COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration
500 West Temple Street, Room 437, Los Angeles, California 90012
Telephone: (213) 974-2101 Fax: (213) 626-1812
ttc.lacounty.gov and propertytax.lacounty.gov

KEITH KNOX
TREASURER AND TAX COLLECTOR

Board of Supervisors
HILDA L. SOLIS
First District
HOLLY J. MITCHELL
Second District
SHEILA KUEHL
Third District
JANICE HAHN
Fourth District
KATHRYN BARGER
Fifth District

August 31, 2021

TO: Supervisor Hilda L. Solis, Chair
Supervisor Holly J. Mitchell
Supervisor Sheila Kuehl
Supervisor Janice Hahn
Supervisor Kathryn Barger

FROM: Keith Knox
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JULY 2021**

The Report of Investments for the month of July 2021 has been compiled pursuant to the California Government Code, and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of July 2021 were in accordance with the California Government Code and, except as noted in Attachment II of the Report of Investments, conform to the Treasurer and Tax Collector's Investment Policy.

The attached Schedules A and B summarize important Treasury Pool information. You will find the complete monthly Report of Investments at the following link:

https://ttc.lacounty.gov/monthly-reports/

Should you have any questions, please contact me directly or your staff may contact Ms. Damia J. Johnson, Operations Chief, of my staff at (213) 974-3385 or djohnson@ttc.lacounty.gov.

KK:EBG:DJJ:JK:bp

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
Auditor-Controller
County Counsel
Los Angeles Community College District
Los Angeles County Office of Education

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2021

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

D - Treasurer's Activity and Cash Availability for the Next Six-Month Period

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury

II. Compliance Report

Detailed report of transactions, if any, which deviate from the Treasurer's investment policy

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2021

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2021

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 31, 2021

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 07/31/21		
At Cost	$ 36,216,825,703	$ 117,081,527
At Market	$ 36,125,917,665	$ 118,968,670
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	3.87%	0.00%
United States Government and Agency Obligations	72.82%	62.70%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.00%	0.00%
Municipal Obligations	0.08%	2.73%
Corporate and Deposit Notes	0.23%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	34.57%
1-60 days	39.73%	0.00%
61 days-1 year	20.43%	34.57%
Over 1 year	39.84%	65.43%
Weighted Average Days to Maturity	1,111	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 31, 2021

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at July 31, 2021:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	23.00%
Corporate and Deposit Notes	A-1+	P-1	F1	0.09%
	A+	Aa2	AA	0.14%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.07%
Negotiable Certificates of Deposit	A-1	P-1	F1	3.87%
U.S. Agency Securities	AA+	Aaa	AAA	48.86%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	7.15%
U.S. Treasury Bills	AA+	Aaa	AAA	16.81%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	34.57%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa1	AA+	2.73%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	62.70%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JULY 31, 2021

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 07/31/21	$ 36,216,825,703
Market Value at 07/31/21	$ 36,125,917,665
Average Daily Balance	$ 37,753,205,989
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ (907,227)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 16,691,315
Earnings for the Past 12 Months	$ 205,992,366
Earnings Rate for the Month	0.52%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JULY 31, 2021

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	31,347,103.78	
Bank of the West - Concentration	$	124,802,005.37	(A)
Citibank - Concentration	$	(58,886.56)	
JP Morgan Chase - Concentration	$	100,149,497.53	(B)
Union Bank- Concentration	$	57,430.33	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	256,297,150.45	

(A) $122.50 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $100 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR JULY 2021
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3) requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for July 2021

Total Deposits	$ 4,833,119,271.27
Total Disbursements	$ 7,860,145,005.90
Discretionary Funds Liquidity Withdrawal Ratio:	
As of July 31, 2021	1.65

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
August	$ 7,855,825,000.00	$ 6,447,300,000.00	$ 5,249,100,000.00	$ 9,054,025,000.00
September	$ 6,533,857,000.00	$ 4,925,500,000.00	$ 5,868,100,000.00	$ 14,645,282,000.00
October	$ 2,500,000,000.00	$ 4,968,800,000.00	$ 5,066,100,000.00	$ 17,047,982,000.00
November	$ 1,175,000,000.00	$ 6,614,700,000.00	$ 5,203,600,000.00	$ 19,634,082,000.00
December	$ 1,050,000,000.00	$ 12,186,500,000.00	$ 7,368,400,000.00	$ 25,502,182,000.00
January	$ 200,000,000.00	$ 3,945,400,000.00	$ 6,879,400,000.00	$ 22,768,182,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. On August 12, 2020, the Treasurer increased the average days to maturity target range from between 1 and 2 years to between 1 and 3 years.

In July 2021, the Treasurer placed $546.14 million in the Bank of the West Money Market Plus Account and $589.40 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $122.50 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases, a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 1-month, 3-month, 6-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

FORWARD CONTRACTS – Customized contracts traded in the Over The Counter Market where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

FUTURE CONTRACTS – Standardized contracts traded on recognized exchanges where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a "notional amount" is established to serve as the basis for calculating the interest payment.

LOCAL AGENCY INVESTMENT FUND – Shares of beneficial interest issued by the State of California pursuant to Government Code Section 16429.1.

MONEY MARKET FUND – Shares of beneficial interest issued by diversified management companies registered with the Securities and Exchange Commission in accordance with Section 270, 2a-7 of Title 17 of the Code of Federal Regulation.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

OPTION CONTRACTS – Contracts traded in either the Over the Counter Market or recognized exchanges where the purchaser has the right but not the obligation to buy or sell a specific amount of an underlying asset at a specific price within a specific time period.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest- bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds

of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

SECURITIES LENDING AGREEMENTS – Agreements under which the County agrees to transfer securities to a borrower who, in turn agrees to provide collateral to the County. During the term of the agreement, both the securities and the collateral are held by a third party. At the conclusion of the agreement, the securities are transferred back to the County in return for the collateral.

SUPRANATIONALS – United States dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in Government Code Section 53601(Q) which are eligible for purchase and sale within the United States.

TRUST INVESTMENTS – Shares of beneficial interest issued by a joint powers authority organized pursuant to Government Code Section 6509.7 that invests in securities and obligations authorized in Section 53601 (a) to (o) of the Government Code.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JULY 2021
COMPLIANCE REPORT

On August 30, 2021, the Treasurer and Tax Collector approved a temporary increase in the weighted average maturity (WAM) target limits for the Pooled Surplus Investment portfolio (Treasury Pool) from a range of between 1.0 and 3.0 years, to a longer range between 1.0 and 4.0 years. This increase was due to a continued low interest rate and depressed yield environment resulting from the 2019 Novel Coronavirus (COVID-19) pandemic and its associated recession, as well as an increased volume of cashflow activity in and out of the Treasury Pool. Increasing the WAM target range allows the portfolio to continue to be invested in higher yielding securities with longer maturities while also maintaining liquidity and accommodating changes in the Treasury Pool's size. The table below includes the usage of the temporary target range for the month.

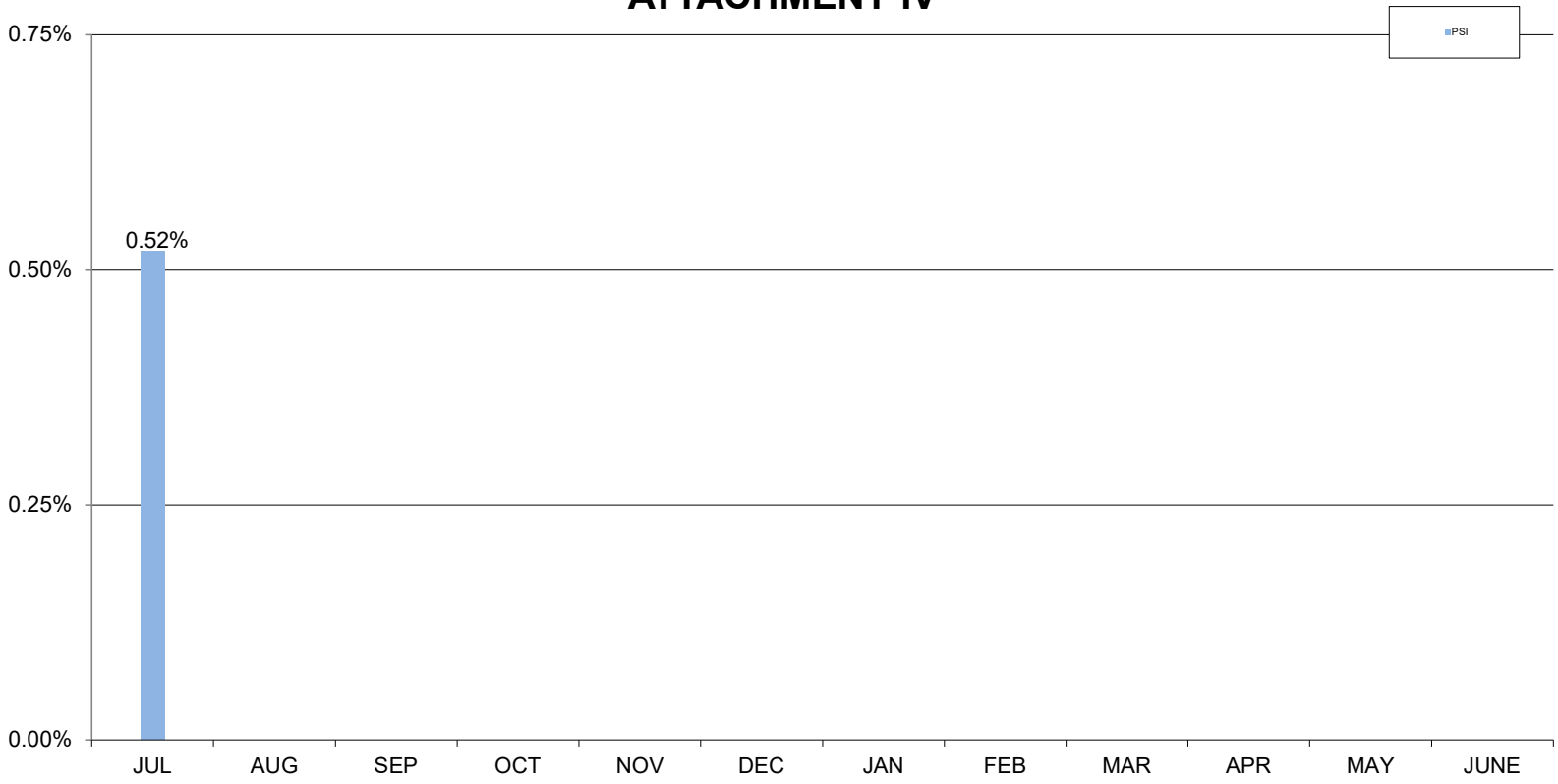
Temporary Increased WAM Target Range		Days Temporary Target Range Utilized
Original High Range	Revised High Range	2
1096 days	1461 days	

The Investment Policy allows the Treasurer to make investment decisions beyond the limitations initially established in the Investment Policy, when necessary and prudent, so long as the decisions are otherwise permissible by California Government Code (CGC). The CGC is silent on weighted average maturities of a pool, so extending the WAM is permissible.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 07/31/21
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
7/1/2021	$ 39,397,800,971.72	$ 116,873,505.82
7/2/2021	38,947,801,360.62	116,873,505.82
7/3/2021	38,947,801,360.62	116,873,505.82
7/4/2021	38,947,801,360.62	116,873,505.82
7/5/2021	38,947,801,360.62	116,873,505.82
7/6/2021	38,443,275,595.11	116,873,505.82
7/7/2021	38,467,193,590.67	116,873,505.82
7/8/2021	38,270,979,362.60	116,873,505.82
7/9/2021	38,145,831,407.21	116,873,505.82
7/10/2021	38,145,831,407.21	116,873,505.82
7/11/2021	38,145,831,407.21	116,873,505.82
7/12/2021	37,953,791,121.49	116,873,505.82
7/13/2021	37,764,765,873.36	116,873,505.82
7/14/2021	37,956,781,915.93	116,873,505.82
7/15/2021	37,630,276,689.16	94,406,526.77
7/16/2021	37,471,880,004.67	94,406,526.77
7/17/2021	37,471,880,004.67	94,406,526.77
7/18/2021	37,471,880,004.67	94,406,526.77
7/19/2021	37,473,345,826.75	94,406,526.77
7/20/2021	37,231,542,608.31	94,406,526.77
7/21/2021	37,206,743,300.65	94,406,526.77
7/22/2021	37,072,463,697.51	94,406,526.77
7/23/2021	37,012,170,041.53	94,406,526.77
7/24/2021	37,012,170,041.53	94,406,526.77
7/25/2021	37,012,170,041.53	94,406,526.77
7/26/2021	36,955,280,906.36	94,406,526.77
7/27/2021	37,224,735,995.26	94,406,526.77
7/28/2021	37,618,483,416.95	94,406,526.77
7/29/2021	37,518,464,850.28	117,081,526.77
7/30/2021	36,265,784,425.06	117,081,526.77
7/31/2021	36,216,825,702.56	117,081,526.77
	$ 37,753,205,988.79	**$ 106,747,259.24**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2021-22
ATTACHMENT IV



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 07/31/21 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$15,439,291	$140,322
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	1,252,024	-
Total Revenues	$16,691,315	$140,322
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	3,538
	-	$3,538
NET INCOME	$16,691,315	$136,784

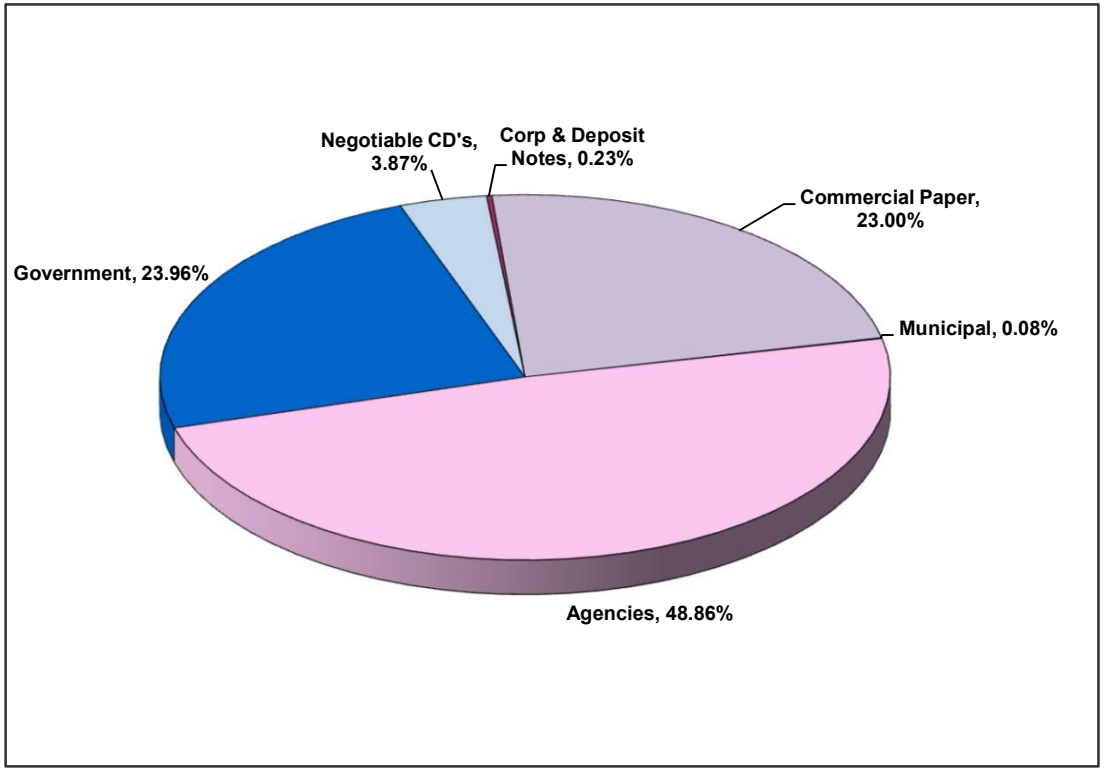
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of July 31, 2021
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	45.75%	
Los Angeles County and Related Entities	43.21%	
Consolidated Sanitation Districts		4.18%
Metropolitan Transportation Authority		0.64%
Miscellaneous Agencies Pooled Investments		2.72%
South Coast Air Quality Management District		2.66%
Miscellaneous		0.01%
Subtotal	88.96%	10.21%
County Bond Proceeds and Repayment Funds		0.83%
Grand Total	88.96%	11.04%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JULY 2021
ATTACHMENT VII



	In Thousands
Negotiable CD's	1,400,000
Corp & Deposit Notes	83,433
Bankers Acceptance	-
Commercial Paper	8,330,248
Municipal	29,276
Agencies	17,694,952
Other	-
Government	8,678,917
Total	$ 36,216,826

Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: July 1, 2021 to July 31, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	117179	FHLB D-N	07/09/21	09/03/21	0.04	50,000,000.00	49,996,655.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117180	FHLB D-N	07/09/21	09/03/21	0.04	50,000,000.00	49,996,655.56	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117227	FHLB D-N	07/19/21	08/26/21	0.04	50,000,000.00	49,997,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117238	FHLB D-N	07/21/21	09/20/21	0.04	50,000,000.00	49,996,611.11	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117273	FHLB D-N	07/28/21	09/22/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117274	FHLB D-N	07/28/21	09/22/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117275	FHLB D-N	07/28/21	09/22/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117276	FHLB D-N	07/28/21	09/22/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117277	FHLB D-N	07/28/21	08/25/21	0.04	50,000,000.00	49,998,638.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117295	FHLB D-N	07/30/21	09/20/21	0.04	50,000,000.00	49,997,472.22	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	117296	FHLB D-N	07/30/21	09/20/21	0.04	50,000,000.00	49,997,472.22	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	117297	FHLB D-N	07/30/21	09/21/21	0.04	50,000,000.00	49,997,423.61	0.00	CITIBANK	UBS SEC LLC
NTRD	117298	FHLB D-N	07/30/21	09/21/21	0.04	50,000,000.00	49,997,423.61	0.00	CITIBANK	UBS SEC LLC
	FHLB DISC TOTAL					**650,000,000.00**	**649,963,797.23**	**0.00**		
NTRD	117156	OLD LINE FUNDING LL	07/01/21	08/03/21	0.05	41,805,000.00	41,803,083.94	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117157	THUNDER BAY FUNDING	07/01/21	08/03/21	0.05	50,000,000.00	49,997,708.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117158	THUNDER BAY FUNDING	07/01/21	08/03/21	0.05	6,006,000.00	6,005,724.73	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117161	ATLANTIC ASSET SEC	07/06/21	07/30/21	0.06	50,000,000.00	49,998,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117163	CREDIT AGRICOLE CIB	07/06/21	07/30/21	0.08	50,000,000.00	49,997,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117165	NATIXIS NY BRANCH C	07/07/21	07/08/21	0.07	50,000,000.00	49,999,902.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117166	NATIXIS NY BRANCH C	07/07/21	07/08/21	0.07	50,000,000.00	49,999,902.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117167	JUPITER SEC COMPANY	07/07/21	07/30/21	0.07	50,000,000.00	49,997,763.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117168	CREDIT AGRICOLE CIB	07/07/21	07/30/21	0.07	50,000,000.00	49,997,763.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117169	CREDIT AGRICOLE CIB	07/07/21	07/30/21	0.07	50,000,000.00	49,997,763.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117172	CREDIT AGRICOLE CIB	07/08/21	07/30/21	0.07	50,000,000.00	49,997,861.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117173	CREDIT AGRICOLE CIB	07/08/21	07/30/21	0.07	50,000,000.00	49,997,861.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117174	OLD LINE FUNDING LL	07/08/21	08/11/21	0.05	50,000,000.00	49,997,638.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117175	TORONTO DOMINION BA	07/08/21	08/11/21	0.07	50,000,000.00	49,996,694.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117176	THUNDER BAY FUNDING	07/09/21	08/13/21	0.05	50,000,000.00	49,997,569.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117177	CREDIT AGRICOLE CIB	07/08/21	07/30/21	0.07	50,000,000.00	49,997,861.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117181	AUTOBAHN FUNDING CO	07/09/21	08/13/21	0.08	50,000,000.00	49,996,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117182	TORONTO DOMINION BA	07/09/21	08/16/21	0.07	50,000,000.00	49,996,305.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117183	CREDIT AGRICOLE CIB	07/09/21	08/17/21	0.07	50,000,000.00	49,996,208.33	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	117184	ATLANTIC ASSET SEC	07/09/21	09/03/21	0.07	25,000,000.00	24,997,277.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117185	CHARIOT FUNDING LLC	07/09/21	07/30/21	0.07	50,000,000.00	49,997,958.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117186	ATLANTIC ASSET SEC	07/09/21	09/03/21	0.07	34,871,000.00	34,867,202.94	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117188	CREDIT AGRICOLE CIB	07/12/21	08/17/21	0.07	50,000,000.00	49,996,500.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117189	AUTOBAHN FUNDING CO	07/12/21	08/16/21	0.07	30,000,000.00	29,997,958.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117190	ATLANTIC ASSET SEC	07/12/21	08/18/21	0.06	26,714,000.00	26,712,352.64	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117191	THUNDER BAY FUNDING	07/13/21	08/17/21	0.05	50,000,000.00	49,997,569.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117192	ATLANTIC ASSET SEC	07/13/21	08/18/21	0.06	13,286,000.00	13,285,202.84	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117193	THUNDER BAY FUNDING	07/13/21	08/19/21	0.05	21,003,000.00	21,001,920.68	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117194	TORONTO DOMINION BA	07/13/21	08/18/21	0.07	50,000,000.00	49,996,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117196	ATLANTIC ASSET SEC	07/13/21	09/01/21	0.07	30,987,000.00	30,983,987.38	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117197	THUNDER BAY FUNDING	07/14/21	08/19/21	0.05	50,000,000.00	49,997,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117198	AUTOBAHN FUNDING CO	07/14/21	08/18/21	0.07	50,000,000.00	49,996,597.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117199	AUTOBAHN FUNDING CO	07/14/21	08/18/21	0.07	10,000,000.00	9,999,319.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117200	THUNDER BAY FUNDING	07/14/21	09/08/21	0.05	50,000,000.00	49,996,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117204	CREDIT AGRICOLE CIB	07/14/21	08/20/21	0.07	50,000,000.00	49,996,402.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117205	TORONTO DOMINION BA	07/14/21	08/20/21	0.07	50,000,000.00	49,996,402.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117206	SHEFFIELD RECEIVABL	07/14/21	09/03/21	0.08	50,000,000.00	49,994,333.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117207	NESTLE CAPITAL CORP	07/14/21	09/14/21	0.05	43,302,000.00	43,298,271.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117208	TOYOTA MOTOR CREDIT	07/15/21	08/30/21	0.06	50,000,000.00	49,996,166.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117209	TOYOTA MOTOR CREDIT	07/15/21	08/30/21	0.06	50,000,000.00	49,996,166.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117210	LA FAYETTE ASSET SE	07/15/21	09/02/21	0.07	40,000,000.00	39,996,188.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117212	AUTOBAHN FUNDING CO	07/15/21	08/20/21	0.07	50,000,000.00	49,996,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117229	AUTOBAHN FUNDING CO	07/19/21	09/01/21	0.08	25,000,000.00	24,997,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117231	LA FAYETTE ASSET SE	07/20/21	08/31/21	0.08	30,000,000.00	29,997,200.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117232	JUPITER SEC COMPANY	07/20/21	08/30/21	0.08	50,000,000.00	49,995,444.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117233	JUPITER SEC COMPANY	07/20/21	08/30/21	0.08	28,190,000.00	28,187,431.58	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117235	LA FAYETTE ASSET SE	07/20/21	09/10/21	0.08	50,000,000.00	49,994,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117239	THUNDER BAY FUNDING	07/21/21	09/14/21	0.06	25,000,000.00	24,997,708.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117240	CREDIT AGRICOLE CIB	07/21/21	08/30/21	0.07	50,000,000.00	49,996,111.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117241	MONT BLANC CAPITAL	07/21/21	09/20/21	0.10	12,644,000.00	12,641,857.54	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117242	TORONTO DOMINION BA	07/21/21	08/30/21	0.07	34,752,000.00	34,749,297.07	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117244	LA FAYETTE ASSET SE	07/22/21	09/15/21	0.07	50,000,000.00	49,994,652.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117245	OLD LINE FUNDING LL	07/22/21	09/08/21	0.07	24,483,000.00	24,480,714.92	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.

