

**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 January 2022

February 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 January 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 January 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>	<b>Current Month</b>		<b>Prior Month</b>	
	<u>Fiscal YTD</u>	<u>January 2022</u>	<u>Fiscal YTD</u>	<u>December 2021</u>
Average Daily Balance	\$ 13,097	\$ 13,872	\$ 12,967	\$ 14,182
Net Earnings	38.98	6.36	32.62	6.08
Earned Income Yield	0.51%	0.54%	0.50%	0.50%

**CCSF Pooled Fund Statistics \***

<i>(in \$ million)</i>	<b>% of</b>	<b>Book</b>	<b>Market</b>	<b>Wtd. Avg.</b>	<b>Wtd. Avg.</b>	<b>WAM</b>
<u>Investment Type</u>	<u>Portfolio</u>	<u>Value</u>	<u>Value</u>	<u>Coupon</u>	<u>YTM</u>	
U.S. Treasuries	34.35%	\$ 4,747.8	\$ 4,656.9	0.76%	0.51%	899
Federal Agencies	35.62%	4,874.1	4,828.9	0.85%	0.82%	749
Public Time Deposits	0.30%	40.0	40.0	0.12%	0.12%	91
Negotiable CDs	16.19%	2,195.0	2,194.8	0.26%	0.26%	123
Commercial Paper	3.94%	534.2	534.3	0.00%	0.25%	142
Money Market Funds	6.01%	814.1	814.1	0.03%	0.03%	1
Supranationals	3.59%	496.7	487.1	0.73%	0.56%	820
<b>Totals</b>	<b>100.0%</b>	<b>\$ 13,701.9</b>	<b>\$ 13,556.1</b>	<b>0.65%</b>	<b>0.54%</b>	<b>631</b>

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 - Acting Audits Director, 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 January 31, 2022

<i>(in \$ million)</i>							
<b>Security Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>Market/Book Price</b>	<b>Current % Allocation</b>	<b>Max. Policy Allocation</b>	<b>Compliant?</b>
U.S. Treasuries	\$ 4,725.0	\$ 4,747.8	\$ 4,656.9	98.09	34.35%	100%	Yes
Federal Agencies	4,869.9	4,874.1	4,828.9	99.07	35.62%	100%	Yes
State & Local Government							
Agency Obligations	-	-	-	-	0.00%	20%	Yes
Public Time Deposits	40.0	40.0	40.0	100.00	0.30%	100%	Yes
Negotiable CDs	2,195.0	2,195.0	2,194.8	99.99	16.19%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	535.0	534.2	534.3	-	3.94%	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	814.1	814.1	814.1	100.00	6.01%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	488.5	496.7	487.1	98.06	3.59%	30%	Yes
<b>TOTAL</b>	<b>\$ 13,667.6</b>	<b>\$ 13,701.9</b>	<b>\$ 13,556.1</b>	<b>98.94</b>	<b>100.00%</b>	<b>-</b>	<b>Yes</b>

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.

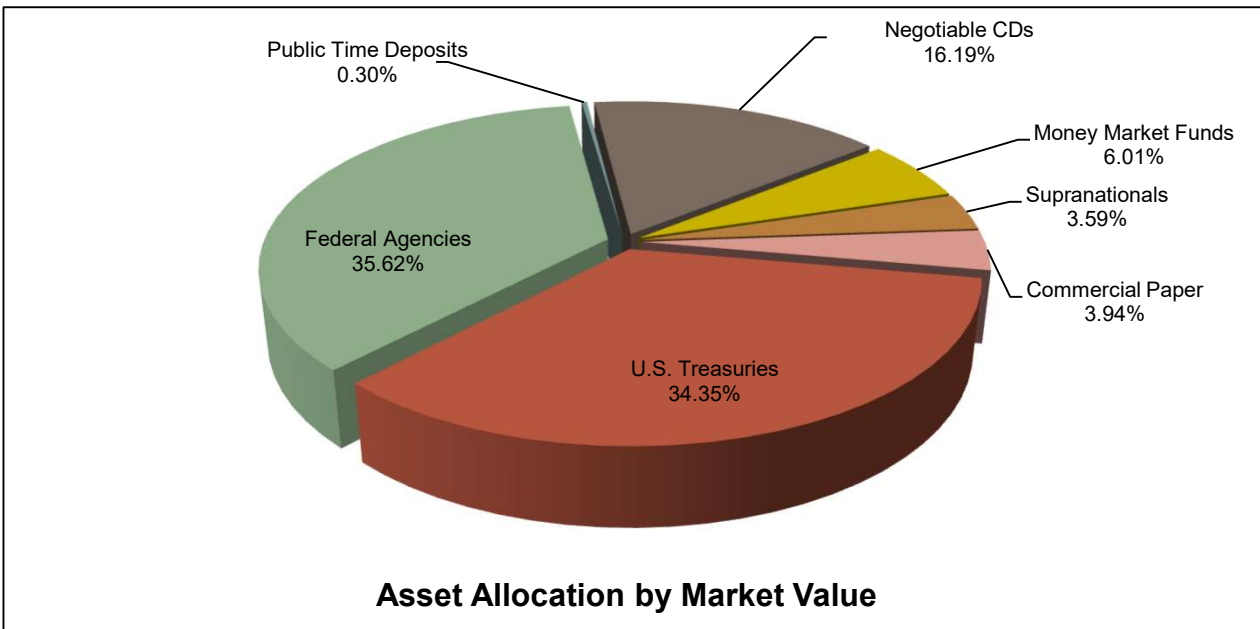
# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended January 31, 2022

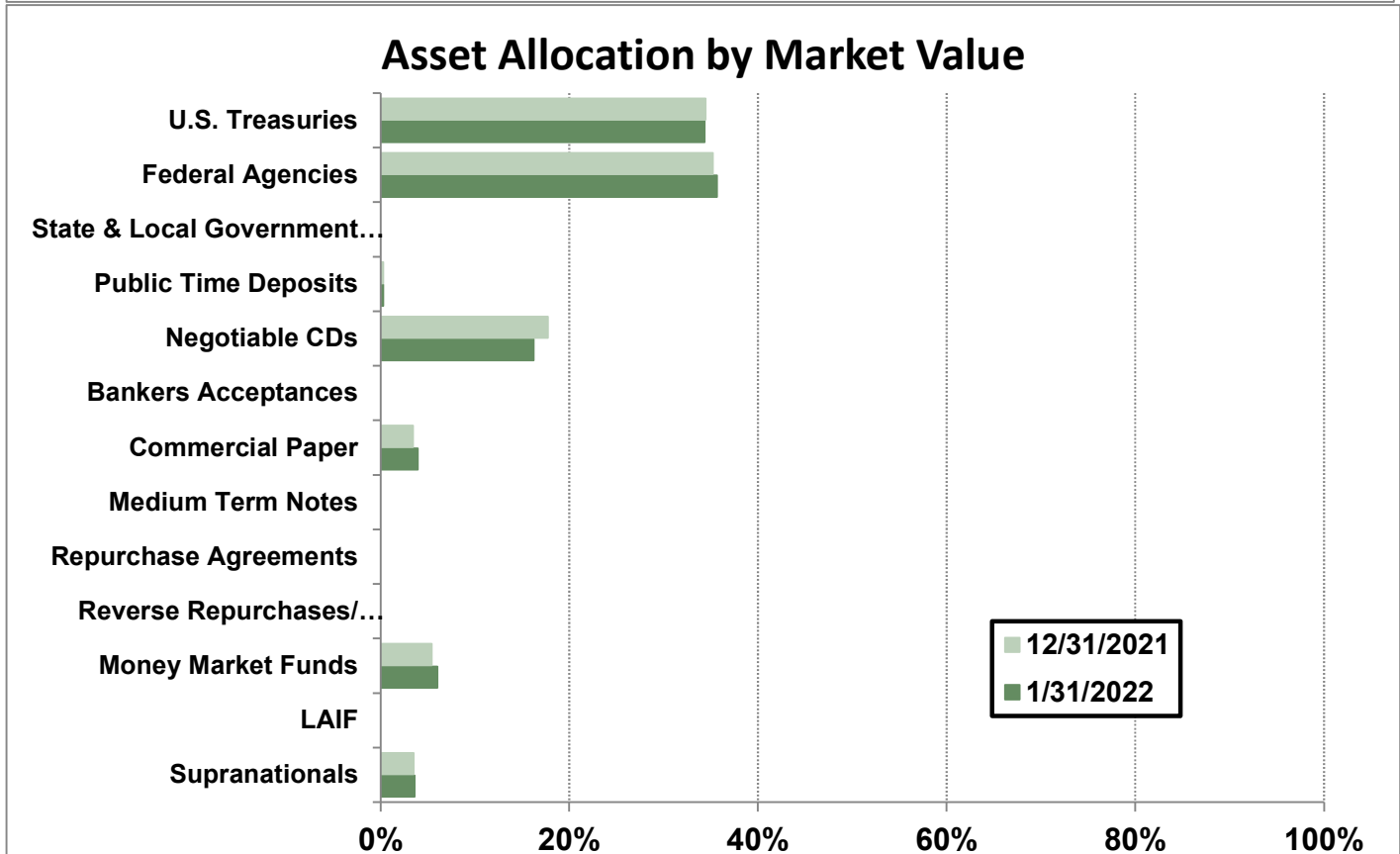
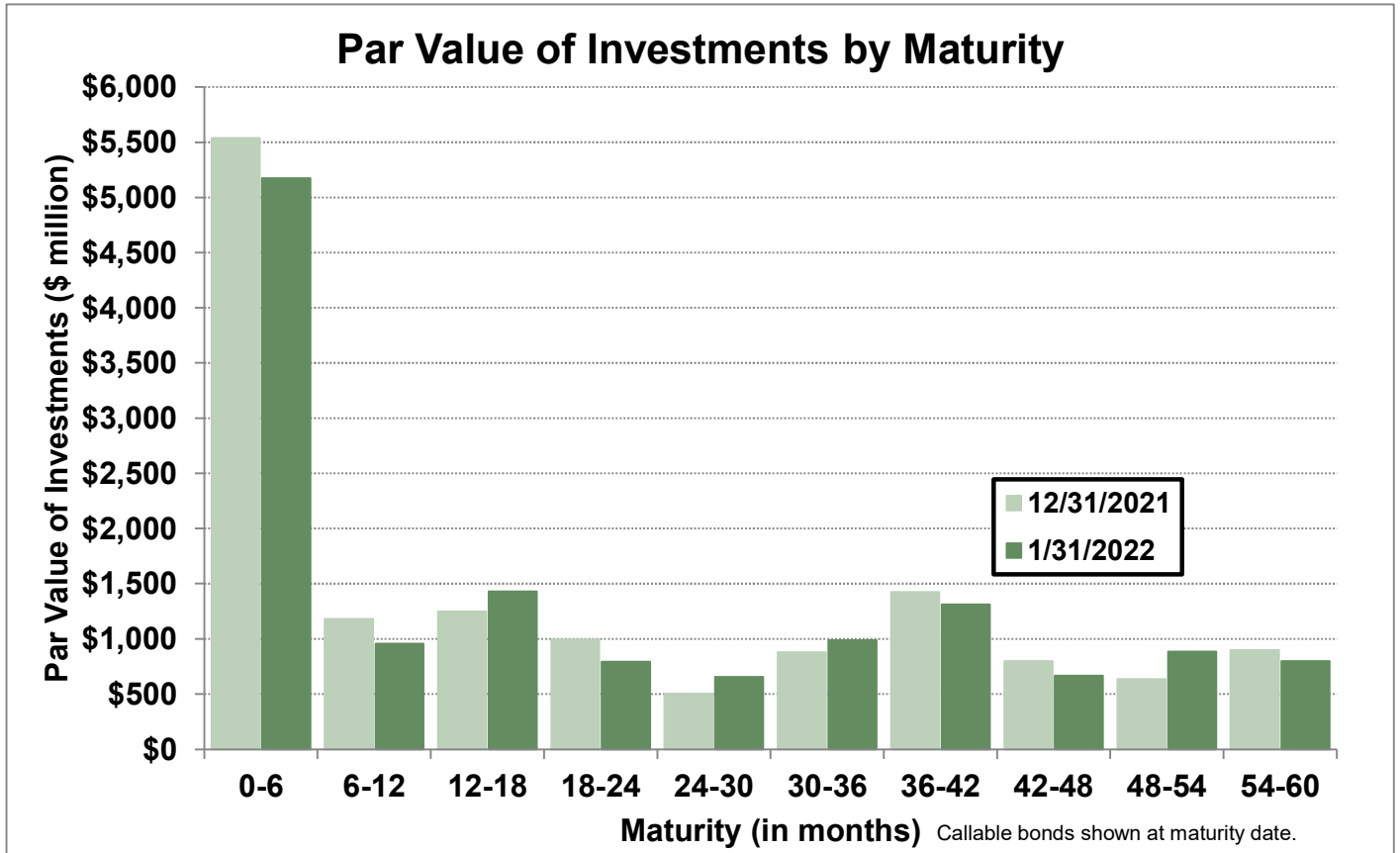
Average Daily Balance	\$13,871,563,180
Net Earnings	\$6,356,749
Earned Income Yield	0.54%
Weighted Average Maturity	631 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 4,725.0	\$ 4,747.8	\$ 4,656.9
Federal Agencies		4,869.9	4,874.1	4,828.9
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		2,195.0	2,195.0	2,194.8
Commercial Paper		535.0	534.2	534.3
Money Market Funds		814.1	814.1	814.1
Supranationals		488.5	496.7	487.1
<b>Total</b>		<b>\$ 13,667.6</b>	<b>\$ 13,701.9</b>	<b>\$ 13,556.1</b>

