

**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 December 2022

January 15, 2023

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

**CCSF Pooled Fund Investment Earnings Statistics \***

<i>(in \$ million)</i>	<b>Current Month</b>		<b>Prior Month</b>	
	<u>Fiscal YTD</u>	<u>December 2022</u>	<u>Fiscal YTD</u>	<u>November 2022</u>
Average Daily Balance	\$ 13,934	\$ 14,744	\$ 13,770	\$ 13,580
Net Earnings	107.11	25.45	81.66	19.37
Earned Income Yield	1.52%	2.03%	1.41%	1.74%

**CCSF Pooled Fund Statistics \***

<i>(in \$ million)</i>	<b>% of Portfolio</b>	<b>Book Value</b>	<b>Market Value</b>	<b>Wtd. Avg. Coupon</b>	<b>Wtd. Avg. YTM</b>	<b>WAM</b>
<b>Investment Type</b>						
U.S. Treasuries	26.43%	\$ 4,079.4	\$ 3,792.6	0.90%	0.84%	786
Federal Agencies	37.48%	5,636.9	5,378.2	1.64%	1.67%	677
Public Time Deposits	0.21%	30.0	30.0	4.33%	4.33%	135
Negotiable CDs	13.54%	1,950.0	1,942.3	3.58%	3.58%	160
Commercial Paper	3.42%	488.0	490.4	0.00%	4.95%	140
Money Market Funds	14.90%	2,138.0	2,138.0	4.15%	4.15%	1
Supranationals	4.03%	611.0	578.2	0.42%	1.18%	558
<b>Totals</b>	<b>100.0%</b>	<b>\$ 14,933.2</b>	<b>\$ 14,349.7</b>	<b>2.02%</b>	<b>2.17%</b>	<b>511</b>

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

Respectfully,

**José Cisneros  
Treasurer**

cc: Treasury Oversight Committee: Aimee Brown, Kevin Kone, Brenda Kwee McNulty, Meghan Wallace  
Ben Rosenfield - Controller, Office of the Controller  
Mark de la Rosa - 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 December 31, 2022

<i>(in \$ million)</i>							
<b>Security Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>Market/Book Price</b>	<b>Current % Allocation</b>	<b>Max. Policy Allocation</b>	<b>Compliant?</b>
U.S. Treasuries	\$ 4,075.0	\$ 4,079.4	\$ 3,792.6	92.97	26.43%	100%	Yes
Federal Agencies	5,637.2	5,636.9	5,378.2	95.41	37.48%	100%	Yes
State & Local Government							
Agency Obligations	-	-	-	-	0.00%	20%	Yes
Public Time Deposits	30.0	30.0	30.0	100.00	0.21%	100%	Yes
Negotiable CDs	1,950.0	1,950.0	1,942.3	99.61	13.54%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	500.0	488.0	490.4	100.51	3.42%	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	2,138.0	2,138.0	2,138.0	100.00	14.90%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	604.2	611.0	578.2	94.64	4.03%	30%	Yes
<b>TOTAL</b>	<b>\$ 14,934.4</b>	<b>\$ 14,933.2</b>	<b>\$ 14,349.7</b>	<b>96.09</b>	<b>100.00%</b>	<b>-</b>	<b>Yes</b>

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

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

Totals may not add due to rounding.

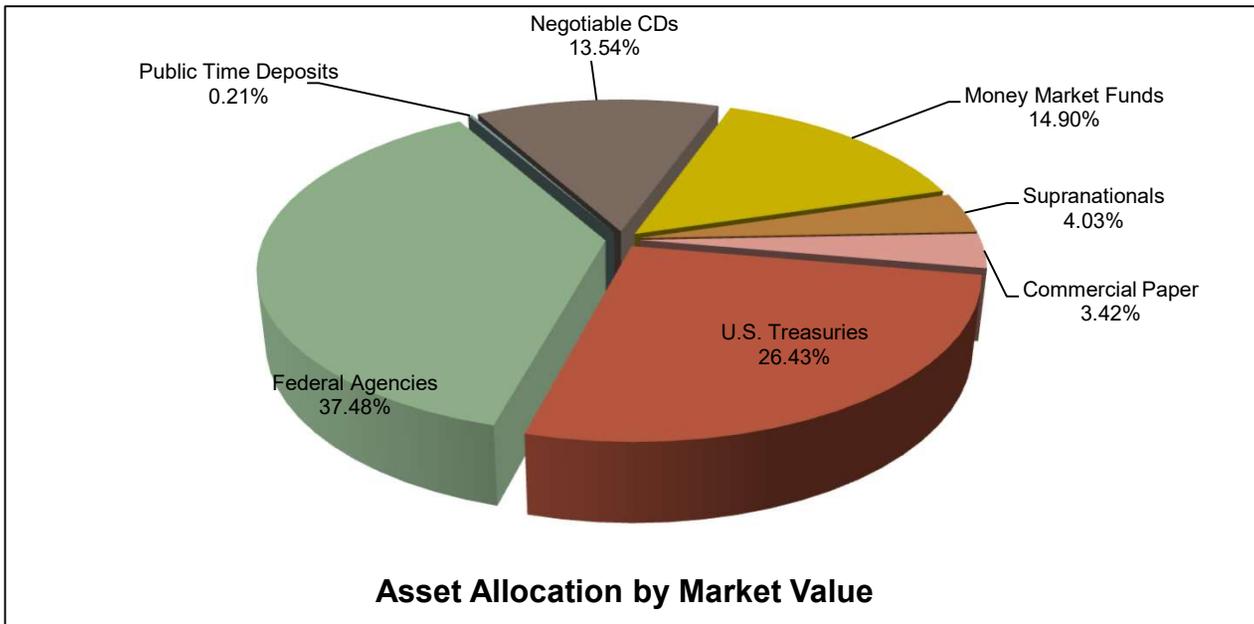
# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended December 31, 2022

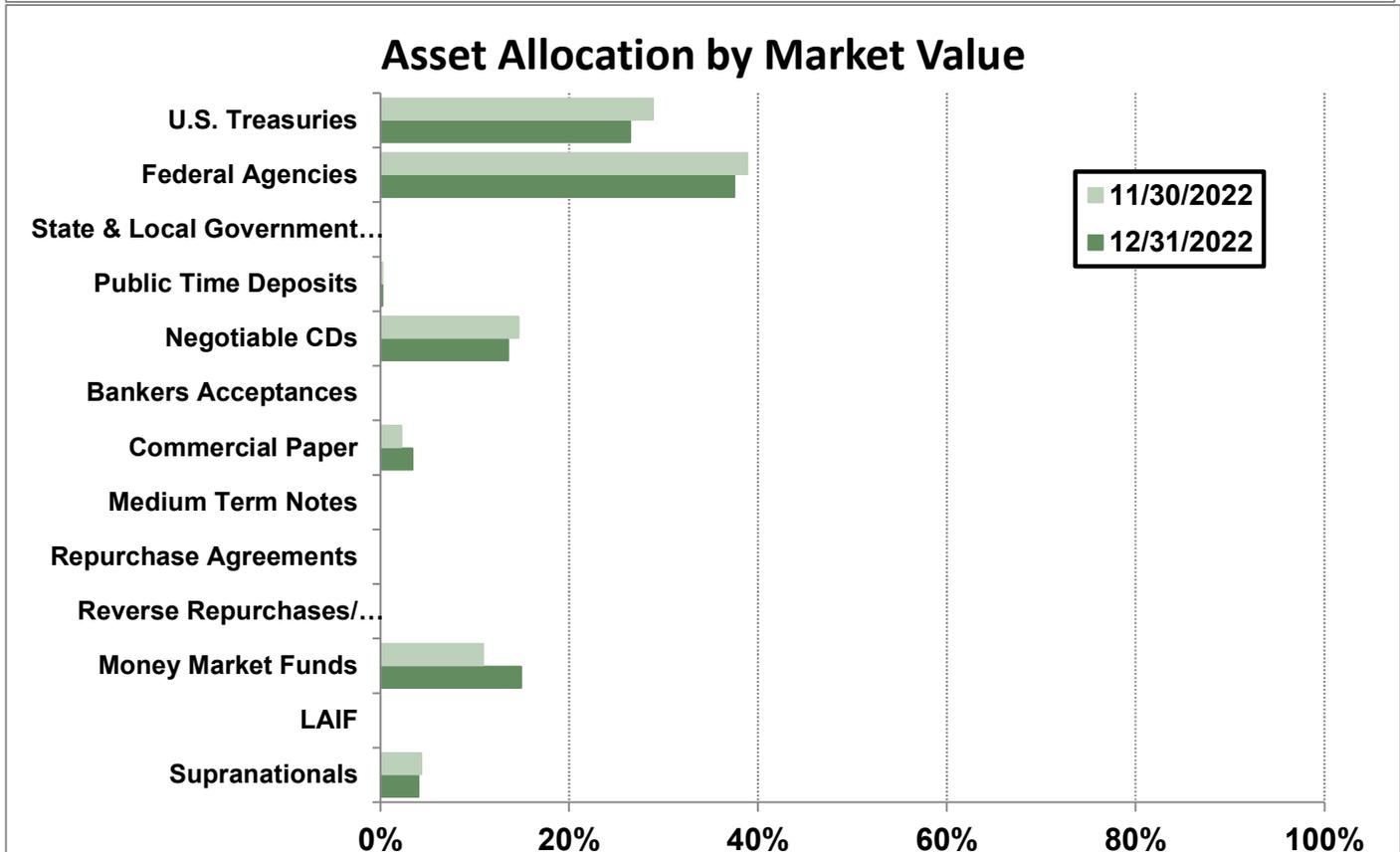
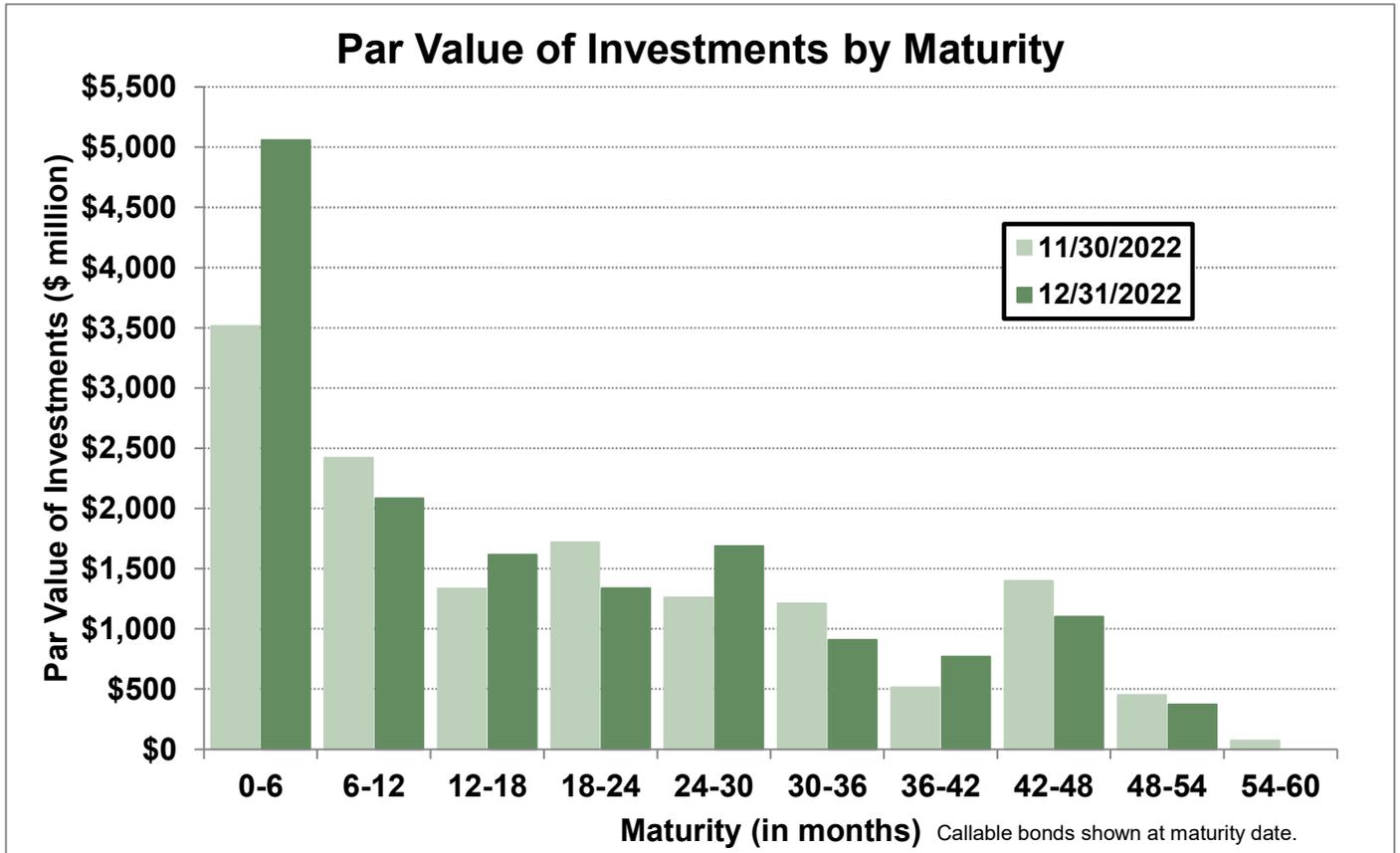
Average Daily Balance	\$14,743,549,749
Net Earnings	\$25,452,427
Earned Income Yield	2.03%
Weighted Average Maturity	511 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 4,075.0	\$ 4,079.4	\$ 3,792.6
Federal Agencies		5,637.2	5,636.9	5,378.2
Public Time Deposits		30.0	30.0	30.0
Negotiable CDs		1,950.0	1,950.0	1,942.3
Commercial Paper		500.0	488.0	490.4
Money Market Funds		2,138.0	2,138.0	2,138.0
Supranationals		604.2	611.0	578.2
<b>Total</b>		<b>\$ 14,934.4</b>	<b>\$ 14,933.2</b>	<b>\$ 14,349.7</b>

