

Office of the Treasurer & Tax Collector
City and County of San Francisco



José Cisneros, Treasurer

Tajel Shah, Chief Assistant Treasurer
Hubert R White, III CFA, CTP, Chief Investment Officer

Investment Report for the month of May 2022

June 15, 2022

The Honorable London N. Breed
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-4638

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-4638

Colleagues,

In accordance with the provisions of California State Government Code, Section 53646, we forward this report detailing the City's pooled fund portfolio as of May 31, 2022. These investments provide sufficient liquidity to meet expenditure requirements for the next six months and are in compliance with our statement of investment policy and California Code.

This correspondence and its attachments show the investment activity for the month of May 2022 for the portfolios under the Treasurer's management. All pricing and valuation data is obtained from Interactive Data Corporation.

CCSF Pooled Fund Investment Earnings Statistics *

<i>(in \$ million)</i>	Current Month		Prior Month	
	Fiscal YTD	May 2022	Fiscal YTD	April 2022
Average Daily Balance	\$ 13,518	\$ 14,875	\$ 13,380	\$ 14,723
Net Earnings	70.42	9.85	60.57	8.44
Earned Income Yield	0.57%	0.78%	0.54%	0.70%

CCSF Pooled Fund Statistics *

<i>(in \$ million)</i>	% of	Book	Market	Wtd. Avg.	Wtd. Avg.	
Investment Type	Portfolio	Value	Value	Coupon	YTM	WAM
U.S. Treasuries	32.06%	\$ 4,934.8	\$ 4,727.9	0.81%	0.72%	826
Federal Agencies	30.49%	4,642.2	4,496.6	0.99%	0.97%	825
Public Time Deposits	0.27%	40.0	40.0	0.48%	0.48%	62
Negotiable CDs	15.64%	2,310.0	2,306.0	0.97%	0.97%	135
Commercial Paper	6.03%	887.8	888.8	0.00%	0.59%	43
Money Market Funds	11.62%	1,714.3	1,714.3	0.64%	0.64%	1
Supranationals	3.89%	596.2	574.1	0.45%	0.80%	704
Totals	100.0%	\$ 15,125.3	\$ 14,747.7	0.84%	0.82%	568

In the remainder of this report, we provide additional information and analytics at the security-level and portfolio-level, as recommended by the California Debt and Investment Advisory Commission.

Respectfully,

José Cisneros
Treasurer

cc: Treasury Oversight Committee: Aimee Brown, Kevin Kone, Brenda Kwee McNulty, Meghan Wallace
Ben Rosenfield - Controller, Office of the Controller
Mark de la Rosa - Director of Audits, Office of the Controller
Mayor's Office of Public Policy and Finance
San Francisco County Transportation Authority
San Francisco Public Library
San Francisco Health Service System

Portfolio Summary

Pooled Fund

As of May 31, 2022

<i>(in \$ million)</i>							
Security Type	Par Value	Book Value	Market Value	Market/Book Price	Current % Allocation	Max. Policy Allocation	Compliant?
U.S. Treasuries	\$ 4,925.0	\$ 4,934.8	\$ 4,727.9	95.81	32.06%	100%	Yes
Federal Agencies	4,639.0	4,642.2	4,496.6	96.86	30.49%	100%	Yes
State & Local Government							
Agency Obligations	-	-	-	-	0.00%	20%	Yes
Public Time Deposits	40.0	40.0	40.0	100.00	0.27%	100%	Yes
Negotiable CDs	2,310.0	2,310.0	2,306.0	99.83	15.64%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	890.0	887.8	888.8	-	6.03%	25%	Yes
Medium Term Notes	-	-	-	-	0.00%	30%	Yes
Repurchase Agreements	-	-	-	-	0.00%	10%	Yes
Reverse Repurchase/ Securities Lending Agreements	-	-	-	-	0.00%	\$75mm	Yes
Money Market Funds - Government	1,714.3	1,714.3	1,714.3	100.00	11.62%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	588.5	596.2	574.1	96.30	3.89%	30%	Yes
TOTAL	\$ 15,106.8	\$ 15,125.3	\$ 14,747.7	97.50	100.00%	-	Yes

The City and County of San Francisco uses the following methodology to determine compliance: Compliance is pre-trade and calculated on a par value basis of the overall portfolio value. Cash balances are included in the City's compliance calculations.

Please note the information in this report does not include cash balances. Due to fluctuations in the market value of the securities held in the Pooled Fund and changes in the City's cash position, the allocation limits may be exceeded on a post-trade compliance basis. In these instances, no compliance violation has occurred, as the policy limits were not exceeded prior to trade execution. The full Investment Policy can be found at <https://sftreasurer.org/banking-investments/investments>

Totals may not add due to rounding.

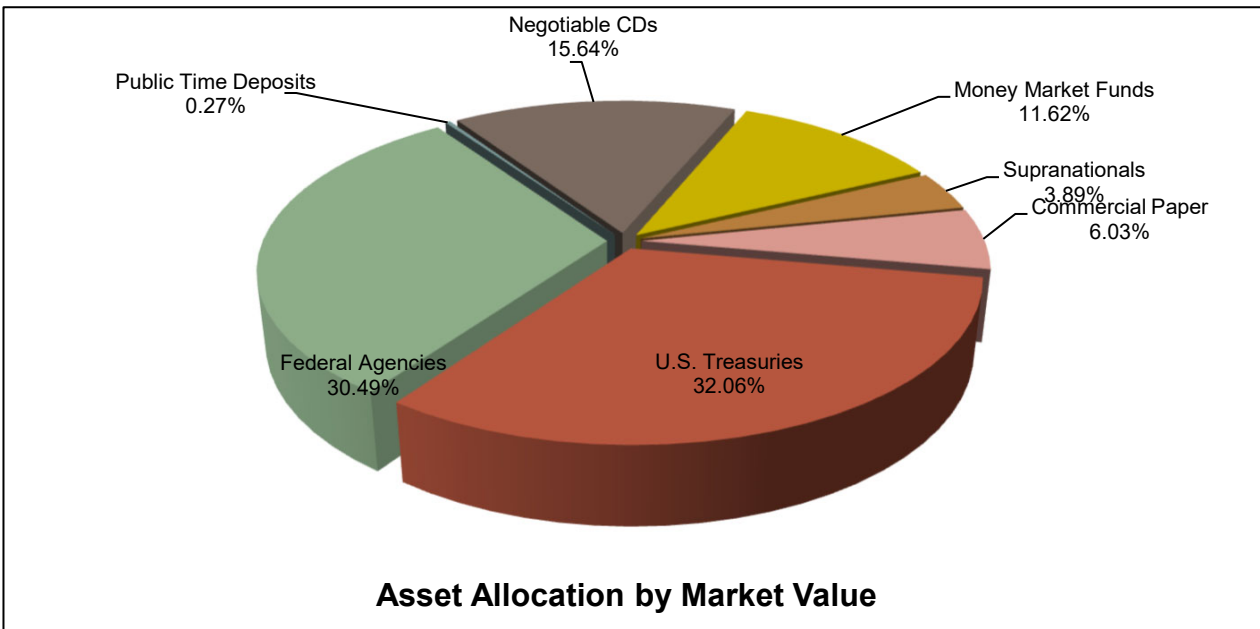
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended May 31, 2022

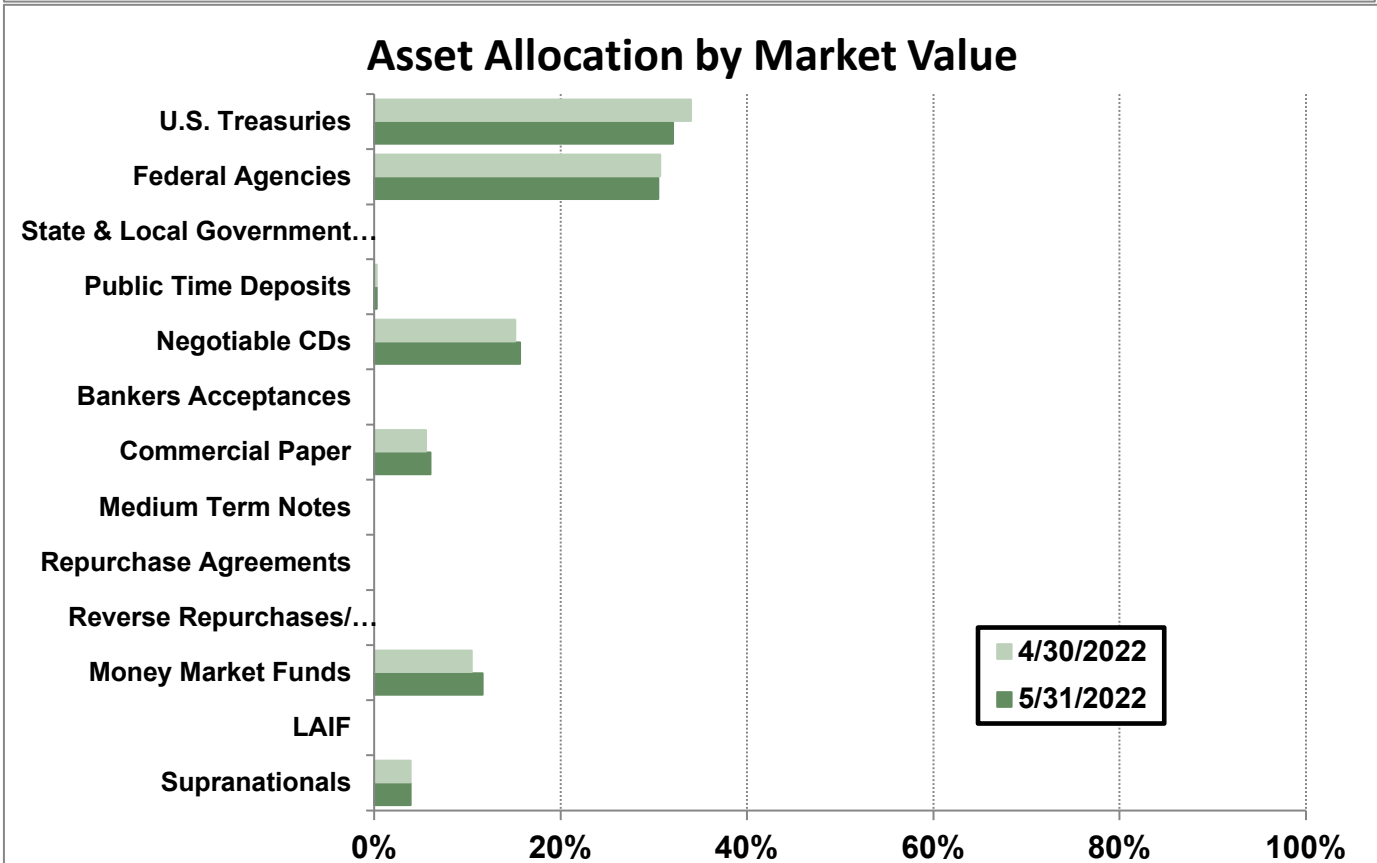
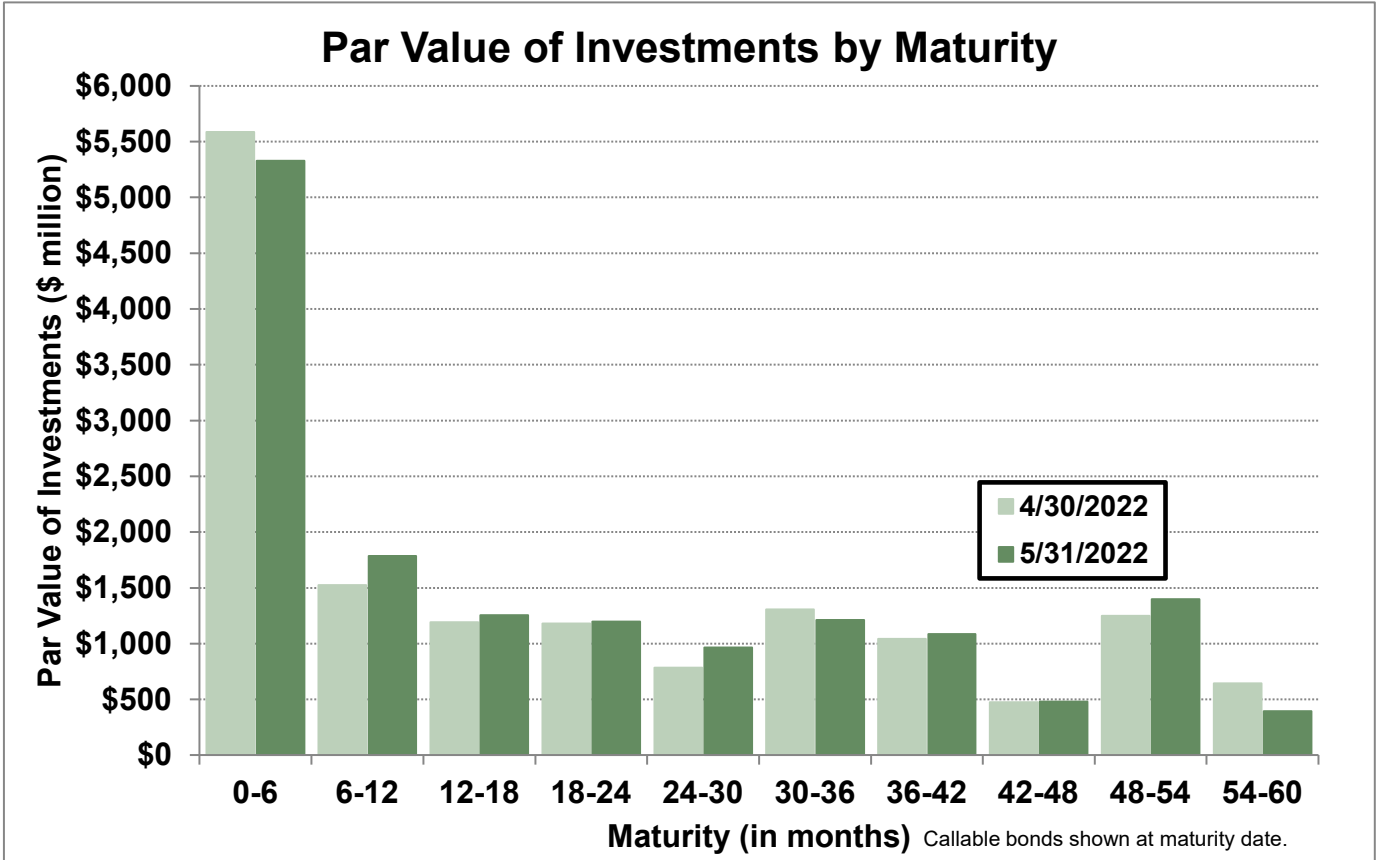
Average Daily Balance	\$14,874,689,626
Net Earnings	\$9,850,549
Earned Income Yield	0.78%
Weighted Average Maturity	568 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 4,925.0	\$ 4,934.8	\$ 4,727.9
Federal Agencies		4,639.0	4,642.2	4,496.6
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		2,310.0	2,310.0	2,306.0
Commercial Paper		890.0	887.8	888.8
Money Market Funds		1,714.3	1,714.3	1,714.3
Supranationals		588.5	596.2	574.1
Total		\$ 15,106.8	\$ 15,125.3	\$ 14,747.7