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NTRD	117246	CREDIT AGRICOLE CIB	07/22/21	09/07/21	0.07	50,000,000.00	49,995,430.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117248	JUPITER SEC COMPANY	07/26/21	09/07/21	0.08	50,000,000.00	49,995,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117249	TORONTO DOMINION BA	07/23/21	08/30/21	0.07	39,705,000.00	39,702,066.24	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117250	OLD LINE FUNDING LL	07/26/21	09/20/21	0.07	50,000,000.00	49,994,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117251	CREDIT AGRICOLE CIB	07/26/21	08/30/21	0.07	50,000,000.00	49,996,597.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117252	CREDIT AGRICOLE CIB	07/26/21	08/30/21	0.07	50,000,000.00	49,996,597.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117253	TORONTO DOMINION BA	07/26/21	08/31/21	0.07	50,000,000.00	49,996,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117254	LA FAYETTE ASSET SE	07/26/21	09/27/21	0.08	50,000,000.00	49,993,437.50	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117256	JUPITER SEC COMPANY	07/27/21	08/30/21	0.08	50,000,000.00	49,996,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117257	JUPITER SEC COMPANY	07/27/21	08/30/21	0.08	50,000,000.00	49,996,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117258	LA FAYETTE ASSET SE	07/27/21	09/30/21	0.08	50,000,000.00	49,992,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117259	TOYOTA MOTOR CREDIT	07/27/21	09/10/21	0.06	50,000,000.00	49,996,250.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117260	TOYOTA MOTOR CREDIT	07/27/21	09/10/21	0.06	50,000,000.00	49,996,250.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117262	CREDIT AGRICOLE CIB	07/27/21	09/08/21	0.07	50,000,000.00	49,995,819.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117263	CREDIT AGRICOLE CIB	07/27/21	09/08/21	0.07	50,000,000.00	49,995,819.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117264	CREDIT AGRICOLE CIB	07/27/21	09/07/21	0.07	50,000,000.00	49,995,916.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117265	CREDIT AGRICOLE CIB	07/27/21	09/07/21	0.07	50,000,000.00	49,995,916.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117266	CHARIOT FUNDING LLC	07/27/21	08/31/21	0.08	50,000,000.00	49,996,111.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117267	CHARIOT FUNDING LLC	07/27/21	08/31/21	0.08	4,500,000.00	4,499,650.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117268	JUPITER SEC COMPANY	07/27/21	09/23/21	0.08	50,000,000.00	49,993,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117269	CANCARA ASSET SEC L	07/27/21	09/01/21	0.08	15,000,000.00	14,998,800.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117271	CHARIOT FUNDING LLC	07/28/21	08/31/21	0.08	50,000,000.00	49,996,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117272	CHARIOT FUNDING LLC	07/28/21	08/31/21	0.08	50,000,000.00	49,996,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117278	CHARIOT FUNDING LLC	07/28/21	09/01/21	0.08	50,000,000.00	49,996,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117279	JUPITER SEC COMPANY	07/28/21	09/07/21	0.07	50,000,000.00	49,996,013.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117280	ATLANTIC ASSET SEC	07/29/21	09/02/21	0.07	50,000,000.00	49,996,597.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117282	JUPITER SEC COMPANY	07/28/21	09/02/21	0.07	16,000,000.00	15,998,880.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117284	CHARIOT FUNDING LLC	07/29/21	09/07/21	0.08	50,000,000.00	49,995,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117285	CHARIOT FUNDING LLC	07/29/21	09/07/21	0.08	50,000,000.00	49,995,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117286	CRC FUNDING LLC CP	07/29/21	11/01/21	0.09	50,000,000.00	49,988,125.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117288	CANCARA ASSET SEC L	07/30/21	09/30/21	0.10	25,500,000.00	25,495,608.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117289	ATLANTIC ASSET SEC	07/30/21	09/03/21	0.06	50,000,000.00	49,997,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117290	AUTOBAHN FUNDING CO	07/30/21	09/13/21	0.08	35,000,000.00	34,996,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117291	CHARIOT FUNDING LLC	07/30/21	09/13/21	0.09	50,000,000.00	49,994,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	117292	CHARIOT FUNDING LLC	07/30/21	09/13/21	0.09	5,000,000.00	4,999,437.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117294	CRC FUNDING LLC CP	07/30/21	10/25/21	0.08	25,000,000.00	24,995,166.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117299	MONT BLANC CAPITAL	07/30/21	09/16/21	0.07	22,310,000.00	22,307,917.73	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117300	AUTOBAHN FUNDING CO	07/30/21	09/08/21	0.08	10,000,000.00	9,999,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**4,329,022,000.00**	**4,328,672,350.46**	**0.00**		
NTRD	117201	UST BILL	07/14/21	09/07/21	0.04	50,000,000.00	49,997,135.42	0.00	CITIBANK	UBS SEC LLC
NTRD	117202	UST BILL	07/14/21	09/07/21	0.04	50,000,000.00	49,997,135.42	0.00	CITIBANK	UBS SEC LLC
NTRD	117211	UST BILL	07/15/21	09/02/21	0.04	50,000,000.00	49,997,277.78	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117221	UST BILL	07/16/21	08/31/21	0.03	50,000,000.00	49,998,083.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117261	UST BILL	07/27/21	09/30/21	0.04	50,000,000.00	49,996,388.89	0.00	CITIBANK	UBS SEC LLC
NTRD	117293	UST BILL	07/30/21	10/05/21	0.04	50,000,000.00	49,996,277.78	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
	US TBILLS TOTAL					**300,000,000.00**	**299,982,298.62**	**0.00**		
NTRD	117159	CREDIT AGRICOLE CIB	07/01/21	07/30/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117171	TORONTO DOMINION BA	07/08/21	08/13/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117195	CREDIT AGRICOLE CIB	07/13/21	08/17/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117203	CREDIT AGRICOLE CIB	07/14/21	08/20/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117217	DNB BANK ASA NY CD	07/16/21	08/25/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117234	DNB BANK ASA NY CD	07/20/21	08/30/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117237	DNB BANK ASA NY CD	07/21/21	08/31/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANKEE CDS TOTAL					**350,000,000.00**	**350,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**5,629,022,000.00**	**5,628,618,446.31**	**0.00**		
		PSI TOTAL				**5,629,022,000.00**	**5,628,618,446.31**	**0.00**		

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PHHPA-PH HABITAT PRESERVATION AU										
PHHPA	117243	FFCB 2.50 (CALLABLE)	07/29/21	07/29/41	2.50	22,675,000.00	22,675,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
	FFCB TOTAL					**22,675,000.00**	**22,675,000.00**	**0.00**		
PHHPA TOTAL						**22,675,000.00**	**22,675,000.00**	**0.00**		
SCAQM-SOUTH COAST AIR QUALITY MG										
SCAQM	106824	S OF C LAIF	07/15/21	12/31/21	0.00	30,190.66	30,190.66	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**30,190.66**	**30,190.66**	**0.00**		
SCAQM TOTAL						**30,190.66**	**30,190.66**	**0.00**		
SLIM-SCHOOLS LINKED INSURANCE MG										
SLIM	106825	S OF C LAIF	07/15/21	12/31/21	0.00	2,796.51	2,796.51	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**2,796.51**	**2,796.51**	**0.00**		
SLIM TOTAL						**2,796.51**	**2,796.51**	**0.00**		
WASIA-WHITTIER AREA SCHOOLS INS										
WASIA	106826	S OF C LAIF	07/15/21	12/31/21	0.00	33.78	33.78	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**33.78**	**33.78**	**0.00**		
WASIA TOTAL						**33.78**	**33.78**	**0.00**		
		SPI TOTAL				**22,708,020.95**	**22,708,020.95**	**0.00**		

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Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
07/19/21	NTRD	116679	FFCB 2.24 (CALLABLE)	CALL	30,000,000.00	30,000,000.00	177,333.33	0.00	30,177,333.33
			FFCB TOTAL		**30,000,000.00**	**30,000,000.00**	**177,333.33**	**0.00**	**30,177,333.33**
07/28/21	NTRD	113600	FHLB 1.20 (CALLABLE)	PCALL	22,222,222.20	22,222,222.20	62,222.22	0.00	22,284,444.42
			FHLB TOTAL		**22,222,222.20**	**22,222,222.20**	**62,222.22**	**0.00**	**22,284,444.42**
07/28/21	NTRD	113544	FHLMC 1.00 (CALLABLE)	CALL	50,000,000.00	50,000,000.00	125,000.00	0.00	50,125,000.00
			FHLMC (S) TOTAL		**50,000,000.00**	**50,000,000.00**	**125,000.00**	**0.00**	**50,125,000.00**
PSI TOTAL					**102,222,222.20**	**102,222,222.20**	**364,555.55**	**0.00**	**102,586,777.75**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: July 1, 2021 to July 31, 2021
Attachment VIII

Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
07/15/21	PHHPA	113193	FFCB 2.50 (CALLABLE)	CALL	22,500,000.00	22,500,000.00	175,000.00	0.00	22,675,000.00
			FFCB TOTAL		**22,500,000.00**	**22,500,000.00**	**175,000.00**	**0.00**	**22,675,000.00**
PH HABITAT PRESERVATION AU TOTAL					**22,500,000.00**	**22,500,000.00**	**175,000.00**	**0.00**	**22,675,000.00**
SPI Total					**22,500,000.00**	**22,500,000.00**	**175,000.00**	**0.00**	**22,675,000.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of July 31, 2021
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	1,400,000,000.00	1,400,028,000.00	28,000.00	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	8,330,247,617.44	8,330,090,968.00	(156,649.44)	0.00	0.00	0.00
Governments	8,678,916,919.58	8,673,758,100.00	(5,158,819.58)	0.00	0.00	0.00
Agencies	17,694,951,898.76	17,608,501,156.82	(86,450,741.94)	73,405,000.00	75,292,143.40	1,887,143.40
Municipals	29,275,653.73	29,611,150.00	335,496.27	3,200,000.00	3,200,000.00	0.00
Corp. & Deposit Notes	83,433,613.05	83,928,290.00	494,676.95	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	40,476,526.77	40,476,526.77	0.00
TOTAL	$36,216,825,702.56	$36,125,917,664.82	($90,908,037.74)	$117,081,526.77	$118,968,670.17	$1,887,143.40

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.01% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of July 31, 2021
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2021 to July 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
116677	FFCB D-N	0.0600	03/11/22	50,000,000.00	49,981,499.99	49,982,000.00
116727	FFCB D-N	0.0500	02/15/22	50,000,000.00	49,986,250.00	49,986,500.00
116732	FFCB D-N	0.0500	02/25/22	50,000,000.00	49,985,555.55	49,986,000.00
116735	FFCB D-N	0.0500	02/25/22	18,000,000.00	17,994,800.00	17,994,960.00
116755	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,984,166.66	49,981,500.00
116762	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,984,166.67	49,981,500.00
116768	FFCB D-N	0.0500	02/22/22	50,000,000.00	49,985,763.88	49,986,000.00
116769	FFCB D-N	0.0500	02/22/22	25,000,000.00	24,992,881.95	24,993,000.00
116870	FFCB D-N	0.0300	01/20/22	50,000,000.00	49,992,833.33	49,988,000.00
116886	FFCB D-N	0.0400	05/12/22	50,000,000.00	49,984,222.22	49,977,000.00
116887	FFCB D-N	0.0400	05/12/22	45,000,000.00	44,985,800.00	44,979,300.00
116911	FFCB D-N	0.0400	05/25/22	50,000,000.00	49,983,500.00	49,976,000.00
116919	FFCB D-N	0.0450	05/25/22	35,000,000.00	34,987,006.25	34,983,200.00
117066	FFCB D-N	0.0600	03/01/22	50,000,000.00	49,982,333.33	49,983,000.00
117091	FFCB D-N	0.0400	10/20/21	50,000,000.00	49,995,555.55	49,995,500.00
117092	FFCB D-N	0.0400	10/20/21	25,000,000.00	24,997,777.77	24,997,750.00
FFCB DISC TOTAL				698,000,000.00	697,804,113.15	697,771,210.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,337,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,589,220.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	52,723,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,980,291.97	50,870,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,050,922.15	51,893,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,698,428.65	25,374,310.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,167,747.40	52,940,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,060,389.06	19,058,400.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,959,934.28	51,960,000.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,158,250.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,359,500.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,359,500.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,992,979.00	51,077,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,994,938.42	50,314,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,260,706.77	38,152,630.46
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,412,500.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,630.12	30,247,500.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,630.12	30,247,500.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	49,933,500.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,192,197.11	50,793,000.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,536,000.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,536,000.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,263,000.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,139,000.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,139,000.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,318,000.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,159,000.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,222,600.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2021 to July 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,982,889.35	21,058,083.00
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,318,000.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,031,800.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,976,500.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,987,750.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,987,750.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,398,115.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	24,936,500.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	24,662,000.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,729,600.00
114404	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	25,000,000.00	24,677,500.00
114435	FFCB 1.14 (CALLABLE	1.1400	08/20/29	45,200,000.00	45,200,000.00	44,616,920.00
114455	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,700,250.00
114456	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,700,250.00
114480	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	24,977,583.84	24,677,500.00
114505	FFCB 1.12 (CALLABLE	1.1200	09/01/28	25,000,000.00	25,000,000.00	24,816,250.00
114538	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	49,168,000.00
114539	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	49,168,000.00
114549	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	49,317,000.00
114550	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	49,317,000.00
114551	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	49,909,090.91	49,168,000.00
114554	FFCB 1.32 (CALLABLE	1.3200	09/09/30	50,000,000.00	50,000,000.00	49,340,500.00
114569	FFCB 1.14 (CALLABLE	1.1400	08/20/29	43,338,000.00	43,279,587.05	42,778,939.80
114570	FFCB 1.03 (CALLABLE	1.0300	12/01/28	40,000,000.00	39,898,213.99	39,520,400.00
114604	FFCB 1.32 (CALLABLE	1.3200	09/09/30	32,190,000.00	32,190,000.00	31,765,413.90
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,891,817.84	24,276,500.00
114607	FFCB 1.23 (CALLABLE	1.2300	09/10/29	25,000,000.00	25,000,000.00	24,747,250.00
114608	FFCB 1.00 (CALLABLE	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,770,000.00
114719	FFCB 1.15 (CALLABLE	1.1500	08/12/30	50,000,000.00	49,935,961.14	49,031,500.00
114720	FFCB 1.15 (CALLABLE	1.1500	08/12/30	10,551,000.00	10,537,486.50	10,346,627.13
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,916,998.90	48,691,000.00
114999	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	49,245,000.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,871,750.00
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,871,750.00
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	17,881,500.00
115022	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	49,245,000.00
115023	FFCB 0.90 (CALLABLE	0.9000	01/21/28	50,000,000.00	49,979,859.89	49,495,000.00
115024	FFCB 0.90 (CALLABLE	0.9000	01/21/28	17,300,000.00	17,293,031.52	17,125,270.00
115092	FFCB 1.37 (CALLABLE	1.3700	11/04/30	50,000,000.00	50,000,000.00	49,397,500.00
115093	FFCB 1.37 (CALLABLE	1.3700	11/04/30	6,000,000.00	6,000,000.00	5,927,700.00
115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,988,396.78	24,423,750.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,964,029.99	24,423,750.00
115172	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	49,409,500.00
115173	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,704,750.00
115174	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,704,750.00
115202	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	49,409,500.00
115203	FFCB 1.34 (CALLABLE	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,447,939.75

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2021 to July 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115222	FFCB NOTE 1.03	1.0300	11/12/30	20,000,000.00	19,877,218.45	19,539,000.00
115357	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	50,000,000.00	49,165,500.00
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,806,263.68	36,397,640.00
115432	FFCB 0.86 (CALLABLE	0.8600	12/09/27	26,200,000.00	26,200,000.00	25,973,894.00
115433	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,883,043.52	49,165,500.00
115434	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,883,043.52	49,165,500.00
115493	FFCB 0.74 (CALLABLE	0.7400	12/21/27	20,000,000.00	20,000,000.00	19,763,800.00
115513	FFCB 1.17 (CALLABLE	1.1700	12/23/30	50,000,000.00	49,929,538.62	48,925,500.00
115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,994,125.27	24,595,250.00
115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	21,397,867.50
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,842.23	22,584,342.36
115609	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	49,052,500.00
115610	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	49,052,500.00
115611	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	49,052,500.00
115655	FFCB 1.24 (CALLABLE	1.2400	12/23/30	48,935,000.00	48,885,727.16	48,007,681.75
115666	FFCB 1.24 (CALLABLE	1.2400	01/06/31	25,000,000.00	25,000,000.00	24,518,750.00
115673	FFCB 1.24 (CALLABLE	1.2400	01/06/31	50,000,000.00	50,000,000.00	49,037,500.00
115725	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,683,500.00
115726	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,683,500.00
115727	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,683,500.00
115754	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,943,269.44	49,367,000.00
115774	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,988,177.90	49,367,000.00
115851	FFCB 0.70 (CALLABLE	0.7000	01/27/27	50,000,000.00	50,000,000.00	49,652,500.00
115854	FFCB 0.70 (CALLABLE	0.7000	01/27/27	40,000,000.00	40,000,000.00	39,722,000.00
116108	FFCB 1.10 (CALLABLE	1.1000	03/03/27	50,000,000.00	49,965,084.43	50,042,000.00
116282	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	25,098,000.00
116284	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	25,098,000.00
116328	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	25,129,250.00
116340	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	25,129,250.00
116363	FFCB 1.73 (CALLABLE	1.7300	04/05/29	25,000,000.00	25,000,000.00	25,043,750.00
116366	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,206,250.00
116368	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,206,250.00
116391	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,206,250.00
116395	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,335,000.00
116400	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,335,000.00
116412	FFCB 0.07 NOTE	0.0700	03/29/22	50,000,000.00	50,000,000.00	49,999,500.00
116413	FFCB 1.98 (CALLABLE	1.9800	03/24/31	50,000,000.00	49,879,052.20	50,860,500.00
116421	FFCB 2.02 (CALLABLE	2.0200	04/01/31	50,000,000.00	49,806,469.30	50,412,500.00
116436	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	49,892,649.65	50,335,000.00
116487	FFCB 1.55 (CALLABLE	1.5500	03/15/29	50,000,000.00	49,688,004.49	50,150,500.00
116488	FFCB 1.55 (CALLABLE	1.5500	03/15/29	20,945,000.00	20,814,305.09	21,008,044.45
116489	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,335,000.00
116518	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	25,282,000.00
116520	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	25,282,000.00
116532	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,226,500.00
116533	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,226,500.00
116562	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	25,167,000.00

