

**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 November 2022

December 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 November 30, 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 November 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>November 2022</u>	<u>Fiscal YTD</u>	<u>October 2022</u>
Average Daily Balance	\$ 13,770	\$ 13,580	\$ 13,816	\$ 13,424
Net Earnings	81.66	19.37	62.29	17.41
Earned Income Yield	1.41%	1.74%	1.34%	1.53%

CCSF Pooled Fund Statistics *

<i>(in \$ million)</i>	% of	Book	Market	Wtd. Avg.	Wtd. Avg.	WAM
<u>Investment Type</u>	<u>Portfolio</u>	<u>Value</u>	<u>Value</u>	<u>Coupon</u>	<u>YTM</u>	
U.S. Treasuries	28.84%	\$ 4,129.3	\$ 3,838.5	0.88%	0.83%	807
Federal Agencies	38.85%	5,431.4	5,170.6	1.49%	1.52%	700
Public Time Deposits	0.23%	30.0	30.0	2.53%	2.53%	45
Negotiable CDs	14.64%	1,960.0	1,948.5	3.06%	3.06%	158
Commercial Paper	2.21%	293.8	294.7	0.00%	4.63%	128
Money Market Funds	10.89%	1,449.0	1,449.0	3.65%	3.63%	1
Supranationals	4.34%	611.0	577.2	0.61%	1.18%	590
Totals	100.0%	\$ 13,904.5	\$ 13,308.5	1.75%	1.83%	556

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 November 30, 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	\$ 4,125.0	\$ 4,129.3	\$ 3,838.5	92.96	28.84%	100%	Yes
Federal Agencies	5,431.2	5,431.4	5,170.6	95.20	38.85%	100%	Yes
State & Local Government							
Agency Obligations	-	-	-	-	0.00%	20%	Yes
Public Time Deposits	30.0	30.0	30.0	100.00	0.23%	100%	Yes
Negotiable CDs	1,960.0	1,960.0	1,948.5	99.41	14.64%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	300.0	293.8	294.7	100.28	2.21%	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	1,449.0	1,449.0	1,449.0	100.00	10.89%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	604.2	611.0	577.2	94.47	4.34%	30%	Yes
TOTAL	\$ 13,899.4	\$ 13,904.5	\$ 13,308.5	95.71	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.

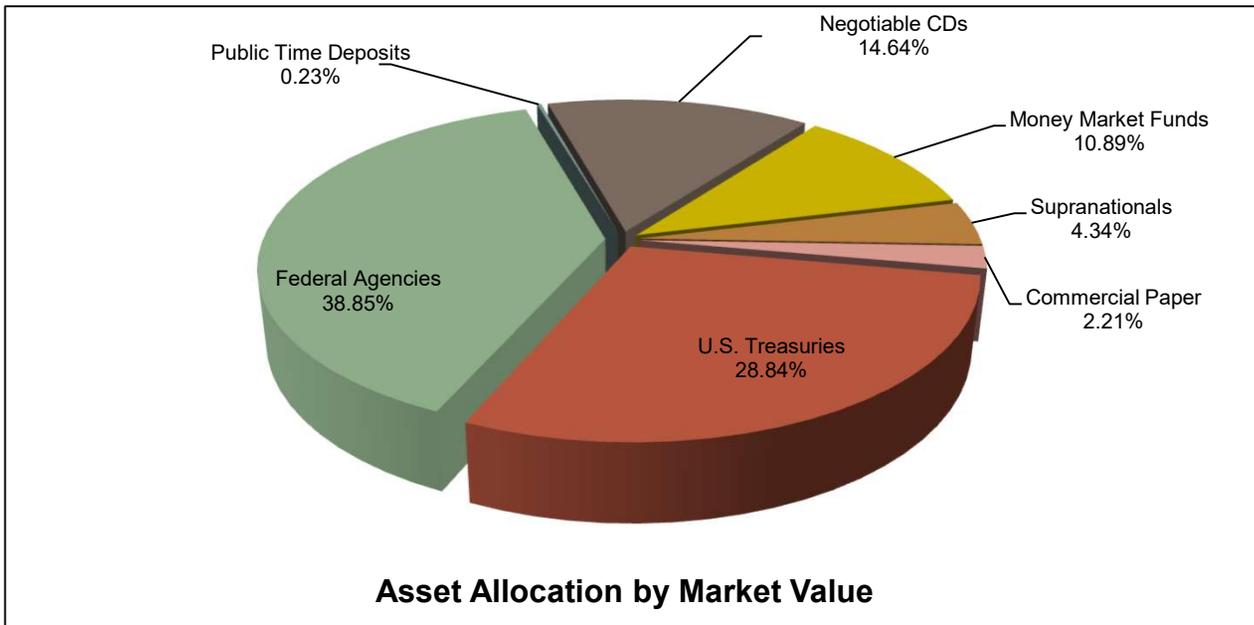
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended November 30, 2022

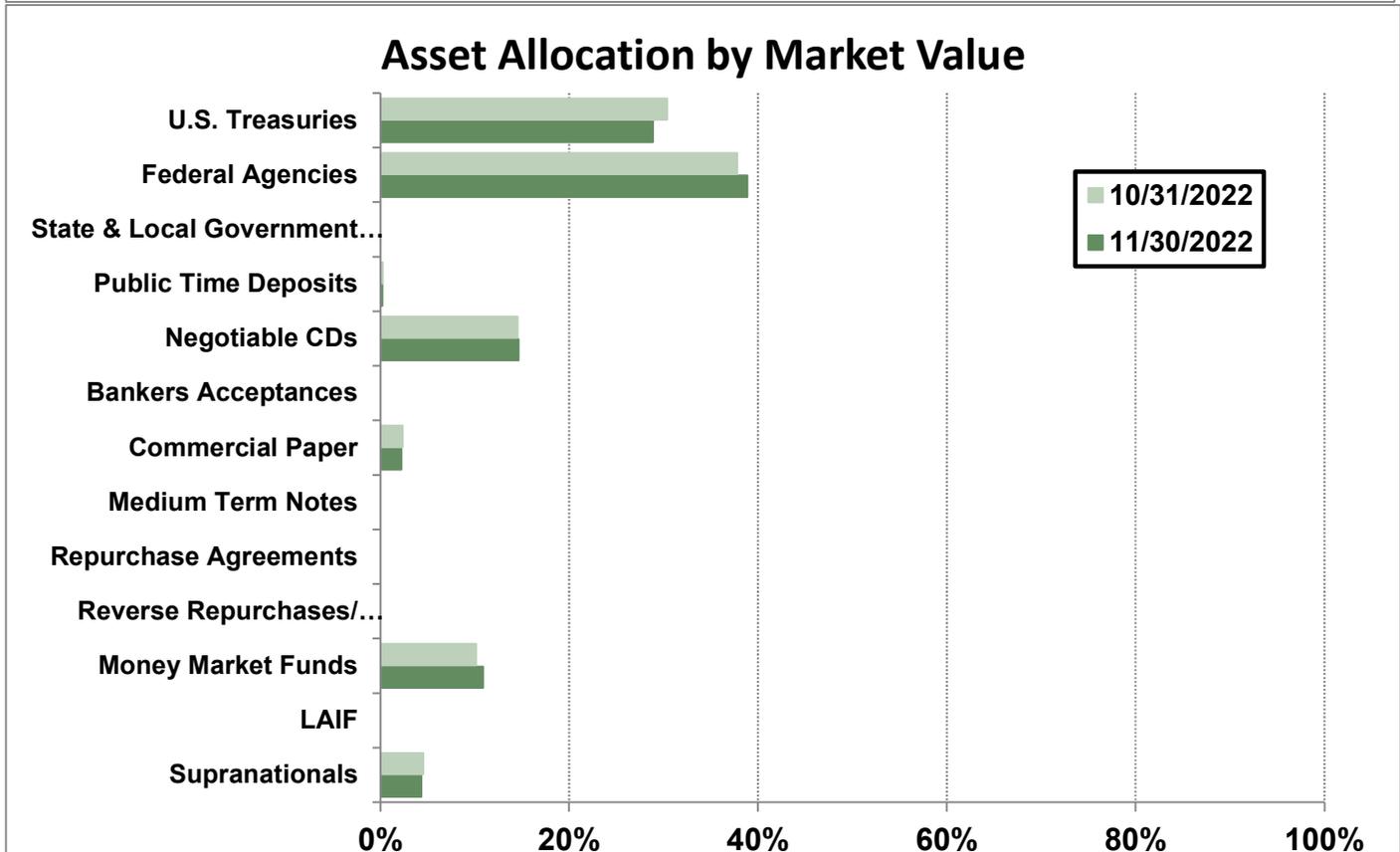
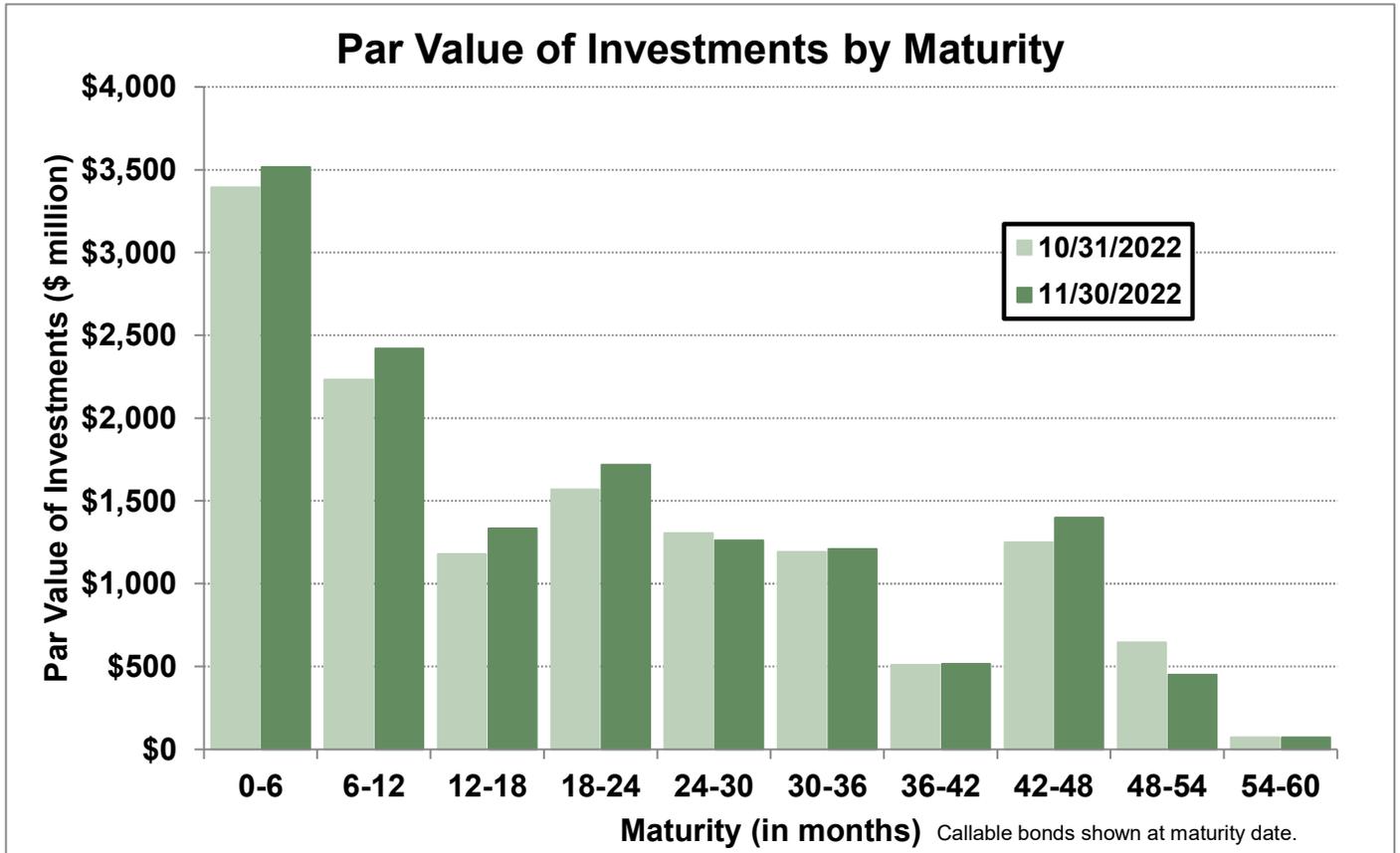
Average Daily Balance	\$13,580,038,951
Net Earnings	\$19,374,650
Earned Income Yield	1.74%
Weighted Average Maturity	556 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 4,125.0	\$ 4,129.3	\$ 3,838.5
Federal Agencies		5,431.2	5,431.4	5,170.6
Public Time Deposits		30.0	30.0	30.0
Negotiable CDs		1,960.0	1,960.0	1,948.5
Commercial Paper		300.0	293.8	294.7
Money Market Funds		1,449.0	1,449.0	1,449.0
Supranationals		604.2	611.0	577.2
Total		\$ 13,899.4	\$ 13,904.5	\$ 13,308.5