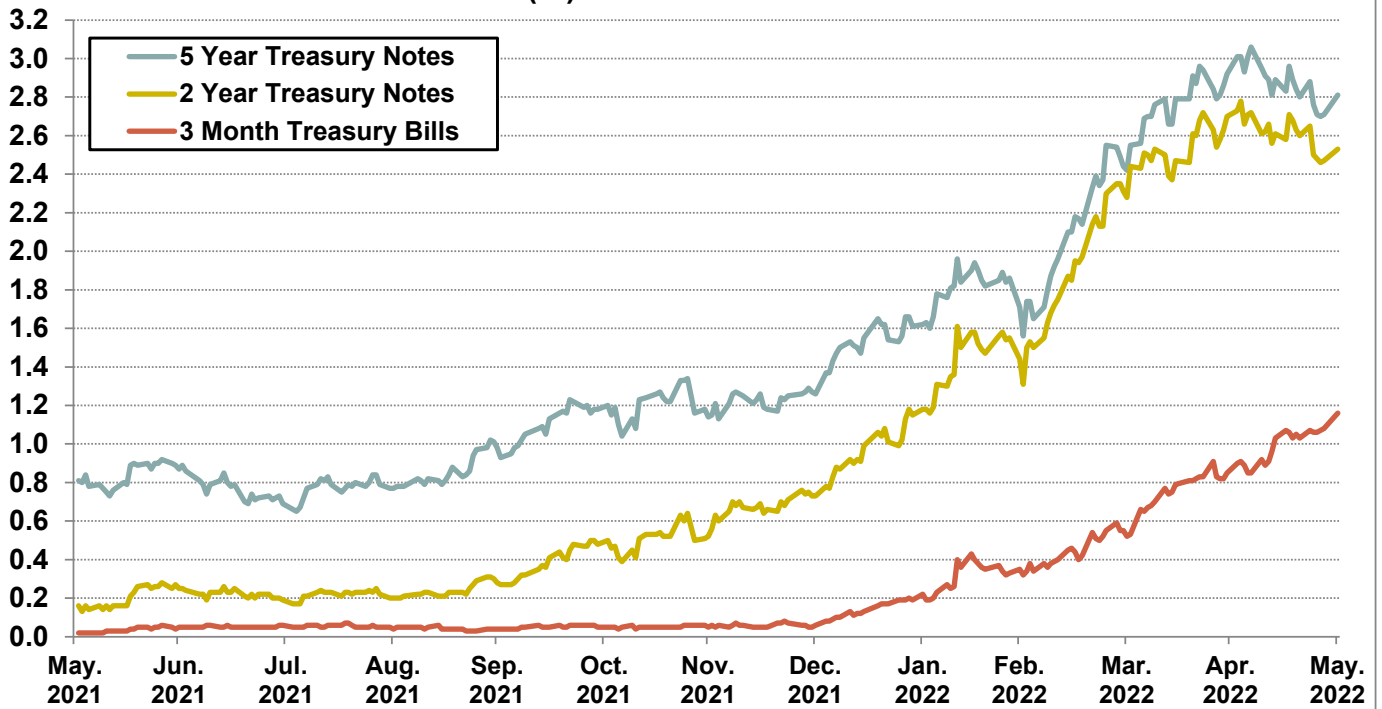
Portfolio Analysis

Pooled Fund



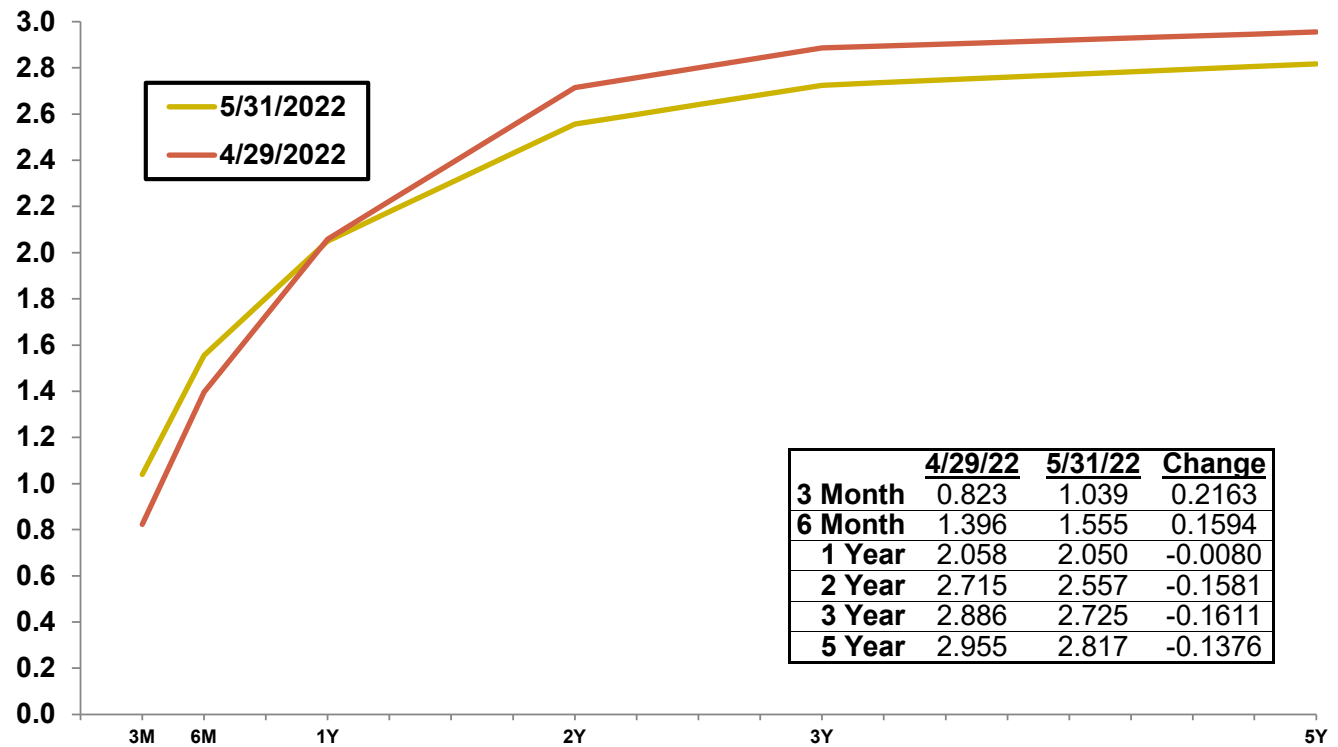
Yield Curves

Yields (%) on Benchmark Indices



Source: Bloomberg

U.S. Treasury Yield Curves



	4/29/22	5/31/22	Change
3 Month	0.823	1.039	0.2163
6 Month	1.396	1.555	0.1594
1 Year	2.058	2.050	-0.0080
2 Year	2.715	2.557	-0.1581
3 Year	2.886	2.725	-0.1611
5 Year	2.955	2.817	-0.1376

Source: Bloomberg

Investment Inventory

Pooled Fund

As of May 31, 2022

Type of Investment	CUSIP	Issuer Name	Maturity		Coupon	Par Value	Book Value	Amortized	
			Settle Date	Date				Book Value	Market Value
U.S. Treasuries	9128286Y1	US TREASURY	4/8/2021	6/15/2022	1.75	\$ 50,000,000	\$ 50,990,240	\$ 50,032,017	\$ 50,019,000
U.S. Treasuries	9128286Y1	US TREASURY	4/28/2021	6/15/2022	1.75	50,000,000	50,937,500	50,031,780	50,019,000
U.S. Treasuries	912796W39	TREASURY BILL	3/1/2022	6/28/2022	0.00	25,000,000	24,960,333	24,991,000	24,986,575
U.S. Treasuries	912828XW5	US TREASURY	8/15/2017	6/30/2022	1.75	25,000,000	24,977,539	24,999,634	25,017,000
U.S. Treasuries	912828ZX1	US TREASURY	3/12/2021	6/30/2022	0.13	50,000,000	50,011,719	50,000,715	49,969,000
U.S. Treasuries	912828ZX1	US TREASURY	3/31/2021	6/30/2022	0.13	50,000,000	50,021,484	50,001,366	49,969,000
U.S. Treasuries	912828ZX1	US TREASURY	4/8/2021	6/30/2022	0.13	50,000,000	50,025,391	50,001,644	49,969,000
U.S. Treasuries	912828ZX1	US TREASURY	4/15/2021	6/30/2022	0.13	50,000,000	50,019,531	50,001,284	49,969,000
U.S. Treasuries	912828ZX1	US TREASURY	4/16/2021	6/30/2022	0.13	50,000,000	50,019,531	50,001,287	49,969,000
U.S. Treasuries	912828ZX1	US TREASURY	4/19/2021	6/30/2022	0.13	50,000,000	50,019,531	50,001,296	49,969,000
U.S. Treasuries	912828YA2	US TREASURY	3/30/2021	8/15/2022	1.50	100,000,000	101,933,594	100,288,309	100,078,000
U.S. Treasuries	91282CAG6	US TREASURY	3/30/2021	8/31/2022	0.13	50,000,000	50,019,531	50,003,425	49,874,500
U.S. Treasuries	912796U56	TREASURY BILL	3/29/2022	9/22/2022	0.00	50,000,000	49,759,821	49,846,665	49,814,950
U.S. Treasuries	912796U64	TREASURY BILL	3/31/2022	9/29/2022	0.00	50,000,000	49,734,584	49,825,000	49,969,850
U.S. Treasuries	912796M89	TREASURY BILL	4/7/2022	10/6/2022	0.00	50,000,000	49,719,417	49,804,208	49,772,650
U.S. Treasuries	912796V63	TREASURY BILL	4/21/2022	10/20/2022	0.00	50,000,000	49,684,028	49,755,209	49,741,350
U.S. Treasuries	912828TY6	US TREASURY	4/8/2021	11/15/2022	1.63	50,000,000	51,201,172	50,342,313	50,025,500
U.S. Treasuries	912796P94	TREASURY BILL	12/13/2021	12/1/2022	0.00	50,000,000	49,878,019	49,938,763	49,602,650
U.S. Treasuries	912828Z86	US TREASURY	8/17/2021	2/15/2023	1.38	50,000,000	50,923,828	50,437,425	49,824,000
U.S. Treasuries	912828Z86	US TREASURY	3/3/2022	2/15/2023	1.38	50,000,000	50,196,402	50,123,204	49,824,000
U.S. Treasuries	912828ZD5	US TREASURY	3/18/2021	3/15/2023	0.50	50,000,000	50,335,938	50,132,619	49,445,500
U.S. Treasuries	91282CBU4	US TREASURY	5/4/2021	3/31/2023	0.13	50,000,000	49,972,656	49,988,096	49,236,500
U.S. Treasuries	912828ZU7	US TREASURY	3/12/2021	6/15/2023	0.25	50,000,000	50,066,406	50,030,507	49,027,500
U.S. Treasuries	912828ZU7	US TREASURY	4/8/2021	6/15/2023	0.25	50,000,000	50,072,266	50,034,322	49,027,500
U.S. Treasuries	912828ZU7	US TREASURY	6/24/2021	6/15/2023	0.25	50,000,000	49,998,047	49,998,973	49,027,500
U.S. Treasuries	912828S35	US TREASURY	1/9/2020	6/30/2023	1.38	50,000,000	49,605,469	49,877,409	49,576,000
U.S. Treasuries	912828S35	US TREASURY	6/24/2021	6/30/2023	1.38	50,000,000	51,138,672	50,609,561	49,576,000
U.S. Treasuries	91282CCK5	US TREASURY	6/30/2021	6/30/2023	0.13	50,000,000	49,865,234	49,927,263	48,910,000
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,220,703	50,609,634	49,445,500
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,218,750	50,608,659	49,445,500
U.S. Treasuries	91282CAK7	US TREASURY	8/10/2021	9/15/2023	0.13	50,000,000	49,886,719	49,930,345	48,666,000
U.S. Treasuries	912828WE6	US TREASURY	12/17/2019	11/15/2023	2.75	50,000,000	51,960,938	50,730,034	50,310,500
U.S. Treasuries	91282CBA8	US TREASURY	3/19/2021	12/15/2023	0.13	50,000,000	49,767,578	49,869,509	48,334,000
U.S. Treasuries	91282CBA8	US TREASURY	12/9/2021	12/15/2023	0.13	50,000,000	49,402,344	49,543,637	48,334,000
U.S. Treasuries	91282CBA8	US TREASURY	12/15/2021	12/15/2023	0.13	50,000,000	49,443,359	49,571,463	48,334,000
U.S. Treasuries	9128285Z9	US TREASURY	10/4/2021	1/31/2024	2.50	50,000,000	52,511,719	51,801,692	50,060,500
U.S. Treasuries	91282CDV0	US TREASURY	2/23/2022	1/31/2024	0.88	50,000,000	49,418,422	49,475,093	48,750,000
U.S. Treasuries	91282CDV0	US TREASURY	4/11/2022	1/31/2024	0.88	50,000,000	48,690,068	48,713,228	48,750,000
U.S. Treasuries	912828B66	US TREASURY	4/11/2022	2/15/2024	2.75	50,000,000	50,458,909	50,231,111	50,267,500
U.S. Treasuries	91282CBR1	US TREASURY	3/8/2022	3/15/2024	0.25	50,000,000	48,708,984	48,857,679	48,088,000
U.S. Treasuries	91282CCC3	US TREASURY	7/2/2021	5/15/2024	0.25	50,000,000	49,718,750	49,808,385	47,857,500
U.S. Treasuries	912828XT2	US TREASURY	7/6/2021	5/31/2024	2.00	50,000,000	52,263,672	51,558,944	49,500,000
U.S. Treasuries	91282CCL3	US TREASURY	8/6/2021	7/15/2024	0.38	50,000,000	49,998,047	49,998,591	47,761,500
U.S. Treasuries	91282CCL3	US TREASURY	8/9/2021	7/15/2024	0.38	50,000,000	49,960,938	49,971,733	47,761,500
U.S. Treasuries	91282CCL3	US TREASURY	4/12/2022	7/15/2024	0.38	50,000,000	47,617,328	47,719,401	47,761,500
U.S. Treasuries	912828Y87	US TREASURY	3/30/2021	7/31/2024	1.75	50,000,000	52,210,938	51,434,661	49,150,500
U.S. Treasuries	91282CCT6	US TREASURY	8/25/2021	8/15/2024	0.38	50,000,000	49,898,438	49,924,623	47,644,500