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116564	FFCB 1.97 (CALLABLE	1.9700	04/21/31	45,000,000.00	45,000,000.00	45,776,250.00
116572	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	25,167,000.00
116595	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,226,500.00
116650	FFCB 0.94 (CALLABLE	0.9400	04/28/26	25,000,000.00	25,000,000.00	25,054,250.00
116651	FFCB 1.43 (CALLABLE	1.4300	04/30/29	30,000,000.00	30,000,000.00	30,327,300.00
116694	FFCB 1.40 (CALLABLE	1.4000	04/28/28	25,000,000.00	24,951,819.95	25,092,000.00
116702	FFCB 1.00 (CALLABLE	1.0000	05/04/26	25,000,000.00	24,964,327.77	24,990,250.00
116896	FFCB 1.94 (CALLABLE	1.9400	05/27/31	11,923,000.00	11,923,000.00	12,012,780.19
117119	FFCB 1.74 (CALLABLE	1.7400	06/03/30	25,000,000.00	25,000,000.00	25,125,250.00
FFCB TOTAL				**4,635,212,000.00**	**4,633,300,705.42**	**4,629,819,569.29**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,985,197.80	50,301,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,985,197.80	50,301,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,992,598.90	25,150,750.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,990,109.89	50,301,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,990,109.89	50,301,500.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,316,000.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,027,804.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,299,000.00
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,114,000.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,149,592.27	51,181,000.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	49,969,500.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	19,444,444.45	19,444,444.45	19,431,805.56
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	49,798,500.00
114118	FHLB 1.02 (CALLABLE	1.0200	07/06/27	24,185,000.00	24,179,870.68	24,094,064.40
114223	FHLB 0.77 (CALLABLE	0.7700	07/28/27	50,000,000.00	50,000,000.00	49,628,000.00
114337	FHLB 1.02 (CALLABLE	1.0200	08/10/28	32,995,000.00	32,995,000.00	32,661,420.55
114617	FHLB 1.30 (CALLABLE	1.3000	09/30/30	39,950,000.00	39,950,000.00	39,373,122.00
114722	FHLB 1.25 (CALLABLE	1.2500	10/08/30	50,000,000.00	50,000,000.00	49,156,000.00
114733	FHLB 1.21 (CALLABLE	1.2100	10/07/30	50,000,000.00	50,000,000.00	49,059,000.00
114743	FHLB 1.21 (CALLABLE	1.2100	10/07/30	38,200,000.00	38,200,000.00	37,481,076.00
114771	FHLB 1.08 (CALLABLE	1.0800	10/02/30	50,000,000.00	50,000,000.00	48,833,000.00
115431	FHLB 1.28 (CALLABLE	1.2800	12/16/30	33,200,000.00	33,190,661.84	32,641,908.00
115526	FHLB 1.25 (CALLABLE	1.2500	12/23/30	50,000,000.00	50,000,000.00	49,077,500.00
115527	FHLB 1.25 (CALLABLE	1.2500	12/23/30	25,000,000.00	25,000,000.00	24,538,750.00
115529	FHLB 0.875 (CALLABL	0.8750	12/30/27	22,000,000.00	22,000,000.00	21,772,300.00
115557	FHLB 1.29 (CALLABLE	1.2900	12/30/30	19,875,000.00	19,875,000.00	19,545,273.75
115670	FHLB 1.25 (CALLABLE	1.2500	12/30/30	40,440,000.00	40,440,000.00	39,688,624.80
115713	FHLB 1.34 (CALLABLE	1.3400	01/27/32	50,000,000.00	50,000,000.00	48,961,500.00
115714	FHLB 1.35 (CALLABLE	1.3500	01/27/32	50,000,000.00	50,000,000.00	48,993,000.00
115728	FHLB 1.26 (CALLABLE	1.2600	01/27/31	50,000,000.00	50,000,000.00	49,165,500.00
115729	FHLB 1.37 (CALLABLE	1.3700	01/27/32	50,000,000.00	50,000,000.00	49,057,000.00
115730	FHLB 1.37 (CALLABLE	1.3700	01/27/32	25,000,000.00	25,000,000.00	24,528,500.00
115740	FHLB 1.50 (CALLABLE	1.5000	01/27/33	50,000,000.00	50,000,000.00	49,104,500.00
115768	FHLB 1.495 (CALLABL	1.4950	01/27/33	50,000,000.00	50,000,000.00	49,043,500.00
115815	FHLB 1.32 (CALLABLE	1.3200	01/28/31	50,000,000.00	50,000,000.00	49,240,000.00
115835	FHLB 1.32 (CALLABLE	1.3200	02/03/31	50,000,000.00	50,000,000.00	49,233,000.00

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115907	FHLB 1.35 (CALLABLE	1.3500	02/17/32	50,000,000.00	50,000,000.00	48,973,000.00
115952	FHLB 1.15 (CALLABLE	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,696,000.00
115953	FHLB 1.32 (CALLABLE	1.3200	02/24/31	50,000,000.00	50,000,000.00	49,312,000.00
116026	FHLB 1.25 (CALLABLE	1.2500	02/24/31	50,000,000.00	50,000,000.00	49,110,000.00
116035	FHLB 1.46 (CALLABLE	1.4600	02/24/31	25,000,000.00	25,000,000.00	24,847,000.00
116117	FHLB NOTE 1.50	1.5000	03/14/31	25,000,000.00	24,734,491.25	25,512,250.00
116287	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,997,000.00
116288	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,997,000.00
116289	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,997,000.00
116380	FHLB 1.03 (CALLABLE	1.0300	03/30/26	25,000,000.00	25,000,000.00	25,020,000.00
116543	FHLB 1.05 (CALLABLE	1.0500	04/28/26	50,000,000.00	50,000,000.00	50,218,500.00
116645	FHLB 1.55 (CALLABLE	1.5500	04/27/29	25,000,000.00	25,000,000.00	25,092,750.00
116662	FHLB 1.10 (CALLABLE	1.1000	11/12/26	30,000,000.00	30,000,000.00	30,040,500.00
116700	FHLB 1.45 (CALLABLE	1.4500	05/18/28	25,000,000.00	25,000,000.00	25,128,000.00
FHLB TOTAL				**2,056,239,444.45**	**2,056,052,274.77**	**2,045,311,899.06**
116011	FHLB D-N	0.0540	08/13/21	50,000,000.00	49,999,100.00	49,999,500.00
116012	FHLB D-N	0.0540	08/13/21	50,000,000.00	49,999,100.00	49,999,500.00
116091	FHLB D-N	0.0480	08/25/21	50,000,000.00	49,998,400.00	49,999,000.00
116257	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,997,812.50	49,997,500.00
116258	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,997,812.50	49,997,500.00
116267	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,992,444.44	49,990,500.00
116268	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,992,444.44	49,990,500.00
116285	FHLB D-N	0.0390	09/17/21	50,000,000.00	49,997,454.17	49,997,500.00
116286	FHLB D-N	0.0390	09/17/21	50,000,000.00	49,997,454.17	49,997,500.00
116330	FHLB D-N	0.0350	09/22/21	50,000,000.00	49,997,472.22	49,997,000.00
116331	FHLB D-N	0.0350	09/22/21	50,000,000.00	49,997,472.22	49,997,000.00
116361	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,995,055.55	49,995,000.00
116362	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,995,055.55	49,995,000.00
116369	FHLB D-N	0.0350	09/29/21	50,000,000.00	49,997,131.94	49,997,000.00
116370	FHLB D-N	0.0350	09/29/21	50,000,000.00	49,997,131.94	49,997,000.00
116374	FHLB D-N	0.0450	09/24/21	50,000,000.00	49,996,625.00	49,997,000.00
116375	FHLB D-N	0.0450	09/24/21	50,000,000.00	49,996,625.00	49,997,000.00
116407	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,996,886.11	49,997,000.00
116408	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,996,886.11	49,997,000.00
116409	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,996,886.11	49,997,000.00
116410	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,996,886.11	49,997,000.00
116447	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,998,708.34	49,998,500.00
116448	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,998,708.34	49,998,500.00
116449	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,998,708.34	49,998,500.00
116450	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,998,708.34	49,998,500.00
116451	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,998,708.34	49,998,500.00
116452	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,996,354.17	49,996,000.00
116453	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,996,354.17	49,996,000.00
116454	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,996,354.17	49,996,000.00
116455	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,996,354.17	49,996,000.00
116456	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,996,354.17	49,996,000.00

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116471	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,996,608.33	49,996,500.00
116472	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,996,608.33	49,996,500.00
116473	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,996,608.33	49,996,500.00
116474	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,996,608.33	49,996,500.00
116521	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,996,788.90	49,996,500.00
116522	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,996,788.90	49,996,500.00
116523	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,996,788.90	49,996,500.00
116524	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,996,788.90	49,996,500.00
116596	FHLB D-N	0.0370	10/15/21	50,000,000.00	49,996,145.83	49,996,000.00
116597	FHLB D-N	0.0370	10/15/21	50,000,000.00	49,996,145.83	49,996,000.00
116607	FHLB D-N	0.0550	04/14/22	42,000,000.00	41,983,573.34	41,982,360.00
116641	FHLB D-N	0.0250	10/20/21	50,000,000.00	49,997,222.23	49,995,500.00
116680	FHLB D-N	0.0330	10/27/21	50,000,000.00	49,996,012.50	49,995,000.00
116681	FHLB D-N	0.0330	10/27/21	50,000,000.00	49,996,012.50	49,995,000.00
116697	FHLB D-N	0.0250	10/29/21	50,000,000.00	49,996,909.73	49,995,000.00
116698	FHLB D-N	0.0250	10/29/21	50,000,000.00	49,996,909.73	49,995,000.00
116717	FHLB D-N	0.0450	05/03/22	50,000,000.00	49,982,812.50	49,977,500.00
116722	FHLB D-N	0.0360	11/03/21	50,000,000.00	49,995,300.00	49,995,000.00
116723	FHLB D-N	0.0360	11/03/21	50,000,000.00	49,995,300.00	49,995,000.00
116736	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,978,840.28	49,977,500.00
116737	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,978,840.28	49,977,500.00
116738	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,978,840.28	49,977,500.00
116739	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,978,840.28	49,977,500.00
116747	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,995,599.99	49,994,500.00
116748	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,995,599.99	49,994,500.00
116749	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,995,599.99	49,994,500.00
116750	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,995,599.99	49,994,500.00
116909	FHLB D-N	0.0250	11/26/21	50,000,000.00	49,995,937.51	49,993,500.00
116910	FHLB D-N	0.0250	11/26/21	50,000,000.00	49,995,937.51	49,993,500.00
116969	FHLB D-N	0.0200	09/08/21	50,000,000.00	49,998,944.44	49,998,000.00
116970	FHLB D-N	0.0200	09/08/21	29,000,000.00	28,999,387.78	28,998,840.00
117007	FHLB D-N	0.0500	06/13/22	50,000,000.00	49,978,055.56	49,970,000.00
117017	FHLB D-N	0.0200	09/10/21	50,000,000.00	49,998,888.89	49,998,000.00
117018	FHLB D-N	0.0200	09/10/21	15,000,000.00	14,999,666.66	14,999,400.00
117021	FHLB D-N	0.0250	09/15/21	50,000,000.00	49,998,437.50	49,997,500.00
117038	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,997,812.50	49,997,500.00
117042	FHLB D-N	0.0450	09/22/21	50,000,000.00	49,996,750.00	49,997,000.00
117043	FHLB D-N	0.0450	09/22/21	50,000,000.00	49,996,750.00	49,997,000.00
117062	FHLB D-N	0.0350	08/03/21	50,000,000.00	49,999,902.78	50,000,000.00
117063	FHLB D-N	0.0350	08/02/21	50,000,000.00	49,999,951.39	50,000,000.00
117087	FHLB D-N	0.0350	08/02/21	50,000,000.00	49,999,951.39	50,000,000.00
117088	FHLB D-N	0.0350	08/02/21	50,000,000.00	49,999,951.39	50,000,000.00
117089	FHLB D-N	0.0350	08/02/21	50,000,000.00	49,999,951.39	50,000,000.00
117090	FHLB D-N	0.0350	08/02/21	50,000,000.00	49,999,951.39	50,000,000.00
117126	FHLB D-N	0.0400	08/16/21	50,000,000.00	49,999,166.67	49,999,500.00
117127	FHLB D-N	0.0400	08/16/21	50,000,000.00	49,999,166.67	49,999,500.00
117128	FHLB D-N	0.0400	08/16/21	50,000,000.00	49,999,166.67	49,999,500.00

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117129	FHLB D-N	0.0400	08/16/21	50,000,000.00	49,999,166.67	49,999,500.00
117151	FHLB D-N	0.0450	09/29/21	50,000,000.00	49,996,312.50	49,997,000.00
117152	FHLB D-N	0.0400	08/25/21	50,000,000.00	49,998,666.67	49,999,000.00
117179	FHLB D-N	0.0430	09/03/21	50,000,000.00	49,998,029.17	49,998,000.00
117180	FHLB D-N	0.0430	09/03/21	50,000,000.00	49,998,029.17	49,998,000.00
117227	FHLB D-N	0.0400	08/26/21	50,000,000.00	49,998,611.11	49,999,000.00
117238	FHLB D-N	0.0400	09/20/21	50,000,000.00	49,997,222.22	49,997,500.00
117273	FHLB D-N	0.0400	09/22/21	50,000,000.00	49,997,111.11	49,997,000.00
117274	FHLB D-N	0.0400	09/22/21	50,000,000.00	49,997,111.11	49,997,000.00
117275	FHLB D-N	0.0400	09/22/21	50,000,000.00	49,997,111.11	49,997,000.00
117276	FHLB D-N	0.0400	09/22/21	50,000,000.00	49,997,111.11	49,997,000.00
117277	FHLB D-N	0.0350	08/25/21	50,000,000.00	49,998,833.33	49,999,000.00
117295	FHLB D-N	0.0350	09/20/21	50,000,000.00	49,997,569.44	49,997,500.00
117296	FHLB D-N	0.0350	09/20/21	50,000,000.00	49,997,569.44	49,997,500.00
117297	FHLB D-N	0.0350	09/21/21	50,000,000.00	49,997,520.83	49,997,000.00
117298	FHLB D-N	0.0350	09/21/21	50,000,000.00	49,997,520.83	49,997,000.00
FHLB DISC TOTAL				**4,636,000,000.00**	**4,635,628,366.73**	**4,635,581,600.00**
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,383,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,383,000.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,383,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,986,382.65	25,897,250.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,023,500.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	50,033,000.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,906,500.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,999,000.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,999,000.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,006,500.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,006,500.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	49,898,000.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	49,910,500.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,991,500.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	24,913,750.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,789.19	24,909,500.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	49,979,500.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,937,000.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	49,803,500.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	49,629,500.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,740,250.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	24,640,750.00
114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,691,500.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,793,250.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,611,500.00
114393	FHLMC 1.26 (CALLABL	1.2600	09/03/30	25,000,000.00	25,000,000.00	24,619,500.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	24,549,750.00
114465	FHLMC 1.20 (CALLABL	1.2000	09/09/30	25,000,000.00	25,000,000.00	24,544,500.00
114490	FHLMC 1.25 (CALLABL	1.2500	09/09/30	25,000,000.00	25,000,000.00	24,605,750.00

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114491	FHLMC 1.28 (CALLABL	1.2800	09/17/30	25,000,000.00	25,000,000.00	24,635,000.00
114506	FHLMC 1.25 (CALLABL	1.2500	09/16/30	25,000,000.00	25,000,000.00	24,600,250.00
114526	FHLMC 1.32 (CALLABL	1.3200	09/17/30	25,000,000.00	25,000,000.00	24,680,250.00
114623	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,432,000.00
114624	FHLMC 1.33 (CALLABL	1.3300	09/26/30	50,000,000.00	50,000,000.00	49,379,000.00
114640	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	49,192,500.00
114641	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	49,192,500.00
114642	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,516,500.00
114643	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,516,500.00
114660	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	49,189,000.00
114675	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	49,189,000.00
114702	FHLMC 1.24 (CALLABL	1.2400	09/30/30	50,000,000.00	50,000,000.00	49,164,500.00
114744	FHLMC 1.24 (CALLABL	1.2400	10/08/30	50,000,000.00	50,000,000.00	49,158,000.00
114792	FHLMC 1.25 (CALLABL	1.2500	10/15/30	50,000,000.00	50,000,000.00	49,169,500.00
114793	FHLMC 1.25 (CALLABL	1.2500	10/22/30	50,000,000.00	50,000,000.00	49,162,500.00
114819	FHLMC 1.26 (CALLABL	1.2600	10/15/30	50,000,000.00	50,000,000.00	49,193,500.00
114829	FHLMC 1.26 (CALLABL	1.2600	10/22/30	50,000,000.00	49,986,162.39	49,186,000.00
114830	FHLMC 1.26 (CALLABL	1.2600	10/22/30	25,000,000.00	24,993,081.17	24,593,000.00
114831	FHLMC 1.27 (CALLABL	1.2700	10/22/30	50,000,000.00	50,000,000.00	49,210,000.00
114841	FHLMC 1.27 (CALLABL	1.2700	10/21/30	50,000,000.00	50,000,000.00	49,211,500.00
114842	FHLMC 1.29 (CALLABL	1.2900	10/21/30	50,000,000.00	50,000,000.00	49,258,500.00
114843	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,277,000.00
114844	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,277,000.00
114854	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,277,000.00
114875	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,277,000.00
114876	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	49,299,000.00
114884	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	49,299,000.00
114892	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,277,000.00
114970	FHLMC 1.50 (CALLABL	1.5000	11/04/32	50,000,000.00	50,000,000.00	49,062,000.00
114971	FHLMC 1.50 (CALLABL	1.5000	11/05/32	50,000,000.00	50,000,000.00	49,059,500.00
114972	FHLMC 1.31 (CALLABL	1.3100	11/12/30	50,000,000.00	50,000,000.00	49,281,000.00
114973	FHLMC 1.31 (CALLABL	1.3100	11/12/30	25,000,000.00	25,000,000.00	24,640,500.00
115000	FHLMC 1.41 (CALLABL	1.4100	11/17/31	50,000,000.00	50,000,000.00	49,168,000.00
115065	FHLMC 1.50 (CALLABL	1.5000	08/09/32	50,000,000.00	50,000,000.00	49,142,000.00
115087	FHLMC 1.50 (CALLABL	1.5000	11/23/32	50,000,000.00	50,000,000.00	49,108,500.00
115094	FHLMC 1.36 (CALLABL	1.3600	11/26/30	50,000,000.00	50,000,000.00	49,386,000.00
115223	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,961,500.00
115224	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	48,848,000.00
115242	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,961,500.00
115243	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	48,848,000.00
115244	FHLMC 1.49 (CALLABL	1.4900	11/26/32	50,000,000.00	50,000,000.00	49,007,500.00
115284	FHLMC 1.40 (CALLABL	1.4000	12/02/31	50,000,000.00	50,000,000.00	49,122,000.00
115285	FHLMC 1.22 (CALLABL	1.2200	12/09/30	50,000,000.00	50,000,000.00	49,096,000.00
115301	FHLMC 1.33 (CALLABL	1.3300	12/09/31	50,000,000.00	50,000,000.00	48,978,500.00
115302	FHLMC 1.33 (CALLABL	1.3300	12/16/31	50,000,000.00	50,000,000.00	48,971,000.00
115391	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,105,684.21	49,995,500.00
115392	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,105,684.21	49,995,500.00

