

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



José Cisneros, Treasurer

Tajel Shah, Chief Assistant Treasurer
Robert L. Shaw, CFA, Chief Investment Officer

Investment Report for the month of August 2020

September 15, 2020

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 August 31, 2020. 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 August 2020 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	August 2020	Fiscal YTD	July 2020
Average Daily Balance	\$ 11,172	\$ 11,092	\$ 11,253	\$ 11,253
Net Earnings	18.45	8.87	9.58	9.58
Earned Income Yield	0.97%	0.94%	1.00%	1.00%

CCSF Pooled Fund Statistics *

<i>(in \$ million)</i>	% of Portfolio	Book Value	Market Value	Wtd. Avg. Coupon	Wtd. Avg. YTM	WAM
Investment Type						
U.S. Treasuries	39.43%	\$ 4,450.4	\$ 4,470.0	0.74%	0.72%	172
Federal Agencies	29.69%	3,316.6	3,365.3	1.48%	1.51%	404
State & Local Government						
Agency Obligations	0.51%	56.4	57.5	2.35%	2.56%	226
Public Time Deposits	0.40%	45.0	45.0	0.21%	0.21%	66
Negotiable CDs	9.54%	1,080.0	1,081.9	0.80%	0.80%	85
Medium Term Notes	0.04%	5.0	5.0	3.05%	3.08%	130
Money Market Funds	15.66%	1,775.8	1,775.8	0.07%	0.07%	1
Supranationals	4.73%	530.5	536.1	0.57%	2.00%	422
Totals	100.0%	\$ 11,259.7	\$ 11,336.6	0.92%	0.93%	217

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, Eric Sandler, 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 August 31, 2020

<i>(in \$ million)</i>							
Security Type	Par Value	Book Value	Market Value	Market/Book Price	Current % Allocation	Max. Policy Allocation	Compliant?
U.S. Treasuries	\$ 4,446.0	\$ 4,450.4	\$ 4,470.0	100.44	39.43%	100%	Yes
Federal Agencies	3,317.0	3,316.6	3,365.3	101.47	29.69%	100%	Yes
State & Local Government							
Agency Obligations	56.7	56.4	57.5	101.87	0.51%	20%	Yes
Public Time Deposits	45.0	45.0	45.0	100.00	0.40%	100%	Yes
Negotiable CDs	1,080.0	1,080.0	1,081.9	100.18	9.54%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	-	-	-	-	0.00%	25%	Yes
Medium Term Notes	5.0	5.0	5.0	101.02	0.04%	25%	Yes
Repurchase Agreements	-	-	-	-	0.00%	10%	Yes
Reverse Repurchase/ Securities Lending Agreements	-	-	-	-	0.00%	\$75mm	Yes
Money Market Funds - Government	1,775.8	1,775.8	1,775.8	100.00	15.66%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	532.1	530.5	536.1	101.05	4.73%	30%	Yes
TOTAL	\$ 11,257.7	\$ 11,259.7	\$ 11,336.6	100.68	100.00%	-	Yes

The City and County of San Francisco uses the following methodology to determine compliance: Compliance is pre-trade and calculated on both a par and market value basis, using the result with the lowest percentage 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.

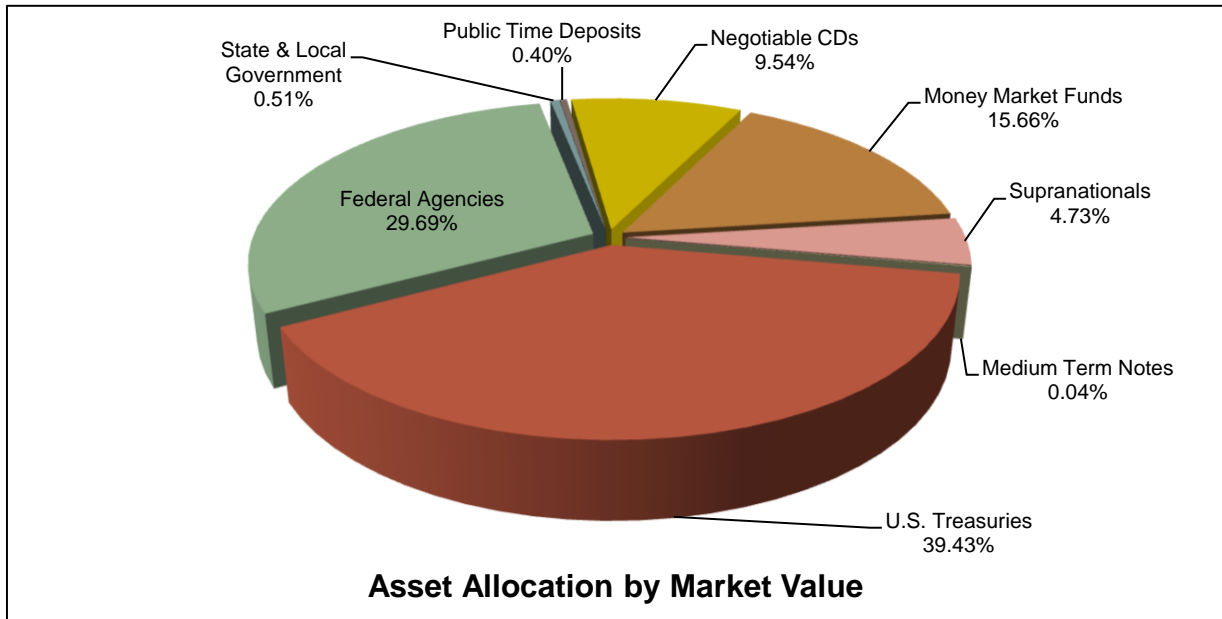
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended August 31, 2020

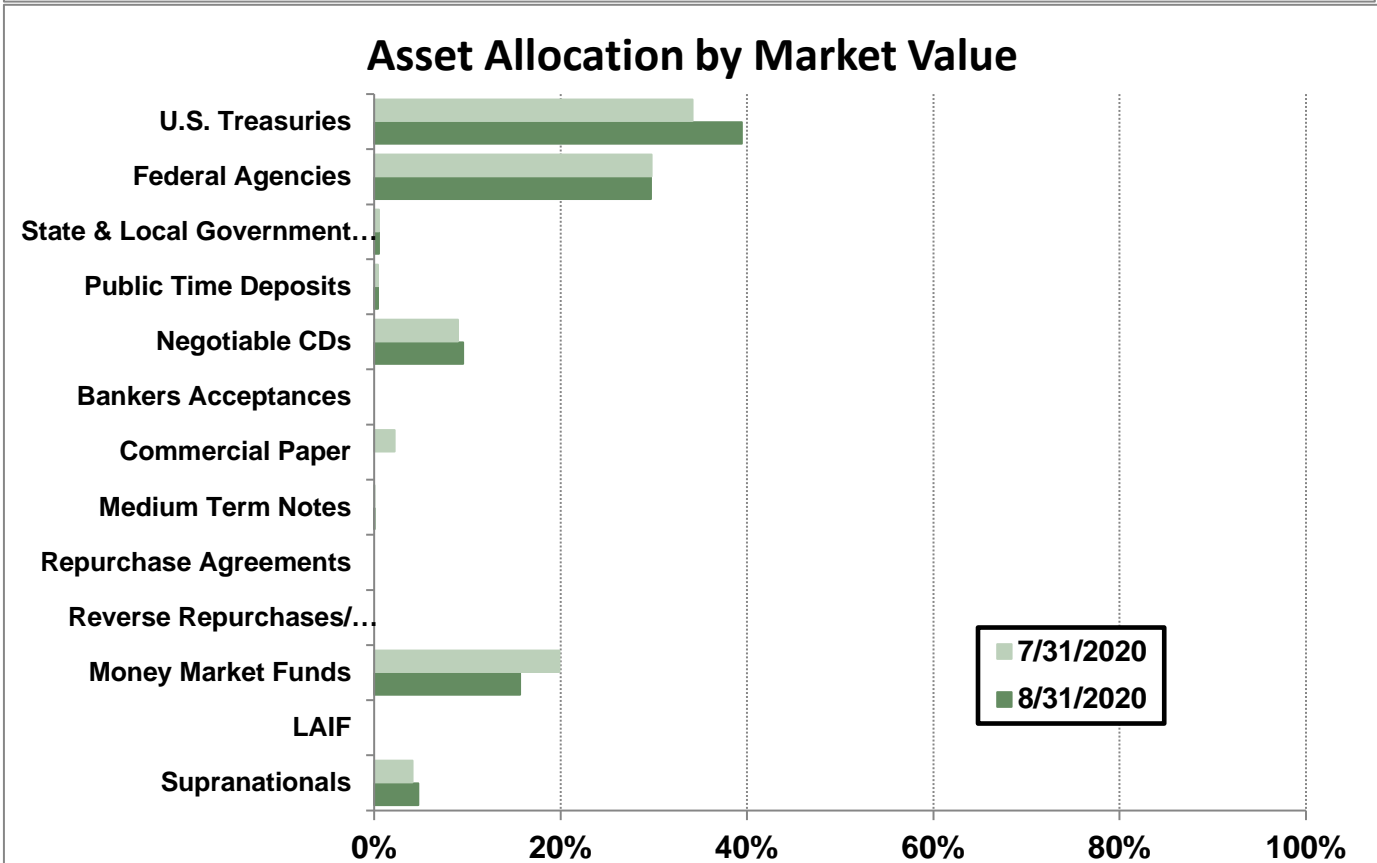
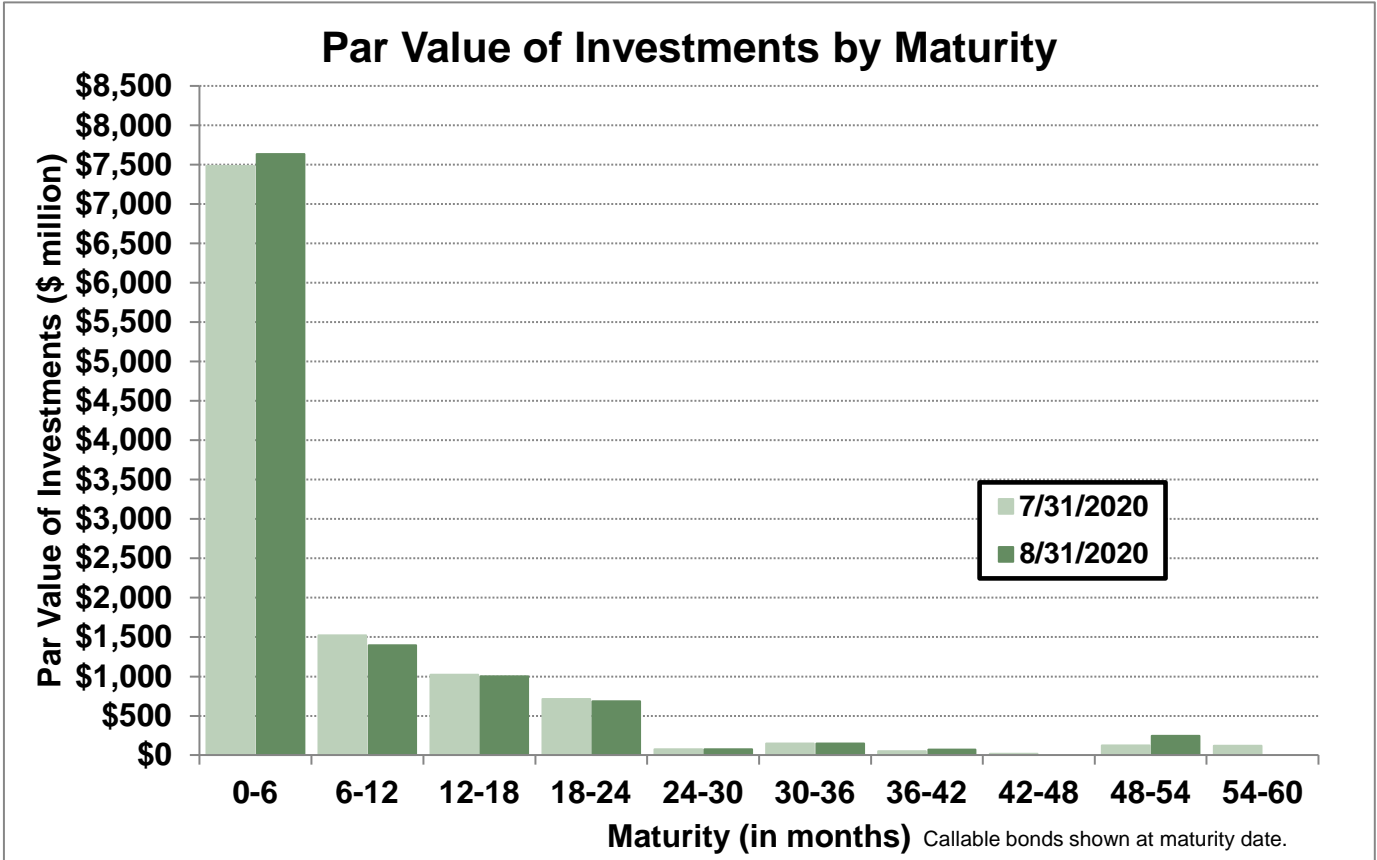
Average Daily Balance	\$11,091,851,585
Net Earnings	\$8,868,970
Earned Income Yield	0.94%
Weighted Average Maturity	217 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 4,446.0	\$ 4,450.4	\$ 4,470.0
Federal Agencies		3,317.0	3,316.6	3,365.3
State & Local Government				
Agency Obligations		56.7	56.4	57.5
Public Time Deposits		45.0	45.0	45.0
Negotiable CDs		1,080.0	1,080.0	1,081.9
Commercial Paper		-	-	-
Medium Term Notes		5.0	5.0	5.0
Money Market Funds		1,775.8	1,775.8	1,775.8
Supranationals		532.1	530.5	536.1
Total		\$ 11,257.7	\$ 11,259.7	\$ 11,336.6

