

Steven L. Harrah, CPA

Treasurer-Tax Collector



Christina N. Hernandez

Assistant Treasurer-Tax Collector

March 3, 2021

To: Sutter County Board of Supervisors

Re: Sutter County Investment Portfolio Report for February 28, 2021

Following is the Sutter County Investment Portfolio report as of February 28, 2021. The schedule includes all short-term, mid-term and long-term investments held at the conclusion of business on the final day of the month. The Sutter County Treasurer and Tax Collector is given authority over the pooled investment portfolio through Board delegation pursuant to Government Code §27000.1. Investment activities of the pooled treasury are governed by Government Code §53601 as incorporated in the Sutter County Investment Policy. Investment of the county's, school districts' and special district's surplus funds start with the objective of safety of the principle to minimize possibility losses. Following safety is the liquidity objective to provide coverage of day to day operations and to meet contingency as they arise. The final objective is earning a reasonable return or yield on the funds invested. The Sutter County Investment Policy may be found on the Treasurer's webpage at: https://www.suttercounty.org/assets/pdf/ttc/Investment_Policy_2021.pdf

As Treasurer and Tax Collector, I certify that this document reflects the government agencies' pooled investments and that all investments are in compliance with the County of Sutter Investment Policy.

The combined cash and investments in the county treasury total \$274,203,608 and will provide sufficient cash flow liquidity to meet estimated pooled treasury expenditures for the next six months.

Invested treasury funds total \$264,852,463 with \$39,979,616 under the management of the Local Agency Investment Fund and California Asset Management Program. The Bank of New York, which provides third-party safekeeping services to Sutter County, provides market value data. The dollar-weighted average maturity of invested funds is 1166 days.

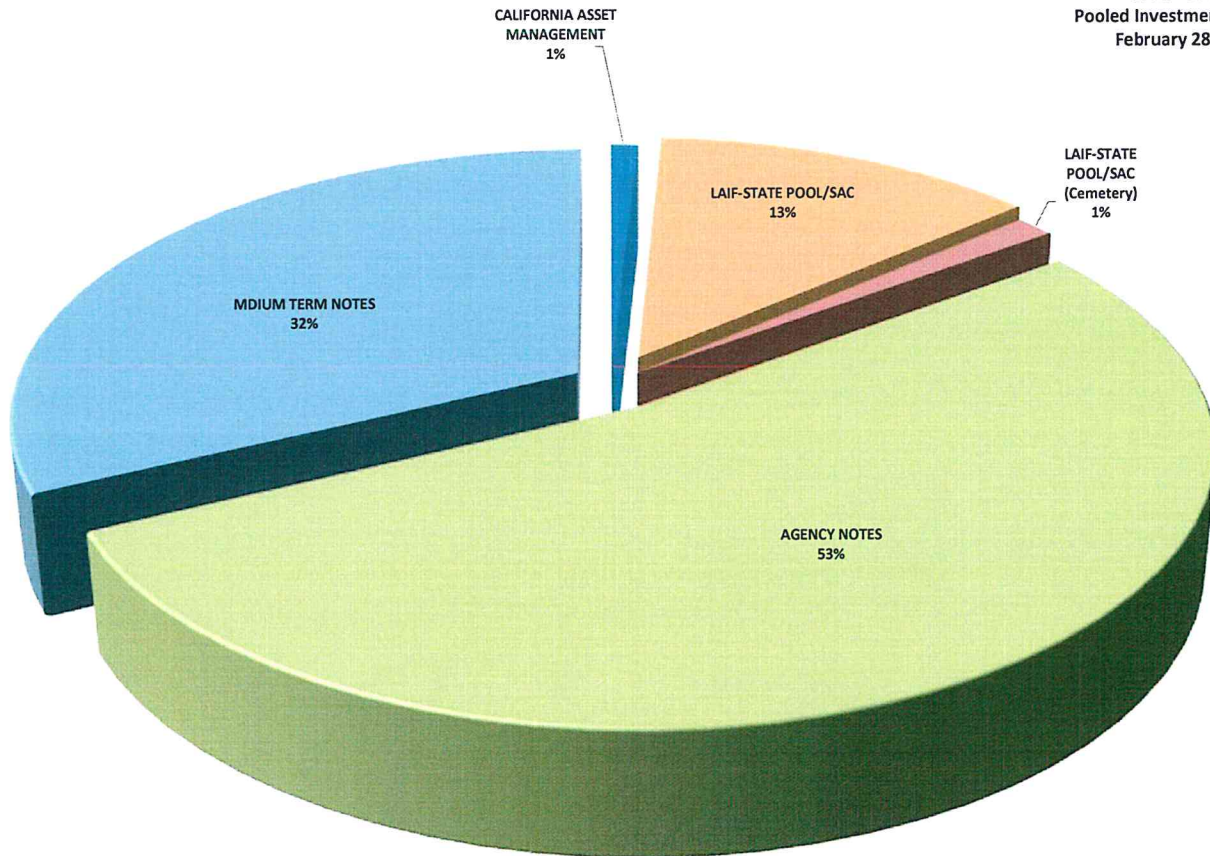
Investments are selected based on criteria contained in the Sutter County Investment Policy, which emphasizes safety, liquidity, yield and diversification. Therefore, the interest rates will fluctuate, and the types of investments will vary depending upon county needs and market availability on a particular day.

Respectfully submitted,

A blue ink signature of Steven L. Harrah, CPA, is written over a horizontal line. Below the signature, the name and title are printed.