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity			Par Value	Book Value	Amortized	
			Settle Date	Date	Coupon			Book Value	Market Value
U.S. Treasuries	912828YM6	US TREASURY	4/15/2021	10/31/2024	1.50	50,000,000	51,746,094	51,190,580	48,678,000
U.S. Treasuries	912828G38	US TREASURY	3/9/2021	11/15/2024	2.25	50,000,000	53,160,156	52,160,771	49,506,000
U.S. Treasuries	912828G38	US TREASURY	3/12/2021	11/15/2024	2.25	50,000,000	53,228,516	52,157,148	49,506,000
U.S. Treasuries	912828YY0	US TREASURY	3/15/2021	12/31/2024	1.75	50,000,000	52,226,563	51,515,411	48,853,500
U.S. Treasuries	912828Z52	US TREASURY	3/30/2021	1/31/2025	1.38	50,000,000	51,515,625	51,053,268	48,318,500
U.S. Treasuries	912828Z52	US TREASURY	4/15/2021	1/31/2025	1.38	50,000,000	51,507,813	51,059,926	48,318,500
U.S. Treasuries	912828ZC7	US TREASURY	3/15/2021	2/28/2025	1.13	50,000,000	51,011,719	50,701,766	47,937,500
U.S. Treasuries	912828ZC7	US TREASURY	3/31/2021	2/28/2025	1.13	50,000,000	50,998,047	50,700,029	47,937,500
U.S. Treasuries	912828ZF0	US TREASURY	4/15/2021	3/31/2025	0.50	50,000,000	49,779,297	49,842,180	46,996,000
U.S. Treasuries	912828ZF0	US TREASURY	4/19/2021	3/31/2025	0.50	50,000,000	49,839,844	49,885,158	46,996,000
U.S. Treasuries	912828ZL7	US TREASURY	5/18/2021	4/30/2025	0.38	50,000,000	49,615,234	49,716,292	46,720,500
U.S. Treasuries	912828XB1	US TREASURY	9/2/2021	5/15/2025	2.13	50,000,000	52,849,609	52,275,891	49,164,000
U.S. Treasuries	912828ZW3	US TREASURY	3/8/2021	6/30/2025	0.25	50,000,000	49,140,625	49,386,161	46,332,000
U.S. Treasuries	912828ZW3	US TREASURY	3/9/2021	6/30/2025	0.25	50,000,000	49,042,969	49,315,972	46,332,000
U.S. Treasuries	912828ZW3	US TREASURY	5/12/2021	6/30/2025	0.25	50,000,000	49,281,250	49,484,507	46,332,000
U.S. Treasuries	912828ZW3	US TREASURY	5/13/2021	6/30/2025	0.25	50,000,000	49,183,594	49,391,347	46,332,000
U.S. Treasuries	912828ZW3	US TREASURY	5/18/2021	6/30/2025	0.25	50,000,000	49,253,906	49,441,918	46,332,000
U.S. Treasuries	912828ZW3	US TREASURY	7/12/2021	6/30/2025	0.25	50,000,000	49,310,547	49,464,710	46,332,000
U.S. Treasuries	912828ZW3	US TREASURY	8/5/2021	6/30/2025	0.25	50,000,000	49,605,000	49,605,263	46,332,000
U.S. Treasuries	912828ZW3	US TREASURY	8/6/2021	6/30/2025	0.25	50,000,000	49,406,250	49,530,921	46,332,000
U.S. Treasuries	912828ZW3	US TREASURY	12/7/2021	6/30/2025	0.25	50,000,000	48,628,906	48,814,389	46,332,000
U.S. Treasuries	91282CAB7	US TREASURY	8/5/2021	7/31/2025	0.25	50,000,000	49,458,984	49,570,457	46,213,000
U.S. Treasuries	91282CAB7	US TREASURY	8/6/2021	7/31/2025	0.25	50,000,000	49,363,281	49,494,126	46,213,000
U.S. Treasuries	91282CAM3	US TREASURY	5/12/2021	9/30/2025	0.25	50,000,000	49,109,375	49,323,414	46,004,000
U.S. Treasuries	91282CAM3	US TREASURY	7/26/2021	9/30/2025	0.25	50,000,000	49,281,250	49,427,165	46,004,000
U.S. Treasuries	91282CAT8	US TREASURY	2/25/2021	10/31/2025	0.25	50,000,000	49,298,828	49,487,968	45,908,000
U.S. Treasuries	91282CAT8	US TREASURY	3/2/2021	10/31/2025	0.25	50,000,000	49,078,125	49,324,824	45,908,000
U.S. Treasuries	91282CAT8	US TREASURY	3/4/2021	10/31/2025	0.25	50,000,000	49,048,828	49,302,548	45,908,000
U.S. Treasuries	91282CBC4	US TREASURY	2/25/2021	12/31/2025	0.38	50,000,000	49,455,078	49,597,004	45,894,500
U.S. Treasuries	91282CBC4	US TREASURY	2/26/2021	12/31/2025	0.38	50,000,000	49,271,484	49,460,923	45,894,500
U.S. Treasuries	91282CBW0	US TREASURY	6/28/2021	4/30/2026	0.75	50,000,000	49,662,109	49,726,743	46,211,000
U.S. Treasuries	91282CBW0	US TREASURY	7/2/2021	4/30/2026	0.75	50,000,000	49,730,469	49,781,531	46,211,000
U.S. Treasuries	912828R36	US TREASURY	7/23/2021	5/15/2026	1.63	50,000,000	52,203,125	51,810,650	47,799,000
U.S. Treasuries	912828R36	US TREASURY	8/27/2021	5/15/2026	1.63	50,000,000	51,890,625	51,585,402	47,799,000
U.S. Treasuries	91282CCJ8	US TREASURY	7/2/2021	6/30/2026	0.88	50,000,000	49,931,641	49,944,158	46,271,500
U.S. Treasuries	91282CCJ8	US TREASURY	7/14/2021	6/30/2026	0.88	50,000,000	50,070,313	50,057,818	46,271,500
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026	0.88	50,000,000	50,345,703	50,285,531	46,271,500
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026	0.88	50,000,000	50,328,125	50,271,012	46,271,500
U.S. Treasuries	91282CCJ8	US TREASURY	8/6/2021	6/30/2026	0.88	50,000,000	50,406,250	50,338,352	46,271,500
U.S. Treasuries	91282CCJ8	US TREASURY	8/10/2021	6/30/2026	0.88	50,000,000	50,240,234	50,200,532	46,271,500
U.S. Treasuries	91282CCJ8	US TREASURY	9/24/2021	6/30/2026	0.88	50,000,000	49,937,500	49,946,480	46,271,500
U.S. Treasuries	91282CCJ8	US TREASURY	10/14/2021	6/30/2026	0.88	50,000,000	49,593,750	49,648,074	46,271,500
U.S. Treasuries	91282CCJ8	US TREASURY	1/4/2022	6/30/2026	0.88	50,000,000	49,032,178	49,115,227	46,271,500
U.S. Treasuries	91282CCW9	US TREASURY	9/28/2021	8/31/2026	0.75	50,000,000	49,449,219	49,524,576	45,869,000
U.S. Treasuries	91282CCZ2	US TREASURY	10/8/2021	9/30/2026	0.88	50,000,000	49,689,453	49,729,766	46,037,100
U.S. Treasuries	91282CCZ2	US TREASURY	10/8/2021	9/30/2026	0.88	50,000,000	49,671,875	49,714,470	46,037,100
U.S. Treasuries	91282CCZ2	US TREASURY	10/19/2021	9/30/2026	0.88	50,000,000	49,318,359	49,403,234	46,037,100
U.S. Treasuries	91282CDK4	US TREASURY	12/3/2021	11/30/2026	1.25	50,000,000	50,072,266	50,065,130	46,693,350
U.S. Treasuries	91282CDK4	US TREASURY	12/7/2021	11/30/2026	1.25	50,000,000	50,117,188	50,105,849	46,693,350

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date					Book Value	Market Value
U.S. Treasuries	91282CDK4	US TREASURY	3/29/2022	11/30/2026		1.25	50,000,000	47,078,125	47,187,674	46,693,350
U.S. Treasuries	91282CDQ1	US TREASURY	3/29/2022	12/31/2026		1.25	50,000,000	47,259,356	47,213,938	46,623,000
U.S. Treasuries	91282CEF4	US TREASURY	4/6/2022	3/31/2027		2.50	25,000,000	24,768,058	24,765,264	24,640,625
Subtotals						0.81	\$ 4,925,000,000	\$ 4,934,832,201	\$ 4,923,411,169	\$ 4,727,902,500
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/6/2017	6/2/2022		1.88	\$ 50,000,000	\$ 50,059,250	\$ 50,000,033	\$ 50,001,500
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/9/2017	6/2/2022		1.88	50,000,000	49,997,500	49,999,999	50,001,500
Federal Agencies	3133EMF64	FEDERAL FARM CREDIT BANK	7/7/2021	6/9/2022		0.06	58,735,000	58,723,528	58,734,728	58,727,952
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022		1.63	20,000,000	19,998,940	19,999,984	20,005,600
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022		1.63	25,000,000	24,998,676	24,999,980	25,007,000
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022		1.63	25,000,000	24,998,676	24,999,980	25,007,000
Federal Agencies	313385F92	FED HOME LN DISCOUNT NT	5/10/2022	9/16/2022		0.00	25,000,000	24,899,667	24,916,778	24,905,000
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANK	3/18/2020	9/20/2022		1.85	25,000,000	25,718,750	25,087,097	25,059,750
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	4/3/2020	10/3/2022		0.70	40,000,000	39,990,000	39,998,642	39,936,400
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANK	7/14/2021	12/14/2022		0.11	50,000,000	49,992,900	49,997,314	49,432,500
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANK	5/18/2021	1/19/2023		0.14	60,000,000	59,987,400	59,995,216	59,449,800
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	3/25/2020	1/23/2023		1.60	10,140,000	10,384,141	10,195,723	10,116,982
Federal Agencies	3133EMPH9	FEDERAL FARM CREDIT BANK	3/3/2022	2/3/2023		0.13	45,500,000	45,101,055	45,204,124	44,964,010
Federal Agencies	3133827H0	FEDERAL HOME LOAN BANK	3/7/2022	2/6/2023		2.14	44,400,000	44,908,503	44,717,473	44,462,160
Federal Agencies	3133ENDQ0	FEDERAL FARM CREDIT BANK	11/12/2021	2/10/2023		0.16	50,000,000	49,899,789	49,944,058	49,469,944
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANK	3/31/2021	3/23/2023		0.13	65,000,000	64,955,150	64,981,675	64,080,900
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023		0.13	20,000,000	19,973,600	19,988,572	19,663,000
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023		0.13	25,000,000	24,967,000	24,985,715	24,578,750
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023		0.13	50,000,000	49,934,000	49,971,430	49,157,500
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANK	5/5/2021	4/27/2023		0.13	44,500,000	44,462,233	44,482,738	43,712,350
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023		0.13	12,500,000	12,484,000	12,492,482	12,263,125
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023		0.13	25,000,000	24,968,000	24,984,964	24,526,250
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023		0.13	75,000,000	74,904,000	74,954,893	73,578,750
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANK	6/4/2021	6/2/2023		0.13	15,000,000	14,986,200	14,993,062	14,697,000
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANK	6/2/2021	6/2/2023		0.13	100,000,000	99,938,000	99,968,915	97,996,000
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANK	6/28/2021	6/14/2023		0.13	50,000,000	49,864,850	49,928,650	48,973,000
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	12/14/2021	6/26/2023		0.20	48,067,000	47,826,184	47,898,989	47,067,687
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	8/26/2021	6/26/2023		0.20	50,000,000	49,979,892	49,988,278	48,960,500
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023		0.13	50,000,000	49,927,791	49,959,642	48,870,500
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023		0.13	50,000,000	49,907,253	49,948,163	48,870,500
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANK	11/24/2021	7/24/2023		0.45	50,000,000	49,996,500	49,997,590	49,060,600
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANK	8/10/2021	8/10/2023		0.16	50,000,000	49,970,000	49,982,123	48,810,000
Federal Agencies	3137EAEV7	FREDDIE MAC	12/6/2021	8/24/2023		0.25	40,776,000	40,542,761	40,608,709	39,808,386
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANK	12/14/2021	9/8/2023		0.13	20,975,000	20,806,361	20,851,385	20,405,529
Federal Agencies	3135G0U43	FANNIE MAE	12/9/2021	9/12/2023		2.88	29,648,000	30,793,302	30,482,893	29,859,390
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANK	9/27/2021	9/27/2023		0.17	50,000,000	49,950,000	49,966,918	48,672,000
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023		0.50	25,000,000	24,963,750	24,972,713	24,298,503
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023		0.50	25,000,000	24,963,750	24,972,713	24,298,503
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023		0.50	75,000,000	74,891,250	74,918,139	72,895,508
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	12/10/2021	12/8/2023		2.25	10,000,000	10,302,250	10,229,471	9,964,300
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	12/10/2021	12/8/2023		2.25	30,000,000	30,906,750	30,688,413	29,892,900
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023		0.68	25,000,000	24,987,600	24,990,369	24,328,000
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023		0.68	25,000,000	24,988,000	24,990,679	24,328,000