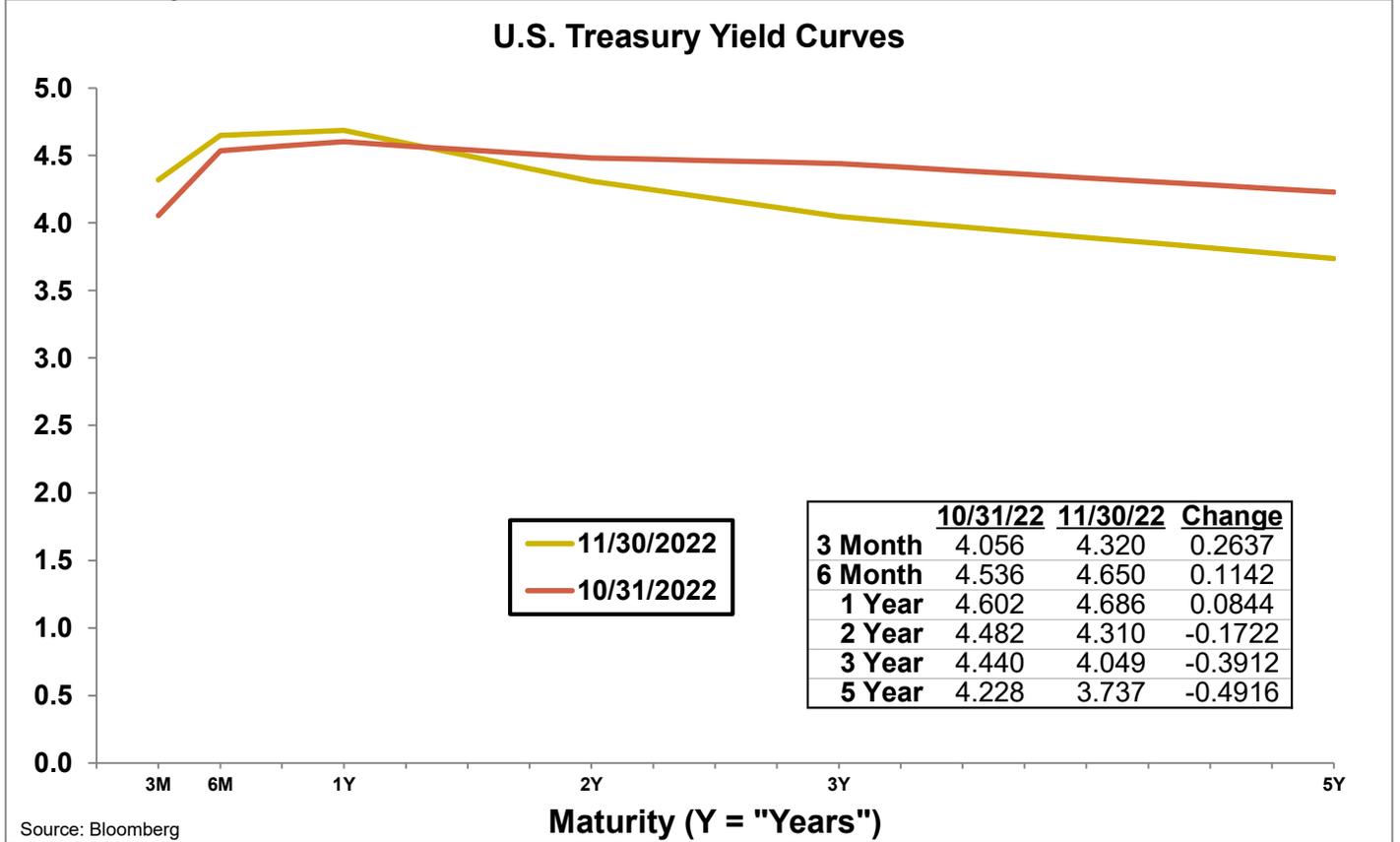
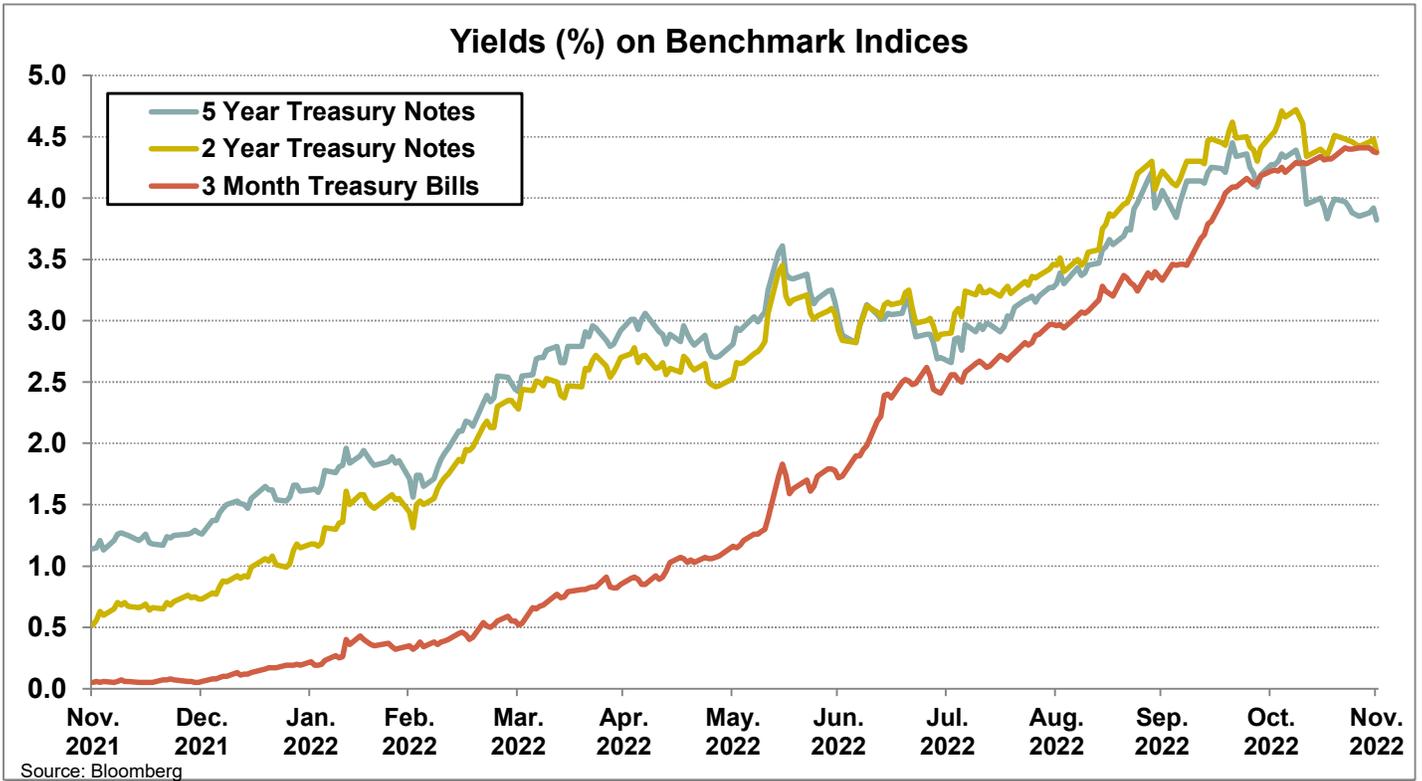


Portfolio Analysis

Pooled Fund



Yield Curves



Investment Inventory

Pooled Fund

As of November 30, 2022

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized		Market Value
			Date	Coupon			Book Value	Market Value	
U.S. Treasuries	912796P94	UNITED STATES TREASURY	12/1/2022	0.00	\$ 50,000,000	\$ 49,878,019	\$ 50,000,000	\$ 49,995,139	
U.S. Treasuries	912828Z86	UNITED STATES TREASURY	2/15/2023	1.38	100,000,000	101,089,844	100,164,509	99,375,000	
U.S. Treasuries	912828ZD5	UNITED STATES TREASURY	3/15/2023	0.50	50,000,000	50,335,938	50,048,057	49,421,875	
U.S. Treasuries	91282CBU4	UNITED STATES TREASURY	3/31/2023	0.13	50,000,000	49,972,656	49,995,286	49,273,438	
U.S. Treasuries	912828ZU7	UNITED STATES TREASURY	6/15/2023	0.25	150,000,000	150,136,719	150,032,995	146,507,813	
U.S. Treasuries	912828S35	UNITED STATES TREASURY	6/30/2023	1.38	100,000,000	100,744,141	100,260,788	98,109,375	
U.S. Treasuries	91282CCK5	UNITED STATES TREASURY	6/30/2023	0.13	50,000,000	49,865,234	49,961,047	48,679,688	
U.S. Treasuries	912828S92	UNITED STATES TREASURY	7/31/2023	1.25	100,000,000	102,439,453	100,693,711	97,718,750	
U.S. Treasuries	91282CAK7	UNITED STATES TREASURY	9/15/2023	0.13	50,000,000	49,886,719	49,957,409	48,203,125	
U.S. Treasuries	912828WE6	UNITED STATES TREASURY	11/15/2023	2.75	50,000,000	51,960,938	50,478,913	49,062,500	
U.S. Treasuries	91282CBA8	UNITED STATES TREASURY	12/15/2023	0.13	150,000,000	148,613,281	149,315,244	143,015,625	
U.S. Treasuries	9128285Z9	UNITED STATES TREASURY	1/31/2024	2.50	50,000,000	52,511,719	51,260,297	48,734,375	
U.S. Treasuries	91282CDV0	UNITED STATES TREASURY	1/31/2024	0.88	100,000,000	97,996,094	98,732,717	95,671,875	
U.S. Treasuries	912828B66	UNITED STATES TREASURY	2/15/2024	2.75	50,000,000	50,250,000	50,163,333	48,867,188	
U.S. Treasuries	91282CBR1	UNITED STATES TREASURY	3/15/2024	0.25	50,000,000	48,708,984	49,177,808	47,250,000	
U.S. Treasuries	91282CCC3	UNITED STATES TREASURY	5/15/2024	0.25	50,000,000	49,718,750	49,857,496	46,929,688	
U.S. Treasuries	912828XT2	UNITED STATES TREASURY	5/31/2024	2.00	50,000,000	52,263,672	51,168,140	48,109,375	
U.S. Treasuries	91282CCL3	UNITED STATES TREASURY	7/15/2024	0.38	150,000,000	147,531,250	148,235,248	140,273,438	
U.S. Treasuries	912828Y87	UNITED STATES TREASURY	7/31/2024	1.75	50,000,000	52,210,938	51,102,748	47,757,813	
U.S. Treasuries	91282CCT6	UNITED STATES TREASURY	8/15/2024	0.38	50,000,000	49,898,438	49,941,737	46,609,375	
U.S. Treasuries	912828YM6	UNITED STATES TREASURY	10/31/2024	1.50	50,000,000	51,746,094	50,943,834	47,343,750	
U.S. Treasuries	912828G38	UNITED STATES TREASURY	11/15/2024	2.25	100,000,000	106,388,672	103,394,991	95,968,750	
U.S. Treasuries	912828YY0	UNITED STATES TREASURY	12/31/2024	1.75	50,000,000	52,226,563	51,221,640	47,421,875	
U.S. Treasuries	912828Z52	UNITED STATES TREASURY	1/31/2025	1.38	100,000,000	103,023,438	101,716,563	93,937,500	
U.S. Treasuries	912828ZC7	UNITED STATES TREASURY	2/28/2025	1.13	100,000,000	102,009,766	101,146,034	93,234,375	
U.S. Treasuries	912828ZF0	UNITED STATES TREASURY	3/31/2025	0.50	100,000,000	99,619,141	99,775,595	91,765,625	
U.S. Treasuries	912828ZL7	UNITED STATES TREASURY	4/30/2025	0.38	50,000,000	49,615,234	49,765,088	45,593,750	
U.S. Treasuries	912828XB1	UNITED STATES TREASURY	5/15/2025	2.13	50,000,000	52,849,609	51,889,896	47,523,438	
U.S. Treasuries	912828ZW3	UNITED STATES TREASURY	6/30/2025	0.25	450,000,000	442,748,047	445,323,651	407,531,250	
U.S. Treasuries	91282CAB7	UNITED STATES TREASURY	7/31/2025	0.25	100,000,000	98,822,266	99,212,664	90,218,750	
U.S. Treasuries	91282CFK2	UNITED STATES TREASURY	9/15/2025	3.50	50,000,000	49,075,104	49,016,114	49,140,625	
U.S. Treasuries	91282CAM3	UNITED STATES TREASURY	9/30/2025	0.25	100,000,000	98,390,625	98,938,454	89,859,375	
U.S. Treasuries	91282CAT8	UNITED STATES TREASURY	10/31/2025	0.25	150,000,000	147,425,781	148,391,697	134,250,000	
U.S. Treasuries	91282CBC4	UNITED STATES TREASURY	12/31/2025	0.38	100,000,000	98,726,563	99,189,630	89,421,875	
U.S. Treasuries	91282CBW0	UNITED STATES TREASURY	4/30/2026	0.75	100,000,000	99,392,578	99,571,245	89,500,000	
U.S. Treasuries	912828R36	UNITED STATES TREASURY	5/15/2026	1.63	100,000,000	104,093,750	102,965,666	92,218,750	
U.S. Treasuries	91282CCJ8	UNITED STATES TREASURY	6/30/2026	0.88	450,000,000	449,880,859	449,830,866	402,750,000	
U.S. Treasuries	91282CCW9	UNITED STATES TREASURY	8/31/2026	0.75	50,000,000	49,449,219	49,580,634	44,343,750	
U.S. Treasuries	91282CCZ2	UNITED STATES TREASURY	9/30/2026	0.88	150,000,000	148,679,688	148,980,791	133,406,250	
U.S. Treasuries	91282CDK4	UNITED STATES TREASURY	11/30/2026	1.25	150,000,000	147,267,578	147,652,851	135,000,000	
U.S. Treasuries	91282CDQ1	UNITED STATES TREASURY	12/31/2026	1.25	50,000,000	47,107,422	47,518,507	44,906,250	
U.S. Treasuries	91282CEF4	UNITED STATES TREASURY	3/31/2027	2.50	25,000,000	24,757,813	24,789,616	23,578,125	
Subtotals				0.88	\$ 4,125,000,000	\$ 4,129,308,591	\$ 4,121,363,513	\$ 3,838,479,514	
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANKS FU	12/14/2022	0.11	\$ 50,000,000	\$ 49,992,900	\$ 49,999,822	\$ 49,922,050	
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANKS FU	1/19/2023	0.14	60,000,000	59,987,400	59,998,990	59,653,980	
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANKS FU	1/23/2023	1.60	10,140,000	10,384,141	10,152,514	10,097,300	
Federal Agencies	3133EMPH9	FEDERAL FARM CREDIT BANKS FU	2/3/2023	0.13	45,500,000	45,096,315	45,423,336	45,157,476	
Federal Agencies	3133827H0	FEDERAL HOME LOAN BANKS	2/6/2023	2.14	44,400,000	44,826,684	44,485,083	44,207,615	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized	
			Date	Coupon			Book Value	Market Value
Federal Agencies	3133ENDQ0	FEDERAL FARM CREDIT BANKS FU	2/10/2023	0.16	50,000,000	49,899,789	49,984,363	49,584,750
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANKS FU	3/23/2023	0.13	65,000,000	64,953,150	64,993,043	64,110,865
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANKS FU	4/13/2023	0.13	95,000,000	94,874,600	94,977,153	93,465,655
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANKS FU	4/27/2023	0.13	44,500,000	44,462,233	44,492,311	43,703,005
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANKS FU	5/10/2023	0.13	112,500,000	112,356,000	112,468,438	110,291,175
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANKS	6/2/2023	0.13	15,000,000	14,986,200	14,996,531	14,661,360
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANKS FU	6/2/2023	0.13	100,000,000	99,938,000	99,984,458	97,742,400
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANKS FU	6/14/2023	0.13	50,000,000	49,864,850	49,963,192	48,794,700
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANKS FU	6/26/2023	0.20	98,067,000	97,806,076	97,971,603	95,598,752
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANKS FU	7/14/2023	0.13	100,000,000	99,835,044	99,949,157	97,214,200
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANKS FU	7/24/2023	0.45	50,000,000	49,998,500	49,998,645	48,644,650
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANKS FU	8/10/2023	0.16	50,000,000	49,970,000	49,989,644	48,449,200
Federal Agencies	3137EAEV7	FEDERAL HOME LOAN MORTGAGE	8/24/2023	0.25	40,776,000	40,542,761	40,676,892	39,467,417
Federal Agencies	313384LJ6	FEDERAL HOME LOAN BANKS	9/6/2023	0.00	50,000,000	48,055,750	48,209,750	48,173,200
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANKS	9/8/2023	0.13	20,975,000	20,806,361	20,900,138	20,244,084
Federal Agencies	313383YJ4	FEDERAL HOME LOAN BANKS	9/8/2023	3.38	90,000,000	90,243,750	90,168,049	89,043,570
Federal Agencies	3135G0U43	FEDERAL NATIONAL MORTGAGE A	9/12/2023	2.88	29,648,000	30,793,302	30,156,429	29,216,444
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANKS FU	9/27/2023	0.17	50,000,000	49,950,000	49,979,452	48,158,400
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANKS FU	12/1/2023	0.50	125,000,000	124,818,750	124,909,126	119,922,250
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANKS	12/8/2023	2.25	40,000,000	41,204,000	40,615,231	39,032,960
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANKS FU	12/20/2023	0.68	112,000,000	111,946,088	111,971,641	107,420,432
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANKS FU	1/18/2024	0.90	61,856,000	61,439,815	61,612,982	59,318,667
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANKS	2/13/2024	2.50	39,010,000	39,648,810	39,884,165	38,042,396
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANKS FU	2/14/2024	1.43	20,495,000	20,950,604	20,635,382	19,732,115
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANKS FU	2/26/2024	0.25	110,000,000	109,960,400	109,983,654	104,255,140
Federal Agencies	3130ARHG9	FEDERAL HOME LOAN BANKS	2/28/2024	2.13	36,000,000	35,958,960	35,973,571	34,916,040
Federal Agencies	3130ATUQ8	FEDERAL HOME LOAN BANKS	3/8/2024	4.75	60,000,000	60,122,775	60,015,385	60,084,720
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANKS FU	3/18/2024	0.30	100,000,000	99,878,950	99,947,759	94,601,000
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANKS FU	4/22/2024	0.35	84,969,000	84,992,791	84,980,149	80,125,597
Federal Agencies	3133ENWP1	FEDERAL FARM CREDIT BANKS FU	5/16/2024	2.63	95,000,000	94,871,750	94,906,663	92,386,550
Federal Agencies	3133ENYH7	FEDERAL FARM CREDIT BANKS FU	6/10/2024	2.63	100,000,000	99,871,000	99,901,706	97,142,300
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANKS	6/14/2024	2.88	109,435,000	109,808,808	109,710,955	106,686,649
Federal Agencies	3130ASHK8	FEDERAL HOME LOAN BANKS	6/14/2024	3.13	56,210,000	56,170,712	56,055,747	55,004,520
Federal Agencies	3133ENYX2	FEDERAL FARM CREDIT BANKS FU	6/17/2024	3.25	100,000,000	99,911,250	99,931,525	98,028,100
Federal Agencies	3133ENZS2	FEDERAL FARM CREDIT BANKS FU	6/28/2024	3.10	100,000,000	99,947,000	99,958,311	97,764,300
Federal Agencies	3130ASME6	FEDERAL HOME LOAN BANKS	7/8/2024	3.00	42,500,000	42,417,550	42,434,017	41,487,480
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANKS FU	7/23/2024	0.45	50,000,000	50,092,000	50,051,017	46,781,900
Federal Agencies	3133ENJ84	FEDERAL FARM CREDIT BANKS FU	8/26/2024	3.38	50,000,000	49,916,500	49,927,580	49,030,400
Federal Agencies	3130ATVD6	FEDERAL HOME LOAN BANKS	9/13/2024	4.88	50,000,000	50,082,313	50,060,065	50,288,150
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANKS FU	9/23/2024	0.43	125,000,000	124,873,750	124,923,743	116,170,125
Federal Agencies	3133ENP79	FEDERAL FARM CREDIT BANKS FU	9/26/2024	4.25	50,000,000	49,996,000	49,996,361	49,749,850
Federal Agencies	3130ATT31	FEDERAL HOME LOAN BANKS	10/3/2024	4.50	50,000,000	49,879,250	49,866,462	49,985,250
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANKS FU	11/18/2024	0.88	70,000,000	69,919,500	69,947,264	65,272,830
Federal Agencies	3133ENZ94	FEDERAL FARM CREDIT BANKS FU	11/18/2024	4.50	25,000,000	24,973,500	24,973,971	24,972,325
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANKS FU	12/3/2024	1.63	25,000,000	24,960,000	24,983,952	23,637,850
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANKS FU	12/9/2024	0.92	100,000,000	99,948,000	99,964,938	93,159,700
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANKS FU	1/6/2025	1.13	70,000,000	69,842,500	69,889,274	65,339,260
Federal Agencies	3135G0X24	FEDERAL NATIONAL MORTGAGE A	1/7/2025	1.63	39,060,000	40,632,556	39,949,995	36,843,111
Federal Agencies	3133ENZ37	FEDERAL FARM CREDIT BANKS FU	1/10/2025	4.88	50,000,000	49,997,780	49,997,839	50,388,300
Federal Agencies	3137EAEPO	FEDERAL HOME LOAN MORTGAGE	2/12/2025	1.50	133,532,000	135,388,452	134,611,907	125,326,192