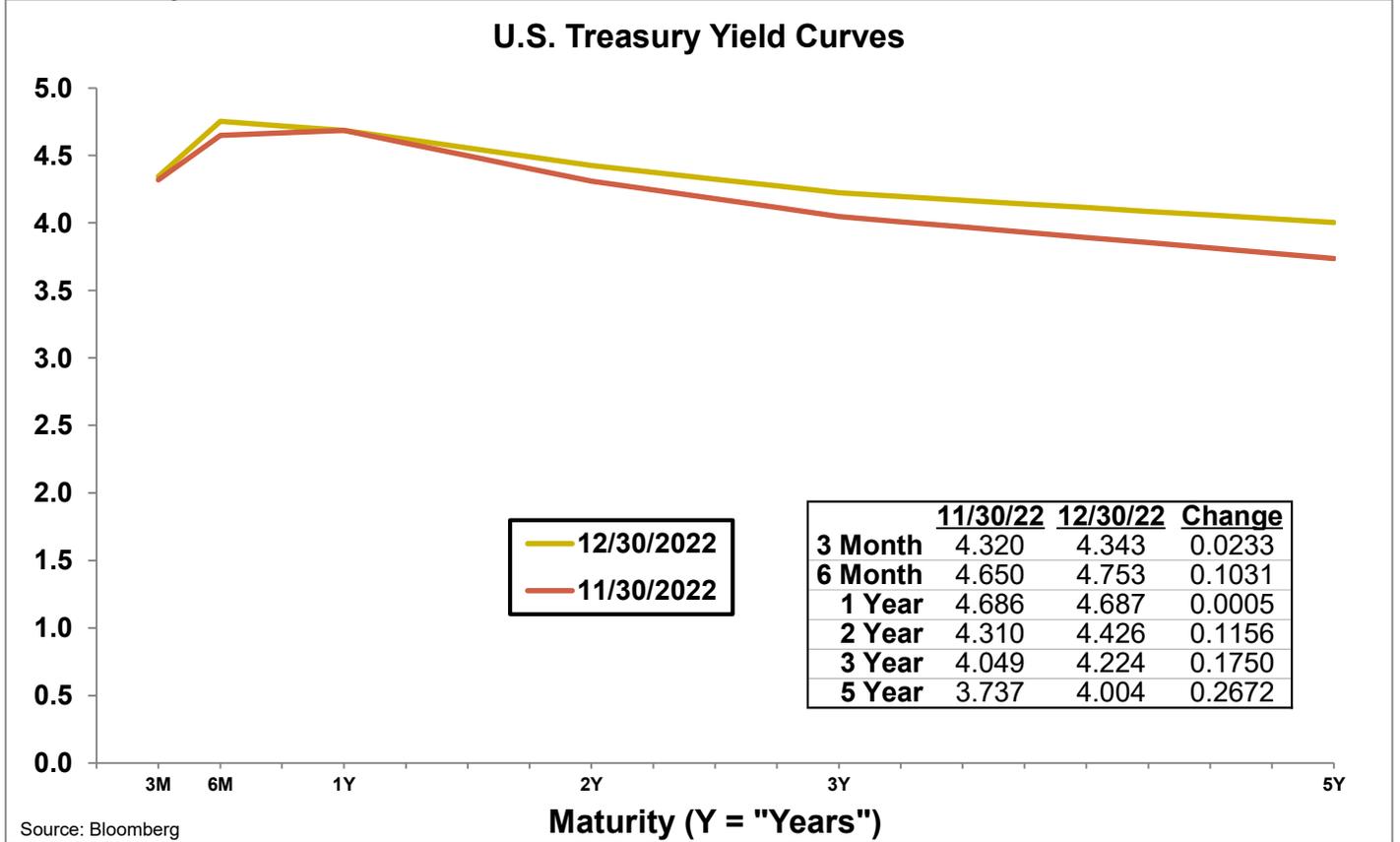
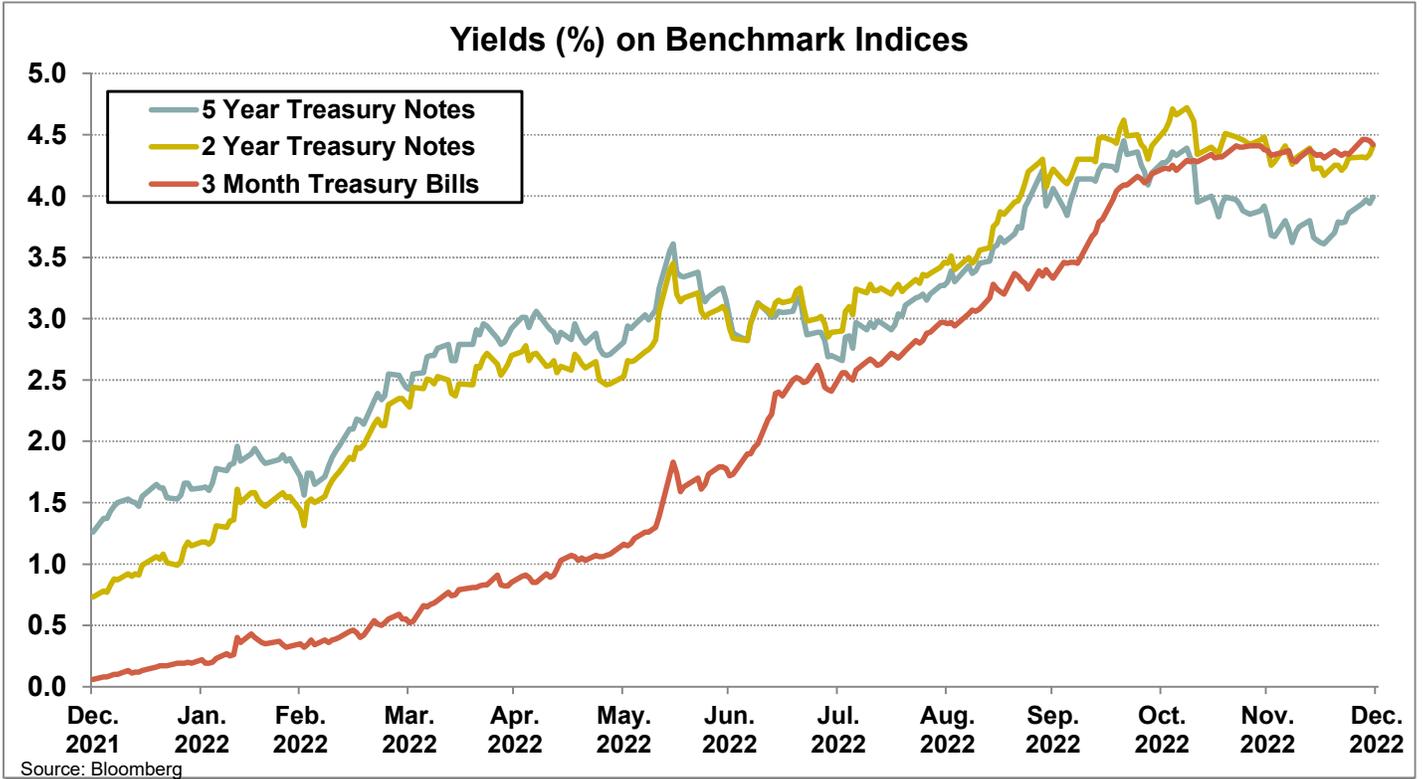


# Portfolio Analysis

## Pooled Fund



# Yield Curves



# Investment Inventory

## Pooled Fund

As of December 31, 2022

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized		Market Value
			Date	Coupon			Book Value	Market Value	
U.S. Treasuries	912828Z86	UNITED STATES TREASURY	2/15/2023	1.38	\$ 100,000,000	\$ 101,089,844	\$ 100,097,407	\$ 99,625,000	
U.S. Treasuries	912828ZD5	UNITED STATES TREASURY	3/15/2023	0.50	50,000,000	50,335,938	50,033,732	49,609,375	
U.S. Treasuries	91282CBU4	UNITED STATES TREASURY	3/31/2023	0.13	50,000,000	49,972,656	49,996,503	49,476,563	
U.S. Treasuries	912828ZU7	UNITED STATES TREASURY	6/15/2023	0.25	150,000,000	150,136,719	150,027,776	147,093,750	
U.S. Treasuries	912828S35	UNITED STATES TREASURY	6/30/2023	1.38	100,000,000	100,744,141	100,222,474	98,421,875	
U.S. Treasuries	91282CCK5	UNITED STATES TREASURY	6/30/2023	0.13	50,000,000	49,865,234	49,966,770	48,890,625	
U.S. Treasuries	912828S92	UNITED STATES TREASURY	7/31/2023	1.25	100,000,000	102,439,453	100,604,847	98,031,250	
U.S. Treasuries	91282CAK7	UNITED STATES TREASURY	9/15/2023	0.13	50,000,000	49,886,719	49,961,993	48,429,688	
U.S. Treasuries	912828WE6	UNITED STATES TREASURY	11/15/2023	2.75	50,000,000	51,960,938	50,436,374	49,140,625	
U.S. Treasuries	91282CBA8	UNITED STATES TREASURY	12/15/2023	0.13	150,000,000	148,613,281	149,371,253	143,648,438	
U.S. Treasuries	9128285Z9	UNITED STATES TREASURY	1/31/2024	2.50	50,000,000	52,511,719	51,168,585	48,812,500	
U.S. Treasuries	91282CDV0	UNITED STATES TREASURY	1/31/2024	0.88	100,000,000	97,996,094	98,824,937	95,921,875	
U.S. Treasuries	912828B66	UNITED STATES TREASURY	2/15/2024	2.75	50,000,000	50,250,000	50,151,852	48,906,250	
U.S. Treasuries	91282CBR1	UNITED STATES TREASURY	3/15/2024	0.25	50,000,000	48,708,984	49,232,038	47,406,250	
U.S. Treasuries	91282CCC3	UNITED STATES TREASURY	5/15/2024	0.25	50,000,000	49,718,750	49,865,816	47,062,500	
U.S. Treasuries	912828XT2	UNITED STATES TREASURY	5/31/2024	2.00	50,000,000	52,263,672	51,101,938	48,171,875	
U.S. Treasuries	91282CCL3	UNITED STATES TREASURY	7/15/2024	0.38	150,000,000	147,531,250	148,327,659	140,507,813	
U.S. Treasuries	912828Y87	UNITED STATES TREASURY	7/31/2024	1.75	50,000,000	52,210,938	51,046,523	47,828,125	
U.S. Treasuries	91282CCT6	UNITED STATES TREASURY	8/15/2024	0.38	50,000,000	49,898,438	49,944,636	46,718,750	
U.S. Treasuries	912828YM6	UNITED STATES TREASURY	10/31/2024	1.50	50,000,000	51,746,094	50,902,036	47,375,000	
U.S. Treasuries	912828G38	UNITED STATES TREASURY	11/15/2024	2.25	100,000,000	106,388,672	103,247,796	96,062,500	
U.S. Treasuries	912828Y00	UNITED STATES TREASURY	12/31/2024	1.75	50,000,000	52,226,563	51,171,875	47,476,563	
U.S. Treasuries	912828Z52	UNITED STATES TREASURY	1/31/2025	1.38	100,000,000	103,023,438	101,649,375	93,968,750	
U.S. Treasuries	912828ZC7	UNITED STATES TREASURY	2/28/2025	1.13	100,000,000	102,009,766	101,102,708	93,375,000	
U.S. Treasuries	912828ZF0	UNITED STATES TREASURY	3/31/2025	0.50	100,000,000	99,619,141	99,783,770	91,875,000	
U.S. Treasuries	912828ZL7	UNITED STATES TREASURY	4/30/2025	0.38	50,000,000	49,615,234	49,773,354	45,656,250	
U.S. Treasuries	912828XB1	UNITED STATES TREASURY	5/15/2025	2.13	50,000,000	52,849,609	51,824,509	47,539,063	
U.S. Treasuries	912828ZW3	UNITED STATES TREASURY	6/30/2025	0.25	450,000,000	442,748,047	445,477,543	407,812,500	
U.S. Treasuries	91282CAB7	UNITED STATES TREASURY	7/31/2025	0.25	100,000,000	98,822,266	99,237,749	90,281,250	
U.S. Treasuries	91282CFK2	UNITED STATES TREASURY	9/15/2025	3.50	50,000,000	49,075,104	49,042,811	49,023,438	
U.S. Treasuries	91282CAM3	UNITED STATES TREASURY	9/30/2025	0.25	100,000,000	98,390,625	98,970,280	89,843,750	
U.S. Treasuries	91282CAT8	UNITED STATES TREASURY	10/31/2025	0.25	150,000,000	147,425,781	148,438,511	134,226,563	
U.S. Treasuries	91282CBC4	UNITED STATES TREASURY	12/31/2025	0.38	100,000,000	98,726,563	99,211,941	89,406,250	
U.S. Treasuries	91282CBW0	UNITED STATES TREASURY	4/30/2026	0.75	100,000,000	99,392,578	99,581,913	89,468,750	
U.S. Treasuries	912828R36	UNITED STATES TREASURY	5/15/2026	1.63	100,000,000	104,093,750	102,892,759	92,140,625	
U.S. Treasuries	91282CCJ8	UNITED STATES TREASURY	6/30/2026	0.88	450,000,000	449,880,859	449,834,877	402,679,688	
U.S. Treasuries	91282CCW9	UNITED STATES TREASURY	8/31/2026	0.75	50,000,000	49,449,219	49,590,131	44,312,500	
U.S. Treasuries	91282CCZ2	UNITED STATES TREASURY	9/30/2026	0.88	150,000,000	148,679,688	149,003,375	133,335,938	
U.S. Treasuries	91282CDK4	UNITED STATES TREASURY	11/30/2026	1.25	150,000,000	147,267,578	147,702,687	134,695,313	
U.S. Treasuries	91282CDQ1	UNITED STATES TREASURY	12/31/2026	1.25	50,000,000	47,107,422	47,570,101	44,820,313	
U.S. Treasuries	91282CEF4	UNITED STATES TREASURY	3/31/2027	2.50	25,000,000	24,757,813	24,793,741	23,488,281	
<b>Subtotals</b>				<b>0.90</b>	<b>\$ 4,075,000,000</b>	<b>\$ 4,079,430,573</b>	<b>\$ 4,071,186,955</b>	<b>\$ 3,792,566,406</b>	
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANKS FU	1/19/2023	0.14	\$ 60,000,000	\$ 59,987,400	\$ 59,999,629	\$ 59,883,060	
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANKS FU	1/23/2023	1.60	10,140,000	10,384,141	10,145,194	10,123,228	
Federal Agencies	3133EMPH9	FEDERAL FARM CREDIT BANKS FU	2/3/2023	0.13	45,500,000	45,096,315	45,460,470	45,330,604	
Federal Agencies	3133827H0	FEDERAL HOME LOAN BANKS	2/6/2023	2.14	44,400,000	44,826,684	44,445,716	44,298,368	
Federal Agencies	3133ENDQ0	FEDERAL FARM CREDIT BANKS FU	2/10/2023	0.16	50,000,000	49,899,789	49,991,190	49,772,400	
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANKS FU	3/23/2023	0.13	65,000,000	64,955,150	64,994,968	64,354,420	