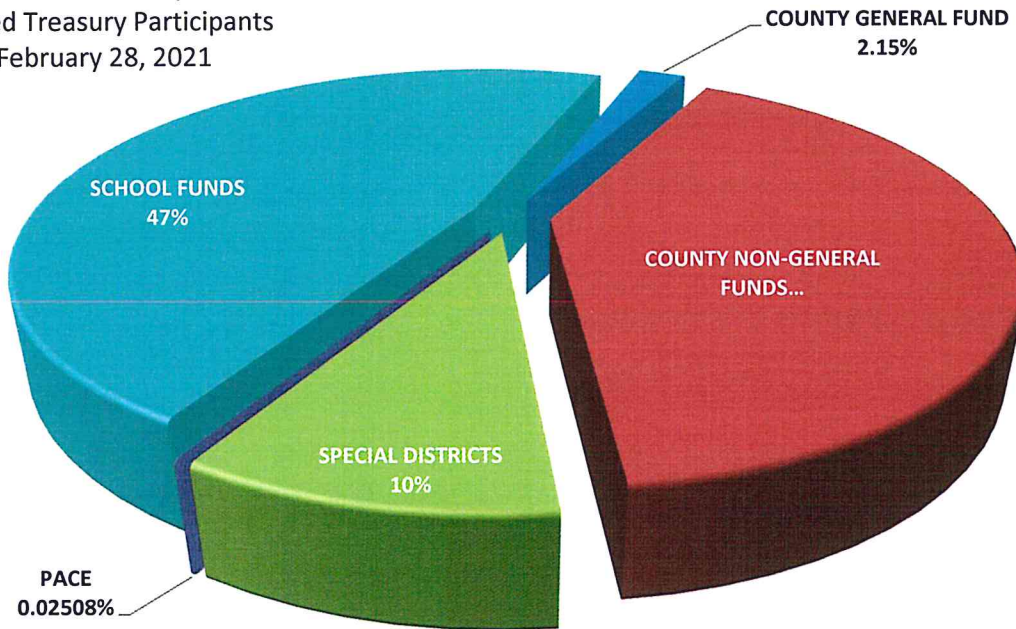
Steven L. Harrah, CPA
Treasurer and Tax Collector

Sutter County
Pooled Investment Portfolio
February 28, 2021



	<u>BOOK VALUE</u>	<u>PERCENTAGE OF MANAGED PORTFOLIO</u>	<u>INVESTED % OF POOLED PORTFOLIO</u>	<u>AVERAGE DAYS TO MATURITY</u>	<u>AVERAGE YIELD</u>
CAMP	\$2,406,783.26	0.91%	0.92%	1	0.10%
LOCAL AGENCY INVESTMENT FUND (COUNTY)	34,202,189.71	12.91%	13.08%	1	0.46%
LOCAL AGENCY INVESTMENT FUND (CEMETERY)	3,370,643.45	1.27%	-	1	0.46%
MEDIUM TERM NOTES	84,750,450.36	32.00%	32.41%	1,088	1.60%
AGENCY NOTES	<u>140,122,396.35</u>	<u>52.91%</u>	<u>53.59%</u>	<u>1,444</u>	<u>0.69%</u>
TOTAL MANAGED INVESTMENTS	\$264,852,463.13	100.00%		1,245	1.05%
LESS: LAIF FUNDS NOT POOLED	<u>3,370,643.45</u>	<u>1.27%</u>			
TOTAL POOLED INVESTMENTS	<u>\$261,481,819.68</u>	<u>98.73%</u>	<u>100.00%</u>	<u>1,244</u>	<u>1.05%</u>

Sutter County
Pooled Treasury Participants
February 28, 2021



The Pooled Treasury is comprised of 345 separate funds representing the County's General Fund, County Non-General funds, special districts, school districts and funds collected and held for the various PACE programs that are authorized by the City of Yuba City.

At the close of business February 28, 2021 pool participants' cash and investment balances consisted of the following:

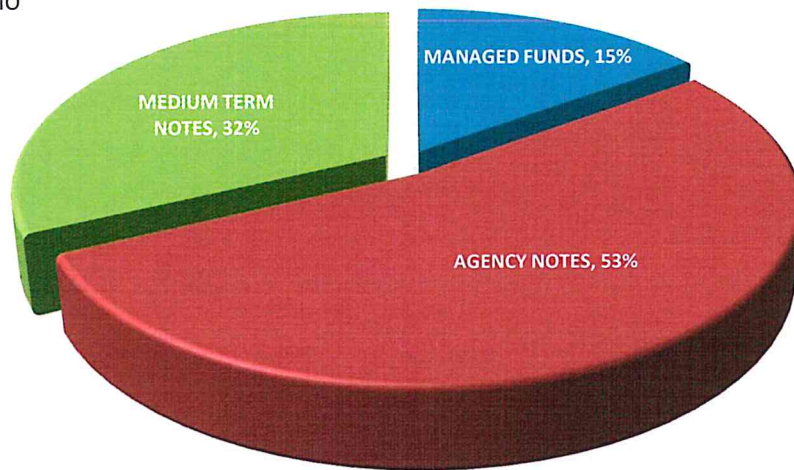
COUNTY GENERAL FUND	2.15%
COUNTY NON-GENERAL FUNDS	40.78.%
SPECIAL DISTRICTS	9.82%
SCHOOL FUNDS	47.24%

The pooled portfolio is comprised of three major classes of assets. At February 28, 2021 agency notes made up 53%, medium term notes represented 32% and funds under management within the Local Area Investment Fund (LAIF) and the California Asset Management Program (CAMP) completing the portfolio at 15%.

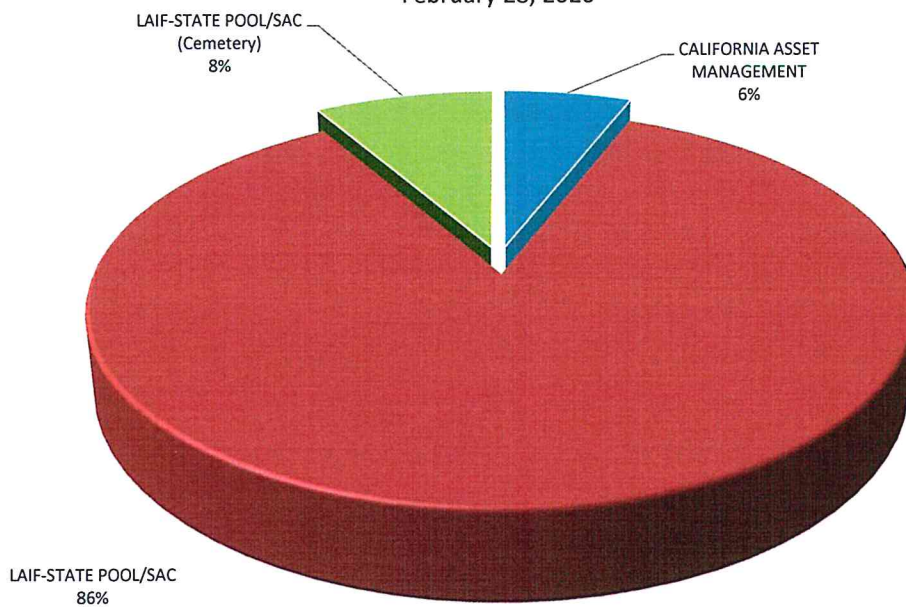
All assets are in compliance with the Sutter County Investment Policy and adhere to the requirements of California Government Code §53601-§53645 and §16429.1-§16429.3, which relate to the investing in the Local Area Investment Fund (LAIF)