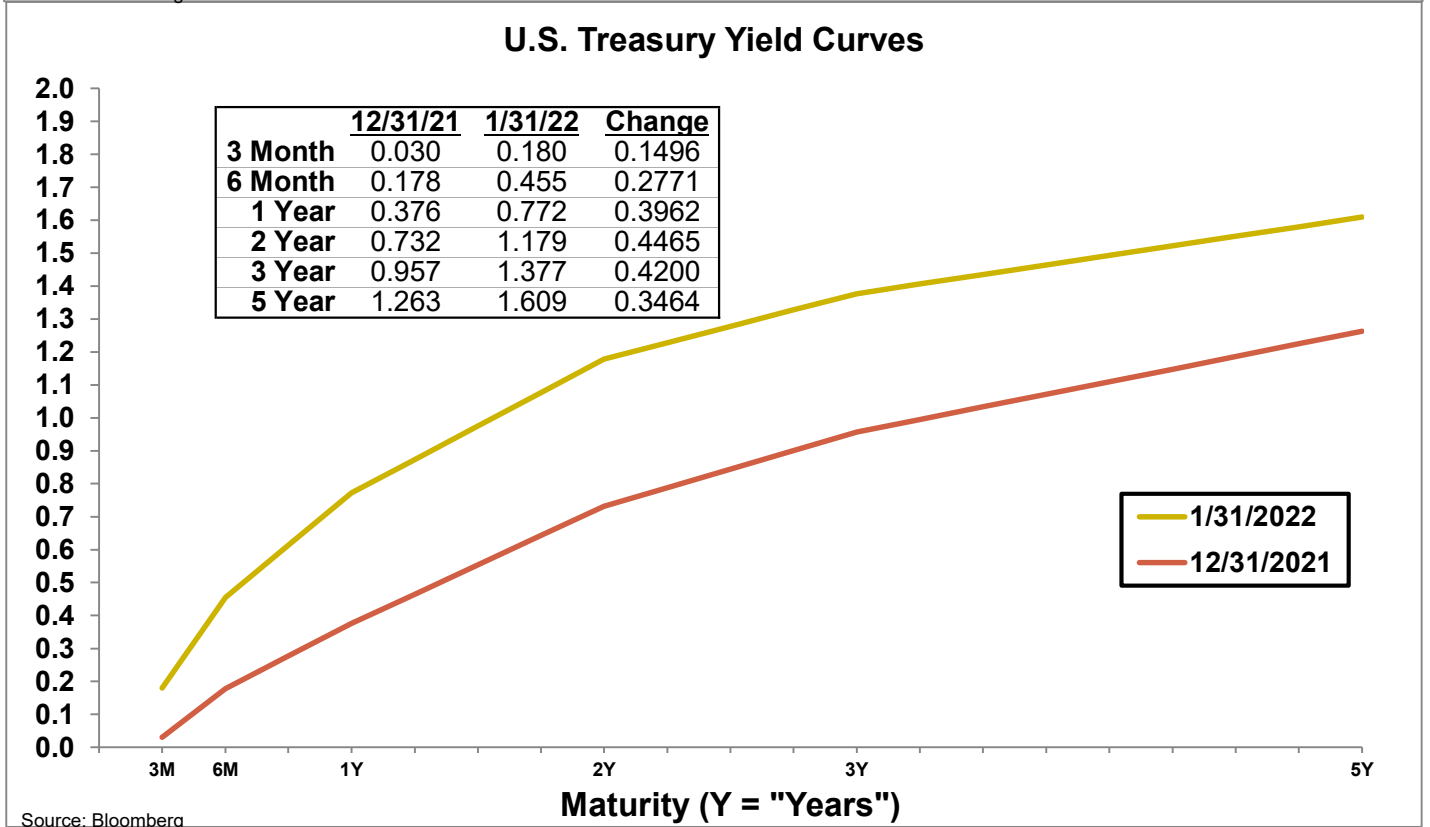
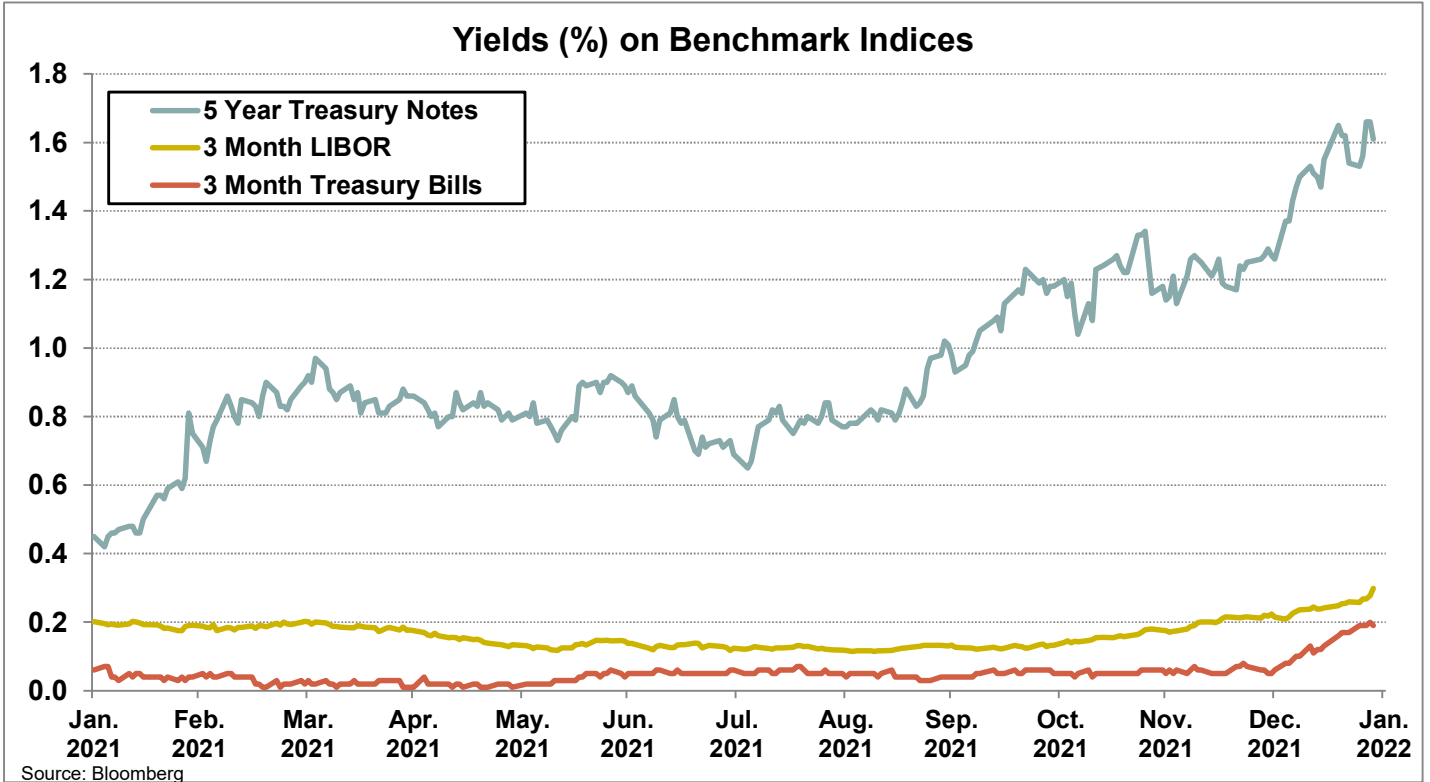