# Investment Inventory

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized	
			Date	Coupon			Book Value	Market Value
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANKS FU	4/13/2023	0.13	95,000,000	94,874,600	94,982,478	93,813,355
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANKS FU	4/27/2023	0.13	44,500,000	44,462,233	44,463,932	43,864,763
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANKS FU	5/10/2023	0.13	112,500,000	112,356,000	112,474,553	110,685,825
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANKS	6/2/2023	0.13	15,000,000	14,986,200	14,997,119	14,713,470
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANKS FU	6/2/2023	0.13	100,000,000	99,938,000	99,987,090	98,089,800
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANKS FU	6/14/2023	0.13	50,000,000	49,864,850	49,969,044	48,965,350
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANKS FU	6/26/2023	0.20	98,067,000	97,806,076	97,985,890	95,915,508
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANKS FU	7/14/2023	0.13	100,000,000	99,835,044	99,956,162	97,558,200
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANKS FU	7/24/2023	0.45	50,000,000	49,996,500	49,998,824	48,801,700
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANKS FU	8/10/2023	0.16	50,000,000	49,970,000	49,990,918	48,619,800
Federal Agencies	3137EAEV7	FEDERAL HOME LOAN MORTGAGE	8/24/2023	0.25	40,776,000	40,542,761	40,688,442	39,596,799
Federal Agencies	313384LJ6	FEDERAL HOME LOAN BANKS	9/6/2023	0.00	50,000,000	48,055,750	48,408,667	48,399,750
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANKS	9/8/2023	0.13	20,975,000	20,806,361	20,908,397	20,313,595
Federal Agencies	313383YJ4	FEDERAL HOME LOAN BANKS	9/8/2023	3.38	90,000,000	90,243,750	90,149,510	89,092,620
Federal Agencies	3135G0U43	FEDERAL NATIONAL MORTGAGE A	9/12/2023	2.88	29,648,000	30,793,302	30,101,126	29,242,890
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANKS FU	9/27/2023	0.17	50,000,000	49,950,000	49,981,575	48,312,300
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANKS FU	12/1/2023	0.50	125,000,000	124,818,750	124,916,844	120,138,000
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANKS	12/8/2023	2.25	40,000,000	41,204,000	40,563,962	39,040,440
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANKS FU	12/20/2023	0.68	112,000,000	111,946,088	111,973,930	107,605,120
Federal Agencies	3130AU4V3	FEDERAL HOME LOAN BANKS	1/8/2024	4.80	36,000,000	35,986,400	35,987,224	35,980,092
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANKS FU	1/18/2024	0.90	61,856,000	61,439,815	61,631,223	59,410,461
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANKS	2/13/2024	2.50	39,010,000	40,648,810	39,822,436	38,042,357
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANKS FU	2/14/2024	1.43	20,495,000	20,950,604	20,625,492	19,750,499
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANKS FU	2/26/2024	0.25	110,000,000	109,960,400	109,984,775	104,480,640
Federal Agencies	3130ARHG9	FEDERAL HOME LOAN BANKS	2/28/2024	2.13	36,000,000	35,958,960	35,975,376	34,932,600
Federal Agencies	3130ATUQ8	FEDERAL HOME LOAN BANKS	3/8/2024	4.75	115,000,000	115,329,911	114,976,839	114,964,350
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANKS FU	3/18/2024	0.30	100,000,000	99,878,950	99,951,182	94,825,300
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANKS FU	4/22/2024	0.35	84,969,000	84,992,791	84,979,469	80,291,881
Federal Agencies	3133ENWP1	FEDERAL FARM CREDIT BANKS FU	5/16/2024	2.63	95,000,000	94,871,750	94,912,102	92,366,600
Federal Agencies	3133ENYH7	FEDERAL FARM CREDIT BANKS FU	6/10/2024	2.63	100,000,000	99,871,000	99,907,176	97,112,400
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANKS	6/14/2024	2.88	109,435,000	109,808,808	109,695,706	106,629,853
Federal Agencies	3130ASHK8	FEDERAL HOME LOAN BANKS	6/14/2024	3.13	56,210,000	56,019,452	56,064,271	54,963,487
Federal Agencies	3133ENYX2	FEDERAL FARM CREDIT BANKS FU	6/17/2024	3.25	100,000,000	99,911,250	99,935,289	97,971,500
Federal Agencies	3133ENZS2	FEDERAL FARM CREDIT BANKS FU	6/28/2024	3.10	100,000,000	99,947,000	99,960,558	97,718,600
Federal Agencies	3130ASME6	FEDERAL HOME LOAN BANKS	7/8/2024	3.00	42,500,000	42,417,550	42,437,514	41,454,160
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANKS FU	7/23/2024	0.45	50,000,000	50,092,000	50,048,381	46,852,950
Federal Agencies	3133ENJ84	FEDERAL FARM CREDIT BANKS FU	8/26/2024	3.38	50,000,000	49,916,500	49,931,121	48,988,350
Federal Agencies	3130ATVD6	FEDERAL HOME LOAN BANKS	9/13/2024	4.88	50,000,000	50,082,313	50,057,210	50,179,000
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANKS FU	9/23/2024	0.43	125,000,000	124,873,750	124,927,314	116,398,500
Federal Agencies	3133ENP79	FEDERAL FARM CREDIT BANKS FU	9/26/2024	4.25	50,000,000	49,996,000	49,962,531	49,682,200
Federal Agencies	3130ATT31	FEDERAL HOME LOAN BANKS	10/3/2024	4.50	50,000,000	49,879,250	49,872,622	49,904,800
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANKS FU	11/18/2024	0.88	70,000,000	69,919,500	69,949,541	65,434,250
Federal Agencies	3133ENZ94	FEDERAL FARM CREDIT BANKS FU	11/18/2024	4.50	25,000,000	24,973,500	24,975,095	24,955,450
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANKS FU	12/3/2024	1.63	25,000,000	24,960,000	24,984,631	23,679,450
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANKS FU	12/9/2024	0.92	100,000,000	99,948,000	99,966,409	93,383,500
Federal Agencies	3133EN4N7	FEDERAL FARM CREDIT BANKS FU	12/20/2024	4.25	60,000,000	59,891,900	59,893,675	59,694,780
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANKS FU	1/6/2025	1.13	70,000,000	69,842,500	69,893,749	65,507,890
Federal Agencies	3135G0X24	FEDERAL NATIONAL MORTGAGE A	1/7/2025	1.63	39,060,000	40,632,556	39,914,070	36,921,582
Federal Agencies	3133ENZ37	FEDERAL FARM CREDIT BANKS FU	1/10/2025	4.88	50,000,000	49,997,780	49,997,926	50,355,650
Federal Agencies	3137EAEPO	FEDERAL HOME LOAN MORTGAGE	2/12/2025	1.50	133,532,000	135,388,452	134,570,269	125,678,582

# 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	39,980,248	37,371,840	
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANKS FU	4/21/2025	0.60	50,000,000	49,973,500	49,984,746	45,883,450	
Federal Agencies	3135G03U5	FEDERAL NATIONAL MORTGAGE A	4/22/2025	0.63	137,938,000	136,719,742	137,096,739	126,643,085	
Federal Agencies	3133ENXE5	FEDERAL FARM CREDIT BANKS FU	5/23/2025	2.85	26,000,000	25,963,600	25,971,006	25,098,996	
Federal Agencies	3130ASG86	FEDERAL HOME LOAN BANKS	6/13/2025	3.38	24,640,000	24,806,223	24,782,253	24,069,855	
Federal Agencies	3133EN4B3	FEDERAL FARM CREDIT BANKS FU	6/13/2025	4.25	45,000,000	44,967,233	44,967,914	44,861,895	
Federal Agencies	3133ENYQ7	FEDERAL FARM CREDIT BANKS FU	6/13/2025	2.95	50,000,000	49,975,500	49,980,016	48,355,600	
Federal Agencies	3135G04Z3	FEDERAL NATIONAL MORTGAGE A	6/17/2025	0.50	14,655,000	14,346,240	14,439,564	13,350,207	
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANKS	6/30/2025	0.70	17,680,000	17,734,631	17,714,347	16,158,795	
Federal Agencies	3135G05X7	FEDERAL NATIONAL MORTGAGE A	8/25/2025	0.38	97,500,000	96,546,250	96,937,525	88,000,673	
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANKS	9/12/2025	1.75	10,295,000	10,575,333	10,490,835	9,628,522	
Federal Agencies	3137EAEX3	FEDERAL HOME LOAN MORTGAGE	9/23/2025	0.38	22,600,000	22,295,352	22,417,651	20,331,615	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANKS FU	11/17/2025	1.05	94,675,000	94,545,232	94,581,649	86,454,086	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANKS FU	12/16/2025	1.17	95,000,000	94,903,100	94,928,370	86,871,990	
Federal Agencies	3133ENYQ6	FEDERAL FARM CREDIT BANKS FU	12/29/2025	4.00	60,000,000	59,818,050	59,818,548	59,524,020	
Federal Agencies	3133ENJ35	FEDERAL FARM CREDIT BANKS FU	2/25/2026	3.32	35,000,000	34,957,650	34,961,918	34,024,550	
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANKS FU	4/6/2026	0.69	15,500,000	15,458,150	15,470,698	13,834,882	
Federal Agencies	3133ENUD0	FEDERAL FARM CREDIT BANKS FU	4/8/2026	2.64	50,000,000	49,903,000	49,920,793	47,560,950	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANKS	7/13/2026	1.05	100,000,000	100,000,000	100,000,000	89,024,400	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANKS	7/27/2026	1.07	100,000,000	100,000,000	100,000,000	88,995,200	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANKS	8/10/2026	1.05	100,000,000	100,000,000	100,000,000	88,834,500	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANKS	9/3/2026	1.08	100,000,000	100,000,000	100,000,000	88,755,100	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANKS	10/19/2026	1.43	100,000,000	100,000,000	100,000,000	89,710,400	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANKS	11/16/2026	1.61	100,000,000	100,000,000	100,000,000	90,156,500	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANKS	12/14/2026	1.65	100,000,000	100,000,000	100,000,000	90,259,300	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANKS	3/8/2027	2.35	100,000,000	100,000,000	100,000,000	92,276,600	
Federal Agencies	3133ENRD4	FEDERAL FARM CREDIT BANKS FU	3/10/2027	1.68	48,573,000	47,532,020	47,614,452	43,995,480	
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANKS FU	4/5/2027	2.60	72,000,000	71,573,348	71,636,469	67,697,136	
Federal Agencies	3133EN2L3	FEDERAL FARM CREDIT BANKS FU	5/17/2027	4.13	55,650,000	55,613,093	55,614,104	55,577,432	
Federal Agencies	3130ASGU7	FEDERAL HOME LOAN BANKS	6/11/2027	3.50	44,100,000	44,710,878	44,654,312	42,990,753	
Federal Agencies	3133ENZK9	FEDERAL FARM CREDIT BANKS FU	6/28/2027	3.24	27,865,000	28,099,066	28,076,136	26,863,783	
<b>Subtotals</b>				<b>1.64</b>	<b>\$ 5,637,244,000</b>	<b>\$ 5,636,859,345</b>	<b>\$ 5,635,431,097</b>	<b>\$ 5,378,204,674</b>	
Public Time Deposits	PPFQECA11	Bridge Bank	3/20/2023	3.57	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	
Public Time Deposits	PPFTL68P0	Bank of San Francisco	6/5/2023	4.69	10,000,000	10,000,000	10,000,000	10,000,000	
Public Time Deposits	PPG03UL74	Bridge Bank	6/19/2023	4.72	10,000,000	10,000,000	10,000,000	10,000,000	
<b>Subtotals</b>				<b>4.33</b>	<b>\$ 30,000,000</b>	<b>\$ 30,000,000</b>	<b>\$ 30,000,000</b>	<b>\$ 30,000,000</b>	
Negotiable CDs	89114WWV3	Toronto-Dominion Bank - New York Br	1/4/2023	2.26	\$ 50,000,000	\$ 50,000,000	\$ 50,000,000	\$ 49,985,350	
Negotiable CDs	06367CTW7	Bank of Montreal - Chicago Branch	1/13/2023	1.92	50,000,000	50,000,000	50,000,000	49,951,350	
Negotiable CDs	89114WU94	Toronto-Dominion Bank - New York Br	1/13/2023	1.92	50,000,000	50,000,000	50,000,000	49,951,350	
Negotiable CDs	06367CUZ8	Bank of Montreal - Chicago Branch	1/18/2023	2.28	50,000,000	50,000,000	50,000,000	49,942,850	
Negotiable CDs	89114WWX9	Toronto-Dominion Bank - New York Br	1/24/2023	2.36	50,000,000	50,000,000	50,000,000	49,926,000	
Negotiable CDs	78012U5C5	Royal Bank of Canada New York Bran	1/27/2023	2.00	50,000,000	50,000,000	50,000,000	49,902,550	
Negotiable CDs	06367CSR9	Bank of Montreal - Chicago Branch	1/30/2023	1.18	50,000,000	50,000,000	50,000,000	49,857,000	
Negotiable CDs	89114WQL2	Toronto-Dominion Bank - New York Br	1/30/2023	0.95	50,000,000	50,000,000	50,000,000	49,847,400	
Negotiable CDs	06367CSM0	Bank of Montreal - Chicago Branch	2/13/2023	1.35	50,000,000	50,000,000	50,000,000	49,797,250	
Negotiable CDs	89114WRW7	Toronto-Dominion Bank - New York Br	2/13/2023	1.35	50,000,000	50,000,000	50,000,000	49,797,250	
Negotiable CDs	89114WUU7	Toronto-Dominion Bank - New York Br	2/27/2023	2.16	100,000,000	100,000,000	100,000,000	99,583,100	
Negotiable CDs	06367CV46	Bank of Montreal - Chicago Branch	3/27/2023	2.60	50,000,000	50,000,000	50,000,000	49,730,250	

