

**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 May 2023

June 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 May 31, 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 May 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>	<b>Current Month</b>		<b>Prior Month</b>	
	<u>Fiscal YTD</u>	<u>May 2023</u>	<u>Fiscal YTD</u>	<u>April 2023</u>
Average Daily Balance	\$ 14,700	\$ 17,189	\$ 14,447	\$ 16,728
Net Earnings	273.59	42.96	230.63	38.84
Earned Income Yield	2.03%	2.94%	1.92%	2.83%

**CCSF Pooled Fund Statistics \***

<i>(in \$ million)</i>	<b>% of</b>	<b>Book</b>	<b>Market</b>	<b>Wtd. Avg.</b>	<b>Wtd. Avg.</b>	<b>WAM</b>
<u>Investment Type</u>	<u>Portfolio</u>	<u>Value</u>	<u>Value</u>	<u>Coupon</u>	<u>YTM</u>	
U.S. Treasuries	21.81%	\$ 3,877.9	\$ 3,642.8	0.90%	0.86%	676
Federal Agencies	42.65%	7,329.4	7,123.8	1.98%	2.74%	535
Public Time Deposits	0.18%	30.0	30.0	4.75%	4.75%	21
Negotiable CDs	12.08%	2,020.0	2,017.0	4.84%	4.84%	134
Commercial Paper	3.86%	631.5	645.2	0.00%	5.12%	50
Money Market Funds	15.92%	2,659.4	2,659.4	5.00%	5.00%	1
Supranationals	3.49%	611.2	582.7	0.48%	1.82%	580
<b>Totals</b>	<b>100.0%</b>	<b>\$ 17,159.5</b>	<b>\$ 16,701.0</b>	<b>2.51%</b>	<b>3.01%</b>	<b>414</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 May 31, 2023

<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	\$ 3,875.0	\$ 3,877.9	\$ 3,642.8	93.94	21.81%	100%	Yes
Federal Agencies	7,346.9	7,329.4	7,123.8	97.19	42.65%	100%	Yes
State & Local Government							
Agency Obligations	-	-	-	-	0.00%	20%	Yes
Public Time Deposits	30.0	30.0	30.0	100.00	0.18%	100%	Yes
Negotiable CDs	2,020.0	2,020.0	2,017.0	99.85	12.08%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	650.0	631.5	645.2	102.17	3.86%	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	2,659.4	2,659.4	2,659.4	100.00	15.92%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	604.2	611.2	582.7	95.34	3.49%	30%	Yes
<b>TOTAL</b>	<b>\$ 17,185.5</b>	<b>\$ 17,159.5</b>	<b>\$ 16,701.0</b>	<b>97.33</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.

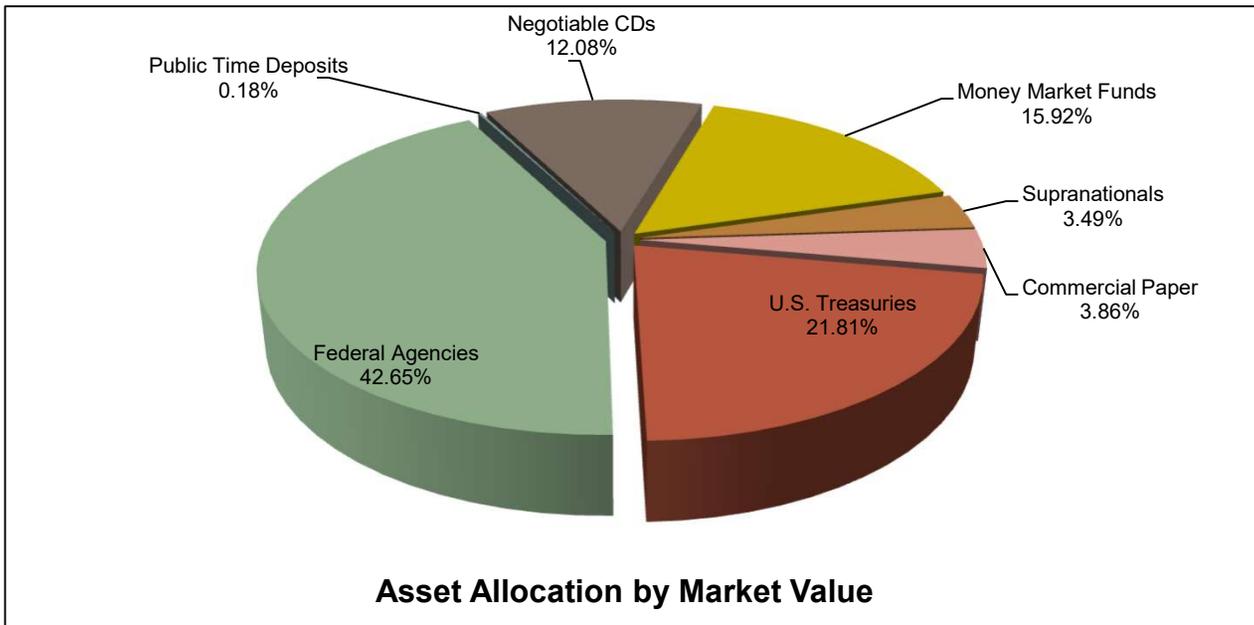
# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended May 31, 2023

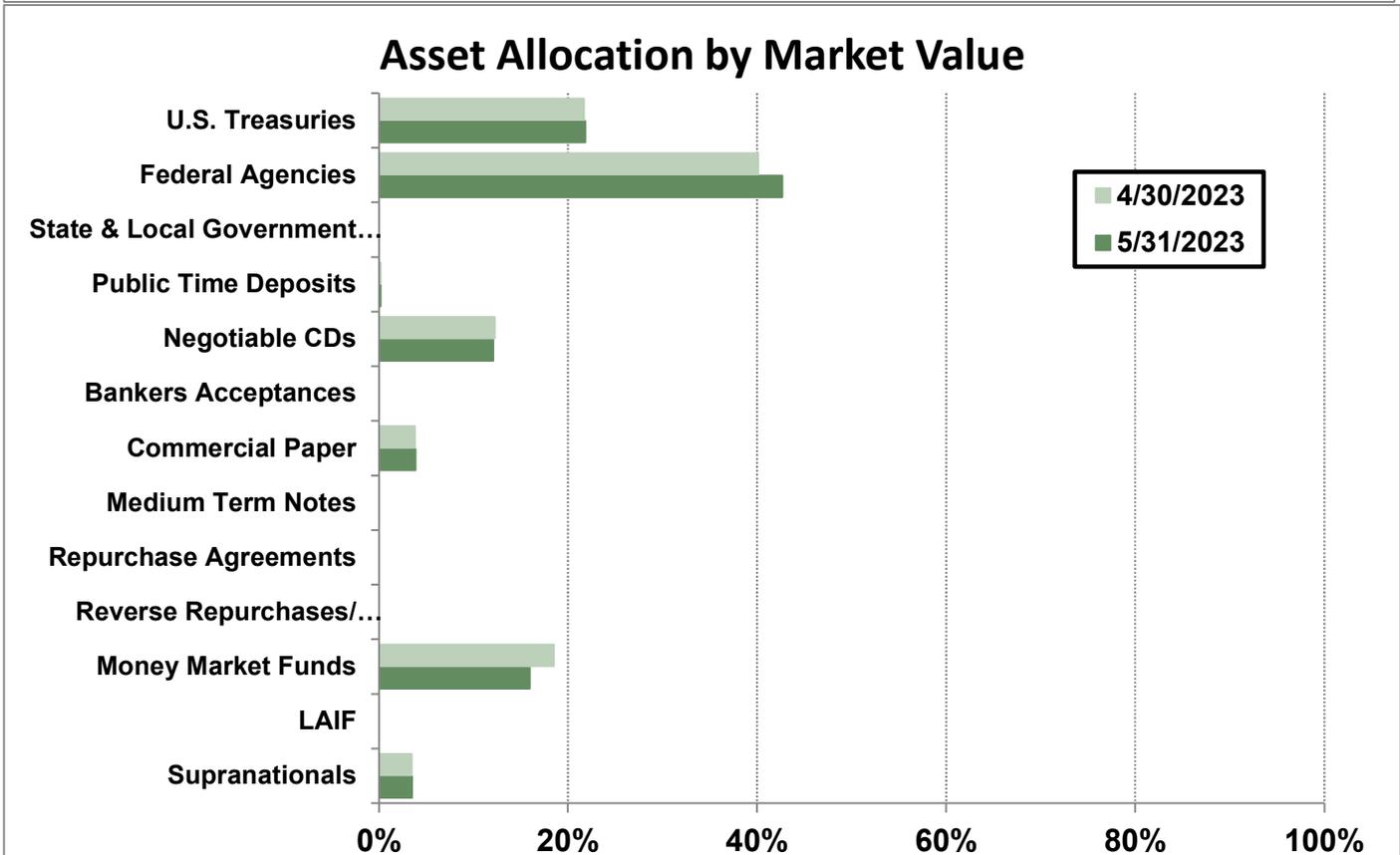
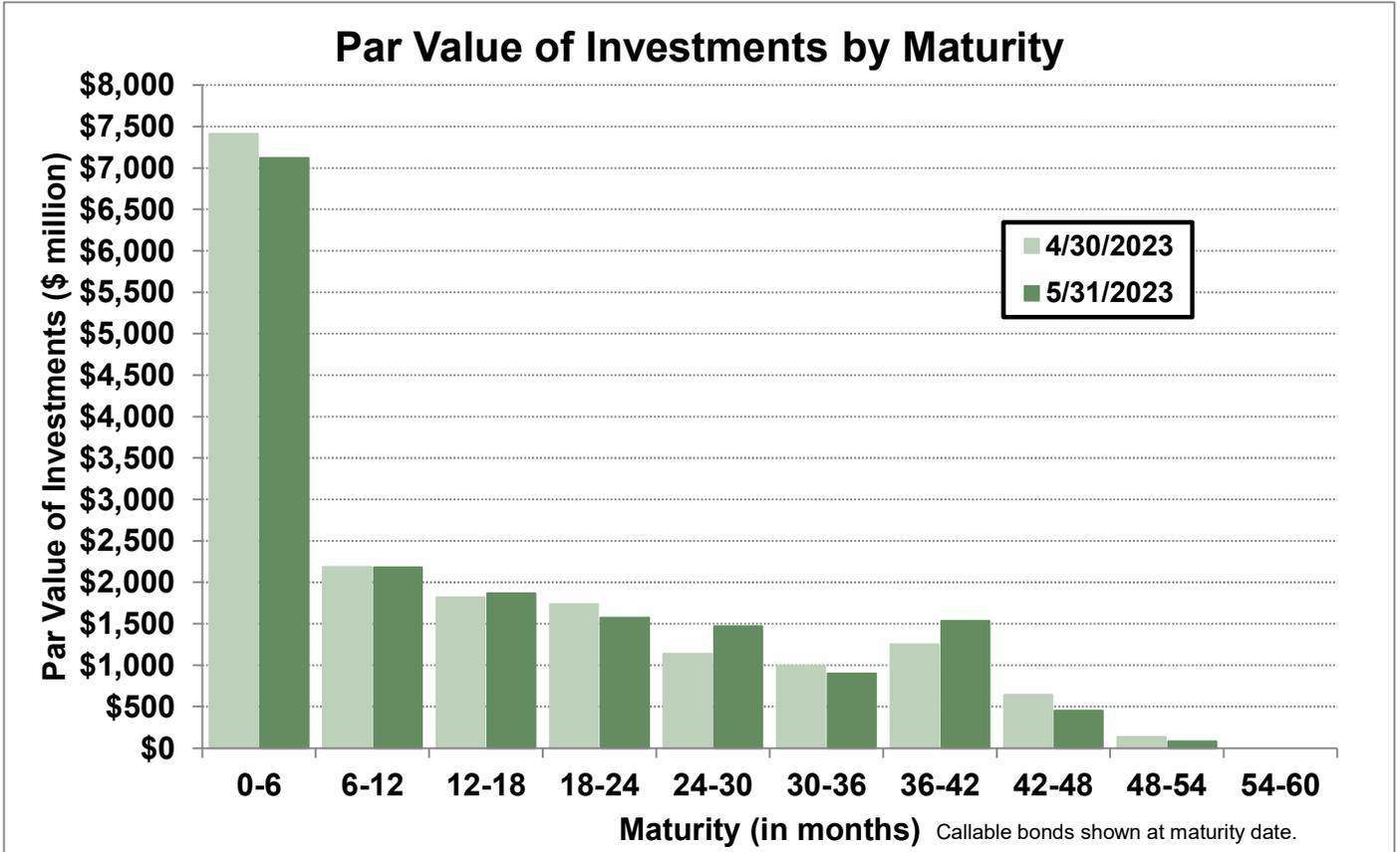
Average Daily Balance	\$17,189,398,588
Net Earnings	\$42,956,435
Earned Income Yield	2.94%
Weighted Average Maturity	414 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 3,875.0	\$ 3,877.9	\$ 3,642.8	
Federal Agencies	7,346.9	7,329.4	7,123.8	
Public Time Deposits	30.0	30.0	30.0	
Negotiable CDs	2,020.0	2,020.0	2,017.0	
Commercial Paper	650.0	631.5	645.2	
Money Market Funds	2,659.4	2,659.4	2,659.4	
Supranationals	604.2	611.2	582.7	
<b>Total</b>	<b>\$ 17,185.5</b>	<b>\$ 17,159.5</b>	<b>\$ 16,701.0</b>	

