

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



José Cisneros, Treasurer

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

Investment Report for the month of August 2021

September 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 August 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 August 2021 for the portfolios under the Treasurer's management. All pricing and valuation data is obtained from Interactive Data Corporation.

CCSF Pooled Fund Investment Earnings Statistics *

<i>(in \$ million)</i>	Current Month		Prior Month	
	Fiscal YTD	August 2021	Fiscal YTD	July 2021
Average Daily Balance	\$ 12,672	\$ 12,782	\$ 12,563	\$ 12,563
Net Earnings	10.09	5.16	4.93	4.93
Earned Income Yield	0.47%	0.48%	0.46%	0.46%

CCSF Pooled Fund Statistics *

<i>(in \$ million)</i>	% of	Book	Market	Wtd. Avg.	Wtd. Avg.	WAM
Investment Type	Portfolio	Value	Value	Coupon	YTM	
U.S. Treasuries	45.19%	\$ 5,831.6	\$ 5,827.1	0.77%	0.41%	696
Federal Agencies	32.66%	4,194.2	4,210.8	0.85%	0.84%	534
Public Time Deposits	0.31%	40.0	40.0	0.09%	0.09%	62
Negotiable CDs	14.78%	1,905.0	1,905.8	0.18%	0.18%	156
Money Market Funds	5.01%	646.1	646.1	0.03%	0.03%	1
Supranationals	2.05%	265.2	264.6	0.43%	0.46%	1,038
Totals	100.0%	\$ 12,882.0	\$ 12,894.4	0.67%	0.50%	534

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, 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	\$ 5,798.9	\$ 5,831.6	\$ 5,827.1	99.92	45.19%	100%	Yes
Federal Agencies	4,191.8	4,194.2	4,210.8	100.39	32.66%	100%	Yes
State & Local Government							
Agency Obligations	-	-	-	-	0.00%	20%	Yes
Public Time Deposits	40.0	40.0	40.0	100.00	0.31%	100%	Yes
Negotiable CDs	1,905.0	1,905.0	1,905.8	100.04	14.78%	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	646.1	646.1	646.1	100.00	5.01%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	259.5	265.2	264.6	99.80	2.05%	30%	Yes
TOTAL	\$ 12,841.3	\$ 12,882.0	\$ 12,894.4	100.10	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.

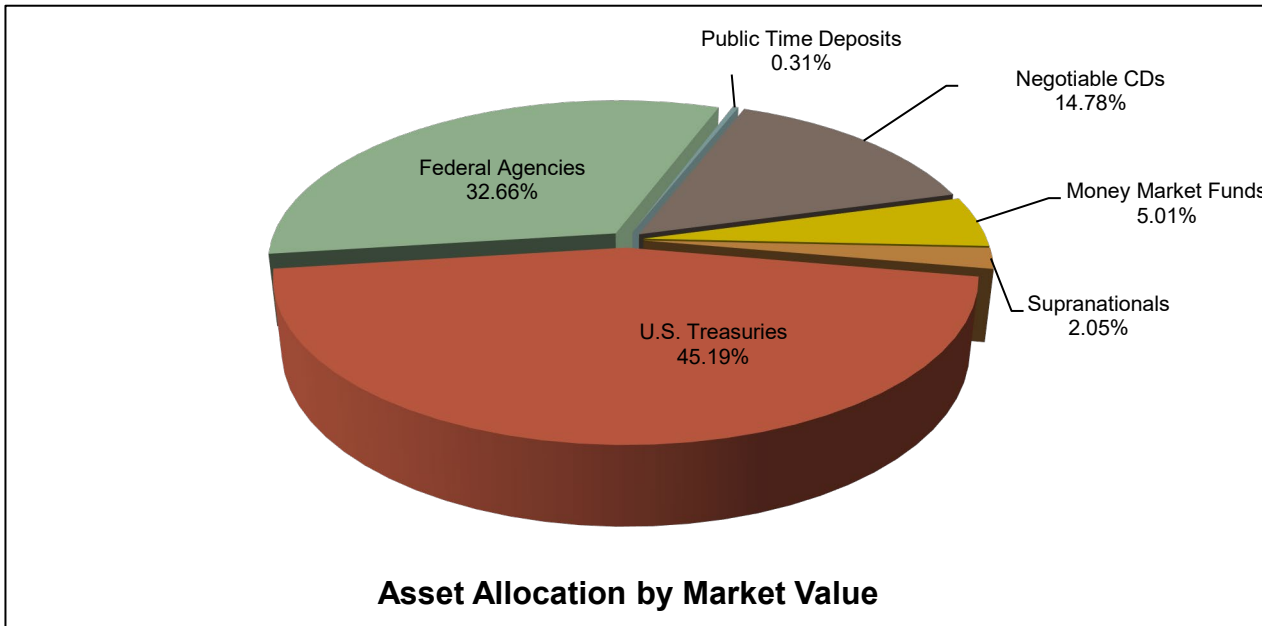
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended August 31, 2021

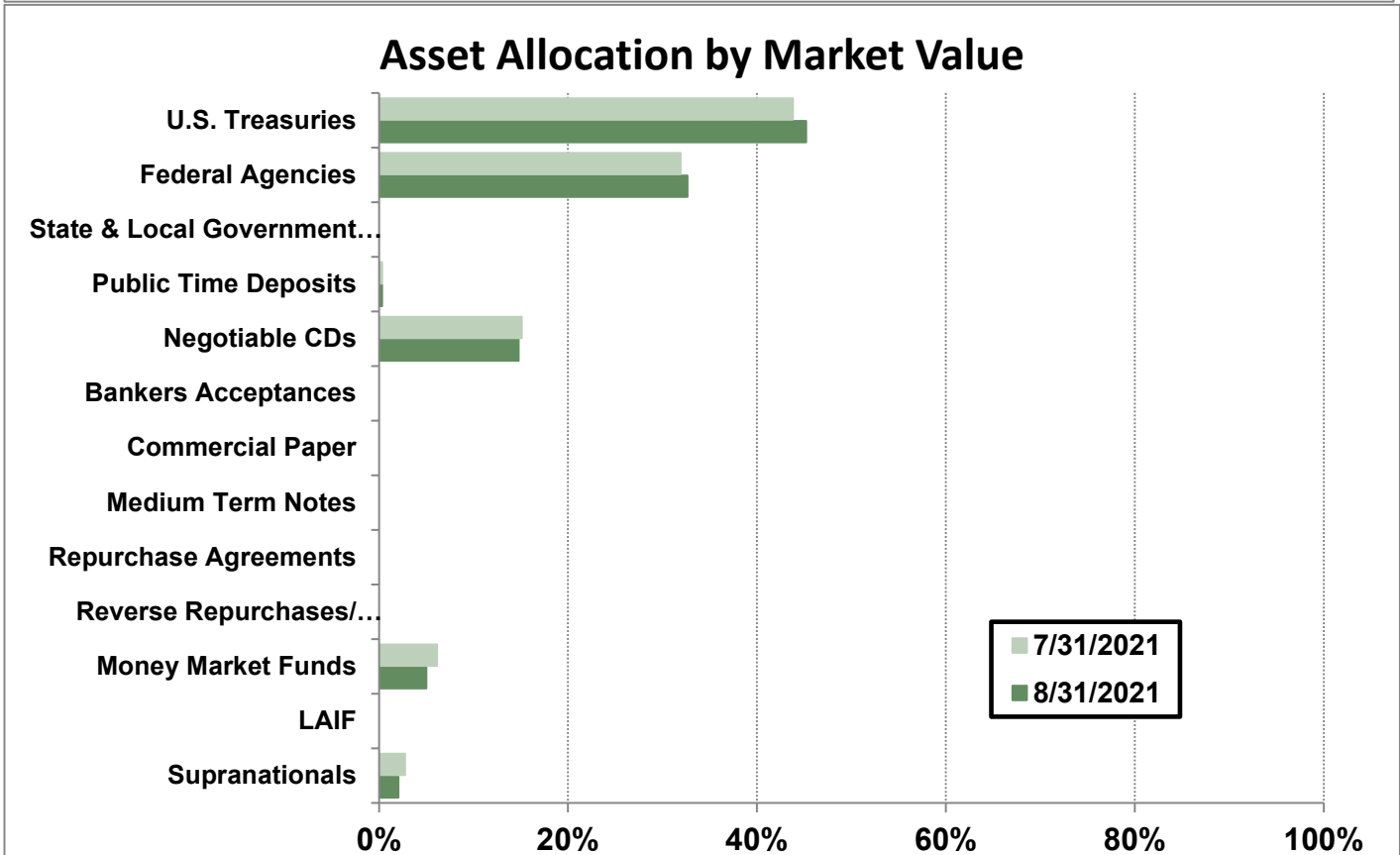
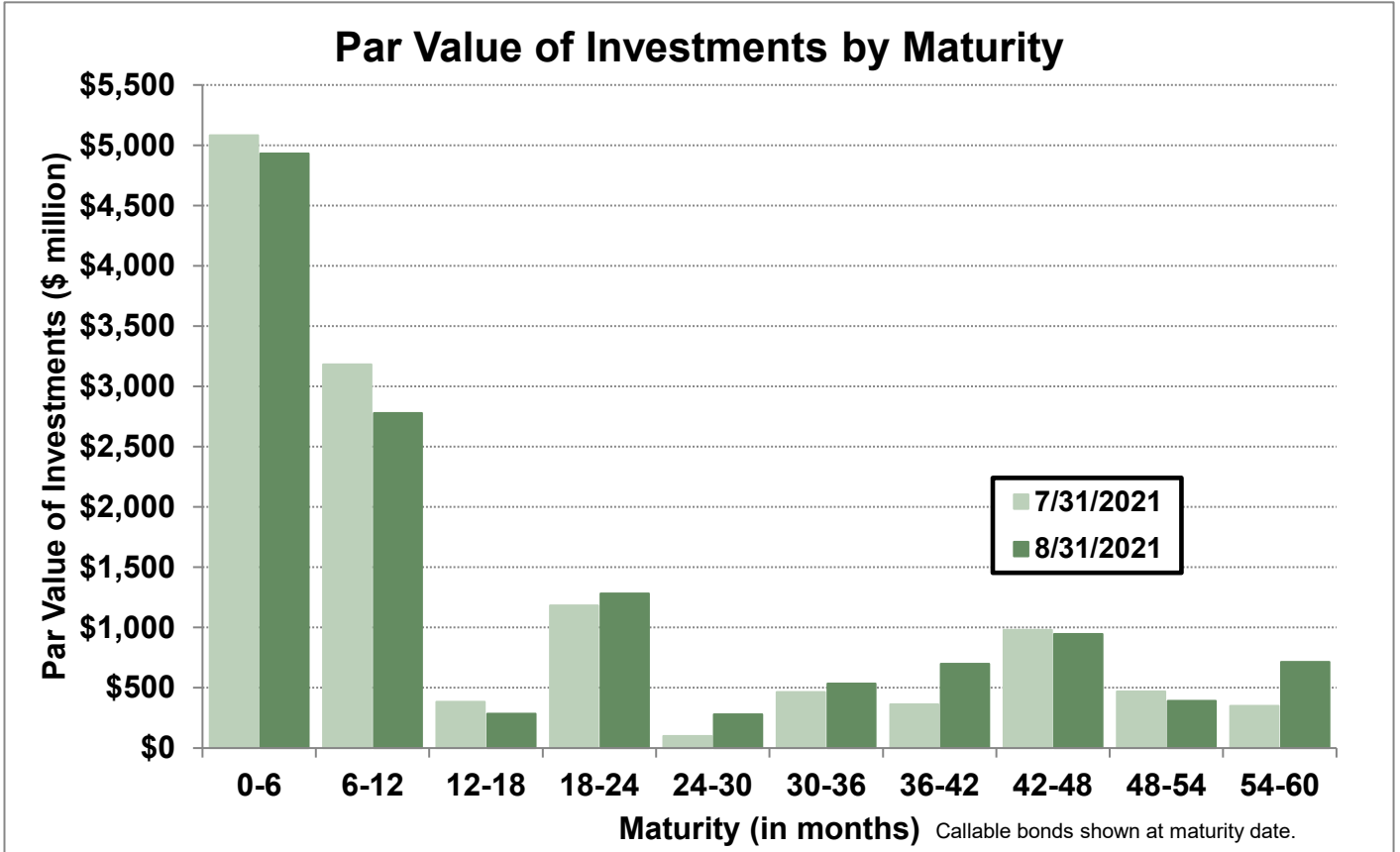
Average Daily Balance	\$12,781,682,224
Net Earnings	\$5,164,196
Earned Income Yield	0.48%
Weighted Average Maturity	534 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 5,798.9	\$ 5,831.6	\$ 5,827.1
Federal Agencies		4,191.8	4,194.2	4,210.8
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		1,905.0	1,905.0	1,905.8
Money Market Funds		646.1	646.1	646.1
Supranationals		259.5	265.2	264.6
Total		\$ 12,841.3	\$ 12,882.0	\$ 12,894.4

