

**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 July 2021

August 15, 2021

**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 July 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 July 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	
	<u>Fiscal YTD</u>	<u>July 2021</u>	<u>Fiscal YTD</u>	<u>June 2021</u>
Average Daily Balance	\$ 12,563	\$ 12,563	\$ 12,215	\$ 13,619
Net Earnings	4.93	4.93	83.52	5.24
Earned Income Yield	0.46%	0.46%	0.68%	0.47%

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	43.82%	\$ 5,530.3	\$ 5,530.8	0.76%	0.39%	625
Federal Agencies	31.90%	4,007.8	4,027.0	0.82%	0.82%	464
Public Time Deposits	0.32%	40.0	40.0	0.09%	0.09%	93
Negotiable CDs	15.10%	1,905.0	1,905.9	0.18%	0.18%	170
Money Market Funds	6.13%	774.0	774.0	0.03%	0.03%	1
Supranationals	2.74%	345.6	345.3	0.34%	0.31%	730
Totals	100.0%	\$ 12,602.7	\$ 12,623.1	0.65%	0.47%	468

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 July 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	\$ 5,498.9	\$ 5,530.3	\$ 5,530.8	100.01	43.82%	100%	Yes
Federal Agencies	4,005.3	4,007.8	4,027.0	100.48	31.90%	100%	Yes
State & Local Government							
Agency Obligations	-	-	-	-	0.00%	20%	Yes
Public Time Deposits	40.0	40.0	40.0	100.00	0.32%	100%	Yes
Negotiable CDs	1,905.0	1,905.0	1,905.9	100.05	15.10%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	-	-	-	-	0.00%	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	774.0	774.0	774.0	100.00	6.13%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	340.0	345.6	345.3	99.90	2.74%	30%	Yes
TOTAL	\$ 12,563.2	\$ 12,602.7	\$ 12,623.1	100.16	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.

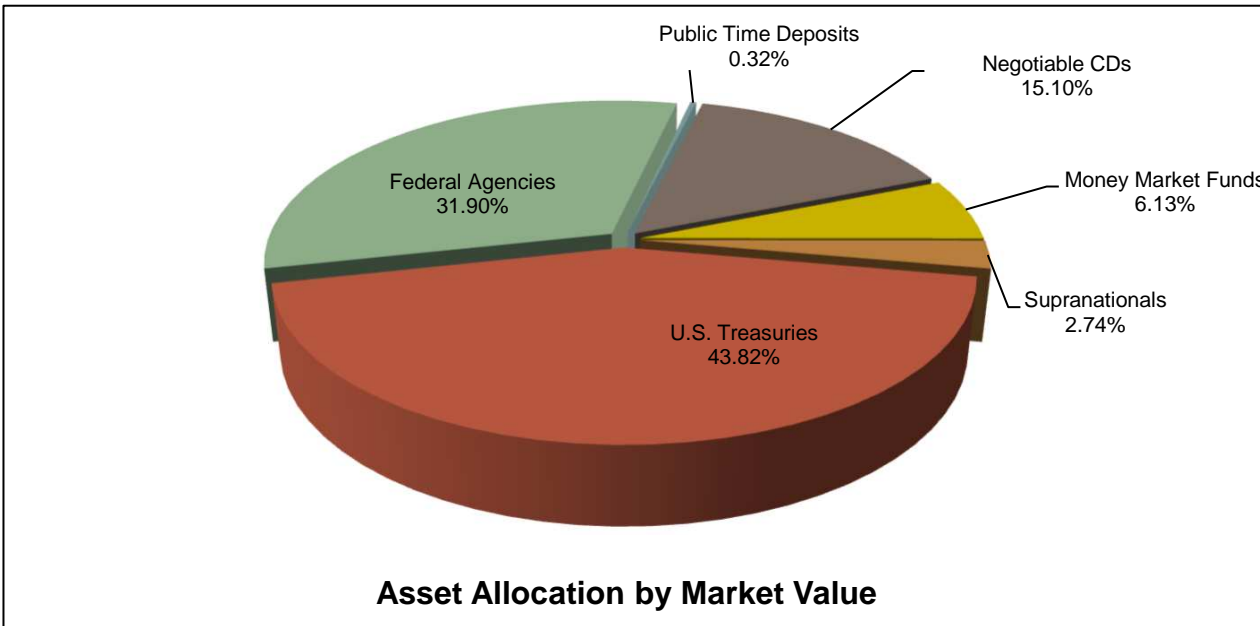
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended July 31, 2021

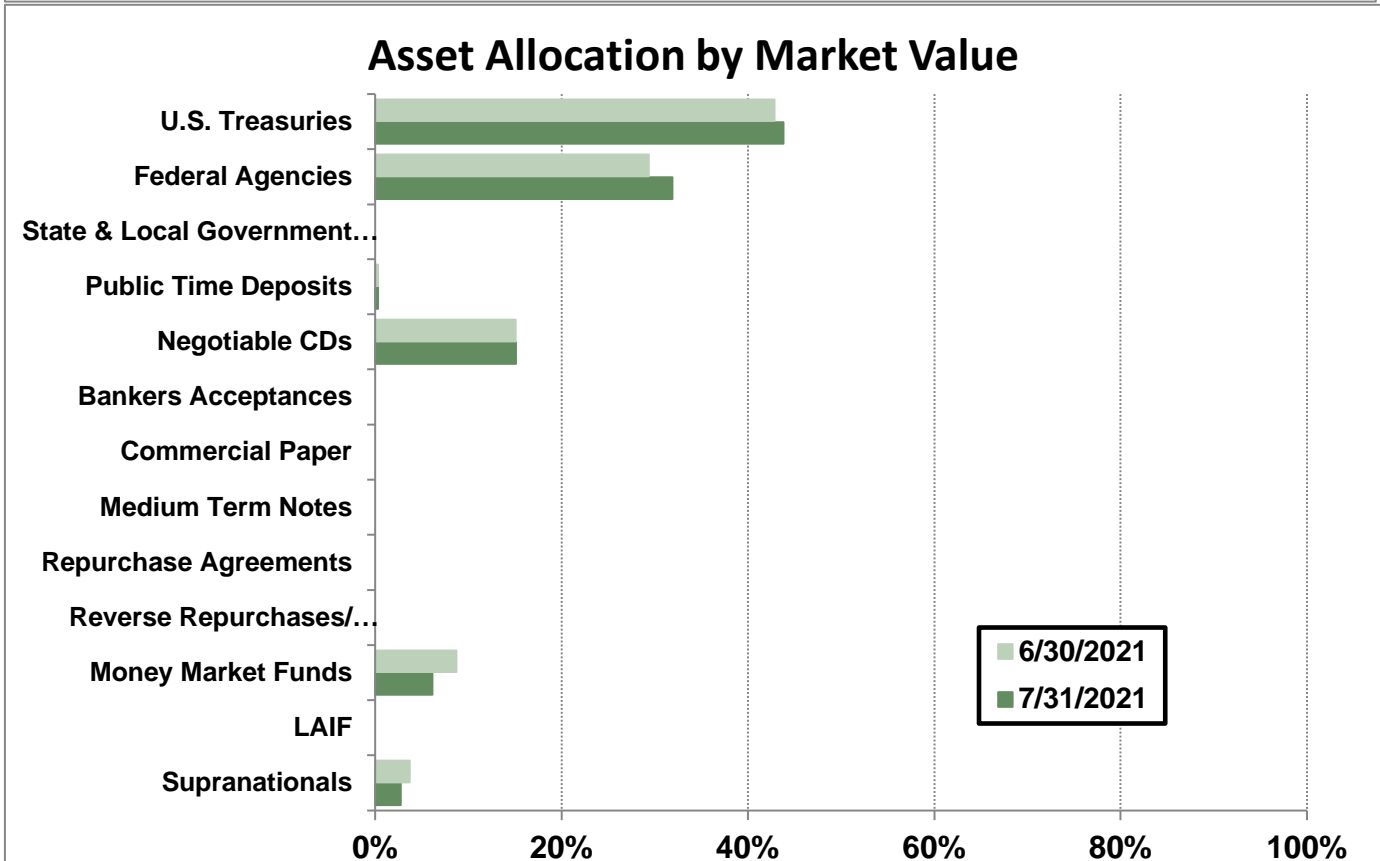
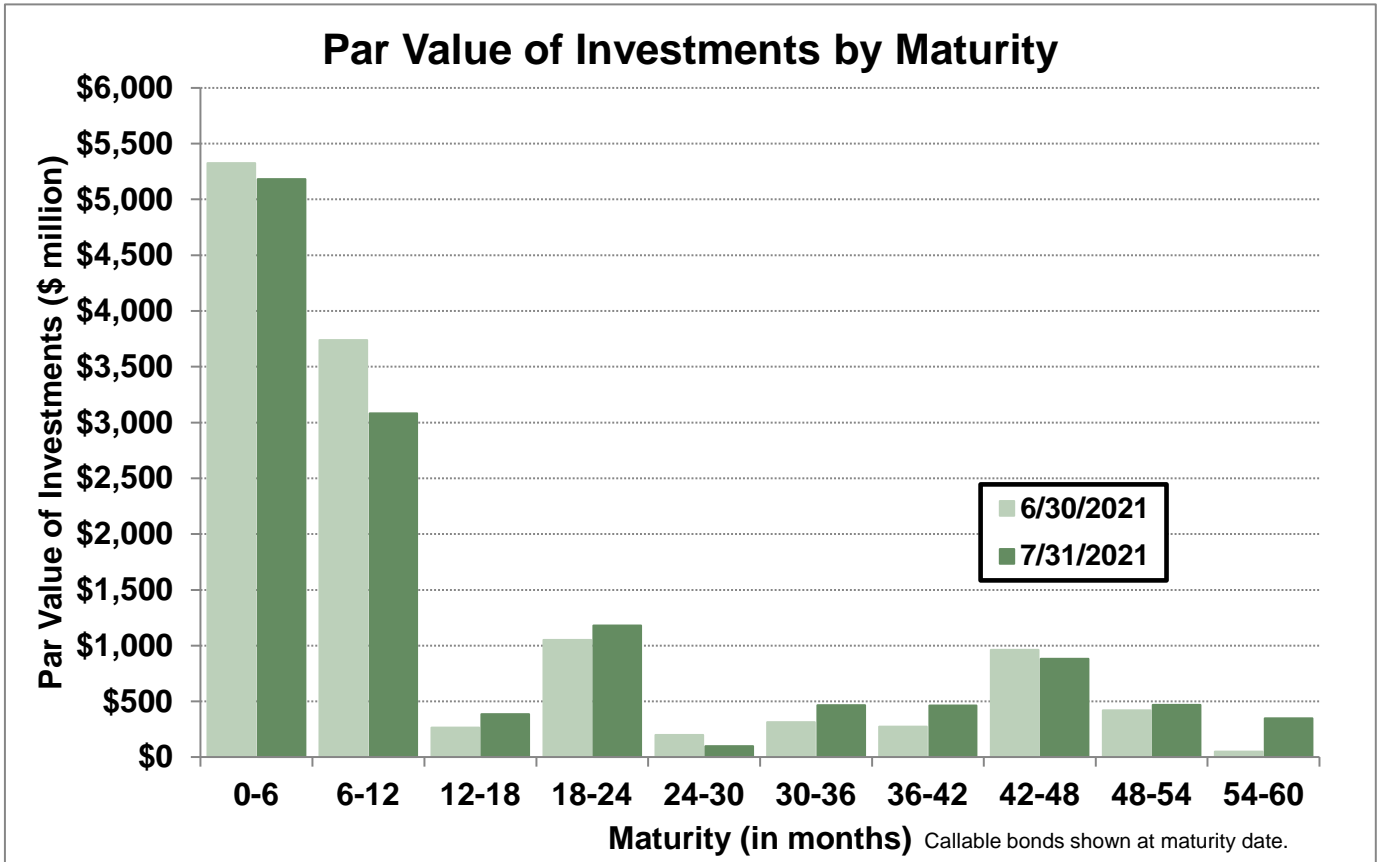
Average Daily Balance	\$12,563,211,195
Net Earnings	\$4,930,478
Earned Income Yield	0.46%
Weighted Average Maturity	468 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 5,498.9	\$ 5,530.3	\$ 5,530.8
Federal Agencies		4,005.3	4,007.8	4,027.0
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		1,905.0	1,905.0	1,905.9
Money Market Funds		774.0	774.0	774.0
Supranationals		340.0	345.6	345.3
Total		\$ 12,563.2	\$ 12,602.7	\$ 12,623.1