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115393	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,105,684.21	49,995,500.00
115394	FHLMC 0.60 (CALLABL	0.6000	11/12/25	50,000,000.00	50,000,000.00	49,836,500.00
115395	FHLMC 0.60 (CALLABL	0.6000	11/12/25	31,739,000.00	31,739,000.00	31,635,213.47
115575	FHLMC 1.36 (CALLABL	1.3600	01/06/33	50,000,000.00	50,000,000.00	48,604,000.00
115582	FHLMC 1.15 (CALLABL	1.1500	01/06/31	50,000,000.00	50,000,000.00	48,861,500.00
FHLMC Fxd-(S) TOTAL				**3,581,739,000.00**	**3,582,021,468.03**	**3,542,167,463.47**
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	49,929,000.00
114100	FHLMC 0.73 (CALLABL	0.7300	07/09/25	50,000,000.00	50,000,000.00	49,995,000.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**99,924,000.00**
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,992,596.58	24,960,000.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	49,987,500.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	49,864,500.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	49,749,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	20,998,950.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,820,000.00
114392	FNMA 1.18 (CALLABLE	1.1800	08/26/30	50,000,000.00	50,000,000.00	49,084,500.00
114417	FNMA 1.25 (CALLABLE	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,611,500.00
114503	FNMA 1.18 (CALLABLE	1.1800	08/26/30	25,000,000.00	25,000,000.00	24,542,250.00
114525	FNMA 1.12 (CALLABLE	1.1200	09/11/30	25,000,000.00	25,000,000.00	24,495,750.00
114631	FNMA 1.20 (CALLABLE	1.2000	09/27/30	50,000,000.00	50,000,000.00	49,109,000.00
114632	FNMA 1.25 (CALLABLE	1.2500	09/27/30	50,000,000.00	50,000,000.00	49,192,000.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,412,387.17	48,145,500.00
114940	FNMA 1.20 (CALLABLE	1.2000	10/28/30	50,000,000.00	50,000,000.00	49,043,500.00
114983	FNMA 1.45 (CALLABLE	1.4500	10/28/32	50,000,000.00	50,000,000.00	48,967,500.00
114984	FNMA 1.365 (CALLABL	1.3650	10/28/31	50,000,000.00	50,000,000.00	49,121,500.00
114985	FNMA 1.45 (CALLABLE	1.4500	11/18/32	50,000,000.00	50,000,000.00	48,953,000.00
114986	FNMA 1.26 (CALLABLE	1.2600	10/28/30	50,000,000.00	50,000,000.00	49,243,500.00
115001	FNMA 1.46 (CALLABLE	1.4600	11/17/32	50,000,000.00	50,000,000.00	48,986,000.00
115058	FNMA 1.22 (CALLABLE	1.2200	08/27/32	50,000,000.00	49,414,795.07	48,269,000.00
115059	FNMA 1.22 (CALLABLE	1.2200	08/27/32	49,250,000.00	48,673,172.49	47,544,965.00
115066	FNMA 1.27 (CALLABLE	1.2700	11/18/30	50,000,000.00	50,000,000.00	49,254,000.00
115109	FNMA 1.24 (CALLABLE	1.2400	11/25/30	50,000,000.00	50,000,000.00	49,164,000.00
115126	FNMA 1.50 (CALLABLE	1.5000	11/16/32	50,000,000.00	50,000,000.00	49,114,500.00
115127	FNMA 1.32 (CALLABLE	1.3200	11/18/30	50,000,000.00	50,000,000.00	49,386,000.00
115128	FNMA 1.50 (CALLABLE	1.5000	11/23/32	50,000,000.00	50,000,000.00	49,108,500.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,124,971.36	48,145,500.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,149,360.17	48,145,500.00
115343	FNMA 1.515 (CALLABL	1.5150	12/08/32	50,000,000.00	50,000,000.00	49,069,500.00
115344	FNMA 1.36 (CALLABLE	1.3600	12/16/31	50,000,000.00	50,000,000.00	49,063,000.00
115358	FNMA 1.33 (CALLABLE	1.3300	12/09/30	50,000,000.00	50,000,000.00	49,305,000.00
115359	FNMA 1.24 (CALLABLE	1.2400	12/09/30	50,000,000.00	50,000,000.00	49,152,500.00
115378	FNMA 0.95 (CALLABLE	0.9500	12/08/28	50,000,000.00	50,000,000.00	49,433,500.00
115379	FNMA 1.00 (CALLABLE	1.0000	12/08/28	50,000,000.00	50,000,000.00	49,436,000.00
115380	FNMA 1.35 (CALLABLE	1.3500	12/16/31	50,000,000.00	50,000,000.00	49,032,500.00
115461	FNMA 1.33 (CALLABLE	1.3300	12/10/30	50,000,000.00	50,000,000.00	49,304,500.00

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115492	FNMA 1.30 (CALLABLE	1.3000	12/17/30	25,000,000.00	24,988,276.98	24,613,250.00
115691	FNMA 1.36 (CALLABLE	1.3600	01/20/33	50,000,000.00	50,000,000.00	48,559,500.00
115697	FNMA 0.875	0.8750	08/05/30	25,000,000.00	24,392,995.43	24,072,750.00
115698	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	48,865,000.00
115699	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	48,865,000.00
115756	FNMA 1.61 (CALLABLE	1.6100	01/27/33	50,000,000.00	50,000,000.00	49,290,000.00
115882	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	48,996,415.41	48,145,500.00
FNMA TOTAL				**1,945,250,000.00**	**1,940,144,970.66**	**1,908,215,415.00**
113929	FHLMC 1.75 (CALLABL	0.5000	12/09/25	50,000,000.00	50,000,000.00	49,710,000.00
MCPN TOTAL				**50,000,000.00**	**50,000,000.00**	**49,710,000.00**
116624	OLD LINE FUNDING LL	0.1300	08/13/21	25,500,000.00	25,498,895.00	25,499,235.00
116642	MONT BLANC CAPITAL	0.1500	08/20/21	44,750,000.00	44,746,457.29	44,747,315.00
116696	ATLANTIC ASSET SEC	0.0700	08/13/21	43,315,000.00	43,313,989.32	43,313,267.40
116713	NATIXIS NY BRANCH C	0.1300	08/02/21	50,000,000.00	49,999,819.44	49,999,500.00
116720	ATLANTIC ASSET SEC	0.1100	08/04/21	25,000,000.00	24,999,770.83	24,999,500.00
116731	MONT BLANC CAPITAL	0.1400	09/09/21	17,465,000.00	17,462,351.14	17,463,078.85
116743	CANADIAN IMP BK OF	0.1000	08/04/21	50,000,000.00	49,999,583.33	49,999,500.00
116744	CANADIAN IMP BK OF	0.1000	08/04/21	50,000,000.00	49,999,583.33	49,999,500.00
116751	NATIXIS NY BRANCH C	0.1300	08/05/21	50,000,000.00	49,999,277.78	49,999,000.00
116752	NATIXIS NY BRANCH C	0.1300	08/05/21	50,000,000.00	49,999,277.78	49,999,000.00
116759	NATIXIS NY BRANCH C	0.1300	08/06/21	50,000,000.00	49,999,097.22	49,999,000.00
116778	CAFCO LLC CP	0.1100	08/05/21	50,000,000.00	49,999,388.89	49,999,000.00
116779	CAFCO LLC CP	0.1100	08/05/21	25,000,000.00	24,999,694.44	24,999,500.00
116780	CHARIOT FUNDING LLC	0.1100	08/10/21	50,000,000.00	49,998,625.00	49,998,500.00
116785	CAFCO LLC CP	0.1100	08/11/21	50,000,000.00	49,998,472.22	49,998,500.00
116786	CAFCO LLC CP	0.1100	08/11/21	50,000,000.00	49,998,472.22	49,998,500.00
116791	CHARIOT FUNDING LLC	0.1000	08/11/21	36,000,000.00	35,999,000.00	35,998,920.00
116792	ATLANTIC ASSET SEC	0.1000	08/12/21	25,000,000.00	24,999,236.11	24,999,000.00
116813	MONT BLANC CAPITAL	0.1300	08/20/21	41,504,000.00	41,501,152.37	41,501,509.76
116814	CANCARA ASSET SEC L	0.1200	08/18/21	11,000,000.00	10,999,376.67	10,999,450.00
116815	LA FAYETTE ASSET SE	0.1000	08/16/21	36,752,000.00	36,750,468.67	36,750,162.40
116821	CRC FUNDING LLC CP	0.1100	09/03/21	50,000,000.00	49,994,958.33	49,995,000.00
116845	SHEFFIELD RECEIVABL	0.0900	08/31/21	28,892,000.00	28,889,833.10	28,889,399.72
116846	THUNDER BAY FUNDING	0.0800	08/10/21	50,000,000.00	49,999,000.00	49,998,500.00
116855	OLD LINE FUNDING LL	0.0900	09/08/21	33,742,000.00	33,738,794.51	33,738,625.80
116856	CAFCO LLC CP	0.0700	09/01/21	50,000,000.00	49,996,986.11	49,995,500.00
116864	SHEFFIELD RECEIVABL	0.1000	08/24/21	20,000,000.00	19,998,722.22	19,998,600.00
116873	LA FAYETTE ASSET SE	0.0800	08/24/21	25,000,000.00	24,998,722.22	24,998,250.00
116878	SHEFFIELD RECEIVABL	0.0700	08/23/21	50,000,000.00	49,997,861.11	49,996,500.00
116880	CAFCO LLC CP	0.0800	09/08/21	50,000,000.00	49,995,777.78	49,994,500.00
116881	CAFCO LLC CP	0.0800	09/08/21	50,000,000.00	49,995,777.78	49,994,500.00
116885	CIESCO LLC CP	0.0700	09/07/21	50,000,000.00	49,996,402.78	49,994,500.00
116894	SHEFFIELD RECEIVABL	0.0700	08/23/21	23,000,000.00	22,999,016.11	22,998,390.00
116898	CAFCO LLC CP	0.0800	09/10/21	50,000,000.00	49,995,555.55	49,994,000.00
116899	CAFCO LLC CP	0.0800	09/10/21	50,000,000.00	49,995,555.55	49,994,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116901	CAFCO LLC CP	0.0700	09/09/21	28,000,000.00	27,997,876.67	27,996,920.00
116913	OLD LINE FUNDING LL	0.0700	08/25/21	50,000,000.00	49,997,666.67	49,997,000.00
116920	TOYOTA MOTOR CREDIT	0.0400	08/09/21	50,000,000.00	49,999,555.56	49,999,000.00
116929	CANCARA ASSET SEC L	0.0700	08/03/21	50,000,000.00	49,999,805.56	49,999,500.00
116930	CANCARA ASSET SEC L	0.0700	08/03/21	4,000,000.00	3,999,984.44	3,999,960.00
116937	ATLANTIC ASSET SEC	0.0500	08/02/21	50,000,000.00	49,999,930.56	49,999,500.00
116938	CANCARA ASSET SEC L	0.0700	08/06/21	50,000,000.00	49,999,513.89	49,999,000.00
116948	CHARIOT FUNDING LLC	0.0600	08/04/21	20,000,000.00	19,999,900.00	19,999,600.00
116949	LA FAYETTE ASSET SE	0.0600	08/30/21	50,000,000.00	49,997,583.33	49,995,500.00
116954	TOYOTA MOTOR CREDIT	0.0400	08/09/21	50,000,000.00	49,999,555.55	49,999,000.00
116956	THUNDER BAY FUNDING	0.0400	08/06/21	50,000,000.00	49,999,722.22	49,999,000.00
116957	THUNDER BAY FUNDING	0.0400	08/06/21	50,000,000.00	49,999,722.22	49,999,000.00
116965	TOYOTA MOTOR CREDIT	0.0400	08/13/21	50,000,000.00	49,999,333.33	49,998,500.00
116971	ATLANTIC ASSET SEC	0.0600	08/06/21	32,794,000.00	32,793,726.72	32,793,344.12
116975	CANADIAN IMP BK OF	0.0300	08/02/21	50,000,000.00	49,999,958.33	49,999,500.00
116976	CANADIAN IMP BK OF	0.0300	08/02/21	50,000,000.00	49,999,958.33	49,999,500.00
116979	TORONTO DOMINION BA	0.0300	08/09/21	50,000,000.00	49,999,666.67	49,998,500.00
116980	TORONTO DOMINION BA	0.0300	08/09/21	50,000,000.00	49,999,666.67	49,998,500.00
116982	LA FAYETTE ASSET SE	0.0400	08/02/21	25,000,000.00	24,999,972.22	24,999,750.00
116987	LA FAYETTE ASSET SE	0.0550	09/08/21	27,714,000.00	27,712,391.05	27,710,951.46
116993	TOYOTA MOTOR CREDIT	0.0300	08/05/21	50,000,000.00	49,999,833.33	49,999,500.00
116994	TOYOTA MOTOR CREDIT	0.0300	08/05/21	50,000,000.00	49,999,833.33	49,999,500.00
116995	ATLANTIC ASSET SEC	0.0400	08/13/21	50,000,000.00	49,999,333.33	49,998,000.00
116996	ATLANTIC ASSET SEC	0.0400	08/13/21	10,501,000.00	10,500,859.99	10,500,579.96
116997	CRC FUNDING LLC CP	0.0600	09/13/21	50,000,000.00	49,996,416.67	49,994,000.00
117001	CHARIOT FUNDING LLC	0.0600	09/13/21	47,000,000.00	46,996,631.67	46,995,300.00
117002	EMERSON ELECTRIC CO	0.0300	09/13/21	21,000,000.00	20,999,247.50	20,998,110.00
117004	CRC FUNDING LLC CP	0.0600	09/14/21	50,000,000.00	49,996,333.33	49,993,500.00
117009	THUNDER BAY FUNDING	0.0400	08/17/21	50,000,000.00	49,999,111.11	49,998,000.00
117011	CRC FUNDING LLC CP	0.0600	09/15/21	50,000,000.00	49,996,250.00	49,993,500.00
117012	CRC FUNDING LLC CP	0.0600	09/15/21	50,000,000.00	49,996,250.00	49,993,500.00
117019	LA FAYETTE ASSET SE	0.0700	09/14/21	45,701,000.00	45,697,090.03	45,695,058.87
117025	SHEFFIELD RECEIVABL	0.0600	09/13/21	50,000,000.00	49,996,416.66	49,994,000.00
117026	CIESCO LLC CP	0.0500	09/16/21	50,000,000.00	49,996,805.56	49,993,500.00
117027	CIESCO LLC CP	0.0500	09/16/21	50,000,000.00	49,996,805.56	49,993,500.00
117035	MONT BLANC CAPITAL	0.0900	08/02/21	30,000,000.00	29,999,925.00	29,999,700.00
117036	MONT BLANC CAPITAL	0.0900	08/20/21	25,912,000.00	25,910,769.18	25,910,445.28
117039	CANCARA ASSET SEC L	0.0900	09/17/21	45,000,000.00	44,994,712.50	44,993,700.00
117040	CANCARA ASSET SEC L	0.0900	08/20/21	50,000,000.00	49,997,625.00	49,997,000.00
117041	CANCARA ASSET SEC L	0.0900	08/20/21	8,750,000.00	8,749,584.38	8,749,475.00
117046	CIESCO LLC CP	0.0700	09/15/21	23,578,000.00	23,575,936.93	23,574,934.86
117047	SHEFFIELD RECEIVABL	0.0700	08/20/21	50,000,000.00	49,998,152.78	49,997,000.00
117048	SHEFFIELD RECEIVABL	0.0700	08/20/21	50,000,000.00	49,998,152.78	49,997,000.00
117052	CANCARA ASSET SEC L	0.1000	09/20/21	40,000,000.00	39,994,444.44	39,994,000.00
117055	LA FAYETTE ASSET SE	0.0700	08/04/21	40,271,000.00	40,270,765.09	40,270,194.58
117059	OLD LINE FUNDING LL	0.0700	08/18/21	50,000,000.00	49,998,347.22	49,997,500.00
117065	ATLANTIC ASSET SEC	0.0700	08/03/21	14,251,000.00	14,250,944.58	14,250,857.49

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117067	CANCARA ASSET SEC L	0.1000	09/22/21	50,000,000.00	49,992,777.78	49,992,000.00
117068	CANCARA ASSET SEC L	0.1000	09/22/21	50,000,000.00	49,992,777.78	49,992,000.00
117069	THUNDER BAY FUNDING	0.0500	08/20/21	25,000,000.00	24,999,340.28	24,998,750.00
117071	LA FAYETTE ASSET SE	0.0600	08/23/21	41,899,000.00	41,897,463.70	41,896,067.07
117072	LA FAYETTE ASSET SE	0.0600	08/10/21	25,000,000.00	24,999,625.00	24,999,250.00
117073	SHEFFIELD RECEIVABL	0.1000	09/16/21	24,376,000.00	24,372,885.29	24,372,831.12
117074	SHEFFIELD RECEIVABL	0.1000	08/31/21	50,000,000.00	49,995,833.33	49,995,500.00
117077	SHEFFIELD RECEIVABL	0.0700	08/06/21	50,000,000.00	49,999,513.89	49,999,000.00
117085	OLD LINE FUNDING LL	0.0500	08/10/21	50,000,000.00	49,999,375.00	49,998,500.00
117086	THUNDER BAY FUNDING	0.0600	08/25/21	50,000,000.00	49,998,000.00	49,997,000.00
117093	THUNDER BAY FUNDING	0.0500	08/04/21	50,000,000.00	49,999,791.67	49,999,000.00
117094	THUNDER BAY FUNDING	0.0500	08/04/21	20,000,000.00	19,999,916.67	19,999,600.00
117113	LA FAYETTE ASSET SE	0.0700	08/25/21	43,644,000.00	43,641,963.28	43,640,944.92
117114	ATLANTIC ASSET SEC	0.0500	08/04/21	50,000,000.00	49,999,791.67	49,999,000.00
117118	CANCARA ASSET SEC L	0.1100	09/30/21	50,000,000.00	49,990,833.34	49,990,500.00
117120	SHEFFIELD RECEIVABL	0.1000	08/31/21	50,000,000.00	49,995,833.33	49,995,500.00
117121	CHARIOT FUNDING LLC	0.0800	08/16/21	50,000,000.00	49,998,333.33	49,998,000.00
117130	CANCARA ASSET SEC L	0.1100	09/30/21	32,000,000.00	31,994,133.34	31,993,920.00
117132	ATLANTIC ASSET SEC	0.0600	08/03/21	50,000,000.00	49,999,833.33	49,999,500.00
117134	CHARIOT FUNDING LLC	0.0700	08/04/21	50,000,000.00	49,999,708.33	49,999,000.00
117135	ATLANTIC ASSET SEC	0.0500	08/03/21	27,405,000.00	27,404,923.88	27,404,725.95
117136	THUNDER BAY FUNDING	0.0500	08/18/21	50,000,000.00	49,998,819.44	49,998,000.00
117137	TORONTO DOMINION BA	0.0650	08/06/21	50,000,000.00	49,999,548.61	49,999,000.00
117139	JUPITER SEC COMPANY	0.0600	08/04/21	35,944,000.00	35,943,820.28	35,943,281.12
117140	ATLANTIC ASSET SEC	0.0500	08/06/21	25,000,000.00	24,999,826.39	24,999,500.00
117141	OLD LINE FUNDING LL	0.0600	08/13/21	50,000,000.00	49,999,000.00	49,998,500.00
117142	THUNDER BAY FUNDING	0.0500	08/06/21	50,000,000.00	49,999,652.78	49,999,000.00
117144	OLD LINE FUNDING LL	0.0600	08/20/21	50,000,000.00	49,998,416.67	49,997,500.00
117156	OLD LINE FUNDING LL	0.0500	08/03/21	41,805,000.00	41,804,883.88	41,804,581.95
117157	THUNDER BAY FUNDING	0.0500	08/03/21	50,000,000.00	49,999,861.11	49,999,500.00
117158	THUNDER BAY FUNDING	0.0500	08/03/21	6,006,000.00	6,005,983.32	6,005,939.94
117174	OLD LINE FUNDING LL	0.0500	08/11/21	50,000,000.00	49,999,305.56	49,998,500.00
117175	TORONTO DOMINION BA	0.0700	08/11/21	50,000,000.00	49,999,027.78	49,998,500.00
117176	THUNDER BAY FUNDING	0.0500	08/13/21	50,000,000.00	49,999,166.67	49,998,000.00
117181	AUTOBAHN FUNDING CO	0.0800	08/13/21	50,000,000.00	49,998,666.67	49,998,000.00
117182	TORONTO DOMINION BA	0.0700	08/16/21	50,000,000.00	49,998,541.67	49,998,000.00
117183	CREDIT AGRICOLE CIB	0.0700	08/17/21	50,000,000.00	49,998,444.44	49,998,000.00
117184	ATLANTIC ASSET SEC	0.0700	09/03/21	25,000,000.00	24,998,395.83	24,997,500.00
117186	ATLANTIC ASSET SEC	0.0700	09/03/21	34,871,000.00	34,868,762.45	34,867,512.90
117188	CREDIT AGRICOLE CIB	0.0700	08/17/21	50,000,000.00	49,998,444.44	49,998,000.00
117189	AUTOBAHN FUNDING CO	0.0700	08/16/21	30,000,000.00	29,999,125.00	29,998,500.00
117190	ATLANTIC ASSET SEC	0.0600	08/18/21	26,714,000.00	26,713,243.10	26,712,664.30
117191	THUNDER BAY FUNDING	0.0500	08/17/21	50,000,000.00	49,998,888.89	49,998,000.00
117192	ATLANTIC ASSET SEC	0.0600	08/18/21	13,286,000.00	13,285,623.56	13,285,335.70
117193	THUNDER BAY FUNDING	0.0500	08/19/21	21,003,000.00	21,002,474.93	21,002,159.88
117194	TORONTO DOMINION BA	0.0700	08/18/21	50,000,000.00	49,998,347.22	49,998,000.00
117196	ATLANTIC ASSET SEC	0.0700	09/01/21	30,987,000.00	30,985,132.18	30,984,211.17

