

**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 February 2022

March 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 February 28, 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 February 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	
	<u>Fiscal YTD</u>	<u>February 2022</u>	<u>Fiscal YTD</u>	<u>January 2022</u>
Average Daily Balance	\$ 13,150	\$ 13,555	\$ 13,097	\$ 13,872
Net Earnings	45.11	6.13	38.98	6.36
Earned Income Yield	0.52%	0.59%	0.51%	0.54%

CCSF Pooled Fund Statistics *

<i>(in \$ million)</i>	% of	Book	Market	Wtd. Avg.	Wtd. Avg.	WAM
Investment Type	Portfolio	Value	Value	Coupon	YTM	
U.S. Treasuries	34.73%	\$ 4,797.1	\$ 4,686.6	0.76%	0.52%	868
Federal Agencies	34.36%	4,702.9	4,637.6	0.88%	0.85%	755
Public Time Deposits	0.30%	40.0	40.0	0.12%	0.12%	63
Negotiable CDs	15.99%	2,160.0	2,158.4	0.37%	0.37%	133
Commercial Paper	4.70%	634.0	633.9	0.00%	0.32%	117
Money Market Funds	6.34%	855.2	855.2	0.03%	0.03%	1
Supranationals	3.59%	496.6	484.7	0.69%	0.56%	791
Totals	100.0%	\$ 13,685.7	\$ 13,496.3	0.67%	0.57%	616

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 February 28, 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	\$ 4,775.0	\$ 4,797.1	\$ 4,686.6	97.70	34.73%	100%	Yes
Federal Agencies	4,699.2	4,702.9	4,637.6	98.61	34.36%	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	2,160.0	2,160.0	2,158.4	99.93	15.99%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	635.0	634.0	633.9	-	4.70%	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	855.2	855.2	855.2	100.00	6.34%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	488.5	496.6	484.7	97.61	3.59%	30%	Yes
TOTAL	\$ 13,652.9	\$ 13,685.7	\$ 13,496.3	98.62	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.

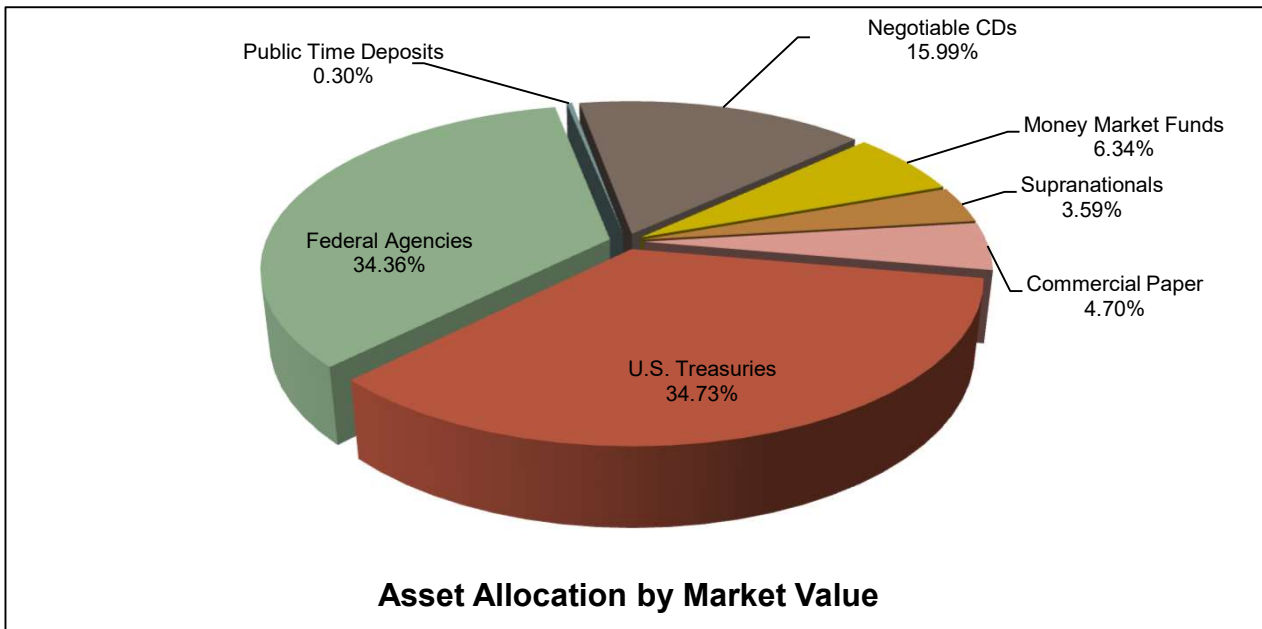
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended February 28, 2022

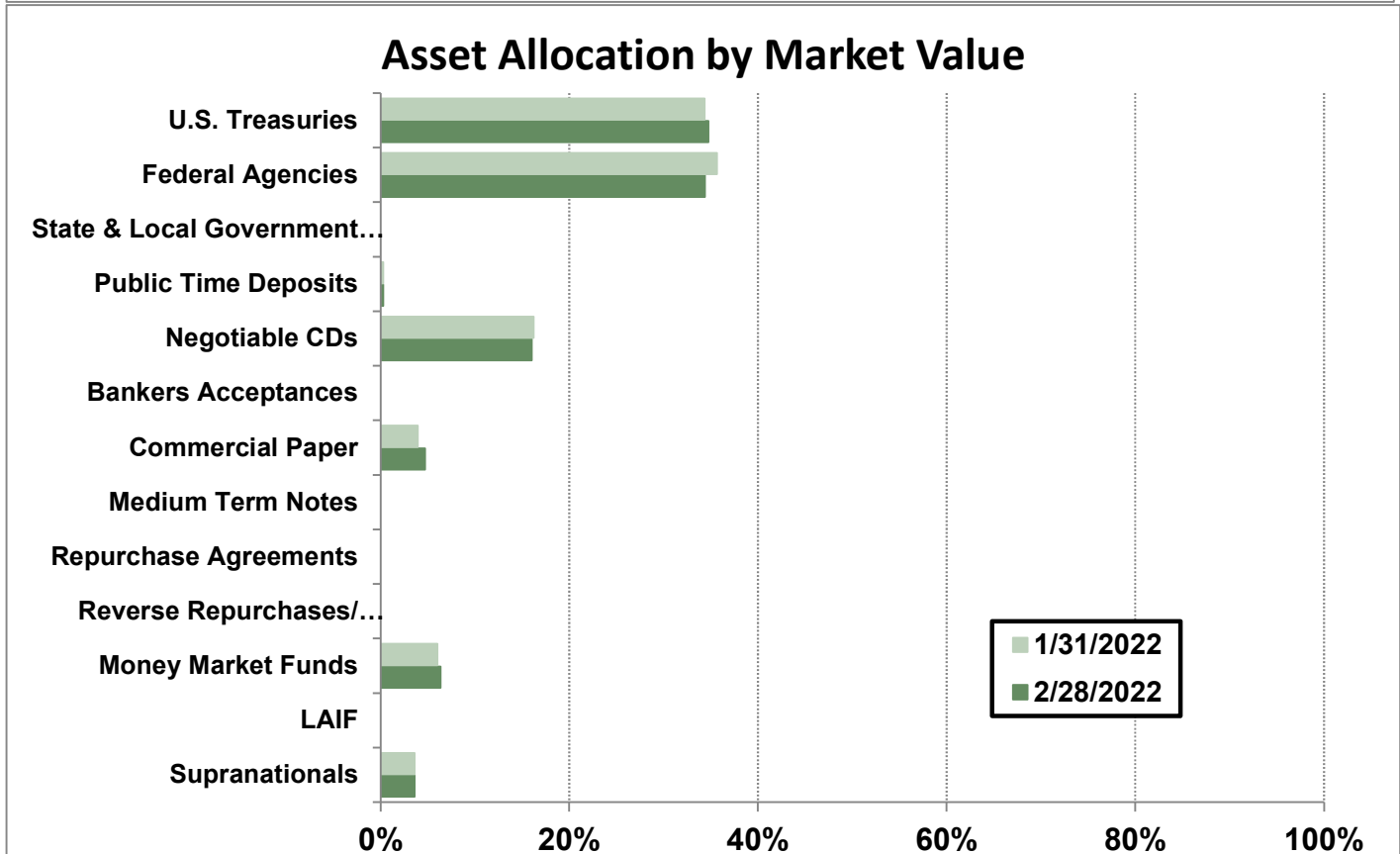
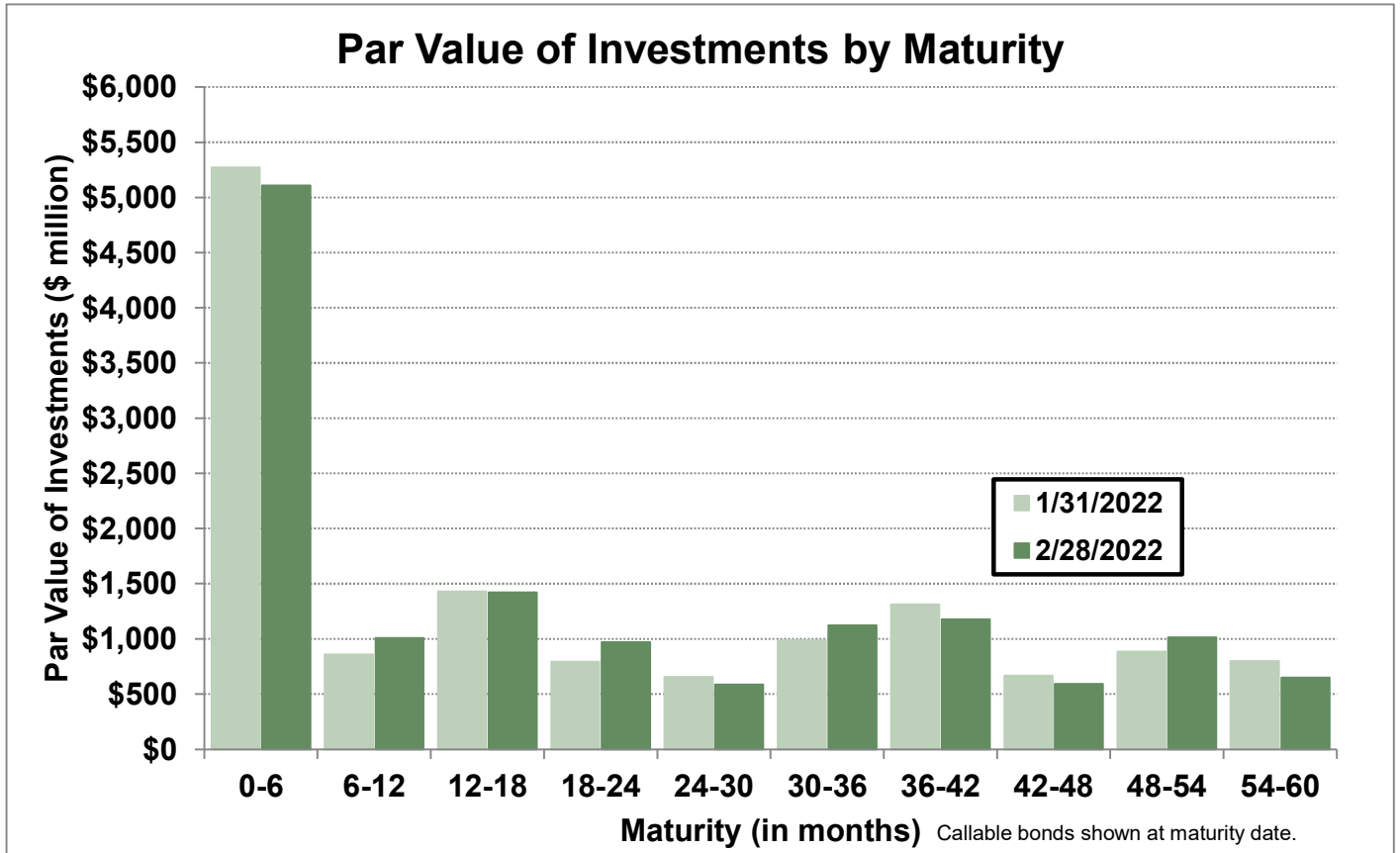
Average Daily Balance	\$13,554,881,888
Net Earnings	\$6,133,141
Earned Income Yield	0.59%
Weighted Average Maturity	616 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 4,775.0	\$ 4,797.1	\$ 4,686.6
Federal Agencies		4,699.2	4,702.9	4,637.6
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		2,160.0	2,160.0	2,158.4
Commercial Paper		635.0	634.0	633.9
Money Market Funds		855.2	855.2	855.2
Supranationals		488.5	496.6	484.7
Total		\$ 13,652.9	\$ 13,685.7	\$ 13,496.3