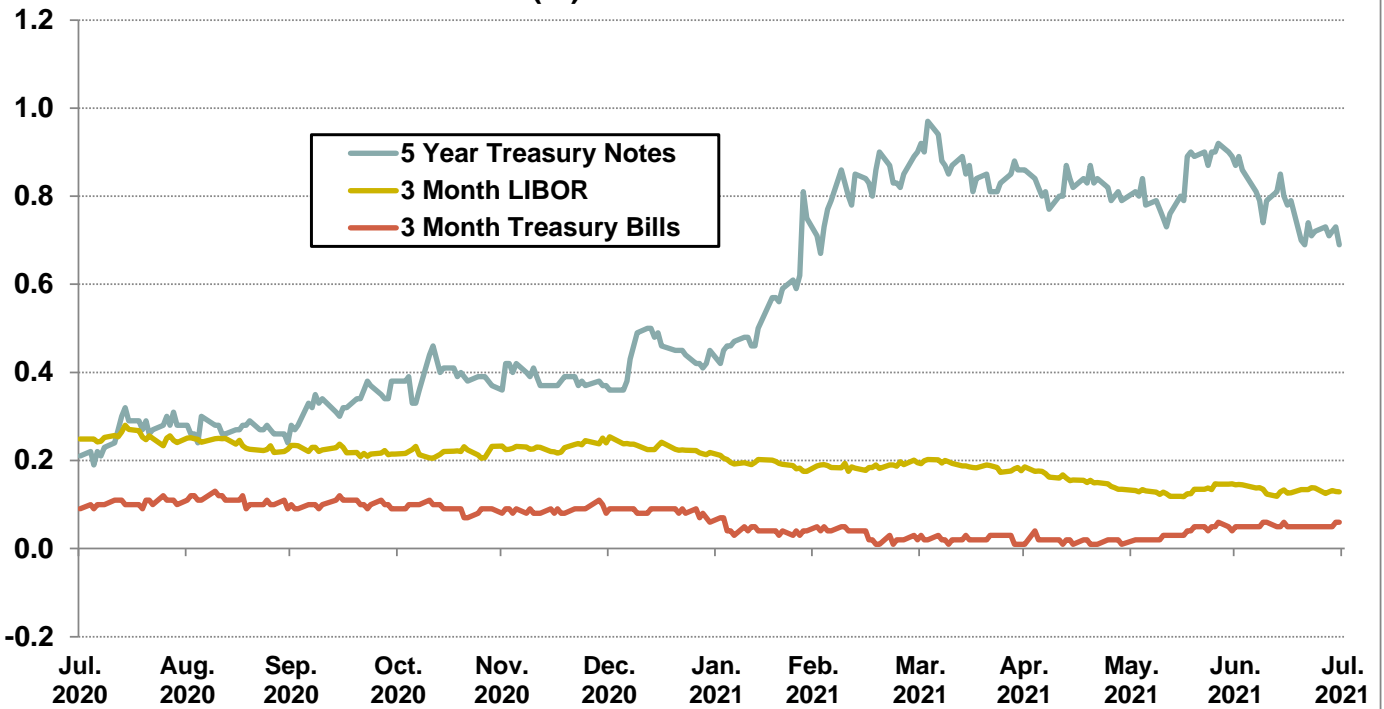
Portfolio Analysis

Pooled Fund

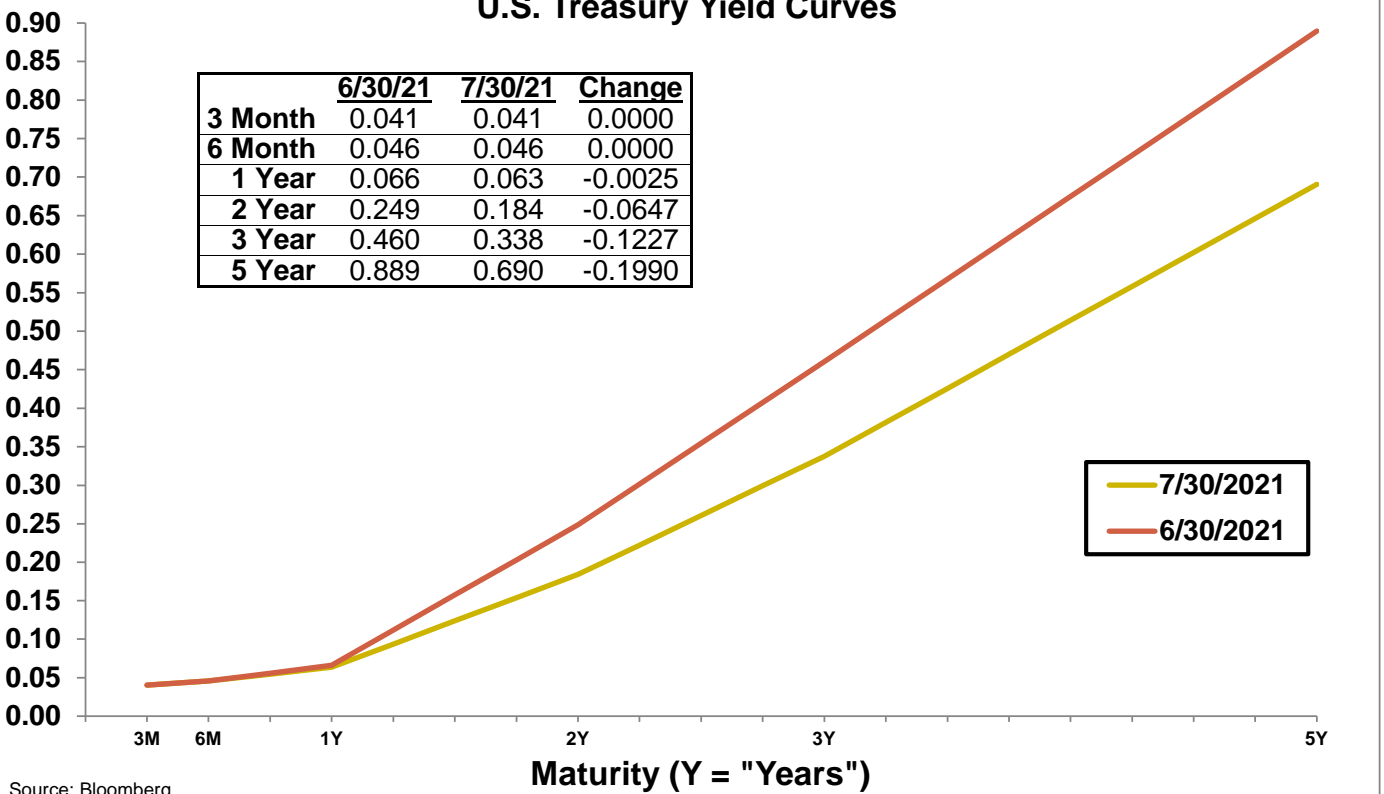


Yield Curves

Yields (%) on Benchmark Indices



U.S. Treasury Yield Curves



Investment Inventory

Pooled Fund

As of July 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	912796C64	TREASURY BILL	2/4/2021	8/5/2021	0.00	\$ 100,000,000	\$ 99,964,611	\$ 99,999,222	\$ 100,000,000
U.S. Treasuries	912796J91	TREASURY BILL	7/9/2021	8/10/2021	0.00	50,000,000	49,998,111	49,999,469	49,999,500
U.S. Treasuries	9127964B2	TREASURY BILL	2/11/2021	8/12/2021	0.00	100,000,000	99,974,722	99,998,472	99,999,000
U.S. Treasuries	912828YC8	US TREASURY	12/9/2019	8/31/2021	1.50	50,000,000	49,865,234	49,993,593	50,063,500
U.S. Treasuries	9127964L0	TREASURY BILL	10/29/2020	9/9/2021	0.00	50,000,000	49,951,438	49,993,988	49,997,500
U.S. Treasuries	9127964L0	TREASURY BILL	11/10/2020	9/9/2021	0.00	50,000,000	49,956,865	49,994,448	49,997,500
U.S. Treasuries	9128285A4	US TREASURY	11/19/2020	9/15/2021	2.75	50,000,000	51,082,031	50,162,305	50,172,000
U.S. Treasuries	9128285A4	US TREASURY	12/3/2020	9/15/2021	2.75	50,000,000	51,033,203	50,162,567	50,172,000
U.S. Treasuries	912828T34	US TREASURY	12/11/2019	9/30/2021	1.13	50,000,000	49,498,047	49,954,299	50,091,000
U.S. Treasuries	9127964V8	TREASURY BILL	10/29/2020	10/7/2021	0.00	50,000,000	49,944,977	49,989,252	49,995,500
U.S. Treasuries	9127964V8	TREASURY BILL	10/29/2020	10/7/2021	0.00	50,000,000	49,945,216	49,989,299	49,995,500
U.S. Treasuries	9127964V8	TREASURY BILL	12/3/2020	10/7/2021	0.00	50,000,000	49,960,217	49,991,346	49,995,500
U.S. Treasuries	9128285F3	US TREASURY	10/29/2020	10/15/2021	2.88	50,000,000	51,318,359	50,281,701	50,297,000
U.S. Treasuries	912828T67	US TREASURY	11/10/2016	10/31/2021	1.25	50,000,000	49,574,219	49,978,664	50,151,000
U.S. Treasuries	9127964W6	TREASURY BILL	11/5/2020	11/4/2021	0.00	23,860,000	23,827,431	23,851,500	23,856,898
U.S. Treasuries	9127964W6	TREASURY BILL	11/5/2020	11/4/2021	0.00	50,000,000	49,930,486	49,981,858	49,993,500
U.S. Treasuries	9127964W6	TREASURY BILL	11/10/2020	11/4/2021	0.00	50,000,000	49,940,167	49,984,167	49,993,500
U.S. Treasuries	9127964W6	TREASURY BILL	11/19/2020	11/4/2021	0.00	50,000,000	49,951,389	49,986,806	49,993,500
U.S. Treasuries	9127964W6	TREASURY BILL	5/6/2021	11/4/2021	0.00	100,000,000	99,982,306	99,990,764	99,987,000
U.S. Treasuries	912796H51	TREASURY BILL	5/13/2021	11/12/2021	0.00	150,000,000	149,973,312	149,984,979	149,979,000
U.S. Treasuries	912796H69	TREASURY BILL	5/20/2021	11/18/2021	0.00	100,000,000	99,984,833	99,990,916	99,985,000
U.S. Treasuries	912828U65	US TREASURY	12/14/2020	11/30/2021	1.75	50,000,000	50,794,922	50,274,033	50,285,000
U.S. Treasuries	912828U65	US TREASURY	12/13/2016	11/30/2021	1.75	100,000,000	99,312,500	99,954,116	100,570,000
U.S. Treasuries	9127965G0	TREASURY BILL	12/17/2020	12/2/2021	0.00	50,000,000	49,956,250	49,984,625	49,991,500
U.S. Treasuries	9127965G0	TREASURY BILL	12/3/2020	12/2/2021	0.00	100,000,000	99,888,778	99,962,417	99,983,000
U.S. Treasuries	9128285R7	US TREASURY	12/4/2020	12/15/2021	2.63	50,000,000	51,291,016	50,466,963	50,486,500
U.S. Treasuries	9128285R7	US TREASURY	12/8/2020	12/15/2021	2.63	50,000,000	51,281,250	50,468,414	50,486,500
U.S. Treasuries	9128285R7	US TREASURY	12/9/2020	12/15/2021	2.63	50,000,000	51,277,344	50,468,245	50,486,500
U.S. Treasuries	9128285R7	US TREASURY	12/15/2020	12/15/2021	2.63	50,000,000	51,257,813	50,468,664	50,486,500
U.S. Treasuries	912796A90	TREASURY BILL	1/26/2021	12/30/2021	0.00	50,000,000	49,957,703	49,981,104	49,989,500
U.S. Treasuries	912828U81	US TREASURY	11/22/2019	12/31/2021	2.00	50,000,000	50,402,344	50,079,424	50,406,500
U.S. Treasuries	912796C31	TREASURY BILL	1/28/2021	1/27/2022	0.00	100,000,000	99,909,000	99,955,250	99,975,000
U.S. Treasuries	912828Z60	US TREASURY	1/13/2021	1/31/2022	1.38	50,000,000	50,666,016	50,318,227	50,334,000
U.S. Treasuries	912828Z60	US TREASURY	1/15/2021	1/31/2022	1.38	50,000,000	50,664,063	50,318,959	50,334,000
U.S. Treasuries	912796F38	TREASURY BILL	4/19/2021	3/24/2022	0.00	50,000,000	49,972,692	49,981,069	49,982,500
U.S. Treasuries	912828ZG8	US TREASURY	4/8/2021	3/31/2022	0.38	50,000,000	50,154,489	50,101,945	50,109,500
U.S. Treasuries	912796G45	TREASURY BILL	4/22/2021	4/21/2022	0.00	100,000,000	99,934,278	99,952,514	99,960,000
U.S. Treasuries	912796H44	TREASURY BILL	5/20/2021	5/19/2022	0.00	200,000,000	199,888,777	199,911,083	199,898,000
U.S. Treasuries	912828XD7	US TREASURY	5/13/2021	5/31/2022	1.88	50,000,000	50,941,406	50,744,768	50,758,000
U.S. Treasuries	9128286Y1	US TREASURY	4/8/2021	6/15/2022	1.75	50,000,000	50,990,240	50,727,243	50,738,500
U.S. Treasuries	9128286Y1	US TREASURY	4/28/2021	6/15/2022	1.75	50,000,000	50,937,500	50,721,852	50,738,500
U.S. Treasuries	912828XW5	US TREASURY	8/15/2017	6/30/2022	1.75	25,000,000	24,977,539	24,995,798	25,386,750
U.S. Treasuries	912828ZX1	US TREASURY	3/12/2021	6/30/2022	0.13	50,000,000	50,011,719	50,008,215	50,027,500
U.S. Treasuries	912828ZX1	US TREASURY	3/31/2021	6/30/2022	0.13	50,000,000	50,021,484	50,015,689	50,027,500
U.S. Treasuries	912828ZX1	US TREASURY	4/8/2021	6/30/2022	0.13	50,000,000	50,025,391	50,018,873	50,027,500
U.S. Treasuries	912828ZX1	US TREASURY	4/15/2021	6/30/2022	0.13	50,000,000	50,019,531	50,014,748	50,027,500
U.S. Treasuries	912828ZX1	US TREASURY	4/16/2021	6/30/2022	0.13	50,000,000	50,019,531	50,014,782	50,027,500
