



**Patty Brennan**  
Cooke County Treasurer  
101 S. Dixon  
Gainesville, TX 76240

Telephone: 940-668-5424

Fax: 940-668-5480

Hon. Steve Starnes  
Cooke County Judge  
101 S. Dixon  
Gainesville, TX 76240

April 9, 2021

Dear Judge Starnes,

In accordance with Section 2256.023 of the Local Government code, please find attached hereto my Treasurer's Quarterly Investment Report for the period of January - March, 2021, for the consideration and approval of the Cooke County Commissioners' Court.

I request that the report be placed on the agenda for the April 26, 2021 Commissioners' Court meeting.

Respectfully,

Patty Brennan  
Cooke County Treasurer, CIO

COOKE COUNTY TREASURER'S INVESTMENT REPORT TOTALS  
JANUARY – MARCH 2021

Pledges

Pledged Securities for Simmons Bank	\$12,105,324.78
Pledged Securities for Prosperity Bank	692,078.16
<b>TOTAL PLEDGED</b>	<b><u>12,797,402.94</u></b>

Interest Earned

Checking account at Simmons Bank	29,535.87
CD's	2,399.79
Tex-Pool	1,237.52
Tex-Star	927.62
Logic	2,257.45
<b>TOTAL INTEREST EARNED</b>	<b><u>36,358.25</u></b>

Account Balances

Checking account at Simons Bank	6,869,638.88
Treasury Bill	999,716.00
CD's	784,000.00
Tex-Pool	10,850,426.23
Tex-Star	10,103,324.95
Logic	9,695,481.41
<b>TOTAL TREASURER'S FUND</b>	<b><u>39,302,587.47</u></b>

**COOKE COUNTY TREASURER'S INVESTMENT REPORT  
 PLEDGE SECURITY LISTING FOR  
 JANUARY - MARCH 2021 (2nd Quarter 2021)  
 PROSPERITY**

CUSIP #	DATE	DESCRIP	FACE	MATURITY	BOOK	MARKET
313WDYL9	OCT-2020	FNMA #AS4314	\$ 1,500,000.00	1/1/2030	\$ 473,267.08	480,072.72
					<b>473,267.08</b>	<b>480,072.72</b>
		FDIC INS				250,000.00
<b>JAN-TOTAL</b>						<b>730,072.72</b>

CUSIP #	DATE	DESCRIP	FACE	MATURITY	BOOK	MARKET
313WDYL9	NOV-2020	FNMA #AS4314	\$ 1,500,000.00	1/1/2030	\$ 448,497.04	455,280.75
					<b>448,497.04</b>	<b>455,280.75</b>
		FDIC INS				250,000.00
<b>FEB-TOTAL</b>						<b>705,280.75</b>

CUSIP #	DATE	DESCRIP	FACE	MATURITY	BOOK	MARKET
313WDYL9	DEC-2020	FNMA #AS4314	\$ 1,500,000.00	1/1/2030	\$ 434,811.58	442,078.16
					<b>434,811.58</b>	<b>442,078.16</b>
		FDIC INS				250,000.00
<b>MAR-TOTAL</b>						<b>692,078.16</b>

**COOKE COUNTY TREASURER'S INVESTMENT REPORT  
 PLEDGE SECURITY LISTING FOR  
 JANUARY - MARCH 2021 (2nd Quarter 2021)  
 SIMMONS BANK**