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	3133ELQY3	FEDERAL FARM CREDIT BANKS FU	3/3/2025	1.21	40,000,000	39,954,960	39,979,475	37,249,960	
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANKS FU	4/21/2025	0.60	50,000,000	49,973,500	49,984,183	45,739,350	
Federal Agencies	3135G03U5	FEDERAL NATIONAL MORTGAGE A	4/22/2025	0.63	137,938,000	136,719,742	137,065,767	126,248,444	
Federal Agencies	3133ENXE5	FEDERAL FARM CREDIT BANKS FU	5/23/2025	2.85	26,000,000	25,963,600	25,969,977	25,089,272	
Federal Agencies	3130ASG86	FEDERAL HOME LOAN BANKS	6/13/2025	3.38	24,640,000	24,918,222	24,787,186	24,088,680	
Federal Agencies	3133ENYQ7	FEDERAL FARM CREDIT BANKS FU	6/13/2025	2.95	50,000,000	49,975,500	49,979,323	48,376,500	
Federal Agencies	3135G04Z3	FEDERAL NATIONAL MORTGAGE A	6/17/2025	0.50	14,655,000	14,346,240	14,432,127	13,327,404	
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANKS	6/30/2025	0.70	17,680,000	17,734,631	17,715,516	16,134,238	
Federal Agencies	3135G05X7	FEDERAL NATIONAL MORTGAGE A	8/25/2025	0.38	97,500,000	96,546,250	96,919,494	87,878,115	
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANKS	9/12/2025	1.75	10,295,000	10,575,333	10,496,999	9,624,806	
Federal Agencies	3137EAEX3	FEDERAL HOME LOAN MORTGAGE	9/23/2025	0.38	22,600,000	22,295,352	22,411,975	20,309,897	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANKS FU	11/17/2025	1.05	94,675,000	94,545,232	94,578,895	86,361,494	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANKS FU	12/16/2025	1.17	95,000,000	94,903,100	94,926,314	86,818,220	
Federal Agencies	3133ENJ35	FEDERAL FARM CREDIT BANKS FU	2/25/2026	3.32	35,000,000	34,957,650	34,960,892	34,100,605	
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANKS FU	4/6/2026	0.69	15,500,000	15,458,150	15,469,935	13,845,949	
Federal Agencies	3133ENUJ0	FEDERAL FARM CREDIT BANKS FU	4/8/2026	2.64	50,000,000	49,903,000	49,918,735	47,678,400	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANKS	7/13/2026	1.05	100,000,000	100,000,000	100,000,000	89,382,400	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANKS	7/27/2026	1.07	100,000,000	100,000,000	100,000,000	89,363,400	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANKS	8/10/2026	1.05	100,000,000	100,000,000	100,000,000	89,214,600	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANKS	9/3/2026	1.08	100,000,000	100,000,000	100,000,000	89,152,800	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANKS	10/19/2026	1.43	100,000,000	100,000,000	100,000,000	90,121,000	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANKS	11/16/2026	1.61	100,000,000	100,000,000	100,000,000	90,582,900	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANKS	12/14/2026	1.65	100,000,000	100,000,000	100,000,000	90,556,300	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANKS	3/8/2027	2.35	100,000,000	100,000,000	100,000,000	92,650,800	
Federal Agencies	3133ENRD4	FEDERAL FARM CREDIT BANKS FU	3/10/2027	1.68	48,573,000	47,432,020	47,595,017	44,172,432	
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANKS FU	4/5/2027	2.60	72,000,000	71,573,348	71,629,221	67,996,728	
Federal Agencies	3133ENL3	FEDERAL FARM CREDIT BANKS FU	5/17/2027	4.13	55,650,000	55,613,093	55,613,407	55,868,816	
Federal Agencies	3130ASGU7	FEDERAL HOME LOAN BANKS	6/11/2027	3.50	44,100,000	44,854,478	44,664,906	43,200,977	
Federal Agencies	3133ENZK9	FEDERAL FARM CREDIT BANKS FU	6/28/2027	3.24	27,865,000	28,121,637	28,080,129	26,991,014	
Subtotals				1.49	\$ 5,431,244,000	\$ 5,431,410,956	\$ 5,429,670,800	\$ 5,170,624,205	
Public Time Deposits	PPFT6Q6D2	Bank of San Francisco	12/5/2022	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	
Public Time Deposits	PPFQECA11	Bridge Bank	3/20/2023	3.57	10,000,000	10,000,000	10,000,000	10,000,000	
Subtotals				2.53	\$ 30,000,000	\$ 30,000,000	\$ 30,000,000	\$ 30,000,000	
Negotiable CDs	78012U2E4	Royal Bank of Canada New York Bran	12/2/2022	0.48	\$ 50,000,000	\$ 50,000,000	\$ 50,000,000	\$ 49,987,450	
Negotiable CDs	89114WM36	Toronto-Dominion Bank - New York Br	12/2/2022	0.48	50,000,000	50,000,000	50,000,000	49,987,450	
Negotiable CDs	06367CPS0	Bank of Montreal - Chicago Branch	12/7/2022	0.52	50,000,000	50,000,000	50,000,000	49,968,050	
Negotiable CDs	89114WP58	Toronto-Dominion Bank - New York Br	12/30/2022	0.57	60,000,000	60,000,000	60,000,000	59,820,540	
Negotiable CDs	89114WV3	Toronto-Dominion Bank - New York Br	1/4/2023	2.26	50,000,000	50,000,000	50,000,000	49,903,150	
Negotiable CDs	06367CTW7	Bank of Montreal - Chicago Branch	1/13/2023	1.92	50,000,000	50,000,000	50,000,000	49,851,500	
Negotiable CDs	89114WU94	Toronto-Dominion Bank - New York Br	1/13/2023	1.92	50,000,000	50,000,000	50,000,000	49,851,500	
Negotiable CDs	06367CUZ8	Bank of Montreal - Chicago Branch	1/18/2023	2.28	50,000,000	50,000,000	50,000,000	49,855,150	
Negotiable CDs	89114WVX9	Toronto-Dominion Bank - New York Br	1/24/2023	2.36	50,000,000	50,000,000	50,000,000	49,838,250	
Negotiable CDs	78012U5C5	Royal Bank of Canada New York Bran	1/27/2023	2.00	50,000,000	50,000,000	50,000,000	49,798,200	
Negotiable CDs	06367CSR9	Bank of Montreal - Chicago Branch	1/30/2023	1.18	50,000,000	50,000,000	50,000,000	49,717,450	
Negotiable CDs	89114WQL2	Toronto-Dominion Bank - New York Br	1/30/2023	0.95	50,000,000	50,000,000	50,000,000	49,698,500	
Negotiable CDs	06367CSM0	Bank of Montreal - Chicago Branch	2/13/2023	1.35	50,000,000	50,000,000	50,000,000	49,656,150	
Negotiable CDs	89114WRW7	Toronto-Dominion Bank - New York Br	2/13/2023	1.35	50,000,000	50,000,000	50,000,000	49,656,150	

