



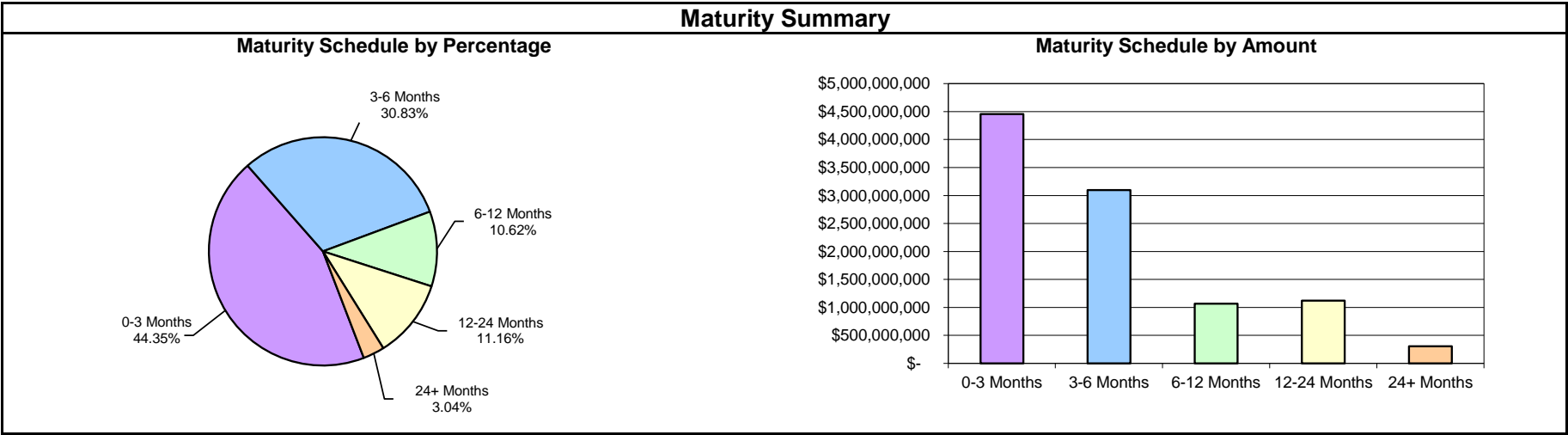
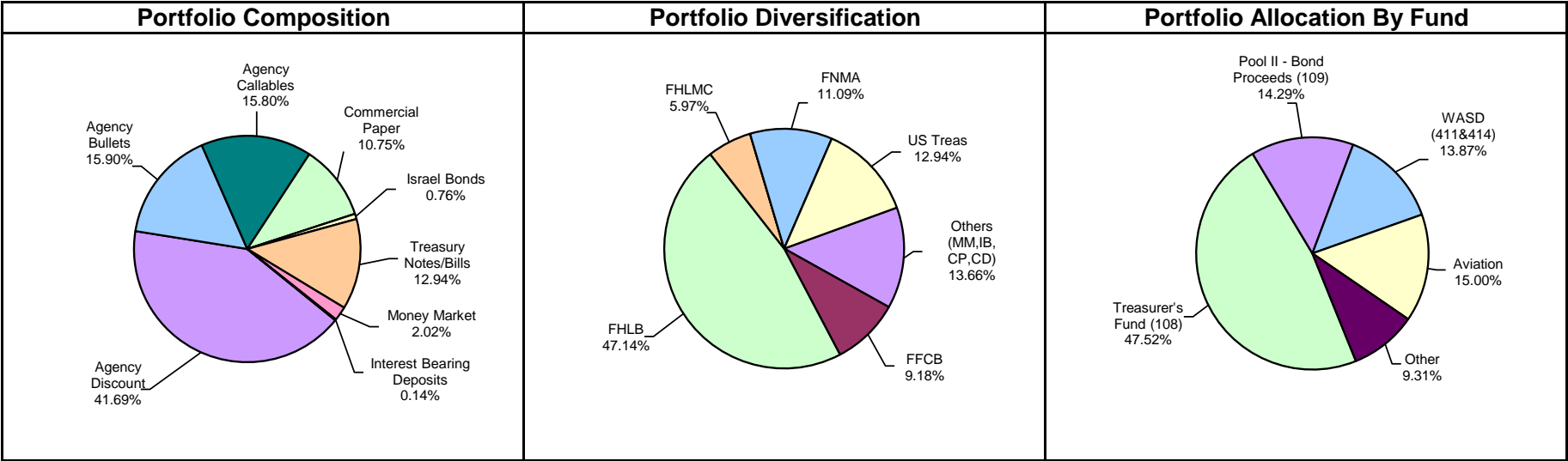
Monthly Summary Investment Report

For the Period Ended

June 30, 2024



Miami-Dade County Total Portfolio Summary June 30, 2024

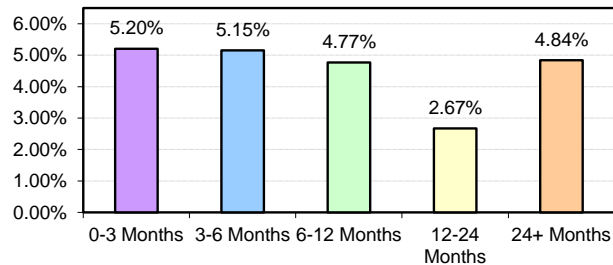


**Miami-Dade County
Summary Statement
June 30, 2024**

Portfolio Summary

	Current 6/30/2024	Previous Month 5/31/2024	Change from Prior Month	Previous Quarter 3/31/2024	Change from Prior Quarter
Par Value	\$ 10,194,342,649.11	\$ 10,472,544,698.58	\$ (278,202,049.47)	\$ 10,524,288,017.28	\$ (329,945,368.17)
Book Value	\$ 10,046,122,876.31	\$ 10,317,018,541.07	\$ (270,895,664.76)	\$ 10,361,526,964.06	\$ (315,404,087.75)
Market Value	\$ 10,069,643,112.28	\$ 10,342,495,407.43	\$ (272,852,295.15)	\$ 10,385,308,184.90	\$ (315,665,072.62)
Market Value as a % of Book Value	100.23%	100.25%	-0.01%	100.23%	0.00%
Accrued Interest	\$ 113,660,643.25	\$ 116,701,840.93	\$ (3,041,197.68)	\$ 113,374,081.02	\$ 286,562.23
Total Value (Market Value+ Accrued Interest)	\$ 10,183,303,755.53	\$ 10,459,197,248.36	\$ (275,893,492.83)	\$ 10,498,682,265.92	\$ (315,378,510.39)
Interest Earned (Current Month)	\$ 41,629,452.10	\$ 41,254,887.54	\$ 374,564.56	\$ 43,060,108.92	\$ (1,430,656.82)
Interest Earned Fiscal YTD (10/1 - 9/30)	\$ 363,792,293.81	\$ 322,259,791.02	\$ 41,532,502.79	\$ 240,364,291.48	\$ 123,428,002.33
Unrealized Gain (Loss)	\$ 23,520,235.97	\$ 25,476,866.36	\$ (1,956,630.39)	\$ 23,781,220.84	\$ (260,984.87)
Weighted Average Days to Maturity	173.0	172.0	1.0	178.0	-5.0
Weighted Average Days to Call	85.0	100.0	-15.0	103.0	-18.0
Yield to Maturity	4.87%	4.87%	0.00%	4.87%	0.00%
Earned Income Yield for Period	4.92%	4.85%	0.07%	4.89%	0.03%
Earned Income Yield for Year to Date	4.91%	4.91%	0.00%	4.92%	-0.01%

Yield Maturity Breakdown

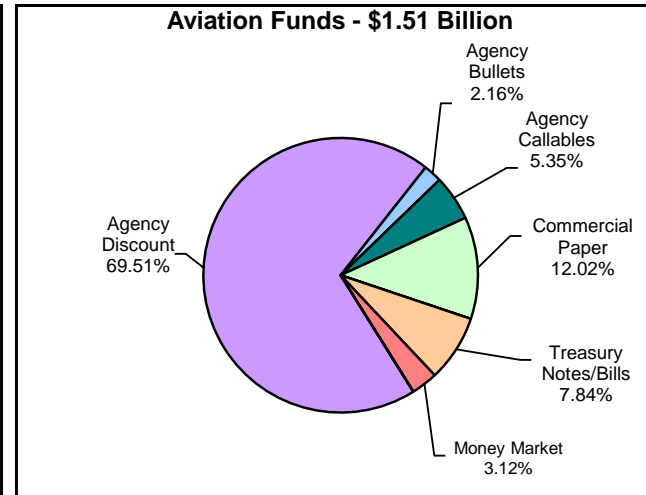
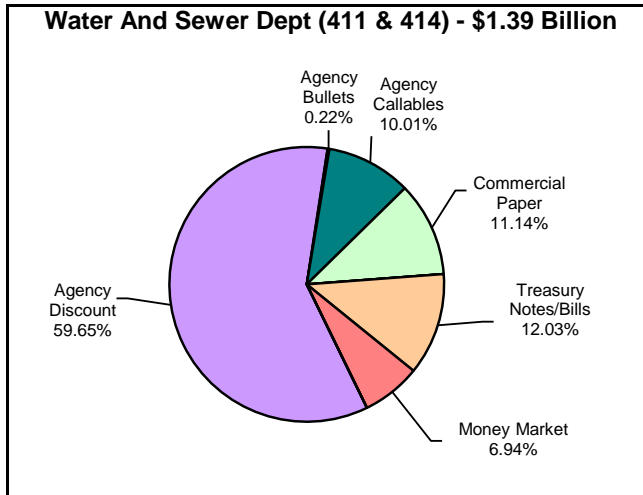
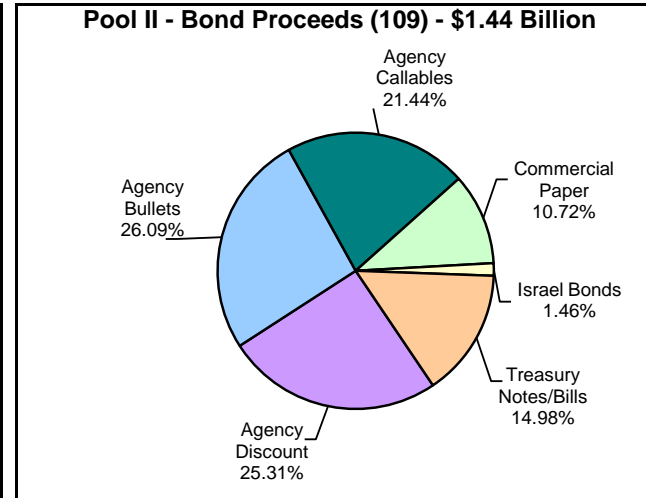
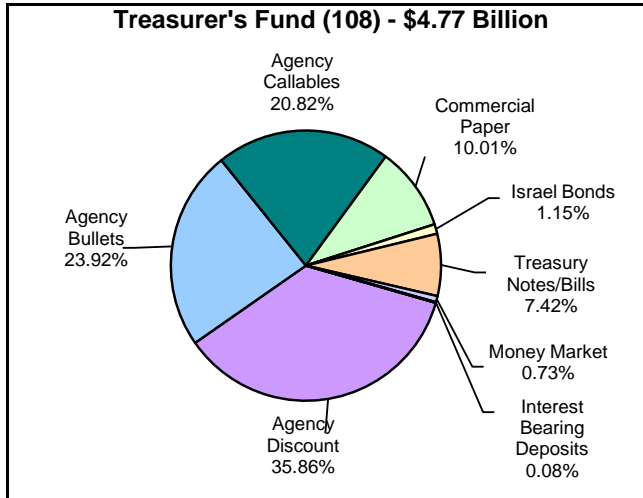


Policy Compliance

Security Type	% Limit	Current %	Result
Treasuries	100%	12.94%	PASS
Agencies	100%	57.60%	PASS
Agency Callables	25%	15.80%	PASS
Commercial Paper	50%	10.75%	PASS
-CP Single Issuer Max	5%	2.23%	PASS
Israel Bonds	3%	0.76%	PASS
Time Deposits	20%	0.00%	PASS
SBA/Investment Pools	50%	0.00%	PASS
Money Market Funds	30%	2.02%	PASS
Interest Bearing Deposit	20%	0.14%	PASS
Open/Closed End Funds	5%	0.00%	PASS

Note: The County currently holds \$395 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, 2024



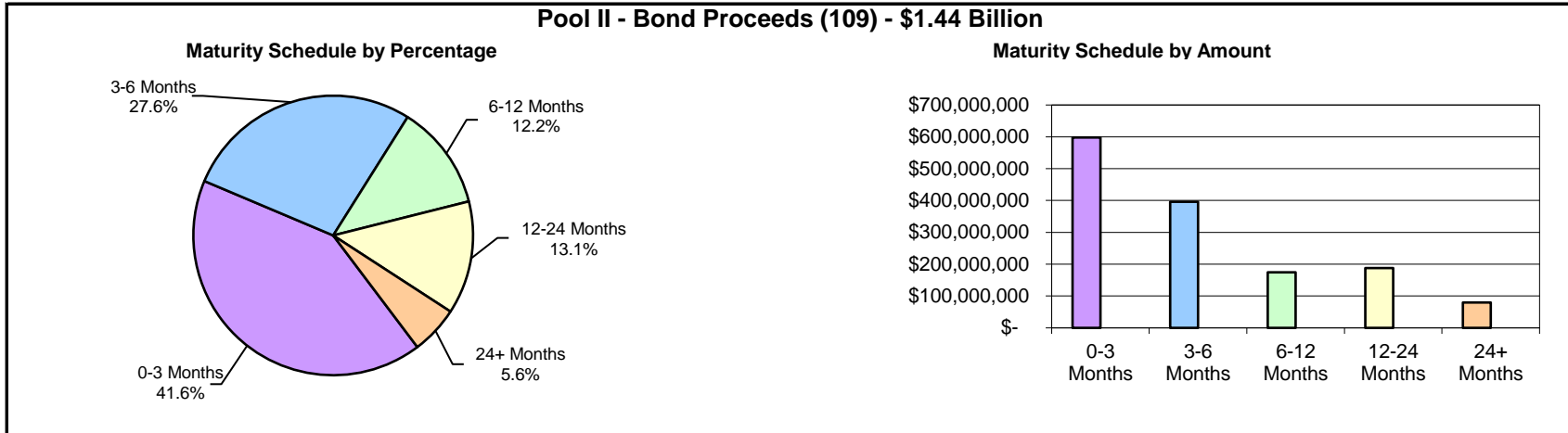
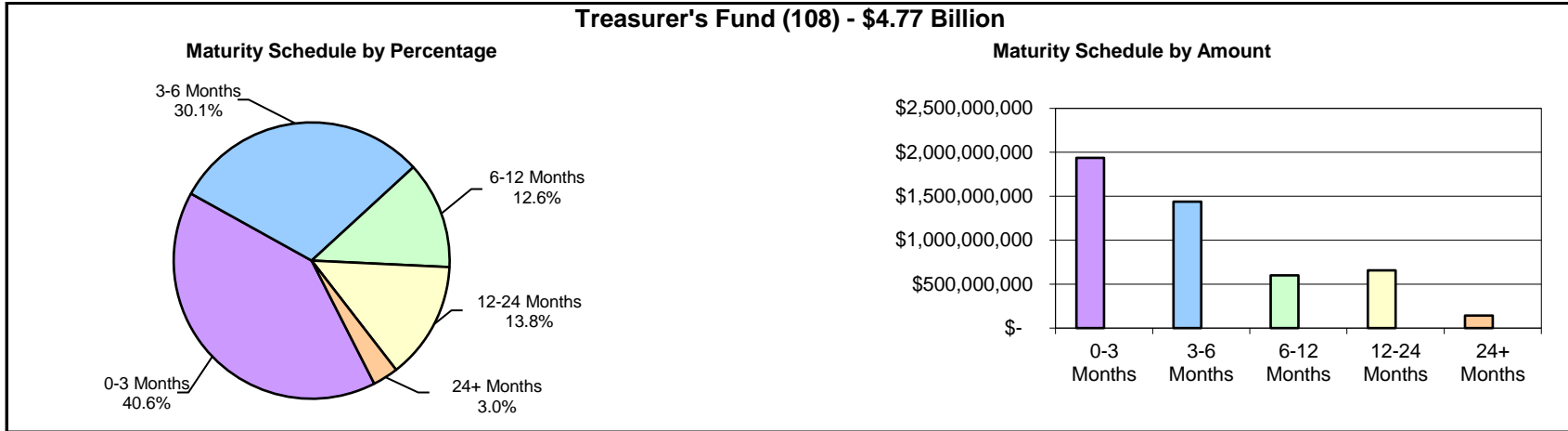
Note: Graphs above do not include miscellaneous funds totaling \$936 million and representing 9.3% of the portfolio:

Seaport (Fund 110) \$397 million

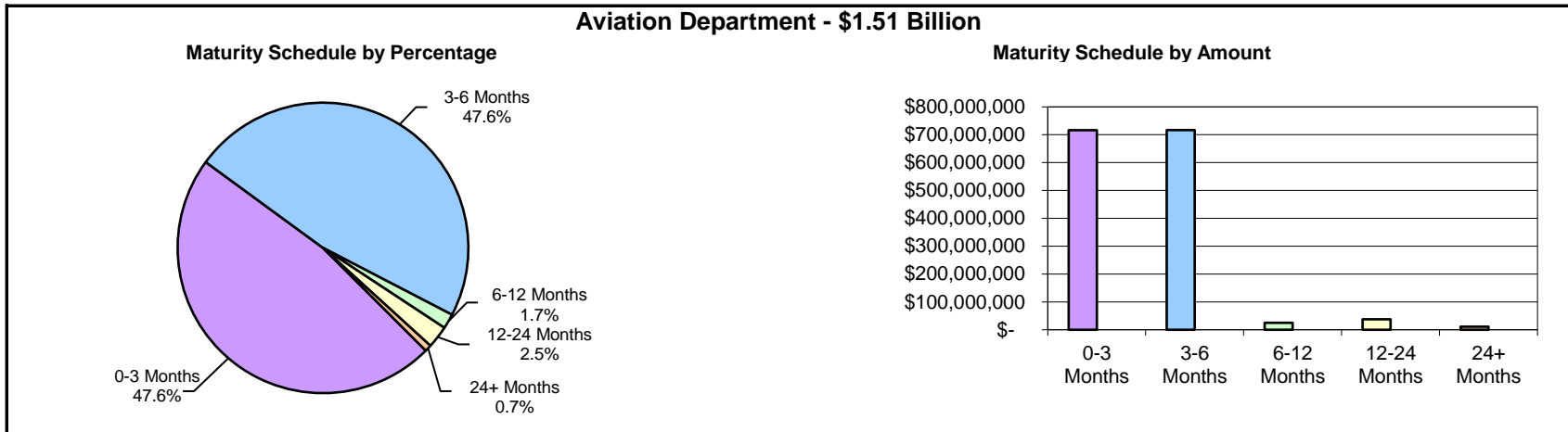
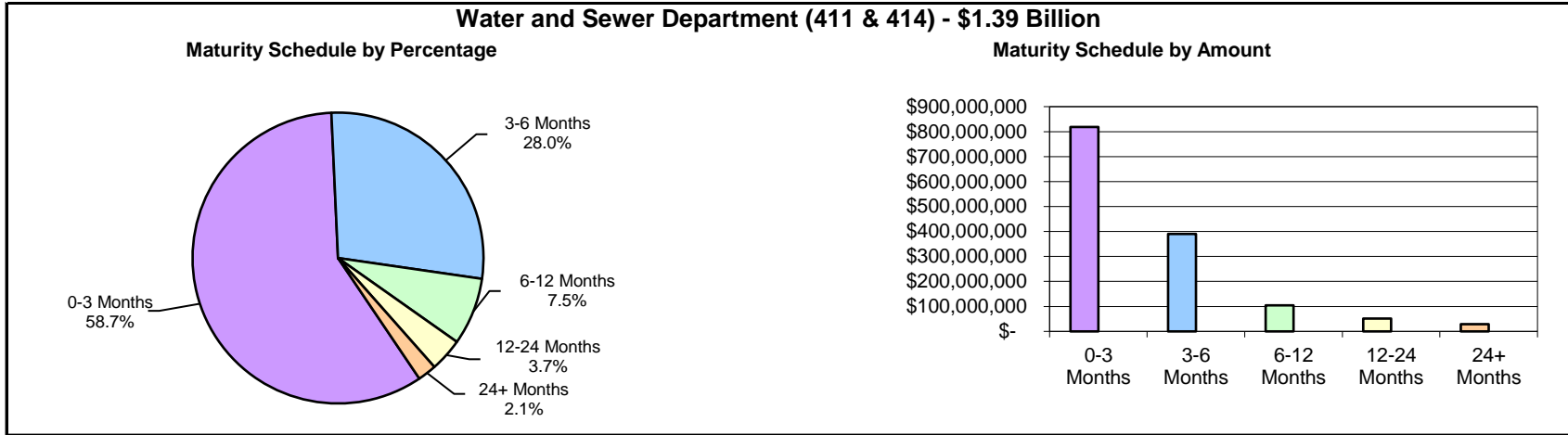
Public Housing & Community Development (Fund 300) \$519 million

Clerk of Court (Funds 511,522,555,566) \$20 million

Miami-Dade County Maturity Breakdown June 30, 2024



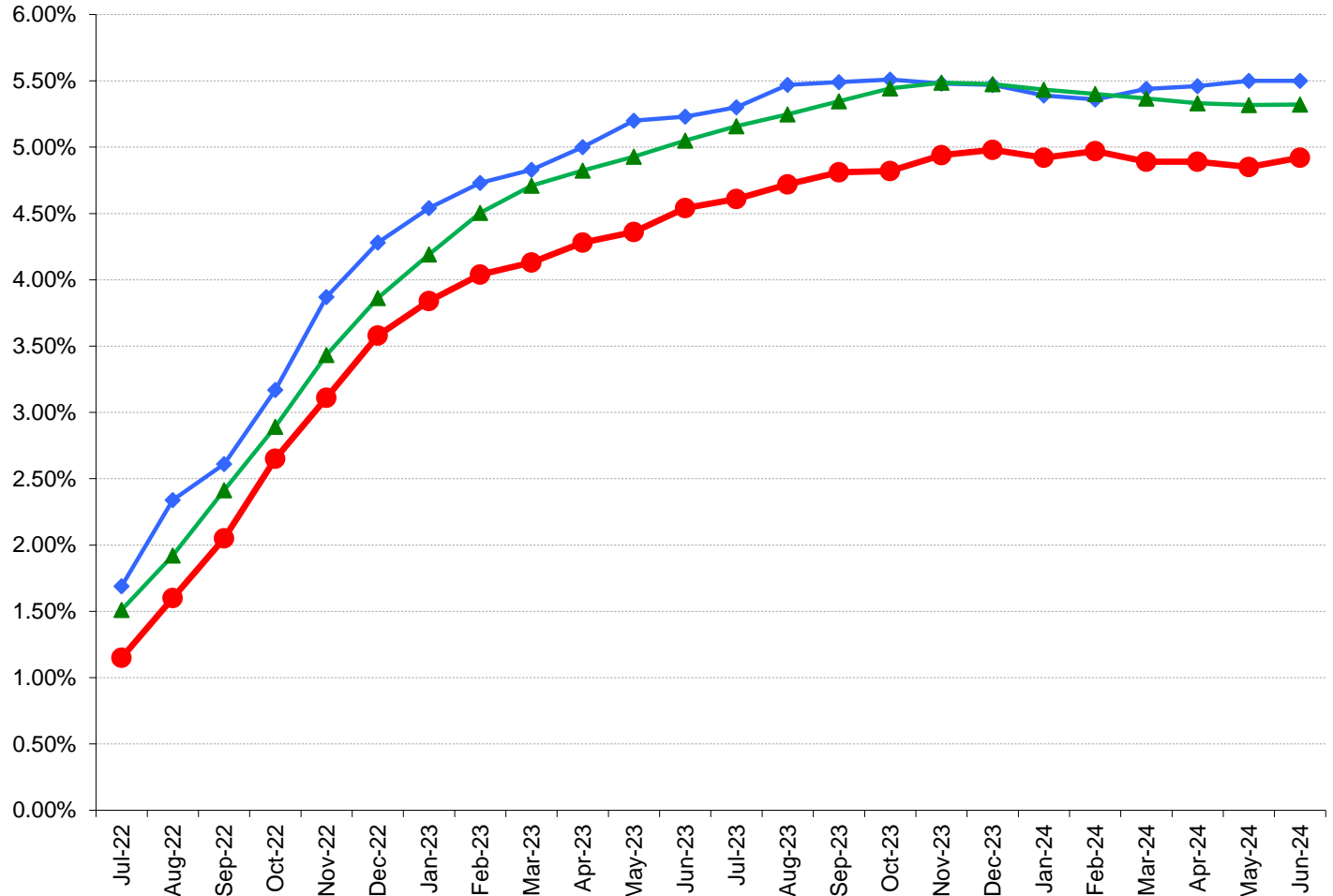
Miami-Dade County Maturity Breakdown June 30, 2024



Note: Graphs above do not include miscellaneous funds totaling \$936 million and representing 9.3% of the portfolio:

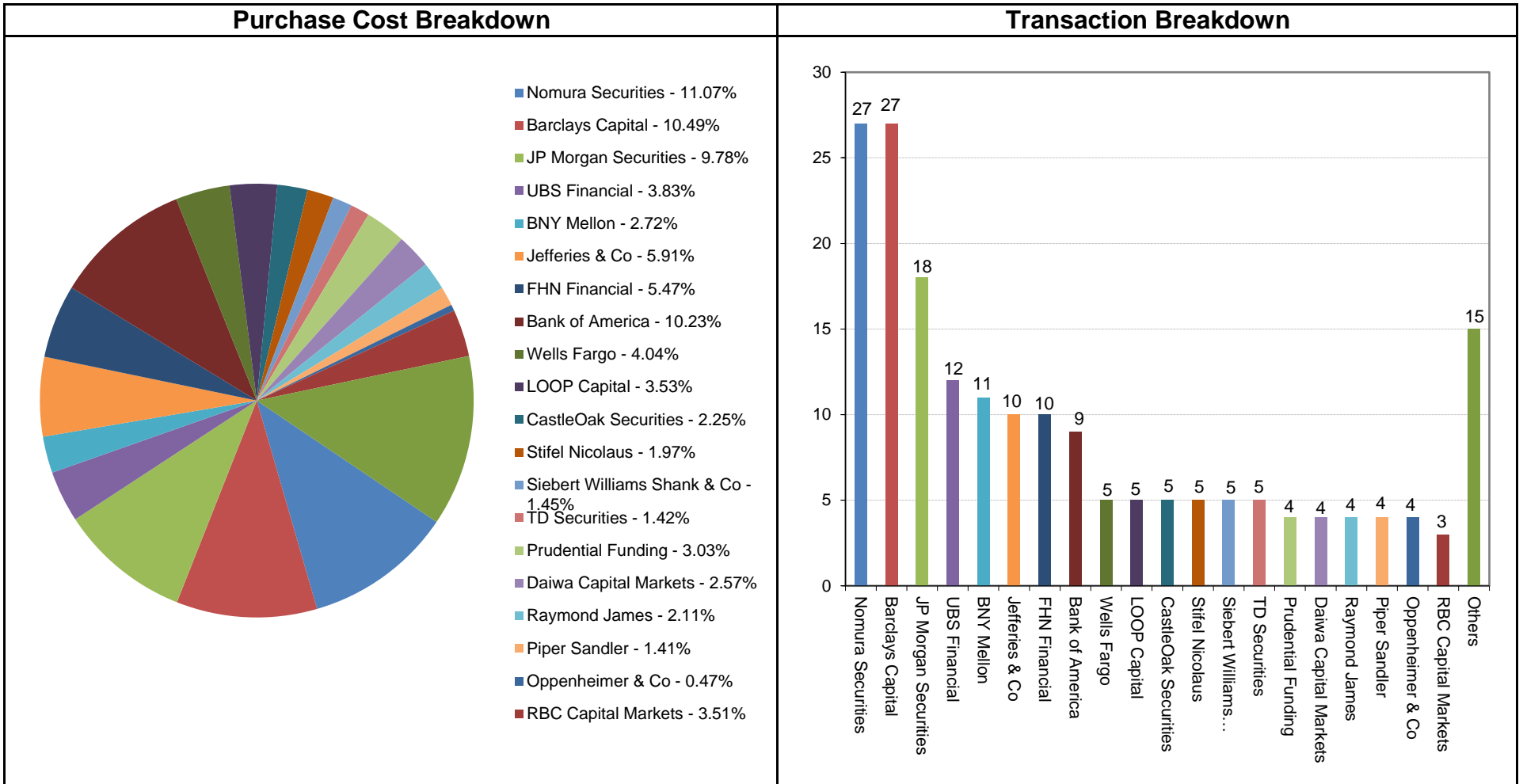
- Seaport (Fund 110) \$397 million
- Public Housing & Community Development (Fund 300) \$519 million
- Clerk of Court (Funds 511,522,555,566) \$20 million

**Miami-Dade County
Benchmark Comparisons
June 30, 2024**



● Miami-Dade - Earned Income Yield	1.15%	1.60%	2.05%	2.65%	3.11%	3.58%	3.84%	4.04%	4.13%	4.28%	4.36%	4.54%	4.61%	4.72%	4.81%	4.82%	4.94%	4.98%	4.92%	4.97%	4.89%	4.89%	4.85%	4.92%
◆ Monthly Avg - Florida SBA Pool	1.69%	2.34%	2.61%	3.17%	3.87%	4.28%	4.54%	4.73%	4.83%	5.00%	5.20%	5.23%	5.30%	5.47%	5.49%	5.51%	5.48%	5.47%	5.39%	5.36%	5.44%	5.46%	5.50%	5.50%
▲ 6-Month Avg of 6-Mo T-Bill	1.51%	1.92%	2.41%	2.89%	3.43%	3.86%	4.19%	4.51%	4.71%	4.82%	4.93%	5.05%	5.16%	5.25%	5.35%	5.44%	5.49%	5.48%	5.43%	5.40%	5.37%	5.33%	5.32%	5.32%

Miami-Dade County Broker Purchase Distribution June 30, 2024





Detail Security Holdings Report

For the Period Ended

June 30, 2024



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Investment Inventory
Sorted by Fund
June 30, 2024

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		1.080	3,887,061.65	3,887,061.65	3,887,061.65	0.00	3,442.68			100.000	1.080		1.080	0.00
825252885	181010	108	Invesco Money Market Fund		5.247	0.00	0.00	0.00	0.00	0.00			100.000	5.247		5.247	0.00
31607A703	170623	108	Fidelity Money Market Fund	10/1/2022	5.250	35,000,000.00	35,000,000.00	35,000,000.00	0.00	812,798.67			100.000	5.250		5.250	0.00
09248U700	182950	108	BlackRock Money Market Fund	10/1/2022	5.208	0.00	0.00	0.00	0.00	0.00			100.000	5.208		5.208	0.00
4812C0670	182951	108	J.P. Morgan Money Market Fund	10/1/2022	5.203	0.00	0.00	0.00	0.00	0.00			100.000	5.203		5.203	0.00
313384YV5	191624	108	FHLB Disc Note	11/30/2023	5.100	49,400,000.00	47,902,356.67	49,177,749.40	0.00	1,497,643.33	7/1/2024		96.968	5.335		5.335	1,275,392.73
313384YV5	191639	108	FHLB Disc Note	12/1/2023	5.095	50,000,000.00	48,492,729.17	49,775,050.00	0.00	1,507,270.83	7/1/2024		96.985	5.329		5.329	1,282,320.83
313384YV5	191671	108	FHLB Disc Note	12/4/2023	5.075	49,950,000.00	48,471,271.88	49,725,274.95	0.00	1,478,728.12	7/1/2024		97.040	5.307		5.307	1,254,003.07
313384YV5	191832	108	FHLB Disc Note	12/18/2023	5.010	33,000,000.00	32,099,870.00	32,851,533.00	0.00	900,130.00	7/1/2024		97.272	5.232		5.232	751,663.00
313384YV5	191844	108	FHLB Disc Note	12/19/2023	5.025	49,860,000.00	48,502,873.13	49,635,679.86	0.00	1,357,126.87	7/1/2024		97.278	5.247		5.247	1,132,806.73
48306AG27	192742	108	Kaiser Comm Paper	4/3/2024	5.390	30,414,000.00	30,004,171.35	30,395,873.26	0.00	405,275.00	7/2/2024		98.653	5.540		5.540	391,701.91
3130AYDM5	191978	108	FHLB Bullet	1/5/2024	5.180	35,000,000.00	35,000,000.00	34,999,265.00	0.00	886,355.56	7/3/2024		100.000	5.180		5.180	(735.00)
912796Y52	191962	108	U.S. Treasury Bill	1/4/2024	5.053	48,000,000.00	46,767,190.00	47,971,872.00	0.00	1,205,863.33	7/5/2024		97.432	5.257		5.257	1,204,682.00
14912DG86	193258	108	Caterpillar Comm Paper	6/20/2024	5.310	49,790,000.00	49,657,807.55	49,716,559.75	0.00	80,784.28	7/8/2024		99.735	5.398		5.398	58,752.20
313384ZE2	192019	108	FHLB Disc Note	1/11/2024	5.040	14,000,000.00	13,645,240.00	13,975,528.00	0.00	337,120.00	7/10/2024		97.466	5.171		5.171	330,288.00
313312ZF0	190448	108	FFCB Disc Note	7/12/2023	5.120	20,000,000.00	18,961,777.60	19,962,120.00	0.00	1,009,777.95	7/11/2024		94.809	5.417		5.417	1,000,342.40
313588ZF5	192717	108	FNMA Disc Note	4/1/2024	5.130	49,850,000.00	49,132,533.88	49,132,533.88	0.00	646,429.87	7/11/2024		98.561	5.205		5.205	623,050.22
14912DGC7	193279	108	Caterpillar Comm Paper	6/24/2024	5.310	49,550,000.00	49,418,444.75	49,447,629.70	0.00	51,160.38	7/12/2024		99.735	5.398		5.398	29,184.95
3134GXE59	187204	108	FHLMC Callable Bond	7/12/2022	3.150	35,000,000.00	35,000,000.00	34,969,865.00	0.00	517,562.50	7/12/2024		100.000	3.150		3.150	(30,135.00)
313384ZK8	191756	108	FHLB Disc Note	12/13/2023	5.130	30,000,000.00	29,080,875.00	29,925,690.00	0.00	859,275.00	7/15/2024		96.936	5.368		5.368	844,815.00
79584RGG7	191964	108	Salvation Army Comm Paper	1/4/2024	5.200	16,554,000.00	16,090,120.13	16,090,120.13	0.00	428,012.87	7/16/2024		97.198	5.416		5.416	0.00
313312ZL7	191838	108	FFCB Disc Note	12/19/2023	5.010	50,000,000.00	48,538,750.00	49,868,900.00	0.00	1,356,875.00	7/16/2024		97.078	5.237		5.237	1,330,150.00
14912DGJ2	193302	108	Caterpillar Comm Paper	6/26/2024	5.300	49,900,000.00	49,738,379.44	49,752,395.80	0.00	36,731.95	7/18/2024		99.676	5.391		5.391	14,016.36
14912DGJ2	193316	108	Caterpillar Comm Paper	6/27/2024	5.310	16,000,000.00	15,950,440.00	15,952,672.00	0.00	9,440.00	7/18/2024		99.690	5.400		5.400	2,232.00
313396ZN6	193275	108	FHLMC Disc Note	6/21/2024	5.245	25,000,000.00	24,901,656.25	24,927,150.00	0.00	36,423.61	7/18/2024		99.607	5.266		5.266	25,493.75
3130AYAH9	191862	108	FHLB Bullet	12/20/2023	5.210	40,000,000.00	40,000,000.00	39,992,280.00	0.00	1,105,677.78	7/22/2024		100.000	5.219		5.219	(7,720.00)
912797KQ9	193326	108	U.S. Treasury Bill	6/28/2024	5.248	49,930,000.00	49,748,032.89	49,769,824.56	0.00	21,836.05	7/23/2024		99.636	5.340		5.340	21,791.67
912797JT5	192983	108	U.S. Treasury Bill	5/9/2024	5.235	33,000,000.00	32,630,496.25	32,884,830.00	0.00	254,333.75	7/25/2024		98.880	5.368		5.368	254,333.75
3130AYBV7	191898	108	FHLB Bullet	12/27/2023	5.110	50,000,000.00	50,000,000.00	49,990,000.00	0.00	28,388.89	7/26/2024		100.000	5.117		5.117	(10,000.00)
313384ZZ5	191916	108	FHLB Disc Note	12/28/2023	4.890	49,960,000.00	48,507,746.07	49,734,330.68	0.00	1,262,239.40	7/29/2024		97.093	5.109		5.109	1,226,584.61
912797JU2	192175	108	U.S. Treasury Bill	2/1/2024	5.000	30,000,000.00	29,241,666.60	29,864,310.00	0.00	629,166.72	8/1/2024		97.472	5.201		5.201	622,643.40
912797JU2	192176	108	U.S. Treasury Bill	2/1/2024	5.001	30,000,000.00	29,241,590.70	29,864,310.00	0.00	629,229.69	8/1/2024		97.472	5.202		5.202	622,719.30
313384A82	191893	108	FHLB Disc Note	12/26/2023	4.880	49,990,000.00	48,478,857.84	49,713,755.26	0.00	1,273,967.38	8/5/2024		96.977	5.102		5.102	1,234,897.42
89233GH74	192239	108	Toyota Comm Paper	2/12/2024	5.140	25,000,000.00	24,368,208.33	24,852,125.00	0.00	499,722.22	8/7/2024		97.473	5.347		5.347	483,916.67
313588B38	193274	108	FNMA Disc Note	6/21/2024	5.230	49,950,000.00	49,601,682.00	49,652,198.10	0.00	72,566.25	8/8/2024		99.303	5.267		5.267	50,516.10
3130AYBW5	191902	108	FHLB Bullet	12/27/2023	5.100	48,000,000.00	48,000,000.00	47,982,960.00	0.00	27,200.00	8/9/2024		100.000	5.109		5.109	(17,040.00)
313384B73	191915	108	FHLB Disc Note	12/28/2023	4.860	49,970,000.00	48,431,923.40	49,642,996.32	0.00	1,254,746.70	8/12/2024		96.922	5.082		5.082	1,211,072.92
3134GXG73	187427	108	FHLMC Callable Bond	8/12/2022	4.100	25,000,000.00	25,000,000.00	24,950,975.00	0.00	395,763.89	8/12/2024	7/12/2024	100.000	4.100	4.274	4.100	(49,025.00)
313588B87	193244	108	FNMA Disc Note	6/18/2024	5.220	49,700,000.00	49,296,436.00	49,367,556.70	0.00	93,684.50	8/13/2024		99.188	5.263		5.263	71,120.70
313384C98	191900	108	FHLB Disc Note	12/27/2023	4.840	49,800,000.00	48,199,815.33	49,401,699.60	0.00	1,252,027.34	8/22/2024		96.787	5.065		5.065	1,201,884.27
313384D27	191904	108	FHLB Disc Note	12/27/2023	4.845	45,000,000.00	43,546,500.00	44,633,565.00	0.00	1,132,518.75	8/23/2024		96.770	5.070		5.070	1,087,065.00
3130AWZV5	190831	108	FHLB Bullet	8/28/2023	5.380	35,000,000.00	35,000,000.00	34,985,755.00	0.00	643,358.33	8/28/2024		100.000	5.380		5.380	(14,245.00)
313384E70	193116	108	FHLB Disc Note	5/30/2024	5.220	35,000,000.00	34,502,650.00	34,651,155.00	0.00	162,400.00	9/5/2024		98.579	5.295		5.295	148,505.00
79584RJ66	191734	108	Salvation Army Comm Paper	11/21/2023	5.300	17,000,000.00	16,324,250.00	16,324,250.00	0.00	508,063.89	9/6/2024		96.025	5.546		5.546	0.00
3130AYEB8	191984	108	FHLB Bullet	1/8/2024	5.080	48,000,000.00	48,000,000.00	47,959,488.00	0.00	1,171,786.67	9/6/2024		100.000	5.090		5.090	(40,512.00)
313384F61	193303	108	FHLB Disc Note	6/26/2024	5.215	30,000,000.00	29,661,025.00	29,670,660.00	0.00	21,729.17	9/12/2024		98.870	5.275		5.275	9,635.00
3130AXAH1	190994	108	FHLB Bullet	9/19/2023	5.430	6,000,000.00	5,999,877.97	5,995,728.00	0.00	97,740.00	9/13/2024		99.990	5.439		5.439	(4,149.97)
313384G52	193217	108	FHLB Disc Note	6/13/2024	5.225	35,000,000.00	34,502,173.61	34,502,173.61	0.00	91,437.50	9/19/2024		98.578	5.300		5.300	0.00
3130AWXW5	190784	108	FHLB Bullet	8/22/2023	5.330	16,200,000.00	16,199,670.15	16,185,403.80	0.00	242,248.50	9/20/2024		99.990	5.344		5.344	(14,266.35)
313384G60	191903	108	FHLB Disc Note	12/27/2023	4.785	46,000,000.00	44,361,403.33	45,441,882.00	0.00	1,143,349.17	9/20/2024		96.438	5.015		5.015	1,080,478.67
313384G94	191895	108	FHLB Disc Note	12/26/2023	4.770	40,000,000.00	38,558,400.00	39,497,320.00	0.00	996,400.00	9/23/2024		96.396	5.001		5.001	938,920.00
313384G94	193327	108	FHLB Disc Note	6/28/2024	5.200	49,920,000.00	49,292,672.00	49,292,655.36	0.00	21,632.00	9/23/2024		98.				

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2024

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
3134GWWJ2	182357	108	FHLMC Callable Bond	9/30/2020	0.400	10,000,000.00	10,000,000.00	9,868,990.00	0.00	10,111.11	9/30/2024		100.000	0.400		0.400	(131,010.00)
3134GWWX0	182359	108	FHLMC Callable Bond	9/30/2020	0.400	30,000,000.00	30,000,000.00	29,606,970.00	0.00	30,333.33	9/30/2024		100.000	0.400		0.400	(393,030.00)
3130AYAJ5	191861	108	FHBL Bullet	12/20/2023	5.050	40,000,000.00	40,000,000.00	39,939,640.00	0.00	61,722.22	10/1/2024		100.000	5.060		5.060	(60,360.00)
3130AYBU9	191901	108	FHBL Bullet	12/27/2023	4.970	49,000,000.00	49,000,000.00	48,945,071.00	0.00	27,058.89	10/1/2024		100.000	4.980		4.980	(54,929.00)
3130AYFZ4	192016	108	FHBL Bullet	1/11/2024	5.000	30,000,000.00	30,000,000.00	29,968,290.00	0.00	708,333.33	10/1/2024		100.000	5.011		5.011	(31,710.00)
3130AYGJ9	192017	108	FHBL Bullet	1/11/2024	5.000	25,000,000.00	24,998,961.54	24,961,600.00	0.00	312,500.00	10/1/2024		99.988	5.028		5.028	(37,361.54)
313384H93	192045	108	FHBL Disc Note	1/17/2024	4.780	49,800,000.00	48,094,018.00	49,121,873.40	0.00	1,097,647.33	10/1/2024		96.574	4.995		4.995	1,027,855.40
313384H93	192079	108	FHBL Disc Note	1/19/2024	4.810	30,000,000.00	28,973,866.67	29,591,490.00	0.00	657,366.66	10/1/2024		96.580	5.026		5.026	617,623.33
3133EPX83	192085	108	FFCB Bullet	1/22/2024	5.000	45,000,000.00	44,998,362.00	44,928,315.00	0.00	556,250.00	10/2/2024		99.990	5.025		5.025	(70,047.00)
3133EPX83	192133	108	FFCB Bullet	1/26/2024	5.000	40,000,000.00	40,000,000.00	39,936,280.00	0.00	494,444.44	10/2/2024		100.000	5.009		5.009	(63,720.00)
3130AXEU8	191116	108	FHBL Bullet	10/3/2023	5.440	30,000,000.00	30,000,000.00	29,978,760.00	0.00	398,933.33	10/3/2024		100.000	5.440		5.440	(21,240.00)
912797GW1	193103	108	U.S. Treasury Bill	5/29/2024	5.186	50,000,000.00	49,085,335.42	49,324,400.00	0.00	237,668.75	10/3/2024		98.171	5.355		5.355	239,064.58
313384J42	191927	108	FHBL Disc Note	12/29/2023	4.750	26,000,000.00	25,039,444.44	25,634,778.00	0.00	634,652.78	10/4/2024		96.306	4.982		4.982	595,333.56
313384J42	192093	108	FHBL Disc Note	1/23/2024	4.835	11,000,000.00	10,623,272.92	10,845,483.00	0.00	236,377.78	10/4/2024		96.575	5.053		5.053	222,210.08
313384J75	192333	108	FHBL Disc Note	2/22/2024	5.015	40,000,000.00	38,729,533.33	39,420,920.00	0.00	724,388.89	10/7/2024		96.824	5.232		5.232	691,386.67
3133EPYB5	191163	108	FFCB Bullet	10/10/2023	5.500	23,295,000.00	23,295,000.00	23,293,835.25	0.00	288,275.00	10/10/2024		100.000	5.500		5.500	(1,164.75)
3130AVLB6	189665	108	FHBL Callable Bond	4/10/2023	5.000	8,000,000.00	8,000,000.00	7,987,000.00	0.00	90,000.00	10/10/2024		100.000	5.000		5.000	(13,000.00)
313588K95	192727	108	FNMA Disc Note	4/2/2024	5.000	49,950,000.00	48,576,375.00	49,155,295.50	0.00	624,375.00	10/17/2024		97.250	5.219		5.219	578,920.50
3130AXKX5	191262	108	FHBL Bullet	10/20/2023	5.480	25,000,000.00	25,000,000.00	24,985,150.00	0.00	277,805.56	10/18/2024		100.000	5.480		5.480	(14,850.00)
3130AXBE7	191033	108	FHBL Bullet	9/22/2023	5.420	17,000,000.00	17,000,000.00	16,987,097.00	0.00	176,601.67	10/22/2024		100.000	5.425		5.425	(12,903.00)
3130AXBE7	191034	108	FHBL Bullet	9/22/2023	5.420	25,000,000.00	25,000,000.00	24,981,025.00	0.00	259,708.33	10/22/2024		100.000	5.425		5.425	(18,975.00)
313384L98	192368	108	FHBL Disc Note	2/28/2024	5.005	6,200,000.00	5,993,126.67	6,094,246.60	0.00	106,884.55	10/25/2024		96.663	5.228		5.228	101,119.93
313384M71	192728	108	FHBL Disc Note	4/2/2024	5.015	49,900,000.00	48,426,314.39	49,005,941.70	0.00	625,621.25	10/31/2024		97.047	5.239		5.239	579,627.31
313588M77	192743	108	FNMA Disc Note	4/3/2024	4.975	20,000,000.00	19,416,819.44	19,641,660.00	0.00	245,986.11	10/31/2024		97.084	5.196		5.196	224,840.56
912797HE0	193046	108	U.S. Treasury Bill	5/17/2024	5.160	20,000,000.00	19,521,266.67	19,649,260.00	0.00	129,000.00	10/31/2024		97.606	5.360		5.360	127,993.33
3133EPA70	191388	108	FFCB Bullet	11/7/2023	5.375	15,000,000.00	14,999,491.53	14,992,455.00	0.00	134,375.00	11/1/2024		99.990	5.384		5.384	(7,036.53)
313312N30	193011	108	FFCB Disc Note	5/14/2024	5.190	20,000,000.00	19,498,300.00	19,635,220.00	0.00	138,400.00	11/4/2024		97.492	5.324		5.324	136,920.00
3130AYUA2	192209	108	FHBL Bullet	2/7/2024	5.030	30,000,000.00	30,000,000.00	29,944,740.00	0.00	603,600.00	11/7/2024		100.000	5.040		5.040	(55,260.00)
3130AYXD3	192247	108	FHBL Bullet	2/13/2024	5.000	30,000,000.00	30,000,000.00	29,954,520.00	0.00	575,000.00	11/13/2024		100.000	5.010		5.010	(45,480.00)
313384P52	192949	108	FHBL Disc Note	5/3/2024	5.070	49,950,000.00	48,578,248.13	48,968,332.65	0.00	415,042.87	11/14/2024		97.254	5.320		5.320	390,084.52
89233GLF1	192538	108	Toyota Comm Paper	3/20/2024	5.200	10,000,000.00	9,653,333.33	9,795,510.00	0.00	148,777.78	11/15/2024		96.533	5.426		5.426	142,176.67
3130AVVG4	189965	108	FHBL Callable Bond	5/15/2023	5.300	12,000,000.00	12,000,000.00	11,993,796.00	0.00	81,266.67	11/15/2024	8/15/2024	100.000	5.300	5.300	5.300	(6,204.00)
3130B03F4	192307	108	FHBL Bullet	2/20/2024	5.070	28,000,000.00	28,000,000.00	27,947,388.00	0.00	516,576.67	11/20/2024		100.000	5.081		5.081	(52,612.00)
912797LE5	193173	108	U.S. Treasury Bill	6/6/2024	5.137	49,940,000.00	48,742,921.55	48,920,375.02	0.00	178,136.67	11/21/2024		97.603	5.336		5.336	177,453.47
3134GY3S9	189976	108	FHLMC Callable Bond	5/16/2023	5.360	13,000,000.00	13,000,000.00	12,986,532.00	0.00	75,486.67	11/22/2024	8/22/2024	100.000	5.359	5.360	5.359	(13,468.00)
313384R27	192362	108	FHBL Disc Note	2/27/2024	4.960	42,000,000.00	40,414,453.33	41,097,378.00	0.00	723,333.33	11/27/2024		96.225	5.197		5.197	682,924.67
89233GLV6	192408	108	Toyota Comm Paper	3/5/2024	5.150	40,000,000.00	38,460,722.22	39,104,080.00	0.00	675,222.22	11/29/2024		96.152	5.384		5.384	643,357.78
313384R43	192363	108	FHBL Disc Note	2/27/2024	4.960	16,000,000.00	15,391,573.33	15,651,616.00	0.00	275,555.56	11/29/2024		96.197	5.198		5.198	260,042.67
313384R76	192380	108	FHBL Disc Note	2/29/2024	4.910	25,000,000.00	24,055,506.94	24,447,775.00	0.00	419,395.84	12/2/2024		96.222	5.153		5.153	392,268.06
313312S68	193060	108	FFCB Disc Note	5/21/2024	5.110	20,000,000.00	19,426,544.44	19,538,520.00	0.00	116,394.45	12/9/2024		97.133	5.363		5.363	111,975.56
313312S84	193085	108	FFCB Disc Note	5/23/2024	5.110	40,000,000.00	38,853,088.80	39,065,800.00	0.00	221,433.35	12/11/2024		97.133	5.363		5.363	212,711.20
313384T25	192537	108	FHBL Disc Note	3/20/2024	4.945	49,000,000.00	47,196,173.89	47,841,787.00	0.00	693,261.53	12/13/2024		96.319	5.190		5.190	645,613.11
313312F59	193096	108	FFCB Disc Note	5/24/2024	5.130	30,000,000.00	29,119,350.00	29,278,230.00	0.00	162,450.00	12/16/2024		97.065	5.384		5.384	158,880.00
78009AMJ0	192690	108	RBC Comm Paper	3/27/2024	5.100	46,800,000.00	45,036,420.00	45,610,437.60	0.00	636,480.00	12/18/2024		96.232	5.329		5.329	574,017.60
78009AMS0	192716	108	RBC Comm Paper	4/1/2024	5.110	50,000,000.00	48,090,847.22	48,673,050.00	0.00	645,847.22	12/26/2024		96.182	5.341		5.341	582,202.78
313312U81	193197	108	FFCB Disc Note	6/12/2024	5.120	35,000,000.00	34,014,400.00	34,103,790.00	0.00	94,577.78	12/27/2024		97.184	5.348		5.348	89,390.00
3135GAKY6	191925	108	FNMA Callable Bond	12/29/2023	5.300	25,000,000.00	25,000,000.00	24,960,075.00	0.00	14,722.22	12/27/2024	9/27/2024	100.000	5.300	5.300	5.300	(39,925.00)
3134GWXG6	182389	108	FHLMC Callable Bond	10/2/2020	0.430	13,950,000.00	13,950,000.00	13,607,457.75	0.00	15,162.88	12/30/2024		100.000	0.430		0.430	(342,542.25)
313384V48	193053	108	FHBL Disc Note	5/20/2024	5.060	27,000,000.00	26,146,125.00	26,293,437.00	0.00	159,390.00	12/31/2024		96.838	5.309		5.309	147,312.00
3130B0DL0	192409	108	FHBL Bullet	3/5/2024	5.100	30,000,000.00	30,000,000.00	29,964,330.00	0.00	493,000.00	1/3/2025		100.000	5.109		5.109	(35,670.00)
3133EPM51	191754	108	FFCB Bullet	12/13/2023	5.000	25,000,000.00	24,993,339.84	24,956,650.00	0.00	604,166.67	1/7/2025		99.945	5.057		5.057	(36,689.84)
3133EPM51	191755	108	FFCB Bullet	12/13/2023	5.000	30,000,000.00	29,994,478.13	29,947,980.00	0.00	725,000.00	1/7/2025		99.962	5.041		5.041	(46,498.13)
313313AG3	192500	108	FFCB Disc Note	3/14/2024	4.870	15,000,000.00	14,393,279.17	14,596,710.00	0.00	221,179.17	1/7/2025		95.955	5.114		5.114	203,430.83
3135GAL74	192002	108	FNMA Callable Bond	1/10/2024	5.140	10,000,000.00	10,000,000.00	9,989,100.00	0.00	244,150.00	1/10/2025	7/10/2024	100.000	5.140		5.140	(10,900.00)
3130AYZ66	192273	108	FHBL Bullet	2/15/2024	5.010	13,000,000.00	13,000,000.00	12,977,848.00	0.00	246,046.67	1/15/2025		100.000	5.015		5.015	(22,152.00)
5255M4P55	193276	108	Leland Stanford Comm Paper	6/21/2024	5.250	21,701,000.00	20,976,277.02	20,99									