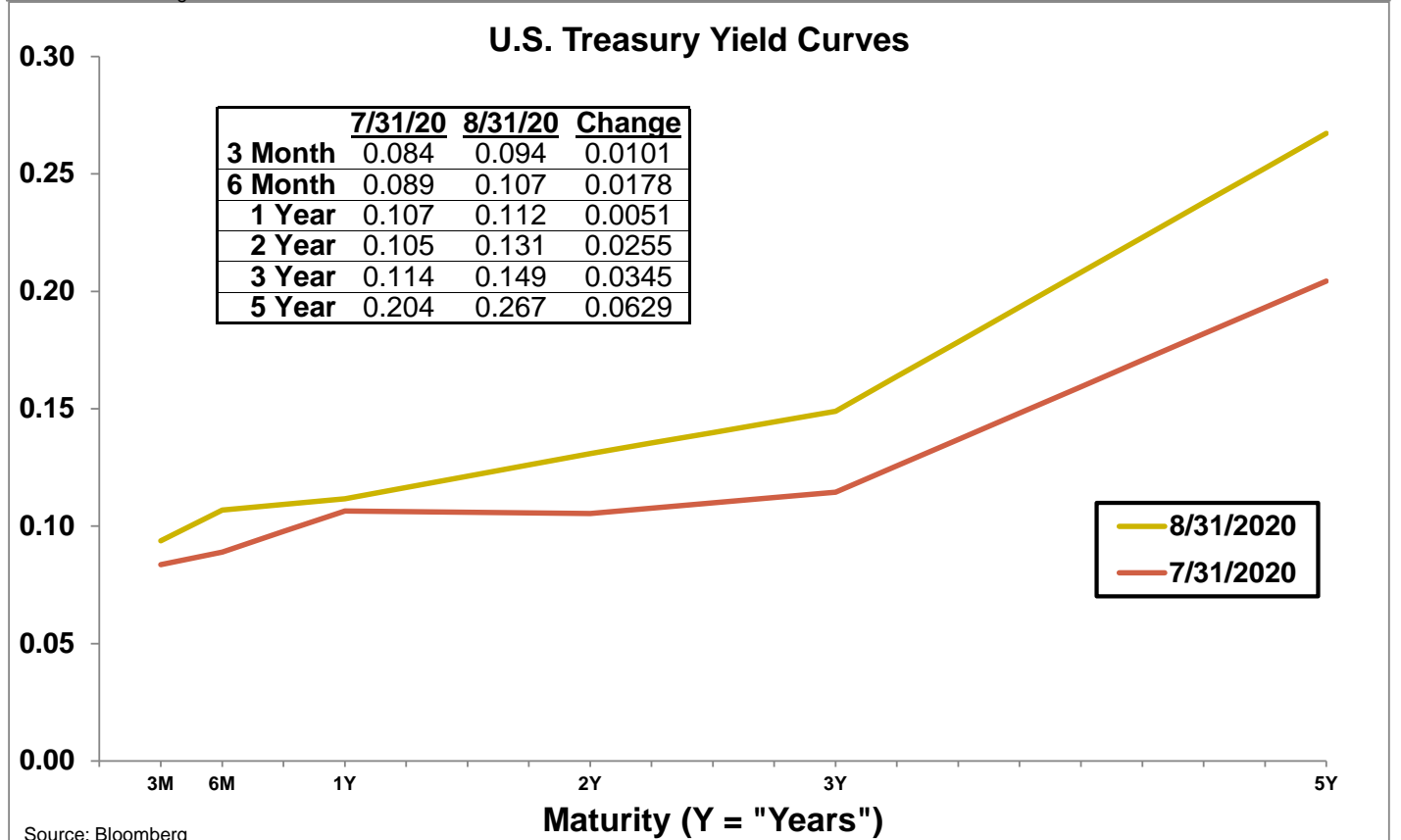
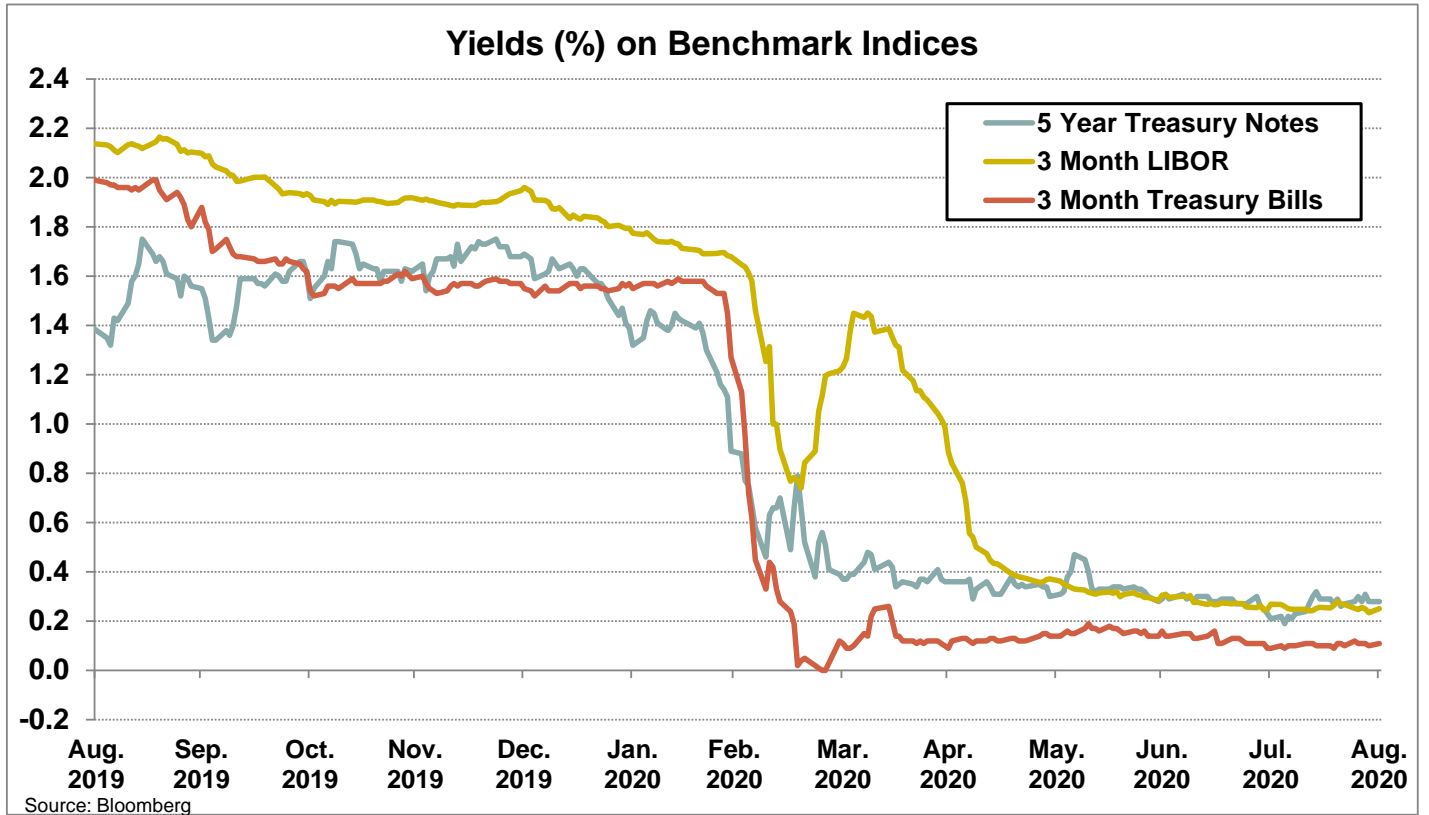


