



Memorandum

AGENDA ITEM 6

DATE: January 15, 2022
TO: Transportation Authority Board
FROM: Cynthia Fong - Deputy Director for Finance and Administration
SUBJECT: 2/08/22 Board Meeting: Internal Accounting Report, Investment Report, and Debt Expenditure Report for the Six Months Ending December 31, 2021

<p>RECOMMENDATION <input checked="" type="checkbox"/> Information <input type="checkbox"/> Action</p> <p>None. This is an information item.</p> <p>SUMMARY</p> <p>The purpose of this memorandum is to provide the quarterly internal accounting report, investment report, and debt expenditure report for the Fiscal Year (FY) 2021/22 period ending December 31, 2021.</p>	<p><input type="checkbox"/> Fund Allocation</p> <p><input type="checkbox"/> Fund Programming</p> <p><input type="checkbox"/> Policy/Legislation</p> <p><input type="checkbox"/> Plan/Study</p> <p><input type="checkbox"/> Capital Project Oversight/Delivery</p> <p><input checked="" type="checkbox"/> Budget/Finance</p> <p><input type="checkbox"/> Contract/Agreement</p> <p><input type="checkbox"/> Other: _____</p>
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BACKGROUND

Our Fiscal Policy (Resolution 21-57) establishes an annual audit requirement and directs staff to report to the Board the agency’s actual expenditures in comparison to the approved budget, on at least a quarterly basis. The Investment Policy (Resolution 21-57) directs a review of portfolio compliance with the Investment Policy in conjunction with, and in the context of, the quarterly expenditure and budgetary report.

Internal Accounting Report. Using the format of our annual financial statements for governmental funds, the Internal Accounting Report includes a “Balance Sheet” (Attachment 1) and a “Statement of Revenues, Expenditures, and Changes in Fund Balances, with Budget Comparison” (Attachment 2). In Attachment 2, the last two columns show the prorated adopted budget values and the variance of revenues and expenditures as compared to the prorated adopted budget. For the six months ending December 31, 2021, the numbers in the prorated adopted budget column are one-half of the total adopted budget for FY 2021/22, including the Treasure Island Mobility Management Agency. Although the sales tax revenue



bond revenue accrual for sales tax, vehicle registration fee, and Traffic Congestion Mitigation Tax Program are included, the Internal Accounting Report does not include: the Governmental Accounting Standards Board Statement Number 34 adjustments, and the other accruals that are done at fiscal year-end. The Balance Sheet values, as of December 31, 2021, are used as the basis for the Investment Policy compliance review.

Investment Report. Our investment policies and practices are subject to, and limited by, applicable provisions of state law and prudent money management principles. All investable funds are invested in accordance with the Investment Policy and applicable provisions of California Government Code, *Section 53600 et seq.* Any investment of bond proceeds will be further restricted by the provisions of relevant bond documents.

We observe the "Prudent Investor" standard, as stated in California Government Code, *Section 53600.3*, applied in the context of managing an overall portfolio. Investments are to be made with care, skill, prudence, and diligence, taking into account the prevailing circumstances, including, but not limited to, general economic conditions, our anticipated needs, and other relevant factors that a prudent person of a like character and purpose, acting in a fiduciary capacity and familiar with those matters, would use in the stewardship of funds.

The primary objectives for the investment activities, in order of priority, are:

- 1) **Safety.** Safety of the principal is the foremost objective of the investment program. Investments will be undertaken in a manner that seeks to ensure preservation of the principal of the funds under its control.
- 2) **Liquidity.** The investment portfolio will remain sufficiently liquid to enable us to meet its reasonably anticipated cash flow requirements.
- 3) **Return on Investment.** The investment portfolio will be managed with the objective of attaining a market rate of return throughout budgetary and economic cycles, commensurate with the investment risk parameters and the cash flow characteristics of the portfolio.

Permitted investment instruments are specifically listed in the Investment Policy and include the San Francisco City and County Treasury Pool (Treasury Pool), certificates of deposit, and money market funds.

Balance Sheet Analysis. Attachment 1 presents assets, liabilities, and fund balances, as of December 31, 2021. Cash, deposits, and investments, total to \$121.7 million. Other assets total to \$55.4 million, which mainly includes, \$15.2 million sales tax receivable, and \$29.1 million of the program receivables. Liabilities total \$322.7 million, as of December 31, 2021, and mainly includes \$11.3 million in accounts payable, \$65.0 million in accounts payable to the City and County of San Francisco and \$239.0 million in sales tax revenue bond and premium amounts (Series 2017).



There is \$166.0 million in total fund deficit, which is largely the result of how multi-year programming commitments are accounted for. Future sales tax revenues and grant reimbursements collected will fully fund this difference. This amount included \$28.0 million in restricted fund balance and \$194.1 million in unassigned fund deficit. The unassigned fund deficit reflects grant-funded capital projects that are scheduled to be implemented over the course of several fiscal years. The commitments are multi-year commitments and funded with non-current (future) revenues. In addition, we do not hold nor retain title for the projects constructed or for the vehicles and system improvements purchased with sales tax funds, which can result in a negative position.

Statement of Revenues, Expenditures, and Changes in Fund Balances Analysis. Attachment 2 compares the prorated budget to actual levels for revenues and expenditures for the first six months (two quarters) of the fiscal year. We earned \$62.3 million in revenues, including \$46.5 million in sales tax revenues, \$2.4 million in vehicle registration fee, \$2.1 million in traffic congestion mitigation tax, and \$11.1 million in total program revenues for the six months ending December 31, 2021. Total revenue was lower than the prorated budget estimates by \$0.8 million. This variance amount mainly includes \$0.7 million in program revenues. The variance of \$0.7 million in program revenues mainly includes \$0.2 million in Congestion Management Agency programs, and \$0.5 million in the Treasure Island Mobility Management Agency Program. The \$0.2 million of variance in the Congestion Management Agency programs is mainly related to the Yerba Buena Island (YBI) Public Pier E2 that has not been opened to the public due to the COVID-19 pandemic; and the Torpedo Building work of the YBI Interchange Improvement project design phase that is now expected to be completed by June 2022 with construction starting in Fall/Winter 2022. The \$0.5 million of variance in the Treasure Island Mobility Management Agency (TIMMA) Program is due to the delay in approval of toll policies. We are expecting to seek Board approval of the TIMMA Base Toll Policy in February 2022, and significant new work on the Toll System Design and Integration will launch once the toll policies are adopted. The variance of \$0.2 million in investment income is lower than anticipated as more interest income will be earned when we borrow from the revolving credit agreement loan later in the year.

As of December 31, 2021, we incurred \$70.2 million of expenditures, including \$17.3 million in debt principal payment and service cost for the sales tax revenue bond; \$4.8 million for personnel and non-personnel expenditures; and \$48.2 million of capital project costs. Total expenditures were lower than the prorated budgetary estimates by \$42.7 million. This amount mainly includes a net non-favorable variance of \$6.2 million for debt services costs, and a favorable variance of \$47.5 million in capital project costs. The net non-favorable variance of \$6.2 million in debt service costs is due to timing of bond principal and interest payments, the bi-annual interest payments made in August and February. The favorable variance of \$47.5 million in capital project costs mainly includes, \$2.7 million in Congestion Management Agency Programs, \$5.2 million in Vehicle Registration Fee for Transportation Improvements Programs, \$2.0 million in Traffic Congestion Mitigation Tax Program and \$36.6



million in the Sales Tax Program. The \$2.7 million of variance in the Congestion Management Agency programs is mainly related to the same reasons as noted above in Program Revenues section with the addition of delays in the I-280 Southbound Ocean Avenue Off-Ramp Realignment project due to increased coordination needed to finalize the Local Partnership Program funding agreement with the Caltrans Department of Transportation; and delays in consultant contract award and study kickoff for the U.S. 101/I-280 Managed Lanes and Bus project. The \$0.5 million of variance in the TIMMA Program is mainly related to the same reasons as noted above in the Program Revenues section. Updates to project expenditures will be reflected in the FY 2021/22 mid-year budget amendment. The remaining \$5.2 million, \$2 million, and \$36.6 million variances in Vehicle Registration Fee for Transportation Improvements programs, Traffic Congestion Mitigation Tax Program and sales tax program capital project costs are mainly due to costs (reimbursement requests) from project sponsors that have been incurred, but not yet received. As similar to prior years, we anticipates a higher amount of reimbursement requests and expenditures in the next quarter.

Investment Compliance. As of December 31, 2021, approximately 55.3% of our investable assets were invested in the Treasury Pool. These investments are in compliance with both the California Government Code and the adopted Investment Policy and provide sufficient liquidity to meet expenditure requirements for the next six months. Attachment 3 is the most recent investment report furnished by the City's Office of the Treasurer.

Debt Expenditure Compliance. In October 2021, the Transportation Authority entered into a 3-year Revolving Credit (loan) Agreement with U.S. Bank for a total amount of \$125 million. As of December 31, 2021, the Transportation Authority does not have any outstanding balance in the loan.

As of December 31, 2021, total outstanding bond principal and premium balance is \$239.0 million. We made cumulative payments of \$57.0 million, including principal payment of \$26.2 million and interest payment of \$30.8 million.

COVID-19 Financial Impact. We are monitoring revenue streams and coordinating closely with the City and sister agencies to assess short-, medium-, and long-term financial impacts. While we expect our sales tax and other revenues to be affected going forward, our strong financial position ensures that we can continue to support sponsors' cash needs for a multitude of public works and transit projects across the City.

FINANCIAL IMPACT

None. This is an information item.

CAC POSITION

None. This is an information item.



SUPPLEMENTAL MATERIALS

- Attachment 1 - Balance Sheet (unaudited)
- Attachment 2 - Statement of Revenue, Expenditures, and Changes in Fund Balance with Budget Comparison (unaudited)
- Attachment 3 - Investment Report



**San Francisco
County Transportation
Authority**

Attachment 1
Governmental Funds
Balance Sheet (unaudited)
December 31, 2021

	Sales Tax Program	Congestion Management Agency Programs	Transportation Fund for Clean Air Program	Vehicle Registration Fee for Transportation Improvements Program	Treasure Island Mobility Management Agency	Traffic Congestion Mitigation Tax Program	Total Governmental Funds
ASSETS							
Cash in bank	\$ 34,498,004	\$ -	\$ 1,730,600	\$ 18,204,155	\$ -	\$ -	\$ 54,432,759
Deposits and investments with City Treasurer	59,601,318	-	-	-	-	7,693,826	67,295,144
Sales tax receivable	15,214,610	-	-	-	-	-	15,214,610
Vehicle registration fee receivable	-	-	-	791,257	-	-	791,257
Traffic congestion mitigation tax receivable	-	-	-	-	-	-	-
Interest receivable from City and County of San Francisco	240,538	-	-	-	-	-	240,538
Program receivables	807,562	28,060,283	-	-	208,326	-	29,076,171
Receivable from the City and County of San Francisco	-	1,218,798	-	-	1,584,208	-	2,803,006
Other receivables	3,066	-	-	-	-	-	3,066
Due from other funds	7,151,364	-	-	-	-	-	7,151,364
Prepaid costs and deposits	81,580	-	-	-	-	-	81,580
Total Assets	\$ 117,598,042	\$ 29,279,081	\$ 1,730,600	\$ 18,995,412	\$ 1,792,534	\$ 7,693,826	\$ 177,089,495
LIABILITIES, DEFERRED INFLOWS OF RESOURCES, AND FUND BALANCES							
Liabilities							
Accounts payable	\$ 6,571,211	\$ 4,467,277	\$ -	\$ -	\$ 287,844	\$ -	\$ 11,326,332
Accounts payable to the City and County of San Francisco	62,915,985	-	196,936	1,804,138	-	1,235	64,918,294
Accrued salaries and taxes	254,448	-	-	-	-	-	254,448
Sales tax revenue bond (series 2017)	239,040,113	-	-	-	-	-	239,040,113
Due to other funds	-	5,405,163	479,084	462,537	470,185	334,395	7,151,364
Total Liabilities	\$ 308,781,757	\$ 9,872,440	\$ 676,020	\$ 2,266,675	\$ 758,029	\$ 335,630	\$ 322,690,551
Deferred Inflows of Resources							
Unavailable revenues	\$ -	\$ 19,406,641	\$ -	\$ -	\$ 1,034,505	\$ -	\$ 20,441,146
Total deferred inflows of resources	\$ -	\$ 19,406,641	\$ -	\$ -	\$ 1,034,505	\$ -	\$ 20,441,146
Fund Balances							
Nonspendable	\$ 81,580	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 81,580
Restricted	2,864,318	-	1,054,580	16,728,737	-	7,358,196	28,005,831
Unassigned	(194,129,613)	-	-	-	-	-	(194,129,613)
Total Fund Balances (Deficit)	\$ (191,183,715)	\$ -	\$ 1,054,580	\$ 16,728,737	\$ -	\$ 7,358,196	\$ (166,042,202)
Total Liabilities, Deferred Inflows of Resources, and Fund Balances	\$ 117,598,042	\$ 29,279,081	\$ 1,730,600	\$ 18,995,412	\$ 1,792,534	\$ 7,693,826	\$ 177,089,495



**San Francisco
County Transportation
Authority**

Attachment 2

Governmental Funds

Statement of Revenues, Expenditures, and Changes in Fund Balances with Budget Comparison (unaudited)
For the Six Months Ending December 31, 2021

	Sales Tax Program	Congestion Management Agency Programs	Transportation Fund for Clean Air Program	Vehicle Registration Fee for Transportation Improvements Program	Treasure Island Mobility Management Agency	Traffic Congestion Mitigation Tax Program	Total Governmental Funds	Prorated Adopted Budget Fiscal Year 2021/22	Variance With Prorated Adopted Budget Positive (Negative)
REVENUES									
Sales tax	\$ 46,549,960	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 46,549,960	\$ 46,439,900	\$ 110,060
Vehicle registration fee	-	-	-	2,365,661	-	-	2,365,661	2,417,024	(51,363)
Traffic congestion mitigation tax	-	-	-	-	-	2,099,107	2,099,107	2,099,650	(543)
Investment income	146,285	-	374	465	-	-	147,124	316,836	(169,712)
Program revenues	-	9,941,222	360,786	-	821,548	-	11,123,556	11,837,408	(713,852)
Other revenues	-	-	-	-	-	-	-	23,250	(23,250)
Total Revenues	\$ 46,696,245	\$ 9,941,222	\$ 361,160	\$ 2,366,126	\$ 821,548	\$ 2,099,107	\$ 62,285,408	\$ 63,134,068	\$ (848,660)
EXPENDITURES									
Current - transportation improvement									
Personnel expenditures	\$ 1,787,699	\$ 1,420,242	\$ 10,763	\$ 91,594	\$ 328,925	\$ 19,867	\$ 3,659,090	\$ 4,613,470	\$ 954,380
Non-personnel expenditures	1,082,757	20,087	-	426	25,798	-	1,129,068	1,549,126	420,058
Capital project costs	38,727,650	8,514,036	73,036	380,009	391,626	98,967	48,185,324	95,720,904	47,535,580
Debt service									
Principal	11,425,000	-	-	-	-	-	11,425,000	6,855,000	(4,570,000)
Interest and fiscal charges	5,850,881	-	-	-	-	-	5,850,881	4,241,426	(1,609,455)
Total Expenditures	\$ 58,873,987	\$ 9,954,365	\$ 83,799	\$ 472,029	\$ 746,349	\$ 118,834	\$ 70,249,363	\$ 112,979,924	\$ 42,730,561
Excess (Deficiency) of Revenues Over (Under) Expenditures	\$ (12,177,742)	\$ (13,143)	\$ 277,361	\$ 1,894,097	\$ 75,199	\$ 1,980,273	\$ (7,963,955)	\$ (49,845,856)	\$ 41,881,901
OTHER FINANCING SOURCES (USES)									
Transfer in	\$ 75,199	\$ 13,143	\$ -	\$ -	\$ -	\$ -	\$ 88,342	\$ 3,407,658	\$ (3,319,316)
Transfer out	(13,143)	-	-	-	(75,199)	-	(88,342)	(3,407,658)	3,319,316
Draw on revolving credit agreement	-	-	-	-	-	-	-	50,000,000	(50,000,000)
Total Other Financing Sources (Uses)	\$ 62,056	\$ 13,143	\$ -	\$ -	\$ (75,199)	\$ -	\$ -	\$ 50,000,000	\$ (50,000,000)
NET CHANGE IN FUND BALANCES	\$ (12,115,686)	\$ -	\$ 277,361	\$ 1,894,097	\$ -	\$ 1,980,273	\$ (7,963,955)	\$ 154,144	\$ (8,118,099)
Fund Balances - Beginning	\$ 59,972,084	\$ -	\$ 777,219	\$ 14,834,640	\$ -	\$ 5,377,923	\$ 80,961,866		
Sales tax revenue bond (series 2017)	(239,040,113)	-	-	-	-	-	(239,040,113)		
Fund Balances (Deficit) - End	\$ (191,183,715)	\$ -	\$ 1,054,580	\$ 16,728,737	\$ -	\$ 7,358,196	\$ (166,042,202)		

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



Attachment 3

José Cisneros, Treasurer

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

Investment Report for the month of December 2021

January 15, 2022

The Honorable London N. Breed
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-4638

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-4638

Colleagues,

In accordance with the provisions of California State Government Code, Section 53646, we forward this report detailing the City's pooled fund portfolio as of December 31, 2021. These investments provide sufficient liquidity to meet expenditure requirements for the next six months and are in compliance with our statement of investment policy and California Code.

This correspondence and its attachments show the investment activity for the month of December 2021 for the portfolios under the Treasurer's management. All pricing and valuation data is obtained from Interactive Data Corporation.