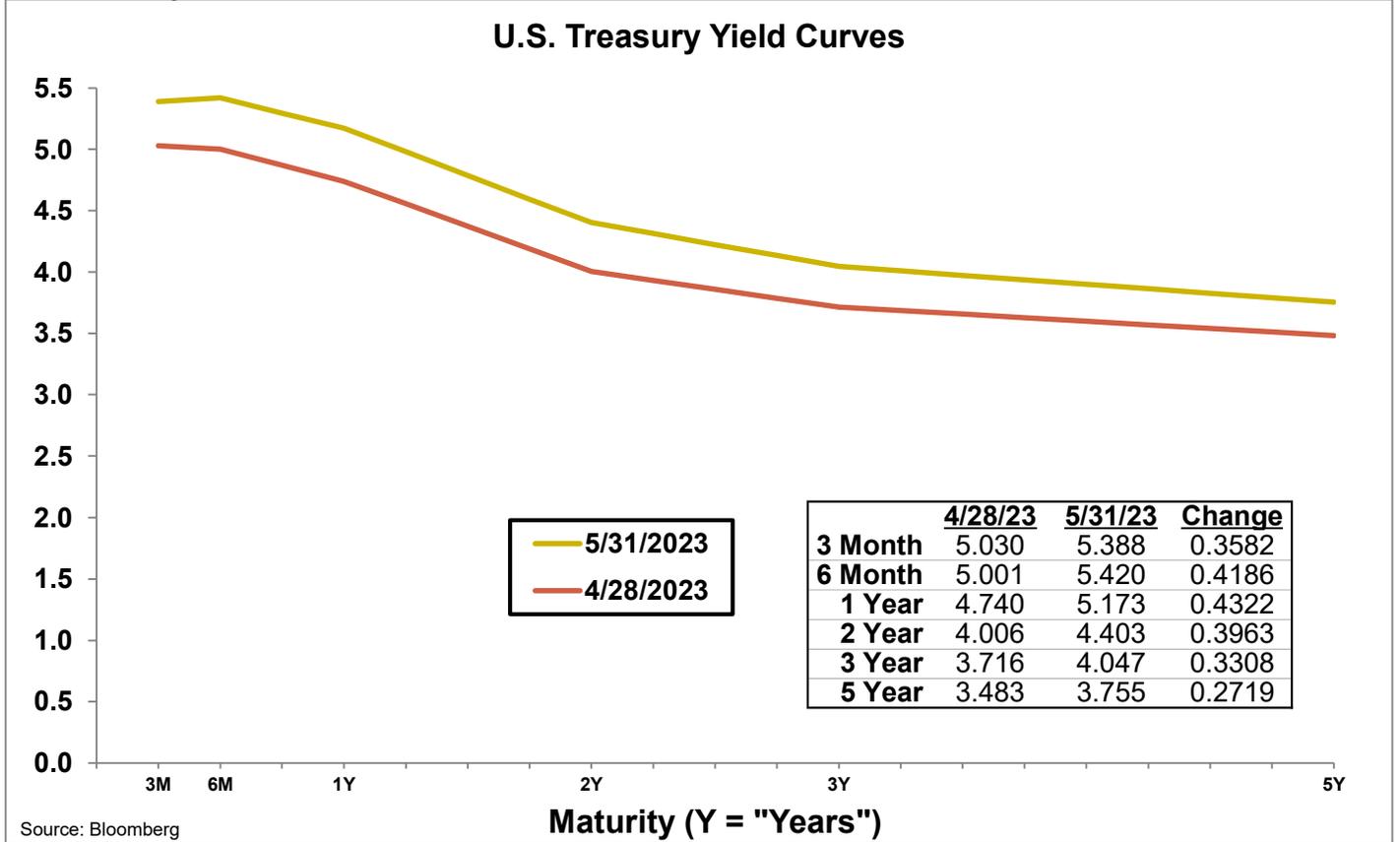
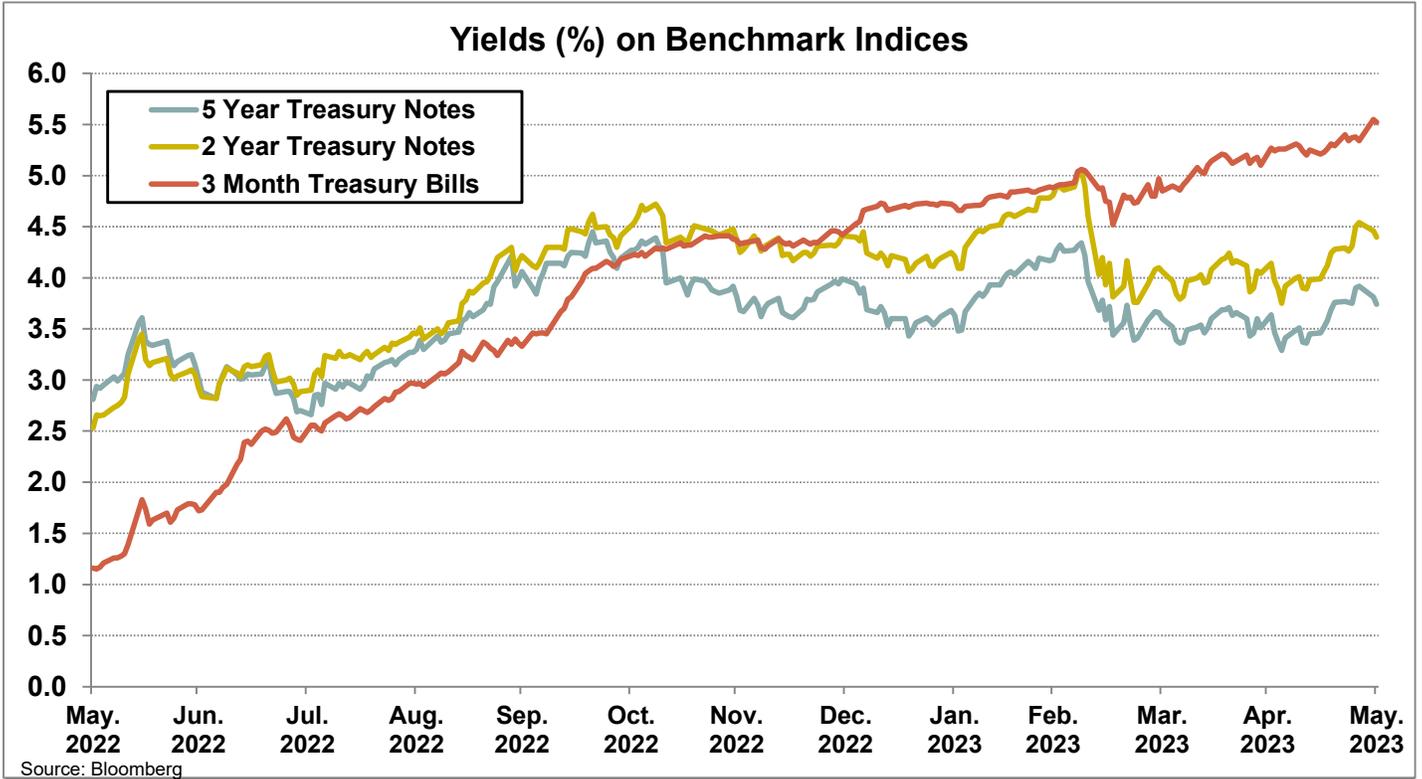


# Portfolio Analysis

## Pooled Fund



# Yield Curves



# Investment Inventory

## Pooled Fund

As of May 31, 2023

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Original Cost	Amortized		Market Value
			Date	Coupon			Book Value		
U.S. Treasuries	912828ZU7	UNITED STATES TREASURY	6/15/2023	0.25	\$ 150,000,000	\$ 150,136,719	\$ 150,002,357	\$ 149,671,875	
U.S. Treasuries	912828S35	UNITED STATES TREASURY	6/30/2023	1.38	100,000,000	100,744,141	100,035,843	99,687,500	
U.S. Treasuries	91282CCK5	UNITED STATES TREASURY	6/30/2023	0.13	50,000,000	49,865,234	49,994,646	49,781,250	
U.S. Treasuries	912828S92	UNITED STATES TREASURY	7/31/2023	1.25	100,000,000	102,439,453	100,171,994	99,328,125	
U.S. Treasuries	91282CAK7	UNITED STATES TREASURY	9/15/2023	0.13	50,000,000	49,886,719	49,984,324	49,242,188	
U.S. Treasuries	912828WE6	UNITED STATES TREASURY	11/15/2023	2.75	50,000,000	51,960,938	50,229,165	49,421,875	
U.S. Treasuries	91282CBA8	UNITED STATES TREASURY	12/15/2023	0.13	150,000,000	148,613,281	149,644,071	145,898,438	
U.S. Treasuries	91282CDV0	UNITED STATES TREASURY	1/31/2024	0.88	100,000,000	97,996,094	99,274,138	97,109,375	
U.S. Treasuries	9128285Z9	UNITED STATES TREASURY	1/31/2024	2.50	50,000,000	52,511,719	50,721,860	49,085,938	
U.S. Treasuries	912828B66	UNITED STATES TREASURY	2/15/2024	2.75	50,000,000	50,250,000	50,095,926	49,117,188	
U.S. Treasuries	91282CBR1	UNITED STATES TREASURY	3/15/2024	0.25	50,000,000	48,708,984	49,496,189	48,085,938	
U.S. Treasuries	91282CCC3	UNITED STATES TREASURY	5/15/2024	0.25	50,000,000	49,718,750	49,906,339	47,679,688	
U.S. Treasuries	912828XT2	UNITED STATES TREASURY	5/31/2024	2.00	50,000,000	52,263,672	50,779,472	48,437,500	
U.S. Treasuries	91282CCL3	UNITED STATES TREASURY	7/15/2024	0.38	150,000,000	147,531,250	148,777,790	142,406,250	
U.S. Treasuries	912828Y87	UNITED STATES TREASURY	7/31/2024	1.75	50,000,000	52,210,938	50,772,649	48,148,438	
U.S. Treasuries	91282CCT6	UNITED STATES TREASURY	8/15/2024	0.38	50,000,000	49,898,438	49,958,758	47,312,500	
U.S. Treasuries	912828YM6	UNITED STATES TREASURY	10/31/2024	1.50	50,000,000	51,746,094	50,698,438	47,742,188	
U.S. Treasuries	912828G38	UNITED STATES TREASURY	11/15/2024	2.25	100,000,000	106,388,672	102,530,812	96,437,500	
U.S. Treasuries	912828YY0	UNITED STATES TREASURY	12/31/2024	1.75	50,000,000	52,226,563	50,929,473	47,757,813	
U.S. Treasuries	912828Z52	UNITED STATES TREASURY	1/31/2025	1.38	100,000,000	103,023,438	101,322,101	94,796,875	
U.S. Treasuries	912828ZC7	UNITED STATES TREASURY	2/28/2025	1.13	100,000,000	102,009,766	100,891,670	94,218,750	
U.S. Treasuries	912828ZF0	UNITED STATES TREASURY	3/31/2025	0.50	100,000,000	99,619,141	99,823,588	93,015,625	
U.S. Treasuries	912828ZL7	UNITED STATES TREASURY	4/30/2025	0.38	50,000,000	49,615,234	49,813,617	46,281,250	
U.S. Treasuries	912828XB1	UNITED STATES TREASURY	5/15/2025	2.13	50,000,000	52,849,609	51,506,011	47,828,125	
U.S. Treasuries	912828ZW3	UNITED STATES TREASURY	6/30/2025	0.25	450,000,000	442,748,047	446,227,149	413,859,375	
U.S. Treasuries	91282CAB7	UNITED STATES TREASURY	7/31/2025	0.25	100,000,000	98,822,266	99,359,935	91,656,250	
U.S. Treasuries	91282CFK2	UNITED STATES TREASURY	9/15/2025	3.50	50,000,000	48,968,750	49,196,316	49,171,875	
U.S. Treasuries	91282CAM3	UNITED STATES TREASURY	9/30/2025	0.25	100,000,000	98,390,625	99,125,303	91,312,500	
U.S. Treasuries	91282CAT8	UNITED STATES TREASURY	10/31/2025	0.25	150,000,000	147,425,781	148,666,543	136,500,000	
U.S. Treasuries	91282CBC4	UNITED STATES TREASURY	12/31/2025	0.38	100,000,000	98,726,563	99,320,614	90,937,500	
U.S. Treasuries	91282CBW0	UNITED STATES TREASURY	4/30/2026	0.75	100,000,000	99,392,578	99,633,872	90,968,750	
U.S. Treasuries	912828R36	UNITED STATES TREASURY	5/15/2026	1.63	100,000,000	104,093,750	102,537,632	93,250,000	
U.S. Treasuries	91282CCJ8	UNITED STATES TREASURY	6/30/2026	0.88	450,000,000	449,880,859	449,854,418	409,781,250	
U.S. Treasuries	91282CCW9	UNITED STATES TREASURY	8/31/2026	0.75	50,000,000	49,449,219	49,636,386	45,085,938	
U.S. Treasuries	91282CCZ2	UNITED STATES TREASURY	9/30/2026	0.88	150,000,000	148,679,688	149,113,383	135,679,688	
U.S. Treasuries	91282CDK4	UNITED STATES TREASURY	11/30/2026	1.25	150,000,000	147,267,578	147,945,440	136,804,688	
U.S. Treasuries	91282CDQ1	UNITED STATES TREASURY	12/31/2026	1.25	50,000,000	47,107,422	47,821,413	45,546,875	
U.S. Treasuries	91282CEF4	UNITED STATES TREASURY	3/31/2027	2.50	25,000,000	24,757,813	24,813,835	23,746,094	
<b>Subtotals</b>				<b>0.90</b>	<b>\$ 3,875,000,000</b>	<b>\$ 3,877,925,781</b>	<b>\$ 3,870,613,471</b>	<b>\$ 3,642,792,969</b>	
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANKS	6/2/2023	0.13	\$ 15,000,000	\$ 14,986,200	\$ 14,999,981	\$ 14,997,855	
Federal Agencies	313384GJ2	FEDERAL HOME LOAN BANKS	6/2/2023	5.26	75,000,000	74,488,667	74,990,167	74,989,950	
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANKS FU	6/2/2023	0.13	100,000,000	99,938,000	99,999,915	99,985,700	
Federal Agencies	313384GP8	FEDERAL HOME LOAN BANKS	6/7/2023	0.00	50,000,000	49,631,722	49,960,542	49,959,600	
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANKS FU	6/14/2023	0.13	50,000,000	49,864,850	49,997,546	49,907,550	
Federal Agencies	313384GY9	FEDERAL HOME LOAN BANKS	6/16/2023	0.00	55,000,000	54,526,083	54,892,292	54,887,030	
Federal Agencies	313384HD4	FEDERAL HOME LOAN BANKS	6/21/2023	0.00	100,000,000	99,074,688	99,737,500	99,723,900	
Federal Agencies	3130AUNE0	FEDERAL HOME LOAN BANKS	6/26/2023	4.78	29,000,000	29,000,000	29,000,000	28,988,748	
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANKS FU	6/26/2023	0.20	98,067,000	97,806,076	98,055,479	97,723,864	