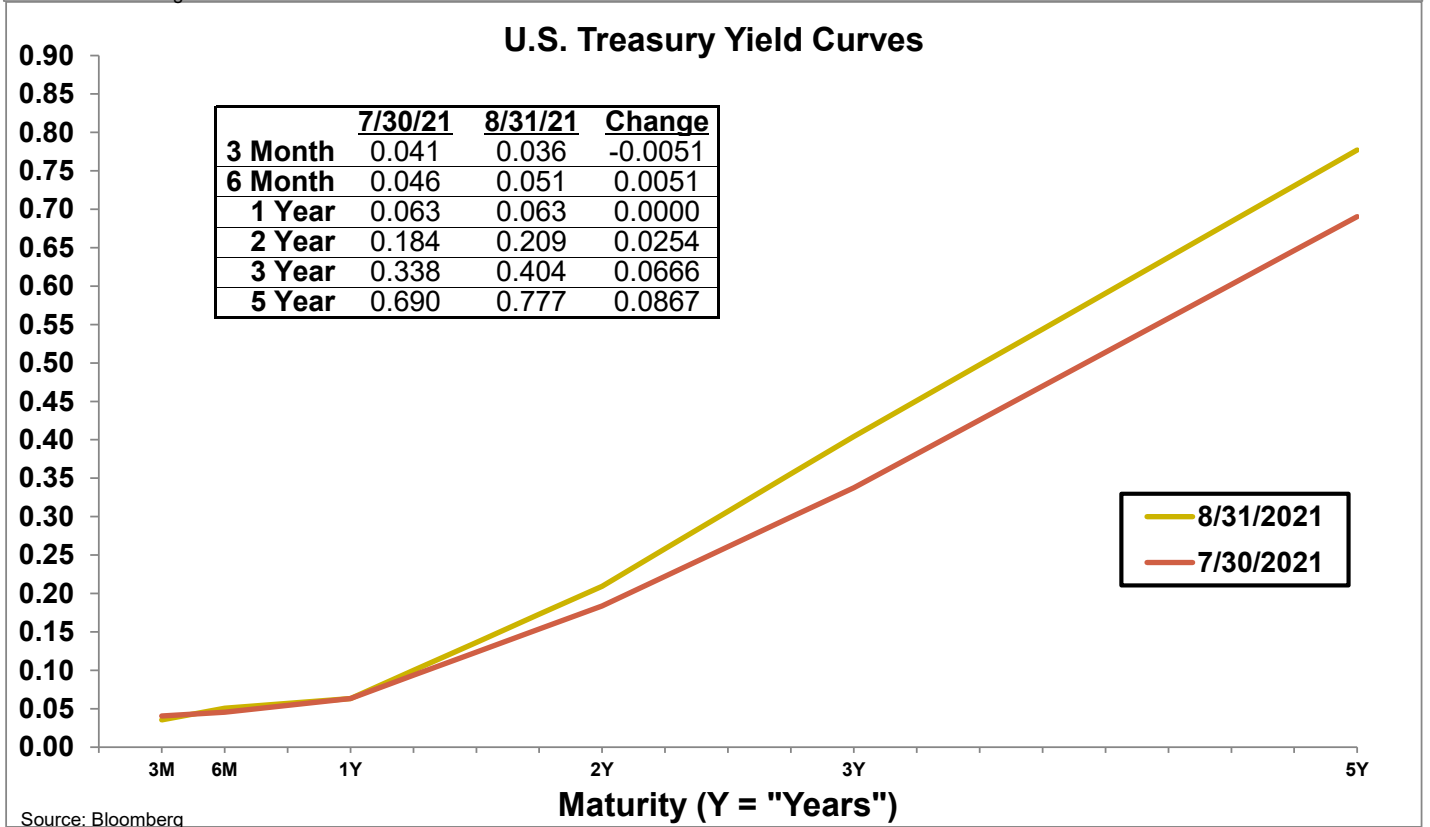
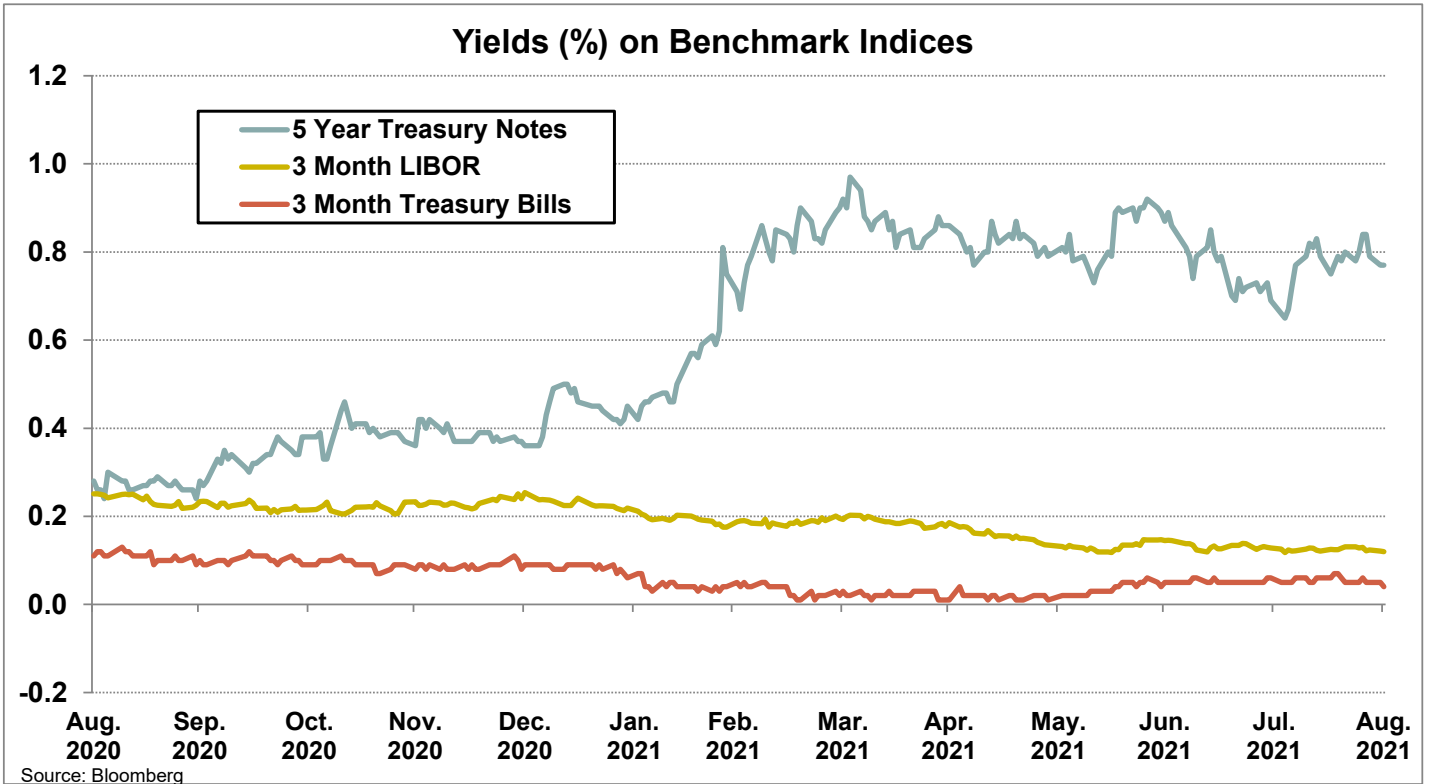