CUSIP #	DATE	DESCRIPTION	ORIGINAL FACE	MATURITY	BOOK VALUE	MARKET VALUE
3138ESAM0	JAN-2021	FNMA AL9911	\$10,000,000.00	9/1/2039	\$1,089,347.94	\$1,090,541.82
3138ESAM0	JAN-2021	FNMA AL9911	\$10,000,000.00	9/1/2039	\$726,231.96	\$727,027.88
3136B7V40	JAN-2021	FN R 2019-82 EV	\$11,672,240.00	05/25/2031	\$9,307,220.68	\$9,436,051.77
3137FR5D9	JAN-2021	FHR4949 CD	\$20,000,000.00	09/25/2038	\$311,094.39	\$318,016.82
FDIC INS						\$250,000.00
<b>JAN-TOTAL</b>						<b>\$11,821,638.29</b>
3138ESAM0	FEB-2021	FNMA AL9911	\$10,000,000.00	9/1/2039	\$1,075,102.25	\$1,086,043.10
3138ESAM0	FEB-2021	FNMA AL9911	\$10,000,000.00	9/1/2039	\$716,734.84	\$724,028.73
3133ELZB3	FEB-2021	FFCB CALLABLE	\$10,000,000.00	05/14/2035	\$10,000,000.00	\$9,906,270.00
3133EL6C3	FEB-2021	FFCB CALLABLE	\$25,000,000.00	9/10/2035	\$499,658.86	\$483,276.50
FDIC INS						\$250,000.00
<b>FEB-TOTAL</b>						<b>\$12,449,618.33</b>
3133KLAL1	MAR-2021	FHLMC #RA4511	\$6,644,672.00	02/201	\$1,836,796.87	\$1,762,821.78
3133ELZB3	FEB-2021	FFCB CALLABLE	\$10,000,000.00	05/14/2035	\$10,000,000.00	\$9,625,060.00
3133EL6C3	FEB-2021	FFCB CALLABLE	\$25,000,000.00	9/10/2035	\$499,660.27	\$467,443.00
FDIC INS						\$250,000.00
<b>MAR-TOTAL</b>						<b>\$12,105,324.78</b>

COOKE COUNTY  
C.D. INVESTMENTS  
QUARTERLY REPORT

JANUARY - MARCH  
2021

LANDMARK BANK

<u>C.D.#</u>	<u>PURCHASED</u>	<u>PRINCIPAL</u>	<u>MAT. DATE</u>	<u>INTEREST</u>
Library-Liddell 2363	Jan 17, 2021	7,500.00	Jan 25, 2023	35.84 @ 1.00%
Library-Liddell 2389	Jan 17, 2021	7,500.00	Jan 25, 2023	35.84 @ 1.00%
Library-Rosenstein 5099	Sept 12, 2020	11,000.00	Dec 12, 2023	27.12 @ 1.00%
Library-Rosenstein 5198	Dec 16, 2017	8,000.00	Mar 16, 2021	20.70 @ 1.05%
Library-Rosenstein 8294	Mar 16, 2021	8,000.00	Mar 24, 2021	@ .60%

PROSPERITY BANK

<u>C.D.#</u>	<u>PURCHASED</u>	<u>PRINCIPAL</u>	<u>MAT. DATE</u>	<u>INTEREST</u>
GEN/14401708	Sept 17, 2019	250,000.00	Sept 17, 2021	1,139.89 @ 1.85%

THE FIRST STATE BANK

<u>C.D.#</u>	<u>PURCHASED</u>	<u>PRINCIPAL</u>	<u>MAT. DATE</u>	<u>INTEREST</u>
GEN/6877	Dec 17, 2020	250,000.00	Dec 17, 2022	308.22 @ .50%

MUENSTER STATE BANK

<u>C.D.#</u>	<u>PURCHASED</u>	<u>PRINCIPAL</u>	<u>MAT. DATE</u>	<u>INTEREST</u>
GEN/2129	Sept 17, 2017	250,000.00	Sept 17, 2021	832.18 @ 1.35%

**TOTAL INTEREST EARNED: \$2,399.79**

COOKE COUNTY  
16960003

Custody Holdings for Currency USD

As of 03/31/2021  
Page 1

Security Receipt	Trade Date Settlement Date	Cost Basis	Par/Shares Original Face	Description Rate, Maturity	Principal Cost Market Value	Date Priced
9127965G0	12/23/2020	N/A	1,000,000.00	UNITED STATES TREAS BILLS	999,342.00	
343014023	12/24/2020		.00	DI, 12/02/2021	999,716.00	03/31/2021
Total USD Par			1,000,000.00	Total USD Cost	999,342.00	
Total USD Original Face			1,000,000.00	Total USD Market Value	999,716.00	