# Investment Inventory

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Original Cost	Amortized	
			Date	Coupon			Book Value	Market Value
Federal Agencies	313312HL7	FEDERAL FARM CREDIT BANKS FU	6/28/2023	0.00	17,000,000	16,823,937	16,939,055	16,935,706
Federal Agencies	313384HT9	FEDERAL HOME LOAN BANKS	7/5/2023	0.00	50,000,000	49,772,625	49,759,950	49,759,950
Federal Agencies	313384HV4	FEDERAL HOME LOAN BANKS	7/7/2023	0.00	25,000,000	24,775,417	24,877,500	24,872,925
Federal Agencies	313384JC4	FEDERAL HOME LOAN BANKS	7/14/2023	0.00	50,000,000	49,366,667	49,713,333	49,694,600
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANKS FU	7/14/2023	0.13	100,000,000	99,835,044	99,990,283	99,388,700
Federal Agencies	313384JK6	FEDERAL HOME LOAN BANKS	7/21/2023	0.00	55,000,000	54,439,833	54,617,708	54,607,795
Federal Agencies	313384JQ3	FEDERAL HOME LOAN BANKS	7/24/2023	0.45	50,000,000	49,996,500	49,999,694	49,646,350
Federal Agencies	313384JS9	FEDERAL HOME LOAN BANKS	7/28/2023	0.00	50,000,000	49,273,333	49,620,000	49,591,900
Federal Agencies	313384KF5	FEDERAL HOME LOAN BANKS	8/10/2023	0.00	75,000,000	73,774,917	74,242,083	74,242,275
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANKS FU	8/10/2023	0.16	50,000,000	49,970,000	49,997,123	49,511,850
Federal Agencies	313384KP3	FEDERAL HOME LOAN BANKS	8/18/2023	0.00	15,000,000	14,805,863	14,837,175	14,830,470
Federal Agencies	313384KU2	FEDERAL HOME LOAN BANKS	8/23/2023	0.00	10,000,000	9,871,444	9,880,111	9,879,500
Federal Agencies	3137EAEV7	FEDERAL HOME LOAN MORTGAGE	8/24/2023	0.25	40,776,000	40,542,761	40,744,703	40,306,383
Federal Agencies	313384LJ6	FEDERAL HOME LOAN BANKS	9/6/2023	0.00	50,000,000	48,055,750	49,377,583	49,293,100
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANKS	9/8/2023	0.13	20,975,000	20,806,361	20,948,625	20,682,902
Federal Agencies	313383YJ4	FEDERAL HOME LOAN BANKS	9/8/2023	3.38	90,000,000	90,243,750	90,059,206	89,513,910
Federal Agencies	3135G0U43	FEDERAL NATIONAL MORTGAGE A	9/12/2023	2.88	29,648,000	30,793,302	29,831,748	29,441,027
Federal Agencies	313384LR8	FEDERAL HOME LOAN BANKS	9/13/2023	0.00	25,000,000	24,602,778	24,624,444	24,620,300
Federal Agencies	313384LY3	FEDERAL HOME LOAN BANKS	9/20/2023	0.00	50,000,000	48,969,778	49,247,667	49,189,500
Federal Agencies	313384MD8	FEDERAL HOME LOAN BANKS	9/25/2023	0.00	50,000,000	48,950,875	49,209,750	49,151,350
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANKS FU	9/27/2023	0.17	50,000,000	49,950,000	49,991,918	49,175,150
Federal Agencies	313384MH9	FEDERAL HOME LOAN BANKS	9/29/2023	0.00	50,000,000	48,897,500	49,183,333	49,122,050
Federal Agencies	313384MQ9	FEDERAL HOME LOAN BANKS	10/6/2023	0.00	66,000,000	64,517,750	64,859,117	64,773,522
Federal Agencies	313384MV8	FEDERAL HOME LOAN BANKS	10/11/2023	0.00	150,000,000	146,486,833	147,338,000	147,102,750
Federal Agencies	313384NE5	FEDERAL HOME LOAN BANKS	10/20/2023	0.00	89,113,000	86,905,473	87,402,773	87,270,856
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANKS FU	12/1/2023	0.50	125,000,000	124,818,750	124,954,439	122,008,625
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANKS	12/8/2023	2.25	40,000,000	41,204,000	40,314,231	39,359,680
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANKS FU	12/20/2023	0.68	112,000,000	111,946,088	111,985,082	109,142,992
Federal Agencies	3130AU4V3	FEDERAL HOME LOAN BANKS	1/8/2024	4.80	36,000,000	35,986,400	35,992,410	35,866,260
Federal Agencies	3133ENLF5	FEDERAL FARM CREDIT BANKS FU	1/18/2024	0.90	61,856,000	61,439,815	61,720,075	60,146,362
Federal Agencies	313384ST7	FEDERAL HOME LOAN BANKS	2/6/2024	0.00	10,650,000	10,236,780	10,295,000	10,269,518
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANKS	2/13/2024	2.50	39,010,000	40,648,810	39,521,755	38,242,556
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANKS FU	2/14/2024	1.43	20,495,000	20,950,604	20,577,315	19,941,307
Federal Agencies	3130AUYG3	FEDERAL HOME LOAN BANKS	2/16/2024	5.10	25,000,000	24,996,500	24,997,507	24,947,225
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANKS FU	2/26/2024	0.25	110,000,000	109,960,400	109,990,236	105,975,320
Federal Agencies	3130ARHG9	FEDERAL HOME LOAN BANKS	2/28/2024	2.13	36,000,000	35,958,960	35,984,166	35,160,588
Federal Agencies	3130ATUQ8	FEDERAL HOME LOAN BANKS	3/8/2024	4.75	115,000,000	114,976,300	114,984,935	114,472,840
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANKS FU	3/18/2024	0.30	100,000,000	99,878,950	99,967,860	96,119,700
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANKS FU	4/22/2024	0.35	84,969,000	84,992,791	84,976,155	81,341,164
Federal Agencies	3133ENWP1	FEDERAL FARM CREDIT BANKS FU	5/16/2024	2.63	95,000,000	94,871,750	94,938,594	92,649,605
Federal Agencies	3133ENYH7	FEDERAL FARM CREDIT BANKS FU	6/10/2024	2.63	100,000,000	99,871,000	99,933,824	97,636,600
Federal Agencies	3130A1XJ2	FEDERAL HOME LOAN BANKS	6/14/2024	2.88	109,435,000	109,808,808	109,621,429	107,093,748
Federal Agencies	3130ASHK8	FEDERAL HOME LOAN BANKS	6/14/2024	3.13	56,210,000	56,019,452	56,105,790	55,147,575
Federal Agencies	3133ENYX2	FEDERAL FARM CREDIT BANKS FU	6/17/2024	3.25	100,000,000	99,911,250	99,953,622	98,220,400
Federal Agencies	3133ENZS2	FEDERAL FARM CREDIT BANKS FU	6/28/2024	3.10	100,000,000	99,947,000	99,971,506	98,024,000
Federal Agencies	3130ASME6	FEDERAL HOME LOAN BANKS	7/8/2024	3.00	42,500,000	42,417,550	42,454,545	41,598,278
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANKS FU	7/23/2024	0.45	50,000,000	50,092,000	50,092,542	47,505,500
Federal Agencies	3133EPBF1	FEDERAL FARM CREDIT BANKS FU	8/21/2024	4.88	55,000,000	54,977,700	54,981,777	54,929,160
Federal Agencies	3133ENJ84	FEDERAL FARM CREDIT BANKS FU	8/26/2024	3.38	50,000,000	49,916,500	49,948,369	49,047,600

# Investment Inventory

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Original Cost	Amortized	
			Date	Coupon			Book Value	Market Value
Federal Agencies	3130ATVD6	FEDERAL HOME LOAN BANKS	9/13/2024	4.88	50,000,000	50,062,000	50,043,299	49,951,150
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANKS FU	9/23/2024	0.43	125,000,000	124,873,750	124,944,708	117,943,500
Federal Agencies	3133ENP79	FEDERAL FARM CREDIT BANKS FU	9/26/2024	4.25	50,000,000	49,996,000	49,997,357	49,568,700
Federal Agencies	3135GAFY2	FEDERAL NATIONAL MORTGAGE A	10/3/2024	5.32	100,000,000	100,000,000	100,000,000	99,603,700
Federal Agencies	3130ATT31	FEDERAL HOME LOAN BANKS	10/3/2024	4.50	50,000,000	49,860,500	49,902,628	49,729,000
Federal Agencies	3133EPHD0	FEDERAL FARM CREDIT BANKS FU	10/28/2024	4.50	45,000,000	44,927,400	44,931,896	44,756,955
Federal Agencies	3133ENJ5	FEDERAL FARM CREDIT BANKS FU	11/18/2024	0.88	70,000,000	69,919,500	69,960,631	66,095,540
Federal Agencies	3133ENZ94	FEDERAL FARM CREDIT BANKS FU	11/18/2024	4.50	25,000,000	24,973,500	24,980,569	24,846,175
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANKS FU	12/3/2024	1.63	25,000,000	24,960,000	24,987,937	23,850,300
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANKS FU	12/9/2024	0.92	100,000,000	99,948,000	99,973,573	94,329,200
Federal Agencies	3133EN4N7	FEDERAL FARM CREDIT BANKS FU	12/20/2024	4.25	60,000,000	59,891,900	59,916,004	59,494,020
Federal Agencies	3135GAG39	FEDERAL NATIONAL MORTGAGE A	12/30/2024	5.38	100,000,000	100,000,000	100,000,000	99,523,600
Federal Agencies	3133ENKS8	FEDERAL FARM CREDIT BANKS FU	1/6/2025	1.13	70,000,000	69,842,500	69,915,548	66,182,690
Federal Agencies	3135G0X24	FEDERAL NATIONAL MORTGAGE A	1/7/2025	1.63	39,060,000	40,632,556	39,739,084	37,218,048
Federal Agencies	3133ENZ37	FEDERAL FARM CREDIT BANKS FU	1/10/2025	4.88	50,000,000	49,997,780	49,998,349	50,079,000
Federal Agencies	3133EPAG0	FEDERAL FARM CREDIT BANKS FU	2/10/2025	4.25	39,875,000	39,663,265	39,695,416	39,578,649
Federal Agencies	3137EAEP0	FEDERAL HOME LOAN MORTGAGE	2/12/2025	1.50	133,532,000	135,388,452	134,367,451	126,722,402
Federal Agencies	3130AUVZ4	FEDERAL HOME LOAN BANKS	2/13/2025	4.50	50,000,000	49,921,500	49,933,098	49,844,500
Federal Agencies	3130AV7L0	FEDERAL HOME LOAN BANKS	2/28/2025	5.00	60,000,000	59,920,800	59,930,591	60,315,120
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANKS FU	3/3/2025	1.21	40,000,000	39,954,960	39,984,014	37,712,480
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANKS FU	4/21/2025	0.60	50,000,000	49,973,500	49,987,485	46,481,650
Federal Agencies	3135G03U5	FEDERAL NATIONAL MORTGAGE A	4/22/2025	0.63	137,938,000	136,719,742	137,247,607	128,279,857
Federal Agencies	3133ENXE5	FEDERAL FARM CREDIT BANKS FU	5/23/2025	2.85	26,000,000	25,963,600	25,976,021	25,192,544
Federal Agencies	3130ATST5	FEDERAL HOME LOAN BANKS	6/13/2025	4.38	82,415,000	82,793,283	82,782,686	82,248,934
Federal Agencies	3130ASG86	FEDERAL HOME LOAN BANKS	6/13/2025	3.38	24,640,000	24,806,223	24,758,226	24,116,819
Federal Agencies	3133EN4B3	FEDERAL FARM CREDIT BANKS FU	6/13/2025	4.25	45,000,000	44,967,233	44,973,334	44,801,550
Federal Agencies	3133ENYQ7	FEDERAL FARM CREDIT BANKS FU	6/13/2025	2.95	50,000,000	49,975,500	49,983,391	48,529,750
Federal Agencies	3135G04Z3	FEDERAL NATIONAL MORTGAGE A	6/17/2025	0.50	14,655,000	14,346,240	14,475,790	13,527,884
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANKS	6/30/2025	0.70	17,680,000	17,734,631	17,708,654	16,370,071
Federal Agencies	3133EPKA2	FEDERAL FARM CREDIT BANKS FU	8/18/2025	4.00	81,500,000	81,447,535	81,448,427	80,808,147
Federal Agencies	3135G05X7	FEDERAL NATIONAL MORTGAGE A	8/25/2025	0.38	97,500,000	96,546,250	97,025,357	89,221,470
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANKS	9/12/2025	1.75	10,295,000	10,575,333	10,460,814	9,711,325
Federal Agencies	3137EAEX3	FEDERAL HOME LOAN MORTGAGE	9/23/2025	0.38	22,600,000	22,295,352	22,445,296	20,631,517
Federal Agencies	3133EPDL6	FEDERAL FARM CREDIT BANKS FU	10/1/2025	4.85	50,000,000	50,000,000	50,000,000	50,564,200
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANKS FU	11/17/2025	1.05	94,675,000	94,545,232	94,595,061	87,553,452
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANKS FU	12/16/2025	1.17	95,000,000	94,903,100	94,938,385	87,947,390
Federal Agencies	3133EN5E6	FEDERAL FARM CREDIT BANKS FU	12/29/2025	4.00	60,000,000	59,818,050	59,843,616	59,601,540
Federal Agencies	3133EN6A3	FEDERAL FARM CREDIT BANKS FU	1/13/2026	4.00	50,000,000	49,959,600	49,964,724	49,699,350
Federal Agencies	3130AUTC8	FEDERAL HOME LOAN BANKS	2/6/2026	4.01	21,100,000	20,985,427	20,997,167	20,985,849
Federal Agencies	3133EPJX4	FEDERAL FARM CREDIT BANKS FU	2/17/2026	3.63	55,000,000	54,834,000	54,836,473	54,166,640
Federal Agencies	3133EPBJ3	FEDERAL FARM CREDIT BANKS FU	2/23/2026	4.38	103,000,000	102,825,580	102,841,176	103,391,812
Federal Agencies	3133ENJ35	FEDERAL FARM CREDIT BANKS FU	2/25/2026	3.32	35,000,000	34,957,650	34,966,914	34,190,030
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANKS FU	4/6/2026	0.69	15,500,000	15,458,150	15,474,413	14,056,578
Federal Agencies	3133ENU00	FEDERAL FARM CREDIT BANKS FU	4/8/2026	2.64	50,000,000	49,903,000	49,930,819	47,930,200
Federal Agencies	3130AVWS7	FEDERAL HOME LOAN BANKS	6/12/2026	3.75	37,045,000	36,930,679	36,932,534	36,620,650
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANKS	7/13/2026	1.05	100,000,000	100,000,000	100,000,000	90,265,100
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANKS	7/27/2026	1.07	100,000,000	100,000,000	100,000,000	90,259,200
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANKS	8/10/2026	1.05	100,000,000	100,000,000	100,000,000	90,113,000
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANKS	9/3/2026	1.08	100,000,000	100,000,000	100,000,000	90,007,100
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANKS	10/19/2026	1.43	100,000,000	100,000,000	100,000,000	90,985,500