# Portfolio Analysis

## Pooled Fund



# Yield Curves



# Investment Inventory

## Pooled Fund

As of January 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	912796F38	TREASURY BILL	4/19/2021	3/24/2022	0.00	\$ 50,000,000	\$ 49,972,692	\$ 49,995,892	\$ 49,994,500
U.S. Treasuries	912828ZG8	US TREASURY	4/8/2021	3/31/2022	0.38	50,000,000	50,150,391	50,024,433	50,017,500
U.S. Treasuries	912796G45	TREASURY BILL	4/22/2021	4/21/2022	0.00	100,000,000	99,934,278	99,985,736	99,963,000
U.S. Treasuries	912796H44	TREASURY BILL	5/20/2021	5/19/2022	0.00	200,000,000	199,888,777	199,967,305	199,844,000
U.S. Treasuries	912828XD7	US TREASURY	5/13/2021	5/31/2022	1.88	50,000,000	50,941,406	50,292,500	50,252,000
U.S. Treasuries	9128286Y1	US TREASURY	4/8/2021	6/15/2022	1.75	50,000,000	50,990,240	50,306,448	50,258,000
U.S. Treasuries	9128286Y1	US TREASURY	4/28/2021	6/15/2022	1.75	50,000,000	50,937,500	50,304,177	50,258,000
U.S. Treasuries	912828XW5	US TREASURY	8/15/2017	6/30/2022	1.75	25,000,000	24,977,539	24,998,120	25,138,750
U.S. Treasuries	912828ZX1	US TREASURY	3/12/2021	6/30/2022	0.13	50,000,000	50,011,719	50,003,676	49,943,500
U.S. Treasuries	912828ZX1	US TREASURY	3/31/2021	6/30/2022	0.13	50,000,000	50,021,484	50,007,020	49,943,500
U.S. Treasuries	912828ZX1	US TREASURY	4/8/2021	6/30/2022	0.13	50,000,000	50,025,391	50,008,445	49,943,500
U.S. Treasuries	912828ZX1	US TREASURY	4/15/2021	6/30/2022	0.13	50,000,000	50,019,531	50,006,599	49,943,500
U.S. Treasuries	912828ZX1	US TREASURY	4/16/2021	6/30/2022	0.13	50,000,000	50,019,531	50,006,614	49,943,500
U.S. Treasuries	912828ZX1	US TREASURY	4/19/2021	6/30/2022	0.13	50,000,000	50,019,531	50,006,659	49,943,500
U.S. Treasuries	912828YA2	US TREASURY	3/30/2021	8/15/2022	1.50	100,000,000	101,933,594	100,749,604	100,555,000
U.S. Treasuries	91282CAG6	US TREASURY	3/30/2021	8/31/2022	0.13	50,000,000	50,019,531	50,007,940	49,883,000
U.S. Treasuries	912828TY6	US TREASURY	4/8/2021	11/15/2022	1.63	50,000,000	51,201,172	50,588,287	50,377,000
U.S. Treasuries	912796P94	TREASURY BILL	12/13/2021	12/1/2022	0.00	50,000,000	49,878,019	49,895,297	49,736,450
U.S. Treasuries	912828Z86	US TREASURY	8/17/2021	2/15/2023	1.38	50,000,000	50,927,565	50,640,093	50,297,000
U.S. Treasuries	912828ZD5	US TREASURY	3/18/2021	3/15/2023	0.50	50,000,000	50,335,938	50,188,070	49,810,500
U.S. Treasuries	91282CBU4	US TREASURY	5/4/2021	3/31/2023	0.13	50,000,000	49,972,656	49,983,382	49,562,500
U.S. Treasuries	912828ZU7	US TREASURY	3/12/2021	6/15/2023	0.25	50,000,000	50,066,406	50,040,166	49,523,500
U.S. Treasuries	912828ZU7	US TREASURY	4/8/2021	6/15/2023	0.25	50,000,000	50,072,266	50,045,189	49,523,500
U.S. Treasuries	912828ZU7	US TREASURY	6/24/2021	6/15/2023	0.25	50,000,000	49,998,047	49,998,648	49,523,500
U.S. Treasuries	912828S35	US TREASURY	1/9/2020	6/30/2023	1.38	50,000,000	49,605,469	49,840,072	50,281,500
U.S. Treasuries	912828S35	US TREASURY	6/24/2021	6/30/2023	1.38	50,000,000	51,138,672	50,795,214	50,281,500
U.S. Treasuries	91282CCK5	US TREASURY	6/30/2021	6/30/2023	0.13	50,000,000	49,865,234	49,905,110	49,402,500
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,220,703	50,781,766	50,179,500
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,218,750	50,780,516	50,179,500
U.S. Treasuries	91282CAK7	US TREASURY	8/10/2021	9/15/2023	0.13	50,000,000	49,886,719	49,912,599	49,263,500
U.S. Treasuries	912828WE6	US TREASURY	12/17/2019	11/15/2023	2.75	50,000,000	51,960,938	50,894,703	51,453,000
U.S. Treasuries	91282CBA8	US TREASURY	3/19/2021	12/15/2023	0.13	50,000,000	49,767,578	49,841,647	49,070,500
U.S. Treasuries	91282CBA8	US TREASURY	12/9/2021	12/15/2023	0.13	50,000,000	49,402,344	49,446,194	49,070,500
U.S. Treasuries	91282CBA8	US TREASURY	12/15/2021	12/15/2023	0.13	50,000,000	49,443,359	49,479,960	49,070,500
U.S. Treasuries	9128285Z9	US TREASURY	10/4/2021	1/31/2024	2.50	50,000,000	52,511,719	52,156,706	51,318,500
U.S. Treasuries	91282CC33	US TREASURY	7/2/2021	5/15/2024	0.25	50,000,000	49,718,750	49,776,181	48,888,500
U.S. Treasuries	912828XT2	US TREASURY	7/6/2021	5/31/2024	2.00	50,000,000	52,263,672	51,815,209	50,861,500
U.S. Treasuries	91282CCL3	US TREASURY	8/6/2021	7/15/2024	0.38	50,000,000	49,998,047	49,998,372	48,920,000
U.S. Treasuries	91282CCL3	US TREASURY	8/9/2021	7/15/2024	0.38	50,000,000	49,960,938	49,967,357	48,920,000
U.S. Treasuries	912828Y87	US TREASURY	3/30/2021	7/31/2024	1.75	50,000,000	52,210,938	51,652,309	50,582,000
U.S. Treasuries	91282CCT6	US TREASURY	8/25/2021	8/15/2024	0.38	50,000,000	49,903,533	49,913,401	48,863,500
U.S. Treasuries	912828YM6	US TREASURY	4/15/2021	10/31/2024	1.50	50,000,000	51,746,094	51,352,380	50,219,000
U.S. Treasuries	912828G38	US TREASURY	3/9/2021	11/15/2024	2.25	50,000,000	53,160,156	52,388,299	51,244,000
U.S. Treasuries	912828G38	US TREASURY	3/12/2021	11/15/2024	2.25	50,000,000	53,228,516	52,445,408	51,244,000
U.S. Treasuries	912828YY0	US TREASURY	3/15/2021	12/31/2024	1.75	50,000,000	52,226,563	51,708,048	50,549,000
U.S. Treasuries	912828Z52	US TREASURY	3/30/2021	1/31/2025	1.38	50,000,000	51,515,625	51,182,900	49,988,500
U.S. Treasuries	912828Z52	US TREASURY	4/15/2021	1/31/2025	1.38	50,000,000	51,507,813	51,190,378	49,988,500
U.S. Treasuries	912828ZC7	US TREASURY	3/15/2021	2/28/2025	1.13	50,000,000	51,011,719	50,785,726	49,595,500
U.S. Treasuries	912828ZC7	US TREASURY	3/31/2021	2/28/2025	1.13	50,000,000	50,998,047	50,783,781	49,595,500
U.S. Treasuries	912828ZF0	US TREASURY	4/15/2021	3/31/2025	0.50	50,000,000	49,779,297	49,823,865	48,599,500
U.S. Treasuries	912828ZF0	US TREASURY	4/19/2021	3/31/2025	0.50	50,000,000	49,839,844	49,871,831	48,599,500

# Investment Inventory

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Coupon	Par Value	Book Value	Amortized		Market Value
			Settle Date	Date				Book Value	Market Value	
U.S. Treasuries	912828ZL7	US TREASURY	5/18/2021	4/30/2025	0.38	50,000,000	49,615,234	49,684,295	48,344,000	
U.S. Treasuries	912828XB1	US TREASURY	9/2/2021	5/15/2025	2.13	50,000,000	52,849,609	52,529,002	51,111,500	
U.S. Treasuries	912828ZW3	US TREASURY	3/8/2021	6/30/2025	0.25	50,000,000	49,140,625	49,320,685	48,002,000	
U.S. Treasuries	912828ZW3	US TREASURY	3/9/2021	6/30/2025	0.25	50,000,000	49,042,969	49,243,009	48,002,000	
U.S. Treasuries	912828ZW3	US TREASURY	5/12/2021	6/30/2025	0.25	50,000,000	49,281,250	49,407,388	48,002,000	
U.S. Treasuries	912828ZW3	US TREASURY	5/13/2021	6/30/2025	0.25	50,000,000	49,183,594	49,326,424	48,002,000	
U.S. Treasuries	912828ZW3	US TREASURY	5/18/2021	6/30/2025	0.25	50,000,000	49,253,906	49,382,389	48,002,000	
U.S. Treasuries	912828ZW3	US TREASURY	7/12/2021	6/30/2025	0.25	50,000,000	49,310,547	49,407,613	48,002,000	
U.S. Treasuries	912828ZW3	US TREASURY	8/5/2021	6/30/2025	0.25	50,000,000	49,500,000	49,563,158	48,002,000	
U.S. Treasuries	912828ZW3	US TREASURY	8/6/2021	6/30/2025	0.25	50,000,000	49,406,250	49,480,886	48,002,000	
U.S. Treasuries	912828ZW3	US TREASURY	12/7/2021	6/30/2025	0.25	50,000,000	48,628,906	48,687,923	48,002,000	
U.S. Treasuries	91282CAB7	US TREASURY	8/5/2021	7/31/2025	0.25	50,000,000	49,458,984	49,525,868	47,926,000	
U.S. Treasuries	91282CAB7	US TREASURY	8/6/2021	7/31/2025	0.25	50,000,000	49,363,281	49,441,613	47,926,000	
U.S. Treasuries	91282CAM3	US TREASURY	5/12/2021	9/30/2025	0.25	50,000,000	49,109,375	49,256,701	47,797,000	
U.S. Treasuries	91282CAM3	US TREASURY	7/26/2021	9/30/2025	0.25	50,000,000	49,281,250	49,370,682	47,797,000	
U.S. Treasuries	91282CAT8	US TREASURY	2/25/2021	10/31/2025	0.25	50,000,000	49,298,828	49,438,734	47,717,000	
U.S. Treasuries	91282CAT8	US TREASURY	3/2/2021	10/31/2025	0.25	50,000,000	49,078,125	49,259,903	47,717,000	
U.S. Treasuries	91282CAT8	US TREASURY	3/4/2021	10/31/2025	0.25	50,000,000	49,048,828	49,235,486	47,717,000	
U.S. Treasuries	91282CBC4	US TREASURY	2/25/2021	12/31/2025	0.38	50,000,000	49,455,078	49,560,060	47,814,500	
U.S. Treasuries	91282CBC4	US TREASURY	2/26/2021	12/31/2025	0.38	50,000,000	49,271,484	49,411,504	47,814,500	
U.S. Treasuries	91282CBW0	US TREASURY	6/28/2021	4/30/2026	0.75	50,000,000	49,662,109	49,703,796	48,310,500	
U.S. Treasuries	91282CBW0	US TREASURY	7/2/2021	4/30/2026	0.75	50,000,000	49,730,469	49,763,186	48,310,500	
U.S. Treasuries	912828R36	US TREASURY	7/23/2021	5/15/2026	1.63	50,000,000	52,203,125	51,961,120	50,107,500	
U.S. Treasuries	912828R36	US TREASURY	8/27/2021	5/15/2026	1.63	50,000,000	51,890,625	51,717,153	50,107,500	
U.S. Treasuries	91282CCJ8	US TREASURY	7/2/2021	6/30/2026	0.88	50,000,000	49,931,641	49,939,661	48,488,500	
U.S. Treasuries	91282CCJ8	US TREASURY	7/14/2021	6/30/2026	0.88	50,000,000	50,070,313	50,062,474	48,488,500	
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026	0.88	50,000,000	50,345,703	50,308,527	48,488,500	
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026	0.88	50,000,000	50,328,125	50,292,839	48,488,500	
U.S. Treasuries	91282CCJ8	US TREASURY	8/6/2021	6/30/2026	0.88	50,000,000	50,406,250	50,365,602	48,488,500	
U.S. Treasuries	91282CCJ8	US TREASURY	8/10/2021	6/30/2026	0.88	50,000,000	50,240,234	50,216,682	48,488,500	
U.S. Treasuries	91282CCJ8	US TREASURY	9/24/2021	6/30/2026	0.88	50,000,000	49,937,500	49,942,170	48,488,500	
U.S. Treasuries	91282CCJ8	US TREASURY	10/14/2021	6/30/2026	0.88	50,000,000	49,593,750	49,619,731	48,488,500	
U.S. Treasuries	91282CCJ8	US TREASURY	1/4/2022	6/30/2026	0.88	50,000,000	49,032,178	49,043,970	48,488,500	
U.S. Treasuries	91282CCW9	US TREASURY	9/28/2021	8/31/2026	0.75	50,000,000	49,478,224	49,487,816	48,135,000	
U.S. Treasuries	91282CCZ2	US TREASURY	10/8/2021	9/30/2026	0.88	50,000,000	49,699,069	49,709,268	48,363,300	
U.S. Treasuries	91282CCZ2	US TREASURY	10/8/2021	9/30/2026	0.88	50,000,000	49,681,490	49,692,811	48,363,300	
U.S. Treasuries	91282CCZ2	US TREASURY	10/19/2021	9/30/2026	0.88	50,000,000	49,341,196	49,357,968	48,363,300	
U.S. Treasuries	91282CDK4	US TREASURY	12/3/2021	11/30/2026	1.25	50,000,000	50,077,417	50,069,887	49,171,900	
U.S. Treasuries	91282CDK4	US TREASURY	12/7/2021	11/30/2026	1.25	50,000,000	50,129,207	50,113,580	49,171,900	
<b>Subtotals</b>					<b>0.76</b>	<b>\$ 4,725,000,000</b>	<b>\$ 4,747,762,985</b>	<b>\$ 4,738,441,794</b>	<b>\$ 4,656,908,900</b>	
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	5/4/2021	2/1/2022	0.05	\$ 100,000,000	\$ 99,994,705	\$ 100,000,000	\$ 100,000,000	
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	5/6/2021	2/1/2022	0.05	100,000,000	99,995,490	100,000,000	100,000,000	
Federal Agencies	3133EKAK2	FEDERAL FARM CREDIT BANK	2/19/2019	2/14/2022	2.53	20,700,000	20,682,612	20,699,793	20,717,388	
Federal Agencies	3133EKBV7	FEDERAL FARM CREDIT BANK	3/1/2019	3/1/2022	2.55	10,000,000	9,997,186	9,999,928	10,018,300	
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	4/5/2019	3/11/2022	2.50	17,780,000	17,848,986	17,782,448	17,831,740	
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	4/5/2019	3/11/2022	2.50	40,000,000	40,158,360	40,005,619	40,116,400	
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	4/8/2019	3/14/2022	2.47	26,145,000	26,226,050	26,148,103	26,215,330	
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	4/8/2019	3/14/2022	2.47	45,500,000	45,634,680	45,505,156	45,622,395	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,999,000	24,999,929	25,018,500	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,993,000	24,999,501	25,018,500	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,996,000	24,999,715	25,018,500	