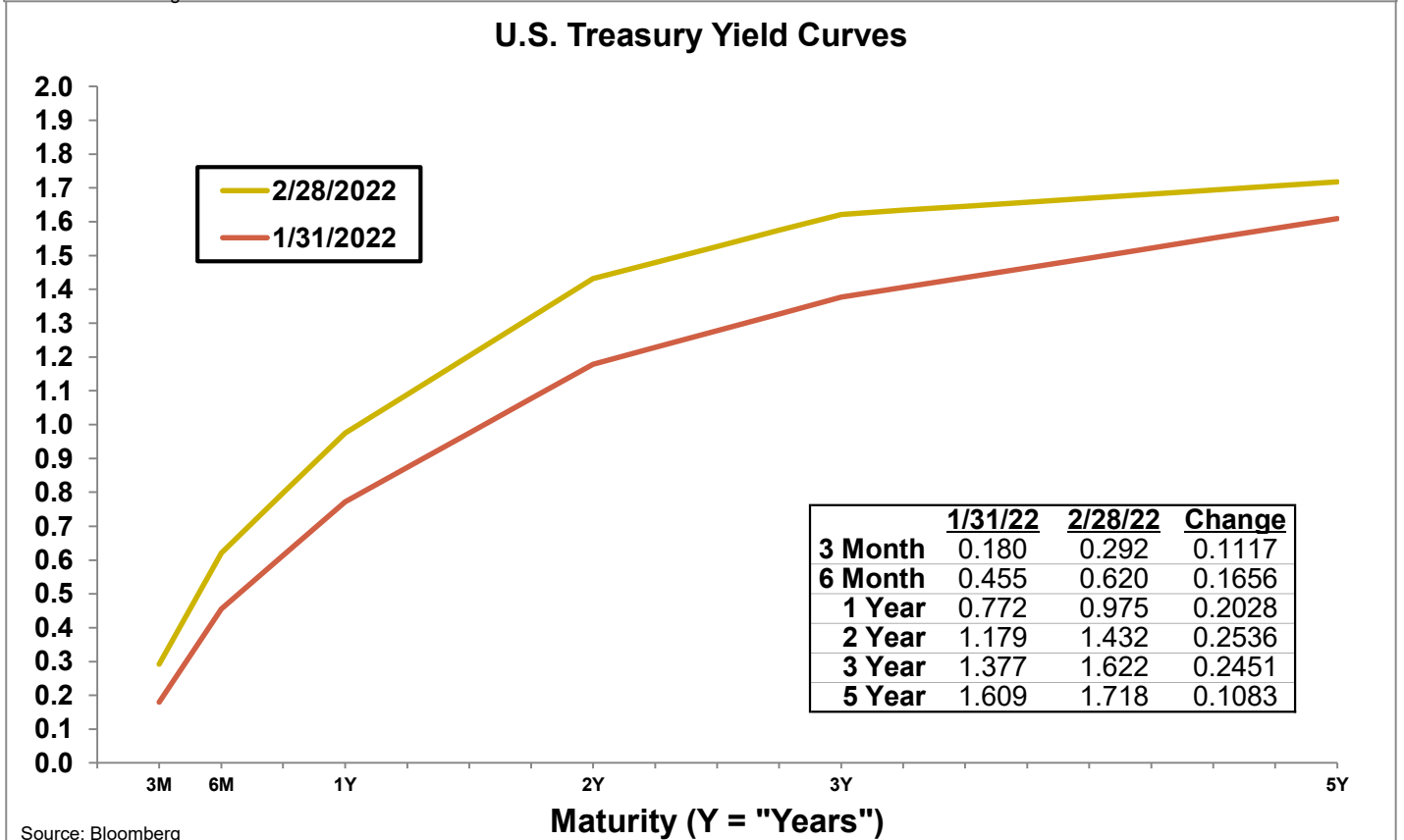
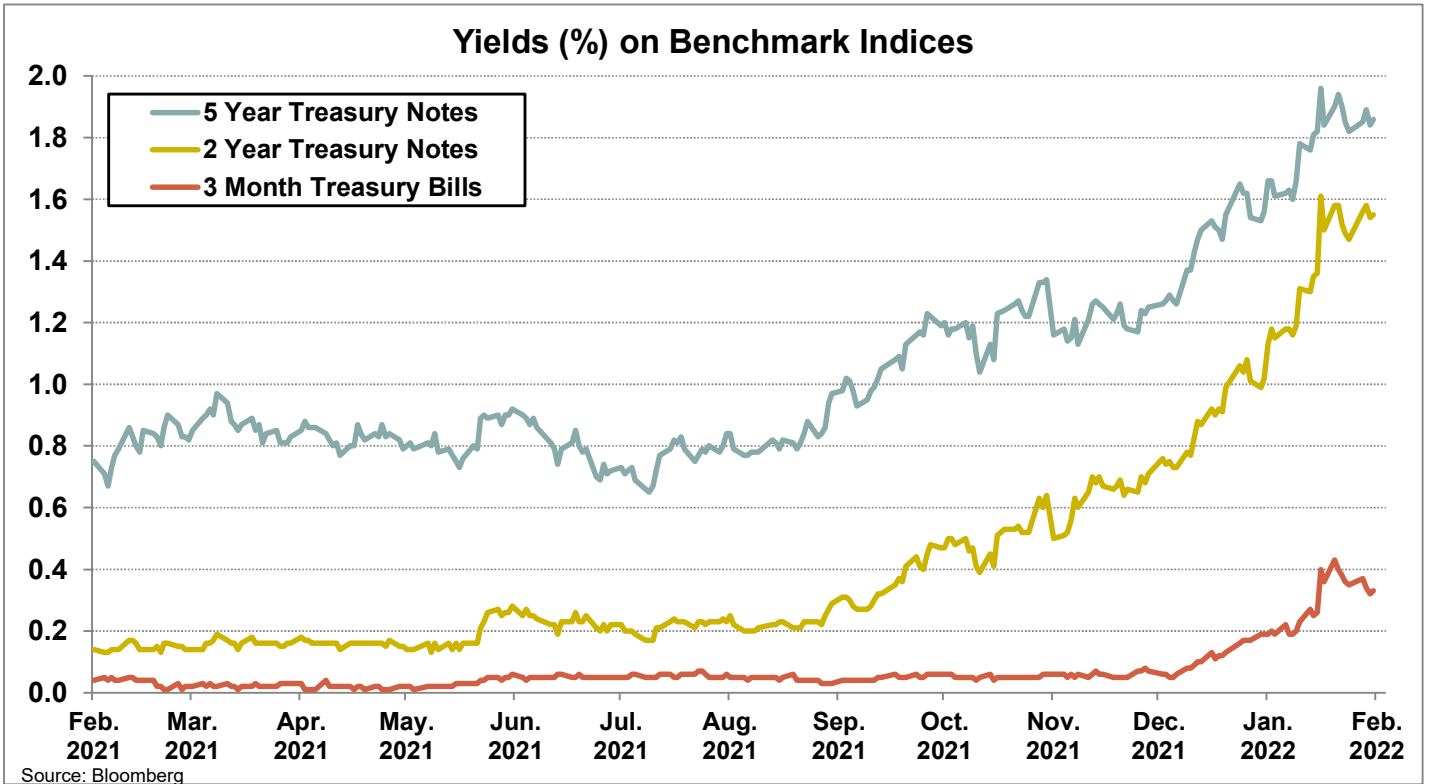


Portfolio Analysis

Pooled Fund



Yield Curves



Investment Inventory

Pooled Fund

As of February 28, 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	\$ 49,998,147	\$ 49,998,000
U.S. Treasuries	912828ZG8	US TREASURY	4/8/2021	3/31/2022	0.38	50,000,000	50,150,391	50,012,638	50,008,000
U.S. Treasuries	912796G45	TREASURY BILL	4/22/2021	4/21/2022	0.00	100,000,000	99,934,278	99,990,792	99,974,000
U.S. Treasuries	912796H44	TREASURY BILL	5/20/2021	5/19/2022	0.00	200,000,000	199,888,777	199,975,861	199,868,000
U.S. Treasuries	912828XD7	US TREASURY	5/13/2021	5/31/2022	1.88	50,000,000	50,941,406	50,223,676	50,175,000
U.S. Treasuries	9128286Y1	US TREASURY	4/8/2021	6/15/2022	1.75	50,000,000	50,990,240	50,242,414	50,184,000
U.S. Treasuries	9128286Y1	US TREASURY	4/28/2021	6/15/2022	1.75	50,000,000	50,937,500	50,240,617	50,184,000
U.S. Treasuries	912828XW5	US TREASURY	8/15/2017	6/30/2022	1.75	25,000,000	24,977,539	24,998,473	25,101,750
U.S. Treasuries	912828ZX1	US TREASURY	3/12/2021	6/30/2022	0.13	50,000,000	50,011,719	50,002,985	49,934,000
U.S. Treasuries	912828ZX1	US TREASURY	3/31/2021	6/30/2022	0.13	50,000,000	50,021,484	50,005,701	49,934,000
U.S. Treasuries	912828ZX1	US TREASURY	4/8/2021	6/30/2022	0.13	50,000,000	50,025,391	50,006,858	49,934,000
U.S. Treasuries	912828ZX1	US TREASURY	4/15/2021	6/30/2022	0.13	50,000,000	50,019,531	50,005,359	49,934,000
U.S. Treasuries	912828ZX1	US TREASURY	4/16/2021	6/30/2022	0.13	50,000,000	50,019,531	50,005,371	49,934,000
U.S. Treasuries	912828ZX1	US TREASURY	4/19/2021	6/30/2022	0.13	50,000,000	50,019,531	50,005,408	49,934,000
U.S. Treasuries	912828YA2	US TREASURY	3/30/2021	8/15/2022	1.50	100,000,000	101,933,594	100,641,969	100,410,000
U.S. Treasuries	91282CAG6	US TREASURY	3/30/2021	8/31/2022	0.13	50,000,000	50,019,531	50,006,887	49,861,500
U.S. Treasuries	912828TY6	US TREASURY	4/8/2021	11/15/2022	1.63	50,000,000	51,201,172	50,530,893	50,275,500
U.S. Treasuries	912796P94	TREASURY BILL	12/13/2021	12/1/2022	0.00	50,000,000	49,878,019	49,904,972	49,762,250
U.S. Treasuries	912828Z86	US TREASURY	8/17/2021	2/15/2023	1.38	50,000,000	50,923,828	50,592,804	50,152,500
U.S. Treasuries	912828ZD5	US TREASURY	3/18/2021	3/15/2023	0.50	50,000,000	50,335,938	50,175,131	49,697,500
U.S. Treasuries	91282CBU4	US TREASURY	5/4/2021	3/31/2023	0.13	50,000,000	49,972,656	49,984,482	49,461,000
U.S. Treasuries	912828ZU7	US TREASURY	3/12/2021	6/15/2023	0.25	50,000,000	50,066,406	50,037,912	49,392,500
U.S. Treasuries	912828ZU7	US TREASURY	4/8/2021	6/15/2023	0.25	50,000,000	50,072,266	50,042,653	49,392,500
U.S. Treasuries	912828ZU7	US TREASURY	6/24/2021	6/15/2023	0.25	50,000,000	49,998,047	49,998,724	49,392,500
U.S. Treasuries	912828S35	US TREASURY	1/9/2020	6/30/2023	1.38	50,000,000	49,605,469	49,848,784	50,095,500
U.S. Treasuries	912828S35	US TREASURY	6/24/2021	6/30/2023	1.38	50,000,000	51,138,672	50,751,895	50,095,500
U.S. Treasuries	91282CCK5	US TREASURY	6/30/2021	6/30/2023	0.13	50,000,000	49,865,234	49,910,279	49,265,500
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,220,703	50,741,602	49,996,000
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,218,750	50,740,416	49,996,000
U.S. Treasuries	91282CAK7	US TREASURY	8/10/2021	9/15/2023	0.13	50,000,000	49,886,719	49,916,740	49,095,500
U.S. Treasuries	912828WE6	US TREASURY	12/17/2019	11/15/2023	2.75	50,000,000	51,960,938	50,856,281	51,154,500
U.S. Treasuries	91282CBA8	US TREASURY	3/19/2021	12/15/2023	0.13	50,000,000	49,767,578	49,848,148	48,875,000
U.S. Treasuries	91282CBA8	US TREASURY	12/9/2021	12/15/2023	0.13	50,000,000	49,402,344	49,468,930	48,875,000
U.S. Treasuries	91282CBA8	US TREASURY	12/15/2021	12/15/2023	0.13	50,000,000	49,443,359	49,501,311	48,875,000
U.S. Treasuries	9128285Z9	US TREASURY	10/4/2021	1/31/2024	2.50	50,000,000	52,511,719	52,073,869	51,006,000
U.S. Treasuries	91282CDV0	US TREASURY	2/23/2022	1/31/2024	0.88	50,000,000	49,418,422	49,395,797	49,488,300
U.S. Treasuries	91282CCC3	US TREASURY	7/2/2021	5/15/2024	0.25	50,000,000	49,718,750	49,783,695	48,638,500
U.S. Treasuries	912828XT2	US TREASURY	7/6/2021	5/31/2024	2.00	50,000,000	52,263,672	51,755,413	50,547,000
U.S. Treasuries	91282CCL3	US TREASURY	8/6/2021	7/15/2024	0.38	50,000,000	49,998,047	49,998,423	48,652,500
U.S. Treasuries	91282CCL3	US TREASURY	8/9/2021	7/15/2024	0.38	50,000,000	49,960,938	49,968,378	48,652,500
U.S. Treasuries	912828Y87	US TREASURY	3/30/2021	7/31/2024	1.75	50,000,000	52,210,938	51,601,524	50,261,500
U.S. Treasuries	91282CCT6	US TREASURY	8/25/2021	8/15/2024	0.38	50,000,000	49,898,438	49,916,019	48,586,000
U.S. Treasuries	912828YM6	US TREASURY	4/15/2021	10/31/2024	1.50	50,000,000	51,746,094	51,314,627	49,892,500
U.S. Treasuries	912828G38	US TREASURY	3/9/2021	11/15/2024	2.25	50,000,000	53,160,156	52,322,609	50,883,000
U.S. Treasuries	912828G38	US TREASURY	3/12/2021	11/15/2024	2.25	50,000,000	53,228,516	52,378,148	50,883,000
U.S. Treasuries	912828YY0	US TREASURY	3/15/2021	12/31/2024	1.75	50,000,000	52,226,563	51,663,099	50,207,000
U.S. Treasuries	912828Z52	US TREASURY	3/30/2021	1/31/2025	1.38	50,000,000	51,515,625	51,152,653	49,668,000
U.S. Treasuries	912828Z52	US TREASURY	4/15/2021	1/31/2025	1.38	50,000,000	51,507,813	51,159,939	49,668,000
U.S. Treasuries	912828ZC7	US TREASURY	3/15/2021	2/28/2025	1.13	50,000,000	51,011,719	50,766,136	49,279,500