Portfolio Analysis

Pooled Fund



Yield Curves



Investment Inventory

Pooled Fund

As of August 31, 2020

Type of Investment	CUSIP	Issuer Name	Maturity		Coupon	Par Value	Book Value	Amortized		Market Value
			Settle Date	Date				Book Value	Market Value	
U.S. Treasuries	9127963R8	TREASURY BILL	6/15/2020	9/1/2020	0.00	\$ 50,000,000	\$ 49,983,750	\$ 50,000,000	\$ 50,000,000	
U.S. Treasuries	9127963X5	TREASURY BILL	6/12/2020	9/8/2020	0.00	25,000,000	24,990,222	24,999,222	24,999,500	
U.S. Treasuries	9127963X5	TREASURY BILL	6/12/2020	9/8/2020	0.00	25,000,000	24,990,222	24,999,222	24,999,500	
U.S. Treasuries	912796TJ8	TREASURY BILL	6/15/2020	9/10/2020	0.00	50,000,000	49,981,090	49,998,044	49,999,000	
U.S. Treasuries	912796TJ8	TREASURY BILL	6/15/2020	9/10/2020	0.00	50,000,000	49,980,063	49,997,938	49,999,000	
U.S. Treasuries	9127963Y3	TREASURY BILL	6/2/2020	9/15/2020	0.00	40,000,000	39,982,208	39,997,628	39,998,800	
U.S. Treasuries	9127963Y3	TREASURY BILL	5/28/2020	9/15/2020	0.00	100,000,000	99,953,021	99,994,021	99,997,000	
U.S. Treasuries	9127962G3	TREASURY BILL	6/18/2020	9/17/2020	0.00	100,000,000	99,955,764	99,992,222	99,996,000	
U.S. Treasuries	9127962H1	TREASURY BILL	8/17/2020	9/24/2020	0.00	25,000,000	24,997,625	24,998,563	24,998,500	
U.S. Treasuries	9128285B2	US TREASURY	10/1/2019	9/30/2020	2.75	60,000,000	60,553,125	60,043,947	60,125,400	
U.S. Treasuries	9127962J7	TREASURY BILL	6/8/2020	10/1/2020	0.00	25,000,000	24,986,655	24,996,519	24,998,000	
U.S. Treasuries	9127962J7	TREASURY BILL	7/6/2020	10/1/2020	0.00	50,000,000	49,983,083	49,994,167	49,996,000	
U.S. Treasuries	9127964H9	TREASURY BILL	8/18/2020	10/13/2020	0.00	25,000,000	24,996,387	24,997,290	24,997,000	
U.S. Treasuries	9127962R9	TREASURY BILL	7/16/2020	10/15/2020	0.00	50,000,000	49,981,674	49,981,139	49,994,000	
U.S. Treasuries	9128282Z2	US TREASURY	11/20/2019	10/15/2020	1.63	50,000,000	50,000,000	50,000,000	50,090,500	
U.S. Treasuries	9127964J5	TREASURY BILL	6/11/2020	10/20/2020	0.00	30,000,000	29,980,678	29,992,773	29,995,800	
U.S. Treasuries	9127964J5	TREASURY BILL	5/28/2020	10/20/2020	0.00	50,000,000	49,969,540	49,989,707	49,993,000	
U.S. Treasuries	9127964J5	TREASURY BILL	6/8/2020	10/20/2020	0.00	50,000,000	49,969,292	49,988,771	49,993,000	
U.S. Treasuries	9127962S7	TREASURY BILL	7/24/2020	10/22/2020	0.00	25,000,000	24,993,263	24,996,182	24,996,250	
U.S. Treasuries	9127964K2	TREASURY BILL	5/28/2020	10/27/2020	0.00	50,000,000	49,965,694	49,987,361	49,991,500	
U.S. Treasuries	9127962T5	TREASURY BILL	7/29/2020	10/29/2020	0.00	50,000,000	49,986,839	49,991,703	49,992,000	
U.S. Treasuries	9127964Q9	TREASURY BILL	6/11/2020	11/3/2020	0.00	50,000,000	49,963,750	49,984,250	49,992,100	
U.S. Treasuries	9127964Q9	TREASURY BILL	6/15/2020	11/3/2020	0.00	50,000,000	49,966,066	49,984,838	49,992,100	
U.S. Treasuries	912796TP4	TREASURY BILL	8/4/2020	11/5/2020	0.00	25,000,000	24,994,188	24,995,938	24,995,500	
U.S. Treasuries	912796TP4	TREASURY BILL	8/6/2020	11/5/2020	0.00	25,000,000	24,994,313	24,995,938	24,995,500	
U.S. Treasuries	912796TP4	TREASURY BILL	6/9/2020	11/5/2020	0.00	50,000,000	49,963,733	49,984,179	49,991,000	
U.S. Treasuries	9127964R7	TREASURY BILL	6/12/2020	11/10/2020	0.00	55,000,000	54,960,782	54,981,819	54,990,650	
U.S. Treasuries	9127962Z1	TREASURY BILL	8/13/2020	11/12/2020	0.00	50,000,000	49,986,729	49,989,500	49,989,500	
U.S. Treasuries	9127964S5	TREASURY BILL	6/16/2020	11/17/2020	0.00	50,000,000	49,961,500	49,980,750	49,993,050	
U.S. Treasuries	9127964S5	TREASURY BILL	6/16/2020	11/17/2020	0.00	50,000,000	49,961,286	49,980,643	49,993,050	
U.S. Treasuries	9127963A5	TREASURY BILL	7/21/2020	11/19/2020	0.00	25,000,000	24,990,337	24,993,691	24,994,100	
U.S. Treasuries	9127963A5	TREASURY BILL	7/27/2020	11/19/2020	0.00	25,000,000	24,990,816	24,993,691	24,994,100	
U.S. Treasuries	9127963A5	TREASURY BILL	8/20/2020	11/19/2020	0.00	50,000,000	49,986,729	49,988,479	49,988,200	
U.S. Treasuries	9127964T3	TREASURY BILL	6/25/2020	11/24/2020	0.00	25,000,000	24,983,375	24,990,813	24,995,250	
U.S. Treasuries	9127964T3	TREASURY BILL	8/10/2020	11/24/2020	0.00	25,000,000	24,992,970	24,994,429	24,995,250	
U.S. Treasuries	9127964T3	TREASURY BILL	7/6/2020	11/24/2020	0.00	50,000,000	49,970,625	49,982,500	49,990,500	
U.S. Treasuries	9127963J6	TREASURY BILL	6/15/2020	12/10/2020	0.00	25,000,000	24,978,739	24,988,056	24,992,200	
U.S. Treasuries	9127963J6	TREASURY BILL	6/15/2020	12/10/2020	0.00	25,000,000	24,978,739	24,988,056	24,992,200	
U.S. Treasuries	9127963J6	TREASURY BILL	6/15/2020	12/10/2020	0.00	50,000,000	49,955,500	49,975,000	49,984,400	
U.S. Treasuries	9128283L2	US TREASURY	11/18/2019	12/15/2020	1.88	50,000,000	50,128,906	50,034,441	50,250,000	
U.S. Treasuries	9128283L2	US TREASURY	11/26/2019	12/15/2020	1.88	50,000,000	50,119,141	50,032,493	50,250,000	
U.S. Treasuries	9127963K3	TREASURY BILL	6/19/2020	12/17/2020	0.00	50,000,000	49,959,149	49,975,851	49,983,300	
U.S. Treasuries	9127963L1	TREASURY BILL	6/29/2020	12/24/2020	0.00	25,000,000	24,979,913	24,987,135	24,990,500	
U.S. Treasuries	9127963L1	TREASURY BILL	7/2/2020	12/24/2020	0.00	50,000,000	49,964,028	49,976,567	49,981,000	
U.S. Treasuries	9127963L1	TREASURY BILL	8/27/2020	12/24/2020	0.00	50,000,000	49,982,646	49,983,375	49,981,000	
U.S. Treasuries	9127965F2	TREASURY BILL	7/28/2020	12/29/2020	0.00	25,000,000	24,986,354	24,989,455	24,991,000	
U.S. Treasuries	9127965F2	TREASURY BILL	7/28/2020	12/29/2020	0.00	50,000,000	49,972,194	49,982,514	49,982,000	
U.S. Treasuries	912796TY5	TREASURY BILL	7/21/2020	12/31/2020	0.00	36,000,000	35,980,440	35,985,480	35,985,600	
U.S. Treasuries	912828N48	US TREASURY	11/22/2019	12/31/2020	1.75	50,000,000	50,058,594	50,017,506	50,269,500	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized	
				Date	Coupon			Book Value	Market Value
U.S. Treasuries	912796A58	TREASURY BILL	8/4/2020	1/5/2021	0.00	50,000,000	49,979,039	49,982,850	49,980,000
U.S. Treasuries	912796A58	TREASURY BILL	8/4/2020	1/5/2021	0.00	50,000,000	49,978,397	49,982,325	49,980,000
U.S. Treasuries	912796A66	TREASURY BILL	8/11/2020	1/12/2021	0.00	25,000,000	24,988,717	24,990,256	24,989,750
U.S. Treasuries	912796A66	TREASURY BILL	8/11/2020	1/12/2021	0.00	25,000,000	24,988,343	24,989,933	24,989,750
U.S. Treasuries	912796A66	TREASURY BILL	8/27/2020	1/12/2021	0.00	50,000,000	49,980,450	49,981,158	49,979,500
U.S. Treasuries	9127963U1	TREASURY BILL	8/31/2020	1/14/2021	0.00	25,000,000	24,990,408	24,990,478	24,988,275
U.S. Treasuries	9127963U1	TREASURY BILL	7/16/2020	1/14/2021	0.00	50,000,000	49,963,347	49,972,812	49,976,550
U.S. Treasuries	9128283Q1	US TREASURY	3/4/2019	1/15/2021	2.00	50,000,000	49,486,328	49,897,717	50,347,500
U.S. Treasuries	9128283Q1	US TREASURY	11/18/2019	1/15/2021	2.00	50,000,000	50,210,938	50,067,659	50,347,500
U.S. Treasuries	9128283Q1	US TREASURY	11/22/2019	1/15/2021	2.00	50,000,000	50,208,984	50,067,671	50,347,500
U.S. Treasuries	9128283Q1	US TREASURY	12/3/2019	1/15/2021	2.00	50,000,000	50,175,781	50,058,450	50,347,500
U.S. Treasuries	912796A74	TREASURY BILL	8/18/2020	1/19/2021	0.00	25,000,000	24,987,618	24,988,744	24,988,750
U.S. Treasuries	912796A74	TREASURY BILL	8/26/2020	1/19/2021	0.00	25,000,000	24,989,703	24,990,126	24,988,750
U.S. Treasuries	912796A74	TREASURY BILL	8/27/2020	1/19/2021	0.00	50,000,000	49,979,458	49,980,167	49,977,500
U.S. Treasuries	9127963V9	TREASURY BILL	7/24/2020	1/21/2021	0.00	25,000,000	24,984,163	24,987,575	24,988,650
U.S. Treasuries	9127963V9	TREASURY BILL	7/27/2020	1/21/2021	0.00	25,000,000	24,984,425	24,987,575	24,988,650
U.S. Treasuries	9127963V9	TREASURY BILL	7/28/2020	1/21/2021	0.00	25,000,000	24,985,127	24,988,068	24,988,650
U.S. Treasuries	912796A82	TREASURY BILL	8/25/2020	1/26/2021	0.00	50,000,000	49,975,403	49,976,521	49,974,500
U.S. Treasuries	912796A82	TREASURY BILL	8/25/2020	1/26/2021	0.00	50,000,000	49,975,938	49,977,031	49,974,500
U.S. Treasuries	9127963W7	TREASURY BILL	8/10/2020	2/4/2021	0.00	25,000,000	24,986,279	24,987,975	24,987,250
U.S. Treasuries	9127963W7	TREASURY BILL	8/18/2020	2/4/2021	0.00	25,000,000	24,986,424	24,987,542	24,987,250
U.S. Treasuries	9127963W7	TREASURY BILL	8/6/2020	2/4/2021	0.00	50,000,000	49,973,458	49,977,250	49,974,500
U.S. Treasuries	9127964C0	TREASURY BILL	8/24/2020	2/11/2021	0.00	25,000,000	24,987,531	24,988,115	24,986,975
U.S. Treasuries	9127964C0	TREASURY BILL	8/13/2020	2/11/2021	0.00	50,000,000	49,969,667	49,972,833	49,973,950
U.S. Treasuries	9127964D8	TREASURY BILL	8/24/2020	2/18/2021	0.00	25,000,000	24,986,156	24,986,778	24,985,750
U.S. Treasuries	9127964D8	TREASURY BILL	8/31/2020	2/18/2021	0.00	25,000,000	24,987,591	24,987,663	24,985,750
U.S. Treasuries	9127964D8	TREASURY BILL	8/20/2020	2/18/2021	0.00	50,000,000	49,969,667	49,971,667	49,971,500
U.S. Treasuries	912796XE4	TREASURY BILL	8/27/2020	2/25/2021	0.00	50,000,000	49,971,942	49,972,713	49,969,500
U.S. Treasuries	912796XE4	TREASURY BILL	8/27/2020	2/25/2021	0.00	100,000,000	99,939,333	99,941,000	99,939,000
U.S. Treasuries	9128284B3	US TREASURY	11/22/2019	3/15/2021	2.38	50,000,000	50,472,656	50,192,417	50,582,000
U.S. Treasuries	9128284B3	US TREASURY	12/6/2019	3/15/2021	2.38	50,000,000	50,449,219	50,188,382	50,582,000
U.S. Treasuries	912828C57	US TREASURY	4/15/2019	3/31/2021	2.25	50,000,000	49,863,281	49,959,710	50,594,000
U.S. Treasuries	9128284G2	US TREASURY	4/9/2019	4/15/2021	2.38	50,000,000	50,013,672	50,004,192	50,687,500
U.S. Treasuries	9128284G2	US TREASURY	12/9/2019	4/15/2021	2.38	50,000,000	50,462,891	50,212,197	50,687,500
U.S. Treasuries	9128284G2	US TREASURY	12/11/2019	4/15/2021	2.38	50,000,000	50,457,031	50,210,365	50,687,500
U.S. Treasuries	9128284T4	US TREASURY	11/26/2019	6/15/2021	2.63	50,000,000	50,732,422	50,370,732	50,972,500
U.S. Treasuries	9128284T4	US TREASURY	11/27/2019	6/15/2021	2.63	50,000,000	50,744,141	50,377,329	50,972,500
U.S. Treasuries	9128284T4	US TREASURY	12/11/2019	6/15/2021	2.63	50,000,000	50,697,266	50,362,528	50,972,500
U.S. Treasuries	9128284T4	US TREASURY	12/18/2019	6/15/2021	2.63	50,000,000	50,714,844	50,376,441	50,972,500
U.S. Treasuries	9128287A2	US TREASURY	11/8/2019	6/30/2021	1.63	50,000,000	49,933,594	49,966,576	50,601,500
U.S. Treasuries	9128287A2	US TREASURY	12/3/2019	6/30/2021	1.63	50,000,000	49,968,750	49,983,587	50,601,500
U.S. Treasuries	9128287A2	US TREASURY	12/9/2019	6/30/2021	1.63	50,000,000	49,978,516	49,988,597	50,601,500
U.S. Treasuries	912828S27	US TREASURY	8/15/2017	6/30/2021	1.13	25,000,000	24,519,531	24,897,455	25,201,250
U.S. Treasuries	912828Y20	US TREASURY	12/12/2019	7/15/2021	2.63	50,000,000	50,728,516	50,397,486	51,068,500
U.S. Treasuries	912828YC8	US TREASURY	12/9/2019	8/31/2021	1.50	50,000,000	49,865,234	49,922,259	50,668,000
U.S. Treasuries	912828T34	US TREASURY	12/11/2019	9/30/2021	1.13	50,000,000	49,498,047	49,699,894	50,519,500
U.S. Treasuries	912828T67	US TREASURY	11/10/2016	10/31/2021	1.25	50,000,000	49,574,219	49,900,354	50,621,000
U.S. Treasuries	912828U65	US TREASURY	12/13/2016	11/30/2021	1.75	100,000,000	99,312,500	99,827,461	101,969,000
U.S. Treasuries	912828U81	US TREASURY	11/22/2019	12/31/2021	2.00	50,000,000	50,402,344	50,253,947	51,230,500
U.S. Treasuries	912828XW5	US TREASURY	8/15/2017	6/30/2022	1.75	25,000,000	24,977,539	24,991,583	25,733,500

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity			Amortized			
			Settle Date	Date	Coupon	Par Value	Book Value	Book Value	Market Value
U.S. Treasuries	912828S35	US TREASURY	1/9/2020	6/30/2023	1.38	50,000,000	49,605,469	49,678,899	51,726,500
U.S. Treasuries	912828WE6	US TREASURY	12/17/2019	11/15/2023	2.75	50,000,000	51,960,938	51,605,526	54,125,000
Subtotals					0.74	\$ 4,446,000,000	\$ 4,450,394,965	\$ 4,448,678,370	\$ 4,469,955,250
Federal Agencies	3130ADT93	FEDERAL HOME LOAN BANK	3/14/2018	9/14/2020	2.40	\$ 25,000,000	\$ 24,984,458	\$ 24,999,779	\$ 25,020,250
Federal Agencies	3133EJ3N7	FEDERAL FARM CREDIT BANK	12/21/2018	9/21/2020	2.77	25,000,000	24,990,750	24,999,711	25,038,000
Federal Agencies	313384H36	FED HOME LN DISCOUNT NT	6/26/2020	9/25/2020	0.00	22,500,000	22,491,753	22,497,825	22,498,875
Federal Agencies	3130ACE26	FEDERAL HOME LOAN BANK	9/8/2017	9/28/2020	1.38	18,000,000	17,942,220	17,998,602	18,016,920
Federal Agencies	3130ACE26	FEDERAL HOME LOAN BANK	9/8/2017	9/28/2020	1.38	30,000,000	29,903,700	29,997,670	30,028,200
Federal Agencies	3130ACK52	FEDERAL HOME LOAN BANK	3/12/2018	10/5/2020	1.70	25,530,000	25,035,101	25,512,061	25,565,742
Federal Agencies	313384J75	FED HOME LN DISCOUNT NT	7/9/2020	10/7/2020	0.00	50,000,000	49,981,875	49,992,750	49,995,500
Federal Agencies	313384J91	FED HOME LN DISCOUNT NT	7/13/2020	10/9/2020	0.00	13,500,000	13,495,380	13,498,005	13,498,785
Federal Agencies	313396K51	FREDDIE MAC DISCOUNT NT	7/7/2020	10/13/2020	0.00	31,819,000	31,806,007	31,813,432	31,815,818
Federal Agencies	313384K65	FED HOME LN DISCOUNT NT	6/8/2020	10/14/2020	0.00	25,000,000	24,985,333	24,995,073	24,997,250
Federal Agencies	313384K65	FED HOME LN DISCOUNT NT	6/8/2020	10/14/2020	0.00	25,000,000	24,985,333	24,995,073	24,997,250
Federal Agencies	3133EKR57	FEDERAL FARM CREDIT BANK	9/25/2019	10/20/2020	0.20	112,500,000	112,450,838	112,493,839	112,510,125
Federal Agencies	3130AHDF7	FEDERAL HOME LOAN BANK	2/12/2020	10/21/2020	1.63	50,000,000	50,019,700	50,003,909	50,099,500
Federal Agencies	313384L56	FED HOME LN DISCOUNT NT	7/15/2020	10/21/2020	0.00	50,000,000	49,980,944	49,990,278	49,994,000
Federal Agencies	3132XOKR1	FARMER MAC	11/2/2016	11/2/2020	0.36	25,000,000	25,000,000	25,000,000	25,000,000
Federal Agencies	3133EJT90	FEDERAL FARM CREDIT BANK	11/16/2018	11/16/2020	2.95	50,000,000	49,947,835	49,994,577	50,295,500
Federal Agencies	3137EAEK1	FREDDIE MAC	11/15/2017	11/17/2020	1.88	50,000,000	49,952,000	49,996,634	50,184,000
Federal Agencies	3134GBX56	FREDDIE MAC	11/24/2017	11/24/2020	2.25	60,000,000	60,223,200	60,017,107	60,288,600
Federal Agencies	3134GBLR1	FREDDIE MAC	5/25/2017	11/25/2020	1.75	24,715,000	24,712,529	24,714,836	24,806,446
Federal Agencies	3133EHW58	FEDERAL FARM CREDIT BANK	11/27/2017	11/27/2020	1.90	25,000,000	24,992,629	24,999,415	25,107,000
Federal Agencies	3133EHW58	FEDERAL FARM CREDIT BANK	11/27/2017	11/27/2020	1.90	25,000,000	24,992,629	24,999,415	25,107,000
Federal Agencies	3130A3UQ5	FEDERAL HOME LOAN BANK	12/13/2017	12/11/2020	1.88	10,000,000	9,957,600	9,996,086	10,046,800
Federal Agencies	3132XOZY0	FARMER MAC	12/15/2017	12/15/2020	2.05	12,750,000	12,741,458	12,749,182	12,822,675
Federal Agencies	313384T74	FED HOME LN DISCOUNT NT	6/19/2020	12/18/2020	0.00	25,000,000	24,978,514	24,987,250	24,991,750
Federal Agencies	313384T74	FED HOME LN DISCOUNT NT	6/19/2020	12/18/2020	0.00	25,000,000	24,978,514	24,987,250	24,991,750
Federal Agencies	3133EGX75	FEDERAL FARM CREDIT BANK	12/21/2016	12/21/2020	0.36	50,000,000	50,000,000	50,000,000	50,029,000
Federal Agencies	3133EFTX5	FEDERAL FARM CREDIT BANK	12/24/2015	12/24/2020	0.51	100,000,000	100,000,000	100,000,000	100,116,000
Federal Agencies	313384V30	FED HOME LN DISCOUNT NT	7/7/2020	12/30/2020	0.00	50,000,000	49,959,911	49,972,667	49,981,500
Federal Agencies	3133EJ4Q9	FEDERAL FARM CREDIT BANK	1/11/2019	1/11/2021	2.55	100,000,000	99,934,000	99,988,082	100,876,000
Federal Agencies	3133EJCE7	FEDERAL FARM CREDIT BANK	4/16/2018	2/12/2021	2.35	50,000,000	49,673,710	49,948,198	50,494,000
Federal Agencies	3137EAE19	FREDDIE MAC	2/16/2018	2/16/2021	2.38	22,000,000	21,941,920	21,991,097	22,224,840
Federal Agencies	313385CJ3	FED HOME LN DISCOUNT NT	8/28/2020	2/26/2021	0.00	47,000,000	46,972,675	46,973,275	46,969,920
Federal Agencies	3133EKCS3	FEDERAL FARM CREDIT BANK	3/11/2019	3/11/2021	2.55	50,000,000	49,975,000	49,993,468	50,629,000
Federal Agencies	3133EKCS3	FEDERAL FARM CREDIT BANK	3/11/2019	3/11/2021	2.55	50,000,000	49,975,000	49,993,468	50,629,000
Federal Agencies	3133EKR99	FEDERAL FARM CREDIT BANK	10/3/2019	3/25/2021	0.29	90,000,000	89,982,000	89,993,154	90,054,000
Federal Agencies	3132XOQ53	FARMER MAC	3/29/2018	3/29/2021	2.60	6,350,000	6,343,079	6,348,680	6,439,853
Federal Agencies	3132XOQ53	FARMER MAC	3/29/2018	3/29/2021	2.60	20,450,000	20,427,710	20,445,749	20,739,368
Federal Agencies	3133EKFP6	FEDERAL FARM CREDIT BANK	4/5/2019	4/5/2021	2.23	25,000,000	24,916,500	24,975,327	25,306,250
Federal Agencies	3133EKFP6	FEDERAL FARM CREDIT BANK	4/5/2019	4/5/2021	2.23	25,000,000	24,917,500	24,975,622	25,306,250
Federal Agencies	3133EJNS4	FEDERAL FARM CREDIT BANK	5/22/2018	5/10/2021	2.70	17,700,000	17,653,095	17,689,139	18,009,396
Federal Agencies	3135G0U35	FANNIE MAE	6/25/2018	6/22/2021	2.75	25,000,000	24,994,250	24,998,453	25,523,750
Federal Agencies	3135G0Q89	FANNIE MAE	10/21/2016	10/7/2021	1.38	25,000,000	25,000,000	25,000,000	25,334,250
Federal Agencies	3133EJK24	FEDERAL FARM CREDIT BANK	10/19/2018	10/19/2021	3.00	25,000,000	24,980,900	24,992,803	25,815,250
Federal Agencies	3133EGZJ7	FEDERAL FARM CREDIT BANK	10/25/2016	10/25/2021	1.38	14,500,000	14,500,000	14,500,000	14,704,160
Federal Agencies	3133EGZJ7	FEDERAL FARM CREDIT BANK	10/25/2016	10/25/2021	1.38	15,000,000	15,000,000	15,000,000	15,211,200
Federal Agencies	3133ELWS9	FEDERAL FARM CREDIT BANK	4/15/2020	10/25/2021	0.40	50,000,000	49,992,387	49,994,283	50,143,000