U.S. Treasuries	912828ZX1	US TREASURY	4/19/2021	6/30/2022	0.13	50,000,000	50,019,531	50,014,883	50,027,500
U.S. Treasuries	912828YA2	US TREASURY	3/30/2021	8/15/2022	1.50	100,000,000	102,111,771	101,456,923	101,481,000

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized	
				Date	Coupon			Book Value	Market Value
U.S. Treasuries	91282CAG6	US TREASURY	3/30/2021	8/31/2022	0.13	50,000,000	50,024,626	50,014,865	50,027,500
U.S. Treasuries	912828TY6	US TREASURY	4/8/2021	11/15/2022	1.63	50,000,000	51,201,172	50,965,447	50,980,500
U.S. Treasuries	912828ZD5	US TREASURY	3/18/2021	3/15/2023	0.50	50,000,000	50,337,976	50,273,094	50,285,000
U.S. Treasuries	91282CBU4	US TREASURY	5/4/2021	3/31/2023	0.13	50,000,000	49,978,462	49,976,153	49,970,500
U.S. Treasuries	912828ZU7	US TREASURY	3/12/2021	6/15/2023	0.25	50,000,000	50,066,406	50,054,976	50,056,500
U.S. Treasuries	912828ZU7	US TREASURY	4/8/2021	6/15/2023	0.25	50,000,000	50,072,266	50,061,851	50,056,500
U.S. Treasuries	912828ZU7	US TREASURY	6/24/2021	6/15/2023	0.25	50,000,000	50,001,121	49,998,150	50,056,500
U.S. Treasuries	912828S35	US TREASURY	1/9/2020	6/30/2023	1.38	50,000,000	49,605,469	49,782,821	51,135,000
U.S. Treasuries	912828S35	US TREASURY	6/24/2021	6/30/2023	1.38	50,000,000	51,138,672	51,079,882	51,135,000
U.S. Treasuries	91282CCK5	US TREASURY	6/30/2021	6/30/2023	0.13	50,000,000	49,865,234	49,871,142	49,945,500
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,220,703	51,045,702	51,051,000
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,218,750	51,044,029	51,051,000
U.S. Treasuries	912828WE6	US TREASURY	12/17/2019	11/15/2023	2.75	50,000,000	51,960,938	51,147,196	52,855,500
U.S. Treasuries	91282CBA8	US TREASURY	3/19/2021	12/15/2023	0.13	50,000,000	49,767,578	49,798,924	49,838,000
U.S. Treasuries	91282CCC3	US TREASURY	7/2/2021	5/15/2024	0.25	50,000,000	49,735,054	49,735,801	49,879,000
U.S. Treasuries	912828XT2	US TREASURY	7/6/2021	5/31/2024	2.00	50,000,000	52,362,033	52,208,148	52,336,000
U.S. Treasuries	912828Y87	US TREASURY	3/30/2021	7/31/2024	1.75	50,000,000	52,210,938	51,986,035	52,058,500
U.S. Treasuries	912828YM6	US TREASURY	4/15/2021	10/31/2024	1.50	50,000,000	51,746,094	51,600,474	51,746,000
U.S. Treasuries	912828G38	US TREASURY	3/9/2021	11/15/2024	2.25	50,000,000	53,160,156	52,819,976	52,965,000
U.S. Treasuries	912828G38	US TREASURY	3/12/2021	11/15/2024	2.25	50,000,000	53,228,516	52,887,408	52,965,000
U.S. Treasuries	912828YY0	US TREASURY	3/15/2021	12/31/2024	1.75	50,000,000	52,226,563	52,003,425	52,193,500
U.S. Treasuries	912828Z52	US TREASURY	3/30/2021	1/31/2025	1.38	50,000,000	51,515,625	51,381,671	51,558,500
U.S. Treasuries	912828Z52	US TREASURY	4/15/2021	1/31/2025	1.38	50,000,000	51,507,813	51,390,405	51,558,500
U.S. Treasuries	912828ZC7	US TREASURY	3/15/2021	2/28/2025	1.13	50,000,000	51,034,647	50,914,465	51,123,000
U.S. Treasuries	912828ZC7	US TREASURY	3/31/2021	2/28/2025	1.13	50,000,000	51,045,431	50,912,201	51,123,000
U.S. Treasuries	912828ZF0	US TREASURY	4/15/2021	3/31/2025	0.50	50,000,000	49,789,543	49,795,781	49,982,500
U.S. Treasuries	912828ZF0	US TREASURY	4/19/2021	3/31/2025	0.50	50,000,000	49,852,822	49,851,395	49,982,500
U.S. Treasuries	912828ZL7	US TREASURY	5/18/2021	4/30/2025	0.38	50,000,000	49,624,406	49,635,233	49,722,500
U.S. Treasuries	912828ZW3	US TREASURY	3/8/2021	6/30/2025	0.25	50,000,000	49,140,625	49,220,288	49,402,500
U.S. Treasuries	912828ZW3	US TREASURY	3/9/2021	6/30/2025	0.25	50,000,000	49,042,969	49,131,132	49,402,500
U.S. Treasuries	912828ZW3	US TREASURY	5/12/2021	6/30/2025	0.25	50,000,000	49,281,250	49,319,805	49,402,500
U.S. Treasuries	912828ZW3	US TREASURY	5/13/2021	6/30/2025	0.25	50,000,000	49,183,594	49,226,876	49,402,500
U.S. Treasuries	912828ZW3	US TREASURY	5/18/2021	6/30/2025	0.25	50,000,000	49,253,906	49,291,112	49,402,500
U.S. Treasuries	912828ZW3	US TREASURY	7/12/2021	6/30/2025	0.25	50,000,000	49,314,623	49,320,063	49,402,500
U.S. Treasuries	91282CAM3	US TREASURY	5/12/2021	9/30/2025	0.25	50,000,000	49,123,719	49,154,407	49,277,500
U.S. Treasuries	91282CAM3	US TREASURY	7/26/2021	9/30/2025	0.25	50,000,000	49,321,209	49,284,074	49,277,500
U.S. Treasuries	91282CAT8	US TREASURY	2/25/2021	10/31/2025	0.25	50,000,000	49,298,828	49,363,242	49,224,500
U.S. Treasuries	91282CAT8	US TREASURY	3/2/2021	10/31/2025	0.25	50,000,000	49,078,125	49,160,358	49,224,500
U.S. Treasuries	91282CAT8	US TREASURY	3/4/2021	10/31/2025	0.25	50,000,000	49,048,828	49,132,656	49,224,500
U.S. Treasuries	91282CBC4	US TREASURY	2/25/2021	12/31/2025	0.38	50,000,000	49,455,078	49,503,413	49,412,000
U.S. Treasuries	91282CBC4	US TREASURY	2/26/2021	12/31/2025	0.38	50,000,000	49,271,484	49,335,729	49,412,000
U.S. Treasuries	91282CBW0	US TREASURY	6/28/2021	4/30/2026	0.75	50,000,000	49,722,232	49,668,611	50,135,000
U.S. Treasuries	91282CBW0	US TREASURY	7/2/2021	4/30/2026	0.75	50,000,000	49,794,667	49,735,055	50,135,000
U.S. Treasuries	912828R36	US TREASURY	7/23/2021	5/15/2026	1.63	50,000,000	52,355,469	52,191,840	52,181,500
U.S. Treasuries	91282CCJ8	US TREASURY	7/2/2021	6/30/2026	0.88	50,000,000	49,934,018	49,932,765	50,383,000
U.S. Treasuries	91282CCJ8	US TREASURY	7/14/2021	6/30/2026	0.88	50,000,000	50,086,957	50,069,614	50,383,000
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026	0.88	50,000,000	50,371,858	50,343,787	50,383,000
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026	0.88	50,000,000	50,354,280	50,326,306	50,383,000
Subtotals					0.76	\$ 5,498,860,000	\$ 5,530,274,778	\$ 5,520,579,220	\$ 5,530,835,648

