

**Office of the Treasurer & Tax Collector
City and County of San Francisco**



José Cisneros, Treasurer

Tajel Shah, Chief Assistant Treasurer
Hubert R White, III CFA, CTP, Chief Investment Officer

Investment Report for the month of February 2023

March 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 February 28, 2023. These investments provide sufficient liquidity to meet expenditure requirements for the next six months and are in compliance with our statement of investment policy and California Code.

This correspondence and its attachments show the investment activity for the month of February 2023 for the portfolios under the Treasurer's management. All pricing and valuation data is obtained from Interactive Data Corporation.

CCSF Pooled Fund Investment Earnings Statistics *

<i>(in \$ million)</i>	Current Month		Prior Month	
	Fiscal YTD	February 2023	Fiscal YTD	January 2023
Average Daily Balance	\$ 14,053	\$ 14,215	\$ 14,032	\$ 14,612
Net Earnings	159.13	25.45	133.68	26.56
Earned Income Yield	1.70%	2.33%	1.62%	2.14%

CCSF Pooled Fund Statistics *

<i>(in \$ million)</i>	% of Portfolio	Book Value	Market Value	Wtd. Avg. Coupon	Wtd. Avg. YTM	WAM
Investment Type						
U.S. Treasuries	26.90%	\$ 3,978.3	\$ 3,688.1	0.88%	0.85%	746
Federal Agencies	40.80%	5,858.7	5,593.5	1.85%	1.92%	648
Public Time Deposits	0.29%	40.0	40.0	4.46%	4.46%	90
Negotiable CDs	13.97%	1,920.0	1,914.8	4.64%	4.64%	201
Commercial Paper	5.37%	730.1	736.9	0.00%	5.07%	125
Money Market Funds	7.74%	1,061.2	1,061.2	4.49%	4.48%	1
Supranationals	4.93%	711.0	675.5	1.21%	1.59%	580
Totals	100.0%	\$ 14,299.3	\$ 13,710.0	2.09%	2.37%	529

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 - Contoller, Office of the Contoller
Mark de la Rosa - Director of Audits, Office of the Contoller
Mayor's Office of Public Policy and Finance
San Francisco County Transportation Authority
San Francisco Public Library
San Francisco Health Service System

Portfolio Summary

Pooled Fund

As of February 28, 2023

<i>(in \$ million)</i>							
Security Type	Par Value	Book Value	Market Value	Market/Book Price	Current % Allocation	Max. Policy Allocation	Compliant?
U.S. Treasuries	\$ 3,975.0	\$ 3,978.3	\$ 3,688.1	92.70	26.90%	100%	Yes
Federal Agencies	5,860.2	5,858.7	5,593.5	95.47	40.80%	100%	Yes
State & Local Government							
Agency Obligations	-	-	-	-	0.00%	20%	Yes
Public Time Deposits	40.0	40.0	40.0	100.00	0.29%	100%	Yes
Negotiable CDs	1,920.0	1,920.0	1,914.8	99.73	13.97%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	750.0	730.1	736.9	100.92	5.37%	25%	Yes
Medium Term Notes	-	-	-	-	0.00%	30%	Yes
Repurchase Agreements	-	-	-	-	0.00%	10%	Yes
Reverse Repurchase/							
Securities Lending Agreements	-	-	-	-	0.00%	\$75mm	Yes
Money Market Funds - Government	1,061.2	1,061.2	1,061.2	100.00	7.74%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	704.2	711.0	675.5	95.01	4.93%	30%	Yes
TOTAL	\$ 14,310.5	\$ 14,299.3	\$ 13,710.0	95.88	100.00%	-	Yes

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

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

Totals may not add due to rounding.

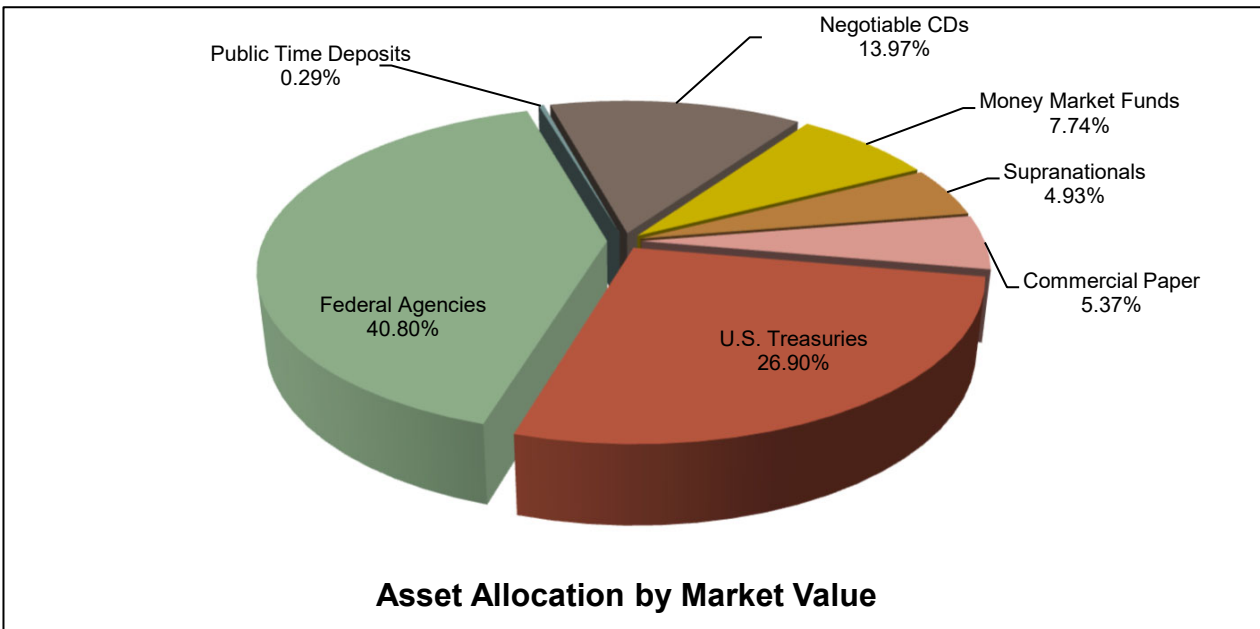
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended February 28, 2023

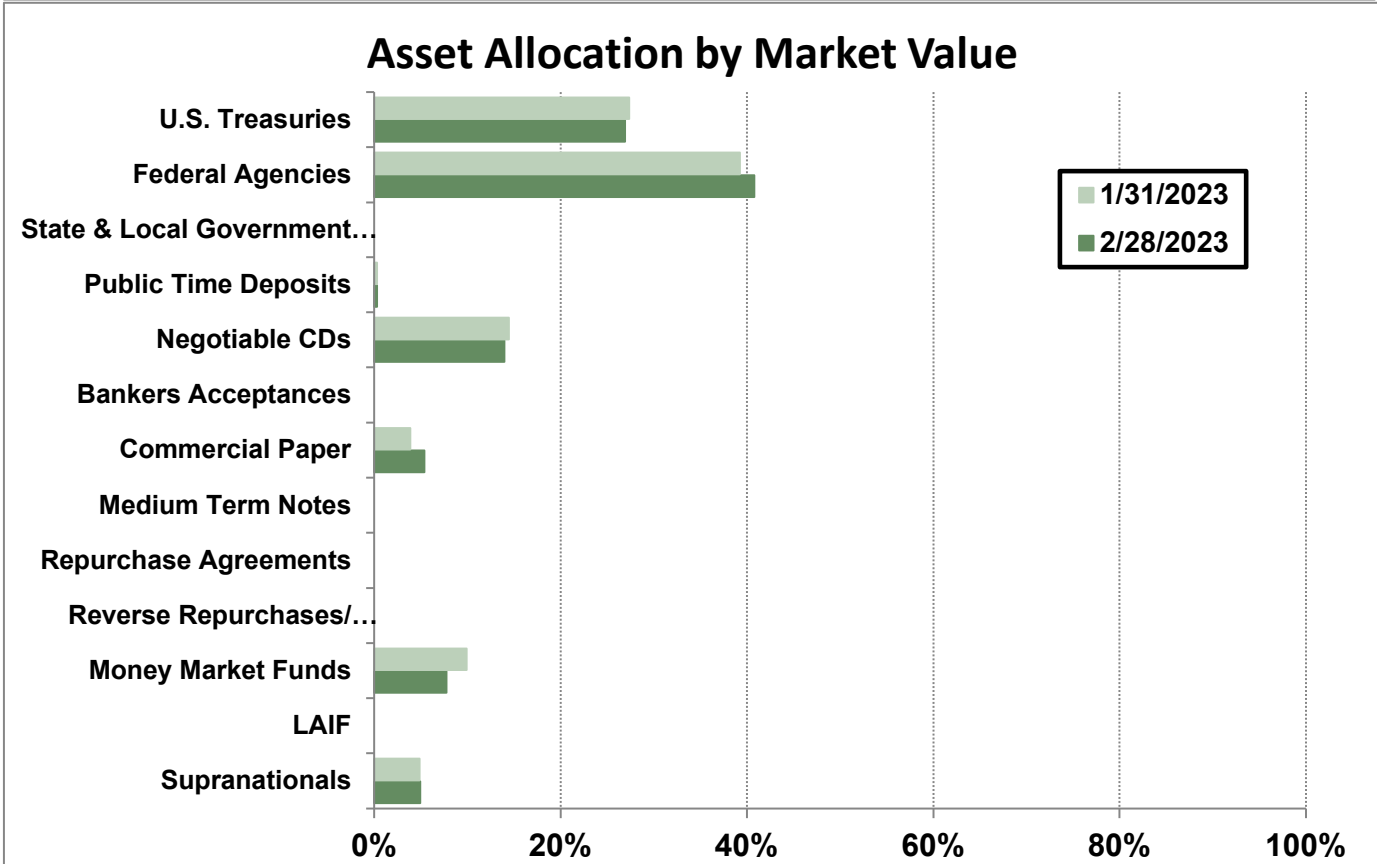
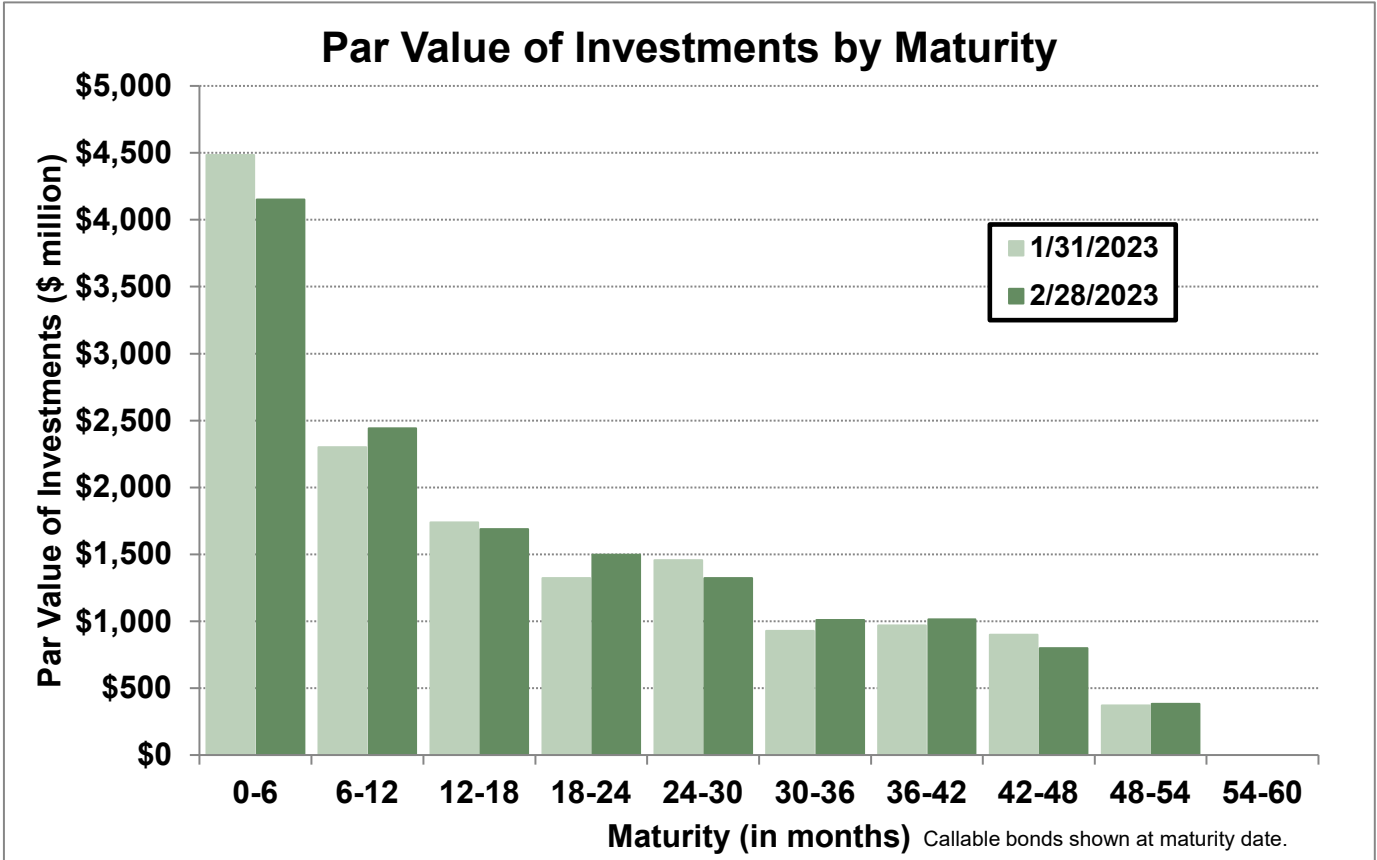
Average Daily Balance	\$14,214,500,664
Net Earnings	\$25,450,306
Earned Income Yield	2.33%
Weighted Average Maturity	529 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 3,975.0	\$ 3,978.3	\$ 3,688.1	
Federal Agencies	5,860.2	5,858.7	5,593.5	
Public Time Deposits	40.0	40.0	40.0	
Negotiable CDs	1,920.0	1,920.0	1,914.8	
Commercial Paper	750.0	730.1	736.9	
Money Market Funds	1,061.2	1,061.2	1,061.2	
Supranationals	704.2	711.0	675.5	
Total	\$ 14,310.5	\$ 14,299.3	\$ 13,710.0	