# Investment Inventory

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Original Cost	Amortized		Market Value
			Date	Coupon			Book Value		
Federal Agencies	3134GYRY0	FEDERAL HOME LOAN MORTGAGE	11/2/2026	5.29	100,000,000	100,000,000	100,000,000		99,322,400
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANKS	11/16/2026	1.61	100,000,000	100,000,000	100,000,000		91,334,000
Federal Agencies	3130AQJ95	FEDERAL HOME LOAN BANKS	12/14/2026	1.65	100,000,000	100,000,000	100,000,000		91,287,700
Federal Agencies	3130ARB59	FEDERAL HOME LOAN BANKS	3/8/2027	2.35	100,000,000	100,000,000	100,000,000		93,039,700
Federal Agencies	3133ENRD4	FEDERAL FARM CREDIT BANKS FU	3/10/2027	1.68	48,573,000	47,432,020	47,709,115		44,692,697
Federal Agencies	3133ENTS9	FEDERAL FARM CREDIT BANKS FU	4/5/2027	2.60	72,000,000	71,573,348	71,671,770		68,514,336
Federal Agencies	3133EN2L3	FEDERAL FARM CREDIT BANKS FU	5/17/2027	4.13	55,650,000	55,613,093	55,617,498		55,955,685
Federal Agencies	3130ASGU7	FEDERAL HOME LOAN BANKS	6/11/2027	3.50	44,100,000	44,710,878	44,602,708		43,384,257
Federal Agencies	3133ENZK9	FEDERAL FARM CREDIT BANKS FU	6/28/2027	3.24	27,865,000	28,099,066	28,056,684		27,137,250
Federal Agencies	3133EPBM6	FEDERAL FARM CREDIT BANKS FU	8/23/2027	4.13	10,000,000	9,974,000	9,975,552		10,098,290
<b>Subtotals</b>					<b>1.98</b>	<b>\$ 7,346,902,000</b>	<b>\$ 7,327,428,278</b>	<b>\$ 7,333,440,929</b>	<b>\$ 7,123,788,897</b>
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
<b>Subtotals</b>					<b>4.75</b>	<b>\$ 30,000,000</b>	<b>\$ 30,000,000</b>	<b>\$ 30,000,000</b>	<b>\$ 30,000,000</b>
Negotiable CDs	89115B3A6	Toronto-Dominion Bank - New York Br	6/15/2023	3.60	\$ 100,000,000	\$ 100,000,000	\$ 100,000,000	\$	99,930,100
Negotiable CDs	78012U6W0	Royal Bank of Canada New York Bran	6/15/2023	3.71	50,000,000	50,000,000	50,000,000		49,967,100
Negotiable CDs	78012U7H2	Royal Bank of Canada New York Bran	6/15/2023	3.68	50,000,000	50,000,000	50,000,000		49,966,600
Negotiable CDs	89115BAW0	Toronto-Dominion Bank - New York Br	6/30/2023	3.90	50,000,000	50,000,000	50,000,000		49,937,800
Negotiable CDs	06367CX51	Bank of Montreal - Chicago Branch	6/30/2023	3.92	50,000,000	50,000,000	50,000,000		49,938,650
Negotiable CDs	06367CWT0	Bank of Montreal - Chicago Branch	7/3/2023	3.75	50,000,000	50,000,000	50,000,000		49,924,500
Negotiable CDs	78015J3N5	Royal Bank of Canada New York Bran	7/3/2023	3.73	50,000,000	50,000,000	50,000,000		49,923,650
Negotiable CDs	06367CXA0	Bank of Montreal - Chicago Branch	7/3/2023	3.84	50,000,000	50,000,000	50,000,000		49,928,800
Negotiable CDs	06417MB87	Bank of Nova Scotia - Houston Branch	7/3/2023	3.73	50,000,000	50,000,000	50,000,000		49,924,150
Negotiable CDs	78015JAJ6	Royal Bank of Canada New York Bran	7/3/2023	4.02	50,000,000	50,000,000	50,000,000		49,936,950
Negotiable CDs	06367D2M6	Bank of Montreal - Chicago Branch	7/3/2023	5.30	50,000,000	50,000,000	50,000,000		49,997,000
Negotiable CDs	65602Y7E4	Norinchukin Bank - New York Branch	8/16/2023	5.05	50,000,000	50,000,000	50,000,000		49,959,000
Negotiable CDs	06367CXR3	Bank of Montreal - Chicago Branch	8/28/2023	4.23	50,000,000	50,000,000	50,000,000		49,838,150
Negotiable CDs	78015JFJ1	Royal Bank of Canada New York Bran	9/20/2023	4.75	50,000,000	50,000,000	50,000,000		49,838,900
Negotiable CDs	78015JHJ9	Royal Bank of Canada New York Bran	9/22/2023	4.81	50,000,000	50,000,000	50,000,000		49,878,900
Negotiable CDs	06367CY27	Bank of Montreal - Chicago Branch	9/22/2023	4.80	50,000,000	50,000,000	50,000,000		49,877,750
Negotiable CDs	06367CXX0	Bank of Montreal - Chicago Branch	9/25/2023	4.82	50,000,000	50,000,000	50,000,000		49,876,600
Negotiable CDs	78015JH67	Royal Bank of Canada New York Bran	9/25/2023	4.76	50,000,000	50,000,000	50,000,000		49,867,350
Negotiable CDs	06367CYA9	Bank of Montreal - Chicago Branch	10/6/2023	4.97	50,000,000	50,000,000	50,000,000		49,855,300
Negotiable CDs	89115BC73	Toronto-Dominion Bank - New York Br	10/23/2023	5.57	50,000,000	50,000,000	50,000,000		49,988,600
Negotiable CDs	78015JMJ3	Royal Bank of Canada New York Bran	10/23/2023	5.46	50,000,000	50,000,000	50,000,000		49,969,900
Negotiable CDs	06367D4E2	Bank of Montreal - Chicago Branch	10/24/2023	5.42	100,000,000	100,000,000	100,000,000		99,957,700
Negotiable CDs	13606KRZ1	Canadian Imperial Bank of Commerce	11/6/2023	5.32	50,000,000	50,000,000	50,000,000		49,942,800
Negotiable CDs	89115BJX9	Toronto-Dominion Bank - New York Br	11/20/2023	5.51	50,000,000	50,000,000	50,000,000		49,968,350
Negotiable CDs	06417MN84	Bank of Nova Scotia - Houston Branch	11/21/2023	5.50	50,000,000	50,000,000	50,000,000		49,966,100
Negotiable CDs	78015JPE1	Royal Bank of Canada New York Bran	12/18/2023	5.37	50,000,000	50,000,000	50,000,000		49,922,500
Negotiable CDs	78015JRE9	Royal Bank of Canada New York Bran	12/29/2023	5.43	100,000,000	100,000,000	100,000,000		99,873,900
Negotiable CDs	89115BPB0	Toronto-Dominion Bank - New York Br	1/3/2024	5.43	50,000,000	50,000,000	50,000,000		49,934,550
Negotiable CDs	89115BPF1	Toronto-Dominion Bank - New York Br	1/5/2024	5.43	50,000,000	50,000,000	50,000,000		49,897,100
Negotiable CDs	06367D3V5	Bank of Montreal - Chicago Branch	1/12/2024	5.24	70,000,000	70,000,000	70,000,000		69,826,050
Negotiable CDs	89115BQB9	Toronto-Dominion Bank - New York Br	1/17/2024	5.24	50,000,000	50,000,000	50,000,000		49,837,950
Negotiable CDs	89115BY79	Toronto-Dominion Bank - New York Br	1/29/2024	5.75	50,000,000	50,000,000	50,000,000		50,041,050
Negotiable CDs	89115BST8	Toronto-Dominion Bank - New York Br	1/29/2024	5.21	100,000,000	100,000,000	100,000,000		99,716,000

# Investment Inventory

## Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Par Value	Original Cost	Amortized		Market Value
			Date	Coupon			Book Value		
Negotiable CDs	06417MT47	Bank of Nova Scotia - Houston Branch	2/9/2024	5.43	50,000,000	50,000,000	50,000,000		49,924,650
Negotiable CDs	89115BWK2	Toronto-Dominion Bank - New York Br	2/22/2024	5.58	50,000,000	50,000,000	50,000,000		49,974,750
Negotiable CDs	89115BXF2	Toronto-Dominion	3/6/2024	5.60	50,000,000	50,000,000	50,000,000		49,934,900
<b>Subtotals</b>				<b>4.84</b>	<b>\$ 2,020,000,000</b>	<b>\$ 2,020,000,000</b>	<b>\$ 2,020,000,000</b>	<b>\$</b>	<b>2,017,044,100</b>
Commercial Paper	62479MTG8	MUFG Bank - New York Branch	6/16/2023	0.00	\$ 50,000,000	\$ 48,751,972	\$ 49,895,417	\$	49,882,950
Commercial Paper	89233HTW4	Toyota Motor Credit Corporation	6/30/2023	0.00	150,000,000	144,920,833	149,403,889		149,362,650
Commercial Paper	62479MTW3	MUFG Bank - New York Branch	6/30/2023	0.00	100,000,000	97,331,306	99,594,806		99,561,000
Commercial Paper	62479MU35	MUFG Bank - New York Branch	7/3/2023	0.00	50,000,000	48,515,417	49,773,778		49,758,500
Commercial Paper	62479MV26	MUFG Bank - New York Branch	8/2/2023	0.00	50,000,000	48,785,111	49,572,028		49,538,600
Commercial Paper	62479MV75	MUFG Bank - New York Branch	8/7/2023	0.00	50,000,000	48,750,597	49,537,514		49,501,950
Commercial Paper	89233HVB7	Toyota Motor Credit Corporation	8/11/2023	0.00	50,000,000	48,756,944	49,506,944		49,486,150
Commercial Paper	62479MVE0	MUFG Bank - New York Branch	8/14/2023	0.00	50,000,000	48,660,667	49,494,333		49,450,550
Commercial Paper	62479MVU4	MUFG Bank - New York Branch	8/28/2023	0.00	50,000,000	48,457,583	49,391,333		49,347,750
Commercial Paper	89233HVW1	Toyota Motor Credit Corporation	8/30/2023	0.00	50,000,000	48,601,375	49,373,750		49,344,200
<b>Subtotals</b>				<b>0.00</b>	<b>\$ 650,000,000</b>	<b>\$ 631,531,806</b>	<b>\$ 645,543,792</b>	<b>\$</b>	<b>645,234,300</b>
Money Market Funds	31607A703	FIDELITY IMM:GOVT INSTL	6/1/2023	5.02	\$ 831,386,176	\$ 831,386,176	\$ 831,386,176	\$	831,386,176
Money Market Funds	608919718	FEDERATED HRMS GV O PRMR	6/1/2023	4.95	21,795,831	21,795,831	21,795,831		21,795,831
Money Market Funds	85749T517	SS INST INV:US GV MM OPP	6/1/2023	4.97	176,036,348	176,036,348	176,036,348		176,036,348
Money Market Funds	262006208	DREYFUS GVT CSH MGT INST	6/1/2023	4.99	789,712,370	789,712,370	789,712,370		789,712,370
Money Market Funds	61747C319	MORG STAN I LQ:GV IMP	6/1/2023	4.99	830,164,272	830,164,272	830,164,272		830,164,272
Money Market Funds	09248U718	BLKRK LQ:T-FUND INSTL	6/1/2023	4.99	10,348,613	10,348,613	10,348,613		10,348,613
<b>Subtotals</b>				<b>5.00</b>	<b>\$ 2,659,443,609</b>	<b>\$ 2,659,443,609</b>	<b>\$ 2,659,443,609</b>	<b>\$</b>	<b>2,659,443,609</b>
Supranationals	4581X0CC0	INTER-AMERICAN DEVELOPMENT E	10/4/2023	3.00	\$ 25,756,000	\$ 26,837,752	\$ 25,961,500	\$	25,538,413
Supranationals	45906M3B5	INTERNATIONAL BANK FOR RECON	6/14/2024	1.98	100,000,000	100,000,000	100,000,000		97,051,000
Supranationals	4581X0EE4	INTER-AMERICAN DEVELOPMENT E	7/1/2024	3.25	80,000,000	79,992,000	79,995,666		78,552,160
Supranationals	459056HV2	INTERNATIONAL BANK FOR RECON	8/28/2024	1.50	50,000,000	50,984,250	50,433,834		47,938,150
Supranationals	45950VQG4	INTERNATIONAL FINANCE CORP	9/23/2024	0.44	10,000,000	9,918,700	9,963,426		9,406,690
Supranationals	4581X0DZ8	INTER-AMERICAN DEVELOPMENT E	9/23/2024	0.50	50,000,000	49,595,500	49,815,787		47,257,100
Supranationals	4581X0CM8	INTER-AMERICAN DEVELOPMENT E	1/15/2025	2.13	100,000,000	105,676,000	102,479,076		96,134,500
Supranationals	459058JB0	INTERNATIONAL BANK FOR RECON	4/22/2025	0.63	40,000,000	40,086,000	40,043,408		37,196,400
Supranationals	4581X0DN5	INTER-AMERICAN DEVELOPMENT E	7/15/2025	0.63	28,900,000	28,519,098	28,681,658		26,756,314
Supranationals	45950VRU2	INTERNATIONAL FINANCE CORP	1/26/2026	4.02	100,000,000	100,000,000	100,000,000		99,145,000
Supranationals	45818WDG8	INTER-AMERICAN DEVELOPMENT E	2/27/2026	0.82	19,500,000	19,556,907	19,534,621		17,740,359
<b>Subtotals</b>				<b>2.20</b>	<b>\$ 604,156,000</b>	<b>\$ 611,166,207</b>	<b>\$ 606,908,978</b>	<b>\$</b>	<b>582,716,086</b>
<b>Grand Totals</b>				<b>2.51</b>	<b>\$ 17,185,501,609</b>	<b>\$ 17,157,495,681</b>	<b>\$ 17,165,950,779</b>	<b>\$</b>	<b>16,701,019,961</b>