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2024

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
5255M4P63	193315	108	Leland Stanford Comm Paper	6/27/2024	5.230	25,850,000.00	25,008,783.56	25,008,783.56	0.00	15,021.72	2/6/2025		96.746	5.453		5.453	0.00
3130AYZ90	192263	108	FHLB Bullet	2/14/2024	5.000	34,500,000.00	34,500,000.00	34,433,587.50	0.00	656,458.33	2/14/2025		100.000	5.000		5.000	(66,412.50)
3130AYZ82	192274	108	FHLB Callable Bond	2/15/2024	5.300	12,000,000.00	12,000,000.00	11,985,276.00	0.00	240,266.67	2/14/2025	7/14/2024	100.000	5.300	5.277	5.277	(14,724.00)
3134GYJ29	192061	108	FHLMC Callable Bond	1/18/2024	5.150	10,000,000.00	9,995,955.96	9,987,410.00	0.00	195,986.11	2/14/2025	8/14/2024	99.930	5.214	5.268	5.214	(8,545.96)
313313CC0	192692	108	FFCB Disc Note	3/27/2024	4.820	11,000,000.00	10,513,983.33	10,641,180.00	0.00	141,386.67	2/20/2025		95.582	5.066		5.066	127,196.67
3130B06G9	192354	108	FHLB Bullet	2/26/2024	5.000	20,000,000.00	19,997,480.28	19,962,560.00	0.00	347,222.22	2/26/2025		99.981	5.020		5.020	(34,920.28)
3130B06G9	192355	108	FHLB Bullet	2/26/2024	5.000	15,000,000.00	14,995,280.42	14,971,920.00	0.00	260,416.67	2/26/2025		99.952	5.050		5.050	(23,360.42)
3134GYL83	191924	108	FHLMC Callable Bond	12/28/2023	5.450	16,000,000.00	16,000,000.00	15,982,096.00	0.00	290,666.67	2/28/2025	9/1/2024	100.000	5.443	5.437	5.437	(17,904.00)
3130B0D97	192401	108	FHLB Callable Bond	3/4/2024	5.160	15,000,000.00	15,000,000.00	14,976,360.00	0.00	251,550.00	3/4/2025	12/4/2024	100.000	5.160		5.160	(23,640.00)
3133EP4X0	192425	108	FFCB Bullet	3/6/2024	5.000	40,000,000.00	39,994,400.12	39,924,400.00	0.00	638,888.89	3/6/2025		99.979	5.021		5.021	(70,000.12)
3133EP4X0	192427	108	FFCB Bullet	3/6/2024	5.000	9,600,000.00	9,599,588.40	9,581,856.00	0.00	153,333.33	3/6/2025		99.994	5.007		5.007	(17,732.40)
3133EP4M4	192498	108	FFCB Bullet	3/14/2024	5.000	20,000,000.00	19,998,714.97	19,961,240.00	0.00	258,333.33	3/28/2025		99.991	5.011		5.011	(37,474.97)
46514BBF3	189663	108	State of Israel Jubilee Bonds	4/1/2023	4.940	20,000,000.00	20,000,000.00	19,953,920.00	0.00	165,117.81	4/1/2025		100.000	4.947		4.947	(46,080.00)
3130B0XR5	193182	108	FHLB Bullet	6/7/2024	5.200	15,000,000.00	15,109,119.21	15,102,865.00	110,500.00	162,500.00	4/9/2025		99.990	5.206		5.206	(6,254.21)
3133ERBS9	192874	108	FFCB Bullet	4/23/2024	5.125	15,000,000.00	15,006,268.43	15,001,367.50	12,812.50	158,020.83	4/17/2025		99.946	5.181		5.181	(4,900.93)
3133ERBS9	192902	108	FFCB Bullet	4/26/2024	5.125	37,115,000.00	37,143,501.22	37,134,234.85	47,553.59	390,996.22	4/17/2025		99.937	5.190		5.190	(9,266.37)
3133ERDY4	192984	108	FFCB Bullet	5/9/2024	5.125	20,895,000.00	20,893,927.39	20,877,866.10	0.00	154,681.04	5/9/2025		99.994	5.131		5.131	(16,061.29)
3134GYRZ7	189937	108	FHLMC Callable Bond	5/10/2023	5.300	13,000,000.00	13,000,000.00	12,965,875.00	0.00	99,522.22	5/9/2025	8/9/2024	100.000	5.300	5.300	5.300	(34,125.00)
3133ERFD8	193071	108	FFCB Bullet	5/22/2024	5.125	15,000,000.00	14,995,452.50	14,988,510.00	0.00	83,281.25	5/22/2025		99.966	5.160		5.160	(6,942.50)
3133ERFD8	193072	108	FFCB Bullet	5/22/2024	5.125	27,500,000.00	27,486,268.33	27,478,935.00	0.00	152,682.29	5/22/2025		99.944	5.183		5.183	(7,333.33)
3130AW3V0	190037	108	FHLB Callable Bond	5/23/2023	5.420	10,000,000.00	10,000,000.00	9,997,070.00	0.00	57,211.11	5/23/2025	7/23/2024	100.000	5.420	5.427	5.420	(2,930.00)
3135GAMF5	192157	108	FNMA Callable Bond	1/31/2024	5.100	15,394,000.00	15,411,446.53	15,340,203.10	17,446.53	344,569.03	5/23/2025	7/23/2024	100.000	5.104		5.104	(71,243.43)
3136G4XV0	181637	108	FNMA Callable Bond	6/30/2020	0.730	5,000,000.00	5,000,000.00	4,773,365.00	0.00	101.39	6/30/2025		100.000	0.730		0.730	(226,635.00)
3130AYYK6	192309	108	FHLB Callable Bond	2/20/2024	5.100	10,000,000.00	10,000,000.00	9,985,130.00	0.00	185,583.33	8/20/2025	8/20/2024	100.000	5.100		5.100	(14,870.00)
3133ERHU8	193288	108	FFCB Bullet	6/25/2024	5.000	31,800,000.00	31,800,000.00	31,764,193.20	0.00	26,500.00	8/25/2025		100.000	5.006		5.006	(35,806.80)
3133ERHU8	193290	108	FFCB Bullet	6/25/2024	5.000	12,165,000.00	12,163,081.41	12,151,302.21	0.00	10,137.50	8/25/2025		99.984	5.020		5.020	(11,779.20)
3134GWVB9	182342	108	FHLMC Callable Bond	9/29/2020	0.550	10,000,000.00	10,000,000.00	9,463,910.00	0.00	14,055.56	9/29/2025		100.000	0.550		0.550	(536,090.00)
3134GWVN3	182358	108	FHLMC Callable Bond	9/30/2020	0.600	25,000,000.00	25,000,000.00	23,650,200.00	0.00	37,916.67	9/30/2025		100.000	0.600		0.600	(1,349,800.00)
3134GWYS9	182496	108	FHLMC Callable Bond	10/15/2020	0.600	20,000,000.00	20,000,000.00	18,887,040.00	0.00	25,333.33	10/15/2025		100.000	0.600		0.600	(1,112,960.00)
3135GAM32	192062	108	FNMA Callable Bond	1/18/2024	5.125	12,000,000.00	12,000,000.00	11,978,868.00	0.00	126,416.67	10/17/2025	7/17/2024	100.000	5.130		5.130	(21,132.00)
3136G44U4	182530	108	FNMA Callable Bond	10/20/2020	0.500	25,000,000.00	25,000,000.00	23,586,200.00	0.00	24,652.78	10/20/2025		100.000	0.500		0.500	(1,413,800.00)
3134GWZV1	183771	108	FHLMC Callable Bond	2/18/2021	0.650	10,000,000.00	10,000,000.00	9,451,200.00	0.00	12,458.33	10/22/2025		100.000	0.650		0.650	(548,800.00)
3134GXKS2	183597	108	FHLMC Callable Bond	1/29/2021	0.500	30,000,000.00	30,000,000.00	28,274,250.00	0.00	25,833.33	10/29/2025		100.000	0.500		0.500	(1,725,750.00)
46514AL56	191350	108	State of Israel Jubilee Bonds	11/1/2023	5.280	25,000,000.00	25,000,000.00	24,824,375.00	0.00	220,602.74	11/1/2025		100.000	5.280		5.280	(175,625.00)
3130ALAA2	183830	108	FHLB Callable Bond	2/24/2021	0.560	7,000,000.00	7,000,000.00	6,577,186.00	0.00	13,828.89	11/24/2025		100.000	0.560		0.560	(422,814.00)
3135G06J7	183099	108	FNMA Callable Bond	12/10/2020	0.650	40,000,000.00	40,000,000.00	37,583,080.00	0.00	15,166.67	12/10/2025		100.000	0.650		0.650	(2,416,920.00)
3130AYB39	191886	108	FHLB Callable Bond	12/22/2023	5.400	8,000,000.00	8,000,000.00	8,000,256.00	0.00	10,800.00	12/22/2025	7/22/2024	100.000	5.400	5.400	5.400	256.00
3130AYB39	191922	108	FHLB Callable Bond	12/29/2023	5.400	11,000,000.00	11,000,000.00	11,000,352.00	0.00	14,850.00	12/22/2025	7/22/2024	100.000	5.399	5.399	5.399	352.00
3130AYCC8	191923	108	FHLB Callable Bond	12/29/2023	5.000	15,000,000.00	15,000,000.00	14,955,840.00	0.00	14,583.33	12/24/2025	9/24/2024	100.000	5.000		5.000	(44,160.00)
3130AYBL9	191896	108	FHLB Step-Up Bond	12/26/2023	5.500	7,000,000.00	7,000,000.00	6,994,582.00	0.00	5,347.22	12/26/2025	7/26/2024	100.000	5.616	5.250	5.250	(5,418.00)
3135G06Q1	183450	108	FNMA Callable Bond	1/13/2021	0.640	10,000,000.00	10,000,000.00	9,372,200.00	0.00	177.78	12/30/2025		100.000	0.640		0.640	(627,800.00)
3130AKLP9	183309	108	FHLB Step-Up Bond	12/30/2020	0.750	14,700,000.00	14,700,000.00	13,980,258.60	0.00	306.25	12/30/2025		100.000	0.470		0.470	(719,741.40)
3130AKLH7	183310	108	FHLB Step-Up Bond	12/30/2020	0.750	4,660,000.00	4,660,000.00	4,410,224.00	0.00	97.08	12/30/2025		100.000	0.490		0.490	(249,776.00)
3130AKLS3	183311	108	FHLB Step-Up Bond	12/30/2020	0.750	20,000,000.00	20,000,000.00	18,997,540.00	0.00	416.67	12/30/2025		100.000	0.500		0.500	(1,002,460.00)
3134GXXT0	183431	108	FHLMC Callable Bond	1/12/2021	0.550	25,000,000.00	25,000,000.00	23,398,425.00	0.00	64,548.61	1/12/2026		100.000	0.550		0.550	(1,601,575.00)
3130AKQ74	183537	108	FHLB Callable Bond	1/22/2021	0.625	20,000,000.00	20,000,000.00	18,685,080.00	0.00	55,208.33	1/22/2026		100.000	0.625		0.625	(1,314,920.00)
3130AKNR3	183547	108	FHLB Callable Bond	1/26/2021	0.560	15,000,000.00	15,000,000.00	13,993,290.00	0.00	36,166.67	1/26/2026		100.000	0.560		0.560	(1,006,710.00)
3130AYP59	192143	108	FHLB Callable Bond	1/29/2024	5.500	10,000,000.00	10,004,583.33	9,992,543.33	4,583.33	236,805.56	1/26/2026	7/26/2024	100.000	5.500	5.498	5.498	(12,040.00)
3130AKPM2	183548	108	FHLB Step-Up Bond	1/26/2021	0.750	25,000,000.00	25,000,000.00	23,483,500.00	0.00	80,729.17	1/26/2026		100.000	0.525		0.525	(1,516,500.00)
3130AKNG7	183576	108	FHLB Callable Bond	1/28/2021	0.550	6,000,000.00	6,000,000.00	5,595,156.00	0.00	14,025.00	1/28/2026		100.000	0.550		0.550	(404,844.00)
3135G06R9	183575	108	FNMA Callable Bond	1/28/2021	0.550	25,000,000.00	25,000,00										

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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
3130AKXJ0	183829	108	FHLB Callable Bond	2/24/2021	0.600	10,000,000.00	9,999,176.39	9,302,910.00	0.00	21,166.67	2/24/2026		99.975	0.605		0.605	(696,266.39)
3130ALCU6	183879	108	FHLB Callable Bond	2/25/2021	0.700	8,000,000.00	8,000,000.00	7,454,592.00	0.00	19,600.00	2/25/2026		100.000	0.700		0.700	(545,408.00)
3130ALEK6	183859	108	FHLB Callable Bond	2/26/2021	0.780	9,000,000.00	9,000,000.00	8,408,043.00	0.00	24,375.00	2/26/2026		100.000	0.780		0.780	(591,957.00)
3134H1VK6	192426	108	FHLMC Callable Bond	3/6/2024	5.600	22,669,000.00	22,669,000.00	22,656,350.70	0.00	405,523.22	3/6/2026	9/6/2024	100.000	5.600	5.601	5.600	(12,649.30)
3130ALRV8	184154	108	FHLB Step-Up Bond	3/31/2021	0.875	13,225,000.00	13,225,000.00	12,502,769.53	0.00	29,251.13	3/30/2026		100.000	0.813		0.813	(722,230.47)
46514BCF2	189664	108	State of Israel Jubilee Bonds	4/1/2023	4.970	10,000,000.00	10,000,000.00	9,969,190.00	0.00	83,060.28	4/1/2026		100.000	4.973		4.973	(30,810.00)
3130B0QT9	192744	108	FHLB Callable Bond	4/3/2024	5.250	10,000,000.00	10,000,000.00	9,999,510.00	0.00	128,333.33	4/2/2026	1/2/2025	100.000	5.250		5.250	(490.00)
3134H1T45	193073	108	FHLMC Callable Bond	5/22/2024	5.250	9,500,000.00	9,500,000.00	9,501,653.00	0.00	54,031.25	5/22/2026	5/22/2025	100.000	5.250		5.250	1,653.00
3134GYU26	190225	108	FHLMC Callable Bond	6/14/2023	5.375	12,000,000.00	12,000,000.00	11,952,480.00	0.00	34,041.67	6/12/2026	9/12/2024	100.000	5.375	5.375	5.375	(47,520.00)
3130B0J9	192678	108	FHLB Callable Bond	3/25/2024	5.350	10,000,000.00	10,000,000.00	9,981,860.00	0.00	142,666.67	9/25/2026	9/25/2024	100.000	5.350		5.350	(18,140.00)
3130AYDJ2	191992	108	FHLB Callable Bond	1/9/2024	5.100	15,000,000.00	15,000,000.00	14,888,040.00	0.00	365,500.00	10/9/2026	10/9/2024	100.000	5.103		5.103	(111,960.00)
3134H1MK6	191879	108	FHLMC Callable Bond	12/21/2023	5.400	10,000,000.00	10,000,000.00	9,987,790.00	0.00	15,000.00	12/21/2026	9/21/2024	100.000	5.400	5.400	5.400	(12,210.00)
3134H1NG4	192044	108	FHLMC Callable Bond	1/17/2024	5.000	10,000,000.00	10,016,666.67	10,004,516.67	16,666.67	244,444.44	1/6/2027	1/6/2025	100.000	5.000	4.999	4.999	(12,150.00)
3135GALL3	192018	108	FNMA Callable Bond	1/11/2024	5.150	15,000,000.00	15,000,000.00	14,996,460.00	0.00	364,791.67	1/11/2027	10/11/2024	100.000	5.150		5.150	(3,540.00)
3135GAMB4	192119	108	FNMA Callable Bond	1/25/2024	5.125	15,000,000.00	15,000,000.00	14,986,980.00	0.00	333,125.00	1/25/2027	10/25/2024	100.000	5.125		5.125	(13,020.00)
3135GAQE4	192530	108	FNMA Callable Bond	3/19/2024	5.200	10,000,000.00	10,000,000.00	9,984,110.00	0.00	147,333.33	3/19/2027	3/19/2025	100.000	5.200		5.200	(15,890.00)
3134H1K44	192904	108	FHLMC Callable Bond	4/26/2024	6.020	12,500,000.00	12,498,795.14	12,467,487.50	0.00	135,868.06	4/26/2029	7/26/2024	99.990	6.022		6.022	(31,307.64)
3134H1N90	193018	108	FHLMC Callable Bond	5/15/2024	6.100	15,000,000.00	15,000,000.00	14,965,680.00	0.00	116,916.67	5/15/2029	8/15/2024	100.000	6.100		6.100	(34,320.00)
3130B1LP0	193199	108	FHLB Callable Bond	6/12/2024	6.000	15,000,000.00	15,000,000.00	14,952,480.00	0.00	47,500.00	6/5/2029	9/5/2024	100.000	6.000		6.000	(47,520.00)
3130B1P27	193289	108	FHLB Callable Bond	6/25/2024	6.000	15,000,000.00	15,000,000.00	14,947,725.00	0.00	15,000.00	6/11/2029	7/11/2024	100.000	6.001		6.001	(52,275.00)
108 Total						4,840,824,061.65	4,774,165,877.25	4,781,311,784.79	209,562.62	62,614,101.22							7,145,907.54
31607A703	165749	109	Fidelity Money Market Fund	10/1/2022	5.250	0.00	0.00	0.00	0.00	0.00			100.000	5.250		5.250	0.00
09248U700	185328	109	BlackRock Money Market Fund	10/1/2022	5.208	0.00	0.00	0.00	0.00	0.00			100.000	5.208		5.208	0.00
313384YV5	191331	109	FHLB Disc Note	10/31/2023	5.245	15,735,000.00	15,175,629.49	15,664,208.24	0.00	559,370.51	7/1/2024		96.445	5.489		5.489	488,578.75
313588YX7	193317	109	FNMA Disc Note	6/27/2024	5.220	40,260,000.00	40,224,973.80	40,230,690.72	0.00	23,350.80	7/3/2024		99.913	5.225		5.225	5,716.92
3130AXP51	191324	109	FHLB Bullet	10/30/2023	5.460	35,000,000.00	35,000,000.00	34,999,440.00	0.00	934,266.67	7/5/2024		100.000	5.473		5.473	(560.00)
912796Y52	191993	109	U.S. Treasury Bill	1/9/2024	5.040	11,538,500.00	11,250,960.58	11,531,738.44	0.00	281,077.86	7/5/2024		97.508	5.241		5.241	280,777.86
313384ZC6	190619	109	FHLB Disc Note	8/2/2023	5.115	26,415,000.00	25,135,182.24	26,376,513.35	0.00	1,253,545.84	7/8/2024		95.155	5.404		5.404	1,241,331.11
313384ZC6	191985	109	FHLB Disc Note	1/8/2024	4.990	5,667,000.00	5,524,037.33	5,658,743.18	0.00	137,464.11	7/8/2024		97.477	5.119		5.119	134,705.85
14912DG94	193281	109	Caterpillar Comm Paper	6/24/2024	5.320	16,663,000.00	16,626,063.68	16,635,955.95	0.00	17,236.95	7/9/2024		99.778	5.406		5.406	9,892.27
912797GB7	192003	109	U.S. Treasury Bill	1/10/2024	5.000	12,630,000.00	12,308,987.50	12,611,572.83	0.00	303,470.83	7/11/2024		97.458	5.201		5.201	302,585.33
313384ZK8	191737	109	FHLB Disc Note	12/11/2023	5.095	10,450,000.00	10,129,064.53	10,424,115.35	0.00	300,229.96	7/15/2024		96.929	5.331		5.331	295,050.82
912797JS7	192094	109	U.S. Treasury Bill	1/23/2024	5.021	36,298,000.00	35,401,926.40	36,207,835.77	0.00	810,010.03	7/18/2024		97.531	5.220		5.220	805,909.37
3130AXPA0	191325	109	FHLB Bullet	10/30/2023	5.450	30,000,000.00	30,000,000.00	29,999,370.00	0.00	277,041.67	7/19/2024		100.000	5.462		5.462	(630.00)
313384ZP7	192759	109	FHLB Disc Note	4/4/2024	5.180	4,480,000.00	4,411,670.04	4,466,291.20	0.00	56,726.76	7/19/2024		98.475	5.260		5.260	54,621.16
313588ZS7	192768	109	FNMA Disc Note	4/5/2024	5.120	9,052,000.00	8,912,961.28	9,020,345.16	0.00	112,003.41	7/22/2024		98.464	5.200		5.200	107,383.88
912797KQ9	192950	109	U.S. Treasury Bill	5/3/2024	5.236	19,715,100.00	19,482,858.59	19,651,853.96	0.00	169,163.50	7/23/2024		98.822	5.371		5.371	168,995.37
313396ZZ9	193260	109	FHLMC Disc Note	6/20/2024	5.240	17,604,000.00	17,504,067.96	17,524,482.73	0.00	28,185.96	7/29/2024		99.432	5.270		5.270	20,414.77
3130AYRQ1	192177	109	FHLB Bullet	2/1/2024	5.130	35,000,000.00	35,000,000.00	34,987,365.00	0.00	748,125.00	8/1/2024		100.000	5.130		5.130	(12,635.00)
313384A82	192400	109	FHLB Disc Note	3/4/2024	5.110	23,896,000.00	23,373,646.72	23,763,950.70	0.00	403,636.63	8/5/2024		97.814	5.224		5.224	390,303.98
313384B24	192152	109	FHLB Disc Note	1/30/2024	4.940	21,122,000.00	20,571,302.52	20,999,133.33	0.00	443,456.39	8/7/2024		97.393	5.128		5.128	427,830.81
3130AWUJ7	190671	109	FHLB Bullet	8/8/2023	5.340	14,870,000.00	14,870,000.00	14,864,364.27	0.00	315,417.48	8/8/2024		100.000	5.340		5.340	(5,635.73)
912797GK7	192223	109	U.S. Treasury Bill	2/8/2024	5.030	30,000,000.00	29,237,116.80	29,833,980.00	0.00	603,599.89	8/8/2024		97.457	5.233		5.233	596,863.20
3130AWUZ1	190678	109	FHLB Bullet	8/9/2023	5.300	18,000,000.00	18,000,000.00	17,992,332.00	0.00	376,300.00	8/9/2024		100.000	5.300		5.300	(7,668.00)
3133X8EW8	190873	109	FHLB Bullet	9/1/2023	5.375	27,250,000.00	27,248,741.75	27,239,890.25	0.00	553,326.39	8/15/2024		99.964	5.411		5.411	(8,851.50)
912797KB2	192412	109	U.S. Treasury Bill	3/5/2024	5.092	10,000,000.00	9,769,468.19	9,934,480.00	0.00	166,888.06	8/15/2024		97.695	5.284		5.284	165,011.81
313384C64	192345	109	FHLB Disc Note	2/23/2024	5.090	16,925,000.00	16,499,044.76	16,797,013.15	0.00	308,697.90	8/19/2024		97.483	5.221		5.221	297,968.39
89233GHM1	192823	109	Toyota Comm Paper	4/15/2024	5.330	7,500,000.00	7,357,866.67	7,440,060.00	0.00	85,502.08	8/21/2024		98.105	5.508		5.508	82,193.33
313384D63	193163	109	FHLB Disc Note	6/5/2024	5.225	18,921,000.00	18,693,067.65	18,755,914.27	0.00	71,400.50	8/27/2024		98.795	5.289		5.289	62,846.62
3130AX3U0	190880	109	FHLB Bullet	9/5/2023	5.470	36,000,000.00	36,000,000.00	35,978,040.00	0.00	634,520.00	9/5/2024		100.000	5.470		5.470	(21,960.00)
3133EPVU6	190943	109	FFCB Bullet	9/13/2023	5.375	11,000,000.00	10,999,450.00	10,994,698.00	0.00	177,375.00	9/13/2024		99.975	5.401		5.401	(4,752.00)
3130AXAH1	190982	109	FHLB Bullet	9/15/2023	5.430	10,000,000.00	10,000,000.00	9,992,880.00	0.00	162,900.00	9/13/2024		100.000	5.430		5.430	(7,120.00)
3134GWSW7	182298	109	FHLMC Callable Bond	9/22/2020	0.420	15,000,000.00	14,999,801.39	14,835,195.00	0.00	18,200.00	9/17/2024		99.975	0.426		0.426	(164,606.39)
89233GJJ6	193003	109	Toyota Comm Paper	5/13/2024	5.340	8,660,000.00	8,495,575.47	8,554,573.16	0.00	62,943.77	9/18/2024		98.101	5.519		5.519	58,997.69
313384G94	192411	109	FHLB Disc Note	3/5/2024	5.035	10,075,000.00	9,790,361.66	9,948,387.48	0.00	166,273.88	9/23/2024		97.175	5.282		5.282	158,025.82
3133EPVK8	190910	109	FFCB Bullet	9/7/2023	5.250	10,250,000.00	10,247,238.09	10,242,845.50	0.00	133,036.46	10/2/2024		99.				

