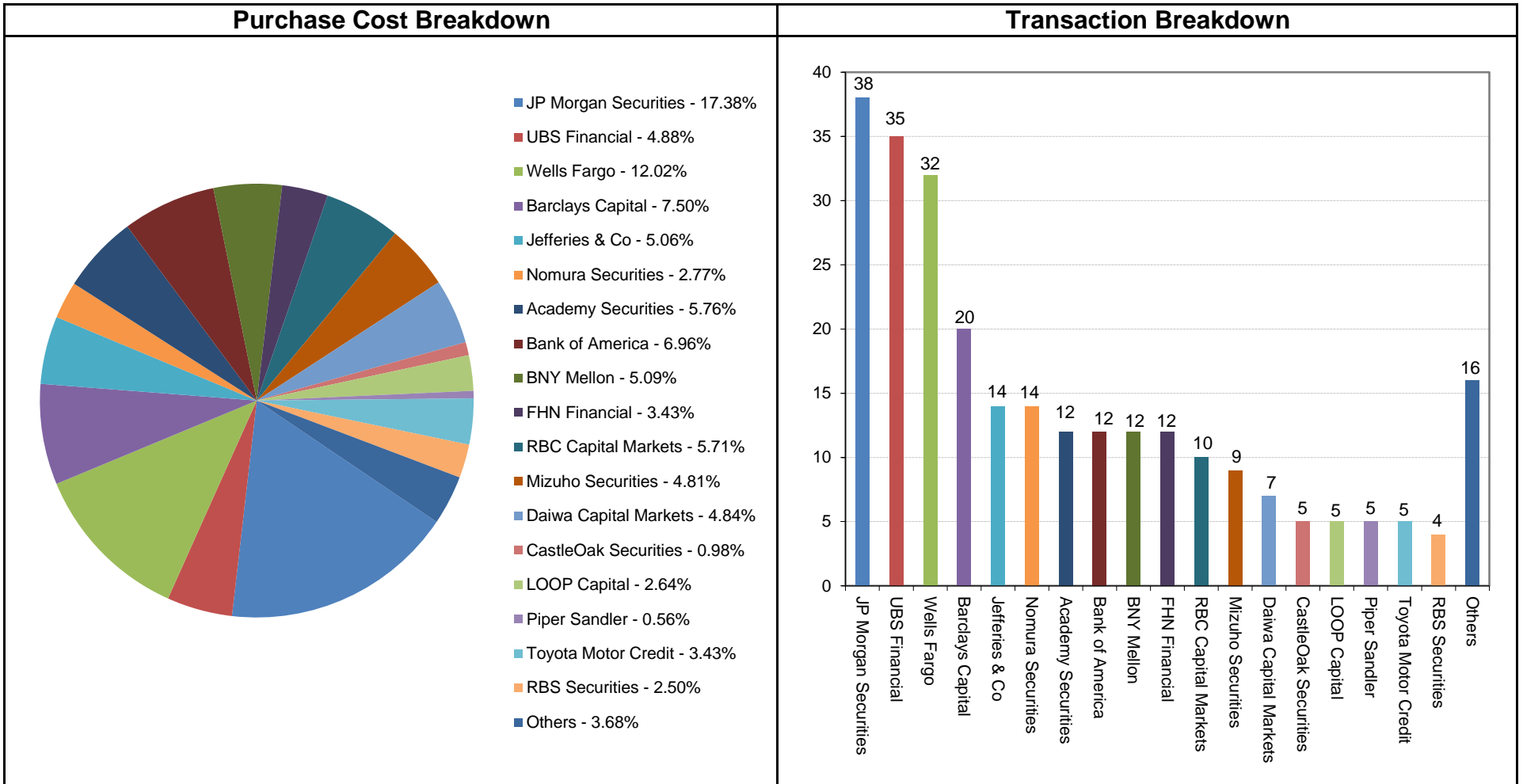
Note: Graphs above do not include miscellaneous funds totaling \$538 million and representing 6.2% of the portfolio.

Miami-Dade County Benchmark Comparisons June 30, 2023



● Miami-Dade - Earned Income Yield	0.12%	0.12%	0.12%	0.12%	0.11%	0.12%	0.15%	0.20%	0.27%	0.40%	0.56%	0.80%	1.15%	1.60%	2.05%	2.65%	3.11%	3.58%	3.84%	4.04%	4.13%	4.28%	4.36%	4.54%
◆ Monthly Avg - Florida SBA Pool	0.09%	0.09%	0.08%	0.09%	0.10%	0.13%	0.14%	0.15%	0.29%	0.44%	0.84%	1.25%	1.69%	2.34%	2.61%	3.17%	3.87%	4.28%	4.54%	4.73%	4.83%	5.00%	5.20%	5.23%
▲ 6-Month Avg of 6-Mo T-Bill	0.04%	0.04%	0.04%	0.05%	0.05%	0.07%	0.11%	0.20%	0.34%	0.53%	0.76%	1.10%	1.51%	1.92%	2.41%	2.89%	3.43%	3.86%	4.19%	4.51%	4.71%	4.82%	4.93%	5.05%

Miami-Dade County Broker Purchase Distribution June 30, 2023





Detail Security Holdings Report

For the Period Ended

June 30, 2023



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Investment Inventory
Sorted by Fund
June 30, 2023

CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
WACHOVMM7	151194	108	Wells Fargo Interest Bearing Acct		1.010	3,887,061.65	3,887,061.65	3,887,061.65	0.00	3,196.47			100.000	1.010		1.010	0.00
825252885	181010	108	Invesco Money Market Fund		5.055	255,500,000.00	255,500,000.00	255,500,000.00	0.00	1,160,008.48			100.000	5.055		5.055	0.00
31607A703	170623	108	Fidelity Money Market Fund		5.030	0.00	0.00	0.00	0.00	0.00			100.000	5.030		5.030	0.00
09248U700	182950	108	BlackRock Money Market Fund	11/30/2020	4.988	0.00	0.00	0.00	0.00	0.00			100.000	4.988		4.988	0.00
4812C0670	182951	108	J.P. Morgan Money Market Fund	11/30/2020	4.998	0.00	0.00	0.00	0.00	0.00			100.000	4.998		4.998	0.00
313384HR3	188463	108	FHLB Disc Note	11/30/2022	4.615	49,000,000.00	47,649,471.53	48,782,979.00	0.00	1,337,965.41	7/3/2023		97.244	4.792		4.792	1,133,507.47
313384HR3	188494	108	FHLB Disc Note	12/1/2022	4.600	49,200,000.00	47,854,653.33	48,982,093.20	0.00	1,332,773.34	7/3/2023		97.266	4.776		4.776	1,127,439.87
313384HR3	188763	108	FHLB Disc Note	12/28/2022	4.615	49,600,000.00	48,410,970.89	49,380,321.60	0.00	1,176,312.22	7/3/2023		97.603	4.780		4.780	969,350.71
313384HR3	188960	108	FHLB Disc Note	1/20/2023	4.665	49,800,000.00	48,741,667.00	49,579,435.80	0.00	1,045,426.50	7/3/2023		97.875	4.766		4.766	837,768.80
89233HU51	189369	108	Toyota Comm Paper	3/7/2023	5.030	50,000,000.00	49,161,666.67	49,751,100.00	0.00	810,388.89	7/5/2023		98.323	5.187		5.187	589,433.33
313384HT9	190166	108	FHLB Disc Note	6/7/2023	5.010	22,300,000.00	22,213,104.33	22,213,104.33	0.00	74,482.00	7/5/2023		99.610	5.030		5.030	0.00
48306BUC7	189974	108	Kaiser Comm Paper	5/16/2023	5.100	25,206,000.00	25,002,461.55	25,162,847.33	0.00	164,259.10	7/12/2023		99.193	5.213		5.213	160,385.78
48306BUC7	190038	108	Kaiser Comm Paper	5/23/2023	5.150	28,772,000.00	28,566,200.28	28,722,742.34	0.00	286,523.78	7/12/2023		99.285	5.259		5.259	156,542.06
14912EUD7	190308	108	Caterpillar Comm Paper	6/22/2023	5.100	30,000,000.00	29,910,750.00	29,945,280.00	0.00	38,250.00	7/13/2023		99.703	5.186		5.186	34,530.00
313384JB6	189008	108	FHLB Disc Note	1/27/2023	4.690	16,000,000.00	15,651,897.78	15,978,544.00	0.00	323,088.89	7/13/2023		97.824	4.794		4.794	326,646.22
313384JC4	188764	108	FHLB Disc Note	12/28/2022	4.625	36,000,000.00	35,084,250.00	35,946,900.00	0.00	855,625.00	7/14/2023		97.456	4.796		4.796	862,650.00
313384JC4	188897	108	FHLB Disc Note	1/13/2023	4.690	13,000,000.00	12,691,762.78	12,980,825.00	0.00	286,220.28	7/14/2023		97.629	4.804		4.804	289,062.22
313384JC4	188898	108	FHLB Disc Note	1/13/2023	4.680	48,000,000.00	46,864,320.00	47,929,200.00	0.00	1,054,560.00	7/14/2023		97.634	4.793		4.793	1,064,880.00
14912EUH8	190309	108	Caterpillar Comm Paper	6/22/2023	5.100	43,000,000.00	42,847,708.33	42,897,058.00	0.00	54,825.00	7/17/2023		99.646	5.189		5.189	49,349.67
313384JF7	188642	108	FHLB Disc Note	12/15/2022	4.585	49,900,000.00	48,539,961.64	49,806,337.70	0.00	1,258,353.25	7/17/2023		97.274	4.760		4.760	1,266,376.06
313588JF3	189034	108	FNMA Disc Note	2/1/2023	4.550	24,735,000.00	24,216,045.96	24,688,572.41	0.00	468,934.37	7/17/2023		97.902	4.648		4.648	472,526.45
48306BUJ2	190165	108	Kaiser Comm Paper	6/7/2023	5.200	25,151,000.00	25,002,050.19	25,086,185.87	0.00	87,190.13	7/18/2023		99.408	5.304		5.304	84,135.68
59087BUJ4	190011	108	MetLife Funding Comm Paper	5/18/2023	5.030	20,750,000.00	20,573,146.60	20,697,170.50	0.00	127,566.39	7/18/2023		99.148	5.144		5.144	124,023.90
48306BUK9	190242	108	Kaiser Comm Paper	6/15/2023	5.200	26,130,000.00	26,001,672.70	26,058,874.14	0.00	267,750.00	7/19/2023		99.509	5.298		5.298	57,201.44
98459SUK2	189766	108	Yale Univ Comm Paper	4/20/2023	5.000	35,000,000.00	34,562,500.00	34,906,235.00	0.00	350,000.00	7/19/2023		98.750	5.134		5.134	343,735.00
313384JK6	188968	108	FHLB Disc Note	1/23/2023	4.700	38,000,000.00	37,111,961.11	37,908,306.00	0.00	788,816.67	7/21/2023		97.663	4.812		4.812	796,344.89
313384JK6	188975	108	FHLB Disc Note	1/24/2023	4.705	43,500,000.00	42,488,032.92	43,395,034.50	0.00	898,262.91	7/21/2023		97.674	4.817		4.817	907,001.58
313384JR1	187487	108	FHLB Disc Note	8/19/2022	3.200	10,000,000.00	9,696,000.00	9,967,840.00	0.00	280,888.89	7/27/2023		96.960	3.324		3.324	271,840.00
313384JS9	188985	108	FHLB Disc Note	1/25/2023	4.700	23,000,000.00	22,447,488.89	22,922,950.00	0.00	471,436.11	7/28/2023		97.598	4.843		4.843	475,461.11
313384JS9	189009	108	FHLB Disc Note	1/27/2023	4.700	49,900,000.00	48,714,320.56	49,732,835.00	0.00	1,009,781.94	7/28/2023		97.624	4.814		4.814	1,018,514.44
3130ASMU0	187322	108	FHLB Callable Bond	7/28/2022	3.150	20,000,000.00	20,000,000.00	19,964,640.00	0.00	267,750.00	7/28/2023		100.000	3.150		3.150	(35,360.00)
313384JW0	190051	108	FHLB Disc Note	5/24/2023	5.050	46,000,000.00	45,554,758.33	45,815,448.00	0.00	245,205.56	8/1/2023		99.032	5.099		5.099	260,689.67
313384JX8	189035	108	FHLB Disc Note	2/1/2023	4.729	5,000,000.00	4,880,461.39	4,979,710.00	0.00	98,520.83	8/2/2023		97.609	4.845		4.845	99,248.61
313384JX8	189054	108	FHLB Disc Note	2/2/2023	4.720	26,892,000.00	26,253,822.96	26,782,872.26	0.00	525,350.16	8/2/2023		97.627	4.835		4.835	529,049.30
313384JZ3	189075	108	FHLB Disc Note	2/3/2023	4.710	50,000,000.00	48,809,416.67	49,783,600.00	0.00	968,166.66	8/4/2023		97.619	4.825		4.825	974,183.33
912797GF8	190343	108	U.S. Treasury Bill	6/27/2023	5.047	49,600,000.00	49,307,975.87	49,345,452.80	0.00	27,811.82	8/8/2023		99.411	5.147		5.147	37,476.93
313384KF5	189735	108	FHLB Disc Note	4/18/2023	4.835	15,000,000.00	14,770,337.50	14,922,945.00	0.00	149,079.17	8/10/2023		98.469	4.910		4.910	152,607.50
89233HVB7	190030	108	Toyota Comm Paper	5/22/2023	5.160	15,000,000.00	14,825,850.00	14,909,355.00	0.00	86,000.00	8/11/2023		98.839	5.293		5.293	83,505.00
313384KG3	189017	108	FHLB Disc Note	1/30/2023	4.690	49,000,000.00	47,767,963.06	48,741,672.00	0.00	970,308.89	8/11/2023		97.486	4.839		4.839	973,708.94
313312KK5	189228	108	FFCB Disc Note	2/22/2023	4.880	15,000,000.00	14,648,233.33	14,914,860.00	0.00	262,300.00	8/14/2023		97.655	4.997		4.997	266,626.67
3130ASX87	187494	108	FHLB Bullet	8/22/2022	3.250	25,000,000.00	24,998,504.25	24,935,550.00	0.00	306,944.44	8/15/2023		99.952	3.300		3.300	(62,954.25)
313384KM0	189749	108	FHLB Disc Note	4/19/2023	4.880	18,000,000.00	17,709,640.00	17,892,990.00	0.00	178,120.00	8/16/2023		98.387	4.960		4.960	183,350.00
91411UVH5	188988	108	Univ of California Comm Paper	5/5/2023	5.100	18,440,000.00	18,168,317.33	18,308,651.88	0.00	148,903.00	8/17/2023		98.527	5.248		5.248	140,334.55
313312KN9	190100	108	FFCB Disc Note	5/31/2023	5.200	20,000,000.00	19,774,666.67	19,878,400.00	0.00	89,555.55	8/17/2023		98.873	5.259		5.259	103,733.33
07287DVM9	190090	108	Baylor Scott Comm Paper	5/30/2023	5.300	36,600,000.00	36,152,768.33	36,325,024.20	0.00	172,426.67	8/21/2023		98.778	5.440		5.440	172,255.87
89233HVM3	189230	108	Toyota Comm Paper	2/22/2023	5.060	30,000,000.00	29,241,000.00	29,774,100.00	0.00	543,950.00	8/21/2023		97.470	5.263		5.263	533,100.00
91411UVN2	189975	108	Univ of California Comm Paper	5/16/2023	5.100	16,500,000.00	16,270,925.00	16,491,667.50	0.00	107,525.00	8/22/2023		98.612	5.244		5.244	220,742.50
313384KU2	189229	108	FHLB Disc Note	2/22/2023	4.915	25,000,000.00	24,378,798.61	24,827,800.00	0.00	440,302.08	8/23/2023		97.515	5.040		5.040	449,001.39
313384KW8	189026	108	FHLB Disc Note	1/31/2023	4.690	49,300,000.00	47,976,924.94	48,947,159.90	0.00	969,826.86	8/25/2023		97.316	4.848		4.848	970,234.96
313384KW8	189053	108	FHLB Disc Note	2/2/2023	4.690	29,690,000.00	28,900,938.77	29,477,508.67	0.00	576,324.13	8/25/2023		97.342	4.846		4.846	576,569.90
313384KZ1	190185	108	FHLB Disc Note	6/8/2023	5.140	42,000,000.00	41,514,270.00	41,682,438.00	0.00	137,923.33	8/28/2023		98.844	5.200		5.200	168,168.00
3133ENJ68	187593	108	FFCB Bullet	9/1/2022	3.250	9,900,000.00	9,897,294.00	9,847,708.20	0.00	107,250.00	9/1/2023		99.836	3.418		3.418	(49,585.80)
313384LD9	189592	108	FHLB Disc Note	3/30/2023	4.700	13,374,000.00	13,103,362.25	13,264,426.82	0.00	162,382.65	9/1/2023		97.976	4.797		4.797	161,064.57
313384LH0	189723	108	FHLB Disc Note	4/17/2023	4.830	49,900,000.00	48,956,016.75	49,455,141.50	0.00	502,118.75	9/5/2023		98.108	4.923		4.923	499,124.75
3130ATB71	187614	108	FHLB Bullet	9/6/2022	3.625	21,000,000.00	20,999,077.41	20,922,951.00	0.00	243,177.08	9/6/2023		99.976	2.448		2.448	(76,126.41)
313384LJ6	189384	108	FHLB Disc Note	3/8/2023	5.140	25,000,000.00	24,350,361.11	24,778,175.00	0.00	410,486.11	9/6/2023		97.401	5.277		5.277	427,813.89

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2023

CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
313384LL1	189079	108	FHLL Disc Note	2/3/2023	4.705	48,500,000.00	47,124,506.32	48,056,467.50	0.00	938,124.72	9/8/2023		97.164	4.871		4.871	931,961.18
313396LP6	190050	108	FHLMC Disc Note	5/24/2023	5.040	49,800,000.00	49,033,080.00	49,324,310.40	0.00	264,936.00	9/11/2023		98.460	5.119		5.119	291,230.40
313384LT4	190049	108	FHLL Disc Note	5/24/2023	5.100	49,900,000.00	49,094,115.00	49,396,259.50	0.00	268,628.33	9/15/2023		98.385	5.184		5.184	302,144.50
3130ATFF9	187741	108	FHLL Bullet	9/20/2022	4.125	10,000,000.00	9,999,451.39	9,965,450.00	0.00	115,729.17	9/20/2023		99.975	4.151		4.151	(34,001.39)
313384LY3	189510	108	FHLL Disc Note	3/22/2023	4.800	18,251,000.00	17,808,109.07	18,054,363.73	0.00	245,780.13	9/20/2023		97.573	4.919		4.919	246,254.66
313384LY3	190079	108	FHLL Disc Note	5/26/2023	5.205	49,800,000.00	48,957,570.75	49,263,454.80	0.00	259,209.00	9/20/2023		98.308	5.295		5.295	305,884.05
313312LZ1	189492	108	FFCB Disc Note	3/20/2023	4.750	20,000,000.00	19,511,805.56	19,781,820.00	0.00	271,805.55	9/21/2023		97.559	4.976		4.976	270,014.44
313384MA4	189087	108	FHLL Disc Note	2/6/2023	4.770	43,000,000.00	41,700,970.00	42,525,065.00	0.00	826,137.50	9/22/2023		96.979	4.947		4.947	824,095.00
313384MA4	190091	108	FHLL Disc Note	5/30/2023	5.210	15,000,000.00	14,750,354.17	14,834,325.00	0.00	69,466.67	9/22/2023		98.336	5.298		5.298	83,970.83
313384MD8	189839	108	FHLL Disc Note	4/28/2023	4.945	40,000,000.00	39,175,833.33	39,541,920.00	0.00	351,644.45	9/25/2023		97.940	5.049		5.049	366,086.67
3130ASLE7	187138	108	FHLL Callable Bond	6/30/2022	3.200	30,000,000.00	30,000,000.00	29,832,450.00	0.00	245,333.33	9/29/2023		100.000	3.203		3.203	(167,550.00)
89233HX25	189844	108	Toyota Comm Paper	5/1/2023	5.190	43,000,000.00	42,045,328.33	42,399,419.00	0.00	378,149.17	10/2/2023		97.780	5.382		5.382	354,090.67
313384ML0	188496	108	FHLL Disc Note	12/1/2022	4.625	49,000,000.00	47,079,982.64	48,376,965.00	0.00	1,334,569.44	10/2/2023		96.082	4.839		4.839	1,296,982.36
313384ML0	188834	108	FHLL Disc Note	1/6/2023	4.710	49,900,000.00	48,143,811.08	49,265,521.50	0.00	1,149,030.67	10/2/2023		96.481	4.907		4.907	1,121,710.42
313384ML0	188835	108	FHLL Disc Note	1/6/2023	4.710	48,000,000.00	46,310,680.00	47,389,680.00	0.00	1,105,280.00	10/2/2023		96.481	4.907		4.907	1,079,000.00
313384ML0	188839	108	FHLL Disc Note	1/9/2023	4.675	30,000,000.00	28,963,708.33	29,618,550.00	0.00	673,979.17	10/2/2023		96.546	4.867		4.867	654,841.67
313384ML0	188917	108	FHLL Disc Note	1/18/2023	4.665	49,800,000.00	48,141,514.75	49,166,793.00	0.00	1,058,333.00	10/2/2023		96.670	4.852		4.852	1,025,278.25
313384MN6	189356	108	FHLL Disc Note	3/6/2023	5.010	15,000,000.00	14,557,450.00	14,808,660.00	0.00	244,237.50	10/4/2023		97.050	5.259		5.259	251,210.00
313384MP1	189899	108	FHLL Disc Note	5/5/2023	4.930	8,000,000.00	7,832,380.00	7,896,864.00	0.00	62,446.67	10/5/2023		97.905	5.036		5.036	64,484.00
313384MQ9	189092	108	FHLL Disc Note	2/7/2023	4.790	49,590,000.00	47,999,827.78	48,943,941.48	0.00	950,144.40	10/6/2023		96.793	4.976		4.976	944,113.70
313384MV8	190081	108	FHLL Disc Note	5/26/2023	5.225	49,700,000.00	48,704,550.42	49,018,662.70	0.00	259,682.50	10/11/2023		97.997	5.332		5.332	314,112.28
313384MX4	189736	108	FHLL Disc Note	4/18/2023	4.830	27,930,000.00	27,262,985.05	27,539,510.67	0.00	277,298.35	10/13/2023		97.612	4.948		4.948	276,525.62
313384NA3	189724	108	FHLL Disc Note	4/17/2023	4.860	10,000,000.00	9,754,300.00	9,856,100.00	0.00	101,250.00	10/16/2023		97.543	4.982		4.982	101,800.00
313384NB1	190069	108	FHLL Disc Note	5/25/2023	5.230	40,000,000.00	39,157,388.89	39,418,960.00	0.00	215,011.11	10/17/2023		97.893	5.343		5.343	261,571.11
313384NE5	189789	108	FHLL Disc Note	4/21/2023	4.900	25,000,000.00	24,380,694.44	24,626,650.00	0.00	241,597.22	10/20/2023		97.523	5.024		5.024	245,955.56
313588NE1	189159	108	FNMA Disc Note	2/15/2023	4.785	47,000,000.00	45,456,970.42	46,298,102.00	0.00	849,603.33	10/20/2023		96.717	4.975		4.975	841,131.58
313384NH8	190195	108	FHLL Disc Note	6/9/2023	5.160	6,000,000.00	6,000,700.80	6,026,106.96	0.00	19,298.40	10/23/2023		98.051	5.263		5.263	25,406.16
313384NJ4	190082	108	FHLL Disc Note	5/26/2023	5.230	49,600,000.00	48,511,927.56	48,832,291.20	0.00	259,408.00	10/24/2023		97.806	5.347		5.347	320,363.64
3130AVNK4	189795	108	FHLL Callable Bond	4/24/2023	5.000	5,000,000.00	5,000,000.00	4,991,630.00	0.00	46,527.78	10/24/2023	7/24/2023	100.000	10.000		10.000	(8,370.00)
313384NK1	190290	108	FHLL Disc Note	6/21/2023	5.130	49,600,000.00	48,709,432.00	48,825,595.20	0.00	70,680.00	10/25/2023		98.205	5.224		5.224	116,163.20
313384NS4	189349	108	FHLL Disc Note	3/3/2023	5.010	49,300,000.00	47,632,797.25	48,473,288.30	0.00	823,310.00	11/1/2023		96.618	5.264		5.264	840,491.05
313384NU9	189248	108	FHLL Disc Note	2/23/2023	4.940	49,900,000.00	48,167,610.61	49,049,554.30	0.00	876,465.78	11/3/2023		96.528	5.144		5.144	881,943.69
89233HY65	190331	108	Toyota Comm Paper	6/26/2023	5.410	23,000,000.00	22,540,300.28	22,552,374.00	0.00	17,281.94	11/6/2023		98.001	5.597		5.597	12,073.72
912797FJ1	190330	108	U.S. Treasury Bill	6/26/2023	5.140	25,000,000.00	24,514,555.56	24,533,800.00	0.00	17,847.22	11/9/2023		98.058	5.315		5.315	19,244.44
313384PG8	189989	108	FHLL Disc Note	5/17/2023	5.000	37,452,000.00	36,505,296.67	36,752,022.12	0.00	234,075.00	11/15/2023		97.472	5.130		5.130	246,725.45
313384PJ2	189826	108	FHLL Disc Note	4/27/2023	4.920	49,500,000.00	48,119,940.00	48,561,232.50	0.00	439,725.00	11/17/2023		97.212	5.138		5.138	441,292.50
313384PR4	190125	108	FHLL Disc Note	6/2/2023	5.200	37,000,000.00	36,064,722.22	36,262,812.00	0.00	154,988.89	11/24/2023		97.472	5.335		5.335	198,089.78
313384PY9	189348	108	FHLL Disc Note	3/3/2023	5.020	49,700,000.00	47,808,003.83	48,657,294.00	0.00	831,646.67	12/1/2023		96.193	5.282		5.282	849,290.17
313384PY9	190146	108	FHLL Disc Note	6/5/2023	5.255	44,000,000.00	42,850,322.78	43,076,880.00	0.00	166,992.22	12/1/2023		97.387	5.396		5.396	226,557.22
3130A0F70	187804	108	FHLL Bullet	9/27/2022	3.375	5,000,000.00	4,976,286.08	4,958,705.00	0.00	10,781.25	12/8/2023		98.698	4.500		4.500	(17,581.08)
313384QJ1	190024	108	FHLL Disc Note	5/19/2023	4.995	20,000,000.00	19,428,350.00	19,552,920.00	0.00	119,325.00	12/11/2023		97.142	5.242		5.242	124,570.00
313312QL7	190101	108	FFCB Disc Note	5/31/2023	5.210	4,139,000.00	4,021,594.97	4,045,342.71	0.00	18,569.16	12/13/2023		97.163	5.446		5.446	23,747.74
313312QL7	190102	108	FFCB Disc Note	5/31/2023	5.210	20,000,000.00	19,432,688.89	19,547,440.00	0.00	89,727.78	12/13/2023		97.163	5.446		5.446	114,751.11
313384QN2	189404	108	FHLL Disc Note	3/9/2023	5.210	11,000,000.00	10,552,663.61	10,748,067.00	0.00	181,481.67	12/15/2023		95.933	5.491		5.491	195,403.39
313384QN2	190186	108	FHLL Disc Note	6/8/2023	5.165	25,000,000.00	24,318,506.94	24,427,425.00	0.00	82,496.53	12/15/2023		97.274	5.395		5.395	108,918.06
313384RC5	190196	108	FHLL Disc Note	6/9/2023	5.140	30,900,000.00	30,004,397.83	30,133,000.20	0.00	97,060.33	12/29/2023		97.102	5.374		5.374	128,602.37
89233GA22	190205	108	Toyota Comm Paper	6/12/2023	5.480	33,000,000.00	31,975,240.00	32,053,032.00	0.00	95,443.33	1/2/2024		96.895	5.717		5.717	77,792.00
3130AVKB7	189638	108	FHLL Callable Bond	4/5/2023	5.000	15,000,000.00	15,000,000.00	14,949,660.00	0.00	179,166.67	1/5/2024		100.000	5.011		5.011	(60,340.00)
313384RS0	190204	108	FHLL Disc Note	6/12/2023	5.110	27,000,000.00	26,179,845.00	26,269,407.00	0.00	72,817.50	1/12/2024		96.962	5.346		5.346	89,562.00
313384RW1	190206	108	FHLL Disc Note	6/12/2023	5.130	25,000,000.00	24,223,375.00	24,309,700.00	0.00	67,687.50	1/16/2024		96.894	5.369		5.369	86,325.00
3130AVKT8	189721	108	FHLL Callable Bond	4/17/2023	5.000	6,500,000.00	6,500,000.00	6,470,633.00	0.00	66,805.56	1/17/2024	7/17/2023	100.000	5.010		5.010	(29,367.00)
3130AVR87	189810	108	FHLL Callable Bond	4/26/2023	5.125	12,000,000.00	12,000,000.00	11,962,896.00	0.00	111,041.67	1/26/2024	7/26/2023	100.000	5.136		5.136	(37,104.00)
313384ST7	189088	108	FHLL Disc Note	2/6/2023	4.750	26,265,000.00	25,000,084.90	25,463,654.85	0.00	502,500.52	2/6/2024		95.184	4.997		4.997	463,569.95
3130AUZB3	189187	108	FHLL Callable Bond	2/16/2023	5.000	16,000,000.00	15,995,000.00	15,956,320.00	0.00	300,000.00	2/16/2024		99.950	5.052		5.052	(38,680.00)
3130AUWU4	189188	108	FHLL Callable Bond	2/16/2023	5.090	10,000,000.00	10,000,000.00	9,955,550.00	0.00	190,875.00	2/16/2024	11/16/2023	100.000	5.090		5.090	(44,450.00)
3130AVQC9	189764	108	FHLL Callable Bond	4/20/2023	5.125	10,000,000.00	10,000,000.00	9,961,840.00	0.00	101,076.39	2/20/2024		100.000				