BBVA USA, Member FDIC  
BBVA USA, Member FDIC



**QUARTERLY INVESTMENTS-TEXPOOL**  
**PATTY BRENNAN, COOKE COUNTY TREASURER**  
**JANUARY - MARCH 2021**

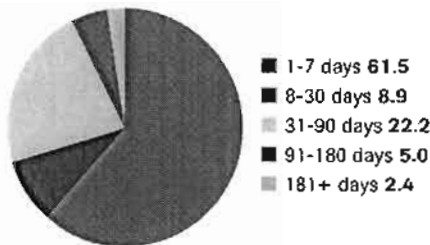
ACCT NAME	BALANCE FORWARD	DEPOSITS	WITH-DRAWALS	CURRENT INTEREST	ENDING BALANCE
GENERAL	\$ 5,306,043.05	\$ 1,000,000.00	\$ -	\$ 719.24	\$ 6,306,762.29
R & B -1	\$ 451,160.45	\$ 200,000.00	\$ -	\$ 72.90	\$ 651,233.35
R & B -2	\$ 105,372.88	\$ 250,000.00	\$ -	\$ 28.13	\$ 355,401.01
R & B -3	\$ 236,385.37	\$ 250,000.00	\$ -	\$ 43.32	\$ 486,428.69
R & B -4	\$ 401,373.90	\$ 200,000.00	\$ -	\$ 67.07	\$ 601,440.97
FM & L	\$ 327,689.61	\$ -	\$ -	\$ 38.11	\$ 327,727.72
STATE FUNDS	\$ 9,149.69	\$ -	\$ -	\$ 0.98	\$ 9,150.67
TJPC	\$ 2,145.66	\$ -	\$ -	\$ 0.10	\$ 2,145.76
DIST CLK PRESERVATION	\$ 610.23	\$ -	\$ -	\$ -	\$ 610.23
COUNTY/DIST. TECH	\$ 1,609.89	\$ -	\$ -	\$ -	\$ 1,609.89
ADULT PROB	\$ 203,919.69	\$ -	\$ -	\$ 23.71	\$ 203,943.40
COURT REP	\$ 9,441.90	\$ -	\$ -	\$ 0.98	\$ 9,442.88
PERM IMP	\$ 1,107,148.61	\$ -	\$ -	\$ 128.74	\$ 1,107,277.35
LAW ENFORCEMENT ED	\$ 10,616.19	\$ -	\$ -	\$ 1.18	\$ 10,617.37
JP-CH SECURITY	\$ 5,329.51	\$ -	\$ -	\$ 0.53	\$ 5,330.04
DIST CLK RECORDS MGMT	\$ 15,931.09	\$ -	\$ -	\$ 1.94	\$ 15,933.03
DIST CLERK ARCHIVE	\$ 4,247.92	\$ -	\$ -	\$ 0.48	\$ 4,248.40
CNTY ATTY CHECK COLLECT	\$ 1,210.20	\$ -	\$ -	\$ -	\$ 1,210.20
LAW LIBRARY	\$ 117,088.46	\$ -	\$ -	\$ 13.66	\$ 117,102.12
JP TECH	\$ 27,884.48	\$ -	\$ -	\$ 3.18	\$ 27,887.66
C H SECURITY	\$ 103,098.38	\$ -	\$ -	\$ 11.92	\$ 103,110.30
REC MGMT	\$ 14,818.24	\$ -	\$ -	\$ 1.79	\$ 14,820.03
REC PRESV	\$ 55,007.95	\$ -	\$ -	\$ 6.37	\$ 55,014.32
LIBRARY	\$ 28,672.50	\$ -	\$ -	\$ 3.32	\$ 28,675.82
ARCHIVE	\$ 57,808.27	\$ -	\$ -	\$ 6.70	\$ 57,814.97
DIST ATTY FORFEITURE	\$ 21,892.70	\$ -	\$ -	\$ 2.55	\$ 21,895.25
SHERIFF FORFEITURE	\$ 45,636.68	\$ -	\$ -	\$ 5.30	\$ 45,641.98
JAIL COMMISSARY	\$ 82,753.75	\$ -	\$ -	\$ 9.65	\$ 82,763.40
2004 GO-REFUNDING	\$ 205,787.04	\$ 100,000.00	\$ 300,000.00	\$ 23.66	\$ 5,810.70
HOTEL/MOTEL TAX	\$ 189,354.42	\$ -	\$ -	\$ 22.01	\$ 189,376.43
<b>TOTAL: TREAS FUND</b>	<b>\$ 9,149,188.71</b>	<b>\$ 2,000,000.00</b>	<b>\$ 300,000.00</b>	<b>\$ 1,237.52</b>	<b>\$ 10,850,426.23</b>