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized		Market Value
				Date	Coupon			Book Value	Market Value	
Federal Agencies	313313VG0	FED FARM CRD DISCOUNT NT	7/9/2021	4/8/2022	0.00	10,000,000	9,995,450	9,995,833	9,995,900	
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	25,000,000	24,918,000	24,980,996	25,381,500	
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,961,993	50,763,000	
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,961,993	50,763,000	
Federal Agencies	3133EKHB5	FEDERAL FARM CREDIT BANK	4/18/2019	4/18/2022	2.35	50,000,000	49,969,500	49,992,765	50,826,000	
Federal Agencies	3133EMXN7	FEDERAL FARM CREDIT BANK	4/28/2021	4/27/2022	0.06	19,550,000	19,548,390	19,548,786	19,552,542	
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	5/6/2021	5/6/2022	0.06	10,000,000	9,999,918	9,999,937	10,000,500	
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	5/18/2021	5/6/2022	0.06	10,000,000	10,000,100	9,999,921	10,000,500	
Federal Agencies	313385WL6	FED HOME LN DISCOUNT NT	5/6/2021	5/6/2022	0.00	50,000,000	49,972,118	49,978,764	49,977,000	
Federal Agencies	3130AMGM8	FEDERAL HOME LOAN BANK	5/11/2021	5/10/2022	0.06	50,000,000	49,998,408	49,998,702	49,999,000	
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	5/17/2021	5/13/2022	0.06	30,000,000	29,999,953	29,999,805	29,999,100	
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	5/13/2021	5/13/2022	0.06	45,000,000	44,998,200	44,998,595	44,998,650	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	25,000,000	24,949,250	24,986,664	25,438,500	
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	35,000,000	34,928,950	34,981,330	35,613,900	
Federal Agencies	3133EHLV7	FEDERAL FARM CREDIT BANK	6/6/2017	6/2/2022	1.88	50,000,000	50,059,250	50,009,918	50,761,500	
Federal Agencies	3133EHLV7	FEDERAL FARM CREDIT BANK	6/9/2017	6/2/2022	1.88	50,000,000	49,997,500	49,999,581	50,761,500	
Federal Agencies	3133EMF64	FEDERAL FARM CREDIT BANK	7/7/2021	6/9/2022	0.06	58,735,000	58,726,269	58,724,379	58,728,539	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	20,000,000	19,998,940	19,999,631	20,277,400	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,538	25,346,750	
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,538	25,346,750	
Federal Agencies	3133EHPZ1	FEDERAL FARM CREDIT BANK	3/18/2020	9/20/2022	1.85	25,000,000	25,718,750	25,325,635	25,499,500	
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	4/3/2020	10/3/2022	0.70	40,000,000	39,990,000	39,995,312	40,282,800	
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANK	7/14/2021	12/14/2022	0.11	50,000,000	49,992,900	49,993,147	49,986,500	
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANK	5/18/2021	1/19/2023	0.14	60,000,000	59,987,400	59,988,947	59,995,800	
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	3/25/2020	1/23/2023	1.60	10,140,000	10,384,141	10,267,501	10,358,923	
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANK	3/31/2021	3/23/2023	0.13	65,000,000	64,956,956	64,962,791	64,957,100	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	20,000,000	19,973,600	19,973,578	19,984,000	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	25,000,000	24,967,000	24,971,973	24,980,000	
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	50,000,000	49,934,000	49,943,945	49,960,000	
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANK	5/5/2021	4/27/2023	0.13	44,500,000	44,463,469	44,466,836	44,462,175	
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	12,500,000	12,484,000	12,485,819	12,486,375	
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	25,000,000	24,968,000	24,971,638	24,972,750	
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	75,000,000	74,904,000	74,914,915	74,918,250	
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANK	6/4/2021	6/2/2023	0.13	15,000,000	14,986,200	14,987,299	14,976,750	
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANK	6/2/2021	6/2/2023	0.13	100,000,000	99,938,000	99,943,096	99,875,000	
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANK	6/28/2021	6/14/2023	0.13	50,000,000	49,867,281	49,871,268	49,932,000	
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023	0.13	50,000,000	49,927,791	49,929,571	49,957,000	
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023	0.13	50,000,000	49,907,253	49,909,540	49,957,000	
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANK	3/18/2020	2/14/2024	1.43	20,495,000	20,950,604	20,790,760	21,078,083	
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,456	4,994,950	
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,456	4,994,950	
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	100,000,000	99,964,000	99,969,129	99,899,000	
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,500	49,947,007	49,972,000	
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,450	49,946,964	49,972,000	
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	16,545,000	16,551,563	16,549,252	16,550,129	
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	29,424,000	29,435,672	29,431,562	29,433,121	
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	39,000,000	39,015,470	39,010,023	39,012,090	
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANK	12/3/2019	12/3/2024	1.63	25,000,000	24,960,000	24,973,290	25,977,500	
Federal Agencies	3135G0X24	FANNIE MAE	4/21/2021	1/7/2025	1.63	39,060,000	40,632,556	40,514,353	40,916,522	
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,277	5,179,100	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date					Book Value	Market Value
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025		1.50	5,000,000	4,996,150	4,997,277	5,179,100
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025		1.50	5,000,000	4,996,150	4,997,277	5,179,100
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025		1.50	15,000,000	14,988,450	14,991,830	15,537,300
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025		1.50	50,000,000	49,961,500	49,972,765	51,791,000
Federal Agencies	3137EAEP0	FREDDIE MAC	4/21/2021	2/12/2025		1.50	53,532,000	55,603,956	55,309,606	55,449,516
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025		1.21	16,000,000	15,990,720	15,993,269	16,411,680
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025		1.21	24,000,000	23,964,240	23,974,061	24,617,520
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANK	4/21/2021	4/21/2025		0.60	50,000,000	49,973,500	49,975,350	50,161,000
Federal Agencies	3135G03U5	FANNIE MAE	7/12/2021	4/22/2025		0.63	50,000,000	50,177,444	50,106,435	50,167,000
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	7/12/2021	6/30/2025		0.70	17,680,000	17,736,694	17,733,877	17,797,042
Federal Agencies	3135G05X7	FANNIE MAE	3/4/2021	8/25/2025		0.38	25,000,000	24,686,594	24,713,218	24,755,500
Federal Agencies	3135G05X7	FANNIE MAE	2/25/2021	8/25/2025		0.38	72,500,000	71,862,000	71,923,002	71,790,950
Federal Agencies	3137EAEX3	FREDDIE MAC	3/4/2021	9/23/2025		0.38	22,600,000	22,295,352	22,322,814	22,374,904
Subtotals						0.82	\$ 4,005,336,000	\$ 4,007,769,076	\$ 4,007,234,848	\$ 4,027,028,472
Public Time Deposits	PPE52B4L6	BANK OF SAN FRANCISCO	3/22/2021	9/20/2021		0.10	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000
Public Time Deposits	PPE62M5Z8	BRIDGE BANK	3/22/2021	9/20/2021		0.10	10,000,000	10,000,000	10,000,000	10,000,000
Public Time Deposits	PPE82MHI9	BANK OF SAN FRANCISCO	6/7/2021	12/6/2021		0.07	10,000,000	10,000,000	10,000,000	10,000,000
Public Time Deposits	PPEE2K8C3	BRIDGE BANK	6/21/2021	12/20/2021		0.08	10,000,000	10,000,000	10,000,000	10,000,000
Subtotals						0.09	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000
Negotiable CDs	06367CBS5	BANK OF MONTREAL CHICAGO	3/1/2021	8/25/2021		0.16	\$ 50,000,000	\$ 50,000,000	\$ 50,000,000	\$ 50,003,971
Negotiable CDs	06367CBT3	BANK OF MONTREAL CHICAGO	3/1/2021	8/30/2021		0.16	50,000,000	50,000,000	50,000,000	50,004,735
Negotiable CDs	89114W2V6	TORONTO DOMINION BANK NY	3/2/2021	9/3/2021		0.16	50,000,000	50,000,000	50,000,000	50,005,346
Negotiable CDs	78012UJ63	ROYAL BANK OF CANADA NY	3/16/2021	9/13/2021		0.18	100,000,000	100,000,000	100,000,000	100,016,245
Negotiable CDs	89114W2T1	TORONTO DOMINION BANK NY	3/2/2021	9/24/2021		0.16	70,000,000	70,000,000	70,000,000	70,011,974
Negotiable CDs	78012UG41	ROYAL BANK OF CANADA NY	2/23/2021	9/27/2021		0.12	100,000,000	100,000,000	100,000,000	100,010,837
Negotiable CDs	89114W2U8	TORONTO DOMINION BANK NY	3/2/2021	9/29/2021		0.16	40,000,000	40,000,000	40,000,000	40,007,453
Negotiable CDs	78012UG58	ROYAL BANK OF CANADA NY	2/23/2021	10/25/2021		0.12	50,000,000	50,000,000	50,000,000	50,008,639
Negotiable CDs	06367CCF2	BANK OF MONTREAL CHICAGO	3/8/2021	1/3/2022		0.20	50,000,000	50,000,000	50,000,000	50,030,510
Negotiable CDs	89114W3L7	TORONTO DOMINION BANK NY	3/8/2021	1/5/2022		0.20	50,000,000	50,000,000	50,000,000	50,030,898
Negotiable CDs	89114W3B9	TORONTO DOMINION BANK NY	3/4/2021	1/6/2022		0.20	60,000,000	60,000,000	60,000,000	60,037,310
Negotiable CDs	89114W2B0	TORONTO DOMINION BANK NY	2/18/2021	1/14/2022		0.18	100,000,000	100,000,000	100,000,000	100,055,962
Negotiable CDs	06367CCQ8	BANK OF MONTREAL CHICAGO	3/11/2021	1/20/2022		0.20	50,000,000	50,000,000	50,000,000	50,033,812
Negotiable CDs	89114W3W3	TORONTO DOMINION BANK NY	3/11/2021	1/20/2022		0.20	50,000,000	50,000,000	50,000,000	50,033,812
Negotiable CDs	06367CBA4	BANK OF MONTREAL CHICAGO	2/16/2021	2/14/2022		0.20	75,000,000	75,000,000	75,000,000	75,037,248
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	50,021,173
Negotiable CDs	78012UG90	ROYAL BANK OF CANADA NY	2/26/2021	2/22/2022		0.18	60,000,000	60,000,000	60,000,000	60,024,179
Negotiable CDs	06367CCJ4	BANK OF MONTREAL CHICAGO	3/9/2021	2/28/2022		0.16	50,000,000	50,000,000	50,000,000	50,013,306
Negotiable CDs	06367CDY0	BANK OF MONTREAL CHICAGO	4/6/2021	2/28/2022		0.20	50,000,000	50,000,000	50,000,000	50,026,587
Negotiable CDs	78012UH57	ROYAL BANK OF CANADA NY	3/9/2021	2/28/2022		0.17	50,000,000	50,000,000	50,000,000	50,016,558
Negotiable CDs	06367CBZ9	BANK OF MONTREAL CHICAGO	3/3/2021	3/2/2022		0.16	100,000,000	100,000,000	100,000,000	100,030,665
Negotiable CDs	89114W3C7	TORONTO DOMINION BANK NY	3/4/2021	3/4/2022		0.21	50,000,000	50,000,000	50,000,000	50,030,091
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	50,037,277
Negotiable CDs	89114W4K8	TORONTO DOMINION BANK NY	3/15/2021	3/15/2022		0.23	50,000,000	50,000,000	50,000,000	50,037,943
Negotiable CDs	06367CCY1	BANK OF MONTREAL CHICAGO	3/16/2021	3/16/2022		0.17	50,000,000	50,000,000	50,000,000	50,018,437
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	50,034,932
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	50,040,109
Negotiable CDs	89114W5N1	TORONTO DOMINION BANK NY	3/30/2021	3/28/2022		0.22	50,000,000	50,000,000	50,000,000	50,036,765
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	50,041,607