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2023

CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
3135GAEV9	189216	108	FNMA Callable Bond	2/21/2023	5.150	30,000,000.00	30,000,000.00	29,884,080.00	0.00	557,916.67	2/21/2024	8/21/2023	100.000	5.150		5.150	(115,920.00)
78009ABU7	190351	108	RBC Comm Paper	6/28/2023	5.510	43,640,000.00	42,003,560.61	41,965,053.16	0.00	20,038.03	2/28/2024		96.250	5.762		5.762	(38,507.45)
3136G4297	182099	108	FNMA Callable Bond	8/28/2020	0.375	8,950,000.00	8,950,000.00	8,647,123.05	0.00	11,467.19	2/28/2024		100.000	0.375		0.375	(302,876.95)
46640PC84	190226	108	J.P. Morgan Comm Paper	6/14/2023	5.400	30,000,000.00	28,794,000.00	28,803,840.00	0.00	76,500.00	3/8/2024		95.980	5.653		5.653	9,840.00
3130AVE40	189430	108	FHLB Bullet	3/13/2023	5.530	25,000,000.00	24,998,250.00	24,980,700.00	0.00	414,750.00	3/13/2024		99.990	5.540		5.540	(17,550.00)
46640PCN1	190344	108	J.P. Morgan Comm Paper	6/27/2023	5.550	40,000,000.00	38,341,166.67	38,317,960.00	0.00	24,666.67	3/22/2024		95.853	5.816		5.816	(23,206.67)
3130AVG22	189553	108	FHLB Step-Up Bond	3/27/2023	5.300	7,000,000.00	7,000,000.00	6,979,028.00	0.00	4,122.22	3/27/2024		100.000	5.500		5.500	(20,972.00)
3130AVK92	189637	108	FHLB Callable Bond	4/5/2023	5.000	10,000,000.00	10,000,000.00	9,947,470.00	0.00	119,444.44	4/5/2024	10/5/2023	100.000	5.000		5.000	(52,530.00)
3130AVLQ3	189722	108	FHLB Callable Bond	4/17/2023	5.000	9,000,000.00	9,000,000.00	8,946,819.00	0.00	92,500.00	4/17/2024	7/17/2023	100.000	5.000		5.000	(53,181.00)
3130AVRG9	189788	108	FHLB Callable Bond	4/21/2023	5.300	6,000,000.00	6,000,000.00	5,974,386.00	0.00	61,833.33	4/19/2024	7/21/2023	100.000	5.300		5.300	(25,614.00)
3130AVPN6	189811	108	FHLB Callable Bond	4/26/2023	5.120	4,500,000.00	4,500,000.00	4,476,622.50	0.00	41,600.00	4/26/2024	7/26/2023	100.000	5.120		5.120	(23,377.50)
3130AVSK9	189840	108	FHLB Callable Bond	4/28/2023	5.400	10,000,000.00	10,000,000.00	9,961,650.00	0.00	94,500.00	4/26/2024	7/26/2023	100.000	5.400	5.327	5.327	(38,350.00)
3135GAHE4	189874	108	FNMA Callable Bond	5/3/2023	5.200	14,000,000.00	14,000,000.00	13,932,632.00	0.00	117,288.89	5/3/2024	11/3/2023	100.000	5.200		5.200	(67,368.00)
3135G07B3	189875	108	FNMA Callable Bond	5/3/2023	5.220	5,500,000.00	5,500,000.00	5,474,293.00	0.00	46,255.00	5/3/2024	11/3/2023	100.000	5.220		5.220	(25,707.00)
3135G07B3	189888	108	FNMA Callable Bond	5/3/2023	5.220	4,500,000.00	4,500,000.00	4,478,967.00	0.00	37,845.00	5/3/2024	11/3/2023	100.000	5.220		5.220	(21,033.00)
3135GAGW5	189790	108	FNMA Callable Bond	4/21/2023	5.260	6,500,000.00	6,500,000.00	6,467,032.00	0.00	66,480.56	5/20/2024	7/21/2023	100.000	5.264		5.264	(32,968.00)
3130AWEL0	190224	108	FHLB Bullet	6/14/2023	5.200	20,000,000.00	20,000,000.00	19,953,860.00	0.00	49,111.11	6/14/2024		100.000	5.200		5.200	(46,140.00)
3134GYSV5	190029	108	FHLMC Callable Bond	5/22/2023	5.500	20,000,000.00	20,000,000.00	19,918,140.00	0.00	119,166.67	6/18/2024	9/22/2023	100.000	9.346		9.346	(81,860.00)
3130AVA69	189499	108	FHLB Callable Bond	3/21/2023	5.500	15,355,000.00	15,355,000.00	15,291,890.95	0.00	234,590.28	6/21/2024	9/21/2023	100.000	5.507		5.507	(63,109.05)
3134GXE59	187204	108	FHLMC Callable Bond	7/12/2022	3.150	35,000,000.00	35,000,000.00	34,163,500.00	0.00	517,562.50	7/12/2024	7/12/2023	100.000	3.150		3.150	(836,500.00)
3134GXG73	187427	108	FHLMC Callable Bond	8/12/2022	4.100	25,000,000.00	25,000,000.00	24,594,500.00	0.00	395,763.89	8/12/2024	7/12/2023	100.000	4.100	4.103	4.100	(405,500.00)
3134GWWJ2	182357	108	FHLMC Callable Bond	9/30/2020	0.400	10,000,000.00	10,000,000.00	9,390,210.00	0.00	10,111.11	9/30/2024		100.000	0.400		0.400	(609,790.00)
3134GWWX0	182359	108	FHLMC Callable Bond	9/30/2020	0.400	30,000,000.00	30,000,000.00	28,170,630.00	0.00	30,333.33	9/30/2024		100.000	0.400		0.400	(1,829,370.00)
3130AVLB6	189665	108	FHLB Callable Bond	4/10/2023	5.000	8,000,000.00	8,000,000.00	7,935,648.00	0.00	90,000.00	10/10/2024	10/10/2023	100.000	5.000		5.000	(64,352.00)
3134GYD1	188976	108	FHLMC Step-Up Bond	1/24/2023	5.000	10,000,000.00	10,000,000.00	9,925,290.00	0.00	93,055.56	10/24/2024	7/24/2023	100.000	5.210		5.210	(74,710.00)
3130AVVG4	189965	108	FHLB Callable Bond	5/15/2023	5.300	12,000,000.00	12,000,000.00	11,912,568.00	0.00	81,266.67	11/15/2024	8/15/2023	100.000	5.300		5.300	(87,432.00)
3134GY3S9	189976	108	FHLMC Callable Bond	5/16/2023	5.360	13,000,000.00	13,000,000.00	12,911,730.00	0.00	75,486.67	11/22/2024	8/22/2023	100.000	5.359	5.360	5.359	(88,270.00)
3134GWXG6	182389	108	FHLMC Callable Bond	10/2/2020	0.430	13,950,000.00	13,950,000.00	12,965,715.90	0.00	15,162.88	12/30/2024		100.000	0.430		0.430	(984,284.10)
46514BBF3	189663	108	State of Israel Jubilee Bonds	4/1/2023	4.940	20,000,000.00	20,000,000.00	19,971,540.00	0.00	165,117.81	4/1/2025		100.000	4.947		4.947	(28,460.00)
3134GYRZ7	189937	108	FHLMC Callable Bond	5/10/2023	5.300	13,000,000.00	13,000,000.00	12,899,926.00	0.00	97,608.33	5/9/2025	8/9/2023	100.000	5.300		5.300	(100,074.00)
3130AVVZ2	189966	108	FHLB Callable Bond	5/15/2023	5.550	18,900,000.00	18,900,000.00	18,789,983.10	0.00	134,032.50	5/15/2025	7/15/2023	100.000	5.550	5.450	5.450	(110,016.90)
3130AW3V0	190037	108	FHLB Callable Bond	5/23/2023	5.420	10,000,000.00	10,000,000.00	9,931,370.00	0.00	57,211.11	5/23/2025	8/23/2023	100.000	5.420		5.420	(68,630.00)
3135GAJ51	190377	108	FNMA Callable Bond	6/30/2023	5.550	10,000,000.00	10,000,000.00	9,997,800.00	0.00	1,541.67	6/27/2025	12/27/2023	100.000	5.550		5.550	(2,200.00)
3136G4XV0	181637	108	FNMA Callable Bond	6/30/2020	0.730	5,000,000.00	5,000,000.00	4,572,945.00	0.00	101.39	6/30/2025		100.000	0.730		0.730	(427,055.00)
3134GWWB9	182342	108	FHLMC Callable Bond	9/29/2020	0.550	10,000,000.00	10,000,000.00	9,082,620.00	0.00	14,055.56	9/29/2025		100.000	0.550		0.550	(917,380.00)
3134GWWN3	182358	108	FHLMC Callable Bond	9/30/2020	0.600	25,000,000.00	25,000,000.00	22,730,725.00	0.00	37,916.67	9/30/2025		100.000	0.600		0.600	(2,269,275.00)
3134GWYS9	182496	108	FHLMC Callable Bond	10/15/2020	0.600	20,000,000.00	20,000,000.00	18,165,640.00	0.00	25,333.33	10/15/2025		100.000	0.600		0.600	(1,834,360.00)
3136G44U4	182530	108	FNMA Callable Bond	10/20/2020	0.500	25,000,000.00	25,000,000.00	22,642,875.00	0.00	24,652.78	10/20/2025		100.000	0.500		0.500	(2,357,125.00)
3134GWZV1	183771	108	FHLMC Callable Bond	2/18/2021	0.650	10,000,000.00	10,000,000.00	9,087,680.00	0.00	12,458.33	10/22/2025		100.000	0.650		0.650	(912,320.00)
3134GXKS2	183597	108	FHLMC Callable Bond	1/29/2021	0.500	30,000,000.00	30,000,000.00	27,149,130.00	0.00	25,833.33	10/29/2025		100.000	0.500		0.500	(2,850,870.00)
3130ALAA2	183830	108	FHLB Callable Bond	2/24/2021	0.560	7,000,000.00	7,000,000.00	6,339,599.00	0.00	13,828.89	11/24/2025		100.000	0.560		0.560	(660,401.00)
3135G06J7	183099	108	FNMA Callable Bond	12/10/2020	0.650	40,000,000.00	40,000,000.00	36,186,800.00	0.00	15,166.67	12/10/2025		100.000	0.650		0.650	(3,813,200.00)
3135G06Q1	183450	108	FNMA Callable Bond	1/13/2021	0.640	10,000,000.00	10,000,000.00	9,028,850.00	0.00	177.78	12/30/2025		100.000	0.640		0.640	(971,150.00)
3130AKLP9	183309	108	FHLB Step-Up Bond	12/30/2020	0.500	14,700,000.00	14,700,000.00	13,426,465.50	0.00	204.17	12/30/2025		100.000	0.500		0.385	(1,273,534.50)
3130AKLH7	183310	108	FHLB Step-Up Bond	12/30/2020	0.500	4,660,000.00	4,660,000.00	4,244,561.00	0.00	64.72	12/30/2025		100.000	0.390		0.390	(415,439.00)
3130AKLS3	183311	108	FHLB Step-Up Bond	12/30/2020	0.500	20,000,000.00	20,000,000.00	18,272,840.00	0.00	277.78	12/30/2025		100.000	0.400		0.400	(1,727,160.00)
3134GXKT0	183431	108	FHLMC Callable Bond	1/12/2021	0.550	25,000,000.00	25,000,000.00	22,317,650.00	0.00	64,548.61	1/12/2026		100.000	0.550		0.550	(2,682,350.00)
3130AKQ74	183537	108	FHLB Callable Bond	1/22/2021	0.625	20,000,000.00	20,000,000.00	18,004,220.00	0.00	55,208.33	1/22/2026		100.000	0.625		0.625	(1,995,780.00)
3130AKNR3	183547	108	FHLB Callable Bond	1/26/2021	0.560	15,000,000.00	15,000,000.00	13,474,665.00	0.00	36,166.67	1/26/2026		100.000	0.560		0.560	(1,525,335.00)
3130AKPM2	183548	108	FHLB Step-Up Bond	1/26/2021	0.500	25,000,000.00	25,000,000.00	22,646,775.00	0.00	53,819.44	1/26/2026		100.000	0.425		0.425	(2,353,225.00)
3130AKNG7	183576	108	FHLB Callable Bond	1/28/2021	0.550	6,000,000.00	6,000,000.00	5,387,478.00	0.00	14,025.00	1/28/2026		100.000	0.550		0.550	(612,522.00)
3135G06R9	183575	108	FNMA Callable Bond	1/28/2021	0.550	25,000,000.00	25,000,000.00	22,447,825.00	0.00	58,437.50	1/28/2026		100.000	0.550		0.550	(2,552,175.00)
3130AKPW0	183577	108	FHLB Step-Up Bond	1/28/2021	0.500	8,500,000.00	8,500,000.00	7,664,127.00	0.00	18,062.50	1/28/2026		100.000	0.500		0.500	(835,873.00)
3134GXLD4	183637	108	FHLMC Callable Bond	2/3/2021	0.600	22,680,000.00	22,680,000.00	20,367,184.32	0.00	55,944.00	2/3/2026		100.000	0.600		0.600	(2,312,815.68)
3134GXLF9	183728	108	FHLMC Callable Bond	2/12/2021	0.500	7,000,000.00	7,000,000.00	6,227,578.00	0.00	14,865.28	2/12/2026		100.000	0.550		0.550	(772,42