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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
98459RK33	193280	109	Yale Univ Comm Paper	6/24/2024	5.340	20,000,000.00	19,700,360.00	19,710,920.00	0.00	20,767.13	10/3/2024		98.502	5.497		5.497	10,560.00
912797GW1	192838	109	U.S. Treasury Bill	4/17/2024	5.156	13,253,700.00	12,932,931.19	13,074,616.01	0.00	142,353.02	10/3/2024		97.580	5.357		5.357	141,684.82
78009AK78	192708	109	RBC Comm Paper	3/28/2024	5.230	14,712,000.00	14,299,495.95	14,491,378.85	0.00	203,046.03	10/7/2024		97.196	5.448		5.448	191,882.90
912797LS4	193200	109	U.S. Treasury Bill	6/12/2024	5.213	6,331,000.00	6,222,832.23	6,240,238.78	0.00	17,416.84	10/8/2024		98.291	5.377		5.377	17,406.55
313384K73	192346	109	FHLL Disc Note	2/23/2024	5.000	16,122,000.00	15,595,795.83	15,870,125.99	0.00	288,852.50	10/15/2024		96.736	5.219		5.219	274,330.16
313384K73	192679	109	FHLL Disc Note	3/25/2024	4.995	10,000,000.00	9,716,950.00	9,843,770.00	0.00	135,975.00	10/15/2024		97.170	5.239		5.239	126,820.00
78009AKH6	192822	109	RBC Comm Paper	4/15/2024	5.310	14,010,000.00	13,627,702.13	13,778,120.49	0.00	159,118.57	10/17/2024		97.271	5.533		5.533	150,418.36
313384L56	192469	109	FHLL Disc Note	3/12/2024	4.955	5,970,000.00	5,786,759.97	5,871,596.49	0.00	91,209.16	10/21/2024		96.931	5.196		5.196	84,836.52
313384L56	192523	109	FHLL Disc Note	3/18/2024	5.020	19,995,000.00	19,389,962.41	19,665,422.42	0.00	292,760.12	10/21/2024		96.974	5.266		5.266	275,460.01
313312L73	192972	109	FFCB Disc Note	5/8/2024	5.180	21,000,000.00	20,492,360.00	20,647,830.00	0.00	163,170.00	10/23/2024		97.583	5.308		5.308	155,470.00
313384L72	193155	109	FHLL Disc Note	6/4/2024	5.170	35,730,000.00	35,006,497.28	35,130,807.90	0.00	138,543.07	10/23/2024		97.975	5.277		5.277	124,310.62
912797KV8	192985	109	U.S. Treasury Bill	5/9/2024	5.161	17,095,000.00	16,683,312.51	16,811,599.09	0.00	129,877.60	10/24/2024		97.592	5.361		5.361	128,286.58
912797KV8	193026	109	U.S. Treasury Bill	5/16/2024	5.153	9,185,000.00	8,973,348.90	9,032,731.07	0.00	60,471.74	10/24/2024		97.696	5.347		5.347	59,382.17
313384L98	193117	109	FHLL Disc Note	5/30/2024	5.170	24,730,000.00	24,204,377.59	24,308,180.39	0.00	113,648.09	10/25/2024		97.875	5.282		5.282	103,802.80
3130AXDJ4	191090	109	FHLL Bullet	9/29/2023	5.430	12,900,000.00	12,900,000.00	12,890,712.00	0.00	120,636.50	10/29/2024		100.000	5.435		5.435	(9,288.00)
3130AXMP0	191381	109	FHLL Bullet	11/6/2023	5.375	6,700,000.00	6,700,000.00	6,693,990.10	0.00	61,021.18	10/30/2024		100.000	5.374		5.374	(6,009.90)
3133EP470	191340	109	FFCB Bullet	11/1/2023	5.375	20,000,000.00	19,998,666.67	19,989,940.00	0.00	179,166.67	11/1/2024		99.980	5.396		5.396	(8,726.67)
912797LC9	193174	109	U.S. Treasury Bill	6/6/2024	5.156	33,540,000.00	32,800,234.31	32,918,637.96	0.00	120,091.83	11/7/2024		97.794	5.346		5.346	118,403.65
3133EPWP6	191039	109	FFCB Bullet	9/25/2023	5.500	15,000,000.00	15,000,000.00	15,000,465.00	0.00	82,500.00	11/25/2024		100.000	5.507		5.507	465.00
313384R76	192334	109	FHLL Disc Note	2/22/2024	4.920	18,011,000.00	17,311,933.05	17,613,155.02	0.00	319,995.43	12/2/2024		96.119	5.159		5.159	301,221.97
912797LP0	193246	109	U.S. Treasury Bill	6/18/2024	5.152	20,574,000.00	20,052,846.86	20,093,967.43	0.00	38,276.78	12/12/2024		97.467	5.359		5.359	41,120.57
78009AMJ0	192693	109	RBC Comm Paper	3/27/2024	5.100	15,515,000.00	14,930,343.08	15,120,639.73	0.00	211,004.00	12/18/2024		96.232	5.329		5.329	190,296.65
78009AMP6	192718	109	RBC Comm Paper	4/1/2024	5.110	24,270,000.00	23,353,632.22	23,636,067.60	0.00	313,494.24	12/23/2024		96.224	5.340		5.340	282,435.38
3130B0CW7	192402	109	FHLL Bullet	3/4/2024	5.100	10,000,000.00	10,000,000.00	9,988,110.00	0.00	165,750.00	1/3/2025		100.000	5.109		5.109	(11,890.00)
3135GAL41	191980	109	FNMA Callable Bond	1/5/2024	5.280	5,000,000.00	5,000,000.00	4,996,730.00	0.00	129,066.67	1/3/2025	10/3/2024	100.000	5.280	5.280	5.280	(3,270.00)
78009AN91	192870	109	RBC Comm Paper	4/22/2024	5.250	16,000,000.00	15,388,666.67	15,544,256.00	0.00	163,333.33	1/9/2025		96.179	5.489		5.489	155,589.33
3130B0FB0	192457	109	FHLL Bullet	3/8/2024	5.060	13,100,000.00	13,100,000.00	13,080,310.70	0.00	208,064.39	2/3/2025		100.000	5.065		5.065	(19,689.30)
5255M4P48	193292	109	Leland Stanford Comm Paper	6/25/2024	5.250	20,855,000.00	20,173,736.67	20,177,775.59	0.00	18,248.12	2/4/2025		96.733	5.475		5.475	4,038.92
3130AYVD5	192240	109	FHLL Callable Bond	2/12/2024	5.000	10,000,000.00	10,000,000.00	9,972,090.00	0.00	193,055.56	2/12/2025	11/12/2024	100.000	5.000		5.000	(27,910.00)
3130AYXC5	192241	109	FHLL Callable Bond	2/12/2024	5.000	4,000,000.00	4,000,000.00	3,988,836.00	0.00	77,222.22	2/12/2025	11/12/2024	100.000	5.000		5.000	(11,164.00)
3130B02A6	192302	109	FHLL Callable Bond	2/16/2024	5.125	11,000,000.00	11,000,000.00	10,967,737.00	0.00	211,406.25	2/14/2025	11/14/2024	100.000	5.125		5.125	(32,263.00)
3130AVL70	192468	109	FHLL Bullet	3/12/2024	5.000	22,815,000.00	22,856,080.70	22,814,280.06	44,362.50	389,756.25	2/28/2025		99.979	5.020		5.020	(41,800.64)
3133EP4X0	192428	109	FFCB Bullet	3/6/2024	5.000	10,400,000.00	10,399,554.10	10,380,344.00	0.00	166,111.11	3/6/2025		99.994	5.007		5.007	(19,210.10)
3130B0J83	192539	109	FHLL Callable Bond	3/20/2024	5.400	8,770,000.00	8,770,000.00	8,761,361.55	0.00	132,865.50	3/20/2025	7/20/2024	100.000	5.400	5.353	5.353	(8,638.45)
3135GAQ95	192540	109	FNMA Callable Bond	3/20/2024	5.200	7,490,000.00	7,488,652.84	7,481,446.42	0.00	109,270.78	3/20/2025	9/20/2024	99.975	5.226		5.226	(7,206.42)
3130B0UA5	192797	109	FHLL Callable Bond	4/11/2024	5.280	5,000,000.00	5,000,000.00	4,992,700.00	0.00	58,666.67	4/11/2025	7/11/2024	100.000	5.280		5.280	(7,300.00)
3133ERDY4	192986	109	FFCB Bullet	5/9/2024	5.125	4,105,000.00	4,104,789.28	4,101,633.90	0.00	30,388.40	5/9/2025		99.994	5.131		5.131	(3,155.38)
3134GVZ68	181592	109	FHLLM Callable Bond	6/24/2020	0.700	6,000,000.00	5,998,826.01	5,731,236.00	0.00	933.33	6/23/2025		99.900	0.720		0.720	(267,590.01)
3133ERJH5	193291	109	FFCB Bullet	6/25/2024	5.000	21,275,000.00	21,253,769.54	21,250,172.08	0.00	17,729.17	6/25/2025		99.899	5.105		5.105	(3,597.46)
3134GWWT9	182415	109	FHLLM Callable Bond	10/6/2020	0.550	12,946,000.00	12,944,703.96	12,250,450.26	0.00	17,998.54	9/30/2025		99.960	0.558		0.558	(694,253.70)
3134GW3X2	182593	109	FHLLM Callable Bond	10/27/2020	0.625	30,000,000.00	30,000,000.00	28,328,760.00	0.00	33,333.33	10/27/2025		100.000	0.625		0.625	(1,671,240.00)
3136G46S7	182614	109	FNMA Callable Bond	10/28/2020	0.560	25,000,000.00	25,000,000.00	23,583,825.00	0.00	24,500.00	10/28/2025		100.000	0.560		0.560	(1,416,175.00)
3130B1G35	193062	109	FHLL Callable Bond	5/21/2024	5.250	15,000,000.00	14,998,611.11	15,002,355.00	0.00	87,500.00	11/21/2025	2/21/2025	99.990	5.257		5.257	3,743.89
3135G06J7	183098	109	FNMA Callable Bond	12/10/2020	0.650	10,000,000.00	10,000,000.00	9,395,770.00	0.00	3,791.67	12/10/2025		100.000	0.650		0.650	(604,230.00)
3130AYB39	191965	109	FHLL Callable Bond	1/4/2024	5.400	20,945,000.00	20,945,000.00	20,945,670.24	0.00	28,275.75	12/22/2025	7/22/2024	100.000	5.399	5.398	5.398	670.24
46514AP60	192043	109	State of Israel Jubilee Bonds	1/15/2024	4.640	10,000,000.00	10,000,000.00	9,955,040.00	0.00	77,545.21	1/1/2026		100.000	4.641		4.641	(44,960.00)
3130AYP59	192153	109	FHLL Callable Bond	1/30/2024	5.500	11,000,000.00	11,006,722.22	10,993,478.22	6,722.22	260,486.11	1/26/2026	7/26/2024	100.000	5.500	5.497	5.497	(13,244.00)
3134H1RP0	192232	109	FHLLM Callable Bond	2/9/2024	5.450	25,000,000.00	25,000,000.00	24,825,400.00	0.00	537,430.56	2/9/2026	7/9/2024	100.000	5.450	5.426	5.426	(174,600.00)
3130ALGH1	183862	109	FHLL Step-Up Bond	2/26/2021	1.000	6,000,000.00	6,000,000.00	5,673,222.00	0.00	20,833.33	2/26/2026		100.000	0.675		0.675	(326,778.00)
3130ALGE8	183968	109	FHLL Step-Up Bond	3/10/2021	1.000	5,000,000.00	5,000,000.00	4,721,180.00	0.00	15,416.67	3/10/2026		100.000	0.675		0.675	(278,820.00)
3130ALM27	184064	109	FHLL Step-Up Bond	3/23/2021	1.250	6,000,000.00	6,000,000.00	5,676,060.00	0.00	20,416.67	3/23/2026		100.000	0.860		0.860	(323,940.00)
46514YRJ8	193152	109	State of Israel Jubilee Bonds	6/1/2024	5.270	11,000,000.00	11,000,000.00	10,999,769.00	0.00	47,646.58	6/1/2026		100.000	5.270		5.270	(231.00)
3135GAPS4	192381	109	FNMA Callable Bond	2/29/2024	5.250	7,000,000.00	7,000,000.00	7,021,658.00	0.00	124,541.67	2/26/2027	2/26/2025	100.000	5.250		5.250	21,658.00
3135GAQL8	192694	109	FNMA Callable Bond	3/27/2024	5.200	15,000,000.00	15,004,333.33	15,050,248.33	4,333.33	208,000.00	3/25/2027	3/25/2025	100.000	5.200		5.200	45,915.00
3133EP6K6	192686	109	FFCB Bullet	3/26/2024	4.500	11,050,000.00	11,048,085.18	11,024,850.20	0.00	131,218.75	3/26/2027		99.981	4.507		4.507	(23,234.98)
3135GAS85	193012	109	FNMA Callable Bond	5/14/2024	5.000	9,200,000.00	9,160										

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2024

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
3135GAMJ7	192120	109	FNMA Callable Bond	1/25/2024	5.350	15,000,000.00	15,000,000.00	14,943,105.00	0.00	347,750.00	10/25/2027	7/25/2024	100.000	5.353		5.353	(56,895.00)
3134H1QM8	192135	109	FHLMC Callable Bond	1/26/2024	5.700	13,000,000.00	13,000,000.00	12,974,923.00	0.00	319,041.67	1/26/2029		100.000	5.700		5.700	(25,077.00)
3134H1ZP1	192829	109	FHLMC Callable Bond	4/16/2024	5.430	9,560,000.00	9,522,993.07	9,547,243.77	11,535.73	119,683.23	4/4/2029	4/4/2025	99.470	5.553		5.553	24,250.70
109 Total						1,454,131,300.00	1,436,086,333.62	1,438,930,414.63	66,953.78	18,655,472.84							2,844,081.01
91282CCL3	191796	110	U.S. Treasury Note	12/15/2023	0.375	8,659,000.00	8,643,486.20	8,642,392.04	0.00	14,986.73	7/15/2024		97.274	5.171		5.171	(1,094.16)
91282D56	191811	110	U.S. Treasury Note	12/15/2023	2.375	9,511,000.00	9,478,668.38	9,474,962.82	0.00	85,017.63	8/15/2024		98.157	5.211		5.211	(3,705.56)
91282CCX7	191797	110	U.S. Treasury Note	12/15/2023	0.375	38,145,000.00	37,773,819.82	37,757,599.38	0.00	41,980.23	9/15/2024		96.479	5.222		5.222	(16,220.44)
91282CDB4	191798	110	U.S. Treasury Note	12/15/2023	0.625	15,217,000.00	15,022,766.59	15,008,953.18	0.00	20,008.69	10/15/2024		96.327	5.184		5.184	(13,813.41)
91282CDN8	191794	110	U.S. Treasury Note	12/15/2023	1.000	8,071,000.00	7,924,074.81	7,915,649.39	0.00	3,528.31	12/15/2024		96.010	5.144		5.144	(8,425.42)
91282CDS7	191799	110	U.S. Treasury Note	12/15/2023	1.125	20,064,000.00	19,653,486.06	19,622,551.87	0.00	104,178.46	1/15/2025		95.898	5.060		5.060	(30,934.19)
91282CDZ1	191800	110	U.S. Treasury Note	12/15/2023	1.500	22,058,000.00	21,592,849.34	21,542,085.44	0.00	124,530.74	2/15/2025		96.059	5.013		5.013	(50,763.90)
91282CED9	191801	110	U.S. Treasury Note	12/15/2023	1.750	18,797,000.00	18,389,110.83	18,342,732.90	0.00	96,538.94	3/15/2025		96.150	4.963		4.963	(46,377.93)
91282CEH0	191802	110	U.S. Treasury Note	12/15/2023	2.625	31,789,000.00	31,237,658.35	31,161,612.30	0.00	175,556.06	4/15/2025		97.067	4.922		4.922	(76,046.05)
91282CEQ0	191803	110	U.S. Treasury Note	12/15/2023	2.750	20,848,000.00	20,475,881.60	20,416,779.97	0.00	73,222.93	5/15/2025		97.098	4.892		4.892	(59,101.63)
3130AJKW8	191815	110	FHLLB Bullet	12/15/2023	0.500	10,000.00	9,600.46	9,571.07	0.00	2.50	6/13/2025		93.715	4.913		4.913	(29.39)
91282CEU1	191804	110	U.S. Treasury Note	12/15/2023	2.875	21,176,000.00	20,795,745.79	20,727,449.97	0.00	26,614.64	6/15/2025		97.180	4.847		4.847	(68,295.82)
91282CEY3	191792	110	U.S. Treasury Note	12/15/2023	3.000	20,957,000.00	20,581,925.57	20,516,777.26	0.00	290,173.85	7/15/2025		97.271	4.808		4.808	(65,148.31)
91282CFE6	191805	110	U.S. Treasury Note	12/15/2023	3.125	19,797,000.00	19,446,307.94	19,381,718.33	0.00	232,845.90	8/15/2025		97.369	4.782		4.782	(64,589.61)
3130AJXA2	191816	110	FHLLB Bullet	12/15/2023	0.375	15,000.00	14,245.04	14,196.35	0.00	17.03	9/12/2025		92.678	4.807		4.807	(48.69)
3130AWS92	191817	110	FHLLB Bullet	12/15/2023	4.875	300,000.00	300,251.27	300,154.20	0.00	4,428.13	9/12/2025		100.120	4.793		4.793	(97.07)
3130A6C70	191822	110	FHLLB Bullet	12/15/2023	2.625	15,000.00	14,630.36	14,590.70	0.00	119.22	9/12/2025		96.415	4.793		4.793	(39.66)
91282CFK2	191795	110	U.S. Treasury Note	12/15/2023	3.500	46,214,000.00	45,549,542.31	45,381,778.29	0.00	474,698.15	9/15/2025		97.913	4.754		4.754	(167,764.02)
91282M56	191810	110	U.S. Treasury Note	12/15/2023	2.250	7,686,000.00	7,443,688.15	7,411,286.99	0.00	22,086.81	11/15/2025		95.598	4.676		4.676	(32,401.16)
3130AXNE4	191814	110	FHLLB Bullet	12/15/2023	5.070	10,000.00	10,040.82	10,005.00	0.00	22.53	12/15/2025		100.560	4.773		4.773	(35.82)
91282CGA3	191806	110	U.S. Treasury Note	12/15/2023	4.000	19,066,000.00	18,897,254.34	18,820,220.19	0.00	33,339.45	12/15/2025		98.784	4.644		4.644	(77,034.15)
91282CGE5	191807	110	U.S. Treasury Note	12/15/2023	3.875	14,024,000.00	13,874,990.78	13,813,093.06	0.00	250,813.85	1/15/2026		98.562	4.605		4.605	(61,897.72)
91282CGL9	191808	110	U.S. Treasury Note	12/15/2023	4.000	9,165,000.00	9,082,296.24	9,041,125.86	0.00	137,978.57	1/15/2026		98.795	4.588		4.588	(41,170.38)
3130ALNE0	191818	110	FHLLB Bullet	12/15/2023	0.875	10,000.00	9,367.77	9,341.44	0.00	22.12	3/30/2026		91.708	4.735		4.735	(26.33)
3130ALS21	191819	110	FHLLB Bullet	12/15/2023	0.910	10,000.00	9,378.21	9,348.03	0.00	23.00	3/30/2026		91.845	4.705		4.705	(30.18)
3133EPPR0	191813	110	FFCB Bullet	12/15/2023	4.625	13,150,000.00	13,147,150.48	13,101,489.65	0.00	136,842.19	4/10/2026		99.972	4.635		4.635	(45,660.83)
91282CGV7	191809	110	U.S. Treasury Note	12/15/2023	3.750	5,712,000.00	5,636,599.25	5,609,806.61	0.00	45,063.93	4/15/2026		98.278	4.534		4.534	(26,792.64)
3133EPWD3	191820	110	FFCB Bullet	12/15/2023	4.875	2,493,000.00	2,503,398.72	2,491,384.54	0.00	23,969.16	4/20/2026		100.540	4.625		4.625	(12,014.18)
3130A2VE3	191821	110	FHLLB Bullet	12/15/2023	3.000	110,000.00	106,546.37	106,036.37	0.00	1,008.33	9/11/2026		96.081	4.536		4.536	(510.00)
3130A8XY4	191823	110	FHLLB Bullet	12/15/2023	1.875	230,000.00	217,498.92	216,495.78	0.00	1,317.71	9/11/2026		93.216	4.536		4.536	(1,003.14)
3133EPK61	191812	110	FFCB Bullet	12/15/2023	4.500	29,000,000.00	29,002,429.71	28,869,239.00	0.00	362,500.00	9/21/2026		100.010	4.498		4.498	(133,190.71)
110 Total						402,309,000.00	396,844,690.48	395,740,427.98	0.00	2,783,435.79							(1,104,262.50)
WACHOVIA8	151203	300	Wells Fargo Interest Bearing Acct		1.080	10,243,619.81	10,243,619.81	10,243,619.81	0.00	10,098.35			100.000	1.080		1.080	0.00
825252885	184865	300	Invesco Money Market Fund		5.247	8,000,000.00	8,000,000.00	8,000,000.00	0.00	34,328.88			100.000	5.247		5.247	0.00
31607A703	168034	300	Fidelity Money Market Fund		5.250	10,000,000.00	10,000,000.00	10,000,000.00	0.00	43,053.91			100.000	5.250		5.250	0.00
09248U700	186939	300	BlackRock Money Market Fund		5.208	5,792,467.93	5,792,467.93	5,792,467.93	0.00	45,724.91			100.000	5.208		5.208	0.00
4812C0670	184103	300	J.P. Morgan Money Market Fund		5.203	0.00	0.00	0.00	0.00	0.00			100.000	5.203		5.203	0.00
313384YV5	192484	300	FHLLB Disc Note	3/13/2024	5.170	5,000,000.00	4,921,013.89	4,977,505.00	0.00	78,986.11	7/1/2024		98.420	5.253		5.253	56,491.11
89233GG26	192541	300	Toyota Comm Paper	3/20/2024	5.300	5,000,000.00	4,923,444.44	4,997,065.00	0.00	75,819.45	7/2/2024		98.469	5.457		5.457	73,620.56
98459RG20	192966	300	Yale Univ Comm Paper	5/7/2024	5.351	5,000,000.00	4,958,385.00	4,997,050.00	0.00	40,871.88	7/2/2024		99.168	5.470		5.470	38,665.00
313384YW3	192485	300	FHLLB Disc Note	3/13/2024	5.170	3,000,000.00	2,952,177.50	2,998,251.00	0.00	47,391.67	7/2/2024		98.406	5.254		5.254	46,073.50
48306AG35	192761	300	Kaiser Comm Paper	4/4/2024	5.330	5,000,000.00	4,933,375.00	4,996,270.00	0.00	65,144.44	7/3/2024		98.668	5.477		5.477	62,895.00
313384YX1	192516	300	FHLLB Disc Note	3/15/2024	5.170	5,000,000.00	4,921,013.89	4,996,360.00	0.00	77,550.00	7/3/2024		98.420	5.253		5.253	75,346.11
912796Y52	192526	300	U.S. Treasury Bill	3/18/2024	5.166	1,500,000.00	1,476,537.75	1,499,121.00	0.00	22,601.25	7/5/2024		98.436	5.321		5.321	22,583.25
313384ZC6	192543	300	FHLLB Disc Note	3/20/2024	5.170	2,000,000.00	1,968,405.56	1,997,086.00	0.00	29,583.88	7/8/2024		98.420	5.253		5.253	28,680.44
48306AG92	192783	300	Kaiser Comm Paper	4/9/2024	5.350	2,500,000.00	2,466,190.34	2,495,887.50	0.00	30,837.38	7/9/2024		98.648	5.499		5.499	29,697.16
912797KN6	192531	300	U.S. Treasury Bill	3/19/2024	5.206	3,000,000.00	2,951,413.47	2,996,517.00	0.00	45,116.06	7/9/2024		98.380	5.365		5.365	45,103.53
48306AGA9	192789	300	Kaiser Comm Paper	4/10/2024	5.330	5,000,000.00	4,932,634.72	4,991,025.00	0.00	60,702.78	7/10/2024		98.653	5.478		5.478	58,390.28
313384ZE2	192517	300	FHLLB Disc Note	3/15/2024	5.215	4,000,000.00	3,932,205.00	3,993,008.00	0.00	62,580.00	7/10/2024		98.305	5.305		5.305	60,803.00
912797GB7																	