# Investment Inventory

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity			Par Value	Book Value	Amortized	
			Settle Date	Date	Coupon			Book Value	Market Value
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,983,250	24,998,807	25,018,500
Federal Agencies	3135GOT45	FANNIE MAE	6/6/2017	4/5/2022	1.88	25,000,000	25,072,250	25,002,580	25,076,250
Federal Agencies	313313VG0	FED FARM CRD DISCOUNT NT	7/9/2021	4/8/2022	0.00	10,000,000	9,995,450	9,998,900	9,996,500
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	25,000,000	24,918,000	24,994,763	25,104,000
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,989,526	50,208,000
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,989,526	50,208,000
Federal Agencies	3133EKHB5	FEDERAL FARM CREDIT BANK	4/18/2019	4/18/2022	2.35	50,000,000	49,969,500	49,997,885	50,227,500
Federal Agencies	3133EMXN7	FEDERAL FARM CREDIT BANK	4/28/2021	4/27/2022	0.06	19,550,000	19,548,358	19,549,617	19,542,571
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	5/6/2021	5/6/2022	0.06	10,000,000	9,999,918	9,999,979	9,993,500
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	5/18/2021	5/6/2022	0.06	10,000,000	9,999,900	9,999,973	9,993,500
Federal Agencies	313385WL6	FED HOME LN DISCOUNT NT	5/6/2021	5/6/2022	0.00	50,000,000	49,972,118	49,992,819	49,963,500
Federal Agencies	3130AMGM8	FEDERAL HOME LOAN BANK	5/11/2021	5/10/2022	0.06	50,000,000	49,998,325	49,999,549	49,974,000
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	5/17/2021	5/13/2022	0.06	30,000,000	29,999,753	29,999,931	29,977,200
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	5/13/2021	5/13/2022	0.06	45,000,000	44,998,200	44,999,502	44,965,800
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	25,000,000	24,949,250	24,995,184	25,145,750
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	35,000,000	34,928,950	34,993,258	35,204,050
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/6/2017	6/2/2022	1.88	50,000,000	50,059,250	50,003,935	50,263,500
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/9/2017	6/2/2022	1.88	50,000,000	49,997,500	49,999,834	50,263,500
Federal Agencies	3133EMF64	FEDERAL FARM CREDIT BANK	7/7/2021	6/9/2022	0.06	58,735,000	58,723,528	58,730,643	58,680,964
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	20,000,000	19,998,940	19,999,844	20,097,200
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,805	25,121,500
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,805	25,121,500
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANK	3/18/2020	9/20/2022	1.85	25,000,000	25,718,750	25,181,257	25,228,750
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	4/3/2020	10/3/2022	0.70	40,000,000	39,990,000	39,997,327	40,061,600
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANK	7/14/2021	12/14/2022	0.11	50,000,000	49,992,900	49,995,669	49,828,000
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANK	5/18/2021	1/19/2023	0.14	60,000,000	59,987,400	59,992,741	59,763,600
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	3/25/2020	1/23/2023	1.60	10,140,000	10,384,141	10,224,056	10,240,386
Federal Agencies	3133ENDQ0	FEDERAL FARM CREDIT BANK	11/12/2021	2/10/2023	0.16	50,000,000	49,900,233	49,917,629	49,750,969
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANK	3/31/2021	3/23/2023	0.13	65,000,000	64,955,150	64,974,221	64,572,300
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	20,000,000	19,973,600	19,984,232	19,829,000
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	25,000,000	24,967,000	24,980,290	24,786,250
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	50,000,000	49,934,000	49,960,581	49,572,500
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANK	5/5/2021	4/27/2023	0.13	44,500,000	44,462,233	44,476,461	44,154,235
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	12,500,000	12,484,000	12,489,852	12,373,125
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	25,000,000	24,968,000	24,979,704	24,746,250
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	75,000,000	74,904,000	74,939,112	74,238,750
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANK	6/4/2021	6/2/2023	0.13	15,000,000	14,986,200	14,990,787	14,827,350
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANK	6/2/2021	6/2/2023	0.13	100,000,000	99,938,000	99,958,723	99,090,000
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANK	6/28/2021	6/14/2023	0.13	50,000,000	49,864,850	49,905,999	49,521,500
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	12/14/2021	6/26/2023	0.20	48,067,000	47,826,184	47,847,293	47,634,397
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	8/26/2021	6/26/2023	0.20	50,000,000	49,979,892	49,984,671	49,550,000
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023	0.13	50,000,000	49,927,791	49,947,772	49,460,500
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023	0.13	50,000,000	49,907,253	49,932,917	49,460,500
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANK	11/24/2021	7/24/2023	0.45	50,000,000	49,996,500	49,996,898	49,588,156
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANK	8/10/2021	8/10/2023	0.16	50,000,000	49,970,000	49,977,192	49,429,500
Federal Agencies	3137EAEV7	FREDDIE MAC	12/6/2021	8/24/2023	0.25	40,776,000	40,571,644	40,563,999	40,256,922
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANK	12/14/2021	9/8/2023	0.13	20,975,000	20,813,353	20,819,415	20,668,765
Federal Agencies	3135G0U43	FANNIE MAE	12/9/2021	9/12/2023	2.88	29,648,000	30,999,294	30,998,968	30,502,159
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANK	9/27/2021	9/27/2023	0.17	50,000,000	49,950,000	49,958,699	49,330,000
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023	0.50	25,000,000	24,963,750	24,966,738	24,725,958
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023	0.50	25,000,000	24,963,750	24,966,738	24,725,958
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023	0.50	75,000,000	74,891,250	74,900,213	74,177,873



# Investment Inventory

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Coupon	Par Value	Book Value	Amortized	
			Settle Date	Date				Book Value	Market Value
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	12/10/2021	12/8/2023	2.25	10,000,000	10,302,250	10,279,087	10,202,000
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	12/10/2021	12/8/2023	2.25	30,000,000	30,906,750	30,837,260	30,606,000
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023	0.68	25,000,000	24,987,600	24,988,330	24,789,750
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023	0.68	25,000,000	24,988,000	24,988,707	24,789,750
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023	0.68	62,000,000	61,970,488	61,972,226	61,478,580
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANK	11/12/2021	2/13/2024	2.50	39,010,000	40,889,914	40,487,518	40,065,221
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANK	3/18/2020	2/14/2024	1.43	20,495,000	20,950,604	20,732,054	20,599,525
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,759	4,905,050
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,759	4,905,050
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	100,000,000	99,964,000	99,975,178	98,101,000
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,500	49,957,164	49,063,500
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,450	49,957,129	49,063,500
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	16,545,000	16,549,633	16,548,466	16,232,961
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	29,424,000	29,432,239	29,430,164	28,869,063
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	39,000,000	39,010,920	39,008,170	38,264,460
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANK	8/6/2021	7/23/2024	0.45	50,000,000	50,092,000	50,076,780	49,013,500
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	25,000,000	24,974,750	24,977,768	24,439,750
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	50,000,000	49,949,500	49,955,536	48,879,500
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	50,000,000	49,949,500	49,955,536	48,879,500
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	10,000,000	9,988,500	9,989,287	9,855,700
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	10,000,000	9,988,500	9,989,287	9,855,700
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	50,000,000	49,942,500	49,946,435	49,278,500
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANK	12/3/2019	12/3/2024	1.63	25,000,000	24,960,000	24,977,318	25,202,250
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	12/9/2021	12/9/2024	0.92	50,000,000	49,985,000	49,985,739	49,401,063
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	12/9/2021	12/9/2024	0.92	50,000,000	49,963,000	49,964,823	49,401,063
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	1/11/2022	1/6/2025	1.13	20,000,000	19,955,000	19,955,866	19,919,800
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	1/11/2022	1/6/2025	1.13	25,000,000	24,943,750	24,944,833	24,899,750
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	1/11/2022	1/6/2025	1.13	25,000,000	24,943,750	24,944,833	24,899,750
Federal Agencies	3135G0X24	FANNIE MAE	4/21/2021	1/7/2025	1.63	39,060,000	40,632,556	40,301,125	39,295,922
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,665	5,015,900
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,665	5,015,900
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,665	5,015,900
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	15,000,000	14,988,450	14,992,994	15,047,700
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	50,000,000	49,961,500	49,976,647	50,159,000
Federal Agencies	3137EAEP0	FREDDIE MAC	4/21/2021	2/12/2025	1.50	53,532,000	55,450,052	55,056,252	53,702,232
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025	1.21	16,000,000	15,990,720	15,994,214	15,913,760
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025	1.21	24,000,000	23,964,240	23,977,704	23,870,640
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANK	4/21/2021	4/21/2025	0.60	50,000,000	49,973,500	49,978,688	48,719,000
Federal Agencies	3135G03U5	FANNIE MAE	12/8/2021	4/22/2025	0.63	37,938,000	37,398,090	37,393,268	37,003,208
Federal Agencies	3135G03U5	FANNIE MAE	7/12/2021	4/22/2025	0.63	50,000,000	50,108,000	50,092,035	48,768,000
Federal Agencies	3135G03U5	FANNIE MAE	12/8/2021	4/22/2025	0.63	50,000,000	49,283,881	49,277,730	48,768,000
Federal Agencies	3135G04Z3	FANNIE MAE	12/8/2021	6/17/2025	0.50	4,655,000	4,556,640	4,560,843	4,513,395
Federal Agencies	3135G04Z3	FANNIE MAE	12/8/2021	6/17/2025	0.50	10,000,000	9,789,600	9,798,591	9,695,800
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	7/12/2021	6/30/2025	0.70	17,680,000	17,734,631	17,726,940	17,228,453
Federal Agencies	3135G05X7	FANNIE MAE	3/4/2021	8/25/2025	0.38	25,000,000	24,684,250	24,748,752	24,020,000
Federal Agencies	3135G05X7	FANNIE MAE	2/25/2021	8/25/2025	0.38	72,500,000	71,862,000	71,994,496	69,658,000
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANK	11/2/2021	9/12/2025	1.75	10,295,000	10,600,355	10,557,240	10,387,655
Federal Agencies	3137EAEX3	FREDDIE MAC	3/4/2021	9/23/2025	0.38	22,600,000	22,295,352	22,356,501	21,686,734
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	11/17/2021	11/17/2025	1.05	39,675,000	39,622,232	39,624,977	38,870,329
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	11/17/2021	11/17/2025	1.05	55,000,000	54,923,000	54,927,005	53,884,514
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	12/16/2021	12/16/2025	1.17	45,000,000	44,954,100	44,955,577	44,134,650
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	12/16/2021	12/16/2025	1.17	50,000,000	49,949,000	49,950,641	49,038,500