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity			Par Value	Book Value	Amortized		Market Value
			Settle Date	Date	Coupon			Book Value	Market Value	
Federal Agencies	3133ELWS9	FEDERAL FARM CREDIT BANK	4/15/2020	10/25/2021	0.40	50,000,000	49,992,387	49,994,283	50,143,000	
Federal Agencies	3133EJT74	FEDERAL FARM CREDIT BANK	11/15/2018	11/15/2021	3.05	50,000,000	49,979,000	49,979,927	51,747,500	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	11/8/2019	11/19/2021	1.63	17,000,000	16,970,930	16,982,605	17,307,360	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	11/8/2019	11/19/2021	1.63	25,000,000	24,957,250	24,974,419	25,452,000	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	11/8/2019	11/19/2021	1.63	25,000,000	24,957,250	24,974,419	25,452,000	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	11/8/2019	11/19/2021	1.63	45,000,000	44,923,050	44,953,954	45,813,600	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	11/8/2019	11/19/2021	1.63	50,000,000	49,914,500	49,948,838	50,904,000	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	3/19/2020	12/17/2021	2.80	19,000,000	19,677,730	19,501,393	19,650,560	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	12/17/2018	12/17/2021	2.80	25,000,000	24,974,250	24,988,911	25,856,000	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	12/17/2018	12/17/2021	2.80	25,000,000	24,974,250	24,988,911	25,856,000	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	12/17/2018	12/17/2021	2.80	25,000,000	24,964,250	24,984,604	25,856,000	
Federal Agencies	3130AHSR5	FEDERAL HOME LOAN BANK	12/20/2019	12/20/2021	1.63	22,500,000	22,475,700	22,484,210	22,938,300	
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	3/18/2020	1/18/2022	0.53	50,000,000	49,886,500	49,914,748	50,256,000	
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	3/23/2020	1/18/2022	0.53	63,450,000	63,289,472	63,328,519	63,774,864	
Federal Agencies	3133ELKN3	FEDERAL FARM CREDIT BANK	1/28/2020	1/28/2022	1.55	100,000,000	99,992,000	99,994,375	101,958,000	
Federal Agencies	3133EKAK2	FEDERAL FARM CREDIT BANK	2/19/2019	2/14/2022	2.53	20,700,000	20,682,612	20,691,537	21,412,287	
Federal Agencies	3133EKBV7	FEDERAL FARM CREDIT BANK	3/1/2019	3/1/2022	2.55	10,000,000	9,997,186	9,998,598	10,358,300	
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	4/5/2019	3/11/2022	2.50	17,780,000	17,848,986	17,815,814	18,413,146	
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	4/5/2019	3/11/2022	2.50	40,000,000	40,158,360	40,082,211	41,424,400	
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	4/8/2019	3/14/2022	2.47	26,145,000	26,226,050	26,187,303	27,071,056	
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	4/8/2019	3/14/2022	2.47	45,500,000	45,634,680	45,570,295	47,111,610	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,999,000	24,999,219	25,210,000	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,993,000	24,994,534	25,210,000	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,996,000	24,996,877	25,210,000	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,983,250	24,986,921	25,210,000	
Federal Agencies	3135G0T45	FANNIE MAE	6/6/2017	4/5/2022	1.88	25,000,000	25,072,250	25,023,797	25,682,750	
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	25,000,000	24,918,000	24,956,007	25,858,000	
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,912,015	51,716,000	
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,912,015	51,716,000	
Federal Agencies	3133EKHB5	FEDERAL FARM CREDIT BANK	4/18/2019	4/18/2022	2.35	50,000,000	49,969,500	49,983,470	51,776,000	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	25,000,000	24,949,250	24,971,198	25,885,250	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	35,000,000	34,928,950	34,959,678	36,239,350	
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/6/2017	6/2/2022	1.88	50,000,000	50,059,250	50,020,780	51,485,000	
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/9/2017	6/2/2022	1.88	50,000,000	49,997,500	49,999,122	51,485,000	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	20,000,000	19,998,940	19,999,242	20,517,800	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,053	25,647,250	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,053	25,647,250	
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANK	3/18/2020	9/20/2022	1.85	25,000,000	25,718,750	25,587,712	25,844,750	
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	4/3/2020	10/3/2022	0.70	40,000,000	39,990,000	39,991,654	40,414,800	
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	3/25/2020	1/23/2023	1.60	10,140,000	10,384,141	10,346,363	10,476,344	
Federal Agencies	3134GVHA9	FREDDIE MAC	3/30/2020	3/30/2023	1.00	25,000,000	25,000,000	25,000,000	25,009,500	
Federal Agencies	3134GVHA9	FREDDIE MAC	3/30/2020	3/30/2023	1.00	25,000,000	25,000,000	25,000,000	25,009,500	
Federal Agencies	3134GVHA9	FREDDIE MAC	3/30/2020	3/30/2023	1.00	25,000,000	25,000,000	25,000,000	25,009,500	
Federal Agencies	3134GVHA9	FREDDIE MAC	3/30/2020	3/30/2023	1.00	25,000,000	25,000,000	25,000,000	25,009,500	
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANK	3/18/2020	2/14/2024	1.43	20,495,000	20,950,604	20,897,322	21,296,150	
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANK	12/3/2019	12/3/2024	1.63	25,000,000	24,960,000	24,965,977	26,324,000	
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,996,572	5,245,650	
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,996,572	5,245,650	
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,996,572	5,245,650	
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	15,000,000	14,988,450	14,989,716	15,736,950	

Investment Inventory Pooled Fund

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				Date					Book Value	Market Value
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025		1.50	50,000,000	49,961,500	49,965,719	52,456,500
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025		1.21	16,000,000	16,001,476	15,991,552	16,587,360
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025		1.21	24,000,000	23,980,373	23,967,448	24,881,040
Subtotals						1.48	\$ 3,317,024,000	\$ 3,316,575,311	\$ 3,317,749,257	\$ 3,365,307,198
State/Local Agencies	13063DGA0	CALIFORNIA ST	4/25/2018	4/1/2021		2.80	\$ 33,000,000	\$ 33,001,320	\$ 33,000,261	\$ 33,498,630
State/Local Agencies	13066YTY5	CALIFORNIA ST DEPT OF WTR RES	2/6/2017	5/1/2021		1.71	21,967,414	21,595,725	21,909,195	22,178,960
State/Local Agencies	91412GF59	UNIV OF CALIFORNIA CA REVENUE	8/9/2016	5/15/2021		1.91	1,769,000	1,810,695	1,775,134	1,782,338
Subtotals						2.35	\$ 56,736,414	\$ 56,407,741	\$ 56,684,590	\$ 57,459,928
Public Time Deposits	PP9U66BY8	BANK OF SAN FRANCISCO	3/25/2020	9/21/2020		0.35	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000
Public Time Deposits	PPEQ54334	BRIDGE BANK	3/24/2020	9/21/2020		0.06	10,000,000	10,000,000	10,000,000	10,000,000
Public Time Deposits	PPE504BU6	SAN FRANCISCO CREDIT UNION	6/4/2020	12/1/2020		0.20	10,000,000	10,000,000	10,000,000	10,000,000
Public Time Deposits	PPE505CM0	BANK OF SAN FRANCISCO	6/8/2020	12/7/2020		0.20	5,000,000	5,000,000	5,000,000	5,000,000
Public Time Deposits	PPE808900	BRIDGE BANK	6/23/2020	12/23/2020		0.22	10,000,000	10,000,000	10,000,000	10,000,000
Subtotals						0.21	\$ 45,000,000	\$ 45,000,000	\$ 45,000,000	\$ 45,000,000

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity		Coupon	Par Value	Book Value	Amortized	
			Settle Date	Date				Book Value	Market Value
Negotiable CDs	06367BAC3	BANK OF MONTREAL CHICAGO	11/25/2019	9/2/2020	0.43	\$ 50,000,000	\$ 50,000,000	\$ 50,000,000	\$ 50,001,067
Negotiable CDs	06367BJM2	BANK OF MONTREAL CHICAGO	3/11/2020	9/14/2020	1.01	100,000,000	100,000,000	100,000,000	100,037,323
Negotiable CDs	89114N5H4	TORONTO DOMINION BANK NY	9/25/2019	9/24/2020	0.48	100,000,000	100,000,000	100,000,000	100,028,599
Negotiable CDs	06417MCW3	BANK OF NOVA SCOTIA HOUS	9/27/2019	9/28/2020	0.49	50,000,000	50,000,000	50,000,000	50,017,602
Negotiable CDs	89114N5M3	TORONTO DOMINION BANK NY	9/27/2019	9/28/2020	0.50	50,000,000	50,000,000	50,000,000	50,017,563
Negotiable CDs	06417MDE2	BANK OF NOVA SCOTIA HOUS	10/3/2019	10/9/2020	0.49	50,000,000	50,000,000	50,000,000	50,023,582
Negotiable CDs	89114N6E0	TORONTO DOMINION BANK NY	10/1/2019	10/9/2020	0.49	50,000,000	50,000,000	50,000,000	50,023,582
Negotiable CDs	06370R6W4	BANK OF MONTREAL CHICAGO	11/13/2019	10/26/2020	0.43	50,000,000	50,000,000	50,000,000	50,029,681
Negotiable CDs	96130ADY1	WESTPAC BANKING CORP NY	10/30/2019	10/28/2020	0.44	50,000,000	50,000,000	50,000,000	50,032,432
Negotiable CDs	78012URS6	ROYAL BANK OF CANADA NY	12/3/2019	12/3/2020	0.45	35,000,000	35,000,000	35,000,000	35,029,887
Negotiable CDs	06367BBD0	BANK OF MONTREAL CHICAGO	12/3/2019	12/4/2020	1.85	50,000,000	50,000,000	50,000,000	50,227,971
Negotiable CDs	96130AEP9	WESTPAC BANKING CORP NY	12/6/2019	12/9/2020	0.46	50,000,000	50,000,000	50,000,000	50,047,606
Negotiable CDs	96130AET1	WESTPAC BANKING CORP NY	12/13/2019	12/14/2020	1.86	75,000,000	75,000,000	75,000,000	75,380,137
Negotiable CDs	89114NFY6	TORONTO DOMINION BANK NY	1/23/2020	1/6/2021	1.73	70,000,000	70,000,000	70,000,000	70,400,223
Negotiable CDs	06367BFR5	BANK OF MONTREAL CHICAGO	1/29/2020	1/28/2021	0.30	50,000,000	50,000,000	50,000,000	50,036,806
Negotiable CDs	06367BJF7	BANK OF MONTREAL CHICAGO	3/10/2020	3/1/2021	0.54	100,000,000	100,000,000	100,000,000	100,179,695
Negotiable CDs	78012UTJ4	ROYAL BANK OF CANADA NY	3/12/2020	3/15/2021	0.91	100,000,000	100,000,000	100,000,000	100,398,241
Subtotals					0.80	\$ 1,080,000,000	\$ 1,080,000,000	\$ 1,080,000,000	\$ 1,081,911,994
Medium Term Notes	89236TFQ3	TOYOTA MOTOR CREDIT CORP	1/8/2019	1/8/2021	3.05	\$ 5,000,000	\$ 4,997,000	\$ 4,999,471	\$ 5,047,800
Subtotals					3.05	\$ 5,000,000	\$ 4,997,000	\$ 4,999,471	\$ 5,047,800
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	8/31/2020	9/1/2020	0.05	\$ 10,603,050	\$ 10,603,050	\$ 10,603,050	\$ 10,603,050
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PF	8/31/2020	9/1/2020	0.08	1,284,978,144	1,284,978,144	1,284,978,144	1,284,978,144
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	8/31/2020	9/1/2020	0.06	10,543,922	10,543,922	10,543,922	10,543,922
Money Market Funds	31607A703	FIDELITY INST GOV FUND	8/31/2020	9/1/2020	0.06	458,303,155	458,303,155	458,303,155	458,303,155
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUN	8/31/2020	9/1/2020	0.02	11,384,216	11,384,216	11,384,216	11,384,216
Subtotals					0.07	\$ 1,775,812,487	\$ 1,775,812,487	\$ 1,775,812,487	\$ 1,775,812,487
Supranationals	459058GA5	INTL BK RECON & DEVELOP	8/29/2017	9/4/2020	1.63	\$ 50,000,000	\$ 49,989,500	\$ 49,999,971	\$ 50,006,000
Supranationals	45905UQ80	INTL BK RECON & DEVELOP	11/9/2017	11/9/2020	1.95	50,000,000	49,965,000	49,997,797	50,176,000
Supranationals	45905UQ80	INTL BK RECON & DEVELOP	12/20/2017	11/9/2020	1.95	50,000,000	49,718,500	49,981,589	50,176,000
Supranationals	459052Q66	INTL BK RECON & DEVELOP DISCO	8/25/2020	11/23/2020	0.00	25,000,000	24,993,750	24,994,236	24,994,250
Supranationals	459052R57	IBRD DISCOUNT NOTE	8/7/2020	11/30/2020	0.00	50,000,000	49,984,028	49,987,500	49,987,500
Supranationals	45950KCM0	INTERNATIONAL FINANCE CORP	1/25/2018	1/25/2021	2.25	50,000,000	49,853,000	49,980,418	50,400,500
Supranationals	4581X0DB1	INTER-AMERICAN DEVEL BK	4/19/2018	4/19/2021	2.63	45,000,000	44,901,000	44,979,224	45,670,950
Supranationals	4581X0DB1	INTER-AMERICAN DEVEL BK	5/16/2018	4/19/2021	2.63	50,000,000	49,693,972	49,934,157	50,745,500
Supranationals	45950KCJ7	INTERNATIONAL FINANCE CORP	5/23/2018	7/20/2021	1.13	12,135,000	11,496,942	11,956,963	12,232,444
Supranationals	459058GH0	INTL BK RECON & DEVELOP	7/25/2018	7/23/2021	2.75	50,000,000	49,883,000	49,965,242	51,113,000
Supranationals	459058HV8	INTL BK RECON & DEVELOP	1/28/2020	1/28/2025	2.05	25,000,000	25,000,000	25,000,000	25,140,500
Supranationals	459058HV8	INTL BK RECON & DEVELOP	1/28/2020	1/28/2025	2.05	25,000,000	25,000,000	25,000,000	25,140,500
Supranationals	459058HV8	INTL BK RECON & DEVELOP	1/28/2020	1/28/2025	2.05	50,000,000	50,000,000	50,000,000	50,281,000
Subtotals					1.87	\$ 532,135,000	\$ 530,478,691	\$ 531,777,097	\$ 536,064,144
Grand Totals					0.92	\$ 11,257,707,901	\$ 11,259,666,195	\$ 11,260,701,272	\$ 11,336,558,801