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2024

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
313384ZK8	192662	300	FHLL Disc Note	3/21/2024	5.145	3,000,000.00	2,950,265.00	2,992,569.00	0.00	43,732.50	7/15/2024		98.342	5.232		5.232	42,304.00
912797KP1	192710	300	U.S. Treasury Bill	3/28/2024	5.209	3,000,000.00	2,952,255.42	2,993,430.00	0.00	41,233.96	7/16/2024		98.409	5.293		5.293	41,174.58
91411SGH7	192661	300	Univ of California Comm Paper	3/21/2024	5.300	5,000,000.00	4,913,138.89	4,985,660.00	0.00	75,083.33	7/17/2024		98.263	5.469		5.469	72,521.11
912797JS7	192687	300	U.S. Treasury Bill	3/26/2024	5.150	2,500,000.00	2,459,229.17	2,493,790.00	0.00	34,690.97	7/18/2024		98.369	5.308		5.308	34,560.83
313384ZP7	192671	300	FHLL Disc Note	3/22/2024	5.200	3,000,000.00	2,948,433.33	2,990,820.00	0.00	43,766.67	7/19/2024		98.281	5.291		5.291	42,386.67
313384ZS1	192722	300	FHLL Disc Note	4/1/2024	5.120	2,000,000.00	1,968,142.22	1,993,006.00	0.00	25,884.45	7/22/2024		98.407	5.203		5.203	24,863.78
16085GGP7	192964	300	Carolinas Health Comm Paper	5/7/2024	5.400	5,000,000.00	4,942,250.00	4,942,250.00	0.00	41,250.00	7/23/2024		98.845	5.539		5.539	0.00
912797KQ9	192696	300	U.S. Treasury Bill	3/27/2024	5.203	3,000,000.00	2,948,842.08	2,990,376.00	0.00	41,620.00	7/23/2024		98.295	5.366		5.366	41,533.92
313384ZU6	192681	300	FHLL Disc Note	3/25/2024	5.135	2,500,000.00	2,456,851.74	2,490,530.00	0.00	34,946.52	7/24/2024		98.274	5.225		5.225	33,678.26
912797JT5	192719	300	U.S. Treasury Bill	4/1/2024	5.129	5,000,000.00	4,918,078.47	4,982,550.00	0.00	64,824.86	7/25/2024		98.362	5.287		5.287	64,471.53
313384ZW2	192720	300	FHLL Disc Note	4/1/2024	5.205	5,000,000.00	4,916,141.67	4,979,605.00	0.00	65,785.41	7/26/2024		98.323	5.294		5.294	63,463.33
313588ZZ1	192733	300	FNMA Disc Note	4/2/2024	5.120	3,000,000.00	2,949,653.33	2,986,449.00	0.00	38,400.00	7/29/2024		98.322	5.207		5.207	36,795.67
313384A25	192680	300	FHLL Disc Note	3/25/2024	5.130	5,000,000.00	4,909,512.50	4,976,690.00	0.00	69,825.00	7/30/2024		98.190	5.225		5.225	67,177.50
89233GGX8	192731	300	Toyota Comm Paper	4/2/2024	5.260	5,000,000.00	4,912,333.33	4,975,610.00	0.00	65,750.00	7/31/2024		98.247	5.428		5.428	63,276.67
46640PH14	192935	300	J.P. Morgan Comm Paper	5/2/2024	5.370	5,000,000.00	4,932,129.17	4,974,490.00	0.00	44,750.00	8/1/2024		98.643	5.520		5.520	42,360.83
912797JU2	192745	300	U.S. Treasury Bill	4/3/2024	5.162	4,000,000.00	3,931,180.00	3,981,908.00	0.00	51,041.50	8/1/2024		98.280	5.225		5.325	50,728.00
313384A58	192769	300	FHLL Disc Note	4/5/2024	5.195	5,000,000.00	4,914,138.19	4,974,550.00	0.00	62,772.92	8/2/2024		98.283	5.286		5.286	60,411.81
313384A82	192839	300	FHLL Disc Note	4/17/2024	5.180	4,500,000.00	4,428,775.00	4,475,133.00	0.00	48,562.50	8/5/2024		98.417	5.263		5.263	46,358.00
313384A90	192762	300	FHLL Disc Note	4/4/2024	5.130	4,000,000.00	3,929,320.00	3,977,316.00	0.00	50,160.00	8/6/2024		98.233	5.222		5.222	47,996.00
313384B24	192853	300	FHLL Disc Note	4/18/2024	5.185	3,000,000.00	2,952,038.75	2,982,549.00	0.00	31,974.17	8/7/2024		98.401	5.269		5.269	30,510.25
912797GK7	192770	300	U.S. Treasury Bill	4/5/2024	5.154	5,000,000.00	4,910,520.83	4,972,330.00	0.00	62,277.50	8/8/2024		98.210	5.321		5.321	61,809.17
313588B46	192867	300	FNMA Disc Note	4/19/2024	5.140	2,000,000.00	1,968,017.78	1,987,786.00	0.00	20,845.55	8/9/2024		98.401	5.224		5.224	19,768.22
313588B79	192871	300	FNMA Disc Note	4/22/2024	5.135	5,000,000.00	4,920,122.22	4,967,280.00	0.00	49,923.61	8/12/2024		98.402	5.218		5.218	47,157.78
91411SHD5	193075	300	Univ of California Comm Paper	5/22/2024	5.340	5,000,000.00	4,938,441.67	4,938,441.67	0.00	29,666.67	8/13/2024		98.769	5.482		5.482	0.00
912797KX4	192841	300	U.S. Treasury Bill	4/17/2024	5.238	4,500,000.00	4,422,739.50	4,471,825.50	0.00	49,106.25	8/13/2024		98.283	5.404		5.404	49,086.00
313384B99	192905	300	FHLL Disc Note	4/26/2024	5.175	3,500,000.00	3,444,656.25	3,476,077.50	0.00	33,206.25	8/14/2024		98.419	5.258		5.258	31,421.25
91411SHF0	193064	300	Univ of California Comm Paper	5/21/2024	5.400	5,000,000.00	4,935,500.00	4,935,500.00	0.00	30,750.00	8/15/2024		98.710	5.547		5.547	0.00
912797KB2	192776	300	U.S. Treasury Bill	4/8/2024	5.119	2,500,000.00	2,454,142.29	2,483,620.00	0.00	29,860.83	8/15/2024		98.166	5.287		5.287	29,477.71
3130ANF21	184994	300	FHLL Step-Up Bond	8/16/2021	1.000	2,000,000.00	2,000,000.00	1,988,348.00	0.00	7,500.00	8/16/2024		100.000	0.583		0.583	(11,652.00)
3130ANF21	184995	300	FHLL Step-Up Bond	8/16/2021	1.000	2,000,000.00	2,000,000.00	1,988,348.00	0.00	7,500.00	8/16/2024		100.000	0.583		0.583	(11,652.00)
313588C60	192872	300	FNMA Disc Note	4/22/2024	5.130	5,000,000.00	4,915,212.50	4,962,190.00	0.00	49,875.00	8/19/2024		98.304	5.218		5.218	46,977.50
912797KY2	192885	300	U.S. Treasury Bill	4/24/2024	5.240	3,000,000.00	2,948,478.25	2,978,136.00	0.00	29,690.50	8/20/2024		98.283	5.405		5.405	29,657.75
313384C80	192884	300	FHLL Disc Note	4/24/2024	5.237	3,000,000.00	2,948,066.42	2,976,444.00	0.00	29,676.33	8/21/2024		98.269	5.329		5.329	28,377.58
912797KC0	192790	300	U.S. Treasury Bill	4/10/2024	5.154	5,000,000.00	4,904,074.61	4,962,250.00	0.00	58,700.61	8/22/2024		98.081	5.328		5.328	58,175.39
313384D22	192782	300	FHLL Disc Note	4/9/2024	5.150	3,000,000.00	2,941,633.33	2,975,571.00	0.00	35,620.84	8/23/2024		98.054	5.252		5.252	33,937.67
313384D55	192911	300	FHLL Disc Note	4/29/2024	5.170	3,000,000.00	2,948,730.83	2,974,260.00	0.00	27,142.50	8/26/2024		98.291	5.260		5.260	25,529.17
313384D63	192912	300	FHLL Disc Note	4/29/2024	5.170	3,000,000.00	2,948,300.00	2,973,825.00	0.00	27,142.50	8/27/2024		98.277	5.261		5.261	25,525.00
313384D71	192906	300	FHLL Disc Note	4/26/2024	5.170	3,000,000.00	3,437,672.78	3,468,955.00	0.00	33,174.17	8/28/2024		98.219	5.264		5.264	31,282.22
912797KD8	192896	300	U.S. Treasury Bill	4/25/2024	5.225	2,000,000.00	1,963,427.10	1,982,776.00	0.00	19,447.49	8/29/2024		98.171	5.396		5.396	19,348.90
313588D93	192895	300	FNMA Disc Note	4/25/2024	5.130	5,000,000.00	4,909,512.50	4,954,195.00	0.00	47,737.50	8/30/2024		98.190	5.225		5.225	44,682.50
89233GJ31	192963	300	Toyota Comm Paper	5/6/2024	5.340	2,000,000.00	1,964,400.00	1,980,144.00	0.00	16,613.33	9/3/2024		98.220	5.512		5.512	15,744.00
313588E68	192952	300	FNMA Disc Note	5/3/2024	5.130	4,500,000.00	4,420,485.00	4,455,801.00	0.00	37,833.75	9/4/2024		98.233	5.222		5.222	35,316.00
912797GL5	192915	300	U.S. Treasury Bill	4/30/2024	5.218	2,000,000.00	1,962,897.78	1,980,864.00	0.00	17,971.39	9/5/2024		98.145	5.390		5.390	17,966.22
79584RJ66	191738	300	Salvation Army Comm Paper	12/11/2023	5.300	5,000,000.00	4,801,250.00	4,801,250.00	0.00	149,430.56	9/6/2024		96.025	5.546		5.546	0.00
79584RJ90	191774	300	Salvation Army Comm Paper	12/14/2023	5.250	5,000,000.00	4,803,125.00	4,803,125.00	0.00	145,833.33	9/9/2024		96.063	5.492		5.492	0.00
313588F42	192988	300	FNMA Disc Note	5/9/2024	5.140	1,500,000.00	1,473,443.33	1,483,966.50	0.00	11,350.83	9/10/2024		98.230	5.233		5.233	10,523.17
313588F59	192974	300	FNMA Disc Note	5/8/2024	5.145	5,000,000.00	4,909,962.50	4,945,835.00	0.00	38,587.50	9/11/2024		98.199	5.239		5.239	35,872.50
912797KK2	192951	300	U.S. Treasury Bill	5/3/2024	5.166	5,000,000.00	4,905,284.50	4,946,895.00	0.00	42,334.96	9/12/2024		98.106	5.339		5.339	41,610.50
313588F75	192973	300	FNMA Disc Note	5/8/2024	5.145	5,000,000.00	4,908,533.33	4,944,390.00	0.00	38,587.50	9/13/2024		98.171	5.241		5.241	35,856.67
313384G29	192997	300	FHLL Disc Note	5/10/2024	5.175	3,000,000.00	2,944,368.75	2,965,332.00	0.00	22,425.00	9/16/2024		98.146	5.273		5.273	20,963.25
313588G33	193019	300	FNMA Disc Note	5/15/2024	5.145	3,000,000.00	2,946,406.25	2,964,900.00	0.00	20,151.25	9/17/2024		98.214	5.239		5.239	18,493.75
89233GJJ6	193004	300	Toyota Comm Paper	5/13/2024	5.340	5,000,000.00	4,905,066.67	4,939,130.00	0.00	36,341.67	9/18/2024		98.101	5.519		5.519	34,063.33
912797KL0	192998	300	U.S. Treasury Bill	5/10/2024	5.199	3,000,000.00	2,942,811.00	2,965,242.00	0.00	22,529.00	9/19/2024		98.094	5.374		5.374	22,431.00
313588G66	193027	300	FNMA Disc Note	5/16/2024	5.150	5,000,000.00	4,909,159.72	4,939,335.00	0.00	32,902.78	9/20/2024		98.183	5.245		5.245	30,175.28
313312G95	192936	300	FFCB Disc Note	5/2/2024	5.210	5,000,000.00	4,895,800.00	4,937,165.00	0.00	43,416.67	9/23/2024		97.916	5.321		5.321	41,365.00
313588H24	193047	300	FNMA Disc Note	5/17/2024	5.135	4,000,000.00	3,925,827.78	3,949,156.00	0.00	25,675.00	9/24/2024		98.146	5.232		5.232	23,328.22

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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
313384H36	193055	300	FHBL Disc Note	5/20/2024	5.180	3,000,000.00	2,944,746.67	2,961,432.00	0.00	18,130.00	9/25/2024		98.158	5.277		5.277	16,685.33
912797KM8	193048	300	U.S. Treasury Bill	5/17/2024	5.198	4,000,000.00	3,923,770.00	3,949,492.00	0.00	25,987.50	9/26/2024		98.094	5.372		5.372	25,722.00
78009AJT2	192695	300	RBC Comm Paper	3/27/2024	5.210	5,000,000.00	4,866,855.56	4,932,845.00	0.00	69,466.66	9/27/2024		97.337	5.426		5.426	65,989.44
313384H85	193063	300	FHBL Disc Note	5/21/2024	5.170	4,000,000.00	3,924,173.33	3,945,688.00	0.00	23,552.22	9/30/2024		98.104	5.270		5.270	21,514.67
313588H99	193086	300	FNMA Disc Note	5/23/2024	5.150	1,200,000.00	1,177,511.67	1,183,659.60	0.00	6,695.00	10/1/2024		98.126	5.248		5.248	6,147.93
78009AK29	192721	300	RBC Comm Paper	4/1/2024	5.220	5,000,000.00	4,866,600.00	4,928,945.00	0.00	65,975.00	10/2/2024		97.332	5.436		5.436	62,345.00
98459RK33	193261	300	Yale Univ Comm Paper	6/20/2024	5.340	5,000,000.00	4,922,125.00	4,927,730.00	0.00	8,158.33	10/3/2024		98.443	5.500		5.500	5,605.00
313384J34	193097	300	FHBL Disc Note	5/24/2024	5.190	4,000,000.00	3,923,880.00	3,944,388.00	0.00	21,913.33	10/3/2024		98.097	5.291		5.291	20,508.00
313384J42	193098	300	FHBL Disc Note	5/24/2024	5.190	4,000,000.00	3,923,303.33	3,943,812.00	0.00	21,913.33	10/4/2024		98.083	5.291		5.291	20,508.67
79584RK72	192020	300	Salvation Army Comm Paper	1/11/2024	5.100	5,000,000.00	4,808,750.00	4,808,750.00	0.00	121,833.33	10/7/2024		96.175	5.330		5.330	0.00
313588J89	193106	300	FNMA Disc Note	5/29/2024	5.160	2,000,000.00	1,962,160.00	1,970,760.00	0.00	9,460.00	10/8/2024		98.108	5.260		5.260	8,600.00
313588J97	193118	300	FNMA Disc Note	5/30/2024	5.155	1,500,000.00	1,471,647.50	1,477,855.50	0.00	6,873.33	10/9/2024		98.110	5.254		5.254	6,208.00
912797KT3	193140	300	U.S. Treasury Bill	5/31/2024	5.212	2,000,000.00	1,961,781.60	1,970,850.00	0.00	8,975.53	10/10/2024		98.089	5.387		5.387	9,068.40
313384K32	193146	300	FHBL Disc Note	6/3/2024	5.185	5,000,000.00	4,906,381.94	4,924,750.00	0.00	20,163.89	10/11/2024		98.128	5.284		5.284	18,368.06
313384K73	193147	300	FHBL Disc Note	6/3/2024	5.180	5,000,000.00	4,903,594.44	4,921,885.00	0.00	20,144.45	10/15/2024		98.072	5.282		5.282	18,290.56
313384K81	193157	300	FHBL Disc Note	6/4/2024	5.170	2,000,000.00	1,961,512.22	1,968,466.00	0.00	7,755.00	10/16/2024		98.076	5.271		5.271	6,953.78
912797KU0	193156	300	U.S. Treasury Bill	6/4/2024	5.195	3,500,000.00	3,431,816.94	3,445,347.50	0.00	13,636.61	10/17/2024		98.052	5.372		5.372	13,530.56
313384L23	193164	300	FHBL Disc Note	6/5/2024	5.165	3,000,000.00	2,941,893.75	2,951,841.00	0.00	11,190.83	10/18/2024		98.063	5.267		5.267	9,947.25
313384L56	193175	300	FHBL Disc Note	6/6/2024	5.160	5,000,000.00	4,901,816.67	4,917,585.00	0.00	17,916.67	10/21/2024		98.036	5.263		5.263	15,768.33
313384L64	193183	300	FHBL Disc Note	6/7/2024	5.175	5,000,000.00	4,901,531.25	4,916,865.00	0.00	17,250.00	10/22/2024		98.031	5.279		5.279	15,333.75
313384L72	193189	300	FHBL Disc Note	6/10/2024	5.170	2,000,000.00	1,961,225.00	1,966,460.00	0.00	6,031.67	10/23/2024		98.061	5.272		5.272	5,235.00
912797KV8	193193	300	U.S. Treasury Bill	6/11/2024	5.205	2,500,000.00	2,451,203.13	2,458,555.00	0.00	7,229.17	10/24/2024		98.048	5.382		5.382	7,351.87
313384L98	193229	300	FHBL Disc Note	6/14/2024	5.165	4,500,000.00	4,414,131.88	4,423,243.50	0.00	10,975.62	10/25/2024		98.092	5.265		5.265	9,111.62
313588M44	193201	300	FNMA Disc Note	6/12/2024	5.120	4,000,000.00	3,921,493.33	3,930,052.00	0.00	10,808.89	10/28/2024		98.037	5.223		5.223	8,558.67
313588M51	193202	300	FNMA Disc Note	6/12/2024	5.120	4,000,000.00	3,920,924.44	3,929,480.00	0.00	10,808.89	10/29/2024		98.023	5.223		5.223	8,555.56
313384M63	193203	300	FHBL Disc Note	6/12/2024	5.130	4,000,000.00	3,920,200.00	3,928,908.00	0.00	10,830.00	10/30/2024		98.005	5.234		5.234	8,708.00
912797HE0	193218	300	U.S. Treasury Bill	6/13/2024	5.172	4,500,000.00	4,409,490.00	4,421,083.50	0.00	11,637.00	10/31/2024		97.989	5.351		5.351	11,593.50
313588M85	193230	300	FNMA Disc Note	6/14/2024	5.115	4,500,000.00	4,410,487.50	4,419,832.50	0.00	10,869.38	11/1/2024		98.011	5.219		5.219	9,345.00
313384N39	193241	300	FHBL Disc Note	6/17/2024	5.155	3,000,000.00	2,939,858.33	2,945,283.00	0.00	6,014.17	11/4/2024		97.995	5.260		5.260	5,424.67
313588N43	193247	300	FNMA Disc Note	6/18/2024	5.130	1,500,000.00	1,470,075.00	1,472,428.50	0.00	2,778.75	11/5/2024		98.005	5.234		5.234	2,353.50
313588N50	193263	300	FNMA Disc Note	6/20/2024	5.130	3,000,000.00	2,940,577.50	2,944,434.00	0.00	4,702.50	11/6/2024		98.019	5.234		5.234	3,856.50
912797LC9	193262	300	U.S. Treasury Bill	6/20/2024	5.177	4,000,000.00	3,919,468.89	3,925,896.00	0.00	6,327.44	11/7/2024		97.987	5.357		5.357	6,427.11
313384N70	193282	300	FHBL Disc Note	6/24/2024	5.150	4,000,000.00	3,921,605.56	3,924,780.00	0.00	4,005.56	11/8/2024		98.040	5.253		5.253	3,174.44
313384P37	193294	300	FHBL Disc Note	6/25/2024	5.140	2,000,000.00	1,960,022.22	1,961,260.00	0.00	1,713.33	11/12/2024		98.001	5.245		5.245	1,237.78
313384P45	193305	300	FHBL Disc Note	6/26/2024	5.140	3,000,000.00	2,940,033.33	2,941,464.00	0.00	2,141.67	11/13/2024		98.001	5.245		5.245	1,430.67
912797LD7	193283	300	U.S. Treasury Bill	6/24/2024	5.165	4,000,000.00	3,917,941.83	3,922,052.00	0.00	4,016.83	11/14/2024		97.949	5.346		5.346	4,110.17
313384P60	193306	300	FHBL Disc Note	6/26/2024	5.140	3,000,000.00	2,939,176.67	2,940,618.00	0.00	2,141.67	11/15/2024		97.973	5.246		5.246	1,441.33
47805HLJ7	192926	300	Johns Hopkins Comm Paper	5/1/2024	5.300	5,000,000.00	4,852,041.67	4,894,480.00	0.00	44,902.78	11/18/2024		97.041	5.523		5.523	42,438.33
912797LE5	193318	300	U.S. Treasury Bill	6/27/2024	5.144	4,500,000.00	4,405,482.68	4,408,123.50	0.00	2,571.90	11/21/2024		97.900	5.327		5.327	2,640.82
912797LF2	193329	300	U.S. Treasury Bill	6/28/2024	5.127	3,500,000.00	3,420,254.44	3,421,621.00	0.00	1,495.23	12/5/2024		97.722	5.319		5.319	1,366.56
912797LP0	193330	300	U.S. Treasury Bill	6/28/2024	5.103	3,000,000.00	2,928,983.25	2,930,004.00	0.00	1,275.75	12/12/2024		97.633	5.299		5.299	1,020.75
3130AMYT3	184702	300	FHBL Step-Up Bond	6/30/2021	1.000	2,000,000.00	2,000,000.00	1,956,896.00	0.00	55.56	12/30/2024		100.000	0.700		0.700	(43,104.00)
3130AN4K3	184847	300	FHBL Step-Up Bond	7/21/2021	1.000	2,000,000.00	2,000,000.00	1,951,466.00	0.00	3,888.89	1/21/2025		100.000	0.714		0.714	(48,534.00)
78009ANT7	192962	300	RBC Comm Paper	5/6/2024	5.220	5,000,000.00	4,807,150.00	4,845,175.00	0.00	40,600.00	1/27/2025		96.143	5.458		5.458	38,025.00
5255M4P48	193293	300	Leland Stanford Comm Paper	6/25/2024	5.250	5,000,000.00	4,836,666.67	4,837,635.00	0.00	4,375.00	2/4/2025		96.733	5.475		5.475	968.33
5255M4P55	193277	300	Leland Stanford Comm Paper	6/21/2024	5.250	5,000,000.00	4,833,020.83	4,836,935.00	0.00	7,291.67	2/5/2025		96.660	5.476		5.476	3,914.17
3130AYYL4	192264	300	FHBL Callable Bond	2/14/2024	5.210	2,000,000.00	2,000,000.00	1,997,696.00	0.00	39,653.89	2/14/2025	8/14/2024	100.000	5.210		5.210	(2,304.00)
3130AQQ97	186312	300	FHBL Step-Up Bond	2/18/2022	3.000	1,000,000.00	1,000,000.00	992,880.00	0.00	3,583.33	2/18/2025		100.000	1.813		1.813	(7,120.00)
3130B0AB5	192525	300	FHBL Callable Bond	3/18/2024	5.400	2,000,000.00	2,000,000.00	1,997,956.00	0.00	30,900.00	3/18/2025	7/18/2024	100.000	5.400	5.353	5.353	(2,044.00)
3130B0JN0	192542	300	FHBL Callable Bond	3/20/2024	5.250	2,000,000.00	2,000,000.00	1,997,396.00	0.00	29,458.33	3/20/2025	9/20/2024	100.000	5.250		5.250	(2,604.00)
3130B0UA5	192799	300	FHBL Callable Bond	4/11/2024	5.280	2,000,000.00	2,000,000.00	1,997,080.00	0.00	23,466.67	4/11/2025	7/11/2024	100.000	5.280		5.280	(2,920.00)
3130ALWA8	184250	300	FHBL Step-Up Bond	4/15/2021	1.250	1,100,000.00	1,100,000.00	1,066,265.20	0.00	2,902.78	4/15/2025	7/15/2024	100.000	0.781	0.672	0.672	(33,734.80)
3130B1AM9	192987	300	FHBL Callable Bond	5/9/2024	5.500	2,000,000.00	2,000,000.00	1,997,626.00	0.00	15,888.89	5/9/2025	8/9/2024	100.000	5.500		5.500	(2,374.00)
3130ANZ60	185279	300	FHBL Step-Up Bond	9/27/2021	1.000	2,000,000.00	2,000,000.00	1,918,822.00	0.00	222.22	6/27/2025		100.000	0.687		0.687	(81,178.00)
3130ANGJ3	185019	300	FHBL Step-Up Bond	8/19/2021	1.200	2,000,000.00	2,000,000.00	1,940,156.00	0.00	8,800.00	8/19/2025	8/19/2024	100.000	0.825	0.698	0.698	(59,844.00)
3130B0AD1	192406	300	FHBL Callable Bond	3/4/2024	5.500	2,000,000.00	2,000,000.00	1,998,302.00	0.00	35,750.00	9/4/2025	9/4/2024	100.000	5.500	5.501	5.500	(1,698.00)

EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2024

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
3130B0AC3	192524	300	FHLL Callable Bond	3/18/2024	5.500	2,000,000.00	2,000,000.00	1,998,838.00	0.00	31,472.22	9/18/2025	7/18/2024	100.000	5.500	5.451	5.451	(1,162.00)
3134GX33	187790	300	FHLMC Step-Up Bond	9/23/2022	5.000	2,000,000.00	2,000,000.00	1,999,510.00	0.00	27,222.22	9/23/2025	9/23/2024	100.000	4.500	4.242	4.242	(490.00)
3134H1D83	192840	300	FHLMC Callable Bond	4/17/2024	5.250	2,000,000.00	1,999,137.04	1,999,544.00	0.00	21,583.33	10/17/2025	10/17/2024	99.950	5.285		5.285	406.96
3135G06B4	182576	300	FNMA Callable Bond	10/23/2020	0.560	2,000,000.00	2,000,000.00	1,886,686.00	0.00	2,146.67	10/22/2025		100.000	0.560		0.560	(113,314.00)
3130B1F77	193056	300	FHLL Callable Bond	5/20/2024	5.500	2,000,000.00	2,000,000.00	1,998,186.00	0.00	12,527.78	11/20/2025	8/20/2024	100.000	5.500		5.500	(1,814.00)
3130B14G9	192894	300	FHLL Callable Bond	4/25/2024	5.350	2,000,000.00	2,000,000.00	1,998,696.00	0.00	19,616.67	1/23/2026	1/23/2025	100.000	5.355		5.355	(1,304.00)
3130AKU61	183560	300	FHLL Step-Up Bond	1/27/2021	0.750	2,000,000.00	2,000,000.00	1,876,550.00	0.00	6,416.67	1/27/2026		100.000	0.610		0.610	(123,450.00)
3130AKTT3	183599	300	FHLL Step-Up Bond	1/29/2021	0.750	2,000,000.00	2,000,000.00	1,877,234.00	0.00	6,333.33	1/29/2026		100.000	0.540		0.540	(122,766.00)
3134H1UW1	192357	300	FHLMC Callable Bond	2/26/2024	5.500	2,000,000.00	2,000,000.00	1,998,924.00	0.00	38,194.44	2/26/2026		100.000	5.500		5.500	(1,076.00)
3130B0QT9	192746	300	FHLL Callable Bond	4/3/2024	5.250	2,000,000.00	2,000,000.00	1,999,902.00	0.00	25,666.67	4/2/2026	1/2/2025	100.000	5.250		5.250	(98.00)
3133EMZB1	184424	300	FFCB Callable Bond	5/13/2021	0.960	2,500,000.00	2,498,133.33	2,328,902.50	0.00	3,200.00	5/13/2026		99.800	1.001		1.001	(169,230.83)
3130AMKC5	184502	300	FHLL Step-Up Bond	5/28/2021	1.300	2,500,000.00	2,500,000.00	2,339,860.00	0.00	3,069.44	5/27/2026		100.000	1.040		1.040	(160,140.00)
3130ANF53	184821	300	FHLL Step-Up Bond	7/15/2021	0.750	2,000,000.00	2,000,000.00	1,869,692.00	0.00	6,916.67	7/15/2026	7/15/2024	100.000	1.045	0.750	0.750	(130,308.00)
3130ANHD5	185058	300	FHLL Step-Up Bond	8/26/2021	1.200	2,000,000.00	2,000,000.00	1,887,674.00	0.00	8,333.33	8/26/2026	8/26/2024	100.000	0.930	0.748	0.748	(112,326.00)
3130ANHR4	185059	300	FHLL Step-Up Bond	8/26/2021	1.000	2,000,000.00	2,000,000.00	1,859,522.00	0.00	6,944.44	8/26/2026	8/26/2024	100.000	0.875	0.791	0.791	(140,478.00)
3130APL37	185627	300	FHLL Callable Bond	11/16/2021	1.400	2,000,000.00	2,000,000.00	1,844,922.00	0.00	3,500.00	11/16/2026	8/16/2024	100.000	1.400	1.400	1.400	(155,078.00)
3130B0SP5	192777	300	FHLL Callable Bond	4/8/2024	5.250	2,000,000.00	2,000,000.00	2,006,236.00	0.00	24,208.33	1/8/2027	1/8/2025	100.000	5.253		5.253	6,236.00
3134H1SF1	192236	300	FHLMC Callable Bond	2/9/2024	5.550	2,000,000.00	2,000,000.00	1,997,618.00	0.00	43,783.33	2/9/2027	8/9/2024	100.000	5.550	5.551	5.550	(2,382.00)
3135GASF9	192965	300	FNMA Callable Bond	5/7/2024	5.500	2,000,000.00	2,000,000.00	1,995,924.00	0.00	16,500.00	5/7/2027	5/7/2025	100.000	5.500		5.500	(4,076.00)
300 Total						526,836,087.74	518,593,053.58	520,210,777.71	0.00	4,500,635.91							1,617,724.13
825252885	166180	411	Invesco Money Market Fund		5.247	9,980,780.67	9,980,780.67	9,980,780.67	0.00	42,828.63			100.000	5.247		5.247	0.00
31607A703	166179	411	Fidelity Money Market Fund		5.250	4,869,291.96	4,869,291.96	4,869,291.96	0.00	21,857.64			100.000	5.250		5.250	0.00
09248U700	184293	411	BlackRock Money Market Fund		5.208	39,999,970.22	39,999,970.22	39,999,970.22	0.00	170,771.96			100.000	5.208		5.208	0.00
4812C0670	184104	411	J.P. Morgan Money Market Fund	10/1/2022	5.203	40,000,000.00	40,000,000.00	40,000,000.00	0.00	244,814.34			100.000	5.203		5.203	0.00
313588YV1	193190	411	FNMA Disc Note	6/10/2024	5.240	3,000,000.00	2,990,830.00	2,990,830.00	0.00	9,170.00	7/1/2024		99.694	5.256		5.256	0.00
89233GG26	192544	411	Toyota Comm Paper	3/20/2024	5.300	10,000,000.00	9,846,888.89	9,994,130.00	0.00	151,638.89	7/2/2024		98.469	5.457		5.457	147,241.11
313384YX1	192528	411	FHLL Disc Note	3/18/2024	5.175	13,964,000.00	13,749,216.23	13,953,834.21	0.00	210,769.12	7/3/2024		98.462	5.256		5.256	204,617.98
912796Y52	193307	411	U.S. Treasury Bill	6/26/2024	5.236	8,000,000.00	7,989,527.20	7,995,312.00	0.00	5,818.22	7/5/2024		99.869	5.316		5.316	5,784.80
48306AG92	192786	411	Kaiser Comm Paper	4/9/2024	5.330	10,000,000.00	9,865,269.44	9,983,550.00	0.00	122,886.12	7/9/2024		98.653	5.478		5.478	118,280.56
313384ZE2	193265	411	FHLL Disc Note	6/20/2024	5.245	10,000,000.00	9,970,861.11	9,982,520.00	0.00	16,026.39	7/10/2024		99.709	5.260		5.260	11,658.89
5255M4GC0	192814	411	Leland Stanford Comm Paper	4/12/2024	5.430	8,000,000.00	7,890,193.33	7,983,408.00	0.00	96,533.34	7/12/2024		98.627	5.582		5.582	93,214.67
313384ZG7	192472	411	FHLL Disc Note	3/12/2024	5.160	23,000,000.00	22,597,806.67	22,953,080.00	0.00	365,930.00	7/12/2024		98.251	5.252		5.252	355,273.33
313384ZK8	193120	411	FHLL Disc Note	5/30/2024	5.270	30,000,000.00	29,797,983.33	29,925,690.00	0.00	140,533.34	7/15/2024		99.327	5.306		5.306	127,706.67
91411SGH7	192663	411	Univ of California Comm Paper	3/21/2024	5.300	15,000,000.00	14,739,416.67	14,966,980.00	0.00	225,250.00	7/17/2024		98.263	5.469		5.469	217,563.33
313384ZM4	192842	411	FHLL Disc Note	4/17/2024	5.248	11,000,000.00	10,854,076.44	10,969,552.00	0.00	120,266.67	7/17/2024		98.673	5.319		5.319	115,475.56
313384ZP7	192518	411	FHLL Disc Note	3/15/2024	5.155	20,000,000.00	19,639,150.00	19,938,800.00	0.00	309,300.00	7/19/2024		98.196	5.250		5.250	299,650.00
16085GGP7	192876	411	Carolinas Health Comm Paper	4/23/2024	5.400	10,000,000.00	9,863,500.00	9,863,500.00	0.00	103,500.00	7/23/2024		98.635	5.551		5.551	0.00
912797JT5	193194	411	U.S. Treasury Bill	6/11/2024	5.252	3,000,000.00	2,980,742.67	2,989,530.00	0.00	8,753.33	7/25/2024		99.358	5.359		5.359	8,787.33
912797KR7	192778	411	U.S. Treasury Bill	4/8/2024	5.203	19,000,000.00	18,689,692.90	18,919,649.00	0.00	230,670.76	7/30/2024		98.367	5.363		5.363	229,956.10
89233GGX8	192734	411	Toyota Comm Paper	4/2/2024	5.260	14,000,000.00	13,754,533.33	13,931,708.00	0.00	184,100.00	7/31/2024		98.247	5.428		5.428	177,174.67
46640PH14	192937	411	J.P. Morgan Comm Paper	5/2/2024	5.370	10,000,000.00	9,864,258.33	9,948,980.00	0.00	89,500.00	8/1/2024		98.643	5.520		5.520	84,721.67
313384B99	192967	411	FHLL Disc Note	5/7/2024	5.195	6,000,000.00	5,914,282.50	5,958,990.00	0.00	47,620.83	8/14/2024		98.571	5.270		5.270	44,707.50
313588B95	192873	411	FNMA Disc Note	4/22/2024	5.135	8,000,000.00	7,869,913.33	7,869,913.33	0.00	79,877.78	8/14/2024		98.374	5.220		5.220	0.00
912797KB2	193121	411	U.S. Treasury Bill	5/30/2024	5.242	30,000,000.00	29,663,638.33	29,803,440.00	0.00	139,786.67	8/15/2024		98.879	5.375		5.375	139,801.67
3130AL6V1	183801	411	FHLL Step-Up Bond	2/19/2021	0.500	4,500,000.00	4,500,000.00	4,470,993.00	0.00	8,437.50	8/16/2024		100.000	0.264		0.264	(29,007.00)
79584RHL5	191655	411	Salvation Army Comm Paper	12/1/2023	5.400	6,600,000.00	6,339,630.00	6,339,630.00	0.00	210,870.00	8/20/2024		96.055	5.651		5.651	0.00
912797KY2	192877	411	U.S. Treasury Bill	4/23/2024	5.236	19,000,000.00	18,671,150.11	18,861,528.00	0.00	190,677.67	8/20/2024		98.269	5.402		5.402	190,377.89
313384D22	193331	411	FHLL Disc Note	6/28/2024	5.257	13,500,000.00	13,389,603.00	13,390,069.50	0.00	5,914.13	8/23/2024		99.182	5.300		5.300	466.50
313384D71	192968	411	FHLL Disc Note	5/7/2024	5.185	11,000,000.00	10,820,973.47	10,902,430.00	0.00	87,136.81	8/28/2024		98.372	5.271		5.271	81,456.53
79584RJR0	191777	411	Salvation Army Comm Paper	12/14/2023	5.250	10,000,000.00	9,606,250.00	9,606,250.00	0.00	291,666.67	9/9/2024		96.063	5.492		5.492	0.00
98459RJA9	193250	411	Yale Univ Comm Paper	6/18/2024	5.330	10,000,000.00	9,875,630.00	9,889,780.00	0.00	19,247.74	9/10/2024		98.756	5.472		5.472	14,150.00
313384F53	192989	411	FHLL Disc Note	5/9/2024	5.180	7,000,000.00	6,874,097.22	6,924,169.00	0.00	53,382.78	9/11/2024		98.201	5.275		5.275	50,071.78
313384F53	192999	411	FHLL Disc Note	5/10/2024	5.180	9,000,000.00	8,839,420.00	8,902,503.00	0.00	67,340.00	9/11/2024		98.216	5.274		5.274	63,083.00
3130AYZE9	192281	411	FHLL Bullet	2/15/2024	5.200	3,000,000.00	3,000,000.00	2,996,508.00	0.00	46,800.00	9/13/2024		100.000	5.208		5.208	(3,492.00)
912797LH8	193122	411	U.S. Treasury Bill	5/30/2024	5.236	30,000,000.00	29,520,079.17	29,661,000.00	0.00	139,613.33	9/17/2024		98.400	5.395		5.395	140,920.83
313588G66	193005	411	FNMA Disc Note	5/13/2024	5.140	5,000,000.00	4,907,194.44	4,939,335.00	0.00	34,980.56	9/20/2024		98.144	5.237		5.237	32,140.56

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Investment Inventory
Sorted by Fund
June 30, 2024

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
313588G66	193013	411	FNMA Disc Note	5/14/2024	5.150	13,000,000.00	12,760,095.83	12,842,271.00	0.00	89,266.67	9/20/2024		98.155	5.247		5.247	82,175.17
313384H36	193129	411	FHLB Disc Note	5/30/2024	5.205	13,000,000.00	12,778,209.17	12,832,872.00	0.00	60,146.67	9/25/2024		98.294	5.295		5.295	54,662.83
78009AJT2	192697	411	RBC Comm Paper	3/27/2024	5.210	10,000,000.00	9,733,711.11	9,865,690.00	0.00	138,933.33	9/27/2024		97.337	5.426		5.426	131,978.89
3134GWWJ2	182436	411	FHLMC Callable Bond	10/7/2020	0.400	3,000,000.00	2,999,944.10	2,960,697.00	0.00	3,033.33	9/30/2024		99.970	0.408		0.408	(39,247.10)
3130AMVE9	184706	411	FHLB Step-Up Bond	6/30/2021	0.550	5,000,000.00	5,000,000.00	4,937,215.00	0.00	76.39	9/30/2024		100.000	0.435		0.435	(62,785.00)
78009AK29	192723	411	RBC Comm Paper	4/1/2024	5.220	10,000,000.00	9,733,200.00	9,857,890.00	0.00	131,950.00	10/2/2024		97.332	5.436		5.436	124,690.00
98459RK33	193264	411	Yale Univ Comm Paper	6/20/2024	5.340	15,000,000.00	14,766,375.00	14,783,190.00	0.00	24,475.00	10/3/2024		98.443	5.500		5.500	16,815.00
79584RK72	192024	411	Salvation Army Comm Paper	1/11/2024	5.100	10,000,000.00	9,617,500.00	9,617,500.00	0.00	243,666.67	10/7/2024		96.175	5.330		5.330	0.00
313384J91	193165	411	FHLB Disc Note	6/5/2024	5.180	11,000,000.00	10,800,570.00	10,837,607.00	0.00	41,152.22	10/9/2024		98.187	5.276		5.276	37,037.00
3133EMCN0	182520	411	FFCB Callable Bond	10/16/2020	0.400	4,000,000.00	3,999,710.91	3,937,660.00	0.00	3,377.78	10/15/2024		99.900	0.425		0.425	(62,050.91)
912797KU0	193123	411	U.S. Treasury Bill	5/30/2024	5.211	30,000,000.00	29,392,050.00	29,531,550.00	0.00	138,960.00	10/17/2024		97.974	5.393		5.393	139,500.00
313384L23	193087	411	FHLB Disc Note	5/23/2024	5.165	22,000,000.00	21,532,854.44	21,646,834.00	0.00	123,099.17	10/18/2024		97.877	5.277		5.277	113,979.56
3134GWZ90	182578	411	FHLMC Callable Bond	10/23/2020	0.400	1,050,000.00	1,049,949.80	1,032,786.30	0.00	816.67	10/21/2024		99.938	0.416		0.416	(17,163.50)
313384L72	193204	411	FHLB Disc Note	6/12/2024	5.155	9,000,000.00	8,828,596.25	8,849,070.00	0.00	24,486.25	10/23/2024		98.096	5.255		5.255	20,473.75
313588L78	193219	411	FNMA Disc Note	6/13/2024	5.135	11,000,000.00	10,792,888.33	10,815,530.00	0.00	28,242.50	10/23/2024		98.117	5.234		5.234	22,641.67
313588N50	193232	411	FNMA Disc Note	6/14/2024	5.115	14,000,000.00	13,711,570.83	13,740,692.00	0.00	33,815.83	11/6/2024		97.940	5.223		5.223	29,121.17
912797LD7	193124	411	U.S. Treasury Bill	5/30/2024	5.171	30,000,000.00	29,276,060.00	29,415,390.00	0.00	137,893.33	11/14/2024		97.587	5.372		5.372	139,330.00
47805HLJ7	192929	411	Johns Hopkins Comm Paper	5/1/2024	5.300	10,000,000.00	9,704,083.33	9,788,960.00	0.00	89,805.56	11/18/2024		97.041	5.523		5.523	84,876.67
3130AKXV3	184311	411	FHLB Callable Bond	4/22/2021	0.300	6,000,000.00	5,998,082.43	5,880,792.00	0.00	6,650.00	11/18/2024	8/18/2024	99.700	0.385	0.391	0.385	(117,290.43)
313384Q36	193128	411	FHLB Disc Note	5/30/2024	5.140	20,000,000.00	19,503,133.33	19,589,980.00	0.00	91,377.78	11/20/2024		97.516	5.271		5.271	86,846.67
313384Q36	193242	411	FHLB Disc Note	6/17/2024	5.135	13,000,000.00	12,710,728.33	12,733,487.00	0.00	25,960.28	11/20/2024		97.775	5.252		5.252	22,758.67
313384R92	193248	411	FHLB Disc Note	6/18/2024	5.120	16,000,000.00	15,615,431.11	15,642,080.00	0.00	29,582.22	12/4/2024		97.596	5.246		5.246	26,648.89
313588T54	193125	411	FNMA Disc Note	5/30/2024	5.080	30,000,000.00	29,153,333.33	29,278,230.00	0.00	135,466.67	12/16/2024		97.178	5.330		5.330	124,896.67
3130AMYT3	184705	411	FHLB Step-Up Bond	6/30/2021	1.000	5,000,000.00	5,000,000.00	4,892,240.00	0.00	138.89	10/30/2024		100.000	0.700		0.700	(107,760.00)
313385AQ9	193126	411	FHLB Disc Note	5/30/2024	5.075	30,000,000.00	29,027,291.67	29,160,000.00	0.00	135,333.33	1/15/2025		96.758	5.326		5.326	132,708.33
313385BW5	193127	411	FHLB Disc Note	5/30/2024	5.020	20,998,000.00	20,236,705.84	20,330,368.59	0.00	93,697.74	2/14/2025		96.374	5.270		5.270	93,662.75
3130AKXL5	183782	411	FHLB Step-Up Bond	2/18/2021	0.500	2,500,000.00	2,500,000.00	2,424,957.50	0.00	4,618.06	2/18/2025		100.000	0.369		0.369	(75,042.50)
3130ANGN4	185005	411	FHLB Step-Up Bond	8/18/2021	1.000	5,000,000.00	4,999,549.60	4,876,390.00	0.00	18,472.22	2/18/2025	8/18/2024	99.950	0.629	0.367	0.367	(123,159.60)
3130AQQ97	186313	411	FHLB Step-Up Bond	2/18/2022	3.000	2,000,000.00	2,000,000.00	1,985,760.00	0.00	7,166.67	2/18/2025		100.000	1.813		1.813	(14,240.00)
3130ANNL0	185061	411	FHLB Step-Up Bond	8/26/2021	0.900	5,000,000.00	5,000,000.00	4,858,930.00	0.00	15,625.00	2/26/2025	8/26/2024	100.000	0.686	0.400	0.400	(141,070.00)
313385DA1	193231	411	FHLB Disc Note	6/14/2024	4.930	20,356,000.00	19,594,973.98	19,635,458.67	0.00	47,389.90	3/14/2025		96.261	5.165		5.165	40,484.69
3130B0JN0	192545	411	FHLB Callable Bond	3/20/2024	5.250	3,000,000.00	3,000,000.00	2,996,094.00	0.00	44,187.50	3/20/2025	9/20/2024	100.000	5.250		5.250	(3,906.00)
3130B0UA5	192801	411	FHLB Callable Bond	4/11/2024	5.280	3,000,000.00	3,000,000.00	2,995,620.00	0.00	35,200.00	4/11/2025	7/11/2024	100.000	5.280		5.280	(4,380.00)
3133EMF98	184611	411	FFCB Callable Bond	6/16/2021	0.650	5,000,000.00	4,999,705.16	4,782,495.00	0.00	1,986.11	6/9/2025		99.975	0.656		0.656	(217,210.16)
3133EMH47	184612	411	FFCB Callable Bond	6/16/2021	0.600	5,000,000.00	4,998,921.88	4,775,870.00	0.00	1,250.00	6/16/2025		99.910	0.623		0.623	(223,051.88)
3134GXX33	187791	411	FHLMC Step-Up Bond	9/23/2022	5.000	3,000,000.00	3,000,000.00	2,999,265.00	0.00	40,833.33	9/23/2025	9/23/2024	100.000	5.110	4.000	4.000	(735.00)
3134H1D83	192843	411	FHLMC Callable Bond	4/17/2024	5.250	3,000,000.00	2,998,705.56	2,999,316.00	0.00	32,375.00	10/17/2025	10/17/2024	99.950	5.285		5.285	610.44
3136G44U4	182580	411	FNMA Callable Bond	10/23/2020	0.500	1,500,000.00	1,500,000.00	1,415,172.00	0.00	1,479.17	10/20/2025		100.000	0.500		0.500	(84,828.00)
3135G06B4	182579	411	FNMA Callable Bond	10/23/2020	0.560	5,000,000.00	5,000,000.00	4,716,715.00	0.00	5,366.67	10/22/2025		100.000	0.560		0.560	(283,285.00)
3136G46N8	182652	411	FNMA Callable Bond	10/30/2020	0.600	3,000,000.00	3,000,000.00	2,831,268.00	0.00	3,100.00	10/29/2025		100.000	0.600		0.600	(168,732.00)
3133EMYD8	184378	411	FFCB Callable Bond	5/5/2021	0.850	2,000,000.00	1,999,404.20	1,893,016.00	0.00	2,738.89	11/3/2025		99.900	0.873		0.873	(106,388.20)
3130B14G9	192897	411	FHLB Callable Bond	4/25/2024	5.350	3,000,000.00	3,000,000.00	2,998,044.00	0.00	29,425.00	1/23/2026	1/23/2025	100.000	5.355		5.355	(1,956.00)
3130AKU61	183562	411	FHLB Step-Up Bond	1/27/2021	0.750	3,000,000.00	3,000,000.00	2,814,825.00	0.00	9,625.00	1/27/2026		100.000	0.610		0.610	(185,175.00)
3130AKZG4	183780	411	FHLB Step-Up Bond	2/18/2021	0.625	5,000,000.00	4,999,510.83	4,693,760.00	0.00	11,545.14	2/18/2026		99.970	0.481		0.481	(305,750.83)
3130ALGH1	183864	411	FHLB Step-Up Bond	2/26/2021	1.000	4,600,000.00	4,600,000.00	4,349,470.20	0.00	15,972.22	2/26/2026		100.000	0.675		0.675	(250,529.80)
3130ALGJ7	184066	411	FHLB Callable Bond	3/23/2021	1.000	5,362,500.00	5,362,500.00	5,016,645.56	0.00	14,597.92	3/23/2026		100.000	1.000		1.000	(345,854.44)
3130B0QT9	192747	411	FHLB Callable Bond	4/3/2024	5.250	3,000,000.00	3,000,000.00	2,999,853.00	0.00	38,500.00	4/2/2026	1/2/2025	100.000	5.250		5.250	(147.00)
3130AM7K2	184357	411	FHLB Step-Up Bond	4/30/2021	1.250	3,000,000.00	3,000,000.00	2,812,452.00	0.00	6,354.17	4/30/2026		100.000	1.000		1.000	(187,548.00)
3130AMCM2	184419	411	FHLB Step-Up Bond	5/12/2021	2.000	5,000,000.00	5,000,000.00	4,837,895.00	0.00	13,611.11	5/12/2026	8/12/2024	100.000	1.150	0.690	0.690	(162,105.00)
3130AMKC5	184475	411	FHLB Step-Up Bond	5/27/2021	1.300	2,000,000.00	2,000,000.00	1,871,888.00	0.00	2,455.56	5/27/2026		100.000	1.040		1.040	(128,112.00)
3130ANKW9	185048	411	FHLB Step-Up Bond	8/25/2021	1.000	5,000,000.00	5,000,000.00	4,643,985.00	0.00	17,500.00	8/25/2026	8/25/2024	100.000	0.825	0.500	0.500	(356,015.00)
3130ANJ92	185119	411	FHLB Step-Up Bond	9/2/2021	1.000	5,000,000.00	4,999,546.74	4,611,040.00	0.00	17,500.00	8/25/2026		99.979	0.937		0.937	(388,506.74)
3130ANLN8	185060	411	FHLB Step-Up Bond	8/26/2021	0.750	5,000,000.00	5,000,000.00	4,682,250.00	0.00	13,020.83	8/26/2026	8/26/2024	100.000	0.690	0.650	0.650	(317,750.00)
3130APL37	185629	411	FHLB Callable Bond	11/16/2021	1.400	5,000,000.00	5,000,000.00	4,612,305.00	0.00	8,750.00	11/16/2026	8/16/2024	100.000	1.400	1.400	1.400	(387,695.00)
3130B0SP5	192779	411	FHLB Callable Bond	4/8/2024	5.250	3,000,000.00	3,000,000.00	3,009,354.00	0.00	36,312.50	1/8/2025		100.000	5.253		5.253	9,354.00
3135GASF9	192969	411	FNMA Callable Bond	5/7/2024	5.500	3,000,000.00	3,000,000.00	2,993,886.00	0.00	24,750.00	5/7/2027	5/7/2025</					

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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
3130B1F85	193065	411	FHLL Callable Bond	5/21/2024	5.600	3,000,000.00	3,000,000.00	2,995,416.00	0.00	18,666.67	5/21/2027	11/21/2024	100.000	5.600		5.600	(4,584.00)
411 Total						978,780,542.85	964,000,744.05	963,577,612.71	0.00	6,666,050.14							(423,131.34)
912797KB2	192296	414	U.S. Treasury Bill	2/15/2024	5.113	28,398.00	27,664.01	28,211.94	0.00	552.51	8/15/2024		97.415	5.321		5.321	547.93
912797KB2	192297	414	U.S. Treasury Bill	2/15/2024	5.113	55,659.00	54,220.41	55,294.32	0.00	1,082.89	8/15/2024		97.415	5.321		5.321	1,073.91
912797KB2	192298	414	U.S. Treasury Bill	2/15/2024	5.113	505,619.00	492,550.50	502,306.18	0.00	9,837.28	8/15/2024		97.415	5.321		5.321	9,755.68
912797KB2	192299	414	U.S. Treasury Bill	2/15/2024	5.113	877,324.00	854,648.22	871,575.77	0.00	17,069.13	8/15/2024		97.415	5.321		5.321	16,927.55
313588K79	192825	414	FNMA Disc Note	4/15/2024	5.060	489,689.00	477,093.38	482,038.59	0.00	5,299.80	10/15/2024		97.428	5.280		5.280	4,945.21
313588K79	192826	414	FNMA Disc Note	4/15/2024	5.060	3,646,311.00	3,552,521.81	3,589,344.68	0.00	39,463.21	10/15/2024		97.428	5.280		5.280	36,822.87
313588P66	193020	414	FNMA Disc Note	5/15/2024	5.065	5,000.00	4,870.56	4,901.03	0.00	33.06	11/15/2024		97.411	5.315		5.315	30.47
313588P66	193021	414	FNMA Disc Note	5/15/2024	5.065	2,000.00	1,948.22	1,960.41	0.00	13.23	11/15/2024		97.411	5.315		5.315	12.19
414 Total						5,610,000.00	5,465,517.11	5,535,632.92	0.00	73,351.11							70,115.81
09248U700	192360	415	BlackRock Money Market Fund	2/27/2024	5.208	1,858,079.59	1,858,079.59	1,858,079.59	0.00	7,932.65			100.000	5.208		5.208	0.00
313588F42	192815	415	FNMA Disc Note	4/12/2024	5.100	34,879,000.00	34,132,880.06	34,506,178.37	0.00	395,295.33	9/10/2024		97.861	5.211		5.211	373,298.31
313588F42	192816	415	FNMA Disc Note	4/12/2024	5.100	34,879,000.00	34,132,880.06	34,506,178.37	0.00	395,295.33	9/10/2024		97.861	5.211		5.211	373,298.31
415 Total						71,616,079.59	70,123,839.71	70,870,436.33	0.00	798,523.31							746,596.62
09248U700	192361	416	BlackRock Money Market Fund	2/27/2024	5.208	2,084.36	2,084.36	2,084.36	0.00	7.61			100.000	5.208		5.208	0.00
313384S75	193332	416	FHLL Disc Note	6/28/2024	5.090	24,993,000.00	24,409,934.14	24,412,787.51	0.00	10,601.20	12/10/2024		97.667	5.212		5.212	2,853.37
313384S75	193333	416	FHLL Disc Note	6/28/2024	5.090	24,993,000.00	24,409,934.14	24,412,787.51	0.00	10,601.20	12/10/2024		97.667	5.212		5.212	2,853.37
313384S75	193334	416	FHLL Disc Note	6/28/2024	5.090	24,993,000.00	24,409,934.14	24,412,787.51	0.00	10,601.20	12/10/2024		97.667	5.212		5.212	2,853.37
313384S75	193335	416	FHLL Disc Note	6/28/2024	5.090	24,993,000.00	24,409,934.14	24,412,787.51	0.00	10,601.20	12/10/2024		97.667	5.212		5.212	2,853.37
313384S75	193336	416	FHLL Disc Note	6/28/2024	5.090	24,993,000.00	24,409,934.14	24,412,787.51	0.00	10,601.20	12/10/2024		97.667	5.212		5.212	2,853.37
416 Total						124,967,084.36	122,051,755.06	122,066,021.91	0.00	53,013.61							14,266.85
09248U700	192493	417	BlackRock Money Market Fund	3/13/2024	5.208	751.00	751.00	751.00	0.00	3.20			100.000	5.208		5.208	0.00
313384ZC6	192487	417	FHLL Disc Note	3/13/2024	5.160	40,585,000.00	39,904,389.55	40,525,867.66	0.00	639,890.17	7/8/2024		98.323	5.248		5.248	621,478.11
313384ZC6	192488	417	FHLL Disc Note	3/13/2024	5.160	40,585,000.00	39,904,389.55	40,525,867.66	0.00	639,890.17	7/8/2024		98.323	5.248		5.248	621,478.11
313384ZC6	192489	417	FHLL Disc Note	3/13/2024	5.160	40,585,000.00	39,904,389.55	40,525,867.66	0.00	639,890.17	7/8/2024		98.323	5.248		5.248	621,478.11
313384ZC6	192490	417	FHLL Disc Note	3/13/2024	5.160	40,585,000.00	39,904,389.55	40,525,867.66	0.00	639,890.17	7/8/2024		98.323	5.248		5.248	621,478.11
313588ZC2	192486	417	FNMA Disc Note	3/13/2024	5.115	40,585,000.00	39,910,325.11	40,525,867.66	0.00	634,309.73	7/8/2024		98.338	5.201		5.201	615,542.55
313588ZC2	192818	417	FNMA Disc Note	4/12/2024	5.160	32,282,000.00	31,879,443.46	32,234,965.13	0.00	370,166.93	7/8/2024		98.753	5.225		5.225	355,521.67
417 Total						235,207,751.00	231,408,077.77	234,865,054.43	0.00	3,564,040.54							3,456,976.66
313384A58	192954	511	FHLL Disc Note	5/3/2024	5.250	300,000.00	296,018.75	298,473.00	0.00	2,581.25	8/2/2024		98.673	5.321		5.321	2,454.25
511 Total						300,000.00	296,018.75	298,473.00	0.00	2,581.25							2,454.25
313384A58	192955	522	FHLL Disc Note	5/3/2024	5.250	500,000.00	493,364.58	497,455.00	0.00	4,302.09	8/2/2024		98.673	5.321		5.321	4,090.42
522 Total						500,000.00	493,364.58	497,455.00	0.00	4,302.09							4,090.42
912797KH9	193251	555	U.S. Treasury Bill	6/18/2024	5.226	2,000,000.00	1,995,935.72	1,999,708.00	0.00	3,773.97	7/2/2024		99.797	5.309		5.309	3,772.28
912796Y52	193266	555	U.S. Treasury Bill	6/20/2024	5.189	1,500,000.00	1,496,757.19	1,499,121.00	0.00	2,378.06	7/5/2024		99.784	5.272		5.272	2,363.81
313384ZE2	193295	555	FHLL Disc Note	6/25/2024	5.240	2,000,000.00	1,995,633.33	1,996,504.00	0.00	1,746.67	7/10/2024		99.782	5.251		5.251	870.67
313588ZG3	193319	555	FNMA Disc Note	6/27/2024	5.220	2,000,000.00	1,995,650.00	1,995,920.00	0.00	1,160.00	7/12/2024		99.783	5.231		5.231	270.00
555 Total						7,500,000.00	7,483,976.24	7,491,253.00	0.00	9,058.70							7,276.76
313384YV5	193296	566	FHLL Disc Note	6/25/2024	5.200	7,500,000.00	7,493,500.00	7,493,500.00	0.00	6,500.00	7/1/2024		99.913	5.205		5.205	0.00
313384YV5	193308	566	FHLL Disc Note	6/26/2024	5.200	3,000,000.00	2,997,833.33	2,997,833.33	0.00	2,166.67	7/1/2024		99.928	5.204		5.204	0.00
313588YV1	193320	566	FNMA Disc Note	6/27/2024	5.190	1,500,000.00	1,499,135.00	1,499,135.00	0.00	865.00	7/1/2024		99.942	5.193		5.193	0.00
556 Total						12,000,000.00	11,990,468.33	11,990,468.33	0.00	9,531.67							0.00
825252869	151206	712	Invesco Money Market Fund	10/1/2022	5.087	0.00	0.00	0.00	0.00	0.00			100.000	5.087		5.087	0.00
316175108	184449	712	Fidelity Money Market Fund		5.210	0.00	0.00	0.00	0.00	0.44			100.000	5.210		5.210	0.00
09248U700	183948	712	BlackRock Money Market Fund		5.208	9,819,700.00	9,819,700.00	9,819,700.00	0.00	36,444.57			100.000	5.208		5.208	0.00
98459RG20	192979	712	Yale Univ Comm Paper	5/8/2024	5.350	23,000,000.00	22,811,998.00	22,986,430.00	0.00	184,583.78	7/2/2024		99.183	5.469		5.469	174,432.00
48306AG35	192764	712	Kaiser Comm Paper	4/4/2024	5.330	10,135,000.00	9,999,951.13	10,127,439.29	0.00	132,047.78	7/3/2024		98.668	5.477		5.477	127,488.16
313384YX1	192316	712	FHLL Disc Note	2/20/2024	5.145	12,920,000.00	12,672,571.23	12,910,594.24	0.00	243,735.80	7/3/2024		98.085	5.245		5.245	238,023.01
48306AGA9	192792	712	Kaiser Comm Paper	4/10/2024	5.330	5,435,000.00	5,361,773.94	5,425,244.18	0.00	65,983.92	7/10/2024		98.653	5.478		5.478	63,470.24
313384ZE2	192053	712	FHLL Disc Note	1/17/2024	5.010	2,071,000.00	2,020,562.52	2,067,379.89	0.00	47,843.55	7/10/2024		97.565	5.135		5.135	46,817.37
313384ZE2	192438	712	FHLL Disc Note	3/6/2024	5.150	5,092,000.00	5,000,216.70	5,083,099.18	0.00	85,227.35	7/10/2024		98.198	5.245		5.245	82,882.48
912797KP1	192552	712	U.S. Treasury Bill	3/20/2024	5.213	5,000,000.00	4,914,564.72	4,989,050.00	0.00	74,574.86	7/16/2024		98.291	5.304		5.304	74,485.28
313384ZM4	191973	712	FHLL Disc Note	1/4/2024	4.965	1,411,500.00	1,373,539.47	1,407,592.97	0.00	34,845.82	7/17/2024		97.311	5.158		5.158	34,053.50
313384ZU6	192553	712	FHLL Disc Note	3/20/2024	5.150	5,000,000.00	4,909,875.00	4,981,060.00	0.00	73,673.61	7/24/2024		98.198	5.245		5.245	71,185.00
313384A33	192892	712	FHLL Disc Note	4/24/2024	5.195	4,500,000.00	4,436,361.25	4,436,361.25	0.00	44,157.50	7/31/2024		98.586	5.270		5.270	0.00