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117197	THUNDER BAY FUNDING	0.0500	08/19/21	50,000,000.00	49,998,750.00	49,998,000.00
117198	AUTOBAHN FUNDING CO	0.0700	08/18/21	50,000,000.00	49,998,347.22	49,997,500.00
117199	AUTOBAHN FUNDING CO	0.0700	08/18/21	10,000,000.00	9,999,669.44	9,999,500.00
117200	THUNDER BAY FUNDING	0.0500	09/08/21	50,000,000.00	49,997,361.11	49,995,500.00
117204	CREDIT AGRICOLE CIB	0.0700	08/20/21	50,000,000.00	49,998,152.78	49,997,500.00
117205	TORONTO DOMINION BA	0.0700	08/20/21	50,000,000.00	49,998,152.78	49,997,500.00
117206	SHEFFIELD RECEIVABL	0.0800	09/03/21	50,000,000.00	49,996,333.33	49,995,000.00
117207	NESTLE CAPITAL CORP	0.0500	09/14/21	43,302,000.00	43,299,353.77	43,299,401.88
117208	TOYOTA MOTOR CREDIT	0.0600	08/30/21	50,000,000.00	49,997,583.34	49,997,000.00
117209	TOYOTA MOTOR CREDIT	0.0600	08/30/21	50,000,000.00	49,997,583.34	49,997,000.00
117210	LA FAYETTE ASSET SE	0.0700	09/02/21	40,000,000.00	39,997,511.11	39,996,400.00
117212	AUTOBAHN FUNDING CO	0.0700	08/20/21	50,000,000.00	49,998,152.78	49,997,000.00
117213	SHEFFIELD RECEIVABL	0.0700	09/02/21	50,000,000.00	49,996,888.89	49,995,500.00
117214	CREDIT AGRICOLE CIB	0.0700	08/23/21	50,000,000.00	49,997,861.11	49,997,500.00
117216	CANCARA ASSET SEC L	0.1000	09/15/21	39,000,000.00	38,995,125.00	38,994,930.00
117218	SHEFFIELD RECEIVABL	0.0800	09/03/21	50,000,000.00	49,996,333.33	49,995,000.00
117219	CREDIT AGRICOLE CIB	0.0600	08/23/21	50,000,000.00	49,998,166.66	49,997,500.00
117220	LA FAYETTE ASSET SE	0.0800	09/01/21	43,454,000.00	43,451,006.50	43,450,089.14
117222	CREDIT AGRICOLE CIB	0.0700	08/30/21	28,780,000.00	28,778,377.13	28,777,985.40
117223	JUPITER SEC COMPANY	0.0800	09/03/21	50,000,000.00	49,996,333.33	49,995,000.00
117224	ATLANTIC ASSET SEC	0.0900	09/01/21	21,730,000.00	21,728,315.93	21,728,044.30
117225	SHEFFIELD RECEIVABL	0.0800	08/31/21	45,000,000.00	44,997,000.00	44,995,950.00
117226	CHARIOT FUNDING LLC	0.0800	09/03/21	50,000,000.00	49,996,333.33	49,996,000.00
117228	AUTOBAHN FUNDING CO	0.0700	08/30/21	50,000,000.00	49,997,180.56	49,995,500.00
117229	AUTOBAHN FUNDING CO	0.0800	09/01/21	25,000,000.00	24,998,277.78	24,997,750.00
117231	LA FAYETTE ASSET SE	0.0800	08/31/21	30,000,000.00	29,998,000.00	29,997,300.00
117232	JUPITER SEC COMPANY	0.0800	08/30/21	50,000,000.00	49,996,777.77	49,995,500.00
117233	JUPITER SEC COMPANY	0.0800	08/30/21	28,190,000.00	28,188,183.31	28,187,462.90
117235	LA FAYETTE ASSET SE	0.0800	09/10/21	50,000,000.00	49,995,555.55	49,994,000.00
117239	THUNDER BAY FUNDING	0.0600	09/14/21	25,000,000.00	24,998,166.66	24,997,500.00
117240	CREDIT AGRICOLE CIB	0.0700	08/30/21	50,000,000.00	49,997,180.55	49,996,500.00
117241	MONT BLANC CAPITAL	0.1000	09/20/21	12,644,000.00	12,642,243.89	12,642,103.40
117242	TORONTO DOMINION BA	0.0700	08/30/21	34,752,000.00	34,750,040.38	34,749,567.36
117244	LA FAYETTE ASSET SE	0.0700	09/15/21	50,000,000.00	49,995,625.00	49,993,500.00
117245	OLD LINE FUNDING LL	0.0700	09/08/21	24,483,000.00	24,481,190.98	24,480,551.70
117246	CREDIT AGRICOLE CIB	0.0700	09/07/21	50,000,000.00	49,996,402.78	49,995,500.00
117248	JUPITER SEC COMPANY	0.0800	09/07/21	50,000,000.00	49,995,888.89	49,994,500.00
117249	TORONTO DOMINION BA	0.0700	08/30/21	39,705,000.00	39,702,761.08	39,702,220.65
117250	OLD LINE FUNDING LL	0.0700	09/20/21	50,000,000.00	49,995,138.89	49,993,500.00
117251	CREDIT AGRICOLE CIB	0.0700	08/30/21	50,000,000.00	49,997,180.55	49,996,500.00
117252	CREDIT AGRICOLE CIB	0.0700	08/30/21	50,000,000.00	49,997,180.55	49,996,500.00
117253	TORONTO DOMINION BA	0.0700	08/31/21	50,000,000.00	49,997,083.33	49,996,500.00
117254	LA FAYETTE ASSET SE	0.0750	09/27/21	50,000,000.00	49,994,062.50	49,991,000.00
117256	JUPITER SEC COMPANY	0.0800	08/30/21	50,000,000.00	49,996,777.78	49,995,500.00
117257	JUPITER SEC COMPANY	0.0800	08/30/21	50,000,000.00	49,996,777.78	49,995,500.00
117258	LA FAYETTE ASSET SE	0.0800	09/30/21	50,000,000.00	49,993,333.34	49,990,500.00
117259	TOYOTA MOTOR CREDIT	0.0600	09/10/21	50,000,000.00	49,996,666.67	49,995,500.00

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117260	TOYOTA MOTOR CREDIT	0.0600	09/10/21	50,000,000.00	49,996,666.67	49,995,500.00
117262	CREDIT AGRICOLE CIB	0.0700	09/08/21	50,000,000.00	49,996,305.55	49,995,500.00
117263	CREDIT AGRICOLE CIB	0.0700	09/08/21	50,000,000.00	49,996,305.55	49,995,500.00
117264	CREDIT AGRICOLE CIB	0.0700	09/07/21	50,000,000.00	49,996,402.78	49,995,500.00
117265	CREDIT AGRICOLE CIB	0.0700	09/07/21	50,000,000.00	49,996,402.78	49,995,500.00
117266	CHARIOT FUNDING LLC	0.0800	08/31/21	50,000,000.00	49,996,666.67	49,996,500.00
117267	CHARIOT FUNDING LLC	0.0800	08/31/21	4,500,000.00	4,499,700.00	4,499,685.00
117268	JUPITER SEC COMPANY	0.0800	09/23/21	50,000,000.00	49,994,111.12	49,992,000.00
117269	CANCARA ASSET SEC L	0.0800	09/01/21	15,000,000.00	14,998,966.67	14,998,650.00
117271	CHARIOT FUNDING LLC	0.0800	08/31/21	50,000,000.00	49,996,666.66	49,996,500.00
117272	CHARIOT FUNDING LLC	0.0800	08/31/21	50,000,000.00	49,996,666.66	49,996,500.00
117278	CHARIOT FUNDING LLC	0.0800	09/01/21	50,000,000.00	49,996,555.55	49,996,500.00
117279	JUPITER SEC COMPANY	0.0700	09/07/21	50,000,000.00	49,996,402.78	49,994,500.00
117280	ATLANTIC ASSET SEC	0.0700	09/02/21	50,000,000.00	49,996,888.89	49,995,500.00
117282	JUPITER SEC COMPANY	0.0700	09/02/21	16,000,000.00	15,999,004.44	15,998,560.00
117284	CHARIOT FUNDING LLC	0.0800	09/07/21	50,000,000.00	49,995,888.89	49,995,500.00
117285	CHARIOT FUNDING LLC	0.0800	09/07/21	50,000,000.00	49,995,888.89	49,995,500.00
117286	CRC FUNDING LLC CP	0.0900	11/01/21	50,000,000.00	49,988,500.00	49,986,000.00
117288	CANCARA ASSET SEC L	0.1000	09/30/21	25,500,000.00	25,495,750.00	25,495,155.00
117289	ATLANTIC ASSET SEC	0.0600	09/03/21	50,000,000.00	49,997,250.00	49,995,000.00
117290	AUTOBAHN FUNDING CO	0.0800	09/13/21	35,000,000.00	34,996,655.56	34,995,800.00
117291	CHARIOT FUNDING LLC	0.0900	09/13/21	50,000,000.00	49,994,625.00	49,995,000.00
117292	CHARIOT FUNDING LLC	0.0900	09/13/21	5,000,000.00	4,999,462.50	4,999,500.00
117294	CRC FUNDING LLC CP	0.0800	10/25/21	25,000,000.00	24,995,277.78	24,993,500.00
117299	MONT BLANC CAPITAL	0.0700	09/16/21	22,310,000.00	22,308,004.49	22,307,099.70
117300	AUTOBAHN FUNDING CO	0.0800	09/08/21	10,000,000.00	9,999,155.55	9,998,900.00
CPD TOTAL				**8,330,682,000.00**	**8,330,247,617.44**	**8,330,090,968.00**
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,446,177.54	22,733,100.00
117023	TOYOTA MOTOR CREDIT	0.5000	06/18/24	11,000,000.00	10,987,435.51	10,970,190.00
CORP NOTE FXD TOTAL				**33,500,000.00**	**33,433,613.05**	**33,703,290.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,225,000.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,225,000.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,977,680.22	50,976,500.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	48,523,500.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	48,523,500.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,957,533.32	49,094,000.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,957,533.32	49,094,000.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,957,533.32	49,094,000.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,957,533.32	49,094,000.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,844,288.78	49,094,000.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,844,288.78	49,094,000.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,844,288.78	49,094,000.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,844,288.78	49,094,000.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,922,052.78	49,094,000.00

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115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,922,052.78	49,094,000.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,922,052.78	49,094,000.00
115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,922,052.78	49,094,000.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,943,288.85	49,094,000.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,943,288.85	49,094,000.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,942,975.54	49,094,000.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,942,975.54	49,094,000.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,885,635.14	49,094,000.00
115731	USTN 0.875	0.8750	11/15/30	50,000,000.00	49,011,965.50	48,523,500.00
116457	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,672,874.30	50,215,000.00
116458	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,672,874.30	50,215,000.00
116459	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,672,874.30	50,215,000.00
116460	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,672,874.30	50,215,000.00
116461	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,672,874.30	50,215,000.00
116462	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,672,874.30	50,215,000.00
116467	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,689,296.08	50,215,000.00
116468	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,689,296.08	50,215,000.00
116469	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,689,296.08	50,215,000.00
116470	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,689,296.08	50,215,000.00
116492	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,780,922.49	50,215,000.00
116493	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,780,922.49	50,215,000.00
116494	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,780,922.49	50,215,000.00
116495	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,780,922.49	50,215,000.00
116496	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,780,922.49	50,215,000.00
116829	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,906,691.11	49,906,500.00
116830	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,906,691.11	49,906,500.00
116831	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,906,691.11	49,906,500.00
116832	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,906,691.11	49,906,500.00
116837	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,860,861.03	50,199,000.00
116838	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,860,861.03	50,199,000.00
117095	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,728,582.11	49,886,500.00
117096	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,728,582.11	49,886,500.00
117097	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,728,582.11	49,886,500.00
117098	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,728,582.11	49,886,500.00
117099	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,728,582.11	49,886,500.00
117105	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,728,504.54	50,164,000.00
117106	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,728,504.54	50,164,000.00
117107	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,728,504.54	50,164,000.00
117108	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,728,504.54	50,164,000.00
117109	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,728,504.54	50,164,000.00
UST NOTES TOTAL				**2,600,000,000.00**	**2,589,876,271.48**	**2,584,646,500.00**
114583	UST BILL	0.1150	08/12/21	50,000,000.00	49,998,243.06	49,999,500.00
114584	UST BILL	0.1150	08/12/21	50,000,000.00	49,998,243.06	49,999,500.00
114585	UST BILL	0.1150	08/12/21	50,000,000.00	49,998,243.06	49,999,500.00
114586	UST BILL	0.1150	08/12/21	50,000,000.00	49,998,243.06	49,999,500.00
114587	UST BILL	0.1150	08/12/21	50,000,000.00	49,998,243.06	49,999,500.00

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114866	UST BILL	0.1200	10/07/21	50,000,000.00	49,988,833.34	49,995,500.00
114867	UST BILL	0.1200	10/07/21	50,000,000.00	49,988,833.34	49,995,500.00
114868	UST BILL	0.1200	10/07/21	50,000,000.00	49,988,833.34	49,995,500.00
114869	UST BILL	0.1200	10/07/21	50,000,000.00	49,988,833.34	49,995,500.00
114870	UST BILL	0.1200	10/07/21	50,000,000.00	49,988,833.34	49,995,500.00
114945	UST BILL	0.1150	10/07/21	50,000,000.00	49,989,298.62	49,995,500.00
114946	UST BILL	0.1150	10/07/21	50,000,000.00	49,989,298.62	49,995,500.00
114947	UST BILL	0.1150	10/07/21	50,000,000.00	49,989,298.62	49,995,500.00
114948	UST BILL	0.1150	10/07/21	50,000,000.00	49,989,298.62	49,995,500.00
115038	UST BILL	0.1150	10/07/21	50,000,000.00	49,989,298.62	49,995,500.00
115039	UST BILL	0.1150	10/07/21	50,000,000.00	49,989,298.62	49,995,500.00
115040	UST BILL	0.1150	10/07/21	50,000,000.00	49,989,298.62	49,995,500.00
115041	UST BILL	0.1150	10/07/21	50,000,000.00	49,989,298.62	49,995,500.00
115042	UST BILL	0.1150	10/07/21	50,000,000.00	49,989,298.62	49,995,500.00
115043	UST BILL	0.1150	10/07/21	50,000,000.00	49,989,298.62	49,995,500.00
115144	UST BILL	0.1175	11/04/21	50,000,000.00	49,984,496.52	49,993,000.00
115145	UST BILL	0.1175	11/04/21	50,000,000.00	49,984,496.52	49,993,000.00
115146	UST BILL	0.1175	11/04/21	50,000,000.00	49,984,496.52	49,993,000.00
115147	UST BILL	0.1175	11/04/21	50,000,000.00	49,984,496.52	49,993,000.00
115148	UST BILL	0.1175	11/04/21	50,000,000.00	49,984,496.52	49,993,000.00
115149	UST BILL	0.1175	11/04/21	50,000,000.00	49,984,496.52	49,993,000.00
115419	UST BILL	0.0950	12/02/21	50,000,000.00	49,983,770.83	49,992,000.00
115420	UST BILL	0.0950	12/02/21	50,000,000.00	49,983,770.83	49,992,000.00
116001	UST BILL	0.0450	08/05/21	50,000,000.00	49,999,750.00	50,000,000.00
116002	UST BILL	0.0450	08/05/21	50,000,000.00	49,999,750.00	50,000,000.00
116064	UST BILL	0.0300	08/19/21	50,000,000.00	49,999,250.00	49,999,000.00
116065	UST BILL	0.0300	08/19/21	50,000,000.00	49,999,250.00	49,999,000.00
116083	UST BILL	0.0400	08/19/21	50,000,000.00	49,999,000.00	49,999,000.00
116084	UST BILL	0.0400	08/19/21	50,000,000.00	49,999,000.00	49,999,000.00
116227	UST BILL	0.0400	09/02/21	50,000,000.00	49,998,222.22	49,998,000.00
116228	UST BILL	0.0400	09/02/21	50,000,000.00	49,998,222.22	49,998,000.00
116260	UST BILL	0.0410	09/16/21	50,000,000.00	49,997,380.55	49,997,500.00
116261	UST BILL	0.0410	09/16/21	50,000,000.00	49,997,380.55	49,997,500.00
116264	UST BILL	0.0300	09/09/21	50,000,000.00	49,998,375.00	49,998,000.00
116265	UST BILL	0.0300	09/09/21	10,000,000.00	9,999,675.00	9,999,600.00
116321	UST BILL	0.0360	12/30/21	50,000,000.00	49,992,450.00	49,989,000.00
116322	UST BILL	0.0360	12/30/21	50,000,000.00	49,992,450.00	49,989,000.00
116324	UST BILL	0.0475	01/27/22	50,000,000.00	49,988,190.98	49,986,500.00
116325	UST BILL	0.0475	01/27/22	50,000,000.00	49,988,190.98	49,986,500.00
116332	UST BILL	0.0475	12/30/21	50,000,000.00	49,990,038.21	49,989,000.00
116333	UST BILL	0.0475	12/30/21	50,000,000.00	49,990,038.21	49,989,000.00
116334	UST BILL	0.0475	12/30/21	50,000,000.00	49,990,038.21	49,989,000.00
116344	UST BILL	0.0475	02/24/22	50,000,000.00	49,986,343.76	49,986,500.00
116345	UST BILL	0.0475	02/24/22	50,000,000.00	49,986,343.76	49,986,500.00
116355	UST BILL	0.0650	03/24/22	50,000,000.00	49,978,784.71	49,985,500.00
116356	UST BILL	0.0650	03/24/22	50,000,000.00	49,978,784.71	49,985,500.00
116357	UST BILL	0.0650	03/24/22	50,000,000.00	49,978,784.71	49,985,500.00

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116358	UST BILL	0.0650	03/24/22	50,000,000.00	49,978,784.71	49,985,500.00
116389	UST BILL	0.0300	09/23/21	50,000,000.00	49,997,791.67	49,997,000.00
116390	UST BILL	0.0300	09/23/21	50,000,000.00	49,997,791.67	49,997,000.00
116393	UST BILL	0.0400	12/30/21	50,000,000.00	49,991,611.12	49,989,000.00
116394	UST BILL	0.0400	12/30/21	50,000,000.00	49,991,611.12	49,989,000.00
116429	UST BILL	0.0300	09/30/21	50,000,000.00	49,997,500.00	49,996,500.00
116430	UST BILL	0.0300	09/30/21	50,000,000.00	49,997,500.00	49,996,500.00
116432	UST BILL	0.0400	12/30/21	50,000,000.00	49,991,611.11	49,989,000.00
116433	UST BILL	0.0400	12/30/21	50,000,000.00	49,991,611.11	49,989,000.00
116497	UST BILL	0.0475	03/24/22	50,000,000.00	49,984,496.53	49,985,500.00
116498	UST BILL	0.0475	03/24/22	50,000,000.00	49,984,496.53	49,985,500.00
116511	UST BILL	0.0400	02/24/22	50,000,000.00	49,988,500.00	49,986,500.00
116512	UST BILL	0.0400	02/24/22	50,000,000.00	49,988,500.00	49,986,500.00
116513	UST BILL	0.0400	02/24/22	50,000,000.00	49,988,500.00	49,986,500.00
116514	UST BILL	0.0400	02/24/22	50,000,000.00	49,988,500.00	49,986,500.00
116544	UST BILL	0.0500	02/24/22	50,000,000.00	49,985,625.00	49,986,500.00
116545	UST BILL	0.0500	02/24/22	50,000,000.00	49,985,625.00	49,986,500.00
116546	UST BILL	0.0500	02/24/22	50,000,000.00	49,985,625.00	49,986,500.00
116547	UST BILL	0.0500	02/24/22	50,000,000.00	49,985,625.00	49,986,500.00
116555	UST BILL	0.0500	03/24/22	50,000,000.00	49,983,680.56	49,985,500.00
116556	UST BILL	0.0500	03/24/22	50,000,000.00	49,983,680.56	49,985,500.00
116557	UST BILL	0.0500	03/24/22	50,000,000.00	49,983,680.56	49,985,500.00
116558	UST BILL	0.0500	03/24/22	50,000,000.00	49,983,680.56	49,985,500.00
116575	UST BILL	0.0400	01/27/22	50,000,000.00	49,990,055.55	49,986,500.00
116581	UST BILL	0.0350	12/30/21	50,000,000.00	49,992,659.72	49,989,000.00
116584	UST BILL	0.0350	12/30/21	50,000,000.00	49,992,659.72	49,989,000.00
116585	UST BILL	0.0350	12/30/21	50,000,000.00	49,992,659.72	49,989,000.00
116586	UST BILL	0.0350	12/30/21	50,000,000.00	49,992,659.72	49,989,000.00
116590	UST BILL	0.0325	10/14/21	50,000,000.00	49,996,659.72	49,995,000.00
116591	UST BILL	0.0325	10/14/21	50,000,000.00	49,996,659.72	49,995,000.00
116610	UST BILL	0.0300	10/14/21	50,000,000.00	49,996,916.67	49,995,000.00
116611	UST BILL	0.0300	10/14/21	50,000,000.00	49,996,916.67	49,995,000.00
116615	UST BILL	0.0350	10/14/21	50,000,000.00	49,996,402.78	49,995,000.00
116616	UST BILL	0.0350	10/14/21	50,000,000.00	49,996,402.78	49,995,000.00
116633	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,750.00	49,996,500.00
116634	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,750.00	49,996,500.00
116635	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,750.00	49,996,500.00
116636	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,750.00	49,996,500.00
116659	UST BILL	0.0550	04/21/22	50,000,000.00	49,979,909.73	49,982,500.00
116670	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,750.00	49,996,500.00
116671	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,750.00	49,996,500.00
116672	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,750.00	49,996,500.00
116673	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,750.00	49,996,500.00
116687	UST BILL	0.0175	08/24/21	50,000,000.00	49,999,440.97	49,998,500.00
116688	UST BILL	0.0175	08/24/21	50,000,000.00	49,999,440.97	49,998,500.00
116692	UST BILL	0.0420	04/21/22	50,000,000.00	49,984,658.33	49,982,500.00
116693	UST BILL	0.0420	04/21/22	50,000,000.00	49,984,658.33	49,982,500.00