Monthly Investment Earnings

Pooled Fund

For month ended August 31, 2020

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	9127963M9	TREASURY BILL	\$ -	0.00	0.15	6/9/20	8/4/20	\$ -	\$ 1,208	\$ -	\$ 1,208
U.S. Treasuries	912796WZ8	TREASURY BILL	-	0.00	0.13	6/22/20	8/6/20	-	931	-	931
U.S. Treasuries	912796WZ8	TREASURY BILL	-	0.00	0.12	6/29/20	8/6/20	-	420	-	420
U.S. Treasuries	9127963N7	TREASURY BILL	-	0.00	0.12	6/25/20	8/11/20	-	832	-	832
U.S. Treasuries	9127963N7	TREASURY BILL	-	0.00	0.09	7/31/20	8/11/20	-	1,181	-	1,181
U.S. Treasuries	9127963P2	TREASURY BILL	-	0.00	0.12	6/25/20	8/18/20	-	1,428	-	1,428
U.S. Treasuries	9127963P2	TREASURY BILL	-	0.00	0.13	6/26/20	8/18/20	-	1,488	-	1,488
U.S. Treasuries	912796XF1	TREASURY BILL	-	0.00	0.16	6/11/20	8/20/20	-	4,156	-	4,156
U.S. Treasuries	9127963Q0	TREASURY BILL	-	0.00	0.12	6/24/20	8/25/20	-	2,000	-	2,000
U.S. Treasuries	9127963Q0	TREASURY BILL	-	0.00	0.13	6/25/20	8/25/20	-	2,125	-	2,125
U.S. Treasuries	912796XG9	TREASURY BILL	-	0.00	0.14	5/29/20	8/27/20	-	5,056	-	5,056
U.S. Treasuries	912796XG9	TREASURY BILL	-	0.00	0.14	5/29/20	8/27/20	-	5,056	-	5,056
U.S. Treasuries	9127963R8	TREASURY BILL	50,000,000	0.00	0.15	6/15/20	9/1/20	-	6,458	-	6,458
U.S. Treasuries	9127963X5	TREASURY BILL	25,000,000	0.00	0.16	6/12/20	9/8/20	-	3,444	-	3,444
U.S. Treasuries	9127963X5	TREASURY BILL	25,000,000	0.00	0.16	6/12/20	9/8/20	-	3,444	-	3,444
U.S. Treasuries	912796TJ8	TREASURY BILL	50,000,000	0.00	0.16	6/15/20	9/10/20	-	6,738	-	6,738
U.S. Treasuries	912796TJ8	TREASURY BILL	50,000,000	0.00	0.17	6/15/20	9/10/20	-	7,104	-	7,104
U.S. Treasuries	9127963Y3	TREASURY BILL	40,000,000	0.00	0.15	6/2/20	9/15/20	-	5,253	-	5,253
U.S. Treasuries	9127963Y3	TREASURY BILL	100,000,000	0.00	0.15	5/28/20	9/15/20	-	13,240	-	13,240
U.S. Treasuries	9127962G3	TREASURY BILL	100,000,000	0.00	0.18	6/18/20	9/17/20	-	15,069	-	15,069
U.S. Treasuries	9127962H1	TREASURY BILL	25,000,000	0.00	0.09	8/17/20	9/24/20	-	938	-	938
U.S. Treasuries	9128285B2	US TREASURY	60,000,000	2.75	1.81	10/1/19	9/30/20	139,754	(46,978)	-	92,776
U.S. Treasuries	9127962J7	TREASURY BILL	25,000,000	0.00	0.17	6/8/20	10/1/20	-	3,597	-	3,597
U.S. Treasuries	9127962J7	TREASURY BILL	50,000,000	0.00	0.14	7/6/20	10/1/20	-	6,028	-	6,028
U.S. Treasuries	9127964H9	TREASURY BILL	25,000,000	0.00	0.09	8/18/20	10/13/20	-	903	-	903
U.S. Treasuries	9127962R9	TREASURY BILL	50,000,000	0.00	0.15	7/16/20	10/15/20	-	6,243	-	6,243
U.S. Treasuries	9128282Z2	US TREASURY	50,000,000	1.63	1.63	11/20/19	10/15/20	68,818	-	-	68,818
U.S. Treasuries	9127964J5	TREASURY BILL	30,000,000	0.00	0.18	6/11/20	10/20/20	-	4,573	-	4,573
U.S. Treasuries	9127964J5	TREASURY BILL	50,000,000	0.00	0.15	5/28/20	10/20/20	-	6,512	-	6,512
U.S. Treasuries	9127964J5	TREASURY BILL	50,000,000	0.00	0.17	6/8/20	10/20/20	-	7,104	-	7,104
U.S. Treasuries	9127962S7	TREASURY BILL	25,000,000	0.00	0.11	7/24/20	10/22/20	-	2,321	-	2,321
U.S. Treasuries	9127964K2	TREASURY BILL	50,000,000	0.00	0.16	5/28/20	10/27/20	-	6,997	-	6,997
U.S. Treasuries	9127962T5	TREASURY BILL	50,000,000	0.00	0.10	7/29/20	10/29/20	-	4,435	-	4,435
U.S. Treasuries	9127964Q9	TREASURY BILL	50,000,000	0.00	0.18	6/11/20	11/3/20	-	7,750	-	7,750
U.S. Treasuries	9127964Q9	TREASURY BILL	50,000,000	0.00	0.17	6/15/20	11/3/20	-	7,461	-	7,461
U.S. Treasuries	912796TP4	TREASURY BILL	25,000,000	0.00	0.09	8/4/20	11/5/20	-	1,750	-	1,750
U.S. Treasuries	912796TP4	TREASURY BILL	25,000,000	0.00	0.09	8/6/20	11/5/20	-	1,625	-	1,625
U.S. Treasuries	912796TP4	TREASURY BILL	50,000,000	0.00	0.18	6/9/20	11/5/20	-	7,545	-	7,545
U.S. Treasuries	9127964R7	TREASURY BILL	55,000,000	0.00	0.17	6/12/20	11/10/20	-	8,051	-	8,051
U.S. Treasuries	9127962Z1	TREASURY BILL	50,000,000	0.00	0.11	8/13/20	11/12/20	-	2,771	-	2,771
U.S. Treasuries	9127964S5	TREASURY BILL	50,000,000	0.00	0.18	6/16/20	11/17/20	-	7,750	-	7,750
U.S. Treasuries	9127964S5	TREASURY BILL	50,000,000	0.00	0.18	6/16/20	11/17/20	-	7,793	-	7,793
U.S. Treasuries	9127963A5	TREASURY BILL	25,000,000	0.00	0.12	7/21/20	11/19/20	-	2,476	-	2,476
U.S. Treasuries	9127963A5	TREASURY BILL	25,000,000	0.00	0.12	7/27/20	11/19/20	-	2,476	-	2,476
U.S. Treasuries	9127963A5	TREASURY BILL	50,000,000	0.00	0.11	8/20/20	11/19/20	-	1,750	-	1,750
U.S. Treasuries	9127964T3	TREASURY BILL	25,000,000	0.00	0.16	6/25/20	11/24/20	-	3,391	-	3,391
U.S. Treasuries	9127964T3	TREASURY BILL	25,000,000	0.00	0.10	8/10/20	11/24/20	-	1,459	-	1,459
U.S. Treasuries	9127964T3	TREASURY BILL	50,000,000	0.00	0.15	7/6/20	11/24/20	-	6,458	-	6,458
U.S. Treasuries	9127963J6	TREASURY BILL	25,000,000	0.00	0.17	6/15/20	12/10/20	-	3,703	-	3,703
U.S. Treasuries	9127963J6	TREASURY BILL	25,000,000	0.00	0.17	6/15/20	12/10/20	-	3,703	-	3,703
U.S. Treasuries	9127963J6	TREASURY BILL	50,000,000	0.00	0.18	6/15/20	12/10/20	-	7,750	-	7,750
U.S. Treasuries	9128283L2	US TREASURY	50,000,000	1.88	1.63	11/18/19	12/15/20	79,406	(10,168)	-	69,238
U.S. Treasuries	9128283L2	US TREASURY	50,000,000	1.88	1.65	11/26/19	12/15/20	79,406	(9,593)	-	69,813