# 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	78012U5Z4	Royal Bank of Canada New York Bran	3/27/2023	2.58	50,000,000	50,000,000	50,000,000	49,728,200	
Negotiable CDs	65602Y3E8	Norinchukin Bank - New York Branch	5/8/2023	5.20	50,000,000	50,000,000	50,000,000	50,032,450	
Negotiable CDs	78012U6W0	Royal Bank of Canada New York Bran	6/15/2023	3.71	50,000,000	50,000,000	50,000,000	49,649,800	
Negotiable CDs	78012U7H2	Royal Bank of Canada New York Bran	6/15/2023	3.68	50,000,000	50,000,000	50,000,000	49,644,000	
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Br	6/15/2023	3.60	100,000,000	100,000,000	100,000,000	99,254,400	
Negotiable CDs	06367CX51	Bank of Montreal - Chicago Branch	6/30/2023	3.92	50,000,000	50,000,000	50,000,000	49,660,650	
Negotiable CDs	89115BAW0	Toronto-Dominion Bank - New York Br	6/30/2023	3.90	50,000,000	50,000,000	50,000,000	49,655,550	
Negotiable CDs	06367CW70	Bank of Montreal - Chicago Branch	7/3/2023	3.75	50,000,000	50,000,000	50,000,000	49,610,900	
Negotiable CDs	06367CXA0	Bank of Montreal - Chicago Branch	7/3/2023	3.84	50,000,000	50,000,000	50,000,000	49,634,950	
Negotiable CDs	06367D2M6	Bank of Montreal - Chicago Branch	7/3/2023	5.30	50,000,000	50,000,000	50,000,000	50,017,200	
Negotiable CDs	06417MB87	Bank of Nova Scotia - Houston Branch	7/3/2023	3.73	50,000,000	50,000,000	50,000,000	49,608,750	
Negotiable CDs	78015J3N5	Royal Bank of Canada New York Bran	7/3/2023	3.73	50,000,000	50,000,000	50,000,000	49,606,050	
Negotiable CDs	78015JAJ6	Royal Bank of Canada New York Bran	7/3/2023	4.02	50,000,000	50,000,000	50,000,000	49,680,750	
Negotiable CDs	06367CXR3	Bank of Montreal - Chicago Branch	8/28/2023	4.23	50,000,000	50,000,000	50,000,000	49,626,050	
Negotiable CDs	78015JFJ1	Royal Bank of Canada New York Bran	9/20/2023	4.75	50,000,000	50,000,000	50,000,000	49,729,300	
Negotiable CDs	06367CY27	Bank of Montreal - Chicago Branch	9/22/2023	4.80	50,000,000	50,000,000	50,000,000	49,778,650	
Negotiable CDs	78015JHJ9	Royal Bank of Canada New York Bran	9/22/2023	4.81	50,000,000	50,000,000	50,000,000	49,781,400	
Negotiable CDs	06367CXX0	Bank of Montreal - Chicago Branch	9/25/2023	4.82	50,000,000	50,000,000	50,000,000	49,779,850	
Negotiable CDs	78015JH67	Royal Bank of Canada New York Bran	9/25/2023	4.76	50,000,000	50,000,000	50,000,000	49,758,600	
Negotiable CDs	06367CYA9	Bank of Montreal - Chicago Branch	10/6/2023	4.97	50,000,000	50,000,000	50,000,000	49,790,650	
Negotiable CDs	78015JMJ3	Royal Bank of Canada New York Bran	10/23/2023	5.46	50,000,000	50,000,000	50,000,000	50,011,050	
Negotiable CDs	89115BC73	Toronto-Dominion Bank - New York Br	10/23/2023	5.57	50,000,000	50,000,000	50,000,000	50,049,600	
Negotiable CDs	89115BJX9	Toronto-Dominion Bank - New York Br	11/20/2023	5.51	50,000,000	50,000,000	50,000,000	50,020,500	
Negotiable CDs	06417MN84	Bank of Nova Scotia - Houston Branch	11/21/2023	5.50	50,000,000	50,000,000	50,000,000	50,016,950	
Negotiable CDs	78015JPE1	Royal Bank of Canada New York Bran	12/18/2023	5.37	50,000,000	50,000,000	50,000,000	49,942,300	
<b>Subtotals</b>				<b>3.58</b>	<b>\$ 1,950,000,000</b>	<b>\$ 1,950,000,000</b>	<b>\$ 1,950,000,000</b>	<b>\$ 1,942,340,250</b>	
Commercial Paper	62479MN66	MUFG Bank - New York Branch	1/6/2023	0.00	\$ 50,000,000	\$ 49,822,611	\$ 49,971,389	\$ 49,957,800	
Commercial Paper	62479MQD8	MUFG Bank - New York Branch	3/13/2023	0.00	50,000,000	49,360,278	49,536,528	49,541,650	
Commercial Paper	89233HQD9	Toyota Motor Credit Corporation	3/13/2023	0.00	50,000,000	49,255,944	49,552,306	49,537,050	
Commercial Paper	62479MTG8	MUFG Bank - New York Branch	6/16/2023	0.00	50,000,000	48,751,972	48,842,611	48,884,350	
Commercial Paper	62479MTW3	MUFG Bank - New York Branch	6/30/2023	0.00	100,000,000	97,331,306	97,485,000	97,563,400	
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	6/30/2023	0.00	150,000,000	144,920,833	146,300,000	146,192,100	
Commercial Paper	62479MU35	MUFG Bank - New York Branch	7/3/2023	0.00	50,000,000	48,515,417	48,706,292	48,759,500	
<b>Subtotals</b>				<b>0.00</b>	<b>\$ 500,000,000</b>	<b>\$ 487,958,361</b>	<b>\$ 490,394,125</b>	<b>\$ 490,435,850</b>	
Money Market Funds	262006208	DREYFUS GVT CSH MGT INST	1/1/2023	4.19	\$ 749,622,219	\$ 749,622,219	\$ 749,622,219	\$ 749,622,219	
Money Market Funds	608919718	FEDERATED HRMS GV O PRMR	1/1/2023	4.15	719,870,202	719,870,202	719,870,202	719,870,202	
Money Market Funds	09248U718	BLKRR LQ:T-FUND INSTL	1/1/2023	4.04	15,039,991	15,039,991	15,039,991	15,039,991	
Money Market Funds	31607A703	FIDELITY IMM:GOVT INSTL	1/1/2023	4.15	85,945,856	85,945,856	85,945,856	85,945,856	
Money Market Funds	61747C319	MORG STAN I LQ:GV IMP	1/1/2023	4.13	60,535,882	60,535,882	60,535,882	60,535,882	
Money Market Funds	85749T517	SS INST INV:US GV MM OPP	1/1/2023	4.09	506,943,073	506,943,073	506,943,073	506,943,073	
<b>Subtotals</b>				<b>4.15</b>	<b>\$ 2,137,957,223</b>	<b>\$ 2,137,957,223</b>	<b>\$ 2,137,957,223</b>	<b>\$ 2,137,957,223</b>	
Supranationals	459058JV6	INTERNATIONAL BANK FOR RECON	4/20/2023	0.13	\$ 100,000,000	\$ 99,793,000	\$ 99,969,092	\$ 98,708,300	
Supranationals	4581X0CC0	INTER-AMERICAN DEVELOPMENT E	10/4/2023	3.00	25,756,000	26,837,752	26,209,744	25,412,260	
Supranationals	45906M3B5	INTERNATIONAL BANK FOR RECON	6/14/2024	1.98	100,000,000	100,000,000	100,000,000	96,304,000	
Supranationals	4581X0EE4	INTER-AMERICAN DEVELOPMENT E	7/1/2024	3.25	80,000,000	79,992,000	79,994,014	78,361,840	
Supranationals	459056HV2	INTERNATIONAL BANK FOR RECON	8/28/2024	1.50	50,000,000	50,984,250	50,578,127	47,519,700	
Supranationals	4581X0DZ8	INTER-AMERICAN DEVELOPMENT E	9/23/2024	0.50	50,000,000	49,595,500	49,757,837	46,610,650	

## Investment Inventory Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized		Market Value
			Date	Coupon			Book Value	Market Value	
Supranationals	45950VQG4	INTERNATIONAL FINANCE CORP	9/23/2024	0.44	10,000,000	9,918,700	9,951,921	9,261,020	
Supranationals	4581X0CM8	INTER-AMERICAN DEVELOPMENT E	1/15/2025	2.13	100,000,000	105,676,000	103,109,279	95,583,500	
Supranationals	459058JB0	INTERNATIONAL BANK FOR RECON	4/22/2025	0.63	40,000,000	40,086,000	40,052,894	36,711,960	
Supranationals	4581X0DN5	INTER-AMERICAN DEVELOPMENT E	7/15/2025	0.63	28,900,000	28,519,098	28,639,116	26,331,744	
Supranationals	45818WDG8	INTER-AMERICAN DEVELOPMENT E	2/27/2026	0.82	19,500,000	19,556,907	19,539,839	17,386,395	
<b>Subtotals</b>					<b>1.54</b>	<b>\$ 604,156,000</b>	<b>\$ 610,959,207</b>	<b>\$ 607,801,863</b>	<b>\$ 578,191,369</b>
<b>Grand Totals</b>					<b>2.02</b>	<b>\$ 14,934,357,223</b>	<b>\$ 14,933,164,710</b>	<b>\$ 14,922,771,264</b>	<b>\$ 14,349,695,772</b>

# Monthly Investment Earnings

## Pooled Fund

For month ended December 31, 2022

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
U.S. Treasuries	912828Z86	United States Department of The Treasury	50000000	1.375	0.1396	8/17/21	2/15/23	57,914	-52,356	0	5,559	
U.S. Treasuries	912828Z86	United States Department of The Treasury	50000000	1.375	1.0249	3/3/22	2/15/23	57,914	-14,746	0.00	43,168	
U.S. Treasuries	912828ZD5	United States Department of The Treasury	50000000	0.5	0.1627	3/18/21	3/15/23	21,409	-14,325	0	7,084	
U.S. Treasuries	91282CBU4	United States Department of The Treasury	50000000	0.125	0.1537	5/4/21	3/31/23	5,323	1,218	0	6,541	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.252	6/24/21	6/15/23	10,619	84	0.00	10,703	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.1838	4/8/21	6/15/23	10,619	-2,807	0.00	7,812	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.1912	3/12/21	6/15/23	10,619	-2,495	0	8,124	
U.S. Treasuries	912828S35	United States Department of The Treasury	50000000	1.375	0.2459	6/24/21	6/30/23	57,945	-47,960	0	9,985	
U.S. Treasuries	912828S35	United States Department of The Treasury	50000000	1.375	1.6052	1/9/20	6/30/23	57,945	9,645	0	67,591	
U.S. Treasuries	91282CCK5	United States Department of The Treasury	50000000	0.125	0.2598	6/30/21	6/30/23	5,268	5,723	0	10,991	
U.S. Treasuries	912828S92	United States Department of The Treasury	50000000	1.25	0.2029	4/1/21	7/31/23	52,649	-44,467	0	8,182	
U.S. Treasuries	912828S92	United States Department of The Treasury	50000000	1.25	0.2046	4/1/21	7/31/23	52,649	-44,396	0	8,253	
U.S. Treasuries	91282CAK7	United States Department of The Treasury	50000000	0.125	0.2334	8/10/21	9/15/23	5,352	4,584	0.00	9,937	
U.S. Treasuries	912828WE6	United States Department of The Treasury	50000000	2.75	1.7265	12/17/19	11/15/23	117,749	-42,540	0	75,209	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.2951	3/19/21	12/15/23	5,310	7,198	0.00	12,508	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.6864	12/15/21	12/15/23	5,310	23,638	0.00	28,948	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.7231	12/9/21	12/15/23	5,310	25,173	0	30,483	
U.S. Treasuries	9128285Z9	United States Department of The Treasury	50000000	2.5	0.3304	10/4/21	1/31/24	105,299	-91,712	0.00	13,587	
U.S. Treasuries	91282CDV0	United States Department of The Treasury	50000000	0.875	2.4625	4/11/22	1/31/24	36,855	65,501	0.00	102,355	
U.S. Treasuries	91282CDV0	United States Department of The Treasury	50000000	0.875	1.5159	2/23/22	1/31/24	36,855	26,719	0.00	63,574	
U.S. Treasuries	912828B66	United States Department of The Treasury	50000000	2.75	2.4706	4/11/22	2/15/24	115,829	-11,481	0	104,347	
U.S. Treasuries	91282CBR1	United States Department of The Treasury	50000000	0.25	1.5538	3/8/22	3/15/24	10,704	54,230	0.00	64,934	
U.S. Treasuries	91282CCC3	United States Department of The Treasury	50000000	0.25	0.4471	7/2/21	5/15/24	10,704	8,319	0.00	19,024	
U.S. Treasuries	912828XT2	United States Department of The Treasury	50000000	2	0.4302	7/6/21	5/31/24	85,165	-66,202	0	18,963	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	2.6013	4/12/22	7/15/24	15,795	91,224	0	107,019	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	0.3763	8/6/21	7/15/24	15,795	56	0.00	15,851	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	0.4018	8/9/21	7/15/24	15,795	1,131	0	16,926	
U.S. Treasuries	912828Y87	United States Department of The Treasury	50000000	1.75	0.4178	3/30/21	7/31/24	73,709	-56,226	0	17,484	
U.S. Treasuries	91282CCT6	United States Department of The Treasury	50000000	0.375	0.4437	8/25/21	8/15/24	15,795	2,899	0	18,694	
U.S. Treasuries	912828YM6	United States Department of The Treasury	50000000	1.5	0.5059	4/15/21	10/31/24	64,227	-41,798	0	22,428	
U.S. Treasuries	912828G38	United States Department of The Treasury	50000000	2.25	0.5199	3/9/21	11/15/24	96,340	-72,728	0	23,612	
U.S. Treasuries	912828G38	United States Department of The Treasury	50000000	2.25	0.4798	3/12/21	11/15/24	96,340	-74,467	0.00	21,873	
U.S. Treasuries	912828YY0	United States Department of The Treasury	50000000	1.75	0.5654	3/15/21	12/31/24	73,749	-49,765	0	23,984	
U.S. Treasuries	912828Z52	United States Department of The Treasury	50000000	1.375	0.5773	3/30/21	1/31/25	57,914	-33,489	0	24,426	
U.S. Treasuries	912828Z52	United States Department of The Treasury	50000000	1.375	0.5723	4/15/21	1/31/25	57,914	-33,700	0.00	24,214	
U.S. Treasuries	912828ZC7	United States Department of The Treasury	50000000	1.125	0.6083	3/15/21	2/28/25	48,170	-21,690	0.00	26,480	
U.S. Treasuries	912828ZC7	United States Department of The Treasury	50000000	1.125	0.6095	3/31/21	2/28/25	48,170	-21,636	0.00	26,534	
U.S. Treasuries	912828ZF0	United States Department of The Treasury	50000000	0.5	0.582	4/19/21	3/31/25	21,291	3,443	0.00	24,734	
U.S. Treasuries	912828ZF0	United States Department of The Treasury	50000000	0.5	0.6127	4/15/21	3/31/25	21,291	4,732	0	26,023	
U.S. Treasuries	912828ZL7	United States Department of The Treasury	50000000	0.375	0.5719	5/18/21	4/30/25	16,057	8,266	0.00	24,323	
U.S. Treasuries	912828XB1	United States Department of The Treasury	50000000	2.125	0.5683	9/2/21	5/15/25	90,988	-65,387	0	25,601	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6999	3/9/21	6/30/25	10,536	18,849	0.00	29,384	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6499	5/13/21	6/30/25	10,536	16,772	0	27,307	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6014	7/12/21	6/30/25	10,536	14,750	0.00	25,286	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6015	5/12/21	6/30/25	10,536	14,756	0	25,291	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	1.035	12/7/21	6/30/25	10,536	32,670	0.00	43,206	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6165	5/18/21	6/30/25	10,536	15,378	0.00	25,914	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.5087	8/5/21	6/30/25	10,536	10,877	0	21,413	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6534	3/8/21	6/30/25	10,536	16,915	0.00	27,450	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.5577	8/6/21	6/30/25	10,536	12,926	0	23,461	
U.S. Treasuries	91282CAB7	United States Department of The Treasury	50000000	0.25	0.5731	8/6/21	7/31/25	10,530	13,566	0	24,096	
U.S. Treasuries	91282CAB7	United States Department of The Treasury	50000000	0.25	0.5241	8/5/21	7/31/25	10,530	11,519	0	22,049	
U.S. Treasuries	91282CFK2	United States Department of The Treasury	50000000	3.5	4.2532	10/7/22	9/15/25	149,862	26,696	0	176,558	

# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	Net Earnings	
U.S. Treasuries	91282CAM3	United States Department of The Treasury	50000000	0.25	0.6619	5/12/21	9/30/25	10,646	17,234	0.00	27,880	
U.S. Treasuries	91282CAM3	United States Department of The Treasury	50000000	0.25	0.5983	7/26/21	9/30/25	10,646	14,592	0.00	25,237	
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.5534	2/25/21	10/31/25	10,704	12,719	0.00	23,423	
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.6509	3/2/21	10/31/25	10,704	16,771	0.00	27,476	
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.6643	3/4/21	10/31/25	10,704	17,325	0	28,029	
U.S. Treasuries	91282CBC4	United States Department of The Treasury	50000000	0.375	0.603	2/25/21	12/31/25	15,803	9,544	0	25,347	
U.S. Treasuries	91282CBC4	United States Department of The Treasury	50000000	0.375	0.6805	2/26/21	12/31/25	15,803	12,767	0.00	28,570	
U.S. Treasuries	91282CBW0	United States Department of The Treasury	50000000	0.75	0.8639	7/2/21	4/30/26	32,113	4,739	0	36,853	
U.S. Treasuries	91282CBW0	United States Department of The Treasury	50000000	0.75	0.8926	6/28/21	4/30/26	32,113	5,928	0	38,041	
U.S. Treasuries	912828R36	United States Department of The Treasury	50000000	1.625	0.8077	8/27/21	5/15/26	69,579	-34,036	0	35,543	
U.S. Treasuries	912828R36	United States Department of The Treasury	50000000	1.625	0.6941	7/23/21	5/15/26	69,579	-38,871	0.00	30,707	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	1.3228	1/4/22	6/30/26	36,874	18,408	0.00	55,282	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7398	7/22/21	6/30/26	36,874	-5,639	0	31,236	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.9018	9/24/21	6/30/26	36,874	1,114	0.00	37,988	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.903	7/2/21	6/30/26	36,874	1,162	0	38,036	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7749	8/10/21	6/30/26	36,874	-4,172	0.00	32,702	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.8461	7/14/21	6/30/26	36,874	-1,203	0	35,671	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	1.0519	10/14/21	6/30/26	36,874	7,322	0	44,196	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7063	8/6/21	6/30/26	36,874	-7,040	0.00	29,835	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7326	7/22/21	6/30/26	36,874	-5,941	0.00	30,934	
U.S. Treasuries	91282CCW9	United States Department of The Treasury	50000000	0.75	0.9795	9/28/21	8/31/26	32,113	9,496	0.00	41,609	
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.0103	10/8/21	9/30/26	37,260	5,595	0.00	42,855	
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.003	10/8/21	9/30/26	37,260	5,295	0.00	42,555	
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.159	10/19/21	9/30/26	37,260	11,694	0.00	48,954	
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	1.2013	12/7/21	11/30/26	53,228	-1,997	0.00	51,231	
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	1.22	12/3/21	11/30/26	53,228	-1,229	0.00	51,999	
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	2.5854	3/29/22	11/30/26	53,228	53,063	0.00	106,291	
U.S. Treasuries	91282CDQ1	United States Department of The Treasury	50000000	1.25	2.5489	3/29/22	12/31/26	52,678	51,594	0.00	104,271	
U.S. Treasuries	91282CEF4	United States Department of The Treasury	25000000	2.5	2.7091	4/6/22	3/31/27	53,228	4,125	0.00	57,353	
<b>Subtotals</b>			<b>\$ 4,075,000,000</b>					<b>\$ 3,066,142</b>	<b>\$ (176,558)</b>	<b>\$ -</b>	<b>\$ 2,889,584</b>	
Federal Agencies	3133EMS45	Federal Farm Credit Banks Funding Corpor:	\$ -	0.11	0.11	7/14/21	12/14/22	\$ 1,986	\$ 178	\$ -	\$ 2,164	
Federal Agencies	313385T48	Federal Home Loan Banks	-	0.00	0.00	12/15/22	12/16/22	-	5,556	-	5,556	
Federal Agencies	313385T48	Federal Home Loan Banks	-	0.00	0.00	12/15/22	12/16/22	-	5,556	-	5,556	
Federal Agencies	313385T48	Federal Home Loan Banks	-	0.00	0.00	12/15/22	12/16/22	-	5,556	-	5,556	
Federal Agencies	313385T48	Federal Home Loan Banks	-	0.00	0.00	12/15/22	12/16/22	-	5,556	-	5,556	
Federal Agencies	313385T71	Federal Home Loan Banks	-	0.00	0.00	12/16/22	12/19/22	-	17,000	-	17,000	
Federal Agencies	313385T71	Federal Home Loan Banks	-	0.00	0.00	12/16/22	12/19/22	-	17,000	-	17,000	
Federal Agencies	313385T71	Federal Home Loan Banks	-	0.00	0.00	12/16/22	12/19/22	-	17,000	-	17,000	
Federal Agencies	313385T71	Federal Home Loan Banks	-	0.00	0.00	12/16/22	12/19/22	-	17,000	-	17,000	
Federal Agencies	313385T89	Federal Home Loan Banks	-	0.00	0.00	12/19/22	12/20/22	-	5,764	-	5,764	
Federal Agencies	313385T89	Federal Home Loan Banks	-	0.00	0.00	12/19/22	12/20/22	-	5,764	-	5,764	
Federal Agencies	313385T97	Federal Home Loan Banks	-	0.00	0.00	12/20/22	12/21/22	-	5,736	-	5,736	
Federal Agencies	313385T97	Federal Home Loan Banks	-	0.00	0.00	12/20/22	12/21/22	-	5,736	-	5,736	
Federal Agencies	3133EMWK4	Federal Farm Credit Banks Funding Corpor:	60,000,000	0.14	0.15	5/18/21	1/19/23	7,000	639	-	7,639	
Federal Agencies	3133ELJH8	Federal Farm Credit Banks Funding Corpor:	10,140,000	1.60	0.75	3/25/20	1/23/23	13,520	(7,320)	-	6,201	
Federal Agencies	3133EMPH9	Federal Farm Credit Banks Funding Corpor:	45,500,000	0.13	1.10	3/3/22	2/3/23	4,740	37,134	-	41,874	
Federal Agencies	3133827H0	Federal Home Loan Banks	44,400,000	2.14	1.08	3/7/22	2/6/23	79,180	(39,367)	-	39,813	
Federal Agencies	3133ENDQ0	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.16	0.32	11/12/21	2/10/23	6,667	6,828	-	13,494	
Federal Agencies	3133EMUH3	Federal Farm Credit Banks Funding Corpor:	65,000,000	0.13	0.16	3/31/21	3/23/23	6,771	1,926	-	8,697	
Federal Agencies	3133EMVP4	Federal Farm Credit Banks Funding Corpor:	20,000,000	0.13	0.19	4/13/21	4/13/23	2,083	1,121	-	3,204	
Federal Agencies	3133EMVP4	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.13	0.19	4/13/21	4/13/23	2,604	1,401	-	4,006	
Federal Agencies	3133EMVP4	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.13	0.19	4/13/21	4/13/23	5,208	2,803	-	8,011	
Federal Agencies	3133EMXM9	Federal Farm Credit Banks Funding Corpor:	44,500,000	0.13	0.17	5/5/21	4/27/23	4,635	1,622	-	6,257	

# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	Net Earnings	
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor:	12,500,000	0.13	0.19	5/10/21	5/10/23	1,302	679	-	1,982	
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.13	0.19	5/10/21	5/10/23	2,604	1,359	-	3,963	
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor:	75,000,000	0.13	0.19	5/10/21	5/10/23	7,813	4,077	-	11,889	
Federal Agencies	3130AMRY0	Federal Home Loan Banks	15,000,000	0.13	0.17	6/4/21	6/2/23	1,563	588	-	2,150	
Federal Agencies	3133EMF31	Federal Farm Credit Banks Funding Corpor:	100,000,000	0.13	0.16	6/2/21	6/2/23	10,417	2,633	-	13,050	
Federal Agencies	3133EMH96	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.13	0.26	6/28/21	6/14/23	5,208	5,851	-	11,060	
Federal Agencies	3133EM3S9	Federal Farm Credit Banks Funding Corpor:	48,067,000	0.20	0.53	12/14/21	6/26/23	8,011	13,355	-	21,366	
Federal Agencies	3133EM3S9	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.20	0.22	8/26/21	6/26/23	8,333	932	-	9,265	
Federal Agencies	3133EMS37	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.13	0.20	7/14/21	7/14/23	5,208	3,066	-	8,275	
Federal Agencies	3133EMS37	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.13	0.22	7/14/21	7/14/23	5,208	3,939	-	9,147	
Federal Agencies	3133ENEY2	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.45	0.45	11/24/21	7/24/23	18,750	179	-	18,929	
Federal Agencies	3133EM2E1	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.16	0.19	8/10/21	8/10/23	6,667	1,274	-	7,941	
Federal Agencies	3137EAEV7	Federal Home Loan Mortgage Corporation	40,776,000	0.25	0.58	12/6/21	8/24/23	8,495	11,550	-	20,045	
Federal Agencies	313384LJ6	Federal Home Loan Banks	50,000,000	0.00	4.77	11/7/22	9/6/23	-	198,917	-	198,917	
Federal Agencies	3130AJXD6	Federal Home Loan Banks	20,975,000	0.13	0.59	12/14/21	9/8/23	2,185	8,259	-	10,444	
Federal Agencies	313383YJ4	Federal Home Loan Banks	25,000,000	3.38	3.12	7/27/22	9/8/23	70,313	(5,319)	-	64,994	
Federal Agencies	313383YJ4	Federal Home Loan Banks	25,000,000	3.38	3.11	7/27/22	9/8/23	70,313	(5,452)	-	64,861	
Federal Agencies	313383YJ4	Federal Home Loan Banks	40,000,000	3.38	3.14	7/28/22	9/8/23	112,500	(7,769)	-	104,731	
Federal Agencies	3135G0U43	Federal National Mortgage Association	29,648,000	2.88	0.66	12/9/21	9/12/23	71,032	(55,303)	-	15,729	
Federal Agencies	3133EM6N7	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.17	0.22	9/27/21	9/27/23	7,083	2,123	-	9,207	
Federal Agencies	3133ENGF1	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,544	-	11,960	
Federal Agencies	3133ENGF1	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,544	-	11,960	
Federal Agencies	3133ENGF1	Federal Farm Credit Banks Funding Corpor:	75,000,000	0.50	0.57	12/3/21	12/1/23	31,250	4,631	-	35,881	
Federal Agencies	3130A3VC5	Federal Home Loan Banks	10,000,000	2.25	0.73	12/10/21	12/8/23	18,750	(12,817)	-	5,933	
Federal Agencies	3130A3VC5	Federal Home Loan Banks	30,000,000	2.25	0.73	12/10/21	12/8/23	56,250	(38,452)	-	17,798	
Federal Agencies	3133ENHR4	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.68	0.70	12/20/21	12/20/23	14,167	527	-	14,693	
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:	62,000,000	0.68	0.70	12/20/21	12/20/23	35,133	1,253	-	36,387	
Federal Agencies	3130AU4V3	Federal Home Loan Banks	11,000,000	4.80	4.81	12/8/22	1/8/24	33,733	67	-	33,800	
Federal Agencies	3130AU4V3	Federal Home Loan Banks	25,000,000	4.80	4.85	12/8/22	1/8/24	76,667	758	-	77,424	
Federal Agencies	3133ENLF5	Federal Farm Credit Banks Funding Corpor:	11,856,000	0.90	1.44	3/3/22	1/18/24	8,892	5,296	-	14,188	
Federal Agencies	3133ENLF5	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.90	1.21	2/1/22	1/18/24	37,500	12,946	-	50,446	
Federal Agencies	3130AFW94	Federal Home Loan Banks	39,010,000	2.50	0.62	11/12/21	2/13/24	81,271	(61,729)	-	19,542	
Federal Agencies	3133ELNE0	Federal Farm Credit Banks Funding Corpor:	20,495,000	1.43	0.85	3/18/20	2/14/24	24,423	(9,891)	-	14,533	
Federal Agencies	3133EMRZ7	Federal Farm Credit Banks Funding Corpor:	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	51	-	1,093	
Federal Agencies	3133EMRZ7	Federal Farm Credit Banks Funding Corpor:	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	51	-	1,093	
Federal Agencies	3133EMRZ7	Federal Farm Credit Banks Funding Corpor:	100,000,000	0.25	0.26	2/26/21	2/26/24	20,833	1,019	-	21,853	
Federal Agencies	3130ARHG9	Federal Home Loan Banks	11,000,000	2.13	2.18	3/25/22	2/28/24	19,479	551	-	20,031	
Federal Agencies	3130ARHG9	Federal Home Loan Banks	25,000,000	2.13	2.18	3/25/22	2/28/24	44,271	1,253	-	45,524	
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	10,000,000	4.75	4.65	11/15/22	3/8/24	39,583	(861)	-	38,723	
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	20,000,000	4.75	4.75	11/18/22	3/8/24	79,167	(52)	-	79,115	
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	25,000,000	4.75	4.81	12/8/22	3/8/24	75,868	947	-	76,815	
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	30,000,000	4.75	4.75	11/18/22	3/8/24	118,750	(117)	-	118,633	
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	30,000,000	4.75	4.81	12/8/22	3/8/24	91,042	1,137	-	92,179	
Federal Agencies	3133EMTW2	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,711	-	14,211	
Federal Agencies	3133EMTW2	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,713	-	14,213	
Federal Agencies	3133EMWV0	Federal Farm Credit Banks Funding Corpor:	16,545,000	0.35	0.34	5/4/21	4/22/24	4,826	(132)	-	4,693	
Federal Agencies	3133EMWV0	Federal Farm Credit Banks Funding Corpor:	29,424,000	0.35	0.34	5/4/21	4/22/24	8,582	(236)	-	8,346	
Federal Agencies	3133EMWV0	Federal Farm Credit Banks Funding Corpor:	39,000,000	0.35	0.34	5/4/21	4/22/24	11,375	(312)	-	11,063	
Federal Agencies	3133ENWP1	Federal Farm Credit Banks Funding Corpor:	45,000,000	2.63	2.69	5/16/22	5/16/24	98,438	2,576	-	101,014	
Federal Agencies	3133ENWP1	Federal Farm Credit Banks Funding Corpor:	50,000,000	2.63	2.69	5/16/22	5/16/24	109,375	2,863	-	112,238	
Federal Agencies	3133ENYH7	Federal Farm Credit Banks Funding Corpor:	50,000,000	2.63	2.69	6/10/22	6/10/24	109,375	2,735	-	112,110	
Federal Agencies	3133ENYH7	Federal Farm Credit Banks Funding Corpor:	50,000,000	2.63	2.69	6/10/22	6/10/24	109,375	2,735	-	112,110	
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	15,955,000	2.88	2.71	5/18/22	6/14/24	38,226	(2,186)	-	36,040	

# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	17,980,000	2.88	2.70	5/18/22	6/14/24	43,077	(2,610)	-	-	40,467
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	25,500,000	2.88	2.77	5/12/22	6/14/24	61,094	(2,131)	-	-	58,962
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	50,000,000	2.88	2.67	5/16/22	6/14/24	119,792	(8,321)	-	-	111,471
Federal Agencies	3130ASHK8	Federal Home Loan Banks	28,000,000	3.13	3.31	7/22/22	6/14/24	72,917	4,271	-	-	77,188
Federal Agencies	3130ASHK8	Federal Home Loan Banks	28,210,000	3.13	3.31	7/22/22	6/14/24	73,464	4,253	-	-	77,716
Federal Agencies	3133ENYX2	Federal Farm Credit Banks Funding Corpor:	25,000,000	3.25	3.31	6/17/22	6/17/24	67,708	1,251	-	-	68,959
Federal Agencies	3133ENYX2	Federal Farm Credit Banks Funding Corpor:	25,000,000	3.25	3.31	6/17/22	6/17/24	67,708	1,240	-	-	68,949
Federal Agencies	3133ENYX2	Federal Farm Credit Banks Funding Corpor:	50,000,000	3.25	3.28	6/17/22	6/17/24	135,417	1,272	-	-	136,689
Federal Agencies	3133ENZS2	Federal Farm Credit Banks Funding Corpor:	25,000,000	3.10	3.13	6/28/22	6/28/24	64,583	573	-	-	65,156
Federal Agencies	3133ENZS2	Federal Farm Credit Banks Funding Corpor:	25,000,000	3.10	3.13	6/28/22	6/28/24	64,583	530	-	-	65,113
Federal Agencies	3133ENZS2	Federal Farm Credit Banks Funding Corpor:	50,000,000	3.10	3.13	6/28/22	6/28/24	129,167	1,145	-	-	130,312
Federal Agencies	3130ASME6	Federal Home Loan Banks	10,000,000	3.00	3.10	7/8/22	7/8/24	25,000	823	-	-	25,823
Federal Agencies	3130ASME6	Federal Home Loan Banks	15,000,000	3.00	3.10	7/8/22	7/8/24	37,500	1,234	-	-	38,734
Federal Agencies	3130ASME6	Federal Home Loan Banks	17,500,000	3.00	3.10	7/8/22	7/8/24	43,750	1,440	-	-	45,190
Federal Agencies	3133EMV25	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.45	0.39	8/6/21	7/23/24	18,750	(2,636)	-	-	16,114
Federal Agencies	3133ENJ84	Federal Farm Credit Banks Funding Corpor:	50,000,000	3.38	3.46	8/26/22	8/26/24	140,625	3,541	-	-	144,166
Federal Agencies	3130ATVD6	Federal Home Loan Banks	50,000,000	4.88	4.81	11/10/22	9/13/24	203,125	(2,856)	-	-	200,269
Federal Agencies	3133EM5X6	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.43	0.46	9/23/21	9/23/24	8,958	714	-	-	9,673
Federal Agencies	3133EM5X6	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,428	-	-	19,345
Federal Agencies	3133EM5X6	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,428	-	-	19,345
Federal Agencies	3133ENP79	Federal Farm Credit Banks Funding Corpor:	50,000,000	4.25	4.25	9/26/22	9/26/24	177,083	170	-	-	177,253
Federal Agencies	3130ATT31	Federal Home Loan Banks	50,000,000	4.50	4.65	11/1/22	10/3/24	187,500	6,160	-	-	193,660
Federal Agencies	3133ENEJ5	Federal Farm Credit Banks Funding Corpor:	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	325	-	-	7,617
Federal Agencies	3133ENEJ5	Federal Farm Credit Banks Funding Corpor:	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	325	-	-	7,617
Federal Agencies	3133ENEJ5	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.88	0.91	11/18/21	11/18/24	36,458	1,626	-	-	38,085
Federal Agencies	3133ENZ94	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.50	4.56	11/18/22	11/18/24	93,750	1,124	-	-	94,874
Federal Agencies	3133ELCP7	Federal Farm Credit Banks Funding Corpor:	25,000,000	1.63	1.66	12/3/19	12/3/24	33,854	679	-	-	34,533
Federal Agencies	3133ENGQ7	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.92	0.95	12/9/21	12/9/24	38,333	1,047	-	-	39,380
Federal Agencies	3133ENGQ7	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.92	0.93	12/9/21	12/9/24	38,333	424	-	-	38,758
Federal Agencies	3133EN4N7	Federal Farm Credit Banks Funding Corpor:	10,000,000	4.25	4.34	12/20/22	12/20/24	12,986	281	-	-	13,267
Federal Agencies	3133EN4N7	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.25	4.35	12/20/22	12/20/24	32,465	747	-	-	33,212
Federal Agencies	3133EN4N7	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.25	4.35	12/20/22	12/20/24	32,465	747	-	-	33,212
Federal Agencies	3133ENKS8	Federal Farm Credit Banks Funding Corpor:	20,000,000	1.13	1.20	1/11/22	1/6/25	18,750	1,279	-	-	20,029
Federal Agencies	3133ENKS8	Federal Farm Credit Banks Funding Corpor:	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,598	-	-	25,036
Federal Agencies	3133ENKS8	Federal Farm Credit Banks Funding Corpor:	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,598	-	-	25,036
Federal Agencies	3135G0X24	Federal National Mortgage Association	39,060,000	1.63	0.53	4/21/21	1/7/25	52,894	(35,924)	-	-	16,969
Federal Agencies	3133ENZ37	Federal Farm Credit Banks Funding Corpor:	10,000,000	4.88	4.88	11/10/22	1/10/25	40,625	23	-	-	40,648
Federal Agencies	3133ENZ37	Federal Farm Credit Banks Funding Corpor:	20,000,000	4.88	4.88	11/10/22	1/10/25	81,250	47	-	-	81,297
Federal Agencies	3133ENZ37	Federal Farm Credit Banks Funding Corpor:	20,000,000	4.88	4.88	11/10/22	1/10/25	81,250	16	-	-	81,266
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	-	6,315
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	-	6,315
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	-	6,315
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	15,000,000	1.50	1.52	2/14/20	2/12/25	18,750	196	-	-	18,946
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	50,000,000	1.50	1.52	2/14/20	2/12/25	62,500	654	-	-	63,154
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	53,532,000	1.50	0.55	4/21/21	2/12/25	66,915	(42,685)	-	-	24,230
Federal Agencies	3133ELQY3	Federal Farm Credit Banks Funding Corpor:	16,000,000	1.21	1.22	3/23/20	3/3/25	16,133	159	-	-	16,293
Federal Agencies	3133ELQY3	Federal Farm Credit Banks Funding Corpor:	24,000,000	1.21	1.24	3/23/20	3/3/25	24,200	614	-	-	24,814
Federal Agencies	3133EMWT5	Federal Farm Credit Banks Funding Corpor:	50,000,000	0.60	0.61	4/21/21	4/21/25	25,000	562	-	-	25,562
Federal Agencies	3135G03U5	Federal National Mortgage Association	37,938,000	0.63	1.08	12/8/21	4/22/25	19,759	14,359	-	-	34,119
Federal Agencies	3135G03U5	Federal National Mortgage Association	50,000,000	0.63	1.08	12/8/21	4/22/25	26,042	19,039	-	-	45,081
Federal Agencies	3135G03U5	Federal National Mortgage Association	50,000,000	0.63	0.57	7/12/21	4/22/25	26,042	(2,426)	-	-	23,616
Federal Agencies	3133ENXE5	Federal Farm Credit Banks Funding Corpor:	6,000,000	2.85	2.90	5/23/22	5/23/25	14,250	238	-	-	14,488
Federal Agencies	3133ENXE5	Federal Farm Credit Banks Funding Corpor:	20,000,000	2.85	2.90	5/23/22	5/23/25	47,500	792	-	-	48,292
Federal Agencies	3130ASG86	Federal Home Loan Banks	11,940,000	3.38	3.19	8/4/22	6/13/25	33,581	(1,787)	-	-	31,794

# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	Net Earnings	
Federal Agencies	3130ASG86	Federal Home Loan Banks	12,700,000	3.38	3.07	8/3/22	6/13/25	35,719	(3,146)	-	-	32,573
Federal Agencies	3133EN4B3	Federal Farm Credit Banks Funding Corpor:	15,000,000	4.25	4.28	12/13/22	6/13/25	31,875	228	-	-	32,103
Federal Agencies	3133EN4B3	Federal Farm Credit Banks Funding Corpor:	15,000,000	4.25	4.28	12/13/22	6/13/25	31,875	242	-	-	32,117
Federal Agencies	3133EN4B3	Federal Farm Credit Banks Funding Corpor:	15,000,000	4.25	4.28	12/13/22	6/13/25	31,875	212	-	-	32,087
Federal Agencies	3133ENYQ7	Federal Farm Credit Banks Funding Corpor:	50,000,000	2.95	2.97	6/13/22	6/13/25	122,917	693	-	-	123,610
Federal Agencies	3135G04Z3	Federal National Mortgage Association	4,655,000	0.50	1.11	12/8/21	6/17/25	1,940	2,369	-	-	4,309
Federal Agencies	3135G04Z3	Federal National Mortgage Association	10,000,000	0.50	1.11	12/8/21	6/17/25	4,167	5,068	-	-	9,235
Federal Agencies	3130AN4A5	Federal Home Loan Banks	17,680,000	0.70	0.62	7/12/21	6/30/25	10,313	(1,169)	-	-	9,145
Federal Agencies	3135G05X7	Federal National Mortgage Association	25,000,000	0.38	0.66	3/4/21	8/25/25	7,813	5,987	-	-	13,799
Federal Agencies	3135G05X7	Federal National Mortgage Association	72,500,000	0.38	0.57	2/25/21	8/25/25	22,656	12,045	-	-	34,701
Federal Agencies	3130A8ZQ9	Federal Home Loan Banks	10,295,000	1.75	1.03	11/2/21	9/12/25	15,014	(6,163)	-	-	8,850
Federal Agencies	3137EAEX3	Federal Home Loan Mortgage Corporation	22,600,000	0.38	0.67	3/4/21	9/23/25	7,063	5,676	-	-	12,738
Federal Agencies	3133ENEG1	Federal Farm Credit Banks Funding Corpor:	39,675,000	1.05	1.08	11/17/21	11/17/25	34,716	1,120	-	-	35,835
Federal Agencies	3133ENEG1	Federal Farm Credit Banks Funding Corpor:	55,000,000	1.05	1.09	11/17/21	11/17/25	48,125	1,634	-	-	49,759
Federal Agencies	3133ENHM5	Federal Farm Credit Banks Funding Corpor:	45,000,000	1.17	1.20	12/16/21	12/16/25	43,875	974	-	-	44,849
Federal Agencies	3133ENHM5	Federal Farm Credit Banks Funding Corpor:	50,000,000	1.17	1.20	12/16/21	12/16/25	48,750	1,082	-	-	49,832
Federal Agencies	3133EN5E6	Federal Farm Credit Banks Funding Corpor:	15,000,000	4.00	4.11	12/29/22	12/29/25	3,333	124	-	-	3,457
Federal Agencies	3133EN5E6	Federal Farm Credit Banks Funding Corpor:	20,000,000	4.00	4.11	12/29/22	12/29/25	4,444	165	-	-	4,610
Federal Agencies	3133EN5E6	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.00	4.11	12/29/22	12/29/25	5,556	209	-	-	5,764
Federal Agencies	3133ENJ35	Federal Farm Credit Banks Funding Corpor:	35,000,000	3.32	3.36	8/25/22	2/25/26	96,833	1,026	-	-	97,859
Federal Agencies	3133EMZ21	Federal Farm Credit Banks Funding Corpor:	15,500,000	0.69	0.75	8/9/21	4/6/26	8,913	763	-	-	9,675
Federal Agencies	3133ENUD0	Federal Farm Credit Banks Funding Corpor:	20,000,000	2.64	2.69	4/8/22	4/8/26	44,000	823	-	-	44,823
Federal Agencies	3133ENUD0	Federal Farm Credit Banks Funding Corpor:	30,000,000	2.64	2.69	4/8/22	4/8/26	66,000	1,235	-	-	67,235
Federal Agencies	3130ANNM8	Federal Home Loan 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	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

# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/22	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	19,434	-	87,436	
Federal Agencies	3133ENTS9	Federal Farm Credit Banks Funding Corpor:	22,500,000	2.60	2.70	4/6/22	4/5/27	48,750	1,829	-	50,579	
Federal Agencies	3133ENTS9	Federal Farm Credit Banks Funding Corpor:	24,500,000	2.60	2.71	4/6/22	4/5/27	53,083	2,089	-	55,172	
Federal Agencies	3133ENTS9	Federal Farm Credit Banks Funding Corpor:	25,000,000	2.60	2.77	4/6/22	4/5/27	54,167	3,329	-	57,496	
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor:	4,650,000	4.13	4.14	11/17/22	5/17/27	15,984	61	-	16,045	
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor:	5,000,000	4.13	4.14	11/17/22	5/17/27	17,188	65	-	17,253	
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor:	21,000,000	4.13	4.14	11/17/22	5/17/27	72,188	245	-	72,433	
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.13	4.14	11/17/22	5/17/27	85,938	326	-	86,263	
Federal Agencies	3130ASGU7	Federal Home Loan Banks	10,000,000	3.50	3.19	7/19/22	6/11/27	29,167	(2,453)	-	26,713	
Federal Agencies	3130ASGU7	Federal Home Loan Banks	12,375,000	3.50	3.18	7/19/22	6/11/27	36,094	(3,083)	-	33,011	
Federal Agencies	3130ASGU7	Federal Home Loan Banks	21,725,000	3.50	3.20	7/20/22	6/11/27	63,365	(5,058)	-	58,307	
Federal Agencies	3133ENZK9	Federal Farm Credit Banks Funding Corpor:	27,865,000	3.24	3.06	7/7/22	6/28/27	75,236	(3,993)	-	71,242	
<b>Subtotals</b>			<b>\$ 5,637,244,000</b>					<b>\$ 7,134,524</b>	<b>\$ 249,537</b>	<b>\$ -</b>	<b>\$ 7,384,060</b>	
Public Time Deposits	PPFT6Q6D2	Bank of San Francisco	\$ -	1.64	1.64	6/6/22	12/5/22	\$ 1,822	\$ -	\$ -	\$ 1,822	
Public Time Deposits	PPFR6ZB99	Bridge Bank	-	2.39	2.39	6/20/22	12/19/22	13,702	-	-	13,702	
Public Time Deposits	PPFQECA11	Bridge Bank	10,000,000	3.57	3.57	9/19/22	3/20/23	30,321	-	-	30,321	
Public Time Deposits	PPFTL68P0	Bank of San Francisco	10,000,000	4.69	4.69	12/5/22	6/5/23	35,175	-	-	35,175	
Public Time Deposits	PPG03UL74	Bridge Bank	10,000,000	4.72	4.72	12/19/22	6/19/23	16,811	-	-	16,811	
<b>Subtotals</b>			<b>\$ 30,000,000</b>					<b>\$ 97,831</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 97,831</b>	
Negotiable CDs	78012U2E4	Royal Bank of Canada New York Branch	\$ -	0.48	0.48	12/2/21	12/2/22	\$ 667	\$ -	\$ -	\$ 667	
Negotiable CDs	89114WM36	Toronto-Dominion Bank - New York Branch	-	0.48	0.48	12/2/21	12/2/22	667	-	-	667	
Negotiable CDs	06367CPS0	Bank of Montreal - Chicago Branch	-	0.52	0.52	12/8/21	12/7/22	4,333	-	-	4,333	
Negotiable CDs	89114WP58	Toronto-Dominion Bank - New York Branch	-	0.57	0.57	1/6/22	12/30/22	4,592	-	-	4,592	
Negotiable CDs	89114WP58	Toronto-Dominion Bank - New York Branch	-	0.57	0.57	1/6/22	12/30/22	22,958	-	-	22,958	
Negotiable CDs	89114WVV3	Toronto-Dominion Bank - New York Branch	50,000,000	2.26	2.26	5/9/22	1/4/23	97,306	-	-	97,306	
Negotiable CDs	06367CTW7	Bank of Montreal - Chicago Branch	50,000,000	1.92	1.92	4/6/22	1/13/23	82,667	-	-	82,667	
Negotiable CDs	89114WU94	Toronto-Dominion Bank - New York Branch	50,000,000	1.92	1.92	4/6/22	1/13/23	82,667	-	-	82,667	
Negotiable CDs	06367CUZ8	Bank of Montreal - Chicago Branch	50,000,000	2.28	2.28	5/12/22	1/18/23	98,167	-	-	98,167	
Negotiable CDs	89114WVX9	Toronto-Dominion Bank - New York Branch	50,000,000	2.36	2.36	5/9/22	1/24/23	101,611	-	-	101,611	
Negotiable CDs	78012U5C5	Royal Bank of Canada New York Branch	50,000,000	2.00	2.00	4/14/22	1/27/23	86,111	-	-	86,111	
Negotiable CDs	06367CSR9	Bank of Montreal - Chicago Branch	50,000,000	1.18	1.18	3/1/22	1/30/23	50,806	-	-	50,806	
Negotiable CDs	89114WQL2	Toronto-Dominion Bank - New York Branch	50,000,000	0.95	0.95	2/3/22	1/30/23	40,903	-	-	40,903	
Negotiable CDs	06367CSM0	Bank of Montreal - Chicago Branch	50,000,000	1.35	1.35	2/28/22	2/13/23	58,125	-	-	58,125	
Negotiable CDs	89114WRW7	Toronto-Dominion Bank - New York Branch	50,000,000	1.35	1.35	2/28/22	2/13/23	58,125	-	-	58,125	
Negotiable CDs	89114WUU7	Toronto-Dominion Bank - New York Branch	50,000,000	2.16	2.16	4/12/22	2/27/23	93,000	-	-	93,000	
Negotiable CDs	89114WUU7	Toronto-Dominion Bank - New York Branch	50,000,000	2.16	2.16	4/12/22	2/27/23	93,000	-	-	93,000	
Negotiable CDs	06367CV46	Bank of Montreal - Chicago Branch	50,000,000	2.60	2.60	5/17/22	3/27/23	111,944	-	-	111,944	
Negotiable CDs	78012U524	Royal Bank of Canada New York Branch	50,000,000	2.58	2.58	5/24/22	3/27/23	111,083	-	-	111,083	
Negotiable CDs	65602Y3E8	Norinchukin Bank - New York Branch	50,000,000	5.20	5.20	11/9/22	5/8/23	223,889	-	-	223,889	
Negotiable CDs	78012U6W0	Royal Bank of Canada New York Branch	50,000,000	3.71	3.71	6/21/22	6/15/23	159,736	-	-	159,736	
Negotiable CDs	78012U7H2	Royal Bank of Canada New York Branch	50,000,000	3.68	3.68	6/28/22	6/15/23	158,444	-	-	158,444	
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Branch	50,000,000	3.60	3.60	7/5/22	6/15/23	155,000	-	-	155,000	
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Branch	50,000,000	3.60	3.60	7/5/22	6/15/23	155,000	-	-	155,000	
Negotiable CDs	06367CX51	Bank of Montreal - Chicago Branch	50,000,000	3.92	3.92	7/21/22	6/30/23	168,778	-	-	168,778	
Negotiable CDs	89115BAW0	Toronto-Dominion Bank - New York Branch	50,000,000	3.90	3.90	7/19/22	6/30/23	167,917	-	-	167,917	
Negotiable CDs	06367CWT0	Bank of Montreal - Chicago Branch	50,000,000	3.75	3.75	7/12/22	7/3/23	161,458	-	-	161,458	
Negotiable CDs	06367CXA0	Bank of Montreal - Chicago Branch	50,000,000	3.84	3.84	7/27/22	7/3/23	165,333	-	-	165,333	
Negotiable CDs	06367D2M6	Bank of Montreal - Chicago Branch	50,000,000	5.30	5.30	12/5/22	7/3/23	198,750	-	-	198,750	
Negotiable CDs	06417MB87	Bank of Nova Scotia - Houston Branch	50,000,000	3.73	3.73	8/1/22	7/3/23	160,597	-	-	160,597	
Negotiable CDs	78015J3N5	Royal Bank of Canada New York Branch	50,000,000	3.73	3.73	7/12/22	7/3/23	160,597	-	-	160,597	
Negotiable CDs	78015JAJ6	Royal Bank of Canada New York Branch	50,000,000	4.02	4.02	8/8/22	7/3/23	173,083	-	-	173,083	

# Monthly Investment Earnings

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM <sup>1</sup>	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings
Negotiable CDs	06367CXR3	Bank of Montreal - Chicago Branch	50,000,000	4.23	4.23	9/1/22	8/28/23	182,125	-	-	182,125	
Negotiable CDs	78015JFJ1	Royal Bank of Canada New York Branch	50,000,000	4.75	4.75	9/20/22	9/20/23	204,514	-	-	204,514	
Negotiable CDs	06367CY27	Bank of Montreal - Chicago Branch	50,000,000	4.80	4.80	10/3/22	9/22/23	206,667	-	-	206,667	
Negotiable CDs	78015JHJ9	Royal Bank of Canada New York Branch	50,000,000	4.81	4.81	9/30/22	9/22/23	207,097	-	-	207,097	
Negotiable CDs	06367CXX0	Bank of Montreal - Chicago Branch	50,000,000	4.82	4.82	9/28/22	9/25/23	207,528	-	-	207,528	
Negotiable CDs	78015JH67	Royal Bank of Canada New York Branch	50,000,000	4.76	4.76	9/28/22	9/25/23	204,944	-	-	204,944	
Negotiable CDs	06367CYA9	Bank of Montreal - Chicago Branch	50,000,000	4.97	4.97	10/6/22	10/6/23	213,986	-	-	213,986	
Negotiable CDs	78015JMJ3	Royal Bank of Canada New York Branch	50,000,000	5.46	5.46	11/16/22	10/23/23	235,083	-	-	235,083	
Negotiable CDs	89115BC73	Toronto-Dominion Bank - New York Branch	50,000,000	5.57	5.57	11/2/22	10/23/23	239,819	-	-	239,819	
Negotiable CDs	89115BJX9	Toronto-Dominion Bank - New York Branch	50,000,000	5.51	5.51	12/2/22	11/20/23	229,583	-	-	229,583	
Negotiable CDs	06417MN84	Bank of Nova Scotia - Houston Branch	50,000,000	5.50	5.50	12/5/22	11/21/23	206,250	-	-	206,250	
Negotiable CDs	78015JPE1	Royal Bank of Canada New York Branch	50,000,000	5.37	5.37	12/19/22	12/18/23	96,958	-	-	96,958	
<b>Subtotals</b>			<b>\$ 1,950,000,000</b>					<b>\$ 5,841,869</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 5,841,869</b>	
Commercial Paper	62479MMF7	MUFG Bank - New York Branch	\$ -	0.00	0.00	11/15/22	12/15/22	\$ -	\$ 76,222	\$ -	\$ 76,222	
Commercial Paper	62479MMK6	MUFG Bank - New York Branch	-	0.00	0.00	11/16/22	12/19/22	-	98,500	-	98,500	
Commercial Paper	03785EMM3	Apple Inc.	-	0.00	0.00	12/5/22	12/21/22	-	85,111	-	85,111	
Commercial Paper	62479MN66	MUFG Bank - New York Branch	50,000,000	0.00	4.17	12/6/22	1/6/23	-	148,778	-	148,778	
Commercial Paper	62479MQD8	MUFG Bank - New York Branch	50,000,000	0.00	4.79	12/5/22	3/13/23	-	176,250	-	176,250	
Commercial Paper	89233HQD9	Toyota Motor Credit Corporation	50,000,000	0.00	4.63	11/15/22	3/13/23	-	195,472	-	195,472	
Commercial Paper	62479MTG8	MUFG Bank - New York Branch	50,000,000	0.00	5.15	12/19/22	6/16/23	-	90,639	-	90,639	
Commercial Paper	62479MTW3	MUFG Bank - New York Branch	50,000,000	0.00	5.16	12/21/22	6/30/23	-	76,847	-	76,847	
Commercial Paper	62479MTW3	MUFG Bank - New York Branch	50,000,000	0.00	5.16	12/21/22	6/30/23	-	76,847	-	76,847	
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	50,000,000	0.00	4.66	10/3/22	6/30/23	-	195,042	-	195,042	
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	50,000,000	0.00	5.28	11/2/22	6/30/23	-	220,444	-	220,444	
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	50,000,000	0.00	5.31	11/8/22	6/30/23	-	221,736	-	221,736	
Commercial Paper	62479MU35	MUFG Bank - New York Branch	50,000,000	0.00	5.23	12/5/22	7/3/23	-	190,875	-	190,875	
<b>Subtotals</b>			<b>\$ 500,000,000</b>					<b>\$ -</b>	<b>\$ 1,852,764</b>	<b>\$ -</b>	<b>\$ 1,852,764</b>	
Money Market Funds	262006208	Dreyfus Government Cash Management Fu	\$ 749,622,219	4.19	4.19	12/31/22	1/1/23	\$ 2,377,938	\$ -	\$ -	\$ 2,377,938	
Money Market Funds	608919718	Money Market Obligations Trust - Federatec	719,870,202	4.15	4.16	12/31/22	1/1/23	2,167,836	-	-	2,167,836	
Money Market Funds	09248U718	BlackRock Liquidity Funds - T-Fund	15,088,802	4.04	4.04	12/31/22	1/1/23	48,812	-	-	48,812	
Money Market Funds	31607A703	Fidelity Colchester Street Trust - Governmei	85,945,856	4.15	4.11	12/31/22	1/1/23	411,578	-	-	411,578	
Money Market Funds	61747C319	Morgan Stanley Institutional Liquidity Funds	60,535,882	4.13	4.08	12/31/22	1/1/23	126,200	-	-	126,200	
Money Market Funds	85749T517	State Street Institutional U.S. Government M	506,943,073	4.09	4.08	12/31/22	1/1/23	1,664,934	-	-	1,664,934	
<b>Subtotals</b>			<b>\$ 2,138,006,035</b>					<b>\$ 6,797,297</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 6,797,297</b>	
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	
<b>Subtotals</b>			<b>\$ 604,156,000</b>					<b>\$ 769,884</b>	<b>\$ (175,028)</b>	<b>\$ -</b>	<b>\$ 594,856</b>	
<b>Grand Totals</b>			<b>\$ 14,934,406,035</b>					<b>\$ 23,707,547</b>	<b>\$ 1,750,715</b>	<b>\$ -</b>	<b>\$ 25,458,261</b>	