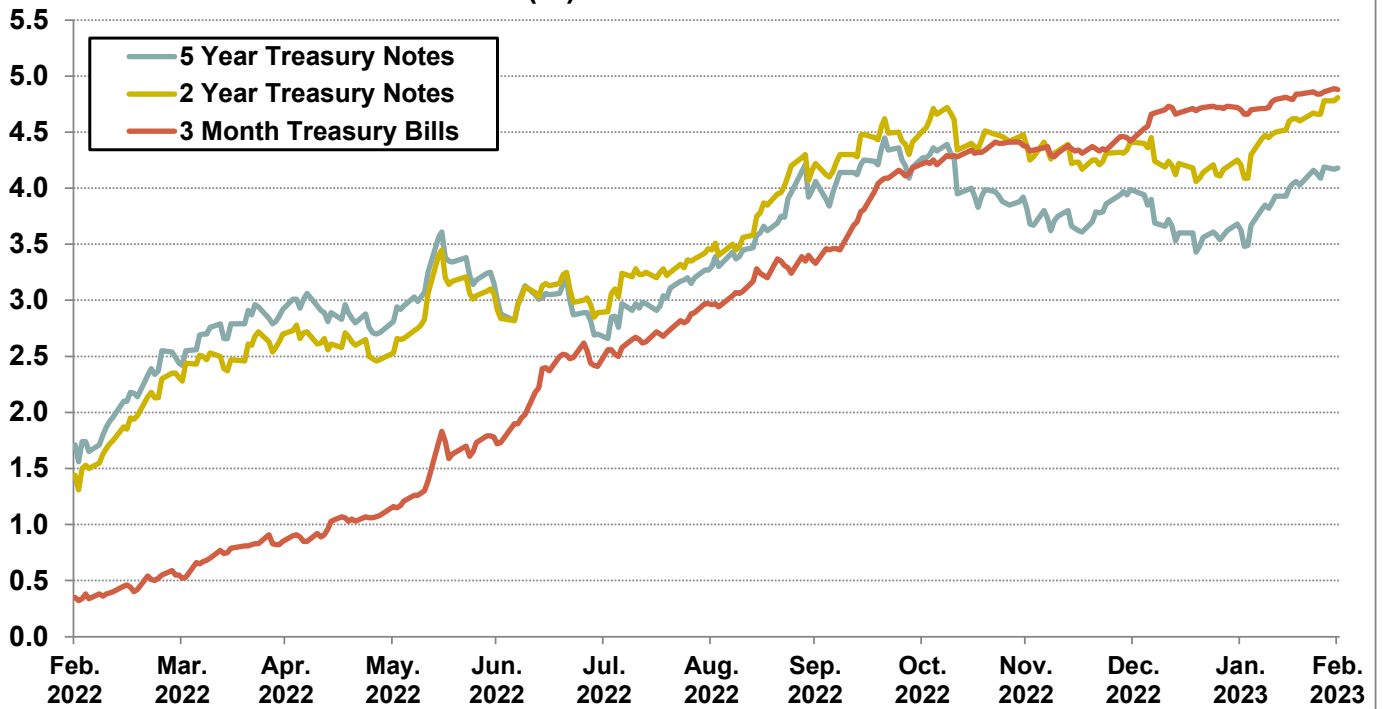
Portfolio Analysis

Pooled Fund



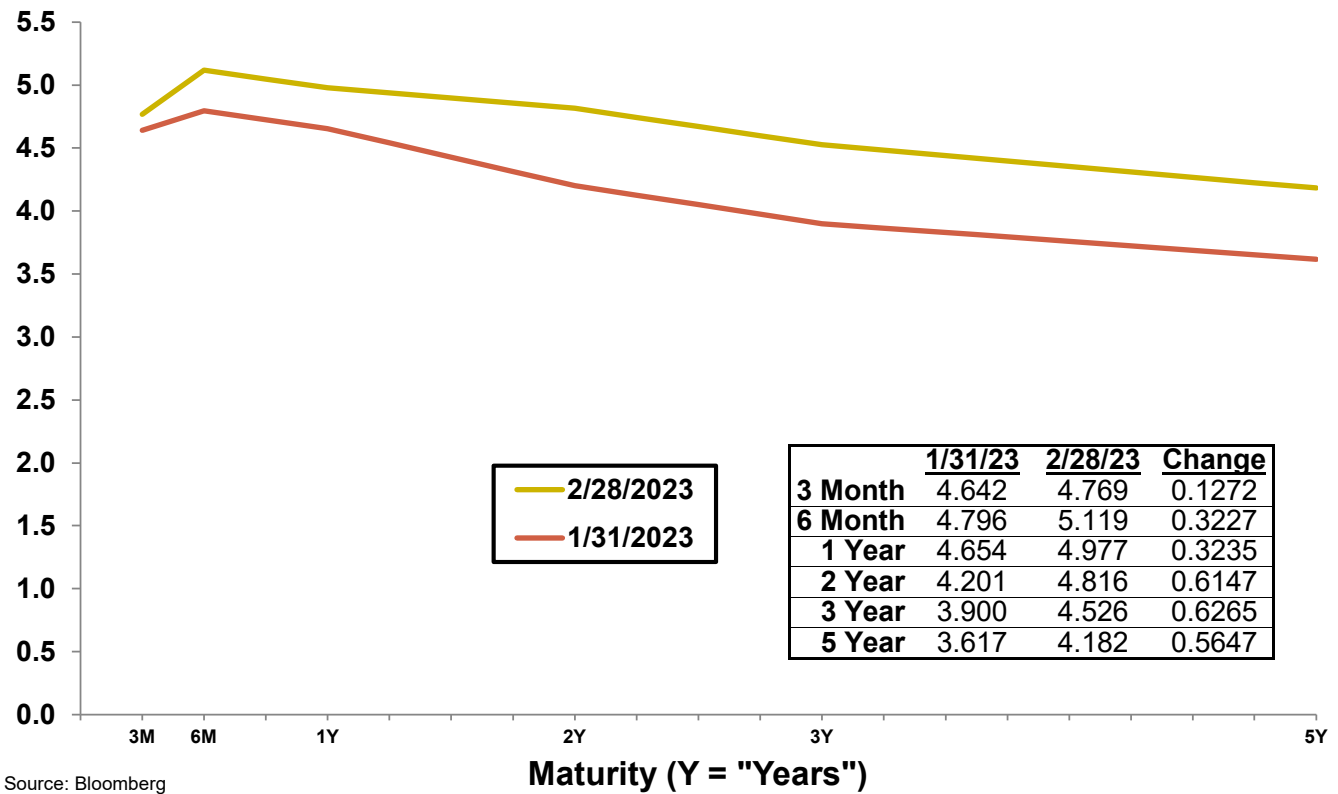
Yield Curves

Yields (%) on Benchmark Indices



Source: Bloomberg

U.S. Treasury Yield Curves



Source: Bloomberg

Investment Inventory

Pooled Fund

As of February 28, 2023

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized		Market Value
			Date	Coupon			Book Value	Market Value	
U.S. Treasuries	912828ZD5	UNITED STATES TREASURY	3/15/2023	0.50	\$ 50,000,000	\$ 50,335,938	\$ 50,006,469	\$ 49,914,063	
U.S. Treasuries	91282CBU4	UNITED STATES TREASURY	3/31/2023	0.13	50,000,000	49,972,656	49,998,821	49,804,688	
U.S. Treasuries	912828ZU7	UNITED STATES TREASURY	6/15/2023	0.25	150,000,000	150,136,719	150,017,844	147,960,938	
U.S. Treasuries	912828S35	UNITED STATES TREASURY	6/30/2023	1.38	100,000,000	100,744,141	100,149,552	98,796,875	
U.S. Treasuries	91282CCK5	UNITED STATES TREASURY	6/30/2023	0.13	50,000,000	49,865,234	49,977,662	49,203,125	
U.S. Treasuries	912828S92	UNITED STATES TREASURY	7/31/2023	1.25	100,000,000	102,439,453	100,435,719	98,453,125	
U.S. Treasuries	91282CAK7	UNITED STATES TREASURY	9/15/2023	0.13	50,000,000	49,886,719	49,970,718	48,687,500	
U.S. Treasuries	912828WE6	UNITED STATES TREASURY	11/15/2023	2.75	50,000,000	51,960,938	50,355,411	49,171,875	
U.S. Treasuries	91282CBA8	UNITED STATES TREASURY	12/15/2023	0.13	150,000,000	148,613,281	149,477,851	144,234,375	
U.S. Treasuries	91282CDV0	UNITED STATES TREASURY	1/31/2024	0.88	100,000,000	97,996,094	99,000,453	96,187,500	
U.S. Treasuries	9128285Z9	UNITED STATES TREASURY	1/31/2024	2.50	50,000,000	52,511,719	50,994,037	48,820,313	
U.S. Treasuries	912828B66	UNITED STATES TREASURY	2/15/2024	2.75	50,000,000	50,250,000	50,130,000	48,875,000	
U.S. Treasuries	91282CBR1	UNITED STATES TREASURY	3/15/2024	0.25	50,000,000	48,708,984	49,335,249	47,539,063	
U.S. Treasuries	91282CC33	UNITED STATES TREASURY	5/15/2024	0.25	50,000,000	49,718,750	49,881,650	47,156,250	
U.S. Treasuries	912828XT2	UNITED STATES TREASURY	5/31/2024	2.00	50,000,000	52,263,672	50,975,942	48,109,375	
U.S. Treasuries	91282CCL3	UNITED STATES TREASURY	7/15/2024	0.38	150,000,000	147,531,250	148,503,538	140,648,438	
U.S. Treasuries	912828Y87	UNITED STATES TREASURY	7/31/2024	1.75	50,000,000	52,210,938	50,939,512	47,718,750	
U.S. Treasuries	91282CCT6	UNITED STATES TREASURY	8/15/2024	0.38	50,000,000	49,898,438	49,850,154	46,726,563	
U.S. Treasuries	912828YM6	UNITED STATES TREASURY	10/31/2024	1.50	50,000,000	51,746,094	50,822,484	47,250,000	
U.S. Treasuries	912828G38	UNITED STATES TREASURY	11/15/2024	2.25	100,000,000	106,388,672	102,967,650	95,640,625	
U.S. Treasuries	912828YY0	UNITED STATES TREASURY	12/31/2024	1.75	50,000,000	52,226,563	51,077,162	47,281,250	
U.S. Treasuries	912828Z52	UNITED STATES TREASURY	1/31/2025	1.38	100,000,000	103,023,438	101,521,499	93,734,375	
U.S. Treasuries	912828ZC7	UNITED STATES TREASURY	2/28/2025	1.13	100,000,000	102,009,766	101,020,250	93,031,250	
U.S. Treasuries	912828ZF0	UNITED STATES TREASURY	3/31/2025	0.50	100,000,000	99,619,141	99,799,328	91,640,625	
U.S. Treasuries	912828ZL7	UNITED STATES TREASURY	4/30/2025	0.38	50,000,000	49,615,234	49,789,086	45,546,875	
U.S. Treasuries	912828XB1	UNITED STATES TREASURY	5/15/2025	2.13	50,000,000	52,849,609	51,700,063	47,289,063	
U.S. Treasuries	912828ZW3	UNITED STATES TREASURY	6/30/2025	0.25	450,000,000	442,748,047	445,770,436	406,687,500	
U.S. Treasuries	91282CAB7	UNITED STATES TREASURY	7/31/2025	0.25	100,000,000	98,822,266	99,285,490	90,078,125	
U.S. Treasuries	91282CFK2	UNITED STATES TREASURY	9/15/2025	3.50	50,000,000	49,075,104	49,093,620	48,687,500	
U.S. Treasuries	91282CAM3	UNITED STATES TREASURY	9/30/2025	0.25	100,000,000	98,390,625	99,030,852	89,640,625	
U.S. Treasuries	91282CAT8	UNITED STATES TREASURY	10/31/2025	0.25	150,000,000	147,425,781	148,527,610	133,921,875	
U.S. Treasuries	91282CBC4	UNITED STATES TREASURY	12/31/2025	0.38	100,000,000	98,726,563	99,254,402	89,203,125	
U.S. Treasuries	91282CBW0	UNITED STATES TREASURY	4/30/2026	0.75	100,000,000	99,392,578	99,602,215	89,140,625	
U.S. Treasuries	912828R36	UNITED STATES TREASURY	5/15/2026	1.63	100,000,000	104,093,750	102,754,001	91,593,750	
U.S. Treasuries	91282CCJ8	UNITED STATES TREASURY	6/30/2026	0.88	450,000,000	449,880,859	449,842,512	401,062,500	
U.S. Treasuries	91282CCW9	UNITED STATES TREASURY	8/31/2026	0.75	50,000,000	49,449,219	49,608,204	44,125,000	
U.S. Treasuries	91282CCZ2	UNITED STATES TREASURY	9/30/2026	0.88	150,000,000	148,679,688	149,046,358	132,679,688	
U.S. Treasuries	91282CDK4	UNITED STATES TREASURY	11/30/2026	1.25	150,000,000	147,267,578	147,797,538	133,968,750	
U.S. Treasuries	91282CDQ1	UNITED STATES TREASURY	12/31/2026	1.25	50,000,000	47,107,422	47,668,296	44,578,125	
U.S. Treasuries	91282CEF4	UNITED STATES TREASURY	3/31/2027	2.50	25,000,000	24,757,813	24,801,593	23,312,500	
Subtotals				0.88	\$ 3,975,000,000	\$ 3,978,340,729	\$ 3,970,881,231	\$ 3,688,101,563	
Federal Agencies	313384CM9	FEDERAL HOME LOAN BANKS	3/1/2023	0.00	\$ 50,000,000	\$ 49,687,625	\$ 50,000,000	\$ 49,993,750	
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANKS FU	3/23/2023	0.13	65,000,000	64,955,150	64,998,633	64,812,020	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANKS FU	4/13/2023	0.13	95,000,000	94,874,600	94,992,613	94,470,090	
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANKS FU	4/27/2023	0.13	44,500,000	44,462,233	44,497,018	44,169,721	
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANKS FU	5/10/2023	0.13	112,500,000	112,356,000	112,468,192	111,468,263	
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANKS	6/2/2023	0.13	15,000,000	14,986,200	14,998,237	14,816,910	
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANKS FU	6/2/2023	0.13	100,000,000	99,938,000	99,992,101	98,779,400	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Book Value	Amortized	
			Date	Coupon			Book Value	Market Value
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANKS FU	6/14/2023	0.13	50,000,000	49,864,850	49,980,181	49,307,600
Federal Agencies	3130AUNE0	FEDERAL HOME LOAN BANKS	6/26/2023	4.78	29,000,000	29,000,000	29,000,000	28,972,943
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANKS FU	6/26/2023	0.20	98,067,000	97,806,076	98,013,080	96,570,203
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANKS FU	7/14/2023	0.13	100,000,000	99,835,044	99,969,494	98,195,100
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANKS FU	7/24/2023	0.45	50,000,000	49,996,500	49,999,164	49,094,050
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANKS FU	8/10/2023	0.16	50,000,000	49,970,000	49,993,342	48,930,550
Federal Agencies	3137EAEV7	FEDERAL HOME LOAN MORTGAGE	8/24/2023	0.25	40,776,000	40,542,761	40,710,425	39,842,433
Federal Agencies	313384LJ6	FEDERAL HOME LOAN BANKS	9/6/2023	0.00	50,000,000	48,055,750	48,787,250	48,687,250
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANKS	9/8/2023	0.13	20,975,000	20,806,361	20,924,115	20,442,382
Federal Agencies	313383YJ4	FEDERAL HOME LOAN BANKS	9/8/2023	3.38	90,000,000	90,243,750	90,114,226	89,194,500
Federal Agencies	3135G0U43	FEDERAL NATIONAL MORTGAGE A	9/12/2023	2.88	29,648,000	30,793,302	29,995,872	29,300,377
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANKS FU	9/27/2023	0.17	50,000,000	49,950,000	49,985,616	48,615,700
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANKS FU	12/1/2023	0.50	125,000,000	124,818,750	124,931,533	120,722,125
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANKS	12/8/2023	2.25	40,000,000	41,204,000	40,466,385	39,116,520
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANKS FU	12/20/2023	0.68	112,000,000	111,946,088	111,978,288	108,059,168
Federal Agencies	3130AU4V3	FEDERAL HOME LOAN BANKS	1/8/2024	4.80	36,000,000	35,986,400	35,989,251	35,869,932
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANKS FU	1/18/2024	0.90	61,856,000	61,439,815	61,665,940	59,578,895
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANKS	2/13/2024	2.50	39,010,000	40,648,810	39,704,951	38,031,005
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANKS FU	2/14/2024	1.43	20,495,000	20,950,604	20,606,668	19,778,085
Federal Agencies	3130AUYG3	FEDERAL HOME LOAN BANKS	2/16/2024	5.10	25,000,000	24,996,500	24,996,625	24,966,875
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANKS FU	2/26/2024	0.25	110,000,000	109,960,400	109,986,909	104,789,960
Federal Agencies	3130ARHG9	FEDERAL HOME LOAN BANKS	2/28/2024	2.13	36,000,000	35,958,960	35,978,811	34,933,824
Federal Agencies	3130ATUQ8	FEDERAL HOME LOAN BANKS	3/8/2024	4.75	115,000,000	115,329,911	114,980,002	114,435,005
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANKS FU	3/18/2024	0.30	100,000,000	99,878,950	99,957,699	95,018,500
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANKS FU	4/22/2024	0.35	84,969,000	84,992,791	84,978,174	80,420,864
Federal Agencies	3133ENWP1	FEDERAL FARM CREDIT BANKS FU	5/16/2024	2.63	95,000,000	94,871,750	94,922,453	92,144,205
Federal Agencies	3133ENYH7	FEDERAL FARM CREDIT BANKS FU	6/10/2024	2.63	100,000,000	99,871,000	99,917,588	96,845,500
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANKS	6/14/2024	2.88	109,435,000	109,808,808	109,666,684	106,289,619
Federal Agencies	3130ASHK8	FEDERAL HOME LOAN BANKS	6/14/2024	3.13	56,210,000	56,019,452	56,080,494	54,766,808
Federal Agencies	3133ENYX2	FEDERAL FARM CREDIT BANKS FU	6/17/2024	3.25	100,000,000	99,911,250	99,942,452	97,583,000
Federal Agencies	3133ENZS2	FEDERAL FARM CREDIT BANKS FU	6/28/2024	3.10	100,000,000	99,947,000	99,964,836	97,338,800
Federal Agencies	3130ASME6	FEDERAL HOME LOAN BANKS	7/8/2024	3.00	42,500,000	42,417,550	42,444,169	41,302,435
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANKS FU	7/23/2024	0.45	50,000,000	50,092,000	50,043,364	46,869,600
Federal Agencies	3133EPBF1	FEDERAL FARM CREDIT BANKS FU	8/21/2024	4.88	55,000,000	54,977,700	54,978,026	54,817,620
Federal Agencies	3133ENJ84	FEDERAL FARM CREDIT BANKS FU	8/26/2024	3.38	50,000,000	49,916,500	49,937,860	48,772,850
Federal Agencies	3130ATVD6	FEDERAL HOME LOAN BANKS	9/13/2024	4.88	50,000,000	50,082,313	50,051,774	49,857,150
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANKS FU	9/23/2024	0.43	125,000,000	124,873,750	124,934,110	116,432,875
Federal Agencies	3133ENP79	FEDERAL FARM CREDIT BANKS FU	9/26/2024	4.25	50,000,000	49,996,000	49,996,854	49,409,050
Federal Agencies	3130ATT31	FEDERAL HOME LOAN BANKS	10/3/2024	4.50	50,000,000	49,879,250	49,884,346	49,605,850
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANKS FU	11/18/2024	0.88	70,000,000	69,919,500	69,953,874	65,344,230
Federal Agencies	3133ENZ94	FEDERAL FARM CREDIT BANKS FU	11/18/2024	4.50	25,000,000	24,973,500	24,977,234	24,782,925
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANKS FU	12/3/2024	1.63	25,000,000	24,960,000	24,985,922	23,617,750
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANKS FU	12/9/2024	0.92	100,000,000	99,948,000	99,969,208	93,239,600
Federal Agencies	3133EN4N7	FEDERAL FARM CREDIT BANKS FU	12/20/2024	4.25	60,000,000	59,891,900	59,902,399	59,310,240
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANKS FU	1/6/2025	1.13	70,000,000	69,842,500	69,902,266	65,385,180
Federal Agencies	3135G0X24	FEDERAL NATIONAL MORTGAGE A	1/7/2025	1.63	39,060,000	40,632,556	39,845,698	36,822,448
Federal Agencies	3133ENZ37	FEDERAL FARM CREDIT BANKS FU	1/10/2025	4.88	50,000,000	49,997,780	49,998,091	49,974,550
Federal Agencies	3133EPAG0	FEDERAL FARM CREDIT BANKS FU	2/10/2025	4.25	39,875,000	39,663,265	39,668,768	39,413,487
Federal Agencies	3137EAEPO	FEDERAL HOME LOAN MORTGAGE	2/12/2025	1.50	133,532,000	135,388,452	134,491,022	125,265,167
Federal Agencies	3130AUVZ4	FEDERAL HOME LOAN BANKS	2/13/2025	4.50	50,000,000	49,921,500	49,923,218	49,648,900