# Monthly Investment Earnings

## Pooled Fund

For month ended May 31, 2023

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	912828ZU7	United States Department of The Treasury	50000000	0.25	0.252	6/24/21	6/15/23	10,646	84	0	10,730	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.1838	4/8/21	6/15/23	10,646	-2,807	0.00	7,838	
U.S. Treasuries	912828ZU7	United States Department of The Treasury	50000000	0.25	0.1912	3/12/21	6/15/23	10,646	-2,495	0	8,150	
U.S. Treasuries	912828S35	United States Department of The Treasury	50000000	1.375	0.2459	6/24/21	6/30/23	58,874	-47,960	0	10,914	
U.S. Treasuries	912828S35	United States Department of The Treasury	50000000	1.375	1.6052	1/9/20	6/30/23	58,874	9,645	0.00	68,520	
U.S. Treasuries	91282CCK5	United States Department of The Treasury	50000000	0.125	0.2598	6/30/21	6/30/23	5,352	5,723	0.00	11,075	
U.S. Treasuries	912828S92	United States Department of The Treasury	50000000	1.25	0.2046	4/1/21	7/31/23	53,522	-44,396	0	9,126	
U.S. Treasuries	912828S92	United States Department of The Treasury	50000000	1.25	0.2029	4/1/21	7/31/23	53,522	-44,467	0	9,055	
U.S. Treasuries	91282CAK7	United States Department of The Treasury	50000000	0.125	0.2334	8/10/21	9/15/23	5,265	4,584	0	9,849	
U.S. Treasuries	912828WE6	United States Department of The Treasury	50000000	2.75	1.7265	12/17/19	11/15/23	116,696	-42,540	0	74,156	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.2951	3/19/21	12/15/23	5,323	7,198	0	12,521	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.7231	12/9/21	12/15/23	5,323	25,173	0	30,496	
U.S. Treasuries	91282CBA8	United States Department of The Treasury	50000000	0.125	0.6864	12/15/21	12/15/23	5,323	23,638	0.00	28,961	
U.S. Treasuries	9128285Z9	United States Department of The Treasury	50000000	2.5	0.3304	10/4/21	1/31/24	107,044	-91,712	0	15,332	
U.S. Treasuries	91282CDV0	United States Department of The Treasury	50000000	0.875	2.4625	4/11/22	1/31/24	37,465	65,501	0.00	102,966	
U.S. Treasuries	91282CDV0	United States Department of The Treasury	50000000	0.875	1.5159	2/23/22	1/31/24	37,465	26,719	0.00	64,185	
U.S. Treasuries	912828B66	United States Department of The Treasury	50000000	2.75	2.4706	4/11/22	2/15/24	117,749	-11,481	0	106,267	
U.S. Treasuries	91282CBR1	United States Department of The Treasury	50000000	0.25	1.5538	3/8/22	3/15/24	10,530	54,230	0.00	64,760	
U.S. Treasuries	91282CCC3	United States Department of The Treasury	50000000	0.25	0.4471	7/2/21	5/15/24	10,609	8,319	0.00	18,928	
U.S. Treasuries	912828XT2	United States Department of The Treasury	50000000	2	0.4302	7/6/21	5/31/24	85,150	-66,202	0.00	18,948	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	0.3763	8/6/21	7/15/24	16,057	56	0	16,113	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	2.6013	4/12/22	7/15/24	16,057	91,224	0.00	107,281	
U.S. Treasuries	91282CCL3	United States Department of The Treasury	50000000	0.375	0.4018	8/9/21	7/15/24	16,057	1,131	0.00	17,187	
U.S. Treasuries	912828Y87	United States Department of The Treasury	50000000	1.75	0.4178	3/30/21	7/31/24	74,931	-56,226	0	18,705	
U.S. Treasuries	91282CCT6	United States Department of The Treasury	50000000	0.375	0.4437	8/25/21	8/15/24	16,057	2,899	0	18,956	
U.S. Treasuries	912828YM6	United States Department of The Treasury	50000000	1.5	0.5059	4/15/21	10/31/24	63,179	-41,798	0.00	21,381	
U.S. Treasuries	912828G38	United States Department of The Treasury	50000000	2.25	0.5199	3/9/21	11/15/24	95,478	-72,728	0	22,750	
U.S. Treasuries	912828G38	United States Department of The Treasury	50000000	2.25	0.4798	3/12/21	11/15/24	95,478	-74,467	0	21,011	
U.S. Treasuries	912828Y0	United States Department of The Treasury	50000000	1.75	0.5654	3/15/21	12/31/24	74,931	-49,765	0	25,166	
U.S. Treasuries	912828Z52	United States Department of The Treasury	50000000	1.375	0.5773	3/30/21	1/31/25	58,874	-33,489	0	25,386	
U.S. Treasuries	912828Z52	United States Department of The Treasury	50000000	1.375	0.5723	4/15/21	1/31/25	58,874	-33,700	0	25,174	
U.S. Treasuries	912828ZC7	United States Department of The Treasury	50000000	1.125	0.6095	3/31/21	2/28/25	47,385	-21,636	0.00	25,749	
U.S. Treasuries	912828ZC7	United States Department of The Treasury	50000000	1.125	0.6083	3/15/21	2/28/25	47,385	-21,690	0	25,695	
U.S. Treasuries	912828ZF0	United States Department of The Treasury	50000000	0.5	0.6127	4/15/21	3/31/25	21,175	4,732	0	25,906	
U.S. Treasuries	912828ZF0	United States Department of The Treasury	50000000	0.5	0.582	4/19/21	3/31/25	21,175	3,443	0.00	24,618	
U.S. Treasuries	912828ZL7	United States Department of The Treasury	50000000	0.375	0.5719	5/18/21	4/30/25	15,795	8,266	0.00	24,061	
U.S. Treasuries	912828XB1	United States Department of The Treasury	50000000	2.125	0.5683	9/2/21	5/15/25	90,174	-65,387	0.00	24,787	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.5087	8/5/21	6/30/25	10,704	10,877	0.00	21,582	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6534	3/8/21	6/30/25	10,704	16,915	0	27,619	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6165	5/18/21	6/30/25	10,704	15,378	0.00	26,083	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	1.035	12/7/21	6/30/25	10,704	32,670	0	43,375	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6499	5/13/21	6/30/25	10,704	16,772	0.00	27,476	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.5577	8/6/21	6/30/25	10,704	12,926	0	23,630	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6014	7/12/21	6/30/25	10,704	14,750	0.00	25,455	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6015	5/12/21	6/30/25	10,704	14,756	0	25,460	
U.S. Treasuries	912828ZW3	United States Department of The Treasury	50000000	0.25	0.6999	3/9/21	6/30/25	10,704	18,849	0.00	29,553	
U.S. Treasuries	91282CAB7	United States Department of The Treasury	50000000	0.25	0.5241	8/5/21	7/31/25	10,704	11,519	0.00	22,223	
U.S. Treasuries	91282CAB7	United States Department of The Treasury	50000000	0.25	0.5731	8/6/21	7/31/25	10,704	13,566	0	24,270	
U.S. Treasuries	91282CFK2	United States Department of The Treasury	50000000	3.5	4.2532	10/7/22	9/15/25	147,418	29,766	0.00	177,185	
U.S. Treasuries	91282CAM3	United States Department of The Treasury	50000000	0.25	0.5983	7/26/21	9/30/25	10,587	14,592	0	25,179	
U.S. Treasuries	91282CAM3	United States Department of The Treasury	50000000	0.25	0.6619	5/12/21	9/30/25	10,587	17,234	0	27,822	
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.6643	3/4/21	10/31/25	10,530	17,325	0	27,854	
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.5534	2/25/21	10/31/25	10,530	12,719	0	23,249	

# 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
U.S. Treasuries	91282CAT8	United States Department of The Treasury	50000000	0.25	0.6509	3/2/21	10/31/25	10,530	16,771	0.00	0.00	27,301
U.S. Treasuries	91282CBC4	United States Department of The Treasury	50000000	0.375	0.6805	2/26/21	12/31/25	16,057	12,767	0.00	0.00	28,823
U.S. Treasuries	91282CBC4	United States Department of The Treasury	50000000	0.375	0.603	2/25/21	12/31/25	16,057	9,544	0.00	0.00	25,600
U.S. Treasuries	91282CBW0	United States Department of The Treasury	50000000	0.75	0.8926	6/28/21	4/30/26	31,590	5,928	0.00	0.00	37,518
U.S. Treasuries	91282CBW0	United States Department of The Treasury	50000000	0.75	0.8639	7/2/21	4/30/26	31,590	4,739	0	0	36,329
U.S. Treasuries	912828R36	United States Department of The Treasury	50000000	1.625	0.8077	8/27/21	5/15/26	68,957	-34,036	0	0	34,921
U.S. Treasuries	912828R36	United States Department of The Treasury	50000000	1.625	0.6941	7/23/21	5/15/26	68,957	-38,871	0.00	0.00	30,085
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.903	7/2/21	6/30/26	37,465	1,162	0	0	38,627
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7749	8/10/21	6/30/26	37,465	-4,172	0	0	33,293
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.8461	7/14/21	6/30/26	37,465	-1,203	0	0	36,263
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7063	8/6/21	6/30/26	37,465	-7,040	0.00	0.00	30,426
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	1.0519	10/14/21	6/30/26	37,465	7,322	0.00	0.00	44,787
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7326	7/22/21	6/30/26	37,465	-5,941	0	0	31,525
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.7398	7/22/21	6/30/26	37,465	-5,639	0.00	0.00	31,827
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	1.3228	1/4/22	6/30/26	37,465	18,408	0	0	55,873
U.S. Treasuries	91282CCJ8	United States Department of The Treasury	50000000	0.875	0.9018	9/24/21	6/30/26	37,465	1,114	0.00	0.00	38,579
U.S. Treasuries	91282CCW9	United States Department of The Treasury	50000000	0.75	0.9795	9/28/21	8/31/26	31,590	9,496	0	0	41,086
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.0103	10/8/21	9/30/26	37,056	5,595	0	0	42,651
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.159	10/19/21	9/30/26	37,056	11,694	0.00	0.00	48,750
U.S. Treasuries	91282CCZ2	United States Department of The Treasury	50000000	0.875	1.003	10/8/21	9/30/26	37,056	5,295	0.00	0.00	42,351
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	1.22	12/3/21	11/30/26	53,219	-1,229	0.00	0.00	51,990
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	2.5854	3/29/22	11/30/26	53,219	53,063	0.00	0.00	106,281
U.S. Treasuries	91282CDK4	United States Department of The Treasury	50000000	1.25	1.2013	12/7/21	11/30/26	53,219	-1,997	0.00	0.00	51,221
U.S. Treasuries	91282CDQ1	United States Department of The Treasury	50000000	1.25	2.5489	3/29/22	12/31/26	53,522	51,594	0.00	0.00	105,116
U.S. Treasuries	91282CEF4	United States Department of The Treasury	25000000	2.5	2.7091	4/6/22	3/31/27	52,937	4,125	0.00	0.00	57,062
<b>Subtotals</b>			<b>\$ 3,875,000,000</b>					<b>\$ 2,932,284</b>	<b>\$ (93,279)</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 2,839,005</b>
Federal Agencies	313384FE4	Federal Home Loan Banks	\$ -	0.00	0.00	5/4/23	5/5/23	\$ -	\$ 6,875	\$ -	\$ -	\$ 6,875
Federal Agencies	313384FE4	Federal Home Loan Banks	-	0.00	0.00	5/4/23	5/5/23	-	6,875	-	-	6,875
Federal Agencies	313384FE4	Federal Home Loan Banks	-	0.00	0.00	5/4/23	5/5/23	-	6,875	-	-	6,875
Federal Agencies	313384FE4	Federal Home Loan Banks	-	0.00	0.00	5/4/23	5/5/23	-	6,875	-	-	6,875
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor:	-	0.13	0.13	5/10/21	5/10/23	2,344	1,184	-	-	3,527
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor:	-	0.13	0.13	5/10/21	5/10/23	781	395	-	-	1,176
Federal Agencies	3133EMYX4	Federal Farm Credit Banks Funding Corpor:	-	0.13	0.13	5/10/21	5/10/23	391	197	-	-	588
Federal Agencies	313384FX2	Federal Home Loan Banks	-	0.00	0.00	3/20/23	5/22/23	-	83,300	-	-	83,300
Federal Agencies	313384FZ7	Federal Home Loan Banks	-	0.00	0.00	4/12/23	5/24/23	-	44,850	-	-	44,850
Federal Agencies	313384GB9	Federal Home Loan Banks	-	0.00	0.00	4/11/23	5/26/23	-	94,250	-	-	94,250
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	313384GJ2	Federal Home Loan Banks	25,000,000	5.26	4.79	4/11/23	6/2/23	-	101,611	-	-	101,611
Federal Agencies	313384GJ2	Federal Home Loan Banks	50,000,000	5.26	4.79	4/11/23	6/2/23	-	203,222	-	-	203,222
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	313384GP8	Federal Home Loan Banks	50,000,000	0.00	4.81	4/12/23	6/7/23	-	203,868	-	-	203,868
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	313384GY9	Federal Home Loan Banks	5,000,000	0.00	4.78	4/11/23	6/16/23	-	20,236	-	-	20,236
Federal Agencies	313384GY9	Federal Home Loan Banks	50,000,000	0.00	4.78	4/11/23	6/16/23	-	202,361	-	-	202,361
Federal Agencies	313384HD4	Federal Home Loan Banks	50,000,000	0.00	4.80	4/12/23	6/21/23	-	203,438	-	-	203,438
Federal Agencies	313384HD4	Federal Home Loan Banks	50,000,000	0.00	4.80	4/11/23	6/21/23	-	203,438	-	-	203,438
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	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	313312HL7	Federal Farm Credit Banks Funding Corpor:	17,000,000	0.00	4.86	4/11/23	6/28/23	-	69,974	-	-	69,974
Federal Agencies	313384HT9	Federal Home Loan Banks	50,000,000	0.00	4.90	4/24/23	7/5/23	-	207,313	-	-	207,313
Federal Agencies	313384HV4	Federal Home Loan Banks	25,000,000	0.00	4.98	5/2/23	7/7/23	-	102,083	-	-	102,083
Federal Agencies	313384JC4	Federal Home Loan Banks	50,000,000	0.00	4.89	4/10/23	7/14/23	-	206,667	-	-	206,667

