

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 July 2022

August 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 July 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 July 2022 for the portfolios under the Treasurer's management. All pricing and valuation data is obtained from Interactive Data Corporation.

CCSF Pooled Fund Investment Earnings Statistics *

<i>(in \$ million)</i>	Current Month		Prior Month	
	Fiscal YTD	July 2022	Fiscal YTD	June 2022
Average Daily Balance	\$ 14,208	\$ 14,208	\$ 13,633	\$ 14,913
Net Earnings	13.92	13.92	81.63	11.21
Earned Income Yield	1.15%	1.15%	0.60%	0.91%

CCSF Pooled Fund Statistics *

<i>(in \$ million)</i>	% of Portfolio	Book Value	Market Value	Wtd. Avg. Coupon	Wtd. Avg. YTM	WAM
U.S. Treasuries	30.66%	\$ 4,482.5	\$ 4,275.8	0.83%	0.77%	850
Federal Agencies	34.85%	5,024.8	4,859.8	1.24%	1.22%	806
Public Time Deposits	0.29%	40.0	40.0	1.41%	1.41%	92
Negotiable CDs	14.70%	2,060.0	2,050.5	1.87%	1.87%	168
Commercial Paper	5.22%	726.0	727.4	0.00%	1.87%	49
Money Market Funds	9.61%	1,340.7	1,340.7	2.12%	2.09%	1
Supranationals	4.68%	676.1	652.4	0.77%	1.10%	650
Totals	100.0%	\$ 14,350.2	\$ 13,946.6	1.24%	1.29%	600

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

Respectfully,

José Cisneros
Treasurer

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

Portfolio Summary

Pooled Fund

As of July 31, 2022

<i>(in \$ million)</i>							
Security Type	Par Value	Book Value	Market Value	Market/Book Price	Current % Allocation	Max. Policy Allocation	Compliant?
U.S. Treasuries	\$ 4,475.0	\$ 4,482.5	\$ 4,275.8	95.39	30.66%	100%	Yes
Federal Agencies	5,021.0	5,024.8	4,859.8	96.72	34.85%	100%	Yes
State & Local Government							
Agency Obligations	-	-	-	-	0.00%	20%	Yes
Public Time Deposits	40.0	40.0	40.0	100.00	0.29%	100%	Yes
Negotiable CDs	2,060.0	2,060.0	2,050.5	99.54	14.70%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	730.0	726.0	727.4	-	5.22%	25%	Yes
Medium Term Notes	-	-	-	-	0.00%	30%	Yes
Repurchase Agreements	-	-	-	-	0.00%	10%	Yes
Reverse Repurchase/							
Securities Lending Agreements	-	-	-	-	0.00%	\$75mm	Yes
Money Market Funds - Government	1,340.7	1,340.7	1,340.7	100.00	9.61%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	668.5	676.1	652.4	96.49	4.68%	30%	Yes
TOTAL	\$ 14,335.2	\$ 14,350.2	\$ 13,946.6	97.19	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.

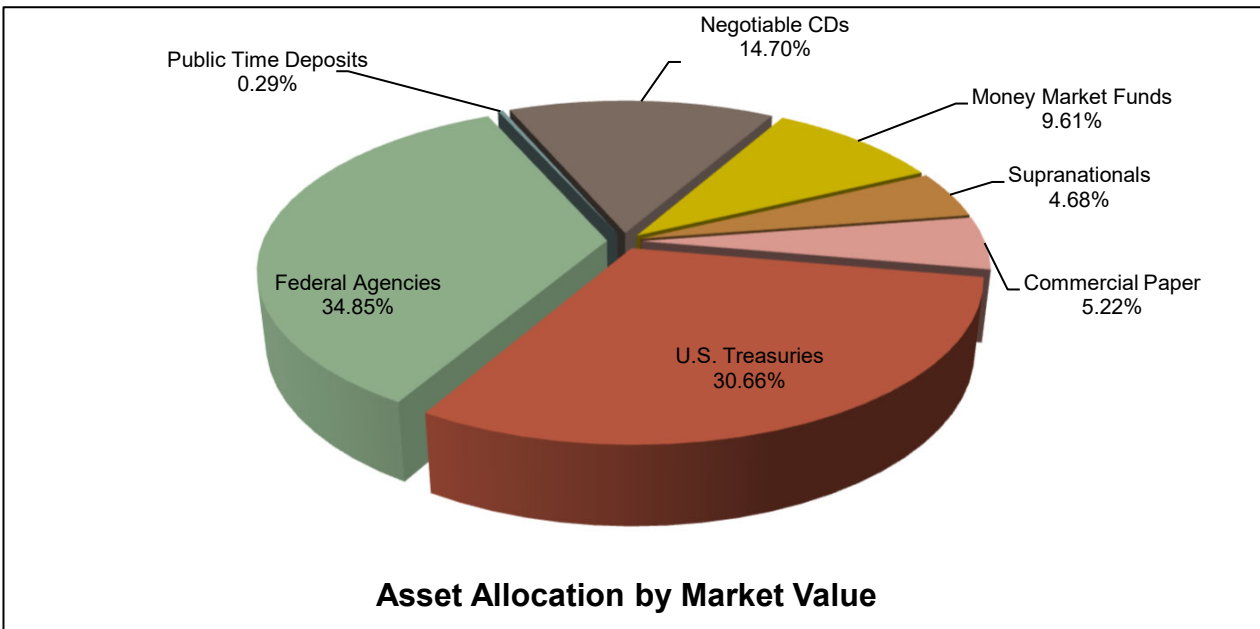
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended July 31, 2022

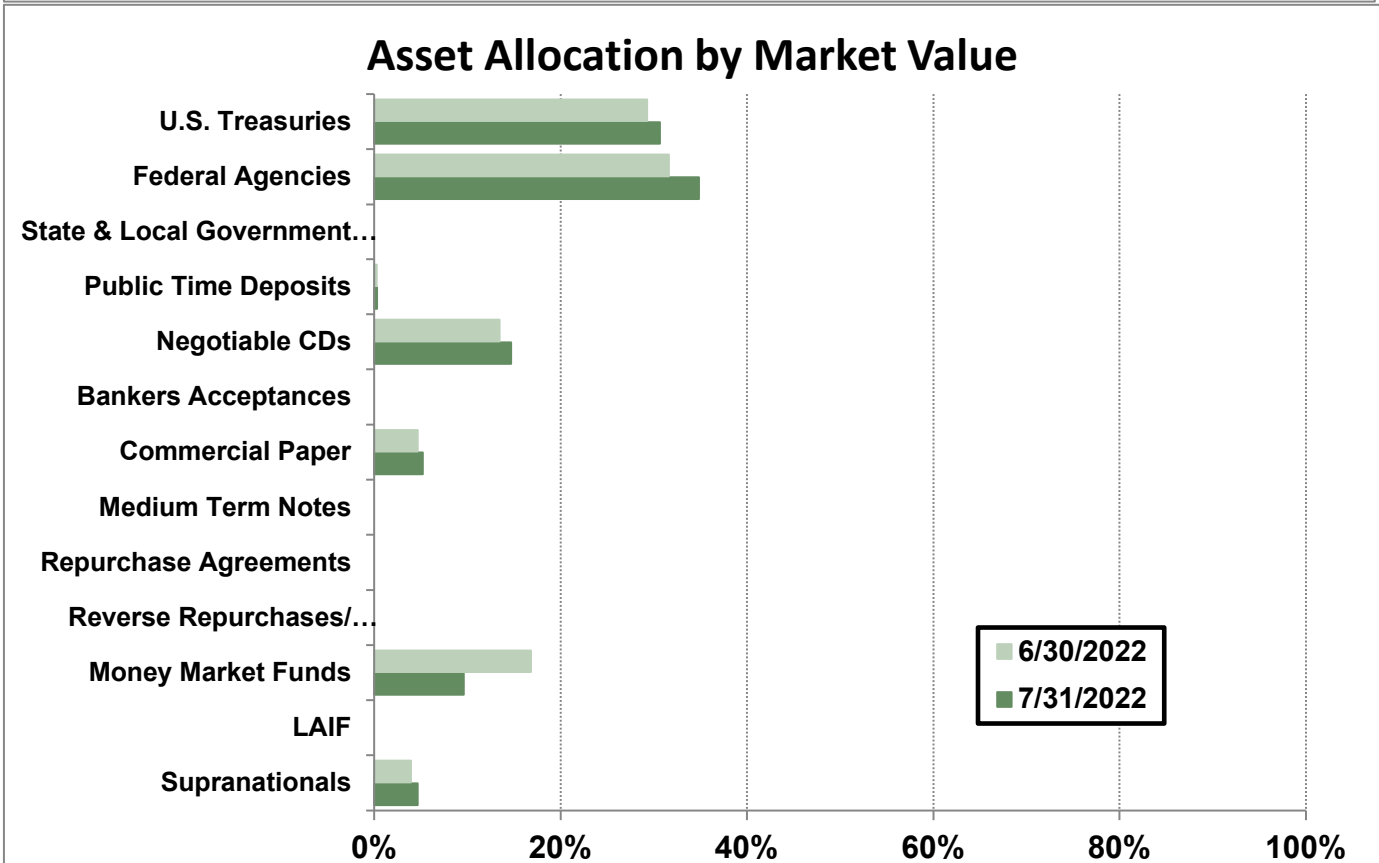
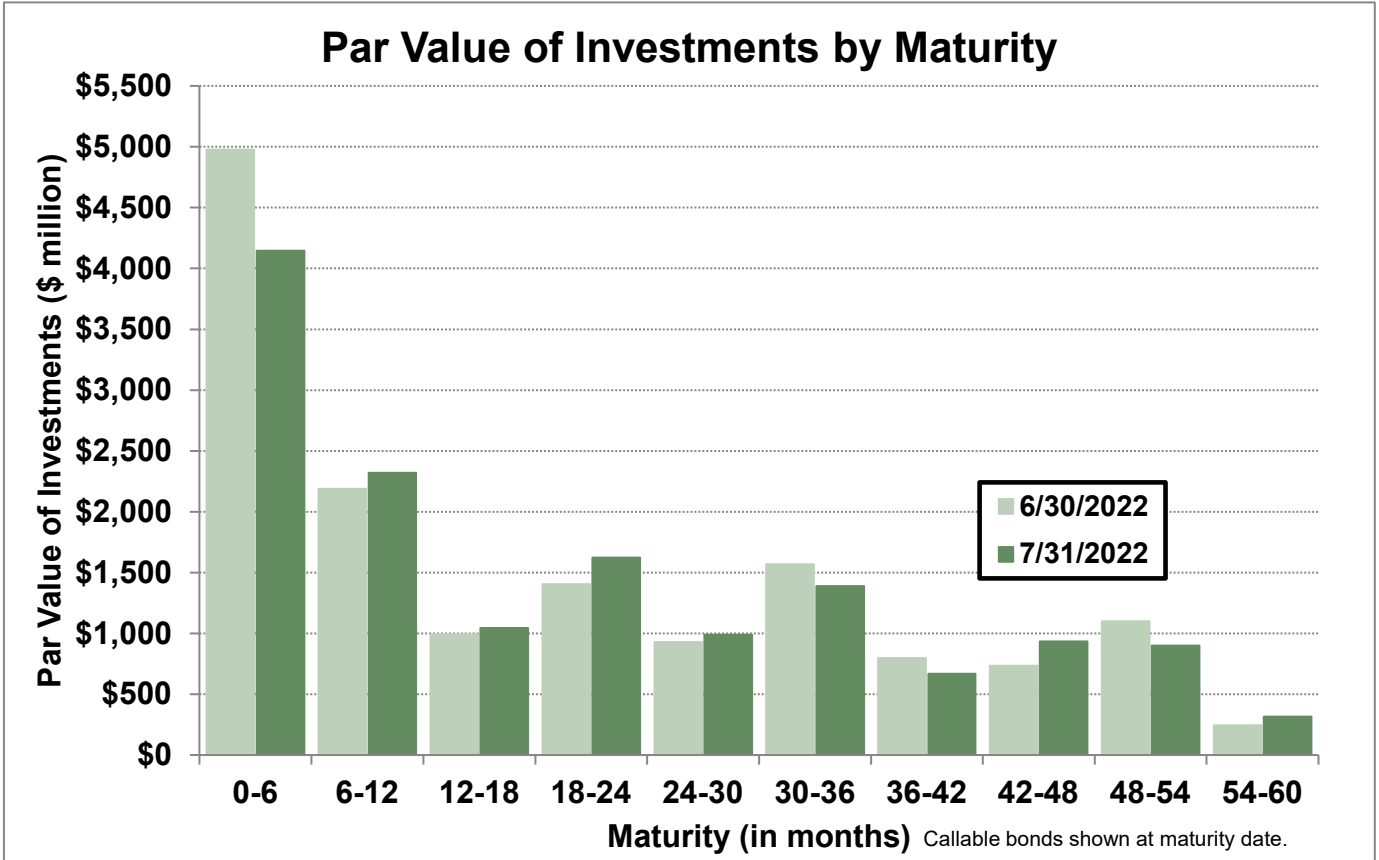
Average Daily Balance	\$14,208,023,455
Net Earnings	\$13,921,385
Earned Income Yield	1.15%
Weighted Average Maturity	600 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 4,475.0	\$ 4,482.5	\$ 4,275.8	
Federal Agencies	5,021.0	5,024.8	4,859.8	
Public Time Deposits	40.0	40.0	40.0	
Negotiable CDs	2,060.0	2,060.0	2,050.5	
Commercial Paper	730.0	726.0	727.4	
Money Market Funds	1,340.7	1,340.7	1,340.7	
Supranationals	668.5	676.1	652.4	
Total	\$ 14,335.2	\$ 14,350.2	\$ 13,946.6	



