

WRD & Bond PM Reports
Portfolio Management
Portfolio Details - Investments
July 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Federal Agency Coupon												
3133EJV63	10638	FFCB		11/23/2018	10,000,000.00	9,986,100.00	9,993,300.00	3.050	3.066	Aaa	AA+	08/23/2023
3133EJ5W5	10731	FFCB		01/23/2019	10,000,000.00	9,939,500.00	9,994,900.00	2.650	2.662	Aaa	AA+	10/23/2023
3133EJ5H8	10785	FFCB		02/21/2019	10,000,000.00	9,663,200.00	10,075,200.00	2.850	2.711	Aaa	AA+	01/16/2025
3133EKJU1	10923	FFCB		05/13/2019	13,877,000.00	13,148,735.04	13,983,852.90	2.660	2.539	Aaa	AA+	04/29/2026
3133EKTW6	10975	FFCB		07/18/2019	10,000,000.00	9,172,100.00	9,981,300.00	2.300	2.324	Aaa	AA+	01/03/2028
3133ENEG1	11697	FFCB		11/17/2021	10,000,000.00	9,158,900.00	9,985,800.00	1.050	1.086	Aaa	AA+	11/17/2025
3130A3GE8	10746	FHLB		02/05/2019	10,000,000.00	9,668,200.00	10,005,100.00	2.750	2.740	Aaa	AA+	12/13/2024
3130AL5D2	11514	FHLB		02/24/2021	20,000,000.00	15,918,400.00	19,992,800.00	1.050	1.049	Aaa	AA+	02/24/2031
3130A8ZQ9	11727	FHLB		12/09/2021	15,000,000.00	14,043,000.00	15,303,450.00	1.750	1.198	Aaa	AA+	09/12/2025
3130AQM1	11745	FHLB		01/27/2022	17,000,000.00	15,974,390.00	16,995,920.00	1.250	1.258	Aaa	AA+	01/27/2025
3130ARM40	12074	FHLB		02/10/2023	13,785,000.00	12,993,603.15	13,205,754.30	3.200	4.304	Aaa	AA+	04/21/2027
3134GW6C5	11737	FHLMC		01/06/2022	10,000,000.00	8,844,800.00	9,708,200.00	0.800	1.430	Aaa	AA+	10/28/2026
3135G0X24	11174	FNMA		01/10/2020	10,000,000.00	9,512,400.00	9,951,800.00	1.625	1.726	Aaa	AA+	01/07/2025
Subtotal and Average			159,177,377.20		159,662,000.00	148,023,328.19	159,177,377.20		2.074			
Treasury Notes												
912828R36	11536	U.S. Treasury		03/24/2021	20,000,000.00	18,477,400.00	20,743,750.00	1.625	0.884	Aaa	AA+	05/15/2026
912828XB1	11537	U.S. Treasury		03/25/2021	20,000,000.00	19,021,200.00	21,229,687.60	2.125	0.619	Aaa	AA+	05/15/2025
91282CCC3	11569	U.S. Treasury		06/16/2021	20,000,000.00	19,206,200.00	19,962,500.00	0.250	0.315	Aaa	AA+	05/15/2024
91282CAW1	11570	U.S. Treasury		06/16/2021	20,000,000.00	19,708,600.00	20,015,625.00	0.250	0.218	Aaa	AA+	11/15/2023
91282CAT8	11629	U.S. Treasury		07/28/2021	20,000,000.00	18,093,800.00	19,704,687.60	0.250	0.602	Aaa	AA+	10/31/2025
912828YV6	11631	U.S. Treasury		08/05/2021	20,000,000.00	19,038,200.00	20,728,906.26	1.500	0.394	Aaa	AA+	11/30/2024
912828ZS2	11632	U.S. Treasury		08/05/2021	10,000,000.00	8,660,200.00	9,821,484.40	0.500	0.815	Aaa	AA+	05/31/2027
912828YU8	11640	U.S. Treasury		08/18/2021	10,000,000.00	9,139,100.00	10,422,656.25	1.625	0.806	Aaa	AA+	11/30/2026
91282CAY7	11652	U.S. Treasury		08/27/2021	10,000,000.00	8,572,300.00	9,746,484.40	0.625	1.044	Aaa	AA+	11/30/2027
91282CCX7	11726	U.S. Treasury		12/07/2021	15,000,000.00	14,193,150.00	14,813,085.94	0.375	0.831	Aaa	AA+	09/15/2024
91282CDM0	11729	U.S. Treasury		12/15/2021	20,000,000.00	19,679,600.00	19,941,406.20	0.500	0.651	Aaa	AA+	11/30/2023
912828ZC7	11763	U.S. Treasury		01/31/2022	40,000,000.00	37,592,400.00	39,634,375.20	1.125	1.430	Aaa	AA+	02/28/2025
912828X88	12120	U.S. Treasury		05/17/2023	10,000,000.00	9,312,900.00	9,551,562.50	2.375	3.590	Aaa	AA+	05/15/2027
Subtotal and Average			236,316,211.35		235,000,000.00	220,695,050.00	236,316,211.35		0.867			
Treasury Bills												
912797FA0	12119	U.S. Treasury		05/17/2023	24,500,000.00	24,241,770.00	23,992,360.00	5.040	5.291	P-1	A-1+	10/12/2023
912797FA0	12175	U.S. Treasury		07/27/2023	50,000,000.00	49,473,000.00	49,437,472.22	5.260	5.469	P-1	A-1+	10/12/2023
912797HK6	12176	U.S. Treasury		07/27/2023	25,000,000.00	24,615,500.00	24,597,048.61	5.275	5.511	P-1	A-1+	11/14/2023
912797GS0	12177	U.S. Treasury		07/28/2023	30,000,000.00	29,816,400.00	29,798,635.00	5.253	5.436	P-1	A-1+	09/12/2023