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity			Par Value	Book Value	Amortized		Market Value
			Settle Date	Date	Coupon			Book Value	Market Value	
U.S. Treasuries	912828ZC7	US TREASURY	3/31/2021	2/28/2025	1.13	50,000,000	50,998,047	50,764,239	49,279,500	
U.S. Treasuries	912828ZF0	US TREASURY	4/15/2021	3/31/2025	0.50	50,000,000	49,779,297	48,828,139	48,301,000	
U.S. Treasuries	912828ZF0	US TREASURY	4/19/2021	3/31/2025	0.50	50,000,000	49,839,844	49,874,940	48,301,000	
U.S. Treasuries	912828ZL7	US TREASURY	5/18/2021	4/30/2025	0.38	50,000,000	49,615,234	49,691,761	48,041,000	
U.S. Treasuries	912828XB1	US TREASURY	9/2/2021	5/15/2025	2.13	50,000,000	52,849,609	52,469,943	50,726,500	
U.S. Treasuries	912828ZW3	US TREASURY	3/8/2021	6/30/2025	0.25	50,000,000	49,140,625	49,335,962	47,699,000	
U.S. Treasuries	912828ZW3	US TREASURY	3/9/2021	6/30/2025	0.25	50,000,000	49,042,969	49,260,034	47,699,000	
U.S. Treasuries	912828ZW3	US TREASURY	5/12/2021	6/30/2025	0.25	50,000,000	49,281,250	49,420,716	47,699,000	
U.S. Treasuries	912828ZW3	US TREASURY	5/13/2021	6/30/2025	0.25	50,000,000	49,183,594	49,341,573	47,699,000	
U.S. Treasuries	912828ZW3	US TREASURY	5/18/2021	6/30/2025	0.25	50,000,000	49,253,906	49,396,279	47,699,000	
U.S. Treasuries	912828ZW3	US TREASURY	7/12/2021	6/30/2025	0.25	50,000,000	49,310,547	49,420,936	47,699,000	
U.S. Treasuries	912828ZW3	US TREASURY	8/5/2021	6/30/2025	0.25	50,000,000	49,500,000	49,572,982	47,699,000	
U.S. Treasuries	912828ZW3	US TREASURY	8/6/2021	6/30/2025	0.25	50,000,000	49,406,250	49,492,561	47,699,000	
U.S. Treasuries	912828ZW3	US TREASURY	12/7/2021	6/30/2025	0.25	50,000,000	48,628,906	48,717,432	47,699,000	
U.S. Treasuries	91282CAB7	US TREASURY	8/5/2021	7/31/2025	0.25	50,000,000	49,458,984	49,458,272	47,629,000	
U.S. Treasuries	91282CAB7	US TREASURY	8/6/2021	7/31/2025	0.25	50,000,000	49,363,281	49,453,866	47,629,000	
U.S. Treasuries	91282CAM3	US TREASURY	5/12/2021	9/30/2025	0.25	50,000,000	49,109,375	49,272,267	47,486,500	
U.S. Treasuries	91282CAM3	US TREASURY	7/26/2021	9/30/2025	0.25	50,000,000	49,281,250	49,383,861	47,486,500	
U.S. Treasuries	91282CAT8	US TREASURY	2/25/2021	10/31/2025	0.25	50,000,000	49,298,828	49,420,222	47,429,500	
U.S. Treasuries	91282CAT8	US TREASURY	3/2/2021	10/31/2025	0.25	50,000,000	49,078,125	49,275,051	47,429,500	
U.S. Treasuries	91282CAT8	US TREASURY	3/4/2021	10/31/2025	0.25	50,000,000	49,048,828	49,251,134	47,429,500	
U.S. Treasuries	91282CBC4	US TREASURY	2/25/2021	12/31/2025	0.38	50,000,000	49,455,078	49,568,680	47,541,000	
U.S. Treasuries	91282CBC4	US TREASURY	2/26/2021	12/31/2025	0.38	50,000,000	49,271,484	49,423,035	47,541,000	
U.S. Treasuries	91282CBW0	US TREASURY	6/28/2021	4/30/2026	0.75	50,000,000	49,662,109	49,709,150	48,043,000	
U.S. Treasuries	91282CBW0	US TREASURY	7/2/2021	4/30/2026	0.75	50,000,000	49,730,469	49,767,466	48,043,000	
U.S. Treasuries	912828R36	US TREASURY	7/23/2021	5/15/2026	1.63	50,000,000	52,203,125	51,926,010	49,781,500	
U.S. Treasuries	912828R36	US TREASURY	8/27/2021	5/15/2026	1.63	50,000,000	51,690,625	51,686,411	49,781,500	
U.S. Treasuries	91282CCJ8	US TREASURY	1/4/2022	6/30/2026	0.88	50,000,000	49,032,178	49,060,597	48,215,000	
U.S. Treasuries	91282CCJ8	US TREASURY	7/2/2021	6/30/2026	0.88	50,000,000	49,931,641	49,940,710	48,215,000	
U.S. Treasuries	91282CCJ8	US TREASURY	7/14/2021	6/30/2026	0.88	50,000,000	50,070,313	50,061,388	48,215,000	
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026	0.88	50,000,000	50,345,703	50,303,161	48,215,000	
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026	0.88	50,000,000	50,328,125	50,287,746	48,215,000	
U.S. Treasuries	91282CCJ8	US TREASURY	8/6/2021	6/30/2026	0.88	50,000,000	50,406,250	50,359,244	48,215,000	
U.S. Treasuries	91282CCJ8	US TREASURY	8/10/2021	6/30/2026	0.88	50,000,000	50,240,234	50,212,914	48,215,000	
U.S. Treasuries	91282CCJ8	US TREASURY	9/24/2021	6/30/2026	0.88	50,000,000	49,937,500	49,943,175	48,215,000	
U.S. Treasuries	91282CCJ8	US TREASURY	10/14/2021	6/30/2026	0.88	50,000,000	49,593,750	49,626,344	48,215,000	
U.S. Treasuries	91282CCW9	US TREASURY	9/28/2021	8/31/2026	0.75	50,000,000	49,449,219	49,496,394	47,881,000	
U.S. Treasuries	91282CCZ2	US TREASURY	10/8/2021	9/30/2026	0.88	50,000,000	49,699,069	49,714,051	48,099,600	
U.S. Treasuries	91282CCZ2	US TREASURY	10/8/2021	9/30/2026	0.88	50,000,000	49,681,490	49,697,865	48,099,600	
U.S. Treasuries	91282CCZ2	US TREASURY	10/19/2021	9/30/2026	0.88	50,000,000	49,341,196	49,368,530	48,099,600	
U.S. Treasuries	91282CDK4	US TREASURY	12/3/2021	11/30/2026	1.25	50,000,000	50,077,417	50,068,777	48,902,350	
U.S. Treasuries	91282CDK4	US TREASURY	12/7/2021	11/30/2026	1.25	50,000,000	50,129,207	50,111,776	48,902,350	
Subtotals					0.76	\$ 4,775,000,000	\$ 4,797,143,570	\$ 4,787,009,037	\$ 4,686,641,300	
Federal Agencies	3133EKBV7	FEDERAL FARM CREDIT BANK	3/1/2019	3/1/2022	2.55	\$ 10,000,000	\$ 9,997,186	\$ 10,000,000	\$ 10,000,000	
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	4/5/2019	3/11/2022	2.50	17,780,000	17,848,986	17,780,644	17,792,446	
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	4/5/2019	3/11/2022	2.50	40,000,000	40,158,360	40,001,479	40,028,000	
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	4/8/2019	3/14/2022	2.47	26,145,000	26,226,050	26,145,984	26,164,347	
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	4/8/2019	3/14/2022	2.47	45,500,000	45,634,680	45,501,635	45,533,670	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,999,000	24,999,967	25,004,750	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized		Market Value
				Date	Coupon			Book Value	Market Value	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,993,000	24,999,770	25,004,750	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,996,000	24,999,868	25,004,750	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,983,250	24,999,449	25,004,750	
Federal Agencies	3135G0T45	FANNIE MAE	6/6/2017	4/5/2022	1.88	25,000,000	25,072,250	25,001,434	25,039,750	
Federal Agencies	313313VG0	FED FARM CRD DISCOUNT NT	7/9/2021	4/8/2022	0.00	10,000,000	9,995,450	9,999,367	9,998,000	
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	25,000,000	24,918,000	24,996,858	25,060,250	
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,993,715	50,120,500	
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,993,715	50,120,500	
Federal Agencies	3133EKHB5	FEDERAL FARM CREDIT BANK	4/18/2019	4/18/2022	2.35	50,000,000	49,969,500	49,998,664	50,125,000	
Federal Agencies	3133EMXN7	FEDERAL FARM CREDIT BANK	4/28/2021	4/27/2022	0.06	19,550,000	19,548,358	19,549,743	19,538,857	
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	5/6/2021	5/6/2022	0.06	10,000,000	9,999,918	9,999,985	9,996,400	
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	5/18/2021	5/6/2022	0.06	10,000,000	9,999,900	9,999,981	9,996,400	
Federal Agencies	313385WL6	FED HOME LN DISCOUNT NT	5/6/2021	5/6/2022	0.00	50,000,000	49,972,118	49,994,958	49,972,500	
Federal Agencies	3130AMGM8	FEDERAL HOME LOAN BANK	5/11/2021	5/10/2022	0.06	50,000,000	49,998,325	49,999,678	49,979,500	
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	5/13/2021	5/13/2022	0.06	30,000,000	29,999,753	29,999,950	29,986,500	
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	5/13/2021	5/13/2022	0.06	45,000,000	44,998,200	44,999,640	44,979,750	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	25,000,000	24,949,250	24,996,481	25,096,250	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	35,000,000	34,928,950	34,995,073	35,134,750	
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/6/2017	6/2/2022	1.88	50,000,000	50,059,250	50,003,024	50,185,500	
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/9/2017	6/2/2022	1.88	50,000,000	49,997,500	49,999,872	50,185,500	
Federal Agencies	3133EMF64	FEDERAL FARM CREDIT BANK	7/7/2021	6/9/2022	0.06	58,735,000	58,723,528	58,731,596	58,682,726	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	20,000,000	19,998,940	19,999,877	20,071,400	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,846	25,089,250	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,846	25,089,250	
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANK	3/18/2020	9/20/2022	1.85	25,000,000	25,718,750	25,159,286	25,181,000	
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	4/3/2020	10/3/2022	0.70	40,000,000	39,990,000	39,997,634	40,034,000	
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANK	7/14/2021	12/14/2022	0.11	50,000,000	49,992,900	49,996,053	49,684,500	
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANK	5/18/2021	1/19/2023	0.14	60,000,000	59,987,400	59,993,318	59,691,000	
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	3/25/2020	1/23/2023	1.60	10,140,000	10,384,141	10,217,445	10,215,239	
Federal Agencies	3133ENDQ3	FEDERAL FARM CREDIT BANK	11/12/2021	2/10/2023	0.16	50,000,000	49,899,789	49,923,796	49,696,011	
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANK	3/31/2021	3/23/2023	0.13	65,000,000	64,955,150	64,975,960	64,455,300	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	20,000,000	19,973,600	19,985,245	19,759,600	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	25,000,000	24,967,000	24,981,556	24,699,500	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	50,000,000	49,934,000	49,963,112	49,399,000	
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANK	5/5/2021	4/27/2023	0.13	44,500,000	44,462,233	44,477,926	43,950,870	
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	12,500,000	12,484,000	12,490,466	12,343,625	
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	25,000,000	24,968,000	24,980,932	24,687,250	
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	75,000,000	74,904,000	74,942,795	74,061,750	
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANK	6/4/2021	6/2/2023	0.13	15,000,000	14,986,200	14,991,318	14,802,150	
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANK	6/2/2021	6/2/2023	0.13	100,000,000	99,938,000	99,961,101	98,653,000	
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANK	6/28/2021	6/14/2023	0.13	50,000,000	49,864,850	49,911,284	49,292,000	
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	12/14/2021	6/26/2023	0.20	48,067,000	47,826,184	47,859,356	47,413,289	
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	8/26/2021	6/26/2023	0.20	50,000,000	49,979,892	49,985,512	49,320,000	
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023	0.13	50,000,000	49,927,791	49,950,541	49,334,000	
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023	0.13	50,000,000	49,907,253	49,936,475	49,334,000	
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANK	11/24/2021	7/24/2023	0.45	50,000,000	49,996,500	49,997,059	49,445,320	
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANK	8/10/2021	8/10/2023	0.16	50,000,000	49,970,000	49,978,342	49,292,000	
Federal Agencies	3137EAEV7	FREDDIE MAC	12/6/2021	8/24/2023	0.25	40,776,000	40,542,761	40,574,431	40,163,137	
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANK	12/14/2021	9/8/2023	0.13	20,975,000	20,813,353	20,826,875	20,602,904	
Federal Agencies	3135G0U43	FANNIE MAE	12/9/2021	9/12/2023	2.88	29,648,000	30,999,294	30,647,018	30,329,608	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized	
				Date	Coupon			Book Value	Market Value
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANK	9/27/2021	9/27/2023	0.17	50,000,000	49,950,000	49,960,616	49,175,000
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023	0.50	25,000,000	24,963,750	24,968,132	24,629,665
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023	0.50	25,000,000	24,963,750	24,968,132	24,629,665
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023	0.50	75,000,000	74,891,250	74,904,396	73,888,995
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	12/10/2021	12/8/2023	2.25	10,000,000	10,302,250	10,267,510	10,144,500
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	12/10/2021	12/8/2023	2.25	30,000,000	30,906,750	30,802,529	30,433,500
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023	0.68	25,000,000	24,987,600	24,988,806	24,675,000
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023	0.68	25,000,000	24,988,000	24,989,167	24,675,000
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023	0.68	62,000,000	61,970,488	61,973,358	61,194,000
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANK	2/1/2022	1/18/2024	0.90	50,000,000	49,717,250	49,712,693	49,530,645
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANK	11/12/2021	2/13/2024	2.50	39,010,000	40,648,810	40,431,762	39,813,606
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANK	3/18/2020	2/14/2024	1.43	20,495,000	20,950,604	20,723,121	20,489,671
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,805	4,878,700
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,805	4,878,700
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	100,000,000	99,964,000	99,976,099	97,574,000
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,500	49,958,710	48,826,500
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,450	49,958,676	48,826,500
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	16,545,000	16,549,633	16,548,346	16,150,402
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	29,424,000	29,432,239	29,429,951	28,722,238
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	39,000,000	39,010,920	39,007,888	38,069,850
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANK	8/6/2021	7/23/2024	0.45	50,000,000	50,092,000	50,074,399	48,735,000
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	25,000,000	24,974,750	24,978,413	24,292,750
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	50,000,000	49,949,500	49,956,826	48,585,500
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	50,000,000	49,949,500	49,956,826	48,585,500
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	10,000,000	9,988,500	9,989,581	9,799,500
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	10,000,000	9,988,500	9,989,581	9,799,500
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	50,000,000	49,942,500	49,947,904	48,997,500
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANK	12/3/2019	12/3/2024	1.63	25,000,000	24,960,000	24,977,931	25,019,000
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	12/9/2021	12/9/2024	0.92	50,000,000	49,985,000	49,986,122	49,009,786
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	12/9/2021	12/9/2024	0.92	50,000,000	49,963,000	49,965,768	49,009,786
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	1/11/2022	1/6/2025	1.13	20,000,000	19,955,000	19,957,021	19,718,800
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	1/11/2022	1/6/2025	1.13	25,000,000	24,943,750	24,946,276	24,648,500
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	1/11/2022	1/6/2025	1.13	25,000,000	24,943,750	24,946,276	24,648,500
Federal Agencies	3135G0X24	FANNIE MAE	4/21/2021	1/7/2025	1.63	39,060,000	40,632,556	40,268,678	39,031,877
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,724	4,978,700
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,724	4,978,700
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,724	4,978,700
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	15,000,000	14,988,450	14,993,171	14,936,100
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	50,000,000	49,961,500	49,977,238	49,787,000
Federal Agencies	3137EAEP0	FREDDIE MAC	4/21/2021	2/12/2025	1.50	53,532,000	55,450,052	55,017,698	53,303,954
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025	1.21	16,000,000	15,990,720	15,994,358	15,792,480
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025	1.21	24,000,000	23,964,240	23,978,259	23,688,720
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANK	4/21/2021	4/21/2025	0.60	50,000,000	49,973,500	49,979,195	48,364,500
Federal Agencies	3135G03U5	FANNIE MAE	12/8/2021	4/22/2025	0.63	37,938,000	37,938,090	37,406,238	36,731,572
Federal Agencies	3135G03U5	FANNIE MAE	7/12/2021	4/22/2025	0.63	50,000,000	50,108,000	50,089,843	48,410,000
Federal Agencies	3135G03U5	FANNIE MAE	12/8/2021	4/22/2025	0.63	50,000,000	49,283,881	49,294,927	48,410,000
Federal Agencies	3135G04Z3	FANNIE MAE	12/8/2021	6/17/2025	0.50	4,655,000	4,556,640	4,562,983	4,471,826
Federal Agencies	3135G04Z3	FANNIE MAE	12/8/2021	6/17/2025	0.50	10,000,000	9,789,600	9,803,169	9,606,500
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	7/12/2021	6/30/2025	0.70	17,680,000	17,734,631	17,725,884	17,100,450
Federal Agencies	3135G05X7	FANNIE MAE	3/4/2021	8/25/2025	0.38	25,000,000	24,684,250	24,754,159	23,856,500