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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
313384A33	192958	712	FHLL Disc Note	5/3/2024	5.250	4,504,000.00	4,445,541.83	4,445,541.83	0.00	38,753.17	7/31/2024		98.702	5.319		5.319	0.00
46640PH14	192940	712	J.P. Morgan Comm Paper	5/2/2024	5.370	5,115,000.00	5,045,568.14	5,088,903.27	0.00	45,779.25	8/1/2024		98.643	5.520		5.520	43,335.13
46640PH14	192956	712	J.P. Morgan Comm Paper	5/3/2024	5.370	13,885,000.00	13,698,593.88	13,814,158.73	0.00	122,199.57	8/1/2024		98.658	5.519		5.519	115,564.85
313384B24	192258	712	FHLL Disc Note	2/13/2024	5.100	10,255,300.00	9,999,601.19	10,195,644.92	0.00	201,943.95	8/7/2024		97.507	5.230		5.230	196,043.73
313384B24	192547	712	FHLL Disc Note	3/20/2024	5.125	5,101,500.00	4,999,824.27	5,071,824.57	0.00	74,804.29	8/7/2024		98.007	5.229		5.229	72,000.30
313384B99	193050	712	FHLL Disc Note	5/17/2024	5.245	11,901,600.00	11,747,274.27	11,820,252.56	0.00	78,029.86	8/14/2024		98.703	5.314		5.314	72,978.29
91411SHF0	193077	712	Univ of California Comm Paper	5/22/2024	5.400	2,396,000.00	2,365,451.00	2,365,451.00	0.00	14,376.00	8/15/2024		98.725	5.546		5.546	0.00
313384C80	192554	712	FHLL Disc Note	3/20/2024	5.105	8,795,500.00	8,603,423.38	8,726,437.73	0.00	128,466.83	8/21/2024		97.816	5.219		5.219	123,014.35
313384C80	192683	712	FHLL Disc Note	3/25/2024	5.090	274,000.00	268,227.66	271,848.55	0.00	3,796.57	8/21/2024		97.893	5.200		5.200	3,620.89
313384C80	192907	712	FHLL Disc Note	4/26/2024	5.236	18,223,000.00	17,912,899.21	18,079,913.00	0.00	174,928.65	8/21/2024		98.298	5.327		5.327	167,013.79
313312C99	192535	712	FFCB Disc Note	3/19/2024	5.145	25,000,000.00	24,442,625.00	24,800,050.00	0.00	371,583.33	8/22/2024		97.771	5.262		5.262	357,425.00
313384D22	192774	712	FHLL Disc Note	4/5/2024	5.140	15,706,000.00	15,392,054.51	15,578,106.04	0.00	195,094.70	8/23/2024		98.001	5.245		5.245	186,051.53
912797LA3	192976	712	U.S. Treasury Bill	5/8/2024	5.226	25,000,000.00	24,571,758.33	24,767,075.00	0.00	195,975.00	9/3/2024		98.287	5.391		5.391	195,316.67
313384E62	192667	712	FHLL Disc Note	3/21/2024	5.060	25,000,000.00	24,413,180.56	24,754,450.00	0.00	358,416.66	9/4/2024		97.653	5.182		5.182	341,269.44
313384E62	192981	712	FHLL Disc Note	5/8/2024	5.190	3,119,600.00	3,066,080.66	3,088,959.29	0.00	24,286.09	9/4/2024		98.284	5.281		5.281	22,878.63
313384E62	193167	712	FHLL Disc Note	6/5/2024	5.250	5,070,500.00	5,003,210.24	5,020,697.55	0.00	19,225.65	9/4/2024		98.673	5.321		5.321	17,487.31
89233GJA5	193008	712	Toyota Comm Paper	5/13/2024	5.350	13,661,000.00	13,417,378.83	13,511,070.53	0.00	99,478.64	9/10/2024		98.217	5.523		5.523	93,691.70
98459RJA9	193254	712	Yale Univ Comm Paper	6/18/2024	5.330	2,659,000.00	2,625,930.02	2,629,692.50	0.00	5,117.97	9/10/2024		98.756	5.472		5.472	3,762.48
313588F59	192753	712	FNMA Disc Note	4/3/2024	5.060	636,000.00	621,607.67	629,110.21	0.00	7,956.01	9/11/2024		97.737	5.177		5.177	7,502.54
313384G45	192677	712	FHLL Disc Note	3/22/2024	5.040	8,724,000.00	8,504,155.20	8,620,672.94	0.00	123,357.36	9/18/2024		97.480	5.170		5.170	116,517.74
313384G45	193081	712	FHLL Disc Note	5/22/2024	5.237	4,391,000.00	4,314,986.55	4,338,993.00	0.00	25,550.74	9/18/2024		98.269	5.329		5.329	24,006.45
313588G41	193023	712	FNMA Disc Note	5/15/2024	5.145	5,093,000.00	5,001,287.80	5,032,678.51	0.00	34,210.11	9/18/2024		98.199	5.239		5.239	31,390.71
313384H36	192702	712	FHLL Disc Note	3/27/2024	5.045	19,845,000.00	19,338,847.76	19,589,872.68	0.00	266,981.40	9/25/2024		97.449	5.177		5.177	251,024.92
313588J22	192880	712	FNMA Disc Note	4/23/2024	5.085	23,651,300.00	23,110,099.13	23,325,858.11	0.00	230,511.48	10/2/2024		97.712	5.204		5.204	215,758.98
313588J30	193090	712	FNMA Disc Note	5/23/2024	5.150	5,489,000.00	5,384,564.15	5,412,686.43	0.00	30,624.05	10/3/2024		98.097	5.250		5.250	28,122.28
313588J30	193223	712	FNMA Disc Note	6/13/2024	5.160	2,189,400.00	2,154,252.83	2,158,960.77	0.00	5,648.65	10/3/2024		98.395	5.244		5.244	4,707.94
912797GW1	192750	712	U.S. Treasury Bill	4/3/2024	5.078	3,000.00	2,922.56	2,959.46	0.00	37.66	10/3/2024		97.419	5.285		5.285	36.90
912797GW1	192863	712	U.S. Treasury Bill	4/18/2024	5.146	8,653,000.00	8,445,205.13	8,536,080.66	0.00	91,528.69	10/3/2024		97.599	5.346		5.346	90,875.53
313312J43	192919	712	FFCB Disc Note	4/30/2024	5.180	563,000.00	550,281.52	555,091.54	0.00	5,022.58	10/4/2024		97.741	5.300		5.300	4,810.02
313588J97	192931	712	FNMA Disc Note	5/1/2024	5.105	5,060,500.00	4,944,965.27	4,985,791.84	0.00	43,774.03	10/9/2024		97.717	5.224		5.224	40,826.57
313384K81	193031	712	FHLL Disc Note	5/16/2024	5.140	7,559,000.00	7,393,873.65	7,439,817.25	0.00	49,645.83	10/16/2024		97.816	5.255		5.255	45,943.60
313384L72	193235	712	FHLL Disc Note	6/14/2024	5.185	4,903,000.00	4,810,491.97	4,820,776.69	0.00	12,004.86	10/23/2024		98.113	5.285		5.285	10,284.72
313384L72	193312	712	FHLL Disc Note	6/26/2024	5.215	26,025,000.00	25,576,368.76	25,588,560.75	0.00	18,850.05	10/23/2024		98.276	5.306		5.306	12,191.99
313384N54	193284	712	FHLL Disc Note	6/24/2024	5.150	3,443,000.00	3,376,507.06	3,379,228.75	0.00	3,447.78	11/6/2024		98.069	5.251		5.251	2,721.69
912797LC9	193237	712	U.S. Treasury Bill	6/14/2024	5.145	5,558,500.00	5,442,517.27	5,455,523.23	0.00	13,504.84	11/7/2024		97.913	5.328		5.328	13,005.96
313384N70	193036	712	FHLL Disc Note	5/16/2024	5.155	22,430,000.00	21,864,714.16	22,008,203.85	0.00	147,745.16	11/8/2024		97.480	5.288		5.288	143,489.69
912797LD7	193297	712	U.S. Treasury Bill	6/25/2024	5.157	3,753,000.00	3,676,652.43	3,679,865.29	0.00	3,225.95	11/14/2024		97.966	5.338		5.338	3,212.86
912797LF2	193269	712	U.S. Treasury Bill	6/20/2024	5.146	12,400,000.00	12,102,218.13	12,122,314.40	0.00	19,497.62	12/5/2024		97.599	5.346		5.346	20,096.27
313312S84	193089	712	FFCB Disc Note	5/23/2024	5.110	10,000,000.00	9,713,272.22	9,766,450.00	0.00	55,358.33	12/11/2024		97.133	5.363		5.363	53,177.78
313312U81	193208	712	FFCB Disc Note	6/12/2024	5.120	15,000,000.00	14,577,600.00	14,615,910.00	0.00	40,533.33	12/27/2024		97.184	5.348		5.348	38,310.00
3133ERDY4	192995	712	FFCB Bullet	5/9/2024	5.125	3,000,000.00	3,000,000.00	2,997,540.00	0.00	22,208.33	5/9/2025		100.000	5.125		5.125	(2,460.00)
3134GYQY1	192851	712	FHLLM Callable Bond	4/17/2024	5.500	2,000,000.00	1,999,077.61	1,999,586.00	0.00	13,444.44	11/17/2025	7/17/2024	99.947	5.532	5.729	5.532	508.39
712 Total						480,420,900.00	471,246,205.77	475,326,560.43	0.00	4,440,044.44							4,080,354.66
825252869	151207	713	Invesco Money Market Fund	10/1/2022	5.087	0.00	0.00	0.00	0.00	0.00			100.000	5.087		5.087	0.00
09248U700	184120	713	BlackRock Money Market Fund		5.208	9,391,300.00	9,391,300.00	9,391,300.00	0.00	40,076.14			100.000	5.208		5.208	0.00
313384YX1	191956	713	FHLL Disc Note	1/3/2024	4.995	4,844,000.00	4,721,676.89	4,840,473.57	0.00	120,978.90	7/3/2024		97.475	5.124		5.124	118,796.68
48306AGA9	192793	713	Kaiser Comm Paper	4/10/2024	5.330	4,578,000.00	4,516,320.35	4,569,782.49	0.00	55,579.46	7/10/2024		98.653	5.478		5.478	53,462.14
313384ZE2	192054	713	FHLL Disc Note	1/17/2024	5.010	6,326,000.00	6,171,935.54	6,314,942.15	0.00	146,141.14	7/10/2024		97.565	5.135		5.135	143,006.61
313384ZE2	192439	713	FHLL Disc Note	3/6/2024	5.150	5,100,000.00	5,008,072.50	5,091,085.20	0.00	85,361.25	7/10/2024		98.198	5.245		5.245	83,012.70
313384ZM4	191974	713	FHLL Disc Note	1/4/2024	4.965	2,444,500.00	2,378,758.23	2,437,733.62	0.00	60,347.57	7/17/2024		97.311	5.158		5.158	58,975.39
313384ZM4	192378	713	FHLL Disc Note	2/28/2024	5.150	5,892,000.00	5,773,996.33	5,875,690.94	0.00	104,517.54	7/17/2024		97.997	5.255		5.255	101,694.61
313384ZM4	193024	713	FHLL Disc Note	5/15/2024	5.235	6,788,000.00	6,725,813.44	6,769,210.82	0.00	46,393.15	7/17/2024		99.084	5.283		5.283	43,397.38
313384ZU6	192114	713	FHLL Disc Note	1/24/2024	5.023	6,051,000.00	5,897,340.57	6,028,078.81	0.00	134,240.93	7/24/2024		97.461	5.154		5.154	130,738.24
313384B24	192259	713	FHLL Disc Note	2/13/2024	5.100	1,263,300.00	1,231,801.72	1,255,951.38	0.00	24,876.48	8/7/2024		97.507	5.230		5.230	24,149.66
313384B24	192548	713	FHLL Disc Note	3/20/2024	5.125	9,908,500.00	9,711,018.09	9,850,862.26	0.00	145,290.26	8/7/2024		98.007	5.229		5.229	139,844.17
313384B99	193051	713	FHLL Disc Note	5/17/2024	5.245	3,098,400.00	3,058,223.65	3,077,222.44	0.00	20,313.88	8/14/2024		98.703	5.314		5.314	18,998.79

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Investment Inventory
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June 30, 2024

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
313384C80	192684	713	FHLL Disc Note	3/25/2024	5.090	7,001,000.00	6,853,510.32	6,946,028.15	0.00	97,006.64	8/21/2024		97.893	5.200		5.200	92,517.83
313384C80	193149	713	FHLL Disc Note	6/3/2024	5.250	5,057,700.00	4,999,431.08	5,017,986.94	0.00	20,652.28	8/21/2024		98.848	5.311		5.311	18,555.86
313384D71	192703	713	FHLL Disc Note	3/27/2024	5.080	4,032,000.00	3,944,380.16	3,996,236.16	0.00	54,620.16	8/28/2024		97.827	5.193		5.193	51,856.00
313384E62	192982	713	FHLL Disc Note	5/8/2024	5.190	5,744,400.00	5,645,850.03	5,687,978.50	0.00	44,720.15	9/4/2024		98.284	5.281		5.281	42,128.47
313384E62	193168	713	FHLL Disc Note	6/5/2024	5.250	2,507,000.00	2,473,730.02	2,482,376.25	0.00	9,505.71	9/4/2024		98.673	5.321		5.321	8,646.23
98459RJA9	193255	713	Yale Univ Comm Paper	6/18/2024	5.330	4,616,000.00	4,558,590.80	4,565,122.45	0.00	8,884.76	9/10/2024		98.756	5.472		5.472	6,531.65
313588F59	192754	713	FNMA Disc Note	4/3/2024	5.060	5,382,000.00	5,260,208.33	5,323,696.79	0.00	67,325.83	9/11/2024		97.737	5.177		5.177	63,488.46
313384H36	192890	713	FHLL Disc Note	4/24/2024	5.140	4,855,300.00	4,748,542.74	4,792,880.26	0.00	47,139.57	9/25/2024		97.801	5.256		5.256	44,337.52
313588J22	192847	713	FNMA Disc Note	4/17/2024	5.080	5,679,000.00	5,544,369.84	5,600,856.96	0.00	60,102.75	10/2/2024		97.629	5.203		5.203	56,487.12
89233GK39	192455	713	Toyota Comm Paper	3/7/2024	5.200	3,223,800.00	3,126,011.40	3,177,438.53	0.00	54,016.56	10/3/2024		96.967	5.418		5.418	51,427.13
313588J97	192932	713	FNMA Disc Note	5/1/2024	5.105	4,962,500.00	4,849,202.68	4,889,238.61	0.00	42,926.31	10/9/2024		97.717	5.224		5.224	40,035.93
313384K81	193079	713	FHLL Disc Note	5/22/2024	5.165	8,051,500.00	7,881,690.51	7,924,552.00	0.00	46,206.66	10/16/2024		97.891	5.276		5.276	42,861.49
313384L72	193236	713	FHLL Disc Note	6/14/2024	5.185	5,097,000.00	5,000,831.64	5,011,523.31	0.00	12,479.86	10/23/2024		98.113	5.285		5.285	10,691.67
313384N54	193285	713	FHLL Disc Note	6/24/2024	5.150	5,368,000.00	5,264,330.50	5,268,573.90	0.00	5,375.46	11/6/2024		98.069	5.251		5.251	4,243.40
912797LC9	193238	713	U.S. Treasury Bill	6/14/2024	5.145	2,043,500.00	2,000,860.67	2,005,642.12	0.00	4,964.85	11/7/2024		97.913	5.328		5.328	4,781.45
912797LD7	193298	713	U.S. Treasury Bill	6/25/2024	5.157	4,108,000.00	4,024,430.64	4,027,947.40	0.00	3,531.10	11/14/2024		97.966	5.338		5.338	3,516.76
313384Q36	193310	713	FHLL Disc Note	6/26/2024	5.130	4,605,500.00	4,509,026.29	4,511,082.64	0.00	3,281.42	11/20/2024		97.905	5.240		5.240	2,056.35
713 Total						148,019,200.00	145,271,254.96	146,731,494.65	0.00	1,566,856.77							1,460,239.69
825252869	151208	714	Invesco Money Market Fund	10/1/2022	5.087	0.00	0.00	0.00	0.00	0.00			100.000	5.087		5.087	0.00
316175108	184105	714	Fidelity Money Market Fund	10/1/2022	5.210	0.00	0.00	0.00	0.00	0.00			100.000	5.210		5.210	0.00
09248U700	183867	714	BlackRock Money Market Fund		5.208	13,239,848.92	13,239,848.92	13,239,848.92	0.00	69,508.12			100.000	5.208		5.208	0.00
4812C0670	184481	714	J.P. Morgan Money Market Fund	10/1/2022	5.203	0.00	0.00	0.00	0.00	0.00			100.000	5.203		5.203	0.00
313588YV9	193206	714	FNMA Disc Note	6/12/2024	5.240	6,600,000.00	6,580,786.67	6,596,152.20	0.00	18,252.66	7/2/2024		99.709	5.255		5.255	15,365.53
313588YX7	193207	714	FNMA Disc Note	6/12/2024	5.240	14,000,000.00	13,957,206.67	13,989,808.00	0.00	38,717.77	7/3/2024		99.694	5.256		5.256	32,601.33
313384ZE2	193212	714	FHLL Disc Note	6/12/2024	5.245	12,356,000.00	12,305,594.38	12,334,401.71	0.00	34,203.81	7/10/2024		99.592	5.266		5.266	28,807.33
313384ZL6	193222	714	FHLL Disc Note	6/13/2024	5.260	15,072,000.00	14,999,327.84	15,032,481.22	0.00	39,639.36	7/16/2024		99.518	5.285		5.285	33,153.38
313384ZM4	193270	714	FHLL Disc Note	6/20/2024	5.245	15,000,000.00	14,940,993.75	14,958,480.00	0.00	24,039.58	7/17/2024		99.607	5.266		5.266	17,486.25
313588ZN8	193271	714	FNMA Disc Note	6/20/2024	5.240	34,244,000.00	34,104,436.68	34,144,212.98	0.00	54,828.45	7/18/2024		99.592	5.261		5.261	39,776.30
912797JS7	193253	714	U.S. Treasury Bill	6/18/2024	5.218	13,844,000.00	13,783,798.21	13,809,611.50	0.00	26,087.44	7/18/2024		99.565	5.314		5.314	25,813.29
912797JS7	193322	714	U.S. Treasury Bill	6/27/2024	5.220	6,073,000.00	6,054,507.72	6,057,914.67	0.00	3,522.34	7/18/2024		99.696	5.309		5.309	3,406.95
313384ZU6	193321	714	FHLL Disc Note	6/27/2024	5.240	14,000,000.00	13,944,980.00	13,946,968.00	0.00	8,151.11	7/24/2024		99.607	5.261		5.261	1,988.00
714 Total						144,428,848.92	143,911,480.84	144,109,879.20	0.00	316,950.64							198,398.36
316175108	153349	740	Fidelity Money Market Fund		5.210	0.00	0.00	0.00	0.00	164.40			100.000	5.210		5.210	0.00
313384H93	192513	740	FHLL Disc Note	3/14/2024	5.030	23,709,000.00	23,043,152.49	23,386,154.55	0.00	361,081.49	10/1/2024		97.192	5.276		5.276	343,002.06
313384H93	192669	740	FHLL Disc Note	3/21/2024	5.010	30,832,000.00	29,999,587.39	30,412,160.66	0.00	437,660.24	10/1/2024		97.300	5.255		5.255	412,573.27
313384H93	192706	740	FHLL Disc Note	3/27/2024	5.035	23,808,000.00	23,181,995.09	23,483,806.46	0.00	319,662.08	10/1/2024		97.371	5.282		5.282	301,811.37
313384H93	192725	740	FHLL Disc Note	4/1/2024	5.025	47,500,000.00	46,286,671.88	46,853,192.50	0.00	603,348.96	10/1/2024		97.446	5.243		5.243	566,520.62
313384H93	192864	740	FHLL Disc Note	4/18/2024	5.115	23,600,000.00	23,043,374.33	23,278,638.80	0.00	248,134.33	10/1/2024		97.641	5.239		5.239	235,264.47
313384H93	193045	740	FHLL Disc Note	5/16/2024	5.155	23,510,000.00	23,045,422.81	23,189,864.33	0.00	154,859.06	10/1/2024		98.024	5.259		5.259	144,441.52
313384H93	193272	740	FHLL Disc Note	6/20/2024	5.205	23,392,000.00	23,043,644.39	23,073,471.14	0.00	37,203.03	10/1/2024		98.511	5.284		5.284	29,826.75
313588H99	192741	740	FNMA Disc Note	4/2/2024	5.020	17,233,000.00	16,795,645.61	16,998,338.24	0.00	216,274.15	10/1/2024		97.462	5.151		5.151	202,692.63
740 Total						213,584,000.00	208,439,493.99	210,675,626.68	0.00	2,378,387.74							2,236,132.69
316175108	152295	741	Fidelity Money Market Fund		5.210	0.00	0.00	0.00	0.00	4,222.48			100.000	5.210		5.210	0.00
48306AG35	192767	741	Kaiser Comm Paper	4/4/2024	5.330	4,180,000.00	4,124,301.50	4,176,881.72	0.00	54,460.76	7/3/2024		98.668	5.477		5.477	52,580.22
313384YZ6	192781	741	FHLL Disc Note	4/8/2024	5.217	620,000.00	612,093.35	619,367.60	0.00	7,547.26	7/5/2024		98.725	5.284		5.284	7,274.25
14912DG86	193273	741	Caterpillar Comm Paper	6/20/2024	5.310	5,612,000.00	5,597,100.14	5,603,722.30	0.00	9,105.47	7/8/2024		99.735	5.398		5.398	6,622.16
48306AG92	192796	741	Kaiser Comm Paper	4/10/2024	5.330	14,815,000.00	14,617,590.13	14,790,629.33	0.00	179,862.33	7/9/2024		98.668	5.477		5.477	173,039.20
48306AGB7	192810	741	Kaiser Comm Paper	4/11/2024	5.370	4,219,000.00	4,161,730.59	4,210,794.05	0.00	50,976.07	7/11/2024		98.643	5.520		5.520	49,063.46
912797GB7	192923	741	U.S. Treasury Bill	4/30/2024	5.252	136,000.00	134,571.46	135,801.58	0.00	1,230.13	7/11/2024		98.950	5.381		5.381	1,230.12
79584RGG7	191977	741	Salvation Army Comm Paper	1/4/2024	5.200	10,346,000.00	10,056,082.09	10,056,082.09	0.00	267,501.58	7/16/2024		97.198	5.416		5.416	0.00
3135GAGU9	189786	741	FNMA Callable Bond	4/20/2023	5.250	4,035,000.00	4,035,000.00	4,034,640.89	0.00	41,779.06	7/19/2024		100.000	6.650		6.650	(359.11)
313384B40	193016	741	FHLL Disc Note	5/14/2024	5.240	5,893,000.00	5,818,374.98	5,857,011.45	0.00	41,172.42	8/9/2024		98.734	5.307		5.307	38,636.47
313384G29	193070	741	FHLL Disc Note	5/21/2024	5.190	5,988,000.00	5,886,134.14	5,918,802.67	0.00	35,394.07	9/16/2024		98.299	5.280		5.280	32,668.53
3133EPX83	192131	741	FFCB Bullet	1/25/2024	5.000	3,855,000.00	3,855,000.00	3,848,858.99	0.00	47,652.08	10/2/2024		100.000	5.010		5.010	(6,141.01)
3134GXQE7	186682	741	FHLMC Callable Bond	4/14/2022	2.500	2,920,000.00	2,918,865.77	2,894,689.44	0.00	16,306.56	10/8/2024		99.642	5.650		2.650	(24,176.33)
78009AKF0	192837	741	RBC Comm Paper	4/16/2024	5.310	15,747,000.00	15,324,271.79	15,491,221.48	0.00	176,523.87	10/15/2024		97.316	5.533		5.533	166,949.69