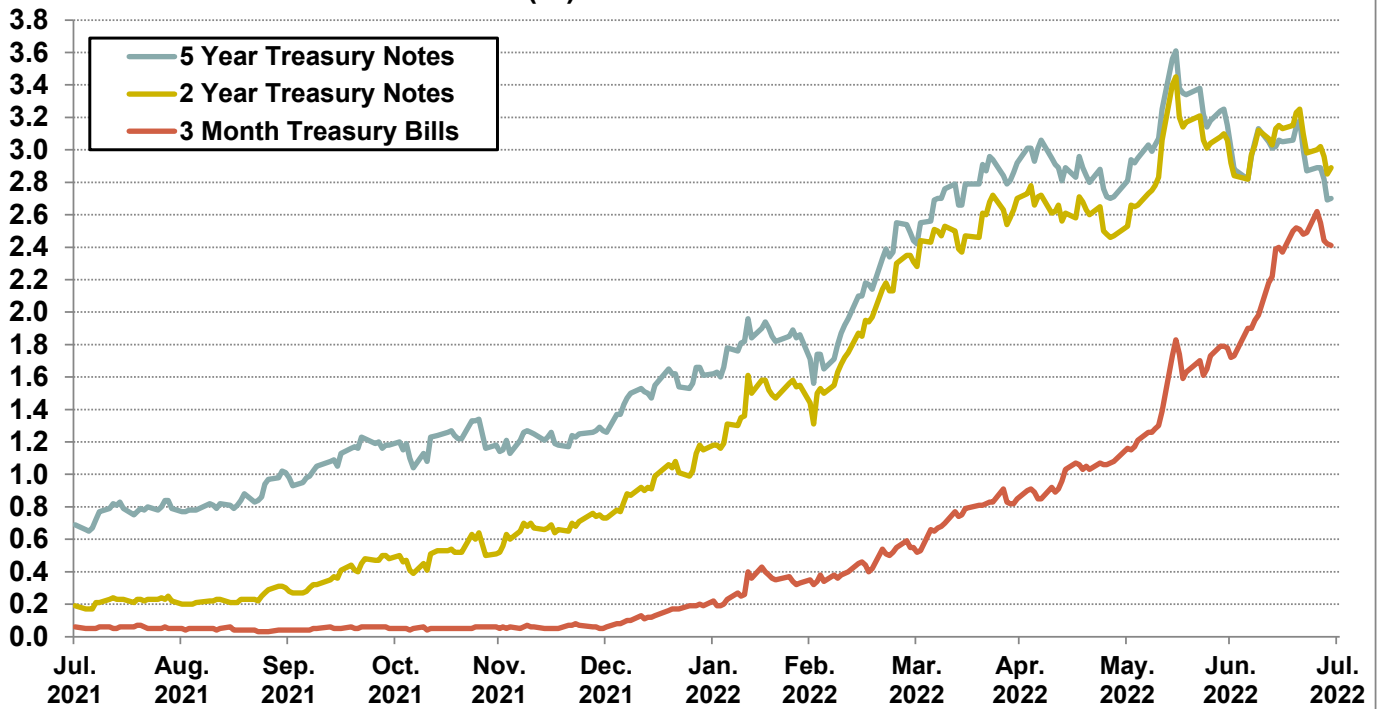
Portfolio Analysis

Pooled Fund



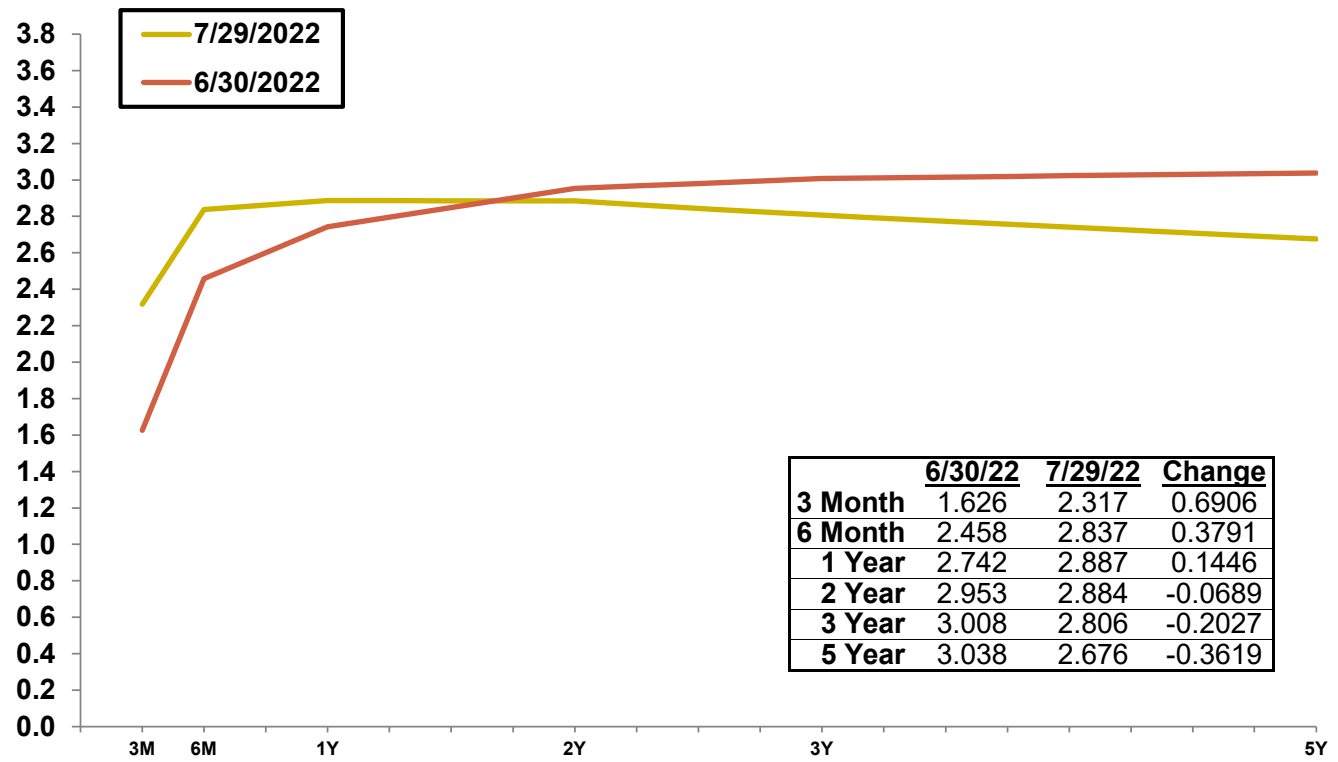
Yield Curves

Yields (%) on Benchmark Indices



Source: Bloomberg

U.S. Treasury Yield Curves



	6/30/22	7/29/22	Change
3 Month	1.626	2.317	0.6906
6 Month	2.458	2.837	0.3791
1 Year	2.742	2.887	0.1446
2 Year	2.953	2.884	-0.0689
3 Year	3.008	2.806	-0.2027
5 Year	3.038	2.676	-0.3619

Source: Bloomberg

Investment Inventory

Pooled Fund

As of July 31, 2022

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized	
			Date	Coupon			Book Value	Market Value
U.S. Treasuries	912828YA2	UNITED STATES TREASURY	8/15/2022	1.50	\$ 100,000,000	\$ 101,933,594	\$ 100,053,818	\$ 99,953,125
U.S. Treasuries	91282CAG6	UNITED STATES TREASURY	8/31/2022	0.13	50,000,000	50,019,531	50,001,129	49,906,250
U.S. Treasuries	912796U56	UNITED STATES TREASURY	9/22/2022	0.00	50,000,000	49,759,821	49,929,439	49,847,972
U.S. Treasuries	912796U64	UNITED STATES TREASURY	9/29/2022	0.00	50,000,000	49,734,584	49,913,958	49,820,952
U.S. Treasuries	912796M89	UNITED STATES TREASURY	10/6/2022	0.00	50,000,000	49,719,417	49,898,250	49,794,667
U.S. Treasuries	912796V63	UNITED STATES TREASURY	10/20/2022	0.00	50,000,000	49,684,028	49,861,111	49,741,111
U.S. Treasuries	912828TY6	UNITED STATES TREASURY	11/15/2022	1.63	50,000,000	51,201,172	50,217,277	49,851,563
U.S. Treasuries	912796P94	UNITED STATES TREASURY	12/1/2022	0.00	50,000,000	49,878,019	49,957,842	49,556,056
U.S. Treasuries	912828Z86	UNITED STATES TREASURY	2/15/2023	1.38	100,000,000	101,120,231	100,428,589	99,171,875
U.S. Treasuries	912828ZD5	UNITED STATES TREASURY	3/15/2023	0.50	50,000,000	50,335,938	50,104,432	49,242,188
U.S. Treasuries	91282CBU4	UNITED STATES TREASURY	3/31/2023	0.13	50,000,000	49,972,656	49,990,493	49,070,313
U.S. Treasuries	912828ZU7	UNITED STATES TREASURY	6/15/2023	0.25	150,000,000	150,136,719	150,053,533	146,507,813
U.S. Treasuries	912828S35	UNITED STATES TREASURY	6/30/2023	1.38	100,000,000	100,744,141	100,411,576	98,546,875
U.S. Treasuries	91282CCK5	UNITED STATES TREASURY	6/30/2023	0.13	50,000,000	49,865,234	49,938,525	48,710,938
U.S. Treasuries	912828S92	UNITED STATES TREASURY	7/31/2023	1.25	100,000,000	102,439,453	101,043,432	98,312,500
U.S. Treasuries	91282CAK7	UNITED STATES TREASURY	9/15/2023	0.13	50,000,000	49,886,719	49,939,366	48,437,500
U.S. Treasuries	912828WE6	UNITED STATES TREASURY	11/15/2023	2.75	50,000,000	51,960,938	50,646,327	49,882,813
U.S. Treasuries	91282CBA8	UNITED STATES TREASURY	12/15/2023	0.13	150,000,000	148,613,281	149,094,821	144,281,250
U.S. Treasuries	9128285Z9	UNITED STATES TREASURY	1/31/2024	2.50	50,000,000	52,511,719	51,621,227	49,656,250
U.S. Treasuries	91282CDV0	UNITED STATES TREASURY	1/31/2024	0.88	100,000,000	97,996,094	98,369,786	96,953,125
U.S. Treasuries	912828B66	UNITED STATES TREASURY	2/15/2024	2.75	50,000,000	50,458,909	50,208,519	49,843,750
U.S. Treasuries	91282CBR1	UNITED STATES TREASURY	3/15/2024	0.25	50,000,000	48,708,984	48,964,389	47,859,375
U.S. Treasuries	91282CCC3	UNITED STATES TREASURY	5/15/2024	0.25	50,000,000	49,718,750	49,824,755	47,679,688
U.S. Treasuries	912828XT2	UNITED STATES TREASURY	5/31/2024	2.00	50,000,000	52,263,672	51,428,676	49,179,688
U.S. Treasuries	91282CCL3	UNITED STATES TREASURY	7/15/2024	0.38	150,000,000	147,531,250	147,871,566	142,851,563
U.S. Treasuries	912828Y87	UNITED STATES TREASURY	7/31/2024	1.75	50,000,000	52,210,938	51,324,023	48,882,813
U.S. Treasuries	91282CCT6	UNITED STATES TREASURY	8/15/2024	0.38	50,000,000	49,898,438	49,930,328	47,500,000
U.S. Treasuries	912828YM6	UNITED STATES TREASURY	10/31/2024	1.50	50,000,000	51,746,094	51,108,331	48,500,000
U.S. Treasuries	912828G38	UNITED STATES TREASURY	11/15/2024	2.25	100,000,000	106,388,672	103,974,276	98,593,750
U.S. Treasuries	912828YY0	UNITED STATES TREASURY	12/31/2024	1.75	50,000,000	52,226,563	51,417,487	48,687,500
U.S. Treasuries	912828Z52	UNITED STATES TREASURY	1/31/2025	1.38	100,000,000	103,023,438	101,980,983	96,375,000
U.S. Treasuries	912828ZC7	UNITED STATES TREASURY	2/28/2025	1.13	100,000,000	102,009,766	101,316,541	95,687,500
U.S. Treasuries	912828ZF0	UNITED STATES TREASURY	3/31/2025	0.50	100,000,000	99,619,141	99,743,424	93,953,125
U.S. Treasuries	912828ZL7	UNITED STATES TREASURY	4/30/2025	0.38	50,000,000	49,615,234	49,732,557	46,734,375
U.S. Treasuries	912828XB1	UNITED STATES TREASURY	5/15/2025	2.13	50,000,000	52,849,609	52,147,226	49,015,625
U.S. Treasuries	912828ZW3	UNITED STATES TREASURY	6/30/2025	0.25	450,000,000	442,748,047	444,718,009	417,515,625
U.S. Treasuries	91282CAB7	UNITED STATES TREASURY	7/31/2025	0.25	100,000,000	98,822,266	99,113,943	92,593,750
U.S. Treasuries	91282CAM3	UNITED STATES TREASURY	9/30/2025	0.25	100,000,000	98,390,625	98,813,204	92,218,750
U.S. Treasuries	91282CAT8	UNITED STATES TREASURY	10/31/2025	0.25	150,000,000	147,425,781	148,207,459	138,070,313
U.S. Treasuries	91282CBC4	UNITED STATES TREASURY	12/31/2025	0.38	100,000,000	98,726,563	99,101,828	92,093,750
U.S. Treasuries	91282CBW0	UNITED STATES TREASURY	4/30/2026	0.75	100,000,000	99,392,578	99,529,264	92,781,250
U.S. Treasuries	912828R36	UNITED STATES TREASURY	5/15/2026	1.63	100,000,000	104,093,750	103,252,590	95,843,750
U.S. Treasuries	91282CCJ8	UNITED STATES TREASURY	6/30/2026	0.88	450,000,000	449,880,859	449,815,078	418,359,375
U.S. Treasuries	91282CCW9	UNITED STATES TREASURY	8/31/2026	0.75	50,000,000	49,449,219	49,543,262	46,140,625
U.S. Treasuries	91282CCZ2	UNITED STATES TREASURY	9/30/2026	0.88	150,000,000	148,679,688	148,891,911	138,937,500
U.S. Treasuries	91282CDK4	UNITED STATES TREASURY	11/30/2026	1.25	150,000,000	147,267,578	147,456,719	140,953,125
U.S. Treasuries	91282CDQ1	UNITED STATES TREASURY	12/31/2026	1.25	50,000,000	47,107,422	47,315,461	46,929,688
U.S. Treasuries	91282CEF4	UNITED STATES TREASURY	3/31/2027	2.50	25,000,000	24,768,058	24,773,382	24,761,719
Subtotals				0.83	\$ 4,475,000,000	\$ 4,482,535,175	\$ 4,472,980,126	\$ 4,275,788,100