YEAR - TO - DATE INTEREST	BAL FORWARD	CURRENT INT.	BALANCE
	\$ 2,644.39	\$ 1,771.25	\$ 4,415.64

AVG YEILD FOR 2ND QTR                      0.05%    MKT VALUE / SHAR    \$                      1.00

## Portfolio by Maturity (%)

As of March 31, 2021



## Portfolio by Type of Investment (%)

As of March 31, 2021



### Portfolio Asset Summary as of March 31, 2021

	Book Value	Market Value
Uninvested Balance	-\$1,141,021.34	-\$1,141,021.34
Receivable for Investments Sold	0.00	0.00
Accrual of Interest Income	9,910,977.64	9,910,977.64
Interest and Management Fees Payable	-436,565.37	-436,565.37
Payable for Investments Purchased	0.00	0.00
Accrued Expenses & Taxes	-32,555.96	-32,555.96
Repurchase Agreements	7,544,780,725.00	7,544,780,725.00
Mutual Fund Investments	3,889,074,000.00	3,889,074,000.00
Government Securities	4,438,301,198.68	4,441,564,910.24
U.S. Treasury Bills	8,909,440,562.13	8,910,133,904.28
U.S. Treasury Notes	1,616,604,152.77	1,617,047,752.90
<b>Total</b>	<b>\$26,406,501,473.55</b>	<b>\$26,410,902,127.39</b>

Market value of collateral supporting the Repurchase Agreements is at least 102% of the Book Value. The portfolio is managed by Federated Investment Counseling and the assets are safe kept in a separate custodial account at State Street Bank in the name of TexPool. The only source of payment to the Participants is the assets of TexPool. There is no secondary source of payment for the pool such as insurance or State guarantee. Should you require a copy of the portfolio, please contact TexPool Participant Services.

### Participant Summary

	Number of Participants	Balance
School District	599	\$8,220,772,532.58
Higher Education	60	\$1,467,956,260.91
County	192	\$2,886,889,250.25
Healthcare	90	\$1,539,207,200.22
Utility District	839	\$3,521,210,636.27
City	483	\$6,549,042,581.46
Emergency Districts	200	\$1,824,000,624.30
Economic Development Districts	98	\$276,396,098.46
Other	83	\$121,203,533.11

#### \*\*Definition of Weighted Average Maturity and Weighted Average Life

WAM is the mean average of the periods of time remaining until the securities held in TexPool (a) are scheduled to be repaid, (b) would be repaid upon a demand by TexPool, or (c) are scheduled to have their interest rate readjusted to reflect current market rates. Securities with adjustable rates payable upon demand are treated as maturing on the earlier of the two dates set forth in (b) and (c) if their scheduled maturity is 397 days or less; and the later of the two dates set forth in (b) and (c) if their scheduled maturity is more than 397 days. The mean is weighted based on the percentage of the amortized cost of the portfolio invested in each period.

WAL is calculated in the same manner as WAM, but is based solely on the periods of time remaining until the securities held in TexPool (a) are scheduled to be repaid or (b) would be repaid upon a demand by TexPool, without reference to when interest rates of securities within TexPool are scheduled to be readjusted.