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
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CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
3130ALCU6	183879	108	FHLL Callable Bond	2/25/2021	0.700	8,000,000.00	8,000,000.00	7,190,152.00	0.00	19,600.00	2/25/2026		100.000	0.700		0.700	(809,848.00)
3130ALEK6	183859	108	FHLL Callable Bond	2/26/2021	0.780	9,000,000.00	9,000,000.00	8,046,603.00	0.00	24,375.00	2/26/2026		100.000	0.780		0.780	(953,397.00)
3130ALRV8	184154	108	FHLL Step-Up Bond	3/31/2021	0.750	13,225,000.00	13,225,000.00	12,055,619.05	0.00	25,072.40	3/30/2026		100.000	1.093		1.093	(1,169,380.95)
46514BCF2	189664	108	State of Israel Jubilee Bonds	4/1/2023	4.970	10,000,000.00	10,000,000.00	9,993,270.00	0.00	83,060.28	4/1/2026		100.000	4.973		4.973	(6,730.00)
3134GYU26	190225	108	FHLLM Callable Bond	6/14/2023	5.375	12,000,000.00	12,003,583.33	11,972,328.00	3,583.33	34,041.67	6/12/2026	6/12/2024	100.000	5.375		5.375	(31,255.33)
108 Total						4,501,234,061.65	4,425,643,058.72	4,417,992,992.25	3,583.33	48,082,539.06							(7,650,066.47)
31607A703	165749	109	Fidelity Money Market Fund		5.030	0.00	0.00	0.00	0.00	0.00			100.000	5.030		5.030	0.00
09248U700	185328	109	BlackRock Money Market Fund	10/1/2021	4.988	0.00	0.00	0.00	0.00	0.00			100.000	4.988		4.988	0.00
313312HR4	187866	109	FFCB Disc Note	9/30/2022	4.100	15,000,000.00	14,528,500.00	14,933,565.00	0.00	468,083.33	7/3/2023		96.857	4.265		4.265	405,065.00
98459SU63	190120	109	Yale Univ Comm Paper	6/1/2023	5.101	22,955,000.00	22,841,166.16	22,935,763.71	0.00	97,571.86	7/6/2023		99.504	5.197		5.197	94,597.55
313384HU6	190080	109	FHLL Disc Note	5/26/2023	5.000	47,711,000.00	47,439,312.36	47,691,772.47	0.00	238,555.00	7/6/2023		99.431	5.029		5.029	252,460.11
912796ZS1	188854	109	U.S. Treasury Bill	1/10/2023	4.665	25,000,000.00	24,426,593.75	24,989,700.00	0.00	557,208.33	7/6/2023		97.706	4.841		4.841	563,106.25
48306BUB9	190054	109	Kaiser Comm Paper	5/24/2023	5.150	15,140,000.00	15,036,038.67	15,116,260.48	0.00	82,302.72	7/11/2023		99.313	5.258		5.258	80,221.81
313588HZ1	188962	109	FNMA Disc Note	1/20/2023	4.550	12,000,000.00	11,739,133.33	11,987,124.00	0.00	245,700.00	7/11/2023		97.826	4.651		4.651	247,990.67
313384JB6	189161	109	FHLL Disc Note	2/15/2023	4.750	33,075,000.00	32,429,118.75	33,030,646.43	0.00	593,512.50	7/13/2023		98.047	4.845		4.845	601,527.68
313384JF7	189011	109	FHLL Disc Note	1/27/2023	4.690	25,000,000.00	24,443,062.50	24,953,075.00	0.00	504,826.39	7/17/2023		97.772	4.797		4.797	510,012.50
313384JG5	189900	109	FHLL Disc Note	5/5/2023	4.895	26,830,000.00	26,560,038.03	26,776,044.87	0.00	207,943.68	7/18/2023		98.994	4.945		4.945	216,006.84
91411UUL7	190323	109	Univ of California Comm Paper	6/23/2023	5.200	15,000,000.00	14,941,500.00	14,941,500.00	0.00	17,333.33	7/20/2023		99.610	5.293		5.293	0.00
313396JN4	190012	109	FHLLM Disc Note	5/18/2023	4.940	6,470,000.00	6,410,515.54	6,451,793.42	0.00	39,064.42	7/24/2023		99.081	4.986		4.986	41,277.88
313384JP5	190274	109	FHLL Disc Note	6/20/2023	4.980	43,000,000.00	42,791,808.33	42,873,236.70	0.00	65,431.67	7/25/2023		99.516	5.004		5.004	81,427.67
89233HUS1	188977	109	Toyota Comm Paper	1/24/2023	4.900	41,000,000.00	39,978,758.33	40,848,177.00	0.00	881,727.78	7/26/2023		97.509	5.095		5.095	869,418.67
313384JS9	189136	109	FHLL Disc Note	2/10/2023	4.700	30,000,000.00	29,342,000.00	29,899,500.00	0.00	552,250.00	7/28/2023		97.807	4.805		4.805	557,500.00
912797GA9	190244	109	U.S. Treasury Bill	6/15/2023	4.975	17,445,000.00	17,331,692.30	17,373,859.29	0.00	38,572.83	8/1/2023		99.350	5.077		5.077	42,166.99
48306BV28	190275	109	Kaiser Comm Paper	6/20/2023	5.150	25,313,000.00	25,157,289.89	25,192,282.30	0.00	39,832.82	8/2/2023		99.385	5.254		5.254	34,992.41
313384JZ3	189150	109	FHLL Disc Note	2/14/2023	4.745	29,000,000.00	28,346,376.25	28,874,488.00	0.00	523,663.47	8/4/2023		97.746	4.854		4.854	528,111.75
313384KC2	189528	109	FHLL Disc Note	3/23/2023	4.750	20,000,000.00	19,638,472.22	19,905,360.00	0.00	263,888.89	8/7/2023		98.192	4.837		4.837	266,887.78
912797GF8	190276	109	U.S. Treasury Bill	6/20/2023	5.000	12,400,000.00	12,315,611.11	12,336,363.20	0.00	18,944.44	8/8/2023		99.319	5.104		5.104	20,752.09
313384KF5	189666	109	FHLL Disc Note	4/10/2023	4.820	39,000,000.00	38,362,956.67	38,799,657.00	0.00	428,176.66	8/10/2023		98.367	4.900		4.900	436,700.33
912797GG6	190332	109	U.S. Treasury Bill	6/26/2023	5.072	31,960,000.00	31,734,859.56	31,763,541.88	0.00	22,514.04	8/15/2023		99.296	5.179		5.179	28,682.32
313384KM0	189189	109	FHLL Disc Note	2/16/2023	4.830	11,755,000.00	11,469,539.62	11,685,116.53	0.00	212,912.44	8/16/2023		97.572	4.950		4.950	215,576.91
912796Z36	190345	109	U.S. Treasury Bill	6/27/2023	5.060	43,275,000.00	42,964,790.38	42,995,789.70	0.00	24,330.17	8/17/2023		99.283	5.167		5.167	30,999.32
313384KS7	188180	109	FHLL Disc Note	11/4/2022	4.625	12,330,000.00	11,870,621.88	12,248,387.73	0.00	378,590.93	8/21/2023		96.274	4.826		4.826	377,765.85
912797GH4	190291	109	U.S. Treasury Bill	6/21/2023	5.050	40,500,000.00	40,147,762.50	40,209,453.00	0.00	56,812.50	8/22/2023		99.130	5.165		5.165	61,690.50
313588KZ7	189860	109	FNMA Disc Note	5/2/2023	4.920	5,070,000.00	4,988,237.80	5,031,665.73	0.00	41,574.00	8/28/2023		98.387	5.001		5.001	43,427.93
3130AT5B9	187615	109	FHLL Bullet	9/6/2022	3.375	30,000,000.00	29,989,022.54	29,897,910.00	0.00	337,500.00	9/1/2023		99.784	3.600		3.600	(91,112.54)
313384LH0	189704	109	FHLL Disc Note	4/13/2023	4.725	16,900,000.00	16,578,371.88	16,749,336.50	0.00	175,231.87	9/5/2023		98.097	4.817		4.817	170,964.62
98459SW79	189677	109	Yale Univ Comm Paper	4/11/2023	5.080	21,000,000.00	20,558,454.00	20,788,614.00	0.00	240,035.07	9/7/2023		97.897	5.261		5.261	230,160.00
313384MD8	189796	109	FHLL Disc Note	4/24/2023	4.905	39,000,000.00	38,181,682.50	38,553,372.00	0.00	361,335.00	9/25/2023		97.902	5.010		5.010	371,689.50
313384ML0	189105	109	FHLL Disc Note	2/8/2023	4.820	35,795,000.00	34,663,957.54	35,339,866.58	0.00	685,335.05	10/2/2023		96.840	5.005		5.005	675,909.04
313384ML0	189667	109	FHLL Disc Note	4/10/2023	4.650	29,546,000.00	28,878,137.29	29,170,322.61	0.00	312,941.38	10/2/2023		97.740	4.758		4.758	292,185.32
98459SXB9	190324	109	Yale Univ Comm Paper	6/23/2023	5.280	30,000,000.00	29,515,980.00	29,544,630.00	0.00	35,201.45	10/11/2023		98.387	5.441		5.441	28,650.00
89233HXG4	190208	109	Toyota Comm Paper	6/12/2023	5.380	18,265,000.00	17,921,070.05	17,970,093.31	0.00	51,862.45	10/16/2023		98.117	5.559		5.559	49,023.26
313384NC9	189829	109	FHLL Disc Note	4/27/2023	4.935	12,705,000.00	12,401,953.99	12,518,719.29	0.00	113,206.84	10/18/2023		97.615	5.056		5.056	116,765.30
313384ND7	189352	109	FHLL Disc Note	3/3/2023	4.990	14,465,000.00	14,003,847.76	14,250,946.93	0.00	240,601.17	10/19/2023		96.812	5.240		5.240	247,099.17
313384NS4	189372	109	FHLL Disc Note	3/7/2023	5.035	12,000,000.00	11,598,878.33	11,798,772.00	0.00	194,686.67	11/1/2023		96.657	5.290		5.290	199,893.67
313312NX4	190207	109	FFCB Disc Note	6/12/2023	5.200	23,000,000.00	22,511,633.33	22,598,535.00	0.00	63,122.22	11/6/2023		97.877	5.313		5.313	86,901.67
313384PG8	189990	109	FHLL Disc Note	5/17/2023	5.000	4,475,000.00	4,361,881.94	4,391,362.25	0.00	27,968.75	11/15/2023		97.472	5.130		5.130	29,480.31
313384PM5	188401	109	FHLL Disc Note	11/23/2022	4.650	34,200,000.00	32,600,865.00	33,537,340.80	0.00	971,850.00	11/20/2023		95.324	4.887		4.887	936,475.80
79584SZE9	189503	109	Salvation Army Comm Paper	3/21/2023	4.850	19,000,000.00	18,313,994.44	18,313,994.44	0.00	261,091.67	12/14/2023		96.389	5.061		5.061	0.00
313384RA9	190352	109	FHLL Disc Note	6/28/2023	5.230	6,880,000.00	6,698,088.98	6,711,109.76	0.00	2,998.53	12/27/2023		97.356	5.372		5.372	13,020.78
46514VBA0	186204	109	State of Israel Jubilee Bonds	1/15/2022	1.000	10,000,000.00	10,000,000.00	9,799,170.00	0.00	16,712.33	1/1/2024		100.000	1.001		1.001	(200,830.00)
79584RA40	189668	109	Salvation Army Comm Paper	4/10/2023	5.120	12,400,000.00	11,925,603.56	11,925,603.56	0.00	14							

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CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
3130AV4V1	189276	109	FHLB Bullet	2/27/2023	5.125	7,000,000.00	6,995,411.11	6,978,545.00	0.00	123,569.44	2/27/2024		99.900	5.229		5.229	(16,866.11)
3135GAFB2	189297	109	FNMA Callable Bond	3/1/2023	5.330	12,000,000.00	12,000,000.00	11,959,272.00	0.00	213,200.00	3/1/2024	9/1/2023	100.000	5.330		5.330	(40,728.00)
3135GAFB2	189298	109	FNMA Callable Bond	3/1/2023	5.330	5,000,000.00	5,000,000.00	4,983,030.00	0.00	88,833.33	3/1/2024	9/1/2023	100.000	5.330		5.330	(16,970.00)
3130AVF98	189495	109	FHLB Callable Bond	3/20/2023	5.000	10,000,000.00	10,000,000.00	9,947,920.00	0.00	140,277.78	3/20/2024	9/20/2023	100.000	5.000	5.001	5.000	(52,080.00)
3130AVFL1	189597	109	FHLB Callable Bond	3/30/2023	5.300	8,000,000.00	8,000,000.00	7,968,952.00	0.00	107,177.78	3/28/2024	9/28/2023	100.000	5.300	5.299	5.299	(31,048.00)
3135GAG96	189642	109	FNMA Callable Bond	4/5/2023	5.100	5,000,000.00	5,003,541.67	4,974,760.00	3,541.67	64,458.33	3/28/2024	9/28/2023	100.000	5.099	5.096	5.096	(28,781.67)
3130AVRG9	189791	109	FHLB Callable Bond	4/21/2023	5.300	7,000,000.00	7,000,000.00	6,970,117.00	0.00	72,138.89	4/19/2024	7/21/2023	100.000	5.300		5.300	(29,883.00)
3135GAFS5	189566	109	FNMA Callable Bond	3/28/2023	5.250	9,000,000.00	9,000,000.00	8,957,826.00	0.00	122,062.50	4/23/2024	9/28/2023	100.000	5.254	9.973	5.254	(42,174.00)
3135GAGH8	189669	109	FNMA Callable Bond	4/10/2023	5.050	6,000,000.00	6,000,000.00	5,979,066.00	0.00	68,175.00	5/6/2024	7/10/2023	100.000	5.054		5.054	(20,934.00)
3130AVRKO	189938	109	FHLB Callable Bond	5/10/2023	5.350	8,000,000.00	8,023,777.78	7,963,592.00	23,777.78	84,411.11	5/17/2024	7/20/2023	100.000	5.351		5.351	(60,185.78)
313312XK1	190243	109	FFCB Disc Note	6/15/2023	5.080	18,000,000.00	17,116,080.00	17,209,530.00	0.00	40,640.00	5/28/2024		95.089	5.367		5.367	93,450.00
3135GAHC8	189847	109	FNMA Callable Bond	5/1/2023	5.230	7,000,000.00	7,000,000.00	6,963,404.00	0.00	61,016.67	5/28/2024	8/1/2023	100.000	5.234		5.234	(36,596.00)
46514TND6	184518	109	State of Israel Jubilee Bonds	6/1/2021	0.960	11,000,000.00	11,000,000.00	10,598,610.00	0.00	17,648.22	6/1/2024		100.000	0.961		0.961	(401,390.00)
3130AV5F5	189373	109	FHLB Callable Bond	3/7/2023	5.450	7,500,000.00	7,500,000.00	7,470,502.50	0.00	129,437.50	6/7/2024	9/7/2023	100.000	5.457	5.450	5.450	(29,497.50)
3134GXJ96	187333	109	FHLMC Step-Up Bond	7/29/2022	3.750	8,160,000.00	8,160,000.00	8,054,279.04	0.00	55,250.00	7/26/2024		100.000	3.577		3.577	(105,720.96)
3134GWSW7	182298	109	FHLMC Callable Bond	9/22/2020	0.420	15,000,000.00	14,998,860.63	14,066,925.00	0.00	18,200.00	9/17/2024		99.975	0.426		0.426	(931,935.63)
3134GV268	181592	109	FHLMC Callable Bond	6/24/2020	0.700	6,000,000.00	5,997,625.35	5,514,348.00	0.00	933.33	6/23/2025		99.900	0.720		0.720	(483,277.35)
3134GWWT9	182415	109	FHLMC Callable Bond	10/6/2020	0.550	12,946,000.00	12,943,664.81	11,757,324.17	0.00	17,998.54	9/30/2025		99.960	0.558		0.558	(1,186,340.64)
3134GW3X2	182593	109	FHLMC Callable Bond	10/27/2020	0.625	30,000,000.00	30,000,000.00	27,235,380.00	0.00	33,333.33	10/27/2025		100.000	0.625		0.625	(2,764,620.00)
3136G46S7	182614	109	FNMA Callable Bond	10/28/2020	0.560	25,000,000.00	25,000,000.00	22,658,925.00	0.00	24,500.00	10/28/2025		100.000	0.560		0.560	(2,341,075.00)
3135G06J7	183098	109	FNMA Callable Bond	12/10/2020	0.650	10,000,000.00	10,000,000.00	9,046,700.00	0.00	3,791.67	12/10/2025		100.000	0.650		0.650	(953,300.00)
3130ALGH1	183862	109	FHLB Step-Up Bond	2/26/2021	0.500	6,000,000.00	6,000,000.00	5,469,594.00	0.00	10,416.67	2/26/2026		100.000	0.450		0.450	(530,406.00)
3130ALGE8	183968	109	FHLB Step-Up Bond	3/10/2021	0.500	5,000,000.00	5,000,000.00	4,508,440.00	0.00	7,708.33	3/10/2026		100.000	0.450		0.450	(491,560.00)
3130ALM27	184064	109	FHLB Step-Up Bond	3/23/2021	0.750	6,000,000.00	6,000,000.00	5,486,934.00	0.00	12,250.00	3/23/2026		100.000	0.635		0.635	(513,066.00)
109 Total						1,329,891,000.00	1,311,088,554.10	1,309,526,109.26	27,319.45	13,432,801.56							(1,562,444.84)
WACHOVIA8	151203	300	Wells Fargo Interest Bearing Acct		1.010	15,865,505.13	15,865,505.13	15,865,505.13	0.00	13,045.32			100.000	1.010		1.010	0.00
825252885	184865	300	Invesco Money Market Fund	7/23/2021	5.055	8,000,000.00	8,000,000.00	8,000,000.00	0.00	33,182.88			100.000	5.055		5.055	0.00
31607A703	168034	300	Fidelity Money Market Fund		5.030	0.00	0.00	0.00	0.00	0.44			100.000	5.030		5.030	0.00
09248U700	186939	300	BlackRock Money Market Fund	5/26/2022	4.988	0.00	0.00	0.00	0.00	25,941.13			100.000	4.988		4.988	0.00
4812C0670	184103	300	J.P. Morgan Money Market Fund	3/25/2021	4.998	0.00	0.00	0.00	0.00	0.00			100.000	4.998		4.998	0.00
313384HR3	189831	300	FHLB Disc Note	4/27/2023	4.860	4,000,000.00	3,963,820.00	3,982,284.00	0.00	35,100.00	7/3/2023		99.096	4.904		4.904	18,464.00
313384HT9	189803	300	FHLB Disc Note	4/25/2023	4.840	5,000,000.00	4,952,272.22	4,976,475.00	0.00	45,038.89	7/5/2023		99.045	4.887		4.887	24,202.78
19865XU66	190121	300	Columbia Univ Comm Paper	6/1/2023	5.180	5,000,000.00	4,974,819.44	4,974,819.44	0.00	21,583.34	7/6/2023		99.496	5.279		5.279	0.00
21920PU62	189408	300	Cornell Univ Comm Paper	3/9/2023	5.050	5,000,000.00	4,916,534.72	4,916,534.72	0.00	79,958.34	7/6/2023		98.331	5.207		5.207	0.00
98459SU63	190107	300	Yale Univ Comm Paper	5/31/2023	5.100	5,000,000.00	4,974,500.00	4,995,810.00	0.00	21,958.33	7/6/2023		99.490	5.197		5.197	21,310.00
313312HV5	188786	300	FFCB Disc Note	1/3/2023	4.650	7,000,000.00	6,832,729.17	6,996,241.00	0.00	161,845.83	7/7/2023		97.610	4.791		4.791	163,511.83
14912EUA3	190246	300	Caterpillar Comm Paper	6/15/2023	5.120	3,000,000.00	2,989,333.33	2,995,797.00	0.00	6,826.67	7/10/2023		99.644	5.210		5.210	6,463.67
313396HY2	189991	300	FHLMC Disc Note	5/17/2023	4.940	2,000,000.00	1,985,180.00	1,998,122.00	0.00	12,350.00	7/10/2023		99.259	4.977		4.977	12,942.00
48306BUB9	190056	300	Kaiser Comm Paper	5/24/2023	5.150	5,000,000.00	4,965,666.67	4,992,160.00	0.00	27,180.55	7/11/2023		99.313	5.258		5.258	26,493.33
313384HZ5	189804	300	FHLB Disc Note	4/25/2023	4.850	5,000,000.00	4,948,131.94	4,994,635.00	0.00	45,131.95	7/11/2023		98.963	4.901		4.901	46,503.06
48306BUC7	190041	300	Kaiser Comm Paper	5/23/2023	5.150	5,000,000.00	4,964,236.11	4,991,440.00	0.00	27,895.83	7/12/2023		99.285	5.259		5.259	27,203.89
313384JA8	188911	300	FHLB Disc Note	1/17/2023	4.670	10,000,000.00	9,771,688.89	9,987,930.00	0.00	214,041.67	7/12/2023		97.717	4.779		4.779	216,241.11
912796QX7	189725	300	U.S. Treasury Bill	4/17/2023	4.957	3,000,000.00	2,964,060.30	2,995,827.00	0.00	30,982.50	7/13/2023		98.802	5.087		5.087	31,766.70
313384JC4	189018	300	FHLB Disc Note	1/30/2023	4.690	10,000,000.00	9,785,041.67	9,985,250.00	0.00	198,022.22	7/14/2023		97.850	4.793		4.793	200,208.33
46640QUH2	188267	300	J.P. Morgan Comm Paper	11/15/2022	5.000	2,000,000.00	1,932,222.22	1,995,136.00	0.00	63,333.34	7/17/2023		96.611	5.213		5.213	62,913.78
46640QUH2	190127	300	J.P. Morgan Comm Paper	6/2/2023	5.200	3,075,000.00	3,055,012.50	3,067,521.60	0.00	12,880.83	7/17/2023		99.350	5.307		5.307	12,509.10
59087BUJ4	189992	300	MetLife Funding Comm Paper	5/17/2023	5.050	5,000,000.00	4,956,513.89	4,987,270.00	0.00	31,562.50	7/18/2023		99.130	5.165		5.165	30,756.11
313384JG5	189841	300	FHLB Disc Note	4/28/2023	4.910	4,000,000.00	3,955,810.00	3,991,956.00	0.00	34,915.56	7/18/2023		98.895	4.965		4.965	36,146.00
48306BUB9	190248	300	Kaiser Comm Paper	6/15/2023	5.100	5,000,000.00	4,975,916.67	4,986,390.00	0.00	11,333.33	7/19/2023		99.518	5.196		5.196	10,473.33
89233HUK8	189738	300	Toyota Comm Paper	4/18/2023	5.130	5,000,000.00	4,934,450.00	4,986,530.00	0.00	52,725.00	7/19/2023		98.689	5.270		5.270	52,080.00
98459SUK2	189768	300	Yale Univ Comm Paper	4/20/2023	5.000	5,000,000.00	4,937,500.00	4,986,605.00	0.00	50,000.00	7/19/2023		98.750	5.134		5.134	49,105.00
91411UUL7	190311	300	Univ of California Comm Paper	6/22/2023	5.200	5,000,000.00	4,979,777.78	4,979,777.78	0.00	6,500.00	7/20/2023		99.596	5.294		5.294	0.00
313384JU9	189968	300	FHLB Disc Note	5/15/2023	4.960	5,000,000.00	4,954,533.33	4,988,605.00	0.00	32,377.78	7/20/2023		99.091	5.006		5.006	34,071.67
912796ZZ5	189726	300	U.S. Treasury Bill	4/17/2023	4.928	3,000,000.00	2,961,398.90	2,992,905.00	0.00	30,798.75	7/20/2023		98.713	5.061		5.061	31,506.10
313384JK6	189813	300	FHLB Disc Note	4/26/2023	4.900	3,000,000.00	2,964,883.33	2,992,761.00	0.00	26,950.00	7/21/2023		98.829	4.958		4.958	27,877.67
14912EUQ8	190325	300	Caterpillar Comm Paper	6/23/2023	5.120	5,000,000.00	4,977,955.56	4,983,000.00	0.00	5,688.89	7/24/2023		99.559	5.214		5.214	5,044.44