# Investment Inventory

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date					Book Value	Market Value
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANK	8/9/2021	4/6/2026	0.69	15,500,000	15,458,150	15,462,480	14,955,795	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,565,500	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,565,500	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,565,500	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,565,500	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,484,750	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,484,750	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,484,750	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,484,750	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,612,981	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,612,981	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,612,981	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,612,981	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,443,974	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,443,974	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,443,974	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,443,974	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,780,500	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,780,500	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,780,500	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,780,500	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	24,899,015	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	24,899,015	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	24,899,015	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	24,899,015	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	24,928,821	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	24,928,821	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	24,928,821	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	24,928,821	
<b>Subtotals</b>					<b>0.85</b>	<b>\$ 4,869,925,000</b>	<b>\$ 4,874,111,222</b>	<b>\$ 4,872,404,716</b>	<b>\$ 4,828,911,470</b>	
Public Time Deposits	PPEB3XSW4	BANK OF SAN FRANCISCO	9/20/2021	3/21/2022	0.09	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	
Public Time Deposits	PPEE3CH06	BRIDGE BANK	9/20/2021	3/21/2022	0.09	10,000,000	10,000,000	10,000,000	10,000,000	
Public Time Deposits	PPES5U4Q0	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	
<b>Subtotals</b>					<b>0.12</b>	<b>\$ 40,000,000</b>	<b>\$ 40,000,000</b>	<b>\$ 40,000,000</b>	<b>\$ 40,000,000</b>	

# Investment Inventory

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date					Book Value	Market Value
Negotiable CDs	06367CBA4	BANK OF MONTREAL CHICAGO	2/16/2021	2/14/2022	0.20	\$ 75,000,000	\$ 75,000,000	\$ 75,000,000	\$ 75,004,080	
Negotiable CDs	78012UG82	ROYAL BANK OF CANADA NY	2/26/2021	2/16/2022	0.19	50,000,000	50,000,000	50,000,000	50,002,777	
Negotiable CDs	78012UG90	ROYAL BANK OF CANADA NY	2/26/2021	2/22/2022	0.19	60,000,000	60,000,000	60,000,000	60,004,752	
Negotiable CDs	06367CCJ4	BANK OF MONTREAL CHICAGO	3/9/2021	2/28/2022	0.20	50,000,000	50,000,000	50,000,000	50,005,274	
Negotiable CDs	06367CDY0	BANK OF MONTREAL CHICAGO	4/6/2021	2/28/2022	0.20	50,000,000	50,000,000	50,000,000	50,005,441	
Negotiable CDs	78012UH57	ROYAL BANK OF CANADA NY	3/9/2021	2/28/2022	0.24	50,000,000	50,000,000	50,000,000	50,006,990	
Negotiable CDs	06367CBZ9	BANK OF MONTREAL CHICAGO	3/3/2021	3/2/2022	0.20	100,000,000	100,000,000	100,000,000	100,011,935	
Negotiable CDs	89114W3C7	TORONTO DOMINION BANK NY	3/4/2021	3/4/2022	0.21	50,000,000	50,000,000	50,000,000	50,006,661	
Negotiable CDs	78012UJ30	ROYAL BANK OF CANADA NY	3/11/2021	3/11/2022	0.23	50,000,000	50,000,000	50,000,000	50,009,201	
Negotiable CDs	89114W4K8	TORONTO DOMINION BANK NY	3/15/2021	3/15/2022	0.23	50,000,000	50,000,000	50,000,000	50,010,145	
Negotiable CDs	06367CCY1	BANK OF MONTREAL CHICAGO	3/16/2021	3/16/2022	0.26	50,000,000	50,000,000	50,000,000	50,012,274	
Negotiable CDs	78012UH73	ROYAL BANK OF CANADA NY	3/11/2021	3/16/2022	0.22	50,000,000	50,000,000	50,000,000	50,009,770	
Negotiable CDs	78012UK46	ROYAL BANK OF CANADA NY	3/30/2021	3/28/2022	0.23	50,000,000	50,000,000	50,000,000	50,013,212	
Negotiable CDs	89114W5N1	TORONTO DOMINION BANK NY	3/30/2021	3/28/2022	0.22	50,000,000	50,000,000	50,000,000	50,012,435	
Negotiable CDs	78012UK53	ROYAL BANK OF CANADA NY	4/6/2021	4/6/2022	0.23	50,000,000	50,000,000	50,000,000	50,015,335	
Negotiable CDs	89114W6T7	TORONTO DOMINION BANK NY	4/13/2021	4/11/2022	0.22	50,000,000	50,000,000	50,000,000	50,015,544	
Negotiable CDs	89114WHS7	TORONTO DOMINION BANK NY	10/12/2021	4/13/2022	0.16	50,000,000	50,000,000	50,000,000	50,009,996	
Negotiable CDs	06367CHR1	BANK OF MONTREAL CHICAGO	7/6/2021	5/9/2022	0.17	100,000,000	100,000,000	100,000,000	99,994,507	
Negotiable CDs	89114WBD6	TORONTO DOMINION BANK NY	5/25/2021	5/25/2022	0.21	50,000,000	50,000,000	50,000,000	50,003,121	
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	100,041,185	
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	99,984,748	
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	100,049,922	
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	50,002,061	
Negotiable CDs	89114WMMZ5	TORONTO DOMINION BANK NY	12/13/2021	6/30/2022	0.30	50,000,000	50,000,000	50,000,000	50,022,883	
Negotiable CDs	06367CQB6	BANK OF MONTREAL CHICAGO	12/17/2021	7/1/2022	0.33	50,000,000	50,000,000	50,000,000	50,029,322	
Negotiable CDs	89114WJ89	TORONTO DOMINION BANK NY	10/19/2021	7/1/2022	0.21	50,000,000	50,000,000	50,000,000	50,004,167	
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	100,051,923	
Negotiable CDs	06367CKG1	BANK OF MONTREAL CHICAGO	8/25/2021	7/18/2022	0.18	50,000,000	50,000,000	50,000,000	49,997,634	
Negotiable CDs	06367CKN6	BANK OF MONTREAL CHICAGO	8/30/2021	7/18/2022	0.18	50,000,000	50,000,000	50,000,000	49,997,635	
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	49,936,888	
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	49,930,686	
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	49,929,912	
Negotiable CDs	96130ALC0	WESTPAC BANKING CORP NY	10/27/2021	10/24/2022	0.30	50,000,000	50,000,000	50,000,000	49,929,915	
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	49,923,952	
Negotiable CDs	89114W36	TORONTO DOMINION BANK NY	12/2/2021	12/2/2022	0.48	50,000,000	50,000,000	50,000,000	49,923,952	
Negotiable CDs	06367CPS0	BANK OF MONTREAL CHICAGO	12/8/2021	12/7/2022	0.52	50,000,000	50,000,000	50,000,000	49,939,843	
Negotiable CDs	89114WP58	TORONTO DOMINION BANK NY	1/6/2022	12/30/2022	0.57	60,000,000	60,000,000	60,000,000	59,950,209	
<b>Subtotals</b>					<b>0.26</b>	<b>\$ 2,195,000,000</b>	<b>\$ 2,195,000,000</b>	<b>\$ 2,195,000,000</b>	<b>\$ 2,194,800,278</b>	
Commercial Paper	89233HDT8	TOYOTA MOTOR CREDIT CORP	10/28/2021	4/27/2022	0.00	\$ 25,000,000	\$ 24,978,632	\$ 24,989,965	\$ 24,990,556	
Commercial Paper	89233HF82	TOYOTA MOTOR CREDIT CORP	11/10/2021	6/8/2022	0.00	50,000,000	49,941,667	49,964,722	49,943,556	
Commercial Paper	89233HFE9	TOYOTA MOTOR CREDIT CORP	10/25/2021	6/14/2022	0.00	50,000,000	49,932,333	49,961,208	49,940,889	
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	12/21/2021	6/15/2022	0.00	50,000,000	49,921,778	49,940,444	49,940,445	
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	1/4/2022	6/15/2022	0.00	50,000,000	49,932,500	49,944,167	49,940,445	
Commercial Paper	89233HFN9	TOYOTA MOTOR CREDIT CORP	12/6/2021	6/22/2022	0.00	50,000,000	49,925,750	49,947,125	49,937,334	
Commercial Paper	89233HFQ2	TOYOTA MOTOR CREDIT CORP	12/16/2021	6/24/2022	0.00	60,000,000	59,901,833	59,926,117	59,923,733	
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	10/19/2021	6/30/2022	0.00	50,000,000	49,932,972	49,960,681	49,933,778	
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	11/1/2021	6/30/2022	0.00	50,000,000	49,919,667	49,950,333	49,933,778	
Commercial Paper	89233HG16	TOYOTA MOTOR CREDIT CORP	11/19/2021	7/1/2022	0.00	50,000,000	49,925,333	49,950,000	49,933,334	
Commercial Paper	89233HH15	TOYOTA MOTOR CREDIT CORP	11/4/2021	8/1/2022	0.00	50,000,000	49,906,250	49,937,153	49,874,306	
<b>Subtotals</b>					<b>0.00</b>	<b>\$ 535,000,000</b>	<b>\$ 534,218,715</b>	<b>\$ 534,471,915</b>	<b>\$ 534,292,151</b>	