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	89114WUU7	Toronto-Dominion Bank - New York Br	2/27/2023	2.16	100,000,000	100,000,000	100,000,000	99,345,800	
Negotiable CDs	06367CV46	Bank of Montreal - Chicago Branch	3/27/2023	2.60	50,000,000	50,000,000	50,000,000	49,615,500	
Negotiable CDs	78012U5Z4	Royal Bank of Canada New York Bran	3/27/2023	2.58	50,000,000	50,000,000	50,000,000	49,612,750	
Negotiable CDs	65602Y3E8	Norinchukin Bank - New York Branch	5/8/2023	5.20	50,000,000	50,000,000	50,000,000	49,998,750	
Negotiable CDs	78012U6W0	Royal Bank of Canada New York Bran	6/15/2023	3.71	50,000,000	50,000,000	50,000,000	49,546,750	
Negotiable CDs	78012U7H2	Royal Bank of Canada New York Bran	6/15/2023	3.68	50,000,000	50,000,000	50,000,000	49,539,950	
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Br	6/15/2023	3.60	100,000,000	100,000,000	100,000,000	99,040,300	
Negotiable CDs	06367CX51	Bank of Montreal - Chicago Branch	6/30/2023	3.92	50,000,000	50,000,000	50,000,000	49,569,850	
Negotiable CDs	89115BAW0	Toronto-Dominion Bank - New York Br	6/30/2023	3.90	50,000,000	50,000,000	50,000,000	49,563,950	
Negotiable CDs	06367CWT0	Bank of Montreal - Chicago Branch	7/3/2023	3.75	50,000,000	50,000,000	50,000,000	49,512,800	
Negotiable CDs	06367CXA0	Bank of Montreal - Chicago Branch	7/3/2023	3.84	50,000,000	50,000,000	50,000,000	49,540,800	
Negotiable CDs	06417MB87	Bank of Nova Scotia - Houston Branch	7/3/2023	3.73	50,000,000	50,000,000	50,000,000	49,510,350	
Negotiable CDs	78015J3N5	Royal Bank of Canada New York Bran	7/3/2023	3.73	50,000,000	50,000,000	50,000,000	49,507,150	
Negotiable CDs	78015JAJ6	Royal Bank of Canada New York Bran	7/3/2023	4.02	50,000,000	50,000,000	50,000,000	49,594,000	
Negotiable CDs	06367CXR3	Bank of Montreal - Chicago Branch	8/28/2023	4.23	50,000,000	50,000,000	50,000,000	49,529,000	
Negotiable CDs	78015JFJ1	Royal Bank of Canada New York Bran	9/20/2023	4.75	50,000,000	50,000,000	50,000,000	49,633,650	
Negotiable CDs	06367CY27	Bank of Montreal - Chicago Branch	9/22/2023	4.80	50,000,000	50,000,000	50,000,000	49,683,500	
Negotiable CDs	78015JHJ9	Royal Bank of Canada New York Bran	9/22/2023	4.81	50,000,000	50,000,000	50,000,000	49,686,550	
Negotiable CDs	06367CXX0	Bank of Montreal - Chicago Branch	9/25/2023	4.82	50,000,000	50,000,000	50,000,000	49,682,850	
Negotiable CDs	78015JH67	Royal Bank of Canada New York Bran	9/25/2023	4.76	50,000,000	50,000,000	50,000,000	49,659,300	
Negotiable CDs	06367CYA9	Bank of Montreal - Chicago Branch	10/6/2023	4.97	50,000,000	50,000,000	50,000,000	49,689,200	
Negotiable CDs	78015JMJ3	Royal Bank of Canada New York Bran	10/23/2023	5.46	50,000,000	50,000,000	50,000,000	49,915,350	
Negotiable CDs	89115BC73	Toronto-Dominion Bank - New York Br	10/23/2023	5.57	50,000,000	50,000,000	50,000,000	49,957,450	
Subtotals				3.06	\$ 1,960,000,000	\$ 1,960,000,000	\$ 1,960,000,000	\$ 1,948,525,040	
Commercial Paper	62479MMF7	MUFG Bank - New York Branch	12/15/2022	0.00	\$ 50,000,000	\$ 49,836,667	\$ 49,923,778	\$ 49,916,650	
Commercial Paper	62479MMK6	MUFG Bank - New York Branch	12/19/2022	0.00	50,000,000	49,819,417	49,901,500	49,893,850	
Commercial Paper	89233HQD9	Toyota Motor Credit Corporation	3/13/2023	0.00	50,000,000	49,255,944	49,356,833	49,343,750	
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	6/30/2023	0.00	150,000,000	144,920,833	145,662,778	145,497,300	
Subtotals				0.00	\$ 300,000,000	\$ 293,832,861	\$ 294,844,889	\$ 294,651,550	
Money Market Funds	262006208	DREYFUS GVT CSH MGT INST	12/1/2022	3.71	\$ 325,244,282	\$ 325,244,282	\$ 325,244,282	\$ 325,244,282	
Money Market Funds	608919718	FEDERATED HRMS GV O PRMR	12/1/2022	3.69	580,702,366	580,702,366	580,702,366	580,702,366	
Money Market Funds	09248U718	BLKRK LQ:T-FUND INSTL	12/1/2022	3.59	15,039,991	15,039,991	15,039,991	15,039,991	
Money Market Funds	31607A703	FIDELITY IMM:GOVT INSTL	12/1/2022	3.66	11,534,278	11,534,278	11,534,278	11,534,278	
Money Market Funds	61747C319	MORG STAN I LQ:GV IMP	12/1/2022	0.00	11,409,682	11,409,682	11,409,682	11,409,682	
Money Market Funds	85749T517	SS INST INV:US GV MM OPP	12/1/2022	3.66	505,278,139	505,278,139	505,278,139	505,278,139	
Subtotals				3.65	\$ 1,449,208,738	\$ 1,449,208,738	\$ 1,449,208,738	\$ 1,449,208,738	

Investment Inventory Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity	Coupon	Par Value	Book Value	Amortized	Market Value
			Date				Book Value	
Supranationals	459058JV6	INTERNATIONAL BANK FOR RECON	4/20/2023	0.13	\$ 100,000,000	\$ 99,793,000	\$ 99,960,301	\$ 98,308,000
Supranationals	4581X0CC0	INTER-AMERICAN DEVELOPMENT E	10/4/2023	3.00	25,756,000	26,837,752	26,260,708	25,379,035
Supranationals	45906M3B5	INTERNATIONAL BANK FOR RECON	6/14/2024	1.98	100,000,000	100,000,000	100,000,000	96,216,000
Supranationals	4581X0EE4	INTER-AMERICAN DEVELOPMENT E	7/1/2024	3.25	80,000,000	79,992,000	79,993,674	78,362,320
Supranationals	459056HV2	INTERNATIONAL BANK FOR RECON	8/28/2024	1.50	50,000,000	50,984,250	50,607,750	47,463,950
Supranationals	4581X0DZ8	INTER-AMERICAN DEVELOPMENT E	9/23/2024	0.50	50,000,000	49,595,500	49,745,940	46,476,250
Supranationals	45950VQG4	INTERNATIONAL FINANCE CORP	9/23/2024	0.44	10,000,000	9,918,700	9,949,559	9,234,410
Supranationals	4581X0CM8	INTER-AMERICAN DEVELOPMENT E	1/15/2025	2.13	100,000,000	105,676,000	103,238,659	95,409,900
Supranationals	459058JB0	INTERNATIONAL BANK FOR RECON	4/22/2025	0.63	40,000,000	40,086,000	40,054,841	36,673,520
Supranationals	4581X0DN5	INTER-AMERICAN DEVELOPMENT E	7/15/2025	0.63	28,900,000	28,519,098	28,630,382	26,284,088
Supranationals	45818WDG8	INTER-AMERICAN DEVELOPMENT E	2/27/2026	0.82	19,500,000	19,556,907	19,540,910	17,395,521
Subtotals				1.54	\$ 604,156,000	\$ 610,959,207	\$ 607,982,726	\$ 577,202,994
Grand Totals				1.75	\$ 13,899,608,738	\$ 13,904,720,354	\$ 13,893,070,666	\$ 13,308,692,041

Monthly Investment Earnings

Pooled Fund

For month ended November 30, 2022

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
U.S. Treasuries	912828TY6	United States Department of The Treasury	0	1.625	1.625	4/8/21	11/15/22	30,910	-28,697	0	2,213	
U.S. Treasuries	912796P94	United States Department of The Treasury	50000000	0	0.2527	12/13/21	12/1/22	0	10,367	0.00	10,367	
U.S. Treasuries	912828Z86	United States Department of The Treasury	50000000	1.375	0.1396	8/17/21	2/15/23	56,046	-50,667	0	5,379	
U.S. Treasuries	912828Z86	United States Department of The Treasury	50000000	1.375	1.0249	3/3/22	2/15/23	56,046	-14,271	0	41,776	
U.S. Treasuries	912828ZD5	United States Department of The Treasury	50000000	0.5	0.1627	3/18/21	3/15/23	20,718	-13,863	0.00	6,856	
U.S. Treasuries	91282CBU4	United States Department of The Treasury	50000000	0.125	0.1537	5/4/21	3/31/23	5,151	1,179	0.00	6,330	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.252	6/24/21	6/15/23	10,246	81	0	10,327	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.1838	4/8/21	6/15/23	10,246	-2,717	0	7,529	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.1912	3/12/21	6/15/23	10,246	-2,415	0	7,831	
U.S. Treasuries	912828S35	United States Department of The Treasury	50000000	1.375	0.2459	6/24/21	6/30/23	56,046	-46,413	0	9,633	
U.S. Treasuries	912828S35	United States Department of The Treasury	50000000	1.375	1.6051	1/9/20	6/30/23	56,046	9,334	0	65,381	
U.S. Treasuries	91282CCK5	United States Department of The Treasury	50000000	0.125	0.2597	6/30/21	6/30/23	5,095	5,538	0	10,633	
U.S. Treasuries	912828S92	United States Department of The Treasury	50000000	1.25	0.2029	4/1/21	7/31/23	50,951	-43,033	0.00	7,918	
U.S. Treasuries	912828S92	United States Department of The Treasury	50000000	1.25	0.2046	4/1/21	7/31/23	50,951	-42,964	0	7,987	
U.S. Treasuries	91282CAK7	United States Department of The Treasury	50000000	0.125	0.2334	8/10/21	9/15/23	5,180	4,437	0.00	9,616	
U.S. Treasuries	912828WE6	United States Department of The Treasury	50000000	2.75	1.7265	12/17/19	11/15/23	113,083	-41,167	0.00	71,916	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.2951	3/19/21	12/15/23	5,123	6,966	0	12,089	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.6864	12/15/21	12/15/23	5,123	22,876	0.00	27,999	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.7231	12/9/21	12/15/23	5,123	24,361	0.00	29,484	
U.S. Treasuries	912828S29	United States Department of The Treasury	50000000	2.5	0.3304	10/4/21	1/31/24	101,902	-88,753	0.00	13,149	
U.S. Treasuries	91282CDV0	United States Department of The Treasury	50000000	0.875	2.4625	4/11/22	1/31/24	35,666	63,388	0	99,054	
U.S. Treasuries	91282CDV0	United States Department of The Treasury	50000000	0.875	1.5159	2/23/22	1/31/24	35,666	25,857	0.00	61,523	
U.S. Treasuries	912828B66	United States Department of The Treasury	50000000	2.75	2.4706	4/11/22	2/15/24	112,092	-11,111	0.00	100,981	
U.S. Treasuries	91282CBR1	United States Department of The Treasury	50000000	0.25	1.5538	3/8/22	3/15/24	10,359	52,480	0	62,839	
U.S. Treasuries	91282CCC3	United States Department of The Treasury	50000000	0.25	0.4471	7/2/21	5/15/24	10,280	8,051	0	18,331	
U.S. Treasuries	912828XT2	United States Department of The Treasury	50000000	2	0.4302	7/6/21	5/31/24	81,982	-64,066	0.00	17,916	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	2.6013	4/12/22	7/15/24	15,285	88,281	0	103,567	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	0.3763	8/6/21	7/15/24	15,285	55	0	15,340	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	0.4018	8/9/21	7/15/24	15,285	1,094	0	16,380	
U.S. Treasuries	912828Y87	United States Department of The Treasury	50000000	1.75	0.4178	3/30/21	7/31/24	71,332	-54,412	0	16,920	
U.S. Treasuries	91282CCT6	United States Department of The Treasury	50000000	0.375	0.4437	8/25/21	8/15/24	15,285	2,806	0	18,091	
U.S. Treasuries	912828YM6	United States Department of The Treasury	50000000	1.5	0.5059	4/15/21	10/31/24	62,155	-40,450	0.00	21,705	
U.S. Treasuries	912828G38	United States Department of The Treasury	50000000	2.25	0.5199	3/9/21	11/15/24	92,523	-70,382	0	22,141	
U.S. Treasuries	912828G38	United States Department of The Treasury	50000000	2.25	0.4798	3/12/21	11/15/24	92,523	-72,065	0	20,458	
U.S. Treasuries	912828YY0	United States Department of The Treasury	50000000	1.75	0.5654	3/15/21	12/31/24	71,332	-48,159	0.00	23,172	
U.S. Treasuries	912828Z52	United States Department of The Treasury	50000000	1.375	0.5773	3/30/21	1/31/25	56,046	-32,408	0.00	23,638	
U.S. Treasuries	912828Z52	United States Department of The Treasury	50000000	1.375	0.5723	4/15/21	1/31/25	56,046	-32,613	0.00	23,433	
U.S. Treasuries	912828ZC7	United States Department of The Treasury	50000000	1.125	0.6083	3/15/21	2/28/25	46,616	-20,990	0.00	25,626	
U.S. Treasuries	912828ZC7	United States Department of The Treasury	50000000	1.125	0.6095	3/31/21	2/28/25	46,616	-20,938	0	25,678	
U.S. Treasuries	912828ZF0	United States Department of The Treasury	50000000	0.5	0.582	4/19/21	3/31/25	20,604	3,332	0.00	23,936	
U.S. Treasuries	912828ZF0	United States Department of The Treasury	50000000	0.5	0.6127	4/15/21	3/31/25	20,604	4,579	0	25,183	
U.S. Treasuries	912828ZL7	United States Department of The Treasury	50000000	0.375	0.5719	5/18/21	4/30/25	15,539	7,999	0.00	23,538	
U.S. Treasuries	912828XB1	United States Department of The Treasury	50000000	2.125	0.5683	9/2/21	5/15/25	87,383	-63,278	0	24,105	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6999	3/9/21	6/30/25	10,190	18,241	0.00	28,431	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6499	5/13/21	6/30/25	10,190	16,231	0	26,421	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6014	7/12/21	6/30/25	10,190	14,274	0.00	24,465	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6015	5/12/21	6/30/25	10,190	14,280	0.00	24,470	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	1.035	12/7/21	6/30/25	10,190	31,616	0	41,807	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6165	5/18/21	6/30/25	10,190	14,882	0.00	25,072	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.5087	8/5/21	6/30/25	10,190	10,526	0	20,717	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6534	3/8/21	6/30/25	10,190	16,369	0	26,559	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.5577	8/6/21	6/30/25	10,190	12,509	0	22,699	
U.S. Treasuries	91282CAB7	United States Department of The Treasury	50000000	0.25	0.5731	8/6/21	7/31/25	10,190	13,128	0	23,318	
U.S. Treasuries	91282CAB7	United States Department of The Treasury	50000000	0.25	0.5241	8/5/21	7/31/25	10,190	11,147	0.00	21,338	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity Date	Earned Interest	Amort. Expense	Realized Gain/(Loss)	Earned Income /Net Earnings
U.S. Treasuries	91282CFK2	United States Department of The Treasury	50000000	3.5	4.2532	10/7/22	9/15/25	145,028	25,835	0.00	170,863
U.S. Treasuries	91282CAM3	United States Department of The Treasury	50000000	0.25	0.6619	5/12/21	9/30/25	10,302	16,678	0.00	26,981
U.S. Treasuries	91282CAM3	United States Department of The Treasury	50000000	0.25	0.5983	7/26/21	9/30/25	10,302	14,121	0.00	24,423
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.5534	2/25/21	10/31/25	10,359	12,308	0	22,668
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.6509	3/2/21	10/31/25	10,359	16,230	0	26,589
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.6643	3/4/21	10/31/25	10,359	16,766	0.00	27,125
U.S. Treasuries	91282CBC4	United States Department of The Treasury	50000000	0.375	0.603	2/25/21	12/31/25	15,285	9,236	0	24,521
U.S. Treasuries	91282CBC4	United States Department of The Treasury	50000000	0.375	0.6805	2/26/21	12/31/25	15,285	12,355	0	27,640
U.S. Treasuries	91282CBW0	United States Department of The Treasury	50000000	0.75	0.8639	7/2/21	4/30/26	31,077	4,586	0	35,664
U.S. Treasuries	91282CBW0	United States Department of The Treasury	50000000	0.75	0.8926	6/28/21	4/30/26	31,077	5,737	0.00	36,814
U.S. Treasuries	912828R36	United States Department of The Treasury	50000000	1.625	0.8077	8/27/21	5/15/26	66,822	-32,938	0.00	33,884
U.S. Treasuries	912828R36	United States Department of The Treasury	50000000	1.625	0.6941	7/23/21	5/15/26	66,822	-37,617	0	29,205
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	1.3228	1/4/22	6/30/26	35,666	17,814	0.00	53,480
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7398	7/22/21	6/30/26	35,666	-5,457	0	30,209
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.9018	9/24/21	6/30/26	35,666	1,078	0.00	36,743
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.903	7/2/21	6/30/26	35,666	1,124	0	36,790
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7749	8/10/21	6/30/26	35,666	-4,038	0	31,628
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.8461	7/14/21	6/30/26	35,666	-1,164	0.00	34,502
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	1.0519	10/14/21	6/30/26	35,666	7,086	0.00	42,752
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7063	8/6/21	6/30/26	35,666	-6,812	0.00	28,853
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7326	7/22/21	6/30/26	35,666	-5,749	0.00	29,917
U.S. Treasuries	91282CCW9	United States Department of The Treasury	50000000	0.75	0.9795	9/28/21	8/31/26	31,077	9,190	0.00	40,267
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.0103	10/8/21	9/30/26	36,058	5,415	0.00	41,472
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.003	10/8/21	9/30/26	36,058	5,125	0.00	41,182
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.1589	10/19/21	9/30/26	36,058	11,317	0.00	47,374
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	1.2013	12/7/21	11/30/26	51,239	-1,933	0.00	49,306
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	1.22	12/3/21	11/30/26	51,239	-1,189	0.00	50,050
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	2.5854	3/29/22	11/30/26	51,239	51,351	0.00	102,590
U.S. Treasuries	91282CDQ1	United States Department of The Treasury	50000000	1.25	2.5489	3/29/22	12/31/26	50,951	49,929	0.00	100,881
U.S. Treasuries	91282CEF4	United States Department of The Treasury	25000000	2.5	2.7091	4/6/22	3/31/27	51,511	3,992	0.00	55,503
Subtotals			\$ 4,125,000,000					\$ 2,992,330	\$ (189,193)	\$ -	\$ 2,803,137