Investment Inventory Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date	Date				Book Value	Market Value
Negotiable CDs	89114W6T7	TORONTO DOMINION BANK NY	4/13/2021	4/11/2022	0.22	50,000,000	50,000,000	50,000,000	50,000,000	50,038,903
Negotiable CDs	06367CHR1	BANK OF MONTREAL CHICAGO	7/6/2021	5/9/2022	0.17	100,000,000	100,000,000	100,000,000	100,000,000	100,054,976
Negotiable CDs	89114WBD6	TORONTO DOMINION BANK NY	5/25/2021	5/25/2022	0.21	50,000,000	50,000,000	50,000,000	50,000,000	50,045,627
Subtotals						0.18	\$ 1,905,000,000	\$ 1,905,000,000	\$ 1,905,000,000	\$ 1,905,877,883
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	7/31/2021	8/1/2021	0.03	\$ 291,687,632	\$ 291,687,632	\$ 291,687,632	\$ 291,687,632	\$ 291,687,632
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PF	7/31/2021	8/1/2021	0.03	32,074,436	32,074,436	32,074,436	32,074,436	32,074,436
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	7/31/2021	8/1/2021	0.01	10,546,165	10,546,165	10,546,165	10,546,165	10,546,165
Money Market Funds	31607A703	FIDELITY INST GOV FUND	7/31/2021	8/1/2021	0.01	102,344,671	102,344,671	102,344,671	102,344,671	102,344,671
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUN	7/31/2021	8/1/2021	0.03	337,396,429	337,396,429	337,396,429	337,396,429	337,396,429
Subtotals						0.03	\$ 774,049,334	\$ 774,049,334	\$ 774,049,334	\$ 774,049,334
Supranationals	459053KM5	INTL BK RECON & DEVELOP DISC	5/11/2021	8/16/2021	0.00	\$ 100,000,000	\$ 99,994,611	\$ 99,999,167	\$ 99,999,167	\$ 99,999,000
Supranationals	459058JV6	INTL BK RECON & DEVELOP	4/20/2021	4/20/2023	0.13	100,000,000	99,793,000	99,822,207	99,822,207	99,864,000
Supranationals	4581X0CM8	INTER-AMERICAN DEVEL BK	4/26/2021	1/15/2025	2.13	100,000,000	105,676,000	105,271,168	105,271,168	105,375,000
Supranationals	459058JB0	INTL BK RECON & DEVELOP	7/23/2021	4/22/2025	0.63	40,000,000	40,149,194	40,085,435	40,085,435	40,033,600
Subtotals						0.76	\$ 340,000,000	\$ 345,612,806	\$ 345,177,976	\$ 345,271,600
Grand Totals						0.65	\$ 12,563,245,334	\$ 12,602,705,994	\$ 12,592,041,378	\$ 12,623,062,938

Monthly Investment Earnings

Pooled Fund

For month ended July 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	912796H85	TREASURY BILL	0	0	0.043	7/1/21	7/6/21	0	298.5	0	298.5
U.S. Treasuries	912796B57	TREASURY BILL	0	0	0.09	1/14/21	7/8/21	0.00	875	0.00	875
U.S. Treasuries	912796H93	TREASURY BILL	0	0	0.041	7/8/21	7/13/21	0	284.72	0	284.72
U.S. Treasuries	912796H93	TREASURY BILL	0	0	0.048	7/9/21	7/13/21	0	266.67	0	266.67
U.S. Treasuries	9127963S6	TREASURY BILL	0	0	0.09	1/14/21	7/15/21	0.00	3500	0.00	3500
U.S. Treasuries	912828Y20	US TREASURY	0	2.625	1.6932	12/12/19	7/15/21	50759.67	-17554.59	0.00	33205.08
U.S. Treasuries	912796C49	TREASURY BILL	0	0	0.095	1/21/21	7/22/21	0	5541.69	0	5541.69
U.S. Treasuries	912796C49	TREASURY BILL	0	0	0.0825	1/26/21	7/22/21	0	2406.25	0	2406.25
U.S. Treasuries	912796C56	TREASURY BILL	0	0	0.085	1/28/21	7/29/21	0	6611.08	0	6611.08
U.S. Treasuries	912796C64	TREASURY BILL	100000000	0	0.07	2/4/21	8/5/21	0	6027.8	0	6027.8
U.S. Treasuries	912796J91	TREASURY BILL	500000000	0	0.0425	7/9/21	8/10/21	0	1357.64	0	1357.64
U.S. Treasuries	9127964B2	TREASURY BILL	100000000	0	0.05	2/11/21	8/12/21	0	4305.59	0	4305.59
U.S. Treasuries	912828YC8	US TREASURY	500000000	1.5	1.6587	12/9/19	8/31/21	63179.35	6620.82	0.00	69800.17
U.S. Treasuries	9127964L0	TREASURY BILL	500000000	0	0.1111	10/29/20	9/9/21	0	4779.17	0	4779.17
U.S. Treasuries	9127964L0	TREASURY BILL	500000000	0	0.1026	11/10/20	9/9/21	0.00	4413.2	0.00	4413.2
U.S. Treasuries	9128285A4	US TREASURY	500000000	2.75	0.1103	11/19/20	9/15/21	115828.80	-111809.89	0.00	4018.91
U.S. Treasuries	9128285A4	US TREASURY	500000000	2.75	0.1049	12/3/20	9/15/21	115828.8	-111990.55	0	3838.25
U.S. Treasuries	912828T34	US TREASURY	500000000	1.125	1.6923	12/11/19	9/30/21	47643.45	23612.36	0.00	71255.81
U.S. Treasuries	9127964V8	TREASURY BILL	500000000	0	0.1156	10/29/20	10/7/21	0.00	4972.91	0.00	4972.91
U.S. Treasuries	9127964V8	TREASURY BILL	500000000	0	0.1151	10/29/20	10/7/21	0.00	4951.36	0.00	4951.36
U.S. Treasuries	9127964V8	TREASURY BILL	500000000	0	0.0931	12/3/20	10/7/21	0	4004.16	0	4004.16
U.S. Treasuries	9128285F3	US TREASURY	500000000	2.875	0.1302	10/29/20	10/15/21	121755.47	-116436.3	0.00	5319.17
U.S. Treasuries	912828T67	US TREASURY	500000000	1.25	1.428	11/10/16	10/31/21	52649.46	7268.3	0.00	59917.76
U.S. Treasuries	9127964W6	TREASURY BILL	238600000	0	0.1352	11/5/20	11/4/21	0	2773.73	0	2773.73
U.S. Treasuries	9127964W6	TREASURY BILL	500000000	0	0.1377	11/5/20	11/4/21	0	5920.15	0	5920.15
U.S. Treasuries	9127964W6	TREASURY BILL	500000000	0	0.1201	11/10/20	11/4/21	0.00	5166.67	0.00	5166.67
U.S. Treasuries	9127964W6	TREASURY BILL	500000000	0	0.1001	11/19/20	11/4/21	0	4305.56	0	4305.56
U.S. Treasuries	9127964W6	TREASURY BILL	1000000000	0	0.035	5/6/21	11/4/21	0	3013.81	0	3013.81
U.S. Treasuries	912796H51	TREASURY BILL	1500000000	0	0.035	5/13/21	11/12/21	0	4520.92	0	4520.92
U.S. Treasuries	912796H69	TREASURY BILL	1000000000	0	0.03	5/20/21	11/18/21	0	2583.39	0	2583.39
U.S. Treasuries	912828U65	US TREASURY	500000000	1.75	0.0954	12/14/20	11/30/21	74112.02	-70206.77	0	3905.25
U.S. Treasuries	912828U65	US TREASURY	1000000000	1.75	1.8957	12/13/16	11/30/21	148224.05	11755.38	0.00	159979.43
U.S. Treasuries	9127965G0	TREASURY BILL	500000000	0	0.0901	12/17/20	12/2/21	0	3875	0	3875
U.S. Treasuries	9127965G0	TREASURY BILL	1000000000	0	0.1101	12/3/20	12/2/21	0	9472.2	0	9472.2
U.S. Treasuries	9128285R7	US TREASURY	500000000	2.625	0.1161	12/4/20	12/15/21	111168.03	-106440.12	0.00	4727.91
U.S. Treasuries	9128285R7	US TREASURY	500000000	2.625	0.1085	12/8/20	12/15/21	111168.03	-106770.83	0.00	4397.2
U.S. Treasuries	9128285R7	US TREASURY	500000000	2.625	0.1094	12/9/20	12/15/21	111168.03	-106732.23	0.00	4435.8
U.S. Treasuries	9128285R7	US TREASURY	500000000	2.625	0.1073	12/15/20	12/15/21	111168.03	-106827.91	0.00	4340.12
U.S. Treasuries	912796A90	TREASURY BILL	500000000	0	0.0902	1/26/21	12/30/21	0	3879.31	0	3879.31
U.S. Treasuries	912828U81	US TREASURY	500000000	2	1.6095	11/22/19	12/31/21	84239.13	-16198.26	0.00	68040.87
U.S. Treasuries	912796C31	TREASURY BILL	1000000000	0	0.0901	1/28/21	1/27/22	0	7750	0	7750
U.S. Treasuries	912828Z60	US TREASURY	500000000	1.375	0.104	1/13/21	1/31/22	58843.35	-53907.27	0.00	4936.08
U.S. Treasuries	912828Z60	US TREASURY	500000000	1.375	0.1012	1/15/21	1/31/22	58843.35	-54031.34	0	4812.01
U.S. Treasuries	912796F38	TREASURY BILL	500000000	0	0.058	4/19/21	3/24/22	0.00	2497.23	0.00	2497.23
U.S. Treasuries	912828ZG8	US TREASURY	500000000	0.375	0.0673	4/8/21	3/31/22	15881.14	-13059.13	0	2822.01
U.S. Treasuries	912796G45	TREASURY BILL	1000000000	0	0.065	4/22/21	4/21/22	0.00	5597.2	0.00	5597.2
U.S. Treasuries	912796H44	TREASURY BILL	2000000000	0	0.055	5/20/21	5/19/22	0.00	9472.29	0.00	9472.29
U.S. Treasuries	912828XD7	US TREASURY	500000000	1.875	0.0798	5/13/21	5/31/22	79405.74	-76197.37	0	3208.37
U.S. Treasuries	9128286Y1	US TREASURY	500000000	1.75	0.0801	4/8/21	6/15/22	74112.02	-70894.78	0.00	3217.24
U.S. Treasuries	9128286Y1	US TREASURY	500000000	1.75	0.0922	4/28/21	6/15/22	74112.02	-70369.25	0	3742.77
U.S. Treasuries	912828XW5	US TREASURY	250000000	1.75	1.7692	8/15/17	6/30/22	36854.62	391.18	0	37245.8
U.S. Treasuries	912828ZX1	US TREASURY	500000000	0.125	0.107	3/12/21	6/30/22	5264.94	-764.8	0	4500.14
U.S. Treasuries	912828ZX1	US TREASURY	500000000	0.125	0.0906	3/31/21	6/30/22	5264.94	-1460.56	0	3804.38