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Treasury Bills												
912797FU6	12178	U.S. Treasury		07/31/2023	25,000,000.00	24,506,250.00	24,502,513.89	5.268	5.525	P-1	A-1+	12/14/2023
Subtotal and Average			40,568,800.58		154,500,000.00	152,652,920.00	152,328,029.72		5.450			
Corporate Notes												
037833CG3	10924	Apple		05/16/2019	5,000,000.00	4,937,600.00	5,070,450.00	3.000	2.680	Aaa	AA+	02/09/2024
07330NAT2	11341	Truist Bank		07/30/2020	15,000,000.00	14,273,100.00	15,918,600.00	2.150	0.717	A2	A	12/06/2024
24422EVR7	11648	John Deere		08/24/2021	5,000,000.00	4,500,200.00	5,003,850.00	1.050	1.033	A2	A	06/17/2026
58933YAU9	11127	Merck		11/21/2019	5,000,000.00	4,921,750.00	5,198,300.00	2.900	1.933	A1	A+	03/07/2024
637639AK1	12123	Natl Sec Clearing		05/30/2023	2,300,000.00	2,294,365.00	2,293,767.00	5.000	5.062		AA+	05/30/2028
808513BF1	11547	Charles Schwab		04/22/2021	10,000,000.00	8,884,000.00	9,921,500.00	0.900	1.065	A2	A	03/11/2026
87612EBM7	11748	Target		01/24/2022	5,000,000.00	4,589,550.00	4,991,500.00	1.950	1.986	A2	A	01/15/2027
931142ER0	11659	Walmart		09/17/2021	5,000,000.00	4,480,150.00	4,990,550.00	1.050	1.089	Aa2	AA	09/17/2026
Subtotal and Average			53,388,517.00		52,300,000.00	48,880,715.00	53,388,517.00		1.456			
Commercial Paper Discounts												
45685RWN3	12080	ING		02/24/2023	15,459,000.00	15,336,873.90	14,999,094.75	5.100	5.360	P-1	A-1	09/22/2023
Subtotal and Average			16,256,136.69		15,459,000.00	15,336,873.90	14,999,094.75		5.360			
Negotiable Certificates of Deposit												
Subtotal and Average			8,709,677.42									
Money Market Funds												
SYS12196	12197	Morgan Stanley Govt MMF		07/18/2023	273,633,435.13	273,633,435.13	273,633,435.13	5.187	5.187	Aa2	A+	
SYS7434	7434	AllSpring Govt-MMF			58,782,063.87	58,782,063.87	58,782,063.87	5.193	5.193	Aaa	AAA	
Subtotal and Average			183,893,537.95		332,415,499.00	332,415,499.00	332,415,499.00		5.188			
Asset-Backed Securities												
14041NFY2	11707	Capital One - ABS		11/30/2021	10,000,000.00	9,431,710.00	9,998,622.00	1.040	1.048		AAA	11/15/2026
14041NFZ9	11826	Capital One - ABS		03/30/2022	10,000,000.00	9,590,300.00	9,999,246.00	2.800	2.820		AAA	03/15/2027
Subtotal and Average			19,997,868.00		20,000,000.00	19,022,010.00	19,997,868.00		1.934			

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Total and Average			718,308,126.19		969,336,499.00	937,026,396.09	968,622,597.02		3.393		