## Investment Inventory Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized		Market Value
				Date					Book Value		
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	1/31/2022	2/1/2022	0.01	\$ 13,546,588	\$ 13,546,588	\$ 13,546,588	\$ 13,546,588	\$ 13,546,588	
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	1/31/2022	2/1/2022	0.03	560,732,599	560,732,599	560,732,599	560,732,599	560,732,599	
Money Market Funds	31607A703	FIDELITY INST GOV FUND	1/31/2022	2/1/2022	0.01	16,348,082	16,348,082	16,348,082	16,348,082	16,348,082	
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PF	1/31/2022	2/1/2022	0.03	11,099,104	11,099,104	11,099,104	11,099,104	11,099,104	
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUN	1/31/2022	2/1/2022	0.03	12,405,965	12,405,965	12,405,965	12,405,965	12,405,965	
Money Market Funds	85749T517	STATE ST INST US GOV MM-OPP	1/31/2022	2/1/2022	0.03	200,005,635	200,005,635	200,005,635	200,005,635	200,005,635	
<b>Subtotals</b>						<b>0.03</b>	<b>\$ 814,137,972</b>	<b>\$ 814,137,972</b>	<b>\$ 814,137,972</b>	<b>\$ 814,137,972</b>	
Supranationals	459058ES8	INTL BK RECON & DEVELOP	12/16/2021	10/7/2022	1.88	\$ 64,387,000	\$ 65,418,845	\$ 65,059,820	\$ 64,895,657		
Supranationals	459058JV6	INTL BK RECON & DEVELOP	4/20/2021	4/20/2023	0.13	100,000,000	99,793,000	99,874,382	99,008,000		
Supranationals	4581X0CC0	INTER-AMERICAN DEVEL BK	12/15/2021	10/4/2023	3.00	25,756,000	26,990,142	26,758,840	26,540,270		
Supranationals	459056HV2	INTL BK RECON & DEVELOP	11/2/2021	8/28/2024	1.50	50,000,000	51,117,583	50,897,292	50,236,000		
Supranationals	4581X0DZ8	INTER-AMERICAN DEVEL BK	11/4/2021	9/23/2024	0.50	50,000,000	49,623,972	49,629,656	48,897,000		
Supranationals	45950VQG4	INTL FINANCE CORP	10/22/2021	9/23/2024	0.44	10,000,000	9,922,244	9,926,472	9,723,500		
Supranationals	4581X0CM8	INTER-AMERICAN DEVEL BK	4/26/2021	1/15/2025	2.13	100,000,000	105,676,000	104,503,238	102,052,000		
Supranationals	459058JB0	INTL BK RECON & DEVELOP	7/23/2021	4/22/2025	0.63	40,000,000	40,086,000	40,073,876	38,918,800		
Supranationals	4581X0DN5	INTER-AMERICAN DEVEL BK	11/1/2021	7/15/2025	0.63	28,900,000	28,519,098	28,545,017	28,021,729		
Supranationals	45818WDG8	INTER-AMERICAN DEVEL BK	8/25/2021	2/27/2026	0.82	19,500,000	19,556,907	19,551,379	18,771,090		
<b>Subtotals</b>						<b>1.22</b>	<b>\$ 488,543,000</b>	<b>\$ 496,703,792</b>	<b>\$ 494,819,973</b>	<b>\$ 487,064,047</b>	
<b>Grand Totals</b>						<b>0.65</b>	<b>\$ 13,667,605,972</b>	<b>\$ 13,701,934,686</b>	<b>\$ 13,689,276,370</b>	<b>\$ 13,556,114,817</b>	

# Monthly Investment Earnings

## Pooled Fund

For month ended January 31, 2022

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Amort.	Realized	Earned Income
							Date	Earned Interest	Expense	Gain/(Loss)	/Net Earnings
U.S. Treasuries	912796C31	TREASURY BILL	0	0	0.0901	1/28/21	1/27/22	0	6500	0	6500
U.S. Treasuries	912828Z60	US TREASURY	0	1.375	0.104	1/13/21	1/31/22	56046.20	-52168.33	0.00	3877.87
U.S. Treasuries	912828Z60	US TREASURY	0	1.375	0.1012	1/15/21	1/31/22	56046.2	-52288.39	0	3757.81
U.S. Treasuries	912796F38	TREASURY BILL	50000000	0	0.058	4/19/21	3/24/22	0	2497.22	0	2497.22
U.S. Treasuries	912828ZG8	US TREASURY	50000000	0.375	0.0673	4/8/21	3/31/22	15968.41	-13059.13	0.00	2909.28
U.S. Treasuries	912796G45	TREASURY BILL	100000000	0	0.065	4/22/21	4/21/22	0.00	5597.2	0.00	5597.2
U.S. Treasuries	912796H44	TREASURY BILL	200000000	0	0.055	5/20/21	5/19/22	0	9472.29	0	9472.29
U.S. Treasuries	912828XD7	US TREASURY	50000000	1.875	0.0798	5/13/21	5/31/22	79842.04	-76197.37	0	3644.67
U.S. Treasuries	912828Y1	US TREASURY	50000000	1.75	0.0801	4/8/21	6/15/22	74519.24	-70894.78	0	3624.46
U.S. Treasuries	912828Y1	US TREASURY	50000000	1.75	0.0922	4/28/21	6/15/22	74519.24	-70369.24	0	4150
U.S. Treasuries	912828XW5	US TREASURY	25000000	1.75	1.7692	8/15/17	6/30/22	37465.47	391.17	0	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	0.00	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	-1372.95	0.00	3979.26
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0926	4/16/21	6/30/22	5352.21	-1376.07	0.00	3976.14
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0924	4/19/21	6/30/22	5352.21	-1385.51	0	3966.7
U.S. Treasuries	912828YA2	US TREASURY	100000000	1.5	0.0988	3/30/21	8/15/22	126358.69	-119167.8	0.00	7190.89
U.S. Treasuries	91282CAG6	US TREASURY	50000000	0.125	0.0974	3/30/21	8/31/22	5352.21	-1166.61	0.00	4185.6
U.S. Treasuries	912828TY6	US TREASURY	50000000	1.625	0.1236	4/8/21	11/15/22	69578.73	-63543.22	0.00	6035.51
U.S. Treasuries	912796P94	TREASURY BILL	50000000	0	0.2494	12/13/21	12/1/22	0	10712.22	0	10712.22
U.S. Treasuries	912828Z86	US TREASURY	50000000	1.375	0.1371	8/17/21	2/15/23	57914.41	-52355.89	0.00	5558.52
U.S. Treasuries	912828ZD5	US TREASURY	50000000	0.5	0.162	3/18/21	3/15/23	21408.84	-14324.71	0.00	7084.13
U.S. Treasuries	91282CBU4	US TREASURY	50000000	0.125	0.1537	5/4/21	3/31/23	5322.8	1217.9	0	6540.7
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	-47960.36	0	10913.95
U.S. Treasuries	91282CCK5	US TREASURY	50000000	0.125	0.2602	6/30/21	6/30/23	5352.21	5722.92	0	11075.13
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2011	4/1/21	7/31/23	52677.61	-44467.45	0	8210.16
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2027	4/1/21	7/31/23	52677.61	-44396.3	0.00	8281.31
U.S. Treasuries	91282CAK7	US TREASURY	50000000	0.125	0.2333	8/10/21	9/15/23	5352.21	4584.49	0	9936.7
U.S. Treasuries	912828WE6	US TREASURY	50000000	2.75	1.7091	12/17/19	11/15/23	117748.62	-42539.59	0	75209.03
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	23638.17	0.00	28960.97
U.S. Treasuries	9128285Z9	US TREASURY	50000000	2.5	0.3278	10/4/21	1/31/24	105355.22	-91711.76	0.00	13643.45
U.S. Treasuries	91282CCC3	US TREASURY	50000000	0.25	0.4475	7/2/21	5/15/24	10704.42	8319.42	0	19023.84
U.S. Treasuries	912828XT2	US TREASURY	50000000	2	0.4283	7/6/21	5/31/24	85164.83	-66201.73	0.00	18963.1
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	0.3763	8/6/21	7/15/24	15938.4	56.37	0	15994.77
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	0.4018	8/9/21	7/15/24	15938.40	1130.66	0.00	17069.06
U.S. Treasuries	912828Y87	US TREASURY	50000000	1.75	0.4154	3/30/21	7/31/24	73748.65	-56225.65	0	17523
U.S. Treasuries	91282CCT6	US TREASURY	50000000	0.375	0.4439	8/25/21	8/15/24	15794.84	2899.12	0.00	18693.96
U.S. Treasuries	912828YM6	US TREASURY	50000000	1.5	0.5038	4/15/21	10/31/24	64226.52	-41798.38	0	22428.14
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.5162	3/9/21	11/15/24	96339.77	-72728.17	0.00	23611.6
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.4762	3/12/21	11/15/24	96339.77	-74467.25	0.00	21872.52
U.S. Treasuries	912828YY0	US TREASURY	50000000	1.75	0.5625	3/15/21	12/31/24	74930.94	-49764.55	0	25166.39
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5756	3/30/21	1/31/25	57945.37	-33488.51	0.00	24456.86
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5707	4/15/21	1/31/25	57945.37	-33700.21	0	24245.16
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.607	3/15/21	2/28/25	48169.89	-21689.68	0	26480.21
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.6083	3/31/21	2/28/25	48169.89	-21635.98	0	26533.91
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.613	4/15/21	3/31/25	21291.21	4731.53	0	26022.74

# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Amort.	Realized	Earned Income
							Date	Earned Interest			
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.5822	4/19/21	3/31/25	21291.21	3443.02	0.00	24734.23
U.S. Treasuries	912828ZL7	US TREASURY	50000000	0.375	0.5722	5/18/21	4/30/25	16056.63	8265.93	0.00	24322.56
U.S. Treasuries	912828XB1	US TREASURY	50000000	2.125	0.5666	9/2/21	5/15/25	90987.56	-65387.04	0.00	25600.52
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6546	3/8/21	6/30/25	10704.42	16914.68	0.00	27619.1
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.7014	3/9/21	6/30/25	10704.42	18848.77	0	29553.19
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6025	5/12/21	6/30/25	10704.42	14755.8	0	25460.22
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6511	5/13/21	6/30/25	10704.42	16771.77	0.00	27476.19
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6175	5/18/21	6/30/25	10704.42	15378.26	0	26082.68
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6022	7/12/21	6/30/25	10704.42	14750.2	0	25454.62
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.5091	8/5/21	6/30/25	10704.42	10877.19	0	21581.61
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	0.00	43374.6
U.S. Treasuries	91282CAB7	US TREASURY	50000000	0.25	0.5246	8/5/21	7/31/25	10535.52	11518.88	0	22054.4
U.S. Treasuries	91282CAB7	US TREASURY	50000000	0.25	0.5738	8/6/21	7/31/25	10535.52	13565.83	0.00	24101.35
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.6628	5/12/21	9/30/25	10645.61	17234.32	0	27879.93
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.5987	7/26/21	9/30/25	10645.61	14591.52	0.00	25237.13
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.5542	2/25/21	10/31/25	10704.42	12718.74	0	23423.16
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6521	3/2/21	10/31/25	10704.42	16771.2	0	27475.62
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6655	3/4/21	10/31/25	10704.42	17324.52	0.00	28028.94
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	12766.52	0	28823.15
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8929	6/28/21	4/30/26	32113.26	5927.9	0.00	38041.16
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8642	7/2/21	4/30/26	32113.26	4739.34	0	36852.6
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.6924	7/23/21	5/15/26	69578.73	-38871.3	0	30707.43
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.8064	8/27/21	5/15/26	69578.73	-34035.64	0	35543.09
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.9031	7/2/21	6/30/26	37465.47	1161.81	0	38627.28
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.846	7/14/21	6/30/26	37465.47	-1202.92	0	36262.55
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7322	7/22/21	6/30/26	37465.47	-5940.57	0	31524.9
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7395	7/22/21	6/30/26	37465.47	-5638.51	0	31826.96
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	7321.94	0	44787.41
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	1.3228	1/4/22	6/30/26	33839.78	16626.6	0	50466.38
U.S. Treasuries	91282CCW9	US TREASURY	50000000	0.75	0.9797	9/28/21	8/31/26	32113.26	9496.22	0.00	41609.48
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.0032	10/8/21	9/30/26	37259.62	5295.35	0	42554.97
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.0105	10/8/21	9/30/26	37259.62	5595.09	0	42854.71
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.1593	10/19/21	9/30/26	37259.61	11693.89	0	48953.5
U.S. Treasuries	91282CDK4	US TREASURY	50000000	1.25	1.2201	12/3/21	11/30/26	53228.02	-1228.87	0.00	51999.15
U.S. Treasuries	91282CDK4	US TREASURY	50000000	1.25	1.2014	12/7/21	11/30/26	53228.03	-1997.15	0.00	51230.88
<b>Subtotals</b>			<b>\$ 4,725,000,000</b>					<b>\$ 3,118,481</b>	<b>\$ (1,017,065)</b>	<b>\$ -</b>	<b>\$ 2,101,416</b>