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	912828ZX1	US TREASURY	50000000	0.125	0.0837	4/8/21	6/30/22	5264.94	-1756.94	0.00	3508	
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0927	4/15/21	6/30/22	5264.94	-1372.94	0.00	3892	
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0926	4/16/21	6/30/22	5264.94	-1376.06	0.00	3888.88	
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0924	4/19/21	6/30/22	5264.94	-1385.51	0.00	3879.43	
U.S. Treasuries	912828YA2	US TREASURY	100000000	1.5	0.0988	3/30/21	8/15/22	128453.03	-119167.8	0	9285.23	
U.S. Treasuries	91282CAG6	US TREASURY	50000000	0.125	0.0974	3/30/21	8/31/22	5264.94	-1166.61	0	4098.33	
U.S. Treasuries	912828TY6	US TREASURY	50000000	1.625	0.1236	4/8/21	11/15/22	68444.29	-63543.23	0.00	4901.06	
U.S. Treasuries	912828ZD5	US TREASURY	50000000	0.5	0.162	3/18/21	3/15/23	21059.78	-14324.71	0	6735.07	
U.S. Treasuries	91282CBU4	US TREASURY	50000000	0.125	0.1537	5/4/21	3/31/23	5293.72	1217.89	0	6511.61	
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.1911	3/12/21	6/15/23	10587.43	-2495.26	0	8092.17	
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.1837	4/8/21	6/15/23	10587.43	-2807.31	0.00	7780.12	
U.S. Treasuries	912828ZU7	US TREASURY	50000000	0.25	0.252	6/24/21	6/15/23	10587.43	83.98	0.00	10671.41	
U.S. Treasuries	912828S35	US TREASURY	50000000	1.375	1.6093	1/9/20	6/30/23	57914.4	9645.48	0	67559.88	
U.S. Treasuries	912828S35	US TREASURY	50000000	1.375	0.2422	6/24/21	6/30/23	57914.40	-47960.36	0.00	9954.04	
U.S. Treasuries	91282CCK5	US TREASURY	50000000	0.125	0.2602	6/30/21	6/30/23	5264.94	-5722.92	0	10987.86	
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2011	4/1/21	7/31/23	53493.95	-44467.45	0.00	9026.5	
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2027	4/1/21	7/31/23	53493.95	-44396.3	0	9097.65	
U.S. Treasuries	912828WE6	US TREASURY	50000000	2.75	1.7091	12/17/19	11/15/23	115828.81	-42539.58	0	73289.23	
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.2954	3/19/21	12/15/23	5293.72	7197.88	0.00	12491.6	
U.S. Treasuries	91282CCC3	US TREASURY	50000000	0.25	0.4475	7/2/21	5/15/24	10190.22	8051.05	0.00	18241.27	
U.S. Treasuries	912828XT2	US TREASURY	50000000	2	0.4283	7/6/21	5/31/24	71038.25	-55524.03	0	15514.22	
U.S. Treasuries	912828Y87	US TREASURY	50000000	1.75	0.4154	3/30/21	7/31/24	74891.53	-56225.64	0.00	18665.89	
U.S. Treasuries	912828YM6	US TREASURY	50000000	1.5	0.5038	4/15/21	10/31/24	63179.34	-41798.38	0	21380.96	
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.5162	3/9/21	11/15/24	94769.02	-72728.17	0	22040.85	
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.4762	3/12/21	11/15/24	94769.02	-74467.25	0	20301.77	
U.S. Treasuries	912828Y0	US TREASURY	50000000	1.75	0.5625	3/15/21	12/31/24	73709.24	-49764.55	0.00	23944.69	
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5756	3/30/21	1/31/25	58843.35	-33488.51	0	25354.84	
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5707	4/15/21	1/31/25	58843.35	-33700.2	0	25143.15	
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.607	3/15/21	2/28/25	47384.51	-21689.68	0.00	25694.83	
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.6083	3/31/21	2/28/25	47384.51	-21635.98	0	25748.53	
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.613	4/15/21	3/31/25	21174.86	4731.53	0.00	25906.39	
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.5822	4/19/21	3/31/25	21174.86	3443.03	0.00	24617.89	
U.S. Treasuries	912828ZL7	US TREASURY	50000000	0.375	0.5722	5/18/21	4/30/25	15794.84	8265.92	0.00	24060.76	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6546	3/8/21	6/30/25	10529.90	16914.68	0.00	27444.58	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.7014	3/9/21	6/30/25	10529.9	18848.78	0	29378.68	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6025	5/12/21	6/30/25	10529.9	14755.79	0	25285.69	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6511	5/13/21	6/30/25	10529.90	16771.76	0.00	27301.66	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6175	5/18/21	6/30/25	10529.9	15378.26	0	25908.16	
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6022	7/12/21	6/30/25	6793.48	9516.26	0	16309.74	
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.6628	5/12/21	9/30/25	10587.43	17234.32	0	27821.75	
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.5987	7/26/21	9/30/25	2049.18	2824.17	0	4873.35	
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.5542	2/25/21	10/31/25	10529.89	12718.74	0	23248.63	
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6521	3/2/21	10/31/25	10529.89	16771.2	0.00	27301.09	
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6655	3/4/21	10/31/25	10529.89	17324.52	0.00	27854.41	
U.S. Treasuries	91282CBC4	US TREASURY	50000000	0.375	0.6036	2/25/21	12/31/25	15794.84	9543.83	0.00	25338.67	
U.S. Treasuries	91282CBC4	US TREASURY	50000000	0.375	0.6814	2/26/21	12/31/25	15794.84	12766.52	0.00	28561.36	
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8929	6/28/21	4/30/26	31589.67	5927.9	0	37517.57	
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8642	7/2/21	4/30/26	30570.65	4586.46	0	35157.11	
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.6924	7/23/21	5/15/26	19870.92	-11285.22	0	8585.7	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.9031	7/2/21	6/30/26	35665.76	1124.33	0	36790.09	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.846	7/14/21	6/30/26	21399.46	-698.47	0.00	20700.99	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7322	7/22/21	6/30/26	11888.59	-1916.31	0	9972.28	
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7395	7/22/21	6/30/26	11888.59	-1818.87	0.00	10069.72	
Subtotals			\$ 5,498,860,000					\$ 3,409,296	\$ (1,660,715)	\$ -	\$ 1,748,581	

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	313385HQ2	FED HOME LN DISCOUNT NT	\$ -	0.00	0.02	7/1/21	7/2/21	\$ -	\$ 44	\$ -	\$ -	\$ 44
Federal Agencies	3130AGLD5	FEDERAL HOME LOAN BANK	-	1.88	0.07	2/4/21	7/7/21	8,384	(8,069)	-	-	316
Federal Agencies	313385JC1	FED HOME LN DISCOUNT NT	-	0.00	0.03	7/13/21	7/14/21	-	42	-	-	42
Federal Agencies	313385JC1	FED HOME LN DISCOUNT NT	-	0.00	0.02	7/13/21	7/14/21	-	25	-	-	25
Federal Agencies	313313JK5	FED FARM CRD DISCOUNT NT	-	0.00	0.04	7/15/21	7/21/21	-	200	-	-	200
Federal Agencies	313385JK3	FED HOME LN DISCOUNT NT	-	0.00	0.05	7/15/21	7/21/21	-	125	-	-	125
Federal Agencies	313385JQ0	FED HOME LN DISCOUNT NT	-	0.00	0.02	7/23/21	7/26/21	-	83	-	-	83
Federal Agencies	313313JY5	FED FARM CRD DISCOUNT NT	50,000,000	0.00	0.10	12/18/20	8/3/21	-	4,306	-	-	4,306
Federal Agencies	313313KP2	FED FARM CRD DISCOUNT NT	28,700,000	0.00	0.09	12/2/20	8/18/21	-	2,224	-	-	2,224
Federal Agencies	313313KX5	FED FARM CRD DISCOUNT NT	50,000,000	0.00	0.10	11/25/20	8/26/21	-	4,306	-	-	4,306
Federal Agencies	313385KY1	FED HOME LN DISCOUNT NT	50,300,000	0.00	0.04	7/8/21	8/27/21	-	1,408	-	-	1,408
Federal Agencies	313313LE6	FED FARM CRD DISCOUNT NT	10,000,000	0.00	0.12	11/16/20	9/2/21	-	1,033	-	-	1,033
Federal Agencies	313313LV8	FED FARM CRD DISCOUNT NT	10,000,000	0.00	0.10	12/21/20	9/17/21	-	861	-	-	861
Federal Agencies	313313MK1	FED FARM CRD DISCOUNT NT	5,000,000	0.00	0.12	11/18/20	10/1/21	-	517	-	-	517
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	313313NF1	FED FARM CRD DISCOUNT NT	5,000,000	0.00	0.10	12/21/20	10/21/21	-	431	-	-	431
Federal Agencies	313313NF1	FED FARM CRD DISCOUNT NT	16,000,000	0.00	0.11	11/19/20	10/21/21	-	1,516	-	-	1,516
Federal Agencies	313313NK0	FED FARM CRD DISCOUNT NT	20,000,000	0.00	0.11	11/23/20	10/25/21	-	1,894	-	-	1,894
Federal Agencies	313313NK0	FED FARM CRD DISCOUNT NT	50,000,000	0.00	0.11	11/30/20	10/25/21	-	4,736	-	-	4,736
Federal Agencies	3133EGZJ7	FEDERAL FARM CREDIT BANK	14,500,000	1.38	1.38	10/25/16	10/25/21	16,615	-	-	-	16,615
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	313313NM6	FED FARM CRD DISCOUNT NT	30,000,000	0.00	0.10	12/3/20	10/27/21	-	2,583	-	-	2,583
Federal Agencies	313313NN4	FED FARM CRD DISCOUNT NT	50,000,000	0.00	0.10	11/24/20	10/28/21	-	4,306	-	-	4,306
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	313313QA9	FED FARM CRD DISCOUNT NT	15,000,000	0.00	0.10	12/22/20	12/3/21	-	1,292	-	-	1,292
Federal Agencies	313313QL5	FED FARM CRD DISCOUNT NT	50,000,000	0.00	0.11	12/30/20	12/13/21	-	4,736	-	-	4,736
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	3133EMLW0	FEDERAL FARM CREDIT BANK	62,500,000	0.09	0.11	1/20/21	12/29/21	4,688	862	-	-	5,549
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