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized		Market Value
			Date	Coupon			Book Value	Market Value	
Federal Agencies	313385F92	FEDERAL HOME LOAN BANKS	9/16/2022	0.00	\$ 25,000,000	\$ 24,899,667	\$ 24,964,222	\$ 24,930,625	
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANKS FU	9/20/2022	1.85	25,000,000	25,718,750	25,039,233	24,977,650	
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANKS FU	10/3/2022	0.70	40,000,000	39,990,000	39,999,310	39,875,280	
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANKS FU	12/14/2022	0.11	50,000,000	49,992,900	49,998,150	49,548,300	
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANKS FU	1/19/2023	0.14	60,000,000	59,987,400	59,996,474	59,328,360	
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANKS FU	1/23/2023	1.60	10,140,000	10,384,141	10,181,320	10,093,660	
Federal Agencies	3133EMPH9	FEDERAL FARM CREDIT BANKS FU	2/3/2023	0.13	45,500,000	45,101,055	45,277,195	44,940,896	
Federal Agencies	3133827H0	FEDERAL HOME LOAN BANKS	2/6/2023	2.14	44,400,000	44,908,503	44,640,010	44,299,168	
Federal Agencies	3133ENDQ0	FEDERAL FARM CREDIT BANKS FU	2/10/2023	0.16	50,000,000	49,899,789	49,957,493	49,371,150	
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANKS FU	3/23/2023	0.13	65,000,000	64,955,150	64,985,464	63,946,935	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANKS FU	4/13/2023	0.13	95,000,000	94,874,600	94,956,196	93,303,680	
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANKS FU	4/27/2023	0.13	44,500,000	44,462,233	44,485,929	43,652,186	
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANKS FU	5/10/2023	0.13	112,500,000	112,356,000	112,444,373	110,227,725	
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANKS	6/2/2023	0.13	15,000,000	14,986,200	14,994,218	14,664,945	
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANKS FU	6/2/2023	0.13	100,000,000	99,938,000	99,974,096	97,766,300	
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANKS FU	6/14/2023	0.13	50,000,000	49,864,850	49,940,164	48,826,650	
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANKS FU	6/26/2023	0.20	98,067,000	97,806,076	97,915,379	95,718,001	
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANKS FU	7/14/2023	0.13	100,000,000	99,835,044	99,921,589	97,388,200	
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANKS FU	7/24/2023	0.45	50,000,000	49,996,500	49,997,942	48,812,500	
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANKS FU	8/10/2023	0.16	50,000,000	49,970,000	49,984,630	48,614,150	
Federal Agencies	3137EAEV7	FEDERAL HOME LOAN MORTGAGE	8/24/2023	0.25	40,776,000	40,542,761	40,631,437	39,641,693	
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANKS	9/8/2023	0.13	20,975,000	20,806,361	20,867,636	20,342,289	
Federal Agencies	313383YJ4	FEDERAL HOME LOAN BANKS	9/8/2023	3.38	90,000,000	91,420,313	90,241,010	90,434,970	
Federal Agencies	3135G0U43	FEDERAL NATIONAL MORTGAGE A:	9/12/2023	2.88	29,648,000	30,793,302	30,374,072	29,631,456	
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANKS FU	9/27/2023	0.17	50,000,000	49,950,000	49,971,096	48,446,150	
Federal Agencies	3133ENGf1	FEDERAL FARM CREDIT BANKS FU	12/11/2023	0.50	125,000,000	124,818,750	124,878,752	121,064,500	
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANKS	12/8/2023	2.25	40,000,000	41,204,000	40,817,000	39,643,960	
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANKS FU	12/20/2023	0.68	112,000,000	111,946,088	111,962,631	108,608,864	
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANKS FU	1/18/2024	0.90	61,856,000	61,439,815	61,541,195	60,074,052	
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANKS	2/13/2024	2.50	39,010,000	40,648,810	40,127,099	38,763,184	
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANKS FU	2/14/2024	1.43	20,495,000	20,950,604	20,674,306	20,038,064	
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANKS FU	2/26/2024	0.25	110,000,000	109,960,400	109,979,242	105,518,820	
Federal Agencies	3130ARHG9	FEDERAL HOME LOAN BANKS	2/28/2024	2.13	36,000,000	35,958,960	35,966,469	35,559,828	
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANKS FU	3/18/2024	0.30	100,000,000	99,878,950	99,934,284	95,850,300	
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANKS FU	4/22/2024	0.35	84,969,000	84,992,791	84,982,827	81,300,973	
Federal Agencies	3133ENWP1	FEDERAL FARM CREDIT BANKS FU	5/16/2024	2.63	95,000,000	94,871,750	94,885,259	94,488,140	
Federal Agencies	3133ENYH7	FEDERAL FARM CREDIT BANKS FU	6/10/2024	2.63	100,000,000	99,871,000	99,880,176	99,442,100	
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANKS	6/14/2024	2.88	109,435,000	109,808,808	109,770,966	109,315,059	
Federal Agencies	3130ASHK8	FEDERAL HOME LOAN BANKS	6/14/2024	3.13	56,210,000	56,170,712	56,022,202	56,402,463	
Federal Agencies	3133ENYX2	FEDERAL FARM CREDIT BANKS FU	6/17/2024	3.25	100,000,000	99,911,250	99,916,713	100,570,000	
Federal Agencies	3133ENZS2	FEDERAL FARM CREDIT BANKS FU	6/28/2024	3.10	100,000,000	99,947,000	99,949,465	100,303,200	
Federal Agencies	3130ASME6	FEDERAL HOME LOAN BANKS	7/8/2024	3.00	42,500,000	42,417,550	42,420,257	42,515,853	
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANKS FU	7/23/2024	0.45	50,000,000	50,092,000	50,061,390	47,636,250	
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANKS FU	9/23/2024	0.43	125,000,000	124,873,750	124,909,690	118,556,000	
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANKS FU	11/18/2024	0.88	70,000,000	69,919,500	69,938,303	66,829,700	
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANKS FU	12/3/2024	1.63	25,000,000	24,960,000	24,981,281	24,268,675	
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANKS FU	12/9/2024	0.92	100,000,000	99,948,000	99,959,150	95,461,700	
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANKS FU	1/6/2025	1.13	70,000,000	69,842,500	69,871,661	67,060,000	
Federal Agencies	3135G0X24	FEDERAL NATIONAL MORTGAGE A:	1/7/2025	1.63	39,060,000	40,632,556	40,091,374	37,873,084	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized		Market Value
			Date	Coupon			Book Value	Market Value	
Federal Agencies	3137EAE0	FEDERAL HOME LOAN MORTGAGE	2/12/2025	1.50	133,532,000	135,388,452	134,775,774	129,009,405	
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANKS FU	3/3/2025	1.21	40,000,000	39,954,960	39,976,433	38,298,760	
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANKS FU	4/21/2025	0.60	50,000,000	49,973,500	49,981,971	46,975,750	
Federal Agencies	3135G03U5	FEDERAL NATIONAL MORTGAGE A	4/22/2025	0.63	137,938,000	136,719,742	136,943,874	129,710,964	
Federal Agencies	3133ENXE5	FEDERAL FARM CREDIT BANKS FU	5/23/2025	2.85	26,000,000	25,963,600	25,965,925	25,945,296	
Federal Agencies	3133ENYQ7	FEDERAL FARM CREDIT BANKS FU	6/13/2025	2.95	50,000,000	49,975,500	49,976,595	50,029,550	
Federal Agencies	3135G04Z3	FEDERAL NATIONAL MORTGAGE A	6/17/2025	0.50	14,655,000	14,346,240	14,402,858	13,687,623	
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANKS	6/30/2025	0.70	17,680,000	17,734,631	17,720,116	16,587,553	
Federal Agencies	3135G05X7	FEDERAL NATIONAL MORTGAGE A	8/25/2025	0.38	97,500,000	96,546,250	96,848,530	90,250,778	
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANKS	9/12/2025	1.75	10,295,000	10,575,333	10,521,254	9,936,569	
Federal Agencies	3137EAEX3	FEDERAL HOME LOAN MORTGAGE	9/23/2025	0.38	22,600,000	22,295,352	22,389,639	20,878,920	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANKS FU	11/17/2025	1.05	94,675,000	94,545,232	94,568,059	89,162,548	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANKS FU	12/16/2025	1.17	95,000,000	94,903,100	94,918,222	89,703,940	
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANKS FU	4/6/2026	0.69	15,500,000	15,458,150	15,466,933	14,303,927	
Federal Agencies	3133ENUD0	FEDERAL FARM CREDIT BANKS FU	4/8/2026	2.64	50,000,000	49,903,000	49,910,635	49,519,550	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANKS	7/13/2026	1.05	100,000,000	100,000,000	100,000,000	92,909,500	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANKS	7/27/2026	1.07	100,000,000	100,000,000	100,000,000	92,901,600	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANKS	8/10/2026	1.05	100,000,000	100,000,000	100,000,000	92,774,300	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANKS	9/3/2026	1.08	100,000,000	100,000,000	100,000,000	92,761,700	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANKS	10/19/2026	1.43	100,000,000	100,000,000	100,000,000	93,695,100	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANKS	11/16/2026	1.61	100,000,000	100,000,000	100,000,000	94,140,900	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANKS	12/14/2026	1.65	100,000,000	100,000,000	100,000,000	94,167,100	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANKS	3/8/2027	2.35	100,000,000	100,000,000	100,000,000	96,098,900	
Federal Agencies	3133ENRD4	FEDERAL FARM CREDIT BANKS FU	3/10/2027	1.68	48,573,000	47,445,621	47,518,534	45,960,453	
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANKS FU	4/5/2027	2.60	72,000,000	71,578,548	71,600,700	70,947,648	
Federal Agencies	3130ASGU7	FEDERAL HOME LOAN BANKS	6/11/2027	3.50	44,100,000	44,854,478	44,706,599	45,217,847	
Federal Agencies	3133ENZK9	FEDERAL FARM CREDIT BANKS FU	6/28/2027	3.24	27,865,000	28,121,637	28,095,845	28,248,868	
Subtotals				1.24	\$ 5,020,954,000	\$ 5,024,788,462	\$ 5,021,548,824	\$ 4,859,752,737	
Public Time Deposits	PPE4E8VT6	Bank of San Francisco	9/19/2022	0.81	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	
Public Time Deposits	PPEEE5T97	Bridge Bank	9/19/2022	0.81	10,000,000	10,000,000	10,000,000	10,000,000	
Public Time Deposits	PPFT6Q6D2	Bank of San Francisco	12/15/2022	1.64	10,000,000	10,000,000	10,000,000	10,000,000	
Public Time Deposits	PPFR6ZB99	Bridge Bank	12/19/2022	2.39	10,000,000	10,000,000	10,000,000	10,000,000	
Subtotals				1.41	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000	
Negotiable CDs	06417MSJ5	Bank of Nova Scotia - Houston Branch	8/1/2022	0.24	\$ 50,000,000	\$ 50,000,000	\$ 50,000,000	\$ 49,991,400	
Negotiable CDs	06367CTZ0	Bank of Montreal - Chicago Branch	8/17/2022	1.17	50,000,000	50,000,000	50,000,000	49,968,500	
Negotiable CDs	06367CST5	Bank of Montreal - Chicago Branch	8/29/2022	0.83	50,000,000	50,000,000	50,000,000	49,932,000	
Negotiable CDs	78012U3T0	Royal Bank of Canada New York Bran	8/29/2022	0.80	50,000,000	50,000,000	50,000,000	49,930,750	
Negotiable CDs	06367CSP3	Bank of Montreal - Chicago Branch	9/12/2022	0.82	50,000,000	50,000,000	50,000,000	49,897,400	
Negotiable CDs	78012U3V5	Royal Bank of Canada New York Bran	9/12/2022	0.85	50,000,000	50,000,000	50,000,000	49,899,250	
Negotiable CDs	78012U4G7	Royal Bank of Canada New York Bran	9/22/2022	1.42	50,000,000	50,000,000	50,000,000	49,917,000	
Negotiable CDs	78012U4H5	Royal Bank of Canada New York Bran	9/26/2022	1.44	50,000,000	50,000,000	50,000,000	49,911,400	
Negotiable CDs	78012UW84	Royal Bank of Canada New York Bran	9/26/2022	0.28	50,000,000	50,000,000	50,000,000	49,817,400	
Negotiable CDs	06367CTT4	Bank of Montreal - Chicago Branch	9/28/2022	1.42	50,000,000	50,000,000	50,000,000	49,906,250	
Negotiable CDs	65602YF47	Norinchukin Bank - New York Branch	10/20/2022	2.50	50,000,000	50,000,000	50,000,000	49,977,950	
Negotiable CDs	78012UW68	Royal Bank of Canada New York Bran	10/24/2022	0.30	50,000,000	50,000,000	50,000,000	49,708,850	
Negotiable CDs	89114WU52	Toronto-Dominion Bank - New York Br	10/24/2022	1.50	50,000,000	50,000,000	50,000,000	49,852,100	
Negotiable CDs	96130ALC0	Westpac Banking Corporation - New Y	10/24/2022	0.30	50,000,000	50,000,000	50,000,000	49,708,850	
Negotiable CDs	78012U2E4	Royal Bank of Canada New York Bran	12/2/2022	0.48	50,000,000	50,000,000	50,000,000	49,555,550	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized		Market Value
			Date	Coupon			Book Value	Market Value	
Negotiable CDs	89114WM36	Toronto-Dominion Bank - New York Br	12/2/2022	0.48	50,000,000	50,000,000	50,000,000	49,555,550	
Negotiable CDs	06367CPS0	Bank of Montreal - Chicago Branch	12/7/2022	0.52	50,000,000	50,000,000	50,000,000	49,542,350	
Negotiable CDs	89114WP58	Toronto-Dominion Bank - New York Br	12/30/2022	0.57	60,000,000	60,000,000	60,000,000	59,328,180	
Negotiable CDs	89114WVW3	Toronto-Dominion Bank - New York Br	1/4/2023	2.26	50,000,000	50,000,000	50,000,000	49,781,950	
Negotiable CDs	06367CTW7	Bank of Montreal - Chicago Branch	1/13/2023	1.92	50,000,000	50,000,000	50,000,000	49,677,600	
Negotiable CDs	89114WU94	Toronto-Dominion Bank - New York Br	1/13/2023	1.92	50,000,000	50,000,000	50,000,000	49,677,600	
Negotiable CDs	06367CUZ8	Bank of Montreal - Chicago Branch	1/18/2023	2.28	50,000,000	50,000,000	50,000,000	49,746,600	
Negotiable CDs	89114WVX9	Toronto-Dominion Bank - New York Br	1/24/2023	2.36	50,000,000	50,000,000	50,000,000	49,747,700	
Negotiable CDs	78012U5C5	Royal Bank of Canada New York Bran	1/27/2023	2.00	50,000,000	50,000,000	50,000,000	49,648,600	
Negotiable CDs	06367CSR9	Bank of Montreal - Chicago Branch	1/30/2023	1.18	50,000,000	50,000,000	50,000,000	49,433,650	
Negotiable CDs	89114WQL2	Toronto-Dominion Bank - New York Br	1/30/2023	0.95	50,000,000	50,000,000	50,000,000	49,375,800	
Negotiable CDs	06367CSM0	Bank of Montreal - Chicago Branch	2/13/2023	1.35	50,000,000	50,000,000	50,000,000	49,424,600	
Negotiable CDs	89114WRW7	Toronto-Dominion Bank - New York Br	2/13/2023	1.35	50,000,000	50,000,000	50,000,000	49,424,600	
Negotiable CDs	89114WUU7	Toronto-Dominion Bank - New York Br	2/27/2023	2.16	100,000,000	100,000,000	100,000,000	99,211,800	
Negotiable CDs	06367CV46	Bank of Montreal - Chicago Branch	3/27/2023	2.60	50,000,000	50,000,000	50,000,000	49,668,250	
Negotiable CDs	78012U5Z4	Royal Bank of Canada New York Bran	3/27/2023	2.58	50,000,000	50,000,000	50,000,000	49,662,350	
Negotiable CDs	78012U6W0	Royal Bank of Canada New York Bran	6/15/2023	3.71	50,000,000	50,000,000	50,000,000	49,950,900	
Negotiable CDs	78012U7H2	Royal Bank of Canada New York Bran	6/15/2023	3.68	50,000,000	50,000,000	50,000,000	49,939,150	
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Br	6/15/2023	3.60	100,000,000	100,000,000	100,000,000	99,811,900	
Negotiable CDs	06367CX51	Bank of Montreal - Chicago Branch	6/30/2023	3.92	50,000,000	50,000,000	50,000,000	50,036,800	
Negotiable CDs	89115BAW0	Toronto-Dominion Bank - New York Br	6/30/2023	3.90	50,000,000	50,000,000	50,000,000	50,027,400	
Negotiable CDs	06367CWT0	Bank of Montreal - Chicago Branch	7/3/2023	3.75	50,000,000	50,000,000	50,000,000	49,955,100	
Negotiable CDs	06367CXA0	Bank of Montreal - Chicago Branch	7/3/2023	3.84	50,000,000	50,000,000	50,000,000	49,998,700	
Negotiable CDs	78015J3N5	Royal Bank of Canada New York Bran	7/3/2023	3.73	50,000,000	50,000,000	50,000,000	49,946,050	
Subtotals				1.87	\$ 2,060,000,000	\$ 2,060,000,000	\$ 2,060,000,000	\$ 2,050,547,830	
Commercial Paper	89233HH15	Toyota Motor Credit Corporation	8/1/2022	0.00	\$ 50,000,000	\$ 49,906,250	\$ 50,000,000	\$ 49,991,150	
Commercial Paper	62479MH30	MUFG Bank - New York Branch	8/3/2022	0.00	50,000,000	49,786,667	49,996,667	49,982,600	
Commercial Paper	62479MH55	MUFG Bank - New York Branch	8/5/2022	0.00	50,000,000	49,808,417	49,993,667	49,975,900	
Commercial Paper	62479MHA4	MUFG Bank - New York Branch	8/10/2022	0.00	100,000,000	99,900,333	99,948,625	99,920,600	
Commercial Paper	62479MHQ9	MUFG Bank - New York Branch	8/24/2022	0.00	50,000,000	49,776,667	49,961,667	49,916,000	
Commercial Paper	03785EJ62	Apple Inc.	9/6/2022	0.00	40,000,000	39,841,333	39,952,000	39,901,440	
Commercial Paper	62479MJE4	MUFG Bank - New York Branch	9/14/2022	0.00	40,000,000	39,774,222	39,921,778	39,874,600	
Commercial Paper	62479MKC6	MUFG Bank - New York Branch	10/12/2022	0.00	50,000,000	49,639,111	49,768,000	49,741,200	
Commercial Paper	89233HKL7	Toyota Motor Credit Corporation	10/20/2022	0.00	50,000,000	49,611,597	49,738,889	49,725,150	
Commercial Paper	62479MKM4	MUFG Bank - New York Branch	10/21/2022	0.00	50,000,000	49,629,500	49,722,125	49,702,850	
Commercial Paper	89233HKM5	Toyota Motor Credit Corporation	10/21/2022	0.00	50,000,000	49,610,111	49,727,750	49,720,950	
Commercial Paper	62479MKS1	MUFG Bank - New York Branch	10/26/2022	0.00	50,000,000	49,588,264	49,707,361	49,680,850	
Commercial Paper	89233HL28	Toyota Motor Credit Corporation	11/2/2022	0.00	50,000,000	49,586,667	49,679,667	49,668,500	
Commercial Paper	89233HL77	Toyota Motor Credit Corporation	11/7/2022	0.00	50,000,000	49,571,167	49,645,083	49,645,700	
Subtotals				0.00	\$ 730,000,000	\$ 726,030,306	\$ 727,779,278	\$ 727,447,490	
Money Market Funds	09248U718	BLKRK LQ:T-FUND INSTL	8/1/2022	2.00	\$ 11,618,776	\$ 11,618,776	\$ 11,618,776	\$ 11,618,776	
Money Market Funds	262006208	DREYFUS GVT CSH MGT INST	8/1/2022	2.10	429,995,712	429,995,712	429,995,712	429,995,712	
Money Market Funds	31607A703	FIDELITY IMM:GOVT INSTL	8/1/2022	2.02	14,386,518	14,386,518	14,386,518	14,386,518	
Money Market Funds	608919718	FEDERATED HRMS GV O PRMR	8/1/2022	2.12	156,338,051	156,338,051	156,338,051	156,338,051	
Money Market Funds	61747C707	MORG STAN I LQ:GV I	8/1/2022	2.08	327,187,892	327,187,892	327,187,892	327,187,892	
Money Market Funds	85749T517	SS INST INV:US GV MM OPP	8/1/2022	2.18	401,149,160	401,149,160	401,149,160	401,149,160	
Subtotals				2.12	\$ 1,340,676,109	\$ 1,340,676,109	\$ 1,340,676,109	\$ 1,340,676,109	