**QUARTERLY INVESTMENTS-TEX-STAR**  
**PATTY BRENNAN, COOKE COUNTY TREASURER**  
**JANUARY - MARCH 2021**

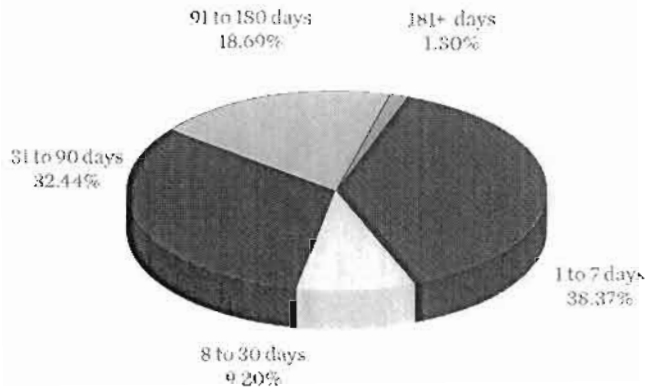
ACCT NAME	BALANCE FORWARD	DEPOSITS	WITH-DRAWALS	CURRENT INTEREST	ENDING BALANCE
GENERAL	\$ 5,087,628.40	1,000,000.00	0.00	\$ 557.72	\$6,088,186.12
R & B -1	\$ 505,095.00	150,000.00	0.00	\$ 54.09	\$655,149.09
R & B -2	\$ 100,774.20	250,000.00	0.00	\$ 19.88	\$350,794.08
R & B -3	\$ 236,496.36	250,000.00	0.00	\$ 32.58	\$486,528.94
R & B -4	\$ 426,195.87	150,000.00	0.00	\$ 46.74	\$576,242.61
FM & L	\$ 335,509.87	0.00	0.00	\$ 31.36	\$335,541.23
ADULT PROB	\$ 204,138.78	0.00	0.00	\$ 19.10	\$204,157.88
PERMANENT IMPROVEMENT	\$ 1,472,204.99	0.00	700,000.00	\$ 112.24	\$772,317.23
LIBRARY	\$ 31,503.02	0.00	0.00	\$ 2.92	\$31,505.94
JP-CH SECURITY	\$ 10,568.30	0.00	0.00	\$ 1.03	\$10,569.33
COURTHOUSE SECURITY	\$ 83,285.60	0.00	0.00	\$ 7.82	\$83,293.42
RECORDS MANAGEMENT	\$ 16,586.79	0.00	0.00	\$ 1.56	\$16,588.35
RECORDS PRESERVATION	\$ 568.59	0.00	0.00	\$ 0.06	\$568.65
ARCHIVE FEES	\$ 41,735.85	25,000.00	0.00	\$ 5.16	\$66,741.01
2012 GO REFUNDING	\$ 97,077.49	100,000.00	0.00	\$ 14.22	\$197,091.71
STATE FEES	\$ 5,911.23	0.00	0.00	\$ 0.50	\$5,911.73
DIST ATTY FORFEITURE	\$ 26,239.65	0.00	0.00	\$ 2.45	\$26,242.10
SHERIFF FORFEITURE	\$ 20,947.92	0.00	0.00	\$ 1.95	\$20,949.87
JAIL COMMISSARY	\$ 51,269.69	0.00	0.00	\$ 4.76	\$51,274.45
HOTEL/MOTEL TAX	\$ 123,659.67	0.00	0.00	\$ 11.54	\$123,671.21
	<u>\$ 8,877,397.27</u>	<u>1,925,000.00</u>	<u>700,000.00</u>	<u>\$ 927.68</u>	<u>\$10,103,324.95</u>

<u>TOTAL: TREAS FUND</u>	BAL FORWARD	CURRENT INT.	BALANCE
YEAR - TO - DATE INTEREST	\$ 2,058.86	927.68	2,986.54
AVG INTEREST FOR 2nd QTR	0.04% MKT VALUE PER SHARE		1.00