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2023

CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
313588JN6	189970	300	FNMA Disc Note	5/15/2023	4.895	5,000,000.00	4,952,409.72	4,985,930.00	0.00	31,953.47	7/24/2023		99.048	4.942		4.942	33,520.28
313384JP5	189969	300	FHBL Disc Note	5/15/2023	4.985	5,000,000.00	4,950,842.36	4,985,260.00	0.00	32,540.97	7/25/2023		99.017	5.034		5.034	34,417.64
313384JQ3	189019	300	FHBL Disc Note	1/30/2023	4.690	10,000,000.00	9,769,408.33	9,969,180.00	0.00	198,022.23	7/26/2023		97.694	4.801		4.801	199,771.67
313384JR1	190025	300	FHBL Disc Note	5/19/2023	4.980	4,500,000.00	4,457,047.50	4,485,528.00	0.00	26,767.50	7/27/2023		99.046	5.028		5.028	28,480.50
313384JS9	189020	300	FHBL Disc Note	1/30/2023	4.701	10,000,000.00	9,766,255.83	9,966,500.00	0.00	198,486.67	7/28/2023		97.663	4.814		4.814	200,244.17
313384JV2	189767	300	FHBL Disc Note	4/20/2023	4.810	2,000,000.00	1,972,743.33	1,992,498.00	0.00	19,240.00	7/31/2023		98.637	4.876		4.876	19,754.67
313384JW0	190026	300	FHBL Disc Note	5/19/2023	4.980	4,500,000.00	4,453,935.00	4,481,946.00	0.00	26,767.50	8/1/2023		98.976	5.032		5.032	28,011.00
48306BV28	190278	300	Kaiser Comm Paper	6/20/2023	5.150	4,000,000.00	3,975,394.44	3,980,924.00	0.00	6,294.45	8/2/2023		99.385	5.254		5.254	5,529.56
313384JX8	190042	300	FHBL Disc Note	5/23/2023	5.040	5,000,000.00	4,950,300.00	4,979,710.00	0.00	27,300.00	8/2/2023		99.006	5.091		5.091	29,410.00
313384JY6	189671	300	FHBL Disc Note	4/10/2023	4.820	4,000,000.00	3,938,411.11	3,983,228.00	0.00	43,915.56	8/3/2023		98.460	4.895		4.895	44,816.89
313384JZ3	190033	300	FHBL Disc Note	5/22/2023	4.970	3,000,000.00	2,969,351.67	2,987,016.00	0.00	16,566.66	8/4/2023		98.978	5.021		5.021	17,664.33
07287DV72	189890	300	Baylor Scott Comm Paper	5/4/2023	5.150	5,000,000.00	4,932,048.61	4,972,825.00	0.00	41,486.11	8/7/2023		98.641	5.293		5.293	40,776.39
89233HV84	190032	300	Toyota Comm Paper	5/22/2023	5.160	5,000,000.00	4,944,100.00	4,971,995.00	0.00	28,666.67	8/8/2023		98.882	5.291		5.291	27,895.00
5255M5V97	190270	300	Leland Stanford Comm Paper	6/16/2023	5.200	2,000,000.00	1,984,400.00	1,984,400.00	0.00	4,333.33	8/9/2023		99.220	5.314		5.314	0.00
313396KE2	190057	300	FHLMC Disc Note	5/24/2023	4.990	3,500,000.00	3,462,644.31	3,482,493.00	0.00	18,435.28	8/9/2023		98.933	5.044		5.044	19,848.69
21920PVA2	189651	300	Cornell Univ Comm Paper	4/6/2023	5.100	5,000,000.00	4,910,750.00	4,910,750.00	0.00	60,916.67	8/10/2023		98.215	5.265		5.265	0.00
26441UVA0	189652	300	Duke Univ Comm Paper	4/6/2023	5.100	5,000,000.00	4,910,750.00	4,910,750.00	0.00	60,916.67	8/10/2023		98.215	5.265		5.265	0.00
3133EMQK1	183704	300	FFCB Callable Bond	2/10/2021	0.150	3,700,000.00	3,699,959.92	3,677,700.10	0.00	2,173.75	8/10/2023		99.975	0.160		0.160	(22,259.82)
3135G05R0	181997	300	FNMA Callable Bond	8/13/2020	0.300	3,100,000.00	3,099,815.90	3,083,253.80	0.00	3,642.50	8/10/2023		99.836	0.355		0.355	(16,562.10)
89233HVB7	189147	300	Toyota Comm Paper	2/13/2023	5.000	5,000,000.00	4,875,694.44	4,969,785.00	0.00	95,833.34	8/11/2023		97.514	5.199		5.199	94,090.56
07287DVE7	190031	300	Baylor Scott Comm Paper	5/22/2023	5.170	5,000,000.00	4,939,683.33	4,967,655.00	0.00	28,722.22	8/14/2023		98.794	5.306		5.306	27,971.67
313396KL6	190058	300	FHLMC Disc Note	5/24/2023	4.995	3,500,000.00	3,459,693.13	3,479,661.50	0.00	18,453.75	8/15/2023		98.848	5.053		5.053	19,968.37
313384KM0	190084	300	FHBL Disc Note	5/26/2023	5.160	4,500,000.00	4,447,110.00	4,473,247.50	0.00	23,220.00	8/16/2023		98.825	5.221		5.221	26,137.50
91411UVH5	189901	300	Univ of California Comm Paper	5/5/2023	5.100	5,000,000.00	4,926,333.33	4,964,385.00	0.00	40,375.00	8/17/2023		98.527	5.248		5.248	38,051.67
313384KP3	190156	300	FHBL Disc Note	6/6/2023	5.110	3,000,000.00	2,968,914.17	2,981,355.00	0.00	10,645.83	8/18/2023		98.964	5.164		5.164	12,440.83
313384KS7	190093	300	FHBL Disc Note	5/30/2023	5.170	5,000,000.00	4,940,401.39	4,966,905.00	0.00	22,977.78	8/21/2023		98.808	5.232		5.232	26,503.61
91411UVN2	189979	300	Univ of California Comm Paper	5/16/2023	5.100	2,000,000.00	1,972,233.33	1,998,990.00	0.00	13,033.33	8/22/2023		98.612	5.244		5.244	26,756.67
313384KU2	190083	300	FHBL Disc Note	5/26/2023	5.180	5,000,000.00	4,935,969.44	4,965,560.00	0.00	25,900.00	8/23/2023		98.719	5.247		5.247	29,590.56
313384KV0	190094	300	FHBL Disc Note	5/30/2023	5.170	4,000,000.00	3,950,597.78	3,971,908.00	0.00	18,382.22	8/24/2023		98.765	5.235		5.235	21,310.22
313384KW8	189544	300	FHBL Disc Note	3/24/2023	4.680	5,000,000.00	4,899,900.00	4,964,215.00	0.00	64,350.00	8/25/2023		97.998	4.776		4.776	64,315.00
3136G42C6	182084	300	FNMA Callable Bond	8/26/2020	0.320	2,000,000.00	2,000,000.00	1,985,038.00	0.00	2,240.00	8/25/2023		100.000	0.320		0.320	(14,962.00)
313384KZ1	190105	300	FHBL Disc Note	5/31/2023	5.145	3,000,000.00	2,961,841.25	2,977,317.00	0.00	13,291.25	8/28/2023		98.728	5.211		5.211	15,475.75
313384LA5	190122	300	FHBL Disc Note	6/1/2023	5.190	2,000,000.00	1,974,338.33	1,984,610.00	0.00	8,650.00	8/29/2023		98.717	5.257		5.257	10,271.67
313384LB3	190106	300	FHBL Disc Note	5/31/2023	5.240	3,000,000.00	2,960,263.33	2,976,510.00	0.00	13,536.67	8/30/2023		98.675	5.310		5.310	16,246.67
313384LC1	190157	300	FHBL Disc Note	6/6/2023	5.135	3,000,000.00	2,963,199.17	2,963,199.17	0.00	10,697.92	8/31/2023		98.773	5.199		5.199	0.00
313384LD9	190126	300	FHBL Disc Note	6/2/2023	5.180	1,400,000.00	1,381,668.56	1,388,529.80	0.00	5,841.89	9/1/2023		98.691	5.249		5.249	6,861.24
313384LH0	190198	300	FHBL Disc Note	6/9/2023	5.120	5,000,000.00	4,937,422.22	4,955,425.00	0.00	15,644.45	9/5/2023		98.748	5.185		5.185	18,002.78
07287DW63	190245	300	Baylor Scott Comm Paper	6/15/2023	5.450	5,000,000.00	4,937,173.61	4,950,500.00	0.00	12,111.11	9/6/2023		98.743	5.596		5.596	13,326.39
313384LJ6	190168	300	FHBL Disc Note	6/7/2023	5.198	3,000,000.00	2,960,581.83	2,973,381.00	0.00	10,396.00	9/6/2023		98.686	5.267		5.267	12,799.17
98459SW79	189678	300	Yale Univ Comm Paper	4/11/2023	5.080	5,000,000.00	4,894,870.00	4,949,670.00	0.00	57,151.21	9/7/2023		97.897	5.261		5.261	54,800.00
89233HW83	190210	300	Toyota Comm Paper	6/12/2023	5.260	5,000,000.00	4,935,711.11	4,948,730.00	0.00	13,880.56	9/8/2023		98.714	5.403		5.403	13,018.89
313312LL2	190247	300	FFCB Disc Note	6/15/2023	5.090	3,000,000.00	2,963,945.83	2,972,565.00	0.00	6,786.67	9/8/2023		98.798	5.152		5.152	8,619.17
313384LP2	190209	300	FHBL Disc Note	6/12/2023	5.115	4,000,000.00	3,948,281.67	3,961,792.00	0.00	10,798.33	9/11/2023		98.707	5.182		5.182	13,510.33
98459SWC8	189690	300	Yale Univ Comm Paper	4/12/2023	5.080	5,000,000.00	4,892,050.00	4,945,950.00	0.00	56,444.44	9/12/2023		97.841	5.264		5.264	53,900.00
313384LQ0	189805	300	FHBL Disc Note	4/25/2023	4.910	1,500,000.00	1,471,358.33	1,485,468.00	0.00	13,707.08	9/12/2023		98.091	5.006		5.006	14,109.67
313384LQ0	190199	300	FHBL Disc Note	6/9/2023	5.125	2,000,000.00	1,972,951.38	1,980,624.00	0.00	6,263.89	9/12/2023		98.648	5.195		5.195	7,672.62
313384LR8	190228	300	FHBL Disc Note	6/14/2023	5.140	3,000,000.00	2,961,021.67	2,970,528.00	0.00	7,281.67	9/13/2023		98.701	5.208		5.208	9,506.33
26441UWE1	189941	300	Duke Univ Comm Paper	5/11/2023	5.150	3,025,000.00	2,970,474.38	2,970,474.38	0.00	22,069.89	9/14/2023		98.198	5.317		5.317	0.00
313384LT4	190229	300	FHBL Disc Note	6/14/2023	5.120	3,500,000.00	3,453,706.67	3,464,667.50	0.00	8,462.22	9/15/2023		98.677	5.189		5.189	10,960.83
912797GT8	190220	300	U.S. Treasury Bill	6/13/2023	5.030	3,000,000.00	2,958,921.67	2,966,451.00	0.00	7,545.00	9/19/2023		98.631	5.171		5.171	7,529.33
313384LY3	190269	300	FHBL Disc Note	6/16/2023	5.040	2,000,000.00	1,973,120.00	1,978,452.00	0.00	4,200.00	9/20/2023		98.656	5.109		5.109	5,332.00
912796CR8	190294	300	U.S. Treasury Bill	6/21/2023	5.120	2,500,000.00	2,467,292.08	2,471,325.00	0.00	3,555.21	9/21/2023		98.692	5.259		5.259	4,032.92
3130AU2P8	188737	300	FHBL Callable Bond	12/22/2022	5.000	2,000,000.00	2,000,000.00	1,997,660.00	0.00	2,500.00	9/22/2023		100.000	5.010		5.010	(2,340.00)
313384MD8	190334	300	FHBL Disc Note	6/26/2023	5.055	3,000,000.00	2,961,666.25	2,965,644.00	0.00	2,106.25	9/25/2023		98.722	5.120		5.120	3,977.75
912797GU5	190327	300	U.S. Treasury Bill	6/23/2023	5.108	5,000,000.00	4,932,609.38	4,939,325.00	0.00	5,675.00	9/26/2023		98.652	5.249		5.249	6,715.62
313384MF3	190353	300	FHBL Disc Note	6/28/2023	5.160	5,000,000.00	4,934,783.33	4,941,385.00	0.00	2,150.00	9/27/2023		98.696	5.228		5.228	6,601.67

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Investment Inventory
Sorted by Fund
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CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
912796CS6	190335	300	U.S. Treasury Bill	6/26/2023	5.024	3,000,000.00	2,960,643.77	2,962,590.00	0.00	2,093.42	9/28/2023		98.688	5.162		5.162	1,946.23
313384MH9	190169	300	FHLL Disc Note	6/7/2023	5.260	2,967,000.00	2,917,579.67	2,931,413.80	0.00	10,404.28	9/29/2023		98.334	5.349		5.349	13,834.13
912797GV3	190354	300	U.S. Treasury Bill	6/28/2023	5.147	5,000,000.00	4,930,658.47	4,934,000.00	0.00	2,144.58	10/3/2023		98.613	5.292		5.292	3,341.53
313384MN6	190379	300	FHLL Disc Note	6/30/2023	5.060	3,000,000.00	2,959,520.00	2,961,732.00	0.00	421.67	10/4/2023		98.651	5.129		5.129	2,212.00
912796YJ2	190369	300	U.S. Treasury Bill	6/29/2023	5.113	4,000,000.00	3,944,330.56	3,945,964.00	0.00	1,136.11	10/5/2023		98.608	5.257		5.257	1,633.44
313384MQ9	190378	300	FHLL Disc Note	6/30/2023	5.060	4,000,000.00	3,944,902.22	3,947,888.00	0.00	562.22	10/6/2023		98.623	5.131		5.131	2,985.78
98459SXB9	190346	300	Yale Univ Comm Paper	6/27/2023	5.280	3,000,000.00	2,953,359.00	2,954,463.00	0.00	1,760.04	10/11/2023		98.445	5.438		5.438	1,104.00
21920PKX8	190187	300	Cornell Univ Comm Paper	6/8/2023	5.400	2,000,000.00	1,960,100.00	1,960,100.00	0.00	6,900.00	10/19/2023		98.005	5.586		5.586	0.00
3130AUGU2	189021	300	FHLL Callable Bond	1/30/2023	5.000	2,000,000.00	2,000,000.00	1,995,074.00	0.00	17,777.78	10/27/2023		100.000	5.011		5.011	(4,926.00)
3130ARNY3	186743	300	FHLL Step-Up Bond	4/27/2022	3.000	2,000,000.00	2,000,000.00	1,984,550.00	0.00	10,666.67	10/27/2023		100.000	2.494		2.494	(15,450.00)
3134GW6E1	184701	300	FHLLMC Callable Bond	6/30/2021	0.320	2,000,000.00	1,999,942.52	1,966,048.00	0.00	1,048.89	11/2/2023		99.980	0.329		0.329	(33,894.52)
3133EMPB2	183644	300	FFCB Callable Bond	2/3/2021	0.170	4,000,000.00	4,000,000.00	3,927,272.00	0.00	1,095.56	11/3/2023		100.000	0.170		0.170	(72,728.00)
16085HYU4	190277	300	Carolinas Health Comm Paper	6/20/2023	5.339	5,000,000.00	4,880,614.03	4,880,614.03	0.00	8,156.81	11/28/2023		97.612	5.546		5.546	0.00
3130AUVB7	189288	300	FHLL Callable Bond	2/28/2023	5.000	2,000,000.00	2,000,000.00	1,994,640.00	0.00	34,166.67	11/28/2023	8/28/2023	100.000	5.010		5.010	(5,360.00)
79584SZB5	189616	300	Salvation Army Comm Paper	4/3/2023	5.150	5,000,000.00	4,819,750.00	4,819,750.00	0.00	63,659.72	12/11/2023		96.395	5.377		5.377	0.00
16085HZC3	190292	300	Carolinas Health Comm Paper	6/21/2023	5.450	5,000,000.00	4,868,291.67	4,868,291.67	0.00	7,569.44	12/12/2023		97.366	5.675		5.675	0.00
3130ALFY5	183998	300	FHLL Callable Bond	3/15/2021	0.200	5,000,000.00	5,000,000.00	4,879,120.00	0.00	2,944.44	12/15/2023		100.000	0.200		0.200	(120,880.00)
79584RA40	189670	300	Salvation Army Comm Paper	4/10/2023	5.120	5,000,000.00	4,808,711.11	4,808,711.11	0.00	58,311.11	1/4/2024		96.174	5.352		5.352	0.00
3130AVR87	189814	300	FHLL Callable Bond	4/26/2023	5.125	2,000,000.00	2,000,000.00	1,993,816.00	0.00	18,506.94	1/26/2024	7/26/2023	100.000	5.125		5.125	(6,184.00)
3130AUUK8	189251	300	FHLL Step-Up Bond	2/23/2023	5.000	2,000,000.00	2,000,000.00	1,992,544.00	0.00	35,555.56	2/23/2024	8/23/2023	100.000	5.185		5.185	(7,456.00)
3130AUYM0	189287	300	FHLL Callable Bond	2/28/2023	5.250	2,000,000.00	2,000,000.00	1,992,510.00	0.00	35,875.00	2/28/2024	8/28/2023	100.000	5.250		5.250	(7,490.00)
46640PC19	190155	300	J.P. Morgan Comm Paper	6/6/2023	5.390	5,000,000.00	4,798,623.61	4,806,105.00	0.00	18,715.28	3/1/2024		95.972	5.643		5.643	7,481.39
3130AV3Q3	189301	300	FHLL Step-Up Bond	3/1/2023	5.150	2,000,000.00	2,000,000.00	1,995,314.00	0.00	34,333.33	3/1/2024	9/1/2023	100.000	5.569		5.569	(4,686.00)
46640PC43	190188	300	J.P. Morgan Comm Paper	6/8/2023	5.400	2,000,000.00	1,919,000.00	1,921,508.00	0.00	6,900.00	3/4/2024		95.950	5.654		5.654	2,508.00
78009AC44	190368	300	RBC Comm Paper	6/29/2023	5.530	5,000,000.00	4,808,754.17	4,804,390.00	0.00	1,536.11	3/4/2024		96.175	5.785		5.785	(4,364.17)
3130AUW83	189374	300	FHLL Step-Up Bond	3/7/2023	5.000	2,000,000.00	2,000,000.00	1,993,700.00	0.00	31,666.67	3/7/2024	9/7/2023	100.000	5.247		5.247	(6,300.00)
78009ACF9	190326	300	RBC Comm Paper	6/23/2023	5.520	5,000,000.00	4,796,066.67	4,796,215.00	0.00	6,133.33	3/15/2024		95.921	5.782		5.782	148.33
78009ACL6	190333	300	RBC Comm Paper	6/26/2023	5.520	5,000,000.00	4,794,533.33	4,792,540.00	0.00	3,833.33	3/20/2024		95.891	5.783		5.783	(1,993.33)
3130AVG22	189555	300	FHLL Step-Up Bond	3/27/2023	5.300	2,000,000.00	2,000,000.00	1,994,008.00	0.00	1,177.78	3/27/2024		100.000	5.500		5.500	(5,992.00)
3130APFB6	185430	300	FHLL Step-Up Bond	10/19/2021	0.700	2,000,000.00	2,000,000.00	1,921,650.00	0.00	2,800.00	4/19/2024		100.000	0.480		0.480	(78,350.00)
3130AME24	184360	300	FHLL Callable Bond	5/3/2021	0.390	2,500,000.00	2,500,000.00	2,393,890.00	0.00	1,570.83	5/3/2024		100.000	0.390		0.390	(106,110.00)
3135GA3C3	182926	300	FNMA Callable Bond	11/25/2020	0.350	1,300,000.00	1,299,917.97	1,242,179.90	0.00	556.11	5/17/2024		99.975	0.357		0.357	(57,738.07)
3130AWEQ9	190293	300	FHLL Callable Bond	6/21/2023	5.420	1,925,000.00	1,925,000.00	1,924,672.75	0.00	2,898.19	6/21/2024	9/21/2023	100.000	5.420		5.420	(327.25)
3130AUGP3	189001	300	FHLL Step-Up Bond	1/26/2023	5.000	2,000,000.00	2,000,000.00	1,989,050.00	0.00	43,055.56	7/26/2024	7/26/2023	100.000	5.246	5.001	5.001	(10,950.00)
3130ANF21	184994	300	FHLL Step-Up Bond	8/16/2021	0.500	2,000,000.00	2,000,000.00	1,900,496.00	0.00	3,750.00	8/16/2024	8/16/2023	100.000	0.417	0.375	0.375	(99,504.00)
3130ANF21	184995	300	FHLL Step-Up Bond	8/16/2021	0.500	2,000,000.00	2,000,000.00	1,900,496.00	0.00	3,750.00	8/16/2024	8/16/2023	100.000	0.417	0.375	0.375	(99,504.00)
3134GYK92	189353	300	FHLLMC Step-Up Bond	3/3/2023	5.125	2,300,000.00	2,300,292.62	2,287,593.80	1,637.15	40,273.96	8/28/2024	8/28/2023	99.925	5.385		5.385	(12,698.82)
3130AVJK9	189672	300	FHLL Step-Up Bond	4/10/2023	5.000	2,000,000.00	2,000,000.00	1,990,372.00	0.00	22,500.00	10/10/2024	7/10/2023	100.000	5.655		5.655	(9,628.00)
3134GYDV1	188978	300	FHLLMC Step-Up Bond	1/24/2023	5.000	2,000,000.00	2,000,000.00	1,985,058.00	0.00	18,611.11	10/24/2024	7/24/2023	100.000	5.210		5.210	(14,942.00)
3130AMYT3	184702	300	FHLL Step-Up Bond	6/30/2021	0.800	2,000,000.00	2,000,000.00	1,872,196.00	0.00	44.44	12/30/2024		100.000	0.657		0.657	(127,804.00)
3130AN4K3	184847	300	FHLL Step-Up Bond	7/21/2021	0.500	2,000,000.00	2,000,000.00	1,871,884.00	0.00	1,944.44	1/21/2025		100.000	0.713		0.713	(128,116.00)
3130AQQ97	186312	300	FHLL Step-Up Bond	2/18/2022	1.500	1,000,000.00	1,000,000.00	959,882.00	0.00	1,791.67	2/18/2025		100.000	1.292		1.292	(40,118.00)
3130ALWA8	184250	300	FHLL Step-Up Bond	4/15/2021	0.750	1,100,000.00	1,100,000.00	1,025,563.00	0.00	1,741.67	4/15/2025	7/15/2023	100.000	0.625	0.527	0.527	(74,437.00)
3130ARH53	186725	300	FHLL Step-Up Bond	4/22/2022	3.000	2,000,000.00	2,000,000.00	1,953,232.00	0.00	11,500.00	4/22/2025	7/22/2023	100.000	2.667	2.199	2.199	(46,768.00)
3130ANZ60	185279	300	FHLL Step-Up Bond	9/27/2021	0.600	2,000,000.00	2,000,000.00	1,846,838.00	0.00	133.33	6/27/2025		100.000	0.540		0.540	(153,162.00)
3130ANGJ3	185019	300	FHLL Step-Up Bond	8/19/2021	0.600	2,000,000.00	2,000,000.00	1,868,532.00	0.00	4,400.00	8/19/2025	8/19/2023	100.000	0.525	0.450	0.450	(131,468.00)
3134GXMX6	187536	300	FHLLMC Step-Up Bond	8/25/2022	4.000	2,000,000.00	2,000,000.00	1,983,486.00	0.00	28,000.00	8/25/2025	8/25/2023	100.000	3.833	3.496	3.496	(16,514.00)
3134GXX33	187790	300	FHLLMC Step-Up Bond	9/23/2022	4.000	2,000,000.00	2,000,000.00	1,962,746.00	0.00	21,777.78	9/23/2025	9/23/2023	100.000	5.110	4.000	4.000	(37,254.00)
3135G06B4	182576	300	FNMA Callable Bond	10/23/2020	0.560	2,000,000.00	2,000,000.00	1,813,666.00	0.00	2,146.67	10/22/2025		100.000	0.560		0.560	(186,334.00)
3130AKU61	183560	300	FHLL Step-Up Bond	1/27/2021	0.750	2,000,000.00	2,000,000.00	1,804,768.00	0.00	6,416.67	1/27/2026		100.000	0.610		0.610	(195,232.00)
3130AKTT3	183599	300	FHLL Step-Up Bond	1/29/2021	0.500	2,000,000.00	2,000,000.00	1,806,836.00	0.00	4,222.22	1/29/2026		100.000	0.440		0.440	(193,164.00)
3133EMZB1	184424	300	FFCB Callable Bond	5/13/2021	0.960	2,500,000.00	2,497,133.33	2,233,072.50	0.00	3,200.00	5/13/2026		99.800	1.001		1.001	(264,060.83)
3130AMK55	184502	300	FHLL Step-Up Bond	5/28/2021	1.300	2,500,000.00	2,500,000.00	2,269,012.50	0.00	3,069.44	5/27/2026		100.000	1.040		1.040	(230,987.50)
3130AN5F3	184821	300	FHLL Step-Up Bond	7/15/2021	0.750	2,000,000.00	2,000,000.00	1,806,050.00	0.00	6,916.67	7/15/2026	7/15/2023	100.000	1.045	0.750	0.750	(193,950.00)
3130ANHD5	185058	300	FHLL Step-Up Bond	8/26/2021	0.800	2,000,000.00	2,000,000.00	1,828,002.00	0.00	5,555.56	8/26/2026	8/26/2023	100.000	0.710	0.575	0.575	(171,998.00)
3130ANHR4	185059	300	FHLL Step-Up Bond	8/26/2021	0.750	2,000,000.00	2,000,000.00	1,801,836.00	0.00	5,208.33	8/26/2026	8/26/2023	100.000	0.725	0.687	0.68	