Federal Agencies	313313RK6	FED FARM CRD DISCOUNT NT	\$ -	0.00	0.06	3/30/21	1/5/22	\$ -	\$ 333	\$ -	\$ 333
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	-	0.53	0.99	3/18/20	1/18/22	12,514	2,876	-	15,389
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	-	0.53	0.67	3/23/20	1/18/22	15,880	4,098	-	19,978
Federal Agencies	3133ELKN3	FEDERAL FARM CREDIT BANK	-	1.55	1.55	1/28/20	1/28/22	116,250	295	-	116,545
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	100,000,000	0.05	0.05	5/4/21	2/1/22	3,750	601	-	4,351
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	100,000,000	0.05	0.05	5/6/21	2/1/22	3,750	516	-	4,266
Federal Agencies	3133EKAK2	FEDERAL FARM CREDIT BANK	20,700,000	2.53	2.56	2/19/19	2/14/22	43,643	494	-	44,137
Federal Agencies	3133EKBV7	FEDERAL FARM CREDIT BANK	10,000,000	2.55	2.56	3/1/19	3/1/22	21,250	80	-	21,330
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	17,780,000	2.50	2.36	4/5/19	3/11/22	37,042	(1,997)	-	35,045
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	40,000,000	2.50	2.36	4/5/19	3/11/22	83,333	(4,584)	-	78,750
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	26,145,000	2.47	2.36	4/8/19	3/14/22	53,815	(2,346)	-	51,469
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	45,500,000	2.47	2.36	4/8/19	3/14/22	93,654	(3,898)	-	89,756

# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Earned Interest	Amort. Expense	Realized Gain/(Loss)	Earned Income /Net Earnings
							Date	Date				
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.70	3/25/20	3/25/22	14,583	42	-	14,626	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.71	3/25/20	3/25/22	14,583	297	-	14,881	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.71	3/25/20	3/25/22	14,583	170	-	14,753	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.73	3/25/20	3/25/22	14,583	711	-	15,295	
Federal Agencies	3135G0T45	FANNIE MAE	25,000,000	1.88	1.81	6/6/17	4/5/22	39,063	(1,270)	-	37,793	
Federal Agencies	313313VG0	FED FARM CRD DISCOUNT NT	10,000,000	0.00	0.06	7/9/21	4/8/22	-	517	-	517	
Federal Agencies	3135G0V59	FANNIE MAE	25,000,000	2.25	2.36	4/12/19	4/12/22	46,875	2,319	-	49,194	
Federal Agencies	3135G0V59	FANNIE MAE	50,000,000	2.25	2.36	4/12/19	4/12/22	93,750	4,639	-	98,389	
Federal Agencies	3135G0V59	FANNIE MAE	50,000,000	2.25	2.36	4/12/19	4/12/22	93,750	4,639	-	98,389	
Federal Agencies	3133EKHB5	FEDERAL FARM CREDIT BANK	50,000,000	2.35	2.37	4/18/19	4/18/22	97,917	863	-	98,779	
Federal Agencies	3133EMXN7	FEDERAL FARM CREDIT BANK	19,550,000	0.06	0.07	4/28/21	4/27/22	978	140	-	1,117	
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	10,000,000	0.06	0.06	5/6/21	5/6/22	500	7	-	507	
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	10,000,000	0.06	0.06	5/18/21	5/6/22	500	9	-	509	
Federal Agencies	313385WL6	FED HOME LN DISCOUNT NT	50,000,000	0.00	0.06	5/6/21	5/6/22	-	2,368	-	2,368	
Federal Agencies	3130AMGM8	FEDERAL HOME LOAN BANK	50,000,000	0.06	0.06	5/11/21	5/10/22	2,500	143	-	2,643	
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	30,000,000	0.06	0.06	5/17/21	5/13/22	1,500	21	-	1,521	
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	45,000,000	0.06	0.06	5/13/21	5/13/22	2,250	153	-	2,403	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	25,000,000	2.25	2.32	5/16/19	5/16/22	46,875	1,435	-	48,310	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	35,000,000	2.25	2.32	5/16/19	5/16/22	65,625	2,010	-	67,635	
Federal Agencies	3133EHL7	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	3133EHL7	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	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	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	-	11,890	
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	

# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	75,000,000	0.50	0.57	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
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	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	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	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	12,500	866	-	-	13,366
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	25,000,000	1.13	1.20	1/11/22	1/6/25	15,625	1,083	-	-	16,708
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	25,000,000	1.13	1.20	1/11/22	1/6/25	15,625	1,083	-	-	16,708
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	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
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



# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity	Earned Interest	Amort.	Realized	Earned Income
							Date		Expense	Gain/(Loss)	/Net Earnings
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	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	19,420	-	-	19,420
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	25,000,000	1.65	1.65	1/14/22	12/14/26	19,420	-	-	19,420
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	25,000,000	1.65	1.65	1/14/22	12/14/26	19,420	-	-	19,420
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	25,000,000	1.65	1.65	1/14/22	12/14/26	19,420	-	-	19,420
<b>Subtotals</b>			<b>\$ 4,869,925,000</b>					<b>\$ 3,506,864</b>	<b>\$ (110,576)</b>	<b>\$ -</b>	<b>\$ 3,396,288</b>
Public Time Deposits	PPEB3XSW4	BANK OF SAN FRANCISCO	\$ 10,000,000	0.09	0.09	9/20/21	3/21/22	\$ 775	\$ -	\$ -	775
Public Time Deposits	PPEE3CH06	BRIDGE BANK	10,000,000	0.09	0.09	9/20/21	3/21/22	764	-	-	764
Public Time Deposits	PPE55U4Q0	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
<b>Subtotals</b>			<b>\$ 40,000,000</b>					<b>\$ 3,933</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 3,933</b>
Negotiable CDs	06367CCF2	BANK OF MONTREAL CHICAGO	\$ -	0.20	0.20	3/8/21	1/3/22	\$ 556	\$ -	\$ -	556
Negotiable CDs	89114W3L7	TORONTO DOMINION BANK NY	-	0.20	0.20	3/8/21	1/5/22	1,111	-	-	1,111
Negotiable CDs	89114W3B9	TORONTO DOMINION BANK NY	-	0.20	0.20	3/4/21	1/6/22	1,667	-	-	1,667
Negotiable CDs	89114W2B0	TORONTO DOMINION BANK NY	-	0.18	0.18	2/18/21	1/14/22	6,500	-	-	6,500
Negotiable CDs	06367CCQ8	BANK OF MONTREAL CHICAGO	-	0.20	0.20	3/11/21	1/20/22	5,278	-	-	5,278
Negotiable CDs	89114W3W3	TORONTO DOMINION BANK NY	-	0.20	0.20	3/11/21	1/20/22	5,278	-	-	5,278
Negotiable CDs	06367CBA4	BANK OF MONTREAL CHICAGO	75,000,000	0.20	0.20	2/16/21	2/14/22	12,917	-	-	12,917
Negotiable CDs	78012UG82	ROYAL BANK OF CANADA NY	50,000,000	0.19	0.19	2/26/21	2/16/22	7,965	-	-	7,965
Negotiable CDs	78012UG90	ROYAL BANK OF CANADA NY	60,000,000	0.19	0.19	2/26/21	2/22/22	9,798	-	-	9,798
Negotiable CDs	06367CCJ4	BANK OF MONTREAL CHICAGO	50,000,000	0.20	0.20	3/9/21	2/28/22	8,423	-	-	8,423
Negotiable CDs	06367CDY0	BANK OF MONTREAL CHICAGO	50,000,000	0.20	0.20	4/6/21	2/28/22	8,611	-	-	8,611
Negotiable CDs	78012UH57	ROYAL BANK OF CANADA NY	50,000,000	0.24	0.24	3/9/21	2/28/22	10,323	-	-	10,323
Negotiable CDs	06367CBZ9	BANK OF MONTREAL CHICAGO	100,000,000	0.20	0.20	3/3/21	3/2/22	17,502	-	-	17,502
Negotiable CDs	89114W3C7	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	3/4/21	3/4/22	9,042	-	-	9,042
Negotiable CDs	78012UJ30	ROYAL BANK OF CANADA NY	50,000,000	0.23	0.23	3/11/21	3/11/22	9,903	-	-	9,903
Negotiable CDs	89114W4K8	TORONTO DOMINION BANK NY	50,000,000	0.23	0.23	3/15/21	3/15/22	9,903	-	-	9,903
Negotiable CDs	06367CCY1	BANK OF MONTREAL CHICAGO	50,000,000	0.26	0.26	3/16/21	3/16/22	11,232	-	-	11,232
Negotiable CDs	78012UH73	ROYAL BANK OF CANADA NY	50,000,000	0.22	0.22	3/11/21	3/16/22	9,472	-	-	9,472

# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity	Earned Interest	Amort.	Realized	Earned Income
							Date		Expense	Gain/(Loss)	/Net Earnings
Negotiable CDs	78012UK46	ROYAL BANK OF CANADA NY	50,000,000	0.23	0.23	3/30/21	3/28/22	9,903	-	-	9,903
Negotiable CDs	89114W5N1	TORONTO DOMINION BANK NY	50,000,000	0.22	0.22	3/30/21	3/28/22	9,472	-	-	9,472
Negotiable CDs	78012UK53	ROYAL BANK OF CANADA NY	50,000,000	0.23	0.23	4/6/21	4/6/22	9,903	-	-	9,903
Negotiable CDs	89114W6T7	TORONTO DOMINION BANK NY	50,000,000	0.22	0.22	4/13/21	4/11/22	9,472	-	-	9,472
Negotiable CDs	89114WHS7	TORONTO DOMINION BANK NY	50,000,000	0.16	0.16	10/12/21	4/13/22	6,889	-	-	6,889
Negotiable CDs	06367CHR1	BANK OF MONTREAL CHICAGO	100,000,000	0.17	0.17	7/6/21	5/9/22	14,639	-	-	14,639
Negotiable CDs	89114WBD6	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	5/25/21	5/25/22	9,042	-	-	9,042
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	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	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	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	96130ALC0	WESTPAC BANKING CORP NY	50,000,000	0.30	0.30	10/27/21	10/24/22	12,917	-	-	12,917
Negotiable CDs	78012UZE4	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	24,700	-	-	24,700
<b>Subtotals</b>			<b>\$ 2,195,000,000</b>					<b>\$ 503,859</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 503,859</b>
Commercial Paper	89233HDT8	TOYOTA MOTOR CREDIT CORP	\$ 25,000,000	0.00	0.17	10/28/21	4/27/22	\$ -	\$ 3,660	\$ -	\$ 3,660
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	-	11,667	-	11,667
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	89233HG16	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.24	11/19/21	7/1/22	-	10,333	-	10,333
Commercial Paper	89233HH15	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.25	11/4/21	8/1/22	-	10,764	-	10,764
<b>Subtotals</b>			<b>\$ 535,000,000</b>					<b>\$ -</b>	<b>\$ 114,010</b>	<b>\$ -</b>	<b>\$ 114,010</b>
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	\$ 13,546,588	0.01	0.01	1/31/22	2/1/22	\$ 114	\$ -	\$ -	\$ 114
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	560,732,599	0.03	0.03	1/31/22	2/1/22	7,044	-	-	7,044
Money Market Funds	31607A703	FIDELITY INST GOV FUND	16,348,082	0.01	0.01	1/31/22	2/1/22	139	-	-	139
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PRM	11,099,104	0.03	0.03	1/31/22	2/1/22	1,841	-	-	1,841
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUND	12,405,965	0.03	0.03	1/31/22	2/1/22	274	-	-	274
Money Market Funds	85749T517	STATE ST INST US GOV MM-OPP	200,005,635	0.03	0.03	1/31/22	2/1/22	4,260	-	-	4,260
<b>Subtotals</b>			<b>\$ 814,137,972</b>					<b>\$ 13,672</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 13,672</b>