CCSF Pooled Fund Investment Earnings Statistics *

<i>(in \$ million)</i>	Current Month		Prior Month	
	Fiscal YTD	December 2021	Fiscal YTD	November 2021
Average Daily Balance	\$ 12,967	\$ 14,182	\$ 12,720	\$ 12,827
Net Earnings	32.62	6.08	26.54	5.56
Earned Income Yield	0.50%	0.50%	0.50%	0.53%

CCSF Pooled Fund Statistics *

<i>(in \$ million)</i>	% of	Book	Market	Wtd. Avg.	Wtd. Avg.	
Investment Type	Portfolio	Value	Value	Coupon	YTM	WAM
U.S. Treasuries	34.45%	\$ 4,900.2	\$ 4,849.8	0.75%	0.49%	889
Federal Agencies	35.21%	4,967.4	4,956.4	0.83%	0.81%	716
Public Time Deposits	0.28%	40.0	40.0	0.12%	0.12%	122
Negotiable CDs	17.73%	2,495.0	2,496.1	0.24%	0.24%	129
Commercial Paper	3.44%	484.3	484.8	0.00%	0.25%	174
Money Market Funds	5.39%	758.1	758.1	0.03%	0.03%	1
Supranationals	3.49%	496.8	491.2	0.79%	0.56%	853
Totals	100.0%	\$ 14,141.8	\$ 14,076.4	0.64%	0.53%	617

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 - Acting Audits Director, Office of the Controller
Mayor's Office of Public Policy and Finance
San Francisco County Transportation Authority
San Francisco Public Library
San Francisco Health Service System

Portfolio Summary

Pooled Fund

As of December 31, 2021

<i>(in \$ million)</i>							
Security Type	Par Value	Book Value	Market Value	Market/Book Price	Current % Allocation	Max. Policy Allocation	Compliant?
U.S. Treasuries	\$ 4,875.0	\$ 4,900.2	\$ 4,849.8	98.97	34.45%	100%	Yes
Federal Agencies	4,963.4	4,967.4	4,956.4	99.78	35.21%	100%	Yes
State & Local Government							
Agency Obligations	-	-	-	-	0.00%	20%	Yes
Public Time Deposits	40.0	40.0	40.0	100.00	0.28%	100%	Yes
Negotiable CDs	2,495.0	2,495.0	2,496.1	100.05	17.73%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	485.0	484.3	484.8	-	3.44%	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	758.1	758.1	758.1	100.00	5.39%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	488.5	496.8	491.2	98.88	3.49%	30%	Yes
TOTAL	\$ 14,105.0	\$ 14,141.8	\$ 14,076.4	99.54	100.00%	-	Yes

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

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

Totals may not add due to rounding.

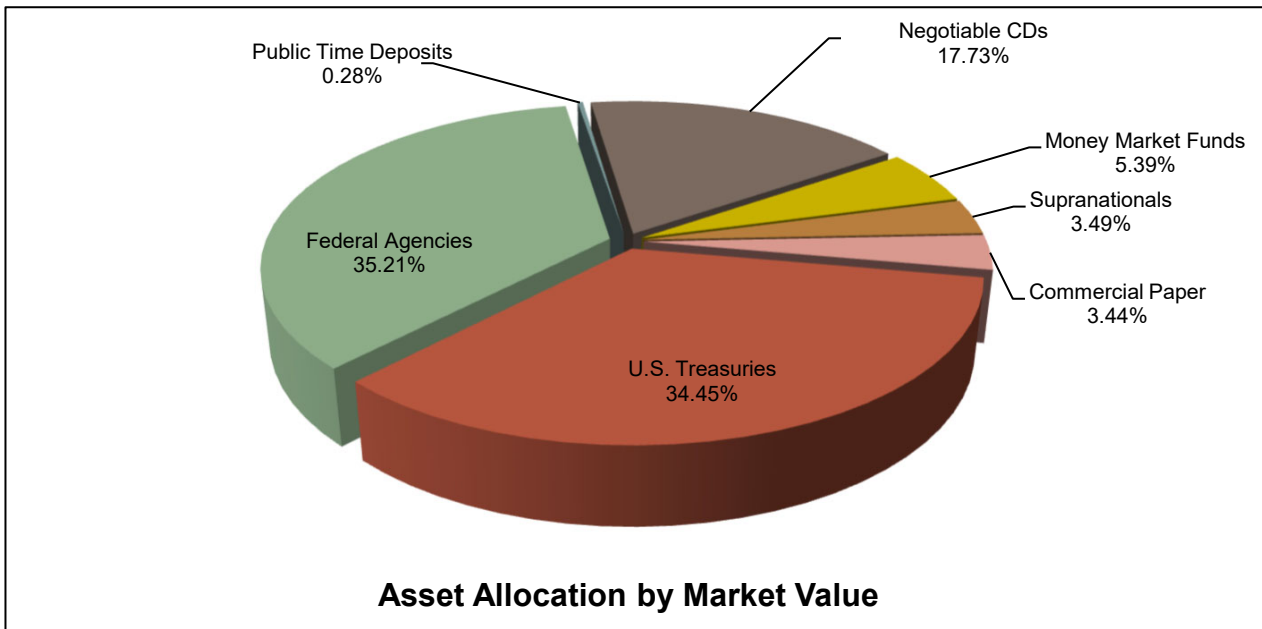
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended December 31, 2021

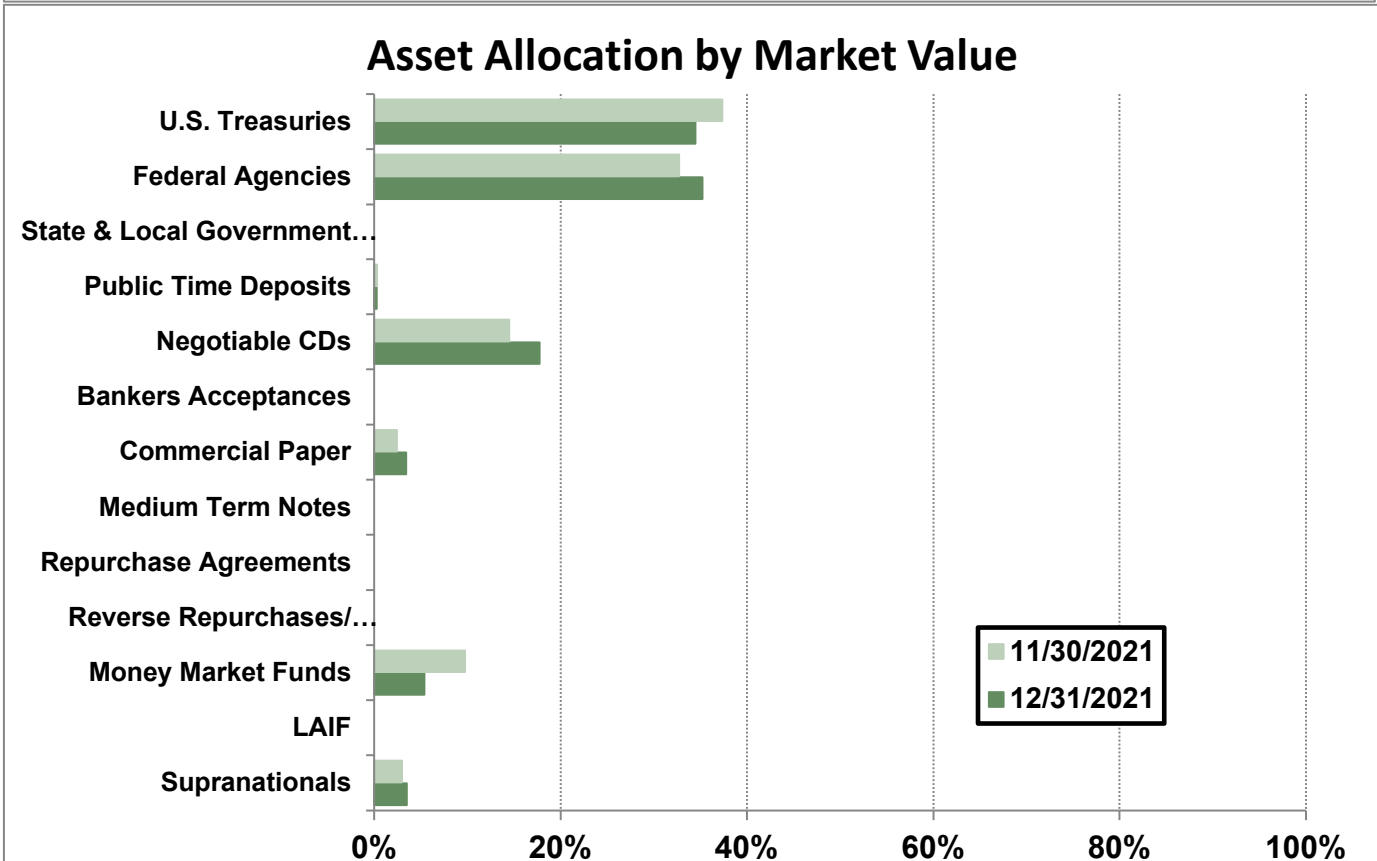
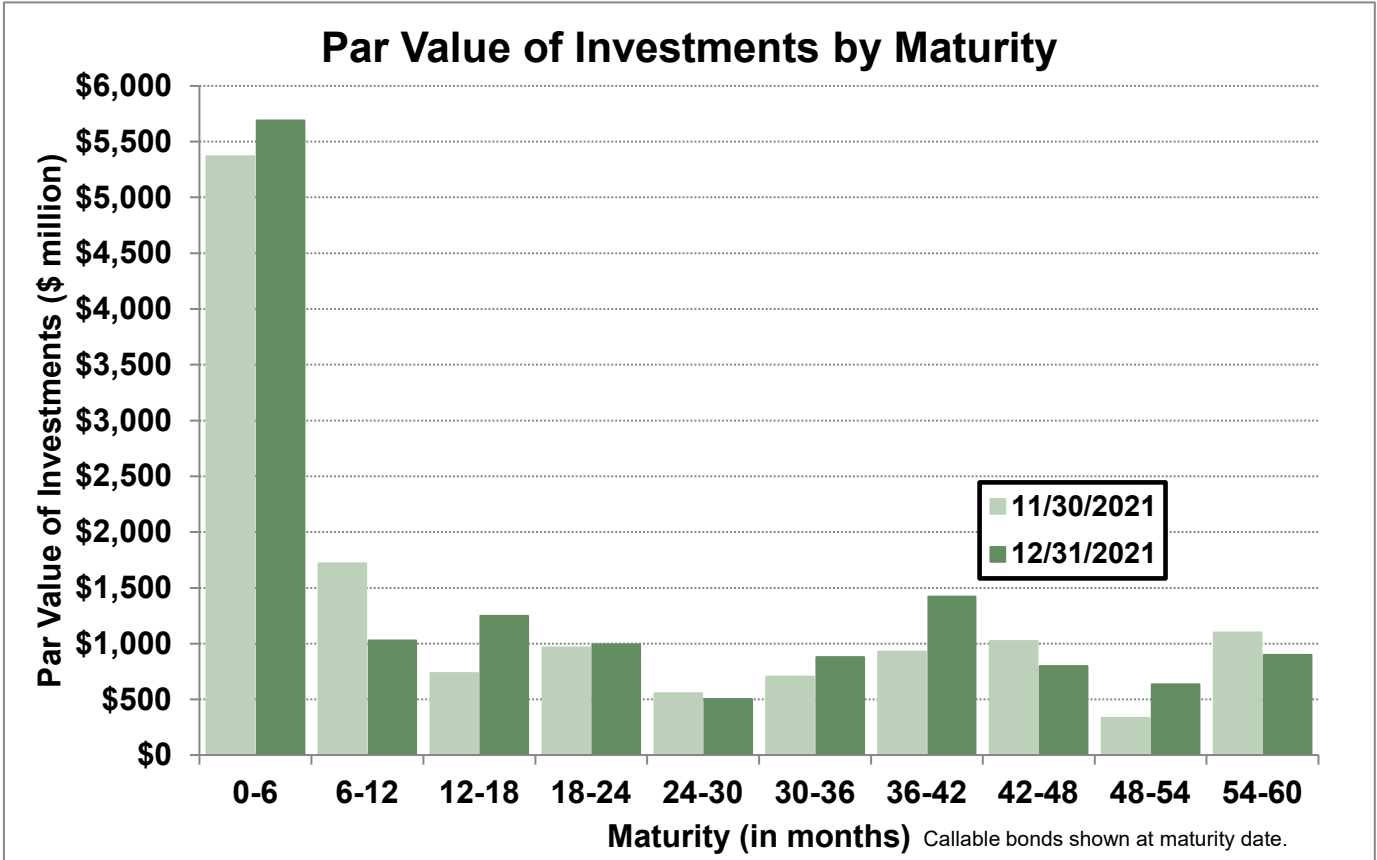
Average Daily Balance	\$14,182,254,701
Net Earnings	\$6,081,693
Earned Income Yield	0.50%
Weighted Average Maturity	617 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 4,875.0	\$ 4,900.2	\$ 4,849.8
Federal Agencies		4,963.4	4,967.4	4,956.4
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		2,495.0	2,495.0	2,496.1
Commercial Paper		485.0	484.3	484.8
Money Market Funds		758.1	758.1	758.1
Supranationals		488.5	496.8	491.2
Total		\$ 14,105.0	\$ 14,141.8	\$ 14,076.4