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date	Date				Book Value	Market Value
Federal Agencies	3135G05X7	FANNIE MAE	2/25/2021	8/25/2025	0.38	72,500,000	71,862,000	72,005,375	69,183,850	
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANK	11/2/2021	9/12/2025	1.75	10,295,000	10,600,355	10,551,674	10,298,089	
Federal Agencies	3137EAEX3	FREDDIE MAC	3/4/2021	9/23/2025	0.38	22,600,000	22,295,352	22,361,628	21,536,444	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	11/17/2021	11/17/2025	1.05	39,675,000	39,622,232	39,625,988	38,571,109	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	11/17/2021	11/17/2025	1.05	55,000,000	54,923,000	54,928,481	53,469,717	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	12/16/2021	12/16/2025	1.17	45,000,000	44,954,100	44,956,456	43,755,300	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	12/16/2021	12/16/2025	1.17	50,000,000	49,949,000	49,951,618	48,617,000	
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANK	8/9/2021	4/6/2026	0.69	15,500,000	15,458,150	15,463,169	14,842,645	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,369,750	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,369,750	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,369,750	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,369,750	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,288,750	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,288,750	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,288,750	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,288,750	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,742,250	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,742,250	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,742,250	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,742,250	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,246,103	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,246,103	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,246,103	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,246,103	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,595,250	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,595,250	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,595,250	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,595,250	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	24,730,066	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	24,730,066	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	24,730,066	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	24,730,066	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	24,778,498	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	24,778,498	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	24,778,498	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANK	1/14/2022	12/14/2026	1.65	25,000,000	25,000,000	25,000,000	24,778,498	
Subtotals					0.88	\$ 4,699,225,000	\$ 4,702,885,234	\$ 4,701,310,723	\$ 4,637,586,201	
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	
Subtotals					0.12	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000	
Negotiable CDs	06367CBZ9	BANK OF MONTREAL CHICAGO	3/3/2021	3/2/2022	0.20	\$ 100,000,000	\$ 100,000,000	\$ 100,000,000	\$ 100,000,518	
Negotiable CDs	89114W3C7	TORONTO DOMINION BANK NY	3/4/2021	3/4/2022	0.21	50,000,000	50,000,000	50,000,000	50,000,555	
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	50,001,830	
Negotiable CDs	89114W4K8	TORONTO DOMINION BANK NY	3/15/2021	3/15/2022	0.23	50,000,000	50,000,000	50,000,000	50,002,495	
Negotiable CDs	06367CCY1	BANK OF MONTREAL CHICAGO	3/16/2021	3/16/2022	0.26	50,000,000	50,000,000	50,000,000	50,003,352	
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	50,002,439	

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	78012UK46	ROYAL BANK OF CANADA NY	3/30/2021	3/28/2022		0.23	50,000,000	50,000,000	50,000,000	50,004,657
Negotiable CDs	89114W5N1	TORONTO DOMINION BANK NY	3/30/2021	3/28/2022		0.22	50,000,000	50,000,000	50,000,000	50,004,269
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	50,006,154
Negotiable CDs	89114W6T7	TORONTO DOMINION BANK NY	4/13/2021	4/11/2022		0.22	50,000,000	50,000,000	50,000,000	50,006,404
Negotiable CDs	89114WHS7	TORONTO DOMINION BANK NY	10/12/2021	4/13/2022		0.16	50,000,000	50,000,000	50,000,000	50,003,051
Negotiable CDs	06367CHR1	BANK OF MONTREAL CHICAGO	7/6/2021	5/9/2022		0.17	100,000,000	100,000,000	100,000,000	100,011,640
Negotiable CDs	89114WBD6	TORONTO DOMINION BANK NY	5/25/2021	5/25/2022		0.21	50,000,000	50,000,000	50,000,000	50,011,920
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	99,955,378
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	99,909,197
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	99,952,518
Negotiable CDs	78012U4X2	ROYAL BANK OF CANADA NY	10/29/2021	6/30/2022		0.20	50,000,000	50,000,000	50,000,000	49,957,652
Negotiable CDs	89114WMZ5	TORONTO DOMINION BANK NY	12/13/2021	6/30/2022		0.30	50,000,000	50,000,000	50,000,000	49,974,573
Negotiable CDs	89114WQB4	TORONTO DOMINION BANK NY	2/1/2022	6/30/2022		0.53	50,000,000	50,000,000	50,000,000	50,013,505
Negotiable CDs	06367CQB6	BANK OF MONTREAL CHICAGO	12/17/2021	7/1/2022		0.33	50,000,000	50,000,000	50,000,000	49,979,480
Negotiable CDs	89114WJ89	TORONTO DOMINION BANK NY	10/19/2021	7/1/2022		0.21	50,000,000	50,000,000	50,000,000	49,959,004
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	99,950,196
Negotiable CDs	06367CKG1	BANK OF MONTREAL CHICAGO	8/25/2021	7/18/2022		0.18	50,000,000	50,000,000	50,000,000	49,947,510
Negotiable CDs	06367CKN6	BANK OF MONTREAL CHICAGO	8/30/2021	7/18/2022		0.18	50,000,000	50,000,000	50,000,000	49,947,512
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	49,955,094
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	49,994,966
Negotiable CDs	06367CSP3	BANK OF MONTREAL CHICAGO	2/28/2022	9/12/2022		0.82	50,000,000	50,000,000	50,000,000	50,000,000
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	49,843,019
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	49,828,755
Negotiable CDs	96130ALC0	WESTPAC BANKING CORP NY	10/27/2021	10/24/2022		0.30	50,000,000	50,000,000	50,000,000	49,828,760
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	49,778,192
Negotiable CDs	89114WM36	TORONTO DOMINION BANK NY	12/2/2021	12/2/2022		0.48	50,000,000	50,000,000	50,000,000	49,778,192
Negotiable CDs	06367CPS0	BANK OF MONTREAL CHICAGO	12/8/2021	12/7/2022		0.52	50,000,000	50,000,000	50,000,000	49,789,754
Negotiable CDs	89114WP58	TORONTO DOMINION BANK NY	1/6/2022	12/30/2022		0.57	60,000,000	60,000,000	60,000,000	59,752,685
Negotiable CDs	89114WQL2	TORONTO DOMINION BANK NY	2/3/2022	1/30/2023		0.95	50,000,000	50,000,000	50,000,000	49,948,847
Negotiable CDs	06367CSM0	BANK OF MONTREAL CHICAGO	2/28/2022	2/13/2023		1.35	50,000,000	50,000,000	50,000,000	50,139,534
Negotiable CDs	89114WRW7	TORONTO DOMINION BANK NY	2/28/2022	2/13/2023		1.35	50,000,000	50,000,000	50,000,000	50,139,534
Subtotals						0.37	\$ 2,160,000,000	\$ 2,160,000,000	\$ 2,160,000,000	\$ 2,158,383,135
Commercial Paper	89233HDT8	TOYOTA MOTOR CREDIT CORP	10/28/2021	4/27/2022		0.00	\$ 25,000,000	\$ 24,978,632	\$ 24,993,271	\$ 24,994,854
Commercial Paper	89233HF82	TOYOTA MOTOR CREDIT CORP	11/10/2021	6/8/2022		0.00	50,000,000	49,941,667	49,972,500	49,932,625
Commercial Paper	89233HFE9	TOYOTA MOTOR CREDIT CORP	10/25/2021	6/14/2022		0.00	50,000,000	49,932,333	49,969,375	49,928,542
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	1/4/2022	6/15/2022		0.00	50,000,000	49,932,500	49,955,833	49,927,861
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	12/21/2021	6/15/2022		0.00	50,000,000	49,921,778	49,952,889	49,927,861
Commercial Paper	89233HFN9	TOYOTA MOTOR CREDIT CORP	12/6/2021	6/22/2022		0.00	50,000,000	49,925,750	49,957,625	49,923,097
Commercial Paper	89233HFQ2	TOYOTA MOTOR CREDIT CORP	12/16/2021	6/24/2022		0.00	60,000,000	59,901,833	59,940,583	59,906,083
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	10/19/2021	6/30/2022		0.00	50,000,000	49,932,972	49,968,069	49,897,486
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	11/1/2021	6/30/2022		0.00	50,000,000	49,919,667	49,959,667	49,897,486
Commercial Paper	62479MG15	MUFG BANK LTD NY	2/23/2022	7/1/2022		0.00	50,000,000	49,884,444	49,889,861	49,896,639
Commercial Paper	89233HG16	TOYOTA MOTOR CREDIT CORP	11/19/2021	7/1/2022		0.00	50,000,000	49,925,333	49,959,333	49,896,639
Commercial Paper	62479MGL1	MUFG BANK LTD NY	2/28/2022	7/20/2022		0.00	50,000,000	49,867,861	49,868,792	49,880,542
Commercial Paper	89233HH15	TOYOTA MOTOR CREDIT CORP	11/4/2021	8/1/2022		0.00	50,000,000	49,906,250	49,946,875	49,870,375
Subtotals						0.00	\$ 635,000,000	\$ 633,971,021	\$ 634,334,674	\$ 633,880,089