Federal Agencies	313385P67	Federal Home Loan Banks	\$ -	0.00	0.00	11/15/22	11/16/22	\$ -	\$ 5,111	\$ -	\$ 5,111
Federal Agencies	313385P67	Federal Home Loan Banks	-	0.00	0.00	11/15/22	11/16/22	-	5,111	-	5,111
Federal Agencies	313385P67	Federal Home Loan Banks	-	0.00	0.00	11/15/22	11/16/22	-	5,111	-	5,111
Federal Agencies	313385P75	Federal Home Loan Banks	-	0.00	0.00	11/16/22	11/17/22	-	5,069	-	5,069
Federal Agencies	313385P75	Federal Home Loan Banks	-	0.00	0.00	11/16/22	11/17/22	-	5,069	-	5,069
Federal Agencies	313385P75	Federal Home Loan Banks	-	0.00	0.00	11/16/22	11/17/22	-	5,069	-	5,069
Federal Agencies	313385P83	Federal Home Loan Banks	-	0.00	0.00	11/17/22	11/18/22	-	3,529	-	3,529
Federal Agencies	313385P83	Federal Home Loan Banks	-	0.00	0.00	11/17/22	11/18/22	-	2,269	-	2,269
Federal Agencies	313385P83	Federal Home Loan Banks	-	0.00	0.00	11/17/22	11/18/22	-	5,042	-	5,042
Federal Agencies	3133EMS45	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.11	0.12	7/14/21	12/14/22	4,583	411	-	4,995
Federal Agencies	3133EMWK4	Federal Farm Credit Banks Funding Corpor:	60,000,000	0.14	0.15	5/18/21	1/19/23	7,000	619	-	7,619
Federal Agencies	3133ELJH8	Federal Farm Credit Banks Funding Corpor:	10,140,000	1.60	0.75	3/25/20	1/23/23	13,520	(7,083)	-	6,437
Federal Agencies	3133EMPH9	Federal Farm Credit Banks Funding Corpor:	45,500,000	0.13	1.10	3/3/22	2/3/23	4,740	35,936	-	40,676
Federal Agencies	3133827H0	Federal Home Loan Banks	44,400,000	2.14	1.08	3/7/22	2/6/23	79,180	(38,097)	-	41,083
Federal Agencies	3133ENDQ0	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.16	0.32	11/12/21	2/10/23	6,667	6,607	-	13,274
Federal Agencies	3133EMUH3	Federal Farm Credit Banks Funding Corpor:	65,000,000	0.13	0.16	3/31/21	3/23/23	6,771	1,864	-	8,634
Federal Agencies	3133EMVP4	Federal Farm Credit Banks Funding Corpor:	20,000,000	0.13	0.19	4/13/21	4/13/23	2,083	1,085	-	3,168
Federal Agencies	3133EMVP4	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.13	0.19	4/13/21	4/13/23	2,604	1,356	-	3,960
Federal Agencies	3133EMVP4	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.13	0.19	4/13/21	4/13/23	5,208	2,712	-	7,921
Federal Agencies	3133EMXM9	Federal Farm Credit Banks Funding Corpor:	44,500,000	0.13	0.17	5/5/21	4/27/23	4,635	1,569	-	6,205
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor:	12,500,000	0.13	0.19	5/10/21	5/10/23	1,302	658	-	1,960
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.13	0.19	5/10/21	5/10/23	2,604	1,315	-	3,919
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor:	75,000,000	0.13	0.19	5/10/21	5/10/23	7,813	3,945	-	11,758

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	3130AMRY0	Federal Home Loan Banks	15,000,000	0.13	0.17	6/4/21	6/2/23	1,563	569	-	2,131
Federal Agencies	3133EMF31	Federal Farm Credit Banks Funding Corpor:	100,000,000	0.13	0.16	6/2/21	6/2/23	10,417	2,548	-	12,965
Federal Agencies	3133EMH96	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.13	0.26	6/28/21	6/14/23	5,208	5,663	-	10,871
Federal Agencies	3133EM3S9	Federal Farm Credit Banks Funding Corpor:	48,067,000	0.20	0.53	12/14/21	6/26/23	8,011	12,924	-	20,935
Federal Agencies	3133EM3S9	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.20	0.22	8/26/21	6/26/23	8,333	902	-	9,235
Federal Agencies	3133EMS37	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.13	0.20	7/14/21	7/14/23	5,208	2,968	-	8,176
Federal Agencies	3133EMS37	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.13	0.22	7/14/21	7/14/23	5,208	3,812	-	9,020
Federal Agencies	3133ENEY2	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.45	0.45	11/24/21	7/24/23	18,750	173	-	18,923
Federal Agencies	3133EM2E1	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.16	0.19	8/10/21	8/10/23	6,667	1,233	-	7,900
Federal Agencies	3137EAEV7	Federal Home Loan Mortgage Corporation	40,776,000	0.25	0.58	12/6/21	8/24/23	8,495	11,178	-	19,673
Federal Agencies	313384LJ6	Federal Home Loan Banks	50,000,000	0.00	4.77	11/7/22	9/6/23	-	154,000	-	154,000
Federal Agencies	3130AJXD6	Federal Home Loan Banks	20,975,000	0.13	0.59	12/14/21	9/8/23	2,185	7,992	-	10,177
Federal Agencies	313383YJ4	Federal Home Loan Banks	25,000,000	3.38	3.12	7/27/22	9/8/23	70,313	(5,147)	-	65,165
Federal Agencies	313383YJ4	Federal Home Loan Banks	25,000,000	3.38	3.11	7/27/22	9/8/23	70,313	(5,276)	-	65,037
Federal Agencies	313383YJ4	Federal Home Loan Banks	40,000,000	3.38	3.14	7/28/22	9/8/23	112,500	(7,518)	-	104,982
Federal Agencies	3135G0U43	Federal National Mortgage Association	29,648,000	2.88	0.66	12/9/21	9/12/23	71,032	(53,519)	-	17,513
Federal Agencies	3133EM6N7	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.17	0.22	9/27/21	9/27/23	7,083	2,055	-	9,138
Federal Agencies	3133ENGF1	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,494	-	11,910
Federal Agencies	3133ENGF1	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,494	-	11,910
Federal Agencies	3133ENGF1	Federal Farm Credit Banks Funding Corpor:	75,000,000	0.50	0.57	12/3/21	12/1/23	31,250	4,481	-	35,731
Federal Agencies	3130A3VC5	Federal Home Loan Banks	10,000,000	2.25	0.73	12/10/21	12/8/23	18,750	(12,404)	-	6,346
Federal Agencies	3130A3VC5	Federal Home Loan Banks	30,000,000	2.25	0.73	12/10/21	12/8/23	56,250	(37,212)	-	19,038
Federal Agencies	3133ENHR4	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.68	0.70	12/20/21	12/20/23	14,167	510	-	14,676
Federal Agencies	3133ENHR4	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.68	0.70	12/20/21	12/20/23	14,167	493	-	14,660
Federal Agencies	3133ENHR4	Federal Farm Credit Banks Funding Corpor:	62,000,000	0.68	0.70	12/20/21	12/20/23	35,133	1,213	-	36,346
Federal Agencies	3133ENLF5	Federal Farm Credit Banks Funding Corpor:	11,856,000	0.90	1.44	3/3/22	1/18/24	8,892	5,125	-	14,017
Federal Agencies	3133ENLF5	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.90	1.21	2/1/22	1/18/24	37,500	12,528	-	50,028
Federal Agencies	3130AFW94	Federal Home Loan Banks	39,010,000	2.50	0.62	11/12/21	2/13/24	81,271	(59,738)	-	21,533
Federal Agencies	3133ELNE0	Federal Farm Credit Banks Funding Corpor:	20,495,000	1.43	0.85	3/18/20	2/14/24	24,423	(9,572)	-	14,852
Federal Agencies	3133EMRZ7	Federal Farm Credit Banks Funding Corpor:	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	49	-	1,091
Federal Agencies	3133EMRZ7	Federal Farm Credit Banks Funding Corpor:	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	49	-	1,091
Federal Agencies	3133EMRZ7	Federal Farm Credit Banks Funding Corpor:	100,000,000	0.25	0.26	2/26/21	2/26/24	20,833	986	-	21,820
Federal Agencies	3130ARHG9	Federal Home Loan Banks	11,000,000	2.13	2.18	3/25/22	2/28/24	19,479	534	-	20,013
Federal Agencies	3130ARHG9	Federal Home Loan Banks	25,000,000	2.13	2.18	3/25/22	2/28/24	44,271	1,213	-	45,484
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	10,000,000	4.75	4.65	11/15/22	3/8/24	21,111	(444)	-	20,667
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	20,000,000	4.75	4.75	11/18/22	3/8/24	34,306	(22)	-	34,284
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	30,000,000	4.75	4.75	11/18/22	3/8/24	51,458	(49)	-	51,409
Federal Agencies	3133EMTW2	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,656	-	14,156
Federal Agencies	3133EMTW2	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,657	-	14,157
Federal Agencies	3133EMWV0	Federal Farm Credit Banks Funding Corpor:	16,545,000	0.35	0.34	5/4/21	4/22/24	4,826	(128)	-	4,697
Federal Agencies	3133EMWV0	Federal Farm Credit Banks Funding Corpor:	29,424,000	0.35	0.34	5/4/21	4/22/24	8,582	(228)	-	8,354
Federal Agencies	3133EMWV0	Federal Farm Credit Banks Funding Corpor:	39,000,000	0.35	0.34	5/4/21	4/22/24	11,375	(302)	-	11,073
Federal Agencies	3133ENWP1	Federal Farm Credit Banks Funding Corpor:	45,000,000	2.63	2.69	5/16/22	5/16/24	98,438	2,493	-	100,931
Federal Agencies	3133ENWP1	Federal Farm Credit Banks Funding Corpor:	50,000,000	2.63	2.69	5/16/22	5/16/24	109,375	2,770	-	112,145
Federal Agencies	3133ENYH7	Federal Farm Credit Banks Funding Corpor:	50,000,000	2.63	2.69	6/10/22	6/10/24	109,375	2,647	-	112,022
Federal Agencies	3133ENYH7	Federal Farm Credit Banks Funding Corpor:	50,000,000	2.63	2.69	6/10/22	6/10/24	109,375	2,647	-	112,022
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	15,955,000	2.88	2.71	5/18/22	6/14/24	38,226	(2,115)	-	36,110
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	17,980,000	2.88	2.70	5/18/22	6/14/24	43,077	(2,526)	-	40,551
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	25,500,000	2.88	2.77	5/12/22	6/14/24	61,094	(2,063)	-	59,031
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	50,000,000	2.88	2.67	5/16/22	6/14/24	119,792	(8,053)	-	111,739
Federal Agencies	3130ASHK8	Federal Home Loan Banks	28,000,000	3.13	3.31	7/22/22	6/14/24	72,917	4,133	-	77,050
Federal Agencies	3130ASHK8	Federal Home Loan Banks	28,210,000	3.13	3.31	7/22/22	6/14/24	73,464	4,115	-	77,579
Federal Agencies	3133ENYX2	Federal Farm Credit Banks Funding Corpor:	25,000,000	3.25	3.31	6/17/22	6/17/24	67,708	1,211	-	68,919
Federal Agencies	3133ENYX2	Federal Farm Credit Banks Funding Corpor:	25,000,000	3.25	3.31	6/17/22	6/17/24	67,708	1,200	-	68,909
Federal Agencies	3133ENYX2	Federal Farm Credit Banks Funding Corpor:	50,000,000	3.25	3.28	6/17/22	6/17/24	135,417	1,231	-	136,648