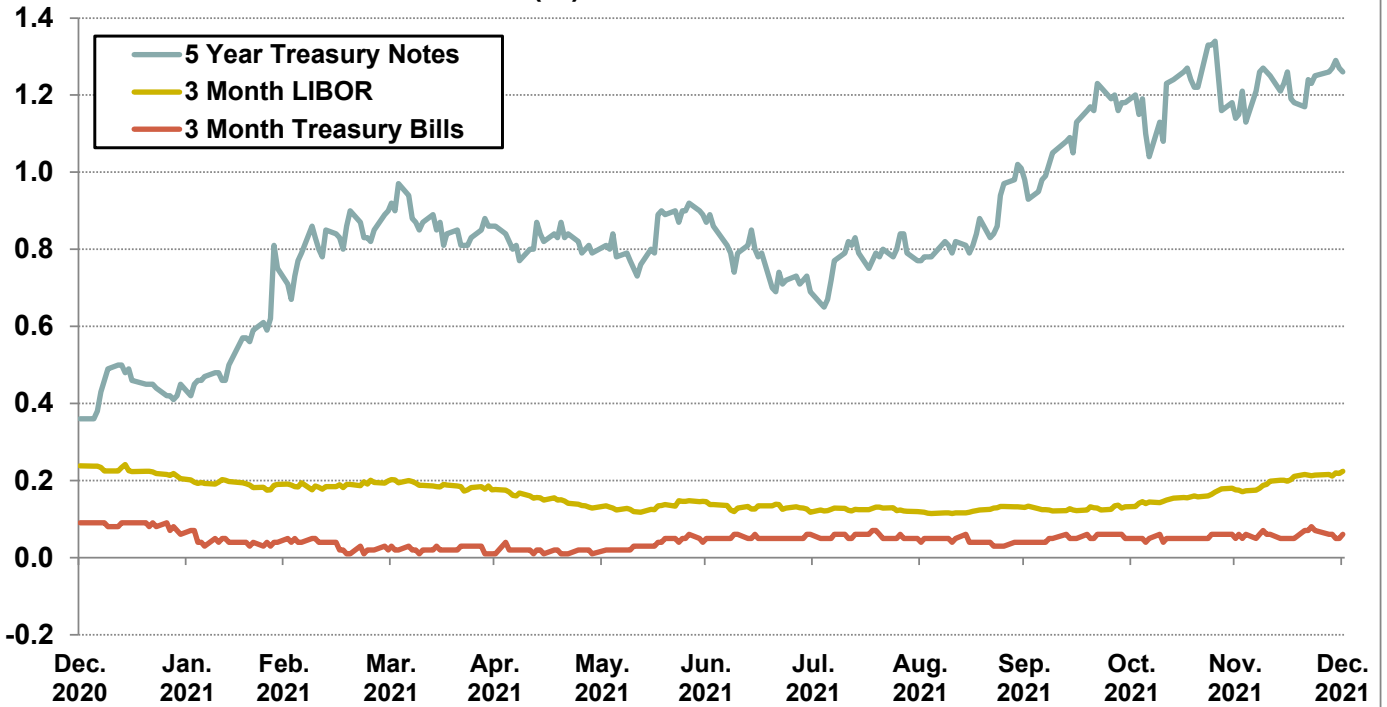
Portfolio Analysis

Pooled Fund



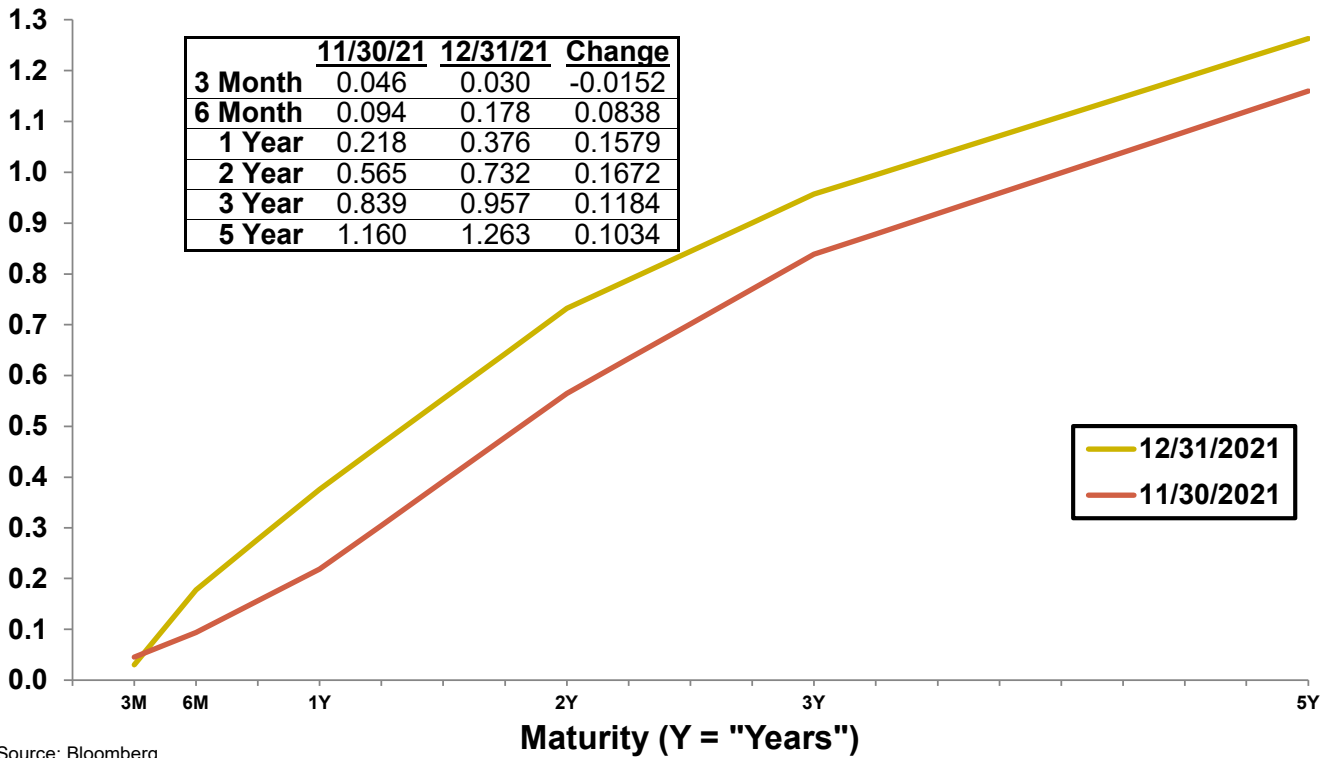
Yield Curves

Yields (%) on Benchmark Indices



Source: Bloomberg

U.S. Treasury Yield Curves



Source: Bloomberg

Investment Inventory

Pooled Fund

As of December 31, 2021

Type of Investment	CUSIP	Issuer Name	Maturity		Coupon	Par Value	Book Value	Amortized	
			Settle Date	Date				Book Value	Market Value
U.S. Treasuries	912796C31	TREASURY BILL	1/28/2021	1/27/2022	0.00	\$ 100,000,000	\$ 99,909,000	\$ 99,993,500	\$ 99,998,000
U.S. Treasuries	912828Z60	US TREASURY	1/13/2021	1/31/2022	1.38	50,000,000	50,666,016	50,052,168	50,050,000
U.S. Treasuries	912828Z60	US TREASURY	1/15/2021	1/31/2022	1.38	50,000,000	50,664,063	50,052,288	50,050,000
U.S. Treasuries	912796F38	TREASURY BILL	4/19/2021	3/24/2022	0.00	50,000,000	49,972,692	49,993,394	49,994,000
U.S. Treasuries	912828ZG8	US TREASURY	4/8/2021	3/31/2022	0.38	50,000,000	50,150,391	50,037,492	50,034,000
U.S. Treasuries	912796G45	TREASURY BILL	4/22/2021	4/21/2022	0.00	100,000,000	99,934,278	99,980,139	99,978,000
U.S. Treasuries	912796H44	TREASURY BILL	5/20/2021	5/19/2022	0.00	200,000,000	199,888,777	199,957,833	199,926,000
U.S. Treasuries	912828XD7	US TREASURY	5/13/2021	5/31/2022	1.88	50,000,000	50,941,406	50,368,697	50,353,500
U.S. Treasuries	9128286Y1	US TREASURY	4/8/2021	6/15/2022	1.75	50,000,000	50,990,240	50,377,343	50,361,500
U.S. Treasuries	9128286Y1	US TREASURY	4/28/2021	6/15/2022	1.75	50,000,000	50,937,500	50,374,546	50,361,500
U.S. Treasuries	912828XW5	US TREASURY	8/15/2017	6/30/2022	1.75	25,000,000	24,977,539	24,997,729	25,189,500
U.S. Treasuries	912828ZX1	US TREASURY	3/12/2021	6/30/2022	0.13	50,000,000	50,011,719	50,004,441	49,980,500
U.S. Treasuries	912828ZX1	US TREASURY	3/31/2021	6/30/2022	0.13	50,000,000	50,021,484	50,008,481	49,980,500
U.S. Treasuries	912828ZX1	US TREASURY	4/8/2021	6/30/2022	0.13	50,000,000	50,025,391	50,010,202	49,980,500
U.S. Treasuries	912828ZX1	US TREASURY	4/15/2021	6/30/2022	0.13	50,000,000	50,019,531	50,007,972	49,980,500
U.S. Treasuries	912828ZX1	US TREASURY	4/16/2021	6/30/2022	0.13	50,000,000	50,019,531	50,007,990	49,980,500
U.S. Treasuries	912828ZX1	US TREASURY	4/19/2021	6/30/2022	0.13	50,000,000	50,019,531	50,008,045	49,980,500
U.S. Treasuries	912828YA2	US TREASURY	3/30/2021	8/15/2022	1.50	100,000,000	101,933,594	100,868,772	100,770,000
U.S. Treasuries	91282CAG6	US TREASURY	3/30/2021	8/31/2022	0.13	50,000,000	50,019,531	50,009,107	49,957,000
U.S. Treasuries	912828TY6	US TREASURY	4/8/2021	11/15/2022	1.63	50,000,000	51,201,172	50,651,830	50,535,000
U.S. Treasuries	912796P94	TREASURY BILL	12/13/2021	12/1/2022	0.00	50,000,000	49,878,019	49,884,584	49,869,050
U.S. Treasuries	912828Z86	US TREASURY	8/17/2021	2/15/2023	1.38	50,000,000	50,927,565	50,692,449	50,521,500
U.S. Treasuries	912828ZD5	US TREASURY	3/18/2021	3/15/2023	0.50	50,000,000	50,335,938	50,202,394	50,019,500
U.S. Treasuries	91282CBU4	US TREASURY	5/4/2021	3/31/2023	0.13	50,000,000	49,972,656	49,982,164	49,771,500
U.S. Treasuries	912828ZU7	US TREASURY	3/12/2021	6/15/2023	0.25	50,000,000	50,066,406	50,042,661	49,769,500
U.S. Treasuries	912828ZU7	US TREASURY	4/8/2021	6/15/2023	0.25	50,000,000	50,072,266	50,047,996	49,769,500
U.S. Treasuries	912828ZU7	US TREASURY	6/24/2021	6/15/2023	0.25	50,000,000	49,998,047	49,998,564	49,769,500
U.S. Treasuries	912828S35	US TREASURY	1/9/2020	6/30/2023	1.38	50,000,000	49,605,469	49,830,426	50,595,500
U.S. Treasuries	912828S35	US TREASURY	6/24/2021	6/30/2023	1.38	50,000,000	51,138,672	50,843,174	50,595,500
U.S. Treasuries	91282CCK5	US TREASURY	6/30/2021	6/30/2023	0.13	50,000,000	49,865,234	49,899,387	49,664,000
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,220,703	50,826,234	50,504,000
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,218,750	50,824,912	50,504,000
U.S. Treasuries	91282CAK7	US TREASURY	8/10/2021	9/15/2023	0.13	50,000,000	49,886,719	49,908,014	49,547,000
U.S. Treasuries	912828WE6	US TREASURY	12/17/2019	11/15/2023	2.75	50,000,000	51,960,938	50,937,243	51,894,500
U.S. Treasuries	91282CBA8	US TREASURY	3/19/2021	12/15/2023	0.13	50,000,000	49,767,578	49,834,449	49,431,500
U.S. Treasuries	91282CBA8	US TREASURY	12/9/2021	12/15/2023	0.13	50,000,000	49,402,344	49,421,021	49,431,500
U.S. Treasuries	91282CBA8	US TREASURY	12/15/2021	12/15/2023	0.13	50,000,000	49,443,359	49,456,322	49,431,500
U.S. Treasuries	9128285Z9	US TREASURY	10/4/2021	1/31/2024	2.50	50,000,000	52,732,507	52,248,417	51,797,000
U.S. Treasuries	91282CCC3	US TREASURY	7/2/2021	5/15/2024	0.25	50,000,000	49,718,750	49,767,861	49,328,000
U.S. Treasuries	912828XT2	US TREASURY	7/6/2021	5/31/2024	2.00	50,000,000	52,263,672	51,881,410	51,383,000
U.S. Treasuries	91282CCL3	US TREASURY	8/6/2021	7/15/2024	0.38	50,000,000	50,009,256	49,998,316	49,392,500
U.S. Treasuries	91282CCL3	US TREASURY	8/9/2021	7/15/2024	0.38	50,000,000	49,973,675	49,966,226	49,392,500
U.S. Treasuries	912828Y87	US TREASURY	3/30/2021	7/31/2024	1.75	50,000,000	52,210,938	51,708,534	51,131,000
U.S. Treasuries	91282CCT6	US TREASURY	8/25/2021	8/15/2024	0.38	50,000,000	49,903,533	49,910,502	49,351,500
U.S. Treasuries	912828YM6	US TREASURY	4/15/2021	10/31/2024	1.50	50,000,000	51,746,094	51,394,178	50,795,000
U.S. Treasuries	912828G38	US TREASURY	3/9/2021	11/15/2024	2.25	50,000,000	53,160,156	52,461,027	51,849,500
U.S. Treasuries	912828G38	US TREASURY	3/12/2021	11/15/2024	2.25	50,000,000	53,228,516	52,519,876	51,849,500
U.S. Treasuries	912828YY0	US TREASURY	3/15/2021	12/31/2024	1.75	50,000,000	52,226,563	51,757,813	51,154,500
U.S. Treasuries	912828Z52	US TREASURY	3/30/2021	1/31/2025	1.38	50,000,000	51,515,625	51,216,389	50,584,000

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date					Book Value	Market Value
U.S. Treasuries	912828Z52	US TREASURY	4/15/2021	1/31/2025		1.38	50,000,000	51,507,813	51,224,079	50,584,000
U.S. Treasuries	912828ZC7	US TREASURY	3/15/2021	2/28/2025		1.13	50,000,000	51,011,719	50,807,416	50,191,500
U.S. Treasuries	912828ZC7	US TREASURY	3/31/2021	2/28/2025		1.13	50,000,000	50,998,047	50,805,417	50,191,500
U.S. Treasuries	912828ZF0	US TREASURY	4/15/2021	3/31/2025		0.50	50,000,000	49,779,297	49,819,133	49,185,500
U.S. Treasuries	912828ZF0	US TREASURY	4/19/2021	3/31/2025		0.50	50,000,000	49,839,844	49,868,388	49,185,500
U.S. Treasuries	912828ZL7	US TREASURY	5/18/2021	4/30/2025		0.38	50,000,000	49,615,234	49,676,029	48,906,500
U.S. Treasuries	912828XB1	US TREASURY	9/2/2021	5/15/2025		2.13	50,000,000	52,849,609	52,594,389	51,773,500
U.S. Treasuries	912828ZW3	US TREASURY	3/8/2021	6/30/2025		0.25	50,000,000	49,140,625	49,303,770	48,594,000
U.S. Treasuries	912828ZW3	US TREASURY	3/9/2021	6/30/2025		0.25	50,000,000	49,042,969	49,224,160	48,594,000
U.S. Treasuries	912828ZW3	US TREASURY	5/12/2021	6/30/2025		0.25	50,000,000	49,281,250	49,392,632	48,594,000
U.S. Treasuries	912828ZW3	US TREASURY	5/13/2021	6/30/2025		0.25	50,000,000	49,183,594	49,309,653	48,594,000
U.S. Treasuries	912828ZW3	US TREASURY	5/18/2021	6/30/2025		0.25	50,000,000	49,253,906	49,367,011	48,594,000
U.S. Treasuries	912828ZW3	US TREASURY	7/12/2021	6/30/2025		0.25	50,000,000	49,310,547	49,392,863	48,594,000
U.S. Treasuries	912828ZW3	US TREASURY	8/5/2021	6/30/2025		0.25	50,000,000	49,500,000	49,552,281	48,594,000
U.S. Treasuries	912828ZW3	US TREASURY	8/6/2021	6/30/2025		0.25	50,000,000	49,406,250	49,467,960	48,594,000
U.S. Treasuries	912828ZW3	US TREASURY	12/7/2021	6/30/2025		0.25	50,000,000	48,628,906	48,655,253	48,594,000
U.S. Treasuries	91282CAB7	US TREASURY	8/5/2021	7/31/2025		0.25	50,000,000	49,460,683	49,514,349	48,517,500
U.S. Treasuries	91282CAB7	US TREASURY	8/6/2021	7/31/2025		0.25	50,000,000	49,365,319	49,428,047	48,517,500
U.S. Treasuries	91282CAM3	US TREASURY	5/12/2021	9/30/2025		0.25	50,000,000	49,109,375	49,239,466	48,437,500
U.S. Treasuries	91282CAM3	US TREASURY	7/26/2021	9/30/2025		0.25	50,000,000	49,281,250	49,356,090	48,437,500
U.S. Treasuries	91282CAT8	US TREASURY	2/25/2021	10/31/2025		0.25	50,000,000	49,298,828	49,426,016	48,345,500
U.S. Treasuries	91282CAT8	US TREASURY	3/2/2021	10/31/2025		0.25	50,000,000	49,078,125	49,243,132	48,345,500
U.S. Treasuries	91282CAT8	US TREASURY	3/4/2021	10/31/2025		0.25	50,000,000	49,048,828	49,218,161	48,345,500
U.S. Treasuries	91282CBC4	US TREASURY	2/25/2021	12/31/2025		0.38	50,000,000	49,455,078	49,550,516	48,486,500
U.S. Treasuries	91282CBC4	US TREASURY	2/26/2021	12/31/2025		0.38	50,000,000	49,271,484	49,398,738	48,486,500
U.S. Treasuries	91282CBW0	US TREASURY	6/28/2021	4/30/2026		0.75	50,000,000	49,662,109	49,697,868	49,035,000
U.S. Treasuries	91282CBW0	US TREASURY	7/2/2021	4/30/2026		0.75	50,000,000	49,730,469	49,758,446	49,035,000
U.S. Treasuries	912828R36	US TREASURY	7/23/2021	5/15/2026		1.63	50,000,000	52,203,125	51,999,991	50,865,500
U.S. Treasuries	912828R36	US TREASURY	8/27/2021	5/15/2026		1.63	50,000,000	51,890,625	51,751,189	50,865,500
U.S. Treasuries	91282CCJ8	US TREASURY	7/2/2021	6/30/2026		0.88	50,000,000	49,931,641	49,938,499	49,234,500
U.S. Treasuries	91282CCJ8	US TREASURY	7/14/2021	6/30/2026		0.88	50,000,000	50,070,313	50,063,677	49,234,500
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026		0.88	50,000,000	50,345,703	50,314,467	49,234,500
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026		0.88	50,000,000	50,328,125	50,298,477	49,234,500
U.S. Treasuries	91282CCJ8	US TREASURY	8/6/2021	6/30/2026		0.88	50,000,000	50,406,250	50,372,642	49,234,500
U.S. Treasuries	91282CCJ8	US TREASURY	8/10/2021	6/30/2026		0.88	50,000,000	50,240,234	50,220,854	49,234,500
U.S. Treasuries	91282CCJ8	US TREASURY	9/24/2021	6/30/2026		0.88	50,000,000	49,937,500	49,941,056	49,234,500
U.S. Treasuries	91282CCJ8	US TREASURY	10/14/2021	6/30/2026		0.88	50,000,000	49,593,750	49,612,409	49,234,500
U.S. Treasuries	91282CCW9	US TREASURY	9/28/2021	8/31/2026		0.75	50,000,000	49,478,224	49,478,320	48,910,000
U.S. Treasuries	91282CCZ2	US TREASURY	10/8/2021	9/30/2026		0.88	50,000,000	49,699,069	49,703,973	49,138,650
U.S. Treasuries	91282CCZ2	US TREASURY	10/8/2021	9/30/2026		0.88	50,000,000	49,681,490	49,687,216	49,138,650
U.S. Treasuries	91282CCZ2	US TREASURY	10/19/2021	9/30/2026		0.88	50,000,000	49,341,196	49,346,274	49,138,650
U.S. Treasuries	91282CDK4	US TREASURY	12/3/2021	11/30/2026		1.25	50,000,000	50,077,417	50,071,116	49,996,094
U.S. Treasuries	91282CDK4	US TREASURY	12/7/2021	11/30/2026		1.25	50,000,000	50,129,207	50,115,577	49,996,094
Subtotals						0.75	\$ 4,875,000,000	\$ 4,900,218,357	\$ 4,890,431,514	\$ 4,849,816,688
Federal Agencies	313313RK6	FED FARM CRD DISCOUNT NT	3/30/2021	1/5/2022		0.00	\$ 50,000,000	\$ 49,976,583	\$ 49,999,667	\$ 50,000,000
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	3/18/2020	1/18/2022		0.53	50,000,000	49,886,500	49,997,124	50,007,000
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	3/23/2020	1/18/2022		0.53	63,450,000	63,289,472	63,445,902	63,458,883
Federal Agencies	3133ELKN3	FEDERAL FARM CREDIT BANK	1/28/2020	1/28/2022		1.55	100,000,000	99,992,000	99,999,705	100,098,000
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	5/4/2021	2/1/2022		0.05	100,000,000	99,994,705	99,999,399	99,980,000