Investment Inventory Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date					Book Value	Market Value
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	2/28/2022	3/1/2022		0.01	\$ 13,546,593	\$ 13,546,593	\$ 13,546,593	\$ 13,546,593
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	2/28/2022	3/1/2022		0.03	503,742,470	503,742,470	503,742,470	503,742,470
Money Market Funds	31607A703	FIDELITY INST GOV FUND	2/28/2022	3/1/2022		0.01	14,348,193	14,348,193	14,348,193	14,348,193
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PI	2/28/2022	3/1/2022		0.03	11,099,317	11,099,317	11,099,317	11,099,317
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUND	2/28/2022	3/1/2022		0.03	12,406,212	12,406,212	12,406,212	12,406,212
Money Market Funds	85749T517	STATE ST INST US GOV MM-OPP	2/28/2022	3/1/2022		0.03	300,011,591	300,011,591	300,011,591	300,011,591
Subtotals						0.03	\$ 855,154,376	\$ 855,154,376	\$ 855,154,376	\$ 855,154,376
Supranationals	459058ES8	INTL BK RECON & DEVELOP	12/16/2021	10/7/2022		1.88	\$ 64,387,000	\$ 65,418,845	\$ 64,983,857	\$ 64,792,638
Supranationals	459058JV6	INTL BK RECON & DEVELOP	4/20/2021	4/20/2023		0.13	100,000,000	99,793,000	99,882,322	98,825,000
Supranationals	4581X0CC0	INTER-AMERICAN DEVEL BK	12/15/2021	10/4/2023		3.00	25,756,000	26,990,142	26,712,808	26,416,126
Supranationals	459056HV2	INTL BK RECON & DEVELOP	11/2/2021	8/28/2024		1.50	50,000,000	50,984,250	50,870,536	49,891,000
Supranationals	4581X0DZ8	INTER-AMERICAN DEVEL BK	11/4/2021	9/23/2024		0.50	50,000,000	49,623,972	49,640,402	48,634,000
Supranationals	45950VQG4	INTL FINANCE CORP	10/22/2021	9/23/2024		0.44	10,000,000	9,922,244	9,928,605	9,667,500
Supranationals	4581X0CM8	INTER-AMERICAN DEVEL BK	4/26/2021	1/15/2025		2.13	100,000,000	105,676,000	104,386,379	101,348,000
Supranationals	459058JB0	INTL BK RECON & DEVELOP	7/23/2021	4/22/2025		0.63	40,000,000	40,086,000	40,072,117	38,640,000
Supranationals	4581X0DN5	INTER-AMERICAN DEVEL BK	11/1/2021	7/15/2025		0.63	28,900,000	28,519,098	28,552,906	27,817,406
Supranationals	45818WDG8	INTER-AMERICAN DEVEL BK	8/25/2021	2/27/2026		0.82	19,500,000	19,556,907	19,550,411	18,646,875
Subtotals						1.22	\$ 488,543,000	\$ 496,570,458	\$ 494,580,343	\$ 484,678,545
Grand Totals						0.67	\$ 13,652,922,376	\$ 13,685,724,659	\$ 13,672,389,152	\$ 13,496,323,647

Monthly Investment Earnings

Pooled Fund

For month ended February 28, 2022

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Amort.	Realized	Earned Income
							Date	Earned Interest	Expense	Gain/(Loss)	/Net Earnings
U.S. Treasuries	912796F38	TREASURY BILL	50000000	0	0.058	4/19/21	3/24/22	0	2255.55	0	2255.55
U.S. Treasuries	912828ZG8	US TREASURY	50000000	0.375	0.0673	4/8/21	3/31/22	14423.07	-11795.34	0.00	2627.73
U.S. Treasuries	912796G45	TREASURY BILL	100000000	0	0.065	4/22/21	4/21/22	0	5055.54	0	5055.54
U.S. Treasuries	912796H44	TREASURY BILL	200000000	0	0.055	5/20/21	5/19/22	0	8555.61	0	8555.61
U.S. Treasuries	912828XD7	US TREASURY	50000000	1.875	0.0798	5/13/21	5/31/22	72115.38	-68823.43	0.00	3291.95
U.S. Treasuries	9128286Y1	US TREASURY	50000000	1.75	0.0801	4/8/21	6/15/22	67307.69	-64034	0.00	3273.69
U.S. Treasuries	9128286Y1	US TREASURY	50000000	1.75	0.0922	4/28/21	6/15/22	67307.69	-63559.33	0	3748.36
U.S. Treasuries	912828XW5	US TREASURY	25000000	1.75	1.7692	8/15/17	6/30/22	33839.78	353.32	0	34193.1
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.107	3/12/21	6/30/22	4834.26	-690.79	0	4143.47
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0906	3/31/21	6/30/22	4834.26	-1319.22	0	3515.04
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0837	4/8/21	6/30/22	4834.26	-1586.91	0	3247.35
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0927	4/15/21	6/30/22	4834.26	-1240.08	0	3594.18
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0926	4/16/21	6/30/22	4834.26	-1242.9	0.00	3591.36
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0924	4/19/21	6/30/22	4834.26	-1251.43	0	3582.83
U.S. Treasuries	912828YA2	US TREASURY	100000000	1.5	0.0988	3/30/21	8/15/22	115076.27	-107635.44	0.00	7440.83
U.S. Treasuries	91282CAG6	US TREASURY	50000000	0.125	0.0974	3/30/21	8/31/22	4831.44	-1053.71	0.00	3777.73
U.S. Treasuries	912828TY6	US TREASURY	50000000	1.625	0.1236	4/8/21	11/15/22	62845.3	-57393.88	0	5451.42
U.S. Treasuries	912796P94	TREASURY BILL	50000000	0	0.2494	12/13/21	12/1/22	0.00	9675.55	0.00	9675.55
U.S. Treasuries	912828Z86	US TREASURY	50000000	1.375	0.1371	8/17/21	2/15/23	52743.29	-47289.19	0.00	5454.1
U.S. Treasuries	912828ZD5	US TREASURY	50000000	0.5	0.162	3/18/21	3/15/23	19337.01	-12938.45	0.00	6398.56
U.S. Treasuries	91282CBL4	US TREASURY	50000000	0.125	0.1537	5/4/21	3/31/23	4807.69	1100.04	0	5907.73
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.1911	3/12/21	6/15/23	9615.38	-2253.79	0.00	7361.59
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.1837	4/8/21	6/15/23	9615.38	-2535.64	0.00	7079.74
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.252	6/24/21	6/15/23	9615.38	75.85	0	9691.23
U.S. Treasuries	912828S35	US TREASURY	50000000	1.375	1.6093	1/9/20	6/30/23	53176.8	8712.04	0	61888.84
U.S. Treasuries	912828S35	US TREASURY	50000000	1.375	0.2422	6/24/21	6/30/23	53176.80	-43319.04	0.00	9857.76
U.S. Treasuries	91282CCK5	US TREASURY	50000000	0.125	0.2602	6/30/21	6/30/23	4834.26	5169.1	0	10003.36
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2011	4/1/21	7/31/23	48342.54	-40164.15	0	8178.39
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2027	4/1/21	7/31/23	48342.54	-40099.88	0	8242.66
U.S. Treasuries	91282CAK7	US TREASURY	50000000	0.125	0.2333	8/10/21	9/15/23	4834.25	4140.83	0	8975.08
U.S. Treasuries	912828WE6	US TREASURY	50000000	2.75	1.7091	12/17/19	11/15/23	106353.59	-38422.84	0	67930.75
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.2954	3/19/21	12/15/23	4807.69	6501.31	0.00	11309
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.7232	12/9/21	12/15/23	4807.69	22736.92	0	27544.61
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.6864	12/15/21	12/15/23	4807.69	21350.6	0	26158.29
U.S. Treasuries	912828S29	US TREASURY	50000000	2.5	0.3278	10/4/21	1/31/24	96685.08	-82836.43	0.00	13848.65
U.S. Treasuries	91282CDV0	US TREASURY	50000000	0.875	1.5159	2/23/22	1/31/24	7251.38	5171.5	0.00	12422.88
U.S. Treasuries	91282CCC3	US TREASURY	50000000	0.25	0.4475	7/2/21	5/15/24	9668.51	7514.31	0.00	17182.82
U.S. Treasuries	912828XT2	US TREASURY	50000000	2	0.4283	7/6/21	5/31/24	76923.08	-59795.1	0.00	17127.98
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	0.3763	8/6/21	7/15/24	14502.76	50.92	0	14553.68
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	0.4018	8/9/21	7/15/24	14502.76	1021.25	0.00	15524.01
U.S. Treasuries	912828Y87	US TREASURY	50000000	1.75	0.4154	3/30/21	7/31/24	67679.56	-50784.45	0	16895.11
U.S. Treasuries	91282CCT6	US TREASURY	50000000	0.375	0.4439	8/25/21	8/15/24	14384.53	2618.55	0.00	17003.08
U.S. Treasuries	912828YM6	US TREASURY	50000000	1.5	0.5038	4/15/21	10/31/24	58011.05	-37753.38	0	20257.67
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.5162	3/9/21	11/15/24	87016.58	-65689.96	0.00	21326.62
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.4762	3/12/21	11/15/24	87016.58	-67260.75	0	19755.83
U.S. Treasuries	912828YY0	US TREASURY	50000000	1.75	0.5625	3/15/21	12/31/24	67679.55	-44948.63	0.00	22730.92
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5756	3/30/21	1/31/25	53176.80	-30247.68	0.00	22929.12
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5707	4/15/21	1/31/25	53176.8	-30438.9	0	22737.9
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.607	3/15/21	2/28/25	43482.95	-19590.68	0.00	23892.27
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.6083	3/31/21	2/28/25	43482.95	-19542.18	0	23940.77
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.613	4/15/21	3/31/25	19230.76	4273.64	0	23504.4
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.5822	4/19/21	3/31/25	19230.76	3109.83	0	22340.59
U.S. Treasuries	912828ZL7	US TREASURY	50000000	0.375	0.5722	5/18/21	4/30/25	14502.76	7466	0	21968.76