Within the three major classes of assets the portfolio is further diversified, again, operating within the constraints of California Government Code and the Sutter County Investment Policy. The following charts provide a quick glance of the make-up of each category.

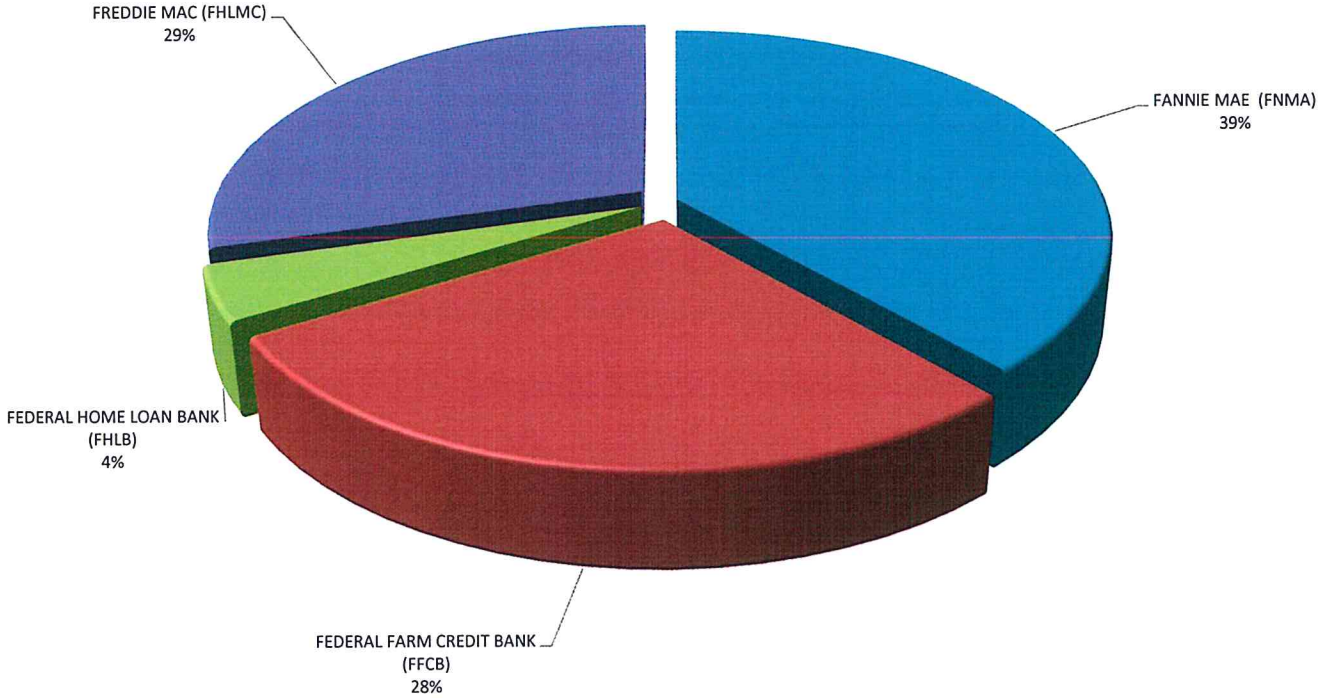
SUTTER COUNTY
INVESTMENT PORTFOLIO
CATAGORIES
FEBRUARY 28, 2021



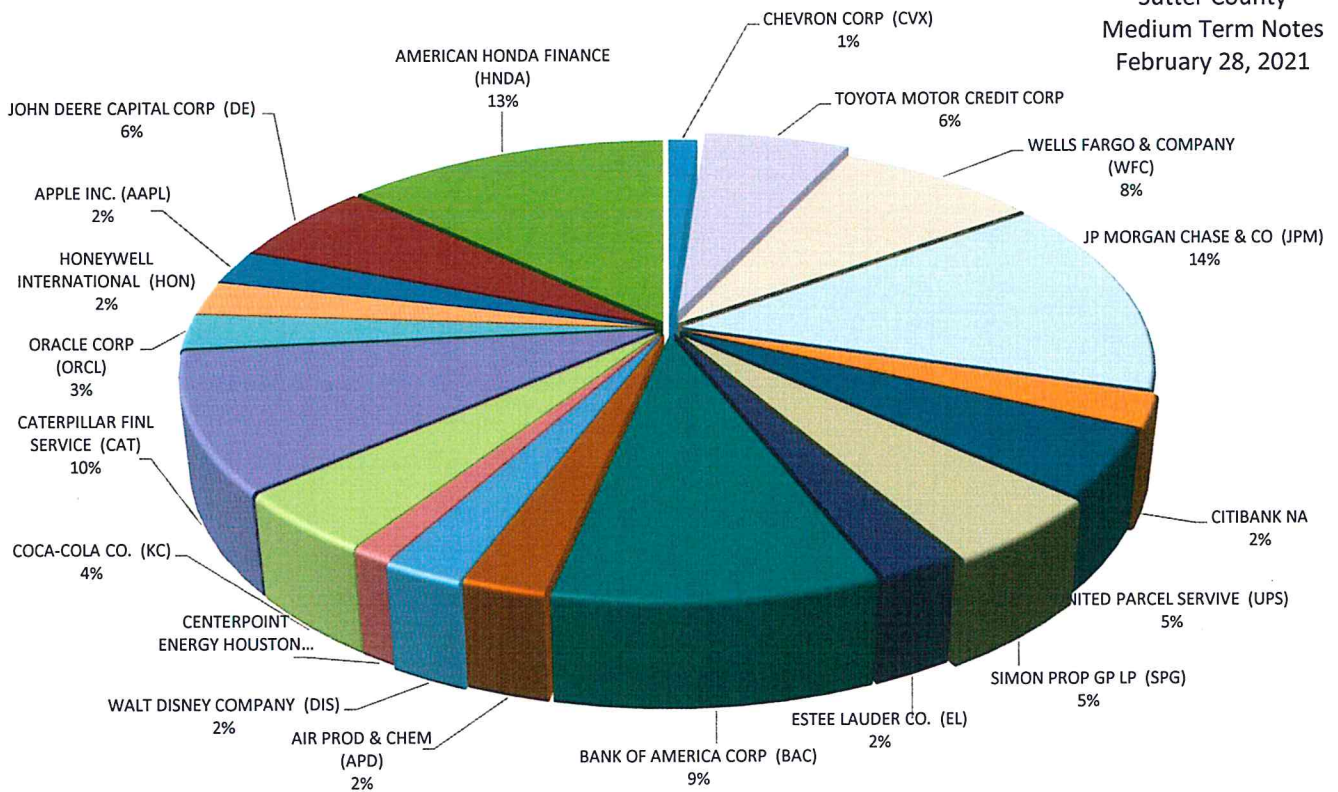
Sutter County
Managed Funds
February 28, 2020