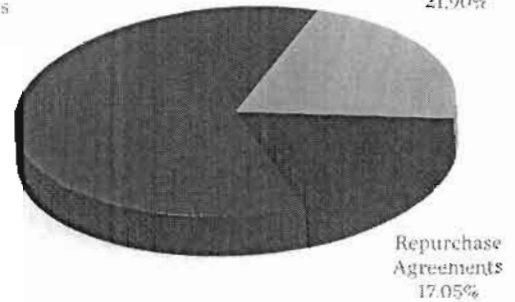
## INFORMATION AT A GLANCE

# TEX STAR

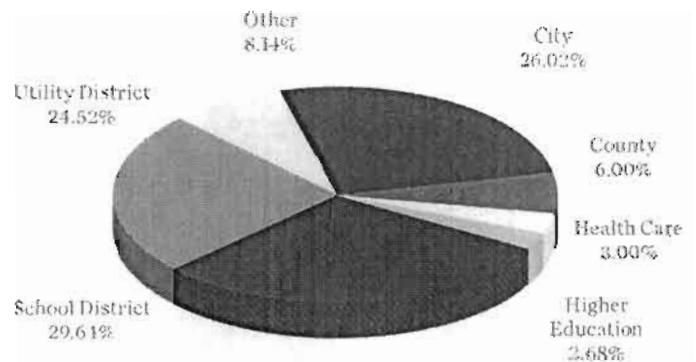
**PORTFOLIO BY  
TYPE OF INVESTMENT  
AS OF FEBRUARY 28, 2021**



Treasuries  
61.05%



**PORTFOLIO BY  
MATURITY  
AS OF FEBRUARY 28, 2021**



**DISTRIBUTION OF  
PARTICIPANTS BY TYPE  
AS OF FEBRUARY 28, 2021**

## HISTORICAL PROGRAM INFORMATION

MONTH	AVERAGE RATE	BOOK VALUE	MARKET VALUE	NET ASSET VALUE	WAM (1)*	WAM (2)*	NUMBER OF PARTICIPANTS
Feb 21	0.0334%	\$9,576,230,496.50	\$9,577,678,764.35	1,000151	46	87	934
Jan 21	0.0583%	9,443,485,770.86	9,445,046,065.21	1,000165	38	84	934
Dec 20	0.0676%	8,682,050,804.34	8,683,648,113.09	1,000183	42	96	933
Nov 20	0.0944%	8,910,228,194.78	8,911,909,859.79	1,000188	46	104	933
Oct 20	0.1150%	9,083,922,054.96	9,085,783,748.92	1,000203	42	100	933
Sep 20	0.1339%	9,297,135,540.13	9,299,528,645.66	1,000257	39	101	932
Aug 20	0.1645%	9,465,008,033.71	9,466,814,693.25	1,000190	29	95	931
Jul 20	0.2003%	10,009,983,894.25	10,012,082,381.15	1,000209	27	101	930
Jun 20	0.1974%	9,671,601,669.74	9,674,049,521.47	1,000253	33	108	927
May 20	0.2444%	9,711,678,322.09	9,714,791,961.71	1,000320	29	103	924
Apr 20	0.4447%	9,402,508,666.82	9,406,011,209.34	1,000372	27	111	923
Mar 20	0.9570%	8,656,111,186.51	8,662,045,828.91	1,000685	27	108	922

## PORTFOLIO ASSET SUMMARY AS OF FEBRUARY 28, 2021

	BOOK VALUE	MARKET VALUE
Uninvested Balance	\$ 33,078.66	\$ 33,078.66
Accrual of Interest Income	2,356,816.64	2,356,816.64
Interest and Management Fees Payable	(748,833.85)	(748,833.85)
Payable for Investment Purchased	(212,228,973.14)	(212,228,973.14)
Repurchase Agreement	1,668,905,999.86	1,668,905,999.86
Government Securities	8,117,912,408.33	8,119,360,676.18
<b>TOTAL</b>	<b>\$ 9,576,230,496.50</b>	<b>\$ 9,577,678,764.35</b>

Market value of collateral supporting the Repurchase Agreements is at least 102% of the Book Value. The portfolio is managed by J.P. Morgan Chase & Co. and the assets are safekept in a separate custodial account at the Federal Reserve Bank in the name of TexSTAR. The only source of payment to the Participants are the assets of TexSTAR. There is no secondary source of payment for the pool such as insurance or guarantee. Should you require a copy of the portfolio, please contact TexSTAR Participant Services.