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Amort.	Realized	Earned Income
							Date	Expired Interest			
U.S. Treasuries	9127963K3	TREASURY BILL	50,000,000	0.00	0.16	6/19/20	12/17/20	-	6,997	-	6,997
U.S. Treasuries	9127963L1	TREASURY BILL	25,000,000	0.00	0.16	6/29/20	12/24/20	-	3,498	-	3,498
U.S. Treasuries	9127963L1	TREASURY BILL	50,000,000	0.00	0.15	7/2/20	12/24/20	-	6,372	-	6,372
U.S. Treasuries	9127963L1	TREASURY BILL	50,000,000	0.00	0.11	8/27/20	12/24/20	-	729	-	729
U.S. Treasuries	9127965F2	TREASURY BILL	25,000,000	0.00	0.13	7/28/20	12/29/20	-	2,747	-	2,747
U.S. Treasuries	9127965F2	TREASURY BILL	50,000,000	0.00	0.13	7/28/20	12/29/20	-	5,597	-	5,597
U.S. Treasuries	912796TY5	TREASURY BILL	36,000,000	0.00	0.12	7/21/20	12/31/20	-	3,720	-	3,720
U.S. Treasuries	912828N48	US TREASURY	50,000,000	1.75	1.64	11/22/19	12/31/20	73,709	(4,485)	-	69,224
U.S. Treasuries	912796A58	TREASURY BILL	50,000,000	0.00	0.10	8/4/20	1/5/21	-	3,811	-	3,811
U.S. Treasuries	912796A58	TREASURY BILL	50,000,000	0.00	0.10	8/4/20	1/5/21	-	3,928	-	3,928
U.S. Treasuries	912796A66	TREASURY BILL	25,000,000	0.00	0.11	8/11/20	1/12/21	-	1,539	-	1,539
U.S. Treasuries	912796A66	TREASURY BILL	25,000,000	0.00	0.11	8/11/20	1/12/21	-	1,590	-	1,590
U.S. Treasuries	912796A66	TREASURY BILL	50,000,000	0.00	0.10	8/27/20	1/12/21	-	708	-	708
U.S. Treasuries	9127963U1	TREASURY BILL	25,000,000	0.00	0.10	8/31/20	1/14/21	-	71	-	71
U.S. Treasuries	9127963U1	TREASURY BILL	50,000,000	0.00	0.15	7/16/20	1/14/21	-	6,243	-	6,243
U.S. Treasuries	9128283Q1	US TREASURY	50,000,000	2.00	2.57	3/4/19	1/15/21	84,239	23,315	-	107,554
U.S. Treasuries	9128283Q1	US TREASURY	50,000,000	2.00	1.63	11/18/19	1/15/21	84,239	(15,422)	-	68,817
U.S. Treasuries	9128283Q1	US TREASURY	50,000,000	2.00	1.63	11/22/19	1/15/21	84,239	(15,425)	-	68,814
U.S. Treasuries	9128283Q1	US TREASURY	50,000,000	2.00	1.68	12/3/19	1/15/21	84,239	(13,323)	-	70,916
U.S. Treasuries	912796A74	TREASURY BILL	25,000,000	0.00	0.12	8/18/20	1/19/21	-	1,126	-	1,126
U.S. Treasuries	912796A74	TREASURY BILL	25,000,000	0.00	0.10	8/26/20	1/19/21	-	423	-	423
U.S. Treasuries	912796A74	TREASURY BILL	50,000,000	0.00	0.10	8/27/20	1/19/21	-	708	-	708
U.S. Treasuries	9127963V9	TREASURY BILL	25,000,000	0.00	0.13	7/24/20	1/21/21	-	2,713	-	2,713
U.S. Treasuries	9127963V9	TREASURY BILL	25,000,000	0.00	0.13	7/27/20	1/21/21	-	2,713	-	2,713
U.S. Treasuries	9127963V9	TREASURY BILL	25,000,000	0.00	0.12	7/28/20	1/21/21	-	2,605	-	2,605
U.S. Treasuries	912796A82	TREASURY BILL	50,000,000	0.00	0.12	8/25/20	1/26/21	-	1,118	-	1,118
U.S. Treasuries	912796A82	TREASURY BILL	50,000,000	0.00	0.11	8/25/20	1/26/21	-	1,094	-	1,094
U.S. Treasuries	9127963W7	TREASURY BILL	25,000,000	0.00	0.11	8/10/20	2/4/21	-	1,696	-	1,696
U.S. Treasuries	9127963W7	TREASURY BILL	25,000,000	0.00	0.12	8/18/20	2/4/21	-	1,118	-	1,118
U.S. Treasuries	9127963W7	TREASURY BILL	50,000,000	0.00	0.11	8/6/20	2/4/21	-	3,792	-	3,792
U.S. Treasuries	9127964C0	TREASURY BILL	25,000,000	0.00	0.11	8/24/20	2/11/21	-	583	-	583
U.S. Treasuries	9127964C0	TREASURY BILL	50,000,000	0.00	0.12	8/13/20	2/11/21	-	3,167	-	3,167
U.S. Treasuries	9127964D8	TREASURY BILL	25,000,000	0.00	0.11	8/24/20	2/18/21	-	622	-	622
U.S. Treasuries	9127964D8	TREASURY BILL	25,000,000	0.00	0.10	8/31/20	2/18/21	-	73	-	73
U.S. Treasuries	9127964D8	TREASURY BILL	50,000,000	0.00	0.12	8/20/20	2/18/21	-	2,000	-	2,000
U.S. Treasuries	912796XE4	TREASURY BILL	50,000,000	0.00	0.11	8/27/20	2/25/21	-	771	-	771
U.S. Treasuries	912796XE4	TREASURY BILL	100,000,000	0.00	0.12	8/27/20	2/25/21	-	1,667	-	1,667
U.S. Treasuries	9128284B3	US TREASURY	50,000,000	2.38	1.64	11/22/19	3/15/21	100,034	(30,589)	-	69,445
U.S. Treasuries	9128284B3	US TREASURY	50,000,000	2.38	1.66	12/6/19	3/15/21	100,034	(29,948)	-	70,086
U.S. Treasuries	912828C57	US TREASURY	50,000,000	2.25	2.39	4/15/19	3/31/21	95,287	5,919	-	101,206
U.S. Treasuries	9128284G2	US TREASURY	50,000,000	2.38	2.36	4/9/19	4/15/21	100,581	(575)	-	100,006
U.S. Treasuries	9128284G2	US TREASURY	50,000,000	2.38	1.68	12/9/19	4/15/21	100,581	(29,107)	-	71,474
U.S. Treasuries	9128284G2	US TREASURY	50,000,000	2.38	1.68	12/11/19	4/15/21	100,581	(28,855)	-	71,725
U.S. Treasuries	9128284T4	US TREASURY	50,000,000	2.63	1.66	11/26/19	6/15/21	111,168	(40,044)	-	71,124
U.S. Treasuries	9128284T4	US TREASURY	50,000,000	2.63	1.65	11/27/19	6/15/21	111,168	(40,757)	-	70,411
U.S. Treasuries	9128284T4	US TREASURY	50,000,000	2.63	1.69	12/11/19	6/15/21	111,168	(39,158)	-	72,010
U.S. Treasuries	9128284T4	US TREASURY	50,000,000	2.63	1.65	12/18/19	6/15/21	111,168	(40,661)	-	70,507
U.S. Treasuries	9128287A2	US TREASURY	50,000,000	1.63	1.71	11/8/19	6/30/21	68,444	3,431	-	71,875
U.S. Treasuries	9128287A2	US TREASURY	50,000,000	1.63	1.67	12/3/19	6/30/21	68,444	1,685	-	70,129
U.S. Treasuries	9128287A2	US TREASURY	50,000,000	1.63	1.65	12/9/19	6/30/21	68,444	1,171	-	69,615
U.S. Treasuries	912828S27	US TREASURY	25,000,000	1.13	1.64	8/15/17	6/30/21	23,692	10,526	-	34,218
U.S. Treasuries	912828Y20	US TREASURY	50,000,000	2.63	1.69	12/12/19	7/15/21	110,564	(38,871)	-	71,693
U.S. Treasuries	912828YC8	US TREASURY	50,000,000	1.50	1.66	12/9/19	8/31/21	63,213	6,621	-	69,834
U.S. Treasuries	912828T34	US TREASURY	50,000,000	1.13	1.69	12/11/19	9/30/21	47,643	23,612	-	71,256

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	912828T67	US TREASURY	50,000,000	1.25	1.43	11/10/16	10/31/21	52,649	7,268	-	-	59,918
U.S. Treasuries	912828U65	US TREASURY	100,000,000	1.75	1.90	12/13/16	11/30/21	148,224	11,755	-	-	159,979
U.S. Treasuries	912828U81	US TREASURY	50,000,000	2.00	1.61	11/22/19	12/31/21	84,239	(16,198)	-	-	68,041
U.S. Treasuries	912828XW5	US TREASURY	25,000,000	1.75	1.77	8/15/17	6/30/22	36,855	391	-	-	37,246
U.S. Treasuries	912828S35	US TREASURY	50,000,000	1.38	1.61	1/9/20	6/30/23	57,914	9,645	-	-	67,560
U.S. Treasuries	912828WE6	US TREASURY	50,000,000	2.75	1.71	12/17/19	11/15/23	115,829	(42,540)	-	-	73,289
Subtotals			\$ 4,446,000,000					\$ 2,765,974	\$ (89,879)	\$ -	\$ -	\$ 2,676,095
Federal Agencies	313396D34	FREDDIE DISCOUNT	\$ -	0.00	0.13	6/24/20	8/24/20	\$ -	\$ 1,997	\$ -	\$ -	\$ 1,997
Federal Agencies	3130ABZE9	FEDERAL HOME LOAN BANK	-	1.65	1.65	8/28/17	8/28/20	8,291	17	-	-	8,308
Federal Agencies	3130ADT93	FEDERAL HOME LOAN BANK	25,000,000	2.40	2.43	3/14/18	9/14/20	50,000	527	-	-	50,527
Federal Agencies	3133EJ3N7	FEDERAL FARM CREDIT BANK	25,000,000	2.77	2.79	12/21/18	9/21/20	57,708	448	-	-	58,156
Federal Agencies	313384H36	FED HOME LN DISCOUNT NT	22,500,000	0.00	0.15	6/26/20	9/25/20	-	2,809	-	-	2,809
Federal Agencies	3130ACE26	FEDERAL HOME LOAN BANK	18,000,000	1.38	1.48	9/8/17	9/28/20	20,625	1,605	-	-	22,230
Federal Agencies	3130ACE26	FEDERAL HOME LOAN BANK	30,000,000	1.38	1.48	9/8/17	9/28/20	34,375	2,675	-	-	37,050
Federal Agencies	3130ACK52	FEDERAL HOME LOAN BANK	25,530,000	1.70	2.48	3/12/18	10/5/20	36,168	16,356	-	-	52,523
Federal Agencies	313384J75	FED HOME LN DISCOUNT NT	50,000,000	0.00	0.15	7/9/20	10/7/20	-	6,243	-	-	6,243
Federal Agencies	313384J91	FED HOME LN DISCOUNT NT	13,500,000	0.00	0.14	7/13/20	10/9/20	-	1,628	-	-	1,628
Federal Agencies	313396K51	FREDDIE MAC DISCOUNT NT	31,819,000	0.00	0.15	7/7/20	10/13/20	-	4,110	-	-	4,110
Federal Agencies	313384K65	FED HOME LN DISCOUNT NT	25,000,000	0.00	0.17	6/8/20	10/14/20	-	3,552	-	-	3,552
Federal Agencies	313384K65	FED HOME LN DISCOUNT NT	25,000,000	0.00	0.17	6/8/20	10/14/20	-	3,552	-	-	3,552
Federal Agencies	3133EKR57	FEDERAL FARM CREDIT BANK	112,500,000	0.20	0.46	9/25/19	10/20/20	20,888	3,898	-	-	24,786
Federal Agencies	3130AHDF7	FEDERAL HOME LOAN BANK	50,000,000	1.63	1.57	2/12/20	10/21/20	67,708	(2,423)	-	-	65,285
Federal Agencies	313384L56	FED HOME LN DISCOUNT NT	50,000,000	0.00	0.14	7/15/20	10/21/20	-	6,028	-	-	6,028
Federal Agencies	3132X0KR1	FARMER MAC	25,000,000	0.36	0.36	11/2/16	11/2/20	7,661	-	-	-	7,661
Federal Agencies	3133EJT90	FEDERAL FARM CREDIT BANK	50,000,000	2.95	3.00	11/16/18	11/16/20	122,917	2,212	-	-	125,129
Federal Agencies	3137EAEK1	FREDDIE MAC	50,000,000	1.88	1.91	11/15/17	11/17/20	78,125	1,355	-	-	79,480
Federal Agencies	3134GBX56	FREDDIE MAC	60,000,000	2.25	2.12	11/24/17	11/24/20	112,500	(6,313)	-	-	106,187
Federal Agencies	3134GBLR1	FREDDIE MAC	24,715,000	1.75	1.75	5/25/17	11/25/20	36,043	60	-	-	36,103
Federal Agencies	3133EHW58	FEDERAL FARM CREDIT BANK	25,000,000	1.90	1.91	11/27/17	11/27/20	39,583	208	-	-	39,792
Federal Agencies	3133EHW58	FEDERAL FARM CREDIT BANK	25,000,000	1.90	1.91	11/27/17	11/27/20	39,583	208	-	-	39,792
Federal Agencies	3130A3UQ5	FEDERAL HOME LOAN BANK	10,000,000	1.88	2.02	12/13/17	12/11/20	15,625	1,201	-	-	16,826
Federal Agencies	3132X0ZY0	FARMER MAC	12,750,000	2.05	2.07	12/15/17	12/15/20	21,781	242	-	-	22,023
Federal Agencies	313384T74	FED HOME LN DISCOUNT NT	25,000,000	0.00	0.17	6/19/20	12/18/20	-	3,660	-	-	3,660
Federal Agencies	313384T74	FED HOME LN DISCOUNT NT	25,000,000	0.00	0.17	6/19/20	12/18/20	-	3,660	-	-	3,660
Federal Agencies	3133EGX75	FEDERAL FARM CREDIT BANK	50,000,000	0.36	0.36	12/21/16	12/21/20	15,788	-	-	-	15,788
Federal Agencies	3133EFTX5	FEDERAL FARM CREDIT BANK	100,000,000	0.51	0.51	12/24/15	12/24/20	43,925	-	-	-	43,925
Federal Agencies	313384V30	FED HOME LN DISCOUNT NT	50,000,000	0.00	0.16	7/7/20	12/30/20	-	7,061	-	-	7,061
Federal Agencies	3133EJ4Q9	FEDERAL FARM CREDIT BANK	100,000,000	2.55	2.58	1/11/19	1/11/21	212,500	2,799	-	-	215,299
Federal Agencies	3133EJCE7	FEDERAL FARM CREDIT BANK	50,000,000	2.35	2.59	4/16/18	2/12/21	97,917	9,792	-	-	107,709
Federal Agencies	3137EAE19	FREDDIE MAC	22,000,000	2.38	2.47	2/16/18	2/16/21	43,542	1,643	-	-	45,184
Federal Agencies	313385CJ3	FED HOME LN DISCOUNT NT	47,000,000	0.00	0.12	8/28/20	2/26/21	-	601	-	-	601
Federal Agencies	3133EKCS3	FEDERAL FARM CREDIT BANK	50,000,000	2.55	2.58	3/11/19	3/11/21	106,250	1,060	-	-	107,310
Federal Agencies	3133EKCS3	FEDERAL FARM CREDIT BANK	50,000,000	2.55	2.58	3/11/19	3/11/21	106,250	1,060	-	-	107,310
Federal Agencies	3133EKR99	FEDERAL FARM CREDIT BANK	90,000,000	0.29	0.32	10/3/19	3/25/21	21,888	1,035	-	-	22,923
Federal Agencies	3132X0Q53	FARMER MAC	6,350,000	2.60	2.64	3/29/18	3/29/21	13,758	196	-	-	13,954
Federal Agencies	3132X0Q53	FARMER MAC	20,450,000	2.60	2.64	3/29/18	3/29/21	44,308	630	-	-	44,939
Federal Agencies	3133EKFP6	FEDERAL FARM CREDIT BANK	25,000,000	2.23	2.40	4/5/19	4/5/21	46,458	3,541	-	-	49,999
Federal Agencies	3133EKFP6	FEDERAL FARM CREDIT BANK	25,000,000	2.23	2.40	4/5/19	4/5/21	46,458	3,499	-	-	49,957
Federal Agencies	3133EJNS4	FEDERAL FARM CREDIT BANK	17,700,000	2.70	2.79	5/22/18	5/10/21	39,825	1,341	-	-	41,166
Federal Agencies	3135G0U35	FANNIE MAE	25,000,000	2.75	2.76	6/25/18	6/22/21	57,292	163	-	-	57,455
Federal Agencies	3135G0Q89	FANNIE MAE	25,000,000	1.38	1.38	10/21/16	10/7/21	28,646	-	-	-	28,646
Federal Agencies	3133EJK24	FEDERAL FARM CREDIT BANK	25,000,000	3.00	3.03	10/19/18	10/19/21	62,500	540	-	-	63,040
Federal Agencies	3133EGZJ7	FEDERAL FARM CREDIT BANK	14,500,000	1.38	1.38	10/25/16	10/25/21	16,615	-	-	-	16,615