**EOM - REPORT WRITER
Investment Inventory
Sorted by Fund
June 30, 2024**

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
313384L56	193300	741	FHLB Disc Note	6/25/2024	5.180	12,454,000.00	12,242,544.92	12,248,720.72	0.00	10,751.95	10/21/2024		98.302	5.269		5.269	6,175.80
313384L72	193188	741	FHLB Disc Note	6/7/2024	5.170	7,581,000.00	7,430,757.22	7,453,866.63	0.00	26,129.18	10/23/2024		98.018	5.275		5.275	23,109.41
313384L72	193313	741	FHLB Disc Note	6/26/2024	5.215	3,112,000.00	3,058,353.87	3,059,811.76	0.00	2,254.04	10/23/2024		98.276	5.306		5.306	1,457.89
313312S68	193069	741	FFCB Disc Note	5/21/2024	5.110	5,000,000.00	4,856,636.11	4,884,630.00	0.00	29,098.61	12/9/2024		97.133	5.363		5.363	27,993.89
3130AMXH0	184712	741	FHLB Callable Bond	6/30/2021	0.600	3,000,000.00	3,000,000.00	2,929,173.00	0.00	50.00	12/30/2024		100.000	0.600		0.600	(70,827.00)
3130AN4K3	184864	741	FHLB Step-Up Bond	7/22/2021	1.000	2,000,000.00	2,000,000.00	1,951,466.00	0.00	3,888.89	1/21/2025		100.000	0.713		0.713	(48,534.00)
3130ANGN4	185016	741	FHLB Step-Up Bond	8/18/2021	1.000	3,000,000.00	2,999,729.76	2,925,834.00	0.00	11,083.33	2/18/2025	8/18/2024	99.950	0.698	0.367	0.367	(73,895.76)
3130AMQA3	184677	741	FHLB Callable Bond	6/24/2021	0.650	5,000,000.00	5,000,000.00	4,836,265.00	0.00	631.94	3/24/2025		100.000	0.650		0.650	(163,735.00)
3130APBQ7	185293	741	FHLB Callable Bond	9/28/2021	0.700	4,000,000.00	3,999,703.33	3,868,444.00	0.00	7,233.33	3/28/2025	9/28/2024	99.965	0.710	0.712	0.710	(131,259.33)
3134GVB31	181324	741	FHLMC Callable Bond	5/29/2020	0.750	5,000,000.00	5,000,000.00	4,793,700.00	0.00	3,437.48	5/28/2025		100.000	0.750		0.750	(206,300.00)
3136G4XV0	181645	741	FNMA Callable Bond	6/30/2020	0.730	7,000,000.00	7,000,000.00	6,682,711.00	0.00	141.94	6/30/2025		100.000	0.730		0.730	(317,289.00)
3130AMHK1	184478	741	FHLB Callable Bond	5/27/2021	0.750	3,000,000.00	3,000,000.00	2,856,822.00	0.00	2,187.50	8/26/2025	8/26/2024	100.000	0.750	0.750	0.750	(143,178.00)
3130B06U8	192379	741	FHLB Callable Bond	2/28/2024	5.430	3,000,000.00	3,000,000.00	2,998,986.00	0.00	55,657.50	8/28/2025	7/28/2024	100.000	5.430	5.406	5.406	(1,014.00)
3135G06B4	182631	741	FNMA Callable Bond	10/28/2020	0.560	3,000,000.00	2,999,606.19	2,830,029.00	0.00	3,220.00	10/22/2025		99.950	0.570		0.570	(169,577.19)
3134GXTK0	183449	741	FHLMC Callable Bond	1/12/2021	0.550	5,000,000.00	5,000,000.00	4,679,685.00	0.00	12,909.72	1/12/2026		100.000	0.550		0.550	(320,315.00)
3130ALJT2	183964	741	FHLB Step-Up Bond	3/9/2021	1.250	3,000,000.00	3,000,000.00	2,834,577.00	0.00	11,666.67	3/9/2026		100.000	0.850		0.850	(165,423.00)
3130ALKB9	184034	741	FHLB Step-Up Bond	3/17/2021	0.875	3,000,000.00	3,000,000.00	2,839,851.00	0.00	7,583.33	3/17/2026		100.000	0.813		0.813	(160,149.00)
3130ALM27	184071	741	FHLB Step-Up Bond	3/23/2021	1.250	3,000,000.00	3,000,000.00	2,838,030.00	0.00	10,208.33	3/23/2026		100.000	0.860		0.860	(161,970.00)
3130ALPQ1	184125	741	FHLB Step-Up Bond	3/17/2021	1.500	1,075,000.00	1,075,000.00	1,015,635.28	0.00	4,076.04	3/30/2026		100.000	1.050		1.050	(59,364.72)
3130AM7K2	184396	741	FHLB Step-Up Bond	5/6/2021	1.250	2,505,000.00	2,504,539.91	2,348,397.42	0.00	5,305.73	4/30/2026		99.950	1.010		1.010	(156,142.49)
3130B1RV1	193301	741	FHLB Callable Bond	6/25/2024	5.200	2,000,000.00	2,001,526.43	2,000,918.22	2,022.22	3,755.56	6/18/2026	3/18/2025	99.975	5.213		5.213	(608.21)
3130APDK8	185317	741	FHLB Callable Bond	9/30/2021	1.100	2,000,000.00	2,000,000.00	1,841,724.00	0.00	5,561.11	9/30/2026	9/30/2024	100.000	1.100	1.100	1.100	(158,276.00)
3133EP2Q7	192261	741	FFCB Callable Bond	2/13/2024	5.360	3,000,000.00	3,000,000.00	2,989,551.00	0.00	21,440.00	11/13/2026		100.000	5.363		5.363	(10,449.00)
3130AYTB2	192230	741	FHLB Callable Bond	2/8/2024	5.500	2,000,000.00	2,000,000.00	1,997,898.00	0.00	43,694.44	2/8/2027	8/8/2024	100.000	5.500	5.501	5.500	(2,102.00)
3130B0YX1	192960	741	FHLB Callable Bond	5/3/2024	5.650	2,065,000.00	2,069,537.26	2,068,019.49	4,537.26	23,334.50	4/19/2027	7/19/2024	100.000	5.649		5.649	(1,517.77)
3134H1QM8	192141	741	FHLMC Callable Bond	1/26/2024	5.700	2,000,000.00	2,000,000.00	1,996,142.00	0.00	49,083.33	1/26/2029		100.000	5.700		5.700	(3,858.00)
741 Total						175,158,000.00	173,379,050.94	171,409,391.11	6,559.48	1,288,642.59							(1,969,659.83)
316175108	164540	742	Fidelity Money Market Fund		5.210	61,100.00	61,100.00	61,100.00	0.00	261.09			100.000	5.210		5.210	0.00
742 Total						61,100.00	61,100.00	61,100.00	0.00	261.09							0.00
825252869	151209	756	Invesco Money Market Fund	10/1/2022	5.087	0.00	0.00	0.00	0.00	0.00			100.000	5.087		5.087	0.00
09248U700	184144	756	BlackRock Money Market Fund		5.208	3,484,400.00	3,484,400.00	3,484,400.00	0.00	14,231.74			100.000	5.208		5.208	0.00
313588ZE8	193323	756	FNMA Disc Note	6/27/2024	5.220	263,300.00	262,803.68	262,839.75	0.00	152.71	7/10/2024		99.812	5.230		5.230	36.07
756 Total						3,747,700.00	3,747,203.68	3,747,239.75	0.00	14,384.45							36.07
825252869	151210	760	Invesco Money Market Fund	10/1/2022	5.087	0.00	0.00	0.00	0.00	0.00			100.000	5.087		5.087	0.00
09248U700	184450	760	BlackRock Money Market Fund	10/1/2022	5.208	0.00	0.00	0.00	0.00	0.00			100.000	5.208		5.208	0.00
313384ZU6	192115	760	FHLB Disc Note	1/24/2024	5.023	456,000.00	444,420.31	454,272.67	0.00	10,116.32	7/24/2024		97.461	5.154		5.154	9,852.36
3134GYE57	189007	760	FHLMC Callable Bond	1/26/2023	5.020	3,000,000.00	3,000,000.00	2,999,028.00	0.00	64,841.67	7/26/2024		100.000	5.020		5.020	(972.00)
313384B24	192260	760	FHLB Disc Note	2/13/2024	5.100	362,400.00	353,364.16	360,291.92	0.00	7,136.26	8/7/2024		97.507	5.230		5.230	6,927.76
89233GHE9	192520	760	Toyota Comm Paper	3/15/2024	5.260	7,445,700.00	7,280,339.28	7,393,930.05	0.00	117,493.14	8/14/2024		97.779	5.454		5.454	113,590.77
91411SHF0	193078	760	Univ of California Comm Paper	5/22/2024	5.400	6,604,000.00	6,519,799.00	6,519,799.00	0.00	39,624.00	8/15/2024		98.725	5.546		5.546	0.00
313384C80	193150	760	FHLB Disc Note	6/3/2024	5.250	220,300.00	217,761.96	216,570.20	0.00	899.56	8/21/2024		98.848	5.311		5.311	808.24
912797GL5	192948	760	U.S. Treasury Bill	5/2/2024	5.215	494,000.00	484,983.27	489,273.41	0.00	4,293.68	9/5/2024		98.175	5.386		5.386	4,290.14
89233GJ98	192828	760	Toyota Comm Paper	4/15/2024	5.320	6,936,000.00	6,785,326.96	6,860,910.86	0.00	78,923.97	9/9/2024		97.828	5.514		5.514	75,583.90
912797KK2	192714	760	U.S. Treasury Bill	3/28/2024	5.111	509,000.00	496,859.67	503,593.91	0.00	6,865.07	9/12/2024		97.615	5.309		5.309	6,734.24
3133EPVU6	191245	760	FFCB Bullet	10/18/2023	5.375	3,000,000.00	2,999,528.12	2,998,554.00	0.00	48,375.00	9/13/2024		99.929	5.450		5.450	(974.12)
3130ATVD6	191160	760	FHLB Bullet	10/5/2023	4.875	5,000,000.00	4,994,333.73	4,993,320.00	0.00	73,125.00	9/13/2024		99.468	5.460		5.460	(1,013.73)
313384J26	192522	760	FHLB Disc Note	3/15/2024	5.045	17,090,000.00	16,608,610.30	16,854,841.60	0.00	258,657.15	10/2/2024		97.183	5.293		5.293	246,231.30
313384J26	192701	760	FHLB Disc Note	3/27/2024	5.035	21,743,000.00	21,168,250.97	21,443,816.32	0.00	291,936.02	10/2/2024		97.357	5.282		5.282	275,565.35
313588J22	192881	760	FNMA Disc Note	4/23/2024	5.085	1,467,700.00	1,434,115.35	1,447,504.45	0.00	14,304.57	10/2/2024		97.712	5.204		5.204	13,389.10
89233GK39	192456	760	Toyota Comm Paper	3/7/2024	5.200	1,981,200.00	1,921,103.60	1,952,708.36	0.00	33,196.11	10/3/2024		96.967	5.418		5.418	31,604.76
313384J34	192012	760	FHLB Disc Note	1/10/2024	4.785	11,690,000.00	11,275,136.51	11,527,473.93	0.00	268,806.68	10/3/2024		96.451	5.005		5.005	252,337.42
313384J34	192551	760	FHLB Disc Note	3/20/2024	5.050	10,149,000.00	9,868,535.20	10,007,898.45	0.00	146,638.96	10/3/2024		97.237	5.298		5.298	139,363.25
313384J34	192674	760	FHLB Disc Note	3/22/2024	5.015	25,216,000.00	24,531,017.87	24,865,421.95	0.00	354,785.62	10/3/2024		97.284	5.260		5.260	334,404.08
313384J34	192957	760	FHLB Disc Note	5/3/2024	5.135	6,393,000.00	6,253,480.77	6,304,118.12	0.00	53,801.53	10/3/2024		97.818	5.250		5.250	50,637.35
313384J34	193034	760	FHLB Disc Note	5/16/2024	5.155	7,375,000.00	7,227,151.74	7,272,465.38	0.00	48,578.71	10/3/2024		97.995	5.260		5.260	45,313.64
313384J34	193234	760	FHLB Disc Note	6/14/2024	5.200	3,493,000.00	3,436,995.57	3,444,436.82	0.00	8,577.26	10/3/2024		98.397	5.285		5.285	7,441.25

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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	
313384J34	193287	760	FHBL Disc Note	6/24/2024	5.195	207,000.00	203,983.00	204,122.08	0.00	209.10	10/3/2024		98.543	5.272		5.272	139.08	
313384J34	193325	760	FHBL Disc Note	6/27/2024	5.195	1,396,000.00	1,376,257.85	1,376,591.41	0.00	805.80	10/3/2024		98.586	5.270		5.270	333.56	
313588J30	192846	760	FNMA Disc Note	4/17/2024	5.080	15,572,000.00	15,200,642.40	15,355,502.48	0.00	164,803.67	10/3/2024		97.615	5.204		5.204	154,860.08	
313588J30	192861	760	FNMA Disc Note	4/18/2024	5.075	6,429,000.00	6,276,739.85	6,339,617.61	0.00	67,066.97	10/3/2024		97.632	5.198		5.198	62,877.76	
313588J30	192889	760	FNMA Disc Note	4/24/2024	5.080	1,842,000.00	1,799,891.88	1,816,390.67	0.00	17,675.01	10/3/2024		97.714	5.199		5.199	16,498.79	
313588J30	192994	760	FNMA Disc Note	5/9/2024	5.105	8,550,000.00	8,371,771.69	8,431,129.35	0.00	64,259.19	10/3/2024		97.915	5.214		5.214	59,357.66	
313588J30	193007	760	FNMA Disc Note	5/13/2024	5.115	10,207,000.00	9,999,615.02	10,065,092.08	0.00	71,061.99	10/3/2024		97.968	5.221		5.221	65,477.06	
313588J30	193091	760	FNMA Disc Note	5/23/2024	5.150	635,400.00	623,310.63	626,566.03	0.00	3,545.00	10/3/2024		98.097	5.250		5.250	3,255.40	
313588J30	193115	760	FNMA Disc Note	5/29/2024	5.170	15,280,000.00	15,001,314.02	15,067,562.16	0.00	72,414.47	10/3/2024		98.176	5.266		5.266	66,248.14	
313588J30	193136	760	FNMA Disc Note	5/30/2024	5.165	37,000.00	36,331.13	36,485.59	0.00	169.87	10/3/2024		98.192	5.260		5.260	154.46	
313588J30	193224	760	FNMA Disc Note	6/13/2024	5.160	1,603,600.00	1,577,856.87	1,581,305.15	0.00	4,137.29	10/3/2024		98.395	5.244		5.244	3,448.28	
313588J30	193268	760	FNMA Disc Note	6/20/2024	5.175	15,402,000.00	15,169,526.06	15,187,865.99	0.00	24,354.41	10/3/2024		98.491	5.254		5.254	18,339.93	
912797GW1	192751	760	U.S. Treasury Bill	4/3/2024	5.078	24,473,000.00	23,841,274.37	24,142,320.82	0.00	307,232.68	10/3/2024		97.419	5.285		5.285	301,046.45	
912797GW1	192766	760	U.S. Treasury Bill	4/4/2024	5.103	935,000.00	910,880.77	922,366.28	0.00	11,662.05	10/3/2024		97.420	5.311		5.311	11,485.51	
912797GW1	192806	760	U.S. Treasury Bill	4/11/2024	5.151	5,540,000.00	5,401,280.71	5,465,143.52	0.00	64,207.21	10/3/2024		97.496	5.357		5.357	63,862.81	
912797GW1	192901	760	U.S. Treasury Bill	4/25/2024	5.159	1,168,000.00	1,141,050.11	1,152,217.98	0.00	11,215.17	10/3/2024		97.693	5.355		5.355	11,167.87	
912797GW1	193178	760	U.S. Treasury Bill	6/6/2024	5.190	731,000.00	718,458.36	721,122.73	0.00	2,634.80	10/3/2024		98.284	5.354		5.354	2,664.37	
313312J43	192920	760	FFCB Disc Note	4/30/2024	5.180	7,437,000.00	7,268,994.04	7,332,532.46	0.00	66,346.30	10/4/2024		97.741	5.300		5.300	63,538.42	
313384L80	192496	760	FHBL Disc Note	3/13/2024	4.985	209,500.00	202,972.77	205,956.73	0.00	3,191.09	10/24/2024		96.884	5.228		5.228	2,983.96	
313384Q36	193311	760	FHBL Disc Note	6/26/2024	5.130	342,500.00	335,325.48	335,478.41	0.00	244.03	11/20/2024		97.905	5.240		5.240	152.93	
760 Total						258,622,300.00	252,758,591.35	255,277,598.93	0.00	2,888,212.38								2,519,007.58
825252869	151212	779	Invesco Money Market Fund	10/1/2022	5.087	0.00	0.00	0.00	0.00	0.00			100.000	5.087		5.087	0.00	
09248U700	184264	779	BlackRock Money Market Fund		5.208	3,392,200.00	3,392,200.00	3,392,200.00	0.00	14,475.38			100.000	5.208		5.208	0.00	
313384YX1	192795	779	FHBL Disc Note	4/10/2024	5.220	520,000.00	513,666.40	519,621.44	0.00	6,182.80	7/3/2024		98.782	5.284		5.284	5,955.04	
313384ZE2	192440	779	FHBL Disc Note	3/6/2024	5.150	1,519,000.00	1,491,620.03	1,516,344.79	0.00	25,424.26	7/10/2024		98.198	5.245		5.245	24,724.76	
313384ZM4	193299	779	FHBL Disc Note	6/25/2024	5.240	532,000.00	530,296.42	530,527.42	0.00	464.61	7/17/2024		99.680	5.257		5.257	231.00	
313384ZU6	192116	779	FHBL Disc Note	1/24/2024	5.023	2,138,000.00	2,083,707.51	2,129,901.26	0.00	47,431.35	7/24/2024		97.461	5.154		5.154	46,193.75	
313384A33	192959	779	FHBL Disc Note	5/3/2024	5.250	2,113,000.00	2,085,575.02	2,085,575.02	0.00	18,180.60	7/31/2024		98.702	5.319		5.319	0.00	
313384B24	192549	779	FHBL Disc Note	3/20/2024	5.125	510,000.00	499,835.42	507,033.33	0.00	7,478.23	8/7/2024		98.007	5.229		5.229	7,197.91	
313384C80	192555	779	FHBL Disc Note	3/20/2024	5.105	1,722,500.00	1,684,883.95	1,708,974.93	0.00	25,158.79	8/21/2024		97.816	5.219		5.219	24,090.98	
313384D71	192704	779	FHBL Disc Note	3/27/2024	5.080	3,216,000.00	3,146,112.75	3,187,474.08	0.00	43,566.08	8/28/2024		97.827	5.193		5.193	41,361.33	
313384E62	193169	779	FHBL Disc Note	6/5/2024	5.250	3,056,500.00	3,015,937.70	3,026,479.06	0.00	11,589.23	9/4/2024		98.673	5.321		5.321	10,541.36	
98459RJA9	193256	779	Yale Univ Comm Paper	6/18/2024	5.330	5,225,000.00	5,160,016.68	5,167,410.05	0.00	10,056.94	9/10/2024		98.756	5.472		5.472	7,393.37	
313384G45	193082	779	FHBL Disc Note	5/22/2024	5.237	2,963,000.00	2,911,706.93	2,927,906.23	0.00	17,241.37	9/18/2024		98.269	5.329		5.329	16,199.30	
313588J22	192848	779	FNMA Disc Note	4/17/2024	5.080	2,048,000.00	1,999,448.75	2,019,819.52	0.00	21,674.67	10/2/2024		97.629	5.203		5.203	20,370.77	
313384J34	192977	779	FHBL Disc Note	5/8/2024	5.160	4,478,000.00	4,383,006.69	4,415,742.37	0.00	34,659.72	10/3/2024		97.879	5.272		5.272	32,735.68	
313384K81	193080	779	FHBL Disc Note	5/22/2024	5.165	510,500.00	499,733.34	502,450.95	0.00	2,929.70	10/16/2024		97.891	5.276		5.276	2,717.61	
313384L80	192497	779	FHBL Disc Note	3/13/2024	4.985	2,064,500.00	2,000,177.92	2,029,583.11	0.00	31,446.35	10/24/2024		96.884	5.228		5.228	29,405.19	
313384N54	193286	779	FHBL Disc Note	6/24/2024	5.150	960,000.00	941,460.00	942,218.88	0.00	961.33	11/6/2024		98.069	5.251		5.251	758.88	
313588N50	193227	779	FNMA Disc Note	6/13/2024	5.115	2,957,000.00	2,895,659.50	2,902,230.45	0.00	7,562.53	11/6/2024		97.926	5.223		5.223	6,570.95	
779 Total						39,925,200.00	39,235,045.01	39,511,492.89	0.00	326,483.94								276,447.88
825252869	151214	1010	Invesco Money Market Fund	10/1/2022	5.087	0.00	0.00	0.00	0.00	0.00			100.000	5.087		5.087	0.00	
316175108	184341	1010	Fidelity Money Market Fund	10/1/2022	5.210	0.00	0.00	0.00	0.00	0.00			100.000	5.210		5.210	0.00	
09248U700	184146	1010	BlackRock Money Market Fund		5.208	3,218,653.00	3,218,653.00	3,218,653.00	0.00	39,846.90			100.000	5.208		5.208	0.00	
1010 Total						3,218,653.00	3,218,653.00	3,218,653.00	0.00	39,846.90								0.00
316175108	151233	1055	Fidelity Money Market Fund		5.210	0.00	0.00	0.00	0.00	0.00			100.000	5.210		5.210	0.00	
1055 Total						0.00	0.00	0.00	0.00	0.00								0.00
316175108	184072	1085	Fidelity Money Market Fund		5.210	0.00	0.00	0.00	0.00	1,352.20			100.000	5.210		5.210	0.00	
313384YV5	190927	1085	FHBL Disc Note	9/8/2023	5.205	178,000.00	170,356.46	177,199.18	0.00	7,643.54	7/1/2024		95.706	5.476		5.476	6,842.72	
313384YV5	191941	1085	FHBL Disc Note	1/2/2024	4.975	3,437,000.00	3,351,029.65	3,421,536.94	0.00	85,970.35	7/1/2024		97.499	5.103		5.103	70,507.29	
313384YV5	192462	1085	FHBL Disc Note	3/8/2024	5.145	6,833,000.00	6,720,696.80	6,802,258.33	0.00	112,303.20	7/1/2024		98.356	5.231		5.231	81,561.53	
3133EPX83	192147	1085	FFCB Bullet	1/29/2024	5.000	16,000,000.00	16,000,000.00	15,974,512.00	0.00	197,777.78	10/2/2024		100.000	5.009		5.009	(25,488.00)	
313588J30	193137	1085	FNMA Disc Note	5/30/2024	5.165	172,000.00	168,890.67	169,608.68	0.00	789.67	10/3/2024		98.192	5.260		5.260	718.01	
313588J30	193225	1085	FNMA Disc Note	6/13/2024	5.160	3,139,000.00	3,088,608.59	3,095,358.48	0.00	8,098.62	10/3/2024		98.395	5.244		5.244	6,749.89	
313384K32	193161	1085	FHBL Disc Note	6/4/2024	5.175	3,234,000.00	3,174,029.51	3,185,328.30	0.00	12,551.96	10/11/2024		98.146	5.273		5.273	11,298.79	
89233GL12	192978	1085	Toyota Comm Paper	5/8/2024	5.250	4,803,000.00	4,679,022.56	4,714,173.32	0.00	37,823.63	11/1/2024		97.419	5.464		5.464	35,150.76	

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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	
1085 Total						37,796,000.00	37,352,634.24	37,539,975.23	0.00	464,310.95							187,340.99	
316175108	184073	1086	Fidelity Money Market Fund		5.210	0.00	0.00	0.00	0.00	0.00			100.000	5.210		5.210	0.00	
89233GHE9	192521	1086	Toyota Comm Paper	3/15/2024	5.260	7,554,300.00	7,386,527.39	7,501,774.95	0.00	119,206.85	8/14/2024		97.779	5.454		5.454	115,247.56	
313384H36	192891	1086	FHLB Disc Note	4/24/2024	5.140	2,192,700.00	2,144,487.40	2,164,510.65	0.00	21,288.68	9/25/2024		97.801	5.256		5.256	20,023.25	
313588J30	193092	1086	FNMA Disc Note	5/23/2024	5.150	2,526,600.00	2,478,527.93	2,491,472.68	0.00	14,096.32	10/3/2024		98.097	5.250		5.250	12,944.75	
3130B0DB2	192424	1086	FHLB Bullet	3/5/2024	5.200	1,750,000.00	1,750,000.00	1,747,609.50	0.00	20,222.22	10/11/2024		100.000	5.209		5.209	(2,390.50)	
1086 Total						14,023,600.00	13,759,542.72	13,905,367.78	0.00	174,814.07							145,825.06	
316175108	187323	1088	Fidelity Money Market Fund	10/1/2022	5.210	0.00	0.00	0.00	0.00	0.00			100.000	5.210		5.210	0.00	
09248U700	184076	1088	BlackRock Money Market Fund		5.208	4,405,540.00	4,405,540.00	4,405,540.00	0.00	18,771.41			100.000	5.208		5.208	0.00	
313384YX1	193309	1088	FHLB Disc Note	6/26/2024	5.200	4,724,000.00	4,719,223.51	4,720,560.93	0.00	3,411.78	7/3/2024		99.899	5.205		5.205	1,337.42	
313396YX5	193226	1088	FHLMC Disc Note	6/13/2024	5.235	934,000.00	931,283.62	933,320.05	0.00	2,444.74	7/3/2024		99.709	5.250		5.250	2,036.43	
313588ZE8	193324	1088	FNMA Disc Note	6/27/2024	5.220	4,691,700.00	4,682,856.15	4,683,498.91	0.00	2,721.18	7/10/2024		99.812	5.230		5.230	642.76	
1088 Total						14,755,240.00	14,738,903.28	14,742,919.89	0.00	27,349.11							4,016.61	
Grand Total						10,194,342,649.11	10,046,122,876.31	10,069,643,112.28	283,075.88	113,660,643.25								23,520,235.97