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized	
				Date	Coupon			Book Value	Market Value
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	5/6/2021	2/1/2022	0.05	100,000,000	99,995,490	99,999,484	99,980,000
Federal Agencies	3133EKAK2	FEDERAL FARM CREDIT BANK	2/19/2019	2/14/2022	2.53	20,700,000	20,682,612	20,699,299	20,756,097
Federal Agencies	3133EKBV7	FEDERAL FARM CREDIT BANK	3/1/2019	3/1/2022	2.55	10,000,000	9,997,186	9,999,849	10,038,700
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	4/5/2019	3/11/2022	2.50	17,780,000	17,848,986	17,784,445	17,860,721
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	4/5/2019	3/11/2022	2.50	40,000,000	40,158,360	40,010,202	40,181,600
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	4/8/2019	3/14/2022	2.47	26,145,000	26,226,050	26,150,449	26,264,744
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	4/8/2019	3/14/2022	2.47	45,500,000	45,634,680	45,509,054	45,708,390
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,999,000	24,999,886	25,031,500
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,993,000	24,999,204	25,031,500
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,996,000	24,999,545	25,031,500
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,983,250	24,998,096	25,031,500
Federal Agencies	3135G0T45	FANNIE MAE	6/6/2017	4/5/2022	1.88	25,000,000	25,072,250	25,003,850	25,103,000
Federal Agencies	313313VG0	FED FARM CRD DISCOUNT NT	7/9/2021	4/8/2022	0.00	10,000,000	9,995,450	9,998,383	9,997,600
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	25,000,000	24,918,000	24,992,443	25,146,000
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,984,887	50,292,000
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,984,887	50,292,000
Federal Agencies	3133EKHB5	FEDERAL FARM CREDIT BANK	4/18/2019	4/18/2022	2.35	50,000,000	49,969,500	49,997,022	50,321,500
Federal Agencies	3133EMXN7	FEDERAL FARM CREDIT BANK	4/27/2021	4/27/2022	0.06	19,550,000	19,548,358	19,549,477	19,545,113
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	5/6/2021	5/6/2022	0.06	10,000,000	9,999,918	9,999,972	9,995,000
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	5/18/2021	5/6/2022	0.06	10,000,000	9,999,900	9,999,965	9,995,000
Federal Agencies	313385WL6	FED HOME LN DISCOUNT NT	5/6/2021	5/6/2022	0.00	50,000,000	49,972,118	49,990,451	49,976,000
Federal Agencies	3130AMGM8	FEDERAL HOME LOAN BANK	5/11/2021	5/10/2022	0.06	50,000,000	49,998,325	49,999,406	49,986,000
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	5/17/2021	5/13/2022	0.06	30,000,000	29,999,753	29,999,910	29,984,100
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	5/13/2021	5/13/2022	0.06	45,000,000	44,998,200	44,999,349	44,976,150
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	25,000,000	24,949,250	24,993,749	25,196,750
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	35,000,000	34,928,950	34,991,248	35,275,450
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/6/2017	6/2/2022	1.88	50,000,000	50,059,250	50,004,943	50,362,500
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/9/2017	6/2/2022	1.88	50,000,000	49,997,500	49,999,791	50,362,500
Federal Agencies	3133EMF64	FEDERAL FARM CREDIT BANK	7/7/2021	6/9/2022	0.06	58,735,000	58,723,528	58,729,587	58,719,142
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	20,000,000	19,998,940	19,999,808	20,136,400
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,760	25,170,500
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,760	25,170,500
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANK	3/18/2020	9/20/2022	1.85	25,000,000	25,718,750	25,205,581	25,310,250
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	4/3/2020	10/3/2022	0.70	40,000,000	39,990,000	39,996,988	40,176,400
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANK	7/14/2021	12/14/2022	0.11	50,000,000	49,992,900	49,995,244	49,997,500
Federal Agencies	3133EMWVK4	FEDERAL FARM CREDIT BANK	5/18/2021	1/19/2023	0.14	60,000,000	59,987,400	59,992,102	59,963,400
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	3/25/2020	1/23/2023	1.60	10,140,000	10,384,141	10,231,376	10,289,666
Federal Agencies	3133ENDQ3	FEDERAL FARM CREDIT BANK	11/12/2021	2/10/2023	0.16	50,000,000	49,900,233	49,910,801	49,969,320
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANK	3/31/2021	3/23/2023	0.13	65,000,000	64,955,150	64,972,295	64,899,250
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	20,000,000	19,973,600	19,983,111	19,900,200
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	25,000,000	24,967,000	24,978,889	24,875,250
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	50,000,000	49,934,000	49,957,778	49,750,500
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANK	5/5/2021	4/27/2023	0.13	44,500,000	44,462,233	44,474,840	44,406,995
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	12,500,000	12,484,000	12,489,173	12,426,250
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	25,000,000	24,968,000	24,978,345	24,852,500
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	75,000,000	74,904,000	74,935,036	74,557,500
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANK	6/4/2021	6/2/2023	0.13	15,000,000	14,986,200	14,990,200	14,894,550
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANK	6/2/2021	6/2/2023	0.13	100,000,000	99,938,000	99,956,090	99,727,000
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANK	6/28/2021	6/14/2023	0.13	50,000,000	49,864,850	49,900,148	49,853,000
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	12/14/2021	6/26/2023	0.20	48,067,000	47,826,184	47,833,939	47,968,463

Investment Inventory

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Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized	
				Date	Coupon			Book Value	Market Value
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	8/26/2021	6/26/2023	0.20	50,000,000	49,979,892	49,983,739	49,897,500
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023	0.13	50,000,000	49,927,791	49,944,705	49,655,500
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023	0.13	50,000,000	49,907,253	49,928,979	49,655,500
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANK	11/24/2021	7/24/2023	0.45	50,000,000	49,996,500	49,996,719	49,884,435
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANK	8/10/2021	8/10/2023	0.16	50,000,000	49,970,000	49,975,918	49,625,000
Federal Agencies	3137EAEV7	FREDDIE MAC	12/6/2021	8/24/2023	0.25	40,776,000	40,571,644	40,552,449	40,515,034
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANK	12/14/2021	9/8/2023	0.13	20,975,000	20,813,353	20,811,156	20,788,952
Federal Agencies	3135G0U43	FANNIE MAE	12/9/2021	9/12/2023	2.88	29,648,000	30,999,294	30,752,271	30,744,383
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANK	9/27/2021	9/27/2023	0.17	50,000,000	49,950,000	49,956,575	49,781,000
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023	0.50	25,000,000	24,963,750	24,965,194	24,898,754
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023	0.50	25,000,000	24,963,750	24,965,194	24,898,754
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	12/3/2021	12/1/2023	0.50	75,000,000	74,891,250	74,895,582	74,696,261
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	12/10/2021	12/8/2023	2.25	10,000,000	10,302,250	10,291,904	10,292,400
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	12/10/2021	12/8/2023	2.25	30,000,000	30,906,750	30,875,712	30,877,200
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023	0.68	25,000,000	24,987,600	24,987,804	24,979,750
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023	0.68	25,000,000	24,988,000	24,988,197	24,979,750
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	12/20/2021	12/20/2023	0.68	62,000,000	61,970,488	61,970,973	61,949,780
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANK	11/12/2021	2/13/2024	2.50	39,010,000	40,889,914	40,549,247	40,418,651
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANK	3/18/2020	2/14/2024	1.43	20,495,000	20,950,604	20,741,945	20,874,977
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,708	4,948,750
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,708	4,948,750
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	100,000,000	99,964,000	99,974,159	98,975,000
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,500	49,955,453	49,697,500
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,450	49,955,416	49,697,500
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	16,545,000	16,549,633	16,548,598	16,447,715
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	29,424,000	29,432,239	29,430,399	29,250,987
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	39,000,000	39,010,920	39,008,482	38,770,680
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANK	8/6/2021	7/23/2024	0.45	50,000,000	50,100,125	50,079,416	49,696,500
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	25,000,000	24,974,750	24,977,054	24,787,750
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	50,000,000	49,949,500	49,954,108	49,575,500
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	9/23/2021	9/23/2024	0.43	50,000,000	49,949,500	49,954,108	49,575,500
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	10,000,000	9,988,500	9,988,962	9,979,400
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	10,000,000	9,988,500	9,988,962	9,979,400
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	11/18/2021	11/18/2024	0.88	50,000,000	49,942,500	49,944,808	49,897,000
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANK	12/3/2019	12/3/2024	1.63	25,000,000	24,960,000	24,976,639	25,586,250
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	12/9/2021	12/9/2024	0.92	50,000,000	49,985,000	49,985,315	49,937,571
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	12/9/2021	12/9/2024	0.92	50,000,000	49,963,000	49,963,776	49,937,571
Federal Agencies	3135G0X24	FANNIE MAE	4/21/2021	1/7/2025	1.63	39,060,000	40,632,556	40,337,050	39,773,626
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,599	5,073,200
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,599	5,073,200
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,599	5,073,200
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	15,000,000	14,988,450	14,992,798	15,219,600
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	50,000,000	49,961,500	49,975,993	50,732,000
Federal Agencies	3137EAEP0	FREDDIE MAC	4/21/2021	2/12/2025	1.50	53,532,000	55,450,052	55,098,937	54,315,708
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025	1.21	16,000,000	15,990,720	15,994,055	16,155,040
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025	1.21	24,000,000	23,964,240	23,977,091	24,232,560
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANK	4/21/2021	4/21/2025	0.60	50,000,000	49,973,500	49,978,125	49,440,000
Federal Agencies	3135G03U5	FANNIE MAE	12/8/2021	4/22/2025	0.63	37,938,000	37,398,090	37,398,909	37,421,664
Federal Agencies	3135G03U5	FANNIE MAE	7/12/2021	4/22/2025	0.63	50,000,000	50,108,000	50,094,461	49,319,500
Federal Agencies	3135G03U5	FANNIE MAE	12/8/2021	4/22/2025	0.63	50,000,000	49,283,881	49,258,690	49,319,500

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				Date					Book Value	Market Value
Federal Agencies	3135G04Z3	FANNIE MAE	12/8/2021	6/17/2025	0.50	4,655,000	4,556,640	4,558,474	4,563,157	
Federal Agencies	3135G04Z3	FANNIE MAE	12/8/2021	6/17/2025	0.50	10,000,000	9,789,600	9,793,524	9,802,700	
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	7/12/2021	6/30/2025	0.70	17,680,000	17,734,631	17,728,109	17,440,613	
Federal Agencies	3135G05X7	FANNIE MAE	3/4/2021	8/25/2025	0.38	25,000,000	24,684,250	24,742,765	24,322,250	
Federal Agencies	3135G05X7	FANNIE MAE	2/25/2021	8/25/2025	0.38	72,500,000	71,862,000	71,982,451	70,534,525	
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANK	11/2/2021	9/12/2025	1.75	10,295,000	10,600,355	10,563,404	10,519,225	
Federal Agencies	3137EAEX3	FREDDIE MAC	3/4/2021	9/23/2025	0.38	22,600,000	22,295,352	22,350,826	21,993,190	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	11/17/2021	11/17/2025	1.05	39,675,000	39,622,232	39,623,858	39,518,296	
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	11/17/2021	11/17/2025	1.05	55,000,000	54,923,000	54,925,372	54,782,767	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	12/16/2021	12/16/2025	1.17	45,000,000	44,954,100	44,954,603	44,879,400	
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	12/16/2021	12/16/2025	1.17	50,000,000	49,949,000	49,949,559	49,866,000	
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANK	8/9/2021	4/6/2026	0.69	15,500,000	15,458,150	15,461,717	15,157,450	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,818,000	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,818,000	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	24,818,000	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,749,500	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,749,500	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	24,749,500	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,851,718	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,851,718	
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	9/13/2021	8/10/2026	1.05	25,000,000	25,000,000	25,000,000	24,851,718	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,717,948	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,717,948	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,717,948	
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	10/1/2021	9/3/2026	1.08	25,000,000	25,000,000	25,000,000	24,717,948	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,964,250	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,964,250	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,964,250	
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	11/18/2021	10/19/2026	1.43	25,000,000	25,000,000	25,000,000	24,964,250	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	25,022,657	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	25,022,657	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	25,022,657	
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	12/16/2021	11/16/2026	1.61	25,000,000	25,000,000	25,000,000	25,022,657	
Subtotals					0.83	\$ 4,963,375,000	\$ 4,967,421,402	\$ 4,966,122,793	\$ 4,956,408,900	
Public Time Deposits	PPEE3XSW4	BANK OF SAN FRANCISCO	9/20/2021	3/21/2022	0.09	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	
Public Time Deposits	PPEE3CH06	BRIDGE BANK	9/20/2021	3/21/2022	0.09	10,000,000	10,000,000	10,000,000	10,000,000	
Public Time Deposits	PPES5U4Q0	BANK OF SAN FRANCISCO	12/6/2021	6/6/2022	0.13	10,000,000	10,000,000	10,000,000	10,000,000	
Public Time Deposits	PPEJ79PT6	BRIDGE BANK	12/20/2021	6/20/2022	0.15	10,000,000	10,000,000	10,000,000	10,000,000	
Subtotals					0.12	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000	
Negotiable CDs	06367CCF2	BANK OF MONTREAL CHICAGO	3/8/2021	1/3/2022	0.20	\$ 50,000,000	\$ 50,000,000	\$ 50,000,000	\$ 50,000,625	
Negotiable CDs	89114W3L7	TORONTO DOMINION BANK NY	3/8/2021	1/5/2022	0.20	50,000,000	50,000,000	50,000,000	50,001,041	
Negotiable CDs	89114W3B9	TORONTO DOMINION BANK NY	3/4/2021	1/6/2022	0.20	60,000,000	60,000,000	60,000,000	60,001,499	
Negotiable CDs	89114W2B0	TORONTO DOMINION BANK NY	2/18/2021	1/14/2022	0.18	100,000,000	100,000,000	100,000,000	100,005,052	
Negotiable CDs	06367CCQ8	BANK OF MONTREAL CHICAGO	3/11/2021	1/20/2022	0.20	50,000,000	50,000,000	50,000,000	50,004,165	
Negotiable CDs	89114W3W3	TORONTO DOMINION BANK NY	3/11/2021	1/20/2022	0.20	50,000,000	50,000,000	50,000,000	50,004,165	

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				Date					Book Value	Market Value
Negotiable CDs	06367CBA4	BANK OF MONTREAL CHICAGO	2/16/2021	2/14/2022		0.20	75,000,000	75,000,000	75,000,000	75,014,054
Negotiable CDs	78012UG82	ROYAL BANK OF CANADA NY	2/26/2021	2/16/2022		0.19	50,000,000	50,000,000	50,000,000	50,008,811
Negotiable CDs	78012UG90	ROYAL BANK OF CANADA NY	2/26/2021	2/22/2022		0.19	60,000,000	60,000,000	60,000,000	60,012,332
Negotiable CDs	06367CCJ4	BANK OF MONTREAL CHICAGO	3/9/2021	2/28/2022		0.20	50,000,000	50,000,000	50,000,000	50,011,932
Negotiable CDs	06367CDY0	BANK OF MONTREAL CHICAGO	4/6/2021	2/28/2022		0.20	50,000,000	50,000,000	50,000,000	50,012,285
Negotiable CDs	78012UH57	ROYAL BANK OF CANADA NY	3/9/2021	2/28/2022		0.24	50,000,000	50,000,000	50,000,000	50,015,548
Negotiable CDs	06367CBZ9	BANK OF MONTREAL CHICAGO	3/3/2021	3/2/2022		0.20	100,000,000	100,000,000	100,000,000	100,025,964
Negotiable CDs	89114W3C7	TORONTO DOMINION BANK NY	3/4/2021	3/4/2022		0.21	50,000,000	50,000,000	50,000,000	50,013,991
Negotiable CDs	78012UJ30	ROYAL BANK OF CANADA NY	3/11/2021	3/11/2022		0.23	50,000,000	50,000,000	50,000,000	50,017,489
Negotiable CDs	89114W4K8	TORONTO DOMINION BANK NY	3/15/2021	3/15/2022		0.23	50,000,000	50,000,000	50,000,000	50,018,489
Negotiable CDs	06367CCY1	BANK OF MONTREAL CHICAGO	3/16/2021	3/16/2022		0.26	50,000,000	50,000,000	50,000,000	50,021,964
Negotiable CDs	78012UH73	ROYAL BANK OF CANADA NY	3/11/2021	3/16/2022		0.22	50,000,000	50,000,000	50,000,000	50,017,697
Negotiable CDs	78012UK46	ROYAL BANK OF CANADA NY	3/30/2021	3/28/2022		0.23	50,000,000	50,000,000	50,000,000	50,021,737
Negotiable CDs	89114W5N1	TORONTO DOMINION BANK NY	3/30/2021	3/28/2022		0.22	50,000,000	50,000,000	50,000,000	50,020,529
Negotiable CDs	78012UK53	ROYAL BANK OF CANADA NY	4/6/2021	4/6/2022		0.23	50,000,000	50,000,000	50,000,000	50,011,964
Negotiable CDs	89114W6T7	TORONTO DOMINION BANK NY	4/13/2021	4/11/2022		0.22	50,000,000	50,000,000	50,000,000	50,011,187
Negotiable CDs	89114WHS7	TORONTO DOMINION BANK NY	10/12/2021	4/13/2022		0.16	50,000,000	50,000,000	50,000,000	50,002,853
Negotiable CDs	06367CHR1	BANK OF MONTREAL CHICAGO	7/6/2021	5/9/2022		0.17	100,000,000	100,000,000	100,000,000	100,010,702
Negotiable CDs	89114WBBD6	TORONTO DOMINION BANK NY	5/25/2021	5/25/2022		0.21	50,000,000	50,000,000	50,000,000	50,014,053
Negotiable CDs	06417MTV7	BANK OF NOVA SCOTIA HOUS	12/2/2021	6/15/2022		0.30	100,000,000	100,000,000	100,000,000	100,073,715
Negotiable CDs	78012UT96	ROYAL BANK OF CANADA NY	9/16/2021	6/17/2022		0.15	100,000,000	100,000,000	100,000,000	100,004,635
Negotiable CDs	06417MTY1	BANK OF NOVA SCOTIA HOUS	12/6/2021	6/30/2022		0.31	100,000,000	100,000,000	100,000,000	100,030,102
Negotiable CDs	78012UX42	ROYAL BANK OF CANADA NY	10/29/2021	6/30/2022		0.20	50,000,000	50,000,000	50,000,000	49,987,425
Negotiable CDs	89114WMZ5	TORONTO DOMINION BANK NY	12/13/2021	6/30/2022		0.30	50,000,000	50,000,000	50,000,000	50,012,544
Negotiable CDs	06367CQB6	BANK OF MONTREAL CHICAGO	12/17/2021	7/1/2022		0.33	50,000,000	50,000,000	50,000,000	50,020,189
Negotiable CDs	89114WJ89	TORONTO DOMINION BANK NY	10/19/2021	7/1/2022		0.21	50,000,000	50,000,000	50,000,000	49,989,875
Negotiable CDs	06417MUM5	BANK OF NOVA SCOTIA HOUS	12/13/2021	7/6/2022		0.31	100,000,000	100,000,000	100,000,000	100,031,106
Negotiable CDs	06367CKG1	BANK OF MONTREAL CHICAGO	8/25/2021	7/18/2022		0.18	50,000,000	50,000,000	50,000,000	49,980,636
Negotiable CDs	06367CKN6	BANK OF MONTREAL CHICAGO	8/30/2021	7/18/2022		0.18	50,000,000	50,000,000	50,000,000	49,980,637
Negotiable CDs	06417MSJ5	BANK OF NOVA SCOTIA HOUS	11/2/2021	8/1/2022		0.24	50,000,000	50,000,000	50,000,000	49,997,017
Negotiable CDs	78012UW84	ROYAL BANK OF CANADA NY	10/26/2021	9/26/2022		0.28	50,000,000	50,000,000	50,000,000	50,011,140
Negotiable CDs	78012UW68	ROYAL BANK OF CANADA NY	10/25/2021	10/24/2022		0.30	50,000,000	50,000,000	50,000,000	50,082,409
Negotiable CDs	96130ALC0	WESTPAC BANKING CORP NY	10/27/2021	10/24/2022		0.30	50,000,000	50,000,000	50,000,000	50,082,410
Negotiable CDs	78012U2E4	ROYAL BANK OF CANADA NY	12/2/2021	12/2/2022		0.48	50,000,000	50,000,000	50,000,000	50,177,150
Negotiable CDs	89114WM36	TORONTO DOMINION BANK NY	12/2/2021	12/2/2022		0.48	50,000,000	50,000,000	50,000,000	50,177,150
Negotiable CDs	06367CPS0	BANK OF MONTREAL CHICAGO	12/8/2021	12/7/2022		0.52	50,000,000	50,000,000	50,000,000	50,198,713
Subtotals						0.24	\$ 2,495,000,000	\$ 2,495,000,000	\$ 2,495,000,000	\$ 2,496,136,974
Commercial Paper	89233HDT8	TOYOTA MOTOR CREDIT CORP	10/28/2021	4/27/2022		0.00	\$ 25,000,000	\$ 24,978,632	\$ 24,986,306	\$ 24,991,945
Commercial Paper	89233HF82	TOYOTA MOTOR CREDIT CORP	11/10/2021	6/8/2022		0.00	50,000,000	49,941,667	49,956,111	49,978,056
Commercial Paper	89233HFE9	TOYOTA MOTOR CREDIT CORP	10/25/2021	6/14/2022		0.00	50,000,000	49,932,333	49,952,167	49,977,222
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	12/21/2021	6/15/2022		0.00	50,000,000	49,921,778	49,926,667	49,977,084
Commercial Paper	89233HFN9	TOYOTA MOTOR CREDIT CORP	12/6/2021	6/22/2022		0.00	50,000,000	49,925,750	49,935,500	49,976,111
Commercial Paper	89233HFQ2	TOYOTA MOTOR CREDIT CORP	12/16/2021	6/24/2022		0.00	60,000,000	59,901,833	59,910,100	59,971,000
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	10/19/2021	6/30/2022		0.00	50,000,000	49,932,972	49,952,500	49,975,000
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	11/1/2021	6/30/2022		0.00	50,000,000	49,919,667	49,940,000	49,975,000
Commercial Paper	89233HG16	TOYOTA MOTOR CREDIT CORP	11/19/2021	7/1/2022		0.00	50,000,000	49,925,333	49,939,667	49,974,861
Commercial Paper	89233HH15	TOYOTA MOTOR CREDIT CORP	11/4/2021	8/1/2022		0.00	50,000,000	49,906,250	49,926,389	49,970,556
Subtotals						#REF!	\$ 485,000,000	\$ 484,286,215	\$ 484,425,406	\$ 484,766,833