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	39,981,720	37,241,400	
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANKS FU	4/21/2025	0.60	50,000,000	49,973,500	49,985,816	45,768,700	
Federal Agencies	3135G03U5	FEDERAL NATIONAL MORTGAGE A	4/22/2025	0.63	137,938,000	136,719,742	137,155,688	126,240,996	
Federal Agencies	3133ENXE5	FEDERAL FARM CREDIT BANKS FU	5/23/2025	2.85	26,000,000	25,963,600	25,972,966	24,955,294	
Federal Agencies	3130ASG86	FEDERAL HOME LOAN BANKS	6/13/2025	3.38	24,640,000	24,806,223	24,772,865	23,913,514	
Federal Agencies	3133EN4B3	FEDERAL FARM CREDIT BANKS FU	6/13/2025	4.25	45,000,000	44,967,233	44,970,032	44,515,215	
Federal Agencies	3133ENYQ7	FEDERAL FARM CREDIT BANKS FU	6/13/2025	2.95	50,000,000	49,975,500	49,981,334	48,071,350	
Federal Agencies	3135G04Z3	FEDERAL NATIONAL MORTGAGE A	6/17/2025	0.50	14,655,000	14,346,240	14,453,718	13,309,832	
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANKS	6/30/2025	0.70	17,680,000	17,734,631	17,712,123	16,124,673	
Federal Agencies	3135G05X7	FEDERAL NATIONAL MORTGAGE A	8/25/2025	0.38	97,500,000	96,546,250	96,971,844	87,701,543	
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANKS	9/12/2025	1.75	10,295,000	10,479,333	10,479,105	9,582,771	
Federal Agencies	3137EAEX3	FEDERAL HOME LOAN MORTGAGE	9/23/2025	0.38	22,600,000	22,295,352	22,428,452	20,292,065	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANKS FU	11/17/2025	1.05	94,675,000	94,545,232	94,586,889	86,211,055	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANKS FU	12/16/2025	1.17	95,000,000	94,903,100	94,932,283	86,612,355	
Federal Agencies	3133EN5E6	FEDERAL FARM CREDIT BANKS FU	12/29/2025	4.00	60,000,000	59,828,050	59,828,343	59,092,620	
Federal Agencies	3133EN6A3	FEDERAL FARM CREDIT BANKS FU	1/13/2026	4.00	50,000,000	49,959,600	49,961,332	49,247,650	
Federal Agencies	3130AUTC8	FEDERAL HOME LOAN BANKS	2/6/2026	4.01	21,100,000	20,990,128	20,987,523	20,793,396	
Federal Agencies	3133EPBJ3	FEDERAL FARM CREDIT BANKS FU	2/23/2026	4.38	103,000,000	102,825,580	102,826,535	102,546,697	
Federal Agencies	3133ENJ35	FEDERAL FARM CREDIT BANKS FU	2/25/2026	3.32	35,000,000	34,957,650	34,963,870	33,826,275	
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANKS FU	4/6/2026	0.69	15,500,000	15,458,150	15,472,149	13,808,470	
Federal Agencies	3133ENU00	FEDERAL FARM CREDIT BANKS FU	4/8/2026	2.64	50,000,000	49,903,000	49,924,710	47,327,500	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANKS	7/13/2026	1.05	100,000,000	100,000,000	100,000,000	88,685,200	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANKS	7/27/2026	1.07	100,000,000	100,000,000	100,000,000	88,624,900	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANKS	8/10/2026	1.05	100,000,000	100,000,000	100,000,000	88,469,200	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANKS	9/3/2026	1.08	100,000,000	100,000,000	100,000,000	88,357,800	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANKS	10/19/2026	1.43	100,000,000	100,000,000	100,000,000	89,348,800	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANKS	11/16/2026	1.61	100,000,000	100,000,000	100,000,000	89,714,700	
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANKS	12/14/2026	1.65	100,000,000	100,000,000	100,000,000	89,650,300	
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANKS	3/8/2027	2.35	100,000,000	100,000,000	100,000,000	91,637,300	
Federal Agencies	3133ENRD4	FEDERAL FARM CREDIT BANKS FU	3/10/2027	1.68	48,573,000	47,432,020	47,651,439	43,824,066	
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANKS FU	4/5/2027	2.60	72,000,000	71,573,348	71,650,262	67,333,824	
Federal Agencies	3133EN2L3	FEDERAL FARM CREDIT BANKS FU	5/17/2027	4.13	55,650,000	55,613,093	55,615,430	55,155,884	
Federal Agencies	3130ASGU7	FEDERAL HOME LOAN BANKS	6/11/2027	3.50	44,100,000	44,710,878	44,634,149	42,692,108	
Federal Agencies	3133ENZK9	FEDERAL FARM CREDIT BANKS FU	6/28/2027	3.24	27,865,000	28,099,066	28,068,536	26,683,663	
Federal Agencies	3133EPBM6	FEDERAL FARM CREDIT BANKS FU	8/23/2027	4.13	10,000,000	9,974,000	9,974,095	9,934,430	
Subtotals				1.75	\$ 5,860,179,000	\$ 5,858,660,914	\$ 5,857,984,716	\$ 5,593,519,385	
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	
Public Time Deposits	PPFTLUBP3	Bank of San Francisco	7/10/2023	4.85	10,000,000	10,000,000	10,000,000	10,000,000	
Subtotals				4.46	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000	
Negotiable CDs	06367CV46	Bank of Montreal - Chicago Branch	3/27/2023	2.60	\$ 50,000,000	\$ 50,000,000	\$ 50,000,000	\$ 49,921,700	
Negotiable CDs	78012U5Z4	Royal Bank of Canada New York Bran	3/27/2023	2.58	50,000,000	50,000,000	50,000,000	49,921,050	
Negotiable CDs	65602Y3E8	Norinchukin Bank - New York Branch	5/8/2023	5.20	50,000,000	50,000,000	50,000,000	50,028,850	
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Br	6/15/2023	3.60	100,000,000	100,000,000	100,000,000	99,557,100	
Negotiable CDs	78012U6W0	Royal Bank of Canada New York Bran	6/15/2023	3.71	50,000,000	50,000,000	50,000,000	49,793,050	
Negotiable CDs	78012U7H2	Royal Bank of Canada New York Bran	6/15/2023	3.68	50,000,000	50,000,000	50,000,000	49,789,350	
Negotiable CDs	89115BAW0	Toronto-Dominion Bank - New York Br	6/30/2023	3.90	50,000,000	50,000,000	50,000,000	49,787,850	

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	06367CX51	Bank of Montreal - Chicago Branch	6/30/2023	3.92	50,000,000	50,000,000	50,000,000	49,791,250	
Negotiable CDs	06367CWT0	Bank of Montreal - Chicago Branch	7/3/2023	3.75	50,000,000	50,000,000	50,000,000	49,755,400	
Negotiable CDs	78015J3N5	Royal Bank of Canada New York Bran	7/3/2023	3.73	50,000,000	50,000,000	50,000,000	49,752,050	
Negotiable CDs	06367CXA0	Bank of Montreal - Chicago Branch	7/3/2023	3.84	50,000,000	50,000,000	50,000,000	49,771,600	
Negotiable CDs	06417MB87	Bank of Nova Scotia - Houston Branch	7/3/2023	3.73	50,000,000	50,000,000	50,000,000	49,753,850	
Negotiable CDs	78015JAJ6	Royal Bank of Canada New York Bran	7/3/2023	4.02	50,000,000	50,000,000	50,000,000	49,802,550	
Negotiable CDs	06367D2M6	Bank of Montreal - Chicago Branch	7/3/2023	5.30	50,000,000	50,000,000	50,000,000	50,029,800	
Negotiable CDs	65602Y7E4	Norinchukin Bank - New York Branch	8/16/2023	5.05	50,000,000	50,000,000	50,000,000	49,956,000	
Negotiable CDs	06367CXR3	Bank of Montreal - Chicago Branch	8/28/2023	4.23	50,000,000	50,000,000	50,000,000	49,717,350	
Negotiable CDs	78015JFJ1	Royal Bank of Canada New York Bran	9/20/2023	4.75	50,000,000	50,000,000	50,000,000	49,776,800	
Negotiable CDs	78015JHJ9	Royal Bank of Canada New York Bran	9/22/2023	4.81	50,000,000	50,000,000	50,000,000	49,823,750	
Negotiable CDs	06367CY27	Bank of Montreal - Chicago Branch	9/22/2023	4.80	50,000,000	50,000,000	50,000,000	49,821,650	
Negotiable CDs	06367CXX0	Bank of Montreal - Chicago Branch	9/25/2023	4.82	50,000,000	50,000,000	50,000,000	49,821,400	
Negotiable CDs	78015JH67	Royal Bank of Canada New York Bran	9/25/2023	4.76	50,000,000	50,000,000	50,000,000	49,804,900	
Negotiable CDs	06367CYA9	Bank of Montreal - Chicago Branch	10/6/2023	4.97	50,000,000	50,000,000	50,000,000	49,817,050	
Negotiable CDs	89115BC73	Toronto-Dominion Bank - New York Br	10/23/2023	5.57	50,000,000	50,000,000	50,000,000	50,022,050	
Negotiable CDs	78015JMJ3	Royal Bank of Canada New York Bran	10/23/2023	5.46	50,000,000	50,000,000	50,000,000	49,991,350	
Negotiable CDs	13606KRZ1	Canadian Imperial Bank of Commerce	11/6/2023	5.32	50,000,000	50,000,000	50,000,000	49,950,050	
Negotiable CDs	89115BJX9	Toronto-Dominion Bank - New York Br	11/20/2023	5.51	50,000,000	50,000,000	50,000,000	49,992,950	
Negotiable CDs	06417MN84	Bank of Nova Scotia - Houston Branch	11/21/2023	5.50	50,000,000	50,000,000	50,000,000	49,989,600	
Negotiable CDs	78015JPE1	Royal Bank of Canada New York Bran	12/18/2023	5.37	50,000,000	50,000,000	50,000,000	49,927,450	
Negotiable CDs	78015JRE9	Royal Bank of Canada New York Bran	12/29/2023	5.43	100,000,000	100,000,000	100,000,000	99,896,600	
Negotiable CDs	89115BPB0	Toronto-Dominion Bank - New York Br	1/3/2024	5.43	50,000,000	50,000,000	50,000,000	49,944,150	
Negotiable CDs	89115BPF1	Toronto-Dominion Bank - New York Br	1/5/2024	5.43	50,000,000	50,000,000	50,000,000	49,906,500	
Negotiable CDs	06367D3V5	Bank of Montreal - Chicago Branch	1/12/2024	5.24	70,000,000	70,000,000	70,000,000	69,803,790	
Negotiable CDs	89115BQB9	Toronto-Dominion Bank - New York Br	1/17/2024	5.24	50,000,000	50,000,000	50,000,000	49,821,000	
Negotiable CDs	89115BST8	Toronto-Dominion Bank - New York Br	1/29/2024	5.21	100,000,000	100,000,000	100,000,000	99,666,800	
Negotiable CDs	06417MT47	Bank of Nova Scotia - Houston Branch	2/9/2024	5.43	50,000,000	50,000,000	50,000,000	49,924,250	
Subtotals				4.64	\$ 1,920,000,000	\$ 1,920,000,000	\$ 1,920,000,000	\$ 1,914,830,890	
Commercial Paper	62479MQD8	MUFG Bank - New York Branch	3/13/2023	0.00	\$ 50,000,000	\$ 49,360,278	\$ 49,921,667	\$ 49,913,400	
Commercial Paper	89233HQD9	Toyota Motor Credit Corporation	3/13/2023	0.00	50,000,000	49,255,944	49,924,333	49,915,750	
Commercial Paper	62479MTG8	MUFG Bank - New York Branch	6/16/2023	0.00	50,000,000	48,751,972	49,253,972	49,253,650	
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	6/30/2023	0.00	150,000,000	144,920,833	147,512,778	147,481,200	
Commercial Paper	62479MTW3	MUFG Bank - New York Branch	6/30/2023	0.00	100,000,000	97,331,306	98,309,361	98,304,800	
Commercial Paper	62479MU35	MUFG Bank - New York Branch	7/3/2023	0.00	50,000,000	48,515,417	49,123,389	49,130,600	
Commercial Paper	62479MV26	MUFG Bank - New York Branch	8/2/2023	0.00	50,000,000	48,785,111	48,936,972	48,909,700	
Commercial Paper	62479MV75	MUFG Bank - New York Branch	8/7/2023	0.00	50,000,000	48,750,597	48,902,458	48,872,450	
Commercial Paper	89233HVB7	Toyota Motor Credit Corporation	8/11/2023	0.00	50,000,000	48,756,944	48,868,056	48,845,950	
Commercial Paper	62479MVE0	MUFG Bank - New York Branch	8/14/2023	0.00	50,000,000	48,660,667	48,865,667	48,820,050	
Commercial Paper	62479MVU4	MUFG Bank - New York Branch	8/28/2023	0.00	50,000,000	48,457,583	48,755,000	48,714,450	
Commercial Paper	89233HVW1	Toyota Motor Credit Corporation	8/30/2023	0.00	50,000,000	48,601,375	48,733,583	48,699,450	
Subtotals				0.00	\$ 750,000,000	\$ 730,148,028	\$ 737,107,236	\$ 736,861,450	