Sutter County
Agency Notes
February 28, 2021

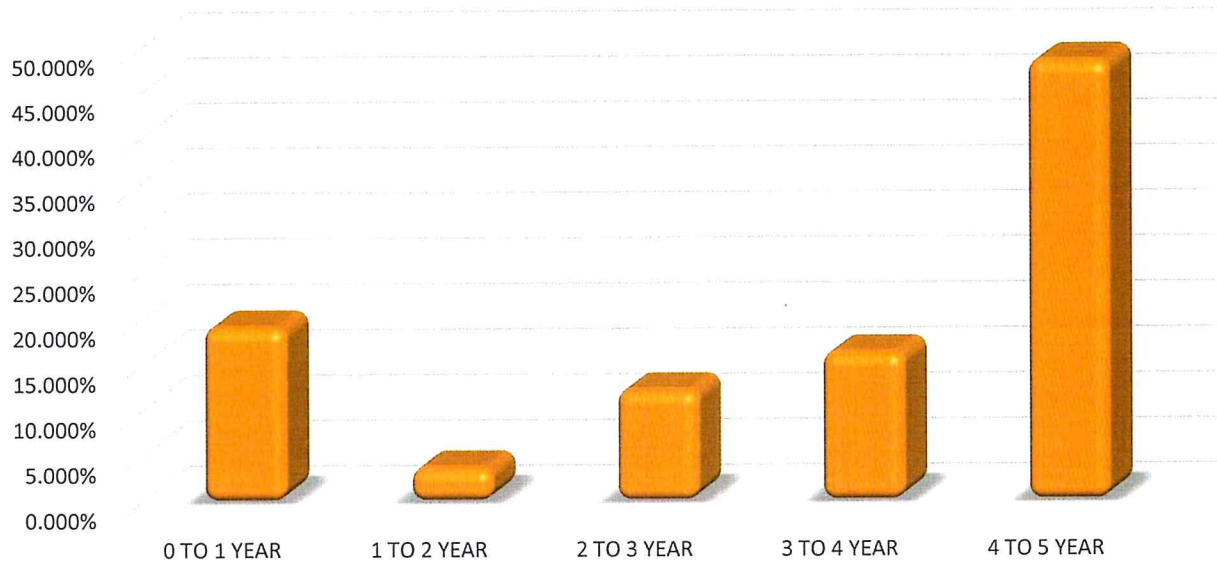


Sutter County
Medium Term Notes
February 28, 2021



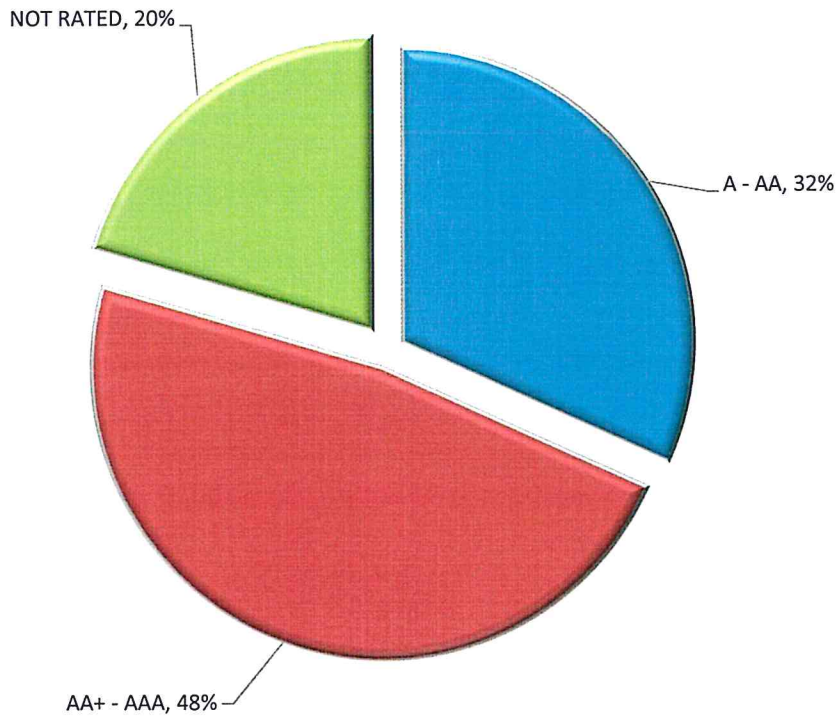
All investments conform to California Government Code §56301 with maturities of no more than five years.