Investment Inventory Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity	Coupon	Par Value	Book Value	Amortized	Market Value
			Date				Book Value	
Supranationals	459058ES8	INTERNATIONAL BANK FOR RECON	10/7/2022	1.88	\$ 64,387,000	\$ 65,187,330	\$ 64,568,770	\$ 64,301,237
Supranationals	459058JV6	INTERNATIONAL BANK FOR RECON	4/20/2023	0.13	100,000,000	99,793,000	99,925,707	97,924,900
Supranationals	4581X0CC0	INTER-AMERICAN DEVELOPMENT E	10/4/2023	3.00	25,756,000	26,837,752	26,461,276	25,745,157
Supranationals	45906M3B5	INTERNATIONAL BANK FOR RECON	6/14/2024	1.98	100,000,000	100,000,000	100,000,000	98,145,000
Supranationals	4581X0EE4	INTER-AMERICAN DEVELOPMENT E	7/1/2024	3.25	80,000,000	79,992,000	79,992,339	80,346,320
Supranationals	459056HV2	INTERNATIONAL BANK FOR RECON	8/28/2024	1.50	50,000,000	50,984,250	50,724,332	48,493,550
Supranationals	4581X0DZ8	INTER-AMERICAN DEVELOPMENT E	9/23/2024	0.50	50,000,000	49,595,500	49,699,120	47,391,150
Supranationals	45950VQG4	INTERNATIONAL FINANCE CORP	9/23/2024	0.44	10,000,000	9,918,700	9,940,263	9,400,500
Supranationals	4581X0CM8	INTER-AMERICAN DEVELOPMENT E	1/15/2025	2.13	100,000,000	105,676,000	103,747,829	98,113,000
Supranationals	459058JB0	INTERNATIONAL BANK FOR RECON	4/22/2025	0.63	40,000,000	40,086,000	40,062,505	37,606,600
Supranationals	4581X0DN5	INTER-AMERICAN DEVELOPMENT E	7/15/2025	0.63	28,900,000	28,519,098	28,596,011	27,014,998
Supranationals	45818WDG8	INTER-AMERICAN DEVELOPMENT E	2/27/2026	0.82	19,500,000	19,556,907	19,545,125	17,948,541
Subtotals				1.58	\$ 668,543,000	\$ 676,146,538	\$ 673,263,277	\$ 652,430,952
Grand Totals				1.24	\$ 14,335,173,109	\$ 14,350,176,589	\$ 14,336,247,613	\$ 13,946,643,217

Monthly Investment Earnings

Pooled Fund

For month ended July 31, 2022

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Amort. Expense	Realized Gain/(Loss)	Earned Income /Net Earnings
							Date	Earned Interest			
U.S. Treasuries	912796M89	US TREASURY BILL 10/06/22	50000000	0	1.1318	4/7/22	10/6/22	0	47,792	0	47,792
U.S. Treasuries	912796P94	US TREASURY BILL 12/01/22	50000000	0	0.2527	12/13/21	12/1/22	0	10,712	0.00	10,712
U.S. Treasuries	912796U56	US TREASURY BILL 09/22/22	50000000	0	0.9954	3/29/22	9/22/22	0	42,065	0	42,065
U.S. Treasuries	912796U64	US TREASURY BILL 09/29/22	50000000	0	1.0703	3/31/22	9/29/22	0	45,208	0	45,208
U.S. Treasuries	912796V63	US TREASURY BILL 10/20/22	50000000	0	1.2754	4/21/22	10/20/22	0	53,819	0.00	53,819
U.S. Treasuries	9128285Z9	US TREASURY 2.500 01/31/24	50000000	2.5	0.3304	10/4/21	1/31/24	106,988	-91,712	0.00	15,276
U.S. Treasuries	912828B66	US TREASURY 2.750 02/15/24	50000000	2.75	2.4706	4/11/22	2/15/24	117,749	-11,481	0	106,267
U.S. Treasuries	912828G38	US TREASURY 2.250 11/15/24	50000000	2.25	0.5199	3/9/21	11/15/24	94,769	-72,728	0	22,041
U.S. Treasuries	912828G38	US TREASURY 2.250 11/15/24	50000000	2.25	0.4798	3/12/21	11/15/24	94,769	-74,467	0	20,302
U.S. Treasuries	912828R36	US TREASURY 1.625 05/15/26	50000000	1.625	0.8077	8/27/21	5/15/26	68,444	-34,036	0	34,409
U.S. Treasuries	912828R36	US TREASURY 1.625 05/15/26	50000000	1.625	0.6941	7/23/21	5/15/26	68,444	-38,871	0	29,573
U.S. Treasuries	912828S35	US TREASURY 1.375 06/30/23	50000000	1.375	0.2459	6/24/21	6/30/23	57,914	-47,960	0	9,954
U.S. Treasuries	912828S35	US TREASURY 1.375 06/30/23	50000000	1.375	1.6051	1/9/20	6/30/23	57,914	9,645	0.00	67,560
U.S. Treasuries	912828S92	US TREASURY 1.250 07/31/23	50000000	1.25	0.2029	4/1/21	7/31/23	53,494	-44,467	0	9,027
U.S. Treasuries	912828S92	US TREASURY 1.250 07/31/23	50000000	1.25	0.2046	4/1/21	7/31/23	53,494	-44,396	0.00	9,098
U.S. Treasuries	912828TY6	US TREASURY 1.625 11/15/22	50000000	1.625	0.1255	4/8/21	11/15/22	68,444	-63,543	0.00	4,901
U.S. Treasuries	912828WE6	US TREASURY 2.750 11/15/23	50000000	2.75	1.7265	12/17/19	11/15/23	115,829	-42,540	0	73,289
U.S. Treasuries	912828XB1	US TREASURY 2.125 05/15/25	50000000	2.125	0.5683	9/2/21	5/15/25	89,504	-65,387	0.00	24,117
U.S. Treasuries	912828XT2	US TREASURY 2.000 05/31/24	50000000	2	0.4302	7/6/21	5/31/24	84,699	-66,202	0.00	18,498
U.S. Treasuries	912828Y87	US TREASURY 1.750 07/31/24	50000000	1.75	0.4178	3/30/21	7/31/24	74,892	-56,226	0.00	18,666
U.S. Treasuries	912828YA2	US TREASURY 1.500 08/15/22	100000000	1.5	0.103	3/30/21	8/15/22	128,453	-119,168	0	9,285
U.S. Treasuries	912828YM6	US TREASURY 1.500 10/31/24	50000000	1.5	0.5059	4/15/21	10/31/24	63,179	-41,798	0.00	21,381
U.S. Treasuries	912828YY0	US TREASURY 1.750 12/31/24	50000000	1.75	0.5654	3/15/21	12/31/24	73,709	-49,765	0.00	23,945
U.S. Treasuries	912828Z52	US TREASURY 1.375 01/31/25	50000000	1.375	0.5773	3/30/21	1/31/25	58,843	-33,489	0	25,355
U.S. Treasuries	912828Z52	US TREASURY 1.375 01/31/25	50000000	1.375	0.5723	4/15/21	1/31/25	58,843	-33,700	0	25,143
U.S. Treasuries	912828Z86	US TREASURY 1.375 02/15/23	50000000	1.375	0.1396	8/17/21	2/15/23	58,874	-52,356	0.00	6,518
U.S. Treasuries	912828Z86	US TREASURY 1.375 02/15/23	50000000	1.375	1.0249	3/3/22	2/15/23	58,874	-14,746	0	44,128
U.S. Treasuries	912828ZC7	US TREASURY 1.125 02/28/25	50000000	1.125	0.6083	15/1/21	2/28/25	47,385	-21,690	0	25,695
U.S. Treasuries	912828ZC7	US TREASURY 1.125 02/28/25	50000000	1.125	0.6095	3/31/21	2/28/25	47,385	-21,636	0	25,749
U.S. Treasuries	912828ZD5	US TREASURY 0.500 03/15/23	50000000	0.5	0.1627	3/18/21	3/15/23	21,060	-14,325	0	6,735
U.S. Treasuries	912828ZF0	US TREASURY 0.500 03/31/25	50000000	0.5	0.582	4/19/21	3/31/25	21,175	3,443	0	24,618
U.S. Treasuries	912828ZF0	US TREASURY 0.500 03/31/25	50000000	0.5	0.6127	4/15/21	3/31/25	21,175	4,732	0.00	25,906
U.S. Treasuries	912828ZL7	US TREASURY 0.375 04/30/25	50000000	0.375	0.5719	5/18/21	4/30/25	15,795	8,266	0	24,061
U.S. Treasuries	912828ZU7	US TREASURY 0.250 06/15/23	50000000	0.25	0.252	6/24/21	6/15/23	10,587	84	0	10,671
U.S. Treasuries	912828ZU7	US TREASURY 0.250 06/15/23	50000000	0.25	0.1838	4/8/21	6/15/23	10,587	-2,807	0.00	7,780
U.S. Treasuries	912828ZU7	US TREASURY 0.250 06/15/23	50000000	0.25	0.1912	3/12/21	6/15/23	10,587	-2,495	0.00	8,092
U.S. Treasuries	912828ZW3	US TREASURY 0.250 06/30/25	50000000	0.25	0.6999	3/9/21	6/30/25	10,530	18,849	0.00	29,379
U.S. Treasuries	912828ZW3	US TREASURY 0.250 06/30/25	50000000	0.25	0.6499	5/13/21	6/30/25	10,530	16,772	0.00	27,302
U.S. Treasuries	912828ZW3	US TREASURY 0.250 06/30/25	50000000	0.25	0.6014	7/12/21	6/30/25	10,530	14,750	0	25,280
U.S. Treasuries	912828ZW3	US TREASURY 0.250 06/30/25	50000000	0.25	0.6015	5/12/21	6/30/25	10,530	14,756	0.00	25,286
U.S. Treasuries	912828ZW3	US TREASURY 0.250 06/30/25	50000000	0.25	1.035	12/7/21	6/30/25	10,530	32,670	0	43,200
U.S. Treasuries	912828ZW3	US TREASURY 0.250 06/30/25	50000000	0.25	0.6165	5/18/21	6/30/25	10,530	15,378	0.00	25,908
U.S. Treasuries	912828ZW3	US TREASURY 0.250 06/30/25	50000000	0.25	0.5087	8/5/21	6/30/25	10,530	10,877	0	21,407
U.S. Treasuries	912828ZW3	US TREASURY 0.250 06/30/25	50000000	0.25	0.6534	3/8/21	6/30/25	10,530	16,915	0.00	27,445
U.S. Treasuries	912828ZW3	US TREASURY 0.250 06/30/25	50000000	0.25	0.5577	8/6/21	6/30/25	10,530	12,926	0	23,456
U.S. Treasuries	91282CAB7	US TREASURY 0.250 07/31/25	50000000	0.25	0.5731	8/6/21	7/31/25	10,699	13,566	0.00	24,265
U.S. Treasuries	91282CAB7	US TREASURY 0.250 07/31/25	50000000	0.25	0.5241	8/5/21	7/31/25	10,699	11,519	0.00	22,218
U.S. Treasuries	91282CAG6	US TREASURY 0.125 08/31/22	50000000	0.125	0.0974	3/30/21	8/31/22	5,265	-1,167	0	4,098
U.S. Treasuries	91282CAK7	US TREASURY 0.125 09/15/23	50000000	0.125	0.2334	8/10/21	9/15/23	5,265	4,584	0.00	9,849
U.S. Treasuries	91282CAM3	US TREASURY 0.250 09/30/25	50000000	0.25	0.6619	5/12/21	9/30/25	10,587	17,234	0	27,822
U.S. Treasuries	91282CAM3	US TREASURY 0.250 09/30/25	50000000	0.25	0.5983	7/26/21	9/30/25	10,587	14,592	0	25,179
U.S. Treasuries	91282CAT8	US TREASURY 0.250 10/31/25	50000000	0.25	0.5534	2/25/21	10/31/25	10,530	12,719	0	23,249
U.S. Treasuries	91282CAT8	US TREASURY 0.250 10/31/25	50000000	0.25	0.6509	3/2/21	10/31/25	10,530	16,771	0	27,301