Investment Inventory Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Amortized		Market Value
			Date	Coupon		Book Value	Book Value	
Money Market Funds	61747C319	MORG STAN I LQ:GV IMP	3/1/2023	4.46	\$ 10,631,130	\$ 10,631,130	\$ 10,631,130	\$ 10,631,130
Money Market Funds	608919718	FEDERATED HRMS GV O PRMR	3/1/2023	4.44	12,848,872	12,848,872	12,848,872	12,848,872
Money Market Funds	09248U718	BLKRK LQ:T-FUND INSTL	3/1/2023	4.43	15,140,850	15,140,850	15,140,850	15,140,850
Money Market Funds	31607A703	FIDELITY IMM:GOVT INSTL	3/1/2023	4.50	707,492,754	707,492,754	707,492,754	707,492,754
Money Market Funds	85749T517	SS INST INV:US GV MM OPP	3/1/2023	4.39	14,464,166	14,464,166	14,464,166	14,464,166
Money Market Funds	262006208	DREYFUS	3/1/2023	4.47	300,618,386	300,618,386	300,618,386	300,618,386
Subtotals				4.49	\$ 1,061,196,158	\$ 1,061,196,158	\$ 1,061,196,158	\$ 1,061,196,158
Supranationals	459058JV6	INTERNATIONAL BANK FOR RECON	4/20/2023	0.13	\$ 100,000,000	\$ 99,793,000	\$ 99,985,822	\$ 99,386,900
Supranationals	4581X0CC0	INTER-AMERICAN DEVELOPMENT E	10/4/2023	3.00	25,756,000	26,837,752	26,112,748	25,440,618
Supranationals	45906M3B5	INTERNATIONAL BANK FOR RECON	6/14/2024	1.98	100,000,000	100,000,000	100,000,000	96,081,000
Supranationals	4581X0EE4	INTER-AMERICAN DEVELOPMENT E	7/1/2024	3.25	80,000,000	79,992,000	79,994,659	78,014,720
Supranationals	459056HV2	INTERNATIONAL BANK FOR RECON	8/28/2024	1.50	50,000,000	50,984,250	50,521,748	47,412,850
Supranationals	45950VQG4	INTERNATIONAL FINANCE CORP	9/23/2024	0.44	10,000,000	9,918,700	9,956,416	9,260,960
Supranationals	4581X0DZ8	INTER-AMERICAN DEVELOPMENT E	9/23/2024	0.50	50,000,000	49,595,500	49,780,480	46,588,250
Supranationals	4581X0CM8	INTER-AMERICAN DEVELOPMENT E	1/15/2025	2.13	100,000,000	105,676,000	102,863,041	95,078,900
Supranationals	459058JB0	INTERNATIONAL BANK FOR RECON	4/22/2025	0.63	40,000,000	40,086,000	40,049,188	36,612,000
Supranationals	4581X0DN5	INTER-AMERICAN DEVELOPMENT E	7/15/2025	0.63	28,900,000	28,519,098	28,655,738	26,275,418
Supranationals	45950VRU2	INTERNATIONAL FINANCE CORP	1/26/2026	4.02	100,000,000	100,000,000	100,000,000	97,958,400
Supranationals	45818WDG8	INTER-AMERICAN DEVELOPMENT E	2/27/2026	0.82	19,500,000	19,556,907	19,537,800	17,354,337
Subtotals				1.90	\$ 704,156,000	\$ 710,959,207	\$ 707,457,641	\$ 675,464,352
Grand Totals				2.05	\$ 14,310,531,158	\$ 14,299,305,036	\$ 14,294,626,982	\$ 13,709,973,798