Portfolio Analysis

Pooled Fund



Yield Curves



Investment Inventory

Pooled Fund

As of August 31, 2021

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	9127964L0	TREASURY BILL	10/29/2020	9/9/2021	0.00	\$ 50,000,000	\$ 49,951,438	\$ 49,998,767	\$ 49,999,500	
U.S. Treasuries	9127964L0	TREASURY BILL	11/10/2020	9/9/2021	0.00	50,000,000	49,956,865	49,998,861	49,999,500	
U.S. Treasuries	9128285A4	US TREASURY	11/19/2020	9/15/2021	2.75	50,000,000	51,082,031	50,050,495	50,051,500	
U.S. Treasuries	9128285A4	US TREASURY	12/3/2020	9/15/2021	2.75	50,000,000	51,033,203	50,050,576	50,051,500	
U.S. Treasuries	912828T34	US TREASURY	12/11/2019	9/30/2021	1.13	50,000,000	49,498,047	49,977,911	50,042,500	
U.S. Treasuries	9127964V8	TREASURY BILL	10/29/2020	10/7/2021	0.00	50,000,000	49,944,977	49,994,225	49,998,000	
U.S. Treasuries	9127964V8	TREASURY BILL	10/29/2020	10/7/2021	0.00	50,000,000	49,945,216	49,994,250	49,998,000	
U.S. Treasuries	9127964V8	TREASURY BILL	12/3/2020	10/7/2021	0.00	50,000,000	49,960,217	49,995,350	49,998,000	
U.S. Treasuries	9128285F3	US TREASURY	10/29/2020	10/15/2021	2.88	50,000,000	51,318,359	50,165,264	50,170,000	
U.S. Treasuries	912828T67	US TREASURY	11/10/2016	10/31/2021	1.25	50,000,000	49,574,219	49,985,932	50,098,000	
U.S. Treasuries	9127964W6	TREASURY BILL	11/5/2020	11/4/2021	0.00	23,860,000	23,827,431	23,854,274	23,858,091	
U.S. Treasuries	9127964W6	TREASURY BILL	11/5/2020	11/4/2021	0.00	50,000,000	49,930,486	49,987,778	49,996,000	
U.S. Treasuries	9127964W6	TREASURY BILL	11/10/2020	11/4/2021	0.00	50,000,000	49,940,167	49,989,333	49,996,000	
U.S. Treasuries	9127964W6	TREASURY BILL	11/19/2020	11/4/2021	0.00	50,000,000	49,951,389	49,991,111	49,996,000	
U.S. Treasuries	9127964W6	TREASURY BILL	5/6/2021	11/4/2021	0.00	100,000,000	99,982,306	99,993,778	99,992,000	
U.S. Treasuries	912796H51	TREASURY BILL	5/13/2021	11/12/2021	0.00	150,000,000	149,973,312	149,989,500	149,985,000	
U.S. Treasuries	912796H69	TREASURY BILL	5/20/2021	11/18/2021	0.00	100,000,000	99,984,833	99,993,500	99,990,000	
U.S. Treasuries	912828U65	US TREASURY	12/14/2020	11/30/2021	1.75	50,000,000	50,794,922	50,203,826	50,209,500	
U.S. Treasuries	912828U65	US TREASURY	12/13/2016	11/30/2021	1.75	100,000,000	99,312,500	99,965,871	100,419,000	
U.S. Treasuries	9127965G0	TREASURY BILL	12/17/2020	12/2/2021	0.00	50,000,000	49,956,250	49,988,500	49,994,500	
U.S. Treasuries	9127965G0	TREASURY BILL	12/3/2020	12/2/2021	0.00	100,000,000	99,888,778	99,971,889	99,989,000	
U.S. Treasuries	9128285R7	US TREASURY	12/4/2020	12/15/2021	2.63	50,000,000	51,291,016	50,360,523	50,369,500	
U.S. Treasuries	9128285R7	US TREASURY	12/8/2020	12/15/2021	2.63	50,000,000	51,281,250	50,361,643	50,369,500	
U.S. Treasuries	9128285R7	US TREASURY	12/9/2020	12/15/2021	2.63	50,000,000	51,277,344	50,361,512	50,369,500	
U.S. Treasuries	9128285R7	US TREASURY	12/15/2020	12/15/2021	2.63	50,000,000	51,257,813	50,361,836	50,369,500	
U.S. Treasuries	912796A90	TREASURY BILL	1/26/2021	12/30/2021	0.00	50,000,000	49,957,703	49,984,983	49,991,500	
U.S. Treasuries	912828U81	US TREASURY	11/22/2019	12/31/2021	2.00	50,000,000	50,402,344	50,063,225	50,321,000	
U.S. Treasuries	912796C31	TREASURY BILL	1/28/2021	1/27/2022	0.00	100,000,000	99,909,000	99,963,000	99,983,000	
U.S. Treasuries	912828Z60	US TREASURY	1/13/2021	1/31/2022	1.38	50,000,000	50,666,016	50,264,320	50,269,500	
U.S. Treasuries	912828Z60	US TREASURY	1/15/2021	1/31/2022	1.38	50,000,000	50,664,063	50,264,928	50,269,500	
U.S. Treasuries	912796F38	TREASURY BILL	4/19/2021	3/24/2022	0.00	50,000,000	49,972,692	49,983,567	49,988,500	
U.S. Treasuries	912828ZG8	US TREASURY	4/8/2021	3/31/2022	0.38	50,000,000	50,154,489	50,088,886	50,086,000	
U.S. Treasuries	912796G45	TREASURY BILL	4/22/2021	4/21/2022	0.00	100,000,000	99,934,278	99,958,111	99,969,000	
U.S. Treasuries	912796H44	TREASURY BILL	5/20/2021	5/19/2022	0.00	200,000,000	199,888,777	199,920,555	199,920,000	
U.S. Treasuries	912828XD7	US TREASURY	5/13/2021	5/31/2022	1.88	50,000,000	50,941,406	50,668,571	50,668,000	
U.S. Treasuries	9128286Y1	US TREASURY	4/8/2021	6/15/2022	1.75	50,000,000	50,990,240	50,656,348	50,654,500	
U.S. Treasuries	9128286Y1	US TREASURY	4/28/2021	6/15/2022	1.75	50,000,000	50,937,500	50,651,483	50,654,500	
U.S. Treasuries	912828XW5	US TREASURY	8/15/2017	6/30/2022	1.75	25,000,000	24,977,539	24,996,189	25,345,750	
U.S. Treasuries	912828ZX1	US TREASURY	3/12/2021	6/30/2022	0.13	50,000,000	50,011,719	50,007,451	50,015,500	
U.S. Treasuries	912828ZX1	US TREASURY	3/31/2021	6/30/2022	0.13	50,000,000	50,021,484	50,014,229	50,015,500	
U.S. Treasuries	912828ZX1	US TREASURY	4/8/2021	6/30/2022	0.13	50,000,000	50,025,391	50,017,116	50,015,500	
U.S. Treasuries	912828ZX1	US TREASURY	4/15/2021	6/30/2022	0.13	50,000,000	50,019,531	50,013,375	50,015,500	
U.S. Treasuries	912828ZX1	US TREASURY	4/16/2021	6/30/2022	0.13	50,000,000	50,019,531	50,013,406	50,015,500	
U.S. Treasuries	912828ZX1	US TREASURY	4/19/2021	6/30/2022	0.13	50,000,000	50,019,531	50,013,498	50,015,500	
U.S. Treasuries	912828YA2	US TREASURY	3/30/2021	8/15/2022	1.50	100,000,000	101,933,594	101,337,755	101,344,000	
U.S. Treasuries	91282CAG6	US TREASURY	3/30/2021	8/31/2022	0.13	50,000,000	50,019,531	50,013,698	50,023,500	
U.S. Treasuries	912828TY6	US TREASURY	4/8/2021	11/15/2022	1.63	50,000,000	51,201,172	50,901,904	50,910,000	
U.S. Treasuries	912828Z86	US TREASURY	8/17/2021	2/15/2023	1.38	50,000,000	50,927,565	50,898,495	50,902,500	
U.S. Treasuries	912828ZD5	US TREASURY	3/18/2021	3/15/2023	0.50	50,000,000	50,337,976	50,258,769	50,277,500	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity			Par Value	Book Value	Amortized	
			Settle Date	Date	Coupon			Book Value	Market Value
U.S. Treasuries	91282CBU4	US TREASURY	5/4/2021	3/31/2023	0.13	50,000,000	49,978,462	49,977,371	49,978,500
U.S. Treasuries	912828ZU7	US TREASURY	3/12/2021	6/15/2023	0.25	50,000,000	50,066,406	50,052,481	50,060,500
U.S. Treasuries	912828ZU7	US TREASURY	4/8/2021	6/15/2023	0.25	50,000,000	50,072,266	50,059,044	50,060,500
U.S. Treasuries	912828ZU7	US TREASURY	6/24/2021	6/15/2023	0.25	50,000,000	50,001,121	49,998,234	50,060,500
U.S. Treasuries	912828S35	US TREASURY	1/9/2020	6/30/2023	1.38	50,000,000	49,605,469	49,792,467	51,092,000
U.S. Treasuries	912828S35	US TREASURY	6/24/2021	6/30/2023	1.38	50,000,000	51,138,672	51,031,921	51,092,000
U.S. Treasuries	91282CCK5	US TREASURY	6/30/2021	6/30/2023	0.13	50,000,000	49,865,234	49,876,865	49,961,000
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,220,703	51,001,235	51,015,500
U.S. Treasuries	912828S92	US TREASURY	4/1/2021	7/31/2023	1.25	50,000,000	51,218,750	50,999,633	51,015,500
U.S. Treasuries	91282CAK7	US TREASURY	8/10/2021	9/15/2023	0.13	50,000,000	49,911,855	49,889,972	49,898,500
U.S. Treasuries	912828WE6	US TREASURY	12/17/2019	11/15/2023	2.75	50,000,000	51,960,938	51,104,657	52,734,500
U.S. Treasuries	91282CBA8	US TREASURY	3/19/2021	12/15/2023	0.13	50,000,000	49,767,578	49,806,122	49,832,000
U.S. Treasuries	91282CCC3	US TREASURY	7/2/2021	5/15/2024	0.25	50,000,000	49,735,054	49,735,120	49,865,500
U.S. Treasuries	912828XT2	US TREASURY	7/6/2021	5/31/2024	2.00	50,000,000	52,362,033	52,141,946	52,254,000
U.S. Treasuries	91282CCL3	US TREASURY	8/6/2021	7/15/2024	0.38	50,000,000	50,009,256	49,998,094	49,992,000
U.S. Treasuries	91282CCL3	US TREASURY	8/9/2021	7/15/2024	0.38	50,000,000	49,973,675	49,961,776	49,992,000
U.S. Treasuries	912828Y87	US TREASURY	3/30/2021	7/31/2024	1.75	50,000,000	52,210,938	51,929,809	51,986,500
U.S. Treasuries	91282CCT6	US TREASURY	8/25/2021	8/15/2024	0.38	50,000,000	49,903,533	49,899,092	49,961,000
U.S. Treasuries	912828YM6	US TREASURY	4/15/2021	10/31/2024	1.50	50,000,000	51,746,094	51,558,675	51,683,500
U.S. Treasuries	912828G38	US TREASURY	3/9/2021	11/15/2024	2.25	50,000,000	53,160,156	52,747,248	52,881,000
U.S. Treasuries	912828G38	US TREASURY	3/12/2021	11/15/2024	2.25	50,000,000	53,228,516	52,812,940	52,881,000
U.S. Treasuries	912828YY0	US TREASURY	3/15/2021	12/31/2024	1.75	50,000,000	52,226,563	51,953,660	52,113,500
U.S. Treasuries	912828Z52	US TREASURY	3/30/2021	1/31/2025	1.38	50,000,000	51,515,625	51,348,182	51,484,500
U.S. Treasuries	912828Z52	US TREASURY	4/15/2021	1/31/2025	1.38	50,000,000	51,507,813	51,356,705	51,484,500
U.S. Treasuries	912828ZC7	US TREASURY	3/15/2021	2/28/2025	1.13	50,000,000	51,011,719	50,892,775	51,056,500
U.S. Treasuries	912828ZC7	US TREASURY	3/31/2021	2/28/2025	1.13	50,000,000	50,998,047	50,890,565	51,056,500
U.S. Treasuries	912828ZF0	US TREASURY	4/15/2021	3/31/2025	0.50	50,000,000	49,789,543	49,800,512	49,943,500
U.S. Treasuries	912828ZF0	US TREASURY	4/19/2021	3/31/2025	0.50	50,000,000	49,852,822	49,854,838	49,943,500
U.S. Treasuries	912828ZL7	US TREASURY	5/18/2021	4/30/2025	0.38	50,000,000	49,624,406	49,643,499	49,672,000
U.S. Treasuries	912828ZW3	US TREASURY	3/8/2021	6/30/2025	0.25	50,000,000	49,140,625	49,237,202	49,365,500
U.S. Treasuries	912828ZW3	US TREASURY	3/9/2021	6/30/2025	0.25	50,000,000	49,042,969	49,149,981	49,365,500
U.S. Treasuries	912828ZW3	US TREASURY	5/12/2021	6/30/2025	0.25	50,000,000	49,281,250	49,334,561	49,365,500
U.S. Treasuries	912828ZW3	US TREASURY	5/13/2021	6/30/2025	0.25	50,000,000	49,183,594	49,243,647	49,365,500
U.S. Treasuries	912828ZW3	US TREASURY	5/18/2021	6/30/2025	0.25	50,000,000	49,253,906	49,306,490	49,365,500
U.S. Treasuries	912828ZW3	US TREASURY	7/12/2021	6/30/2025	0.25	50,000,000	49,314,623	49,334,813	49,365,500
U.S. Treasuries	912828ZW3	US TREASURY	8/5/2021	6/30/2025	0.25	50,000,000	49,512,228	49,509,474	49,365,500
U.S. Treasuries	912828ZW3	US TREASURY	8/6/2021	6/30/2025	0.25	50,000,000	49,418,818	49,417,091	49,365,500
U.S. Treasuries	91282CAB7	US TREASURY	8/5/2021	7/31/2025	0.25	50,000,000	49,460,683	49,469,017	49,320,500
U.S. Treasuries	91282CAB7	US TREASURY	8/6/2021	7/31/2025	0.25	50,000,000	49,365,319	49,374,659	49,320,500
U.S. Treasuries	91282CAM3	US TREASURY	5/12/2021	9/30/2025	0.25	50,000,000	49,123,719	49,171,641	49,219,000
U.S. Treasuries	91282CAM3	US TREASURY	7/26/2021	9/30/2025	0.25	50,000,000	49,321,209	49,298,666	49,219,000
U.S. Treasuries	91282CAT8	US TREASURY	2/25/2021	10/31/2025	0.25	50,000,000	49,298,828	49,375,961	49,170,000
U.S. Treasuries	91282CAT8	US TREASURY	3/2/2021	10/31/2025	0.25	50,000,000	49,078,125	49,177,129	49,170,000
U.S. Treasuries	91282CAT8	US TREASURY	3/4/2021	10/31/2025	0.25	50,000,000	49,048,828	49,149,981	49,170,000
U.S. Treasuries	91282CBC4	US TREASURY	2/25/2021	12/31/2025	0.38	50,000,000	49,455,078	49,512,957	49,347,500
U.S. Treasuries	91282CBC4	US TREASURY	2/26/2021	12/31/2025	0.38	50,000,000	49,271,484	49,348,495	49,347,500
U.S. Treasuries	91282CBW0	US TREASURY	6/28/2021	4/30/2026	0.75	50,000,000	49,722,232	49,674,539	50,045,000
U.S. Treasuries	91282CBW0	US TREASURY	7/2/2021	4/30/2026	0.75	50,000,000	49,739,667	49,739,795	50,045,000
U.S. Treasuries	912828R36	US TREASURY	7/23/2021	5/15/2026	1.63	50,000,000	52,355,469	52,152,968	52,041,000
U.S. Treasuries	912828R36	US TREASURY	8/27/2021	5/15/2026	1.63	50,000,000	52,120,245	51,885,135	52,041,000