# 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	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	313384JK6	Federal Home Loan Banks	15,000,000	0.00	5.24	5/26/23	7/21/23	-	12,875	-	12,875	
Federal Agencies	313384JK6	Federal Home Loan Banks	40,000,000	0.00	5.04	5/2/23	7/21/23	-	165,000	-	165,000	
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	313384JQ3	Federal Home Loan Banks	25,000,000	0.00	5.04	5/2/23	7/26/23	-	103,125	-	103,125	
Federal Agencies	313384JS9	Federal Home Loan Banks	50,000,000	0.00	4.89	4/10/23	7/28/23	-	206,667	-	206,667	
Federal Agencies	313384KF5	Federal Home Loan Banks	25,000,000	0.00	4.92	4/10/23	8/10/23	-	103,764	-	103,764	
Federal Agencies	313384KF5	Federal Home Loan Banks	50,000,000	0.00	4.92	4/10/23	8/10/23	-	207,528	-	207,528	
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	313384KP3	Federal Home Loan Banks	15,000,000	0.00	5.11	5/17/23	8/18/23	-	31,313	-	31,313	
Federal Agencies	313384KU2	Federal Home Loan Banks	10,000,000	0.00	5.30	5/26/23	8/23/23	-	8,667	-	8,667	
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	3.11	7/27/22	9/8/23	70,313	(5,452)	-	64,861	
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	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	313384LR8	Federal Home Loan Banks	25,000,000	0.00	5.31	5/26/23	9/13/23	-	21,667	-	21,667	
Federal Agencies	313384LY3	Federal Home Loan Banks	50,000,000	0.00	4.99	4/21/23	9/20/23	-	210,111	-	210,111	
Federal Agencies	313384MD8	Federal Home Loan Banks	25,000,000	0.00	5.02	4/24/23	9/25/23	-	105,594	-	105,594	
Federal Agencies	313384MD8	Federal Home Loan Banks	25,000,000	0.00	5.02	4/24/23	9/25/23	-	105,594	-	105,594	
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	313384MH9	Federal Home Loan Banks	25,000,000	0.00	5.02	4/20/23	9/29/23	-	105,486	-	105,486	
Federal Agencies	313384MH9	Federal Home Loan Banks	25,000,000	0.00	5.02	4/20/23	9/29/23	-	105,486	-	105,486	
Federal Agencies	313384MQ9	Federal Home Loan Banks	30,000,000	0.00	5.02	4/24/23	10/6/23	-	126,583	-	126,583	
Federal Agencies	313384MQ9	Federal Home Loan Banks	36,000,000	0.00	5.02	4/24/23	10/6/23	-	151,900	-	151,900	
Federal Agencies	313384MV8	Federal Home Loan Banks	10,000,000	0.00	4.92	4/12/23	10/11/23	-	41,333	-	41,333	
Federal Agencies	313384MV8	Federal Home Loan Banks	25,000,000	0.00	5.04	5/5/23	10/11/23	-	92,250	-	92,250	
Federal Agencies	313384MV8	Federal Home Loan Banks	25,000,000	0.00	5.04	5/5/23	10/11/23	-	92,250	-	92,250	
Federal Agencies	313384MV8	Federal Home Loan Banks	40,000,000	0.00	4.92	4/12/23	10/11/23	-	165,333	-	165,333	
Federal Agencies	313384MV8	Federal Home Loan Banks	50,000,000	0.00	4.92	4/12/23	10/11/23	-	206,667	-	206,667	
Federal Agencies	313384NE5	Federal Home Loan Banks	4,113,000	0.00	5.02	4/21/23	10/20/23	-	17,355	-	17,355	
Federal Agencies	313384NE5	Federal Home Loan Banks	35,000,000	0.00	5.02	4/21/23	10/20/23	-	147,681	-	147,681	
Federal Agencies	313384NE5	Federal Home Loan Banks	50,000,000	0.00	5.02	4/21/23	10/20/23	-	210,972	-	210,972	
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	510	-	14,676	
Federal Agencies	3133ENHR4	Federal Farm Credit Banks Funding Corpor:	25,000,000	0.68	0.70	12/20/21	12/20/23	14,167	527	-	14,693	
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	44,000	86	-	44,086	
Federal Agencies	3130AU4V3	Federal Home Loan Banks	25,000,000	4.80	4.85	12/8/22	1/8/24	100,000	979	-	100,979	
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	313384ST7	Federal Home Loan Banks	10,650,000	0.00	4.96	4/21/23	2/6/24	-	44,020	-	44,020	
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	3130AUYG3	Federal Home Loan Banks	25,000,000	5.10	5.11	2/16/23	2/16/24	106,250	297	-	106,547	
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	

# 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	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	98,958	1,224	-	-	100,182
Federal Agencies	3130ATUQ8	Federal Home Loan Banks	30,000,000	4.75	4.81	12/8/22	3/8/24	118,750	1,468	-	-	120,218
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	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	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	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
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	1,240	-	-	68,949
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:	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	3133EPBF1	Federal Farm Credit Banks Funding Corpor:	10,000,000	4.88	4.91	2/21/23	8/21/24	40,625	244	-	-	40,869
Federal Agencies	3133EPBF1	Federal Farm Credit Banks Funding Corpor:	20,000,000	4.88	4.90	2/21/23	8/21/24	81,250	453	-	-	81,703
Federal Agencies	3133EPBF1	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.88	4.90	2/21/23	8/21/24	101,563	567	-	-	102,129
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	3135GAFY2	Federal National Mortgage Association	25,000,000	5.32	5.32	4/3/23	10/3/24	110,833	-	-	-	110,833
Federal Agencies	3135GAFY2	Federal National Mortgage Association	25,000,000	5.32	5.32	4/3/23	10/3/24	110,833	-	-	-	110,833
Federal Agencies	3135GAFY2	Federal National Mortgage Association	50,000,000	5.32	5.32	4/3/23	10/3/24	221,667	-	-	-	221,667
Federal Agencies	3133EPHD0	Federal Farm Credit Banks Funding Corpor:	20,000,000	4.50	4.61	4/28/23	10/28/24	75,000	1,784	-	-	76,784
Federal Agencies	3133EPHD0	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.50	4.61	4/28/23	10/28/24	93,750	2,315	-	-	96,065
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

# 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	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	35,417	725	-	-	36,142
Federal Agencies	3133EN4N7	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.25	4.35	12/20/22	12/20/24	88,542	1,930	-	-	90,471
Federal Agencies	3133EN4N7	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.25	4.35	12/20/22	12/20/24	88,542	1,930	-	-	90,471
Federal Agencies	3135GAG39	Federal National Mortgage Association	25,000,000	5.38	5.38	3/30/23	12/30/24	111,979	-	-	-	111,979
Federal Agencies	3135GAG39	Federal National Mortgage Association	25,000,000	5.38	5.38	3/30/23	12/30/24	111,979	-	-	-	111,979
Federal Agencies	3135GAG39	Federal National Mortgage Association	25,000,000	5.38	5.38	3/30/23	12/30/24	111,979	-	-	-	111,979
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	3133EPAG0	Federal Farm Credit Banks Funding Corpor:	10,000,000	4.25	4.53	2/10/23	2/10/25	35,417	2,239	-	-	37,656
Federal Agencies	3133EPAG0	Federal Farm Credit Banks Funding Corpor:	29,875,000	4.25	4.53	2/10/23	2/10/25	105,807	6,740	-	-	112,547
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	3130AUJZ4	Federal Home Loan Banks	50,000,000	4.50	4.58	2/13/23	2/13/25	187,500	3,329	-	-	190,829
Federal Agencies	3130AV7L0	Federal Home Loan Banks	25,000,000	5.00	5.07	3/3/23	2/28/25	104,167	1,405	-	-	105,572
Federal Agencies	3130AV7L0	Federal Home Loan Banks	35,000,000	5.00	5.07	3/3/23	2/28/25	145,833	1,967	-	-	147,801
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
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	3130ATST5	Federal Home Loan Banks	3,000,000	4.38	4.17	5/10/23	6/13/25	7,656	(353)	-	-	7,303
Federal Agencies	3130ATST5	Federal Home Loan Banks	9,915,000	4.38	4.06	5/8/23	6/13/25	27,714	(1,905)	-	-	25,809
Federal Agencies	3130ATST5	Federal Home Loan Banks	10,000,000	4.38	4.19	5/11/23	6/13/25	24,306	(990)	-	-	23,316
Federal Agencies	3130ATST5	Federal Home Loan Banks	10,000,000	4.38	4.05	5/8/23	6/13/25	27,951	(2,034)	-	-	25,917
Federal Agencies	3130ATST5	Federal Home Loan Banks	24,000,000	4.38	4.20	5/17/23	6/13/25	40,833	(1,572)	-	-	39,261
Federal Agencies	3130ATST5	Federal Home Loan Banks	25,500,000	4.38	4.13	5/9/23	6/13/25	68,177	(3,744)	-	-	64,433
Federal Agencies	3133EN4B3	Federal Farm Credit Banks Funding Corpor:	15,000,000	4.25	4.28	12/13/22	6/13/25	53,125	394	-	-	53,519
Federal Agencies	3133EN4B3	Federal Farm Credit Banks Funding Corpor:	15,000,000	4.25	4.28	12/13/22	6/13/25	53,125	346	-	-	53,471
Federal Agencies	3133EN4B3	Federal Farm Credit Banks Funding Corpor:	15,000,000	4.25	4.28	12/13/22	6/13/25	53,125	372	-	-	53,497
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	3133EPKA2	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.00	4.04	5/18/23	8/18/25	36,111	306	-	-	36,417
Federal Agencies	3133EPKA2	Federal Farm Credit Banks Funding Corpor:	26,500,000	4.00	4.03	5/18/23	8/18/25	38,278	275	-	-	38,553
Federal Agencies	3133EPKA2	Federal Farm Credit Banks Funding Corpor:	30,000,000	4.00	4.03	5/18/23	8/18/25	43,333	311	-	-	43,645
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