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Type of Investment	CUSIP	Issuer Name	Maturity		Coupon	Par Value	Book Value	Amortized	
			Settle Date	Date				Book Value	Market Value
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023	0.68	62,000,000	61,970,488	61,977,078	60,333,440
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANK	3/3/2022	1/18/2024	0.90	11,856,000	11,752,153	11,752,189	11,595,308
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANK	2/1/2022	1/18/2024	0.90	50,000,000	49,717,250	49,751,112	48,900,593
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANK	11/12/2021	2/13/2024	2.50	39,010,000	40,648,810	40,248,566	39,065,004
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANK	3/18/2020	2/14/2024	1.43	20,495,000	20,950,604	20,693,768	20,199,872
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,956	4,816,400
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,956	4,816,400
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	100,000,000	99,964,000	99,979,123	96,328,000
Federal Agencies	3130ARHG9	FEDERAL HOME LOAN BANK	3/25/2022	2/28/2024	2.13	11,000,000	10,987,460	10,988,670	10,946,870
Federal Agencies	3130ARHG9	FEDERAL HOME LOAN BANK	3/25/2022	2/28/2024	2.13	25,000,000	24,971,500	24,974,249	24,879,250
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,500	49,963,788	48,237,000
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,450	49,963,758	48,237,000
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	16,545,000	16,549,633	16,547,953	15,933,000
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	29,424,000	29,432,239	29,429,252	28,335,606
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	39,000,000	39,010,920	39,006,961	37,557,390
Federal Agencies	3133ENWP1	FEDERAL FARM CREDIT BANK	5/16/2022	5/16/2024	2.63	45,000,000	44,939,250	44,940,580	45,031,500
Federal Agencies	3133ENWP1	FEDERAL FARM CREDIT BANK	5/16/2022	5/16/2024	2.63	50,000,000	49,932,500	49,933,977	50,035,000
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANK	5/18/2022	6/14/2024	2.88	15,955,000	16,204,674	16,007,462	16,050,092
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANK	5/18/2022	6/14/2024	2.88	17,980,000	18,264,958	18,042,650	18,077,161
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANK	5/12/2022	6/14/2024	2.88	25,500,000	25,853,926	25,551,155	25,651,980
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANK	5/16/2022	6/14/2024	2.88	50,000,000	50,810,944	50,199,705	50,298,000
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANK	8/6/2021	7/23/2024	0.45	50,000,000	50,092,000	50,066,577	47,784,000
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	25,000,000	24,974,750	24,980,533	23,823,000
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	50,000,000	49,949,500	49,961,065	47,646,000
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	50,000,000	49,949,500	49,961,065	47,646,000
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	10,000,000	9,988,500	9,990,546	9,570,600
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	10,000,000	9,988,500	9,988,500	9,570,600
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	50,000,000	49,942,500	49,952,730	47,853,000
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANK	12/3/2019	12/3/2024	1.63	25,000,000	24,960,000	24,979,945	24,400,500
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	12/9/2021	12/9/2024	0.92	50,000,000	49,985,000	49,987,381	47,931,845
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	12/9/2021	12/9/2024	0.92	50,000,000	49,963,000	49,968,874	47,931,845
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	1/11/2022	1/6/2025	1.13	20,000,000	19,955,000	19,960,816	19,270,800
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	1/11/2022	1/6/2025	1.13	25,000,000	24,943,750	24,951,020	24,088,500
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	1/11/2022	1/6/2025	1.13	25,000,000	24,943,750	24,951,020	24,088,500
Federal Agencies	3135G0X24	FANNIE MAE	4/21/2021	1/7/2025	1.63	39,060,000	40,632,556	40,162,064	38,012,020
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,918	4,838,750
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,918	4,838,750
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,918	4,838,750
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	15,000,000	14,988,450	14,993,754	14,516,250
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	50,000,000	49,961,500	49,979,178	48,387,500
Federal Agencies	3137EAEP0	FREDDIE MAC	4/21/2021	2/12/2025	1.50	53,532,000	55,450,052	54,891,021	51,805,593
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025	1.21	16,000,000	15,990,720	15,994,831	15,345,280
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025	1.21	24,000,000	23,964,240	23,980,081	23,017,920
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANK	4/21/2021	4/21/2025	0.60	50,000,000	49,973,500	49,980,864	47,020,500
Federal Agencies	3135G03U5	FANNIE MAE	12/8/2021	4/22/2025	0.63	37,938,000	37,367,792	37,448,853	35,694,347
Federal Agencies	3135G03U5	FANNIE MAE	7/12/2021	4/22/2025	0.63	50,000,000	50,108,000	50,082,643	47,043,000
Federal Agencies	3135G03U5	FANNIE MAE	12/8/2021	4/22/2025	0.63	50,000,000	49,243,950	49,351,431	47,043,000
Federal Agencies	3133ENXE5	FEDERAL FARM CREDIT BANK	5/23/2022	5/23/2025	2.85	6,000,000	5,991,600	5,991,669	6,014,666
Federal Agencies	3133ENXE5	FEDERAL FARM CREDIT BANK	5/23/2022	5/23/2025	2.85	20,000,000	19,972,000	19,972,230	20,048,887
Federal Agencies	3135G04Z3	FANNIE MAE	12/8/2021	6/17/2025	0.50	4,655,000	4,556,640	4,570,014	4,348,142

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Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date					Book Value	Market Value
Federal Agencies	3135G04Z3	FANNIE MAE	12/8/2021	6/17/2025	0.50	10,000,000	9,789,600	9,818,209	9,340,800	
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	7/12/2021	6/30/2025	0.70	17,680,000	17,734,631	17,722,416	16,608,769	
Federal Agencies	3135G05X7	FANNIE MAE	3/4/2021	8/25/2025	0.38	25,000,000	24,684,250	24,771,926	23,143,000	
Federal Agencies	3135G05X7	FANNIE MAE	2/25/2021	8/25/2025	0.38	72,500,000	71,862,000	72,041,122	67,114,700	
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANK	11/2/2021	9/12/2025	1.75	10,295,000	10,575,333	10,533,382	9,961,236	
Federal Agencies	3137EAEX3	FREDDIE MAC	3/4/2021	9/23/2025	0.38	22,600,000	22,295,352	22,378,471	20,883,530	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	11/17/2021	11/17/2025	1.05	39,675,000	39,622,232	39,629,311	37,427,084	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	11/17/2021	11/17/2025	1.05	55,000,000	54,923,000	54,933,330	51,883,796	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	12/16/2021	12/16/2025	1.17	45,000,000	44,954,100	44,959,347	42,604,650	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	12/16/2021	12/16/2025	1.17	50,000,000	49,949,000	49,954,830	47,338,500	
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANK	8/9/2021	4/6/2026	0.69	15,500,000	15,458,150	15,465,433	14,309,910	
Federal Agencies	3133ENU00	FEDERAL FARM CREDIT BANK	4/8/2022	4/8/2026	2.64	20,000,000	19,961,200	19,962,634	19,844,501	
Federal Agencies	3133ENU00	FEDERAL FARM CREDIT BANK	4/8/2022	4/8/2026	2.64	30,000,000	29,941,800	29,943,951	29,766,751	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	23,504,000	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	23,504,000	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	23,504,000	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	23,504,000	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	23,410,250	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	23,410,250	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	23,410,250	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	23,410,250	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	23,552,760	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	23,552,760	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	23,552,760	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	23,552,760	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	23,344,255	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	23,344,255	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	23,344,255	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	23,344,255	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	23,739,250	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	23,739,250	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	23,739,250	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	23,739,250	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	23,909,210	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	23,909,210	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	23,909,210	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	23,909,210	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	23,887,331	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	23,887,331	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	23,887,331	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	23,887,331	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANK	3/22/2022	3/8/2027	2.35	25,000,000	25,000,000	25,000,000	24,504,250	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANK	3/22/2022	3/8/2027	2.35	25,000,000	25,000,000	25,000,000	24,504,250	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANK	3/22/2022	3/8/2027	2.35	25,000,000	25,000,000	25,000,000	24,504,250	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANK	3/22/2022	3/8/2027	2.35	25,000,000	25,000,000	25,000,000	24,504,250	
Federal Agencies	3133ENRD4	FEDERAL FARM CREDIT BANK	3/16/2022	3/10/2027	1.68	48,573,000	47,445,621	47,480,292	45,985,516	
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANK	4/6/2022	4/5/2027	2.60	22,500,000	22,393,963	22,395,641	22,207,725	
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANK	4/6/2022	4/5/2027	2.60	24,500,000	24,378,779	24,380,784	24,181,745	
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANK	4/6/2022	4/5/2027	2.60	25,000,000	24,805,806	24,810,014	24,675,250	
Subtotals					0.99	\$ 4,639,014,000	\$ 4,642,235,875	\$ 4,639,198,917	\$ 4,496,600,622	

Investment Inventory

Pooled Fund

<u>Type of Investment</u>	<u>CUSIP</u>	<u>Issuer Name</u>	<u>Settle Date</u>	<u>Maturity</u> <u>Date</u>	<u>Coupon</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Amortized</u> <u>Book Value</u>	<u>Market Value</u>
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Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Coupon	Par Value	Book Value	Amortized	
			Settle Date	Date				Book Value	Market Value
Public Time Deposits	PPE5U4Q0	BANK OF SAN FRANCISCO	12/6/2021	6/6/2022	0.13	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000
Public Time Deposits	PPEJ79PT6	BRIDGE BANK	12/20/2021	6/20/2022	0.15	10,000,000	10,000,000	10,000,000	10,000,000
Public Time Deposits	PPE4E8VT6	BANK OF SAN FRANCISCO	3/21/2022	9/19/2022	0.81	10,000,000	10,000,000	10,000,000	10,000,000
Public Time Deposits	PPEEE5T97	BRIDGE BANK	3/21/2022	9/19/2022	0.81	10,000,000	10,000,000	10,000,000	10,000,000
Subtotals					0.48	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000
Negotiable CDs	06417MTV7	BANK OF NOVA SCOTIA HOUS	12/2/2021	6/15/2022	0.30	\$ 100,000,000	\$ 100,000,000	\$ 100,000,000	\$ 99,974,953
Negotiable CDs	78012UT96	ROYAL BANK OF CANADA NY	9/16/2021	6/17/2022	0.15	100,000,000	100,000,000	100,000,000	99,964,553
Negotiable CDs	06417MTY1	BANK OF NOVA SCOTIA HOUS	12/6/2021	6/30/2022	0.31	100,000,000	100,000,000	100,000,000	99,950,757
Negotiable CDs	78012UX42	ROYAL BANK OF CANADA NY	10/29/2021	6/30/2022	0.20	50,000,000	50,000,000	50,000,000	49,970,811
Negotiable CDs	89114WMZ5	TORONTO DOMINION BANK NY	12/13/2021	6/30/2022	0.30	50,000,000	50,000,000	50,000,000	49,974,966
Negotiable CDs	89114WQB4	TORONTO DOMINION BANK NY	2/1/2022	6/30/2022	0.53	50,000,000	50,000,000	50,000,000	49,984,529
Negotiable CDs	06367CQB6	BANK OF MONTREAL CHICAGO	12/17/2021	7/1/2022	0.33	50,000,000	50,000,000	50,000,000	49,975,419
Negotiable CDs	89114WJ89	TORONTO DOMINION BANK NY	10/19/2021	7/1/2022	0.21	50,000,000	50,000,000	50,000,000	49,970,264
Negotiable CDs	06417MUM5	BANK OF NOVA SCOTIA HOUS	12/13/2021	7/6/2022	0.31	100,000,000	100,000,000	100,000,000	99,940,922
Negotiable CDs	06367CKG1	BANK OF MONTREAL CHICAGO	8/25/2021	7/18/2022	0.18	50,000,000	50,000,000	50,000,000	49,951,974
Negotiable CDs	06367CKN6	BANK OF MONTREAL CHICAGO	8/30/2021	7/18/2022	0.18	50,000,000	50,000,000	50,000,000	49,951,976
Negotiable CDs	06417MSJ5	BANK OF NOVA SCOTIA HOUS	11/2/2021	8/1/2022	0.24	50,000,000	50,000,000	50,000,000	49,943,147
Negotiable CDs	06367CTZ0	BANK OF MONTREAL CHICAGO	4/11/2022	8/17/2022	1.17	50,000,000	50,000,000	50,000,000	50,029,035
Negotiable CDs	06367CST5	BANK OF MONTREAL CHICAGO	3/2/2022	8/29/2022	0.83	50,000,000	50,000,000	50,000,000	49,991,037
Negotiable CDs	78012U3T0	ROYAL BANK OF CANADA NY	2/28/2022	8/29/2022	0.80	50,000,000	50,000,000	50,000,000	49,987,299
Negotiable CDs	06367CSP3	BANK OF MONTREAL CHICAGO	2/28/2022	9/12/2022	0.82	50,000,000	50,000,000	50,000,000	49,913,260
Negotiable CDs	78012U3V5	ROYAL BANK OF CANADA NY	3/1/2022	9/12/2022	0.85	50,000,000	50,000,000	50,000,000	49,917,564
Negotiable CDs	78012U4G7	ROYAL BANK OF CANADA NY	3/15/2022	9/22/2022	1.42	50,000,000	50,000,000	50,000,000	49,999,320
Negotiable CDs	78012U4H5	ROYAL BANK OF CANADA NY	3/15/2022	9/26/2022	1.44	50,000,000	50,000,000	50,000,000	50,002,549
Negotiable CDs	78012UW84	ROYAL BANK OF CANADA NY	10/26/2021	9/26/2022	0.28	50,000,000	50,000,000	50,000,000	49,813,642
Negotiable CDs	06367CTT4	BANK OF MONTREAL CHICAGO	4/4/2022	9/28/2022	1.42	50,000,000	50,000,000	50,000,000	49,999,471
Negotiable CDs	78012UW68	ROYAL BANK OF CANADA NY	10/25/2021	10/24/2022	0.30	50,000,000	50,000,000	50,000,000	49,773,669
Negotiable CDs	89114WU52	TORONTO DOMINION BANK NY	4/4/2022	10/24/2022	1.50	50,000,000	50,000,000	50,000,000	50,015,450
Negotiable CDs	96130ALC0	WESTPAC BANKING CORP NY	10/27/2021	10/24/2022	0.30	50,000,000	50,000,000	50,000,000	49,773,674
Negotiable CDs	78012U2E4	ROYAL BANK OF CANADA NY	12/2/2021	12/2/2022	0.48	50,000,000	50,000,000	50,000,000	49,604,609
Negotiable CDs	89114WM36	TORONTO DOMINION BANK NY	12/2/2021	12/2/2022	0.48	50,000,000	50,000,000	50,000,000	49,604,609
Negotiable CDs	06367CPS0	BANK OF MONTREAL CHICAGO	12/8/2021	12/7/2022	0.52	50,000,000	50,000,000	50,000,000	49,604,420
Negotiable CDs	89114WP58	TORONTO DOMINION BANK NY	1/6/2022	12/30/2022	0.57	60,000,000	60,000,000	60,000,000	59,486,216
Negotiable CDs	89114WVV3	TORONTO DOMINION BANK NY	5/9/2022	1/4/2023	2.26	50,000,000	50,000,000	50,000,000	50,067,955
Negotiable CDs	06367CTW7	BANK OF MONTREAL CHICAGO	4/6/2022	1/13/2023	1.92	50,000,000	50,000,000	50,000,000	49,963,904
Negotiable CDs	89114WU94	TORONTO DOMINION BANK NY	4/6/2022	1/13/2023	1.92	50,000,000	50,000,000	50,000,000	49,963,904
Negotiable CDs	06367CUZ8	BANK OF MONTREAL CHICAGO	5/12/2022	1/18/2023	2.28	50,000,000	50,000,000	50,000,000	50,078,739
Negotiable CDs	89114WVX9	TORONTO DOMINION BANK NY	5/9/2022	1/24/2023	2.36	50,000,000	50,000,000	50,000,000	50,106,684
Negotiable CDs	78012U5C5	ROYAL BANK OF CANADA NY	4/14/2022	1/27/2023	2.00	50,000,000	50,000,000	50,000,000	49,988,343
Negotiable CDs	06367CSR9	BANK OF MONTREAL CHICAGO	3/1/2022	1/30/2023	1.18	50,000,000	50,000,000	50,000,000	49,713,830
Negotiable CDs	89114WQL2	TORONTO DOMINION BANK NY	2/3/2022	1/30/2023	0.95	50,000,000	50,000,000	50,000,000	49,636,872
Negotiable CDs	06367CSM0	BANK OF MONTREAL CHICAGO	2/28/2022	2/13/2023	1.35	50,000,000	50,000,000	50,000,000	49,757,354
Negotiable CDs	89114WRW7	TORONTO DOMINION BANK NY	2/28/2022	2/13/2023	1.35	50,000,000	50,000,000	50,000,000	49,757,354
Negotiable CDs	89114WUU7	TORONTO DOMINION BANK NY	4/12/2022	2/27/2023	2.16	100,000,000	100,000,000	100,000,000	99,794,377
Negotiable CDs	06367CV46	BANK OF MONTREAL CHICAGO	5/17/2022	3/27/2023	2.60	50,000,000	50,000,000	50,000,000	50,068,424
Negotiable CDs	78012U5Z4	ROYAL BANK OF CANADA NY	5/24/2022	3/27/2023	2.58	50,000,000	50,000,000	50,000,000	50,060,762
Subtotals					0.97	\$ 2,310,000,000	\$ 2,310,000,000	\$ 2,310,000,000	\$ 2,306,028,590