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	
U.S. Treasuries	91282CCJ8	US TREASURY	7/2/2021	6/30/2026	0.88	50,000,000	49,934,018	49,933,927	50,281,500	
U.S. Treasuries	91282CCJ8	US TREASURY	7/14/2021	6/30/2026	0.88	50,000,000	50,086,957	50,086,411	50,281,500	
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026	0.88	50,000,000	50,371,858	50,337,846	50,281,500	
U.S. Treasuries	91282CCJ8	US TREASURY	7/22/2021	6/30/2026	0.88	50,000,000	50,354,280	50,320,668	50,281,500	
U.S. Treasuries	91282CCJ8	US TREASURY	8/6/2021	6/30/2026	0.88	50,000,000	50,450,238	50,400,346	50,281,500	
U.S. Treasuries	91282CCJ8	US TREASURY	8/10/2021	6/30/2026	0.88	50,000,000	50,288,978	50,237,274	50,281,500	
Subtotals					0.77	\$ 5,798,860,000	\$ 5,831,560,907	\$ 5,819,818,481	\$ 5,827,101,841	
Federal Agencies	313313LE6	FED FARM CRD DISCOUNT NT	11/16/2020	9/2/2021	0.00	\$ 10,000,000	\$ 9,990,333	\$ 9,999,967	\$ 10,000,000	
Federal Agencies	313313LV8	FED FARM CRD DISCOUNT NT	12/21/2020	9/17/2021	0.00	10,000,000	9,992,500	9,999,556	9,999,800	
Federal Agencies	313313MK1	FED FARM CRD DISCOUNT NT	11/18/2020	10/1/2021	0.00	5,000,000	4,994,717	4,999,500	4,999,850	
Federal Agencies	3135G0Q89	FANNIE MAE	10/21/2016	10/7/2021	1.38	25,000,000	25,000,000	25,000,000	25,033,000	
Federal Agencies	3133EJK24	FEDERAL FARM CREDIT BANK	10/19/2018	10/19/2021	3.00	25,000,000	24,980,900	24,999,164	25,097,250	
Federal Agencies	313313NF1	FED FARM CRD DISCOUNT NT	12/21/2020	10/21/2021	0.00	5,000,000	4,995,778	4,999,306	4,999,700	
Federal Agencies	313313NF1	FED FARM CRD DISCOUNT NT	11/19/2020	10/21/2021	0.00	16,000,000	15,983,573	15,997,556	15,999,040	
Federal Agencies	313313NK0	FED FARM CRD DISCOUNT NT	11/23/2020	10/25/2021	0.00	20,000,000	19,979,467	19,996,700	19,998,800	
Federal Agencies	313313NK0	FED FARM CRD DISCOUNT NT	11/30/2020	10/25/2021	0.00	50,000,000	49,949,736	49,991,750	49,997,000	
Federal Agencies	3133EGZJ7	FEDERAL FARM CREDIT BANK	10/25/2016	10/25/2021	1.38	14,500,000	14,500,000	14,500,000	14,529,290	
Federal Agencies	3133EGZJ7	FEDERAL FARM CREDIT BANK	10/25/2016	10/25/2021	1.38	15,000,000	15,000,000	15,000,000	15,030,300	
Federal Agencies	3133ELWS9	FEDERAL FARM CREDIT BANK	4/15/2020	10/25/2021	0.40	50,000,000	49,992,387	49,999,263	50,028,000	
Federal Agencies	3133ELWS9	FEDERAL FARM CREDIT BANK	4/15/2020	10/25/2021	0.40	50,000,000	49,992,387	49,999,263	50,028,000	
Federal Agencies	313313NM6	FED FARM CRD DISCOUNT NT	12/3/2020	10/27/2021	0.00	30,000,000	29,972,667	29,995,333	29,998,200	
Federal Agencies	313313NN4	FED FARM CRD DISCOUNT NT	11/24/2020	10/28/2021	0.00	50,000,000	49,953,056	49,992,083	49,997,000	
Federal Agencies	3133EJT74	FEDERAL FARM CREDIT BANK	11/15/2018	11/15/2021	3.05	50,000,000	49,950,000	49,996,578	50,304,000	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	11/8/2019	11/19/2021	1.63	17,000,000	16,970,930	16,996,905	17,057,290	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	11/8/2019	11/19/2021	1.63	25,000,000	24,957,250	24,995,448	25,084,250	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	11/8/2019	11/19/2021	1.63	25,000,000	24,957,250	24,995,448	25,084,250	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	11/8/2019	11/19/2021	1.63	45,000,000	44,923,050	44,991,807	45,151,650	
Federal Agencies	3130AHJY0	FEDERAL HOME LOAN BANK	11/8/2019	11/19/2021	1.63	50,000,000	49,914,500	49,990,897	50,168,500	
Federal Agencies	313313QA9	FED FARM CRD DISCOUNT NT	12/22/2020	12/3/2021	0.00	15,000,000	14,985,583	14,996,125	14,998,050	
Federal Agencies	313313QL5	FED FARM CRD DISCOUNT NT	12/30/2020	12/13/2021	0.00	50,000,000	49,946,833	49,984,264	49,993,000	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	3/19/2020	12/17/2021	2.80	19,000,000	19,677,730	19,113,663	19,152,190	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	12/17/2018	12/17/2021	2.80	25,000,000	24,974,250	24,997,486	25,200,250	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	12/17/2018	12/17/2021	2.80	25,000,000	24,974,250	24,997,486	25,200,250	
Federal Agencies	3133EJ3B3	FEDERAL FARM CREDIT BANK	12/17/2018	12/17/2021	2.80	25,000,000	24,964,250	24,996,510	25,200,250	
Federal Agencies	3130AHSR5	FEDERAL HOME LOAN BANK	12/20/2019	12/20/2021	1.63	22,500,000	22,475,700	22,496,343	22,605,750	
Federal Agencies	3133EMLW0	FEDERAL FARM CREDIT BANK	1/20/2021	12/29/2021	0.09	62,500,000	62,490,464	62,496,692	62,506,875	
Federal Agencies	313313RK6	FED FARM CRD DISCOUNT NT	3/30/2021	1/5/2022	0.00	50,000,000	49,976,583	49,989,500	49,991,500	
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	3/18/2020	1/18/2022	0.53	50,000,000	49,886,500	49,976,488	50,082,000	
Federal Agencies	3133ELTN4	FEDERAL FARM CREDIT BANK	3/23/2020	1/18/2022	0.53	63,450,000	63,289,472	63,416,496	63,554,058	
Federal Agencies	3133ELKN3	FEDERAL FARM CREDIT BANK	1/28/2020	1/28/2022	1.55	100,000,000	99,992,000	99,998,369	100,594,000	
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	5/4/2021	2/1/2022	0.05	100,000,000	99,994,705	99,997,032	99,980,000	
Federal Agencies	3130AMEN8	FEDERAL HOME LOAN BANK	5/6/2021	2/1/2022	0.05	100,000,000	99,995,490	99,997,454	99,980,000	
Federal Agencies	3133EKAK2	FEDERAL FARM CREDIT BANK	2/19/2019	2/14/2022	2.53	20,700,000	20,682,612	20,697,354	20,823,254	
Federal Agencies	3133EKBV7	FEDERAL FARM CREDIT BANK	3/1/2019	3/1/2022	2.55	10,000,000	9,997,186	9,999,535	10,124,600	
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	4/5/2019	3/11/2022	2.50	17,780,000	17,848,986	17,792,303	18,007,762	
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	4/5/2019	3/11/2022	2.50	40,000,000	40,158,360	40,028,242	40,512,400	
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	4/8/2019	3/14/2022	2.47	26,145,000	26,226,050	26,145,681	26,483,839	
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	4/8/2019	3/14/2022	2.47	45,500,000	45,634,680	45,524,396	46,089,680	
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,999,000	24,999,719	25,091,750	

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Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized	
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Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,993,000	24,998,034	25,091,750
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,998,000	24,998,877	25,091,750
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	3/25/2020	3/25/2022	0.70	25,000,000	24,983,250	24,995,296	25,091,750
Federal Agencies	3135G0T45	FANNIE MAE	6/6/2017	4/5/2022	1.88	25,000,000	25,072,250	25,008,847	25,268,000
Federal Agencies	313313VG0	FED FARM CRD DISCOUNT NT	7/9/2021	4/8/2022	0.00	10,000,000	9,995,450	9,996,350	9,996,400
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	25,000,000	24,918,000	24,983,316	25,333,250
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,966,631	50,666,500
Federal Agencies	3135G0V59	FANNIE MAE	4/12/2019	4/12/2022	2.25	50,000,000	49,836,000	49,966,631	50,666,500
Federal Agencies	3133EKHB5	FEDERAL FARM CREDIT BANK	4/18/2019	4/18/2022	2.35	50,000,000	49,969,500	49,993,627	50,723,500
Federal Agencies	3133EMXN7	FEDERAL FARM CREDIT BANK	4/28/2021	4/27/2022	0.06	19,550,000	19,548,390	19,548,926	19,550,978
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	5/6/2021	5/6/2022	0.06	10,000,000	9,999,918	9,999,944	9,999,600
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	5/18/2021	5/6/2022	0.06	10,000,000	10,000,100	9,999,930	9,999,600
Federal Agencies	313385WL6	FED HOME LN DISCOUNT NT	5/6/2021	5/6/2022	0.00	50,000,000	49,972,118	49,981,132	49,979,500
Federal Agencies	3130AMGM8	FEDERAL HOME LOAN BANK	5/11/2021	5/10/2022	0.06	50,000,000	49,998,408	49,998,845	49,995,000
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	5/17/2021	5/13/2022	0.06	30,000,000	29,999,953	29,999,826	29,996,700
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	5/13/2021	5/13/2022	0.06	45,000,000	44,998,200	44,998,747	44,995,050
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	25,000,000	24,949,250	24,988,100	25,389,000
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	5/16/2019	5/16/2022	2.25	35,000,000	34,928,950	34,983,340	35,544,600
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/6/2017	6/2/2022	1.88	50,000,000	50,059,250	50,008,910	50,664,500
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/9/2017	6/2/2022	1.88	50,000,000	49,997,500	49,999,623	50,664,500
Federal Agencies	3133EMF64	FEDERAL FARM CREDIT BANK	7/7/2021	6/9/2022	0.06	58,735,000	58,726,269	58,725,434	58,719,142
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	20,000,000	19,998,940	19,999,667	20,249,200
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,583	25,311,500
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	12/16/2019	6/15/2022	1.63	25,000,000	24,998,676	24,999,583	25,311,500
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANK	3/18/2020	9/20/2022	1.85	25,000,000	25,718,750	25,301,310	25,470,500
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	4/3/2020	10/3/2022	0.70	40,000,000	39,990,000	39,995,652	40,274,800
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANK	7/14/2021	12/14/2022	0.11	50,000,000	49,992,900	49,993,572	50,001,500
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANK	5/18/2021	1/19/2023	0.14	60,000,000	59,987,400	59,989,586	60,010,800
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	3/25/2020	1/23/2023	1.60	10,140,000	10,384,141	10,260,181	10,347,667
Federal Agencies	3133EMUH3	FEDERAL FARM CREDIT BANK	3/31/2021	3/23/2023	0.13	65,000,000	64,956,956	64,964,716	64,962,950
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	20,000,000	19,973,600	19,978,699	19,984,600
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	25,000,000	24,967,000	24,973,374	24,980,750
Federal Agencies	3133EMVP4	FEDERAL FARM CREDIT BANK	4/13/2021	4/13/2023	0.13	50,000,000	49,934,000	49,946,748	49,961,500
Federal Agencies	3133EMXM9	FEDERAL FARM CREDIT BANK	5/5/2021	4/27/2023	0.13	44,500,000	44,463,469	44,468,458	44,459,505
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	12,500,000	12,484,000	12,486,499	12,486,875
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	25,000,000	24,968,000	24,972,997	24,973,750
Federal Agencies	3133EMYX4	FEDERAL FARM CREDIT BANK	5/10/2021	5/10/2023	0.13	75,000,000	74,904,000	74,918,992	74,921,250
Federal Agencies	3130AMRY0	FEDERAL HOME LOAN BANK	6/4/2021	6/2/2023	0.13	15,000,000	14,986,200	14,987,887	14,987,700
Federal Agencies	3133EMF31	FEDERAL FARM CREDIT BANK	6/2/2021	6/2/2023	0.13	100,000,000	99,938,000	99,945,729	99,870,000
Federal Agencies	3133EMH96	FEDERAL FARM CREDIT BANK	6/28/2021	6/14/2023	0.13	50,000,000	49,867,281	49,877,119	49,928,000
Federal Agencies	3133EM3S9	FEDERAL FARM CREDIT BANK	8/26/2021	6/26/2023	0.20	50,000,000	49,979,892	49,980,072	50,009,500
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023	0.13	50,000,000	49,927,791	49,932,637	49,945,000
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	7/14/2021	7/14/2023	0.13	50,000,000	49,907,253	49,913,478	49,945,000
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANK	8/10/2021	8/10/2023	0.16	50,000,000	49,970,000	49,970,904	49,985,500
Federal Agencies	3133ELNE0	FEDERAL FARM CREDIT BANK	3/18/2020	2/14/2024	1.43	20,495,000	20,950,604	20,780,869	21,046,316
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,507	4,993,600
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	5,000,000	4,998,200	4,998,507	4,993,600
Federal Agencies	3133EMRZ7	FEDERAL FARM CREDIT BANK	2/26/2021	2/26/2024	0.25	100,000,000	99,964,000	99,970,148	99,872,000
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,500	49,948,719	49,971,500
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	3/18/2021	3/18/2024	0.30	50,000,000	49,939,450	49,948,676	49,971,500