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CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
3130APL37	185627	300	FHBL Callable Bond	11/16/2021	1.400	2,000,000.00	2,000,000.00	1,806,012.00	0.00	3,500.00	11/16/2026	8/16/2023	100.000	1.400	1.400	1.400	(193,988.00)
300 Total						522,257,505.13	515,813,568.91	515,002,006.48	1,637.15	3,568,845.43							(811,562.43)
825252885	166180	411	Invesco Money Market Fund		5.055	642,549.72	642,549.72	642,549.72	0.00	2,665.76			100.000	5.055		5.055	0.00
31607A703	166179	411	Fidelity Money Market Fund		5.030	7,655,905.53	7,655,905.53	7,655,905.53	0.00	31,801.58			100.000	5.030		5.030	0.00
09248U700	184293	411	BlackRock Money Market Fund	4/20/2021	4.988	927,972.07	927,972.07	927,972.07	0.00	3,803.78			100.000	4.988		4.988	0.00
4812C0670	184104	411	J.P. Morgan Money Market Fund	3/25/2021	4.998	15,000,000.00	15,000,000.00	15,000,000.00	0.00	61,425.39			100.000	4.998		4.998	0.00
313384HR3	190380	411	FHBL Disc Note	6/30/2023	4.800	11,000,000.00	10,995,600.00	10,995,600.00	0.00	1,466.67	7/3/2023		99.960	4.802		4.802	0.00
912797FR3	190337	411	U.S. Treasury Bill	6/26/2023	4.855	8,000,000.00	7,990,290.80	7,990,290.80	0.00	5,394.00	7/5/2023		99.879	4.928		4.928	0.00
19865XU66	190123	411	Columbia Univ Comm Paper	6/1/2023	5.180	7,000,000.00	6,964,747.22	6,964,747.22	0.00	30,216.67	7/6/2023		99.496	5.279		5.279	0.00
21920PU62	189411	411	Cornell Univ Comm Paper	3/9/2023	5.050	10,000,000.00	9,833,069.44	9,833,069.44	0.00	159,916.67	7/6/2023		98.331	5.207		5.207	0.00
313384HV4	189673	411	FHBL Disc Note	4/10/2023	4.800	35,133,000.00	34,720,772.80	35,114,133.58	0.00	384,120.80	7/7/2023		98.827	4.857		4.857	393,360.78
912797FX0	190355	411	U.S. Treasury Bill	6/28/2023	4.960	8,000,000.00	7,985,671.98	7,991,160.00	0.00	3,306.47	7/11/2023		99.821	5.038		5.038	5,488.02
48306BUC7	190044	411	Kaiser Comm Paper	5/23/2023	5.150	10,000,000.00	9,928,472.22	9,982,880.00	0.00	55,791.67	7/12/2023		99.285	5.259		5.259	54,407.78
14912EUH8	190279	411	Caterpillar Comm Paper	6/20/2023	5.100	6,000,000.00	5,977,050.00	5,985,636.00	0.00	9,350.00	7/17/2023		99.618	5.191		5.191	8,586.00
313384JF7	188473	411	FHBL Disc Note	11/30/2022	4.620	30,019,000.00	29,136,791.62	29,962,654.34	0.00	820,569.37	7/17/2023		97.061	4.803		4.803	825,862.72
59087BUJ4	189994	411	MetLife Funding Comm Paper	5/17/2023	5.050	10,000,000.00	9,913,027.78	9,974,540.00	0.00	63,125.00	7/18/2023		99.130	5.165		5.165	61,512.22
313384JG5	188474	411	FHBL Disc Note	11/30/2022	4.620	15,000,000.00	14,557,250.00	14,969,835.00	0.00	410,025.00	7/18/2023		97.048	4.804		4.804	412,585.00
48306BUC9	190255	411	Kaiser Comm Paper	6/15/2023	5.100	10,000,000.00	9,951,833.33	9,972,780.00	0.00	22,666.67	7/19/2023		99.518	5.196		5.196	20,946.67
98459SUK2	189770	411	Yale Univ Comm Paper	4/20/2023	5.000	10,000,000.00	9,875,000.00	9,973,210.00	0.00	100,000.00	7/19/2023		98.750	5.134		5.134	98,210.00
313384JH3	189601	411	FHBL Disc Note	3/30/2023	4.675	20,000,000.00	19,711,708.33	19,957,100.00	0.00	241,541.67	7/19/2023		98.559	4.743		4.743	245,391.67
313384JN0	190152	411	FHBL Disc Note	6/5/2023	5.100	5,000,000.00	4,965,291.67	4,985,930.00	0.00	18,416.66	7/24/2023		99.306	5.136		5.136	20,638.33
313384JQ3	189717	411	FHBL Disc Note	4/14/2023	4.720	20,000,000.00	19,729,911.11	19,938,360.00	0.00	204,533.33	7/26/2023		98.650	4.785		4.785	208,448.89
48306BV28	190281	411	Kaiser Comm Paper	6/20/2023	5.150	10,000,000.00	9,938,486.11	9,952,310.00	0.00	15,736.11	8/2/2023		99.385	5.254		5.254	13,823.89
313384JX8	189139	411	FHBL Disc Note	2/10/2023	4.770	15,000,000.00	14,656,162.50	14,939,130.00	0.00	280,237.50	8/2/2023		97.708	4.882		4.882	282,967.50
07287DV72	189891	411	Baylor Scott Comm Paper	5/4/2023	5.150	7,000,000.00	6,904,868.06	6,961,955.00	0.00	58,080.55	8/7/2023		98.641	5.293		5.293	57,086.94
912797GF8	189727	411	U.S. Treasury Bill	4/17/2023	4.960	29,322,000.00	28,865,489.00	29,171,519.50	0.00	302,994.00	8/8/2023		98.443	5.108		5.108	306,030.46
5255M5V97	189691	411	Leland Stanford Comm Paper	4/12/2023	5.000	10,984,000.00	10,802,458.89	10,802,458.89	0.00	122,044.44	8/9/2023		98.347	5.155		5.155	0.00
21920PVA2	189655	411	Cornell Univ Comm Paper	4/6/2023	5.100	10,000,000.00	9,821,500.00	9,821,500.00	0.00	121,833.33	8/10/2023		98.215	5.265		5.265	0.00
26441UVA0	189656	411	Duke Univ Comm Paper	4/6/2023	5.100	10,000,000.00	9,821,500.00	9,821,500.00	0.00	121,833.33	8/10/2023		98.215	5.265		5.265	0.00
3133EL3E2	181963	411	FFCB Callable Bond	8/10/2020	0.320	7,000,000.00	7,000,000.00	6,959,099.00	0.00	8,773.33	8/10/2023		100.000	0.320		0.320	(40,901.00)
3133EMQK1	183781	411	FFCB Callable Bond	2/18/2021	0.150	3,000,000.00	2,999,934.42	2,981,919.00	0.00	1,762.50	8/10/2023		99.950	0.170		0.170	(18,015.42)
3135G05R0	182000	411	FNMA Callable Bond	8/13/2020	0.300	4,000,000.00	3,999,847.91	3,978,392.00	0.00	4,700.00	8/10/2023		99.895	0.335		0.335	(21,455.91)
91411UVH5	189903	411	Univ of California Comm Paper	5/5/2023	5.100	7,000,000.00	6,896,866.67	6,950,139.00	0.00	56,525.00	8/17/2023		98.527	5.248		5.248	53,272.33
313384KP3	188618	411	FHBL Disc Note	12/13/2022	4.570	18,000,000.00	17,433,320.00	17,888,130.00	0.00	457,000.00	8/18/2023		96.852	4.758		4.758	454,810.00
313384KS7	188615	411	FHBL Disc Note	12/12/2022	4.600	41,411,000.00	40,077,565.80	41,136,900.59	0.00	1,063,572.52	8/21/2023		96.780	4.791		4.791	1,059,334.79
3130ARZL8	186917	411	FHBL Step-Up Bond	5/25/2022	3.050	1,900,000.00	1,900,000.00	1,893,488.70	0.00	5,795.00	8/25/2023		100.000	2.650		2.650	(6,511.30)
3136G42B8	182110	411	FNMA Callable Bond	8/28/2020	0.330	3,500,000.00	3,500,000.00	3,472,395.50	0.00	3,946.25	8/28/2023		100.000	0.330		0.330	(27,604.50)
07287DW63	190249	411	Baylor Scott Comm Paper	6/15/2023	5.450	10,000,000.00	9,874,347.22	9,901,000.00	0.00	24,222.22	9/6/2023		98.743	5.596		5.596	26,652.78
313384LJ6	188789	411	FHBL Disc Note	1/3/2023	4.650	30,019,000.00	29,065,146.28	29,752,641.41	0.00	694,064.29	9/6/2023		96.823	4.830		4.830	687,495.13
313384LJ6	189959	411	FHBL Disc Note	5/12/2023	4.995	13,922,000.00	13,695,993.73	13,798,470.09	0.00	96,583.88	9/6/2023		98.377	5.077		5.077	102,476.36
313384LJ6	190251	411	FHBL Disc Note	6/15/2023	5.100	2,351,000.00	2,323,356.16	2,330,139.58	0.00	5,328.93	9/6/2023		98.824	5.161		5.161	6,783.42
98459SW79	189682	411	Yale Univ Comm Paper	4/11/2023	5.080	10,000,000.00	9,789,740.00	9,899,340.00	0.00	114,302.42	9/7/2023		97.897	5.261		5.261	109,600.00
98459SWC8	189693	411	Yale Univ Comm Paper	4/12/2023	5.080	10,000,000.00	9,784,100.00	9,891,900.00	0.00	112,888.89	9/12/2023		97.841	5.264		5.264	107,800.00
21920PWE3	189944	411	Cornell Univ Comm Paper	5/11/2023	5.150	7,000,000.00	6,873,825.00	6,873,825.00	0.00	51,070.83	9/14/2023		98.198	5.317		5.317	0.00
313384LX5	189378	411	FHBL Disc Note	3/7/2023	4.990	17,000,000.00	16,538,147.78	16,819,154.00	0.00	273,341.11	9/19/2023		97.283	5.235		5.235	281,006.22
3130AU2P8	188738	411	FHBL Callable Bond	12/22/2022	5.000	3,000,000.00	3,000,000.00	2,996,490.00	0.00	3,750.00	9/22/2023		100.000	5.010		5.010	(3,510.00)
89233HWR1	190336	411	Toyota Comm Paper	6/26/2023	5.260	10,000,000.00	9,867,038.89	9,871,190.00	0.00	7,305.56	9/25/2023		98.670	5.405		5.405	4,151.11
98459SKB9	190314	411	Yale Univ Comm Paper	6/22/2023	5.280	10,000,000.00	9,837,200.00	9,848,210.00	0.00	13,200.00	10/11/2023		98.372	5.442		5.442	11,010.00
313384MV8	188945	411	FHBL Disc Note	1/19/2023	4.650	18,164,000.00	17,542,261.42	17,914,989.72	0.00	382,427.88	10/11/2023		96.577	4.840		4.840	372,728.30
313384MV8	190252	411	FHBL Disc Note	6/15/2023	5.180	41,008,000.00	40,311,729.72	40,445,821.33	0.00	94,409.53	10/11/2023		98.302	5.269		5.269	134,091.61
313384NC9	189980	411	FHBL Disc Note	5/16/2023	4.980	15,000,000.00	14,678,375.00	14,780,070.00	0.00	95,450.00	10/18/2023		97.856	5.089		5.089	101,695.00
21920PXK8	190189	411	Cornell Univ Comm Paper	6/8/2023	5.400	10,000,000.00	9,800,500.00	9,800,500.00	0.00	34,500.00	10/19/2023		98.005	5.586		5.586	0.00
3130AUGU2	189024	411	FHBL Callable Bond	1/30/2023	5.000	3,000,000.00	3,000,00										

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2023

CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
3130ARTV3	186815	411	FHLL Step-Up Bond	5/9/2022	3.050	1,600,000.00	1,600,000.00	1,584,419.20	0.00	7,048.89	11/9/2023		100.000	2.617		2.617	(15,580.80)
313384PJ2	190253	411	FHLL Disc Note	6/15/2023	5.130	20,000,000.00	19,558,250.00	19,620,700.00	0.00	45,600.00	11/17/2023		97.791	5.246		5.246	62,450.00
313384PJ2	190347	411	FHLL Disc Note	6/27/2023	5.150	20,000,000.00	19,590,861.11	19,620,700.00	0.00	11,444.44	11/17/2023		97.954	5.258		5.258	29,838.89
16085HYU4	190280	411	Carolinas Health Comm Paper	6/20/2023	5.339	10,000,000.00	9,761,228.06	9,761,228.06	0.00	16,313.61	11/28/2023		97.612	5.546		5.546	0.00
3130AUVB7	189290	411	FHLL Callable Bond	2/28/2023	5.000	3,000,000.00	3,000,000.00	2,991,960.00	0.00	51,250.00	11/28/2023	8/28/2023	100.000	5.010		5.010	(8,040.00)
79584SZ17	189412	411	Salvation Army Comm Paper	3/9/2023	5.350	6,600,000.00	6,338,117.50	6,338,117.50	0.00	111,815.00	12/1/2023		96.032	5.599		5.599	0.00
16085HZC3	190295	411	Carolinas Health Comm Paper	6/21/2023	5.450	10,000,000.00	9,736,583.33	9,736,583.33	0.00	15,138.89	12/12/2023		97.366	5.675		5.675	0.00
313384QM4	189956	411	FHLL Disc Note	5/12/2023	4.830	21,397,000.00	20,776,914.94	20,909,897.30	0.00	143,538.21	12/14/2023		97.102	5.065		5.065	132,982.36
313384QS1	190254	411	FHLL Disc Note	6/15/2023	5.120	20,000,000.00	19,468,088.89	19,530,980.00	0.00	45,511.11	12/19/2023		97.340	5.330		5.330	62,891.11
3133EMLT7	183299	411	FFCB Callable Bond	12/29/2020	0.210	3,000,000.00	3,000,000.00	2,922,342.00	0.00	52.50	12/28/2023		100.000	0.210		0.210	(77,658.00)
3134GWXB7	182381	411	FHLLM Callable Bond	10/1/2020	0.300	5,000,000.00	5,000,000.00	4,874,990.00	0.00	83.33	12/29/2023		100.000	0.300		0.300	(125,010.00)
79584RA40	189674	411	Salvation Army Comm Paper	4/10/2023	5.120	10,000,000.00	9,617,422.22	9,617,422.22	0.00	116,622.22	1/4/2024		96.174	5.352		5.352	0.00
3130AMHP0	184574	411	FHLL Callable Bond	6/9/2021	0.300	4,000,000.00	3,999,818.33	3,873,808.00	0.00	733.33	2/9/2024		99.980	0.308		0.308	(126,010.33)
3130AUUK8	189255	411	FHLL Step-Up Bond	2/23/2023	5.000	3,000,000.00	3,000,000.00	2,988,816.00	0.00	53,333.33	2/23/2024	8/23/2023	100.000	5.185		5.185	(11,184.00)
3130AUYM0	189291	411	FHLL Callable Bond	2/28/2023	5.250	3,000,000.00	3,000,000.00	2,988,765.00	0.00	53,812.50	2/28/2024	8/28/2023	100.000	5.250		5.250	(11,235.00)
46640PC19	190158	411	J.P. Morgan Comm Paper	6/6/2023	5.390	10,000,000.00	9,597,247.22	9,612,210.00	0.00	37,430.56	3/1/2024		95.972	5.643		5.643	14,962.78
3130AUW83	189377	411	FHLL Step-Up Bond	3/7/2023	5.000	3,000,000.00	3,000,000.00	2,990,550.00	0.00	47,500.00	3/7/2024	9/7/2023	100.000	5.247		5.247	(9,450.00)
3130AVG22	189558	411	FHLL Step-Up Bond	3/27/2023	5.300	3,000,000.00	3,000,000.00	2,991,012.00	0.00	1,766.67	3/27/2024		100.000	5.500		5.500	(8,988.00)
3130APH81	185533	411	FHLL Step-Up Bond	11/3/2020	0.625	5,000,000.00	4,994,218.92	4,811,455.00	0.00	5,642.36	4/26/2024	7/26/2023	99.650	0.571	0.552	0.552	(182,763.92)
3130AME24	184362	411	FHLL Callable Bond	5/3/2021	0.390	5,000,000.00	5,000,000.00	4,787,780.00	0.00	3,141.67	5/3/2024		100.000	0.390		0.390	(212,220.00)
3135GA3C3	182946	411	FNMA Callable Bond	11/27/2020	0.350	2,400,000.00	2,399,848.32	2,293,255.20	0.00	1,026.67	5/17/2024		99.975	0.357		0.357	(106,593.12)
3130AVZC9	190034	411	FHLL Callable Bond	5/22/2023	5.250	3,000,000.00	3,000,000.00	2,985,825.00	0.00	17,062.50	5/22/2024	8/22/2023	100.000	5.250		5.250	(14,175.00)
3130AMMM1	184539	411	FHLL Callable Bond	6/3/2021	0.375	4,000,000.00	4,000,000.00	3,813,492.00	0.00	1,166.67	6/3/2024		100.000	0.375		0.375	(186,508.00)
3130AMLM2	184550	411	FHLL Callable Bond	6/7/2021	0.375	4,000,000.00	4,000,000.00	3,811,440.00	0.00	1,000.00	6/7/2024		100.000	0.375		0.375	(188,560.00)
3130AMKX9	184551	411	FHLL Callable Bond	6/7/2021	0.400	2,500,000.00	2,500,000.00	2,382,712.50	0.00	666.67	6/7/2024		100.000	0.400		0.400	(117,287.50)
3130AMKZ4	184586	411	FHLL Callable Bond	6/10/2021	0.400	2,500,000.00	2,500,000.00	2,381,867.50	0.00	583.33	6/10/2024		100.000	0.400		0.400	(118,132.50)
3130AUGP3	189003	411	FHLL Step-Up Bond	1/26/2023	5.000	3,000,000.00	3,000,000.00	2,983,575.00	0.00	64,583.33	7/26/2025	7/26/2023	100.000	5.246	5.001	5.001	(16,425.00)
3130AL6V1	183801	411	FHLL Step-Up Bond	2/19/2021	0.275	4,500,000.00	4,500,000.00	4,249,080.00	0.00	4,640.63	8/16/2024		100.000	0.229		0.229	(250,920.00)
3134GYK92	189354	411	FHLLM Step-Up Bond	3/3/2023	5.125	2,302,000.00	2,302,292.88	2,289,583.01	1,638.58	40,308.98	8/28/2024	8/28/2023	99.925	5.385		5.385	(12,709.87)
3134GVVJ2	182436	411	FHLLM Callable Bond	10/7/2020	0.400	3,000,000.00	2,999,718.00	2,817,063.00	0.00	3,033.33	9/30/2024		99.970	0.408		0.408	(182,655.00)
3130AMVE9	184706	411	FHLL Step-Up Bond	6/30/2021	0.550	5,000,000.00	5,000,000.00	4,704,115.00	0.00	76.39	9/30/2024		100.000	0.435		0.435	(295,885.00)
3130AVJK9	189675	411	FHLL Step-Up Bond	4/10/2023	5.000	3,000,000.00	3,000,000.00	2,985,558.00	0.00	33,750.00	10/10/2024	7/10/2023	100.000	5.655		5.655	(14,442.00)
3133EMCN0	182520	411	FFCB Callable Bond	10/16/2020	0.400	4,000,000.00	3,998,710.22	3,748,532.00	0.00	3,377.78	10/15/2024		99.900	0.425		0.425	(250,178.22)
3134GWZ90	182578	411	FHLLM Callable Bond	10/23/2020	0.400	1,050,000.00	1,049,785.51	983,328.15	0.00	816.67	10/21/2024		99.938	0.416		0.416	(66,457.36)
3134GYDV1	188979	411	FHLLM Step-Up Bond	1/24/2023	5.000	3,000,000.00	3,000,000.00	2,977,587.00	0.00	27,916.67	10/24/2024	7/24/2023	100.000	5.210		5.210	(22,413.00)
3130AKXV3	184311	411	FHLL Callable Bond	4/22/2021	0.300	6,000,000.00	5,993,043.55	5,593,158.00	0.00	6,650.00	11/18/2024	8/18/2023	99.700	0.385	0.430	0.385	(399,885.55)
3130AMYT3	184705	411	FHLL Step-Up Bond	6/30/2021	0.800	5,000,000.00	5,000,000.00	4,680,490.00	0.00	111.11	12/30/2024		100.000	0.657		0.657	(319,510.00)
3130AKXL5	183782	411	FHLL Step-Up Bond	2/18/2021	0.400	2,500,000.00	2,500,000.00	2,313,957.50	0.00	3,694.44	2/18/2025		100.000	0.338		0.338	(186,042.50)
3130ANGN4	185005	411	FHLL Step-Up Bond	8/18/2021	0.500	5,000,000.00	4,998,835.32	4,669,330.00	0.00	9,236.11	2/18/2025	8/18/2023	99.950	0.450	0.375	0.375	(329,505.32)
3130AQQ97	186313	411	FHLL Step-Up Bond	2/18/2022	1.500	2,000,000.00	2,000,000.00	1,919,764.00	0.00	3,583.33	2/18/2025		100.000	1.292		1.292	(80,236.00)
3130ANL0	185061	411	FHLL Step-Up Bond	8/26/2021	0.700	5,000,000.00	5,000,000.00	4,654,280.00	0.00	12,152.78	2/26/2025	8/26/2023	100.000	0.614	0.400	0.400	(345,720.00)
3130ARH53	186727	411	FHLL Step-Up Bond	4/22/2022	3.000	5,000,000.00	5,000,000.00	4,883,080.00	0.00	28,750.00	4/22/2025	7/22/2023	100.000	2.667	2.199	2.199	(116,920.00)
3133EMF98	184611	411	FFCB Callable Bond	6/16/2021	0.650	5,000,000.00	4,999,391.14	4,596,295.00	0.00	1,986.11	6/9/2025		99.975	0.656		0.656	(403,096.14)
3133EMH47	184612	411	FFCB Callable Bond	6/16/2021	0.600	5,000,000.00	4,997,796.88	4,588,775.00	0.00	1,250.00	6/16/2025		99.910	0.623		0.623	(409,021.88)
3134GXM76	187539	411	FHLLM Step-Up Bond	8/25/2022	4.000	3,000,000.00	3,000,000.00	2,975,229.00	0.00	42,000.00	8/25/2025	8/25/2023	100.000	5.422	3.000	3.000	(24,771.00)
3134GXX33	187791	411	FHLLM Step-Up Bond	9/23/2022	4.000	3,000,000.00	3,000,000.00	2,944,119.00	0.00	32,666.67	9/23/2025	9/23/2023	100.000	5.110	4.000	4.000	(55,881.00)
3136G44U4	182580	411	FNMA Callable Bond	10/23/2020	0.500	1,500,000.00	1,500,000.00	1,358,572.50	0.00	1,479.17	10/20/2025		100.000	0.500		0.500	(141,427.50)
3135G06B4	182579	411	FNMA Callable Bond	10/23/2020	0.560	5,000,000.00	5,000,000.00	4,534,165.00	0.00	5,366.67	10/22/2025		100.000	0.560		0.560	(465,835.00)
3136G46N8	182652	411	FNMA Callable Bond	10/30/2020	0.600	3,000,000.00	3,000,000.00	2,721,417.00	0.00	3,100.00	10/29/2025		100.000	0.600		0.600	(278,583.00)
3133EMYD8	184378	411	FFCB Callable Bond	5/5/2021	0.850	2,000,000.00	1,998,959.21	1,815,568.00	0.00	2,738.89	11/3/2025		99.900	0.873		0.873	(183,391.21)
3130AKU61	183562	411	FHLL Step-Up Bond	1/27/2021	0.750	3,000,000.00	3,000,000.00	2,707,152.00	0.00	9,625.00	1/27/2026		100.000	0.610		0.610	(292,848.00)
3130AKZG4	183780	411	FHLL Step-Up Bond	2/18/2021	0.450	5,000,000.00	4,999,210.83	4,513,390.00	0.00	8,312.50	2/18/2026		99.970	0.406		0.406	(485,820.83)
3130ALGH1	183864	411	FHLL Step-Up Bond	2/26/2021	0.500	4,600,000.00	4,600,000.00	4,193,355.40	0.00	7,986.11	2/26/2026		100.000	0.450		0.450	(406,644.60)
3130ALGJ7	184066	411	FHLL Callable Bond	3/23/2021	1.000	5,362,500.00	5,362,500.00	4,848,852.94	0.00	14,597.92	3/23/2026		100.000	1.000		1.000	(513,647.06)
3130AM7K2	184357	411	FHLL Step-Up Bond	4/30/2021	0.750	3,000,000.00	3,000,000.00	2,715,705.00	0.00	3,812.50	4/30/2026	7/30/2023	100.000	0.997	0.750	0.750	(284,295.00)
3130AMCM2	184419	411	FHLL Step-Up Bond	5/12/2021	1.000	5,000,000.00	5,000,000.00	4,651,795.00	0.00	6,805.56	5/12/2026	8/12/2023	100.000	0.750			