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	3133ENZS2	Federal Farm Credit Banks Funding Corpor	25,000,000	3.10	3.13	6/28/22	6/28/24	64,583	554	-	65,137	
Federal Agencies	3133ENZS2	Federal Farm Credit Banks Funding Corpor	25,000,000	3.10	3.13	6/28/22	6/28/24	64,583	513	-	65,096	
Federal Agencies	3133ENZS2	Federal Farm Credit Banks Funding Corpor	50,000,000	3.10	3.13	6/28/22	6/28/24	129,167	1,108	-	130,275	
Federal Agencies	3130ASME6	Federal Home Loan Banks	10,000,000	3.00	3.10	7/8/22	7/8/24	25,000	796	-	25,796	
Federal Agencies	3130ASME6	Federal Home Loan Banks	15,000,000	3.00	3.10	7/8/22	7/8/24	37,500	1,194	-	38,694	
Federal Agencies	3130ASME6	Federal Home Loan Banks	17,500,000	3.00	3.10	7/8/22	7/8/24	43,750	1,393	-	45,143	
Federal Agencies	3133EMV25	Federal Farm Credit Banks Funding Corpor	50,000,000	0.45	0.39	8/6/21	7/23/24	18,750	(2,551)	-	16,199	
Federal Agencies	3133ENJ84	Federal Farm Credit Banks Funding Corpor	50,000,000	3.38	3.46	8/26/22	8/26/24	140,625	3,427	-	144,052	
Federal Agencies	3130ATVD6	Federal Home Loan Banks	50,000,000	4.88	4.81	11/10/22	9/13/24	142,188	(1,935)	-	140,253	
Federal Agencies	3133EM5X6	Federal Farm Credit Banks Funding Corpor	25,000,000	0.43	0.46	9/23/21	9/23/24	8,958	691	-	9,649	
Federal Agencies	3133EM5X6	Federal Farm Credit Banks Funding Corpor	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,382	-	19,299	
Federal Agencies	3133EM5X6	Federal Farm Credit Banks Funding Corpor	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,382	-	19,299	
Federal Agencies	3133ENP79	Federal Farm Credit Banks Funding Corpor	50,000,000	4.25	4.25	9/26/22	9/26/24	177,083	164	-	177,247	
Federal Agencies	3130ATT31	Federal Home Loan Banks	50,000,000	4.50	4.65	11/1/22	10/3/24	187,500	5,962	-	193,462	
Federal Agencies	3133ENEJ5	Federal Farm Credit Banks Funding Corpor	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	315	-	7,606	
Federal Agencies	3133ENEJ5	Federal Farm Credit Banks Funding Corpor	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	315	-	7,606	
Federal Agencies	3133ENEJ5	Federal Farm Credit Banks Funding Corpor	50,000,000	0.88	0.91	11/18/21	11/18/24	36,458	1,574	-	38,032	
Federal Agencies	3133ENZ94	Federal Farm Credit Banks Funding Corpor	25,000,000	4.50	4.56	11/18/22	11/18/24	40,625	471	-	41,096	
Federal Agencies	3133ELCP7	Federal Farm Credit Banks Funding Corpor	25,000,000	1.63	1.66	12/3/19	12/3/24	33,854	657	-	34,511	
Federal Agencies	3133ENGQ7	Federal Farm Credit Banks Funding Corpor	50,000,000	0.92	0.95	12/9/21	12/9/24	38,333	1,013	-	39,346	
Federal Agencies	3133ENGQ7	Federal Farm Credit Banks Funding Corpor	50,000,000	0.92	0.93	12/9/21	12/9/24	38,333	411	-	38,744	
Federal Agencies	3133ENKS8	Federal Farm Credit Banks Funding Corpor	20,000,000	1.13	1.20	1/11/22	1/6/25	18,750	1,237	-	19,987	
Federal Agencies	3133ENKS8	Federal Farm Credit Banks Funding Corpor	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,547	-	24,984	
Federal Agencies	3133ENKS8	Federal Farm Credit Banks Funding Corpor	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,547	-	24,984	
Federal Agencies	3135G0X24	Federal National Mortgage Association	39,060,000	1.63	0.53	4/21/21	1/7/25	52,894	(34,765)	-	18,128	
Federal Agencies	3133ENZ37	Federal Farm Credit Banks Funding Corpor	10,000,000	4.88	4.88	11/10/22	1/10/25	28,438	16	-	28,453	
Federal Agencies	3133ENZ37	Federal Farm Credit Banks Funding Corpor	20,000,000	4.88	4.88	11/10/22	1/10/25	56,875	32	-	56,907	
Federal Agencies	3133ENZ37	Federal Farm Credit Banks Funding Corpor	20,000,000	4.88	4.88	11/10/22	1/10/25	56,875	11	-	56,886	
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	63	-	6,313	
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	63	-	6,313	
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	63	-	6,313	
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	15,000,000	1.50	1.52	2/14/20	2/12/25	18,750	190	-	18,940	
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	50,000,000	1.50	1.52	2/14/20	2/12/25	62,500	633	-	63,133	
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	53,532,000	1.50	0.55	4/21/21	2/12/25	66,915	(41,308)	-	25,607	
Federal Agencies	3133ELQY3	Federal Farm Credit Banks Funding Corpor	16,000,000	1.21	1.22	3/23/20	3/3/25	16,133	154	-	16,287	
Federal Agencies	3133ELQY3	Federal Farm Credit Banks Funding Corpor	24,000,000	1.21	1.24	3/23/20	3/3/25	24,200	594	-	24,794	
Federal Agencies	3133EMWT5	Federal Farm Credit Banks Funding Corpor	50,000,000	0.60	0.61	4/21/21	4/21/25	25,000	544	-	25,544	
Federal Agencies	3135G03U5	Federal National Mortgage Association	37,938,000	0.63	1.08	12/8/21	4/22/25	19,759	13,896	-	33,656	
Federal Agencies	3135G03U5	Federal National Mortgage Association	50,000,000	0.63	1.08	12/8/21	4/22/25	26,042	18,425	-	44,467	
Federal Agencies	3135G03U5	Federal National Mortgage Association	50,000,000	0.63	0.57	7/12/21	4/22/25	26,042	(2,348)	-	23,694	
Federal Agencies	3133ENXE5	Federal Farm Credit Banks Funding Corpor	6,000,000	2.85	2.90	5/23/22	5/23/25	14,250	230	-	14,480	
Federal Agencies	3133ENXE5	Federal Farm Credit Banks Funding Corpor	20,000,000	2.85	2.90	5/23/22	5/23/25	47,500	766	-	48,266	
Federal Agencies	3130ASG86	Federal Home Loan Banks	11,940,000	3.38	3.19	8/4/22	6/13/25	33,581	(1,729)	-	31,852	
Federal Agencies	3130ASG86	Federal Home Loan Banks	12,700,000	3.38	3.07	8/3/22	6/13/25	35,719	(3,044)	-	32,674	
Federal Agencies	3133ENYQ7	Federal Farm Credit Banks Funding Corpor	50,000,000	2.95	2.97	6/13/22	6/13/25	122,917	671	-	123,587	
Federal Agencies	3135G04Z3	Federal National Mortgage Association	4,655,000	0.50	1.11	12/8/21	6/17/25	1,940	2,293	-	4,232	
Federal Agencies	3135G04Z3	Federal National Mortgage Association	10,000,000	0.50	1.11	12/8/21	6/17/25	4,167	4,904	-	9,071	
Federal Agencies	3130AN4A5	Federal Home Loan Banks	17,680,000	0.70	0.62	7/12/21	6/30/25	10,313	(1,131)	-	9,182	
Federal Agencies	3135G05X7	Federal National Mortgage Association	25,000,000	0.38	0.66	3/4/21	8/25/25	7,813	5,794	-	13,606	
Federal Agencies	3135G05X7	Federal National Mortgage Association	72,500,000	0.38	0.57	2/25/21	8/25/25	22,656	11,657	-	34,313	
Federal Agencies	3130A8ZQ9	Federal Home Loan Banks	10,295,000	1.75	1.03	11/2/21	9/12/25	15,014	(5,965)	-	9,049	