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			Settle Date	Date	Coupon			Book Value	Market Value	
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	16,545,000	16,551,563	16,549,120	16,539,871	
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	29,424,000	29,435,672	29,431,327	29,414,879	
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	5/4/2021	4/22/2024	0.35	39,000,000	39,015,470	39,009,711	38,987,910	
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANK	8/6/2021	7/23/2024	0.45	50,000,000	50,100,125	50,089,789	50,090,500	
Federal Agencies	3133ELCP7	FEDERAL FARM CREDIT BANK	12/3/2019	12/3/2024	1.63	25,000,000	24,960,000	24,973,968	25,929,000	
Federal Agencies	3135G0X24	FANNIE MAE	4/21/2021	1/7/2025	1.63	39,060,000	40,632,556	40,478,429	40,613,807	
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,342	5,171,200	
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,342	5,171,200	
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	5,000,000	4,996,150	4,997,342	5,171,200	
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	15,000,000	14,988,450	14,992,026	15,513,600	
Federal Agencies	3137EAEP0	FREDDIE MAC	2/14/2020	2/12/2025	1.50	50,000,000	49,961,500	49,973,419	51,712,000	
Federal Agencies	3137EAEP0	FREDDIE MAC	4/21/2021	2/12/2025	1.50	53,532,000	55,450,052	55,266,921	55,364,936	
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025	1.21	16,000,000	15,990,720	15,993,428	16,386,400	
Federal Agencies	3133ELQY3	FEDERAL FARM CREDIT BANK	3/23/2020	3/3/2025	1.21	24,000,000	23,964,240	23,974,675	24,579,600	
Federal Agencies	3133EMWT5	FEDERAL FARM CREDIT BANK	4/21/2021	4/21/2025	0.60	50,000,000	49,973,500	49,973,912	50,108,500	
Federal Agencies	3135G03U5	FANNIE MAE	7/12/2021	4/22/2025	0.63	50,000,000	50,177,444	50,104,009	50,144,000	
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	7/12/2021	6/30/2025	0.70	17,680,000	17,736,694	17,732,708	17,755,670	
Federal Agencies	3135G05X7	FANNIE MAE	3/4/2021	8/25/2025	0.38	25,000,000	24,684,250	24,719,205	24,782,250	
Federal Agencies	3135G05X7	FANNIE MAE	2/25/2021	8/25/2025	0.38	72,500,000	71,862,000	71,935,048	71,868,525	
Federal Agencies	3137EAEX3	FREDDIE MAC	3/4/2021	9/23/2025	0.38	22,600,000	22,295,352	22,328,490	22,365,412	
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANK	8/9/2021	4/6/2026	0.69	15,500,000	15,459,041	15,458,716	15,472,875	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	25,014,000	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	25,014,000	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	25,014,000	
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	8/19/2021	7/13/2026	1.05	25,000,000	25,000,000	25,000,000	25,014,000	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	25,014,000	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	25,014,000	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	25,014,000	
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	8/20/2021	7/27/2026	1.07	25,000,000	25,000,000	25,000,000	25,014,000	
Subtotals					0.85	\$ 4,191,836,000	\$ 4,194,212,875	\$ 4,193,713,828	\$ 4,210,776,394	
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	PPE82MH19	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	89114W2V6	TORONTO DOMINION BANK NY	3/2/2021	9/3/2021	0.16	\$ 50,000,000	\$ 50,000,000	\$ 50,000,000	\$ 50,000,458	
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	100,004,693	
Negotiable CDs	89114W2T1	TORONTO DOMINION BANK NY	3/2/2021	9/24/2021	0.16	70,000,000	70,000,000	70,000,000	70,005,131	
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	100,005,091	
Negotiable CDs	89114W2U8	TORONTO DOMINION BANK NY	3/2/2021	9/29/2021	0.16	40,000,000	40,000,000	40,000,000	40,003,543	
Negotiable CDs	78012UG58	ROYAL BANK OF CANADA NY	2/23/2021	10/25/2021	0.11	50,000,000	50,000,000	50,000,000	50,004,918	
Negotiable CDs	06367CCF2	BANK OF MONTREAL CHICAGO	3/8/2021	1/3/2022	0.20	50,000,000	50,000,000	50,000,000	50,024,291	
Negotiable CDs	89114W3L7	TORONTO DOMINION BANK NY	3/8/2021	1/5/2022	0.20	50,000,000	50,000,000	50,000,000	50,024,679	
Negotiable CDs	89114W3B9	TORONTO DOMINION BANK NY	3/4/2021	1/6/2022	0.20	60,000,000	60,000,000	60,000,000	60,029,848	
Negotiable CDs	89114W2B0	TORONTO DOMINION BANK NY	2/18/2021	1/14/2022	0.18	100,000,000	100,000,000	100,000,000	100,045,301	
Negotiable CDs	06367CCQ8	BANK OF MONTREAL CHICAGO	3/11/2021	1/20/2022	0.20	50,000,000	50,000,000	50,000,000	50,027,593	
Negotiable CDs	89114W3W3	TORONTO DOMINION BANK NY	3/11/2021	1/20/2022	0.20	50,000,000	50,000,000	50,000,000	50,027,593	
Negotiable CDs	06367CBA4	BANK OF MONTREAL CHICAGO	2/16/2021	2/14/2022	0.20	75,000,000	75,000,000	75,000,000	75,048,672	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Coupon	Par Value	Book Value	Amortized	
				Date					Book Value	Market Value
Negotiable CDs	78012UG82	ROYAL BANK OF CANADA NY	2/26/2021	2/16/2022		0.15	50,000,000	50,000,000	50,000,000	50,022,235
Negotiable CDs	78012UG90	ROYAL BANK OF CANADA NY	2/26/2021	2/22/2022		0.16	60,000,000	60,000,000	60,000,000	60,029,378
Negotiable CDs	06367CCJ4	BANK OF MONTREAL CHICAGO	3/9/2021	2/28/2022		0.14	50,000,000	50,000,000	50,000,000	50,007,727
Negotiable CDs	06367CDY0	BANK OF MONTREAL CHICAGO	4/6/2021	2/28/2022		0.20	50,000,000	50,000,000	50,000,000	50,022,590
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	50,014,071
Negotiable CDs	06367CBZ9	BANK OF MONTREAL CHICAGO	3/3/2021	3/2/2022		0.16	100,000,000	100,000,000	100,000,000	100,026,103
Negotiable CDs	89114W3C7	TORONTO DOMINION BANK NY	3/4/2021	3/4/2022		0.21	50,000,000	50,000,000	50,000,000	50,025,651
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	50,031,949
Negotiable CDs	89114W4K8	TORONTO DOMINION BANK NY	3/15/2021	3/15/2022		0.23	50,000,000	50,000,000	50,000,000	50,032,615
Negotiable CDs	06367CCY1	BANK OF MONTREAL CHICAGO	3/16/2021	3/16/2022		0.17	50,000,000	50,000,000	50,000,000	50,015,862
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	50,030,048
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	50,034,780
Negotiable CDs	89114W5N1	TORONTO DOMINION BANK NY	3/30/2021	3/28/2022		0.22	50,000,000	50,000,000	50,000,000	50,031,880
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	50,036,278
Negotiable CDs	89114W6T7	TORONTO DOMINION BANK NY	4/13/2021	4/11/2022		0.22	50,000,000	50,000,000	50,000,000	50,034,017
Negotiable CDs	06367CHR1	BANK OF MONTREAL CHICAGO	7/6/2021	5/9/2022		0.17	100,000,000	100,000,000	100,000,000	100,041,781
Negotiable CDs	89114WBD6	TORONTO DOMINION BANK NY	5/25/2021	5/25/2022		0.21	50,000,000	50,000,000	50,000,000	50,037,030
Negotiable CDs	06367CKG1	BANK OF MONTREAL CHICAGO	8/25/2021	7/18/2022		0.18	50,000,000	50,000,000	50,000,000	50,035,634
Negotiable CDs	06367CKN6	BANK OF MONTREAL CHICAGO	8/30/2021	7/18/2022		0.18	50,000,000	50,000,000	50,000,000	50,035,635
Subtotals						0.18	\$ 1,905,000,000	\$ 1,905,000,000	\$ 1,905,000,000	\$ 1,905,797,071
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	8/31/2021	9/1/2021		0.03	\$ 336,695,147	\$ 336,695,147	\$ 336,695,147	\$ 336,695,147
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PI	8/31/2021	9/1/2021		0.03	13,075,029	13,075,029	13,075,029	13,075,029
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	8/31/2021	9/1/2021		0.01	10,546,211	10,546,211	10,546,211	10,546,211
Money Market Funds	31607A703	FIDELITY INST GOV FUND	8/31/2021	9/1/2021		0.01	100,345,545	100,345,545	100,345,545	100,345,545
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUN	8/31/2021	9/1/2021		0.03	185,401,360	185,401,360	185,401,360	185,401,360
Subtotals						0.03	\$ 646,063,291	\$ 646,063,291	\$ 646,063,291	\$ 646,063,291
Supranationals	459058JV6	INTL BK RECON & DEVELOP	4/20/2021	4/20/2023		0.13	\$ 100,000,000	\$ 99,793,000	\$ 99,830,997	\$ 99,883,000
Supranationals	4581X0CM8	INTER-AMERICAN DEVEL BK	4/26/2021	1/15/2025		2.13	100,000,000	105,676,000	105,141,788	105,239,000
Supranationals	459058JB0	INTL BK RECON & DEVELOP	7/23/2021	4/22/2025		0.63	40,000,000	40,149,194	40,083,487	40,046,400
Supranationals	45818WDG8	INTER-AMERICAN DEVEL BK	8/25/2021	2/27/2026		0.82	19,500,000	19,556,907	19,556,665	19,472,115
Subtotals						1.05	\$ 259,500,000	\$ 265,175,102	\$ 264,612,938	\$ 264,640,515
Grand Totals						0.67	\$ 12,841,259,291	\$ 12,882,012,175	\$ 12,869,208,538	\$ 12,894,379,113