**QUARTERLY INVESTMENTS-LOGIC**  
**PATTY BRENNAN, COOKE COUNTY TREASURER**  
**JANUARY - MARCH 2021**

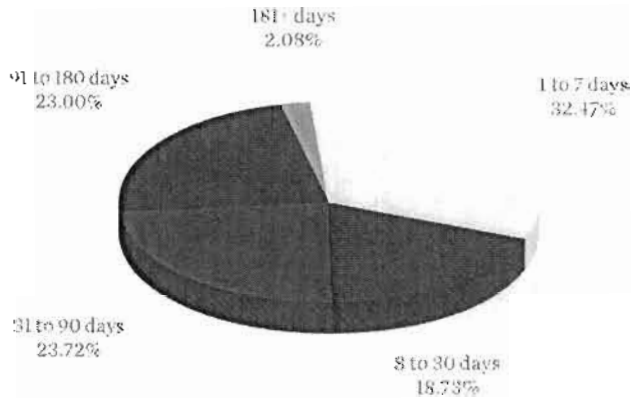
ACCT NAME	BALANCE FORWARD	DEPOSITS	WITH- DRAWALS	CURRENT INTEREST	ENDING BALANCE
GENERAL	\$ 4,283,755.54	2,000,000.00	0.00	\$ 1,424.58	\$6,285,180.12
R & B -1	\$ 347,144.86	300,000.00	0.00	\$ 138.32	\$647,283.18
R & B -2	\$ 38,303.37	200,000.00	0.00	\$ 52.27	\$238,355.64
R & B -3	\$ 192,164.28	200,000.00	0.00	\$ 93.55	\$392,257.83
R & B -4	\$ 334,184.46	300,000.00	0.00	\$ 134.87	\$634,319.33
FM & L	\$ 106,121.95	25,000.00	0.00	\$ 34.20	\$131,156.15
ADULT PROB	\$ 159,001.75	0.00	0.00	\$ 42.70	\$159,044.45
PERMANENT IMPROVEMEN1	\$ 582,734.49	350,000.00	0.00	\$ 229.93	\$932,964.42
COURTHOUSE SECURITY	\$ 53,060.89	0.00	0.00	\$ 14.21	\$53,075.10
RECORDS MANAGEMENT	\$ 30,847.88	0.00	0.00	\$ 8.25	\$30,856.13
ARCHIVE FEES	\$ 26,439.68	0.00	0.00	\$ 7.10	\$26,446.78
LAW LIBRARY	\$ 26,439.68	25,000.00	0.00	\$ 12.75	\$51,452.43
SHERIFF FORFEITURE	\$ 26,439.68	0.00	0.00	\$ 7.10	\$26,446.78
DIST ATTY FORFEITURE	\$ 26,439.68	0.00	0.00	\$ 7.10	\$26,446.78
2012 GO REFUNDING	\$ 260,145.69	100,000.00	300,000.00	\$ 50.60	\$60,196.29
	<u>\$ 6,493,223.88</u>	<u>3,500,000.00</u>	<u>300,000.00</u>	<u>\$ 2,257.53</u>	<u>\$9,695,481.41</u>

<u>TOTAL: TREAS FUND</u>	BAL FORWARD	CURRENT INT.	BALANCE
YEAR - TO - DATE INTEREST	\$ 2,857.68	2,257.53	5,115.21
AVG INTEREST FOR 2ND QTR	0.11%	MKT VALUE PER SHARE	1.00

# INFORMATION AT A GLANCE

**LOGIC**

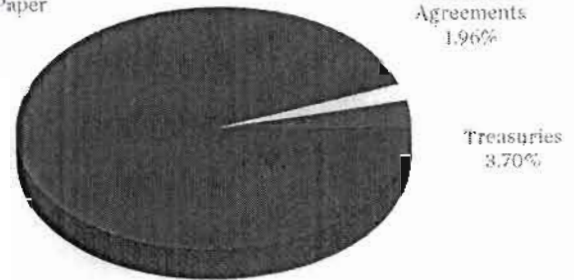
**PORTFOLIO BY TYPE OF INVESTMENT AS OF FEBRUARY 28, 2021**