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
U.S. Treasuries	91282CAT8	US TREASURY 0.250 10/31/25	50000000	0.25	0.6643	3/4/21	10/31/25	10,530	17,325	0.00	27,854	
U.S. Treasuries	91282CBA8	US TREASURY 0.125 12/15/23	50000000	0.125	0.2951	3/19/21	12/15/23	5,294	7,198	0.00	12,492	
U.S. Treasuries	91282CBA8	US TREASURY 0.125 12/15/23	50000000	0.125	0.6864	12/15/21	12/15/23	5,294	23,638	0.00	28,932	
U.S. Treasuries	91282CBA8	US TREASURY 0.125 12/15/23	50000000	0.125	0.7231	12/9/21	12/15/23	5,294	25,173	0.00	30,467	
U.S. Treasuries	91282CBC4	US TREASURY 0.375 12/31/25	50000000	0.375	0.603	2/25/21	12/31/25	15,795	9,544	0	25,339	
U.S. Treasuries	91282CBC4	US TREASURY 0.375 12/31/25	50000000	0.375	0.6805	2/26/21	12/31/25	15,795	12,767	0	28,561	
U.S. Treasuries	91282CBR1	US TREASURY 0.250 03/15/24	50000000	0.25	1.5538	3/8/22	3/15/24	10,530	54,230	0.00	64,760	
U.S. Treasuries	91282CBU4	US TREASURY 0.125 03/31/23	50000000	0.125	0.1537	5/4/21	3/31/23	5,294	1,218	0	6,512	
U.S. Treasuries	91282CBW0	US TREASURY 0.750 04/30/26	50000000	0.75	0.8639	7/2/21	4/30/26	31,590	4,739	0	36,329	
U.S. Treasuries	91282CBW0	US TREASURY 0.750 04/30/26	50000000	0.75	0.8926	6/28/21	4/30/26	31,590	5,928	0	37,518	
U.S. Treasuries	91282CCC3	US TREASURY 0.250 05/15/24	50000000	0.25	0.4471	7/2/21	5/15/24	10,530	8,319	0.00	18,849	
U.S. Treasuries	91282CCJ8	US TREASURY 0.875 06/30/26	50000000	0.875	1.3228	1/4/22	6/30/26	36,855	18,408	0.00	55,263	
U.S. Treasuries	91282CCJ8	US TREASURY 0.875 06/30/26	50000000	0.875	0.7398	7/22/21	6/30/26	36,855	-5,639	0	31,216	
U.S. Treasuries	91282CCJ8	US TREASURY 0.875 06/30/26	50000000	0.875	0.9018	9/24/21	6/30/26	36,855	1,114	0.00	37,968	
U.S. Treasuries	91282CCJ8	US TREASURY 0.875 06/30/26	50000000	0.875	0.903	7/2/21	6/30/26	36,855	1,162	0	38,016	
U.S. Treasuries	91282CCJ8	US TREASURY 0.875 06/30/26	50000000	0.875	0.7749	8/10/21	6/30/26	36,855	-4,172	0.00	32,682	
U.S. Treasuries	91282CCJ8	US TREASURY 0.875 06/30/26	50000000	0.875	0.8461	7/14/21	6/30/26	36,855	-1,203	0	35,652	
U.S. Treasuries	91282CCJ8	US TREASURY 0.875 06/30/26	50000000	0.875	1.0519	10/14/21	6/30/26	36,855	7,322	0	44,177	
U.S. Treasuries	91282CCJ8	US TREASURY 0.875 06/30/26	50000000	0.875	0.7063	8/6/21	6/30/26	36,855	-7,040	0.00	29,815	
U.S. Treasuries	91282CCJ8	US TREASURY 0.875 06/30/26	50000000	0.875	0.7326	7/22/21	6/30/26	36,855	-5,941	0.00	30,914	
U.S. Treasuries	91282CCK5	US TREASURY 0.125 06/30/23	50000000	0.125	0.2597	6/30/21	6/30/23	5,265	5,723	0.00	10,988	
U.S. Treasuries	91282CCL3	US TREASURY 0.375 07/15/24	50000000	0.375	2.6013	4/12/22	7/15/24	15,913	91,224	0.00	107,137	
U.S. Treasuries	91282CCL3	US TREASURY 0.375 07/15/24	50000000	0.375	0.3763	8/6/21	7/15/24	15,913	56	0.00	15,969	
U.S. Treasuries	91282CCL3	US TREASURY 0.375 07/15/24	50000000	0.375	0.4018	8/9/21	7/15/24	15,913	1,131	0.00	17,044	
U.S. Treasuries	91282CCT6	US TREASURY 0.375 08/15/24	50000000	0.375	0.4437	8/25/21	8/15/24	16,057	2,899	0.00	18,956	
U.S. Treasuries	91282CCW9	US TREASURY 0.750 08/31/26	50000000	0.75	0.9795	9/28/21	8/31/26	31,590	9,496	0.00	41,086	
U.S. Treasuries	91282CCZ2	US TREASURY 0.875 09/30/26	50000000	0.875	1.0103	10/8/21	9/30/26	37,056	5,595	0.00	42,651	
U.S. Treasuries	91282CCZ2	US TREASURY 0.875 09/30/26	50000000	0.875	1.003	10/8/21	9/30/26	37,056	5,295	0.00	42,351	
U.S. Treasuries	91282CCZ2	US TREASURY 0.875 09/30/26	50000000	0.875	1.1589	10/19/21	9/30/26	37,056	11,694	0.00	48,750	
U.S. Treasuries	91282CDK4	US TREASURY 1.250 11/30/26	50000000	1.25	1.2013	12/7/21	11/30/26	52,937	-1,997	0.00	50,940	
U.S. Treasuries	91282CDK4	US TREASURY 1.250 11/30/26	50000000	1.25	1.22	12/3/21	11/30/26	52,937	-1,229	0.00	51,708	
U.S. Treasuries	91282CDK4	US TREASURY 1.250 11/30/26	50000000	1.25	2.5854	3/29/22	11/30/26	52,937	53,063	0.00	106,000	
U.S. Treasuries	91282CDQ1	US TREASURY 1.250 12/31/26	50000000	1.25	2.5489	3/29/22	12/31/26	52,649	51,594	0.00	104,243	
U.S. Treasuries	91282CDV0	US TREASURY 0.875 01/31/24	50000000	0.875	2.4625	4/11/22	1/31/24	37,446	65,501	0	102,946	
U.S. Treasuries	91282CDV0	US TREASURY 0.875 01/31/24	50000000	0.875	1.5159	2/23/22	1/31/24	37,446	26,719	0.00	64,165	
U.S. Treasuries	91282CEF4	US TREASURY 2.500 03/31/27	25000000	2.5	2.7091	4/6/22	3/31/27	52,937	4,125	0	57,062	
Subtotals			\$ 4,475,000,000					\$ 3,113,125	\$ (187,535)	\$ -	\$ 2,925,590	
Federal Agencies	3130A1XJ2	FHLBANKS 2.875 06/14/24	\$ 15,955,000	2.88	2.71	5/18/22	6/14/24	\$ 38,226	\$ (2,186)	\$ -	\$ 36,040	
Federal Agencies	3130A1XJ2	FHLBANKS 2.875 06/14/24	17,980,000	2.88	2.70	5/18/22	6/14/24	43,077	(2,610)	-	40,467	
Federal Agencies	3130A1XJ2	FHLBANKS 2.875 06/14/24	25,500,000	2.88	2.77	5/12/22	6/14/24	61,094	(2,131)	-	58,962	
Federal Agencies	3130A1XJ2	FHLBANKS 2.875 06/14/24	50,000,000	2.88	2.67	5/16/22	6/14/24	119,792	(8,321)	-	111,471	
Federal Agencies	3130A3VC5	FHLBANKS 2.250 12/08/23	10,000,000	2.25	0.73	12/10/21	12/8/23	18,750	(12,817)	-	5,933	
Federal Agencies	3130A3VC5	FHLBANKS 2.250 12/08/23	30,000,000	2.25	0.73	12/10/21	12/8/23	56,250	(38,452)	-	17,798	
Federal Agencies	3130A8ZQ9	FHLBANKS 1.750 09/12/25	10,295,000	1.75	1.03	11/2/21	9/12/25	15,014	(6,163)	-	8,850	
Federal Agencies	3130AFW94	FHLBANKS 2.500 02/13/24	39,010,000	2.50	0.62	11/12/21	2/13/24	81,271	(61,729)	-	19,542	
Federal Agencies	3130AJXD6	FHLBANKS 0.125 09/08/23	20,975,000	0.13	0.59	12/14/21	9/8/23	2,185	8,259	-	10,444	
Federal Agencies	3130AMRY0	FHLBANKS 0.125 06/02/23	15,000,000	0.13	0.17	6/4/21	6/2/23	1,563	588	-	2,150	
Federal Agencies	3130AN4A5	FHLBANKS 0.700 06/30/25	17,680,000	0.70	0.62	7/12/21	6/30/25	10,313	(1,169)	-	9,145	
Federal Agencies	3130ANMP2	FHLBANKS 1.070 07/27/26 '22	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANMP2	FHLBANKS 1.070 07/27/26 '22	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANMP2	FHLBANKS 1.070 07/27/26 '22	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANMP2	FHLBANKS 1.070 07/27/26 '22	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANNM8	FHLBANKS 1.050 07/13/26 '22	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	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	3130ANNM8	FHLBANKS 1.050 07/13/26 '22	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANNM8	FHLBANKS 1.050 07/13/26 '22	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANNM8	FHLBANKS 1.050 07/13/26 '22	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANTG5	FHLBANKS 1.050 08/10/26 '22	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	21,875	
Federal Agencies	3130ANTG5	FHLBANKS 1.050 08/10/26 '22	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	21,875	
Federal Agencies	3130ANTG5	FHLBANKS 1.050 08/10/26 '22	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	21,875	
Federal Agencies	3130AP6T7	FHLBANKS 1.075 09/03/26 '22	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130AP6T7	FHLBANKS 1.075 09/03/26 '22	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130AP6T7	FHLBANKS 1.075 09/03/26 '22	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130AP6T7	FHLBANKS 1.075 09/03/26 '22	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130APPR0	FHLBANKS 1.430 10/19/26 '22	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130APPR0	FHLBANKS 1.430 10/19/26 '22	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130APPR0	FHLBANKS 1.430 10/19/26 '22	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130APPR0	FHLBANKS 1.430 10/19/26 '22	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130AQ7L1	FHLBANKS 1.605 11/16/26 '22	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQ7L1	FHLBANKS 1.605 11/16/26 '22	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQ7L1	FHLBANKS 1.605 11/16/26 '22	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQ7L1	FHLBANKS 1.605 11/16/26 '22	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQJ95	FHLBANKS 1.645 12/14/26 '22	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130AQJ95	FHLBANKS 1.645 12/14/26 '22	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130AQJ95	FHLBANKS 1.645 12/14/26 '22	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130AQJ95	FHLBANKS 1.645 12/14/26 '22	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130ARB59	FHLBANKS 2.350 03/08/27 '22	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	FHLBANKS 2.350 03/08/27 '22	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	FHLBANKS 2.350 03/08/27 '22	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	FHLBANKS 2.350 03/08/27 '22	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARHG9	FHLBANKS 2.125 02/28/24	11,000,000	2.13	2.18	3/25/22	2/28/24	19,479	551	-	20,031	
Federal Agencies	3130ARHG9	FHLBANKS 2.125 02/28/24	25,000,000	2.13	2.18	3/25/22	2/28/24	44,271	1,253	-	45,524	
Federal Agencies	3130ASGU7	FHLBANKS 3.500 06/11/27	10,000,000	3.50	3.19	7/19/22	6/11/27	11,667	(1,029)	-	10,638	
Federal Agencies	3130ASGU7	FHLBANKS 3.500 06/11/27	12,375,000	3.50	3.18	7/19/22	6/11/27	14,438	(1,293)	-	13,145	
Federal Agencies	3130ASGU7	FHLBANKS 3.500 06/11/27	21,725,000	3.50	3.20	7/20/22	6/11/27	23,234	(1,958)	-	21,276	
Federal Agencies	3130ASHK8	FHLBANKS 3.125 06/14/24	28,000,000	3.13	3.31	7/22/22	6/14/24	21,875	1,378	-	23,253	
Federal Agencies	3130ASHK8	FHLBANKS 3.125 06/14/24	28,210,000	3.13	3.31	7/22/22	6/14/24	22,039	1,372	-	23,411	
Federal Agencies	3130ASME6	FHLBANKS 3.000 07/08/24	10,000,000	3.00	3.10	7/8/22	7/8/24	19,167	637	-	19,804	
Federal Agencies	3130ASME6	FHLBANKS 3.000 07/08/24	15,000,000	3.00	3.10	7/8/22	7/8/24	28,750	955	-	29,705	
Federal Agencies	3130ASME6	FHLBANKS 3.000 07/08/24	17,500,000	3.00	3.10	7/8/22	7/8/24	33,542	1,115	-	34,656	
Federal Agencies	3133827H0	FHLBANKS 2.140 02/06/23	44,400,000	2.14	1.08	3/7/22	2/6/23	79,180	(39,367)	-	39,813	
Federal Agencies	313383YJ4	FHLBANKS 3.375 09/08/23	25,000,000	3.38	3.12	7/27/22	9/8/23	9,375	(858)	-	8,517	
Federal Agencies	313383YJ4	FHLBANKS 3.375 09/08/23	25,000,000	3.38	3.11	7/27/22	9/8/23	9,375	(879)	-	8,496	
Federal Agencies	313383YJ4	FHLBANKS 3.375 09/08/23	40,000,000	3.38	3.14	7/28/22	9/8/23	11,250	(1,002)	-	10,248	
Federal Agencies	313385F92	FHLBANKS D NOTE 09/16/22	25,000,000	0.00	1.13	5/10/22	9/16/22	-	24,111	-	24,111	
Federal Agencies	3133EHZP1	FEDERAL FARM 1.850 09/20/22	25,000,000	1.85	0.70	3/18/20	9/20/22	38,542	(24,325)	-	14,217	
Federal Agencies	3133ELCP7	FEDERAL FARM 1.625 12/03/24	25,000,000	1.63	1.66	12/3/19	12/3/24	33,854	679	-	34,533	
Federal Agencies	3133ELJH8	FEDERAL FARM 1.600 01/23/23	10,140,000	1.60	0.75	3/25/20	1/23/23	13,520	(7,320)	-	6,200	
Federal Agencies	3133ELNE0	FEDERAL FARM 1.430 02/14/24	20,495,000	1.43	0.85	3/18/20	2/14/24	24,423	(9,891)	-	14,533	
Federal Agencies	3133ELQY3	FEDERAL FARM 1.210 03/03/25	16,000,000	1.21	1.22	3/23/20	3/3/25	16,133	159	-	16,293	
Federal Agencies	3133ELQY3	FEDERAL FARM 1.210 03/03/25	24,000,000	1.21	1.24	3/23/20	3/3/25	24,200	614	-	24,814	
Federal Agencies	3133ELVL5	FEDERAL FARM 0.700 10/03/22	40,000,000	0.70	0.71	4/3/20	10/3/22	23,333	340	-	23,673	
Federal Agencies	3133EM2E1	FEDERAL FARM 0.160 08/10/23	50,000,000	0.16	0.19	8/10/21	8/10/23	6,667	1,274	-	7,941	
Federal Agencies	3133EM3S9	FEDERAL FARM 0.200 06/26/23	48,067,000	0.20	0.53	12/14/21	6/26/23	8,011	13,355	-	21,366	
Federal Agencies	3133EM3S9	FEDERAL FARM 0.200 06/26/23	50,000,000	0.20	0.22	8/26/21	6/26/23	8,333	932	-	9,265	
Federal Agencies	3133EM5X6	FEDERAL FARM 0.430 09/23/24	25,000,000	0.43	0.46	9/23/21	9/23/24	8,958	714	-	9,673	
Federal Agencies	3133EM5X6	FEDERAL FARM 0.430 09/23/24	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,428	-	19,345	