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116753	UST BILL	0.0300	11/04/21	50,000,000.00	49,996,041.67	49,993,000.00
116754	UST BILL	0.0300	11/04/21	50,000,000.00	49,996,041.67	49,993,000.00
116787	UST BILL	0.0400	04/21/22	50,000,000.00	49,985,388.89	49,982,500.00
116788	UST BILL	0.0400	04/21/22	50,000,000.00	49,985,388.89	49,982,500.00
116802	UST BILL	0.0380	04/21/22	50,000,000.00	49,986,119.44	49,982,500.00
116825	UST BILL	0.0250	04/21/22	50,000,000.00	49,990,868.06	49,982,500.00
116826	UST BILL	0.0250	04/21/22	50,000,000.00	49,990,868.06	49,982,500.00
116963	UST BILL	0.0250	10/05/21	50,000,000.00	49,997,743.06	49,996,000.00
116964	UST BILL	0.0250	10/05/21	50,000,000.00	49,997,743.06	49,996,000.00
116990	UST BILL	0.0250	12/30/21	50,000,000.00	49,994,756.95	49,989,000.00
116991	UST BILL	0.0250	12/30/21	50,000,000.00	49,994,756.95	49,989,000.00
117005	UST BILL	0.0200	10/05/21	50,000,000.00	49,998,194.44	49,996,000.00
117006	UST BILL	0.0200	10/05/21	50,000,000.00	49,998,194.44	49,996,000.00
117111	UST BILL	0.0400	08/05/21	50,000,000.00	49,999,777.78	50,000,000.00
117112	UST BILL	0.0400	08/05/21	50,000,000.00	49,999,777.78	50,000,000.00
117115	UST BILL	0.0450	08/05/21	50,000,000.00	49,999,750.00	50,000,000.00
117116	UST BILL	0.0450	08/05/21	50,000,000.00	49,999,750.00	50,000,000.00
117123	UST BILL	0.0350	08/03/21	30,000,000.00	29,999,941.67	30,000,000.00
117201	UST BILL	0.0375	09/07/21	50,000,000.00	49,998,072.92	49,998,000.00
117202	UST BILL	0.0375	09/07/21	50,000,000.00	49,998,072.92	49,998,000.00
117211	UST BILL	0.0400	09/02/21	50,000,000.00	49,998,222.22	49,998,000.00
117221	UST BILL	0.0300	08/31/21	50,000,000.00	49,998,750.00	49,998,000.00
117261	UST BILL	0.0400	09/30/21	50,000,000.00	49,996,666.67	49,996,500.00
117293	UST BILL	0.0400	10/05/21	50,000,000.00	49,996,388.89	49,996,000.00
US TBILLS TOTAL				**6,090,000,000.00**	**6,089,040,648.10**	**6,089,111,600.00**
113999	LACCAL BANS	3.2500	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,000,000.00**
113129	SAN JOSE CA REDEV A	2.9580	08/01/24	23,000,000.00	24,275,653.73	24,611,150.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,275,653.73**	**24,611,150.00**
115152	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,002,000.00
115153	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,002,000.00
115549	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,010,500.00
115550	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,010,500.00
115981	ROYAL BANK OF CANAD	0.1400	08/10/21	50,000,000.00	50,000,000.00	50,001,000.00
115982	ROYAL BANK OF CANAD	0.1400	08/10/21	50,000,000.00	50,000,000.00	50,001,000.00
116130	UBS AG STAMFORD CT	0.1800	11/02/21	50,000,000.00	50,000,000.00	50,000,000.00
116131	UBS AG STAMFORD CT	0.1800	11/02/21	50,000,000.00	50,000,000.00	50,000,000.00
116256	SOCIETE GENERALE NY	0.1700	09/13/21	50,000,000.00	50,000,000.00	50,005,500.00
116638	BARCLAYS BANK PLC N	0.1800	08/20/21	50,000,000.00	50,000,000.00	50,002,500.00
116639	BARCLAYS BANK PLC N	0.1800	08/20/21	50,000,000.00	50,000,000.00	50,002,500.00
116728	DNB BANK ASA NY CD	0.1000	08/06/21	50,000,000.00	50,000,000.00	50,000,000.00
116734	SVENSKA HANDELSBANK	0.1000	08/05/21	50,000,000.00	50,000,000.00	50,000,000.00
116796	SVENSKA HANDELSBANK	0.0900	08/13/21	50,000,000.00	50,000,000.00	50,000,000.00
116801	NORDEA BANK ABP NY	0.1000	08/13/21	50,000,000.00	50,000,000.00	50,000,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2021 to July 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116858	BARCLAYS BANK PLC N	0.1400	08/20/21	50,000,000.00	50,000,000.00	50,001,000.00
116922	SVENSKA HANDELSBANK	0.0600	09/01/21	50,000,000.00	50,000,000.00	49,999,000.00
116981	TORONTO DOMINION BA	0.0400	09/15/21	50,000,000.00	50,000,000.00	49,996,500.00
116983	SVENSKA HANDELSBANK	0.0600	09/07/21	50,000,000.00	50,000,000.00	49,999,000.00
116986	CREDIT AGRICOLE CIB	0.0600	09/09/21	50,000,000.00	50,000,000.00	49,997,500.00
117016	NORDEA BANK ABP NY	0.0400	08/04/21	50,000,000.00	50,000,000.00	50,000,000.00
117117	BANK OF MONTREAL CH	0.0400	08/04/21	50,000,000.00	50,000,000.00	50,000,000.00
117171	TORONTO DOMINION BA	0.0800	08/13/21	50,000,000.00	50,000,000.00	50,000,000.00
117195	CREDIT AGRICOLE CIB	0.0800	08/17/21	50,000,000.00	50,000,000.00	49,999,500.00
117203	CREDIT AGRICOLE CIB	0.0800	08/20/21	50,000,000.00	50,000,000.00	49,999,500.00
117217	DNB BANK ASA NY CD	0.0600	08/25/21	50,000,000.00	50,000,000.00	49,999,500.00
117234	DNB BANK ASA NY CD	0.0700	08/30/21	50,000,000.00	50,000,000.00	49,999,500.00
117237	DNB BANK ASA NY CD	0.0600	08/31/21	50,000,000.00	50,000,000.00	49,999,000.00
YANKEE CDS TOTAL				**1,400,000,000.00**	**1,400,000,000.00**	**1,400,028,000.00**
	PSI - NTRD TOTAL			**36,234,622,444.45**	**36,216,825,702.56**	**36,125,917,664.82**
	PSI - NTRD HISTORICAL COST TOTAL				**36,212,765,559.87**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/21
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	2,930,306.24
	DEUTSCHE BANK - TRUSTEE TOTAL	$2,930,306.24

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/21
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,578,147.55
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	314,335.18
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$23,894,444.88

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/21
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	5,494,528.21
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	54,014,660.10
02/09/93	DISNEY PROJECT 1993	19,147,363.93
03/21/12	DISNEY PROJECT 2012	4,188,841.72
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	97,076,535.51
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	36,807,708.72
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	8,398.51
	U.S. BANK - TRUSTEE TOTAL	$216,748,128.81

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/21
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,472,693.04
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,398,250.15
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,386,347.06
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	0.07
	ZIONS BANK - TRUSTEE TOTAL	$22,257,290.32

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/21
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,980.37
	TREASURER TOTAL	$301,980.37

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 07/31/21
Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
LACCAL BANS						
113999	LACCAL BANS	3.25	06/30/22	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
LACCAL BANS TOTAL				**5,000,000.00**	**5,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**5,000,000.00**	**5,000,000.00**	
NTRD - PSI NON-TRADING Total				**5,000,000.00**	**5,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 07/31/21
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
113999	LACCAL BANS	06/17/20	5,000,000.00	3.250%
			$ 5,000,000.00	

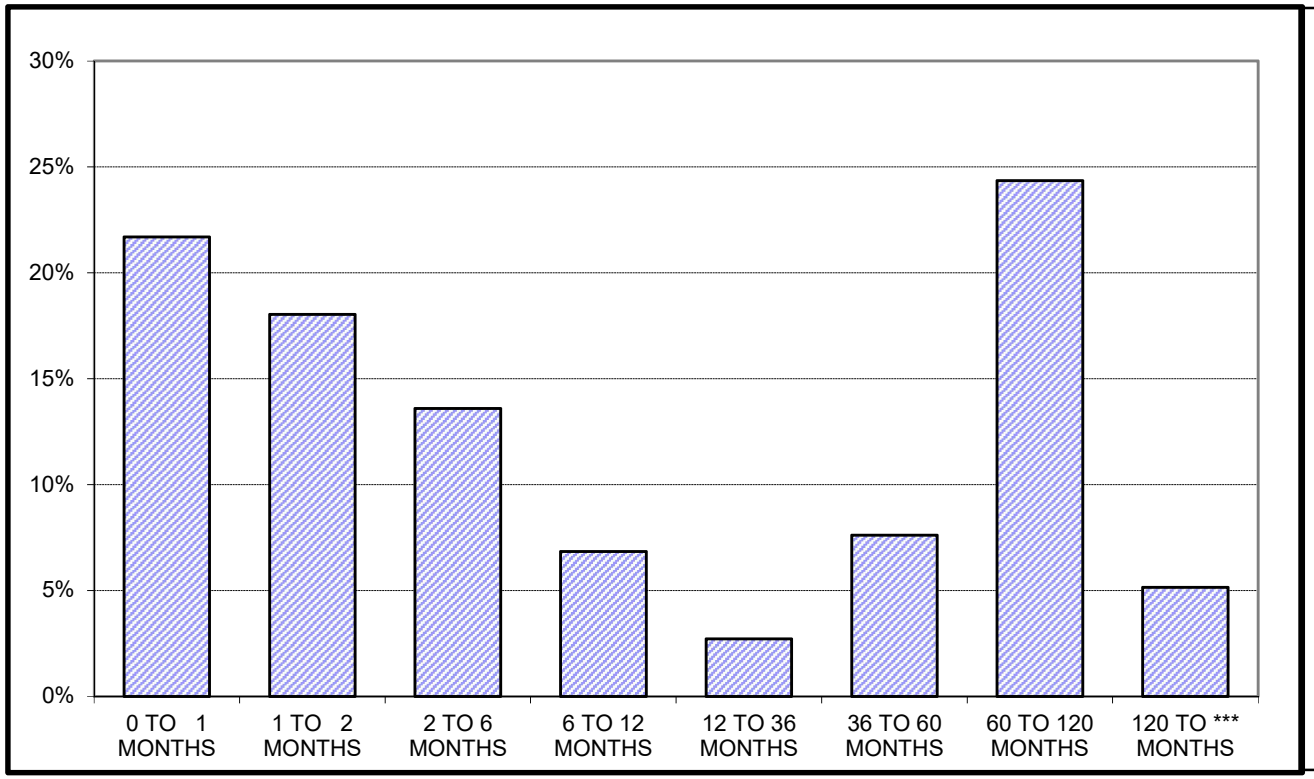
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 07/31/21
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,400,000,000.00	27.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	8,330,247,617.44	26.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	8,678,916,919.58	635.00	DAYS	0.00	0.00	DAYS
AGENCIES	17,694,951,898.76	1,944.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	29,275,653.73	967.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	83,433,613.05	542.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$36,216,825,702.56	1,111.00	DAYS	$0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 07/31/21
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	08/01/21-08/31/21	$7,855,645,113.34	21.69
1 TO 2 MONTHS	09/01/21-09/30/21	$6,533,461,415.53	18.04
2 TO 3 MONTHS	10/01/21-10/31/21	$2,499,714,815.45	6.90
3 TO 4 MONTHS	11/01/21-11/30/21	$1,174,795,651.72	3.24
4 TO 5 MONTHS	12/01/21-12/31/21	$1,049,828,980.83	2.90
5 TO 6 MONTHS	01/01/22-01/31/22	$199,959,270.84	0.55
6 TO 12 MONTHS	02/01/22-07/31/22	$2,475,680,119.92	6.84
12 TO 24 MONTHS	08/01/22-07/31/23	$374,869,602.29	1.04
24 TO 36 MONTHS	08/01/23-07/31/24	$609,449,307.61	1.68
36 TO 48 MONTHS	08/01/24-07/31/25	$663,442,703.70	1.83
48 TO 60 MONTHS	08/01/25-07/31/26	$2,097,337,634.74	5.79
60 TO 120 MONTHS	08/01/26-07/31/31	$8,817,746,855.35	24.35
120 TO *** MONTHS	08/01/31-	$1,864,894,231.24	5.15
Portfolio Total:		**$36,216,825,702.56**	**100.00**
AVCCD			
120 TO *** MONTHS	08/01/31-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	08/01/31-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	08/01/26-07/31/31	$3,200,000.00	100.00
Portfolio Total:		**$3,200,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	08/01/31-	$32,175,000.00	100.00
Portfolio Total:		**$32,175,000.00**	**100.00**
SCAQM			
4 TO 5 MONTHS	12/01/21-12/31/21	$37,007,201.54	100.00
Portfolio Total:		**$37,007,201.54**	**100.00**
SLIM			
4 TO 5 MONTHS	12/01/21-12/31/21	$3,427,914.42	100.00
Portfolio Total:		**$3,427,914.42**	**100.00**
WASIA			
4 TO 5 MONTHS	12/01/21-12/31/21	$41,410.81	100.00
Portfolio Total:		**$41,410.81**	**100.00**

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JULY 2021
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 7,855,645	21.69%
1 TO 2 MONTHS	6,533,461	18.04%
2 TO 6 MONTHS	4,924,299	13.59%
6 TO 12 MONTHS	2,475,680	6.84%
12 TO 36 MONTHS	984,319	2.72%
36 TO 60 MONTHS	2,760,780	7.62%
60 TO 120 MONTHS	8,817,747	24.35%
120 TO *** MONTHS	1,864,894	5.15%
	$ 36,216,826	100.00%

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 07/31/21
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$37,007,201.54
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,427,914.42
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	41,410.81
	LAIF TOTAL	$40,476,526.77

Fiona Ma, CPA

Treasurer
State of California

POOLED MONEY INVESTMENT BOARD REPORT

JUNE 30, 2021

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

JUNE 2021

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POOLED MONEY INVESTMENT BOARD DESIGNATION… 48

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of June 2021 with June 2020
(Dollars In Thousands)

	June 2021	June 2020	Change
Average Daily Portfolio ($)	**175,879,256**	**99,088,916**	**+76,790,340**
Accrued Earnings ($)	**37,819**	**99,121**	**-61,302**
Effective Yield (%)	**0.262**	**1.217**	**-0.955**
Average Life-Month End (In Days)	**291**	**191**	**+100**
Total Security Transactions			
Amount ($)	**77,094,760**	**31,889,852**	**+45,204,908**
Number	**1,544**	**639**	**+905**
Total Time Deposit Transactions			
Amount ($)	**1,764,000**	**2,359,000**	**-595,000**
Number	**70**	**85**	**-15**
Average Workday Investment Activity ($)	**3,584,489**	**1,556,766**	**+2,027,723**
Prescribed Demand Account Balances For Services ($)	**1,887,000**	**1,024,900**	**+862,100**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

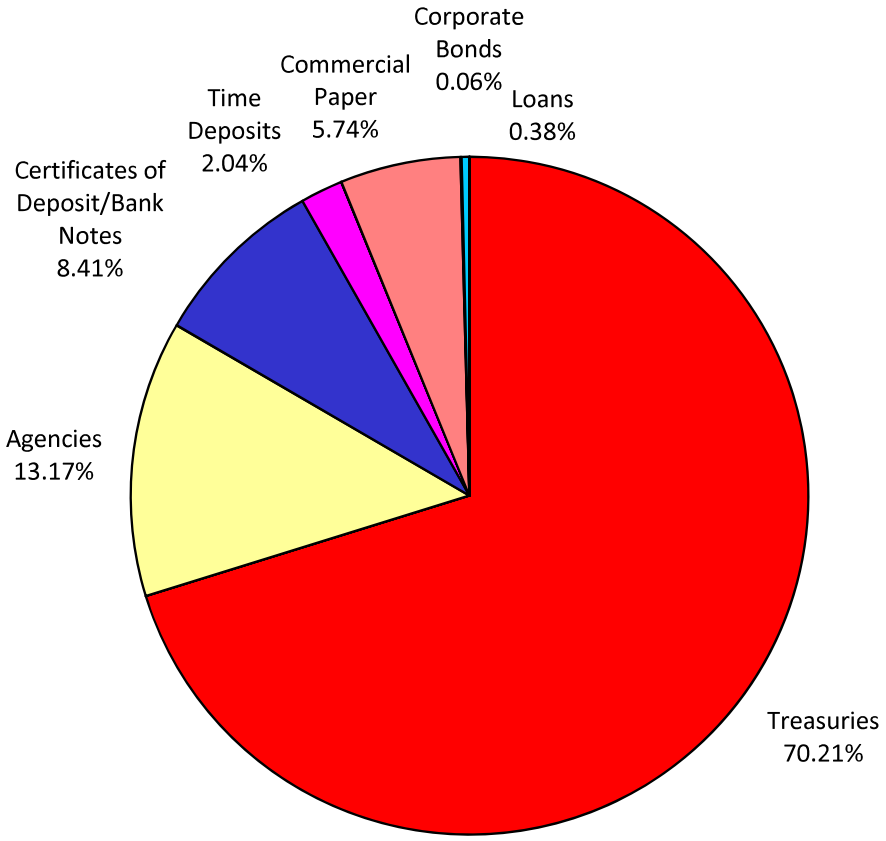
June 30, 2021

TYPE OF SECURITY	AMOUNT ($)	*PERCENT OF PORTFOLIO	*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	77,074,683	39.87	+8.24
Bonds	0	0.00	0
Notes	58,652,333	30.34	-1.83
Strips	0	0.00	0
Total Government	135,727,016	70.21	+6.41
Agency Debentures	11,818,548	6.11	-1.07
Certificates of Deposit	16,200,000	8.38	-2.47
Bank Notes	50,000	0.03	+0.03
Repurchases	0	0.00	0
Agency Discount Notes	13,645,696	7.06	-0.92
Time Deposits	3,935,500	2.04	-0.61
GNMAs	0	0.00	0
Commercial Paper	11,092,885	5.74	-1.33
Remics	9,796	0.01	0
Corporate Bonds	112,892	0.06	0
PMIA Loans	725,276	0.38	-0.04
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	193,317,609	100.00	

*Percentages may be off due to rounding.