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Coupon	Par Value	Book Value	Amortized	
			Settle Date	Date				Book Value	Market Value
Commercial Paper	89233HF82	TOYOTA MOTOR CREDIT CORP	11/10/2021	6/8/2022	0.00	\$ 50,000,000	\$ 49,941,667	\$ 49,998,056	\$ 49,990,764
Commercial Paper	89233HFE9	TOYOTA MOTOR CREDIT CORP	10/25/2021	6/14/2022	0.00	50,000,000	49,932,333	49,996,208	49,982,847
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	12/21/2021	6/15/2022	0.00	50,000,000	49,921,778	49,993,778	49,981,528
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	1/4/2022	6/15/2022	0.00	50,000,000	49,932,500	49,994,167	49,981,528
Commercial Paper	89233HFN9	TOYOTA MOTOR CREDIT CORP	12/6/2021	6/22/2022	0.00	50,000,000	49,925,750	49,992,125	49,972,292
Commercial Paper	89233HFQ2	TOYOTA MOTOR CREDIT CORP	12/16/2021	6/24/2022	0.00	60,000,000	59,901,833	59,988,117	59,963,584
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	10/19/2021	6/30/2022	0.00	50,000,000	49,932,972	49,992,347	49,961,736
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	11/1/2021	6/30/2022	0.00	50,000,000	49,919,667	49,990,333	49,961,736
Commercial Paper	62479MG15	MUFG BANK LTD NY	2/23/2022	7/1/2022	0.00	50,000,000	49,884,444	49,972,917	49,960,417
Commercial Paper	89233HG16	TOYOTA MOTOR CREDIT CORP	11/19/2021	7/1/2022	0.00	50,000,000	49,925,333	49,990,000	49,960,417
Commercial Paper	62479MGL1	MUFG BANK LTD NY	2/28/2022	7/20/2022	0.00	50,000,000	49,867,861	49,954,403	49,935,347
Commercial Paper	62479MGN7	MUFG BANK LTD NY	3/1/2022	7/22/2022	0.00	50,000,000	49,860,972	49,950,417	49,932,709
Commercial Paper	89233HH15	TOYOTA MOTOR CREDIT CORP	11/4/2021	8/1/2022	0.00	50,000,000	49,906,250	49,978,819	49,901,722
Commercial Paper	62479MH30	MUFG BANK LTD NY	3/28/2022	8/3/2022	0.00	50,000,000	49,786,667	49,895,000	49,898,500
Commercial Paper	62479MH55	MUFG BANK LTD NY	4/6/2022	8/5/2022	0.00	50,000,000	49,808,417	49,897,083	49,895,278
Commercial Paper	62479MHQ9	MUFG BANK LTD NY	4/12/2022	8/24/2022	0.00	50,000,000	49,776,667	49,860,000	49,864,667
Commercial Paper	03785EJ62	APPLE INC	5/10/2022	9/6/2022	0.00	40,000,000	39,841,333	39,870,667	39,845,878
Commercial Paper	62479MJE4	MUFG BANK LTD NY	5/10/2022	9/14/2022	0.00	40,000,000	39,774,222	39,813,333	39,833,167
Subtotals					0.00	\$ 890,000,000	\$ 887,840,667	\$ 889,127,769	\$ 888,824,114
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	5/31/2022	6/1/2022	0.66	\$ 61,563,599	\$ 61,563,599	\$ 61,563,599	\$ 61,563,599
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	5/31/2022	6/1/2022	0.63	580,080,177	580,080,177	580,080,177	580,080,177
Money Market Funds	31607A703	FIDELITY INST GOV FUND	5/31/2022	6/1/2022	0.55	14,358,065	14,358,065	14,358,065	14,358,065
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PF	5/31/2022	6/1/2022	0.63	11,108,312	11,108,312	11,108,312	11,108,312
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUND	5/31/2022	6/1/2022	0.64	646,864,888	646,864,888	646,864,888	646,864,888
Money Market Funds	85749T517	STATE ST INST US GOV MM-OPP	5/31/2022	6/1/2022	0.65	400,275,774	400,275,774	400,275,774	400,275,774
Subtotals					0.64	\$ 1,714,250,815	\$ 1,714,250,815	\$ 1,714,250,815	\$ 1,714,250,815
Supranationals	459058ES8	INTL BK RECON & DEVELOP	12/16/2021	10/7/2022	1.88	\$ 64,387,000	\$ 65,187,330	\$ 64,734,262	\$ 64,422,413
Supranationals	459058JV6	INTL BK RECON & DEVELOP	4/20/2021	4/20/2023	0.13	100,000,000	99,793,000	99,908,410	98,172,000
Supranationals	4581X0CC0	INTER-AMERICAN DEVEL BK	12/15/2021	10/4/2023	3.00	25,756,000	26,837,752	26,561,560	25,945,822
Supranationals	45906M3B5	INTL BK RECON & DEVELOP	3/23/2022	6/14/2024	1.98	100,000,000	100,000,000	100,000,000	98,775,000
Supranationals	459056HV2	INTL BK RECON & DEVELOP	11/2/2021	8/28/2024	1.50	50,000,000	50,984,250	50,782,622	48,743,000
Supranationals	4581X0DZ8	INTER-AMERICAN DEVEL BK	11/4/2021	9/23/2024	0.50	50,000,000	49,595,500	49,675,709	47,553,500
Supranationals	45950VQG4	INTL FINANCE CORP	10/22/2021	9/23/2024	0.44	10,000,000	9,918,700	9,935,615	9,457,000
Supranationals	4581X0CM8	INTER-AMERICAN DEVEL BK	4/26/2021	1/15/2025	2.13	100,000,000	105,676,000	104,002,415	98,447,000
Supranationals	459058JB0	INTL BK RECON & DEVELOP	7/23/2021	4/22/2025	0.63	40,000,000	40,086,000	40,066,337	37,618,400
Supranationals	4581X0DN5	INTER-AMERICAN DEVEL BK	11/1/2021	7/15/2025	0.63	28,900,000	28,519,098	28,578,825	27,014,853
Supranationals	45818WDG8	INTER-AMERICAN DEVEL BK	8/25/2021	2/27/2026	0.82	19,500,000	19,556,907	19,547,233	17,973,345
Subtotals					1.34	\$ 588,543,000	\$ 596,154,538	\$ 593,792,988	\$ 574,122,333
Grand Totals					0.84	\$ 15,106,807,815	\$ 15,125,314,095	\$ 15,109,781,659	\$ 14,747,728,973

Monthly Investment Earnings

Pooled Fund

For month ended May 31, 2022

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Amort. Expense	Realized Gain/(Loss)	Earned Income /Net Earnings
							Date	Earned Interest			
U.S. Treasuries	912796H44	TREASURY BILL	0	0	0.055	5/20/21	5/19/22	0	5500.04	0	5500.04
U.S. Treasuries	912828XD7	US TREASURY	0	1.875	0.0798	5/13/21	5/31/22	77266.48	-73739.39	0.00	3527.09
U.S. Treasuries	9128286Y1	US TREASURY	50000000	1.75	0.0801	4/8/21	6/15/22	74519.23	-70894.78	0	3624.45
U.S. Treasuries	9128286Y1	US TREASURY	50000000	1.75	0.0922	4/28/21	6/15/22	74519.23	-70369.25	0	4149.98
U.S. Treasuries	912796W39	TREASURY BILL	25000000	0	0.4808	3/1/22	6/28/22	0.00	10333.33	0.00	10333.33
U.S. Treasuries	912828XW5	US TREASURY	25000000	1.75	1.7692	8/15/17	6/30/22	37465.47	391.17	0.00	37856.64
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.107	3/12/21	6/30/22	5352.21	-764.8	0	4587.41
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0906	3/31/21	6/30/22	5352.21	-1460.56	0	3891.65
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0837	4/8/21	6/30/22	5352.21	-1756.94	0	3595.27
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0927	4/15/21	6/30/22	5352.21	-1372.94	0	3979.27
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0926	4/16/21	6/30/22	5352.21	-1376.06	0	3976.15
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0924	4/19/21	6/30/22	5352.21	-1385.52	0	3966.69
U.S. Treasuries	912828YA2	US TREASURY	100000000	1.5	0.0988	3/30/21	8/15/22	128453.04	-119167.8	0.00	9285.24
U.S. Treasuries	91282CAG6	US TREASURY	50000000	0.125	0.0974	3/30/21	8/31/22	5264.95	-1166.61	0	4098.34
U.S. Treasuries	912796U56	TREASURY BILL	50000000	0	0.9817	3/29/22	9/22/22	0.00	42065.28	0.00	42065.28
U.S. Treasuries	912796U64	TREASURY BILL	50000000	0	1.0556	3/31/22	9/29/22	0.00	45208.31	0.00	45208.31
U.S. Treasuries	912796M89	TREASURY BILL	50000000	0	1.1163	4/7/22	10/6/22	0	47791.7	0	47791.7
U.S. Treasuries	912796V63	TREASURY BILL	50000000	0	1.2579	4/21/22	10/20/22	0.00	53819.41	0.00	53819.41
U.S. Treasuries	912828TY6	US TREASURY	50000000	1.625	0.1236	4/8/21	11/15/22	68956.62	-63543.22	0.00	5413.4
U.S. Treasuries	912796P94	TREASURY BILL	50000000	0	0.2494	12/13/21	12/1/22	0.00	10712.22	0.00	10712.22
U.S. Treasuries	912828Z86	US TREASURY	50000000	1.375	1.0371	8/17/21	2/15/23	58874.3	-52355.89	0	6518.41
U.S. Treasuries	912828Z86	US TREASURY	50000000	1.375	1.0249	3/3/22	2/15/23	58874.31	-14746.37	0.00	44127.94
U.S. Treasuries	912828ZD5	US TREASURY	50000000	0.5	0.162	3/18/21	3/15/23	21059.78	-14324.71	0.00	6735.07
U.S. Treasuries	91282CBU4	US TREASURY	50000000	0.125	0.1537	5/4/21	3/31/23	5293.71	1217.9	0	6511.61
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.1911	3/12/21	6/15/23	10645.61	-2495.26	0	8150.35
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.1837	4/8/21	6/15/23	10645.61	-2807.31	0.00	7838.3
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.252	6/24/21	6/15/23	10645.61	83.98	0	10729.59
U.S. Treasuries	912828S35	US TREASURY	50000000	1.375	1.6093	1/9/20	6/30/23	58874.31	9645.48	0	68519.79
U.S. Treasuries	912828S35	US TREASURY	50000000	1.375	0.2422	6/24/21	6/30/23	58874.31	-47960.37	0	10913.94
U.S. Treasuries	91282CCK5	US TREASURY	50000000	0.125	0.2602	6/30/21	6/30/23	5352.21	5722.93	0	11075.14
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2011	4/1/21	7/31/23	53522.10	-44467.44	0	9054.66
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2027	4/1/21	7/31/23	53522.10	-44396.3	0.00	9125.8
U.S. Treasuries	91282CAK7	US TREASURY	50000000	0.125	0.2333	8/10/21	9/15/23	5264.94	4584.49	0	9849.43
U.S. Treasuries	912828WE6	US TREASURY	50000000	2.75	1.7091	12/17/19	11/15/23	116695.82	-42539.59	0	74156.23
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.2954	3/19/21	12/15/23	5322.80	7197.88	0.00	12520.68
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.7232	12/9/21	12/15/23	5322.80	25173.02	0.00	30495.82
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.6864	12/15/21	12/15/23	5322.80	23638.16	0.00	28960.96
U.S. Treasuries	9128285Z9	US TREASURY	50000000	2.5	0.3278	10/4/21	1/31/24	107044.20	-91711.75	0.00	15332.45
U.S. Treasuries	91282CDV0	US TREASURY	50000000	0.875	1.5159	2/23/22	1/31/24	37465.47	26719.41	0	64184.88
U.S. Treasuries	91282CDV0	US TREASURY	50000000	0.875	2.4625	4/11/22	1/31/24	37465.47	65500.71	0.00	102966.18
U.S. Treasuries	912828B66	US TREASURY	50000000	2.75	2.4706	4/11/22	2/15/24	117748.62	-11481.48	0	106267.14
U.S. Treasuries	91282CBR1	US TREASURY	50000000	0.25	1.5538	3/8/22	3/15/24	10529.90	54229.65	0.00	64759.55
U.S. Treasuries	91282CCC3	US TREASURY	50000000	0.25	0.4475	7/2/21	5/15/24	10608.71	8319.42	0	18928.13
U.S. Treasuries	912828XT2	US TREASURY	50000000	2	0.4283	7/6/21	5/31/24	85149.82	-66201.73	0.00	18948.09
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	0.3763	8/6/21	7/15/24	16056.63	56.38	0	16113.01
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	0.4018	8/9/21	7/15/24	16056.63	1130.67	0.00	17187.3
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	2.6013	4/12/22	7/15/24	16056.63	91223.96	0.00	107280.59
U.S. Treasuries	912828Y87	US TREASURY	50000000	1.75	0.4154	3/30/21	7/31/24	74930.94	-56225.64	0	18705.3
U.S. Treasuries	91282CCT6	US TREASURY	50000000	0.375	0.4439	8/25/21	8/15/24	16056.62	2899.11	0.00	18955.73
U.S. Treasuries	912828YM6	US TREASURY	50000000	1.5	0.5038	4/15/21	10/31/24	63179.35	-41798.39	0	21380.96
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.5162	3/9/21	11/15/24	95478.4	-72728.17	0	22750.23
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.4762	3/12/21	11/15/24	95478.4	-74467.25	0	21011.15
U.S. Treasuries	912828YY0	US TREASURY	50000000	1.75	0.5625	3/15/21	12/31/24	74930.93	-49764.55	0	25166.38