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	3133EM5X6	FEDERAL FARM 0.430 09/23/24	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,428	-	-	19,345
Federal Agencies	3133EM6N7	FEDERAL FARM 0.170 09/27/23	50,000,000	0.17	0.22	9/27/21	9/27/23	7,083	2,123	-	-	9,207
Federal Agencies	3133EMF31	FEDERAL FARM 0.125 06/02/23	100,000,000	0.13	0.16	6/2/21	6/2/23	10,417	2,633	-	-	13,050
Federal Agencies	3133EMH96	FEDERAL FARM 0.125 06/14/23	50,000,000	0.13	0.26	6/28/21	6/14/23	5,208	5,851	-	-	11,060
Federal Agencies	3133EMPH9	FEDERAL FARM 0.125 02/03/23	45,500,000	0.13	1.10	3/3/22	2/3/23	4,740	37,134	-	-	41,874
Federal Agencies	3133EMRZ7	FEDERAL FARM 0.250 02/26/24	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	51	-	-	1,093
Federal Agencies	3133EMRZ7	FEDERAL FARM 0.250 02/26/24	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	51	-	-	1,093
Federal Agencies	3133EMRZ7	FEDERAL FARM 0.250 02/26/24	100,000,000	0.25	0.26	2/26/21	2/26/24	20,833	1,019	-	-	21,853
Federal Agencies	3133EMS37	FEDERAL FARM 0.125 07/14/23	50,000,000	0.13	0.20	7/14/21	7/14/23	5,208	3,066	-	-	8,275
Federal Agencies	3133EMS37	FEDERAL FARM 0.125 07/14/23	50,000,000	0.13	0.22	7/14/21	7/14/23	5,208	3,939	-	-	9,147
Federal Agencies	3133EMS45	FEDERAL FARM 0.110 12/14/22	50,000,000	0.11	0.12	7/14/21	12/14/22	4,583	425	-	-	5,008
Federal Agencies	3133EMTW2	FEDERAL FARM 0.300 03/18/24	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,711	-	-	14,211
Federal Agencies	3133EMTW2	FEDERAL FARM 0.300 03/18/24	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,713	-	-	14,213
Federal Agencies	3133EMUH3	FEDERAL FARM 0.125 03/23/23	65,000,000	0.13	0.16	3/31/21	3/23/23	6,771	1,926	-	-	8,697
Federal Agencies	3133EMV25	FEDERAL FARM 0.450 07/23/24	50,000,000	0.45	0.39	8/6/21	7/23/24	18,750	(2,636)	-	-	16,114
Federal Agencies	3133EMVP4	FEDERAL FARM 0.125 04/13/23	20,000,000	0.13	0.19	4/13/21	4/13/23	2,083	1,121	-	-	3,204
Federal Agencies	3133EMVP4	FEDERAL FARM 0.125 04/13/23	25,000,000	0.13	0.19	4/13/21	4/13/23	2,604	1,401	-	-	4,006
Federal Agencies	3133EMVP4	FEDERAL FARM 0.125 04/13/23	50,000,000	0.13	0.19	4/13/21	4/13/23	5,208	2,803	-	-	8,011
Federal Agencies	3133EMWK4	FEDERAL FARM 0.140 01/19/23	60,000,000	0.14	0.15	5/18/21	1/19/23	7,000	639	-	-	7,639
Federal Agencies	3133EMWT5	FEDERAL FARM 0.600 04/21/25	50,000,000	0.60	0.61	4/21/21	4/21/25	25,000	562	-	-	25,562
Federal Agencies	3133EMWV0	FEDERAL FARM 0.350 04/22/24	16,545,000	0.35	0.34	5/4/21	4/22/24	4,826	(132)	-	-	4,693
Federal Agencies	3133EMWV0	FEDERAL FARM 0.350 04/22/24	29,424,000	0.35	0.34	5/4/21	4/22/24	8,582	(236)	-	-	8,346
Federal Agencies	3133EMWV0	FEDERAL FARM 0.350 04/22/24	39,000,000	0.35	0.34	5/4/21	4/22/24	11,375	(312)	-	-	11,063
Federal Agencies	3133EMXM9	FEDERAL FARM 0.125 04/27/23	44,500,000	0.13	0.17	5/5/21	4/27/23	4,635	1,622	-	-	6,257
Federal Agencies	3133EMYX4	FEDERAL FARM 0.125 05/10/23	12,500,000	0.13	0.19	5/10/21	5/10/23	1,302	679	-	-	1,982
Federal Agencies	3133EMYX4	FEDERAL FARM 0.125 05/10/23	25,000,000	0.13	0.19	5/10/21	5/10/23	2,604	1,359	-	-	3,963
Federal Agencies	3133EMYX4	FEDERAL FARM 0.125 05/10/23	75,000,000	0.13	0.19	5/10/21	5/10/23	7,813	4,077	-	-	11,889
Federal Agencies	3133EMZ21	FEDERAL FARM 0.690 04/06/26	15,500,000	0.69	0.75	8/9/21	4/6/26	8,913	763	-	-	9,675
Federal Agencies	3133ENDQ0	FEDERAL FARM 0.160 02/10/23	50,000,000	0.16	0.32	11/12/21	2/10/23	6,667	6,828	-	-	13,494
Federal Agencies	3133ENEG1	FEDERAL FARM 1.050 11/17/25	39,675,000	1.05	1.08	11/17/21	11/17/25	34,716	1,120	-	-	35,835
Federal Agencies	3133ENEG1	FEDERAL FARM 1.050 11/17/25	55,000,000	1.05	1.09	11/17/21	11/17/25	48,125	1,634	-	-	49,759
Federal Agencies	3133ENEJ5	FEDERAL FARM 0.875 11/18/24	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	325	-	-	7,617
Federal Agencies	3133ENEJ5	FEDERAL FARM 0.875 11/18/24	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	325	-	-	7,617
Federal Agencies	3133ENEJ5	FEDERAL FARM 0.875 11/18/24	50,000,000	0.88	0.91	11/18/21	11/18/24	36,458	1,626	-	-	38,085
Federal Agencies	3133ENEY2	FEDERAL FARM 0.450 07/24/23	50,000,000	0.45	0.45	11/24/21	7/24/23	18,750	179	-	-	18,929
Federal Agencies	3133ENGF1	FEDERAL FARM 0.500 12/01/23	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,544	-	-	11,960
Federal Agencies	3133ENGF1	FEDERAL FARM 0.500 12/01/23	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,544	-	-	11,960
Federal Agencies	3133ENGF1	FEDERAL FARM 0.500 12/01/23	75,000,000	0.50	0.57	12/3/21	12/1/23	31,250	4,631	-	-	35,881
Federal Agencies	3133ENGQ7	FEDERAL FARM 0.920 12/09/24	50,000,000	0.92	0.95	12/9/21	12/9/24	38,333	1,047	-	-	39,380
Federal Agencies	3133ENGQ7	FEDERAL FARM 0.920 12/09/24	50,000,000	0.92	0.93	12/9/21	12/9/24	38,333	424	-	-	38,758
Federal Agencies	3133ENHM5	FEDERAL FARM 1.170 12/16/25	45,000,000	1.17	1.20	12/16/21	12/16/25	43,875	974	-	-	44,849
Federal Agencies	3133ENHM5	FEDERAL FARM 1.170 12/16/25	50,000,000	1.17	1.20	12/16/21	12/16/25	48,750	1,082	-	-	49,832
Federal Agencies	3133ENHR4	FEDERAL FARM 0.680 12/20/23	25,000,000	0.68	0.70	12/20/21	12/20/23	14,167	527	-	-	14,693
Federal Agencies	3133ENHR4	FEDERAL FARM 0.680 12/20/23	25,000,000	0.68	0.70	12/20/21	12/20/23	14,167	510	-	-	14,676
Federal Agencies	3133ENHR4	FEDERAL FARM 0.680 12/20/23	62,000,000	0.68	0.70	12/20/21	12/20/23	35,133	1,253	-	-	36,387
Federal Agencies	3133ENKS8	FEDERAL FARM 1.125 01/06/25	20,000,000	1.13	1.20	1/11/22	1/6/25	18,750	1,279	-	-	20,029
Federal Agencies	3133ENKS8	FEDERAL FARM 1.125 01/06/25	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,598	-	-	25,036
Federal Agencies	3133ENKS8	FEDERAL FARM 1.125 01/06/25	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,598	-	-	25,036
Federal Agencies	3133ENLF5	FEDERAL FARM 0.900 01/18/24	11,856,000	0.90	1.44	3/3/22	1/18/24	8,892	5,296	-	-	14,188
Federal Agencies	3133ENLF5	FEDERAL FARM 0.900 01/18/24	50,000,000	0.90	1.21	2/1/22	1/18/24	37,500	12,946	-	-	50,446
Federal Agencies	3133ENRD4	FEDERAL FARM 1.680 03/10/27	48,573,000	1.68	2.18	3/16/22	3/10/27	68,002	19,434	-	-	87,436
Federal Agencies	3133ENTS9	FEDERAL FARM 2.600 04/05/27	22,500,000	2.60	2.70	4/6/22	4/5/27	48,750	1,829	-	-	50,579
Federal Agencies	3133ENTS9	FEDERAL FARM 2.600 04/05/27	24,500,000	2.60	2.71	4/6/22	4/5/27	53,083	2,089	-	-	55,172
Federal Agencies	3133ENTS9	FEDERAL FARM 2.600 04/05/27	25,000,000	2.60	2.77	4/6/22	4/5/27	54,167	3,329	-	-	57,496

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	3133ENUD0	FEDERAL FARM 2.640 04/08/26	20,000,000	2.64	2.69	4/8/22	4/8/26	44,000	823	-	44,823	
Federal Agencies	3133ENUD0	FEDERAL FARM 2.640 04/08/26	30,000,000	2.64	2.69	4/8/22	4/8/26	66,000	1,235	-	67,235	
Federal Agencies	3133ENWP1	FEDERAL FARM 2.625 05/16/24	45,000,000	2.63	2.69	5/16/22	5/16/24	98,438	2,576	-	101,014	
Federal Agencies	3133ENWP1	FEDERAL FARM 2.625 05/16/24	50,000,000	2.63	2.69	5/16/22	5/16/24	109,375	2,863	-	112,238	
Federal Agencies	3133ENXE5	FEDERAL FARM 2.850 05/23/25	6,000,000	2.85	2.90	5/23/22	5/23/25	14,250	238	-	14,488	
Federal Agencies	3133ENXE5	FEDERAL FARM 2.850 05/23/25	20,000,000	2.85	2.90	5/23/22	5/23/25	47,500	792	-	48,292	
Federal Agencies	3133ENYH7	FEDERAL FARM 2.625 06/10/24	50,000,000	2.63	2.69	6/10/22	6/10/24	109,375	2,735	-	112,110	
Federal Agencies	3133ENYH7	FEDERAL FARM 2.625 06/10/24	50,000,000	2.63	2.69	6/10/22	6/10/24	109,375	2,735	-	112,110	
Federal Agencies	3133ENYQ7	FEDERAL FARM 2.950 06/13/25	50,000,000	2.95	2.97	6/13/22	6/13/25	122,917	693	-	123,610	
Federal Agencies	3133ENYX2	FEDERAL FARM 3.250 06/17/24	25,000,000	3.25	3.31	6/17/22	6/17/24	67,708	1,251	-	68,959	
Federal Agencies	3133ENYX2	FEDERAL FARM 3.250 06/17/24	25,000,000	3.25	3.31	6/17/22	6/17/24	67,708	1,240	-	68,949	
Federal Agencies	3133ENYX2	FEDERAL FARM 3.250 06/17/24	50,000,000	3.25	3.28	6/17/22	6/17/24	135,417	1,272	-	136,689	
Federal Agencies	3133ENZK9	FEDERAL FARM 3.240 06/28/27	27,865,000	3.24	3.06	7/7/22	6/28/27	60,188	(3,221)	-	56,968	
Federal Agencies	3133ENZS2	FEDERAL FARM 3.100 06/28/24	25,000,000	3.10	3.13	6/28/22	6/28/24	64,583	573	-	65,156	
Federal Agencies	3133ENZS2	FEDERAL FARM 3.100 06/28/24	25,000,000	3.10	3.13	6/28/22	6/28/24	64,583	530	-	65,113	
Federal Agencies	3133ENZS2	FEDERAL FARM 3.100 06/28/24	50,000,000	3.10	3.13	6/28/22	6/28/24	129,167	1,145	-	130,312	
Federal Agencies	3135G03U5	FANNIE MAE 0.625 04/22/25	37,938,000	0.63	1.08	12/8/21	4/22/25	19,759	14,359	-	34,119	
Federal Agencies	3135G03U5	FANNIE MAE 0.625 04/22/25	50,000,000	0.63	1.08	12/8/21	4/22/25	26,042	19,039	-	45,081	
Federal Agencies	3135G03U5	FANNIE MAE 0.625 04/22/25	50,000,000	0.63	0.57	7/12/21	4/22/25	26,042	(2,426)	-	23,616	
Federal Agencies	3135G04Z3	FANNIE MAE 0.500 06/17/25	4,655,000	0.50	1.11	12/8/21	6/17/25	1,940	2,369	-	4,309	
Federal Agencies	3135G04Z3	FANNIE MAE 0.500 06/17/25	10,000,000	0.50	1.11	12/8/21	6/17/25	4,167	5,068	-	9,235	
Federal Agencies	3135G05X7	FANNIE MAE 0.375 08/25/25	25,000,000	0.38	0.66	3/4/21	8/25/25	7,813	5,987	-	13,799	
Federal Agencies	3135G05X7	FANNIE MAE 0.375 08/25/25	72,500,000	0.38	0.57	2/25/21	8/25/25	22,656	12,045	-	34,701	
Federal Agencies	3135G0U43	FANNIE MAE 2.875 09/12/23	29,648,000	2.88	0.66	12/9/21	9/12/23	71,032	(55,303)	-	15,729	
Federal Agencies	3135G0X24	FANNIE MAE 1.625 01/07/25	39,060,000	1.63	0.53	4/21/21	1/7/25	52,894	(35,924)	-	16,969	
Federal Agencies	3137EAEP0	FREDDIE MAC 1.500 02/12/25 MTN	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	6,315	
Federal Agencies	3137EAEP0	FREDDIE MAC 1.500 02/12/25 MTN	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	6,315	
Federal Agencies	3137EAEP0	FREDDIE MAC 1.500 02/12/25 MTN	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	6,315	
Federal Agencies	3137EAEP0	FREDDIE MAC 1.500 02/12/25 MTN	15,000,000	1.50	1.52	2/14/20	2/12/25	18,750	196	-	18,946	
Federal Agencies	3137EAEP0	FREDDIE MAC 1.500 02/12/25 MTN	50,000,000	1.50	1.52	2/14/20	2/12/25	62,500	654	-	63,154	
Federal Agencies	3137EAEP0	FREDDIE MAC 1.500 02/12/25 MTN	53,532,000	1.50	0.55	4/21/21	2/12/25	66,915	(42,685)	-	24,230	
Federal Agencies	3137EAEP7	FREDDIE MAC 0.250 08/24/23 MTN	40,776,000	0.25	0.58	12/6/21	8/24/23	8,495	11,550	-	20,045	
Federal Agencies	3137EAEX3	FREDDIE MAC 0.375 09/23/25 MTN	22,600,000	0.38	0.67	3/4/21	9/23/25	7,063	5,676	-	12,738	
Subtotals			\$ 5,020,954,000					\$ 4,689,955	\$ (55,754)	\$ -	\$ 4,634,201	
Public Time Deposits	PPE4E8VT6	BKSANF DTD 0.81 09/19/22	\$ 10,000,000	0.81	0.81	3/21/22	9/19/22	\$ 6,975	\$ -	\$ -	\$ 6,975	
Public Time Deposits	PPEEE5T97	BRIDGE DTD 0.81 09/19/22	10,000,000	0.81	0.81	3/21/22	9/19/22	6,879	-	-	6,879	
Public Time Deposits	PPFR6ZB99	BRIDGE DTD 2.39 12/19/22	10,000,000	2.39	2.39	6/20/22	12/19/22	20,299	-	-	20,299	
Public Time Deposits	PPFT6Q6D2	BKSANF DTD 1.64 12/05/22	10,000,000	1.64	1.64	6/6/22	12/5/22	14,122	-	-	14,122	
Subtotals			\$ 40,000,000					\$ 48,275	\$ -	\$ -	\$ 48,275	