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Investment Inventory
Sorted by Fund
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CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
3130AMKC5	184475	411	FHLB Step-Up Bond	5/27/2021	1.300	2,000,000.00	2,000,000.00	1,815,210.00	0.00	2,455.56	5/27/2026		100.000	1.040		1.040	(184,790.00)
3130ANKW9	185048	411	FHLB Step-Up Bond	8/25/2021	0.625	5,000,000.00	5,000,000.00	4,498,905.00	0.00	10,937.50	8/25/2026	8/25/2023	100.000	0.600	0.500	0.500	(501,095.00)
3130ANJ92	185119	411	FHLB Step-Up Bond	9/2/2021	1.000	5,000,000.00	4,999,335.92	4,467,815.00	0.00	17,500.00	8/25/2026		99.979	0.937		0.937	(531,520.92)
3130ANLN8	185060	411	FHLB Step-Up Bond	8/26/2021	0.600	5,000,000.00	5,000,000.00	4,520,255.00	0.00	10,416.67	8/26/2026	8/26/2023	100.000	1.130	0.600	0.600	(479,745.00)
3130APL37	185629	411	FHLB Callable Bond	11/16/2021	1.400	5,000,000.00	5,000,000.00	4,515,030.00	0.00	8,750.00	11/16/2026	8/16/2023	100.000	1.400	1.400	1.400	(484,970.00)
411 Total						1,003,770,927.32	987,980,222.85	984,214,789.32	1,638.58	9,055,246.91							(3,765,433.53)
313384KL2	189165	414	FHLB Disc Note	2/15/2023	4.680	28,398.00	27,729.80	28,232.98	0.00	502.07	8/15/2023		97.647	4.793		4.793	503.18
313384KL2	189166	414	FHLB Disc Note	2/15/2023	4.680	55,659.00	54,349.34	55,335.57	0.00	984.05	8/15/2023		97.647	4.793		4.793	986.23
313384KL2	189167	414	FHLB Disc Note	2/15/2023	4.680	505,619.00	493,721.78	502,680.85	0.00	8,939.35	8/15/2023		97.647	4.793		4.793	8,959.07
313384KL2	189168	414	FHLB Disc Note	2/15/2023	4.680	877,324.00	856,680.57	872,225.87	0.00	15,511.09	8/15/2023		97.647	4.793		4.793	15,545.30
912797FA0	189718	414	U.S. Treasury Bill	4/14/2023	4.787	110,017.00	107,368.84	108,416.25	0.00	1,141.20	10/12/2023		97.593	4.974		4.974	1,047.41
912797FA0	189719	414	U.S. Treasury Bill	4/14/2023	4.787	489,689.00	477,901.95	482,564.03	0.00	5,079.50	10/12/2023		97.593	4.974		4.974	4,662.08
912797FA0	189720	414	U.S. Treasury Bill	4/14/2023	4.788	3,646,294.00	3,558,525.93	3,593,240.42	0.00	37,822.70	10/12/2023		97.593	4.974		4.974	34,714.49
313588PG4	189972	414	FNMA Disc Note	5/15/2023	4.730	4,872.00	4,754.22	4,780.94	0.00	30.09	11/15/2023		97.582	4.955		4.955	26.72
313588PG4	189973	414	FNMA Disc Note	5/15/2023	4.730	2,128.00	2,076.55	2,088.23	0.00	13.14	11/15/2023		97.582	4.955		4.955	11.68
414 Total						5,720,000.00	5,583,108.98	5,649,565.14	0.00	70,023.19							66,456.16
313384JX8	189871	511	FHLB Disc Note	5/2/2023	4.940	100,000.00	98,737.56	99,594.20	0.00	823.33	8/2/2023		98.738	5.003		5.003	856.64
511 Total						100,000.00	98,737.56	99,594.20	0.00	823.33							856.64
313384JX8	189872	522	FHLB Disc Note	5/2/2023	4.940	500,000.00	493,687.78	497,971.00	0.00	4,116.67	8/2/2023		98.738	5.003		5.003	4,283.22
522 Total						500,000.00	493,687.78	497,971.00	0.00	4,116.67							4,283.22
313588HR9	190381	555	FNMA Disc Note	6/30/2023	4.650	3,000,000.00	2,998,837.50	2,998,837.50	0.00	387.50	7/3/2023		99.961	4.652		4.652	0.00
912797FR3	190370	555	U.S. Treasury Bill	6/29/2023	4.975	3,000,000.00	2,997,512.75	2,997,512.75	0.00	829.08	7/5/2023		99.917	5.048		5.048	0.00
555 Total						6,000,000.00	5,996,350.25	5,996,350.25	0.00	1,216.58							0.00
313384HR3	190348	566	FHLB Disc Note	6/27/2023	4.800	9,000,000.00	8,992,800.00	8,992,800.00	0.00	4,800.00	7/3/2023		99.920	4.804		4.804	0.00
313384HR3	190371	566	FHLB Disc Note	6/29/2023	4.600	5,000,000.00	4,997,444.44	4,997,444.44	0.00	1,277.78	7/3/2023		99.949	4.602		4.602	0.00
313384HT9	190382	566	FHLB Disc Note	6/30/2023	4.900	2,000,000.00	1,998,638.88	1,998,638.88	0.00	272.22	7/5/2023		99.932	4.903		4.903	0.00
566 Total						16,000,000.00	15,988,883.32	15,988,883.32	0.00	6,350.00							0.00
825252869	151206	712	Invesco Money Market Fund		4.890	0.00	0.00	0.00	0.00	0.00			100.000	4.890		4.890	0.00
316175108	184449	712	Fidelity Money Market Fund	5/20/2021	4.990	0.00	0.00	0.00	0.00	0.44			100.000	4.990		4.990	0.00
09248U700	183948	712	BlackRock Money Market Fund	3/9/2021	4.988	3,613,000.00	3,613,000.00	3,613,000.00	0.00	14,427.12			100.000	4.988		4.988	0.00
313384HT9	187732	712	FHLB Disc Note	9/16/2022	3.885	5,373,000.00	5,203,687.82	5,347,720.04	0.00	166,992.84	7/5/2023		96.849	4.034		4.034	144,032.22
313384HT9	189133	712	FHLB Disc Note	2/9/2023	4.730	5,098,000.00	5,000,206.20	5,074,013.91	0.00	95,114.52	7/5/2023		98.082	4.823		4.823	73,807.71
21920PU62	189427	712	Cornell Univ Comm Paper	3/10/2023	5.050	5,000,000.00	4,917,236.11	4,917,236.11	0.00	79,256.95	7/6/2023		98.345	5.206		5.206	0.00
313312HU7	189999	712	FFCB Disc Note	5/17/2023	4.900	459,500.00	456,372.85	459,314.82	0.00	2,814.44	7/6/2023		99.319	4.934		4.934	2,941.97
313384JA8	190130	712	FHLB Disc Note	6/2/2023	4.780	23,000.00	22,877.84	22,972.24	0.00	88.57	7/12/2023		99.469	4.806		4.806	94.40
313588JA4	189121	712	FNMA Disc Note	2/8/2023	4.620	3,815,500.00	3,740,093.00	3,810,894.69	0.00	70,020.79	7/12/2023		98.024	4.713		4.713	70,801.69
48306BUJ2	190182	712	Kaiser Comm Paper	6/7/2023	5.180	12,004,000.00	11,933,183.07	11,973,065.69	0.00	41,453.81	7/18/2023		99.410	5.283		5.283	39,882.62
313312JN1	189119	712	FFCB Disc Note	2/8/2023	4.750	10,000,000.00	9,780,972.22	9,971,860.00	0.00	188,680.56	7/24/2023		97.810	4.856		4.856	190,887.78
313384JQ3	189934	712	FHLB Disc Note	5/10/2023	4.990	13,401,000.00	13,257,970.38	13,359,698.12	0.00	96,591.43	7/26/2023		98.933	5.044		5.044	101,727.74
313384JX8	189886	712	FHLB Disc Note	5/3/2023	4.985	3,022,000.00	2,983,919.86	3,009,736.72	0.00	24,689.32	8/2/2023		98.740	5.049		5.049	25,816.86
3130ASV55	187377	712	FHLB Bullet	8/4/2022	3.000	2,000,000.00	1,999,766.98	1,995,590.00	0.00	24,500.00	8/4/2023		99.873	3.130		3.130	(4,176.98)
313312KC3	189200	712	FFCB Disc Note	2/16/2023	4.830	30,000,000.00	29,307,700.00	29,858,040.00	0.00	543,375.00	8/7/2023		97.692	4.944		4.944	550,340.00
313384KC2	189561	712	FHLB Disc Note	3/27/2023	4.750	8,057,400.00	7,916,003.82	8,019,272.38	0.00	102,060.40	8/7/2023		98.245	4.835		4.835	103,268.56
313396KE2	190004	712	FHLMC Disc Note	5/17/2023	4.930	505,000.00	499,190.82	502,473.99	0.00	3,112.06	8/9/2023		98.850	4.987		4.987	3,283.17
07287DW63	190257	712	Baylor Scott Comm Paper	6/15/2023	5.450	10,000,000.00	9,874,347.22	9,901,000.00	0.00	24,222.22	9/6/2023		98.743	5.596		5.596	26,652.78
313384LJ6	189428	712	FHLB Disc Note	3/10/2023	5.140	12,740,000.00	12,412,582.00	12,626,957.98	0.00	205,545.74	9/6/2023		97.430	5.276		5.276	214,375.98
313384LJ6	189476	712	FHLB Disc Note	3/16/2023	4.700	8,325,900.00	8,136,763.31	8,252,024.29	0.00	116,308.19	9/6/2023		97.728	4.809		4.809	115,260.98
313384LJ6	189585	712	FHLB Disc Note	3/29/2023	4.700	8,608,500.00	8,427,554.11	8,532,116.78	0.00	105,645.43	9/6/2023		97.898	4.801		4.801	104,562.67
313384LJ6	189964	712	FHLB Disc Note	5/12/2023	4.990	2,897,000.00	2,850,017.90	2,871,294.92	0.00	20,077.82	9/6/2023		98.378	5.072		5.072	21,277.02
313588LJ2	189208	712	FNMA Disc Note	2/16/2023	4.780	30,826,000.00	29,999,212.43	30,552,480.90	0.00	552,556.05	9/6/2023		97.318	4.940		4.940	553,268.47
98459SW79	189685	712	Yale Univ Comm Paper	4/11/2023	5.080	4,000,000.00	3,915,896.00	3,959,736.00	0.00	45,720.97	9/7/2023		97.897	5.261		5.261	43,840.00
313312LL2	190233	712	FFCB Disc Note	6/14/2023	5.090	311,000.00	307,218.41	308,155.91	0.00	747.52	9/8/2023		98.784	5.153		5.153	937.50
313588LR4	189244	712	FNMA Disc Note	2/22/2023	4.840	3,104,000.00	3,019,284.94	3,073,506.30	0.00	53,833.71	9/13/2023		97.271	5.005		5.005	54,221.36
313384LY3	189363	712	FHLB Disc Note	3/6/2023	4.980	2,763,400.00	2,687,710.47	2,733,627.13	0.00	44,725.63	9/20/2023		97.261	5.225		5.225	45,916.66
313312LZ1	189223	712	FFCB Disc Note	2/21/2023	4.870	5,881,000.00	5,712,339.45	5,816,844.17	0.00	103,423.92	9/21/2023		97.1				

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CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
912797GV3	190180	712	U.S. Treasury Bill	6/7/2023	5.169	5,486,000.00	5,393,053.41	5,413,584.80	0.00	18,904.39	10/3/2023		98.306	5.331		5.331	20,531.39
912797GV3	190217	712	U.S. Treasury Bill	6/12/2023	5.175	7,370,200.00	7,250,491.88	7,272,913.36	0.00	20,127.91	10/3/2023		98.376	5.333		5.333	22,421.48
912797GV3	190375	712	U.S. Treasury Bill	6/29/2023	5.160	1,400.00	1,380.74	1,381.52	0.00	0.40	10/3/2023		98.624	5.304		5.304	0.78
313384MN6	189309	712	FHLB Disc Note	3/1/2023	4.970	3,127,000.00	3,033,321.16	3,087,111.99	0.00	52,667.37	10/4/2023		97.004	5.216		5.216	53,790.83
313384MN6	190021	712	FHLB Disc Note	5/18/2023	5.010	8,780,000.00	8,610,158.22	8,668,002.32	0.00	53,762.87	10/4/2023		98.066	5.109		5.109	57,844.10
313312MP2	189775	712	FFCB Disc Note	4/20/2023	4.870	8,958,000.00	8,754,414.52	8,842,513.46	0.00	87,250.92	10/5/2023		97.727	4.983		4.983	88,098.94
313312MP2	189778	712	FFCB Disc Note	4/20/2023	4.870	3,000,000.00	2,931,820.00	2,961,324.00	0.00	29,220.00	10/5/2023		97.727	4.983		4.983	29,504.00
313312MU1	189559	712	FFCB Disc Note	3/27/2023	4.650	14,000,000.00	13,643,758.33	13,809,978.00	0.00	173,600.00	10/10/2023		97.455	4.870		4.870	166,219.67
313312MU1	189818	712	FFCB Disc Note	4/26/2023	4.870	10,000,000.00	9,774,086.11	9,864,270.00	0.00	89,283.33	10/10/2023		97.741	4.983		4.983	90,183.89
98459SXB9	190349	712	Yale Univ Comm Paper	6/27/2023	5.280	7,000,000.00	6,891,171.00	6,893,747.00	0.00	4,106.75	10/11/2023		98.445	5.438		5.438	2,576.00
313312MV9	189458	712	FFCB Disc Note	3/15/2023	4.920	3,077,000.00	2,988,690.10	3,034,817.41	0.00	45,416.52	10/11/2023		97.130	5.161		5.161	46,127.31
313384MX4	189732	712	FHLB Disc Note	4/17/2023	4.830	5,472,000.00	5,340,585.36	5,395,495.97	0.00	55,062.00	10/13/2023		97.598	4.949		4.949	54,910.61
313384NC9	189699	712	FHLB Disc Note	4/12/2023	4.730	352,000.00	343,258.96	346,838.98	0.00	3,699.91	10/18/2023		97.517	4.929		4.929	3,580.02
912797FB8	190214	712	U.S. Treasury Bill	6/12/2023	5.193	20,000,000.00	19,627,842.17	19,687,920.00	0.00	54,813.94	10/19/2023		98.139	5.365		5.365	60,077.83
313384NK1	190287	712	FHLB Disc Note	6/20/2023	5.130	2,826,300.00	2,775,151.04	2,782,172.98	0.00	4,430.22	10/25/2023		98.190	5.225		5.225	7,021.94
313312PA2	190301	712	FFCB Disc Note	6/21/2023	5.130	15,000,000.00	14,698,612.50	14,731,995.00	0.00	21,375.00	11/9/2023		97.991	5.235		5.235	33,382.50
313312PE4	189728	712	FFCB Disc Note	4/17/2023	4.800	15,000,000.00	14,580,000.00	14,723,760.00	0.00	150,000.00	11/13/2023		97.200	5.011		5.011	143,760.00
313384PE3	189821	712	FHLB Disc Note	4/26/2023	4.845	3,863,000.00	3,758,501.02	3,791,858.99	0.00	34,313.10	11/13/2023		97.295	5.056		5.056	33,357.97
313384PG8	190007	712	FHLB Disc Note	5/17/2023	5.000	5,794,300.00	5,647,832.97	5,686,004.53	0.00	36,214.38	11/15/2023		97.472	5.130		5.130	38,171.56
313312PM6	189263	712	FFCB Disc Note	2/23/2023	4.930	10,000,000.00	9,630,250.00	9,806,240.00	0.00	175,288.89	11/20/2023		96.303	5.144		5.144	175,990.00
16085HYU4	190283	712	Carolinas Health Comm Paper	6/20/2023	5.339	230,600.00	225,093.92	225,093.92	0.00	376.19	11/28/2023		97.612	5.546		5.546	0.00
313384QD4	189401	712	FHLB Disc Note	3/8/2023	5.180	9,569,000.00	9,193,113.73	9,361,668.48	0.00	158,340.37	12/6/2023		96.072	5.456		5.456	168,554.75
912797FT9	190341	712	U.S. Treasury Bill	6/26/2023	5.157	4,713,000.00	4,602,268.90	4,605,948.92	0.00	3,375.95	12/7/2023		97.651	5.355		5.355	3,680.02
16085HZC3	190298	712	Carolinas Health Comm Paper	6/21/2023	5.450	7,000,000.00	6,815,608.33	6,815,608.33	0.00	10,597.22	12/12/2023		97.366	5.675		5.675	0.00
313312QL7	190118	712	FFCB Disc Note	5/31/2023	5.210	8,233,500.00	7,999,952.20	8,047,192.36	0.00	36,938.68	12/13/2023		97.163	5.446		5.446	47,240.16
313384QN2	189635	712	FHLB Disc Note	4/4/2023	4.750	2,638,000.00	2,549,242.29	2,577,581.89	0.00	30,630.11	12/15/2023		96.635	4.973		4.973	28,339.60
313312QR4	189729	712	FFCB Disc Note	4/17/2023	4.770	10,000,000.00	9,675,375.00	9,766,860.00	0.00	99,375.00	12/18/2023		96.754	4.991		4.991	91,485.00
313384QT9	190237	712	FHLB Disc Note	6/14/2023	5.115	2,319,500.00	2,257,212.73	2,264,787.63	0.00	5,602.56	12/20/2023		97.315	5.341		5.341	7,574.90
313384RA9	190320	712	FHLB Disc Note	6/22/2023	5.125	3,569,600.00	3,474,063.62	3,481,973.46	0.00	4,573.55	12/27/2023		97.324	5.352		5.352	7,909.84
		712 Total				389,806,600.00	381,021,421.61	385,101,732.23	0.00	4,195,708.94							4,080,310.62
825252869	151207	713	Invesco Money Market Fund		4.890	0.00	0.00	0.00	0.00	0.00			100.000	4.890		4.890	0.00
09248U700	184120	713	BlackRock Money Market Fund	3/30/2021	4.988	2,897,830.00	2,897,830.00	2,897,830.00	0.00	11,877.90			100.000	4.988		4.988	0.00
313384HR3	190356	713	FHLB Disc Note	6/28/2023	4.800	2,249,000.00	2,247,500.67	2,247,500.67	0.00	899.60	7/3/2023		99.933	4.803		4.803	0.00
313384HR3	190372	713	FHLB Disc Note	6/29/2023	4.600	68,500.00	68,464.99	68,464.99	0.00	17.51	7/3/2023		99.949	4.602		4.602	0.00
313384HT9	188639	713	FHLB Disc Note	12/14/2022	4.545	2,620,000.00	2,552,852.68	2,607,672.90	0.00	65,824.22	7/5/2023		97.437	4.713		4.713	54,820.22
313384JA8	188657	713	FHLB Disc Note	12/15/2022	4.570	3,360,000.00	3,270,854.53	3,355,944.48	0.00	84,453.60	7/12/2023		97.347	4.742		4.742	85,089.95
313384JA8	188876	713	FHLB Disc Note	11/11/2023	4.735	1,532,000.00	1,495,326.90	1,530,150.88	0.00	34,456.59	7/12/2023		97.606	4.851		4.851	34,823.98
313384JA8	190131	713	FHLB Disc Note	6/2/2023	4.780	13,000.00	12,930.96	12,984.31	0.00	50.05	7/12/2023		99.469	4.806		4.806	53.35
313384JH3	188937	713	FHLB Disc Note	1/18/2023	4.700	5,838,000.00	5,699,282.63	5,825,477.49	0.00	124,998.07	7/19/2023		97.624	4.814		4.814	126,194.86
313384JQ3	188762	713	FHLB Disc Note	12/27/2022	4.590	4,082,000.00	3,972,184.00	4,069,419.28	0.00	96,804.63	7/26/2023		97.310	4.764		4.764	97,235.28
313384JX8	189044	713	FHLB Disc Note	2/11/2023	4.710	2,608,000.00	2,545,899.17	2,597,416.74	0.00	51,182.00	8/2/2023		97.619	4.825		4.825	51,517.57
313384KC2	189562	713	FHLB Disc Note	3/27/2023	4.750	4,320,600.00	4,244,779.47	4,300,154.92	0.00	54,727.60	8/7/2023		98.245	4.835		4.835	55,375.45
313384KE8	189367	713	FHLB Disc Note	3/6/2023	4.895	3,242,000.00	3,173,231.78	3,225,783.52	0.00	51,576.17	8/9/2023		97.879	5.001		5.001	52,551.74
313384KM0	189181	713	FHLB Disc Note	2/15/2023	4.850	3,981,000.00	3,883,388.09	3,957,332.96	0.00	72,940.77	8/16/2023		97.548	4.972		4.972	73,944.87
313384KM0	189549	713	FHLB Disc Note	3/24/2023	4.600	1,782,000.00	1,748,983.50	1,771,406.01	0.00	22,542.30	8/16/2023		98.147	4.687		4.687	22,422.51
91411UVH5	189906	713	Univ of California Comm Paper	5/5/2023	5.100	2,315,000.00	2,280,892.33	2,298,510.26	0.00	18,693.63	8/17/2023		98.527	5.248		5.248	17,617.93
07287DVM9	190095	713	Baylor Scott Comm Paper	5/30/2023	5.300	3,037,000.00	2,999,889.55	3,014,183.02	0.00	14,307.64	8/21/2023		98.778	5.440		5.440	14,293.47
313384KU2	190342	713	FHLB Disc Note	6/26/2023	5.010	6,729,000.00	6,674,685.76	6,682,650.65	0.00	4,682.26	8/23/2023		99.193	5.500		5.501	7,964.89
313384LJ6	189586	713	FHLB Disc Note	3/29/2023	4.700	2,120,000.00	2,075,438.78	2,101,189.24	0.00	26,017.11	9/6/2023		97.898	4.801		4.801	25,750.46
313588LR4	189245	713	FNMA Disc Note	2/22/2023	4.840	2,179,500.00	2,120,016.60	2,158,088.59	0.00	37,799.80	9/13/2023		97.271	5.005		5.005	38,071.99
313384LY3	189364	713	FHLB Disc Note	3/6/2023	4.980	3,084,600.00	3,000,112.81	3,051,366.52	0.00	49,924.25	9/20/2023		97.261	5.225		5.225	51,253.71
313384MF3	189636	713	FHLB Disc Note	4/4/2023	4.730	3,042,000.00	2,971,655.44	3,006,338.63	0.00	35,172.28	9/27/2023		97.688	4.842		4.842	34,683.19
313384MM8	189853	713	FHLB Disc Note	5/1/2023	4.945	2,044,500.00	2,000,970.61	2,018,700.45	0.00	17,130.92	10/3/2023		97.871	5.053		5.053	17,729.84
313384MN6	189310	713	FHLB Disc Note	3/1/2023	4.970	6,185,000.00	5,999,709.43	6,106,104.14	0.00	104,172.58	10/4/2023		97.004	5.216		5.216	106,394.71
313384MN6	190076	713	FHLB Disc Note	5/25/2023	5.220	703,500.00	690,035.01	694,526.15	0.00	3,774.28	10/4/2023		98.086	5.322		5.322	4,491.14
313384MV8	190003	713	FHLB Disc Note	5/17/2023	4.980	2,000,000.00	1,959,330.00	1,972,582.00	0.00	12,450.00	10/11/2023		97.967	5.083		5.083	13,252.00