Investment Inventory Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date					Book Value	Market Value
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	12/31/2021	1/1/2022		0.01	\$ 20,546,473	\$ 20,546,473	\$ 20,546,473	\$ 20,546,473
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	12/31/2021	1/1/2022		0.03	277,725,555	277,725,555	277,725,555	277,725,555
Money Market Funds	31607A703	FIDELITY INST GOV FUND	12/31/2021	1/1/2022		0.01	16,347,943	16,347,943	16,347,943	16,347,943
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PF	12/31/2021	1/1/2022		0.03	231,097,263	231,097,263	231,097,263	231,097,263
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUND	12/31/2021	1/1/2022		0.03	12,405,691	12,405,691	12,405,691	12,405,691
Money Market Funds	85749T517	STATE ST INST US GOV MM-OPP	12/31/2021	1/1/2022		0.03	200,001,374	200,001,374	200,001,374	200,001,374
Subtotals						0.03	\$ 758,124,300	\$ 758,124,300	\$ 758,124,300	\$ 758,124,300
Supranationals	459058ES8	INTL BK RECON & DEVELOP	12/16/2021	10/7/2022		1.88	\$ 64,387,000	\$ 65,418,845	\$ 65,143,923	\$ 65,046,967
Supranationals	459058JV6	INTL BK RECON & DEVELOP	4/20/2021	4/20/2023		0.13	100,000,000	99,793,000	99,865,592	99,386,000
Supranationals	4581X0CC0	INTER-AMERICAN DEVEL BK	12/15/2021	10/4/2023		3.00	25,756,000	26,990,142	26,809,804	26,779,543
Supranationals	459056HV2	INTL BK RECON & DEVELOP	11/2/2021	8/28/2024		1.50	50,000,000	51,117,583	50,926,915	50,728,500
Supranationals	4581X0DZ8	INTER-AMERICAN DEVEL BK	11/4/2021	9/23/2024		0.50	50,000,000	49,623,972	49,617,759	49,337,500
Supranationals	45950VQG4	INTL FINANCE CORP	10/22/2021	9/23/2024		0.44	10,000,000	9,922,244	9,924,110	9,831,800
Supranationals	4581X0CM8	INTER-AMERICAN DEVEL BK	4/26/2021	1/15/2025		2.13	100,000,000	105,676,000	104,632,618	103,293,000
Supranationals	459058JB0	INTL BK RECON & DEVELOP	7/23/2021	4/22/2025		0.63	40,000,000	40,086,000	40,075,823	39,348,400
Supranationals	4581X0DN5	INTER-AMERICAN DEVEL BK	11/1/2021	7/15/2025		0.63	28,900,000	28,572,282	28,536,284	28,367,951
Supranationals	45818WDG8	INTER-AMERICAN DEVEL BK	8/25/2021	2/27/2026		0.82	19,500,000	19,556,907	19,552,450	19,053,645
Subtotals						1.22	\$ 488,543,000	\$ 496,756,976	\$ 495,085,277	\$ 491,173,306
Grand Totals						0.64	\$ 14,105,042,300	\$ 14,141,807,249	\$ 14,129,189,289	\$ 14,076,427,001

Monthly Investment Earnings

Pooled Fund

For month ended December 31, 2021

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Amort. Expense	Realized Gain/(Loss)	Earned Income /Net Earnings
							Date	Earned Interest			
U.S. Treasuries	9127965G0	TREASURY BILL	0	0	0.1101	12/3/20	12/2/21	0	305.55	0	305.55
U.S. Treasuries	9127965G0	TREASURY BILL	0	0	0.0901	12/17/20	12/2/21	0.00	125	0.00	125
U.S. Treasuries	912796ZX0	TREASURY BILL	0	0	0.08	12/7/21	12/15/21	0	888.89	0	888.89
U.S. Treasuries	912796ZX0	TREASURY BILL	0	0	0.08	12/7/21	12/15/21	0	889	0	889
U.S. Treasuries	9128285R7	US TREASURY	0	2.625	0.1161	12/4/20	12/15/21	50204.92	-48069.73	0.00	2135.19
U.S. Treasuries	9128285R7	US TREASURY	0	2.625	0.1085	12/8/20	12/15/21	50204.92	-48219.09	0.00	1985.83
U.S. Treasuries	9128285R7	US TREASURY	0	2.625	0.1094	12/9/20	12/15/21	50204.92	-48201.65	0	2003.27
U.S. Treasuries	9128285R7	US TREASURY	0	2.625	0.1073	12/15/20	12/15/21	50204.92	-48244.86	0	1960.06
U.S. Treasuries	912796A90	TREASURY BILL	0	0	0.0902	1/26/21	12/30/21	0	3629.03	0	3629.03
U.S. Treasuries	912828U81	US TREASURY	0	2	1.6095	11/22/19	12/31/21	81521.74	-15675.73	0	65846.01
U.S. Treasuries	912796C31	TREASURY BILL	100000000	0	0.0901	1/28/21	1/27/22	0	7750	0	7750
U.S. Treasuries	912828Z60	US TREASURY	50000000	1.375	0.104	1/13/21	1/31/22	57914.4	-53907.27	0	4007.13
U.S. Treasuries	912828Z60	US TREASURY	50000000	1.375	0.1012	1/15/21	1/31/22	57914.40	-54031.33	0.00	3883.07
U.S. Treasuries	912796F38	TREASURY BILL	50000000	0	0.058	4/19/21	3/24/22	0	2497.23	0	2497.23
U.S. Treasuries	912828ZG8	US TREASURY	50000000	0.375	0.0673	4/8/21	3/31/22	15968.41	-13059.13	0.00	2909.28
U.S. Treasuries	912796G45	TREASURY BILL	100000000	0	0.065	4/22/21	4/21/22	0.00	5597.21	0.00	5597.21
U.S. Treasuries	912796H44	TREASURY BILL	200000000	0	0.055	5/20/21	5/19/22	0	9472.29	0	9472.29
U.S. Treasuries	912828XD7	US TREASURY	500000000	1.875	0.0798	5/13/21	5/31/22	79842.03	-76197.38	0.00	3644.65
U.S. Treasuries	9128286Y1	US TREASURY	50000000	1.75	0.0801	4/8/21	6/15/22	74335.33	-70894.78	0.00	3440.55
U.S. Treasuries	9128286Y1	US TREASURY	50000000	1.75	0.0922	4/28/21	6/15/22	74335.33	-70369.25	0.00	3966.08
U.S. Treasuries	912828XW5	US TREASURY	25000000	1.75	1.7692	8/15/17	6/30/22	36874.32	391.17	0	37265.49
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.107	3/12/21	6/30/22	5267.76	-764.8	0.00	4502.96
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0906	3/31/21	6/30/22	5267.76	-1460.56	0.00	3807.2
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0837	4/8/21	6/30/22	5267.76	-1756.94	0	3510.82
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0927	4/15/21	6/30/22	5267.76	-1372.94	0	3894.82
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0926	4/16/21	6/30/22	5267.76	-1376.06	0.00	3891.7
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0924	4/19/21	6/30/22	5267.76	-1385.51	0	3882.25
U.S. Treasuries	912828YA2	US TREASURY	100000000	1.5	0.0988	3/30/21	8/15/22	126358.7	-119167.81	0	7190.89
U.S. Treasuries	91282CAG6	US TREASURY	50000000	0.125	0.0974	3/30/21	8/31/22	5352.21	-1166.6	0	4185.61
U.S. Treasuries	912828TY6	US TREASURY	50000000	1.625	0.1236	4/8/21	11/15/22	69578.73	-63543.23	0	6035.5
U.S. Treasuries	912796P94	TREASURY BILL	50000000	0	0.2494	12/13/21	12/1/22	0	6565.56	0	6565.56
U.S. Treasuries	912828Z86	US TREASURY	50000000	1.375	0.1371	8/17/21	2/15/23	57914.40	-52355.89	0.00	5558.51
U.S. Treasuries	912828ZD5	US TREASURY	50000000	0.5	0.162	3/18/21	3/15/23	21408.84	-14324.7	0	7084.14
U.S. Treasuries	91282CBU4	US TREASURY	50000000	0.125	0.1537	5/4/21	3/31/23	5322.81	1217.89	0	6540.7
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.1911	3/12/21	6/15/23	10619.33	-2495.27	0.00	8124.06
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.1837	4/8/21	6/15/23	10619.33	-2807.31	0.00	7812.02
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.252	6/24/21	6/15/23	10619.33	83.98	0.00	10703.31
U.S. Treasuries	912828S35	US TREASURY	50000000	1.375	1.6093	1/9/20	6/30/23	57945.37	9645.48	0.00	67590.85
U.S. Treasuries	912828S35	US TREASURY	50000000	1.375	0.2422	6/24/21	6/30/23	57945.37	-47960.36	0	9985.01
U.S. Treasuries	91282CCK5	US TREASURY	50000000	0.125	0.2602	6/30/21	6/30/23	5267.76	5722.92	0.00	10990.68
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2011	4/1/21	7/31/23	52649.45	-44467.44	0	8182.01
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2027	4/1/21	7/31/23	52649.45	-44396.3	0.00	8253.15
U.S. Treasuries	91282CAK7	US TREASURY	50000000	0.125	0.2333	8/10/21	9/15/23	5352.21	4584.49	0	9936.7
U.S. Treasuries	912828WE6	US TREASURY	50000000	2.75	1.7091	12/17/19	11/15/23	117748.62	-42539.58	0.00	75209.04
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.2954	3/19/21	12/15/23	5309.67	7197.88	0	12507.55
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.7232	12/9/21	12/15/23	3943.55	18676.76	0.00	22620.31
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.6864	12/15/21	12/15/23	2918.96	12962.86	0.00	15881.82
U.S. Treasuries	9128285Z9	US TREASURY	50000000	2.5	0.3278	10/4/21	1/31/24	105298.91	-91711.75	0	13587.16
U.S. Treasuries	91282CC33	US TREASURY	50000000	0.25	0.4475	7/2/21	5/15/24	10704.42	8319.42	0.00	19023.84
U.S. Treasuries	912828XT2	US TREASURY	50000000	2	0.4283	7/6/21	5/31/24	85164.84	-66201.72	0	18963.12
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	0.3763	8/6/21	7/15/24	15794.84	56.38	0	15851.22
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	0.4018	8/9/21	7/15/24	15794.84	1130.66	0	16925.5
U.S. Treasuries	912828Y87	US TREASURY	50000000	1.75	0.4154	3/30/21	7/31/24	73709.24	-56225.64	0	17483.6

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
U.S. Treasuries	91282CCT6	US TREASURY	50000000	0.375	0.4439	8/25/21	8/15/24	15794.83	2899.11	0.00	18693.94	
U.S. Treasuries	912828YM6	US TREASURY	50000000	1.5	0.5038	4/15/21	10/31/24	64226.52	-41798.38	0.00	22428.14	
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.5162	3/9/21	11/15/24	96339.78	-72728.17	0.00	23611.61	
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.4762	3/12/21	11/15/24	96339.78	-74467.25	0.00	21872.53	
U.S. Treasuries	912828YY0	US TREASURY	50000000	1.75	0.5625	3/15/21	12/31/24	73748.65	-49764.55	0	23984.1	
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5756	3/30/21	1/31/25	57914.4	-33488.5	0	24425.9	
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5707	4/15/21	1/31/25	57914.40	-33700.2	0.00	24214.2	
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.607	3/15/21	2/28/25	48169.89	-21689.68	0	26480.21	
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.6083	3/31/21	2/28/25	48169.89	-21635.98	0	26533.91	
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.613	4/15/21	3/31/25	21291.21	4731.54	0	26022.75	
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.5822	4/19/21	3/31/25	21291.21	3443.03	0.00	24734.24	
U.S. Treasuries	912828ZL7	US TREASURY	50000000	0.375	0.5722	5/18/21	4/30/25	16056.63	8265.93	0.00	24322.56	
U.S. Treasuries	912828XB1	US TREASURY	50000000	2.125	0.5666	9/2/21	5/15/25	90987.57	-65387.04	0	25600.53	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6546	3/8/21	6/30/25	10535.52	16914.68	0.00	27450.2	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.7014	3/9/21	6/30/25	10535.52	18848.77	0	29384.29	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6025	5/12/21	6/30/25	10535.52	14755.79	0.00	25291.31	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6511	5/13/21	6/30/25	10535.52	16771.76	0	27307.28	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6175	5/18/21	6/30/25	10535.52	15378.26	0	25913.78	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6022	7/12/21	6/30/25	10535.51	14750.21	0.00	25285.72	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.5091	8/5/21	6/30/25	10535.52	10877.19	0.00	21412.71	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.5583	8/6/21	6/30/25	10535.52	12925.74	0	23461.26	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	1.0354	12/7/21	6/30/25	8497.47	26346.92	0.00	34844.39	
U.S. Treasuries	91282CAB7	US TREASURY	50000000	0.25	0.5246	8/5/21	7/31/25	10529.89	11518.87	0	22048.76	
U.S. Treasuries	91282CAB7	US TREASURY	50000000	0.25	0.5738	8/6/21	7/31/25	10529.89	13565.83	0	24095.72	
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.6628	5/12/21	9/30/25	10645.6	17234.31	0	27879.91	
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.5987	7/26/21	9/30/25	10645.6	14591.52	0	25237.12	
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.5542	2/25/21	10/31/25	10704.42	12718.74	0	23423.16	
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6521	3/2/21	10/31/25	10704.42	16771.2	0	27475.62	
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6655	3/4/21	10/31/25	10704.42	17324.51	0	28028.93	
U.S. Treasuries	91282CBC4	US TREASURY	50000000	0.375	0.6036	2/25/21	12/31/25	15803.29	9543.83	0.00	25347.12	
U.S. Treasuries	91282CBC4	US TREASURY	50000000	0.375	0.6814	2/26/21	12/31/25	15803.29	12766.53	0	28569.82	
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8929	6/28/21	4/30/26	32113.26	5927.91	0	38041.17	
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8642	7/2/21	4/30/26	32113.26	4739.35	0	36852.61	
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.6924	7/23/21	5/15/26	69578.73	-38871.3	0	30707.43	
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.8064	8/27/21	5/15/26	69578.73	-34035.64	0.00	35543.09	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.9031	7/2/21	6/30/26	36874.32	1161.81	0	38036.13	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.846	7/14/21	6/30/26	36874.32	-1202.92	0	35671.4	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7322	7/22/21	6/30/26	36874.32	-5940.58	0	30933.74	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7395	7/22/21	6/30/26	36874.32	-5638.51	0.00	31235.81	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.706	8/6/21	6/30/26	36874.32	-7039.55	0.00	29834.77	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7746	8/10/21	6/30/26	36874.32	-4172.14	0.00	32702.18	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.9018	9/24/21	6/30/26	36874.32	1113.5	0.00	37987.82	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	1.0521	10/14/21	6/30/26	36874.32	7321.95	0	44196.27	
U.S. Treasuries	91282CCW9	US TREASURY	50000000	0.75	0.9797	9/28/21	8/31/26	32113.26	9496.23	0	41609.49	
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.0032	10/8/21	9/30/26	37259.61	5295.36	0.00	42554.97	
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.0105	10/8/21	9/30/26	37259.61	5595.09	0	42854.7	
U.S. Treasuries	91282CCZ2	US TREASURY	50000000	0.875	1.1593	10/19/21	9/30/26	37259.62	11693.89	0	48953.51	
U.S. Treasuries	91282CDK4	US TREASURY	50000000	1.25	1.2201	12/3/21	11/30/26	49793.96	-1149.59	0	48644.37	
U.S. Treasuries	91282CDK4	US TREASURY	50000000	1.25	1.2014	12/7/21	11/30/26	42925.82	-1610.6	0	41315.22	
Subtotals			\$ 4,875,000,000					\$ 3,339,211	\$ (1,265,672)	\$ -	\$ 2,073,539	