## Monthly Investment Earnings Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Earned Interest	Amort.		Realized Gain/(Loss)	Earned Income /Net Earnings
							Date	Date		Expense			
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	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	
<b>Subtotals</b>			<b>\$ 488,543,000</b>					<b>\$ 488,875</b>	<b>\$ (265,304)</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 223,571</b>	
<b>Grand Totals</b>			<b>\$ 13,667,605,972</b>					<b>\$ 7,635,685</b>	<b>\$ (1,278,936)</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 6,356,749</b>	

<sup>1</sup> Yield to maturity is calculated at purchase

# Investment Transactions

## Pooled Fund

For month ended January 31, 2022

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	1/4/22	6/15/22	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233HFF6	\$ 50,000,000	0.00	0.30	\$ 99.87	\$ -	\$ 49,932,500
Purchase	1/4/22	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	1.32	98.05	4,834	49,032,178
Purchase	1/5/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	33,000,000	0.03	0.03	100.00	-	33,000,000
Purchase	1/6/22	12/30/22	Negotiable CDs	TORONTO DOMINION BANK NY	89114WP58	60,000,000	0.57	0.57	100.00	-	60,000,000
Purchase	1/11/22	1/6/25	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENKS8	20,000,000	1.13	1.20	99.78	-	19,955,000
Purchase	1/11/22	1/6/25	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENKS8	25,000,000	1.13	1.20	99.78	-	24,943,750
Purchase	1/11/22	1/6/25	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENKS8	25,000,000	1.13	1.20	99.78	-	24,943,750
Purchase	1/14/22	12/14/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQJ95	25,000,000	1.65	1.65	100.00	-	25,000,000
Purchase	1/14/22	12/14/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQJ95	25,000,000	1.65	1.65	100.00	-	25,000,000
Purchase	1/14/22	12/14/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQJ95	25,000,000	1.65	1.65	100.00	-	25,000,000
Purchase	1/14/22	12/14/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQJ95	25,000,000	1.65	1.65	100.00	-	25,000,000
Purchase	1/18/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	115,000,000	0.03	0.03	100.00	-	115,000,000
Purchase	1/20/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	94,000,000	0.03	0.03	100.00	-	94,000,000
Purchase	1/24/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	17,000,000	0.03	0.03	100.00	-	17,000,000
Purchase	1/27/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	166,000,000	0.03	0.03	100.00	-	166,000,000
Purchase	1/28/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	98,000,000	0.03	0.03	100.00	-	98,000,000
Purchase	1/31/22	2/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	114	0.01	0.01	100.00	-	114
Purchase	1/31/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	7,044	0.03	0.03	100.00	-	7,044
Purchase	1/31/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	18,000,000	0.03	0.03	100.00	-	18,000,000
Purchase	1/31/22	2/1/22	Money Market Funds	FIDELITY INST GOV FUND	31607A703	139	0.01	0.01	100.00	-	139
Purchase	1/31/22	2/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	1,841	0.03	0.03	100.00	-	1,841
Purchase	1/31/22	2/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	274	0.03	0.03	100.00	-	274
Purchase	1/31/22	2/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	4,260	0.03	0.03	100.00	-	4,260
<b>Subtotals</b>						<b>\$ 871,013,672</b>	<b>0.39</b>	<b>0.44</b>	<b>\$ 99.86</b>	<b>\$ 4,834</b>	<b>\$ 869,820,850</b>
Sale	1/4/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	\$ 95,000,000	0.03	0.03	\$ 100.00	\$ -	\$ 95,000,000
Sale	1/6/22	2/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	4,000,000	0.01	0.01	100.00	-	4,000,000
Sale	1/7/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	29,000,000	0.03	0.03	100.00	-	29,000,000
Sale	1/10/22	2/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	96,000,000	0.03	0.03	100.00	-	96,000,000
Sale	1/11/22	2/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	36,000,000	0.03	0.03	100.00	-	36,000,000
Sale	1/12/22	2/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	13,000,000	0.03	0.03	100.00	-	13,000,000
Sale	1/13/22	2/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	3,000,000	0.01	0.01	100.00	-	3,000,000
Sale	1/14/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	25,000,000	0.03	0.03	100.00	-	25,000,000
Sale	1/14/22	2/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	75,000,000	0.03	0.03	100.00	-	75,000,000
Sale	1/19/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	40,000,000	0.03	0.03	100.00	-	40,000,000
Sale	1/21/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	54,000,000	0.03	0.03	100.00	-	54,000,000
Sale	1/25/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	6,000,000	0.03	0.03	100.00	-	6,000,000
Sale	1/26/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	9,000,000	0.03	0.03	100.00	-	9,000,000
<b>Subtotals</b>						<b>\$ 485,000,000</b>	<b>0.03</b>	<b>0.03</b>	<b>\$ 100.00</b>	<b>\$ -</b>	<b>\$ 485,000,000</b>

# Investment Transactions

## Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Maturity	1/3/22	1/3/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CCF2	\$ 50,000,000	0.20	0.20	100.00	\$ 83,611	\$ 50,083,611
Maturity	1/5/22	1/5/22	Federal Agencies	FED FARM CRD DISCOUNT NT	313313RK6	50,000,000	0.00	0.06	100.00	-	50,000,000
Maturity	1/5/22	1/5/22	Negotiable CDs	TORONTO DOMINION BANK NY	89114W3L7	50,000,000	0.20	0.20	100.00	84,167	50,084,167
Maturity	1/6/22	1/6/22	Negotiable CDs	TORONTO DOMINION BANK NY	89114W3B9	60,000,000	0.20	0.20	100.00	102,667	60,102,667
Maturity	1/14/22	1/14/22	Negotiable CDs	TORONTO DOMINION BANK NY	89114W2B0	100,000,000	0.18	0.18	100.00	165,000	100,165,000
Maturity	1/18/22	1/18/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELTN4	50,000,000	0.53	0.99	100.00	132,500	50,132,500
Maturity	1/18/22	1/18/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELTN4	63,450,000	0.53	0.67	100.00	168,143	63,618,143
Maturity	1/20/22	1/20/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CCQ8	50,000,000	0.20	0.20	100.00	87,500	50,087,500
Maturity	1/20/22	1/20/22	Negotiable CDs	TORONTO DOMINION BANK NY	89114W3W3	50,000,000	0.20	0.20	100.00	87,500	50,087,500
Maturity	1/27/22	1/27/22	U.S. Treasuries	TREASURY BILL	912796C31	100,000,000	0.00	0.09	100.00	-	100,000,000
Maturity	1/28/22	1/28/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELKN3	100,000,000	1.55	1.55	100.00	775,000	100,775,000
Maturity	1/31/22	1/31/22	U.S. Treasuries	US TREASURY	912828Z60	50,000,000	1.38	0.10	100.00	343,750	50,343,750
Maturity	1/31/22	1/31/22	U.S. Treasuries	US TREASURY	912828Z60	50,000,000	1.38	0.10	100.00	343,750	50,343,750
<b>Subtotals</b>						<b>\$ 823,450,000</b>	<b>0.51</b>	<b>0.41</b>	<b>\$ -</b>	<b>\$ 2,373,587</b>	<b>\$ 825,823,587</b>
Interest	1/7/22	1/7/25	Federal Agencies	FANNIE MAE	3135G0X24	\$ 39,060,000	1.63	0.53	0.00	0.00	\$ 317,363
Interest	1/13/22	7/13/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130ANNM8	25,000,000	1.05	1.05	0.00	0.00	105,000
Interest	1/13/22	7/13/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130ANNM8	25,000,000	1.05	1.05	0.00	0.00	105,000
Interest	1/13/22	7/13/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130ANNM8	25,000,000	1.05	1.05	0.00	0.00	105,000
Interest	1/13/22	7/13/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130ANNM8	25,000,000	1.05	1.05	0.00	0.00	105,000
Interest	1/14/22	7/14/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMS37	50,000,000	0.13	0.20	0.00	0.00	31,250
Interest	1/14/22	7/14/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMS37	50,000,000	0.13	0.22	0.00	0.00	31,250
Interest	1/15/22	1/15/25	Supranationals	INTER-AMERICAN DEVEL BK	4581X0CM8	100,000,000	2.13	0.58	0.00	0.00	1,062,500
Interest	1/15/22	7/15/24	U.S. Treasuries	US TREASURY	91282CCL3	50,000,000	0.38	0.38	0.00	0.00	93,750
Interest	1/15/22	7/15/24	U.S. Treasuries	US TREASURY	91282CCL3	50,000,000	0.38	0.40	0.00	0.00	93,750
Interest	1/15/22	7/15/25	Supranationals	INTER-AMERICAN DEVEL BK	4581X0DN5	28,900,000	0.63	0.99	0.00	0.00	90,313
Interest	1/19/22	1/19/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMWK4	60,000,000	0.14	0.15	0.00	0.00	42,000
Interest	1/23/22	1/23/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELJH8	10,140,000	1.60	0.74	0.00	0.00	81,120
Interest	1/23/22	7/23/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMV25	50,000,000	0.45	0.39	0.00	0.00	112,500
Interest	1/24/22	7/24/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENEY2	50,000,000	0.45	0.45	0.00	0.00	37,500
Interest	1/27/22	7/27/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130ANMP2	25,000,000	1.07	1.07	0.00	0.00	116,660
Interest	1/27/22	7/27/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130ANMP2	25,000,000	1.07	1.07	0.00	0.00	116,660
Interest	1/27/22	7/27/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130ANMP2	25,000,000	1.07	1.07	0.00	0.00	116,660
Interest	1/31/22	1/31/24	U.S. Treasuries	US TREASURY	912828Z9	50,000,000	2.50	0.33	0.00	0.00	625,000
Interest	1/31/22	1/31/25	U.S. Treasuries	US TREASURY	912828Z52	50,000,000	1.38	0.58	0.00	0.00	343,750
Interest	1/31/22	1/31/25	U.S. Treasuries	US TREASURY	912828Z52	50,000,000	1.38	0.57	0.00	0.00	343,750
Interest	1/31/22	2/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	13,546,588	0.01	0.01	0.00	0.00	114
Interest	1/31/22	2/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	542,732,599	0.03	0.03	0.00	0.00	7,044
Interest	1/31/22	2/1/22	Money Market Funds	FIDELITY INST GOV FUND	31607A703	16,348,082	0.01	0.01	0.00	0.00	139
Interest	1/31/22	2/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	11,099,104	0.03	0.03	0.00	0.00	1,841
Interest	1/31/22	2/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	12,405,965	0.03	0.03	0.00	0.00	274
Interest	1/31/22	2/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	300,005,635	0.03	0.03	0.00	0.00	4,260
Interest	1/31/22	7/31/23	U.S. Treasuries	US TREASURY	912828S92	50,000,000	1.25	0.20	0.00	0.00	312,500
Interest	1/31/22	7/31/23	U.S. Treasuries	US TREASURY	912828S92	50,000,000	1.25	0.20	0.00	0.00	312,500
Interest	1/31/22	7/31/24	U.S. Treasuries	US TREASURY	912828Y87	50,000,000	1.75	0.42	0.00	0.00	437,500
Interest	1/31/22	7/31/25	U.S. Treasuries	US TREASURY	91282CAB7	50,000,000	0.25	0.52	0.00	0.00	62,500
Interest	1/31/22	7/31/25	U.S. Treasuries	US TREASURY	91282CAB7	50,000,000	0.25	0.57	0.00	0.00	62,500
<b>Subtotals</b>						<b>\$ 2,034,237,972</b>	<b>0.57</b>	<b>0.31</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 5,393,606</b>
<b>Grand Totals</b>		<b>23</b>	<b>Purchases</b>								
		<b>(13)</b>	<b>Sales</b>								
		<b>(13)</b>	<b>Maturities / Calls</b>								
		<b>(3)</b>	<b>Change in number of positions</b>								