Monthly Investment Earnings

Pooled Fund

For month ended August 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	912796C64	TREASURY BILL	0	0	0.07	2/4/21	8/5/21	0	777.78	0	777.78
U.S. Treasuries	912796J91	TREASURY BILL	0	0	0.0425	7/9/21	8/10/21	0.00	531.25	0.00	531.25
U.S. Treasuries	9127964B2	TREASURY BILL	0	0	0.05	2/11/21	8/12/21	0	1527.79	0	1527.79
U.S. Treasuries	9127964L0	TREASURY BILL	50000000	0	0.1111	10/29/20	9/9/21	0	4779.17	0	4779.17
U.S. Treasuries	9127964L0	TREASURY BILL	50000000	0	0.1026	11/10/20	9/9/21	0.00	4413.19	0.00	4413.19
U.S. Treasuries	9128285A4	US TREASURY	50000000	2.75	0.1103	11/19/20	9/15/21	115828.81	-111809.9	0.00	4018.91
U.S. Treasuries	9128285A4	US TREASURY	50000000	2.75	0.1049	12/3/20	9/15/21	115828.81	-111990.55	0	3838.26
U.S. Treasuries	912828T34	US TREASURY	50000000	1.125	1.6923	12/11/19	9/30/21	47643.44	23612.37	0	71255.81
U.S. Treasuries	9127964V8	TREASURY BILL	50000000	0	0.1156	10/29/20	10/7/21	0	4972.92	0	4972.92
U.S. Treasuries	9127964V8	TREASURY BILL	50000000	0	0.1151	10/29/20	10/7/21	0	4951.37	0	4951.37
U.S. Treasuries	9127964V8	TREASURY BILL	50000000	0	0.0931	12/3/20	10/7/21	0	4004.17	0	4004.17
U.S. Treasuries	9128285F3	US TREASURY	50000000	2.875	0.1302	10/29/20	10/15/21	121755.46	-116436.3	0	5319.16
U.S. Treasuries	912828T67	US TREASURY	50000000	1.25	1.428	11/10/16	10/31/21	52649.46	7268.29	0.00	59917.75
U.S. Treasuries	9127964W6	TREASURY BILL	23860000	0	0.1352	11/5/20	11/4/21	0	2773.72	0	2773.72
U.S. Treasuries	9127964W6	TREASURY BILL	50000000	0	0.1377	11/5/20	11/4/21	0.00	5920.15	0.00	5920.15
U.S. Treasuries	9127964W6	TREASURY BILL	50000000	0	0.1201	11/10/20	11/4/21	0.00	5166.66	0.00	5166.66
U.S. Treasuries	9127964W6	TREASURY BILL	50000000	0	0.1001	11/19/20	11/4/21	0	4305.55	0	4305.55
U.S. Treasuries	9127964W6	TREASURY BILL	100000000	0	0.035	5/6/21	11/4/21	0.00	3013.81	0.00	3013.81
U.S. Treasuries	912796H51	TREASURY BILL	150000000	0	0.035	5/13/21	11/12/21	0.00	4520.91	0.00	4520.91
U.S. Treasuries	912796H69	TREASURY BILL	100000000	0	0.03	5/20/21	11/18/21	0.00	2583.39	0.00	2583.39
U.S. Treasuries	912828U65	US TREASURY	50000000	1.75	0.0954	12/14/20	11/30/21	74112.03	-70206.78	0	3905.25
U.S. Treasuries	912828U65	US TREASURY	100000000	1.75	1.8957	12/13/16	11/30/21	148224.04	11755.37	0.00	159979.41
U.S. Treasuries	9127965G0	TREASURY BILL	50000000	0	0.0901	12/17/20	12/2/21	0.00	3875	0.00	3875
U.S. Treasuries	9127965G0	TREASURY BILL	100000000	0	0.1101	12/3/20	12/2/21	0	9472.21	0	9472.21
U.S. Treasuries	9128285R7	US TREASURY	50000000	2.625	0.1161	12/4/20	12/15/21	111168.03	-106440.12	0	4727.91
U.S. Treasuries	9128285R7	US TREASURY	50000000	2.625	0.1085	12/8/20	12/15/21	111168.03	-106770.83	0.00	4397.2
U.S. Treasuries	9128285R7	US TREASURY	50000000	2.625	0.1094	12/9/20	12/15/21	111168.03	-106732.23	0	4435.8
U.S. Treasuries	9128285R7	US TREASURY	50000000	2.625	0.1073	12/15/20	12/15/21	111168.03	-106827.91	0	4340.12
U.S. Treasuries	912796A90	TREASURY BILL	50000000	0	0.0902	1/26/21	12/30/21	0	3879.3	0	3879.3
U.S. Treasuries	912828U81	US TREASURY	50000000	2	1.6095	11/22/19	12/31/21	84239.13	-16198.25	0	68040.88
U.S. Treasuries	912796C31	TREASURY BILL	100000000	0	0.0901	1/28/21	1/27/22	0	7750	0	7750
U.S. Treasuries	912828Z60	US TREASURY	50000000	1.375	0.104	1/13/21	1/31/22	57914.40	-53907.27	0.00	4007.13
U.S. Treasuries	912828Z60	US TREASURY	50000000	1.375	0.1012	1/15/21	1/31/22	57914.4	-54031.33	0	3883.07
U.S. Treasuries	912796F38	TREASURY BILL	50000000	0	0.058	4/19/21	3/24/22	0	2497.22	0	2497.22
U.S. Treasuries	912828ZG8	US TREASURY	50000000	0.375	0.0673	4/8/21	3/31/22	15881.15	-13059.13	0.00	2822.02
U.S. Treasuries	912796G45	TREASURY BILL	100000000	0	0.065	4/22/21	4/21/22	0.00	5597.2	0.00	5597.2
U.S. Treasuries	912796H44	TREASURY BILL	200000000	0	0.055	5/20/21	5/19/22	0.00	9472.29	0.00	9472.29
U.S. Treasuries	912828XD7	US TREASURY	50000000	1.875	0.0798	5/13/21	5/31/22	79405.73	-76197.37	0.00	3208.36
U.S. Treasuries	9128286Y1	US TREASURY	50000000	1.75	0.0801	4/8/21	6/15/22	74112.02	-70894.78	0	3217.24
U.S. Treasuries	9128286Y1	US TREASURY	50000000	1.75	0.0922	4/28/21	6/15/22	74112.02	-70369.25	0.00	3742.77
U.S. Treasuries	912828XW5	US TREASURY	25000000	1.75	1.7692	8/15/17	6/30/22	36854.62	391.17	0	37245.79
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.107	3/12/21	6/30/22	5264.95	-764.8	0.00	4500.15
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0906	3/31/21	6/30/22	5264.95	-1460.56	0	3804.39
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0837	4/8/21	6/30/22	5264.95	-1756.94	0.00	3508.01
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0927	4/15/21	6/30/22	5264.95	-1372.95	0	3892
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0926	4/16/21	6/30/22	5264.95	-1376.07	0.00	3888.88
U.S. Treasuries	912828ZX1	US TREASURY	50000000	0.125	0.0924	4/19/21	6/30/22	5264.95	-1385.51	0.00	3879.44
U.S. Treasuries	912828YA2	US TREASURY	100000000	1.5	0.0988	3/30/21	8/15/22	127304.53	-119167.81	0	8136.72
U.S. Treasuries	912828CAG6	US TREASURY	50000000	0.125	0.0974	3/30/21	8/31/22	5267.76	-1166.6	0.00	4101.16
U.S. Treasuries	912828TY6	US TREASURY	50000000	1.625	0.1236	4/8/21	11/15/22	68444.3	-63543.22	0	4901.08
U.S. Treasuries	912828Z86	US TREASURY	50000000	1.375	0.1371	8/17/21	2/15/23	28023.1	-25333.5	0	2689.6
U.S. Treasuries	912828ZD5	US TREASURY	50000000	0.5	0.162	3/18/21	3/15/23	21059.79	-14324.71	0	6735.08
U.S. Treasuries	912828CBU4	US TREASURY	50000000	0.125	0.1537	5/4/21	3/31/23	5293.71	1217.9	0	6511.61

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	912828ZU7	US TREASURY	50000000	0.25	0.1911	3/12/21	6/15/23	10587.43	-2495.27	0.00	8092.16
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	83.97	0.00	10671.4
U.S. Treasuries	912828S35	US TREASURY	50000000	1.375	1.6093	1/9/20	6/30/23	57914.40	9645.48	0.00	67559.88
U.S. Treasuries	912828S35	US TREASURY	50000000	1.375	0.2422	6/24/21	6/30/23	57914.4	-47960.37	0	9954.03
U.S. Treasuries	91282CCK5	US TREASURY	50000000	0.125	0.2602	6/30/21	6/30/23	5264.95	5722.93	0	10987.88
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2011	4/1/21	7/31/23	52649.46	-44467.45	0.00	8182.01
U.S. Treasuries	912828S92	US TREASURY	50000000	1.25	0.2027	4/1/21	7/31/23	52649.46	-44396.3	0	8253.16
U.S. Treasuries	91282CAK7	US TREASURY	50000000	0.125	0.2333	8/10/21	9/15/23	3736.41	3253.51	0	6989.92
U.S. Treasuries	912828WE6	US TREASURY	50000000	2.75	1.7091	12/17/19	11/15/23	115828.8	-42539.59	0	73289.21
U.S. Treasuries	91282CBA8	US TREASURY	50000000	0.125	0.2954	3/19/21	12/15/23	5293.71	7197.88	0.00	12491.59
U.S. Treasuries	91282CCC3	US TREASURY	50000000	0.25	0.4475	7/2/21	5/15/24	10529.89	8319.42	0.00	18849.31
U.S. Treasuries	912828XT2	US TREASURY	50000000	2	0.4283	7/6/21	5/31/24	84699.45	-66201.72	0	18497.73
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	0.3763	8/6/21	7/15/24	13247.28	47.28	0.00	13294.56
U.S. Treasuries	91282CCL3	US TREASURY	50000000	0.375	0.4018	8/9/21	7/15/24	11718.75	838.88	0	12557.63
U.S. Treasuries	912828Y87	US TREASURY	50000000	1.75	0.4154	3/30/21	7/31/24	73709.24	-56225.65	0.00	17483.59
U.S. Treasuries	91282CCT6	US TREASURY	50000000	0.375	0.4439	8/25/21	8/15/24	3566.58	654.64	0	4221.22
U.S. Treasuries	912828YM6	US TREASURY	50000000	1.5	0.5038	4/15/21	10/31/24	63179.35	-41798.39	0	21380.96
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.5162	3/9/21	11/15/24	94769.02	-72728.16	0.00	22040.86
U.S. Treasuries	912828G38	US TREASURY	50000000	2.25	0.4762	3/12/21	11/15/24	94769.02	-74467.25	0.00	20301.77
U.S. Treasuries	912828Y0	US TREASURY	50000000	1.75	0.5625	3/15/21	12/31/24	73709.24	-49764.56	0	23944.68
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5756	3/30/21	1/31/25	57914.40	-33488.5	0.00	24425.9
U.S. Treasuries	912828Z52	US TREASURY	50000000	1.375	0.5707	4/15/21	1/31/25	57914.4	-33700.21	0	24214.19
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.607	3/15/21	2/28/25	47409.85	-21689.68	0	25720.17
U.S. Treasuries	912828ZC7	US TREASURY	50000000	1.125	0.6083	3/31/21	2/28/25	47409.85	-21635.98	0	25773.87
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.613	4/15/21	3/31/25	21174.87	4731.53	0	25906.4
U.S. Treasuries	912828ZF0	US TREASURY	50000000	0.5	0.5822	4/19/21	3/31/25	21174.86	3443.02	0	24617.88
U.S. Treasuries	912828ZL7	US TREASURY	50000000	0.375	0.5722	5/18/21	4/30/25	15794.83	8265.93	0	24060.76
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6546	3/8/21	6/30/25	10529.89	16914.68	0	27444.57
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.7014	3/9/21	6/30/25	10529.89	18848.77	0.00	29378.66
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6025	5/12/21	6/30/25	10529.89	14755.8	0	25285.69
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6511	5/13/21	6/30/25	10529.89	16771.77	0	27301.66
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6175	5/18/21	6/30/25	10529.89	15378.27	0.00	25908.16
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.6022	7/12/21	6/30/25	10529.89	14750.21	0	25280.1
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.5091	8/5/21	6/30/25	9171.20	9473.68	0.00	18644.88
U.S. Treasuries	912828ZW3	US TREASURY	50000000	0.25	0.5583	8/6/21	6/30/25	8831.52	10840.94	0.00	19672.46
U.S. Treasuries	91282CAB7	US TREASURY	50000000	0.25	0.5246	8/5/21	7/31/25	9171.20	10032.57	0.00	19203.77
U.S. Treasuries	91282CAB7	US TREASURY	50000000	0.25	0.5738	8/6/21	7/31/25	8831.52	11377.79	0.00	20209.31
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.6628	5/12/21	9/30/25	10587.44	17234.32	0	27821.76
U.S. Treasuries	91282CAM3	US TREASURY	50000000	0.25	0.5987	7/26/21	9/30/25	10587.43	14591.51	0	25178.94
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.5542	2/25/21	10/31/25	10529.90	12718.74	0.00	23248.64
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6521	3/2/21	10/31/25	10529.9	16771.2	0	27301.1
U.S. Treasuries	91282CAT8	US TREASURY	50000000	0.25	0.6655	3/4/21	10/31/25	10529.9	17324.52	0	27854.42
U.S. Treasuries	91282CBC4	US TREASURY	50000000	0.375	0.6036	2/25/21	12/31/25	15794.83	9543.83	0	25338.66
U.S. Treasuries	91282CBC4	US TREASURY	50000000	0.375	0.6814	2/26/21	12/31/25	15794.83	12766.53	0	28561.36
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8929	6/28/21	4/30/26	31589.67	5927.91	0	37517.58
U.S. Treasuries	91282CBW0	US TREASURY	50000000	0.75	0.8642	7/2/21	4/30/26	31589.68	4739.35	0.00	36329.03
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.6924	7/23/21	5/15/26	68444.30	-38871.3	0.00	29573
U.S. Treasuries	912828R36	US TREASURY	50000000	1.625	0.8064	8/27/21	5/15/26	11039.40	-5489.62	0.00	5549.78
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.9031	7/2/21	6/30/26	36854.62	1161.81	0.00	38016.43
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.846	7/14/21	6/30/26	36854.62	-1202.92	0	35651.7
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7322	7/22/21	6/30/26	36854.62	-5940.58	0	30914.04
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.7395	7/22/21	6/30/26	36854.62	-5638.52	0	31216.1
U.S. Treasuries	91282CCJ8	US TREASURY	50000000	0.875	0.706	8/6/21	6/30/26	30910.33	-5904.14	0	25006.19