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2023

CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L	
313384NC9	189700	713	FHLB Disc Note	4/12/2023	4.730	3,064,000.00	2,987,913.22	3,019,075.63	0.00	32,206.04	10/18/2023		97.517	4.929		4.929	31,162.41	
313384NC9	189763	713	FHLB Disc Note	4/19/2023	4.895	2,360,000.00	2,301,597.21	2,325,397.68	0.00	23,425.29	10/18/2023		97.525	5.019		5.019	23,800.47	
313384NK1	189365	713	FHLB Disc Note	3/6/2023	5.010	3,000,000.00	2,902,722.50	2,953,161.00	0.00	48,847.50	10/25/2023		96.757	5.262		5.262	50,438.50	
313384NK1	190288	713	FHLB Disc Note	6/20/2023	5.130	629,700.00	618,304.00	619,868.49	0.00	987.06	10/25/2023		98.190	5.225		5.225	1,564.49	
313384NS4	189366	713	FHLB Disc Note	3/6/2023	5.025	6,000,000.00	5,799,000.00	5,899,386.00	0.00	97,987.50	11/1/2023		96.650	5.280		5.280	100,386.00	
313384PE3	189822	713	FHLB Disc Note	4/26/2023	4.845	1,668,000.00	1,622,878.52	1,637,282.11	0.00	14,816.01	11/13/2023		97.295	5.056		5.056	14,403.59	
313384PG8	189400	713	FHLB Disc Note	3/8/2023	5.180	1,501,000.00	1,446,573.74	1,472,946.31	0.00	24,837.38	11/15/2023		96.374	5.450		5.450	26,372.57	
313384PP8	189837	713	FHLB Disc Note	4/27/2023	4.865	5,838,000.00	5,673,111.37	5,723,283.30	0.00	51,281.15	11/22/2023		97.176	5.081		5.081	50,171.93	
313384PP8	190183	713	FHLB Disc Note	6/7/2023	5.230	5,996,000.00	5,849,657.63	5,878,178.60	0.00	20,906.05	11/22/2023		97.559	5.361		5.361	28,520.97	
313384PW3	190061	713	FHLB Disc Note	5/24/2023	5.070	2,910,000.00	2,832,543.08	2,850,027.81	0.00	15,573.35	11/29/2023		97.338	5.321		5.321	17,484.73	
313384QD4	189885	713	FHLB Disc Note	5/3/2023	4.785	2,732,000.00	2,653,201.15	2,672,805.76	0.00	21,424.57	12/6/2023		97.116	5.017		5.017	19,604.61	
313312QL7	190119	713	FFCB Disc Note	5/31/2023	5.210	2,627,500.00	2,552,969.50	2,568,044.93	0.00	11,787.99	12/13/2023		97.163	5.446		5.446	15,075.43	
313384QL6	190028	713	FHLB Disc Note	5/19/2023	4.995	3,089,000.00	2,999,851.46	3,019,102.11	0.00	18,429.75	12/13/2023		97.114	5.242		5.242	19,250.65	
313384QT9	190089	713	FHLB Disc Note	5/26/2023	5.180	2,154,000.00	2,089,533.17	2,103,191.45	0.00	11,157.72	12/20/2023		97.007	5.442		5.442	13,658.28	
313384QT9	190238	713	FHLB Disc Note	6/14/2023	5.115	1,572,700.00	1,530,467.11	1,535,603.15	0.00	3,798.73	12/20/2023		97.315	5.341		5.341	5,136.04	
313384RA9	190321	713	FHLB Disc Note	6/22/2023	5.125	70,400.00	68,515.82	68,671.82	0.00	90.20	12/27/2023		97.324	5.352		5.352	156.00	
713 Total						117,246,330.00	114,515,085.17	115,917,804.95	0.00	1,394,032.05								1,402,719.78
825252869	151208	714	Invesco Money Market Fund		4.890	0.00	0.00	0.00	0.00	0.00			100.000	4.890		4.890	0.00	
316175108	184105	714	Fidelity Money Market Fund	3/1/2021	4.990	0.00	0.00	0.00	0.00	0.00			100.000	4.990		4.990	0.00	
09248U700	183867	714	BlackRock Money Market Fund	1/28/2021	4.988	19,657,800.00	19,657,800.00	19,657,800.00	0.00	70,342.53			100.000	4.988		4.988	0.00	
4812C0670	184481	714	J.P. Morgan Money Market Fund	5/27/2021	4.998	0.00	0.00	0.00	0.00	0.00			100.000	4.998		4.998	0.00	
313384HR3	190357	714	FHLB Disc Note	6/28/2023	4.800	626,500.00	626,082.33	626,082.33	0.00	250.60	7/3/2023		99.933	4.803		4.803	0.00	
313384HR3	190373	714	FHLB Disc Note	6/29/2023	4.600	10,005,000.00	9,999,886.33	9,999,886.33	0.00	2,556.84	7/3/2023		99.949	4.602		4.602	0.00	
313588HT5	190137	714	FNMA Disc Note	6/2/2023	4.810	12,053,000.00	11,999,856.31	11,999,856.31	0.00	46,702.03	7/5/2023		99.559	4.831		4.831	0.00	
313384JA8	190132	714	FHLB Disc Note	6/2/2023	4.780	12,064,400.00	12,000,324.63	12,049,838.27	0.00	46,454.64	7/12/2023		99.469	4.806		4.806	49,513.64	
48306BUD5	190161	714	Kaiser Comm Paper	6/6/2023	5.180	25,136,000.00	25,002,178.73	25,089,347.58	0.00	90,419.78	7/13/2023		99.468	5.280		5.280	87,168.85	
48306BUJ2	190192	714	Kaiser Comm Paper	6/8/2023	5.180	10,058,000.00	10,000,110.62	10,032,080.53	0.00	33,286.39	7/18/2023		99.424	5.282		5.282	31,969.91	
313384JH3	190139	714	FHLB Disc Note	6/2/2023	4.965	12,000,000.00	11,922,215.00	11,974,260.00	0.00	47,995.00	7/19/2023		99.352	4.997		4.997	52,045.00	
313384J9	190162	714	FHLB Disc Note	6/6/2023	4.855	15,741,000.00	15,647,594.66	15,705,126.26	0.00	53,071.22	7/20/2023		99.407	4.884		4.884	57,531.60	
313384J9	190177	714	FHLB Disc Note	6/7/2023	5.070	2,851,000.00	2,833,734.82	2,844,502.57	0.00	9,636.38	7/20/2023		99.394	5.101		5.101	10,767.75	
912796ZZ5	190215	714	U.S. Treasury Bill	6/12/2023	5.037	9,787,000.00	9,734,963.12	9,763,853.74	0.00	26,018.44	7/20/2023		99.468	5.134		5.134	28,890.62	
912796ZZ5	190259	714	U.S. Treasury Bill	6/15/2023	4.964	40,000,000.00	39,806,943.89	39,905,400.00	0.00	88,254.22	7/20/2023		99.517	5.058		5.058	98,456.11	
912796ZZ5	190285	714	U.S. Treasury Bill	6/20/2023	4.980	9,808,000.00	9,767,300.89	9,784,804.08	0.00	14,923.01	7/20/2023		99.585	5.070		5.070	17,503.19	
912796ZZ5	190300	714	U.S. Treasury Bill	6/21/2023	4.980	4,013,000.00	3,996,901.18	4,003,509.26	0.00	5,551.32	7/20/2023		99.599	5.070		5.070	6,608.08	
912796ZZ5	190318	714	U.S. Treasury Bill	6/22/2023	4.973	20,000,000.00	19,922,650.00	19,952,700.00	0.00	24,862.50	7/20/2023		99.613	5.061		5.061	30,050.00	
313384JQ3	190319	714	FHLB Disc Note	6/22/2023	5.000	10,125,000.00	10,077,187.50	10,093,794.75	0.00	12,656.25	7/26/2023		99.528	5.024		5.024	16,607.25	
714 Total						213,925,700.00	212,995,730.01	213,482,842.01	0.00	572,981.15								487,112.00
316175108	153349	740	Fidelity Money Market Fund	10/1/2020	4.990	0.00	0.00	0.00	0.00	17,598.26			100.000	4.990		4.990	0.00	
07287DW63	190268	740	Baylor Scott Comm Paper	6/15/2023	5.450	25,000,000.00	24,685,868.06	24,752,500.00	0.00	60,555.55	9/6/2023		98.743	5.596		5.596	66,631.94	
313312LS7	189482	740	FFCB Disc Note	3/16/2023	4.850	20,000,000.00	19,509,611.11	19,800,820.00	0.00	288,305.56	9/14/2023		97.548	4.972		4.972	291,208.89	
313312LX6	189491	740	FFCB Disc Note	3/17/2023	4.800	2,000,000.00	1,950,400.00	1,978,724.00	0.00	28,266.67	9/19/2023		97.520	5.030		5.030	28,324.00	
313384LY3	189539	740	FHLB Disc Note	3/23/2023	4.750	1,066,000.00	1,040,541.85	1,054,514.92	0.00	14,065.28	9/20/2023		97.612	4.866		4.866	13,973.07	
313312ML1	189785	740	FFCB Disc Note	4/20/2023	4.880	23,000,000.00	22,485,566.67	22,712,891.00	0.00	224,480.00	10/2/2023		97.763	5.061		5.061	227,324.33	
313384ML0	189627	740	FHLB Disc Note	4/3/2023	4.720	49,173,000.00	47,999,622.95	48,547,765.31	0.00	573,794.27	10/2/2023		97.614	4.835		4.835	548,142.36	
313384ML0	189661	740	FHLB Disc Note	4/6/2023	4.600	49,123,000.00	47,999,447.83	48,498,401.06	0.00	539,807.19	10/2/2023		97.713	4.708		4.708	498,953.23	
313384ML0	190023	740	FHLB Disc Note	5/18/2023	5.000	22,031,000.00	21,611,799.03	21,750,875.84	0.00	134,633.89	10/2/2023		98.097	5.097		5.097	139,076.81	
313384ML0	190273	740	FHLB Disc Note	6/16/2023	5.050	12,625,000.00	12,433,731.25	12,464,473.13	0.00	26,565.10	10/2/2023		98.485	5.128		5.128	30,741.88	
740 Total						204,018,000.00	199,716,588.75	201,560,965.26	0.00	1,908,071.77								1,844,376.51
316175108	152295	741	Fidelity Money Market Fund		4.990	0.00	0.00	0.00	0.00	152.71			100.000	4.990		4.990	0.00	
313384HV4	188837	741	FHLB Disc Note	1/6/2023	4.730	8,359,000.00	8,159,113.09	8,354,511.22	0.00	193,297.23	7/7/2023		97.609	4.846		4.846	195,398.13	
313384JK6	188983	741	FHLB Disc Note	1/24/2023	4.705	8,299,000.00	8,105,935.29	8,278,974.51	0.00	171,372.05	7/21/2023		97.674	4.817		4.817	173,039.22	
313384JP5	190386	741	FHLB Disc Note	6/30/2023	4.800	3,765,000.00	3,752,450.00	3,753,900.78	0.00	502.00	7/25/2023		99.667	4.816		4.816	1,450.78	
313384JQ3	189662	741	FHLB Disc Note	4/6/2023	4.700	9,151,000.00	9,018,386.76	9,122,796.62	0.00	102,745.39	7/26/2023		98.551	4.769		4.769	104,409.86	
313384JS9	189282	741	FHLB Disc Note	2/27/2023	4.920	7,540,000.00	7,384,399.53	7,514,741.00	0.00	127,777.87	7/28/2023		97.936	5.024		5.024	130,341.47	
313384KP3	189213	741	FHLB Disc Note	2/17/2023	4.860	3,183,000.00	3,104,793.69	3,163,217.66	0.00	57,580.47	8/18/2023		97.543	4.982		4.982	58,423.97	
07287DVM9	190098	741	Baylor Scott Comm Paper	5/30/2023	5.300	3,299,000.00	3,258,688.05	3,274,214.61	0.00	15,541.96	8/21/2023		98.778	5.440		5.440	15,526.56	

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CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
313384KW8	189550	741	FHLL Disc Note	3/24/2023	4.680	3,317,000.00	3,250,593.66	3,293,260.23	0.00	42,689.79	8/25/2023		97.998	4.776		4.776	42,666.57
3130ANYM6	185315	741	FHLL Bullet	9/30/2021	0.125	4,020,000.00	4,019,077.45	3,986,887.26	0.00	1,716.88	8/28/2023		99.723	0.270		0.270	(32,190.19)
3133EL5J9	182169	741	FFCB Callable Bond	9/4/2020	0.300	1,500,000.00	1,500,000.00	1,486,570.50	0.00	1,500.00	9/1/2023		100.000	0.300		0.300	(13,429.50)
3130AJXD6	185030	741	FHLL Bullet	8/19/2021	0.125	2,010,000.00	2,009,638.16	1,989,126.15	0.00	788.65	9/8/2023		99.801	0.222		0.222	(20,512.01)
3130ASB99	187048	741	FHLL Callable Bond	6/15/2022	2.400	1,500,000.00	1,500,000.00	1,490,659.50	0.00	1,600.00	9/15/2023		100.000	2.401		2.401	(9,340.50)
3130ATD38	187843	741	FHLL Callable Bond	9/28/2022	4.000	2,000,000.00	2,000,000.00	1,993,650.00	0.00	20,666.67	9/28/2023		100.000	4.000		4.000	(6,350.00)
313384NE5	190099	741	FHLL Disc Note	5/30/2023	5.210	9,037,000.00	8,849,976.77	8,902,041.44	0.00	41,851.35	10/20/2023		97.930	5.320		5.320	52,064.67
3133EMFB3	182715	741	FFCB Callable Bond	11/5/2020	0.290	4,000,000.00	4,000,000.00	3,929,428.00	0.00	1,901.11	11/2/2023		100.000	0.290		0.290	(70,572.00)
3133EC2C7	188312	741	FFCB Bullet	11/16/2022	2.130	1,000,000.00	991,235.81	988,753.00	0.00	3,076.67	11/9/2023		97.583	4.680		4.680	(2,482.81)
3130ARWC1	186857	741	FHLL Callable Bond	5/16/2022	2.500	2,000,000.00	2,000,000.00	1,977,206.00	0.00	6,250.00	11/16/2023		100.000	2.500		2.500	(22,794.00)
3130ATYM3	188412	741	FHLL Bullet	11/23/2022	4.875	3,000,000.00	3,000,000.00	2,989,623.00	0.00	15,843.75	11/22/2023		100.000	4.875		4.875	(10,377.00)
313384QR3	189321	741	FHLL Disc Note	3/1/2023	5.005	8,505,000.00	8,159,730.08	8,306,714.43	0.00	144,256.61	12/18/2023		95.940	5.270		5.270	146,984.35
313312RJ1	189540	741	FFCB Disc Note	3/23/2023	4.580	10,000,000.00	9,634,872.22	9,740,480.00	0.00	127,222.22	1/4/2024		96.349	4.808		4.808	105,607.78
3130AV3G5	189264	741	FHLL Bullet	2/23/2023	5.125	3,655,000.00	3,655,000.00	3,645,471.42	0.00	66,602.22	2/23/2024		100.000	5.125		5.125	(9,528.58)
46640PC19	190163	741	J.P. Morgan Comm Paper	6/6/2023	5.390	5,478,000.00	5,257,372.03	5,265,568.64	0.00	20,504.46	3/1/2024		95.972	5.643		5.643	8,196.61
3130AKKF2	183605	741	FHLL Callable Bond	1/29/2021	0.270	3,000,000.00	3,000,000.00	2,884,173.00	0.00	2,092.50	3/28/2024		100.000	0.270		0.270	(115,827.00)
3135GAGU9	189786	741	FNMA Callable Bond	4/20/2023	5.250	4,035,000.00	4,035,000.00	4,011,294.38	0.00	41,779.06	7/19/2024	7/20/2023	100.000	6.650		6.650	(23,705.62)
3134GXQE7	186682	741	FHLLMC Callable Bond	4/14/2022	2.500	2,920,000.00	2,914,656.27	2,804,137.32	0.00	16,830.56	10/8/2024	7/8/2023	99.642	2.650	2.799	2.650	(110,518.95)
3130AMXH0	184712	741	FHLL Callable Bond	6/30/2021	0.600	3,000,000.00	3,000,000.00	2,795,580.00	0.00	50.00	12/30/2024		100.000	0.600		0.600	(204,420.00)
3130ANAK3	184864	741	FHLL Step-Up Bond	7/22/2021	0.500	2,000,000.00	2,000,000.00	1,871,884.00	0.00	1,944.44	1/21/2025		100.000	0.713		0.713	(128,116.00)
3130ANGN4	185016	741	FHLL Step-Up Bond	8/18/2021	0.500	3,000,000.00	2,999,301.19	2,801,598.00	0.00	5,541.67	2/18/2025	8/18/2023	99.950	0.698	0.375	0.375	(197,703.19)
3130AMQA3	184677	741	FHLL Callable Bond	6/24/2021	0.650	5,000,000.00	5,000,000.00	4,629,000.00	0.00	631.94	3/24/2025		100.000	0.650		0.650	(371,000.00)
3130APBQ7	185293	741	FHLL Callable Bond	9/28/2021	0.700	4,000,000.00	3,999,303.33	3,705,068.00	0.00	7,233.33	3/28/2025	9/28/2023	99.965	0.710	0.718	0.710	(294,235.33)
3134GVB31	181324	741	FHLLMC Callable Bond	5/29/2020	0.750	5,000,000.00	5,000,000.00	4,610,710.00	0.00	3,437.48	5/28/2025		100.000	0.750		0.750	(389,290.00)
3136G4XV0	181645	741	FNMA Callable Bond	6/30/2020	0.730	7,000,000.00	7,000,000.00	6,402,123.00	0.00	141.94	6/30/2025		100.000	0.730		0.730	(597,877.00)
3130AMHK1	184478	741	FHLL Callable Bond	5/27/2021	0.750	3,000,000.00	3,000,000.00	2,744,910.00	0.00	2,187.50	8/26/2025	8/26/2023	100.000	0.750	0.750	0.750	(255,090.00)
3135G06B4	182631	741	FNMA Callable Bond	10/28/2020	0.560	3,000,000.00	2,999,305.18	2,720,499.00	0.00	3,220.00	10/22/2025		99.950	0.570		0.570	(278,806.18)
3134GXKT0	183449	741	FHLLMC Callable Bond	1/12/2021	0.550	5,000,000.00	5,000,000.00	4,463,530.00	0.00	12,909.72	1/12/2026		100.000	0.550		0.550	(536,470.00)
3130ALJT2	183964	741	FHLL Step-Up Bond	3/9/2021	0.750	3,000,000.00	3,000,000.00	2,710,428.00	0.00	7,000.00	3/9/2026		100.000	0.650		0.650	(289,572.00)
3130ALKB9	184034	741	FHLL Step-Up Bond	3/17/2021	0.750	3,000,000.00	3,000,000.00	2,737,557.00	0.00	6,500.00	3/17/2026		100.000	0.750		0.750	(262,443.00)
3130ALM27	184071	741	FHLL Step-Up Bond	3/23/2021	0.750	3,000,000.00	3,000,000.00	2,743,467.00	0.00	6,125.00	3/23/2026		100.000	0.635		0.635	(256,533.00)
3130ALPQ1	184125	741	FHLL Step-Up Bond	3/30/2021	1.000	1,075,000.00	1,075,000.00	985,580.43	0.00	2,717.36	3/30/2026		100.000	0.850		0.850	(89,419.57)
3130AM7K2	184396	741	FHLL Step-Up Bond	5/6/2021	0.750	2,505,000.00	2,504,288.57	2,267,613.67	0.00	3,183.44	4/30/2026	7/30/2023	99.950	1.008	0.773	0.773	(236,674.90)
3130APDK8	185317	741	FHLL Callable Bond	9/30/2021	1.100	2,000,000.00	2,000,000.00	1,790,050.00	0.00	5,561.11	9/30/2026	9/30/2023	100.000	1.100	1.100	1.100	(209,950.00)
		741 Total				169,153,000.00	167,138,117.13	163,126,998.77	0.00	1,294,527.11							(4,011,118.36)
316175108	164540	742	Fidelity Money Market Fund		4.990	57,000.00	57,000.00	57,000.00	0.00	233.58			100.000	4.990		4.990	0.00
		742 Total				57,000.00	57,000.00	57,000.00	0.00	233.58							0.00
825252869	151209	756	Invesco Money Market Fund		4.890	0.00	0.00	0.00	0.00	0.00			100.000	4.890		4.890	0.00
09248U700	184144	756	BlackRock Money Market Fund	3/31/2021	4.988	2,700,500.00	2,700,500.00	2,700,500.00	0.00	11,069.07			100.000	4.988		4.988	0.00
313384JA8	190133	756	FHLL Disc Note	6/2/2023	4.780	11,500.00	11,438.92	11,486.12	0.00	44.28	7/12/2023		99.469	4.806		4.806	47.20
		756 Total				2,712,000.00	2,711,938.92	2,711,986.12	0.00	11,113.35							47.20
825252869	151210	760	Invesco Money Market Fund	10/1/2020	4.890	0.00	0.00	0.00	0.00	0.00			100.000	4.890		4.890	0.00
09248U700	184450	760	BlackRock Money Market Fund	5/20/2021	4.988	0.00	0.00	0.00	0.00	0.00			100.000	4.988		4.988	0.00
313312HU7	190000	760	FFCB Disc Note	5/17/2023	4.900	14,540,500.00	14,441,543.82	14,534,640.18	0.00	89,060.56	7/6/2023		99.319	4.934		4.934	93,096.36
313384JA8	189006	760	FHLL Disc Note	1/26/2023	4.685	1,348,000.00	1,318,703.65	1,346,372.96	0.00	27,366.65	7/12/2023		97.827	4.789		4.789	27,669.31
313588JA4	189122	760	FNMA Disc Note	2/8/2023	4.620	55,500.00	54,403.14	55,433.01	0.00	1,018.51	7/12/2023		98.024	4.713		4.713	1,029.87
313384JC4	190036	760	FHLL Disc Note	5/22/2023	4.950	5,036,000.00	4,999,300.15	5,028,571.90	0.00	27,698.00	7/14/2023		99.271	4.986		4.986	29,271.75
912797FY8	190365	760	U.S. Treasury Bill	6/28/2023	4.967	8,081,000.00	8,058,700.93	8,064,086.47	0.00	3,344.86	7/18/2023		99.724	5.050		5.050	5,385.54
313384JH3	188938	760	FHLL Disc Note	1/18/2023	4.700	2,007,300.00	1,959,604.32	2,002,994.34	0.00	42,978.52	7/19/2023		97.624	4.814		4.814	43,390.02
912797FZ5	190240	760	U.S. Treasury Bill	6/14/2023	4.997	12,502,000.00	12,430,857.89	12,463,793.89	0.00	29,497.95	7/25/2023		99.431	5.095		5.095	32,936.00
313384JZ3	189085	760	FHLL Disc Note	2/3/2023	4.725	9,245,000.00	9,024,160.06	9,204,987.64	0.00	179,584.13	8/4/2023		97.611	4.841		4.841	180,827.58
313384KM0	190047	760	FHLL Disc Note	5/23/2023	5.065	3,295,000.00	3,255,595.00	3,275,411.23	0.00	18,079.94	8/16/2023		98.804	5.126		5.126	19,816.23
91411UVH5	189907	760	Univ of California Comm Paper	5/5/2023	5.100	3,445,000.00	3,394,243.67	3,420,461.27	0.00	27,818.37	8/17/2023		98.527	5.248		5.248	26,217.60
07287DVM9	190096	760	Baylor Scott Comm Paper	5/30/2023	5.300	7,064,000.00	6,977,681.84	7,010,928.17	0.00	33,279.29	8/21/2023		98.778	5.440		5.440	33,246.33
313384KU2	189071	760	FHLL Disc Note	2/2/2023	4.700	561,600.00	546,789.36	557,731.70	0.00	10,924.68	8/23/2023		97.363	4.856		4.856	10,942.34
313384KU2	190178	760	FHLL Disc Note	6/7/2023	5.190	8,000,000.00	7,911,193.33	7,944,896.00	0.00	27,680.00	8/23/2023		98.890	5.248		5.248	33,702.67