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

# Investment Transactions

## Pooled Fund

For month ended December 31, 2022

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Purchase	12/1/22	1/1/23	Money Market Funds	Dreyfus Government Cash Managen	262006208	\$ 134,000,000	4.19	3.62	\$ 1.00	\$ -	\$(134,000,000)
Purchase	12/1/22	1/1/23	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	224,792	4.04	3.59	1.00	-	(224,792)
Purchase	12/2/22	11/20/23	Negotiable CDs	Toronto-Dominion Bank - New York	189115BJX9	50,000,000	5.51	5.51	100.00	-	(50,000,000)
Purchase	12/2/22	1/1/23	Money Market Funds	Dreyfus Government Cash Managen	262006208	140,000,000	4.19	3.71	1.00	-	(140,000,000)
Purchase	12/5/22	12/21/22	Commercial Paper	Apple Inc.	03785EMM3	50,000,000	0.00	3.88	99.83	-	(49,914,889)
Purchase	12/5/22	11/21/23	Negotiable CDs	Bank of Nova Scotia - Houston Bran	06417MN84	50,000,000	5.50	5.69	100.00	-	(50,000,000)
Purchase	12/5/22	7/3/23	Negotiable CDs	Bank of Montreal - Chicago Branch	06367D2M6	50,000,000	5.30	5.35	100.00	-	(50,000,000)
Purchase	12/5/22	3/13/23	Commercial Paper	MUFG Bank - New York Branch	62479MQD8	50,000,000	0.00	4.51	98.72	-	(49,360,278)
Purchase	12/5/22	7/3/23	Commercial Paper	MUFG Bank - New York Branch	62479MUJ35	50,000,000	0.00	5.15	97.03	-	(48,515,417)
Purchase	12/5/22	6/5/23	Public Time Deposits	Bank of San Francisco	PPFTL68P0	10,000,000	4.69	0.00	100.00	-	(10,000,000)
Purchase	12/6/22	1/6/23	Commercial Paper	MUFG Bank - New York Branch	62479MN66	50,000,000	0.00	4.13	99.65	-	(49,822,611)
Purchase	12/6/22	1/1/23	Money Market Funds	Dreyfus Government Cash Managen	262006208	100,000,000	4.19	3.70	1.00	-	(100,000,000)
Purchase	12/6/22	1/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	132,000,000	4.15	3.69	1.00	-	(132,000,000)
Purchase	12/7/22	1/1/23	Money Market Funds	Dreyfus Government Cash Managen	262006208	110,000,000	4.19	3.71	1.00	-	(110,000,000)
Purchase	12/7/22	1/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	100,000,000	4.15	3.69	1.00	-	(100,000,000)
Purchase	12/8/22	1/8/24	Federal Agencies	Federal Home Loan Banks	3130AU4V3	11,000,000	4.80	4.81	99.99	-	(10,998,900)
Purchase	12/8/22	1/8/24	Federal Agencies	Federal Home Loan Banks	3130AU4V3	25,000,000	4.80	4.68	99.95	-	(24,987,500)
Purchase	12/8/22	3/8/24	Federal Agencies	Federal Home Loan Banks	3130ATUQ8	25,000,000	4.75	4.68	99.93	(112,153)	(25,094,153)
Purchase	12/8/22	3/8/24	Federal Agencies	Federal Home Loan Banks	3130ATUQ8	30,000,000	4.75	4.68	99.93	(134,583)	(30,112,983)
Purchase	12/8/22	1/1/23	Money Market Funds	Dreyfus Government Cash Managen	262006208	30,000,000	4.19	3.71	1.00	-	(30,000,000)
Purchase	12/9/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	94,000,000	4.15	3.67	1.00	-	(94,000,000)
Purchase	12/9/22	1/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	60,000,000	4.15	3.69	1.00	-	(60,000,000)
Purchase	12/12/22	1/1/23	Money Market Funds	Dreyfus Government Cash Managen	262006208	40,000,000	4.19	3.75	1.00	-	(40,000,000)
Purchase	12/12/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	150,000,000	4.15	3.68	1.00	-	(150,000,000)
Purchase	12/13/22	6/13/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EN4B3	15,000,000	4.25	4.28	99.93	-	(14,989,050)
Purchase	12/13/22	6/13/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EN4B3	15,000,000	4.25	4.28	99.92	-	(14,988,383)
Purchase	12/13/22	6/13/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EN4B3	15,000,000	4.25	4.28	99.93	-	(14,989,800)
Purchase	12/13/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	80,000,000	4.15	3.68	1.00	-	(80,000,000)
Purchase	12/14/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	97,000,000	4.15	3.68	1.00	-	(97,000,000)
Purchase	12/15/22	12/16/22	Federal Agencies	Federal Home Loan Banks	313385T48	50,000,000	0.00	3.83	99.99	-	(49,994,445)
Purchase	12/15/22	12/16/22	Federal Agencies	Federal Home Loan Banks	313385T48	50,000,000	0.00	3.83	99.99	-	(49,994,444)
Purchase	12/15/22	12/16/22	Federal Agencies	Federal Home Loan Banks	313385T48	50,000,000	0.00	3.83	99.99	-	(49,994,445)
Purchase	12/15/22	12/16/22	Federal Agencies	Federal Home Loan Banks	313385T48	50,000,000	0.00	3.83	99.99	-	(49,994,445)
Purchase	12/16/22	1/1/23	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	49,000,000	4.13	4.11	1.00	-	(49,000,000)
Purchase	12/16/22	12/19/22	Federal Agencies	Federal Home Loan Banks	313385T71	50,000,000	0.00	1.29	99.97	-	(49,983,000)
Purchase	12/16/22	12/19/22	Federal Agencies	Federal Home Loan Banks	313385T71	50,000,000	0.00	1.29	99.97	-	(49,983,000)
Purchase	12/16/22	12/19/22	Federal Agencies	Federal Home Loan Banks	313385T71	50,000,000	0.00	1.29	99.97	-	(49,983,000)
Purchase	12/16/22	12/19/22	Federal Agencies	Federal Home Loan Banks	313385T71	50,000,000	0.00	1.29	99.97	-	(49,983,000)
Purchase	12/19/22	6/16/23	Commercial Paper	MUFG Bank - New York Branch	62479MTG8	50,000,000	0.00	4.90	97.50	-	(48,751,972)
Purchase	12/19/22	12/18/23	Negotiable CDs	Royal Bank of Canada New York Brz	78015JPE1	50,000,000	5.37	4.64	100.00	-	(50,000,000)
Purchase	12/19/22	12/20/22	Federal Agencies	Federal Home Loan Banks	313385T89	50,000,000	0.00	3.87	99.99	-	(49,994,236)
Purchase	12/19/22	12/20/22	Federal Agencies	Federal Home Loan Banks	313385T89	50,000,000	0.00	3.87	99.99	-	(49,994,236)
Purchase	12/19/22	6/19/23	Public Time Deposits	Bridge Bank	PPG03UL74	10,000,000	4.72	4.72	100.00	-	(10,000,000)
Purchase	12/20/22	12/20/24	Federal Agencies	Federal Farm Credit Banks Funding	3133EN4N7	25,000,000	4.25	4.34	99.82	-	(24,954,500)
Purchase	12/20/22	12/20/24	Federal Agencies	Federal Farm Credit Banks Funding	3133EN4N7	25,000,000	4.25	4.34	99.82	-	(24,954,500)
Purchase	12/20/22	12/20/24	Federal Agencies	Federal Farm Credit Banks Funding	3133EN4N7	10,000,000	4.25	4.34	99.83	-	(9,982,900)
Purchase	12/20/22	12/21/22	Federal Agencies	Federal Home Loan Banks	313385T97	50,000,000	0.00	3.87	99.99	-	(49,994,264)
Purchase	12/20/22	12/21/22	Federal Agencies	Federal Home Loan Banks	313385T97	50,000,000	0.00	3.87	99.99	-	(49,994,264)
Purchase	12/21/22	6/30/23	Commercial Paper	MUFG Bank - New York Branch	62479MTW3	50,000,000	0.00	4.91	97.33	-	(48,665,653)
Purchase	12/21/22	6/30/23	Commercial Paper	MUFG Bank - New York Branch	62479MTW3	50,000,000	0.00	4.91	97.33	-	(48,665,653)
Purchase	12/27/22	1/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	70,000,000	4.15	4.15	1.00	-	(70,000,000)
Purchase	12/28/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	75,000,000	4.15	4.10	1.00	-	(75,000,000)
Purchase	12/29/22	12/29/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EN5E6	25,000,000	4.00	4.11	99.70	-	(24,923,750)
Purchase	12/29/22	12/29/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EN5E6	15,000,000	4.00	4.11	99.70	-	(14,954,700)
Purchase	12/29/22	12/29/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EN5E6	20,000,000	4.00	4.11	99.70	-	(19,939,600)

# Investment Transactions

## Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Purchase	12/30/22	1/1/23	Money Market Funds	Dreyfus Government Cash Managen	262006208	2,377,938	4.19	4.19	1.00	-	(2,377,938)
Purchase	12/30/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	64,000,000	4.15	4.11	1.00	-	(64,000,000)
Purchase	12/30/22	1/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	15,000,000	4.15	4.16	1.00	-	(15,000,000)
Purchase	12/31/22	1/1/23	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	126,200	4.13	4.08	1.00	-	(126,200)
Purchase	12/31/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	411,578	4.15	4.11	1.00	-	(411,578)
Purchase	12/31/22	1/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	2,167,836	4.15	4.16	1.00	-	(2,167,836)
Purchase	12/31/22	1/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	1,664,934	4.09	4.08	1.00	-	(1,664,934)
<b>Subtotals</b>						<b>\$ 2,972,973,278</b>	<b>2.94</b>	<b>3.86</b>	<b>\$ 48.26</b>	<b>\$ (246,736)</b>	<b>\$ (2,966,427,246)</b>
Sale	12/5/22	1/1/23	Money Market Funds	Dreyfus Government Cash Managen	262006208	\$(132,000,000)	4.19	3.70	\$ 1.00	\$ -	132,000,000
Sale	12/5/22	1/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(150,000,000)	4.15	3.68	1.00	-	150,000,000
Sale	12/15/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	(150,000,000)	4.15	3.69	1.00	-	150,000,000
Sale	12/15/22	1/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(90,000,000)	4.15	3.69	1.00	-	90,000,000
Sale	12/19/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	(96,000,000)	4.15	4.08	1.00	-	96,000,000
Sale	12/20/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	(33,000,000)	4.15	4.09	1.00	-	33,000,000
Sale	12/21/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	(13,000,000)	4.15	4.09	1.00	-	13,000,000
Sale	12/22/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	(53,000,000)	4.15	4.09	1.00	-	53,000,000
Sale	12/23/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	(17,000,000)	4.15	4.09	1.00	-	17,000,000
Sale	12/29/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	(124,000,000)	4.15	4.11	1.00	-	124,000,000
<b>Subtotals</b>						<b>\$ (858,000,000)</b>	<b>4.16</b>	<b>3.85</b>	<b>\$ 1.00</b>	<b>\$ -</b>	<b>\$ 858,000,000</b>
Maturity	12/1/22	12/1/22	U.S. Treasuries	United States Department of The Tre	912796P94	\$(50,000,000)	0.00	3.55	\$ 100.00	\$ -	50,000,000
Maturity	12/2/22	12/2/22	Negotiable CDs	Toronto-Dominion Bank - New York	189114WM36	(50,000,000)	0.48	6.18	100.00	-	50,000,000
Maturity	12/2/22	12/2/22	Negotiable CDs	Royal Bank of Canada New York Br	78012U2E4	(50,000,000)	0.48	6.18	100.00	-	50,000,000
Maturity	12/5/22	12/5/22	Public Time Deposits	Bank of San Francisco	PPFT6Q6D2	(10,000,000)	1.64	0.00	100.00	-	10,000,000
Maturity	12/7/22	12/7/22	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CPS0	(50,000,000)	0.52	3.78	100.00	-	50,000,000
Maturity	12/14/22	12/14/22	Federal Agencies	Federal Farm Credit Banks Funding	3133EMS45	(50,000,000)	0.11	4.46	100.00	-	50,000,000
Maturity	12/15/22	12/15/22	Commercial Paper	MUFG Bank - New York Branch	62479MMF7	(50,000,000)	0.00	4.03	100.00	-	50,000,000
Maturity	12/16/22	12/16/22	Federal Agencies	Federal Home Loan Banks	313385T48	(200,000,000)	0.00	3.83	100.00	-	200,000,000
Maturity	12/19/22	12/19/22	Federal Agencies	Federal Home Loan Banks	313385T71	(200,000,000)	0.00	3.87	100.00	-	200,000,000
Maturity	12/19/22	12/19/22	Commercial Paper	MUFG Bank - New York Branch	62479MMK6	(50,000,000)	0.00	12.92	100.00	-	50,000,000
Maturity	12/19/22	12/19/22	Public Time Deposits	Bridge Bank	PPFR6ZB99	(10,000,000)	2.39	0.00	100.00	-	10,000,000
Maturity	12/20/22	12/20/22	Federal Agencies	Federal Home Loan Banks	313385T89	(100,000,000)	0.00	3.87	100.00	-	100,000,000
Maturity	12/21/22	12/21/22	Commercial Paper	Apple Inc.	03785EMM3	(50,000,000)	0.00	4.25	100.00	-	50,000,000
Maturity	12/21/22	12/21/22	Federal Agencies	Federal Home Loan Banks	313385T97	(100,000,000)	0.00	3.87	100.00	-	100,000,000
Maturity	12/30/22	12/30/22	Negotiable CDs	Toronto-Dominion Bank - New York	189114WP58	(60,000,000)	0.57	4.29	100.00	-	60,000,000
<b>Subtotals</b>						<b>\$ (1,080,000,000)</b>	<b>0.14</b>	<b>4.48</b>	<b>\$ 100.00</b>	<b>\$ -</b>	<b>\$ 1,080,000,000</b>
Interest	12/1/22	12/1/23	Federal Agencies	Federal Farm Credit Banks Funding	3133ENGF1	---	0.50	4.57	---	\$ -	312,500
Interest	12/1/22	1/1/23	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	---	4.04	3.59	---	-	224,792
Interest	12/2/22	6/2/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EMF31	---	0.13	4.51	---	-	62,500
Interest	12/2/22	6/2/23	Federal Agencies	Federal Home Loan Banks	3130AMRY0	---	0.13	4.51	---	-	9,375
Interest	12/2/22	12/2/22	Negotiable CDs	Toronto-Dominion Bank - New York	189114WM36	---	0.48	6.18	---	-	243,333
Interest	12/2/22	12/2/22	Negotiable CDs	Royal Bank of Canada New York Br	78012U2E4	---	0.48	6.18	---	-	243,333
Interest	12/5/22	12/3/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ELCP7	---	1.63	4.41	---	-	203,125
Interest	12/5/22	12/5/22	Public Time Deposits	Bank of San Francisco	PPFT6Q6D2	---	1.64	0.00	---	-	82,911
Interest	12/7/22	12/7/22	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CPS0	---	0.52	3.78	---	-	262,889
Interest	12/8/22	12/8/23	Federal Agencies	Federal Home Loan Banks	3130A3VC5	---	2.25	4.76	---	-	450,000
Interest	12/9/22	12/9/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENGG7	---	0.92	4.43	---	-	460,000
Interest	12/12/22	6/10/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENYH7	---	2.63	4.62	---	-	1,312,500
Interest	12/12/22	6/11/27	Federal Agencies	Federal Home Loan Banks	3130ASGU7	---	3.50	3.95	---	-	750,313
Interest	12/13/22	6/13/25	Federal Agencies	Federal Farm Credit Banks Funding	3133ENYQ7	---	2.95	4.14	---	-	737,500
Interest	12/13/22	6/13/25	Federal Agencies	Federal Home Loan Banks	3130ASG86	---	3.38	4.14	---	-	411,180
Interest	12/14/22	6/14/24	Supranationals	International Bank for Reconstructor	45906M3B5	---	1.98	4.43	---	-	990,000
Interest	12/14/22	6/14/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EMH96	---	0.13	4.55	---	-	31,250
Interest	12/14/22	6/14/24	Federal Agencies	Federal Home Loan Banks	3130ASHK8	---	3.13	4.56	---	-	844,126

## Investment Transactions Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Interest	12/14/22	6/14/24	Federal Agencies	Federal Home Loan Banks	3130A1XJ2	---	2.88	4.56	---	-	1,573,128
Interest	12/14/22	12/14/22	Federal Agencies	Federal Farm Credit Banks Funding	3133EMS45	---	0.11	4.46	---	-	27,500
Interest	12/15/22	12/15/23	U.S. Treasuries	United States Department of The Tre	91282CBA8	---	0.13	4.62	---	-	93,750
Interest	12/15/22	6/15/23	U.S. Treasuries	United States Department of The Tre	912828ZU7	---	0.25	4.60	---	-	187,500
Interest	12/16/22	12/16/25	Federal Agencies	Federal Farm Credit Banks Funding	3133ENHM5	---	1.17	4.02	---	-	555,750
Interest	12/19/22	6/17/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENYX2	---	3.25	4.53	---	-	1,625,000
Interest	12/19/22	6/17/25	Federal Agencies	Federal National Mortgage Associati	3135G04Z3	---	0.50	4.11	---	-	36,638
Interest	12/19/22	12/19/22	Public Time Deposits	Bridge Bank	PPFR6ZB99	---	2.39	0.00	---	-	121,089
Interest	12/20/22	12/20/23	Federal Agencies	Federal Farm Credit Banks Funding	3133ENHR4	---	0.68	4.78	---	-	380,800
Interest	12/27/22	6/26/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EM3S9	---	0.20	4.78	---	-	98,067
Interest	12/28/22	6/28/27	Federal Agencies	Federal Farm Credit Banks Funding	3133ENZK9	---	3.24	4.14	---	-	451,413
Interest	12/28/22	6/28/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENZS2	---	3.10	4.65	---	-	1,550,000
Interest	12/30/22	6/30/25	Federal Agencies	Federal Home Loan Banks	3130AN4A5	---	0.70	4.37	---	-	61,880
Interest	12/30/22	12/30/22	Negotiable CDs	Toronto-Dominion Bank - New York	89114WP58	---	0.57	4.29	---	-	340,100
Interest	12/30/22	1/1/23	Money Market Funds	Dreyfus Government Cash Managen	262006208	---	4.19	4.19	---	-	2,377,938
Interest	12/31/22	1/1/23	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	---	4.13	4.08	---	-	126,200
Interest	12/31/22	1/1/23	Money Market Funds	Fidelity Colchester Street Trust - Gov	31607A703	---	4.15	4.11	---	-	411,578
Interest	12/31/22	1/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	---	4.15	4.16	---	-	2,167,836
Interest	12/31/22	1/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	---	4.09	4.08	---	-	1,664,934
<b>Subtotals</b>						\$ -	<b>2.94</b>	<b>4.34</b>	\$ -	\$ -	<b>\$ 21,482,727</b>

<b>Grand Totals</b>	62	Purchases
	(10)	Sales
	(15)	Maturities / Calls
	37	Change in number of positions