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	91282CCJ8	US TREASURY	50000000	0.875	0.7746	8/10/21	6/30/26	26154.89	-2960.87	0.00	23194.02	
U.S. Treasuries	912828YC8	US TREASURY	0	1.5	1.6587	12/9/19	8/31/21	61141.3	6407.24	0	67548.54	
Subtotals			\$ 5,798,860,000					\$ 3,655,662	\$ (1,694,333)	\$ -	\$ 1,961,329	
Federal Agencies	313313JY5	FED FARM CRD DISCOUNT NT	\$ -	0.00	0.10	12/18/20	8/3/21	\$ -	\$ 278	\$ -	\$ 278	
Federal Agencies	313385JZ0	FED HOME LN DISCOUNT NT	-	0.00	0.02	8/3/21	8/4/21	-	33	-	33	
Federal Agencies	313385KA3	FED HOME LN DISCOUNT NT	-	0.00	0.03	8/4/21	8/5/21	-	42	-	42	
Federal Agencies	313385KB1	FED HOME LN DISCOUNT NT	-	0.00	0.02	8/5/21	8/6/21	-	111	-	111	
Federal Agencies	313385KH8	FED HOME LN DISCOUNT NT	-	0.00	0.03	8/11/21	8/12/21	-	17	-	17	
Federal Agencies	313385KJ4	FED HOME LN DISCOUNT NT	-	0.00	0.03	8/12/21	8/13/21	-	38	-	38	
Federal Agencies	313385KM7	FED HOME LN DISCOUNT NT	-	0.00	0.03	8/13/21	8/16/21	-	115	-	115	
Federal Agencies	313385KN5	FED HOME LN DISCOUNT NT	-	0.00	0.03	8/16/21	8/17/21	-	33	-	33	
Federal Agencies	313313KP2	FED FARM CRD DISCOUNT NT	-	0.00	0.09	12/2/20	8/18/21	-	1,220	-	1,220	
Federal Agencies	313385KP0	FED HOME LN DISCOUNT NT	-	0.00	0.02	8/17/21	8/18/21	-	30	-	30	
Federal Agencies	313385KP0	FED HOME LN DISCOUNT NT	-	0.00	0.02	8/17/21	8/18/21	-	19	-	19	
Federal Agencies	313385KQ8	FED HOME LN DISCOUNT NT	-	0.00	0.03	8/18/21	8/19/21	-	42	-	42	
Federal Agencies	313385KQ8	FED HOME LN DISCOUNT NT	-	0.00	0.03	8/18/21	8/19/21	-	8	-	8	
Federal Agencies	313313KX5	FED FARM CRD DISCOUNT NT	-	0.00	0.10	11/25/20	8/26/21	-	3,472	-	3,472	
Federal Agencies	313385KY1	FED HOME LN DISCOUNT NT	-	0.00	0.04	7/8/21	8/27/21	-	1,526	-	1,526	
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	

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	3133EKAK2	FEDERAL FARM CREDIT BANK	20,700,000	2.53	2.56	2/19/19	2/14/22	43,643	494	-	-	44,137
Federal Agencies	3133EKBV7	FEDERAL FARM CREDIT BANK	10,000,000	2.55	2.56	3/1/19	3/1/22	21,250	80	-	-	21,330
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	17,780,000	2.50	2.36	4/5/19	3/11/22	37,042	(1,997)	-	-	35,045
Federal Agencies	313378WG2	FEDERAL HOME LOAN BANK	40,000,000	2.50	2.36	4/5/19	3/11/22	83,333	(4,584)	-	-	78,750
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	26,145,000	2.47	2.36	4/8/19	3/14/22	53,815	(2,346)	-	-	51,469
Federal Agencies	3133EKDC7	FEDERAL FARM CREDIT BANK	45,500,000	2.47	2.36	4/8/19	3/14/22	93,654	(3,898)	-	-	89,756
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.70	3/25/20	3/25/22	14,583	42	-	-	14,626
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.71	3/25/20	3/25/22	14,583	297	-	-	14,881
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.71	3/25/20	3/25/22	14,583	170	-	-	14,753
Federal Agencies	3133ELUQ5	FEDERAL FARM CREDIT BANK	25,000,000	0.70	0.73	3/25/20	3/25/22	14,583	711	-	-	15,295
Federal Agencies	3135G0T45	FANNIE MAE	25,000,000	1.88	1.81	6/6/17	4/5/22	39,063	(1,270)	-	-	37,793
Federal Agencies	313313VG0	FED FARM CRD DISCOUNT NT	10,000,000	0.00	0.06	7/9/21	4/8/22	-	517	-	-	517
Federal Agencies	3135G0V59	FANNIE MAE	25,000,000	2.25	2.36	4/12/19	4/12/22	46,875	2,319	-	-	49,194
Federal Agencies	3135G0V59	FANNIE MAE	50,000,000	2.25	2.36	4/12/19	4/12/22	93,750	4,639	-	-	98,389
Federal Agencies	3135G0V59	FANNIE MAE	50,000,000	2.25	2.36	4/12/19	4/12/22	93,750	4,639	-	-	98,389
Federal Agencies	3133EKHB5	FEDERAL FARM CREDIT BANK	50,000,000	2.35	2.37	4/18/19	4/18/22	97,917	863	-	-	98,779
Federal Agencies	3133EMXN7	FEDERAL FARM CREDIT BANK	19,550,000	0.06	0.07	4/28/21	4/27/22	978	140	-	-	1,117
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	10,000,000	0.06	0.06	5/6/21	5/6/22	500	7	-	-	507
Federal Agencies	3130AMEY4	FEDERAL HOME LOAN BANK	10,000,000	0.06	0.06	5/18/21	5/6/22	500	9	-	-	509
Federal Agencies	313385WL6	FED HOME LN DISCOUNT NT	50,000,000	0.00	0.06	5/6/21	5/6/22	-	2,368	-	-	2,368
Federal Agencies	3130AMGM8	FEDERAL HOME LOAN BANK	50,000,000	0.06	0.06	5/11/21	5/10/22	2,500	143	-	-	2,643
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	30,000,000	0.06	0.06	5/17/21	5/13/22	1,500	21	-	-	1,521
Federal Agencies	3130AMJ37	FEDERAL HOME LOAN BANK	45,000,000	0.06	0.06	5/13/21	5/13/22	2,250	153	-	-	2,403
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	25,000,000	2.25	2.32	5/16/19	5/16/22	46,875	1,435	-	-	48,310
Federal Agencies	3133EKLR5	FEDERAL FARM CREDIT BANK	35,000,000	2.25	2.32	5/16/19	5/16/22	65,625	2,010	-	-	67,635
Federal Agencies	3133EHL7	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	3133EHL7	FEDERAL FARM CREDIT BANK	50,000,000	1.88	1.88	6/9/17	6/2/22	78,125	43	-	-	78,168
Federal Agencies	3133EMF64	FEDERAL FARM CREDIT BANK	58,735,000	0.06	0.08	7/7/21	6/9/22	2,937	1,055	-	-	3,992
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	20,000,000	1.63	1.63	12/16/19	6/15/22	27,167	36	-	-	27,203
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.63	12/16/19	6/15/22	33,958	45	-	-	34,003
Federal Agencies	3133ELDK7	FEDERAL FARM CREDIT BANK	25,000,000	1.63	1.63	12/16/19	6/15/22	33,958	45	-	-	34,003
Federal Agencies	3133EHZP1	FEDERAL FARM CREDIT BANK	25,000,000	1.85	0.69	3/18/20	9/20/22	38,542	(24,325)	-	-	14,217
Federal Agencies	3133ELVL5	FEDERAL FARM CREDIT BANK	40,000,000	0.70	0.71	4/3/20	10/3/22	23,333	340	-	-	23,673
Federal Agencies	3133EMS45	FEDERAL FARM CREDIT BANK	50,000,000	0.11	0.12	7/14/21	12/14/22	4,583	425	-	-	5,008
Federal Agencies	3133EMWK4	FEDERAL FARM CREDIT BANK	60,000,000	0.14	0.15	5/18/21	1/19/23	7,000	639	-	-	7,639
Federal Agencies	3133ELJH8	FEDERAL FARM CREDIT BANK	10,140,000	1.60	0.74	3/25/20	1/23/23	13,520	(7,320)	-	-	6,201
Federal Agencies	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	3133EM3S9	FEDERAL FARM CREDIT BANK	50,000,000	0.20	0.22	8/26/21	6/26/23	1,389	180	-	-	1,569
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.20	7/14/21	7/14/23	5,208	3,066	-	-	8,275
Federal Agencies	3133EMS37	FEDERAL FARM CREDIT BANK	50,000,000	0.13	0.22	7/14/21	7/14/23	5,208	3,939	-	-	9,147
Federal Agencies	3133EM2E1	FEDERAL FARM CREDIT BANK	50,000,000	0.16	0.19	8/10/21	8/10/23	4,667	904	-	-	5,571
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

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	3133EMRZ7	FEDERAL FARM CREDIT BANK	100,000,000	0.25	0.26	2/26/21	2/26/24	20,833	1,019	-	-	21,853
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,711	-	-	14,211
Federal Agencies	3133EMTW2	FEDERAL FARM CREDIT BANK	50,000,000	0.30	0.34	3/18/21	3/18/24	12,500	1,713	-	-	14,213
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	16,545,000	0.35	0.34	5/4/21	4/22/24	4,826	(132)	-	-	4,693
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	29,424,000	0.35	0.34	5/4/21	4/22/24	8,582	(236)	-	-	8,346
Federal Agencies	3133EMWV0	FEDERAL FARM CREDIT BANK	39,000,000	0.35	0.34	5/4/21	4/22/24	11,375	(312)	-	-	11,063
Federal Agencies	3133EMV25	FEDERAL FARM CREDIT BANK	50,000,000	0.45	0.39	8/6/21	7/23/24	15,625	(2,211)	-	-	13,414
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
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	26,042	(2,426)	-	-	23,616
Federal Agencies	3130AN4A5	FEDERAL HOME LOAN BANK	17,680,000	0.70	0.62	7/12/21	6/30/25	10,313	(1,169)	-	-	9,145
Federal Agencies	3135G05X7	FANNIE MAE	25,000,000	0.38	0.66	3/4/21	8/25/25	7,813	5,987	-	-	13,799
Federal Agencies	3135G05X7	FANNIE MAE	72,500,000	0.38	0.57	2/25/21	8/25/25	22,656	12,045	-	-	34,701
Federal Agencies	3137EAEX3	FREDDIE MAC	22,600,000	0.38	0.68	3/4/21	9/23/25	7,063	5,676	-	-	12,738
Federal Agencies	3133EMZ21	FEDERAL FARM CREDIT BANK	15,500,000	0.69	0.75	8/9/21	4/6/26	6,536	566	-	-	7,102
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	8,750	-	-	-	8,750
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	8,750	-	-	-	8,750
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	8,750	-	-	-	8,750
Federal Agencies	3130ANNM8	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	8/19/21	7/13/26	8,750	-	-	-	8,750
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	8,174	-	-	-	8,174
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	8,174	-	-	-	8,174
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	8,174	-	-	-	8,174
Federal Agencies	3130ANMP2	FEDERAL HOME LOAN BANK	25,000,000	1.07	1.07	8/20/21	7/27/26	8,174	-	-	-	8,174
Subtotals			\$ 4,191,836,000					\$ 2,816,944	\$ (20,574)	\$ -	\$ -	\$ 2,796,370
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	PPE82MH19	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	06367CBS5	BANK OF MONTREAL CHICAGO	\$ -	0.16	0.16	3/1/21	8/25/21	\$ 5,333	\$ -	\$ -	\$ -	5,333
Negotiable CDs	06367CBT3	BANK OF MONTREAL CHICAGO	-	0.16	0.16	3/1/21	8/30/21	6,444	-	-	-	6,444
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	10,024	-	-	-	10,024
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	0.11	0.11	2/23/21	10/25/21	5,087	-	-	-	5,087
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