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5756	3/30/21	1/31/25	58874.31	-33488.51	0.00	25385.8	
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5707	4/15/21	1/31/25	58874.31	-33700.21	0.00	25174.1	
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.607	3/15/21	2/28/25	47384.51	-21689.68	0.00	25694.83	
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.6083	3/31/21	2/28/25	47384.51	-21635.98	0.00	25748.53	
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.613	4/15/21	3/31/25	21174.87	4731.53	0	25906.4	
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.5822	4/19/21	3/31/25	21174.87	3443.03	0	24617.9	
U.S. Treasuries	912828ZL7	US TREASURY	50000000	0.375	0.5722	5/18/21	4/30/25	15794.84	8265.93	0.00	24060.77	
U.S. Treasuries	912828XB1	US TREASURY	50000000	2.125	0.5666	9/2/21	5/15/25	90174.04	-65387.04	0	24787	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6546	3/8/21	6/30/25	10704.42	16914.68	0	27619.1	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.7014	3/9/21	6/30/25	10704.42	18848.78	0	29553.2	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6025	5/12/21	6/30/25	10704.42	14755.79	0.00	25460.21	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6511	5/13/21	6/30/25	10704.42	10877.77	0.00	27476.19	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6175	5/18/21	6/30/25	10704.42	15378.27	0	26082.69	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6022	7/12/21	6/30/25	10704.42	14750.2	0.00	25454.62	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.5091	8/5/21	6/30/25	10704.42	10877.2	0	21581.62	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.5583	8/6/21	6/30/25	10704.42	12925.74	0.00	23630.16	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	1.0354	12/7/21	6/30/25	10704.42	32670.18	0	43374.6	
U.S. Treasuries	91282CAB7	US TREASURY	50000000	0.25	0.5246	8/5/21	7/31/25	10704.42	11518.88	0	22223.3	
U.S. Treasuries	91282CAB7	US TREASURY	50000000	0.25	0.5738	8/6/21	7/31/25	10704.42	13565.83	0.00	24270.25	
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.6628	5/12/21	9/30/25	10587.43	17234.31	0.00	27821.74	
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.5987	7/26/21	9/30/25	10587.43	14591.52	0.00	25178.95	
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.5542	2/25/21	10/31/25	10529.90	12718.74	0.00	23248.64	
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6521	3/2/21	10/31/25	10529.90	16771.2	0.00	27301.1	
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6655	3/4/21	10/31/25	10529.90	17324.52	0.00	27854.42	
U.S. Treasuries	91282CBC4	US TREASURY	50000000	0.375	0.6036	2/25/21	12/31/25	16056.63	9543.83	0.00	25600.46	
U.S. Treasuries	91282CBC4	US TREASURY	50000000	0.375	0.6814	2/26/21	12/31/25	16056.63	12766.53	0.00	28823.16	
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8929	6/28/21	4/30/26	31589.68	5927.9	0.00	37517.58	
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8642	7/2/21	4/30/26	31589.68	4739.35	0.00	36329.03	
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.6924	7/23/21	5/15/26	68956.62	-38871.3	0.00	30085.32	
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.8064	8/27/21	5/15/26	68956.62	-34035.64	0.00	34920.98	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.9031	7/2/21	6/30/26	37465.47	1161.81	0.00	38627.28	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.846	7/14/21	6/30/26	37465.47	-1202.92	0.00	36262.55	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7322	7/22/21	6/30/26	37465.47	-5940.57	0.00	31524.9	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7395	7/22/21	6/30/26	37465.47	-5638.52	0	31826.95	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.706	8/6/21	6/30/26	37465.47	-7039.55	0.00	30425.92	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7746	8/10/21	6/30/26	37465.47	-4172.14	0	33293.33	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.9018	9/24/21	6/30/26	37465.47	1113.51	0	38578.98	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	1.0521	10/14/21	6/30/26	37465.47	7321.95	0	44787.42	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	1.3228	1/4/22	6/30/26	37465.47	18408.02	0	55873.49	
U.S. Treasuries	91282CCW9	US TREASURY	50000000	0.75	0.9797	9/28/21	8/31/26	31589.67	9496.23	0	41085.9	
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.0032	10/8/21	9/30/26	37056.01	5295.36	0	42351.37	
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.0105	10/8/21	9/30/26	37056.01	5595.09	0	42651.1	
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.1593	10/19/21	9/30/26	37056.01	11693.89	0.00	48749.9	
U.S. Treasuries	91282CDK4	US TREASURY	50000000	1.25	1.2201	12/3/21	11/30/26	53218.64	-1228.87	0	51989.77	
U.S. Treasuries	91282CDK4	US TREASURY	50000000	1.25	1.2014	12/7/21	11/30/26	53218.64	-1997.15	0	51221.49	
U.S. Treasuries	91282CDK4	US TREASURY	50000000	1.25	2.5854	3/29/22	11/30/26	53218.64	53062.76	0	106281.4	
U.S. Treasuries	91282CDQ1	US TREASURY	50000000	1.25	2.5489	3/29/22	12/31/26	53522.1	51593.74	0	105115.84	
U.S. Treasuries	91282CEF4	US TREASURY	25000000	2.5	2.7091	4/6/22	3/31/27	52937.16	4125.17	0.00	57062.33	
Subtotals			\$ 4,925,000.00					\$ 3,427,526	\$ (394,430)	\$ -	\$ 3,033,095	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	\$ -	0.06	0.06	5/6/21	5/6/22	\$ 83	\$ 1	\$ -	\$ 84	
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	-	0.06	0.06	5/18/21	5/6/22	83	1	-	85	
Federal Agencies	313385WL6	FED HOME LN DISCOUNT NT	-	0.00	0.06	5/6/21	5/6/22	-	382	-	382	
Federal Agencies	3130AMGM8	FEDERAL HOME LOAN BANK	-	0.06	0.06	5/11/21	5/10/22	750	41	-	791	
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	-	0.06	0.06	5/13/21	5/13/22	900	59	-	959	
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	-	0.06	0.06	5/17/21	5/13/22	600	8	-	608	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	-	2.25	2.32	5/16/19	5/16/22	32,813	972	-	33,785	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	-	2.25	2.32	5/16/19	5/16/22	23,438	695	-	24,132	
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	50,000,000	1.88	1.85	6/6/17	6/2/22	78,125	(1,008)	-	77,117	
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	50,000,000	1.88	1.88	6/9/17	6/2/22	78,125	43	-	78,168	
Federal Agencies	3133EMF64	FEDERAL FARM CREDIT BANK	58,735,000	0.06	0.08	7/7/21	6/9/22	2,937	1,055	-	3,992	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	20,000,000	1.63	1.63	12/16/19	6/15/22	27,167	36	-	27,203	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.63	12/16/19	6/15/22	33,958	45	-	34,003	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.63	12/16/19	6/15/22	33,958	45	-	34,003	
Federal Agencies	313385F92	FED HOME LN DISCOUNT NT	25,000,000	0.00	1.12	5/10/22	9/16/22	-	17,111	-	17,111	
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANK	25,000,000	1.85	0.69	3/18/20	9/20/22	38,542	(24,325)	-	14,217	
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	40,000,000	0.70	0.71	4/3/20	10/3/22	23,333	340	-	23,673	
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANK	50,000,000	0.11	0.12	7/14/21	12/14/22	4,583	425	-	5,008	
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANK	60,000,000	0.14	0.15	5/18/21	1/19/23	7,000	639	-	7,639	
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	10,140,000	1.60	0.74	3/25/20	1/23/23	13,520	(7,320)	-	6,201	
Federal Agencies	3133EMPH9	FEDERAL FARM CREDIT BANK	45,500,000	0.13	1.10	3/3/22	2/3/23	4,740	37,134	-	41,874	
Federal Agencies	3133827H0	FEDERAL HOME LOAN BANK	44,400,000	2.14	1.08	3/7/22	2/6/23	79,180	(39,367)	-	39,813	
Federal Agencies	3133ENDQ0	FEDERAL FARM CREDIT BANK	50,000,000	0.16	0.32	11/12/21	2/10/23	6,667	6,828	-	13,494	
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANK	65,000,000	0.13	0.16	3/31/21	3/23/23	6,771	1,926	-	8,697	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	20,000,000	0.13	0.19	4/13/21	4/13/23	2,083	1,121	-	3,204	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	25,000,000	0.13	0.19	4/13/21	4/13/23	2,604	1,401	-	4,006	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.19	4/13/21	4/13/23	5,208	2,803	-	8,011	
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANK	44,500,000	0.13	0.17	5/5/21	4/27/23	4,635	1,622	-	6,257	
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	12,500,000	0.13	0.19	5/10/21	5/10/23	1,302	679	-	1,982	
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	25,000,000	0.13	0.19	5/10/21	5/10/23	2,604	1,359	-	3,963	
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	75,000,000	0.13	0.19	5/10/21	5/10/23	7,813	4,077	-	11,889	
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANK	15,000,000	0.13	0.17	6/4/21	6/2/23	1,563	588	-	2,150	
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANK	100,000,000	0.13	0.16	6/2/21	6/2/23	10,417	2,633	-	13,050	
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.26	6/28/21	6/14/23	5,208	5,851	-	11,060	
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	48,067,000	0.20	0.53	12/14/21	6/26/23	8,011	13,355	-	21,366	
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	50,000,000	0.20	0.22	8/26/21	6/26/23	8,333	932	-	9,265	
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.20	7/14/21	7/14/23	5,208	3,066	-	8,275	
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.22	7/14/21	7/14/23	5,208	3,939	-	9,147	
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANK	50,000,000	0.45	0.45	11/24/21	7/24/23	18,750	179	-	18,929	
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANK	50,000,000	0.16	0.19	8/10/21	8/10/23	6,667	1,274	-	7,941	
Federal Agencies	3137EAEV7	FREDDIE MAC	40,776,000	0.25	0.59	12/6/21	8/24/23	8,495	11,550	-	20,045	
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANK	20,975,000	0.13	0.59	12/14/21	9/8/23	2,185	8,259	-	10,444	
Federal Agencies	3135G0U43	FANNIE MAE	29,648,000	2.88	0.66	12/9/21	9/12/23	71,032	(55,303)	-	15,729	
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANK	50,000,000	0.17	0.22	9/27/21	9/27/23	7,083	2,123	-	9,207	
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,544	-	11,960	
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,544	-	11,960	
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	75,000,000	0.50	0.59	12/3/21	12/1/23	31,250	4,631	-	35,881	
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	10,000,000	2.25	0.73	12/10/21	12/8/23	18,750	(12,817)	-	5,933	
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	30,000,000	2.25	0.73	12/10/21	12/8/23	56,250	(38,452)	-	17,798	
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	25,000,000	0.68	0.71	12/20/21	12/20/23	14,167	527	-	14,693	
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	25,000,000	0.68	0.70	12/20/21	12/20/23	14,167	510	-	14,676	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	62,000,000	0.68	0.70	12/20/21	12/20/23	35,133	1,253	-	36,387	
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANK	11,856,000	0.90	1.44	3/3/22	1/18/24	8,892	5,296	-	14,188	
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANK	50,000,000	0.90	1.21	2/1/22	1/18/24	37,500	12,946	-	50,446	
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANK	39,010,000	2.50	0.62	11/12/21	2/13/24	81,271	(61,729)	-	19,542	
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANK	20,495,000	1.43	0.85	3/18/20	2/14/24	24,423	(9,891)	-	14,533	
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	51	-	1,093	
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	51	-	1,093	
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	100,000,000	0.25	0.26	2/26/21	2/26/24	20,833	1,019	-	21,853	
Federal Agencies	3130ARHG9	FEDERAL HOME LOAN BANK	11,000,000	2.13	2.19	3/25/22	2/28/24	19,479	551	-	20,031	
Federal Agencies	3130ARHG9	FEDERAL HOME LOAN BANK	25,000,000	2.13	2.19	3/25/22	2/28/24	44,271	1,253	-	45,524	
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,711	-	14,211	
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,713	-	14,213	
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	16,545,000	0.35	0.34	5/4/21	4/22/24	4,826	(132)	-	4,693	
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	29,424,000	0.35	0.34	5/4/21	4/22/24	8,582	(236)	-	8,346	
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	39,000,000	0.35	0.34	5/4/21	4/22/24	11,375	(312)	-	11,063	
Federal Agencies	3133ENWP1	FEDERAL FARM CREDIT BANK	45,000,000	2.63	2.69	5/16/22	5/16/24	49,219	1,330	-	50,548	
Federal Agencies	3133ENWP1	FEDERAL FARM CREDIT BANK	50,000,000	2.63	2.69	5/16/22	5/16/24	54,688	1,477	-	56,165	
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANK	15,955,000	2.88	2.71	5/18/22	6/14/24	16,564	(987)	-	15,577	
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANK	17,980,000	2.88	2.70	5/18/22	6/14/24	18,667	(1,179)	-	17,488	
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANK	25,500,000	2.88	2.77	5/12/22	6/14/24	38,693	(1,375)	-	37,318	
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANK	50,000,000	2.88	2.67	5/16/22	6/14/24	59,896	(4,295)	-	55,601	
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANK	50,000,000	0.45	0.39	8/6/21	7/23/24	18,750	(2,636)	-	16,114	
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	25,000,000	0.43	0.46	9/23/21	9/23/24	8,958	714	-	9,673	
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,428	-	19,345	
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,428	-	19,345	
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	325	-	7,617	
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	325	-	7,617	
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	50,000,000	0.88	0.91	11/18/21	11/18/24	36,458	1,626	-	38,085	
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.66	12/3/19	12/3/24	33,854	679	-	34,533	
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	50,000,000	0.92	0.93	12/9/21	12/9/24	38,333	424	-	38,758	
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	50,000,000	0.92	0.95	12/9/21	12/9/24	38,333	1,047	-	39,380	
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	20,000,000	1.13	1.20	1/11/22	1/6/25	18,750	1,279	-	20,029	
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,598	-	25,036	
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,598	-	25,036	
Federal Agencies	3135G0X24	FANNIE MAE	39,060,000	1.63	0.53	4/21/21	1/7/25	52,894	(35,924)	-	16,969	
Federal Agencies	3137EAEP0	FREDDIE MAC	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	6,315	
Federal Agencies	3137EAEP0	FREDDIE MAC	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	6,315	
Federal Agencies	3137EAEP0	FREDDIE MAC	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	6,315	
Federal Agencies	3137EAEP0	FREDDIE MAC	15,000,000	1.50	1.52	2/14/20	2/12/25	18,750	196	-	18,946	
Federal Agencies	3137EAEP0	FREDDIE MAC	50,000,000	1.50	1.52	2/14/20	2/12/25	62,500	654	-	63,154	
Federal Agencies	3137EAEP0	FREDDIE MAC	53,532,000	1.50	0.55	4/21/21	2/12/25	66,915	(42,685)	-	24,230	
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	16,000,000	1.21	1.22	3/23/20	3/3/25	16,133	159	-	16,293	
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	24,000,000	1.21	1.24	3/23/20	3/3/25	24,200	614	-	24,814	
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANK	50,000,000	0.60	0.61	4/21/21	4/21/25	25,000	562	-	25,562	
Federal Agencies	3135G03U5	FANNIE MAE	37,938,000	0.63	1.08	12/8/21	4/22/25	19,759	14,359	-	34,119	
Federal Agencies	3135G03U5	FANNIE MAE	50,000,000	0.63	0.57	7/12/21	4/22/25	26,042	(2,426)	-	23,616	
Federal Agencies	3135G03U5	FANNIE MAE	50,000,000	0.63	1.08	12/8/21	4/22/25	26,042	19,039	-	45,081	
Federal Agencies	3133ENXE5	FEDERAL FARM CREDIT BANK	6,000,000	2.85	2.90	5/23/22	5/23/25	3,800	69	-	3,869	
Federal Agencies	3133ENXE5	FEDERAL FARM CREDIT BANK	20,000,000	2.85	2.90	5/23/22	5/23/25	12,667	230	-	12,897	
Federal Agencies	3135G04Z3	FANNIE MAE	4,655,000	0.50	1.11	12/8/21	6/17/25	1,940	2,369	-	4,309	
Federal Agencies	3135G04Z3	FANNIE MAE	10,000,000	0.50	1.11	12/8/21	6/17/25	4,167	5,068	-	9,235	