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	
Negotiable CDs	06367CKG1	BMO CHICAGO 0.180 07/18/22 MATD	\$ -	0.18	0.18	8/25/21	7/18/22	\$ 4,250	\$ -	\$ -	\$ -	\$ 4,250	
Negotiable CDs	06367CKN6	BMO CHICAGO 0.180 07/18/22 MATD	-	0.18	0.18	8/30/21	7/18/22	4,250	-	-	-	4,250	
Negotiable CDs	06367CPS0	BMO CHICAGO 0.520 12/07/22	50,000,000	0.52	0.52	12/8/21	12/7/22	22,389	-	-	-	22,389	
Negotiable CDs	06367CQB6	BMO CHICAGO 0.330 07/01/22 MATD	-	0.33	0.33	12/17/21	7/1/22	0	-	-	-	0	
Negotiable CDs	06367CSM0	BMO CHICAGO 1.350 02/13/23	50,000,000	1.35	1.35	2/28/22	2/13/23	58,125	-	-	-	58,125	
Negotiable CDs	06367CSP3	BMO CHICAGO 0.820 09/12/22	50,000,000	0.82	0.82	2/28/22	9/12/22	35,306	-	-	-	35,306	
Negotiable CDs	06367CSR9	BMO CHICAGO 1.180 01/30/23	50,000,000	1.18	1.18	3/1/22	1/30/23	50,806	-	-	-	50,806	
Negotiable CDs	06367CST5	BMO CHICAGO 0.830 08/29/22	50,000,000	0.83	0.83	3/2/22	8/29/22	35,736	-	-	-	35,736	
Negotiable CDs	06367CTT4	BMO CHICAGO 1.420 09/28/22	50,000,000	1.42	1.42	4/4/22	9/28/22	61,139	-	-	-	61,139	
Negotiable CDs	06367CTW7	BMO CHICAGO 1.920 01/13/23	50,000,000	1.92	1.92	4/6/22	1/13/23	82,667	-	-	-	82,667	
Negotiable CDs	06367CTZ0	BMO CHICAGO 1.170 08/17/22	50,000,000	1.17	1.17	4/11/22	8/17/22	50,375	-	-	-	50,375	
Negotiable CDs	06367CUZ8	BMO CHICAGO 2.280 01/18/23	50,000,000	2.28	2.28	5/12/22	1/18/23	98,167	-	-	-	98,167	
Negotiable CDs	06367CV46	BMO CHICAGO 2.600 03/27/23	50,000,000	2.60	2.60	5/17/22	3/27/23	111,944	-	-	-	111,944	
Negotiable CDs	06367CWT0	BMO CHICAGO 3.750 07/03/23	50,000,000	3.75	3.75	7/12/22	7/3/23	104,167	-	-	-	104,167	
Negotiable CDs	06367CX51	BMO CHICAGO 3.920 06/30/23	50,000,000	3.92	3.92	7/21/22	6/30/23	59,889	-	-	-	59,889	
Negotiable CDs	06367CXA0	BMO CHICAGO 3.840 07/03/23	50,000,000	3.84	3.84	7/27/22	7/3/23	26,667	-	-	-	26,667	
Negotiable CDs	06417MSJ5	BANK HOUSTON 0.240 08/01/22 MATD	50,000,000	0.24	0.24	11/2/21	8/1/22	10,333	-	-	-	10,333	
Negotiable CDs	06417MUM5	BANK HOUSTON 0.310 07/06/22 MATD	-	0.31	0.31	12/13/21	7/6/22	4,306	-	-	-	4,306	
Negotiable CDs	65602YF47	NORINCHUKN BK 2.500 10/20/22	50,000,000	2.50	2.50	7/11/22	10/20/22	72,917	-	-	-	72,917	
Negotiable CDs	78012U2E4	ROYAL BK CA NYBR 0.480 12/02/22	50,000,000	0.48	0.48	12/2/21	12/2/22	20,667	-	-	-	20,667	
Negotiable CDs	78012U3T0	ROYAL BK CA NYBR 0.800 08/29/22	50,000,000	0.80	0.80	2/28/22	8/29/22	34,444	-	-	-	34,444	
Negotiable CDs	78012U3V5	ROYAL BK CA NYBR 0.850 09/12/22	50,000,000	0.85	0.85	3/1/22	9/12/22	36,597	-	-	-	36,597	
Negotiable CDs	78012U4G7	ROYAL BK CA NYBR 1.420 09/22/22	50,000,000	1.42	1.42	3/15/22	9/22/22	61,139	-	-	-	61,139	
Negotiable CDs	78012U4H5	ROYAL BK CA NYBR 1.440 09/26/22	50,000,000	1.44	1.44	3/15/22	9/26/22	62,000	-	-	-	62,000	
Negotiable CDs	78012U5C5	ROYAL BK CA NYBR 2.000 01/27/23	50,000,000	2.00	2.00	4/14/22	1/27/23	86,111	-	-	-	86,111	
Negotiable CDs	78012U5Z4	ROYAL BK CA NYBR 2.580 03/27/23	50,000,000	2.58	2.58	5/24/22	3/27/23	111,083	-	-	-	111,083	
Negotiable CDs	78012U6W0	ROYAL BK CA NYBR 3.710 06/15/23	50,000,000	3.71	3.71	6/21/22	6/15/23	159,736	-	-	-	159,736	
Negotiable CDs	78012U7H2	ROYAL BK CA NYBR 3.680 06/15/23	50,000,000	3.68	3.68	6/28/22	6/15/23	158,444	-	-	-	158,444	
Negotiable CDs	78012UW68	ROYAL BK CA NYBR 0.300 10/24/22	50,000,000	0.30	0.30	10/25/21	10/24/22	12,917	-	-	-	12,917	
Negotiable CDs	78012UW84	ROYAL BK CA NYBR 0.280 09/26/22	50,000,000	0.28	0.28	10/26/21	9/26/22	12,056	-	-	-	12,056	
Negotiable CDs	78015J3N5	ROYAL BK CA NYBR 3.730 07/03/23	50,000,000	3.73	3.73	7/12/22	7/3/23	103,611	-	-	-	103,611	
Negotiable CDs	89114WJ89	TORONTO DOM NY 0.210 07/01/22 MAT	-	0.21	0.21	10/19/21	7/1/22	-	-	-	-	-	
Negotiable CDs	89114WM36	TORONTO DOM NY 0.480 12/02/22	50,000,000	0.48	0.48	12/2/21	12/2/22	20,667	-	-	-	20,667	
Negotiable CDs	89114WP58	TORONTO DOM NY 0.570 12/30/22	10,000,000	0.57	0.57	1/6/22	12/30/22	4,908	-	-	-	4,908	
Negotiable CDs	89114WP58	TORONTO DOM NY 0.570 12/30/22	50,000,000	0.57	0.57	1/6/22	12/30/22	24,542	-	-	-	24,542	
Negotiable CDs	89114WQL2	TORONTO DOM NY 0.950 01/30/23	50,000,000	0.95	0.95	2/3/22	1/30/23	40,903	-	-	-	40,903	
Negotiable CDs	89114WRW7	TORONTO DOM NY 1.350 02/13/23	50,000,000	1.35	1.35	2/28/22	2/13/23	58,125	-	-	-	58,125	
Negotiable CDs	89114WU52	TORONTO DOM NY 1.500 10/24/22	50,000,000	1.50	1.50	4/4/22	10/24/22	64,583	-	-	-	64,583	
Negotiable CDs	89114WU94	TORONTO DOM NY 1.920 01/13/23	50,000,000	1.92	1.92	4/6/22	1/13/23	82,667	-	-	-	82,667	
Negotiable CDs	89114WUU7	TORONTO DOM NY 2.160 02/27/23	50,000,000	2.16	2.16	4/12/22	2/27/23	93,000	-	-	-	93,000	
Negotiable CDs	89114WUU7	TORONTO DOM NY 2.160 02/27/23	50,000,000	2.16	2.16	4/12/22	2/27/23	93,000	-	-	-	93,000	
Negotiable CDs	89114WUU7	TORONTO DOM NY 2.160 02/27/23	50,000,000	2.16	2.16	4/12/22	2/27/23	93,000	-	-	-	93,000	
Negotiable CDs	89114WVV3	TORONTO DOM NY 2.260 01/04/23	50,000,000	2.26	2.26	5/9/22	1/4/23	97,306	-	-	-	97,306	
Negotiable CDs	89114WVX9	TORONTO DOM NY 2.360 01/24/23	50,000,000	2.36	2.36	5/9/22	1/24/23	101,611	-	-	-	101,611	
Negotiable CDs	89115B3A6	TD 3.600 06/15/23	50,000,000	3.60	3.60	7/5/22	6/15/23	135,000	-	-	-	135,000	
Negotiable CDs	89115B3A6	TD 3.600 06/15/23	50,000,000	3.60	3.60	7/5/22	6/15/23	135,000	-	-	-	135,000	
Negotiable CDs	89115BAW0	TD 3.900 06/30/23	50,000,000	3.90	3.90	7/19/22	6/30/23	70,417	-	-	-	70,417	
Negotiable CDs	96130ALC0	WESTPAC BK NY 0.300 10/24/22	50,000,000	0.30	0.30	10/27/21	10/24/22	12,917	-	-	-	12,917	
Subtotals			\$ 2,060,000,000					\$ 2,786,881	\$ -	\$ -	\$ -	\$ 2,786,881	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
Commercial Paper	03785EJ62	APPLE 09/06/22	\$ 40,000,000	0.00	1.21	5/10/22	9/6/22	\$ -	\$ 41,333	\$ -	\$ 41,333	
Commercial Paper	62479MG15	MUFG BANK NY 07/01/22 MATD	-	0.00	0.00	2/23/22	7/1/22	-	-	-	-	
Commercial Paper	62479MGL1	MUFG BANK NY 07/20/22 MATD	-	0.00	0.00	2/28/22	7/20/22	-	17,681	-	17,681	
Commercial Paper	62479MGN7	MUFG BANK NY 07/22/22 MATD	-	0.00	0.00	3/1/22	7/22/22	-	20,417	-	20,417	
Commercial Paper	62479MH30	MUFG BANK NY 08/03/22 MATD	50,000,000	0.00	1.21	3/28/22	8/3/22	-	51,667	-	51,667	
Commercial Paper	62479MH55	MUFG BANK NY 08/05/22 MATD	50,000,000	0.00	1.15	4/6/22	8/5/22	-	49,083	-	49,083	
Commercial Paper	62479MHA4	MUFG BANK NY 08/10/22	50,000,000	0.00	2.12	7/25/22	8/10/22	-	20,514	-	20,514	
Commercial Paper	62479MHA4	MUFG BANK NY 08/10/22	50,000,000	0.00	2.01	7/22/22	8/10/22	-	27,778	-	27,778	
Commercial Paper	62479MHQ9	MUFG BANK - NEW YORK BRANCH 08/	50,000,000	0.00	1.21	4/12/22	8/24/22	-	51,667	-	51,667	
Commercial Paper	62479MJE4	MUFG BANK NY 09/14/22	40,000,000	0.00	1.61	5/10/22	9/14/22	-	55,111	-	55,111	
Commercial Paper	62479MKC6	MUFG BANK NY 10/12/22	50,000,000	0.00	2.34	6/22/22	10/12/22	-	99,889	-	99,889	
Commercial Paper	62479MKM4	MUFG BANK NY 10/21/22	50,000,000	0.00	2.49	7/5/22	10/21/22	-	92,625	-	92,625	
Commercial Paper	62479MKS1	MUFG BANK NY 10/26/22	50,000,000	0.00	2.48	6/27/22	10/26/22	-	105,486	-	105,486	
Commercial Paper	89233HG16	TOYOTA MOTOR CRD 07/01/22 MATD	-	0.00	0.00	11/19/21	7/1/22	-	-	-	-	
Commercial Paper	89233HH15	TOYOTA MOTOR CRD 08/01/22 MATD	50,000,000	0.00	0.25	11/4/21	8/1/22	-	10,764	-	10,764	
Commercial Paper	89233HKL7	TOYOTA MOTOR CRD 10/20/22	50,000,000	0.00	2.37	6/23/22	10/20/22	-	101,181	-	101,181	
Commercial Paper	89233HKM5	TOYOTA MOTOR CRD 10/21/22	50,000,000	0.00	2.44	6/27/22	10/21/22	-	104,194	-	104,194	
Commercial Paper	89233HL28	TOYOTA MOTOR CRD 11/02/22	50,000,000	0.00	2.51	7/5/22	11/2/22	-	93,000	-	93,000	
Commercial Paper	89233HL77	TOYOTA MOTOR CRD 11/07/22	50,000,000	0.00	2.52	7/6/22	11/7/22	-	89,917	-	89,917	
Subtotals			\$ 730,000,000					\$ -	\$ 1,032,306	\$ -	\$ 1,032,306	
Money Market Funds	09248U718	BLK RK LQ:T-FUND;INSTL	\$ 11,633,355	2.00	1.95	7/31/22	8/1/22	\$ 14,579	\$ -	\$ -	\$ 14,579	
Money Market Funds	262006208	DREYFUS GVT CSH MGT;INST	429,995,712	2.07	2.06	7/31/22	8/1/22	403,248	-	-	403,248	
Money Market Funds	31607A703	FIDELITY IMM:GOVT;INSTL	14,386,518	1.98	1.87	7/31/22	8/1/22	17,057	-	-	17,057	
Money Market Funds	608919718	FEDERATED HRMS GV O;PRMR	156,338,051	2.11	2.10	7/31/22	8/1/22	202,840	-	-	202,840	
Money Market Funds	61747C707	MORG STAN I LQ:GV;I	327,187,892	2.04	1.98	7/31/22	8/1/22	725,995	-	-	725,995	
Money Market Funds	85749T517	SS INST INV:US GV MM;OPP	401,149,160	2.16	2.10	7/31/22	8/1/22	524,837	-	-	524,837	
Subtotals			\$ 1,340,690,687					\$ 1,888,555	\$ -	\$ -	\$ 1,888,555	
Supranationals	45818WDG8	IDB 0.820 02/27/26 MTN	\$ 19,500,000	0.82	0.75	8/25/21	2/27/26	\$ 13,325	\$ (1,071)	\$ -	\$ 12,254	
Supranationals	4581X0CC0	IDB 3.000 10/04/23	25,756,000	3.00	0.66	12/15/21	10/4/23	64,390	(50,964)	-	13,426	
Supranationals	4581X0CM8	IDB 2.125 01/15/25	100,000,000	2.13	0.58	4/26/21	1/15/25	177,083	(129,379)	-	47,704	
Supranationals	4581X0DN5	IDB 0.625 07/15/25	28,900,000	0.63	0.99	11/1/21	7/15/25	15,052	8,734	-	23,786	
Supranationals	4581X0DZ8	IDB 0.500 09/23/24 MTN	50,000,000	0.50	0.78	11/4/21	9/23/24	20,833	11,897	-	32,730	
Supranationals	4581X0EE4	IDB 3.250 07/01/24 MTN	30,000,000	3.25	3.26	7/1/22	7/1/24	81,250	127	-	81,377	
Supranationals	4581X0EE4	IDB 3.250 07/01/24 MTN	50,000,000	3.25	3.26	7/1/22	7/1/24	135,417	212	-	135,629	
Supranationals	459056HV2	IBRD 1.500 08/28/24	50,000,000	1.50	0.79	11/2/21	8/28/24	62,500	(29,623)	-	32,877	
Supranationals	459058ES8	IBRD 1.875 10/07/22	64,387,000	1.88	0.34	12/16/21	10/7/22	100,658	(84,103)	-	16,556	
Supranationals	459058JB0	IBRD 0.625 04/22/25	40,000,000	0.63	0.57	7/23/21	4/22/25	20,867	(1,947)	-	18,919	
Supranationals	459058JV6	IBRD 0.125 04/20/23	100,000,000	0.13	0.23	4/20/21	4/20/23	10,500	8,790	-	19,290	
Supranationals	45906M3B5	IBRD 1.980 06/14/24	100,000,000	1.98	1.98	3/23/22	6/14/24	165,000	-	-	165,000	
Supranationals	45950VQG4	IFC 0.440 09/23/24 MTN	10,000,000	0.44	0.72	10/22/21	9/23/24	3,667	2,362	-	6,029	
Subtotals			\$ 668,543,000					\$ 870,542	\$ (264,965)	\$ -	\$ 605,577	
Grand Totals			\$ 14,335,187,687					\$ 13,397,334	\$ 524,052	\$ -	\$ 13,921,385	