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	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	0.15	0.15	2/26/21	2/16/22	7,311	-	-	7,311
Negotiable CDs	78012UG90	ROYAL BANK OF CANADA NY	60,000,000	0.16	0.16	2/26/21	2/22/22	9,016	-	-	9,016
Negotiable CDs	06367CCJ4	BANK OF MONTREAL CHICAGO	50,000,000	0.14	0.14	3/9/21	2/28/22	6,654	-	-	6,654
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	14,639	-	-	14,639
Negotiable CDs	89114WBD6	TORONTO DOMINION BANK NY	50,000,000	0.21	0.21	5/25/21	5/25/22	9,042	-	-	9,042
Negotiable CDs	06367CKG1	BANK OF MONTREAL CHICAGO	50,000,000	0.18	0.18	8/25/21	7/18/22	1,750	-	-	1,750
Negotiable CDs	06367CKN6	BANK OF MONTREAL CHICAGO	50,000,000	0.18	0.18	8/30/21	7/18/22	500	-	-	500
Subtotals			\$ 1,905,000,000					\$ 300,498	\$ -	\$ -	\$ 300,498
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	\$ 10,546,211	0.01	0.01	8/31/21	9/1/21	\$ 46	\$ -	\$ -	\$ 46
Money Market Funds	262006208	DREYFUS GOVERN CASH MGMT-I	336,695,147	0.03	0.03	8/31/21	9/1/21	7,515	-	-	7,515
Money Market Funds	31607A703	FIDELITY INST GOV FUND	100,345,545	0.01	0.01	8/31/21	9/1/21	873	-	-	873
Money Market Funds	608919718	FEDERATED GOVERNMENT OBL-PRM	13,075,029	0.03	0.03	8/31/21	9/1/21	593	-	-	593
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUND	185,401,360	0.03	0.03	8/31/21	9/1/21	4,930	-	-	4,930
Subtotals			\$ 646,063,291					\$ 13,957	\$ -	\$ -	\$ 13,957
Supranationals	459053KM5	INTL BK RECON & DEVELOP DISC	\$ -	0.00	0.02	5/11/21	8/16/21	\$ -	\$ 833	\$ -	\$ 833
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	20,833	(1,947)	-	18,886
Supranationals	45818WDG8	INTER-AMERICAN DEVEL BK	19,500,000	0.82	0.75	8/25/21	2/27/26	2,661	(242)	-	2,419
Subtotals			\$ 259,500,000					\$ 210,994	\$ (121,945)	\$ -	\$ 89,049
Grand Totals			\$ 12,841,259,291					\$ 7,001,047	\$ (1,836,852)	\$ -	\$ 5,164,196

¹ Yield to maturity is calculated at purchase

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	8/31/21	9/1/21	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	46	0.01	0.01	100.00	-	46
Purchase	8/31/21	9/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	7,515	0.03	0.03	100.00	-	7,515
Purchase	8/31/21	9/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	44,000,000	0.03	0.03	100.00	-	44,000,000
Purchase	8/31/21	9/1/21	Money Market Funds	FIDELITY INST GOV FUND	31607A703	873	0.01	0.01	100.00	-	873
Purchase	8/31/21	9/1/21	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	593	0.03	0.03	100.00	-	593
Purchase	8/31/21	9/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	4,930	0.03	0.03	100.00	-	4,930
Subtotals						\$ 2,294,013,957	0.29	0.27	\$ 100.04	\$ 456,456	\$2,295,460,468
Sale	8/2/21	9/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	\$ 65,000,000	0.03	0.03	\$ 100.00	\$ -	\$ 65,000,000
Sale	8/2/21	9/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	125,000,000	0.03	0.03	100.00	-	125,000,000
Sale	8/4/21	9/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	25,000,000	0.03	0.03	100.00	-	25,000,000
Sale	8/6/21	9/1/21	Money Market Funds	FIDELITY INST GOV FUND	31607A703	69,000,000	0.01	0.01	100.00	-	69,000,000
Sale	8/6/21	9/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	22,000,000	0.03	0.03	100.00	-	22,000,000
Sale	8/9/21	9/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	72,000,000	0.03	0.03	100.00	-	72,000,000
Sale	8/10/21	9/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	97,000,000	0.03	0.03	100.00	-	97,000,000
Sale	8/17/21	9/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	32,000,000	0.03	0.03	100.00	-	32,000,000
Sale	8/19/21	9/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	33,000,000	0.03	0.03	100.00	-	33,000,000
Sale	8/20/21	9/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	103,000,000	0.03	0.03	100.00	-	103,000,000
Sale	8/25/21	9/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	50,000,000	0.03	0.03	100.00	-	50,000,000
Sale	8/25/21	9/1/21	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	19,000,000	0.03	0.03	100.00	-	19,000,000
Sale	8/30/21	9/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	34,000,000	0.03	0.03	100.00	-	34,000,000
Subtotals						\$ 746,000,000	0.03	0.03	\$ 100.00	\$ -	\$ 746,000,000
Maturity	8/3/21	8/3/21	Federal Agencies	FED FARM CRD DISCOUNT NT	313313JY5	\$ 50,000,000	0.00	0.10	100.00	\$ -	\$ 50,000,000
Maturity	8/4/21	8/4/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385JZ0	59,000,000	0.00	0.02	100.00	-	59,000,000
Maturity	8/5/21	8/5/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KA3	50,000,000	0.00	0.03	100.00	-	50,000,000
Maturity	8/5/21	8/5/21	U.S. Treasuries	TREASURY BILL	912796C64	100,000,000	0.00	0.07	100.00	-	100,000,000
Maturity	8/6/21	8/6/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KB1	200,000,000	0.00	0.02	100.00	-	200,000,000
Maturity	8/10/21	8/10/21	U.S. Treasuries	TREASURY BILL	912796J91	50,000,000	0.00	0.04	100.00	-	50,000,000
Maturity	8/12/21	8/12/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KH8	20,000,000	0.00	0.03	100.00	-	20,000,000
Maturity	8/12/21	8/12/21	U.S. Treasuries	TREASURY BILL	9127964B2	100,000,000	0.00	0.05	100.00	-	100,000,000
Maturity	8/13/21	8/13/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KJ4	45,000,000	0.00	0.03	100.00	-	45,000,000
Maturity	8/16/21	8/16/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KM7	46,000,000	0.00	0.03	100.00	-	46,000,000
Maturity	8/16/21	8/16/21	Supranationals	INTL BK RECON & DEVELOP	459053KM5	100,000,000	0.00	0.02	100.00	-	100,000,000
Maturity	8/17/21	8/17/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KN5	40,000,000	0.00	0.03	100.00	-	40,000,000
Maturity	8/18/21	8/18/21	Federal Agencies	FED FARM CRD DISCOUNT NT	313313KP2	28,700,000	0.00	0.09	100.00	-	28,700,000
Maturity	8/18/21	8/18/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KP0	28,000,000	0.00	0.02	100.00	-	28,000,000
Maturity	8/18/21	8/18/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KP0	43,000,000	0.00	0.02	100.00	-	43,000,000
Maturity	8/19/21	8/19/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KQ8	10,000,000	0.00	0.03	100.00	-	10,000,000
Maturity	8/19/21	8/19/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KQ8	50,000,000	0.00	0.03	100.00	-	50,000,000
Maturity	8/25/21	8/25/21	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CBS5	50,000,000	0.16	0.16	100.00	39,333	50,039,333
Maturity	8/26/21	8/26/21	Federal Agencies	FED FARM CRD DISCOUNT NT	313313KX5	50,000,000	0.00	0.10	100.00	-	50,000,000
Maturity	8/27/21	8/27/21	Federal Agencies	FED HOME LN DISCOUNT NT	313385KY1	50,300,000	0.00	0.04	100.00	-	50,300,000
Maturity	8/30/21	8/30/21	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CBT3	50,000,000	0.16	0.16	100.00	40,444	50,040,444
Maturity	8/31/21	8/31/21	U.S. Treasuries	US TREASURY	912828YC8	50,000,000	1.50	1.66	100.00	375,000	50,375,000
Subtotals						\$ 1,270,000,000	0.07	0.11	\$ -	\$ 454,778	\$1,270,454,778

Investment Transactions Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Interest	8/1/21	2/1/22	Federal Agencies	FEDERAL HOME LOAN BANK	3130AMEN8	\$ 100,000,000	0.05	0.05	0.00	0.00	\$ 10,875
Interest	8/1/21	2/1/22	Federal Agencies	FEDERAL HOME LOAN BANK	3130AMEN8	100,000,000	0.05	0.05	0.00	0.00	10,875
Interest	8/12/21	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	5,000,000	1.50	1.52	0.00	0.00	37,500
Interest	8/12/21	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	5,000,000	1.50	1.52	0.00	0.00	37,500
Interest	8/12/21	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	5,000,000	1.50	1.52	0.00	0.00	37,500
Interest	8/12/21	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	15,000,000	1.50	1.52	0.00	0.00	112,500
Interest	8/12/21	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	50,000,000	1.50	1.52	0.00	0.00	375,000
Interest	8/12/21	2/12/25	Federal Agencies	FREDDIE MAC	3137EAE0	53,532,000	1.50	0.55	0.00	0.00	401,490
Interest	8/14/21	2/14/22	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EKAK2	20,700,000	2.53	2.56	0.00	0.00	261,855
Interest	8/14/21	2/14/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133ELNE0	20,495,000	1.43	0.85	0.00	0.00	146,539
Interest	8/15/21	8/15/22	U.S. Treasuries	US TREASURY	912828YA2	100,000,000	1.50	0.10	0.00	0.00	750,000
Interest	8/16/21	2/16/22	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UG82	50,000,000	0.19	0.19	0.00	0.00	23,493
Interest	8/23/21	2/22/22	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UG90	60,000,000	0.18	0.18	0.00	0.00	27,320
Interest	8/25/21	8/25/25	Federal Agencies	FANNIE MAE	3135G05X7	25,000,000	0.38	0.66	0.00	0.00	46,875
Interest	8/25/21	8/25/25	Federal Agencies	FANNIE MAE	3135G05X7	72,500,000	0.38	0.57	0.00	0.00	135,938
Interest	8/25/21	10/25/21	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UG58	50,000,000	0.12	0.12	0.00	0.00	4,969
Interest	8/26/21	2/26/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMRZ7	5,000,000	0.25	0.26	0.00	0.00	6,250
Interest	8/26/21	2/26/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMRZ7	5,000,000	0.25	0.26	0.00	0.00	6,250
Interest	8/26/21	2/26/24	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EMRZ7	100,000,000	0.25	0.26	0.00	0.00	125,000
Interest	8/27/21	2/27/26	Supranationals	INTER-AMERICAN DEVEL BK	45818WDG8	19,500,000	0.82	0.75	0.00	0.00	39,527
Interest	8/27/21	9/27/21	Negotiable CDs	ROYAL BANK OF CANADA NY	78012UG41	100,000,000	0.12	0.12	0.00	0.00	10,000
Interest	8/31/21	2/28/22	Negotiable CDs	BANK OF MONTREAL CHICAGO	06367CCJ4	50,000,000	0.16	0.16	0.00	0.00	20,451
Interest	8/31/21	9/1/21	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	10,546,211	0.01	0.01	0.00	0.00	46
Interest	8/31/21	9/1/21	Money Market Funds	DREYFUS GOVERN CASH MGMT	262006208	286,695,147	0.03	0.03	0.00	0.00	7,515
Interest	8/31/21	9/1/21	Money Market Funds	FIDELITY INST GOV FUND	31607A703	100,345,545	0.01	0.01	0.00	0.00	873
Interest	8/31/21	9/1/21	Money Market Funds	FEDERATED GOVERNMENT OBL	608919718	13,075,029	0.03	0.03	0.00	0.00	593
Interest	8/31/21	9/1/21	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	162,401,360	0.03	0.03	0.00	0.00	4,930
Interest	8/31/21	2/28/25	U.S. Treasuries	US TREASURY	912828ZC7	50,000,000	1.13	0.61	0.00	0.00	281,250
Interest	8/31/21	2/28/25	U.S. Treasuries	US TREASURY	912828ZC7	50,000,000	1.13	0.61	0.00	0.00	281,250
Interest	8/31/21	8/31/22	U.S. Treasuries	US TREASURY	91282CAG6	50,000,000	0.13	0.10	0.00	0.00	31,250
Subtotals						\$ 1,734,790,291	0.40	0.27	\$ -	\$ -	\$ 3,235,413

Grand Totals	52	Purchases									
	(13)	Sales									
	(22)	Maturities / Calls									
	17	Change in number of positions									