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CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
313384KU2	190338	760	FHBL Disc Note	6/26/2023	5.010	3,996,000.00	3,963,745.62	3,968,475.55	0.00	2,780.55	8/23/2023		99.193	5.051		5.051	4,729.93
313384KZ1	187857	760	FHBL Disc Note	9/29/2022	4.000	298,000.00	286,974.00	295,746.82	0.00	9,105.56	8/28/2023		96.300	4.172		4.172	8,772.82
313384LJ6	189477	760	FHBL Disc Note	3/16/2023	4.700	356,900.00	348,792.42	353,733.23	0.00	4,985.70	9/6/2023		97.728	4.809		4.809	4,940.81
313384LJ6	190179	760	FHBL Disc Note	6/7/2023	5.198	5,986,000.00	5,907,347.62	5,932,886.22	0.00	20,743.48	9/6/2023		98.686	5.267		5.267	25,538.60
3137EAEW5	186490	760	FHLMC Bullet	3/18/2022	0.250	5,000,000.00	4,986,277.64	4,954,600.00	0.00	3,923.61	9/8/2023		97.829	1.750		1.750	(31,677.64)
313384LX5	189951	760	FHBL Disc Note	5/11/2023	4.970	1,164,000.00	1,142,948.74	1,151,617.37	0.00	8,195.53	9/19/2023		98.191	5.062		5.062	8,668.63
313312LZ1	189224	760	FFCB Disc Note	2/21/2023	4.870	4,119,000.00	4,000,871.66	4,074,065.83	0.00	72,437.19	9/21/2023		97.132	5.043		5.043	73,194.17
313384MH9	189623	760	FHBL Disc Note	4/3/2023	4.700	1,000.00	976.63	988.01	0.00	11.62	9/29/2023		97.663	4.812		4.812	11.38
313384MH9	190138	760	FHBL Disc Note	6/2/2023	5.274	437,000.00	429,381.56	431,758.62	0.00	1,856.59	9/29/2023		98.257	5.368		5.368	2,377.06
3133EMBS0	186491	760	FFCB Bullet	3/18/2022	0.200	1,075,000.00	1,070,703.82	1,060,926.10	0.00	531.53	10/2/2023		97.567	1.810		1.810	(9,777.72)
313312MM9	189180	760	FFCB Disc Note	2/15/2023	4.820	15,000,000.00	14,538,083.33	14,810,715.00	0.00	273,133.34	10/3/2023		96.921	5.002		5.002	272,631.67
313384MM8	189207	760	FHBL Disc Note	2/16/2023	4.835	15,921,000.00	15,431,334.17	15,720,092.90	0.00	288,667.63	10/3/2023		96.924	5.017		5.017	288,758.73
313384MM8	189318	760	FHBL Disc Note	3/1/2023	4.970	4,192,000.00	4,066,994.56	4,139,101.15	0.00	70,604.92	10/3/2023		97.018	5.216		5.216	72,106.59
313384MM8	189854	760	FHBL Disc Note	5/1/2023	4.945	288,500.00	282,357.55	284,859.42	0.00	2,417.35	10/3/2023		97.871	5.053		5.053	2,501.87
313588MM4	189247	760	FNMA Disc Note	2/22/2023	4.855	20,277,000.00	19,667,188.94	20,021,124.54	0.00	352,760.66	10/3/2023		96.993	5.034		5.034	353,935.60
313588MM4	189262	760	FNMA Disc Note	2/23/2023	4.880	7,403,000.00	7,180,219.05	7,309,581.54	0.00	128,450.28	10/3/2023		96.991	5.060		5.060	129,362.49
912797GV3	190181	760	U.S. Treasury Bill	6/7/2023	5.169	3,514,000.00	3,454,464.04	3,467,615.20	0.00	12,109.01	10/3/2023		98.306	5.331		5.331	13,151.16
912797GV3	190191	760	U.S. Treasury Bill	6/8/2023	5.161	6,519,000.00	6,409,650.95	6,432,949.20	0.00	21,495.97	10/3/2023		98.323	5.322		5.322	23,298.25
912797GV3	190218	760	U.S. Treasury Bill	6/12/2023	5.175	6,722,500.00	6,613,311.94	6,633,763.00	0.00	18,359.05	10/3/2023		98.376	5.333		5.333	20,451.06
912797GV3	190286	760	U.S. Treasury Bill	6/20/2023	5.090	1,567,000.00	1,543,735.67	1,546,315.60	0.00	2,437.22	10/3/2023		98.515	5.239		5.239	2,579.93
912797GV3	190302	760	U.S. Treasury Bill	6/21/2023	5.105	863,000.00	850,271.92	851,608.40	0.00	1,223.85	10/3/2023		98.525	5.254		5.254	1,336.48
912797GV3	190317	760	U.S. Treasury Bill	6/22/2023	5.097	6,646,000.00	6,549,084.63	6,558,272.80	0.00	8,468.33	10/3/2023		98.542	5.244		5.244	9,188.17
912797GV3	190376	760	U.S. Treasury Bill	6/29/2023	5.160	495,600.00	488,781.20	489,058.08	0.00	142.06	10/3/2023		98.624	5.304		5.304	276.88
313384MN6	190022	760	FHBL Disc Note	5/18/2023	5.010	203,000.00	199,073.13	200,410.53	0.00	1,243.04	10/4/2023		98.066	5.109		5.109	1,337.40
313384MN6	190077	760	FHBL Disc Note	5/25/2023	5.220	294,500.00	288,863.27	290,743.36	0.00	1,579.99	10/4/2023		98.086	5.322		5.322	1,880.09
313312MP2	189776	760	FFCB Disc Note	4/20/2023	4.870	1,042,000.00	1,018,318.81	1,028,566.54	0.00	10,149.08	10/5/2023		97.727	4.983		4.983	10,247.73
313384MP1	189132	760	FHBL Disc Note	2/9/2023	4.720	5,389,000.00	5,220,839.25	5,319,525.01	0.00	100,331.20	10/5/2023		96.880	4.900		4.900	98,685.76
912796YJ2	190260	760	U.S. Treasury Bill	6/15/2023	5.109	1,381,000.00	1,359,051.18	1,362,344.07	0.00	3,135.55	10/5/2023		98.411	5.263		5.263	3,292.89
313384MX4	189733	760	FHBL Disc Note	4/17/2023	4.830	43,000.00	41,967.32	42,398.82	0.00	432.69	10/13/2023		97.598	4.949		4.949	431.50
3133ENN63	187753	760	FFCB Bullet	9/20/2022	4.125	2,050,000.00	2,049,927.01	2,041,541.70	0.00	17,382.29	10/17/2023		99.987	4.140		4.140	(8,385.31)
3134GYE57	189007	760	FHLMC Callable Bond	1/26/2023	5.020	3,000,000.00	3,000,000.00	2,977,998.00	0.00	64,841.67	7/26/2024	7/26/2023	100.000	5.020		5.020	(22,002.00)
760 Total						200,424,900.00	196,764,314.79	198,663,691.37	0.00	2,022,268.00							1,899,376.58
825252869	151212	779	Invesco Money Market Fund		4.890	0.00	0.00	0.00	0.00	0.00			100.000	4.890		4.890	0.00
09248U700	184264	779	BlackRock Money Market Fund	4/15/2021	4.988	3,700,300.00	3,700,300.00	3,700,300.00	0.00	15,167.14			100.000	4.988		4.988	0.00
313588HT5	188936	779	FNMA Disc Note	1/18/2023	4.550	3,349,000.00	3,277,889.57	3,333,242.96	0.00	69,417.32	7/5/2023		97.877	4.649		4.649	55,353.39
313384JA8	188877	779	FHBL Disc Note	1/11/2023	4.735	72,000.00	70,276.46	71,913.10	0.00	1,619.37	7/12/2023		97.606	4.851		4.851	1,636.64
313384JA8	190134	779	FHBL Disc Note	6/2/2023	4.780	15,600.00	15,517.15	15,581.17	0.00	60.07	7/12/2023		99.469	4.806		4.806	64.02
912797FY8	190339	779	U.S. Treasury Bill	6/26/2023	4.966	3,402,000.00	3,391,674.85	3,394,879.61	0.00	2,346.63	7/18/2023		99.696	5.051		5.051	3,204.76
313384JQ3	189920	779	FHBL Disc Note	5/9/2023	4.980	1,899,000.00	1,878,509.79	1,893,147.28	0.00	13,922.84	7/26/2023		98.921	5.034		5.034	14,637.49
313384JX8	189045	779	FHBL Disc Note	2/1/2023	4.710	500,000.00	488,094.17	497,971.00	0.00	9,812.50	8/2/2023		97.619	4.825		4.825	9,876.83
313384JX8	189887	779	FHBL Disc Note	5/3/2023	4.985	1,359,000.00	1,341,875.28	1,353,485.18	0.00	11,102.84	8/2/2023		98.740	5.049		5.049	11,609.90
313396KE2	190005	779	FHLMC Disc Note	5/17/2023	4.930	506,000.00	500,179.31	503,468.99	0.00	3,118.23	8/9/2023		98.850	4.987		4.987	3,289.68
313384KM0	189182	779	FHBL Disc Note	2/15/2023	4.850	519,000.00	506,274.41	515,914.55	0.00	9,509.23	8/16/2023		97.548	4.972		4.972	9,640.14
313384KU2	189072	779	FHBL Disc Note	2/2/2023	4.700	2,110,400.00	2,054,744.06	2,095,863.56	0.00	41,053.14	8/23/2023		97.363	4.856		4.856	41,119.50
313384LJ6	189397	779	FHBL Disc Note	3/8/2023	5.145	3,425,000.00	3,335,912.90	3,394,609.98	0.00	56,291.30	9/6/2023		97.399	5.282		5.282	58,697.08
313384LJ6	189587	779	FHBL Disc Note	3/29/2023	4.700	510,500.00	499,769.57	505,970.33	0.00	6,264.97	9/6/2023		97.898	4.801		4.801	6,200.76
313588LR4	189246	779	FNMA Disc Note	2/22/2023	4.840	974,500.00	947,903.73	964,926.51	0.00	16,901.08	9/13/2023		97.271	5.005		5.005	17,022.78
313384LY3	189308	779	FHBL Disc Note	3/1/2023	4.955	2,195,000.00	2,133,670.18	2,171,351.07	0.00	36,858.32	9/20/2023		97.206	5.198		5.198	37,680.89
313384MH9	189624	779	FHBL Disc Note	4/3/2023	4.700	2,048,000.00	2,000,139.38	2,023,436.29	0.00	23,796.62	9/29/2023		97.663	4.812		4.812	23,296.91
912797GV3	190219	779	U.S. Treasury Bill	6/12/2023	5.175	392,300.00	385,928.19	387,121.64	0.00	1,071.37	10/3/2023		98.376	5.333		5.333	1,193.45
313312MV9	189459	779	FFCB Disc Note	3/15/2023	4.920	923,000.00	896,509.90	910,346.59	0.00	13,623.48	10/11/2023		97.130	5.161		5.161	13,836.69
313384MV8	189713	779	FHBL Disc Note	4/13/2023	4.780	1,101,000.00	1,074,539.91	1,085,906.39	0.00	11,548.88	10/11/2023		97.597	4.898		4.898	11,366.48
313384NK1	189835	779	FHBL Disc Note	4/27/2023	4.900	2,851,000.00	2,780,762.45	2,806,487.34	0.00	25,223.43	10/25/2023		97.536	5.024		5.024	25,724.89
313384NZ8	189950	779	FHBL Disc Note	5/11/2023	4.920	1,626,000.00	1,585,778.18	1,597,171.02	0.00	11,333.22	11/8/2023		97.526	5.045		5.045	11,392.84
313384PE3	189823	779	FHBL Disc Note	4/26/2023	4.845	1,352,000.00	1,315,426.71	1,327,101.57	0.00	12,009.14	11/13/2023		97.295	5.056		5.056	11,674.86
313384PG8	190008	779	FHBL Disc Note	5/17/2023	5.000	2,278,700.00	2,221,099.53	2,236,111.10	0.00	14,241.87	11/15/2023		97.472	5.130		5.130	15,011.57

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Investment Inventory
Sorted by Fund
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CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L
313384PP8	190184	779	FHLB Disc Note	6/7/2023	5.230	1,173,000.00	1,144,370.98	1,149,950.55	0.00	4,089.86	11/22/2023		97.559	5.361		5.361	5,579.57
313384QD4	189702	779	FHLB Disc Note	4/12/2023	4.700	2,066,000.00	2,001,804.79	2,021,235.98	0.00	21,578.22	12/6/2023		96.893	4.914		4.914	19,431.19
313384QT9	190239	779	FHLB Disc Note	6/14/2023	5.115	503,800.00	490,271.08	491,916.37	0.00	1,216.89	12/20/2023		97.315	5.341		5.341	1,645.29
779 Total						40,852,100.00	40,039,222.53	40,449,410.13	0.00	433,177.96							410,187.60
825252869	151214	1010	Invesco Money Market Fund		4.890	0.00	0.00	0.00	0.00	0.00			100.000	4.890		4.890	0.00
316175108	184341	1010	Fidelity Money Market Fund	4/28/2021	4.990	0.00	0.00	0.00	0.00	0.00			100.000	4.990		4.990	0.00
09248U700	184146	1010	BlackRock Money Market Fund	3/31/2021	4.988	956,853.00	956,853.00	956,853.00	0.00	15,721.53			100.000	4.988		4.988	0.00
313384HR3	190358	1010	FHLB Disc Note	6/28/2023	4.800	2,001,500.00	2,000,165.67	2,000,165.67	0.00	800.60	7/3/2023		99.933	4.803		4.803	0.00
912797FX0	190303	1010	U.S. Treasury Bill	6/21/2023	4.963	1,897,800.00	1,892,567.87	1,895,702.93	0.00	2,616.07	7/11/2023		99.724	5.045		5.045	3,135.06
313384JA8	190135	1010	FHLB Disc Note	6/2/2023	4.780	13,500.00	13,428.30	13,483.71	0.00	51.98	7/12/2023		99.469	4.806		4.806	55.41
912797FY8	190366	1010	U.S. Treasury Bill	6/28/2023	4.967	1,230,000.00	1,226,605.88	1,227,425.61	0.00	509.12	7/18/2023		99.724	5.050		5.050	819.73
1010 Total						6,099,653.00	6,089,620.72	6,093,630.92	0.00	19,699.30							4,010.20
316175108	151232	1053	Fidelity Money Market Fund		4.990	2,235,010.00	2,235,010.00	2,235,010.00	0.00	3,686.37			100.000	4.990		4.990	0.00
313384HR3	190359	1053	FHLB Disc Note	6/28/2023	4.800	1,000.00	999.33	999.33	0.00	0.40	7/3/2023		99.933	4.803		4.803	0.00
313384HY8	190384	1053	FHLB Disc Note	6/30/2023	4.850	2,087,000.00	2,084,188.35	2,085,040.31	0.00	281.17	7/10/2023		99.865	4.857		4.857	851.96
1053 Total						4,323,010.00	4,320,197.68	4,321,049.64	0.00	3,967.94							851.96
316175108	151233	1055	Fidelity Money Market Fund		4.990	2,132,200.00	2,132,200.00	2,132,200.00	0.00	12,066.73			100.000	4.990		4.990	0.00
313384HR3	190360	1055	FHLB Disc Note	6/28/2023	4.800	109,000.00	108,927.33	108,927.33	0.00	43.60	7/3/2023		99.933	4.803		4.803	0.00
313384JA8	190363	1055	FHLB Disc Note	6/28/2023	4.800	708,500.00	707,177.47	707,644.84	0.00	283.40	7/12/2023		99.813	4.809		4.809	467.37
1055 Total						2,949,700.00	2,948,304.80	2,948,772.17	0.00	12,393.73							467.37
316175108	151234	1056	Fidelity Money Market Fund		4.990	484,929.00	484,929.00	484,929.00	0.00	1,987.28			100.000	4.990		4.990	0.00
313384HR3	190361	1056	FHLB Disc Note	6/28/2023	4.800	2,000.00	1,998.67	1,998.67	0.00	0.80	7/3/2023		99.933	4.803		4.803	0.00
1056 Total						486,929.00	486,927.67	486,927.67	0.00	1,988.08							0.00
316175108	177169	1073	Fidelity Money Market Fund		4.990	0.00	0.00	0.00	0.00	0.00			100.000	4.990		4.990	0.00
09248U700	184163	1073	BlackRock Money Market Fund	3/30/2021	4.988	0.00	0.00	0.00	0.00	0.00			100.000	4.988		4.988	0.00
4812C0670	184482	1073	J.P. Morgan Money Market Fund	5/27/2021	4.998	5,291,200.00	5,291,200.00	5,291,200.00	0.00	21,656.69			100.000	4.998		4.998	0.00
313384HR3	190362	1073	FHLB Disc Note	6/28/2023	4.800	3,692,000.00	3,689,538.67	3,689,538.67	0.00	1,476.80	7/3/2023		99.933	4.803		4.803	0.00
313384HR3	190374	1073	FHLB Disc Note	6/29/2023	4.600	368,500.00	368,311.66	368,311.66	0.00	94.17	7/3/2023		99.949	4.602		4.602	0.00
912797FR3	189698	1073	U.S. Treasury Bill	4/12/2023	4.798	4,271,000.00	4,223,187.72	4,251,477.26	0.00	45,535.50	7/5/2023		98.881	4.919		4.919	28,289.54
912796ZS1	189759	1073	U.S. Treasury Bill	4/19/2023	4.867	3,912,000.00	3,870,750.70	3,910,388.26	0.00	38,605.11	7/6/2023		98.946	4.987		4.987	39,637.56
313384JA8	189800	1073	FHLB Disc Note	4/24/2023	4.815	5,000,000.00	4,947,168.75	4,993,965.00	0.00	45,475.00	7/12/2023		98.943	4.866		4.866	46,796.25
48306BUJ2	190193	1073	Kaiser Comm Paper	6/8/2023	5.180	32,000.00	31,815.82	31,917.54	0.00	105.90	7/18/2023		99.424	5.282		5.282	101.72
313384JH3	189819	1073	FHLB Disc Note	4/26/2023	4.800	6,335,000.00	6,264,048.00	6,321,411.43	0.00	55,748.00	7/19/2023		98.880	4.854		4.854	57,363.43
313384JP5	189834	1073	FHLB Disc Note	4/27/2023	4.930	5,061,000.00	4,999,316.25	5,046,080.17	0.00	45,049.93	7/25/2023		98.781	4.991		4.991	46,763.92
313384JW0	189896	1073	FHLB Disc Note	5/4/2023	4.930	308,000.00	304,246.08	306,764.30	0.00	2,446.37	8/1/2023		98.781	4.991		4.991	2,518.22
313384JX8	189933	1073	FHLB Disc Note	5/10/2023	4.985	3,721,000.00	3,677,718.57	3,705,900.18	0.00	26,793.27	8/2/2023		98.837	5.044		5.044	28,181.61
313384KE8	190068	1073	FHLB Disc Note	5/24/2023	5.050	4,037,000.00	3,993,394.79	4,016,806.93	0.00	21,519.45	8/9/2023		98.920	5.105		5.105	23,412.14
313396KE2	190006	1073	FHLMC Disc Note	5/17/2023	4.930	2,715,000.00	2,683,768.45	2,701,419.57	0.00	16,731.19	8/9/2023		98.850	4.987		4.987	17,651.12
313384KM0	190176	1073	FHLB Disc Note	6/7/2023	5.110	4,286,000.00	4,243,413.83	4,260,519.73	0.00	14,600.97	8/16/2023		99.006	5.161		5.161	17,105.90
313384KU2	190117	1073	FHLB Disc Note	5/31/2023	5.180	3,473,000.00	3,431,023.01	3,449,077.98	0.00	15,491.51	8/23/2023		98.791	5.243		5.243	18,054.97
313384LJ6	190223	1073	FHLB Disc Note	6/13/2023	5.120	4,697,000.00	4,640,218.49	4,655,323.52	0.00	12,024.32	9/6/2023		98.791	5.183		5.183	15,105.03
313312LL2	190234	1073	FFCB Disc Note	6/14/2023	5.090	4,689,000.00	4,631,984.37	4,646,119.10	0.00	11,270.53	9/8/2023		98.784	5.153		5.153	14,134.73
313384LY3	190289	1073	FHLB Disc Note	6/20/2023	5.080	4,384,000.00	4,327,085.94	4,336,766.78	0.00	6,804.94	9/20/2023		98.702	5.147		5.147	9,680.84
1073 Total						66,272,700.00	65,618,191.10	65,982,988.08	0.00	381,429.65							364,796.98
316175108	184072	1085	Fidelity Money Market Fund	10/1/2020	4.990	0.00	0.00	0.00	0.00	1,351.82			100.000	4.990		4.990	0.00
313384HR3	189307	1085	FHLB Disc Note	3/1/2023	4.830	2,575,000.00	2,532,160.58	2,563,595.33	0.00	42,148.46	7/3/2023		98.336	4.912		4.912	31,434.75
313384HR3	189402	1085	FHLB Disc Note	3/8/2023	4.980	109,000.00	107,235.84	108,517.24	0.00	1,734.00	7/3/2023		98.382	5.062		5.062	1,281.40
313384HR3	190383	1085	FHLB Disc Note	6/30/2023	4.800	1,400,000.00	1,399,440.00	1,399,440.00	0.00	186.67	7/3/2023		99.960	4.802		4.802	0.00
912797FX0	190385	1085	U.S. Treasury Bill	6/30/2023	4.974	7,416,000.00	7,404,728.46	7,407,805.32	0.00	1,024.69	7/11/2023		99.848	5.051		5.051	3,076.86
313384MV8	190267	1085	FHLB Disc Note	6/15/2023	5.180	3,261,000.00	3,205,631.84	3,216,294.95	0.00	7,507.55	10/11/2023		98.302	5.269		5.269	10,663.11
313384RG6	189273	1085	FHLB Disc Note	2/24/2023	4.950	6,409,000.00	6,134,053.90	6,244,448.93	0.00	111,917.16	1/2/2024		95.710	5.189		5.189	110,395.03
3130ATUQ8	189031	1085	FHLB Bullet	1/31/2023	4.750	6,565,000.00	6,564,387.32	6,533,002.19	0.00	97,882.33	3/8/2024		99.985	4.763		4.763	(31,385.13)
3130AWHN3	190367	1085	FHLB Callable Bond	6/28/2023	5.500	2,930,000.00	2,930,000.00	2,929,188.39	0.00	1,342.92	6/28/2024	9/28/2023	100.000	5.500		5.500	(811.61)
1085 Total						30,665,000.00	30,277,637.94	30,402,292.35	0.00	265,095.60							124,654.41
316175108	184073	1086	Fidelity Money Market Fund	10/1/2020	4.990	37,900.00	37,900.00	37,900.00	0.00	155.32			100.000	4.990		4.990	0.00
313384JH3	188939	1086	FHLB Disc Note	1/18/2023	4.700	27,700.00	27,041.82	27,640.58	0.00	593.09	7/19/2023		97.624	4.814		4.814	598.76

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CUSIP	Investment #	Fund Number	Issuer	Purchase Date	Cur Rate	Par Value	Book Value	Market Value	Pur Accr Interest	Accrued Interest	Maturity Date	Call Date	Purchase Price	YTM	YTC	YTW	Unrealized G/L	
3133ENH86	187492	1086	FFCB Bullet	8/19/2022	3.250	2,000,000.00	1,999,849.35	1,993,750.00	0.00	24,013.89	8/18/2023		99.942	3.309		3.309	(6,099.35)	
313384LJ6	189478	1086	FHLB Disc Note	3/16/2023	4.700	2,074,200.00	2,027,081.09	2,055,795.62	0.00	28,975.42	9/6/2023		97.728	4.809		4.809	28,714.53	
16085HYU4	190284	1086	Carolinas Health Comm Paper	6/20/2023	5.339	9,269,400.00	9,048,072.73	9,048,072.73	0.00	15,121.74	11/28/2023		97.612	5.546		5.546	0.00	
1086 Total						13,409,200.00	13,139,944.99	13,163,158.93	0.00	68,859.46							23,213.94	
316175108	187323	1088	Fidelity Money Market Fund	7/28/2022	4.990	0.00	0.00	0.00	0.00	0.00			100.000	4.990		4.990	0.00	
09248U700	184076	1088	BlackRock Money Market Fund	3/18/2021	4.988	2,433,040.00	2,433,040.00	2,433,040.00	0.00	10,440.77			100.000	4.988		4.988	0.00	
313384HT9	190350	1088	FHLB Disc Note	6/27/2023	4.800	5,529,000.00	5,523,102.40	5,523,102.40	0.00	2,948.80	7/5/2023		99.893	4.805		4.805	0.00	
912797FX0	190304	1088	U.S. Treasury Bill	6/21/2023	4.963	4,649,200.00	4,636,382.41	4,644,062.63	0.00	6,408.80	7/11/2023		99.724	5.045		5.045	7,680.22	
313384JA8	190136	1088	FHLB Disc Note	6/2/2023	4.780	13,000.00	12,930.96	12,984.31	0.00	50.05	7/12/2023		99.469	4.806		4.806	53.35	
313384JA8	190364	1088	FHLB Disc Note	6/28/2023	4.800	5,746,500.00	5,735,773.20	5,739,563.97	0.00	2,298.60	7/12/2023		99.813	4.809		4.809	3,790.77	
1088 Total						18,370,740.00	18,341,228.97	18,352,753.31	0.00	22,147.02							11,524.34	
Grand Total						8,866,246,056.10	8,724,867,645.25	8,717,792,265.13	34,178.51	86,829,657.42								-7,075,380.12