Sutter County
Pooled Portfolio Aging
February 28, 2021



Investments in the pool must have a category rating of A or better at the time of purchase, as prescribed in the Sutter County Investment Policy, with the exception of LAIF, which is authorized in GC §16429.1-§16429.3.

Sutter County
Pooled Portfolio Asset Ratings
February 28, 2021



**SUTTER COUNTY
INVESTMENT PORTFOLIO
February 28, 2021**



TREASURY		INSTITUTION/BRANCH		CUSIP	BOOK VALUE	MARKET VALUE	PAR VALUE	INVESTED	DATE	MATURES	DATE	TOTAL DAYS	CURRENT YIELD	RATE
NUMBER												INVESTED		
MANAGED FUNDS														
2021-00A	CALIFORNIA ASSET MANAGEMENT	0	2,406,783.26	2,406,783.26	2,406,783.26	2,406,783.26	2,406,783.26	N/A	N/A	N/A		1	0.10000%	0.10000%
2021-00B	LAIF-STATE POOL/SAC	0	34,202,189.71	34,202,189.71	34,202,189.71	34,202,189.71	34,202,189.71	N/A	N/A	N/A		1	0.45800%	0.45800%
2021-00C	LAIF-STATE POOL/SAC (Cemetery)	0	3,370,643.45	3,370,643.45	3,370,643.45	3,370,643.45	3,370,643.45	N/A	N/A	N/A		1	0.45800%	0.45800%
TOTAL MANAGED FUNDS														
39,979,616.42														
AGENCIES NOTES														
2020-044	FEDERAL HOME LOAN BANK (FHLB)	3130AJFB0	1,000,000.00	1,000,320.00	1,000,000.00	1,000,000.00	1,000,000.00	03/25/20	03/25/20	03/25/24		1,461	1.19962%	1.20000%
2020-110	FEDERAL HOME LOAN BANK (FHLB)	3130AJSF7	1,000,000.00	991,430.00	1,000,000.00	1,000,000.00	1,000,000.00	07/08/20	07/08/20	01/08/25		1,645	0.65562%	0.65000%
20219	FEDERAL HOME LOAN BANK (FHLB)	3130AKJR8	4,000,000.00	3,934,040.00	4,000,000.00	4,000,000.00	4,000,000.00	12/16/20	12/16/20	12/16/25		1,826	0.57956%	0.57000%
2016-169/172	FEDERAL FARM CREDIT BANK (FFCB)	3133EGL60	3,997,629.24	4,050,040.00	4,000,000.00	4,000,000.00	4,000,000.00	11/29/16	11/29/16	11/29/21		1,826	1.73825%	1.76000%
2020-159	FEDERAL FARM CREDIT BANK (FFCB)	3133EL4W1	3,996,259.91	3,930,680.00	4,000,000.00	4,000,000.00	4,000,000.00	09/04/20	09/04/20	08/25/25		1,816	0.62076%	0.61000%
2020-045	FEDERAL FARM CREDIT BANK (FFCB)	3133ELUT9	3,125,000.00	3,127,562.50	3,125,000.00	3,125,000.00	3,125,000.00	03/26/20	03/26/20	03/26/25		1,826	1.29893%	1.30000%
2020-047	FEDERAL FARM CREDIT BANK (FFCB)	3133ELVA9	2,000,000.00	2,001,780.00	2,000,000.00	2,000,000.00	2,000,000.00	04/01/20	04/01/20	04/01/24		1,461	1.19893%	1.20000%
2020-125/135	FEDERAL FARM CREDIT BANK (FFCB)	3133ELX25	7,998,136.87	8,000,080.00	8,000,000.00	8,000,000.00	8,000,000.00	07/29/20	07/29/20	01/22/24		1,272	0.47000%	0.47000%
2020-169	FEDERAL FARM CREDIT BANK (FFCB)	3133EMBE1	1,999,072.16	1,996,560.00	2,000,000.00	2,000,000.00	2,000,000.00	09/30/20	09/30/20	03/28/24		1,275	0.30052%	0.30000%
20196	FEDERAL FARM CREDIT BANK (FFCB)	3133EMGF3	1,998,552.86	1,994,240.00	2,000,000.00	2,000,000.00	2,000,000.00	11/16/20	11/16/20	05/16/24		1,277	0.35101%	0.35000%
20208	FEDERAL FARM CREDIT BANK (FFCB)	3133EMHL9	1,999,805.13	1,998,800.00	2,000,000.00	2,000,000.00	2,000,000.00	12/03/20	12/03/20	11/30/23		1,092	0.31019%	0.31000%
20204	FEDERAL FARM CREDIT BANK (FFCB)	3133EMJC7	4,000,000.00	3,931,840.00	4,000,000.00	4,000,000.00	4,000,000.00	12/01/20	12/01/20	12/01/25		1,826	0.56971%	0.56000%
20217	FEDERAL FARM CREDIT BANK (FFCB)	3133EMKT8	4,000,000.00	3,936,160.00	4,000,000.00	4,000,000.00	4,000,000.00	12/17/20	12/17/20	12/17/25		1,826	0.54876%	0.54000%
20227	FEDERAL FARM CREDIT BANK (FFCB)	3133EMLR1	4,000,000.00	3,924,360.00	4,000,000.00	4,000,000.00	4,000,000.00	12/24/20	12/24/20	12/23/25		1,825	0.50964%	0.50000%
2019-158	FREDDIE MAC (FHLMC)	3134GUD23	3,000,000.00	3,012,360.00	3,000,000.00	3,000,000.00	3,000,000.00	12/23/19	12/23/19	12/23/24		1,827	1.79251%	1.80000%
2020-002	FREDDIE MAC (FHLMC)	3134GUD23	4,000,000.00	4,042,200.00	4,000,000.00	4,000,000.00	4,000,000.00	01/10/20	01/10/20	01/10/25		1,827	1.78121%	1.80000%
2020-179	FREDDIE MAC (FHLMC)	3134GW4Z6	4,000,000.00	3,921,840.00	4,000,000.00	4,000,000.00	4,000,000.00	10/27/20	10/27/20	10/27/25		1,826	0.55076%	0.54000%
2020-141	FREDDIE MAC (FHLMC)	3134GWKL9	2,000,000.00	1,987,680.00	2,000,000.00	2,000,000.00	2,000,000.00	08/12/20	08/12/20	08/12/25		1,826	0.60372%	0.60000%
2020-161	FREDDIE MAC (FHLMC)	3134GWP75	2,000,000.00	1,995,800.00	2,000,000.00	2,000,000.00	2,000,000.00	09/23/20	09/23/20	09/23/25		1,826	0.62632%	0.62500%
2020-168	FREDDIE MAC (FHLMC)	3134GWW51	2,000,000.00	1,994,240.00	2,000,000.00	2,000,000.00	2,000,000.00	09/30/20	09/30/20	09/30/25		1,826	0.50397%	0.50000%
20197	FREDDIE MAC (FHLMC)	3134GXCH5	4,000,000.00	3,932,720.00	4,000,000.00	4,000,000.00	4,000,000.00	11/25/20	11/25/20	11/25/25		1,826	0.61026%	0.60000%
20198	FREDDIE MAC (FHLMC)	3134GXCS1	4,000,000.00	3,950,400.00	4,000,000.00	4,000,000.00	4,000,000.00	11/25/20	11/25/20	11/25/25		1,826	0.63125%	0.62500%
20201	FREDDIE MAC (FHLMC)	3134GXDM3	4,000,000.00	3,935,160.00	4,000,000.00	4,000,000.00	4,000,000.00	12/01/20	12/01/20	12/01/25		1,826	0.63022%	0.62500%
20218	FREDDIE MAC (FHLMC)	3134GXJH8	4,000,000.00	3,994,760.00	4,000,000.00	4,000,000.00	4,000,000.00	12/29/20	12/29/20	12/29/23		1,095	0.22029%	0.22000%
20221	FREDDIE MAC (FHLMC)	3134GXJL4	4,000,000.00	3,984,760.00	4,000,000.00	4,000,000.00	4,000,000.00	12/28/20	12/28/20	06/28/24		1,278	0.32122%	0.32000%
20222	FREDDIE MAC (FHLMC)	3134GXJK1	4,000,000.00	3,982,560.00	4,000,000.00	4,000,000.00	4,000,000.00	12/30/20	12/30/20	09/30/24		1,370	0.36158%	0.36000%
20228	FANNIE MAE (FNMA)	3135G05X7	1,996,317.18	1,969,920.00	2,000,000.00	2,000,000.00	2,000,000.00	12/24/20	12/24/20	08/25/25		1,705	0.38073%	0.37500%
2020-180	FANNIE MAE (FNMA)	3135G06B4	2,000,000.00	1,979,460.00	2,000,000.00	2,000,000.00	2,000,000.00	10/22/20	10/22/20	10/22/25		1,826	0.56581%	0.56000%
20212	FANNIE MAE (FNMA)	3135G06K4	2,000,000.00	1,984,020.00	2,000,000.00	2,000,000.00	2,000,000.00	12/17/20	12/17/20	12/17/25		1,826	0.65524%	0.65000%
20231	FANNIE MAE (FNMA)	3135G06Q1	6,011,993.43	5,946,360.00	6,000,000.00	6,000,000.00	6,000,000.00	12/30/20	12/30/20	12/30/25		1,826	0.64577%	0.64000%
20210	FANNIE MAE (FNMA)	3135GA6J5	2,000,000.00	1,998,760.00	2,000,000.00	2,000,000.00	2,000,000.00	12/07/20	12/07/20	12/07/23		1,095	0.32020%	0.32000%