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Amort.	Realized	Earned Income
							Date	Earned Interest			
U.S. Treasuries	912828XB1	US TREASURY	50000000	2.125	0.5666	9/2/21	5/15/25	82182.32	-59059.26	0.00	23123.06
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6546	3/8/21	6/30/25	9668.51	15277.78	0.00	24946.29
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.7014	3/9/21	6/30/25	9668.51	17024.7	0.00	26693.21
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6025	5/12/21	6/30/25	9668.51	13327.81	0.00	22996.32
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6511	5/13/21	6/30/25	9668.51	15148.69	0	24817.2
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6175	5/18/21	6/30/25	9668.51	13890.04	0	23558.55
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6022	7/12/21	6/30/25	9668.51	13322.77	0.00	22991.28
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.5091	8/5/21	6/30/25	9668.51	9824.57	0	19493.08
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.5583	8/6/21	6/30/25	9668.51	11674.86	0	21343.37
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	1.0354	12/7/21	6/30/25	9668.51	29508.55	0	39177.06
U.S. Treasuries	91282CAB7	US TREASURY	50000000	0.25	0.5246	8/5/21	7/31/25	9668.51	10404.15	0.00	20072.66
U.S. Treasuries	91282CAB7	US TREASURY	50000000	0.25	0.5738	8/6/21	7/31/25	9668.51	12253.01	0.00	21921.52
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.6628	5/12/21	9/30/25	9615.38	15566.48	0	25181.86
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.5987	7/26/21	9/30/25	9615.38	13179.44	0.00	22794.82
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.5542	2/25/21	10/31/25	9668.51	11487.89	0	21156.4
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6521	3/2/21	10/31/25	9668.51	15148.18	0.00	24816.69
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6655	3/4/21	10/31/25	9668.51	15647.95	0	25316.46
U.S. Treasuries	91282CBC4	US TREASURY	50000000	0.375	0.6036	2/25/21	12/31/25	14502.76	8620.24	0	23123
U.S. Treasuries	91282CBC4	US TREASURY	50000000	0.375	0.6814	2/26/21	12/31/25	14502.76	11531.06	0.00	26033.82
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8929	6/28/21	4/30/26	29005.52	5354.24	0.00	34359.76
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8642	7/2/21	4/30/26	29005.52	4280.7	0	33286.22
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.6924	7/23/21	5/15/26	62845.30	-35109.57	0.00	27735.73
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.8064	8/27/21	5/15/26	62845.3	-30741.87	0	32103.43
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.9031	7/2/21	6/30/26	33839.78	1049.38	0	34889.16
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.846	7/14/21	6/30/26	33839.78	-1086.51	0	32753.27
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7322	7/22/21	6/30/26	33839.78	-5365.68	0	28474.1
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7395	7/22/21	6/30/26	33839.78	-5092.85	0	28746.93
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.706	8/6/21	6/30/26	33839.78	-6358.3	0	27481.48
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7746	8/10/21	6/30/26	33839.78	-3768.38	0	30071.4
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.9018	9/24/21	6/30/26	33839.78	1005.75	0.00	34845.53
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	1.0521	10/14/21	6/30/26	33839.78	6613.38	0	40453.16
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	1.3228	1/4/22	6/30/26	33839.78	16626.61	0	50466.39
U.S. Treasuries	91282CCW9	US TREASURY	50000000	0.75	0.9797	9/28/21	8/31/26	28988.64	8577.24	0	37565.88
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.0032	10/8/21	9/30/26	33653.84	4782.9	0	38436.74
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.0105	10/8/21	9/30/26	33653.84	5053.63	0.00	38707.47
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.1593	10/19/21	9/30/26	33653.85	10562.22	0	44216.07
U.S. Treasuries	91282CDK4	US TREASURY	50000000	1.25	1.2201	12/3/21	11/30/26	48076.92	-1109.95	0	46966.97
U.S. Treasuries	91282CDK4	US TREASURY	50000000	1.25	1.2014	12/7/21	11/30/26	48076.92	-1803.88	0	46273.04
Subtotals			\$ 4,775,000,000					\$ 2,733,717	\$ (823,381)	\$ -	\$ 1,910,335
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	\$ -	0.05	0.05	5/4/21	2/1/22	\$ -	\$ -	\$ -	\$ -
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	-	0.05	0.05	5/6/21	2/1/22	-	-	-	-
Federal Agencies	3133EKAK2	FEDERAL FARM CREDIT BANK	-	2.53	2.56	2/19/19	2/14/22	18,912	207	-	19,119
Federal Agencies	313385TR7	FED HOME LN DISCOUNT NT	-	0.00	0.03	2/25/22	2/28/22	-	63	-	63
Federal Agencies	313385TR7	FED HOME LN DISCOUNT NT	-	0.00	0.03	2/25/22	2/28/22	-	63	-	63
Federal Agencies	3133EKBV7	FEDERAL FARM CREDIT BANK	10,000,000	2.55	2.56	3/1/19	3/1/22	21,250	72	-	21,322
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	17,780,000	2.50	2.36	4/5/19	3/11/22	37,042	(1,804)	-	35,238
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	40,000,000	2.50	2.36	4/5/19	3/11/22	83,333	(4,140)	-	79,193
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	26,145,000	2.47	2.36	4/8/19	3/14/22	53,815	(2,119)	-	51,696
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	45,500,000	2.47	2.36	4/8/19	3/14/22	93,654	(3,521)	-	90,133
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.70	3/25/20	3/25/22	14,583	38	-	14,622
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.71	3/25/20	3/25/22	14,583	268	-	14,852
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.71	3/25/20	3/25/22	14,583	153	-	14,737
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.73	3/25/20	3/25/22	14,583	642	-	15,226

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
Federal Agencies	3135G0T45	FANNIE MAE	25,000,000	1.88	1.81	6/6/17	4/5/22	39,063	(1,147)	-	37,916
Federal Agencies	313313VG0	FED FARM CRD DISCOUNT NT	10,000,000	0.00	0.06	7/9/21	4/8/22	-	467	-	467
Federal Agencies	3135G0V59	FANNIE MAE	25,000,000	2.25	2.36	4/12/19	4/12/22	46,875	2,095	-	48,970
Federal Agencies	3135G0V59	FANNIE MAE	50,000,000	2.25	2.36	4/12/19	4/12/22	93,750	4,190	-	97,940
Federal Agencies	3135G0V59	FANNIE MAE	50,000,000	2.25	2.36	4/12/19	4/12/22	93,750	4,190	-	97,940
Federal Agencies	3133EKHB5	FEDERAL FARM CREDIT BANK	50,000,000	2.35	2.37	4/18/19	4/18/22	97,917	779	-	98,696
Federal Agencies	3133EMXN7	FEDERAL FARM CREDIT BANK	19,550,000	0.06	0.07	4/28/21	4/27/22	978	126	-	1,104
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	10,000,000	0.06	0.06	5/6/21	5/6/22	500	6	-	506
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	10,000,000	0.06	0.06	5/18/21	5/6/22	500	8	-	508
Federal Agencies	313385WL6	FED HOME LN DISCOUNT NT	50,000,000	0.00	0.06	5/6/21	5/6/22	-	2,139	-	2,139
Federal Agencies	3130AMGM8	FEDERAL HOME LOAN BANK	50,000,000	0.06	0.06	5/11/21	5/10/22	2,500	129	-	2,629
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	30,000,000	0.06	0.06	5/17/21	5/13/22	1,500	19	-	1,519
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	45,000,000	0.06	0.06	5/13/21	5/13/22	2,250	138	-	2,388
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	25,000,000	2.25	2.32	5/16/19	5/16/22	46,875	1,297	-	48,172
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	35,000,000	2.25	2.32	5/16/19	5/16/22	65,625	1,815	-	67,440
Federal Agencies	3133EHL7	FEDERAL FARM CREDIT BANK	50,000,000	1.88	1.85	6/6/17	6/2/22	78,125	(911)	-	77,214
Federal Agencies	3133EHL7	FEDERAL FARM CREDIT BANK	50,000,000	1.88	1.88	6/9/17	6/2/22	78,125	38	-	78,163
Federal Agencies	3133EMF64	FEDERAL FARM CREDIT BANK	58,735,000	0.06	0.08	7/7/21	6/9/22	2,937	953	-	3,890
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	20,000,000	1.63	1.63	12/16/19	6/15/22	27,167	33	-	27,199
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.63	12/16/19	6/15/22	33,958	41	-	33,999
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.63	12/16/19	6/15/22	33,958	41	-	33,999
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANK	25,000,000	1.85	0.69	3/18/20	9/20/22	38,542	(21,971)	-	16,571
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	40,000,000	0.70	0.71	4/3/20	10/3/22	23,333	307	-	23,640
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANK	50,000,000	0.11	0.12	7/14/21	12/14/22	4,583	384	-	4,967
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANK	60,000,000	0.14	0.15	5/18/21	1/19/23	7,000	577	-	7,577
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	10,140,000	1.60	0.74	3/25/20	1/23/23	13,520	(6,611)	-	6,909
Federal Agencies	3133ENDQ0	FEDERAL FARM CREDIT BANK	50,000,000	0.16	0.32	11/12/21	2/10/23	6,667	6,167	-	12,834
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANK	65,000,000	0.13	0.16	3/31/21	3/23/23	6,771	1,739	-	8,510
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	20,000,000	0.13	0.19	4/13/21	4/13/23	2,083	1,013	-	3,096
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	25,000,000	0.13	0.19	4/13/21	4/13/23	2,604	1,266	-	3,870
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.19	4/13/21	4/13/23	5,208	2,532	-	7,740
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANK	44,500,000	0.13	0.17	5/5/21	4/27/23	4,635	1,465	-	6,100
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	12,500,000	0.13	0.19	5/10/21	5/10/23	1,302	614	-	1,916
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	25,000,000	0.13	0.19	5/10/21	5/10/23	2,604	1,227	-	3,832
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	75,000,000	0.13	0.19	5/10/21	5/10/23	7,813	3,682	-	11,495
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANK	15,000,000	0.13	0.17	6/4/21	6/2/23	1,563	531	-	2,093
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANK	100,000,000	0.13	0.16	6/2/21	6/2/23	10,417	2,378	-	12,795
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.26	6/28/21	6/14/23	5,208	5,285	-	10,494
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	48,067,000	0.20	0.53	12/14/21	6/26/23	8,011	12,062	-	20,073
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	50,000,000	0.20	0.22	8/26/21	6/26/23	8,333	842	-	9,175
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.20	7/14/21	7/14/23	5,208	2,770	-	7,978
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.22	7/14/21	7/14/23	5,208	3,557	-	8,766
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANK	50,000,000	0.45	0.45	11/24/21	7/24/23	18,750	161	-	18,911
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANK	50,000,000	0.16	0.19	8/10/21	8/10/23	6,667	1,151	-	7,817
Federal Agencies	3137EAEV7	FREDDIE MAC	40,776,000	0.25	0.59	12/6/21	8/24/23	8,495	10,432	-	18,927
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANK	20,975,000	0.13	0.59	12/14/21	9/8/23	2,185	7,460	-	9,644
Federal Agencies	3135G0U43	FANNIE MAE	29,648,000	2.88	0.66	12/9/21	9/12/23	71,032	(49,951)	-	21,081
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANK	50,000,000	0.17	0.22	9/27/21	9/27/23	7,083	1,918	-	9,001
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,394	-	11,811
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,394	-	11,811
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	75,000,000	0.50	0.57	12/3/21	12/1/23	31,250	4,183	-	35,433
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	10,000,000	2.25	0.73	12/10/21	12/8/23	18,750	(11,577)	-	7,173
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	30,000,000	2.25	0.73	12/10/21	12/8/23	56,250	(34,731)	-	21,519
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	25,000,000	0.68	0.71	12/20/21	12/20/23	14,167	476	-	14,642

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	25,000,000	0.68	0.70	12/20/21	12/20/23	14,167	460	-	-	14,627
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	62,000,000	0.68	0.70	12/20/21	12/20/23	35,133	1,132	-	-	36,265
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANK	50,000,000	0.90	1.21	2/1/22	1/18/24	37,500	11,693	-	-	49,193
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANK	39,010,000	2.50	0.62	11/12/21	2/13/24	81,271	(55,755)	-	-	25,515
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANK	20,495,000	1.43	0.85	3/18/20	2/14/24	24,423	(8,933)	-	-	15,490
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	46	-	-	1,088
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	46	-	-	1,088
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	100,000,000	0.25	0.26	2/26/21	2/26/24	20,833	921	-	-	21,754
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,546	-	-	14,046
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,547	-	-	14,047
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	16,545,000	0.35	0.34	5/4/21	4/22/24	4,826	(120)	-	-	4,706
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	29,424,000	0.35	0.34	5/4/21	4/22/24	8,582	(213)	-	-	8,369
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	39,000,000	0.35	0.34	5/4/21	4/22/24	11,375	(282)	-	-	11,093
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANK	50,000,000	0.45	0.39	8/6/21	7/23/24	18,750	(2,381)	-	-	16,369
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	25,000,000	0.43	0.46	9/23/21	9/23/24	8,958	645	-	-	9,603
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,290	-	-	19,207
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,290	-	-	19,207
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	294	-	-	7,585
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	294	-	-	7,585
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	50,000,000	0.88	0.91	11/18/21	11/18/24	36,458	1,469	-	-	37,927
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.66	12/3/19	12/3/24	33,854	613	-	-	34,467
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	50,000,000	0.92	0.93	12/9/21	12/9/24	38,333	383	-	-	38,717
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	50,000,000	0.92	0.95	12/9/21	12/9/24	38,333	945	-	-	39,279
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	20,000,000	1.13	1.20	1/11/22	1/6/25	18,750	1,155	-	-	19,905
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,444	-	-	24,881
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANK	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,444	-	-	24,881
Federal Agencies	3135G0X24	FANNIE MAE	39,060,000	1.63	0.53	4/21/21	1/7/25	52,894	(32,448)	-	-	20,446
Federal Agencies	3137EAEP0	FREDDIE MAC	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	59	-	-	6,309
Federal Agencies	3137EAEP0	FREDDIE MAC	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	59	-	-	6,309
Federal Agencies	3137EAEP0	FREDDIE MAC	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	59	-	-	6,309
Federal Agencies	3137EAEP0	FREDDIE MAC	15,000,000	1.50	1.52	2/14/20	2/12/25	18,750	177	-	-	18,927
Federal Agencies	3137EAEP0	FREDDIE MAC	50,000,000	1.50	1.52	2/14/20	2/12/25	62,500	591	-	-	63,091
Federal Agencies	3137EAEP0	FREDDIE MAC	53,532,000	1.50	0.55	4/21/21	2/12/25	66,915	(38,554)	-	-	28,361
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	16,000,000	1.21	1.22	3/23/20	3/3/25	16,133	144	-	-	16,277
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	24,000,000	1.21	1.24	3/23/20	3/3/25	24,200	554	-	-	24,754
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANK	50,000,000	0.60	0.61	4/21/21	4/21/25	25,000	508	-	-	25,508
Federal Agencies	3135G03U5	FANNIE MAE	37,938,000	0.63	1.08	12/8/21	4/22/25	19,759	12,970	-	-	32,729
Federal Agencies	3135G03U5	FANNIE MAE	50,000,000	0.63	0.57	7/12/21	4/22/25	26,042	(2,191)	-	-	23,850
Federal Agencies	3135G03U5	FANNIE MAE	50,000,000	0.63	1.08	12/8/21	4/22/25	26,042	17,197	-	-	43,239
Federal Agencies	3135G04Z3	FANNIE MAE	4,655,000	0.50	1.11	12/8/21	6/17/25	1,940	2,140	-	-	4,080
Federal Agencies	3135G04Z3	FANNIE MAE	10,000,000	0.50	1.11	12/8/21	6/17/25	4,167	4,577	-	-	8,744
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	17,680,000	0.70	0.62	7/12/21	6/30/25	10,313	(1,056)	-	-	9,258
Federal Agencies	3135G05X7	FANNIE MAE	25,000,000	0.38	0.66	3/4/21	8/25/25	7,813	5,407	-	-	13,220
Federal Agencies	3135G05X7	FANNIE MAE	72,500,000	0.38	0.57	2/25/21	8/25/25	22,656	10,879	-	-	33,536
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANK	10,295,000	1.75	1.03	11/2/21	9/12/25	15,014	(5,567)	-	-	9,447
Federal Agencies	3137EAEX3	FREDDIE MAC	22,600,000	0.38	0.68	3/4/21	9/23/25	7,063	5,126	-	-	12,189
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	39,675,000	1.05	1.08	11/17/21	11/17/25	34,716	1,011	-	-	35,727
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	55,000,000	1.05	1.09	11/17/21	11/17/25	48,125	1,476	-	-	49,601
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	45,000,000	1.17	1.20	12/16/21	12/16/25	43,875	880	-	-	44,755
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	50,000,000	1.17	1.20	12/16/21	12/16/25	48,750	977	-	-	49,727
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANK	15,500,000	0.69	0.75	8/9/21	4/6/26	8,913	689	-	-	9,601
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