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	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	-	383	-	-	383
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	2,349	851	-	-	3,200
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	2,597	247	-	-	2,844
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	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
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	3133EMS37	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.20	7/14/21	7/14/23	2,951	1,781	-	-	4,732
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.22	7/14/21	7/14/23	2,951	2,287	-	-	5,238
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	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	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

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	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	
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	50,000,000	0.63	0.57	7/12/21	4/22/25	16,493	(1,565)	-	14,928	
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	17,680,000	0.70	0.62	7/12/21	6/30/25	6,532	(754)	-	5,778	
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	3137EAEX3	FREDDIE MAC	22,600,000	0.38	0.68	3/4/21	9/23/25	7,063	5,676	-	12,738	
Subtotals			\$ 4,005,336,000					\$ 2,709,000	\$ (24,480)	\$ -	\$ 2,684,520	
Public Time Deposits	PPE52B4L6	BANK OF SAN FRANCISCO	\$ 10,000,000	0.10	0.10	3/22/21	9/20/21	\$ 861	\$ -	\$ -	\$ 861	
Public Time Deposits	PPE62M5Z8	BRIDGE BANK	10,000,000	0.10	0.10	3/22/21	9/20/21	849	-	-	849	
Public Time Deposits	PPE82MHI9	BANK OF SAN FRANCISCO	10,000,000	0.07	0.07	6/7/21	12/6/21	603	-	-	603	
Public Time Deposits	PPEE2K8C3	BRIDGE BANK	10,000,000	0.08	0.08	6/21/21	12/20/21	679	-	-	679	
Subtotals			\$ 40,000,000					\$ 2,993	\$ -	\$ -	\$ 2,993	
Negotiable CDs	06367CBC0	BANK OF MONTREAL CHICAGO	\$ -	0.15	0.15	2/17/21	7/2/21	\$ 208	\$ -	\$ -	\$ 208	
Negotiable CDs	06367CBD8	BANK OF MONTREAL CHICAGO	-	0.15	0.15	2/17/21	7/6/21	1,042	-	-	1,042	
Negotiable CDs	06367CBS5	BANK OF MONTREAL CHICAGO	50,000,000	0.16	0.16	3/1/21	8/25/21	6,889	-	-	6,889	
Negotiable CDs	06367CBT3	BANK OF MONTREAL CHICAGO	50,000,000	0.16	0.16	3/1/21	8/30/21	6,889	-	-	6,889	
Negotiable CDs	89114W2V6	TORONTO DOMINION BANK NY	50,000,000	0.16	0.16	3/2/21	9/3/21	6,889	-	-	6,889	
Negotiable CDs	78012UJ63	ROYAL BANK OF CANADA NY	100,000,000	0.18	0.18	3/16/21	9/13/21	15,500	-	-	15,500	
Negotiable CDs	89114W2T1	TORONTO DOMINION BANK NY	70,000,000	0.16	0.16	3/2/21	9/24/21	9,644	-	-	9,644	
Negotiable CDs	78012UG41	ROYAL BANK OF CANADA NY	100,000,000	0.12	0.12	2/23/21	9/27/21	10,641	-	-	10,641	
Negotiable CDs	89114W2U8	TORONTO DOMINION BANK NY	40,000,000	0.16	0.16	3/2/21	9/29/21	5,511	-	-	5,511	
Negotiable CDs	78012UG58	ROYAL BANK OF CANADA NY	50,000,000	0.12	0.12	2/23/21	10/25/21	5,213	-	-	5,213	
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	
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	8,003	-	-	8,003	
Negotiable CDs	78012UG90	ROYAL BANK OF CANADA NY	60,000,000	0.18	0.18	2/26/21	2/22/22	9,307	-	-	9,307	
Negotiable CDs	06367CCJ4	BANK OF MONTREAL CHICAGO	50,000,000	0.16	0.16	3/9/21	2/28/22	6,674	-	-	6,674	
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	0.17	0.17	3/9/21	2/28/22	7,147	-	-	7,147	
Negotiable CDs	06367CBZ9	BANK OF MONTREAL CHICAGO	100,000,000	0.16	0.16	3/3/21	3/2/22	13,897	-	-	13,897	
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	0.17	0.17	3/16/21	3/16/22	7,233	-	-	7,233	
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	06367CHR1	BANK OF MONTREAL CHICAGO	100,000,000	0.17	0.17	7/6/21	5/9/22	12,278	-	-	12,278	

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	89114WBD6	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	5/25/21	5/25/22	9,042	-	-	9,042	
Subtotals			\$ 1,905,000,000					\$ 300,881	\$ -	\$ -	\$ 300,881	
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	\$ 291,687,632	0.03	0.03	7/31/21	8/1/21	\$ 9,387	\$ -	\$ -	\$ 9,387	
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PRM	32,074,436	0.03	0.03	7/31/21	8/1/21	883	-	-	883	
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	10,546,165	0.01	0.01	7/31/21	8/1/21	46	-	-	46	
Money Market Funds	31607A703	FIDELITY INST GOV FUND	102,344,671	0.01	0.01	7/31/21	8/1/21	869	-	-	869	
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUND	337,396,429	0.03	0.03	7/31/21	8/1/21	4,542	-	-	4,542	
Subtotals			\$ 774,049,334					\$ 15,727	\$ -	\$ -	\$ 15,727	
Supranationals	459515HP0	INTL FINANCE CORP DISC	\$ -	0.00	0.10	11/17/20	7/1/21	\$ -	\$ -	\$ -	\$ -	
Supranationals	459515HP0	INTL FINANCE CORP DISC	-	0.00	0.09	11/23/20	7/1/21	-	-	-	-	
Supranationals	459515HP0	INTL FINANCE CORP DISC	-	0.00	0.09	11/24/20	7/1/21	-	-	-	-	
Supranationals	45950KCJ7	INTL FINANCE CORP	-	1.13	2.97	5/23/18	7/20/21	7,212	10,505	-	17,717	
Supranationals	459053JM7	INTL BK RECON & DEVELOP DISC	-	0.00	0.04	7/22/21	7/23/21	-	56	-	56	
Supranationals	459058GH0	INTL BK RECON & DEVELOP	-	2.75	2.85	7/25/18	7/23/21	84,028	2,353	-	86,381	
Supranationals	459053KM5	INTL BK RECON & DEVELOP DISC	100,000,000	0.00	0.02	5/11/21	8/16/21	-	1,722	-	1,722	
Supranationals	459058JV6	INTL BK RECON & DEVELOP	100,000,000	0.13	0.23	4/20/21	4/20/23	10,417	8,790	-	19,207	
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	0.57	7/23/21	4/22/25	5,556	(565)	-	4,990	
Subtotals			\$ 340,000,000					\$ 284,295	\$ (106,518)	\$ -	\$ 177,776	
Grand Totals			\$ 12,563,245,334					\$ 6,722,191	\$ (1,791,713)	\$ -	\$ 4,930,478	