# 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	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	3133EPDL6	Federal Farm Credit Banks Funding Corpor:	50,000,000	4.85	4.85	3/15/23	10/1/25	202,083	-	-	202,083	
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	50,000	1,281	-	51,281	
Federal Agencies	3133EN5E6	Federal Farm Credit Banks Funding Corpor:	20,000,000	4.00	4.11	12/29/22	12/29/25	66,667	1,708	-	68,375	
Federal Agencies	3133EN5E6	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.00	4.11	12/29/22	12/29/25	83,333	2,157	-	85,490	
Federal Agencies	3133EN6A3	Federal Farm Credit Banks Funding Corpor:	20,000,000	4.00	4.03	1/13/23	1/13/26	66,667	498	-	67,164	
Federal Agencies	3133EN6A3	Federal Farm Credit Banks Funding Corpor:	30,000,000	4.00	4.03	1/13/23	1/13/26	100,000	645	-	100,645	
Federal Agencies	3130AUTC8	Federal Home Loan Banks	21,100,000	4.01	4.21	2/9/23	2/6/26	70,509	3,250	-	73,759	
Federal Agencies	3133EPJX4	Federal Farm Credit Banks Funding Corpor:	25,000,000	3.63	3.74	5/17/23	2/17/26	35,243	1,065	-	36,308	
Federal Agencies	3133EPJX4	Federal Farm Credit Banks Funding Corpor:	30,000,000	3.63	3.75	5/17/23	2/17/26	42,292	1,408	-	43,699	
Federal Agencies	3133EPBJ3	Federal Farm Credit Banks Funding Corpor:	25,000,000	4.38	4.44	2/23/23	2/23/26	91,146	1,315	-	92,461	
Federal Agencies	3133EPBJ3	Federal Farm Credit Banks Funding Corpor:	28,000,000	4.38	4.43	2/23/23	2/23/26	102,083	1,299	-	103,382	
Federal Agencies	3133EPBJ3	Federal Farm Credit Banks Funding Corpor:	50,000,000	4.38	4.43	2/23/23	2/23/26	182,292	2,319	-	184,611	
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	3130AVWS7	Federal Home Loan Banks	17,045,000	3.75	3.86	5/10/23	6/12/26	37,286	1,043	-	38,329	
Federal Agencies	3130AVWS7	Federal Home Loan Banks	20,000,000	3.75	3.85	5/17/23	6/12/26	29,167	813	-	29,980	
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	3134GYRY0	Federal Home Loan Mortgage Corporation	25,000,000	5.29	5.29	5/9/23	11/2/26	80,819	-	-	80,819	
Federal Agencies	3134GYRY0	Federal Home Loan Mortgage Corporation	25,000,000	5.29	5.29	5/9/23	11/2/26	80,819	-	-	80,819	
Federal Agencies	3134GYRY0	Federal Home Loan Mortgage Corporation	25,000,000	5.29	5.29	5/9/23	11/2/26	80,819	-	-	80,819	
Federal Agencies	3134GYRY0	Federal Home Loan Mortgage Corporation	25,000,000	5.29	5.29	5/9/23	11/2/26	80,819	-	-	80,819	
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	

# 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	3130AQJ95	Federal Home Loan Banks	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130AQJ95	Federal Home Loan Banks	25,000,000	1.65	1.65	1/14/22	12/14/26	34,271	-	-	34,271	
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3130ARB59	Federal Home Loan Banks	25,000,000	2.35	2.35	3/22/22	3/8/27	48,958	-	-	48,958	
Federal Agencies	3133ENRD4	Federal Farm Credit Banks Funding Corpor:	48,573,000	1.68	2.18	3/16/22	3/10/27	68,002	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	
Federal Agencies	3133EPBM6	Federal Farm Credit Banks Funding Corpor:	10,000,000	4.13	4.19	2/23/23	8/23/27	34,375	491	-	34,866	
<b>Subtotals</b>			<b>\$ 7,346,902,000</b>					<b>\$ 11,176,033</b>	<b>\$ 4,922,857</b>	<b>\$ -</b>	<b>\$ 16,098,889</b>	
Public Time Deposits	PPFTL68P0	Bank of San Francisco	\$ 10,000,000	4.69	4.69	12/5/22	6/5/23	\$ 40,386	\$ -	\$ -	\$ 40,386	
Public Time Deposits	PPG03UL74	Bridge Bank	10,000,000	4.72	4.72	12/19/22	6/19/23	40,088	-	-	40,088	
Public Time Deposits	PPFTLUBP3	Bank of San Francisco	10,000,000	4.85	4.85	1/11/23	7/10/23	41,764	-	-	41,764	
<b>Subtotals</b>			<b>\$ 30,000,000</b>					<b>\$ 122,238</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 122,238</b>	
Negotiable CDs	65602Y3E8	Norinchukin Bank - New York Branch	\$ -	5.20	5.20	11/9/22	5/8/23	\$ 50,556	\$ -	\$ -	\$ 50,556	
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	228,194	-	-	228,194	
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	
Negotiable CDs	65602Y7E4	Norinchukin Bank - New York Branch	50,000,000	5.05	5.05	2/8/23	8/16/23	217,431	-	-	217,431	
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	06367D4E2	Bank of Montreal - Chicago Branch	50,000,000	5.42	5.42	3/1/23	10/24/23	233,361	-	-	233,361	
Negotiable CDs	06367D4E2	Bank of Montreal - Chicago Branch	50,000,000	5.42	5.42	3/1/23	10/24/23	233,361	-	-	233,361	
Negotiable CDs	13606KRZ1	Canadian Imperial Bank of Commerce (New	50,000,000	5.32	5.32	1/10/23	11/6/23	229,056	-	-	229,056	
Negotiable CDs	89115BJX9	Toronto-Dominion Bank - New York Branch	50,000,000	5.51	5.51	12/2/22	11/20/23	237,236	-	-	237,236	
Negotiable CDs	06417MN84	Bank of Nova Scotia - Houston Branch	50,000,000	5.50	5.50	12/5/22	11/21/23	236,806	-	-	236,806	

# 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	78015JPE1	Royal Bank of Canada New York Branch	50,000,000	5.37	5.37	12/19/22	12/18/23	231,208	-	-	231,208	
Negotiable CDs	78015JRE9	Royal Bank of Canada New York Branch	50,000,000	5.43	5.43	1/5/23	12/29/23	233,792	-	-	233,792	
Negotiable CDs	78015JRE9	Royal Bank of Canada New York Branch	50,000,000	5.43	5.43	1/5/23	12/29/23	233,792	-	-	233,792	
Negotiable CDs	89115BPB0	Toronto-Dominion Bank - New York Branch	50,000,000	5.43	5.43	1/5/23	1/3/24	233,792	-	-	233,792	
Negotiable CDs	89115BPF1	Toronto-Dominion Bank - New York Branch	50,000,000	5.43	5.43	1/5/23	1/5/24	233,792	-	-	233,792	
Negotiable CDs	06367D3V5	Bank of Montreal - Chicago Branch	20,000,000	5.24	5.24	1/13/23	1/12/24	90,244	-	-	90,244	
Negotiable CDs	06367D3V5	Bank of Montreal - Chicago Branch	50,000,000	5.24	5.24	1/13/23	1/12/24	225,611	-	-	225,611	
Negotiable CDs	89115BQB9	Toronto-Dominion Bank - New York Branch	50,000,000	5.24	5.24	1/17/23	1/17/24	225,611	-	-	225,611	
Negotiable CDs	89115BST8	Toronto-Dominion Bank - New York Branch	50,000,000	5.21	5.21	1/30/23	1/29/24	224,319	-	-	224,319	
Negotiable CDs	89115BST8	Toronto-Dominion Bank - New York Branch	50,000,000	5.21	5.21	1/30/23	1/29/24	224,319	-	-	224,319	
Negotiable CDs	89115BY79	Toronto-Dominion Bank - New York Branch	50,000,000	5.75	5.75	3/8/23	1/29/24	247,569	-	-	247,569	
Negotiable CDs	06417MT47	Bank of Nova Scotia - Houston Branch	50,000,000	5.43	5.43	2/10/23	2/9/24	233,792	-	-	233,792	
Negotiable CDs	89115BWK2	Toronto-Dominion Bank - New York Branch	50,000,000	5.58	5.58	3/1/23	2/22/24	240,250	-	-	240,250	
Negotiable CDs	89115BXF2	Toronto-Dominion Bank - New York Branch	50,000,000	5.60	5.60	3/6/23	3/6/24	241,111	-	-	241,111	
<b>Subtotals</b>			<b>\$ 2,020,000,000</b>					<b>\$ 8,472,911</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 8,472,911</b>	
Commercial Paper	62479MTG8	MUFG Bank - New York Branch	\$ 50,000,000	0.00	5.15	12/19/22	6/16/23	\$ -	\$ 216,139	\$ -	\$ 216,139	
Commercial Paper	62479MTW3	MUFG Bank - New York Branch	50,000,000	0.00	5.16	12/21/22	6/30/23	-	216,569	-	216,569	
Commercial Paper	62479MTW3	MUFG Bank - New York Branch	50,000,000	0.00	5.16	12/21/22	6/30/23	-	216,569	-	216,569	
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	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	4.66	10/3/22	6/30/23	-	195,042	-	195,042	
Commercial Paper	62479MU35	MUFG Bank - New York Branch	50,000,000	0.00	5.23	12/5/22	7/3/23	-	219,153	-	219,153	
Commercial Paper	62479MV26	MUFG Bank - New York Branch	50,000,000	0.00	5.10	2/7/23	8/2/23	-	213,986	-	213,986	
Commercial Paper	62479MV75	MUFG Bank - New York Branch	50,000,000	0.00	5.10	2/7/23	8/7/23	-	213,986	-	213,986	
Commercial Paper	89233HVB7	Toyota Motor Credit Corporation	50,000,000	0.00	5.13	2/13/23	8/11/23	-	215,278	-	215,278	
Commercial Paper	62479MVE0	MUFG Bank - New York Branch	50,000,000	0.00	5.05	1/30/23	8/14/23	-	211,833	-	211,833	
Commercial Paper	62479MVU4	MUFG Bank - New York Branch	50,000,000	0.00	5.12	1/17/23	8/28/23	-	214,417	-	214,417	
Commercial Paper	89233HVW1	Toyota Motor Credit Corporation	50,000,000	0.00	5.15	2/10/23	8/30/23	-	215,708	-	215,708	
<b>Subtotals</b>			<b>\$ 650,000,000</b>					<b>\$ -</b>	<b>\$ 2,790,861</b>	<b>\$ -</b>	<b>\$ 2,790,861</b>	
Money Market Funds	262006208	Dreyfus Government Cash Management Fu	\$ 789,712,370	4.99	4.99	5/31/23	6/1/23	\$ 3,052,669	\$ -	\$ -	\$ 3,052,669	
Money Market Funds	608919718	Money Market Obligations Trust - Federatec	21,795,831	4.95	4.96	5/31/23	6/1/23	393,428	-	-	393,428	
Money Market Funds	09248U718	BlackRock Liquidity Funds - T-Fund	10,467,193	4.99	5.01	5/31/23	6/1/23	118,581	-	-	118,581	
Money Market Funds	31607A703	Fidelity Colchester Street Trust - Governme	831,386,176	5.02	5.02	5/31/23	6/1/23	3,365,983	-	-	3,365,983	
Money Market Funds	61747C319	Morgan Stanley Institutional Liquidity Funds	830,164,272	4.99	5.00	5/31/23	6/1/23	3,270,041	-	-	3,270,041	
Money Market Funds	85749T517	State Street Institutional U.S. Government M	176,036,348	4.97	4.99	5/31/23	6/1/23	1,526,849	-	-	1,526,849	
<b>Subtotals</b>			<b>\$ 2,659,562,189</b>					<b>\$ 11,727,550</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 11,727,550</b>	
Supranationals	4581X0CC0	Inter-American Development Bank	\$ 25,756,000	3.00	0.66	12/15/21	10/4/23	\$ 64,390	\$ (50,964)	\$ -	\$ 13,426	
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	127	-	81,377	
Supranationals	4581X0EE4	Inter-American Development Bank	50,000,000	3.25	3.26	7/1/22	7/1/24	135,417	212	-	135,629	
Supranationals	459056HV2	International Bank for Reconstruction and D	50,000,000	1.50	0.79	11/2/21	8/28/24	62,500	(29,623)	-	32,877	
Supranationals	4581X0DZ8	Inter-American Development Bank	50,000,000	0.50	0.78	11/4/21	9/23/24	20,833	11,897	-	32,730	
Supranationals	45950VQG4	International Finance Corporation	10,000,000	0.44	0.72	10/22/21	9/23/24	3,667	2,362	-	6,029	
Supranationals	4581X0CM8	Inter-American Development Bank	100,000,000	2.13	0.58	4/26/21	1/15/25	177,083	(129,379)	-	47,704	
Supranationals	459058JB0	International Bank for Reconstruction and D	40,000,000	0.63	0.57	7/23/21	4/22/25	20,867	(1,947)	-	18,919	
Supranationals	4581X0DN5	Inter-American Development Bank	28,900,000	0.63	0.99	11/1/21	7/15/25	15,052	8,734	-	23,786	
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	(1,071)	-	12,254	
<b>Subtotals</b>			<b>\$ 604,156,000</b>					<b>\$ 1,094,634</b>	<b>\$ (189,653)</b>	<b>\$ -</b>	<b>\$ 904,981</b>	
<b>Grand Totals</b>			<b>\$ 17,185,620,189</b>					<b>\$ 35,525,649</b>	<b>\$ 7,430,786</b>	<b>\$ -</b>	<b>\$ 42,956,435</b>	