Monthly Investment Earnings

Pooled Fund

For month ended February 28, 2023

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
U.S. Treasuries	912828Z86	United States Department of The Treasury	0	1.375	1.375	8/17/21	2/15/23	26,155	-23,645	0	2,510	
U.S. Treasuries	912828Z86	United States Department of The Treasury	0	1.375	1.375	3/3/22	2/15/23	26,155	-6,660	0.00	19,495	
U.S. Treasuries	912828ZD5	United States Department of The Treasury	50000000	0.5	0.1627	3/18/21	3/15/23	19,337	-12,938	0	6,399	
U.S. Treasuries	91282CBU4	United States Department of The Treasury	50000000	0.125	0.1537	5/4/21	3/31/23	4,808	1,100	0	5,908	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.252	6/24/21	6/15/23	9,615	76	0.00	9,691	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.1838	4/8/21	6/15/23	9,615	-2,536	0.00	7,080	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.1912	3/12/21	6/15/23	9,615	-2,254	0	7,362	
U.S. Treasuries	912828S35	United States Department of The Treasury	50000000	1.375	0.2459	6/24/21	6/30/23	53,177	-43,319	0	9,858	
U.S. Treasuries	912828S35	United States Department of The Treasury	50000000	1.375	1.6051	1/9/20	6/30/23	53,177	8,712	0	61,889	
U.S. Treasuries	91282CCK5	United States Department of The Treasury	50000000	0.125	0.2597	6/30/21	6/30/23	4,834	5,169	0	10,003	
U.S. Treasuries	912828S92	United States Department of The Treasury	50000000	1.25	0.2046	4/1/21	7/31/23	48,343	-40,100	0	8,243	
U.S. Treasuries	912828S92	United States Department of The Treasury	50000000	1.25	0.2029	4/1/21	7/31/23	48,343	-40,164	0	8,178	
U.S. Treasuries	91282CAK7	United States Department of The Treasury	50000000	0.125	0.2334	8/10/21	9/15/23	4,834	4,141	0.00	8,975	
U.S. Treasuries	912828WE6	United States Department of The Treasury	50000000	2.75	1.7265	12/17/19	11/15/23	106,354	-38,423	0	67,931	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.2951	3/19/21	12/15/23	4,808	6,501	0.00	11,309	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.7231	12/9/21	12/15/23	4,808	22,737	0.00	27,545	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.6864	12/15/21	12/15/23	4,808	21,351	0	26,158	
U.S. Treasuries	912828S29	United States Department of The Treasury	50000000	2.5	0.3304	10/4/21	1/31/24	96,685	-82,836	0.00	13,849	
U.S. Treasuries	91282CDV0	United States Department of The Treasury	50000000	0.875	2.4625	4/11/22	1/31/24	33,840	59,162	0.00	93,002	
U.S. Treasuries	91282CDV0	United States Department of The Treasury	50000000	0.875	1.5159	2/23/22	1/31/24	33,840	24,134	0.00	57,973	
U.S. Treasuries	912828B66	United States Department of The Treasury	50000000	2.75	2.4706	4/11/22	2/15/24	105,487	-10,370	0	95,116	
U.S. Treasuries	91282CBR1	United States Department of The Treasury	50000000	0.25	1.5538	3/8/22	3/15/24	9,669	48,982	0.00	58,650	
U.S. Treasuries	91282CCC3	United States Department of The Treasury	50000000	0.25	0.4471	7/2/21	5/15/24	9,669	7,514	0.00	17,183	
U.S. Treasuries	912828XT2	United States Department of The Treasury	50000000	2	0.4302	7/6/21	5/31/24	76,923	-59,795	0	17,128	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	0.3763	8/6/21	7/15/24	14,503	51	0	14,554	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	2.6013	4/12/22	7/15/24	14,503	82,396	0.00	96,899	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	0.4018	8/9/21	7/15/24	14,503	1,021	0	15,524	
U.S. Treasuries	912828Y87	United States Department of The Treasury	50000000	1.75	0.4178	3/30/21	7/31/24	67,680	-50,784	0	16,895	
U.S. Treasuries	91282CCT6	United States Department of The Treasury	50000000	0.375	0.4437	8/25/21	8/15/24	14,385	2,619	0	17,003	
U.S. Treasuries	912828YM6	United States Department of The Treasury	50000000	1.5	0.5059	4/15/21	10/31/24	58,011	-37,753	0	20,258	
U.S. Treasuries	912828G38	United States Department of The Treasury	50000000	2.25	0.5199	3/9/21	11/15/24	87,017	-65,690	0	21,327	
U.S. Treasuries	912828G38	United States Department of The Treasury	50000000	2.25	0.4798	3/12/21	11/15/24	87,017	-67,261	0.00	19,756	
U.S. Treasuries	912828YY0	United States Department of The Treasury	50000000	1.75	0.5654	3/15/21	12/31/24	67,680	-44,949	0	22,731	
U.S. Treasuries	912828Z52	United States Department of The Treasury	50000000	1.375	0.5773	3/30/21	1/31/25	53,177	-30,248	0	22,929	
U.S. Treasuries	912828Z52	United States Department of The Treasury	50000000	1.375	0.5723	4/15/21	1/31/25	53,177	-30,439	0.00	22,738	
U.S. Treasuries	912828ZC7	United States Department of The Treasury	50000000	1.125	0.6095	3/31/21	2/28/25	43,483	-19,542	0.00	23,941	
U.S. Treasuries	912828ZC7	United States Department of The Treasury	50000000	1.125	0.6083	3/15/21	2/28/25	43,483	-19,591	0.00	23,892	
U.S. Treasuries	912828ZF0	United States Department of The Treasury	50000000	0.5	0.6127	4/15/21	3/31/25	19,231	4,274	0.00	23,504	
U.S. Treasuries	912828ZF0	United States Department of The Treasury	50000000	0.5	0.582	4/19/21	3/31/25	19,231	3,110	0	22,341	
U.S. Treasuries	912828ZL7	United States Department of The Treasury	50000000	0.375	0.5719	5/18/21	4/30/25	14,503	7,466	0.00	21,969	
U.S. Treasuries	912828XB1	United States Department of The Treasury	50000000	2.125	0.5683	9/2/21	5/15/25	82,182	-59,059	0	23,123	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.5087	8/5/21	6/30/25	9,669	9,825	0.00	19,493	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6534	3/8/21	6/30/25	9,669	15,278	0	24,946	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6165	5/18/21	6/30/25	9,669	13,890	0.00	23,559	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	1.035	12/7/21	6/30/25	9,669	29,509	0	39,177	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6499	5/13/21	6/30/25	9,669	15,149	0.00	24,817	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.5577	8/6/21	6/30/25	9,669	11,675	0.00	21,343	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6014	7/12/21	6/30/25	9,669	13,323	0	22,991	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6015	5/12/21	6/30/25	9,669	13,328	0.00	22,996	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6999	3/9/21	6/30/25	9,669	17,025	0	26,693	
U.S. Treasuries	91282CAB7	United States Department of The Treasury	50000000	0.25	0.5241	8/5/21	7/31/25	9,669	10,404	0	20,073	
U.S. Treasuries	91282CAB7	United States Department of The Treasury	50000000	0.25	0.5731	8/6/21	7/31/25	9,669	12,253	0	21,922	
U.S. Treasuries	91282CFK2	United States Department of The Treasury	50000000	3.5	4.2532	10/7/22	9/15/25	135,359	24,113	0	159,472	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
U.S. Treasuries	91282CAM3	United States Department of The Treasury	50000000	0.25	0.5983	7/26/21	9/30/25	9,615	13,179	0.00	22,795	
U.S. Treasuries	91282CAM3	United States Department of The Treasury	50000000	0.25	0.6619	5/12/21	9/30/25	9,615	15,566	0.00	25,182	
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.6643	3/4/21	10/31/25	9,669	15,648	0.00	25,316	
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.5534	2/25/21	10/31/25	9,669	11,488	0.00	21,156	
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.6509	3/2/21	10/31/25	9,669	15,148	0	24,817	
U.S. Treasuries	91282CBC4	United States Department of The Treasury	50000000	0.375	0.6805	2/26/21	12/31/25	14,503	11,531	0	26,034	
U.S. Treasuries	91282CBC4	United States Department of The Treasury	50000000	0.375	0.603	2/25/21	12/31/25	14,503	8,620	0.00	23,123	
U.S. Treasuries	91282CBW0	United States Department of The Treasury	50000000	0.75	0.8926	6/28/21	4/30/26	29,006	5,354	0	34,360	
U.S. Treasuries	91282CBW0	United States Department of The Treasury	50000000	0.75	0.8639	7/2/21	4/30/26	29,006	4,281	0	33,286	
U.S. Treasuries	912828R36	United States Department of The Treasury	50000000	1.625	0.8077	8/27/21	5/15/26	62,845	-30,742	0	32,103	
U.S. Treasuries	912828R36	United States Department of The Treasury	50000000	1.625	0.6941	7/23/21	5/15/26	62,845	-35,110	0.00	27,736	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.903	7/2/21	6/30/26	33,840	1,049	0.00	34,889	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7749	8/10/21	6/30/26	33,840	-3,768	0	30,071	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.8461	7/14/21	6/30/26	33,840	-1,087	0.00	32,753	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7063	8/6/21	6/30/26	33,840	-6,358	0	27,481	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	1.0519	10/14/21	6/30/26	33,840	6,613	0.00	40,453	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7326	7/22/21	6/30/26	33,840	-5,366	0	28,474	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7398	7/22/21	6/30/26	33,840	-5,093	0	28,747	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	1.3228	1/4/22	6/30/26	33,840	16,627	0.00	50,466	
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.9018	9/24/21	6/30/26	33,840	1,006	0.00	34,846	
U.S. Treasuries	91282CCW9	United States Department of The Treasury	50000000	0.75	0.9795	9/28/21	8/31/26	28,989	8,577	0.00	37,566	
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.0103	10/8/21	9/30/26	33,654	5,054	0.00	38,707	
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.1589	10/19/21	9/30/26	33,654	10,562	0.00	44,216	
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.003	10/8/21	9/30/26	33,654	4,783	0.00	38,437	
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	1.22	12/3/21	11/30/26	48,077	-1,110	0.00	46,967	
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	2.5854	3/29/22	11/30/26	48,077	47,928	0.00	96,005	
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	1.2013	12/7/21	11/30/26	48,077	-1,804	0.00	46,273	
U.S. Treasuries	91282CDQ1	United States Department of The Treasury	50000000	1.25	2.5489	3/29/22	12/31/26	48,343	46,601	0.00	94,943	
U.S. Treasuries	91282CEF4	United States Department of The Treasury	25000000	2.5	2.7091	4/6/22	3/31/27	48,077	3,726	0.00	51,803	
Subtotals			\$ 3,975,000,000					\$ 2,736,473	\$ (129,167)	\$ -	\$ 2,607,305	
Federal Agencies	313384BK4	Federal Home Loan Banks	\$ -	0.00	0.00	2/2/23	2/3/23	\$ -	\$ 3,042	\$ -	\$ 3,042	
Federal Agencies	313384BK4	Federal Home Loan Banks	-	0.00	0.00	2/2/23	2/3/23	-	3,042	-	3,042	
Federal Agencies	313384BK4	Federal Home Loan Banks	-	0.00	0.00	2/2/23	2/3/23	-	3,042	-	3,042	
Federal Agencies	313384BK4	Federal Home Loan Banks	-	0.00	0.00	2/2/23	2/3/23	-	3,042	-	3,042	
Federal Agencies	3133EMPH9	Federal Farm Credit Banks Funding Corpor	-	0.13	0.13	3/3/22	2/3/23	316	2,396	-	2,712	
Federal Agencies	3133827H0	Federal Home Loan Banks	-	2.14	2.14	3/7/22	2/6/23	13,197	(6,349)	-	6,847	
Federal Agencies	3133ENDQ0	Federal Farm Credit Banks Funding Corpor	-	0.16	0.16	11/12/21	2/10/23	2,000	1,982	-	3,982	
Federal Agencies	313384CM9	Federal Home Loan Banks	50,000,000	0.00	4.47	1/9/23	3/1/23	-	171,500	-	171,500	
Federal Agencies	3133EMUH3	Federal Farm Credit Banks Funding Corpor	65,000,000	0.13	0.16	3/31/21	3/23/23	6,771	1,739	-	8,510	
Federal Agencies	3133EMVP4	Federal Farm Credit Banks Funding Corpor	20,000,000	0.13	0.19	4/13/21	4/13/23	2,083	1,013	-	3,096	
Federal Agencies	3133EMVP4	Federal Farm Credit Banks Funding Corpor	25,000,000	0.13	0.19	4/13/21	4/13/23	2,604	1,266	-	3,870	
Federal Agencies	3133EMVP4	Federal Farm Credit Banks Funding Corpor	50,000,000	0.13	0.19	4/13/21	4/13/23	5,208	2,532	-	7,740	
Federal Agencies	3133EMXM9	Federal Farm Credit Banks Funding Corpor	44,500,000	0.13	0.17	5/5/21	4/27/23	4,635	1,465	-	6,100	
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor	12,500,000	0.13	0.19	5/10/21	5/10/23	1,302	614	-	1,916	
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor	25,000,000	0.13	0.19	5/10/21	5/10/23	2,604	1,227	-	3,832	
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor	75,000,000	0.13	0.19	5/10/21	5/10/23	7,813	3,682	-	11,495	
Federal Agencies	3130AMRY0	Federal Home Loan Banks	15,000,000	0.13	0.17	6/4/21	6/2/23	1,563	531	-	2,093	
Federal Agencies	3133EMF31	Federal Farm Credit Banks Funding Corpor	100,000,000	0.13	0.16	6/2/21	6/2/23	10,417	2,378	-	12,795	
Federal Agencies	3133EMH96	Federal Farm Credit Banks Funding Corpor	50,000,000	0.13	0.26	6/28/21	6/14/23	5,208	5,285	-	10,494	
Federal Agencies	3130AUNE0	Federal Home Loan Banks	29,000,000	4.78	4.78	1/26/23	6/26/23	115,517	-	-	115,517	
Federal Agencies	3133EM3S9	Federal Farm Credit Banks Funding Corpor	48,067,000	0.20	0.53	12/14/21	6/26/23	8,011	12,062	-	20,073	
Federal Agencies	3133EM3S9	Federal Farm Credit Banks Funding Corpor	50,000,000	0.20	0.22	8/26/21	6/26/23	8,333	842	-	9,175	
Federal Agencies	3133EMS37	Federal Farm Credit Banks Funding Corpor	50,000,000	0.13	0.20	7/14/21	7/14/23	5,208	2,770	-	7,978	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
Federal Agencies	3133EMS37	Federal Farm Credit Banks Funding Corpor	50,000,000	0.13	0.22	7/14/21	7/14/23	5,208	3,557	-	-	8,766
Federal Agencies	3133ENEY2	Federal Farm Credit Banks Funding Corpor	50,000,000	0.45	0.45	11/24/21	7/24/23	18,750	161	-	-	18,911
Federal Agencies	3133EM2E1	Federal Farm Credit Banks Funding Corpor	50,000,000	0.16	0.19	8/10/21	8/10/23	6,667	1,151	-	-	7,817
Federal Agencies	3137EAEV7	Federal Home Loan Mortgage Corporation	40,776,000	0.25	0.58	12/6/21	8/24/23	8,495	10,432	-	-	18,927
Federal Agencies	313384LJ6	Federal Home Loan Banks	50,000,000	0.00	4.77	11/7/22	9/6/23	-	179,667	-	-	179,667
Federal Agencies	3130AJXD6	Federal Home Loan Banks	20,975,000	0.13	0.59	12/14/21	9/8/23	2,185	7,460	-	-	9,644
Federal Agencies	313383YJ4	Federal Home Loan Banks	25,000,000	3.38	3.11	7/27/22	9/8/23	70,313	(4,924)	-	-	65,388
Federal Agencies	313383YJ4	Federal Home Loan Banks	25,000,000	3.38	3.12	7/27/22	9/8/23	70,313	(4,804)	-	-	65,509
Federal Agencies	313383YJ4	Federal Home Loan Banks	40,000,000	3.38	3.14	7/28/22	9/8/23	112,500	(7,017)	-	-	105,483
Federal Agencies	3135G0U43	Federal National Mortgage Association	29,648,000	2.88	0.66	12/9/21	9/12/23	71,032	(49,951)	-	-	21,081
Federal Agencies	3133EM6N7	Federal Farm Credit Banks Funding Corpor	50,000,000	0.17	0.22	9/27/21	9/27/23	7,083	1,918	-	-	9,001
Federal Agencies	3133ENGF1	Federal Farm Credit Banks Funding Corpor	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,394	-	-	11,811
Federal Agencies	3133ENGF1	Federal Farm Credit Banks Funding Corpor	25,000,000	0.50	0.57	12/3/21	12/1/23	10,417	1,394	-	-	11,811
Federal Agencies	3133ENGF1	Federal Farm Credit Banks Funding Corpor	75,000,000	0.50	0.57	12/3/21	12/1/23	31,250	4,183	-	-	35,433
Federal Agencies	3130A3VC5	Federal Home Loan Banks	10,000,000	2.25	0.73	12/10/21	12/8/23	18,750	(11,577)	-	-	7,173
Federal Agencies	3130A3VC5	Federal Home Loan Banks	30,000,000	2.25	0.73	12/10/21	12/8/23	56,250	(34,731)	-	-	21,519
Federal Agencies	3133ENHR4	Federal Farm Credit Banks Funding Corpor	25,000,000	0.68	0.70	12/20/21	12/20/23	14,167	460	-	-	14,627
Federal Agencies	3133ENHR4	Federal Farm Credit Banks Funding Corpor	25,000,000	0.68	0.70	12/20/21	12/20/23	14,167	476	-	-	14,642
Federal Agencies	3133ENHR4	Federal Farm Credit Banks Funding Corpor	62,000,000	0.68	0.70	12/20/21	12/20/23	35,133	1,132	-	-	36,265
Federal Agencies	3130AU4V3	Federal Home Loan Banks	11,000,000	4.80	4.81	12/8/22	1/8/24	44,000	78	-	-	44,078
Federal Agencies	3130AU4V3	Federal Home Loan Banks	25,000,000	4.80	4.85	12/8/22	1/8/24	100,000	884	-	-	100,884
Federal Agencies	3133ENLF5	Federal Farm Credit Banks Funding Corpor	11,856,000	0.90	1.44	3/3/22	1/18/24	8,892	4,783	-	-	13,675
Federal Agencies	3133ENLF5	Federal Farm Credit Banks Funding Corpor	50,000,000	0.90	1.21	2/1/22	1/18/24	37,500	11,693	-	-	49,193
Federal Agencies	3130AFW94	Federal Home Loan Banks	39,010,000	2.50	0.62	11/12/21	2/13/24	81,271	(55,755)	-	-	25,515
Federal Agencies	3133ELNE0	Federal Farm Credit Banks Funding Corpor	20,495,000	1.43	0.85	3/18/20	2/14/24	24,423	(8,933)	-	-	15,490
Federal Agencies	3130AUYG3	Federal Home Loan Banks	25,000,000	5.10	5.11	2/16/23	2/16/24	53,125	125	-	-	53,250
Federal Agencies	3133EMRZ7	Federal Farm Credit Banks Funding Corpor	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	46	-	-	1,088
Federal Agencies	3133EMRZ7	Federal Farm Credit Banks Funding Corpor	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	46	-	-	1,088
Federal Agencies	3133EMRZ7	Federal Farm Credit Banks Funding Corpor	100,000,000	0.25	0.26	2/26/21	2/26/24	20,833	921	-	-	21,754
Federal Agencies	3130ARHG9	Federal Home Loan Banks	11,000,000	2.13	2.18	3/25/22	2/28/24	19,479	498	-	-	19,977
Federal Agencies	3130ARHG9	Federal Home Loan Banks	25,000,000	2.13	2.18	3/25/22	2/28/24	44,271	1,132	-	-	45,403
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	10,000,000	4.75	4.65	11/15/22	3/8/24	39,583	(777)	-	-	38,806
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	20,000,000	4.75	4.75	11/18/22	3/8/24	79,167	(47)	-	-	79,120
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	25,000,000	4.75	4.81	12/8/22	3/8/24	98,958	1,105	-	-	100,064
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	30,000,000	4.75	4.81	12/8/22	3/8/24	118,750	1,326	-	-	120,076
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	30,000,000	4.75	4.75	11/18/22	3/8/24	118,750	(106)	-	-	118,644
Federal Agencies	3133EMTW2	Federal Farm Credit Banks Funding Corpor	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,547	-	-	14,047
Federal Agencies	3133EMTW2	Federal Farm Credit Banks Funding Corpor	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,546	-	-	14,046
Federal Agencies	3133EMWV0	Federal Farm Credit Banks Funding Corpor	16,545,000	0.35	0.34	5/4/21	4/22/24	4,826	(120)	-	-	4,706
Federal Agencies	3133EMWV0	Federal Farm Credit Banks Funding Corpor	29,424,000	0.35	0.34	5/4/21	4/22/24	8,582	(213)	-	-	8,369
Federal Agencies	3133EMWV0	Federal Farm Credit Banks Funding Corpor	39,000,000	0.35	0.34	5/4/21	4/22/24	11,375	(282)	-	-	11,093
Federal Agencies	3133ENWP1	Federal Farm Credit Banks Funding Corpor	45,000,000	2.63	2.69	5/16/22	5/16/24	98,438	2,327	-	-	100,764
Federal Agencies	3133ENWP1	Federal Farm Credit Banks Funding Corpor	50,000,000	2.63	2.69	5/16/22	5/16/24	109,375	2,585	-	-	111,960
Federal Agencies	3133ENYH7	Federal Farm Credit Banks Funding Corpor	50,000,000	2.63	2.69	6/10/22	6/10/24	109,375	2,471	-	-	111,846
Federal Agencies	3133ENYH7	Federal Farm Credit Banks Funding Corpor	50,000,000	2.63	2.69	6/10/22	6/10/24	109,375	2,471	-	-	111,846
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	15,955,000	2.88	2.71	5/18/22	6/14/24	38,226	(1,974)	-	-	36,251
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	17,980,000	2.88	2.70	5/18/22	6/14/24	43,077	(2,358)	-	-	40,719
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	25,500,000	2.88	2.77	5/12/22	6/14/24	61,094	(1,925)	-	-	59,169
Federal Agencies	3130A1XJ2	Federal Home Loan Banks	50,000,000	2.88	2.67	5/16/22	6/14/24	119,792	(7,516)	-	-	112,276
Federal Agencies	3130ASHK8	Federal Home Loan Banks	28,000,000	3.13	3.31	7/22/22	6/14/24	72,917	3,858	-	-	76,774
Federal Agencies	3130ASHK8	Federal Home Loan Banks	28,210,000	3.13	3.31	7/22/22	6/14/24	73,464	3,841	-	-	77,305
Federal Agencies	3133ENYX2	Federal Farm Credit Banks Funding Corpor	25,000,000	3.25	3.31	6/17/22	6/17/24	67,708	1,120	-	-	68,829
Federal Agencies	3133ENYX2	Federal Farm Credit Banks Funding Corpor	25,000,000	3.25	3.31	6/17/22	6/17/24	67,708	1,130	-	-	68,838
Federal Agencies	3133ENYX2	Federal Farm Credit Banks Funding Corpor	50,000,000	3.25	3.28	6/17/22	6/17/24	135,417	1,149	-	-	136,566