¹ Yield to maturity is calculated at purchase

Investment Transactions

Pooled Fund

For month ended July 31, 2021

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	7/1/21	7/2/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385HQ2	\$ 80,000,000	0.00	0.02	\$ 100.00	\$ -	\$ 79,999,956
Purchase	7/1/21	7/6/21	U.S. Treasuries	TREASURY BILL	912796H85	50,000,000	0.00	0.04	100.00	-	49,999,702
Purchase	7/1/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	100,000,000	0.03	0.03	100.00	-	100,000,000
Purchase	7/2/21	5/15/24	U.S. Treasuries	US TREASURY	91282CCC3	50,000,000	0.25	0.45	99.44	16,304	49,735,054
Purchase	7/2/21	4/30/26	U.S. Treasuries	US TREASURY	91282CBW0	50,000,000	0.75	0.86	99.46	64,198	49,794,667
Purchase	7/2/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.90	99.86	2,378	49,934,018
Purchase	7/6/21	5/9/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CHR1	100,000,000	0.17	0.17	100.00	-	100,000,000
Purchase	7/6/21	5/31/24	U.S. Treasuries	US TREASURY	912828XT2	50,000,000	2.00	0.43	104.53	98,361	52,362,033
Purchase	7/7/21	6/9/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMF64	50,000,000	0.06	0.08	99.98	2,741	58,726,269
Purchase	7/8/21	7/13/21	U.S. Treasuries	TREASURY BILL	912796H93	50,000,000	0.00	0.04	100.00	-	49,999,715
Purchase	7/8/21	8/27/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KY1	50,300,000	0.00	0.04	99.99	-	50,297,066
Purchase	7/9/21	7/13/21	U.S. Treasuries	TREASURY BILL	912796H93	50,000,000	0.00	0.05	100.00	-	49,999,733
Purchase	7/9/21	8/10/21	U.S. Treasuries	TREASURY BILL	912796J91	50,000,000	0.00	0.04	100.00	-	49,998,111
Purchase	7/9/21	4/8/22	Federal Agencies	FED FARM CRD DISCOUNT NT	313313VG0	10,000,000	0.00	0.06	99.95	-	9,995,450
Purchase	7/12/21	4/22/25	Federal Agencies	FANNIE MAE	3135G03U5	50,000,000	0.63	0.57	100.22	69,444	50,177,444
Purchase	7/12/21	6/30/25	Federal Agencies	FEDERAL HOME LOAN BANK	3130AN4A5	17,680,000	0.70	0.62	100.31	2,063	17,736,694
Purchase	7/12/21	6/30/25	U.S. Treasuries	US TREASURY	912828ZW3	50,000,000	0.25	0.60	98.62	4,076	49,314,623
Purchase	7/13/21	7/14/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385JC1	45,000,000	0.00	0.02	100.00	-	44,999,975
Purchase	7/13/21	7/14/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385JC1	50,000,000	0.00	0.03	100.00	-	49,999,958
Purchase	7/14/21	12/14/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMS45	50,000,000	0.11	0.12	99.99	-	49,992,900
Purchase	7/14/21	7/14/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMS37	50,000,000	0.13	0.20	99.86	-	49,927,791
Purchase	7/14/21	7/14/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMS37	50,000,000	0.13	0.22	99.81	-	49,907,253
Purchase	7/14/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.85	100.14	16,644	50,086,957
Purchase	7/15/21	7/21/21	Federal Agencies	FED FARM CRD DISCOUNT NT	313313JK5	30,000,000	0.00	0.04	100.00	-	29,999,800
Purchase	7/15/21	7/21/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385JK3	15,000,000	0.00	0.05	100.00	-	14,999,875
Purchase	7/15/21	8/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	30,000,000	0.03	0.03	100.00	-	30,000,000
Purchase	7/15/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	70,000,000	0.03	0.03	100.00	-	70,000,000
Purchase	7/20/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	23,000,000	0.03	0.03	100.00	-	23,000,000
Purchase	7/22/21	7/23/21	Supranationals	INTL BK RECON & DEVELOP	459053JM7	50,000,000	0.00	0.04	100.00	-	49,999,944
Purchase	7/22/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.73	100.69	26,155	50,371,858
Purchase	7/22/21	6/30/26	U.S. Treasuries	US TREASURY	91282CCJ8	50,000,000	0.88	0.74	100.66	26,155	50,354,280
Purchase	7/23/21	7/26/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385JQ0	50,000,000	0.00	0.02	100.00	-	49,999,917
Purchase	7/23/21	4/22/25	Supranationals	INTL BK RECON & DEVELOP	459058JB0	40,000,000	0.63	0.57	100.22	63,194	40,149,194
Purchase	7/23/21	5/15/26	U.S. Treasuries	US TREASURY	912828R36	50,000,000	1.63	0.69	104.41	152,344	52,355,469
Purchase	7/26/21	9/30/25	U.S. Treasuries	US TREASURY	91282CAM3	50,000,000	0.25	0.60	98.56	39,959	49,321,209
Purchase	7/28/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	48,000,000	0.03	0.03	100.00	-	48,000,000
Purchase	7/29/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	100,000,000	0.03	0.03	100.00	-	100,000,000
Purchase	7/30/21	8/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	22,000,000	0.03	0.03	100.00	-	22,000,000
Purchase	7/30/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	80,000,000	0.03	0.03	100.00	-	80,000,000
Purchase	7/31/21	8/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	9,387	0.03	0.03	100.00	-	9,387
Purchase	7/31/21	8/1/21	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	883	0.03	0.03	100.00	-	883
Purchase	7/31/21	8/1/21	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	46	0.01	0.01	100.00	-	46
Purchase	7/31/21	8/1/21	Money Market Funds	FIDELITY INST GOV FUND	31607A703	869	0.01	0.01	100.00	-	869
Purchase	7/31/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	4,542	0.03	0.03	100.00	-	4,542
Subtotals						\$1,969,730,727	0.28	0.25	\$ 100.16	\$ 584,016	\$1,973,552,642
Sale	7/2/21	8/1/21	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	\$ 43,000,000	0.03	0.03	\$ 100.00	\$ -	\$ 43,000,000
Sale	7/2/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	60,000,000	0.03	0.03	100.00	-	60,000,000
Sale	7/6/21	8/1/21	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	24,000,000	0.03	0.03	100.00	-	24,000,000
Sale	7/7/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	67,000,000	0.03	0.03	100.00	-	67,000,000
Sale	7/8/21	8/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	50,000,000	0.03	0.03	100.00	-	50,000,000
Sale	7/8/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	50,000,000	0.03	0.03	100.00	-	50,000,000

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Sale	7/9/21	8/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	58,000,000	0.03	0.03	100.00	-	58,000,000
Sale	7/9/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	100,000,000	0.03	0.03	100.00	-	100,000,000
Sale	7/12/21	8/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	100,000,000	0.03	0.03	100.00	-	100,000,000
Sale	7/12/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	35,000,000	0.03	0.03	100.00	-	35,000,000
Sale	7/14/21	8/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	117,000,000	0.03	0.03	100.00	-	117,000,000
Sale	7/19/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	67,000,000	0.03	0.03	100.00	-	67,000,000
Sale	7/22/21	8/1/21	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	6,000,000	0.03	0.03	100.00	-	6,000,000
Sale	7/23/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	25,000,000	0.03	0.03	100.00	-	25,000,000
Subtotals						\$ 802,000,000	0.03	0.03	\$ 100.00	\$ -	\$ 802,000,000
Maturity	7/1/21	7/1/21	Supranationals	INTL FINANCE CORP DISC	459515HP0	\$ 20,000,000	0.00	0.09	100.00	\$ -	\$ 20,000,000
Maturity	7/1/21	7/1/21	Supranationals	INTL FINANCE CORP DISC	459515HP0	35,000,000	0.00	0.10	100.00	-	35,000,000
Maturity	7/1/21	7/1/21	Supranationals	INTL FINANCE CORP DISC	459515HP0	45,000,000	0.00	0.09	100.00	-	45,000,000
Maturity	7/2/21	7/2/21	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CBC0	50,000,000	0.15	0.15	100.00	28,125	50,028,125
Maturity	7/2/21	7/2/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385HQ2	80,000,000	0.00	0.02	100.00	-	80,000,000
Maturity	7/6/21	7/6/21	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CBD8	50,000,000	0.15	0.15	100.00	28,958	50,028,958
Maturity	7/6/21	7/6/21	U.S. Treasuries	TREASURY BILL	912796H85	50,000,000	0.00	0.04	100.00	-	50,000,000
Maturity	7/7/21	7/7/21	Federal Agencies	FEDERAL HOME LOAN BANK	3130AGLD5	26,830,000	1.88	0.07	100.00	251,531	27,081,531
Maturity	7/8/21	7/8/21	U.S. Treasuries	TREASURY BILL	912796B57	50,000,000	0.00	0.09	100.00	-	50,000,000
Maturity	7/13/21	7/13/21	U.S. Treasuries	TREASURY BILL	912796H93	50,000,000	0.00	0.04	100.00	-	50,000,000
Maturity	7/13/21	7/13/21	U.S. Treasuries	TREASURY BILL	912796H93	50,000,000	0.00	0.05	100.00	-	50,000,000
Maturity	7/14/21	7/14/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385JC1	45,000,000	0.00	0.02	100.00	-	45,000,000
Maturity	7/14/21	7/14/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385JC1	50,000,000	0.00	0.03	100.00	-	50,000,000
Maturity	7/15/21	7/15/21	U.S. Treasuries	TREASURY BILL	9127963S6	100,000,000	0.00	0.09	100.00	-	100,000,000
Maturity	7/15/21	7/15/21	U.S. Treasuries	US TREASURY	912828Y20	50,000,000	2.63	1.69	100.00	656,250	50,656,250
Maturity	7/20/21	7/20/21	Supranationals	INTL FINANCE CORP	45950KJC7	12,135,000	1.13	2.97	100.00	68,320	12,203,320
Maturity	7/21/21	7/21/21	Federal Agencies	FED FARM CRD DISCOUNT NT	313313JK5	30,000,000	0.00	0.04	100.00	-	30,000,000
Maturity	7/21/21	7/21/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385JK3	15,000,000	0.00	0.05	100.00	-	15,000,000
Maturity	7/22/21	7/22/21	U.S. Treasuries	TREASURY BILL	912796C49	50,000,000	0.00	0.08	100.00	-	50,000,000
Maturity	7/22/21	7/22/21	U.S. Treasuries	TREASURY BILL	912796C49	100,000,000	0.00	0.10	100.00	-	100,000,000
Maturity	7/23/21	7/23/21	Supranationals	INTL BK RECON & DEVELOP	459053JM7	50,000,000	0.00	0.04	100.00	-	50,000,000
Maturity	7/23/21	7/23/21	Supranationals	INTL BK RECON & DEVELOP	459058GH0	50,000,000	2.75	2.85	100.00	687,500	50,687,500
Maturity	7/26/21	7/26/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385JQ0	50,000,000	0.00	0.02	100.00	-	50,000,000
Maturity	7/29/21	7/29/21	U.S. Treasuries	TREASURY BILL	912796C56	100,000,000	0.00	0.09	100.00	-	100,000,000
Subtotals						\$1,208,965,000	0.29	0.28	\$ -	\$ 1,720,685	\$1,210,685,685

Investment Transactions Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Interest	7/7/21	1/7/25	Federal Agencies	FANNIE MAE	3135G0X24	\$ 39,060,000	1.63	0.53	0.00	0.00	\$ 317,363
Interest	7/15/21	1/15/25	Supranationals	INTER-AMERICAN DEVEL BK	4581X0CM8	100,000,000	2.13	0.58	0.00	0.00	1,062,500
Interest	7/18/21	1/18/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELTN4	50,000,000	0.53	0.95	0.00	0.00	132,500
Interest	7/18/21	1/18/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELTN4	63,450,000	0.53	0.67	0.00	0.00	168,143
Interest	7/19/21	1/19/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMWK4	60,000,000	0.14	0.15	0.00	0.00	21,000
Interest	7/23/21	1/23/23	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELJH8	10,140,000	1.60	0.74	0.00	0.00	81,120
Interest	7/26/21	10/25/21	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UG58	50,000,000	0.12	0.12	0.00	0.00	5,231
Interest	7/27/21	9/27/21	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UG41	100,000,000	0.13	0.12	0.00	0.00	10,069
Interest	7/28/21	1/28/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELKN3	100,000,000	1.55	1.55	0.00	0.00	775,000
Interest	7/31/21	8/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	304,687,632	0.03	0.03	0.00	0.00	9,387
Interest	7/31/21	8/1/21	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	32,074,436	0.03	0.03	0.00	0.00	883
Interest	7/31/21	8/1/21	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	10,546,165	0.01	0.01	0.00	0.00	46
Interest	7/31/21	8/1/21	Money Market Funds	FIDELITY INST GOV FUND	31607A703	100,344,671	0.01	0.01	0.00	0.00	869
Interest	7/31/21	8/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	315,396,429	0.03	0.03	0.00	0.00	4,542
Interest	7/31/21	1/31/22	U.S. Treasuries	US TREASURY	912828Z60	50,000,000	1.38	0.10	0.00	0.00	343,750
Interest	7/31/21	1/31/22	U.S. Treasuries	US TREASURY	912828Z60	50,000,000	1.38	0.10	0.00	0.00	343,750
Interest	7/31/21	7/31/23	U.S. Treasuries	US TREASURY	912828S92	50,000,000	1.25	0.20	0.00	0.00	312,500
Interest	7/31/21	7/31/23	U.S. Treasuries	US TREASURY	912828S92	50,000,000	1.25	0.20	0.00	0.00	312,500
Interest	7/31/21	7/31/24	U.S. Treasuries	US TREASURY	912828Y87	50,000,000	1.75	0.42	0.00	0.00	437,500
Interest	7/31/21	1/31/25	U.S. Treasuries	US TREASURY	912828Z52	50,000,000	1.38	0.58	0.00	0.00	343,750
Interest	7/31/21	1/31/25	U.S. Treasuries	US TREASURY	912828Z52	50,000,000	1.38	0.57	0.00	0.00	343,750
Subtotals						\$1,685,699,334	0.62	0.29	\$ -	\$ -	\$ 5,026,153
Grand Totals		44	Purchases								
		(14)	Sales								
		(24)	Maturities / Calls								
		6	Change in number of positions								