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	3133EGZJ7	FEDERAL FARM CREDIT BANK	15,000,000	1.38	1.38	10/25/16	10/25/21	17,188	-	-	17,188	
Federal Agencies	3133ELWS9	FEDERAL FARM CREDIT BANK	50,000,000	0.40	0.41	4/15/20	10/25/21	16,667	423	-	17,090	
Federal Agencies	3133ELWS9	FEDERAL FARM CREDIT BANK	50,000,000	0.40	0.41	4/15/20	10/25/21	16,667	423	-	17,090	
Federal Agencies	3133EJT74	FEDERAL FARM CREDIT BANK	50,000,000	3.05	3.09	11/15/18	11/15/21	127,083	1,414	-	128,498	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	17,000,000	1.63	1.71	11/8/19	11/19/21	23,021	1,215	-	24,235	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	25,000,000	1.63	1.71	11/8/19	11/19/21	33,854	1,786	-	35,640	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	25,000,000	1.63	1.71	11/8/19	11/19/21	33,854	1,786	-	35,640	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	45,000,000	1.63	1.71	11/8/19	11/19/21	60,938	3,215	-	64,152	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	50,000,000	1.63	1.71	11/8/19	11/19/21	67,708	3,572	-	71,280	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	19,000,000	2.80	0.74	3/19/20	12/17/21	44,333	(32,930)	-	11,403	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	25,000,000	2.80	2.84	12/17/18	12/17/21	58,333	728	-	59,062	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	25,000,000	2.80	2.84	12/17/18	12/17/21	58,333	728	-	59,062	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	25,000,000	2.80	2.85	12/17/18	12/17/21	58,333	1,011	-	59,345	
Federal Agencies	3130AHSR5	FEDERAL HOME LOAN BANK	22,500,000	1.63	1.68	12/20/19	12/20/21	30,469	1,031	-	31,499	
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	50,000,000	0.53	0.69	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	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	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	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	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	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	3134GVHA9	FREDDIE MAC	25,000,000	1.00	1.00	3/30/20	3/30/23	20,833	-	-	20,833	
Federal Agencies	3134GVHA9	FREDDIE MAC	25,000,000	1.00	1.00	3/30/20	3/30/23	20,833	-	-	20,833	
Federal Agencies	3134GVHA9	FREDDIE MAC	25,000,000	1.00	1.00	3/30/20	3/30/23	20,833	-	-	20,833	
Federal Agencies	3134GVHA9	FREDDIE MAC	25,000,000	1.00	1.00	3/30/20	3/30/23	20,833	-	-	20,833	
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	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	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	3133ELQY3	FEDERAL FARM CREDIT BANK	16,000,000	1.21	1.22	3/23/20	3/3/25	16,133	159	-	16,293	

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	3133ELQY3	FEDERAL FARM CREDIT BANK	24,000,000	1.21	1.24	3/23/20	3/3/25	24,200	614	-	-	24,814
Subtotals			\$ 3,317,024,000					\$ 4,083,152	\$ 56,000	\$ -	\$ -	\$ 4,139,152
State/Local Agencies	13063DGA0	CALIFORNIA ST	\$ 33,000,000	2.80	2.80	4/25/18	4/1/21	\$ 77,000	\$ (38)	\$ -	\$ -	\$ 76,962
State/Local Agencies	13066YTY5	CALIFORNIA ST DEPT OF WTR RESO	21,967,414	1.71	2.30	2/6/17	5/1/21	31,358	7,458	-	-	38,816
State/Local Agencies	91412GF59	UNIV OF CALIFORNIA CA REVENUES	1,769,000	1.91	1.40	8/9/16	5/15/21	2,816	(743)	-	-	2,073
Subtotals			\$ 56,736,414					\$ 111,174	\$ 6,677	\$ -	\$ -	\$ 117,851
Public Time Deposits	PP9U66BY8	BANK OF SAN FRANCISCO	\$ 10,000,000	0.35	0.35	3/25/20	9/21/20	\$ 3,014	\$ -	\$ -	\$ -	\$ 3,014
Public Time Deposits	PPEQ54334	BRIDGE BANK	10,000,000	0.06	0.06	3/24/20	9/21/20	510	-	-	-	510
Public Time Deposits	PPE504BU6	SAN FRANCISCO CREDIT UNION	10,000,000	0.20	0.20	6/4/20	12/1/20	1,699	-	-	-	1,699
Public Time Deposits	PPE505CM0	BANK OF SAN FRANCISCO	5,000,000	0.20	0.20	6/8/20	12/7/20	861	-	-	-	861
Public Time Deposits	PPE808900	BRIDGE BANK	10,000,000	0.22	0.22	6/23/20	12/23/20	1,869	-	-	-	1,869
Subtotals			\$ 45,000,000					\$ 7,953	\$ -	\$ -	\$ -	\$ 7,953
Negotiable CDs	96121T4A3	WESTPAC BANKING CORP NY	\$ -	2.05	1.87	11/12/19	8/3/20	\$ 3,279	\$ (282)	\$ -	\$ -	\$ 2,996
Negotiable CDs	06367BAC3	BANK OF MONTREAL CHICAGO	50,000,000	0.43	0.43	11/25/19	9/2/20	18,686	-	-	-	18,686
Negotiable CDs	06367BJM2	BANK OF MONTREAL CHICAGO	100,000,000	1.01	1.01	3/11/20	9/14/20	86,972	-	-	-	86,972
Negotiable CDs	89114N5H4	TORONTO DOMINION BANK NY	100,000,000	0.48	0.48	9/25/19	9/24/20	41,342	-	-	-	41,342
Negotiable CDs	06417MCW3	BANK OF NOVA SCOTIA HOUS	50,000,000	0.49	0.49	9/27/19	9/28/20	21,551	-	-	-	21,551
Negotiable CDs	89114N5M3	TORONTO DOMINION BANK NY	50,000,000	0.50	0.50	9/27/19	9/28/20	21,588	-	-	-	21,588
Negotiable CDs	06417MDE2	BANK OF NOVA SCOTIA HOUS	50,000,000	0.49	0.49	10/3/19	10/9/20	21,237	-	-	-	21,237
Negotiable CDs	89114N6E0	TORONTO DOMINION BANK NY	50,000,000	0.49	0.49	10/1/19	10/9/20	21,237	-	-	-	21,237
Negotiable CDs	06370R6W4	BANK OF MONTREAL CHICAGO	50,000,000	0.43	0.43	11/13/19	10/26/20	18,606	-	-	-	18,606
Negotiable CDs	96130ADY1	WESTPAC BANKING CORP NY	50,000,000	0.44	0.44	10/30/19	10/28/20	19,398	-	-	-	19,398
Negotiable CDs	78012URS6	ROYAL BANK OF CANADA NY	35,000,000	0.45	0.45	12/3/19	12/3/20	13,476	-	-	-	13,476
Negotiable CDs	06367BBD0	BANK OF MONTREAL CHICAGO	50,000,000	1.85	1.85	12/3/19	12/4/20	79,653	-	-	-	79,653
Negotiable CDs	96130AEP9	WESTPAC BANKING CORP NY	50,000,000	0.46	0.46	12/6/19	12/9/20	19,930	-	-	-	19,930
Negotiable CDs	96130AET1	WESTPAC BANKING CORP NY	75,000,000	1.86	1.86	12/13/19	12/14/20	120,125	-	-	-	120,125
Negotiable CDs	89114NFY6	TORONTO DOMINION BANK NY	70,000,000	1.73	1.73	1/23/20	1/6/21	104,281	-	-	-	104,281
Negotiable CDs	06367BFR5	BANK OF MONTREAL CHICAGO	50,000,000	0.30	0.30	1/29/20	1/28/21	12,777	-	-	-	12,777
Negotiable CDs	06367BJF7	BANK OF MONTREAL CHICAGO	100,000,000	0.54	0.54	3/10/20	3/1/21	46,209	-	-	-	46,209
Negotiable CDs	78012UTJ4	ROYAL BANK OF CANADA NY	100,000,000	0.91	0.91	3/12/20	3/15/21	79,095	-	-	-	79,095
Subtotals			\$ 1,080,000,000					\$ 749,441	\$ (282)	\$ -	\$ -	\$ 749,159
Commercial Paper	62479LH57	MUFG BANK LTD NY	\$ -	0.00	1.72	1/29/20	8/5/20	\$ -	\$ 9,444	\$ -	\$ -	\$ 9,444
Commercial Paper	46640PH63	JP MORGAN SECURITIES LLC	-	0.00	1.65	2/3/20	8/6/20	-	5,694	-	-	5,694
Commercial Paper	46640PHH9	JP MORGAN SECURITIES LLC	-	0.00	1.65	2/3/20	8/17/20	-	18,222	-	-	18,222
Commercial Paper	89233GHH2	TOYOTA MOTOR CREDIT CORP	-	0.00	1.83	12/6/19	8/17/20	-	40,222	-	-	40,222
Commercial Paper	89233GHK5	TOYOTA MOTOR CREDIT CORP	-	0.00	1.64	2/14/20	8/19/20	-	40,750	-	-	40,750
Commercial Paper	62479LHR9	MUFG BANK LTD NY	-	0.00	1.90	12/10/19	8/25/20	-	56,100	-	-	56,100
Subtotals			\$ -					\$ -	\$ 170,433	\$ -	\$ -	\$ 170,433
Medium Term Notes	89236TFQ3	TOYOTA MOTOR CREDIT CORP	\$ 5,000,000	3.05	3.08	1/8/19	1/8/21	\$ 12,708	\$ 127	\$ -	\$ -	\$ 12,836
Subtotals			\$ 5,000,000					\$ 12,708	\$ 127	\$ -	\$ -	\$ 12,836
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	\$ 10,603,050	0.05	0.05	8/3/18	9/1/20	\$ 482	\$ -	\$ -	\$ -	\$ 482
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PRM	1,284,978,144	0.08	0.08	8/3/18	9/1/20	81,733	-	-	-	81,733
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	10,543,922	0.06	0.06	1/15/13	9/1/20	500	-	-	-	500
Money Market Funds	31607A703	FIDELITY INST GOV FUND	458,303,155	0.06	0.06	11/4/15	9/1/20	34,157	-	-	-	34,157
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUND	11,384,216	0.02	0.02	12/31/12	9/1/20	200	-	-	-	200
Subtotals			\$ 1,775,812,487					\$ 117,072	\$ -	\$ -	\$ -	\$ 117,072
Supranationals	459058GA5	INTL BK RECON & DEVELOP	\$ 50,000,000	1.63	1.64	8/29/17	9/4/20	\$ 67,750	\$ 295	\$ -	\$ -	\$ 68,045
Supranationals	45905UQ80	INTL BK RECON & DEVELOP	50,000,000	1.95	1.97	11/9/17	11/9/20	81,250	990	-	-	82,240

Monthly Investment Earnings Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity		Earned Interest	Amort.	Realized	Earned Income
							Date	Expense		Gain/(Loss)	/Net Earnings	
Supranationals	45905UQ80	INTL BK RECON & DEVELOP	50,000,000	1.95	2.15	12/20/17	11/9/20	81,250	8,272	-	-	89,522
Supranationals	459052Q66	INTL BK RECON & DEVELOP DISCOUN	25,000,000	0.00	0.10	8/25/20	11/23/20	-	486	-	-	486
Supranationals	459052R57	IBRD DISCOUNT NOTE	50,000,000	0.00	0.10	8/7/20	11/30/20	-	3,472	-	-	3,472
Supranationals	45950KCM0	INTERNATIONAL FINANCE CORP	50,000,000	2.25	2.35	1/25/18	1/25/21	93,750	4,158	-	-	97,908
Supranationals	4581X0DB1	INTER-AMERICAN DEVEL BK	45,000,000	2.63	2.70	4/19/18	4/19/21	98,438	2,800	-	-	101,238
Supranationals	4581X0DB1	INTER-AMERICAN DEVEL BK	50,000,000	2.63	2.84	5/16/18	4/19/21	109,375	8,875	-	-	118,250
Supranationals	45950KCJ7	INTERNATIONAL FINANCE CORP	12,135,000	1.13	2.97	5/23/18	7/20/21	11,387	17,140	-	-	28,527
Supranationals	459058GH0	INTL BK RECON & DEVELOP	50,000,000	2.75	2.85	7/25/18	7/23/21	114,583	3,315	-	-	117,899
Supranationals	459058HV8	INTL BK RECON & DEVELOP	25,000,000	2.05	2.05	1/28/20	1/28/25	42,708	-	-	-	42,708
Supranationals	459058HV8	INTL BK RECON & DEVELOP	25,000,000	2.05	2.05	1/28/20	1/28/25	42,708	-	-	-	42,708
Supranationals	459058HV8	INTL BK RECON & DEVELOP	50,000,000	2.05	2.05	1/28/20	1/28/25	85,417	-	-	-	85,417
Subtotals			\$ 532,135,000					\$ 828,616	\$ 49,803	\$ -	\$ -	\$ 878,419
Grand Totals			\$ 1,125,707,901					\$ 8,676,091	\$ 192,879	\$ -	\$ -	\$ 8,868,970