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	3137EAEX3	Federal Home Loan Mortgage Corporation	22,600,000	0.38	0.67	3/4/21	9/23/25	7,063	5,492	-	12,555	
Federal Agencies	3133ENEG1	Federal Farm Credit Banks Funding Corpor:	39,675,000	1.05	1.08	11/17/21	11/17/25	34,716	1,084	-	35,799	
Federal Agencies	3133ENEG1	Federal Farm Credit Banks Funding Corpor:	55,000,000	1.05	1.09	11/17/21	11/17/25	48,125	1,581	-	49,706	
Federal Agencies	3133ENHM5	Federal Farm Credit Banks Funding Corpor:	45,000,000	1.17	1.20	12/16/21	12/16/25	43,875	943	-	44,818	
Federal Agencies	3133ENHM5	Federal Farm Credit Banks Funding Corpor:	50,000,000	1.17	1.20	12/16/21	12/16/25	48,750	1,047	-	49,797	
Federal Agencies	3133ENJ35	Federal Farm Credit Banks Funding Corpor:	35,000,000	3.32	3.36	8/25/22	2/25/26	96,833	993	-	97,826	
Federal Agencies	3133EMZ21	Federal Farm Credit Banks Funding Corpor:	15,500,000	0.69	0.75	8/9/21	4/6/26	8,913	738	-	9,651	
Federal Agencies	3133ENU00	Federal Farm Credit Banks Funding Corpor:	20,000,000	2.64	2.69	4/8/22	4/8/26	44,000	797	-	44,797	
Federal Agencies	3133ENU00	Federal Farm Credit Banks Funding Corpor:	30,000,000	2.64	2.69	4/8/22	4/8/26	66,000	1,195	-	67,195	
Federal Agencies	3130ANNM8	Federal Home Loan Banks	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANNM8	Federal Home Loan Banks	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANNM8	Federal Home Loan Banks	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANNM8	Federal Home Loan Banks	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	21,875	
Federal Agencies	3130ANMP2	Federal Home Loan Banks	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANMP2	Federal Home Loan Banks	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANMP2	Federal Home Loan Banks	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANMP2	Federal Home Loan Banks	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	22,292	
Federal Agencies	3130ANTG5	Federal Home Loan Banks	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	21,875	
Federal Agencies	3130ANTG5	Federal Home Loan Banks	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	21,875	
Federal Agencies	3130ANTG5	Federal Home Loan Banks	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	21,875	
Federal Agencies	3130AP6T7	Federal Home Loan Banks	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130AP6T7	Federal Home Loan Banks	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130AP6T7	Federal Home Loan Banks	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130AP6T7	Federal Home Loan Banks	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	22,396	
Federal Agencies	3130APPR0	Federal Home Loan Banks	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130APPR0	Federal Home Loan Banks	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130APPR0	Federal Home Loan Banks	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130APPR0	Federal Home Loan Banks	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	29,792	
Federal Agencies	3130AQ7L1	Federal Home Loan Banks	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQ7L1	Federal Home Loan Banks	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQ7L1	Federal Home Loan Banks	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQ7L1	Federal Home Loan Banks	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	33,438	
Federal Agencies	3130AQJ95	Federal Home Loan Banks	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130AQJ95	Federal Home Loan Banks	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130AQJ95	Federal Home Loan Banks	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130AQJ95	Federal Home Loan Banks	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3133ENRD4	Federal Farm Credit Banks Funding Corpor:	48,573,000	1.68	2.18	3/16/22	3/10/27	68,002	18,807	-	86,810	
Federal Agencies	3133ENTS9	Federal Farm Credit Banks Funding Corpor:	22,500,000	2.60	2.70	4/6/22	4/5/27	48,750	1,770	-	50,520	
Federal Agencies	3133ENTS9	Federal Farm Credit Banks Funding Corpor:	24,500,000	2.60	2.71	4/6/22	4/5/27	53,083	2,022	-	55,105	
Federal Agencies	3133ENTS9	Federal Farm Credit Banks Funding Corpor:	25,000,000	2.60	2.77	4/6/22	4/5/27	54,167	3,222	-	57,389	
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor:	4,650,000	4.13	4.14	11/17/22	5/17/27	7,459	27	-	7,487	
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor:	5,000,000	4.13	4.14	11/17/22	5/17/27	8,021	29	-	8,050	
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor:	21,000,000	4.13	4.14	11/17/22	5/17/27	33,688	111	-	33,798	
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.13	4.14	11/17/22	5/17/27	40,104	147	-	40,251	
Federal Agencies	3130ASGU7	Federal Home Loan Banks	10,000,000	3.50	3.19	7/19/22	6/11/27	29,167	(2,374)	-	26,793	
Federal Agencies	3130ASGU7	Federal Home Loan Banks	12,375,000	3.50	3.18	7/19/22	6/11/27	36,094	(2,984)	-	33,110	
Federal Agencies	3130ASGU7	Federal Home Loan Banks	21,725,000	3.50	3.20	7/20/22	6/11/27	63,365	(4,895)	-	58,470	
Federal Agencies	3133ENZK9	Federal Farm Credit Banks Funding Corpor:	27,865,000	3.24	3.06	7/7/22	6/28/27	75,236	(3,865)	-	71,371	
Subtotals			\$ 5,431,244,000					\$ 6,265,286	\$ 129,673	\$ -	\$ 6,394,959	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.		Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings	
Public Time Deposits	PPFT6Q6D2	Bank of San Francisco	\$ 10,000,000	1.64	1.64	6/6/22	12/5/22	\$ 13,667	\$ -	\$ -	\$ -	\$ 13,667	
Public Time Deposits	PPFR6ZB99	Bridge Bank	10,000,000	2.39	2.39	6/20/22	12/19/22	19,644	-	-	-	19,644	
Public Time Deposits	PPFQECA11	Bridge Bank	10,000,000	3.57	3.57	9/19/22	3/20/23	29,342	-	-	-	29,342	
Subtotals			\$ 30,000,000					\$ 62,653	\$ -	\$ -	\$ -	\$ 62,653	
Negotiable CDs	65602YZ94	Norinchukin Bank - New York Branch	\$ -	3.57	3.57	10/24/22	11/23/22	\$ 109,083	\$ -	\$ -	\$ -	109,083	
Negotiable CDs	78012U2E4	Royal Bank of Canada New York Branch	50,000,000	0.48	0.48	12/2/21	12/2/22	20,000	-	-	-	20,000	
Negotiable CDs	89114WWM36	Toronto-Dominion Bank - New York Branch	50,000,000	0.48	0.48	12/2/21	12/2/22	20,000	-	-	-	20,000	
Negotiable CDs	06367CPS0	Bank of Montreal - Chicago Branch	50,000,000	0.52	0.52	12/8/21	12/7/22	21,667	-	-	-	21,667	
Negotiable CDs	89114WPS58	Toronto-Dominion Bank - New York Branch	10,000,000	0.57	0.57	1/6/22	12/30/22	4,750	-	-	-	4,750	
Negotiable CDs	89114WPS58	Toronto-Dominion Bank - New York Branch	50,000,000	0.57	0.57	1/6/22	12/30/22	23,750	-	-	-	23,750	
Negotiable CDs	89114WVW3	Toronto-Dominion Bank - New York Branch	50,000,000	2.26	2.26	5/9/22	1/4/23	94,167	-	-	-	94,167	
Negotiable CDs	06367CTW7	Bank of Montreal - Chicago Branch	50,000,000	1.92	1.92	4/6/22	1/13/23	80,000	-	-	-	80,000	
Negotiable CDs	89114WU94	Toronto-Dominion Bank - New York Branch	50,000,000	1.92	1.92	4/6/22	1/13/23	80,000	-	-	-	80,000	
Negotiable CDs	06367CUZ8	Bank of Montreal - Chicago Branch	50,000,000	2.28	2.28	5/12/22	1/18/23	95,000	-	-	-	95,000	
Negotiable CDs	89114WVW3	Toronto-Dominion Bank - New York Branch	50,000,000	2.36	2.36	5/9/22	1/24/23	98,333	-	-	-	98,333	
Negotiable CDs	78012U5C5	Royal Bank of Canada New York Branch	50,000,000	2.00	2.00	4/14/22	1/27/23	83,333	-	-	-	83,333	
Negotiable CDs	06367CSR9	Bank of Montreal - Chicago Branch	50,000,000	1.18	1.18	3/1/22	1/30/23	49,167	-	-	-	49,167	
Negotiable CDs	89114WQL2	Toronto-Dominion Bank - New York Branch	50,000,000	0.95	0.95	2/3/22	1/30/23	39,583	-	-	-	39,583	
Negotiable CDs	06367CSM0	Bank of Montreal - Chicago Branch	50,000,000	1.35	1.35	2/28/22	2/13/23	56,250	-	-	-	56,250	
Negotiable CDs	89114WRW7	Toronto-Dominion Bank - New York Branch	50,000,000	1.35	1.35	2/28/22	2/13/23	56,250	-	-	-	56,250	
Negotiable CDs	89114WUU7	Toronto-Dominion Bank - New York Branch	50,000,000	2.16	2.16	4/12/22	2/27/23	90,000	-	-	-	90,000	
Negotiable CDs	89114WUU7	Toronto-Dominion Bank - New York Branch	50,000,000	2.16	2.16	4/12/22	2/27/23	90,000	-	-	-	90,000	
Negotiable CDs	06367CV46	Bank of Montreal - Chicago Branch	50,000,000	2.60	2.60	5/17/22	3/27/23	108,333	-	-	-	108,333	
Negotiable CDs	78012U5Z4	Royal Bank of Canada New York Branch	50,000,000	2.58	2.58	5/24/22	3/27/23	107,500	-	-	-	107,500	
Negotiable CDs	65602Y3E8	Norinchukin Bank - New York Branch	50,000,000	5.20	5.20	11/9/22	5/8/23	158,889	-	-	-	158,889	
Negotiable CDs	78012U6W0	Royal Bank of Canada New York Branch	50,000,000	3.71	3.71	6/21/22	6/15/23	154,583	-	-	-	154,583	
Negotiable CDs	78012U7H2	Royal Bank of Canada New York Branch	50,000,000	3.68	3.68	6/28/22	6/15/23	153,333	-	-	-	153,333	
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Branch	50,000,000	3.60	3.60	7/5/22	6/15/23	150,000	-	-	-	150,000	
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Branch	50,000,000	3.60	3.60	7/5/22	6/15/23	150,000	-	-	-	150,000	
Negotiable CDs	06367CX51	Bank of Montreal - Chicago Branch	50,000,000	3.92	3.92	7/21/22	6/30/23	163,333	-	-	-	163,333	
Negotiable CDs	89115BAW0	Toronto-Dominion Bank - New York Branch	50,000,000	3.90	3.90	7/19/22	6/30/23	162,500	-	-	-	162,500	
Negotiable CDs	06367CW70	Bank of Montreal - Chicago Branch	50,000,000	3.75	3.75	7/12/22	7/3/23	156,250	-	-	-	156,250	
Negotiable CDs	06367CXA0	Bank of Montreal - Chicago Branch	50,000,000	3.84	3.84	7/27/22	7/3/23	160,000	-	-	-	160,000	
Negotiable CDs	06417MB87	Bank of Nova Scotia - Houston Branch	50,000,000	3.73	3.73	8/1/22	7/3/23	155,417	-	-	-	155,417	
Negotiable CDs	78015J3N5	Royal Bank of Canada New York Branch	50,000,000	3.73	3.73	7/12/22	7/3/23	155,417	-	-	-	155,417	
Negotiable CDs	78015JAJ6	Royal Bank of Canada New York Branch	50,000,000	4.02	4.02	8/8/22	7/3/23	167,500	-	-	-	167,500	
Negotiable CDs	06367CXR3	Bank of Montreal - Chicago Branch	50,000,000	4.23	4.23	9/1/22	8/28/23	176,250	-	-	-	176,250	
Negotiable CDs	78015JFJ1	Royal Bank of Canada New York Branch	50,000,000	4.75	4.75	9/20/22	9/20/23	197,917	-	-	-	197,917	
Negotiable CDs	06367CY27	Bank of Montreal - Chicago Branch	50,000,000	4.80	4.80	10/3/22	9/22/23	200,000	-	-	-	200,000	
Negotiable CDs	78015JHJ9	Royal Bank of Canada New York Branch	50,000,000	4.81	4.81	9/30/22	9/22/23	200,417	-	-	-	200,417	
Negotiable CDs	06367CXX0	Bank of Montreal - Chicago Branch	50,000,000	4.82	4.82	9/28/22	9/25/23	200,833	-	-	-	200,833	
Negotiable CDs	78015JH67	Royal Bank of Canada New York Branch	50,000,000	4.76	4.76	9/28/22	9/25/23	198,333	-	-	-	198,333	
Negotiable CDs	06367CYA9	Bank of Montreal - Chicago Branch	50,000,000	4.97	4.97	10/6/22	10/6/23	207,083	-	-	-	207,083	
Negotiable CDs	78015JMJ3	Royal Bank of Canada New York Branch	50,000,000	5.46	5.46	11/16/22	10/23/23	113,750	-	-	-	113,750	
Negotiable CDs	89115BC73	Toronto-Dominion Bank - New York Branch	50,000,000	5.57	5.57	11/2/22	10/23/23	224,347	-	-	-	224,347	
Subtotals			\$ 1,960,000,000					\$ 4,933,319	\$ -	\$ -	\$ -	\$ 4,933,319	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Maturity		Earned Interest	Amort.	Realized	Earned Income
						Settle Date	Date		Expense	Gain/(Loss)	/Net Earnings
Commercial Paper	89233HL28	Toyota Motor Credit Corporation	\$ -	0.00	0.00	7/5/22	11/2/22	\$ -	\$ 3,444	\$ -	\$ 3,444
Commercial Paper	62479ML76	MUFG Bank - New York Branch	-	0.00	0.00	9/21/22	11/7/22	-	26,750	-	26,750
Commercial Paper	89233HL77	Toyota Motor Credit Corporation	-	0.00	0.00	7/6/22	11/7/22	-	20,750	-	20,750
Commercial Paper	62479MLM3	MUFG Bank - New York Branch	-	0.00	0.00	10/12/22	11/21/22	-	95,000	-	95,000
Commercial Paper	62479MLM3	MUFG Bank - New York Branch	-	0.00	0.00	10/19/22	11/21/22	-	98,611	-	98,611
Commercial Paper	62479MMF7	MUFG Bank - New York Branch	50,000,000	0.00	3.97	11/15/22	12/15/22	-	87,111	-	87,111
Commercial Paper	62479MMK6	MUFG Bank - New York Branch	50,000,000	0.00	3.99	11/16/22	12/19/22	-	82,083	-	82,083
Commercial Paper	89233HQD9	Toyota Motor Credit Corporation	50,000,000	0.00	4.63	11/15/22	3/13/23	-	100,889	-	100,889
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	50,000,000	0.00	4.66	10/3/22	6/30/23	-	188,750	-	188,750
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	50,000,000	0.00	5.28	11/2/22	6/30/23	-	206,222	-	206,222
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	50,000,000	0.00	5.31	11/8/22	6/30/23	-	164,514	-	164,514
Subtotals			\$ 300,000,000					\$ -	\$ 1,074,125	\$ -	\$ 1,074,125
Money Market Funds	09248U718	BlackRock Liquidity Funds - T-Fund	\$ 15,039,991	3.59	3.59	11/30/22	12/1/22	\$ 224,792	\$ -	\$ -	\$ 224,792
Money Market Funds	262006208	Dreyfus Government Cash Management Fu	325,244,282	3.71	3.62	11/30/22	12/1/22	146,694	-	-	146,694
Money Market Funds	31607A703	Fidelity Colchester Street Trust - Governme	11,534,278	3.66	3.62	11/30/22	12/1/22	33,226	-	-	33,226
Money Market Funds	608919718	Money Market Obligations Trust - Federatec	580,702,366	3.69	3.67	11/30/22	12/1/22	1,597,387	-	-	1,597,387
Money Market Funds	61747C319	Morgan Stanley Institutional Liquidity Funds	11,409,682	0.00	0.00	11/30/22	12/1/22	36,239	-	-	36,239
Money Market Funds	85749T517	State Street Institutional U.S. Government B	505,278,139	3.66	3.66	11/30/22	12/1/22	1,473,264	-	-	1,473,264
Subtotals			\$ 1,449,208,738					\$ 3,511,601	\$ -	\$ -	\$ 3,511,601
Supranationals	459058JV6	International Bank for Reconstruction and D	\$ 100,000,000	0.13	0.23	4/20/21	4/20/23	\$ 10,500	\$ 8,507	\$ -	\$ 19,007
Supranationals	4581X0CC0	Inter-American Development Bank	25,756,000	3.00	0.66	12/15/21	10/4/23	64,390	(49,320)	-	15,070
Supranationals	45906M3B5	International Bank for Reconstruction and D	100,000,000	1.98	1.98	3/23/22	6/14/24	165,000	-	-	165,000
Supranationals	4581X0EE4	Inter-American Development Bank	30,000,000	3.25	3.26	7/1/22	7/1/24	81,250	123	-	81,373
Supranationals	4581X0EE4	Inter-American Development Bank	50,000,000	3.25	3.26	7/1/22	7/1/24	135,417	205	-	135,622
Supranationals	459056HV2	International Bank for Reconstruction and D	50,000,000	1.50	0.79	11/2/21	8/28/24	62,500	(28,667)	-	33,833
Supranationals	4581X0DZ8	Inter-American Development Bank	50,000,000	0.50	0.78	11/4/21	9/23/24	20,833	11,513	-	32,347
Supranationals	45950VQG4	International Finance Corporation	10,000,000	0.44	0.72	10/22/21	9/23/24	3,667	2,286	-	5,953
Supranationals	4581X0CM8	Inter-American Development Bank	100,000,000	2.13	0.58	4/26/21	1/15/25	177,083	(125,206)	-	51,877
Supranationals	459058JB0	International Bank for Reconstruction and D	40,000,000	0.63	0.57	7/23/21	4/22/25	20,867	(1,885)	-	18,982
Supranationals	4581X0DN5	Inter-American Development Bank	28,900,000	0.63	0.99	11/1/21	7/15/25	15,052	8,452	-	23,504
Supranationals	45818WDG8	Inter-American Development Bank	19,500,000	0.82	0.75	8/25/21	2/27/26	13,325	(1,037)	-	12,288
Subtotals			\$ 604,156,000					\$ 769,884	\$ (175,028)	\$ -	\$ 594,856
Grand Totals			\$ 13,899,608,738					\$ 18,535,073	\$ 839,577	\$ -	\$ 19,374,650