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Amort. Expense	Realized Gain/(Loss)	Earned Income /Net Earnings
							Date	Date			
Federal Agencies	3133ENZS2	Federal Farm Credit Banks Funding Corpor	25,000,000	3.10	3.13	6/28/22	6/28/24	64,583	517	-	65,100
Federal Agencies	3133ENZS2	Federal Farm Credit Banks Funding Corpor	25,000,000	3.10	3.13	6/28/22	6/28/24	64,583	479	-	65,062
Federal Agencies	3133ENZS2	Federal Farm Credit Banks Funding Corpor	50,000,000	3.10	3.13	6/28/22	6/28/24	129,167	1,034	-	130,201
Federal Agencies	3130ASME6	Federal Home Loan Banks	10,000,000	3.00	3.10	7/8/22	7/8/24	25,000	743	-	25,743
Federal Agencies	3130ASME6	Federal Home Loan Banks	15,000,000	3.00	3.10	7/8/22	7/8/24	37,500	1,115	-	38,615
Federal Agencies	3130ASME6	Federal Home Loan Banks	17,500,000	3.00	3.10	7/8/22	7/8/24	43,750	1,300	-	45,050
Federal Agencies	3133EMV25	Federal Farm Credit Banks Funding Corpor	50,000,000	0.45	0.39	8/6/21	7/23/24	18,750	(2,381)	-	16,369
Federal Agencies	3133EPBF1	Federal Farm Credit Banks Funding Corpor	10,000,000	4.88	4.91	2/21/23	8/21/24	13,542	63	-	13,605
Federal Agencies	3133EPBF1	Federal Farm Credit Banks Funding Corpor	20,000,000	4.88	4.90	2/21/23	8/21/24	27,083	117	-	27,200
Federal Agencies	3133EPBF1	Federal Farm Credit Banks Funding Corpor	25,000,000	4.88	4.90	2/21/23	8/21/24	33,854	146	-	34,000
Federal Agencies	3133ENJ84	Federal Farm Credit Banks Funding Corpor	50,000,000	3.38	3.46	8/26/22	8/26/24	140,625	3,198	-	143,823
Federal Agencies	3130ATVD6	Federal Home Loan Banks	50,000,000	4.88	4.81	11/10/22	9/13/24	203,125	(2,579)	-	200,546
Federal Agencies	3133EM5X6	Federal Farm Credit Banks Funding Corpor	25,000,000	0.43	0.46	9/23/21	9/23/24	8,958	645	-	9,603
Federal Agencies	3133EM5X6	Federal Farm Credit Banks Funding Corpor	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,290	-	19,207
Federal Agencies	3133EM5X6	Federal Farm Credit Banks Funding Corpor	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,290	-	19,207
Federal Agencies	3133ENP79	Federal Farm Credit Banks Funding Corpor	50,000,000	4.25	4.25	9/26/22	9/26/24	177,083	153	-	177,237
Federal Agencies	3130ATT31	Federal Home Loan Banks	50,000,000	4.50	4.65	11/1/22	10/3/24	187,500	5,564	-	193,064
Federal Agencies	3133ENEJ5	Federal Farm Credit Banks Funding Corpor	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	294	-	7,585
Federal Agencies	3133ENEJ5	Federal Farm Credit Banks Funding Corpor	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	294	-	7,585
Federal Agencies	3133ENEJ5	Federal Farm Credit Banks Funding Corpor	50,000,000	0.88	0.91	11/18/21	11/18/24	36,458	1,469	-	37,927
Federal Agencies	3133ENZ94	Federal Farm Credit Banks Funding Corpor	25,000,000	4.50	4.56	11/18/22	11/18/24	93,750	1,015	-	94,765
Federal Agencies	3133ELCP7	Federal Farm Credit Banks Funding Corpor	25,000,000	1.63	1.66	12/3/19	12/3/24	33,854	613	-	34,467
Federal Agencies	3133ENGQ7	Federal Farm Credit Banks Funding Corpor	50,000,000	0.92	0.95	12/9/21	12/9/24	38,333	945	-	39,279
Federal Agencies	3133ENGQ7	Federal Farm Credit Banks Funding Corpor	50,000,000	0.92	0.93	12/9/21	12/9/24	38,333	383	-	38,717
Federal Agencies	3133EN4N7	Federal Farm Credit Banks Funding Corpor	10,000,000	4.25	4.34	12/20/22	12/20/24	35,417	655	-	36,072
Federal Agencies	3133EN4N7	Federal Farm Credit Banks Funding Corpor	25,000,000	4.25	4.35	12/20/22	12/20/24	88,542	1,743	-	90,284
Federal Agencies	3133EN4N7	Federal Farm Credit Banks Funding Corpor	25,000,000	4.25	4.35	12/20/22	12/20/24	88,542	1,743	-	90,284
Federal Agencies	3133ENKS8	Federal Farm Credit Banks Funding Corpor	20,000,000	1.13	1.20	1/11/22	1/6/25	18,750	1,155	-	19,905
Federal Agencies	3133ENKS8	Federal Farm Credit Banks Funding Corpor	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,444	-	24,881
Federal Agencies	3133ENKS8	Federal Farm Credit Banks Funding Corpor	25,000,000	1.13	1.20	1/11/22	1/6/25	23,438	1,444	-	24,881
Federal Agencies	3135G0X24	Federal National Mortgage Association	39,060,000	1.63	0.53	4/21/21	1/7/25	52,894	(32,448)	-	20,446
Federal Agencies	3133ENZ37	Federal Farm Credit Banks Funding Corpor	10,000,000	4.88	4.88	11/10/22	1/10/25	40,625	21	-	40,646
Federal Agencies	3133ENZ37	Federal Farm Credit Banks Funding Corpor	20,000,000	4.88	4.88	11/10/22	1/10/25	81,250	42	-	81,292
Federal Agencies	3133ENZ37	Federal Farm Credit Banks Funding Corpor	20,000,000	4.88	4.88	11/10/22	1/10/25	81,250	15	-	81,265
Federal Agencies	3133EPAG0	Federal Farm Credit Banks Funding Corpor	10,000,000	4.25	4.53	2/10/23	2/10/25	24,792	1,372	-	26,164
Federal Agencies	3133EPAG0	Federal Farm Credit Banks Funding Corpor	29,875,000	4.25	4.53	2/10/23	2/10/25	74,065	4,131	-	78,196
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	59	-	6,309
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	59	-	6,309
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	59	-	6,309
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	15,000,000	1.50	1.52	2/14/20	2/12/25	18,750	177	-	18,927
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	50,000,000	1.50	1.52	2/14/20	2/12/25	62,500	591	-	63,091
Federal Agencies	3137EAEP0	Federal Home Loan Mortgage Corporation	53,532,000	1.50	0.55	4/21/21	2/12/25	66,915	(38,554)	-	28,361
Federal Agencies	3130AUVZ4	Federal Home Loan Banks	50,000,000	4.50	4.58	2/13/23	2/13/25	112,500	1,718	-	114,218
Federal Agencies	3133ELQY3	Federal Farm Credit Banks Funding Corpor	16,000,000	1.21	1.22	3/23/20	3/3/25	16,133	144	-	16,277
Federal Agencies	3133ELQY3	Federal Farm Credit Banks Funding Corpor	24,000,000	1.21	1.24	3/23/20	3/3/25	24,200	554	-	24,754
Federal Agencies	3133EMWT5	Federal Farm Credit Banks Funding Corpor	50,000,000	0.60	0.61	4/21/21	4/21/25	25,000	508	-	25,508
Federal Agencies	3135G03U5	Federal National Mortgage Association	37,938,000	0.63	1.08	12/8/21	4/22/25	19,759	12,970	-	32,729
Federal Agencies	3135G03U5	Federal National Mortgage Association	50,000,000	0.63	1.08	12/8/21	4/22/25	26,042	17,197	-	43,239
Federal Agencies	3135G03U5	Federal National Mortgage Association	50,000,000	0.63	0.57	7/12/21	4/22/25	26,042	(2,191)	-	23,850
Federal Agencies	3133ENXE5	Federal Farm Credit Banks Funding Corpor	6,000,000	2.85	2.90	5/23/22	5/23/25	14,250	215	-	14,465
Federal Agencies	3133ENXE5	Federal Farm Credit Banks Funding Corpor	20,000,000	2.85	2.90	5/23/22	5/23/25	47,500	715	-	48,215
Federal Agencies	3130ASG86	Federal Home Loan Banks	11,940,000	3.38	3.19	8/4/22	6/13/25	33,581	(1,614)	-	31,967
Federal Agencies	3130ASG86	Federal Home Loan Banks	12,700,000	3.38	3.07	8/3/22	6/13/25	35,719	(2,841)	-	32,877
Federal Agencies	3133EN4B3	Federal Farm Credit Banks Funding Corpor	15,000,000	4.25	4.28	12/13/22	6/13/25	53,125	356	-	53,481

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	3133EN4B3	Federal Farm Credit Banks Funding Corpor	15,000,000	4.25	4.28	12/13/22	6/13/25	53,125	313	-	-	53,438
Federal Agencies	3133EN4B3	Federal Farm Credit Banks Funding Corpor	15,000,000	4.25	4.28	12/13/22	6/13/25	53,125	336	-	-	53,461
Federal Agencies	3133ENYQ7	Federal Farm Credit Banks Funding Corpor	50,000,000	2.95	2.97	6/13/22	6/13/25	122,917	626	-	-	123,543
Federal Agencies	3135G04Z3	Federal National Mortgage Association	4,655,000	0.50	1.11	12/8/21	6/17/25	1,940	2,140	-	-	4,080
Federal Agencies	3135G04Z3	Federal National Mortgage Association	10,000,000	0.50	1.11	12/8/21	6/17/25	4,167	4,577	-	-	8,744
Federal Agencies	3130AN4A5	Federal Home Loan Banks	17,680,000	0.70	0.62	7/12/21	6/30/25	10,313	(1,056)	-	-	9,258
Federal Agencies	3135G05X7	Federal National Mortgage Association	25,000,000	0.38	0.66	3/4/21	8/25/25	7,813	5,407	-	-	13,220
Federal Agencies	3135G05X7	Federal National Mortgage Association	72,500,000	0.38	0.57	2/25/21	8/25/25	22,656	10,879	-	-	33,536
Federal Agencies	3130A8ZQ9	Federal Home Loan Banks	10,295,000	1.75	1.03	11/2/21	9/12/25	15,014	(5,567)	-	-	9,447
Federal Agencies	3137EAEX3	Federal Home Loan Mortgage Corporation	22,600,000	0.38	0.67	3/4/21	9/23/25	7,063	5,126	-	-	12,189
Federal Agencies	3133ENEG1	Federal Farm Credit Banks Funding Corpor	39,675,000	1.05	1.08	11/17/21	11/17/25	34,716	1,011	-	-	35,727
Federal Agencies	3133ENEG1	Federal Farm Credit Banks Funding Corpor	55,000,000	1.05	1.09	11/17/21	11/17/25	48,125	1,476	-	-	49,601
Federal Agencies	3133ENHM5	Federal Farm Credit Banks Funding Corpor	45,000,000	1.17	1.20	12/16/21	12/16/25	43,875	880	-	-	44,755
Federal Agencies	3133ENHM5	Federal Farm Credit Banks Funding Corpor	50,000,000	1.17	1.20	12/16/21	12/16/25	48,750	977	-	-	49,727
Federal Agencies	3133EN5E6	Federal Farm Credit Banks Funding Corpor	15,000,000	4.00	4.11	12/29/22	12/29/25	50,000	1,157	-	-	51,157
Federal Agencies	3133EN5E6	Federal Farm Credit Banks Funding Corpor	20,000,000	4.00	4.11	12/29/22	12/29/25	66,667	1,543	-	-	68,210
Federal Agencies	3133EN5E6	Federal Farm Credit Banks Funding Corpor	25,000,000	4.00	4.11	12/29/22	12/29/25	83,333	1,948	-	-	85,281
Federal Agencies	3133EN6A3	Federal Farm Credit Banks Funding Corpor	20,000,000	4.00	4.03	1/13/23	1/13/26	66,667	450	-	-	67,116
Federal Agencies	3133EN6A3	Federal Farm Credit Banks Funding Corpor	30,000,000	4.00	4.03	1/13/23	1/13/26	100,000	582	-	-	100,582
Federal Agencies	3130AUTC8	Federal Home Loan Banks	21,100,000	4.01	4.21	2/9/23	2/6/26	51,707	2,096	-	-	53,803
Federal Agencies	3133EPBJ3	Federal Farm Credit Banks Funding Corpor	25,000,000	4.38	4.44	2/23/23	2/23/26	24,306	255	-	-	24,560
Federal Agencies	3133EPBJ3	Federal Farm Credit Banks Funding Corpor	28,000,000	4.38	4.43	2/23/23	2/23/26	27,222	251	-	-	27,474
Federal Agencies	3133EPBJ3	Federal Farm Credit Banks Funding Corpor	50,000,000	4.38	4.43	2/23/23	2/23/26	48,611	449	-	-	49,060
Federal Agencies	3133ENJ35	Federal Farm Credit Banks Funding Corpor	35,000,000	3.32	3.36	8/25/22	2/25/26	96,833	926	-	-	97,760
Federal Agencies	3133EMZ21	Federal Farm Credit Banks Funding Corpor	15,500,000	0.69	0.75	8/9/21	4/6/26	8,913	689	-	-	9,601
Federal Agencies	3133ENUD0	Federal Farm Credit Banks Funding Corpor	20,000,000	2.64	2.69	4/8/22	4/8/26	44,000	744	-	-	44,744
Federal Agencies	3133ENUD0	Federal Farm Credit Banks Funding Corpor	30,000,000	2.64	2.69	4/8/22	4/8/26	66,000	1,115	-	-	67,115
Federal Agencies	3130ANNM8	Federal Home Loan Banks	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	-	21,875
Federal Agencies	3130ANNM8	Federal Home Loan Banks	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	-	21,875
Federal Agencies	3130ANNM8	Federal Home Loan Banks	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	-	21,875
Federal Agencies	3130ANNM8	Federal Home Loan Banks	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	-	21,875
Federal Agencies	3130ANMP2	Federal Home Loan Banks	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	-	22,292
Federal Agencies	3130ANMP2	Federal Home Loan Banks	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	-	22,292
Federal Agencies	3130ANMP2	Federal Home Loan Banks	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	-	22,292
Federal Agencies	3130ANMP2	Federal Home Loan Banks	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	-	22,292
Federal Agencies	3130ANTG5	Federal Home Loan Banks	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	-	21,875
Federal Agencies	3130ANTG5	Federal Home Loan Banks	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	-	21,875
Federal Agencies	3130ANTG5	Federal Home Loan Banks	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	-	21,875
Federal Agencies	3130AP6T7	Federal Home Loan Banks	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	-	22,396
Federal Agencies	3130AP6T7	Federal Home Loan Banks	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	-	22,396
Federal Agencies	3130AP6T7	Federal Home Loan Banks	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	-	22,396
Federal Agencies	3130AP6T7	Federal Home Loan Banks	25,000,000	1.08	1.07	10/1/21	9/3/26	22,396	-	-	-	22,396
Federal Agencies	3130APPR0	Federal Home Loan Banks	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	-	29,792
Federal Agencies	3130APPR0	Federal Home Loan Banks	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	-	29,792
Federal Agencies	3130APPR0	Federal Home Loan Banks	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	-	29,792
Federal Agencies	3130APPR0	Federal Home Loan Banks	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	-	29,792
Federal Agencies	3130AQ7L1	Federal Home Loan Banks	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	-	33,438
Federal Agencies	3130AQ7L1	Federal Home Loan Banks	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	-	33,438
Federal Agencies	3130AQ7L1	Federal Home Loan Banks	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	-	33,438
Federal Agencies	3130AQ7L1	Federal Home Loan Banks	25,000,000	1.61	1.61	12/16/21	11/16/26	33,438	-	-	-	33,438
Federal Agencies	3130AQJ95	Federal Home Loan Banks	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	-	34,271
Federal Agencies	3130AQJ95	Federal Home Loan Banks	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	-	34,271
Federal Agencies	3130AQJ95	Federal Home Loan Banks	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	-	34,271