¹ Yield to maturity is calculated at purchase

Investment Transactions

Pooled Fund

For month ended July 31, 2022

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Purchase	7/1/22	8/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	\$ 55,177	2.00	1.35	\$ 1.00	\$ -	\$ (55,177)
Purchase	7/1/22	7/1/24	Supranationals	Inter-American Development Bank	4581X0EE4	30,000,000	3.25	2.99	99.99	-	(29,997,000)
Purchase	7/1/22	7/1/24	Supranationals	Inter-American Development Bank	4581X0EE4	50,000,000	3.25	2.99	99.99	-	(49,995,000)
Purchase	7/5/22	10/21/22	Commercial Paper	MUFG Bank - New York Branch	62479MKM4	50,000,000	0.00	2.35	99.26	-	(49,629,500)
Purchase	7/5/22	11/2/22	Commercial Paper	Toyota Motor Credit Corporation	89233HL28	50,000,000	0.00	2.48	99.17	-	(49,586,667)
Purchase	7/5/22	6/15/23	Negotiable CDs	Toronto-Dominion Bank - New York	89115B3A6	50,000,000	3.60	3.60	100.00	-	(50,000,000)
Purchase	7/5/22	6/15/23	Negotiable CDs	Toronto-Dominion Bank - New York	89115B3A6	50,000,000	3.60	3.60	100.00	-	(50,000,000)
Purchase	7/6/22	11/7/22	Commercial Paper	Toyota Motor Credit Corporation	89233HL77	50,000,000	0.00	2.53	99.14	-	(49,571,167)
Purchase	7/7/22	6/28/27	Federal Agencies	Federal Farm Credit Banks Funding	3133ENZK9	27,865,000	3.24	3.12	100.84	(22,571)	(28,121,637)
Purchase	7/8/22	7/8/24	Federal Agencies	Federal Home Loan Banks	3130ASME6	10,000,000	3.00	3.37	99.81	-	(9,980,600)
Purchase	7/8/22	7/8/24	Federal Agencies	Federal Home Loan Banks	3130ASME6	15,000,000	3.00	3.37	99.81	-	(14,970,900)
Purchase	7/8/22	7/8/24	Federal Agencies	Federal Home Loan Banks	3130ASME6	17,500,000	3.00	3.37	99.81	-	(17,466,050)
Purchase	7/11/22	10/20/22	Negotiable CDs	Norinchukin Bank - New York Branc	65602YF47	50,000,000	2.50	2.41	100.00	-	(50,000,000)
Purchase	7/12/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	15,000,000	2.10	1.42	1.00	-	(15,000,000)
Purchase	7/12/22	7/3/23	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CWT0	50,000,000	3.75	3.81	100.00	-	(50,000,000)
Purchase	7/12/22	7/3/23	Negotiable CDs	Royal Bank of Canada New York Br:	78015J3N5	50,000,000	3.73	3.82	100.00	-	(50,000,000)
Purchase	7/18/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	15,000,000	2.10	1.43	1.00	-	(15,000,000)
Purchase	7/19/22	6/30/23	Negotiable CDs	Toronto-Dominion Bank - New York	89115BAW0	50,000,000	3.90	3.90	100.00	-	(50,000,000)
Purchase	7/19/22	6/11/27	Federal Agencies	Federal Home Loan Banks	3130ASGU7	10,000,000	3.50	3.22	101.41	(32,083)	(10,173,583)
Purchase	7/19/22	6/11/27	Federal Agencies	Federal Home Loan Banks	3130ASGU7	12,375,000	3.50	3.22	101.44	(39,703)	(12,592,532)
Purchase	7/20/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	12,000,000	2.10	1.45	1.00	-	(12,000,000)
Purchase	7/20/22	6/11/27	Federal Agencies	Federal Home Loan Banks	3130ASGU7	21,725,000	3.50	3.29	101.34	(71,813)	(22,088,363)
Purchase	7/21/22	6/30/23	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CX51	50,000,000	3.92	3.92	100.00	-	(50,000,000)
Purchase	7/22/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	20,000,000	2.10	1.48	1.00	-	(20,000,000)
Purchase	7/22/22	8/10/22	Commercial Paper	MUFG Bank - New York Branch	62479MHA4	50,000,000	0.00	2.05	99.89	-	(49,947,222)
Purchase	7/22/22	6/14/24	Federal Agencies	Federal Home Loan Banks	3130ASHK8	28,000,000	3.13	3.28	99.66	(75,347)	(27,979,867)
Purchase	7/22/22	6/14/24	Federal Agencies	Federal Home Loan Banks	3130ASHK8	28,210,000	3.13	3.28	99.66	(75,912)	(28,190,845)
Purchase	7/25/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	25,000,000	2.10	1.47	1.00	-	(25,000,000)
Purchase	7/25/22	8/10/22	Commercial Paper	MUFG Bank - New York Branch	62479MHA4	50,000,000	0.00	2.05	99.91	-	(49,953,111)
Purchase	7/26/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	20,000,000	2.10	1.49	1.00	-	(20,000,000)
Purchase	7/27/22	7/3/23	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CXA0	50,000,000	3.84	3.92	100.00	-	(50,000,000)
Purchase	7/27/22	9/8/23	Federal Agencies	Federal Home Loan Banks	313383YJ4	25,000,000	3.38	3.07	100.28	(325,781)	(25,395,781)
Purchase	7/27/22	9/8/23	Federal Agencies	Federal Home Loan Banks	313383YJ4	25,000,000	3.38	3.07	100.29	(325,781)	(25,397,531)
Purchase	7/28/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	20,000,000	2.10	2.06	1.00	-	(20,000,000)
Purchase	7/28/22	9/8/23	Federal Agencies	Federal Home Loan Banks	313383YJ4	40,000,000	3.38	2.99	100.26	(525,000)	(40,627,000)
Purchase	7/29/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	403,248	2.10	2.11	1.00	-	(403,248)
Purchase	7/29/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	93,000,000	2.10	2.11	1.00	-	(93,000,000)
Purchase	7/29/22	8/1/22	Money Market Funds	Money Market Obligations Trust - Fe	608919718	202,840	2.12	2.10	1.00	-	(202,840)
Purchase	7/29/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidit	61747C707	725,995	2.08	2.05	1.00	-	(725,995)
Purchase	7/29/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidit	61747C707	10,000,000	2.08	2.05	1.00	-	(10,000,000)
Purchase	7/31/22	8/1/22	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	17,057	2.02	1.91	1.00	-	(17,057)
Purchase	7/31/22	8/1/22	Money Market Funds	State Street Institutional U.S. Goven	85749T517	524,837	2.18	2.11	1.00	-	(524,837)
Subtotals						\$ 1,222,604,154	2.49	2.87	\$ 81.18	\$ (1,493,992)	\$ (1,223,593,509)

Investment Transactions Pooled Fund

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Sale	7/1/22	8/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	\$ (150,000,000)	2.00	1.35	\$ 1.00	\$ -	\$ 150,000,000
Sale	7/1/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	(150,000,000)	2.10	1.36	1.00	-	150,000,000
Sale	7/1/22	8/1/22	Money Market Funds	Money Market Obligations Trust - F	608919718	(150,000,000)	2.12	1.42	1.00	-	150,000,000
Sale	7/1/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C707	(185,000,000)	2.08	1.39	1.00	-	185,000,000
Sale	7/5/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	(180,000,000)	2.10	1.37	1.00	-	180,000,000
Sale	7/7/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	(70,000,000)	2.10	1.39	1.00	-	70,000,000
Sale	7/8/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	(66,000,000)	2.10	1.38	1.00	-	66,000,000
Sale	7/11/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	(3,000,000)	2.10	1.39	1.00	-	3,000,000
Sale	7/13/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C707	(5,000,000)	2.08	1.40	1.00	-	5,000,000
Sale	7/15/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C707	(8,000,000)	2.08	1.41	1.00	-	8,000,000
Sale	7/19/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C707	(75,000,000)	2.08	1.44	1.00	-	75,000,000
Sale	7/20/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C707	(10,000,000)	2.08	1.43	1.00	-	10,000,000
Sale	7/21/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C707	(66,000,000)	2.08	1.43	1.00	-	66,000,000
Sale	7/22/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C707	(52,000,000)	2.08	1.43	1.00	-	52,000,000
Sale	7/26/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C707	(17,000,000)	2.08	1.44	1.00	-	17,000,000
Sale	7/27/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C707	(75,000,000)	2.08	1.43	1.00	-	75,000,000
Sale	7/28/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C707	(70,000,000)	2.08	1.98	1.00	-	70,000,000
Subtotals						\$ (1,332,000,000)	2.08	1.42	\$ 1.00	\$ -	\$ 1,332,000,000
Maturity	7/1/22	7/1/22	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CQB6	\$ (50,000,000)	0.33	1.59	\$ 100.00	\$ -	\$ 50,000,000
Maturity	7/1/22	7/1/22	Commercial Paper	MUFG Bank - New York Branch	62479MG15	(50,000,000)	0.00	1.66	100.00	-	50,000,000
Maturity	7/1/22	7/1/22	Negotiable CDs	Toronto-Dominion Bank - New York	89114WJ89	(50,000,000)	0.21	1.58	100.00	-	50,000,000
Maturity	7/1/22	7/1/22	Commercial Paper	Toyota Motor Credit Corporation	89233HG16	(50,000,000)	0.00	1.69	100.00	-	50,000,000
Maturity	7/6/22	7/6/22	Negotiable CDs	Bank of Nova Scotia - Houston Bran	06417MUM5	(100,000,000)	0.31	1.60	100.00	-	100,000,000
Maturity	7/18/22	7/18/22	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CKG1	(50,000,000)	0.18	4.42	100.00	-	50,000,000
Maturity	7/18/22	7/18/22	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CKN6	(50,000,000)	0.18	4.42	100.00	-	50,000,000
Maturity	7/20/22	7/20/22	Commercial Paper	MUFG Bank - New York Branch	62479MGL1	(50,000,000)	0.00	1.87	100.00	-	50,000,000
Maturity	7/22/22	7/22/22	Commercial Paper	MUFG Bank - New York Branch	62479MGN7	(50,000,000)	0.00	1.87	100.00	-	50,000,000
Subtotals						\$ (500,000,000)	0.15	2.23	\$ 100.00	\$ -	\$ 500,000,000

Investment Transactions Pooled Fund

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Interest	7/1/22	7/1/22	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CQB6	---	0.33	1.59	---	-	\$ 89,833
Interest	7/1/22	7/1/22	Negotiable CDs	Toronto-Dominion Bank - New York	89114WJ89	---	0.21	1.58	---	-	74,375
Interest	7/1/22	8/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	---	2.00	1.35	---	-	55,177
Interest	7/6/22	7/6/22	Negotiable CDs	Bank of Nova Scotia - Houston Bran	06417MUM5	---	0.31	1.60	---	-	176,528
Interest	7/6/22	1/6/25	Federal Agencies	Federal Farm Credit Banks Funding	3133ENKS8	---	1.13	3.07	---	-	382,813
Interest	7/7/22	1/7/25	Federal Agencies	Federal National Mortgage Associat	3135G0X24	---	1.63	3.16	---	-	317,363
Interest	7/13/22	7/13/26	Federal Agencies	Federal Home Loan Banks	3130ANNM8	---	1.05	3.21	---	-	525,000
Interest	7/14/22	7/14/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EMS37	---	0.13	3.12	---	-	62,500
Interest	7/14/22	12/14/26	Federal Agencies	Federal Home Loan Banks	3130AQJ95	---	1.65	3.32	---	-	822,500
Interest	7/15/22	7/15/24	U.S. Treasuries	United States Department of The Tr	91282CCL3	---	0.38	3.15	---	-	281,250
Interest	7/15/22	1/15/25	Supranationals	Inter-American Development Bank	4581X0CM8	---	2.13	3.23	---	-	1,062,500
Interest	7/15/22	7/15/25	Supranationals	Inter-American Development Bank	4581X0DN5	---	0.63	3.25	---	-	90,313
Interest	7/18/22	7/18/22	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CKG1	---	0.18	4.42	---	-	81,750
Interest	7/18/22	7/18/22	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CKN6	---	0.18	4.42	---	-	80,500
Interest	7/18/22	1/18/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENLF5	---	0.90	3.16	---	-	278,352
Interest	7/19/22	1/19/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EMWK4	---	0.14	2.67	---	-	42,000
Interest	7/25/22	1/23/23	Federal Agencies	Federal Farm Credit Banks Funding	3133ELJH8	---	1.60	2.61	---	-	81,120
Interest	7/25/22	7/24/23	Federal Agencies	Federal Farm Credit Banks Funding	3133ENEY2	---	0.45	3.02	---	-	112,500
Interest	7/25/22	7/23/24	Federal Agencies	Federal Farm Credit Banks Funding	3133EMV25	---	0.45	3.02	---	-	112,500
Interest	7/27/22	7/27/26	Federal Agencies	Federal Home Loan Banks	3130ANMP2	---	1.07	2.97	---	-	535,000
Interest	7/29/22	8/1/22	Money Market Funds	Dreyfus Government Cash Manager	262006208	---	2.10	2.11	---	-	403,248
Interest	7/29/22	8/1/22	Money Market Funds	Money Market Obligations Trust - F	608919718	---	2.12	2.10	---	-	202,840
Interest	7/29/22	8/1/22	Money Market Funds	Morgan Stanley Institutional Liquidit	61747C707	---	2.08	2.05	---	-	725,995
Interest	7/31/22	8/1/22	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	---	2.02	1.91	---	-	17,057
Interest	7/31/22	8/1/22	Money Market Funds	State Street Institutional U.S. Govern	85749T517	---	2.18	2.11	---	-	524,837
Subtotals						\$ -	1.48	2.82	\$ -	\$ -	\$ 7,137,849
Grand Totals		42	Purchases								
		(17)	Sales								
		(9)	Maturities / Calls								
		16	Change in number of positions								