**SUTTER COUNTY
INVESTMENT PORTFOLIO
February 28, 2021**



TREASURY

NUMBER	INSTITUTION/BRANCH	CUSIP	BOOK VALUE	MARKET VALUE	PAR VALUE	INVESTED DATE	MATURES DATE	TOTAL DAYS	CURRENT YIELD	RATE
2024	FANNIE MAE (FNMA)	3135GAC25	4,000,000.00	3,985,200.00	4,000,000.00	12/24/20	09/24/24	1,370	0.31115%	0.31000%
2020-185	FANNIE MAE (FNMA)	3136G46K4	4,000,000.00	3,957,160.00	4,000,000.00	10/28/20	07/28/25	1,734	0.50541%	0.50000%
20190	FANNIE MAE (FNMA)	3136G46N8	4,000,000.00	3,965,480.00	4,000,000.00	11/02/20	10/29/25	1,822	0.60522%	0.60000%
2020-137	FANNIE MAE (FNMA)	3136G4C43	4,000,000.00	3,981,920.00	4,000,000.00	08/14/20	08/14/25	1,826	0.65295%	0.65000%
2020-136	FANNIE MAE (FNMA)	3136G4D75	4,000,000.00	3,974,400.00	4,000,000.00	07/30/20	07/29/25	1,825	0.60386%	0.60000%
2020-134	FANNIE MAE (FNMA)	3136G4G31	4,000,000.00	3,983,040.00	4,000,000.00	07/30/20	07/20/25	1,816	0.65277%	0.65000%
2020-140	FANNIE MAE (FNMA)	3136G4G98	2,000,000.00	1,983,160.00	2,000,000.00	08/12/20	08/12/25	1,826	0.56476%	0.56000%
2020-149	FANNIE MAE (FNMA)	3136G4H71	1,999,629.57	1,977,640.00	2,000,000.00	08/18/20	08/18/25	1,826	0.50565%	0.50000%
2017-022	FANNIE MAE (FNMA)	3136G4M03	2,000,000.00	2,044,240.00	2,000,000.00	03/29/17	03/29/22	1,826	2.12304%	2.17000%
2020-150	FANNIE MAE (FNMA)	3136G4N74	2,000,000.00	1,982,780.00	2,000,000.00	08/21/20	08/21/25	1,826	0.56486%	0.56000%
2020-155	FANNIE MAE (FNMA)	3136G4X32	2,000,000.00	1,987,420.00	2,000,000.00	08/26/20	08/26/25	1,826	0.60380%	0.60000%
2020-103	FANNIE MAE (FNMA)	3136G4XE8	2,000,000.00	2,001,640.00	2,000,000.00	06/22/20	12/22/23	1,278	0.51957%	0.52000%
2020-123	FANNIE MAE (FNMA)	3136G4ZR7	4,000,000.00	3,998,840.00	4,000,000.00	07/21/20	07/21/25	1,826	0.70020%	0.70000%