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Amort. Expense	Realized Gain/(Loss)	Earned Income /Net Earnings
							Date	Earned Interest			
Federal Agencies	3130AQJ95	Federal Home Loan Banks	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958
Federal Agencies	3133ENRD4	Federal Farm Credit Banks Funding Corpor	48,573,000	1.68	2.18	3/16/22	3/10/27	68,002	17,554	-	85,556
Federal Agencies	3133ENTS9	Federal Farm Credit Banks Funding Corpor	22,500,000	2.60	2.70	4/6/22	4/5/27	48,750	1,652	-	50,402
Federal Agencies	3133ENTS9	Federal Farm Credit Banks Funding Corpor	24,500,000	2.60	2.71	4/6/22	4/5/27	53,083	1,887	-	54,970
Federal Agencies	3133ENTS9	Federal Farm Credit Banks Funding Corpor	25,000,000	2.60	2.77	4/6/22	4/5/27	54,167	3,007	-	57,174
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor	4,650,000	4.13	4.14	11/17/22	5/17/27	15,984	55	-	16,039
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor	5,000,000	4.13	4.14	11/17/22	5/17/27	17,188	59	-	17,246
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor	21,000,000	4.13	4.14	11/17/22	5/17/27	72,188	222	-	72,409
Federal Agencies	3133EN2L3	Federal Farm Credit Banks Funding Corpor	25,000,000	4.13	4.14	11/17/22	5/17/27	85,938	294	-	86,232
Federal Agencies	3130ASGU7	Federal Home Loan Banks	10,000,000	3.50	3.19	7/19/22	6/11/27	29,167	(2,216)	-	26,951
Federal Agencies	3130ASGU7	Federal Home Loan Banks	12,375,000	3.50	3.18	7/19/22	6/11/27	36,094	(2,785)	-	33,309
Federal Agencies	3130ASGU7	Federal Home Loan Banks	21,725,000	3.50	3.20	7/20/22	6/11/27	63,365	(4,568)	-	58,796
Federal Agencies	3133ENZK9	Federal Farm Credit Banks Funding Corpor	27,865,000	3.24	3.06	7/7/22	6/28/27	75,236	(3,607)	-	71,629
Federal Agencies	3133EPBM6	Federal Farm Credit Banks Funding Corpor	10,000,000	4.13	4.19	2/23/23	8/23/27	9,167	95	-	9,262
Subtotals			\$ 5,860,179,000					\$ 8,288,499	\$ 326,283	\$ -	\$ 8,614,782
Public Time Deposits	PPFQECA11	Bridge Bank	\$ 10,000,000	3.57	3.57	9/19/22	3/20/23	\$ 27,386	\$ -	\$ -	\$ 27,386
Public Time Deposits	PPFTL68P0	Bank of San Francisco	10,000,000	4.69	4.69	12/5/22	6/5/23	36,478	-	-	36,478
Public Time Deposits	PPG03UL74	Bridge Bank	10,000,000	4.72	4.72	12/19/22	6/19/23	36,208	-	-	36,208
Public Time Deposits	PPFTLUBP3	Bank of San Francisco	10,000,000	4.85	4.85	1/11/23	7/10/23	37,722	-	-	37,722
Subtotals			\$ 40,000,000					\$ 137,795	\$ -	\$ -	\$ 137,795
Negotiable CDs	06367CSM0	Bank of Montreal - Chicago Branch	\$ -	1.35	1.35	2/28/22	2/13/23	\$ 22,500	\$ -	\$ -	\$ 22,500
Negotiable CDs	89114WRW7	Toronto-Dominion Bank - New York Branch	-	1.35	1.35	2/28/22	2/13/23	22,500	-	-	22,500
Negotiable CDs	89114WUU7	Toronto-Dominion Bank - New York Branch	-	2.16	2.16	4/12/22	2/27/23	78,000	-	-	78,000
Negotiable CDs	89114WUU7	Toronto-Dominion Bank - New York Branch	-	2.16	2.16	4/12/22	2/27/23	78,000	-	-	78,000
Negotiable CDs	06367CV46	Bank of Montreal - Chicago Branch	50,000,000	2.60	2.60	5/17/22	3/27/23	101,111	-	-	101,111
Negotiable CDs	78012U524	Royal Bank of Canada New York Branch	50,000,000	2.58	2.58	5/24/22	3/27/23	100,333	-	-	100,333
Negotiable CDs	65602Y3E8	Norinchukin Bank - New York Branch	50,000,000	5.20	5.20	11/9/22	5/8/23	202,222	-	-	202,222
Negotiable CDs	78012U6W0	Royal Bank of Canada New York Branch	50,000,000	3.71	3.71	6/21/22	6/15/23	144,278	-	-	144,278
Negotiable CDs	78012U7H2	Royal Bank of Canada New York Branch	50,000,000	3.68	3.68	6/28/22	6/15/23	143,111	-	-	143,111
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Branch	50,000,000	3.60	3.60	7/5/22	6/15/23	140,000	-	-	140,000
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Branch	50,000,000	3.60	3.60	7/5/22	6/15/23	140,000	-	-	140,000
Negotiable CDs	06367CX51	Bank of Montreal - Chicago Branch	50,000,000	3.92	3.92	7/21/22	6/30/23	152,444	-	-	152,444
Negotiable CDs	89115BAW0	Toronto-Dominion Bank - New York Branch	50,000,000	3.90	3.90	7/19/22	6/30/23	151,667	-	-	151,667
Negotiable CDs	06367CWT0	Bank of Montreal - Chicago Branch	50,000,000	3.75	3.75	7/12/22	7/3/23	145,833	-	-	145,833
Negotiable CDs	06367CXA0	Bank of Montreal - Chicago Branch	50,000,000	3.84	3.84	7/27/22	7/3/23	149,333	-	-	149,333
Negotiable CDs	06367D2M6	Bank of Montreal - Chicago Branch	50,000,000	5.30	5.30	12/5/22	7/3/23	206,111	-	-	206,111
Negotiable CDs	06417MB87	Bank of Nova Scotia - Houston Branch	50,000,000	3.73	3.73	8/1/22	7/3/23	145,056	-	-	145,056
Negotiable CDs	78015J3N5	Royal Bank of Canada New York Branch	50,000,000	3.73	3.73	7/12/22	7/3/23	145,056	-	-	145,056
Negotiable CDs	78015JAJ6	Royal Bank of Canada New York Branch	50,000,000	4.02	4.02	8/8/22	7/3/23	156,333	-	-	156,333
Negotiable CDs	65602Y7E4	Norinchukin Bank - New York Branch	50,000,000	5.05	5.05	2/8/23	8/16/23	147,292	-	-	147,292
Negotiable CDs	06367CXR3	Bank of Montreal - Chicago Branch	50,000,000	4.23	4.23	9/1/22	8/28/23	164,500	-	-	164,500
Negotiable CDs	78015JFJ1	Royal Bank of Canada New York Branch	50,000,000	4.75	4.75	9/20/22	9/20/23	184,722	-	-	184,722
Negotiable CDs	06367CY27	Bank of Montreal - Chicago Branch	50,000,000	4.80	4.80	10/3/22	9/22/23	186,667	-	-	186,667
Negotiable CDs	78015JHJ9	Royal Bank of Canada New York Branch	50,000,000	4.81	4.81	9/30/22	9/22/23	187,056	-	-	187,056
Negotiable CDs	06367CXX0	Bank of Montreal - Chicago Branch	50,000,000	4.82	4.82	9/28/22	9/25/23	187,444	-	-	187,444
Negotiable CDs	78015JH67	Royal Bank of Canada New York Branch	50,000,000	4.76	4.76	9/28/22	9/25/23	185,111	-	-	185,111
Negotiable CDs	06367CYA9	Bank of Montreal - Chicago Branch	50,000,000	4.97	4.97	10/6/22	10/6/23	193,278	-	-	193,278
Negotiable CDs	78015JMJ3	Royal Bank of Canada New York Branch	50,000,000	5.46	5.46	11/16/22	10/23/23	212,333	-	-	212,333

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings
Negotiable CDs	89115BC73	Toronto-Dominion Bank - New York Branch	50,000,000	5.57	5.57	11/2/22	10/23/23	216,611	-	-	216,611	
Negotiable CDs	13606KRZ1	Canadian Imperial Bank of Commerce (New York)	50,000,000	5.32	5.32	11/10/23	11/6/23	206,889	-	-	206,889	
Negotiable CDs	89115BJX9	Toronto-Dominion Bank - New York Branch	50,000,000	5.51	5.51	12/2/22	11/20/23	214,278	-	-	214,278	
Negotiable CDs	06417MN84	Bank of Nova Scotia - Houston Branch	50,000,000	5.50	5.50	12/5/22	11/21/23	213,889	-	-	213,889	
Negotiable CDs	78015JPE1	Royal Bank of Canada New York Branch	50,000,000	5.37	5.37	12/19/22	12/18/23	208,833	-	-	208,833	
Negotiable CDs	78015JRE9	Royal Bank of Canada New York Branch	50,000,000	5.43	5.43	1/5/23	12/29/23	211,167	-	-	211,167	
Negotiable CDs	78015JRE9	Royal Bank of Canada New York Branch	50,000,000	5.43	5.43	1/5/23	12/29/23	211,167	-	-	211,167	
Negotiable CDs	89115BPF0	Toronto-Dominion Bank - New York Branch	50,000,000	5.43	5.43	1/5/23	1/3/24	211,167	-	-	211,167	
Negotiable CDs	89115BPF1	Toronto-Dominion Bank - New York Branch	50,000,000	5.43	5.43	1/5/23	1/5/24	211,167	-	-	211,167	
Negotiable CDs	06367D3V5	Bank of Montreal - Chicago Branch	20,000,000	5.24	5.24	1/13/23	1/12/24	81,511	-	-	81,511	
Negotiable CDs	06367D3V5	Bank of Montreal - Chicago Branch	50,000,000	5.24	5.24	1/13/23	1/12/24	203,778	-	-	203,778	
Negotiable CDs	89115BQB9	Toronto-Dominion Bank - New York Branch	50,000,000	5.24	5.24	1/17/23	1/17/24	203,778	-	-	203,778	
Negotiable CDs	89115BST8	Toronto-Dominion Bank - New York Branch	50,000,000	5.21	5.21	1/30/23	1/29/24	202,611	-	-	202,611	
Negotiable CDs	89115BST8	Toronto-Dominion Bank - New York Branch	50,000,000	5.21	5.21	1/30/23	1/29/24	202,611	-	-	202,611	
Negotiable CDs	06417MT47	Bank of Nova Scotia - Houston Branch	50,000,000	5.43	5.43	2/10/23	2/9/24	143,292	-	-	143,292	
Subtotals			\$ 1,920,000,000					\$ 7,015,039	\$ -	\$ -	\$ 7,015,039	
Commercial Paper	62479MQD8	MUFG Bank - New York Branch	\$ 50,000,000	0.00	4.79	12/5/22	3/13/23	\$ -	\$ 182,778	\$ -	\$ 182,778	
Commercial Paper	89233HQD9	Toyota Motor Credit Corporation	50,000,000	0.00	4.63	11/15/22	3/13/23	-	176,556	-	176,556	
Commercial Paper	62479MTG8	MUFG Bank - New York Branch	50,000,000	0.00	5.15	12/19/22	6/16/23	-	195,222	-	195,222	
Commercial Paper	62479MTW3	MUFG Bank - New York Branch	50,000,000	0.00	5.16	12/21/22	6/30/23	-	195,611	-	195,611	
Commercial Paper	62479MTW3	MUFG Bank - New York Branch	50,000,000	0.00	5.16	12/21/22	6/30/23	-	195,611	-	195,611	
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	50,000,000	0.00	5.31	11/8/22	6/30/23	-	200,278	-	200,278	
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	50,000,000	0.00	5.28	11/2/22	6/30/23	-	199,111	-	199,111	
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	50,000,000	0.00	4.66	10/3/22	6/30/23	-	176,167	-	176,167	
Commercial Paper	62479MU35	MUFG Bank - New York Branch	50,000,000	0.00	5.23	12/5/22	7/3/23	-	197,944	-	197,944	
Commercial Paper	62479MV26	MUFG Bank - New York Branch	50,000,000	0.00	5.10	2/7/23	8/2/23	-	151,861	-	151,861	
Commercial Paper	62479MV75	MUFG Bank - New York Branch	50,000,000	0.00	5.10	2/7/23	8/7/23	-	151,861	-	151,861	
Commercial Paper	89233HVB7	Toyota Motor Credit Corporation	50,000,000	0.00	5.13	2/13/23	8/11/23	-	111,111	-	111,111	
Commercial Paper	62479MVE0	MUFG Bank - New York Branch	50,000,000	0.00	5.05	1/30/23	8/14/23	-	191,333	-	191,333	
Commercial Paper	62479MVU4	MUFG Bank - New York Branch	50,000,000	0.00	5.12	1/17/23	8/28/23	-	193,667	-	193,667	
Commercial Paper	89233HVV1	Toyota Motor Credit Corporation	50,000,000	0.00	5.15	2/10/23	8/30/23	-	132,208	-	132,208	
Subtotals			\$ 750,000,000					\$ -	\$ 2,651,319	\$ -	\$ 2,651,319	
Money Market Funds	09248U718	BlackRock Liquidity Funds - T-Fund	\$ 15,191,339	4.43	4.41	2/28/23	3/1/23	\$ 50,489	\$ -	\$ -	\$ 50,489	
Money Market Funds	262006208	Dreyfus Government Cash Management Fi	300,618,386	4.47	4.48	2/28/23	3/1/23	1,356,534	-	-	1,356,534	
Money Market Funds	31607A703	Fidelity Colchester Street Trust - Governme	707,492,754	4.50	4.49	2/28/23	3/1/23	1,249,109	-	-	1,249,109	
Money Market Funds	608919718	Money Market Obligations Trust - Federate	12,848,872	4.44	4.45	2/28/23	3/1/23	43,398	-	-	43,398	
Money Market Funds	61747C319	Morgan Stanley Institutional Liquidity Funds	10,631,130	4.46	4.43	2/28/23	3/1/23	35,681	-	-	35,681	
Money Market Funds	85749T517	State Street Institutional U.S. Government	14,464,166	4.39	4.40	2/28/23	3/1/23	747,081	-	-	747,081	
Subtotals			\$ 1,061,246,647					\$ 3,482,292	\$ -	\$ -	\$ 3,482,292	