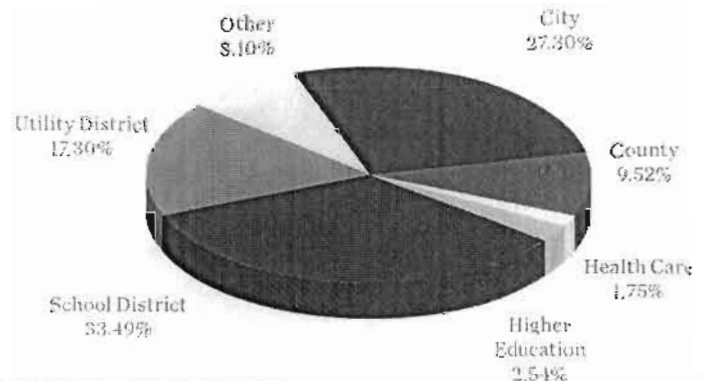
**DISTRIBUTION OF PARTICIPANTS BY TYPE AS OF FEBRUARY 28, 2021**

Commercial Paper  
94.34%

Repurchase Agreements  
1.96%



**PORTFOLIO BY MATURITY AS OF FEBRUARY 28, 2021**



## HISTORICAL PROGRAM INFORMATION

MONTH	AVERAGE RATE	BOOK VALUE	MARKET VALUE	NET ASSET VALUE	WAM (1)*	WAM (2)*	NUMBER OF PARTICIPANTS
Feb 21	0.1007%	\$9,460,972,953.48	\$9,462,118,206.95	1,000121	54	73	630
Jan 21	0.1289%	9,748,281,870.13	9,749,479,482.18	1,000122	55	69	629
Dec 20	0.1504%	8,800,157,115.22	8,801,045,117.51	1,000085	55	73	628
Nov 20	0.1592%	8,300,050,788.61	8,301,195,374.16	1,000137	53	74	626
Oct 20	0.1890%	7,959,523,563.85	7,961,188,256.84	1,000203	56	82	624
Sep 20	0.2565%	8,268,503,827.25	8,271,074,916.08	1,000310	54	84	622
Aug 20	0.3154%	8,405,288,928.66	8,408,588,276.78	1,000392	51	86	620
Jul 20	0.4203%	8,621,809,082.75	8,625,681,774.14	1,000431	50	87	618
Jun 20	0.6260%	8,844,621,700.82	8,849,637,611.25	1,000567	51	87	618
May 20	0.8116%	8,461,579,899.29	8,467,956,866.78	1,000753	54	85	617
Apr 20	1.0562%	7,819,419,822.25	7,824,353,033.69	1,000632	48	87	617
Mar 20	1.4261%	7,798,393,939.30	7,791,813,338.38	0,999156	35	85	614

## PORTFOLIO ASSET SUMMARY AS OF FEBRUARY 28, 2021

	BOOK VALUE	MARKET VALUE
Uninvested Balance	\$ 781.71	\$ 781.71
Accrual of Interest Income	425,886.05	425,886.05
Interest and Management Fees Payable	(1,455,706.55)	(1,455,706.55)
Payable for Investment Purchased	0.00	0.00
Repurchase Agreement	185,716,999.98	185,716,999.98
Commercial Paper	\$,926,303,270.07	\$,927,435,321.76
Government Securities	349,981,722.22	349,991,924.00
<b>TOTAL</b>	<b>\$ 9,460,972,953.48</b>	<b>\$ 9,462,118,206.95</b>

Market value of collateral supporting the Repurchase Agreements is at least 102% of the Book Value. The portfolio is managed by J.P. Morgan Chase & Co. and the assets are safekept in a separate custodial account at the Federal Reserve Bank in the name of LOGIC. The only source of payment to the Participants are the assets of LOGIC. There is no secondary source of payment for the pool such as insurance or guarantee. Should you require a copy of the portfolio, please contact LOGIC Participant Services.