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Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	17,680,000	0.70	0.62	7/12/21	6/30/25	10,313	(1,169)	-	9,145	
Federal Agencies	3135G05X7	FANNIE MAE	25,000,000	0.38	0.66	3/4/21	8/25/25	7,813	5,987	-	13,799	
Federal Agencies	3135G05X7	FANNIE MAE	72,500,000	0.38	0.57	2/25/21	8/25/25	22,656	12,045	-	34,701	
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANK	10,295,000	1.75	1.03	11/2/21	9/12/25	15,014	(6,163)	-	8,850	
Federal Agencies	3137EAEX3	FREDDIE MAC	22,600,000	0.38	0.68	3/4/21	9/23/25	7,063	5,676	-	12,738	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	39,675,000	1.05	1.08	11/17/21	11/17/25	34,716	1,120	-	35,835	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	55,000,000	1.05	1.09	11/17/21	11/17/25	48,125	1,634	-	49,759	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	45,000,000	1.17	1.20	12/16/21	12/16/25	43,875	974	-	44,849	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	50,000,000	1.17	1.20	12/16/21	12/16/25	48,750	1,082	-	49,832	
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANK	15,500,000	0.69	0.75	8/9/21	4/6/26	8,913	763	-	9,675	
Federal Agencies	3133ENUD0	FEDERAL FARM CREDIT BANK	20,000,000	2.64	2.69	4/8/22	4/8/26	44,000	823	-	44,823	
Federal Agencies	3133ENUD0	FEDERAL FARM CREDIT BANK	30,000,000	2.64	2.69	4/8/22	4/8/26	66,000	1,235	-	67,235	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	21,875	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	21,875	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	21,875	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	21,875	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	25,000,000	1.08	1.08	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	25,000,000	1.08	1.08	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	25,000,000	1.08	1.08	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	25,000,000	1.08	1.08	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANK	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANK	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANK	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANK	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3133ENRD4	FEDERAL FARM CREDIT BANK	48,573,000	1.68	2.18	3/16/22	3/10/27	68,002	19,434	-	87,436	
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANK	22,500,000	2.60	2.70	4/6/22	4/5/27	48,750	1,829	-	50,579	
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANK	24,500,000	2.60	2.71	4/6/22	4/5/27	53,083	2,089	-	55,172	
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANK	25,000,000	2.60	2.77	4/6/22	4/5/27	54,167	3,329	-	57,496	
Subtotals			\$ 4,639,014,000					\$ 3,589,602	\$ (63,719)	\$ -	\$ 3,525,883	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings
Public Time Deposits	PPES5U4Q0	BANK OF SAN FRANCISCO	\$ 10,000,000	0.13	0.13	12/6/21	6/6/22	\$ 1,119	\$ -	\$ -	\$ 1,119	
Public Time Deposits	PPEJ79PT6	BRIDGE BANK	10,000,000	0.15	0.15	12/20/21	6/20/22	1,274	-	-	1,274	
Public Time Deposits	PPE4E8VT6	BANK OF SAN FRANCISCO	10,000,000	0.81	0.81	3/21/22	9/19/22	6,975	-	-	6,975	
Public Time Deposits	PPEEE5T97	BRIDGE BANK	10,000,000	0.81	0.81	3/21/22	9/19/22	6,879	-	-	6,879	
Subtotals			\$ 40,000,000					\$ 16,248	\$ -	\$ -	\$ 16,248	
Negotiable CDs	06367CHR1	BANK OF MONTREAL CHICAGO	\$ -	0.17	0.17	7/6/21	5/9/22	\$ 3,778	\$ -	\$ -	\$ 3,778	
Negotiable CDs	89114WBD6	TORONTO DOMINION BANK NY	-	0.21	0.21	5/25/21	5/25/22	7,000	-	-	7,000	
Negotiable CDs	06417MTV7	BANK OF NOVA SCOTIA HOUS	100,000,000	0.30	0.30	12/2/21	6/15/22	25,833	-	-	25,833	
Negotiable CDs	78012UT96	ROYAL BANK OF CANADA NY	100,000,000	0.15	0.15	9/16/21	6/17/22	12,917	-	-	12,917	
Negotiable CDs	06417MTY1	BANK OF NOVA SCOTIA HOUS	100,000,000	0.31	0.31	12/6/21	6/30/22	26,694	-	-	26,694	
Negotiable CDs	78012UX42	ROYAL BANK OF CANADA NY	50,000,000	0.20	0.20	10/29/21	6/30/22	8,611	-	-	8,611	
Negotiable CDs	89114WMZ5	TORONTO DOMINION BANK NY	50,000,000	0.30	0.30	12/13/21	6/30/22	12,917	-	-	12,917	
Negotiable CDs	89114WQB4	TORONTO DOMINION BANK NY	50,000,000	0.53	0.53	2/1/22	6/30/22	22,819	-	-	22,819	
Negotiable CDs	06367CQB6	BANK OF MONTREAL CHICAGO	50,000,000	0.33	0.33	12/17/21	7/1/22	14,208	-	-	14,208	
Negotiable CDs	89114WJ89	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	10/19/21	7/1/22	9,042	-	-	9,042	
Negotiable CDs	06417MUM5	BANK OF NOVA SCOTIA HOUS	100,000,000	0.31	0.31	12/13/21	7/6/22	26,694	-	-	26,694	
Negotiable CDs	06367CKG1	BANK OF MONTREAL CHICAGO	50,000,000	0.18	0.18	8/25/21	7/18/22	7,750	-	-	7,750	
Negotiable CDs	06367CKN6	BANK OF MONTREAL CHICAGO	50,000,000	0.18	0.18	8/30/21	7/18/22	7,750	-	-	7,750	
Negotiable CDs	06417MSJ5	BANK OF NOVA SCOTIA HOUS	50,000,000	0.24	0.24	11/2/21	8/1/22	10,333	-	-	10,333	
Negotiable CDs	06367CTZ0	BANK OF MONTREAL CHICAGO	50,000,000	1.17	1.17	4/11/22	8/17/22	50,375	-	-	50,375	
Negotiable CDs	06367CST5	BANK OF MONTREAL CHICAGO	50,000,000	0.83	0.83	3/2/22	8/29/22	35,736	-	-	35,736	
Negotiable CDs	78012U3T0	ROYAL BANK OF CANADA NY	50,000,000	0.80	0.80	2/28/22	8/29/22	34,444	-	-	34,444	
Negotiable CDs	06367CSP3	BANK OF MONTREAL CHICAGO	50,000,000	0.82	0.82	2/28/22	9/12/22	35,306	-	-	35,306	
Negotiable CDs	78012U3V5	ROYAL BANK OF CANADA NY	50,000,000	0.85	0.85	3/1/22	9/12/22	36,597	-	-	36,597	
Negotiable CDs	78012U4G7	ROYAL BANK OF CANADA NY	50,000,000	1.42	1.42	3/15/22	9/22/22	61,139	-	-	61,139	
Negotiable CDs	78012U4H5	ROYAL BANK OF CANADA NY	50,000,000	1.44	1.44	3/15/22	9/26/22	62,000	-	-	62,000	
Negotiable CDs	78012UW84	ROYAL BANK OF CANADA NY	50,000,000	0.28	0.28	10/26/21	9/26/22	12,056	-	-	12,056	
Negotiable CDs	06367CTT4	BANK OF MONTREAL CHICAGO	50,000,000	1.42	1.42	4/4/22	9/28/22	61,139	-	-	61,139	
Negotiable CDs	78012UW68	ROYAL BANK OF CANADA NY	50,000,000	0.30	0.30	10/25/21	10/24/22	12,917	-	-	12,917	
Negotiable CDs	89114WU52	TORONTO DOMINION BANK NY	50,000,000	1.50	1.50	4/4/22	10/24/22	64,583	-	-	64,583	
Negotiable CDs	96130ALC0	WESTPAC BANKING CORP NY	50,000,000	0.30	0.30	10/27/21	10/24/22	12,917	-	-	12,917	
Negotiable CDs	78012U2E4	ROYAL BANK OF CANADA NY	50,000,000	0.48	0.48	12/2/21	12/2/22	20,667	-	-	20,667	
Negotiable CDs	89114WM36	TORONTO DOMINION BANK NY	50,000,000	0.48	0.48	12/2/21	12/2/22	20,667	-	-	20,667	
Negotiable CDs	06367CPS0	BANK OF MONTREAL CHICAGO	50,000,000	0.52	0.52	12/8/21	12/7/22	22,389	-	-	22,389	
Negotiable CDs	89114WP58	TORONTO DOMINION BANK NY	60,000,000	0.57	0.57	1/6/22	12/30/22	29,450	-	-	29,450	
Negotiable CDs	89114WWW3	TORONTO DOMINION BANK NY	50,000,000	2.26	2.26	5/9/22	1/4/23	72,194	-	-	72,194	
Negotiable CDs	06367CTW7	BANK OF MONTREAL CHICAGO	50,000,000	1.92	1.92	4/6/22	1/13/23	82,667	-	-	82,667	
Negotiable CDs	89114WU94	TORONTO DOMINION BANK NY	50,000,000	1.92	1.92	4/6/22	1/13/23	82,667	-	-	82,667	
Negotiable CDs	06367CUZ8	BANK OF MONTREAL CHICAGO	50,000,000	2.28	2.28	5/12/22	1/18/23	63,333	-	-	63,333	
Negotiable CDs	89114WWW9	TORONTO DOMINION BANK NY	50,000,000	2.36	2.36	5/9/22	1/24/23	75,389	-	-	75,389	
Negotiable CDs	78012U5C5	ROYAL BANK OF CANADA NY	50,000,000	2.00	2.00	4/14/22	1/27/23	86,111	-	-	86,111	
Negotiable CDs	06367CSR9	BANK OF MONTREAL CHICAGO	50,000,000	1.18	1.18	3/1/22	1/30/23	50,806	-	-	50,806	
Negotiable CDs	89114WQL2	TORONTO DOMINION BANK NY	50,000,000	0.95	0.95	2/3/22	1/30/23	40,903	-	-	40,903	
Negotiable CDs	06367CSM0	BANK OF MONTREAL CHICAGO	50,000,000	1.35	1.35	2/28/22	2/13/23	58,125	-	-	58,125	
Negotiable CDs	89114WRW7	TORONTO DOMINION BANK NY	50,000,000	1.35	1.35	2/28/22	2/13/23	58,125	-	-	58,125	
Negotiable CDs	89114WUU7	TORONTO DOMINION BANK NY	100,000,000	2.16	2.16	4/12/22	2/27/23	186,000	-	-	186,000	
Negotiable CDs	06367CV46	BANK OF MONTREAL CHICAGO	50,000,000	2.60	2.60	5/17/22	3/27/23	54,167	-	-	54,167	
Negotiable CDs	78012U5Z4	ROYAL BANK OF CANADA NY	50,000,000	2.58	2.58	5/24/22	3/27/23	28,667	-	-	28,667	
Subtotals			\$ 2,310,000,000					\$ 1,707,881	\$ -	\$ -	\$ 1,707,881	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
Commercial Paper	89233HF82	TOYOTA MOTOR CREDIT CORP	\$ 50,000,000	0.00	0.20	11/10/21	6/8/22	\$ -	\$ 8,611	\$ -	\$ 8,611	
Commercial Paper	89233HFE9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.21	10/25/21	6/14/22	-	9,042	-	9,042	
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.32	12/21/21	6/15/22	-	13,778	-	13,778	
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.30	1/4/22	6/15/22	-	12,917	-	12,917	
Commercial Paper	89233HFN9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.27	12/6/21	6/22/22	-	11,625	-	11,625	
Commercial Paper	89233HFQ2	TOYOTA MOTOR CREDIT CORP	60,000,000	0.00	0.31	12/16/21	6/24/22	-	16,017	-	16,017	
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.19	10/19/21	6/30/22	-	8,181	-	8,181	
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.24	11/1/21	6/30/22	-	10,333	-	10,333	
Commercial Paper	62479MG15	MUFG BANK LTD NY	50,000,000	0.00	0.65	2/23/22	7/1/22	-	27,986	-	27,986	
Commercial Paper	89233HG16	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.24	11/19/21	7/1/22	-	10,333	-	10,333	
Commercial Paper	62479MGL1	MUFG BANK LTD NY	50,000,000	0.00	0.67	2/28/22	7/20/22	-	28,847	-	28,847	
Commercial Paper	62479MGN7	MUFG BANK LTD NY	50,000,000	0.00	0.70	3/1/22	7/22/22	-	30,139	-	30,139	
Commercial Paper	89233HH15	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.25	11/4/21	8/1/22	-	10,764	-	10,764	
Commercial Paper	62479MH30	MUFG BANK LTD NY	50,000,000	0.00	1.21	3/28/22	8/3/22	-	51,667	-	51,667	
Commercial Paper	62479MH55	MUFG BANK LTD NY	50,000,000	0.00	1.14	4/6/22	8/5/22	-	49,083	-	49,083	
Commercial Paper	62479MHQ9	MUFG BANK LTD NY	50,000,000	0.00	1.21	4/12/22	8/24/22	-	51,667	-	51,667	
Commercial Paper	03785EJ62	APPLE INC	40,000,000	0.00	1.20	5/10/22	9/6/22	-	29,333	-	29,333	
Commercial Paper	62479MJE4	MUFG BANK LTD NY	40,000,000	0.00	1.61	5/10/22	9/14/22	-	39,111	-	39,111	
Subtotals			\$ 890,000,000					\$ -	\$ 419,433	\$ -	\$ 419,433	
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	\$ 61,563,599	0.66	0.66	5/31/22	6/1/22	\$ 12,792	\$ -	\$ -	\$ 12,792	
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	580,080,177	0.63	0.63	5/31/22	6/1/22	239,325	-	-	239,325	
Money Market Funds	31607A703	FIDELITY INST GOV FUND	14,358,065	0.55	0.55	5/31/22	6/1/22	6,744	-	-	6,744	
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PRM	11,108,312	0.63	0.63	5/31/22	6/1/22	5,982	-	-	5,982	
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUND	646,864,888	0.64	0.64	5/31/22	6/1/22	319,458	-	-	319,458	
Money Market Funds	85749T517	STATE ST INST US GOV MM-OPP	400,275,774	0.65	0.65	5/31/22	6/1/22	175,135	-	-	175,135	
Subtotals			\$ 1,714,250,815					\$ 759,437	\$ -	\$ -	\$ 759,437	
Supranationals	459058ES8	INTL BK RECON & DEVELOP	\$ 64,387,000	1.88	0.33	12/16/21	10/7/22	\$ 100,658	\$ (84,103)	\$ -	\$ 16,556	
Supranationals	459058JV6	INTL BK RECON & DEVELOP	100,000,000	0.13	0.26	4/20/21	4/20/23	10,500	8,790	-	19,290	
Supranationals	4581X0CC0	INTER-AMERICAN DEVEL BK	25,756,000	3.00	0.65	12/15/21	10/4/23	64,390	(50,964)	-	13,426	
Supranationals	45906M3B5	INTL BK RECON & DEVELOP	100,000,000	1.98	1.98	3/23/22	6/14/24	165,000	-	-	165,000	
Supranationals	459056HV2	INTL BK RECON & DEVELOP	50,000,000	1.50	0.79	11/2/21	8/28/24	62,500	(29,623)	-	32,877	
Supranationals	4581X0DZ8	INTER-AMERICAN DEVEL BK	50,000,000	0.50	0.78	11/4/21	9/23/24	20,833	11,897	-	32,730	
Supranationals	45950VQG4	INTL FINANCE CORP	10,000,000	0.44	0.72	10/22/21	9/23/24	3,667	2,362	-	6,029	
Supranationals	4581X0CM8	INTER-AMERICAN DEVEL BK	100,000,000	2.13	0.58	4/26/21	1/15/25	177,083	(129,379)	-	47,704	
Supranationals	459058JB0	INTL BK RECON & DEVELOP	40,000,000	0.63	0.56	7/23/21	4/22/25	20,867	(1,947)	-	18,919	
Supranationals	4581X0DN5	INTER-AMERICAN DEVEL BK	28,900,000	0.63	0.99	11/1/21	7/15/25	15,052	8,734	-	23,786	
Supranationals	45818WDG8	INTER-AMERICAN DEVEL BK	19,500,000	0.82	0.75	8/25/21	2/27/26	13,325	(1,071)	-	12,254	
Subtotals			\$ 588,543,000					\$ 653,875	\$ (265,304)	\$ -	\$ 388,571	
Grand Totals			\$ 15,106,807,815					\$ 10,154,569	\$ (304,020)	\$ -	\$ 9,850,549	