Federal Agencies	313313QA9	FED FARM CRD DISCOUNT NT	\$	-	0.00	0.10	12/22/20	12/3/21	\$	-	\$ 83	\$	-	\$ 83
Federal Agencies	313385QD1	FED HOME LN DISCOUNT NT		-	0.00	0.02	12/3/21	12/6/21		-	25		-	25
Federal Agencies	313385QD1	FED HOME LN DISCOUNT NT		-	0.00	0.02	12/3/21	12/6/21		-	58		-	58

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
Federal Agencies	313313QL5	FED FARM CRD DISCOUNT NT	-	0.00	0.11	12/30/20	12/13/21	-	1,833	-	1,833	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	-	2.80	2.84	12/17/18	12/17/21	31,111	376	-	31,487	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	-	2.80	2.84	12/17/18	12/17/21	31,111	376	-	31,487	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	-	2.80	2.85	12/17/18	12/17/21	31,111	522	-	31,633	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	-	2.80	0.74	3/19/20	12/17/21	23,644	(16,996)	-	6,648	
Federal Agencies	3130AHSR5	FEDERAL HOME LOAN BANK	-	1.63	1.68	12/20/19	12/20/21	19,297	632	-	19,928	
Federal Agencies	3133EMLW0	FEDERAL FARM CREDIT BANK	-	0.09	0.11	1/20/21	12/29/21	4,375	778	-	5,153	
Federal Agencies	313313RK6	FED FARM CRD DISCOUNT NT	50,000,000	0.00	0.06	3/30/21	1/5/22	-	2,583	-	2,583	
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	50,000,000	0.53	0.99	3/18/20	1/18/22	22,083	5,244	-	27,327	
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	63,450,000	0.53	0.67	3/23/20	1/18/22	28,024	7,472	-	35,496	
Federal Agencies	3133ELKN3	FEDERAL FARM CREDIT BANK	100,000,000	1.55	1.55	1/28/20	1/28/22	129,167	339	-	129,506	
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	100,000,000	0.05	0.05	5/4/21	2/1/22	3,750	601	-	4,351	
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	100,000,000	0.05	0.05	5/6/21	2/1/22	3,750	516	-	4,266	
Federal Agencies	3133EKAK2	FEDERAL FARM CREDIT BANK	20,700,000	2.53	2.56	2/19/19	2/14/22	43,643	494	-	44,137	
Federal Agencies	3133EKBV7	FEDERAL FARM CREDIT BANK	10,000,000	2.55	2.56	3/1/19	3/1/22	21,250	80	-	21,330	
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	17,780,000	2.50	2.36	4/5/19	3/11/22	37,042	(1,997)	-	35,045	
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	40,000,000	2.50	2.36	4/5/19	3/11/22	83,333	(4,584)	-	78,750	
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	26,145,000	2.47	2.36	4/8/19	3/14/22	53,815	(2,346)	-	51,469	
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	45,500,000	2.47	2.36	4/8/19	3/14/22	93,654	(3,898)	-	89,756	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.70	3/25/20	3/25/22	14,583	42	-	14,626	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.71	3/25/20	3/25/22	14,583	297	-	14,881	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.71	3/25/20	3/25/22	14,583	170	-	14,753	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.73	3/25/20	3/25/22	14,583	711	-	15,295	
Federal Agencies	3135G0T45	FANNIE MAE	25,000,000	1.88	1.81	6/6/17	4/5/22	39,063	(1,270)	-	37,793	
Federal Agencies	313313VG0	FED FARM CRD DISCOUNT NT	10,000,000	0.00	0.06	7/9/21	4/8/22	-	517	-	517	
Federal Agencies	3135G0V59	FANNIE MAE	25,000,000	2.25	2.36	4/12/19	4/12/22	46,875	2,319	-	49,194	
Federal Agencies	3135G0V59	FANNIE MAE	50,000,000	2.25	2.36	4/12/19	4/12/22	93,750	4,639	-	98,389	
Federal Agencies	3135G0V59	FANNIE MAE	50,000,000	2.25	2.36	4/12/19	4/12/22	93,750	4,639	-	98,389	
Federal Agencies	3133EKHB5	FEDERAL FARM CREDIT BANK	50,000,000	2.35	2.37	4/18/19	4/18/22	97,917	863	-	98,779	
Federal Agencies	3133EMXN7	FEDERAL FARM CREDIT BANK	19,550,000	0.06	0.07	4/28/21	4/27/22	978	140	-	1,117	
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	10,000,000	0.06	0.06	5/6/21	5/6/22	500	7	-	507	
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	10,000,000	0.06	0.06	5/18/21	5/6/22	500	9	-	509	
Federal Agencies	313385WL6	FED HOME LN DISCOUNT NT	50,000,000	0.00	0.06	5/6/21	5/6/22	-	2,368	-	2,368	
Federal Agencies	3130AMGM8	FEDERAL HOME LOAN BANK	50,000,000	0.06	0.06	5/11/21	5/10/22	2,500	143	-	2,643	
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	30,000,000	0.06	0.06	5/17/21	5/13/22	1,500	21	-	1,521	
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	45,000,000	0.06	0.06	5/13/21	5/13/22	2,250	153	-	2,403	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	25,000,000	2.25	2.32	5/16/19	5/16/22	46,875	1,435	-	48,310	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	35,000,000	2.25	2.32	5/16/19	5/16/22	65,625	2,010	-	67,635	
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	50,000,000	1.88	1.85	6/6/17	6/2/22	78,125	(1,008)	-	77,117	
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	50,000,000	1.88	1.88	6/9/17	6/2/22	78,125	43	-	78,168	
Federal Agencies	3133EMF64	FEDERAL FARM CREDIT BANK	58,735,000	0.06	0.08	7/7/21	6/9/22	2,937	1,055	-	3,992	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	20,000,000	1.63	1.63	12/16/19	6/15/22	27,167	36	-	27,203	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.63	12/16/19	6/15/22	33,958	45	-	34,003	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.63	12/16/19	6/15/22	33,958	45	-	34,003	
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANK	25,000,000	1.85	0.69	3/18/20	9/20/22	38,542	(24,325)	-	14,217	
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	40,000,000	0.70	0.71	4/3/20	10/3/22	23,333	340	-	23,673	
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANK	50,000,000	0.11	0.12	7/14/21	12/14/22	4,583	425	-	5,008	
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANK	60,000,000	0.14	0.15	5/18/21	1/19/23	7,000	639	-	7,639	
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	10,140,000	1.60	0.74	3/25/20	1/23/23	13,520	(7,320)	-	6,201	
Federal Agencies	3133ENDQ0	FEDERAL FARM CREDIT BANK	50,000,000	0.16	0.32	11/12/21	2/10/23	6,667	6,828	-	13,494	
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANK	65,000,000	0.13	0.16	3/31/21	3/23/23	6,771	1,926	-	8,697	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	20,000,000	0.13	0.19	4/13/21	4/13/23	2,083	1,121	-	3,204	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	25,000,000	0.13	0.19	4/13/21	4/13/23	2,604	1,401	-	4,006	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.19	4/13/21	4/13/23	5,208	2,803	-	8,011	

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Amort.	Realized	Earned Income
							Date	Date			
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANK	44,500,000	0.13	0.17	5/5/21	4/27/23	4,635	1,622	-	6,257
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	12,500,000	0.13	0.19	5/10/21	5/10/23	1,302	679	-	1,982
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	25,000,000	0.13	0.19	5/10/21	5/10/23	2,604	1,359	-	3,963
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	75,000,000	0.13	0.19	5/10/21	5/10/23	7,813	4,077	-	11,889
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANK	15,000,000	0.13	0.17	6/4/21	6/2/23	1,563	588	-	2,150
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANK	100,000,000	0.13	0.16	6/2/21	6/2/23	10,417	2,633	-	13,050
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.26	6/28/21	6/14/23	5,208	5,851	-	11,060
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	48,067,000	0.20	0.53	12/14/21	6/26/23	4,540	7,754	-	12,294
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	50,000,000	0.20	0.22	8/26/21	6/26/23	8,333	932	-	9,265
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	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 BANK	50,000,000	0.13	0.22	7/14/21	7/14/23	5,208	3,939	-	9,147
Federal Agencies	3133ENEY2	FEDERAL FARM CREDIT BANK	50,000,000	0.45	0.45	11/24/21	7/24/23	18,750	179	-	18,929
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANK	50,000,000	0.16	0.19	8/10/21	8/10/23	6,667	1,274	-	7,941
Federal Agencies	3137EAEV7	FREDDIE MAC	40,776,000	0.25	0.59	12/6/21	8/24/23	7,079	9,687	-	16,766
Federal Agencies	3130AJXD6	FEDERAL HOME LOAN BANK	20,975,000	0.13	0.59	12/14/21	9/8/23	1,238	4,795	-	6,034
Federal Agencies	3135G0U43	FANNIE MAE	29,648,000	2.88	0.66	12/9/21	9/12/23	52,090	(41,031)	-	11,059
Federal Agencies	3133EM6N7	FEDERAL FARM CREDIT BANK	50,000,000	0.17	0.22	9/27/21	9/27/23	7,083	2,123	-	9,207
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	25,000,000	0.50	0.57	12/3/21	12/1/23	9,722	1,444	-	11,166
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	25,000,000	0.50	0.57	12/3/21	12/1/23	9,722	1,444	-	11,166
Federal Agencies	3133ENGF1	FEDERAL FARM CREDIT BANK	75,000,000	0.50	0.57	12/3/21	12/1/23	29,167	4,332	-	33,499
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	10,000,000	2.25	0.73	12/10/21	12/8/23	13,125	(9,096)	-	4,029
Federal Agencies	3130A3VC5	FEDERAL HOME LOAN BANK	30,000,000	2.25	0.73	12/10/21	12/8/23	39,375	(27,288)	-	12,087
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	25,000,000	0.68	0.71	12/20/21	12/20/23	5,194	204	-	5,398
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	25,000,000	0.68	0.70	12/20/21	12/20/23	5,194	197	-	5,392
Federal Agencies	3133ENHR4	FEDERAL FARM CREDIT BANK	62,000,000	0.68	0.70	12/20/21	12/20/23	12,882	485	-	13,367
Federal Agencies	3130AFW94	FEDERAL HOME LOAN BANK	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 BANK	20,495,000	1.43	0.85	3/18/20	2/14/24	24,423	(9,891)	-	14,533
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	51	-	1,093
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	5,000,000	0.25	0.26	2/26/21	2/26/24	1,042	51	-	1,093
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	100,000,000	0.25	0.26	2/26/21	2/26/24	20,833	1,019	-	21,853
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,711	-	14,211
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,713	-	14,213
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	16,545,000	0.35	0.34	5/4/21	4/22/24	4,826	(132)	-	4,693
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	29,424,000	0.35	0.34	5/4/21	4/22/24	8,582	(236)	-	8,346
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	39,000,000	0.35	0.34	5/4/21	4/22/24	11,375	(312)	-	11,063
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANK	50,000,000	0.45	0.39	8/6/21	7/23/24	18,750	(2,636)	-	16,114
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	25,000,000	0.43	0.46	9/23/21	9/23/24	8,958	714	-	9,673
Federal Agencies	3133EM5X6	FEDERAL FARM CREDIT BANK	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 BANK	50,000,000	0.43	0.46	9/23/21	9/23/24	17,917	1,428	-	19,345
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	325	-	7,617
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	10,000,000	0.88	0.91	11/18/21	11/18/24	7,292	325	-	7,617
Federal Agencies	3133ENEJ5	FEDERAL FARM CREDIT BANK	50,000,000	0.88	0.91	11/18/21	11/18/24	36,458	1,626	-	38,085
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.66	12/3/19	12/3/24	33,854	679	-	34,533
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	50,000,000	0.92	0.93	12/9/21	12/9/24	28,111	315	-	28,426
Federal Agencies	3133ENGQ7	FEDERAL FARM CREDIT BANK	50,000,000	0.92	0.95	12/9/21	12/9/24	28,111	776	-	28,888
Federal Agencies	3135G0X24	FANNIE MAE	39,060,000	1.63	0.53	4/21/21	1/7/25	52,894	(35,924)	-	16,969
Federal Agencies	3137EAEP0	FREDDIE MAC	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	6,315
Federal Agencies	3137EAEP0	FREDDIE MAC	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	6,315
Federal Agencies	3137EAEP0	FREDDIE MAC	5,000,000	1.50	1.52	2/14/20	2/12/25	6,250	65	-	6,315
Federal Agencies	3137EAEP0	FREDDIE MAC	15,000,000	1.50	1.52	2/14/20	2/12/25	18,750	196	-	18,946
Federal Agencies	3137EAEP0	FREDDIE MAC	50,000,000	1.50	1.52	2/14/20	2/12/25	62,500	654	-	63,154
Federal Agencies	3137EAEP0	FREDDIE MAC	53,532,000	1.50	0.55	4/21/21	2/12/25	66,915	(42,685)	-	24,230
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	16,000,000	1.21	1.22	3/23/20	3/3/25	16,133	159	-	16,293
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	24,000,000	1.21	1.24	3/23/20	3/3/25	24,200	614	-	24,814

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANK	50,000,000	0.60	0.61	4/21/21	4/21/25	25,000	562	-	-	25,562
Federal Agencies	3135G03U5	FANNIE MAE	37,938,000	0.63	1.08	12/8/21	4/22/25	15,149	11,117	-	-	26,266
Federal Agencies	3135G03U5	FANNIE MAE	50,000,000	0.63	0.57	7/12/21	4/22/25	26,042	(2,426)	-	-	23,616
Federal Agencies	3135G03U5	FANNIE MAE	50,000,000	0.63	1.08	12/8/21	4/22/25	19,965	14,740	-	-	34,705
Federal Agencies	3135G04Z3	FANNIE MAE	4,655,000	0.50	1.11	12/8/21	6/17/25	1,487	1,834	-	-	3,321
Federal Agencies	3135G04Z3	FANNIE MAE	10,000,000	0.50	1.11	12/8/21	6/17/25	3,194	3,924	-	-	7,118
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	17,680,000	0.70	0.62	7/12/21	6/30/25	10,313	(1,169)	-	-	9,145
Federal Agencies	3135G05X7	FANNIE MAE	25,000,000	0.38	0.66	3/4/21	8/25/25	7,813	5,987	-	-	13,799
Federal Agencies	3135G05X7	FANNIE MAE	72,500,000	0.38	0.57	2/25/21	8/25/25	22,656	12,045	-	-	34,701
Federal Agencies	3130A8ZQ9	FEDERAL HOME LOAN BANK	10,295,000	1.75	1.03	11/2/21	9/12/25	15,014	(6,163)	-	-	8,850
Federal Agencies	3137EAEX3	FREDDIE MAC	22,600,000	0.38	0.68	3/4/21	9/23/25	7,063	5,676	-	-	12,738
Federal Agencies	3133ENEG1	FEDERAL FARM CREDIT BANK	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 BANK	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 BANK	45,000,000	1.17	1.20	12/16/21	12/16/25	21,938	503	-	-	22,440
Federal Agencies	3133ENHM5	FEDERAL FARM CREDIT BANK	50,000,000	1.17	1.20	12/16/21	12/16/25	24,375	559	-	-	24,934
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANK	15,500,000	0.69	0.75	8/9/21	4/6/26	8,913	763	-	-	9,675
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	-	21,875
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	-	21,875
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	-	21,875
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	21,875	-	-	-	21,875
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	-	22,292
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	-	22,292
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	-	22,292
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	22,292	-	-	-	22,292
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	-	21,875
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	-	21,875
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	-	21,875
Federal Agencies	3130ANTG5	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	9/13/21	8/10/26	21,875	-	-	-	21,875
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	25,000,000	1.08	1.08	10/1/21	9/3/26	22,396	-	-	-	22,396
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	25,000,000	1.08	1.08	10/1/21	9/3/26	22,396	-	-	-	22,396
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	25,000,000	1.08	1.08	10/1/21	9/3/26	22,396	-	-	-	22,396
Federal Agencies	3130AP6T7	FEDERAL HOME LOAN BANK	25,000,000	1.08	1.08	10/1/21	9/3/26	22,396	-	-	-	22,396
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	-	29,792
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	-	29,792
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	-	29,792
Federal Agencies	3130APPR0	FEDERAL HOME LOAN BANK	25,000,000	1.43	1.43	11/18/21	10/19/26	29,792	-	-	-	29,792
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	25,000,000	1.61	1.61	12/16/21	11/16/26	16,719	-	-	-	16,719
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	25,000,000	1.61	1.61	12/16/21	11/16/26	16,719	-	-	-	16,719
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	25,000,000	1.61	1.61	12/16/21	11/16/26	16,719	-	-	-	16,719
Federal Agencies	3130AQ7L1	FEDERAL HOME LOAN BANK	25,000,000	1.61	1.61	12/16/21	11/16/26	16,719	-	-	-	16,719
Subtotals			\$ 4,963,375,000					\$ 3,324,025	\$ (112,151)	\$ -	\$ -	\$ 3,211,874
Public Time Deposits	PPE82MHI9	BANK OF SAN FRANCISCO	\$ -	0.12	0.12	6/7/21	12/6/21	\$ 161	\$ -	\$ -	\$ -	161
Public Time Deposits	PPEE2K8C3	BRIDGE BANK	-	0.08	0.08	6/21/21	12/20/21	417	-	-	-	417
Public Time Deposits	PPEB3XSW4	BANK OF SAN FRANCISCO	10,000,000	0.09	0.09	9/20/21	3/21/22	775	-	-	-	775
Public Time Deposits	PPEE3CH06	BRIDGE BANK	10,000,000	0.09	0.09	9/20/21	3/21/22	764	-	-	-	764
Public Time Deposits	PPES5U4Q0	BANK OF SAN FRANCISCO	10,000,000	0.13	0.13	12/6/21	6/6/22	939	-	-	-	939
Public Time Deposits	PPEJ79PT6	BRIDGE BANK	10,000,000	0.15	0.15	12/20/21	6/20/22	493	-	-	-	493
Subtotals			\$ 40,000,000					\$ 3,550	\$ -	\$ -	\$ -	\$ 3,550
Negotiable CDs	06367CCF2	BANK OF MONTREAL CHICAGO	\$ 50,000,000	0.20	0.20	3/8/21	1/3/22	\$ 8,611	\$ -	\$ -	\$ -	8,611
Negotiable CDs	89114W3L7	TORONTO DOMINION BANK NY	50,000,000	0.20	0.20	3/8/21	1/5/22	8,611	-	-	-	8,611
Negotiable CDs	89114W3B9	TORONTO DOMINION BANK NY	60,000,000	0.20	0.20	3/4/21	1/6/22	10,333	-	-	-	10,333
Negotiable CDs	89114W2B0	TORONTO DOMINION BANK NY	100,000,000	0.18	0.18	2/18/21	1/14/22	15,500	-	-	-	15,500