TOTAL AGENCY NOTES

140,122,396.35 139,253,812.50 140,125,000.00

MEDIUM TERM NOTES

2019-144	AIR PROD & CHEM (APD)	009158AV8	2,084,668.88	2,168,360.00	2,000,000.00	12/10/19	07/31/24	1,695	3.08989%	3.35000%
20230	AMERICAN HONDA FINANCE (HNDA)	02665WDL2	4,088,798.55	4,021,920.00	4,000,000.00	12/28/20	07/08/25	1,653	1.19346%	1.20000%
2020-166/176	AMERICAN HONDA FINANCE (HNDA)	02665WDN8	7,028,503.66	6,952,610.00	7,000,000.00	09/24/20	09/10/25	1,812	1.00682%	1.00000%
20220	APPLE INC. (AAPL)	037833DT4	2,055,279.15	2,016,400.00	2,000,000.00	12/16/20	05/11/25	1,607	1.11585%	1.12500%
20215	BANK OF AMERICA CORP (BAC)	06048WK41	3,996,046.38	3,922,400.00	4,000,000.00	12/10/20	11/25/25	1,811	0.66286%	0.65000%
20211	BANK OF AMERICA CORP (BAC)	06048WK58	4,000,000.00	3,957,040.00	4,000,000.00	12/18/20	12/18/23	1,095	0.40434%	0.40000%
20223	CATERPILLAR FINL SERVICE (CAT)	14912L5X5	2,192,806.45	2,180,280.00	2,000,000.00	12/16/20	11/24/23	1,073	3.43993%	3.75000%
2020-080	CATERPILLAR FINL SERVICE (CAT)	14912L6C0	2,142,849.07	2,171,160.00	2,000,000.00	05/01/20	06/09/24	1,500	3.03985%	3.30000%
20229	CATERPILLAR FINL SERVICE (CAT)	14913R2H9	4,038,295.38	3,948,160.00	4,000,000.00	12/28/20	11/13/25	1,781	0.81050%	0.80000%
2019-148	CENTERPOINT ENERGY HOUSTON (CNP)	15189XAP3	1,000,000.00	1,002,680.00	1,000,000.00	12/10/19	06/01/21	539	1.84506%	1.85000%
2017-002	CHEVRON CORP (CVX)	166764BG4	999,367.10	1,002,260.00	1,000,000.00	01/09/17	05/16/21	1,588	2.09526%	2.10000%
2019-022	CITIBANK NA	17325FAR9	2,002,202.92	2,003,580.00	2,000,000.00	02/15/19	07/23/21	889	0.78634%	0.77913%
2020-078	COCA-COLA CO. (KC)	191216CN8	3,702,978.29	3,710,626.50	3,431,000.00	05/01/20	03/25/25	1,789	2.72769%	2.95000%
20209	JOHN DEERE CAPITAL CORP (DE)	24422EVH9	1,008,858.88	1,009,280.00	1,000,000.00	12/04/20	07/05/23	943	0.69356%	0.70000%
21008	JOHN DEERE CAPITAL CORP (DE)	24422EVK2	3,999,760.00	3,928,640.00	4,000,000.00	02/01/21	01/15/26	1,809	0.71271%	0.50000%
2019-150	WALT DISNEY COMPANY (DIS)	254687FK7	1,985,377.41	2,074,260.00	2,000,000.00	12/10/19	08/30/24	1,725	1.68735%	1.75000%
2019-143	ESTEE LAUDER CO. (EL)	29736RAN0	2,004,313.47	2,098,460.00	2,000,000.00	12/10/19	12/01/24	1,818	1.90616%	2.00000%
2020-096	HONEYWELL INTERNATIONAL (HON)	438516CB0	2,041,692.02	2,038,900.00	2,000,000.00	06/04/20	06/01/25	1,823	1.32424%	1.35000%
2018-151	JP MORGAN CHASE & CO (JPM)	46647PAT3	3,998,360.71	4,006,760.00	4,000,000.00	11/23/18	06/18/22	1,303	0.84495%	1.53270%
2019-136	JP MORGAN CHASE & CO (JPM)	48128GM49	4,000,000.00	4,007,880.00	4,000,000.00	11/19/19	11/27/24	1,835	2.29548%	2.30000%
2020-153	JP MORGAN CHASE & CO (JPM)	48128GV98	2,000,000.00	1,937,780.00	2,000,000.00	08/28/20	08/28/25	1,826	0.77408%	0.75000%
20225	JP MORGAN CHASE & CO (JPM)	48128GV53	2,000,000.00	1,966,660.00	2,000,000.00	12/22/20	12/22/25	1,826	0.83899%	0.82500%