Monthly Investment Earnings Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
Supranationals	459058JV6	International Bank for Reconstruction and [	\$ 100,000,000	0.13	0.23	4/20/21	4/20/23	\$ 10,500	\$ 7,940	\$ -	\$ 18,440
Supranationals	4581X0CC0	Inter-American Development Bank	25,756,000	3.00	0.66	12/15/21	10/4/23	64,390	(46,032)	-	18,358	
Supranationals	45906M3B5	International Bank for Reconstruction and [	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	115	-	81,365	
Supranationals	4581X0EE4	Inter-American Development Bank	50,000,000	3.25	3.26	7/1/22	7/1/24	135,417	192	-	135,608	
Supranationals	459056HV2	International Bank for Reconstruction and [	50,000,000	1.50	0.79	11/2/21	8/28/24	62,500	(26,756)	-	35,744
Supranationals	4581X0DZ8	Inter-American Development Bank	50,000,000	0.50	0.78	11/4/21	9/23/24	20,833	10,746	-	31,579	
Supranationals	45950VQG4	International Finance Corporation	10,000,000	0.44	0.72	10/22/21	9/23/24	3,667	2,133	-	5,800	
Supranationals	4581X0CM8	Inter-American Development Bank	100,000,000	2.13	0.58	4/26/21	1/15/25	177,083	(116,859)	-	60,225	
Supranationals	459058JB0	International Bank for Reconstruction and [	40,000,000	0.63	0.57	7/23/21	4/22/25	20,867	(1,759)	-	19,108
Supranationals	4581X0DN5	Inter-American Development Bank	28,900,000	0.63	0.99	11/1/21	7/15/25	15,052	7,889	-	22,941	
Supranationals	45950VRU2	International Finance Corporation	50,000,000	4.02	4.02	1/26/23	1/26/26	167,625	-	-	167,625	
Supranationals	45950VRU2	International Finance Corporation	50,000,000	4.02	4.02	1/26/23	1/26/26	167,625	-	-	167,625	
Supranationals	45818WDG8	Inter-American Development Bank	19,500,000	0.82	0.75	8/25/21	2/27/26	13,325	(967)	-	12,358	
Subtotals			\$ 704,156,000					\$ 1,105,134	\$ (163,360)	\$ -	\$ 941,774	
Grand Totals			\$14,310,581,647					\$ 22,765,231	\$ 2,685,075	\$ -	\$ 25,450,306	

¹ Yield to maturity is calculated at purchase

Investment Transactions

Pooled Fund

For month ended February 28, 2023

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Purchase	2/1/23	3/1/23	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	\$ 52,047	4.43	4.06	\$ 1.00	\$ -	\$ (52,047)
Purchase	2/2/23	2/3/23	Federal Agencies	Federal Home Loan Banks	313384BK4	25,000,000	0.00	4.42	99.99	-	(24,996,958)
Purchase	2/2/23	2/3/23	Federal Agencies	Federal Home Loan Banks	313384BK4	25,000,000	0.00	4.42	99.99	-	(24,996,958)
Purchase	2/2/23	2/3/23	Federal Agencies	Federal Home Loan Banks	313384BK4	25,000,000	0.00	4.42	99.99	-	(24,996,958)
Purchase	2/2/23	2/3/23	Federal Agencies	Federal Home Loan Banks	313384BK4	25,000,000	0.00	4.42	99.99	-	(24,996,958)
Purchase	2/3/23	3/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	135,000,000	4.50	4.43	1.00	-	(135,000,000)
Purchase	2/6/23	3/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	30,000,000	4.50	4.46	1.00	-	(30,000,000)
Purchase	2/7/23	8/7/23	Commercial Paper	MUFG Bank - New York Branch	62479MV75	50,000,000	0.00	4.87	97.50	-	(48,750,597)
Purchase	2/7/23	8/2/23	Commercial Paper	MUFG Bank - New York Branch	62479MV26	50,000,000	0.00	4.86	97.57	-	(48,785,111)
Purchase	2/8/23	8/16/23	Negotiable CDs	Norinchukin Bank - New York Branc	65602Y7E4	50,000,000	5.05	5.19	100.00	-	(50,000,000)
Purchase	2/9/23	2/6/26	Federal Agencies	Federal Home Loan Banks	3130AUTC8	21,100,000	4.01	4.14	99.46	(4,701)	(20,990,128)
Purchase	2/10/23	2/10/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EPAG0	10,000,000	4.25	4.50	99.47	-	(9,947,200)
Purchase	2/10/23	2/10/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EPAG0	29,875,000	4.25	4.50	99.47	-	(29,716,065)
Purchase	2/10/23	8/30/23	Commercial Paper	Toyota Motor Credit Corporation	89233HVV1	50,000,000	0.00	4.94	97.20	-	(48,601,375)
Purchase	2/10/23	2/9/24	Negotiable CDs	Bank of Nova Scotia - Houston Bran	06417MT47	50,000,000	5.43	5.44	100.00	-	(50,000,000)
Purchase	2/13/23	2/13/25	Federal Agencies	Federal Home Loan Banks	3130AUVZ4	50,000,000	4.50	4.58	99.84	-	(49,921,500)
Purchase	2/13/23	8/11/23	Commercial Paper	Toyota Motor Credit Corporation	89233HVB7	50,000,000	0.00	4.91	97.51	-	(48,756,944)
Purchase	2/14/23	3/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	60,000,000	4.50	4.48	1.00	-	(60,000,000)
Purchase	2/16/23	2/16/24	Federal Agencies	Federal Home Loan Banks	3130AUYG3	25,000,000	5.10	5.11	99.99	-	(24,996,500)
Purchase	2/17/23	3/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	25,000,000	4.50	4.49	1.00	-	(25,000,000)
Purchase	2/21/23	8/21/24	Federal Agencies	Federal Farm Credit Banks Funding	3133EPBF1	25,000,000	4.88	4.91	99.96	-	(24,990,000)
Purchase	2/21/23	8/21/24	Federal Agencies	Federal Farm Credit Banks Funding	3133EPBF1	20,000,000	4.88	4.91	99.96	-	(19,992,000)
Purchase	2/21/23	8/21/24	Federal Agencies	Federal Farm Credit Banks Funding	3133EPBF1	10,000,000	4.88	4.91	99.96	-	(9,995,700)
Purchase	2/23/23	2/23/26	Federal Agencies	Federal Farm Credit Banks Funding	3133EPBJ3	28,000,000	4.38	4.44	99.84	-	(27,954,080)
Purchase	2/23/23	2/23/26	Federal Agencies	Federal Farm Credit Banks Funding	3133EPBJ3	25,000,000	4.38	4.44	99.81	-	(24,953,500)
Purchase	2/23/23	8/23/27	Federal Agencies	Federal Farm Credit Banks Funding	3133EPBM6	10,000,000	4.13	4.19	99.74	-	(9,974,000)
Purchase	2/23/23	2/23/26	Federal Agencies	Federal Farm Credit Banks Funding	3133EPBJ3	50,000,000	4.38	4.50	99.84	-	(49,918,000)
Purchase	2/24/23	3/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	50,000,000	4.50	4.50	1.00	-	(50,000,000)
Purchase	2/27/23	3/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	92,000,000	4.50	4.50	1.00	-	(92,000,000)
Purchase	2/28/23	3/1/23	Money Market Funds	Morgan Stanley Institutional Liquidit	61747C319	35,681	4.46	4.43	1.00	-	(35,681)
Purchase	2/28/23	3/1/23	Money Market Funds	Dreyfus Government Cash Manager	262006208	1,356,534	4.47	4.48	1.00	-	(1,356,534)
Purchase	2/28/23	3/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	165,000,000	4.50	4.49	1.00	-	(165,000,000)
Purchase	2/28/23	3/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	1,249,109	4.50	4.49	1.00	-	(1,249,109)
Purchase	2/28/23	3/1/23	Money Market Funds	Money Market Obligations Trust - F	608919718	43,398	4.44	4.45	1.00	-	(43,398)
Purchase	2/28/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	747,081	4.39	4.40	1.00	-	(747,081)
Subtotals						\$ 1,264,458,850	3.49	4.63	\$ 55.66	\$ (4,701)	\$ (1,258,714,384)
Sale	2/1/23	3/1/23	Money Market Funds	Dreyfus Government Cash Manager	262006208	\$ (68,000,000)	4.47	4.23	\$ 1.00	\$ -	\$ 68,000,000
Sale	2/2/23	3/1/23	Money Market Funds	Dreyfus Government Cash Manager	262006208	(160,000,000)	4.47	4.23	1.00	-	160,000,000
Sale	2/7/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(80,000,000)	4.39	4.35	1.00	-	80,000,000
Sale	2/8/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(65,000,000)	4.39	4.35	1.00	-	65,000,000
Sale	2/9/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(25,000,000)	4.39	4.34	1.00	-	25,000,000
Sale	2/10/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(65,000,000)	4.39	4.35	1.00	-	65,000,000
Sale	2/13/23	3/1/23	Money Market Funds	Dreyfus Government Cash Manager	262006208	(50,000,000)	4.47	4.46	1.00	-	50,000,000
Sale	2/13/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(100,000,000)	4.39	4.34	1.00	-	100,000,000
Sale	2/15/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(35,000,000)	4.39	4.37	1.00	-	35,000,000
Sale	2/16/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(20,000,000)	4.39	4.37	1.00	-	20,000,000
Sale	2/17/23	3/1/23	Money Market Funds	Dreyfus Government Cash Manager	262006208	(70,000,000)	4.47	4.46	1.00	-	70,000,000
Sale	2/21/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(55,000,000)	4.39	4.37	1.00	-	55,000,000
Sale	2/23/23	3/1/23	Money Market Funds	Dreyfus Government Cash Manager	262006208	(40,000,000)	4.47	4.47	1.00	-	40,000,000
Sale	2/23/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(50,000,000)	4.39	4.39	1.00	-	50,000,000
Subtotals						\$ (883,000,000)	4.43	4.34	\$ 1.00	\$ -	\$ 883,000,000

Investment Transactions

Pooled Fund

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Maturity	2/1/23	2/1/23	Federal Agencies	Federal Home Loan Banks	313384BH1	\$ (10,400,000)	0.00	4.31	\$ 100.00	\$ -	\$ 10,400,000
Maturity	2/3/23	2/3/23	Federal Agencies	Federal Home Loan Banks	313384BK4	(100,000,000)	0.00	4.42	100.00	-	100,000,000
Maturity	2/3/23	2/3/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EMPH9	(45,500,000)	0.13	4.69	100.00	-	45,500,000
Maturity	2/6/23	2/6/23	Federal Agencies	Federal Home Loan Banks	3133827H0	(44,400,000)	2.14	2.97	100.00	-	44,400,000
Maturity	2/10/23	2/10/23	Federal Agencies	Federal Farm Credit Banks Funding	3133ENDQ0	(50,000,000)	0.16	4.69	100.00	-	50,000,000
Maturity	2/13/23	2/13/23	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CSM0	(50,000,000)	1.35	10.86	100.00	-	50,000,000
Maturity	2/13/23	2/13/23	Negotiable CDs	Toronto-Dominion Bank - New York	89114WRW7	(50,000,000)	1.35	10.86	100.00	-	50,000,000
Maturity	2/15/23	2/15/23	U.S. Treasuries	United States Department of The Tr	912828Z86	(100,000,000)	1.38	1.37	100.00	-	100,000,000
Maturity	2/27/23	2/27/23	Negotiable CDs	Toronto-Dominion Bank - New York	89114WUU7	(100,000,000)	2.16	4.51	100.00	-	100,000,000
Subtotals						\$ (550,300,000)	1.09	4.98	\$ 100.00	\$ -	\$ 550,300,000
Interest	2/1/23	3/1/23	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	---	4.43	4.06	---	\$ -	52,047
Interest	2/3/23	2/3/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EMPH9	---	0.13	4.69	---	-	28,438
Interest	2/6/23	2/6/23	Federal Agencies	Federal Home Loan Banks	3133827H0	---	2.14	2.97	---	-	475,080
Interest	2/10/23	8/10/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EM2E1	---	0.16	4.92	---	-	40,000
Interest	2/10/23	2/10/23	Federal Agencies	Federal Farm Credit Banks Funding	3133ENDQ0	---	0.16	4.69	---	-	40,000
Interest	2/13/23	2/12/25	Federal Agencies	Federal Home Loan Mortgage Corp	3137EAEPO	---	1.50	4.59	---	-	1,001,490
Interest	2/13/23	2/13/23	Negotiable CDs	Bank of Montreal - Chicago Branch	06367CSM0	---	1.35	10.86	---	-	656,250
Interest	2/13/23	2/13/23	Negotiable CDs	Toronto-Dominion Bank - New York	89114WRW7	---	1.35	10.86	---	-	656,250
Interest	2/13/23	2/13/24	Federal Agencies	Federal Home Loan Banks	3130AFW94	---	2.50	5.02	---	-	487,625
Interest	2/14/23	2/14/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ELNE0	---	1.43	5.12	---	-	146,539
Interest	2/15/23	2/15/24	U.S. Treasuries	United States Department of The Tr	912828B66	---	2.75	5.05	---	-	687,500
Interest	2/15/23	8/15/24	U.S. Treasuries	United States Department of The Tr	91282CCT6	---	0.38	4.91	---	-	93,750
Interest	2/15/23	2/15/23	U.S. Treasuries	United States Department of The Tr	912828Z86	---	1.38	1.37	---	-	687,500
Interest	2/24/23	8/24/23	Federal Agencies	Federal Home Loan Mortgage Corp	3137EAEV7	---	0.25	5.02	---	-	50,970
Interest	2/27/23	8/25/25	Federal Agencies	Federal National Mortgage Associat	3135G05X7	---	0.38	4.68	---	-	182,813
Interest	2/27/23	2/25/26	Federal Agencies	Federal Farm Credit Banks Funding	3133ENJ35	---	3.32	4.51	---	-	581,000
Interest	2/27/23	8/26/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENJ84	---	3.38	5.11	---	-	843,750
Interest	2/27/23	2/26/24	Federal Agencies	Federal Farm Credit Banks Funding	3133EMRZ7	---	0.25	5.18	---	-	137,500
Interest	2/27/23	2/27/26	Supranationals	Inter-American Development Bank	45818WDG8	---	0.82	4.82	---	-	79,950
Interest	2/27/23	2/27/23	Negotiable CDs	Toronto-Dominion Bank - New York	89114WUU7	---	2.16	4.51	---	-	1,926,000
Interest	2/28/23	3/1/23	Money Market Funds	Morgan Stanley Institutional Liquidit	61747C319	---	4.46	4.43	---	-	35,681
Interest	2/28/23	2/28/24	Federal Agencies	Federal Home Loan Banks	3130ARHG9	---	2.13	5.20	---	-	382,500
Interest	2/28/23	8/31/26	U.S. Treasuries	United States Department of The Tr	91282CCW9	---	0.75	4.41	---	-	187,500
Interest	2/28/23	2/28/25	U.S. Treasuries	United States Department of The Tr	912828ZC7	---	1.13	4.82	---	-	562,500
Interest	2/28/23	8/28/24	Supranationals	International Bank for Reconstructio	459056HV2	---	1.50	5.13	---	-	375,000
Interest	2/28/23	3/1/23	Money Market Funds	Dreyfus Government Cash Manager	262006208	---	4.47	4.48	---	-	1,356,534
Interest	2/28/23	3/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	---	4.50	4.49	---	-	1,249,109
Interest	2/28/23	3/1/23	Money Market Funds	Money Market Obligations Trust - F	608919718	---	4.44	4.45	---	-	43,398
Interest	2/28/23	3/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	---	4.39	4.40	---	-	747,081
Subtotals						\$ -	2.57	5.05	\$ -	\$ -	\$ 13,793,755
Grand Totals		35	Purchases								
		(14)	Sales								
		(9)	Maturities / Calls								
		12	Change in number of positions								