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity	Earned Interest	Amort.	Realized	Earned Income
							Date		Expense	Gain/(Loss)	/Net Earnings
Negotiable CDs	06367CCQ8	BANK OF MONTREAL CHICAGO	50,000,000	0.20	0.20	3/11/21	1/20/22	8,611	-	-	8,611
Negotiable CDs	89114W3W3	TORONTO DOMINION BANK NY	50,000,000	0.20	0.20	3/11/21	1/20/22	8,611	-	-	8,611
Negotiable CDs	06367CBA4	BANK OF MONTREAL CHICAGO	75,000,000	0.20	0.20	2/16/21	2/14/22	12,917	-	-	12,917
Negotiable CDs	78012UG82	ROYAL BANK OF CANADA NY	50,000,000	0.19	0.19	2/26/21	2/16/22	7,965	-	-	7,965
Negotiable CDs	78012UG90	ROYAL BANK OF CANADA NY	60,000,000	0.19	0.19	2/26/21	2/22/22	9,798	-	-	9,798
Negotiable CDs	06367CCJ4	BANK OF MONTREAL CHICAGO	50,000,000	0.20	0.20	3/9/21	2/28/22	8,423	-	-	8,423
Negotiable CDs	06367CDY0	BANK OF MONTREAL CHICAGO	50,000,000	0.20	0.20	4/6/21	2/28/22	8,611	-	-	8,611
Negotiable CDs	78012UH57	ROYAL BANK OF CANADA NY	50,000,000	0.24	0.24	3/9/21	2/28/22	6,920	-	-	6,920
Negotiable CDs	06367CBZ9	BANK OF MONTREAL CHICAGO	100,000,000	0.20	0.20	3/3/21	3/2/22	17,353	-	-	17,353
Negotiable CDs	89114W3C7	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	3/4/21	3/4/22	9,042	-	-	9,042
Negotiable CDs	78012UJ30	ROYAL BANK OF CANADA NY	50,000,000	0.23	0.23	3/11/21	3/11/22	9,903	-	-	9,903
Negotiable CDs	89114W4K8	TORONTO DOMINION BANK NY	50,000,000	0.23	0.23	3/15/21	3/15/22	9,903	-	-	9,903
Negotiable CDs	06367CCY1	BANK OF MONTREAL CHICAGO	50,000,000	0.26	0.26	3/16/21	3/16/22	9,297	-	-	9,297
Negotiable CDs	78012UH73	ROYAL BANK OF CANADA NY	50,000,000	0.22	0.22	3/11/21	3/16/22	9,472	-	-	9,472
Negotiable CDs	78012UK46	ROYAL BANK OF CANADA NY	50,000,000	0.23	0.23	3/30/21	3/28/22	9,903	-	-	9,903
Negotiable CDs	89114W5N1	TORONTO DOMINION BANK NY	50,000,000	0.22	0.22	3/30/21	3/28/22	9,472	-	-	9,472
Negotiable CDs	78012UK53	ROYAL BANK OF CANADA NY	50,000,000	0.23	0.23	4/6/21	4/6/22	9,903	-	-	9,903
Negotiable CDs	89114W6T7	TORONTO DOMINION BANK NY	50,000,000	0.22	0.22	4/13/21	4/11/22	9,472	-	-	9,472
Negotiable CDs	89114WHS7	TORONTO DOMINION BANK NY	50,000,000	0.16	0.16	10/12/21	4/13/22	6,889	-	-	6,889
Negotiable CDs	06367CHR1	BANK OF MONTREAL CHICAGO	100,000,000	0.17	0.17	7/6/21	5/9/22	14,639	-	-	14,639
Negotiable CDs	89114WBD6	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	5/25/21	5/25/22	9,042	-	-	9,042
Negotiable CDs	06417MTV7	BANK OF NOVA SCOTIA HOUS	100,000,000	0.30	0.30	12/2/21	6/15/22	25,000	-	-	25,000
Negotiable CDs	78012UT96	ROYAL BANK OF CANADA NY	100,000,000	0.15	0.15	9/16/21	6/17/22	12,917	-	-	12,917
Negotiable CDs	06417MTY1	BANK OF NOVA SCOTIA HOUS	100,000,000	0.31	0.31	12/6/21	6/30/22	22,389	-	-	22,389
Negotiable CDs	78012UX42	ROYAL BANK OF CANADA NY	50,000,000	0.20	0.20	10/29/21	6/30/22	8,611	-	-	8,611
Negotiable CDs	89114WWMZ5	TORONTO DOMINION BANK NY	50,000,000	0.30	0.30	12/13/21	6/30/22	7,917	-	-	7,917
Negotiable CDs	06367CQB6	BANK OF MONTREAL CHICAGO	50,000,000	0.33	0.33	12/17/21	7/1/22	6,875	-	-	6,875
Negotiable CDs	89114WJ89	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	10/19/21	7/1/22	9,042	-	-	9,042
Negotiable CDs	06417MUM5	BANK OF NOVA SCOTIA HOUS	100,000,000	0.31	0.31	12/13/21	7/6/22	16,361	-	-	16,361
Negotiable CDs	06367CKG1	BANK OF MONTREAL CHICAGO	50,000,000	0.18	0.18	8/25/21	7/18/22	7,750	-	-	7,750
Negotiable CDs	06367CKN6	BANK OF MONTREAL CHICAGO	50,000,000	0.18	0.18	8/30/21	7/18/22	7,750	-	-	7,750
Negotiable CDs	06417MSJ5	BANK OF NOVA SCOTIA HOUS	50,000,000	0.24	0.24	11/2/21	8/1/22	10,333	-	-	10,333
Negotiable CDs	78012UW84	ROYAL BANK OF CANADA NY	50,000,000	0.28	0.28	10/26/21	9/26/22	12,056	-	-	12,056
Negotiable CDs	78012UW68	ROYAL BANK OF CANADA NY	50,000,000	0.30	0.30	10/25/21	10/24/22	12,917	-	-	12,917
Negotiable CDs	96130ALCO	WESTPAC BANKING CORP NY	50,000,000	0.30	0.30	10/27/21	10/24/22	12,917	-	-	12,917
Negotiable CDs	78012U2E4	ROYAL BANK OF CANADA NY	50,000,000	0.48	0.48	12/2/21	12/2/22	20,000	-	-	20,000
Negotiable CDs	89114WWM36	TORONTO DOMINION BANK NY	50,000,000	0.48	0.48	12/2/21	12/2/22	20,000	-	-	20,000
Negotiable CDs	06367CPS0	BANK OF MONTREAL CHICAGO	50,000,000	0.52	0.52	12/8/21	12/7/22	17,333	-	-	17,333
Subtotals			\$ 2,495,000,000					\$ 479,367	\$ -	\$ -	\$ 479,367
Commercial Paper	89233HDT8	TOYOTA MOTOR CREDIT CORP	\$ 25,000,000	0.00	0.17	10/28/21	4/27/22	\$ -	\$ 3,660	\$ -	\$ 3,660
Commercial Paper	89233HF82	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.20	11/10/21	6/8/22	-	8,611	-	8,611
Commercial Paper	89233HFE9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.21	10/25/21	6/14/22	-	9,042	-	9,042
Commercial Paper	89233HFF6	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.32	12/21/21	6/15/22	-	4,889	-	4,889
Commercial Paper	89233HFN9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.27	12/6/21	6/22/22	-	9,750	-	9,750
Commercial Paper	89233HFQ2	TOYOTA MOTOR CREDIT CORP	60,000,000	0.00	0.31	12/16/21	6/24/22	-	8,267	-	8,267
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.19	10/19/21	6/30/22	-	8,181	-	8,181
Commercial Paper	89233HFW9	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.24	11/1/21	6/30/22	-	10,333	-	10,333
Commercial Paper	89233HG16	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.24	11/19/21	7/1/22	-	10,333	-	10,333
Commercial Paper	89233HH15	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	0.25	11/4/21	8/1/22	-	10,764	-	10,764
Subtotals			\$ 485,000,000					\$ -	\$ 83,829	\$ -	\$ 83,829
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	\$ 20,546,473	0.01	0.01	12/31/21	1/1/22	\$ 114	\$ -	\$ -	\$ 114
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	277,725,555	0.03	0.03	12/31/21	1/1/22	11,137	-	-	11,137

Monthly Investment Earnings Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
Money Market Funds	31607A703	FIDELITY INST GOV FUND	16,347,943	0.01	0.01	12/31/21	1/1/22	276	-	-	276	
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PRM	231,097,263	0.03	0.03	12/31/21	1/1/22	9,355	-	-	9,355	
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUND	12,405,691	0.03	0.03	12/31/21	1/1/22	373	-	-	373	
Money Market Funds	85749T517	STATE ST INST US GOV MM-OPP	200,001,374	0.03	0.03	12/31/21	1/1/22	1,374	-	-	1,374	
Subtotals			\$ 758,124,300					\$ 22,630	\$ -	\$ -	\$ 22,630	
Supranationals	459058ES8	INTL BK RECON & DEVELOP	\$ 64,387,000	1.88	0.33	12/16/21	10/7/22	\$ 50,329	\$ (43,408)	\$ -	\$ 6,921	
Supranationals	459058JV6	INTL BK RECON & DEVELOP	100,000,000	0.13	0.26	4/20/21	4/20/23	10,500	8,790	-	19,290	
Supranationals	4581X0CC0	INTER-AMERICAN DEVEL BK	25,756,000	3.00	0.65	12/15/21	10/4/23	34,341	(27,948)	-	6,393	
Supranationals	459056HV2	INTL BK RECON & DEVELOP	50,000,000	1.50	0.79	11/2/21	8/28/24	62,500	(29,623)	-	32,877	
Supranationals	4581X0DZ8	INTER-AMERICAN DEVEL BK	50,000,000	0.50	0.78	11/4/21	9/23/24	20,833	11,897	-	32,730	
Supranationals	45950VQG4	INTL FINANCE CORP	10,000,000	0.44	0.72	10/22/21	9/23/24	3,667	2,362	-	6,029	
Supranationals	4581X0CM8	INTER-AMERICAN DEVEL BK	100,000,000	2.13	0.58	4/26/21	1/15/25	177,083	(129,379)	-	47,704	
Supranationals	459058JB0	INTL BK RECON & DEVELOP	40,000,000	0.63	0.56	7/23/21	4/22/25	20,867	(1,947)	-	18,919	
Supranationals	4581X0DN5	INTER-AMERICAN DEVEL BK	28,900,000	0.63	0.99	11/1/21	7/15/25	15,052	8,734	-	23,786	
Supranationals	45818WDG8	INTER-AMERICAN DEVEL BK	19,500,000	0.82	0.75	8/25/21	2/27/26	13,325	(1,071)	-	12,254	
Subtotals			\$ 488,543,000					\$ 408,498	\$ (201,594)	\$ -	\$ 206,904	
Grand Totals			\$ 14,105,042,300					\$ 7,577,281	\$ (1,495,588)	\$ -	\$ 6,081,693	

¹Yield to maturity is calculated at purchase

Investment Transactions

Pooled Fund

For month ended December 31, 2021

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	12/1/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	\$ 32,000,000	0.03	0.03	\$ 100.00	\$ -	\$ 32,000,000
Purchase	12/2/21	6/15/22	Negotiable CDs	BANK OF NOVA SCOTIA HOUS	06417MTV7	100,000,000	0.30	0.30	100.00	-	100,000,000
Purchase	12/2/21	12/2/22	Negotiable CDs	ROYAL BANK OF CANADA NY	78012U2E4	50,000,000	0.48	0.48	100.00	-	50,000,000
Purchase	12/2/21	12/2/22	Negotiable CDs	TORONTO DOMINION BANK NY	89114WM36	50,000,000	0.48	0.48	100.00	-	50,000,000
Purchase	12/3/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	15,000,000	0.03	0.03	100.00	-	15,000,000
Purchase	12/3/21	11/30/26	U.S. Treasuries	US TREASURY	91282CDK4	50,000,000	1.25	1.22	100.14	5,151	50,077,417
Purchase	12/3/21	12/1/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENGF1	25,000,000	0.50	0.57	99.86	-	24,963,750
Purchase	12/3/21	12/1/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENGF1	25,000,000	0.50	0.57	99.86	-	24,963,750
Purchase	12/3/21	12/1/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENGF1	75,000,000	0.50	0.57	99.86	-	74,891,250
Purchase	12/3/21	12/6/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385QD1	15,000,000	0.00	0.02	100.00	-	14,999,975
Purchase	12/3/21	12/6/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385QD1	35,091,000	0.00	0.02	100.00	-	35,090,942
Purchase	12/6/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	33,000,000	0.03	0.03	100.00	-	33,000,000
Purchase	12/6/21	6/6/22	Public Time Deposits	BANK OF SAN FRANCISCO	PPES5U4Q0	10,000,000	0.13	0.13	100.00	-	10,000,000
Purchase	12/6/21	6/22/22	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233HFN9	50,000,000	0.00	0.27	99.85	-	49,925,750
Purchase	12/6/21	6/30/22	Negotiable CDs	BANK OF NOVA SCOTIA HOUS	06417MTY1	100,000,000	0.31	0.31	100.00	-	100,000,000
Purchase	12/6/21	8/24/23	Federal Agencies	FREDDIE MAC	3137EAEV7	40,776,000	0.25	0.59	99.43	28,883	40,571,644
Purchase	12/7/21	6/30/25	U.S. Treasuries	US TREASURY	91282ZWW3	50,000,000	0.25	1.04	97.26	54,348	48,683,254
Purchase	12/7/21	11/30/26	U.S. Treasuries	US TREASURY	91282CDK4	50,000,000	1.25	1.20	100.23	12,019	50,129,207
Purchase	12/7/21	12/15/21	U.S. Treasuries	TREASURY BILL	912796ZX0	50,000,000	0.00	0.08	100.00	-	49,999,111
Purchase	12/7/21	12/15/21	U.S. Treasuries	TREASURY BILL	912796ZX0	50,000,000	0.00	0.08	100.00	-	49,999,111
Purchase	12/8/21	4/22/25	Federal Agencies	FANNIE MAE	3135G03U5	37,938,000	0.63	1.08	98.50	30,298	37,398,090
Purchase	12/8/21	4/22/25	Federal Agencies	FANNIE MAE	3135G03U5	50,000,000	0.63	1.08	98.49	39,931	49,283,881
Purchase	12/8/21	6/17/25	Federal Agencies	FANNIE MAE	3135G04Z3	4,655,000	0.50	1.11	97.89	11,056	4,567,695
Purchase	12/8/21	6/17/25	Federal Agencies	FANNIE MAE	3135G04Z3	10,000,000	0.50	1.11	97.90	23,750	9,813,350
Purchase	12/8/21	12/7/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CPS0	50,000,000	0.52	0.52	100.00	-	50,000,000
Purchase	12/9/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	104,000,000	0.03	0.03	100.00	-	104,000,000
Purchase	12/9/21	9/12/23	Federal Agencies	FANNIE MAE	3135G0U43	29,648,000	2.88	0.66	103.86	205,992	30,999,294
Purchase	12/9/21	12/9/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENGG7	50,000,000	0.92	0.93	99.97	-	49,985,000
Purchase	12/9/21	12/9/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENGG7	50,000,000	0.92	0.95	99.93	-	49,963,000
Purchase	12/9/21	12/15/23	U.S. Treasuries	US TREASURY	91282CBA8	50,000,000	0.13	0.72	98.80	30,225	49,432,569
Purchase	12/10/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	100,000,000	0.03	0.03	100.00	-	100,000,000
Purchase	12/10/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	77,000,000	0.03	0.03	100.00	-	77,000,000
Purchase	12/10/21	12/8/23	Federal Agencies	FEDERAL HOME LOAN BANK	3130A3VC5	10,000,000	2.25	0.73	103.01	1,250	10,302,250
Purchase	12/10/21	12/8/23	Federal Agencies	FEDERAL HOME LOAN BANK	3130A3VC5	30,000,000	2.25	0.73	103.01	3,750	30,906,750
Purchase	12/13/21	6/30/22	Negotiable CDs	TORONTO DOMINION BANK NY	89114WMZ5	50,000,000	0.30	0.30	100.00	-	50,000,000
Purchase	12/13/21	7/6/22	Negotiable CDs	BANK OF NOVA SCOTIA HOUS	06417MUM5	100,000,000	0.31	0.31	100.00	-	100,000,000
Purchase	12/13/21	12/1/22	U.S. Treasuries	TREASURY BILL	912796P94	50,000,000	0.00	0.25	99.76	-	49,878,019
Purchase	12/14/21	6/26/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EM3S9	48,067,000	0.20	0.53	99.50	28,840	47,855,025
Purchase	12/14/21	9/8/23	Federal Agencies	FEDERAL HOME LOAN BANK	3130AJXD6	20,975,000	0.13	0.59	99.20	6,992	20,813,353
Purchase	12/15/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	64,000,000	0.03	0.03	100.00	-	64,000,000
Purchase	12/15/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	150,000,000	0.03	0.03	100.00	-	150,000,000
Purchase	12/15/21	10/4/23	Supranationals	INTER-AMERICAN DEVEL BK	4581X0CC0	25,756,000	3.00	0.65	104.20	152,390	26,990,142
Purchase	12/15/21	12/15/23	U.S. Treasuries	US TREASURY	91282CBA8	50,000,000	0.13	0.69	98.89	-	49,443,359
Purchase	12/16/21	6/24/22	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233HFQ2	60,000,000	0.00	0.31	99.84	-	59,901,833
Purchase	12/16/21	10/7/22	Supranationals	INTL BK RECON & DEVELOP	459058ES8	64,387,000	1.88	0.33	101.24	231,514	65,418,845
Purchase	12/16/21	11/16/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQ7L1	25,000,000	1.61	1.61	100.00	-	25,000,000
Purchase	12/16/21	11/16/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQ7L1	25,000,000	1.61	1.61	100.00	-	25,000,000
Purchase	12/16/21	11/16/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQ7L1	25,000,000	1.61	1.61	100.00	-	25,000,000
Purchase	12/16/21	11/16/26	Federal Agencies	FEDERAL HOME LOAN BANK	3130AQ7L1	25,000,000	1.61	1.61	100.00	-	25,000,000
Purchase	12/16/21	12/16/25	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENHM5	45,000,000	1.17	1.20	99.90	-	44,954,100
Purchase	12/16/21	12/16/25	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENHM5	50,000,000	1.17	1.20	99.90	-	49,949,000
Purchase	12/17/21	1/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	100,000,000	0.00	0.00	100.00	-	100,000,000