¹ Yield to maturity is calculated at purchase

Investment Transactions

Pooled Fund

For month ended November 30, 2022

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Purchase	11/1/22	10/3/24	Federal Agencies	Federal Home Loan Banks	3130ATT31	\$ 50,018,802	4.50	4.66	\$ 99.72	\$ -	\$(49,879,250)
Purchase	11/1/22	12/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	140,100	3.59	2.90	1.00	-	(140,100)
Purchase	11/2/22	10/23/23	Negotiable CDs	Toronto-Dominion Bank - New York	89115BC73	50,000,000	5.57	5.57	100.00	-	(50,000,000)
Purchase	11/2/22	6/30/23	Commercial Paper	Toyota Motor Credit Corporation	89233HTW4	50,000,000	0.00	4.58	96.59	-	(48,293,333)
Purchase	11/3/22	12/1/22	Money Market Funds	Money Market Obligations Trust - Fe	608919718	50,000,000	3.69	2.95	1.00	-	(50,000,000)
Purchase	11/4/22	12/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	84,000,000	3.59	3.48	1.00	-	(84,000,000)
Purchase	11/7/22	9/6/23	Federal Agencies	Federal Home Loan Banks	313384LJ6	50,000,000	0.00	4.89	96.11	-	(48,055,750)
Purchase	11/8/22	6/30/23	Commercial Paper	Toyota Motor Credit Corporation	89233HTW4	50,000,000	0.00	4.86	96.65	-	(48,326,250)
Purchase	11/9/22	5/8/23	Negotiable CDs	Norinchukin Bank - New York Branch	65602Y3E8	50,000,000	5.20	5.17	100.00	-	(50,000,000)
Purchase	11/10/22	1/10/25	Federal Agencies	Federal Farm Credit Banks Funding	3133ENZ37	10,000,000	4.88	4.88	99.99	-	(9,999,400)
Purchase	11/10/22	1/10/25	Federal Agencies	Federal Farm Credit Banks Funding	3133ENZ37	20,000,000	4.88	4.88	99.99	-	(19,998,800)
Purchase	11/10/22	1/10/25	Federal Agencies	Federal Farm Credit Banks Funding	3133ENZ37	20,000,000	4.88	4.88	100.00	-	(19,999,580)
Purchase	11/10/22	9/13/24	Federal Agencies	Federal Home Loan Banks	3130ATVD6	50,000,000	4.88	4.73	100.12	(20,313)	(50,082,313)
Purchase	11/15/22	3/8/24	Federal Agencies	Federal Home Loan Banks	3130ATUQ8	10,000,000	4.75	4.52	100.13	(14,514)	(10,027,814)
Purchase	11/15/22	11/16/22	Federal Agencies	Federal Home Loan Banks	313385P67	50,000,000	0.00	3.80	99.99	-	(49,994,889)
Purchase	11/15/22	11/16/22	Federal Agencies	Federal Home Loan Banks	313385P67	50,000,000	0.00	3.80	99.99	-	(49,994,889)
Purchase	11/15/22	11/16/22	Federal Agencies	Federal Home Loan Banks	313385P67	50,000,000	0.00	3.80	99.99	-	(49,994,889)
Purchase	11/15/22	3/13/23	Commercial Paper	Toyota Motor Credit Corporation	89233HQD9	50,000,000	0.00	4.25	98.51	-	(49,255,944)
Purchase	11/15/22	12/15/22	Commercial Paper	MUFG Bank - New York Branch	62479MMF7	50,000,000	0.00	4.06	99.67	-	(49,836,667)
Purchase	11/16/22	10/23/23	Negotiable CDs	Royal Bank of Canada New York Br	78015JMJ3	50,000,000	5.46	5.44	100.00	-	(50,000,000)
Purchase	11/16/22	11/17/22	Federal Agencies	Federal Home Loan Banks	313385P75	50,000,000	0.00	3.80	99.99	-	(49,994,931)
Purchase	11/16/22	11/17/22	Federal Agencies	Federal Home Loan Banks	313385P75	50,000,000	0.00	3.80	99.99	-	(49,994,931)
Purchase	11/16/22	11/17/22	Federal Agencies	Federal Home Loan Banks	313385P75	50,000,000	0.00	3.80	99.99	-	(49,994,931)
Purchase	11/16/22	12/19/22	Commercial Paper	MUFG Bank - New York Branch	62479MMK6	50,000,000	0.00	4.09	99.64	-	(49,819,417)
Purchase	11/17/22	5/17/27	Federal Agencies	Federal Farm Credit Banks Funding	3133EN2L3	25,000,000	4.13	4.14	99.93	-	(24,982,750)
Purchase	11/17/22	5/17/27	Federal Agencies	Federal Farm Credit Banks Funding	3133EN2L3	4,650,000	4.13	4.14	99.93	-	(4,646,792)
Purchase	11/17/22	5/17/27	Federal Agencies	Federal Farm Credit Banks Funding	3133EN2L3	21,000,000	4.13	4.14	99.94	-	(20,987,001)
Purchase	11/17/22	5/17/27	Federal Agencies	Federal Farm Credit Banks Funding	3133EN2L3	5,000,000	4.13	4.14	99.93	-	(4,996,550)
Purchase	11/17/22	11/18/22	Federal Agencies	Federal Home Loan Banks	313385P83	35,000,000	0.00	3.83	99.99	-	(34,996,471)
Purchase	11/17/22	11/18/22	Federal Agencies	Federal Home Loan Banks	313385P83	22,500,000	0.00	3.83	99.99	-	(22,497,731)
Purchase	11/17/22	11/18/22	Federal Agencies	Federal Home Loan Banks	313385P83	50,000,000	0.00	3.83	99.99	-	(49,994,958)
Purchase	11/18/22	11/18/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENZ94	25,000,000	4.50	4.72	99.89	-	(24,973,500)
Purchase	11/18/22	3/8/24	Federal Agencies	Federal Home Loan Banks	3130ATUQ8	30,000,000	4.75	4.58	100.01	(55,417)	(30,057,217)
Purchase	11/18/22	3/8/24	Federal Agencies	Federal Home Loan Banks	3130ATUQ8	20,000,000	4.75	4.58	100.00	(36,944)	(20,037,744)
Purchase	11/18/22	12/1/22	Money Market Funds	Money Market Obligations Trust - Fe	608919718	23,000,000	3.69	3.62	1.00	-	(23,000,000)
Purchase	11/22/22	12/1/22	Money Market Funds	Money Market Obligations Trust - Fe	608919718	74,000,000	3.69	3.63	1.00	-	(74,000,000)
Purchase	11/23/22	12/1/22	Money Market Funds	Dreyfus Government Cash Managen	262006208	60,000,000	3.71	3.59	1.00	-	(60,000,000)
Purchase	11/28/22	12/1/22	Money Market Funds	Dreyfus Government Cash Managen	262006208	80,000,000	3.71	3.60	1.00	-	(80,000,000)
Purchase	11/29/22	12/1/22	Money Market Funds	Dreyfus Government Cash Managen	262006208	150,000,000	3.71	3.61	1.00	-	(150,000,000)
Purchase	11/30/22	12/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	36,239	0.00	---	1.00	-	(36,239)
Purchase	11/30/22	12/1/22	Money Market Funds	Dreyfus Government Cash Managen	262006208	146,694	3.71	3.62	1.00	-	(146,694)
Purchase	11/30/22	12/1/22	Money Market Funds	Dreyfus Government Cash Managen	262006208	20,000,000	3.71	3.62	1.00	-	(20,000,000)
Purchase	11/30/22	12/1/22	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	33,226	3.66	3.62	1.00	-	(33,226)
Purchase	11/30/22	12/1/22	Money Market Funds	Money Market Obligations Trust - Fe	608919718	1,597,387	3.69	3.67	1.00	-	(1,597,387)
Purchase	11/30/22	12/1/22	Money Market Funds	State Street Institutional U.S. Govern	85749T517	1,473,264	3.66	3.66	1.00	-	(1,473,264)
Subtotals						\$ 1,692,595,712	2.46	4.11	\$ 67.77	\$ (127,188)	\$ (1,686,141,599)

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Sale	11/2/22	12/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	\$ (40,000,000)	0.00	---	\$ 1.00	\$ -	\$ 40,000,000
Sale	11/2/22	12/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	(25,000,000)	3.59	2.90	1.00	-	25,000,000
Sale	11/7/22	12/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	(60,000,000)	3.59	3.54	1.00	-	60,000,000
Sale	11/9/22	12/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	(78,000,000)	3.59	3.55	1.00	-	78,000,000
Sale	11/10/22	12/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	(78,000,000)	3.59	3.55	1.00	-	78,000,000
Sale	11/14/22	12/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	(5,000,000)	3.59	3.54	1.00	-	5,000,000
Sale	11/15/22	12/1/22	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(56,000,000)	3.69	3.60	1.00	-	56,000,000
Sale	11/15/22	12/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	(30,000,000)	3.59	3.54	1.00	-	30,000,000
Sale	11/16/22	12/1/22	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(6,000,000)	3.69	3.60	1.00	-	6,000,000
Sale	11/17/22	12/1/22	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(7,000,000)	3.69	3.60	1.00	-	7,000,000
Subtotals						\$ (385,000,000)	3.23	3.15	\$ 1.00	\$ -	\$ 385,000,000
Maturity	11/2/22	11/2/22	Commercial Paper	Toyota Motor Credit Corporation	89233HL28	\$ (50,000,000)	0.00	3.46	\$ 100.00	\$ -	\$ 50,000,000
Maturity	11/7/22	11/7/22	Commercial Paper	MUFG Bank - New York Branch	62479ML76	(50,000,000)	0.00	11.56	100.00	-	50,000,000
Maturity	11/7/22	11/7/22	Commercial Paper	Toyota Motor Credit Corporation	89233HL77	(50,000,000)	0.00	12.17	100.00	-	50,000,000
Maturity	11/15/22	11/15/22	U.S. Treasuries	United States Department of The Tre	912828TY6	(50,000,000)	1.63	1.61	100.00	-	50,000,000
Maturity	11/16/22	11/16/22	Federal Agencies	Federal Home Loan Banks	313385P67	(150,000,000)	0.00	3.80	100.00	-	150,000,000
Maturity	11/17/22	11/17/22	Federal Agencies	Federal Home Loan Banks	313385P75	(150,000,000)	0.00	3.80	100.00	-	150,000,000
Maturity	11/18/22	11/18/22	Federal Agencies	Federal Home Loan Banks	313385P83	(107,500,000)	0.00	3.83	100.00	-	107,500,000
Maturity	11/21/22	11/21/22	Commercial Paper	MUFG Bank - New York Branch	62479MLM3	(100,000,000)	0.00	3.86	100.00	-	100,000,000
Maturity	11/23/22	11/23/22	Negotiable CDs	Norinchukin Bank - New York Branch	65602YZ94	(50,000,000)	3.57	3.78	100.00	-	50,000,000
Subtotals						\$ (757,500,000)	0.34	4.71	\$ 100.00	\$ -	\$ 757,500,000
Interest	11/1/22	12/1/22	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	---	3.59	2.90	---	\$ -	\$ 140,100
Interest	11/10/22	5/10/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EMYX4	---	0.13	4.66	---	-	70,313
Interest	11/15/22	5/15/24	U.S. Treasuries	United States Department of The Tre	91282CCC3	---	0.25	4.59	---	-	62,500
Interest	11/15/22	5/15/25	U.S. Treasuries	United States Department of The Tre	912828XB1	---	2.13	4.28	---	-	531,250
Interest	11/15/22	11/15/22	U.S. Treasuries	United States Department of The Tre	912828TY6	---	1.63	1.61	---	-	406,250
Interest	11/15/22	11/15/24	U.S. Treasuries	United States Department of The Tre	912828G38	---	2.25	4.39	---	-	1,125,000
Interest	11/15/22	11/15/23	U.S. Treasuries	United States Department of The Tre	912828WE6	---	2.75	4.61	---	-	687,500
Interest	11/15/22	5/15/26	U.S. Treasuries	United States Department of The Tre	912828R36	---	1.63	4.11	---	-	812,500
Interest	11/16/22	11/16/26	Federal Agencies	Federal Home Loan Banks	3130AQ7L1	---	1.61	4.21	---	-	802,500
Interest	11/16/22	5/16/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENWP1	---	2.63	4.55	---	-	1,246,875
Interest	11/17/22	11/17/25	Federal Agencies	Federal Farm Credit Banks Funding	3133ENEG1	---	1.05	4.31	---	-	497,044
Interest	11/18/22	10/19/26	Federal Agencies	Federal Home Loan Banks	3130APPR0	---	1.43	4.34	---	-	715,000
Interest	11/18/22	11/18/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENEJ5	---	0.88	4.59	---	-	306,250
Interest	11/23/22	5/23/25	Federal Agencies	Federal Farm Credit Banks Funding	3133ENXE5	---	2.85	4.47	---	-	370,500
Interest	11/23/22	11/23/22	Negotiable CDs	Norinchukin Bank - New York Branch	65602YZ94	---	3.57	3.78	---	-	148,750
Interest	11/30/22	12/1/22	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	---	0.00	---	---	-	36,239
Interest	11/30/22	11/30/26	U.S. Treasuries	United States Department of The Tre	91282CDK4	---	1.25	3.98	---	-	937,500
Interest	11/30/22	5/31/24	U.S. Treasuries	United States Department of The Tre	912828XT2	---	2.00	4.64	---	-	500,000
Interest	11/30/22	12/1/22	Money Market Funds	Dreyfus Government Cash Managen	262006208	---	3.71	3.62	---	-	146,694
Interest	11/30/22	12/1/22	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	---	3.66	3.62	---	-	33,226
Interest	11/30/22	12/1/22	Money Market Funds	Money Market Obligations Trust - Fe	608919718	---	3.69	3.67	---	-	1,597,387
Interest	11/30/22	12/1/22	Money Market Funds	State Street Institutional U.S. Govern	85749T517	---	3.66	3.66	---	-	1,473,264
Subtotals						\$ -	2.38	4.06	\$ -	\$ -	\$ 12,646,641
Grand Totals		45	Purchases								
		(10)	Sales								
		(9)	Maturities / Calls								
		26	Change in number of positions								