INVESTMENT ACTIVITY	June 2021		May 2021	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	1,544	77,094,760	976	48,721,467
Other	16	107,433	140	3,118,630
Time Deposits	70	1,764,000	55	1,529,000
Total	1,630	78,966,193	1,171	53,369,097
PMIA Monthly Average Effective Yield (%)		0.262	0.315	
Year to Date Yield Last Day of Month (%)		0.500	0.533	

Pooled Money Investment Account
Portfolio Composition
$193.3 billion
06/30/21



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/01/21	**REDEMPTIONS**								
	CD	CITIBANK	0.240	06/01/21	0.240	50,000	259	86,333.33	0.243
	CD	CITIBANK	0.240	06/01/21	0.240	50,000	259	86,333.33	0.243
	CD	CITIBANK	0.240	06/01/21	0.240	50,000	259	86,333.33	0.243
	CP	CR AG NY		06/01/21	0.030	50,000	5	208.33	0.030
	CP	CR AG NY		06/01/21	0.030	50,000	5	208.33	0.030
	CP	CR AG NY		06/01/21	0.030	50,000	5	208.33	0.030
	CP	CR AG NY		06/01/21	0.030	50,000	5	208.33	0.030
	CP	MERCK		06/01/21	0.050	50,000	50	3,472.22	0.051
	CP	SCOTIA NY		06/01/21	0.220	50,000	166	50,722.22	0.223
	CP	SCOTIA NY		06/01/21	0.220	50,000	166	50,722.22	0.223
	DN	IBRD		06/01/21	0.060	50,000	109	9,083.33	0.061
	DN	IBRD		06/01/21	0.060	50,000	109	9,083.33	0.061
	DN	IBRD		06/01/21	0.080	50,000	137	15,222.22	0.081
	DN	IBRD		06/01/21	0.080	50,000	137	15,222.22	0.081
	DN	FHLB		06/01/21	0.060	50,000	160	13,333.33	0.061
	DN	FHLB		06/01/21	0.060	50,000	160	13,333.33	0.061
	DN	IBRD		06/01/21	0.080	50,000	173	19,222.22	0.081
	DN	IBRD		06/01/21	0.080	50,000	173	19,222.22	0.081
	DN	IBRD		06/01/21	0.080	50,000	173	19,222.22	0.081
	DN	IBRD		06/01/21	0.080	50,000	173	19,222.22	0.081
	DN	FHLB		06/01/21	0.100	50,000	221	30,694.44	0.101
	DN	FHLB		06/01/21	0.100	50,000	221	30,694.44	0.101
	DN	FHLB		06/01/21	0.100	50,000	265	36,805.56	0.101
	DN	FHLB		06/01/21	0.100	50,000	265	36,805.56	0.101
	DN	FHLB		06/01/21	0.100	50,000	271	37,638.89	0.101
	DN	FHLB		06/01/21	0.100	50,000	271	37,638.89	0.101
	DN	FHLB		06/01/21	0.110	50,000	321	49,041.67	0.112
	DN	FHLB		06/01/21	0.110	50,000	321	49,041.67	0.112
	DN	FHLB		06/01/21	0.140	50,000	342	66,500.00	0.142
	DN	FHLB		06/01/21	0.140	50,000	342	66,500.00	0.142
	TR	BILL		06/01/21	0.080	50,000	141	15,666.67	0.081
	TR	BILL		06/01/21	0.080	50,000	141	15,666.67	0.081
	TR	BILL		06/01/21	0.080	50,000	141	15,666.67	0.081
	TR	BILL		06/01/21	0.080	50,000	141	15,666.67	0.081
	TR	BILL		06/01/21	0.078	50,000	148	15,930.56	0.079
	TR	BILL		06/01/21	0.078	50,000	148	15,930.56	0.079
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	YCD	CR AG CIB	0.050	06/01/21	0.050	50,000	7	486.11	0.050
	YCD	CR AG CIB	0.050	06/01/21	0.050	50,000	7	486.11	0.050

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/01/21	**REDEMPTIONS (Continued)**								
	YCD	KBC	0.080	06/01/21	0.080	50,000	34	3,777.78	0.081
	YCD	KBC	0.080	06/01/21	0.080	50,000	34	3,777.78	0.081
	YCD	NORINCHUK	0.180	06/01/21	0.180	50,000	112	28,000.00	0.183
	YCD	NORINCHUK	0.180	06/01/21	0.180	50,000	112	28,000.00	0.183
	YCD	CR AG CIB	0.150	06/01/21	0.150	50,000	133	27,708.33	0.152
	YCD	CR AG CIB	0.150	06/01/21	0.150	50,000	133	27,708.33	0.152
	YCD	ANZ	0.170	06/01/21	0.170	50,000	168	39,666.67	0.172
	YCD	ANZ	0.170	06/01/21	0.170	50,000	168	39,666.67	0.172
	YCD	SE BANKEN	0.250	06/01/21	0.250	50,000	197	68,402.78	0.253
	YCD	SE BANKEN	0.250	06/01/21	0.250	50,000	197	68,402.78	0.253
06/01/21	**PURCHASES**								
	CD	CITIBANK	0.170	06/01/22	0.170	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
06/02/21	**REDEMPTIONS**								
	CD	BOWEST	0.210	06/02/21	0.210	50,000	155	45,208.33	0.213
	CD	BOWEST	0.210	06/02/21	0.210	50,000	155	45,208.33	0.213
	CP	MUFG BK		06/02/21	0.080	50,000	99	11,000.00	0.081
	CP	MUFG BK		06/02/21	0.080	50,000	99	11,000.00	0.081
	CP	MIZUHO NY		06/02/21	0.150	50,000	105	21,875.00	0.152
	CP	MIZUHO NY		06/02/21	0.150	50,000	105	21,875.00	0.152
	CP	GOTHAM		06/02/21	0.140	50,000	125	24,305.56	0.142
	YCD	DNB	0.020	06/02/21	0.020	50,000	7	194.44	0.020
	YCD	DNB	0.020	06/02/21	0.020	50,000	7	194.44	0.020
	YCD	NATIXIS	0.140	06/02/21	0.140	50,000	120	23,333.33	0.142
	YCD	NATIXIS	0.140	06/02/21	0.140	50,000	120	23,333.33	0.142
06/02/21	**PURCHASES**								
	YCD	KBC	0.060	06/24/21	0.060	50,000			
	YCD	KBC	0.060	06/24/21	0.060	50,000			
	YCD	KBC	0.060	06/24/21	0.060	50,000			
06/03/21	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/03/21	**PURCHASES**								
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000			
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000			
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000			
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000			
	CP	ATLANTIC		06/24/21	0.040	50,000			
	CP	ATLANTIC		06/24/21	0.040	50,000			
	CP	SOC GEN NY		06/24/21	0.050	50,000			
	CP	SOC GEN NY		06/24/21	0.050	50,000			
	CP	SOC GEN NY		06/24/21	0.050	50,000			
	CP	CGMI		02/28/22	0.150	50,000			
	DEB	FFCB	0.100	01/03/23	0.114	25,000			
	DEB	FFCB	0.100	01/03/23	0.114	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	YCD	MONTREAL	0.030	06/24/21	0.030	50,000			
	YCD	MONTREAL	0.030	06/24/21	0.030	50,000			
	YCD	CR AG CIB	0.060	06/24/21	0.060	50,000			
	YCD	CR AG CIB	0.060	06/24/21	0.060	50,000			
	YCD	RABOBANK	0.100	12/01/21	0.100	50,000			
	YCD	RABOBANK	0.100	12/01/21	0.100	50,000			
06/04/21	**REDEMPTIONS**								
	DEB	FHLB	0.070	06/04/21	0.070	50,000	122	11,861.11	0.071
	DEB	FHLB	0.070	06/04/21	0.070	50,000	122	11,861.11	0.071
06/04/21	**PURCHASE**								
	BN	BOFA	0.100	01/03/22	0.100	50,000			
06/07/21	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/07/21	**PURCHASES**								
	CP	THUNDER		01/03/22	0.100	50,000			
	DN	IBRD		10/01/21	0.020	50,000			
	DN	IBRD		10/01/21	0.020	50,000			
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000			
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000			
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000			
06/08/21	**REDEMPTIONS**								
	TR	BILL		06/08/21	0.083	50,000	139	15,927.08	0.084
	TR	BILL		06/08/21	0.083	50,000	139	15,927.08	0.084
	TR	BILL		06/08/21	0.083	50,000	139	15,927.08	0.084
	TR	BILL		06/08/21	0.085	50,000	139	16,409.72	0.086
	TR	BILL		06/08/21	0.085	50,000	139	16,409.72	0.086
	TR	BILL		06/08/21	0.085	50,000	139	16,409.72	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		06/08/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		06/08/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		06/08/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
06/08/21	**PURCHASES**								
	CB	JPM CHASE	3.875	02/01/24	0.430	25,000			
	CP	APPLE		09/10/21	0.030	50,000			
	CP	OLD LINE		12/01/21	0.090	50,000			
	DEB	FFCB	0.125	06/02/23	0.153	50,000			
	DEB	FFCB	0.125	06/02/23	0.153	50,000			
	DEB	FHLB	0.030	12/03/21	0.034	50,000			
	DEB	FHLB	0.030	12/03/21	0.034	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/08/21	**PURCHASES (Continued)**								
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000			
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000			
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000			
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000			
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000			
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000			
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000			
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000			
06/09/21	**REDEMPTIONS**								
	YCD	MIZUHO	0.160	06/09/21	0.160	50,000	105	23,333.33	0.162
	YCD	MIZUHO	0.160	06/09/21	0.160	50,000	105	23,333.33	0.162
06/09/21	**PURCHASES**								
	CP	CHARIOT		10/08/21	0.080	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DN	FHLB		08/26/21	0.010	50,000			
	DN	FHLB		08/26/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.011	50,000			
	TR	BILL		08/26/21	0.011	50,000			
	TR	BILL		08/26/21	0.011	50,000			
	YCD	BNP	0.040	06/24/21	0.040	50,000			
	YCD	BNP	0.040	06/24/21	0.040	50,000			
	YCD	LLOYDS	0.200	06/01/22	0.200	50,000			
06/10/21	**NO REDEMPTIONS**								
06/10/21	**PURCHASES**								
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CP	BNP NY		06/24/21	0.040	50,000			
	CP	BNP NY		06/24/21	0.040	50,000			
	CP	RABO NY		06/24/21	0.050	50,000			
	CP	RABO NY		06/24/21	0.050	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/10/21	**PURCHASES (Continued)**								
	CP	MIZUHO NY		08/26/21	0.050	50,000			
	CP	MIZUHO NY		08/26/21	0.050	50,000			
	CP	GOTHAM		10/01/21	0.090	50,000			
	CP	BOFA		12/01/21	0.100	50,000			
	CP	BOFA		12/01/21	0.100	50,000			
	CP	BOFA		12/01/21	0.100	50,000			
	CP	RBC NY		03/01/22	0.110	50,000			
	CP	RBC NY		03/01/22	0.110	50,000			
	DN	FHLB		09/01/21	0.010	50,000			
	DN	FHLB		09/01/21	0.010	50,000			
	DN	FHLB		12/01/21	0.027	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		08/19/21	0.007	50,000			
	TR	BILL		08/19/21	0.007	50,000			
	TR	BILL		08/19/21	0.007	50,000			
	TR	BILL		08/19/21	0.007	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/10/21	**PURCHASES (Continued)**								
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.019	50,000			
	TR	BILL		09/28/21	0.019	50,000			
	TR	BILL		09/28/21	0.019	50,000			
	TR	BILL		09/28/21	0.019	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/10/21	**PURCHASES (Continued)**								
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.037	50,000			
	TR	BILL		12/09/21	0.037	50,000			
	TR	BILL		12/09/21	0.037	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.319	50,000			
	TR	NOTE	1.750	07/31/24	0.319	50,000			
	TR	NOTE	1.750	07/31/24	0.319	50,000			
	TR	NOTE	1.750	07/31/24	0.319	50,000			
	YCD	SUMI TRUST	0.040	06/24/21	0.040	50,000			
	YCD	SUMI TRUST	0.040	06/24/21	0.040	50,000			
	YCD	SE BANKEN	0.070	09/27/21	0.070	50,000			
	YCD	SE BANKEN	0.070	09/27/21	0.070	50,000			
	YCD	NATIXIS	0.170	04/01/22	0.170	50,000			
	YCD	NATIXIS	0.170	04/01/22	0.170	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/11/21	**REDEMPTIONS**								
	CP	GOTHAM		06/11/21	0.120	50,000	122	20,333.33	0.122
	CP	NATIXIS NY		06/11/21	0.140	50,000	123	23,916.67	0.142
	CP	NATIXIS NY		06/11/21	0.140	50,000	123	23,916.67	0.142
	CP	CHARIOT		06/11/21	0.160	50,000	127	28,222.22	0.162
	CP	CHARIOT		06/11/21	0.160	50,000	127	28,222.22	0.162
	DEB	FHLB	2.250	06/11/21	1.939	45,000	723	1,732,590.00	1.937
	DN	FHLB		06/11/21	0.035	50,000	120	5,833.33	0.035
	DN	FHLB		06/11/21	0.035	50,000	120	5,833.33	0.035
	DN	FHLB		06/11/21	0.085	3,000	182	1,289.17	0.086
	YCD	CB AUS	0.140	06/11/21	0.140	50,000	120	23,333.33	0.142
	YCD	CB AUS	0.140	06/11/21	0.140	50,000	120	23,333.33	0.142
	YCD	CB AUS	0.140	06/11/21	0.140	50,000	120	23,333.33	0.142
	YCD	NORDEA ABP	0.170	06/11/21	0.170	50,000	157	37,069.44	0.172
	YCD	NORDEA ABP	0.170	06/11/21	0.170	50,000	157	37,069.44	0.172
	YCD	SOC GEN	0.260	06/11/21	0.260	50,000	182	65,722.22	0.264
	YCD	SOC GEN	0.260	06/11/21	0.260	50,000	182	65,722.22	0.264
06/11/21	**PURCHASES**								
	CD	MUFG UNION	0.020	07/07/21	0.020	50,000			
	CD	MUFG UNION	0.020	07/07/21	0.020	50,000			
	CP	SOC GEN NY		06/24/21	0.030	50,000			
	CP	SOC GEN NY		06/24/21	0.030	50,000			
	CP	SOC GEN NY		06/24/21	0.030	50,000			
	CP	APPLE		07/16/21	0.020	50,000			
	DEB	FHLMC	0.375	05/05/23	0.151	50,000			
	DEB	FHLMC	0.375	05/05/23	0.151	50,000			
	DN	FHLB		07/23/21	0.005	50,000			
	DN	FHLB		08/13/21	0.015	50,000			
	DN	FHLB		08/13/21	0.015	50,000			
	DN	FHLB		08/20/21	0.015	50,000			
	DN	FHLB		08/20/21	0.015	50,000			
	DN	FHLB		08/26/21	0.015	50,000			
	DN	FHLB		08/26/21	0.015	50,000			
	DN	FHLB		08/26/21	0.015	50,000			
	DN	FHLB		08/26/21	0.015	50,000			
	DN	IBRD		10/25/21	0.030	50,000			
	DN	IBRD		10/25/21	0.030	50,000			
	DN	IBRD		10/25/21	0.030	50,000			
	DN	IBRD		10/25/21	0.030	50,000			
	DN	FHLB		12/10/21	0.030	50,000			
	DN	FHLB		12/10/21	0.030	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/11/21	**PURCHASES (Continued)**								
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.002	50,000			
	TR	BILL		07/08/21	0.002	50,000			
	TR	BILL		07/08/21	0.002	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		08/19/21	0.009	50,000			
	TR	BILL		08/19/21	0.009	50,000			
	TR	BILL		08/19/21	0.009	50,000			
	TR	BILL		08/19/21	0.009	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/11/21	**PURCHASES (Continued)**								
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		09/07/21	0.013	50,000			
	TR	BILL		09/07/21	0.013	50,000			
	TR	BILL		09/07/21	0.013	50,000			
	TR	BILL		09/07/21	0.013	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/30/21	0.015	50,000			
	TR	BILL		09/30/21	0.015	50,000			
	TR	BILL		09/30/21	0.015	50,000			
	TR	BILL		09/30/21	0.015	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		01/27/22	0.018	50,000			
	TR	BILL		01/27/22	0.018	50,000			
	TR	BILL		01/27/22	0.018	50,000			
	TR	BILL		01/27/22	0.018	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/11/21	**PURCHASES (Continued)**								
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		05/19/22	0.040	50,000			
	TR	BILL		05/19/22	0.040	50,000			
	TR	BILL		05/19/22	0.040	50,000			
	TR	BILL		05/19/22	0.040	50,000			
	TR	BILL		05/19/22	0.043	50,000			
	TR	BILL		05/19/22	0.043	50,000			
	TR	BILL		05/19/22	0.043	50,000			
	TR	BILL		05/19/22	0.043	50,000			
	TR	BILL		05/19/22	0.045	50,000			
	TR	BILL		05/19/22	0.045	50,000			
	TR	BILL		05/19/22	0.045	50,000			
	TR	BILL		05/19/22	0.045	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	12/15/23	0.209	50,000			
	TR	NOTE	0.125	12/15/23	0.209	50,000			
	TR	NOTE	0.125	12/15/23	0.209	50,000			
	TR	NOTE	0.125	12/15/23	0.209	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	YCD	DNB	0.040	06/24/21	0.040	50,000			
	YCD	DNB	0.040	06/24/21	0.040	50,000			
	YCD	NORDEA ABP	0.040	06/24/21	0.040	50,000			
	YCD	NORDEA ABP	0.040	06/24/21	0.040	50,000			
	YCD	SUMI TRUST	0.030	07/02/21	0.030	50,000			
	YCD	SUMI TRUST	0.030	07/02/21	0.030	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/14/21	**REDEMPTIONS**								
	CP	BOFA		06/14/21	0.150	50,000	98	20,416.67	0.152
	CP	BOFA		06/14/21	0.150	50,000	98	20,416.67	0.152
	CP	BOFA		06/14/21	0.150	50,000	98	20,416.67	0.152
	CP	THUNDER		06/14/21	0.140	50,000	118	22,944.44	0.142
	DN	FHLB		06/14/21	0.060	50,000	137	11,416.67	0.061
	DN	FHLB		06/14/21	0.060	50,000	137	11,416.67	0.061
	YCD	DNB	0.150	06/14/21	0.150	50,000	146	30,416.67	0.152
	YCD	DNB	0.150	06/14/21	0.150	50,000	146	30,416.67	0.152
06/14/21	**PURCHASES**								
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CP	THUNDER		12/17/21	0.090	50,000			
	DEB	IBRD	1.500	08/28/24	0.380	50,000			
	DEB	IBRD	1.500	08/28/24	0.380	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.006	50,000			
	TR	BILL		08/17/21	0.006	50,000			
	TR	BILL		08/17/21	0.006	50,000			
	TR	BILL		08/17/21	0.006	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/14/21	**PURCHASES (Continued)**								
	TR	BILL		08/26/21	0.006	50,000			
	TR	BILL		08/26/21	0.006	50,000			
	TR	BILL		08/26/21	0.006	50,000			
	TR	BILL		08/26/21	0.006	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.013	50,000			
	TR	BILL		08/26/21	0.013	50,000			
	TR	BILL		08/26/21	0.013	50,000			
	TR	BILL		08/26/21	0.013	50,000			
	TR	BILL		09/14/21	0.005	50,000			
	TR	BILL		09/14/21	0.005	50,000			
	TR	BILL		09/14/21	0.005	50,000			
	TR	BILL		09/14/21	0.005	50,000			
	TR	BILL		09/14/21	0.005	50,000			
	TR	BILL		09/14/21	0.005	50,000			
	TR	BILL		09/14/21	0.005	50,000			
	TR	BILL		09/14/21	0.005	50,000			
	TR	BILL		09/14/21	0.007	50,000			
	TR	BILL		09/14/21	0.007	50,000			
	TR	BILL		09/14/21	0.007	50,000			
	TR	BILL		09/14/21	0.007	50,000			
	TR	NOTE	1.750	05/15/22	0.065	50,000			
	TR	NOTE	1.750	05/15/22	0.065	50,000			
	TR	NOTE	1.750	05/15/22	0.065	50,000			
	TR	NOTE	1.750	05/15/22	0.065	50,000			
	TR	NOTE	1.750	05/15/22	0.065	50,000			
	TR	NOTE	1.750	05/15/22	0.065	50,000			
	TR	NOTE	1.750	05/15/22	0.065	50,000			
	TR	NOTE	1.750	05/15/22	0.065	50,000			
	TR	NOTE	1.750	05/15/22	0.069	50,000			
	TR	NOTE	1.750	05/15/22	0.069	50,000			
	TR	NOTE	1.750	05/15/22	0.069	50,000			
	TR	NOTE	1.750	05/15/22	0.069	50,000			
	TR	NOTE	1.375	02/15/23	0.116	50,000			
	TR	NOTE	1.375	02/15/23	0.116	50,000			
	TR	NOTE	1.375	02/15/23	0.116	50,000			
	TR	NOTE	1.375	02/15/23	0.116	50,000			
	TR	NOTE	1.375	02/15/23	0.121	50,000			
	TR	NOTE	1.375	02/15/23	0.121	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/14/21	**PURCHASES (Continued)**								
	TR	NOTE	1.375	02/15/23	0.121	50,000			
	TR	NOTE	1.375	02/15/23	0.121	50,000			
	TR	NOTE	1.375	02/15/23	0.127	50,000			
	TR	NOTE	1.375	02/15/23	0.127	50,000			
	TR	NOTE	1.375	02/15/23	0.127	50,000			
	TR	NOTE	1.375	02/15/23	0.127	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.250	11/15/23	0.195	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
	TR	NOTE	0.125	02/15/24	0.231	50,000			
06/15/21	**NO REDEMPTIONS**								
06/15/21	**PURCHASES**								
	CD	CITIBANK	0.110	01/03/22	0.110	50,000			
	CD	CITIBANK	0.110	01/03/22	0.110	50,000			
	CD	CITIBANK	0.110	01/03/22	0.110	50,000			
	CP	RABO NY		06/24/21	0.050	50,000			
	CP	UPS		07/02/21	0.010	50,000			
	CP	CGMI		01/03/22	0.120	50,000			
	DEB	FFCB	0.100	12/08/22	0.107	25,000			
	DEB	FFCB	0.100	12/08/22	0.107	50,000			
	DEB CL	FHLB	0.340	07/01/24	0.340	50,000			
	DEB CL	FHLB	0.340	07/01/24	0.340	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/15/21	**PURCHASES (Continued)**								
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		08/03/21	0.013	50,000			
	TR	BILL		08/03/21	0.013	50,000			
	TR	BILL		08/03/21	0.013	50,000			
	TR	BILL		08/03/21	0.013	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/10/21	0.013	50,000			
	TR	BILL		08/10/21	0.013	50,000			
	TR	BILL		08/10/21	0.013	50,000			
	TR	BILL		08/10/21	0.013	50,000			
	TR	BILL		08/10/21	0.014	50,000			
	TR	BILL		08/10/21	0.014	50,000			
	TR	BILL		08/10/21	0.014	50,000			
	TR	BILL		08/10/21	0.014	50,000			
	TR	BILL		08/10/21	0.015	50,000			
	TR	BILL		08/10/21	0.015	50,000			
	TR	BILL		08/10/21	0.015	50,000			
	TR	BILL		08/10/21	0.015	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/15/21	**PURCHASES (Continued)**								
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.027	50,000			
	TR	BILL		10/12/21	0.027	50,000			
	TR	BILL		10/12/21	0.027	50,000			
	TR	BILL		10/12/21	0.027	50,000			
	TR	NOTE	0.125	12/15/23	0.210	50,000			
	TR	NOTE	0.125	12/15/23	0.210	50,000			
	TR	NOTE	0.125	12/15/23	0.210	50,000			
	TR	NOTE	0.125	12/15/23	0.210	50,000			
	TR	NOTE	0.250	06/15/24	0.310	50,000			
	TR	NOTE	0.250	06/15/24	0.310	50,000			
	TR	NOTE	0.250	06/15/24	0.310	50,000			
	TR	NOTE	0.250	06/15/24	0.310	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/15/21	**PURCHASES (Continued)**								
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	YCD	SUMITOMO	0.050	09/24/21	0.050	50,000			
	YCD	SUMITOMO	0.050	09/24/21	0.050	50,000			
	YCD	MUFG BK	0.020	07/16/21	0.020	50,000			
	YCD	MUFG BK	0.020	07/16/21	0.020	50,000			
06/16/21	**NO REDEMPTIONS**								
06/16/21	**PURCHASES**								
	CB	DEERE CAP	0.450	06/07/24	0.451	5,000			
	CP	BNP NY		06/24/21	0.040	50,000			
	CP	BNP NY		06/24/21	0.040	50,000			
	CP	RABO NY		06/24/21	0.050	50,000			
	CP	RABO NY		06/24/21	0.050	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DEB	FHLMC	0.375	07/21/25	0.585	50,000			
	DEB	FHLMC	0.375	07/21/25	0.585	50,000			
	DN	FHLB		09/03/21	0.015	50,000			
	DN	FHLB		09/24/21	0.020	50,000			
	DN	FHLB		09/24/21	0.020	50,000			
	DN	FHLB		10/01/21	0.020	50,000			
	DN	FHLB		10/01/21	0.020	50,000			
	DN	FHLB		10/22/21	0.020	50,000			
	DN	FHLB		10/22/21	0.020	50,000			
	TR	BILL		06/24/21	0.003	50,000			
	TR	BILL		06/24/21	0.003	50,000			
	TR	BILL		06/24/21	0.003	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.008	50,000			
	TR	BILL		07/20/21	0.008	50,000			
	TR	BILL		07/20/21	0.008	50,000			
	TR	BILL		07/20/21	0.008	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/16/21	**PURCHASES (Continued)**								
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.013	50,000			
	TR	BILL		07/27/21	0.013	50,000			
	TR	BILL		07/27/21	0.013	50,000			
	TR	BILL		07/27/21	0.013	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/12/21	0.010	50,000			
	TR	BILL		08/12/21	0.010	50,000			
	TR	BILL		08/12/21	0.010	50,000			
	TR	BILL		08/12/21	0.010	50,000			
	TR	BILL		08/12/21	0.013	50,000			
	TR	BILL		08/12/21	0.013	50,000			
	TR	BILL		08/12/21	0.013	50,000			
	TR	BILL		08/12/21	0.013	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.007	50,000			
	TR	BILL		08/26/21	0.007	50,000			
	TR	BILL		08/26/21	0.007	50,000			
	TR	BILL		08/26/21	0.007	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/16/21	**PURCHASES (Continued)**								
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		09/28/21	0.015	50,000			
	TR	BILL		09/28/21	0.015	50,000			
	TR	BILL		09/28/21	0.015	50,000			
	TR	BILL		09/28/21	0.015	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.025	50,000			
	TR	BILL		01/27/22	0.025	50,000			
	TR	BILL		01/27/22	0.025	50,000			
	TR	BILL		01/27/22	0.025	50,000			
	TR	BILL		05/19/22	0.048	50,000			
	TR	BILL		05/19/22	0.048	50,000			
	TR	BILL		05/19/22	0.048	50,000			
	TR	BILL		05/19/22	0.048	50,000			
	TR	BILL		05/19/22	0.050	50,000			
	TR	BILL		05/19/22	0.050	50,000			
	TR	BILL		05/19/22	0.050	50,000			
	TR	BILL		05/19/22	0.050	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/16/21	**PURCHASES (Continued)**								
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	1.750	07/31/24	0.342	50,000			
	TR	NOTE	1.750	07/31/24	0.342	50,000			
	TR	NOTE	1.750	07/31/24	0.342	50,000			
	TR	NOTE	1.750	07/31/24	0.342	50,000			
	TR	NOTE	1.750	07/31/24	0.343	50,000			
	TR	NOTE	1.750	07/31/24	0.343	50,000			
	TR	NOTE	1.750	07/31/24	0.343	50,000			
	TR	NOTE	1.750	07/31/24	0.343	50,000			
	TR	NOTE	1.750	07/31/24	0.343	50,000			
	TR	NOTE	1.750	07/31/24	0.343	50,000			
	TR	NOTE	1.750	07/31/24	0.343	50,000			
	YCD	BARCLAYS	0.060	10/01/21	0.060	50,000			
	YCD	BARCLAYS	0.060	10/01/21	0.060	50,000			
06/17/21	**REDEMPTIONS**								
	TR	BILL		06/17/21	0.150	50,000	352	73,333.33	0.152
	TR	BILL		06/17/21	0.150	50,000	352	73,333.33	0.152
	TR	BILL		06/17/21	0.150	50,000	352	73,333.33	0.152
	TR	BILL		06/17/21	0.170	50,000	359	84,763.89	0.173
	TR	BILL		06/17/21	0.170	50,000	359	84,763.89	0.173
	TR	BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
	TR	BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
	TR	BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
	TR	BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
	TR	BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
	TR	BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
	TR	BILL		06/17/21	0.186	50,000	364	94,033.33	0.189
	TR	BILL		06/17/21	0.186	50,000	364	94,033.33	0.189
06/17/21	**PURCHASES**								
	CP	JUPITER		07/19/21	0.050	50,000			
	CP	TOYOTA		01/03/22	0.110	50,000			
	DEB	FHLB	0.050	03/17/22	0.056	50,000			
	DEB	FHLB	0.050	03/17/22	0.056	50,000			
	DEB CL	FHLB	0.390	10/01/24	0.390	50,000			
	DEB CL	FHLB	0.390	10/01/24	0.390	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/17/21	**PURCHASES (Continued)**								
	DN	FHLB		09/24/21	0.025	50,000			
	DN	FHLB		09/24/21	0.025	50,000			
	DN	FHLB		09/27/21	0.020	50,000			
	DN	FHLB		09/27/21	0.020	50,000			
	DN	FHLB		09/27/21	0.025	50,000			
	DN	FHLB		09/27/21	0.025	50,000			
	DN	FHLB		10/25/21	0.045	50,000			
	DN	FHLB		10/25/21	0.045	50,000			
	TR	BILL		06/24/21	0.025	50,000			
	TR	BILL		06/24/21	0.025	50,000			
	TR	BILL		06/24/21	0.025	50,000			
	TR	BILL		06/24/21	0.025	50,000			
	TR	BILL		06/24/21	0.025	50,000			
	TR	BILL		06/24/21	0.025	50,000			
	TR	BILL		06/24/21	0.026	50,000			
	TR	BILL		06/24/21	0.026	50,000			
	TR	BILL		06/24/21	0.026	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		07/08/21	0.028	50,000			
	TR	BILL		07/08/21	0.028	50,000			
	TR	BILL		07/08/21	0.028	50,000			
	TR	BILL		07/08/21	0.028	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.035	50,000			
	TR	BILL		07/08/21	0.035	50,000			
	TR	BILL		07/08/21	0.035	50,000			
	TR	BILL		07/08/21	0.035	50,000			
	TR	BILL		07/29/21	0.010	50,000			
	TR	BILL		07/29/21	0.010	50,000			
	TR	BILL		07/29/21	0.010	50,000			
	TR	BILL		07/29/21	0.010	50,000			
	TR	BILL		07/29/21	0.012	50,000			
	TR	BILL		07/29/21	0.012	50,000			
	TR	BILL		07/29/21	0.012	50,000			
	TR	BILL		07/29/21	0.012	50,000			
	TR	BILL		07/29/21	0.015	50,000			
	TR	BILL		07/29/21	0.015	50,000			
	TR	BILL		07/29/21	0.015	50,000			
	TR	BILL		07/29/21	0.015	50,000			
	TR	BILL		08/19/21	0.028	50,000			
	TR	BILL		08/19/21	0.028	50,000			
	TR	BILL		08/19/21	0.028	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/17/21	**PURCHASES (Continued)**								
	TR	BILL		08/19/21	0.030	50,000			
	TR	BILL		08/19/21	0.030	50,000			
	TR	BILL		08/19/21	0.030	50,000			
	TR	BILL		08/19/21	0.030	50,000			
	TR	BILL		08/19/21	0.030	50,000			
	TR	BILL		08/19/21	0.030	50,000			
	TR	BILL		08/26/21	0.027	50,000			
	TR	BILL		08/26/21	0.027	50,000			
	TR	BILL		08/26/21	0.027	50,000			
	TR	BILL		08/26/21	0.030	50,000			
	TR	BILL		08/26/21	0.030	50,000			
	TR	BILL		08/26/21	0.030	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.035	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.068	50,000			
	TR	BILL		06/16/22	0.069	50,000			
	TR	BILL		06/16/22	0.069	50,000			
	TR	BILL		06/16/22	0.069	50,000			
	TR	BILL		06/16/22	0.069	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/17/21	**PURCHASES (Continued)**								
	TR	BILL		06/16/22	0.070	50,000			
	TR	BILL		06/16/22	0.070	50,000			
	TR	BILL		06/16/22	0.070	50,000			
	TR	BILL		06/16/22	0.070	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	1.500	10/31/24	0.413	50,000			
	TR	NOTE	1.500	10/31/24	0.413	50,000			
	TR	NOTE	1.500	10/31/24	0.413	50,000			
	TR	NOTE	1.500	10/31/24	0.413	50,000			
	TR	NOTE	1.500	10/31/24	0.413	50,000			
	TR	NOTE	1.500	10/31/24	0.413	50,000			
	TR	NOTE	1.500	10/31/24	0.413	50,000			
	TR	NOTE	1.500	10/31/24	0.413	50,000			
	TR	NOTE	1.500	10/31/24	0.415	50,000			
	TR	NOTE	1.500	10/31/24	0.415	50,000			
	TR	NOTE	1.500	10/31/24	0.415	50,000			
	TR	NOTE	1.500	10/31/24	0.415	50,000			
	YCD	CIC	0.080	06/24/21	0.080	50,000			
	YCD	CIC	0.080	06/24/21	0.080	50,000			
	YCD	SUMITOMO	0.020	08/02/21	0.020	50,000			
	YCD	SUMITOMO	0.020	08/02/21	0.020	50,000			
06/18/21	**NO REDEMPTIONS**								
06/18/21	**PURCHASES**								
	DN	FHLB		06/25/21	0.025	50,000			
	DN	FHLB		06/25/21	0.025	50,000			
	DN	FHLB		07/16/21	0.036	50,000			
	DN	FHLB		07/16/21	0.036	50,000			
	DN	FHLB		07/16/21	0.040	50,000			
	DN	FHLB		07/16/21	0.040	50,000			
	DN	FHLB		07/30/21	0.010	50,000			
	DN	FHLB		07/30/21	0.010	50,000			
	DN	FHLB		12/01/21	0.045	50,000			
	DN	FHLB		12/01/21	0.045	50,000			
	TR	BILL		06/24/21	0.025	50,000			
	TR	BILL		06/24/21	0.025	50,000			
	TR	BILL		06/24/21	0.025	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/18/21	**PURCHASES (Continued)**								
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.030	50,000			
	TR	BILL		06/24/21	0.034	50,000			
	TR	BILL		06/24/21	0.034	50,000			
	TR	BILL		06/24/21	0.034	50,000			
	TR	BILL		07/22/21	0.033	50,000			
	TR	BILL		07/22/21	0.033	50,000			
	TR	BILL		07/22/21	0.033	50,000			
	TR	BILL		07/22/21	0.033	50,000			
	TR	BILL		07/22/21	0.033	50,000			
	TR	BILL		07/22/21	0.033	50,000			
	TR	BILL		07/22/21	0.033	50,000			
	TR	BILL		07/22/21	0.033	50,000			
	TR	BILL		07/22/21	0.035	50,000			
	TR	BILL		07/22/21	0.035	50,000			
	TR	BILL		07/22/21	0.035	50,000			
	TR	BILL		07/22/21	0.035	50,000			
	TR	BILL		08/17/21	0.035	50,000			
	TR	BILL		08/17/21	0.035	50,000			
	TR	BILL		08/17/21	0.035	50,000			
	TR	BILL		08/17/21	0.035	50,000			
	TR	BILL		08/17/21	0.035	50,000			
	TR	BILL		08/17/21	0.035	50,000			
	TR	BILL		08/17/21	0.035	50,000			
	TR	BILL		08/17/21	0.035	50,000			
	TR	BILL		08/17/21	0.040	50,000			
	TR	BILL		08/17/21	0.040	50,000			
	TR	BILL		08/17/21	0.040	50,000			
	TR	BILL		08/17/21	0.040	50,000			
	TR	BILL		12/16/21	0.048	50,000			
	TR	BILL		12/16/21	0.048	50,000			
	TR	BILL		12/16/21	0.048	50,000			
	TR	BILL		12/16/21	0.048	50,000			
	TR	BILL		12/16/21	0.048	50,000			
	TR	BILL		12/16/21	0.048	50,000			
	TR	BILL		12/16/21	0.048	50,000			
	TR	BILL		12/16/21	0.048	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/18/21	**PURCHASES (Continued)**								
	TR	BILL		12/16/21	0.050	50,000			
	TR	BILL		12/16/21	0.050	50,000			
	TR	BILL		12/16/21	0.050	50,000			
	TR	BILL		12/16/21	0.050	50,000			
	TR	BILL		06/16/22	0.073	50,000			
	TR	BILL		06/16/22	0.073	50,000			
	TR	BILL		06/16/22	0.073	50,000			
	TR	BILL		06/16/22	0.073	50,000			
	TR	BILL		06/16/22	0.075	50,000			
	TR	BILL		06/16/22	0.075	50,000			
	TR	BILL		06/16/22	0.075	50,000			
	TR	BILL		06/16/22	0.075	50,000			
	TR	BILL		06/16/22	0.075	50,000			
	TR	BILL		06/16/22	0.075	50,000			
	TR	BILL		06/16/22	0.075	50,000			
	TR	BILL		06/16/22	0.075	50,000			
	TR	NOTE	0.250	03/15/24	0.333	50,000			
	TR	NOTE	0.250	03/15/24	0.333	50,000			
	TR	NOTE	0.250	03/15/24	0.333	50,000			
	TR	NOTE	0.250	03/15/24	0.333	50,000			
	TR	NOTE	0.250	03/15/24	0.335	50,000			
	TR	NOTE	0.250	03/15/24	0.335	50,000			
	TR	NOTE	0.250	03/15/24	0.335	50,000			
	TR	NOTE	0.250	03/15/24	0.335	50,000			
	TR	NOTE	0.250	05/15/24	0.401	50,000			
	TR	NOTE	0.250	05/15/24	0.401	50,000			
	TR	NOTE	0.025	05/15/24	0.401	50,000			
	TR	NOTE	0.025	05/15/24	0.401	50,000			
	TR	NOTE	0.250	05/15/24	0.401	50,000			
	TR	NOTE	0.250	05/15/24	0.401	50,000			
	TR	NOTE	0.250	05/15/24	0.401	50,000			
	TR	NOTE	0.250	05/15/24	0.401	50,000			
	TR	NOTE	0.025	05/15/24	0.401	50,000			
	TR	NOTE	0.025	05/15/24	0.401	50,000			
	TR	NOTE	0.250	05/15/24	0.401	50,000			
	TR	NOTE	0.250	05/15/24	0.401	50,000			
	TR	NOTE	1.125	02/28/25	0.648	50,000			
	TR	NOTE	1.125	02/28/25	0.648	50,000			
	TR	NOTE	1.125	02/28/25	0.648	50,000			
	TR	NOTE	1.125	02/28/25	0.648	50,000			
06/21/21	**REDEMPTIONS**								
	DEB	FFCB	2.730	06/21/21	2.711	50,000	1,096	4,068,500.00	2.716
	YCD	SWEDBANK	0.040	06/21/21	0.040	50,000	35	1,944.44	0.041
	YCD	SWEDBANK	0.040	06/21/21	0.040	50,000	35	1,944.44	0.041