¹ Yield to maturity is calculated at purchase

Investment Transactions

Pooled Fund

For month ended May 31, 2022

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	5/2/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	\$ 50,000,000	0.64	0.64	\$ 100.00	\$ -	\$ 50,000,000
Purchase	5/3/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	10,000,000	0.63	0.63	100.00	-	10,000,000
Purchase	5/6/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	53,000,000	0.63	0.63	100.00	-	53,000,000
Purchase	5/9/22	1/4/23	Negotiable CDs	TORONTO DOMINION BANK NY	89114WVV3	50,000,000	2.26	2.26	100.00	-	50,000,000
Purchase	5/9/22	1/24/23	Negotiable CDs	TORONTO DOMINION BANK NY	89114WWX9	50,000,000	2.36	2.36	100.00	-	50,000,000
Purchase	5/10/22	9/6/22	Commercial Paper	APPLE INC	03785EJ62	40,000,000	0.00	1.20	99.60	-	39,841,333
Purchase	5/10/22	9/14/22	Commercial Paper	MUFG BANK LTD NY	62479MJE4	40,000,000	0.00	1.61	99.44	-	39,774,222
Purchase	5/10/22	9/16/22	Federal Agencies	FED HOME LN DISCOUNT NT	313385F92	25,000,000	0.00	1.12	99.60	-	24,899,667
Purchase	5/12/22	1/18/23	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CUZ8	50,000,000	2.28	2.28	100.00	-	50,000,000
Purchase	5/12/22	6/14/24	Federal Agencies	FEDERAL HOME LOAN BANK	3130A1XJ2	25,500,000	2.88	2.77	100.21	301,396	25,853,926
Purchase	5/13/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	50,000,000	0.63	0.63	100.00	-	50,000,000
Purchase	5/16/22	5/16/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENWP1	45,000,000	0.00	0.07	99.87	-	44,939,250
Purchase	5/16/22	5/16/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENWP1	50,000,000	2.63	2.69	99.87	-	49,932,500
Purchase	5/16/22	6/14/24	Federal Agencies	FEDERAL HOME LOAN BANK	3130A1XJ2	50,000,000	2.88	2.67	100.41	606,944	50,810,944
Purchase	5/17/22	3/27/23	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CV46	50,000,000	2.60	2.60	100.00	-	50,000,000
Purchase	5/18/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	13,000,000	0.64	0.64	100.00	-	13,000,000
Purchase	5/18/22	6/14/24	Federal Agencies	FEDERAL HOME LOAN BANK	3130A1XJ2	15,955,000	2.88	2.71	100.34	196,224	16,204,674
Purchase	5/18/22	6/14/24	Federal Agencies	FEDERAL HOME LOAN BANK	3130A1XJ2	17,980,000	2.88	2.70	100.36	221,129	18,264,958
Purchase	5/19/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	184,000,000	0.63	0.63	100.00	-	184,000,000
Purchase	5/23/22	5/23/25	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENXE5	6,000,000	2.85	2.90	99.86	-	5,991,600
Purchase	5/23/22	5/23/25	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENXE5	20,000,000	2.85	2.90	99.86	-	19,972,000
Purchase	5/24/22	3/27/23	Negotiable CDs	ROYAL BANK OF CANADA NY	78012U524	50,000,000	2.58	2.58	100.00	-	50,000,000
Purchase	5/26/22	6/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	48,000,000	0.66	0.66	100.00	-	48,000,000
Purchase	5/26/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	100,000,000	0.63	0.63	100.00	-	100,000,000
Purchase	5/26/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	100,000,000	0.64	0.64	100.00	-	100,000,000
Purchase	5/26/22	6/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	100,000,000	0.65	0.65	100.00	-	100,000,000
Purchase	5/27/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	52,000,000	0.64	0.64	100.00	-	52,000,000
Purchase	5/31/22	6/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	12,792	0.66	0.66	100.00	-	12,792
Purchase	5/31/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	239,325	0.63	0.63	100.00	-	239,325
Purchase	5/31/22	6/1/22	Money Market Funds	FIDELITY INST GOV FUND	31607A703	6,744	0.55	0.55	100.00	-	6,744
Purchase	5/31/22	6/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	5,982	0.63	0.63	100.00	-	5,982
Purchase	5/31/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	319,458	0.64	0.64	100.00	-	319,458
Purchase	5/31/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	105,000,000	0.64	0.64	100.00	-	105,000,000
Purchase	5/31/22	6/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	175,135	0.65	0.65	100.00	-	175,135
Subtotals						\$1,451,194,437	1.15	1.24	\$ 99.98	\$ 1,325,694	\$1,452,244,511
Sale	5/2/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	\$ 136,000,000	0.63	0.63	\$ 100.00	\$ -	\$ 136,000,000
Sale	5/5/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	10,000,000	0.64	0.64	100.00	-	10,000,000
Sale	5/9/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	107,000,000	0.63	0.63	100.00	-	107,000,000
Sale	5/10/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	16,000,000	0.63	0.63	100.00	-	16,000,000
Sale	5/11/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	30,000,000	0.63	0.63	100.00	-	30,000,000
Sale	5/12/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	56,000,000	0.63	0.63	100.00	-	56,000,000
Sale	5/16/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	105,000,000	0.64	0.64	100.00	-	105,000,000
Sale	5/17/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	67,000,000	0.64	0.64	100.00	-	67,000,000
Sale	5/20/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	2,000,000	0.64	0.64	100.00	-	2,000,000
Sale	5/23/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	120,000,000	0.64	0.64	100.00	-	120,000,000
Sale	5/24/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	5,000,000	0.63	0.63	100.00	-	5,000,000
Sale	5/25/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	22,000,000	0.63	0.63	100.00	-	22,000,000
Subtotals						\$ 676,000,000	0.63	0.63	\$ 100.00	\$ -	\$ 676,000,000

Investment Transactions

Pooled Fund

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Maturity	5/6/22	5/6/22	Federal Agencies	FEDERAL HOME LOAN BANK	3130AMEY4	\$ 10,000,000	0.06	0.06	100.00	\$ 3,000	\$ 10,003,000
Maturity	5/6/22	5/6/22	Federal Agencies	FEDERAL HOME LOAN BANK	3130AMEY4	10,000,000	0.06	0.06	100.00	3,000	10,003,000
Maturity	5/6/22	5/6/22	Federal Agencies	FED HOME LN DISCOUNT NT	313385WL6	50,000,000	0.00	0.06	100.00	-	50,000,000
Maturity	5/9/22	5/9/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CHR1	100,000,000	0.17	0.17	100.00	144,972	100,144,972
Maturity	5/10/22	5/10/22	Federal Agencies	FEDERAL HOME LOAN BANK	3130AMGM8	50,000,000	0.06	0.06	100.00	15,000	50,015,000
Maturity	5/13/22	5/13/22	Federal Agencies	FEDERAL HOME LOAN BANK	3130AMJ37	30,000,000	0.06	0.06	100.00	9,000	30,009,000
Maturity	5/13/22	5/13/22	Federal Agencies	FEDERAL HOME LOAN BANK	3130AMJ37	45,000,000	0.06	0.06	100.00	13,500	45,013,500
Maturity	5/16/22	5/16/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EKLR5	25,000,000	2.25	2.32	100.00	281,250	25,281,250
Maturity	5/16/22	5/16/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EKLR5	35,000,000	2.25	2.32	100.00	393,750	35,393,750
Maturity	5/19/22	5/19/22	U.S. Treasuries	TREASURY BILL	912796H44	200,000,000	0.00	0.06	100.00	-	200,000,000
Maturity	5/25/22	5/25/22	Negotiable CDs	TORONTO DOMINION BANK NY	89114WBD6	50,000,000	0.21	0.21	100.00	106,458	50,106,458
Maturity	5/31/22	5/31/22	U.S. Treasuries	US TREASURY	912828XD7	50,000,000	1.88	0.08	100.00	468,750	50,468,750
Subtotals						\$ 655,000,000	0.40	0.30	\$ -	\$ 1,438,681	\$ 656,438,681
Interest	5/10/22	5/10/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMYX4	\$ 12,500,000	0.13	0.19	0.00	0.00	\$ 7,813
Interest	5/10/22	5/10/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMYX4	25,000,000	0.13	0.19	0.00	0.00	15,625
Interest	5/10/22	5/10/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMYX4	75,000,000	0.13	0.19	0.00	0.00	46,875
Interest	5/15/22	5/15/24	U.S. Treasuries	US TREASURY	91282CCC3	50,000,000	0.25	0.45	0.00	0.00	62,500
Interest	5/15/22	5/15/25	U.S. Treasuries	US TREASURY	912828XB1	50,000,000	2.13	0.57	0.00	0.00	531,250
Interest	5/15/22	5/15/26	U.S. Treasuries	US TREASURY	912828R36	50,000,000	1.63	0.69	0.00	0.00	406,250
Interest	5/15/22	5/15/26	U.S. Treasuries	US TREASURY	912828R36	50,000,000	1.63	0.81	0.00	0.00	406,250
Interest	5/15/22	11/15/22	U.S. Treasuries	US TREASURY	912828TY6	50,000,000	1.63	0.12	0.00	0.00	406,250
Interest	5/15/22	11/15/23	U.S. Treasuries	US TREASURY	912828WE6	50,000,000	2.75	1.71	0.00	0.00	687,500
Interest	5/15/22	11/15/24	U.S. Treasuries	US TREASURY	912828G38	50,000,000	2.25	0.52	0.00	0.00	562,500
Interest	5/15/22	11/15/24	U.S. Treasuries	US TREASURY	912828G38	50,000,000	2.25	0.48	0.00	0.00	562,500
Interest	5/16/22	11/16/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQ7L1	25,000,000	1.61	1.61	0.00	0.00	167,188
Interest	5/16/22	11/16/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQ7L1	25,000,000	1.61	1.61	0.00	0.00	167,188
Interest	5/16/22	11/16/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQ7L1	25,000,000	1.61	1.61	0.00	0.00	167,188
Interest	5/17/22	11/17/25	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENEG1	39,675,000	1.05	1.08	0.00	0.00	208,294
Interest	5/17/22	11/17/25	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENEG1	55,000,000	1.05	1.09	0.00	0.00	288,750
Interest	5/18/22	10/19/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130APPR0	25,000,000	1.43	1.43	0.00	0.00	178,750
Interest	5/18/22	10/19/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130APPR0	25,000,000	1.43	1.43	0.00	0.00	178,750
Interest	5/18/22	10/19/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130APPR0	25,000,000	1.43	1.43	0.00	0.00	178,750
Interest	5/18/22	11/18/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENEJ5	10,000,000	0.88	0.91	0.00	0.00	43,750
Interest	5/18/22	11/18/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENEJ5	10,000,000	0.88	0.91	0.00	0.00	43,750
Interest	5/18/22	11/18/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENEJ5	50,000,000	0.88	0.91	0.00	0.00	218,750
Interest	5/31/22	5/31/24	U.S. Treasuries	US TREASURY	912828XT2	50,000,000	2.00	0.43	0.00	0.00	500,000
Interest	5/31/22	6/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	61,563,599	0.66	0.66	0.00	0.00	12,792
Interest	5/31/22	6/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	580,080,177	0.63	0.63	0.00	0.00	239,325
Interest	5/31/22	6/1/22	Money Market Funds	FIDELITY INST GOV FUND	31607A703	14,358,065	0.55	0.55	0.00	0.00	6,744
Interest	5/31/22	6/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	11,108,312	0.63	0.63	0.00	0.00	5,982
Interest	5/31/22	6/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	646,864,888	0.64	0.64	0.00	0.00	319,458
Interest	5/31/22	6/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	400,275,774	0.65	0.65	0.00	0.00	175,135
Interest	5/31/22	11/30/26	U.S. Treasuries	US TREASURY	91282CDK4	50,000,000	1.25	1.22	0.00	0.00	312,500
Interest	5/31/22	11/30/26	U.S. Treasuries	US TREASURY	91282CDK4	50,000,000	1.25	1.20	0.00	0.00	312,500
Interest	5/31/22	11/30/26	U.S. Treasuries	US TREASURY	91282CDK4	50,000,000	1.25	2.59	0.00	0.00	312,500
Subtotals						\$2,791,425,815	0.93	0.76	\$ -	\$ -	\$ 8,079,294
Grand Totals		34	Purchases								
		(12)	Sales								
		(12)	Maturities / Calls								
		10	Change in number of positions								