¹Yield to maturity is calculated at purchase

Investment Transactions

Pooled Fund

For month ended August 31, 2020

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	8/4/20	11/5/20	U.S. Treasuries	TREASURY BILL	912796TP4	\$ 25,000,000	0.00	0.09	\$ 99.98	\$ -	\$ 24,994,188
Purchase	8/4/20	1/5/21	U.S. Treasuries	TREASURY BILL	912796A58	50,000,000	0.00	0.10	99.96	-	49,979,039
Purchase	8/4/20	1/5/21	U.S. Treasuries	TREASURY BILL	912796A58	50,000,000	0.00	0.10	99.96	-	49,978,397
Purchase	8/6/20	11/5/20	U.S. Treasuries	TREASURY BILL	912796TP4	25,000,000	0.00	0.09	99.98	-	24,994,313
Purchase	8/6/20	2/4/21	U.S. Treasuries	TREASURY BILL	9127963W7	50,000,000	0.00	0.11	99.95	-	49,973,458
Purchase	8/7/20	11/30/20	Supranationals	IBRD DISCOUNT NOTE	459052R57	50,000,000	0.00	0.10	99.97	-	49,984,028
Purchase	8/10/20	11/24/20	U.S. Treasuries	TREASURY BILL	9127964T3	25,000,000	0.00	0.10	99.97	-	24,992,970
Purchase	8/10/20	2/4/21	U.S. Treasuries	TREASURY BILL	9127963W7	25,000,000	0.00	0.11	99.95	-	24,986,279
Purchase	8/11/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	33,000,000	0.08	0.08	100.00	-	33,000,000
Purchase	8/11/20	1/12/21	U.S. Treasuries	TREASURY BILL	912796A66	25,000,000	0.00	0.11	99.95	-	24,988,717
Purchase	8/11/20	1/12/21	U.S. Treasuries	TREASURY BILL	912796A66	25,000,000	0.00	0.11	99.95	-	24,988,343
Purchase	8/13/20	11/12/20	U.S. Treasuries	TREASURY BILL	9127962Z1	50,000,000	0.00	0.11	99.97	-	49,986,729
Purchase	8/13/20	2/11/21	U.S. Treasuries	TREASURY BILL	9127964C0	50,000,000	0.00	0.12	99.94	-	49,969,667
Purchase	8/14/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	26,000,000	0.08	0.08	100.00	-	26,000,000
Purchase	8/17/20	9/24/20	U.S. Treasuries	TREASURY BILL	9127962H1	25,000,000	0.00	0.09	99.99	-	24,997,625
Purchase	8/18/20	10/13/20	U.S. Treasuries	TREASURY BILL	9127964H9	25,000,000	0.00	0.09	99.99	-	24,996,387
Purchase	8/18/20	1/19/21	U.S. Treasuries	TREASURY BILL	912796A74	25,000,000	0.00	0.12	99.95	-	24,987,618
Purchase	8/18/20	2/4/21	U.S. Treasuries	TREASURY BILL	9127963W7	25,000,000	0.00	0.12	99.95	-	24,986,424
Purchase	8/20/20	11/19/20	U.S. Treasuries	TREASURY BILL	9127963A5	50,000,000	0.00	0.11	99.97	-	49,986,729
Purchase	8/20/20	2/18/21	U.S. Treasuries	TREASURY BILL	9127964D8	50,000,000	0.00	0.12	99.94	-	49,969,667
Purchase	8/24/20	2/11/21	U.S. Treasuries	TREASURY BILL	9127964C0	25,000,000	0.00	0.11	99.95	-	24,987,531
Purchase	8/24/20	2/18/21	U.S. Treasuries	TREASURY BILL	9127964D8	25,000,000	0.00	0.11	99.94	-	24,986,156
Purchase	8/25/20	11/23/20	Supranationals	INTL BK RECON & DEVELOP	459052Q66	25,000,000	0.00	0.10	99.98	-	24,993,750
Purchase	8/25/20	1/26/21	U.S. Treasuries	TREASURY BILL	912796A82	50,000,000	0.00	0.12	99.95	-	49,975,403
Purchase	8/25/20	1/26/21	U.S. Treasuries	TREASURY BILL	912796A82	50,000,000	0.00	0.11	99.95	-	49,975,938
Purchase	8/26/20	1/19/21	U.S. Treasuries	TREASURY BILL	912796A74	25,000,000	0.00	0.10	99.96	-	24,989,703
Purchase	8/27/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	100,000,000	0.08	0.08	100.00	-	100,000,000
Purchase	8/27/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	100,000,000	0.06	0.06	100.00	-	100,000,000
Purchase	8/27/20	12/24/20	U.S. Treasuries	TREASURY BILL	9127963L1	50,000,000	0.00	0.11	99.97	-	49,982,646
Purchase	8/27/20	1/12/21	U.S. Treasuries	TREASURY BILL	912796A66	50,000,000	0.00	0.10	99.96	-	49,980,450
Purchase	8/27/20	1/19/21	U.S. Treasuries	TREASURY BILL	912796A74	50,000,000	0.00	0.10	99.96	-	49,979,458
Purchase	8/27/20	2/25/21	U.S. Treasuries	TREASURY BILL	912796XE4	50,000,000	0.00	0.11	99.94	-	49,971,942
Purchase	8/27/20	2/25/21	U.S. Treasuries	TREASURY BILL	912796XE4	100,000,000	0.00	0.12	99.94	-	99,939,333
Purchase	8/28/20	2/26/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385CJ3	47,000,000	0.00	0.12	99.94	-	46,972,675
Purchase	8/31/20	9/1/20	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	482	0.05	0.05	100.00	-	482
Purchase	8/31/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	81,733	0.08	0.08	100.00	-	81,733
Purchase	8/31/20	9/1/20	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	500	0.06	0.06	100.00	-	500
Purchase	8/31/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	34,157	0.06	0.06	100.00	-	34,157
Purchase	8/31/20	9/1/20	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	200	0.02	0.02	100.00	-	200
Purchase	8/31/20	1/14/21	U.S. Treasuries	TREASURY BILL	9127963U1	25,000,000	0.00	0.10	99.96	-	24,990,408
Purchase	8/31/20	2/18/21	U.S. Treasuries	TREASURY BILL	9127964D8	25,000,000	0.00	0.10	99.95	-	24,987,591
Subtotals						\$1,506,117,072	0.01	0.10	\$ 99.96	\$ -	\$1,505,570,631

Investment Transactions

Pooled Fund

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Sale	8/3/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	\$ 12,000,000	0.08	0.08	\$ 100.00	\$ -	\$ 12,000,000
Sale	8/3/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	50,000,000	0.06	0.06	100.00	-	50,000,000
Sale	8/4/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	36,000,000	0.06	0.06	100.00	-	36,000,000
Sale	8/7/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	76,000,000	0.06	0.06	100.00	-	76,000,000
Sale	8/10/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	51,000,000	0.06	0.06	100.00	-	51,000,000
Sale	8/12/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	26,000,000	0.08	0.08	100.00	-	26,000,000
Sale	8/13/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	70,000,000	0.08	0.08	100.00	-	70,000,000
Sale	8/13/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	42,000,000	0.06	0.06	100.00	-	42,000,000
Sale	8/18/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	9,000,000	0.08	0.08	100.00	-	9,000,000
Sale	8/19/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	65,000,000	0.06	0.06	100.00	-	65,000,000
Sale	8/20/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	30,000,000	0.08	0.08	100.00	-	30,000,000
Sale	8/21/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	62,000,000	0.06	0.06	100.00	-	62,000,000
Sale	8/24/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	9,000,000	0.06	0.06	100.00	-	9,000,000
Sale	8/25/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	20,000,000	0.06	0.06	100.00	-	20,000,000
Sale	8/28/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	24,000,000	0.06	0.06	100.00	-	24,000,000
Sale	8/31/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	41,000,000	0.08	0.08	100.00	-	41,000,000
Sale	8/31/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	100,000,000	0.06	0.06	100.00	-	100,000,000
Subtotals						\$ 723,000,000	0.07	0.07	\$ 100.00	\$ -	\$ 723,000,000
Maturity	8/3/20	8/3/20	Negotiable CDs	WESTPAC BANKING CORP NY	96121T4A3	\$ 28,790,000	2.05	1.87	100.00	\$ 288,540	\$ 29,078,540
Maturity	8/4/20	8/4/20	U.S. Treasuries	TREASURY BILL	9127963M9	100,000,000	0.00	0.15	100.00	-	100,000,000
Maturity	8/5/20	8/5/20	Commercial Paper	MUFG BANK LTD NY	62479LH57	50,000,000	0.00	1.72	100.00	-	50,000,000
Maturity	8/6/20	8/6/20	Commercial Paper	JP MORGAN SECURITIES LLC	46640PH63	25,000,000	0.00	1.65	100.00	-	25,000,000
Maturity	8/6/20	8/6/20	U.S. Treasuries	TREASURY BILL	912796WZ8	25,000,000	0.00	0.12	100.00	-	25,000,000
Maturity	8/6/20	8/6/20	U.S. Treasuries	TREASURY BILL	912796WZ8	50,000,000	0.00	0.13	100.00	-	50,000,000
Maturity	8/11/20	8/11/20	U.S. Treasuries	TREASURY BILL	9127963N7	25,000,000	0.00	0.12	100.00	-	25,000,000
Maturity	8/11/20	8/11/20	U.S. Treasuries	TREASURY BILL	9127963N7	50,000,000	0.00	0.09	100.00	-	50,000,000
Maturity	8/17/20	8/17/20	Commercial Paper	JP MORGAN SECURITIES LLC	46640PHH9	25,000,000	0.00	1.65	100.00	-	25,000,000
Maturity	8/17/20	8/17/20	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GHH2	50,000,000	0.00	1.83	100.00	-	50,000,000
Maturity	8/18/20	8/18/20	U.S. Treasuries	TREASURY BILL	9127963P2	25,000,000	0.00	0.12	100.00	-	25,000,000
Maturity	8/18/20	8/18/20	U.S. Treasuries	TREASURY BILL	9127963P2	25,000,000	0.00	0.13	100.00	-	25,000,000
Maturity	8/19/20	8/19/20	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GHH5	50,000,000	0.00	1.64	100.00	-	50,000,000
Maturity	8/20/20	8/20/20	U.S. Treasuries	TREASURY BILL	912796XF1	50,000,000	0.00	0.16	100.00	-	50,000,000
Maturity	8/24/20	8/24/20	Federal Agencies	FREDDIE DISCOUNT	313396D34	25,000,000	0.00	0.13	100.00	-	25,000,000
Maturity	8/25/20	8/25/20	Commercial Paper	MUFG BANK LTD NY	62479LHR9	45,000,000	0.00	1.90	100.00	-	45,000,000
Maturity	8/25/20	8/25/20	U.S. Treasuries	TREASURY BILL	9127963Q0	25,000,000	0.00	0.12	100.00	-	25,000,000
Maturity	8/25/20	8/25/20	U.S. Treasuries	TREASURY BILL	9127963Q0	25,000,000	0.00	0.13	100.00	-	25,000,000
Maturity	8/27/20	8/27/20	U.S. Treasuries	TREASURY BILL	912796XG9	50,000,000	0.00	0.14	100.00	-	50,000,000
Maturity	8/27/20	8/27/20	U.S. Treasuries	TREASURY BILL	912796XG9	50,000,000	0.00	0.14	100.00	-	50,000,000
Maturity	8/28/20	8/28/20	Federal Agencies	FEDERAL HOME LOAN BANK	3130ABZE9	6,700,000	1.65	1.65	100.00	55,275	6,755,275
Subtotals						\$ 805,490,000	0.09	0.70	\$ -	\$ 343,815	\$ 805,833,815

Investment Transactions Pooled Fund

Transaction	Settle	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Interest	8/2/20	11/2/20	Federal Agencies	FARMER MAC	3132X0KR1	\$ 25,000,000	0.36	0.36	0.00	0.00	\$ 7,798
Interest	8/3/20	3/1/21	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367BJF7	100,000,000	0.55	0.55	0.00	0.00	50,508
Interest	8/10/20	10/9/20	Negotiable CDs	BANK OF NOVA SCOTIA HOUS	06417MDE2	50,000,000	0.51	0.51	0.00	0.00	22,778
Interest	8/10/20	10/9/20	Negotiable CDs	TORONTO DOMINION BANK NY	89114N6E0	50,000,000	0.51	0.51	0.00	0.00	22,778
Interest	8/12/20	2/12/21	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EJCE7	50,000,000	2.35	2.59	0.00	0.00	587,500
Interest	8/12/20	2/12/25	Federal Agencies	FREDDIE MAC	3137EAEP0	5,000,000	1.50	1.52	0.00	0.00	37,083
Interest	8/12/20	2/12/25	Federal Agencies	FREDDIE MAC	3137EAEP0	5,000,000	1.50	1.52	0.00	0.00	37,083
Interest	8/12/20	2/12/25	Federal Agencies	FREDDIE MAC	3137EAEP0	5,000,000	1.50	1.52	0.00	0.00	37,083
Interest	8/12/20	2/12/25	Federal Agencies	FREDDIE MAC	3137EAEP0	15,000,000	1.50	1.52	0.00	0.00	111,250
Interest	8/12/20	2/12/25	Federal Agencies	FREDDIE MAC	3137EAEP0	50,000,000	1.50	1.52	0.00	0.00	370,833
Interest	8/14/20	2/14/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EKAK2	20,700,000	2.53	2.56	0.00	0.00	261,855
Interest	8/14/20	2/14/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELNE0	20,495,000	1.43	0.85	0.00	0.00	146,539
Interest	8/16/20	2/16/21	Federal Agencies	FREDDIE MAC	3137EAEL9	22,000,000	2.38	2.47	0.00	0.00	261,250
Interest	8/17/20	3/15/21	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UTJ4	100,000,000	0.93	0.92	0.00	0.00	84,769
Interest	8/20/20	10/20/20	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EKR57	112,500,000	0.23	0.40	0.00	0.00	21,966
Interest	8/21/20	12/21/20	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGX75	50,000,000	0.37	0.37	0.00	0.00	15,925
Interest	8/24/20	9/24/20	Negotiable CDs	TORONTO DOMINION BANK NY	89114N5H4	100,000,000	0.48	0.48	0.00	0.00	41,247
Interest	8/24/20	12/24/20	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EFTX5	100,000,000	0.51	0.51	0.00	0.00	43,831
Interest	8/25/20	3/25/21	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EKR99	90,000,000	0.28	0.31	0.00	0.00	21,826
Interest	8/26/20	10/26/20	Negotiable CDs	BANK OF MONTREAL CHICAGO	06370R6W4	50,000,000	0.43	0.43	0.00	0.00	17,985
Interest	8/27/20	9/28/20	Negotiable CDs	TORONTO DOMINION BANK NY	89114N5M3	50,000,000	0.50	0.50	0.00	0.00	21,598
Interest	8/28/20	9/28/20	Negotiable CDs	BANK OF NOVA SCOTIA HOUS	06417MCW3	50,000,000	0.50	0.50	0.00	0.00	21,641
Interest	8/28/20	10/28/20	Negotiable CDs	WESTPAC BANKING CORP NY	96130ADY1	50,000,000	0.45	0.45	0.00	0.00	19,488
Interest	8/31/20	9/1/20	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	10,603,050	0.05	0.05	0.00	0.00	482
Interest	8/31/20	9/1/20	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	1,132,978,144	0.08	0.08	0.00	0.00	81,733
Interest	8/31/20	9/1/20	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	10,543,922	0.06	0.06	0.00	0.00	500
Interest	8/31/20	9/1/20	Money Market Funds	FIDELITY INST GOV FUND	31607A703	352,303,155	0.06	0.06	0.00	0.00	34,157
Interest	8/31/20	9/1/20	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	11,384,216	0.02	0.02	0.00	0.00	200
Interest	8/31/20	8/31/21	U.S. Treasuries	US TREASURY	912828YC8	50,000,000	1.50	1.66	0.00	0.00	375,000
Subtotals						\$2,738,507,487	0.37	0.39	\$ -	\$ -	\$ 2,756,689
Grand Totals		41	Purchases								
		(17)	Sales								
		(21)	Maturities / Calls								
		3	Change in number of positions								