# Investment Transactions

## Pooled Fund

For month ended May 31, 2023

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Purchase	5/1/23	6/1/23	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	\$ 446,402	4.99	4.72	\$ 1.00	\$ -	\$ (446,402)
Purchase	5/2/23	7/26/23	Federal Agencies	Federal Home Loan Banks	313384JQ3	25,000,000	0.00	5.03	98.83	-	(24,707,813)
Purchase	5/2/23	7/7/23	Federal Agencies	Federal Home Loan Banks	313384HV4	25,000,000	0.00	4.96	99.10	-	(24,775,417)
Purchase	5/2/23	7/21/23	Federal Agencies	Federal Home Loan Banks	313384JK6	40,000,000	0.00	5.01	98.90	-	(39,560,000)
Purchase	5/4/23	5/5/23	Federal Agencies	Federal Home Loan Banks	313384FE4	50,000,000	0.00	4.82	99.99	-	(49,993,125)
Purchase	5/4/23	5/5/23	Federal Agencies	Federal Home Loan Banks	313384FE4	50,000,000	0.00	4.82	99.99	-	(49,993,125)
Purchase	5/4/23	5/5/23	Federal Agencies	Federal Home Loan Banks	313384FE4	50,000,000	0.00	4.82	99.99	-	(49,993,125)
Purchase	5/4/23	5/5/23	Federal Agencies	Federal Home Loan Banks	313384FE4	50,000,000	0.00	4.82	99.99	-	(49,993,125)
Purchase	5/5/23	10/11/23	Federal Agencies	Federal Home Loan Banks	313384MV8	25,000,000	0.00	5.01	97.83	-	(24,456,750)
Purchase	5/5/23	10/11/23	Federal Agencies	Federal Home Loan Banks	313384MV8	25,000,000	0.00	5.01	97.83	-	(24,456,750)
Purchase	5/5/23	6/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	45,000,000	4.97	4.91	1.00	-	(45,000,000)
Purchase	5/5/23	6/1/23	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	133,000,000	4.99	4.93	1.00	-	(133,000,000)
Purchase	5/8/23	6/13/25	Federal Agencies	Federal Home Loan Banks	3130ATST5	10,000,000	4.38	3.99	100.65	232,118	(10,297,118)
Purchase	5/8/23	6/13/25	Federal Agencies	Federal Home Loan Banks	3130ATST5	9,915,000	4.38	3.99	100.61	230,145	(10,206,023)
Purchase	5/9/23	11/2/26	Federal Agencies	Federal Home Loan Mortgage Corp	3134GYRY0	25,000,000	5.29	5.29	100.00	-	(25,000,000)
Purchase	5/9/23	11/2/26	Federal Agencies	Federal Home Loan Mortgage Corp	3134GYRY0	25,000,000	5.29	5.29	100.00	-	(25,000,000)
Purchase	5/9/23	11/2/26	Federal Agencies	Federal Home Loan Mortgage Corp	3134GYRY0	25,000,000	5.29	5.29	100.00	-	(25,000,000)
Purchase	5/9/23	11/2/26	Federal Agencies	Federal Home Loan Mortgage Corp	3134GYRY0	25,000,000	5.29	5.29	100.00	-	(25,000,000)
Purchase	5/9/23	6/13/25	Federal Agencies	Federal Home Loan Banks	3130ATST5	25,500,000	4.38	4.09	100.49	595,000	(26,219,695)
Purchase	5/10/23	6/13/25	Federal Agencies	Federal Home Loan Banks	3130ATST5	3,000,000	4.38	4.06	100.41	70,365	(3,082,635)
Purchase	5/10/23	6/12/26	Federal Agencies	Federal Home Loan Banks	3130AVWS7	17,045,000	3.75	3.86	99.69	8,878	(17,000,356)
Purchase	5/10/23	6/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	115,000,000	5.02	5.00	1.00	-	(115,000,000)
Purchase	5/11/23	6/13/25	Federal Agencies	Federal Home Loan Banks	3130ATST5	10,000,000	4.38	4.06	100.36	235,764	(10,271,764)
Purchase	5/15/23	6/1/23	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	140,000,000	4.99	4.99	1.00	-	(140,000,000)
Purchase	5/16/23	6/1/23	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	10,000,000	4.99	4.99	1.00	-	(10,000,000)
Purchase	5/17/23	2/17/26	Federal Agencies	Federal Farm Credit Banks Funding	3133EPJX4	30,000,000	3.63	3.74	99.69	-	(29,905,500)
Purchase	5/17/23	2/17/26	Federal Agencies	Federal Farm Credit Banks Funding	3133EPJX4	25,000,000	3.63	3.74	99.71	-	(24,928,500)
Purchase	5/17/23	6/13/25	Federal Agencies	Federal Home Loan Banks	3130ATST5	24,000,000	4.38	4.10	100.33	583,333	(24,662,773)
Purchase	5/17/23	6/12/26	Federal Agencies	Federal Home Loan Banks	3130AVWS7	20,000,000	3.75	3.86	99.70	25,000	(19,964,200)
Purchase	5/17/23	8/18/23	Federal Agencies	Federal Home Loan Banks	313384KP3	15,000,000	0.00	5.08	98.71	-	(14,805,863)
Purchase	5/18/23	8/18/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EPKA2	30,000,000	4.00	4.03	99.94	-	(29,981,700)
Purchase	5/18/23	8/18/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EPKA2	26,500,000	4.00	4.03	99.94	-	(26,483,835)
Purchase	5/18/23	8/18/25	Federal Agencies	Federal Farm Credit Banks Funding	3133EPKA2	25,000,000	4.00	4.00	99.93	-	(24,982,000)
Purchase	5/26/23	7/21/23	Federal Agencies	Federal Home Loan Banks	313384JK6	15,000,000	0.00	4.84	99.20	-	(14,879,833)
Purchase	5/26/23	9/13/23	Federal Agencies	Federal Home Loan Banks	313384LR8	25,000,000	0.00	5.20	98.41	-	(24,602,778)
Purchase	5/26/23	8/23/23	Federal Agencies	Federal Home Loan Banks	313384KU2	10,000,000	0.00	5.08	98.71	-	(9,871,444)
Purchase	5/26/23	6/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	17,000,000	4.97	4.99	1.00	-	(17,000,000)
Purchase	5/30/23	6/1/23	Money Market Funds	Dreyfus Government Cash Manager	262006208	65,000,000	4.99	4.99	1.00	-	(65,000,000)
Purchase	5/31/23	6/1/23	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	3,270,041	4.99	5.00	1.00	-	(3,270,041)
Purchase	5/31/23	6/1/23	Money Market Funds	Dreyfus Government Cash Manager	262006208	3,052,669	4.99	4.99	1.00	-	(3,052,669)
Purchase	5/31/23	6/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	3,365,983	5.02	5.02	1.00	-	(3,365,983)
Purchase	5/31/23	6/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	393,428	4.95	4.96	1.00	-	(393,428)
Purchase	5/31/23	6/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	1,526,849	4.97	4.99	1.00	-	(1,526,849)
<b>Subtotals</b>						<b>\$ 1,298,015,372</b>	<b>1.20</b>	<b>2.47</b>	<b>\$ 35.43</b>	<b>\$ 1,980,603</b>	<b>\$ (1,297,130,618)</b>
Sale	5/1/23	6/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	\$ (90,000,000)	4.97	4.71	\$ 100.00	\$ -	\$ 90,000,000
Sale	5/2/23	6/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(63,000,000)	4.95	4.71	100.00	-	63,000,000
Sale	5/4/23	6/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(193,000,000)	4.95	4.72	100.00	-	193,000,000
Sale	5/8/23	6/1/23	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	(104,000,000)	4.99	4.95	100.00	-	104,000,000
Sale	5/9/23	6/1/23	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	(63,000,000)	4.99	4.91	100.00	-	63,000,000
Sale	5/9/23	6/1/23	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	(45,000,000)	4.99	4.95	100.00	-	45,000,000
Sale	5/11/23	6/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(32,000,000)	4.95	4.93	100.00	-	32,000,000
Sale	5/12/23	6/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(17,000,000)	4.95	4.93	100.00	-	17,000,000
Sale	5/17/23	6/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(130,000,000)	4.97	4.95	100.00	-	130,000,000
Sale	5/18/23	6/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(57,000,000)	4.95	4.93	100.00	-	57,000,000
Sale	5/22/23	6/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(65,000,000)	4.97	4.95	100.00	-	65,000,000

## Investment Transactions Pooled Fund

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction Amount
Sale	5/23/23	6/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	(8,000,000)	4.95	4.93	100.00	-	8,000,000
Sale	5/24/23	6/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(88,000,000)	4.97	4.98	100.00	-	88,000,000
Sale	5/25/23	6/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(25,000,000)	4.97	4.98	100.00	-	25,000,000
Sale	5/31/23	6/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	(15,000,000)	4.97	4.99	100.00	-	15,000,000
<b>Subtotals</b>						<b>\$ (995,000,000)</b>	<b>1.40</b>	<b>1.37</b>	<b>\$ 28.24</b>	<b>\$ -</b>	<b>\$ 995,000,000</b>
Maturity	5/5/23	5/5/23	Federal Agencies	Federal Home Loan Banks	313384FE4	\$ (200,000,000)	0.00	4.82	\$ 100.00	\$ -	\$ 200,000,000
Maturity	5/8/23	5/8/23	Negotiable CDs	Norinchukin Bank - New York Branc	65602Y3E8	(50,000,000.00)	5.20	5.06	100.00	-	50,000,000.00
Maturity	5/10/23	5/10/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EMYX4	(112,500,000.00)	0.13	5.02	100.00	-	112,500,000.00
Maturity	5/22/23	5/22/23	Federal Agencies	Federal Home Loan Banks	313384FX2	(30,000,000.00)	-	1.63	100.00	-	30,000,000.00
Maturity	5/24/23	5/24/23	Federal Agencies	Federal Home Loan Banks	313384FZ7	(15,000,000.00)	-	4.82	100.00	(15,000,000.00)	15,000,000.00
Maturity	5/26/23	5/26/23	Federal	Federal	313384GB9	(29,000,000)	0.00	4.89	100.00	-	29,000,000
<b>Subtotals</b>						<b>\$ (436,500,000)</b>	<b>0.00</b>	<b>2.53</b>	<b>\$ 52.46</b>	<b>\$ -</b>	<b>\$ 436,500,000</b>
Interest	5/1/23	4/30/26	U.S. Treasuries	United States Department of The Tr	91282CBW0	---	0.75	3.87	---	\$ -	375,000
Interest	5/1/23	10/31/24	U.S. Treasuries	United States Department of The Tr	912828YM6	---	1.50	4.51	---	-	375,000
Interest	5/1/23	4/30/25	U.S. Treasuries	United States Department of The Tr	912828ZL7	---	0.38	4.17	---	-	93,750
Interest	5/1/23	10/31/25	U.S. Treasuries	United States Department of The Tr	91282CAT8	---	0.25	3.99	---	-	187,500
Interest	5/1/23	6/1/23	Money Market Funds	BlackRock Liquidity Funds - T-Fund	09248U718	---	4.99	4.72	---	-	446,402
Interest	5/8/23	5/8/23	Negotiable CDs	Norinchukin Bank - New York Branc	65602Y3E8	---	5.20	5.06	---	-	1,300,000
Interest	5/10/23	5/10/23	Federal Agencies	Federal Farm Credit Banks Funding	3133EMYX4	---	0.13	5.02	---	-	70,313
Interest	5/15/23	5/15/24	U.S. Treasuries	United States Department of The Tr	91282CCC3	---	0.25	4.77	---	-	62,500
Interest	5/15/23	5/15/25	U.S. Treasuries	United States Department of The Tr	912828XB1	---	2.13	4.02	---	-	531,250
Interest	5/15/23	11/15/24	U.S. Treasuries	United States Department of The Tr	912828G38	---	2.25	4.35	---	-	1,125,000
Interest	5/15/23	11/15/23	U.S. Treasuries	United States Department of The Tr	912828WE6	---	2.75	5.06	---	-	687,500
Interest	5/15/23	5/15/26	U.S. Treasuries	United States Department of The Tr	912828R36	---	1.63	3.70	---	-	812,500
Interest	5/16/23	11/16/26	Federal Agencies	Federal Home Loan Banks	3130AQ7L1	---	1.61	4.15	---	-	802,500
Interest	5/16/23	5/16/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENWP1	---	2.63	4.71	---	-	1,246,875
Interest	5/17/23	5/17/27	Federal Agencies	Federal Farm Credit Banks Funding	3133EN2L3	---	4.13	3.81	---	-	1,147,781
Interest	5/17/23	11/17/25	Federal Agencies	Federal Farm Credit Banks Funding	3133ENEG1	---	1.05	4.02	---	-	497,044
Interest	5/18/23	11/18/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENZ94	---	4.50	4.73	---	-	562,500
Interest	5/18/23	10/19/26	Federal Agencies	Federal Home Loan Banks	3130APPR0	---	1.43	4.32	---	-	715,000
Interest	5/18/23	11/18/24	Federal Agencies	Federal Farm Credit Banks Funding	3133ENEJ5	---	0.88	4.65	---	-	306,250
Interest	5/23/23	5/23/25	Federal Agencies	Federal Farm Credit Banks Funding	3133ENXE5	---	2.85	4.40	---	-	370,500
Interest	5/31/23	6/1/23	Money Market Funds	Morgan Stanley Institutional Liquidity	61747C319	---	4.99	5.00	---	-	3,270,041
Interest	5/31/23	11/30/26	U.S. Treasuries	United States Department of The Tr	91282CDK4	---	1.25	3.97	---	-	937,500
Interest	5/31/23	5/31/24	U.S. Treasuries	United States Department of The Tr	912828XT2	---	2.00	5.25	---	-	500,000
Interest	5/31/23	6/1/23	Money Market Funds	Dreyfus Government Cash Manager	262006208	---	4.99	4.99	---	-	3,052,669
Interest	5/31/23	6/1/23	Money Market Funds	Fidelity Colchester Street Trust - Go	31607A703	---	5.02	5.02	---	-	3,365,983
Interest	5/31/23	6/1/23	Money Market Funds	Money Market Obligations Trust - Fe	608919718	---	4.95	4.96	---	-	393,428
Interest	5/31/23	6/1/23	Money Market Funds	State Street Institutional U.S. Govern	85749T517	---	4.97	4.99	---	-	1,526,849
<b>Subtotals</b>						<b>\$ -</b>	<b>0.71</b>	<b>0.83</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 24,761,634</b>
<b>Grand Totals</b>		<b>43</b>	<b>Purchases</b>								
		<b>(15)</b>	<b>Sales</b>								
		<b>(6)</b>	<b>Maturities / Calls</b>								
		<b>22</b>	<b>Change in number of positions</b>								