SUTTER COUNTY
INVESTMENT PORTFOLIO
February 28, 2021



TREASURY		INSTITUTION/BRANCH	CUSIP	BOOK VALUE	MARKET VALUE	PAR VALUE	INVESTED	DATE	MATURES	DATE	TOTAL	YIELD	RATE
NUMBER	DAYS						INVESTED	DATE	INVESTED	DATE	DAYS		
2020-093		ORACLE CORP (ORCL)	68389XBT1	2,122,067.22	2,113,620.00	2,000,000.00	06/01/20	04/01/25	04/01/25	04/01/25	1,765	2.36561%	2.500000%
2019-123		SIMON PROP GP LP (SPG)	828807CR6	4,192,163.30	4,321,240.00	4,000,000.00	11/01/19	02/01/24	02/01/24	02/01/24	1,553	3.47123%	3.750000%
2020-079		TOYOTA MOTOR CREDIT CORP	89236TDK8	2,048,184.74	2,095,020.00	2,000,000.00	05/01/20	10/18/23	10/18/23	10/18/23	1,265	2.14795%	2.250000%
2017-086		TOYOTA MOTOR CREDIT CORP	89236TEA9	2,000,000.00	1,989,480.00	2,000,000.00	08/03/17	06/26/22	06/26/22	06/26/22	1,788	0.50365%	0.46788%
2018-068		TOYOTA MOTOR CREDIT CORP	89236TEX9	1,000,000.00	999,910.00	1,000,000.00	05/22/18	04/26/21	04/26/21	04/26/21	1,070	0.41529%	0.41475%
2019-122		UNITED PARCEL SERVICE (UPS)	911312BT2	4,017,876.78	4,209,080.00	4,000,000.00	11/01/19	09/01/24	09/01/24	09/01/24	1,766	2.09072%	2.200000%
2016-078		WELLS FARGO & COMPANY (WFC)	94986RN31	2,000,000.00	2,001,320.00	2,000,000.00	06/07/16	06/07/21	06/07/21	06/07/21	1,826	1.22457%	1.99888%
2017-071		WELLS FARGO & COMPANY (WFC)	95000N2L2	2,000,000.00	1,993,260.00	2,000,000.00	06/27/17	06/27/22	06/27/22	06/27/22	1,826	0.95422%	0.93325%
2020-074		WELLS FARGO & COMPANY (WFC)	95001D6U9	1,000,000.00	1,005,290.00	1,000,000.00	04/30/20	04/30/23	04/30/23	04/30/23	1,095	2.13869%	2.150000%
2020-075		WELLS FARGO & COMPANY (WFC)	95001D6W5	2,000,000.00	2,010,100.00	2,000,000.00	04/30/20	04/30/25	04/30/25	04/30/25	1,826	2.48744%	2.500000%
TOTAL MEDIUM TERM NOTES				<u>84,750,450.36</u>	<u>84,864,416.50</u>	<u>83,431,000.00</u>					<u>1,555</u>	<u>1.04527%</u>	<u>1.08282%</u>
TOTAL POOL INVESTMENTS				<u>264,852,463.13</u>	<u>264,097,845.42</u>	<u>263,535,616.42</u>							

Transactions
For the Month ended

February 28, 2021

Treasury Number	CUSIP CONF#	Settlement Date	Broker	Asset	Rate / COUPON	Purchase at Cost	Sale / Call	Maturities	Coupon Received
MANAGED FUNDS									
21009	1627123	2/1/2021	LAIF	LAIF	0.5400%		7,000,000.00		
21010	STMT	2/1/2021	CAMP	CAMP	0.1200%	244.10			244.10
21011	1627336	2/4/2021	LAIF	LAIF	0.5400%		2,500,000.00		
21012	1627354	2/4/2021	LAIF	LAIF	0.5400%		2,000,000.00		
21013	1627804	2/12/2021	LAIF	LAIF	0.4580%		10,000,000.00		
21014	1627939	2/16/2021	LAIF	LAIF	0.4580%		6,000,000.00		
21015	1628029	2/17/2021	LAIF	LAIF	0.4580%		3,500,000.00		
21016	1667976	2/18/2021	LAIF	LAIF	0.4580%		4,000,000.00		
21017	1668405	2/25/2021	LAIF	LAIF	0.4580%		3,000,000.00		
21018	1628670	2/26/2021	LAIF	LAIF	0.4580%	6,000,000.00			
						<u>6,000,244.10</u>	<u>38,000,000.00</u>		<u>244.10</u>

PURCHASES/SALES/CALLS/MATURITIES

21008	24422EVK2	2/1/2021	WEDEBUSH	JOHN DEERE CAPITAL CORP (DE)	0.7000%	3,999,760.00			
2020-108	3133ELN75	2/9/2021	CALL	FEDERAL FARM CREDIT BANK (FFCB)	0.2300%		4,000,000.00		1,175.56
2019-025	949746SP7	2/11/2021	CALL	WELLS FARGO & CO. (WFC)	1.1436%		4,012,690.83		11,436.00
						<u>3,999,760.00</u>	<u>8,012,690.83</u>	<u>0.00</u>	<u>12,611.56</u>

COUPONS

2019-144	009158AV8	2/1/2021		AIR PRODS & CHEMS (ADP)	3.3500%				33,500.00
2020-134	3136G431	2/1/2021		FANNIE MAE (FNMA)	0.6500%				13,000.00
2019-123	828807CR6	2/1/2021		SIMON PROP GP LP (SPG)	3.7500%				75,000.00
2020-141	3134GWKL9	2/12/2021		FEDERAL HOME LN MTG	0.6000%				6,000.00
2020-140	3136G4G98	2/12/2021		FEDERAL NATL MTG	0.5600%				5,600.00
2020-137	3136G4C43	2/16/2021		FANNIE MAE (FNMA)	0.6500%				13,000.00
2020-149	3136G4H71	2/18/2021		FEDERAL NATL MTG	0.5000%				5,000.00
2020-150	3136G4N74	2/22/2021		FANNIE MAE (FNMA)	0.5600%				5,600.00
2020-159	3133EL4W1	2/25/2021		FEDERAL FARM CREDIT BANK (FFCB)	0.6100%				12,200.00
20228	3135G05X7	2/25/2021		FANNIE MAE (FNMA)	0.3750%				3,708.34
20215	06048WK41	2/25/2021		BANK OF AMERICAN (BAC)	0.6500%				6,500.00
2020-155	3136G4X32	2/26/2021		FANNIE MAE (FNMA)	0.6000%				6,000.00
				Total coupons from bonds					<u>185,108.34</u>
				Total coupons received this period					<u>197,964.00</u>

Total portfolio activity	<u>10,000,004.10</u>	<u>46,012,690.83</u>	<u>0.00</u>
--------------------------	----------------------	----------------------	-------------

Reconciliation

Total Change due to activity		(36,012,686.73)
Net accretion and amortization of premiums and discounts		
Portfolio balance	January 31, 2021	<u>300,865,149.86</u>
Total Pool Portfolio	February 28, 2021	<u>264,852,463.13</u>