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			
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	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	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	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	
Subtotals			\$ 4,699,225,000					\$ 3,448,767	\$ (94,868)	\$ -	\$ -	\$ -	\$ -	\$ 3,353,899	
Public Time Deposits	PPEB3XSW4	BANK OF SAN FRANCISCO	\$ 10,000,000	0.09	0.09	9/20/21	3/21/22	\$ 700	\$ -	\$ -	\$ -	\$ -	\$ -	700	
Public Time Deposits	PPEE3CH06	BRIDGE BANK	10,000,000	0.09	0.09	9/20/21	3/21/22	690	-	-	-	-	-	690	
Public Time Deposits	PPES5U4Q0	BANK OF SAN FRANCISCO	10,000,000	0.13	0.13	12/6/21	6/6/22	1,011	-	-	-	-	-	1,011	
Public Time Deposits	PPEJ79PT6	BRIDGE BANK	10,000,000	0.15	0.15	12/20/21	6/20/22	1,151	-	-	-	-	-	1,151	
Subtotals			\$ 40,000,000					\$ 3,552	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 3,552	
Negotiable CDs	06367CBA4	BANK OF MONTREAL CHICAGO	\$ -	0.20	0.20	2/16/21	2/14/22	\$ 5,417	\$ -	\$ -	\$ -	\$ -	\$ -	5,417	
Negotiable CDs	78012UG82	ROYAL BANK OF CANADA NY	-	0.19	0.19	2/26/21	2/16/22	3,854	-	-	-	-	-	3,854	
Negotiable CDs	78012UG90	ROYAL BANK OF CANADA NY	-	0.19	0.19	2/26/21	2/22/22	6,637	-	-	-	-	-	6,637	
Negotiable CDs	06367CCJ4	BANK OF MONTREAL CHICAGO	-	0.20	0.20	3/9/21	2/28/22	7,336	-	-	-	-	-	7,336	
Negotiable CDs	06367CDY0	BANK OF MONTREAL CHICAGO	-	0.20	0.20	4/6/21	2/28/22	7,500	-	-	-	-	-	7,500	
Negotiable CDs	78012UH57	ROYAL BANK OF CANADA NY	-	0.24	0.24	3/9/21	2/28/22	8,991	-	-	-	-	-	8,991	
Negotiable CDs	06367CBZ9	BANK OF MONTREAL CHICAGO	100,000,000	0.20	0.20	3/3/21	3/2/22	15,808	-	-	-	-	-	15,808	
Negotiable CDs	89114W3C7	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	3/4/21	3/4/22	8,167	-	-	-	-	-	8,167	
Negotiable CDs	78012UJ30	ROYAL BANK OF CANADA NY	50,000,000	0.23	0.23	3/11/21	3/11/22	8,944	-	-	-	-	-	8,944	
Negotiable CDs	89114W4K8	TORONTO DOMINION BANK NY	50,000,000	0.23	0.23	3/15/21	3/15/22	8,944	-	-	-	-	-	8,944	
Negotiable CDs	06367CCY1	BANK OF MONTREAL CHICAGO	50,000,000	0.26	0.26	3/16/21	3/16/22	10,145	-	-	-	-	-	10,145	
Negotiable CDs	78012UH73	ROYAL BANK OF CANADA NY	50,000,000	0.22	0.22	3/11/21	3/16/22	8,556	-	-	-	-	-	8,556	
Negotiable CDs	78012UK46	ROYAL BANK OF CANADA NY	50,000,000	0.23	0.23	3/30/21	3/28/22	8,944	-	-	-	-	-	8,944	
Negotiable CDs	89114W5N1	TORONTO DOMINION BANK NY	50,000,000	0.22	0.22	3/30/21	3/28/22	8,556	-	-	-	-	-	8,556	
Negotiable CDs	78012UK53	ROYAL BANK OF CANADA NY	50,000,000	0.23	0.23	4/6/21	4/6/22	8,944	-	-	-	-	-	8,944	
Negotiable CDs	89114W6T7	TORONTO DOMINION BANK NY	50,000,000	0.22	0.22	4/13/21	4/11/22	8,556	-	-	-	-	-	8,556	
Negotiable CDs	89114WHS7	TORONTO DOMINION BANK NY	50,000,000	0.16	0.16	10/12/21	4/13/22	6,222	-	-	-	-	-	6,222	
Negotiable CDs	06367CHR1	BANK OF MONTREAL CHICAGO	100,000,000	0.17	0.17	7/6/21	5/9/22	13,222	-	-	-	-	-	13,222	
Negotiable CDs	89114WBD6	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	5/25/21	5/25/22	8,167	-	-	-	-	-	8,167	
Negotiable CDs	06417MTV7	BANK OF NOVA SCOTIA HOUS	100,000,000	0.30	0.30	12/2/21	6/15/22	23,333	-	-	-	-	-	23,333	
Negotiable CDs	78012UT96	ROYAL BANK OF CANADA NY	100,000,000	0.15	0.15	9/16/21	6/17/22	11,667	-	-	-	-	-	11,667	

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Pooled Fund

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							Date		Expense	Gain/(Loss)	/Net Earnings
Negotiable CDs	06417MTY1	BANK OF NOVA SCOTIA HOUS	100,000,000	0.31	0.31	12/6/21	6/30/22	24,111	-	-	24,111
Negotiable CDs	78012UX42	ROYAL BANK OF CANADA NY	50,000,000	0.20	0.20	10/29/21	6/30/22	7,778	-	-	7,778
Negotiable CDs	89114WMZ5	TORONTO DOMINION BANK NY	50,000,000	0.30	0.30	12/13/21	6/30/22	11,667	-	-	11,667
Negotiable CDs	89114WQB4	TORONTO DOMINION BANK NY	50,000,000	0.53	0.53	2/1/22	6/30/22	20,611	-	-	20,611
Negotiable CDs	06367CQB6	BANK OF MONTREAL CHICAGO	50,000,000	0.33	0.33	12/17/21	7/1/22	12,833	-	-	12,833
Negotiable CDs	89114WJ89	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	10/19/21	7/1/22	8,167	-	-	8,167
Negotiable CDs	06417MUM5	BANK OF NOVA SCOTIA HOUS	100,000,000	0.31	0.31	12/13/21	7/6/22	24,111	-	-	24,111
Negotiable CDs	06367CKG1	BANK OF MONTREAL CHICAGO	50,000,000	0.18	0.18	8/25/21	7/18/22	7,000	-	-	7,000
Negotiable CDs	06367CKN6	BANK OF MONTREAL CHICAGO	50,000,000	0.18	0.18	8/30/21	7/18/22	7,000	-	-	7,000
Negotiable CDs	06417MSJ5	BANK OF NOVA SCOTIA HOUS	50,000,000	0.24	0.24	11/2/21	8/1/22	9,333	-	-	9,333
Negotiable CDs	78012U3T0	ROYAL BANK OF CANADA NY	50,000,000	0.80	0.80	2/28/22	8/29/22	1,111	-	-	1,111
Negotiable CDs	06367CSP3	BANK OF MONTREAL CHICAGO	50,000,000	0.82	0.82	2/28/22	9/12/22	1,139	-	-	1,139
Negotiable CDs	78012UW84	ROYAL BANK OF CANADA NY	50,000,000	0.28	0.28	10/26/21	9/26/22	10,889	-	-	10,889
Negotiable CDs	78012UW68	ROYAL BANK OF CANADA NY	50,000,000	0.30	0.30	10/25/21	10/24/22	11,667	-	-	11,667
Negotiable CDs	96130ALC0	WESTPAC BANKING CORP NY	50,000,000	0.30	0.30	10/27/21	10/24/22	11,667	-	-	11,667
Negotiable CDs	78012U2E4	ROYAL BANK OF CANADA NY	50,000,000	0.48	0.48	12/2/21	12/2/22	18,667	-	-	18,667
Negotiable CDs	89114WM36	TORONTO DOMINION BANK NY	50,000,000	0.48	0.48	12/2/21	12/2/22	18,667	-	-	18,667
Negotiable CDs	06367CPS0	BANK OF MONTREAL CHICAGO	50,000,000	0.52	0.52	12/8/21	12/7/22	20,222	-	-	20,222
Negotiable CDs	89114WP58	TORONTO DOMINION BANK NY	60,000,000	0.57	0.57	1/6/22	12/30/22	26,600	-	-	26,600
Negotiable CDs	89114WQL2	TORONTO DOMINION BANK NY	50,000,000	0.95	0.95	2/3/22	1/30/23	34,306	-	-	34,306
Negotiable CDs	06367CSM0	BANK OF MONTREAL CHICAGO	50,000,000	1.35	1.35	2/28/22	2/13/23	1,875	-	-	1,875
Negotiable CDs	89114WRW7	TORONTO DOMINION BANK NY	50,000,000	1.35	1.35	2/28/22	2/13/23	1,875	-	-	1,875
Subtotals			\$ 2,160,000.00					\$ 489,205	\$ -	\$ -	\$ 489,205
Commercial Paper	89233HDT8	TOYOTA MOTOR CREDIT CORP	\$ 25,000,000	0.00	0.17	10/28/21	4/27/22	\$ -	\$ 3,306	\$ -	\$ 3,306
Commercial Paper	89233HF82	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.20	11/10/21	6/8/22	-	7,778	-	7,778
Commercial Paper	89233HFE9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.21	10/25/21	6/14/22	-	8,167	-	8,167
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.32	12/21/21	6/15/22	-	12,444	-	12,444
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	-	10,500	-	10,500
Commercial Paper	89233HFQ2	TOYOTA MOTOR CREDIT CORP	60,000,000	0.00	0.31	12/16/21	6/24/22	-	14,467	-	14,467
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.19	10/19/21	6/30/22	-	7,389	-	7,389
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.24	11/1/21	6/30/22	-	9,333	-	9,333
Commercial Paper	62479MG15	MUFG BANK LTD NY	50,000,000	0.00	0.65	2/23/22	7/1/22	-	5,417	-	5,417
Commercial Paper	89233HG16	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.24	11/19/21	7/1/22	-	9,333	-	9,333
Commercial Paper	62479MGL1	MUFG BANK LTD NY	50,000,000	0.00	0.67	2/28/22	7/20/22	-	931	-	931
Commercial Paper	89233HH15	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.25	11/4/21	8/1/22	-	9,722	-	9,722
Subtotals			\$ 635,000.00					\$ -	\$ 110,453	\$ -	\$ 110,453
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	\$ 13,546,593	0.01	0.01	2/28/22	3/1/22	\$ 53	\$ -	\$ -	\$ 53
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	503,742,470	0.03	0.03	2/28/22	3/1/22	9,871	-	-	9,871
Money Market Funds	31607A703	FIDELITY INST GOV FUND	14,348,193	0.01	0.01	2/28/22	3/1/22	111	-	-	111
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PRM	11,099,317	0.03	0.03	2/28/22	3/1/22	213	-	-	213
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUND	12,406,212	0.03	0.03	2/28/22	3/1/22	247	-	-	247
Money Market Funds	85749T517	STATE ST INST US GOV MM-OPP	300,011,591	0.03	0.03	2/28/22	3/1/22	5,957	-	-	5,957
Subtotals			\$ 855,154,376					\$ 16,451	\$ -	\$ -	\$ 16,451