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	12/17/21	7/1/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CQB6	50,000,000	0.33	0.33	100.00	-	50,000,000
Purchase	12/20/21	6/20/22	Public Time Deposits	BRIDGE BANK	PPEJ79PT6	10,000,000	0.15	0.15	100.00	-	10,000,000
Purchase	12/20/21	12/20/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENHR4	25,000,000	0.68	0.71	99.95	-	24,987,600
Purchase	12/20/21	12/20/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENHR4	25,000,000	0.68	0.70	99.95	-	24,988,000
Purchase	12/20/21	12/20/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ENHR4	62,000,000	0.68	0.70	99.95	-	61,970,488
Purchase	12/21/21	6/15/22	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233HFF6	50,000,000	0.00	0.32	99.84	-	49,921,778
Purchase	12/27/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	50,000,000	0.03	0.03	100.00	-	50,000,000
Purchase	12/27/21	1/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	100,000,000	0.03	0.03	100.00	-	100,000,000
Purchase	12/28/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	26,000,000	0.03	0.03	100.00	-	26,000,000
Purchase	12/29/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	79,000,000	0.03	0.03	100.00	-	79,000,000
Purchase	12/31/21	1/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	114	0.01	0.01	100.00	-	114
Purchase	12/31/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	11,137	0.03	0.03	100.00	-	11,137
Purchase	12/31/21	1/1/22	Money Market Funds	FIDELITY INST GOV FUND	31607A703	276	0.01	0.01	100.00	-	276
Purchase	12/31/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	9,355	0.03	0.03	100.00	-	9,355
Purchase	12/31/21	1/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	373	0.03	0.03	100.00	-	373
Purchase	12/31/21	1/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	1,374	0.03	0.03	100.00	-	1,374
Subtotals						\$3,014,315,630	0.44	0.44	\$ 99.96	\$ 866,388	\$3,014,041,210
Sale	12/3/21	1/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	\$ 90,000,000	0.01	0.01	\$ 100.00	\$ -	\$ 90,000,000
Sale	12/6/21	1/1/22	Money Market Funds	FIDELITY INST GOV FUND	31607A703	100,000,000	0.01	0.01	100.00	-	100,000,000
Sale	12/7/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	77,000,000	0.03	0.03	100.00	-	77,000,000
Sale	12/8/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	81,000,000	0.03	0.03	100.00	-	81,000,000
Sale	12/8/21	1/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	20,000,000	0.03	0.03	100.00	-	20,000,000
Sale	12/13/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	95,000,000	0.03	0.03	100.00	-	95,000,000
Sale	12/16/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	90,000,000	0.03	0.03	100.00	-	90,000,000
Sale	12/16/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	250,000,000	0.03	0.03	100.00	-	250,000,000
Sale	12/17/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	100,000,000	0.03	0.03	100.00	-	100,000,000
Sale	12/17/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	24,000,000	0.03	0.03	100.00	-	24,000,000
Sale	12/20/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	100,000,000	0.03	0.03	100.00	-	100,000,000
Sale	12/20/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	100,000,000	0.03	0.03	100.00	-	100,000,000
Sale	12/21/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	82,000,000	0.03	0.03	100.00	-	82,000,000
Sale	12/22/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	80,000,000	0.03	0.03	100.00	-	80,000,000
Sale	12/23/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	90,000,000	0.03	0.03	100.00	-	90,000,000
Sale	12/30/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	100,000,000	0.03	0.03	100.00	-	100,000,000
Subtotals						\$1,479,000,000	0.02	0.02	\$ 100.00	\$ -	\$1,479,000,000
Maturity	12/2/21	12/2/21	U.S. Treasuries	TREASURY BILL	9127965G0	\$ 50,000,000	0.00	0.09	100.00	\$ -	\$ 50,000,000
Maturity	12/2/21	12/2/21	U.S. Treasuries	TREASURY BILL	9127965G0	100,000,000	0.00	0.11	100.00	-	100,000,000
Maturity	12/3/21	12/3/21	Federal Agencies	FED FARM CRD DISCOUNT NT	313313QA9	15,000,000	0.00	0.10	100.00	-	15,000,000
Maturity	12/6/21	12/6/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385QD1	15,000,000	0.00	0.02	100.00	-	15,000,000
Maturity	12/6/21	12/6/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385QD1	35,091,000	0.00	0.02	100.00	-	35,091,000
Maturity	12/6/21	12/6/21	Public Time Deposits	BANK OF SAN FRANCISCO	PPE82MH19	10,000,000	0.12	0.12	100.00	3,603	10,003,603
Maturity	12/13/21	12/13/21	Federal Agencies	FED FARM CRD DISCOUNT NT	313313QL5	50,000,000	0.00	0.11	100.00	-	50,000,000
Maturity	12/15/21	12/15/21	U.S. Treasuries	TREASURY BILL	912796ZX0	50,000,000	0.00	0.08	100.00	-	50,000,000
Maturity	12/15/21	12/15/21	U.S. Treasuries	TREASURY BILL	912796ZX0	50,000,000	0.00	0.08	100.00	-	50,000,000
Maturity	12/15/21	12/15/21	U.S. Treasuries	US TREASURY	9128285R7	50,000,000	2.63	0.12	100.00	656,250	50,656,250
Maturity	12/15/21	12/15/21	U.S. Treasuries	US TREASURY	9128285R7	50,000,000	2.63	0.11	100.00	656,250	50,656,250
Maturity	12/15/21	12/15/21	U.S. Treasuries	US TREASURY	9128285R7	50,000,000	2.63	0.11	100.00	656,250	50,656,250
Maturity	12/15/21	12/15/21	U.S. Treasuries	US TREASURY	9128285R7	50,000,000	2.63	0.11	100.00	656,250	50,656,250
Maturity	12/17/21	12/17/21	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EJ3B3	19,000,000	2.80	0.74	100.00	266,000	19,266,000
Maturity	12/17/21	12/17/21	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EJ3B3	25,000,000	2.80	2.84	100.00	350,000	25,350,000
Maturity	12/17/21	12/17/21	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EJ3B3	25,000,000	2.80	2.84	100.00	350,000	25,350,000
Maturity	12/17/21	12/17/21	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EJ3B3	25,000,000	2.80	2.85	100.00	350,000	25,350,000

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Maturity	12/20/21	12/20/21	Federal Agencies	FEDERAL HOME LOAN BANK	3130AHSR5	22,500,000	1.63	1.68	100.00	182,813	22,682,813
Maturity	12/20/21	12/20/21	Public Time Deposits	BRIDGE BANK	PPEE2K8C3	10,000,000	0.08	0.08	100.00	3,990	10,003,990
Maturity	12/29/21	12/29/21	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMLW0	62,500,000	0.09	0.11	100.00	28,125	62,528,125
Maturity	12/30/21	12/30/21	U.S. Treasuries	TREASURY BILL	912796A90	50,000,000	0.00	0.09	100.00	-	50,000,000
Maturity	12/31/21	12/31/21	U.S. Treasuries	US TREASURY	912828U81	50,000,000	2.00	1.61	100.00	500,000	50,500,000
Subtotals						\$ 864,091,000	1.08	0.48	\$ -	\$ 4,659,530	\$ 868,750,530
Interest	12/2/21	3/2/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CBZ9	\$ 100,000,000	0.15	0.15	0.00	0.00	\$ 37,823
Interest	12/2/21	6/2/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EHL7	50,000,000	1.88	1.85	0.00	0.00	468,750
Interest	12/2/21	6/2/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EHL7	50,000,000	1.88	1.88	0.00	0.00	468,750
Interest	12/2/21	6/2/23	Federal Agencies	FEDERAL HOME LOAN BANK	3130AMRY0	15,000,000	0.13	0.17	0.00	0.00	9,271
Interest	12/2/21	6/2/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMF31	100,000,000	0.13	0.16	0.00	0.00	62,500
Interest	12/3/21	12/3/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELCP7	25,000,000	1.63	1.66	0.00	0.00	203,125
Interest	12/9/21	6/9/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMF64	58,735,000	0.06	0.08	0.00	0.00	17,621
Interest	12/14/21	6/14/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMH96	50,000,000	0.13	0.26	0.00	0.00	31,250
Interest	12/14/21	12/14/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMS45	50,000,000	0.11	0.12	0.00	0.00	22,917
Interest	12/15/21	6/15/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELDK7	20,000,000	1.63	1.63	0.00	0.00	163,000
Interest	12/15/21	6/15/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELDK7	25,000,000	1.63	1.63	0.00	0.00	203,750
Interest	12/15/21	6/15/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELDK7	25,000,000	1.63	1.63	0.00	0.00	203,750
Interest	12/15/21	6/15/22	U.S. Treasuries	US TREASURY	9128286Y1	50,000,000	1.75	0.08	0.00	0.00	437,500
Interest	12/15/21	6/15/22	U.S. Treasuries	US TREASURY	9128286Y1	50,000,000	1.75	0.09	0.00	0.00	437,500
Interest	12/15/21	6/15/23	U.S. Treasuries	US TREASURY	912828ZU7	50,000,000	0.25	0.19	0.00	0.00	62,500
Interest	12/15/21	6/15/23	U.S. Treasuries	US TREASURY	912828ZU7	50,000,000	0.25	0.18	0.00	0.00	62,500
Interest	12/15/21	6/15/23	U.S. Treasuries	US TREASURY	912828ZU7	50,000,000	0.25	0.25	0.00	0.00	62,500
Interest	12/15/21	12/15/23	U.S. Treasuries	US TREASURY	91282CBA8	50,000,000	0.13	0.30	0.00	0.00	31,250
Interest	12/15/21	12/15/23	U.S. Treasuries	US TREASURY	91282CBA8	50,000,000	0.13	0.72	0.00	0.00	31,250
Interest	12/16/21	3/16/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CCY1	50,000,000	0.17	0.17	0.00	0.00	21,233
Interest	12/17/21	6/17/25	Federal Agencies	FANNIE MAE	3135G04Z3	4,655,000	0.50	1.11	0.00	0.00	11,638
Interest	12/17/21	6/17/25	Federal Agencies	FANNIE MAE	3135G04Z3	10,000,000	0.50	1.11	0.00	0.00	25,000
Interest	12/26/21	6/26/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EM3S9	48,067,000	0.20	0.53	0.00	0.00	32,045
Interest	12/26/21	6/26/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EM3S9	50,000,000	0.20	0.22	0.00	0.00	33,333
Interest	12/29/21	2/28/22	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UH57	50,000,000	0.15	0.15	0.00	0.00	19,454
Interest	12/30/21	6/30/25	Federal Agencies	FEDERAL HOME LOAN BANK	3130AN4A5	17,680,000	0.70	0.62	0.00	0.00	59,817
Interest	12/31/21	1/1/22	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	16,546,473	0.01	0.01	0.00	0.00	114
Interest	12/31/21	1/1/22	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	186,725,555	0.03	0.03	0.00	0.00	11,137
Interest	12/31/21	1/1/22	Money Market Funds	FIDELITY INST GOV FUND	31607A703	16,347,943	0.01	0.01	0.00	0.00	276
Interest	12/31/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	86,097,263	0.03	0.03	0.00	0.00	2
Interest	12/31/21	1/1/22	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	231,097,263	0.03	0.03	0.00	0.00	9,353
Interest	12/31/21	1/1/22	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	12,405,691	0.03	0.03	0.00	0.00	373
Interest	12/31/21	1/1/22	Money Market Funds	STATE ST INST US GOV MM-	85749T517	200,001,374	0.03	0.03	0.00	0.00	1,374
Interest	12/31/21	6/30/22	U.S. Treasuries	US TREASURY	912828XW5	25,000,000	1.75	1.77	0.00	0.00	218,750
Interest	12/31/21	6/30/22	U.S. Treasuries	US TREASURY	912828ZX1	50,000,000	0.13	0.11	0.00	0.00	31,250
Interest	12/31/21	6/30/22	U.S. Treasuries	US TREASURY	912828ZX1	50,000,000	0.13	0.09	0.00	0.00	31,250
Interest	12/31/21	6/30/22	U.S. Treasuries	US TREASURY	912828ZX1	50,000,000	0.13	0.08	0.00	0.00	31,250
Interest	12/31/21	6/30/22	U.S. Treasuries	US TREASURY	912828ZX1	50,000,000	0.13	0.09	0.00	0.00	31,250
Interest	12/31/21	6/30/22	U.S. Treasuries	US TREASURY	912828ZX1	50,000,000	0.13	0.09	0.00	0.00	31,250
Interest	12/31/21	6/30/22	U.S. Treasuries	US TREASURY	912828ZX1	50,000,000	0.13	0.09	0.00	0.00	31,250
Interest	12/31/21	6/30/23	U.S. Treasuries	US TREASURY	912828S35	50,000,000	1.38	1.61	0.00	0.00	343,750
Interest	12/31/21	6/30/23	U.S. Treasuries	US TREASURY	912828S35	50,000,000	1.38	0.24	0.00	0.00	343,750
Interest	12/31/21	6/30/23	U.S. Treasuries	US TREASURY	91282CCK5	50,000,000	0.13	0.26	0.00	0.00	31,250
Interest	12/31/21	6/30/25	U.S. Treasuries	US TREASURY	912828ZW3	50,000,000	0.25	0.65	0.00	0.00	62,500
Interest	12/31/21	6/30/25	U.S. Treasuries	US TREASURY	912828ZW3	50,000,000	0.25	0.70	0.00	0.00	62,500
Interest	12/31/21	6/30/25	U.S. Treasuries	US TREASURY	912828ZW3	50,000,000	0.25	0.60	0.00	0.00	62,500

Investment Transactions Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Interest	12/31/21	6/30/25	U.S. Treasuries	US TREASURY	912828ZW3	50,000,000	0.25	0.65	0.00	0.00	62,500
Interest	12/31/21	6/30/25	U.S. Treasuries	US TREASURY	912828ZW3	50,000,000	0.25	0.62	0.00	0.00	62,500
Interest	12/31/21	6/30/25	U.S. Treasuries	US TREASURY	912828ZW3	50,000,000	0.25	0.60	0.00	0.00	62,500
Interest	12/31/21	6/30/25	U.S. Treasuries	US TREASURY	912828ZW3	50,000,000	0.25	0.51	0.00	0.00	62,500
Interest	12/31/21	6/30/25	U.S. Treasuries	US TREASURY	912828ZW3	50,000,000	0.25	0.56	0.00	0.00	62,500
Interest	12/31/21	6/30/25	U.S. Treasuries	US TREASURY	912828ZW3	50,000,000	0.25	1.04	0.00	0.00	62,500
Interest	12/31/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.90	0.00	0.00	218,750
Interest	12/31/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.85	0.00	0.00	218,750
Interest	12/31/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.73	0.00	0.00	218,750
Interest	12/31/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.74	0.00	0.00	218,750
Interest	12/31/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.71	0.00	0.00	218,750
Interest	12/31/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.77	0.00	0.00	218,750
Interest	12/31/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.90	0.00	0.00	218,750
Interest	12/31/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	1.05	0.00	0.00	218,750
Interest	12/31/21	12/31/24	U.S. Treasuries	US TREASURY	912828YY0	50,000,000	1.75	0.56	0.00	0.00	437,500
Interest	12/31/21	12/31/25	U.S. Treasuries	US TREASURY	91282CBC4	50,000,000	0.38	0.60	0.00	0.00	93,750
Interest	12/31/21	12/31/25	U.S. Treasuries	US TREASURY	91282CBC4	50,000,000	0.38	0.68	0.00	0.00	93,750
Subtotals						\$3,373,358,563	0.44	0.44	\$ -	\$ -	\$ 7,305,156
Grand Totals		68	Purchases								
		(16)	Sales								
		(22)	Maturities / Calls								
		30	Change in number of positions								