Monthly Investment Earnings Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	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	\$ (75,964)	\$ -	\$ -	\$ 24,695	
Supranationals	459058JV6	INTL BK RECON & DEVELOP	100,000,000	0.13	0.26	4/20/21	4/20/23	10,500	7,940	-	-	18,440	
Supranationals	4581X0CC0	INTER-AMERICAN DEVEL BK	25,756,000	3.00	0.65	12/15/21	10/4/23	64,390	(46,032)	-	-	18,358	
Supranationals	459056HV2	INTL BK RECON & DEVELOP	50,000,000	1.50	0.79	11/2/21	8/28/24	62,500	(26,756)	-	-	35,744	
Supranationals	4581X0DZ8	INTER-AMERICAN DEVEL BK	50,000,000	0.50	0.78	11/4/21	9/23/24	20,833	10,746	-	-	31,579	
Supranationals	45950VQG4	INTL FINANCE CORP	10,000,000	0.44	0.72	10/22/21	9/23/24	3,667	2,133	-	-	5,800	
Supranationals	4581X0CM8	INTER-AMERICAN DEVEL BK	100,000,000	2.13	0.58	4/26/21	1/15/25	177,083	(116,859)	-	-	60,225	
Supranationals	459058JB0	INTL BK RECON & DEVELOP	40,000,000	0.63	0.56	7/23/21	4/22/25	20,867	(1,759)	-	-	19,108	
Supranationals	4581X0DN5	INTER-AMERICAN DEVEL BK	28,900,000	0.63	0.99	11/1/21	7/15/25	15,052	7,889	-	-	22,941	
Supranationals	45818WDG8	INTER-AMERICAN DEVEL BK	19,500,000	0.82	0.75	8/25/21	2/27/26	13,325	(967)	-	-	12,358	
Subtotals			\$ 488,543,000					\$ 488,875	\$ (239,630)	\$ -	\$ -	\$ 249,246	
Grand Totals			\$ 13,652,922,376					\$ 7,180,568	\$ (1,047,427)	\$ -	\$ -	\$ 6,133,141	

¹ Yield to maturity is calculated at purchase

Investment Transactions

Pooled Fund

For month ended February 28, 2022

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	2/1/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	\$ 82,000,000	0.03	0.03	\$ 100.00	\$ -	\$ 82,000,000
Purchase	2/1/22	3/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	100,000,000	0.03	0.03	100.00	-	100,000,000
Purchase	2/1/22	6/30/22	Negotiable CDs	TORONTO DOMINION BANK NY	89114WQB4	50,000,000	0.53	0.53	100.00	-	50,000,000
Purchase	2/1/22	1/18/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENLF5	50,000,000	0.90	1.21	99.40	16,250	49,717,250
Purchase	2/3/22	1/30/23	Negotiable CDs	TORONTO DOMINION BANK NY	89114WQL2	50,000,000	0.95	0.95	100.00	-	50,000,000
Purchase	2/8/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	11,000,000	0.03	0.03	100.00	-	11,000,000
Purchase	2/10/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	44,000,000	0.03	0.03	100.00	-	44,000,000
Purchase	2/15/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	30,000,000	0.03	0.03	100.00	-	30,000,000
Purchase	2/16/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	15,000,000	0.03	0.03	100.00	-	15,000,000
Purchase	2/22/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	55,000,000	0.03	0.03	100.00	-	55,000,000
Purchase	2/23/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	22,000,000	0.03	0.03	100.00	-	22,000,000
Purchase	2/23/22	7/1/22	Commercial Paper	MUFG BANK LTD NY	62479MG15	50,000,000	0.00	0.65	99.77	-	49,884,444
Purchase	2/23/22	1/31/24	U.S. Treasuries	US TREASURY	91282CDV0	50,000,000	0.88	1.52	98.78	27,797	49,418,422
Purchase	2/24/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	30,000,000	0.03	0.03	100.00	-	30,000,000
Purchase	2/25/22	2/28/22	Federal Agencies	FED HOME LN DISCOUNT NT	313385TR7	25,000,000	0.00	0.03	100.00	-	24,999,938
Purchase	2/25/22	2/28/22	Federal Agencies	FED HOME LN DISCOUNT NT	313385TR7	25,000,000	0.00	0.03	100.00	-	24,999,938
Purchase	2/25/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	87,000,000	0.03	0.03	100.00	-	87,000,000
Purchase	2/28/22	3/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	53	0.01	0.01	100.00	-	53
Purchase	2/28/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	9,871	0.03	0.03	100.00	-	9,871
Purchase	2/28/22	3/1/22	Money Market Funds	FIDELITY INST GOV FUND	31607A703	111	0.01	0.01	100.00	-	111
Purchase	2/28/22	3/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	213	0.03	0.03	100.00	-	213
Purchase	2/28/22	3/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	247	0.03	0.03	100.00	-	247
Purchase	2/28/22	3/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	5,957	0.03	0.03	100.00	-	5,957
Purchase	2/28/22	7/20/22	Commercial Paper	MUFG BANK LTD NY	62479MGL1	50,000,000	0.00	0.67	99.74	-	49,867,861
Purchase	2/28/22	8/29/22	Negotiable CDs	ROYAL BANK OF CANADA NY	78012U3T0	50,000,000	0.80	0.80	100.00	-	50,000,000
Purchase	2/28/22	9/12/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CSP3	50,000,000	0.82	0.82	100.00	-	50,000,000
Purchase	2/28/22	2/13/23	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CSM0	50,000,000	1.35	1.35	100.00	-	50,000,000
Purchase	2/28/22	2/13/23	Negotiable CDs	TORONTO DOMINION BANK NY	89114WRW7	50,000,000	1.35	1.35	100.00	-	50,000,000
Subtotals						\$ 1,026,016,451	0.38	0.49	\$ 99.89	\$ 44,047	\$1,024,904,304
Sale	2/1/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	\$ 100,000,000	0.03	0.03	\$ 100.00	\$ -	\$ 100,000,000
Sale	2/2/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	64,000,000	0.03	0.03	100.00	-	64,000,000
Sale	2/2/22	3/1/22	Money Market Funds	FIDELITY INST GOV FUND	31607A703	2,000,000	0.01	0.01	100.00	-	2,000,000
Sale	2/3/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	85,000,000	0.03	0.03	100.00	-	85,000,000
Sale	2/4/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	25,000,000	0.03	0.03	100.00	-	25,000,000
Sale	2/11/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	12,000,000	0.03	0.03	100.00	-	12,000,000
Sale	2/14/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	5,000,000	0.03	0.03	100.00	-	5,000,000
Sale	2/17/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	19,000,000	0.03	0.03	100.00	-	19,000,000
Sale	2/18/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	13,000,000	0.03	0.03	100.00	-	13,000,000
Sale	2/23/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	110,000,000	0.03	0.03	100.00	-	110,000,000
Subtotals						\$ 435,000,000	0.03	0.03	\$ 100.00	\$ -	\$ 435,000,000

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Maturity	2/1/22	2/1/22	Federal Agencies	FEDERAL HOME LOAN BANK	3130AMEN8	\$ 100,000,000	0.05	0.05	100.00	\$ 22,500	\$ 100,022,500
Maturity	2/1/22	2/1/22	Federal Agencies	FEDERAL HOME LOAN BANK	3130AMEN8	100,000,000	0.05	0.05	100.00	22,500	100,022,500
Maturity	2/14/22	2/14/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CBA4	75,000,000	0.20	0.20	100.00	151,250	75,151,250
Maturity	2/14/22	2/14/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EKAK2	20,700,000	2.53	2.56	100.00	261,855	20,961,855
Maturity	2/16/22	2/16/22	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UG82	50,000,000	0.19	0.19	100.00	23,639	50,023,639
Maturity	2/22/22	2/22/22	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UG90	60,000,000	0.19	0.19	100.00	29,077	60,029,077
Maturity	2/28/22	2/28/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CCJ4	50,000,000	0.20	0.20	100.00	24,725	50,024,725
Maturity	2/28/22	2/28/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CDY0	50,000,000	0.20	0.20	100.00	91,111	50,091,111
Maturity	2/28/22	2/28/22	Federal Agencies	FED HOME LN DISCOUNT NT	313385TR7	25,000,000	0.00	0.03	100.00	-	25,000,000
Maturity	2/28/22	2/28/22	Federal Agencies	FED HOME LN DISCOUNT NT	313385TR7	25,000,000	0.00	0.03	100.00	-	25,000,000
Maturity	2/28/22	2/28/22	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UH57	50,000,000	0.24	0.24	100.00	20,312	50,020,312
Subtotals						\$ 605,700,000	0.21	0.22	\$ -	\$ 646,969	\$ 606,346,969
Interest	2/10/22	2/10/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENDQ0	\$ 50,000,000	0.16	0.32	0.00	0.00	\$ 20,000
Interest	2/10/22	8/10/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EM2E1	50,000,000	0.16	0.19	0.00	0.00	40,000
Interest	2/12/22	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	5,000,000	1.50	1.52	0.00	0.00	37,500
Interest	2/12/22	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	5,000,000	1.50	1.52	0.00	0.00	37,500
Interest	2/12/22	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	5,000,000	1.50	1.52	0.00	0.00	37,500
Interest	2/12/22	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	15,000,000	1.50	1.52	0.00	0.00	112,500
Interest	2/12/22	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	50,000,000	1.50	1.52	0.00	0.00	375,000
Interest	2/12/22	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	53,532,000	1.50	0.55	0.00	0.00	401,490
Interest	2/13/22	2/13/24	Federal Agencies	FEDERAL HOME LOAN BANK	3130AFW94	39,010,000	2.50	0.62	0.00	0.00	487,625
Interest	2/14/22	2/14/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELNE0	20,495,000	1.43	0.85	0.00	0.00	146,539
Interest	2/15/22	8/15/22	U.S. Treasuries	US TREASURY	912828YA2	100,000,000	1.50	0.10	0.00	0.00	750,000
Interest	2/15/22	2/15/23	U.S. Treasuries	US TREASURY	912828Z86	50,000,000	1.38	0.14	0.00	0.00	343,750
Interest	2/15/22	8/15/24	U.S. Treasuries	US TREASURY	91282CCT6	50,000,000	0.38	0.44	0.00	0.00	93,750
Interest	2/24/22	8/24/23	Federal Agencies	FREDDIE MAC	3137EAEV7	40,776,000	0.25	0.59	0.00	0.00	50,970
Interest	2/25/22	8/25/25	Federal Agencies	FANNIE MAE	3135G05X7	25,000,000	0.38	0.66	0.00	0.00	46,875
Interest	2/25/22	8/25/25	Federal Agencies	FANNIE MAE	3135G05X7	72,500,000	0.38	0.57	0.00	0.00	135,938
Interest	2/26/22	2/26/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMRZ7	5,000,000	0.25	0.26	0.00	0.00	6,250
Interest	2/26/22	2/26/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMRZ7	5,000,000	0.25	0.26	0.00	0.00	6,250
Interest	2/26/22	2/26/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMRZ7	100,000,000	0.25	0.26	0.00	0.00	125,000
Interest	2/27/22	2/27/26	Supranationals	INTER-AMERICAN DEVEL BK	45818WDG8	19,500,000	0.82	0.75	0.00	0.00	79,950
Interest	2/28/22	3/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	13,546,593	0.01	0.01	0.00	0.00	53
Interest	2/28/22	3/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	503,742,470	0.03	0.03	0.00	0.00	9,871
Interest	2/28/22	3/1/22	Money Market Funds	FIDELITY INST GOV FUND	31607A703	14,348,193	0.01	0.01	0.00	0.00	111
Interest	2/28/22	3/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	11,099,317	0.03	0.03	0.00	0.00	213
Interest	2/28/22	3/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	12,406,212	0.03	0.03	0.00	0.00	247
Interest	2/28/22	3/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	300,011,591	0.03	0.03	0.00	0.00	5,957
Interest	2/28/22	8/31/22	U.S. Treasuries	US TREASURY	91282CAG6	50,000,000	0.13	0.10	0.00	0.00	31,250
Interest	2/28/22	8/28/24	Supranationals	INTL BK RECON & DEVELOP	459056HV2	50,000,000	1.50	0.79	0.00	0.00	375,000
Interest	2/28/22	2/28/25	U.S. Treasuries	US TREASURY	912828ZC7	50,000,000	1.13	0.61	0.00	0.00	281,250
Interest	2/28/22	2/28/25	U.S. Treasuries	US TREASURY	912828ZC7	50,000,000	1.13	0.61	0.00	0.00	281,250
Interest	2/28/22	8/31/26	U.S. Treasuries	US TREASURY	91282CCW9	50,000,000	0.75	0.98	0.00	0.00	187,500
Subtotals						\$ 1,865,967,376	0.50	0.30	\$ -	\$ -	\$ 4,507,088
Grand Totals		28	Purchases								
		(10)	Sales								
		(11)	Maturities / Calls								
		7	Change in number of positions								