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/21/21	**PURCHASES**								
	TR	BILL		06/24/21	0.021	50,000			
	TR	BILL		06/24/21	0.021	50,000			
	TR	BILL		06/24/21	0.021	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
06/22/21	**REDEMPTIONS**								
	YCD	DNB	0.050	06/22/21	0.050	50,000	36	2,500.00	0.051
	YCD	DNB	0.050	06/22/21	0.050	50,000	36	2,500.00	0.051
	YCD	SUMI TRUST	0.090	06/22/21	0.090	50,000	36	4,500.00	0.091
	YCD	SUMI TRUST	0.090	06/22/21	0.090	50,000	36	4,500.00	0.091
06/22/21	**PURCHASES**								
	CB	CATERPILR	0.450	05/17/24	0.556	10,000			
	DEB	IFC	0.380	07/01/24	0.380	50,000			
	DEB	IFC	0.380	07/01/24	0.380	50,000			
	DN	FHLB		12/27/21	0.045	50,000			
	DN	FHLB		12/27/21	0.045	50,000			
	DN	FHLB		12/27/21	0.045	50,000			
	DN	IBRD		12/27/21	0.050	50,000			
	DN	FHLB		01/03/22	0.045	50,000			
	DN	FHLB		01/03/22	0.045	50,000			
	TR	BILL		10/19/21	0.043	50,000			
	TR	BILL		10/19/21	0.043	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.043	50,000			
	YCD	LLOYDS	0.180	04/01/22	0.180	50,000			
06/23/21	**NO REDEMPTIONS**								
06/23/21	**PURCHASES**								
	CP	MIZUHO NY		10/01/21	0.070	50,000			
	CP	MIZUHO NY		10/01/21	0.070	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/23/21	**PURCHASES (Continued)**								
	DN	IBRD		06/24/21	0.030	50,000			
	DN	IBRD		06/24/21	0.030	50,000			
	DN	IBRD		06/24/21	0.030	50,000			
	DN	IBRD		06/24/21	0.030	50,000			
	TR	BILL		10/19/21	0.040	50,000			
	TR	BILL		10/19/21	0.040	50,000			
	TR	BILL		10/19/21	0.040	50,000			
	TR	BILL		10/19/21	0.041	50,000			
	TR	BILL		10/19/21	0.041	50,000			
	TR	BILL		10/19/21	0.041	50,000			
	TR	BILL		10/19/21	0.042	50,000			
	TR	BILL		10/19/21	0.042	50,000			
	TR	BILL		10/19/21	0.042	50,000			
	YCD	TORONTO	0.110	10/25/21	0.110	50,000			
	YCD	TORONTO	0.110	10/25/21	0.110	50,000			
06/24/21	**REDEMPTIONS**								
	CD	BOWEST	0.040	06/24/21	0.040	50,000	10	555.56	0.041
	CD	BOWEST	0.040	06/24/21	0.040	50,000	10	555.56	0.041
	CD	BOWEST	0.040	06/24/21	0.040	50,000	10	555.56	0.041
	CD	BOWEST	0.040	06/24/21	0.040	50,000	10	555.56	0.041
	CD	BOWEST	0.040	06/24/21	0.040	50,000	14	777.78	0.041
	CD	BOWEST	0.040	06/24/21	0.040	50,000	14	777.78	0.041
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	CP	BNP NY		06/24/21	0.040	50,000	8	444.44	0.041
	CP	BNP NY		06/24/21	0.040	50,000	8	444.44	0.041
	CP	RABO NY		06/24/21	0.050	50,000	8	555.56	0.051
	CP	RABO NY		06/24/21	0.050	50,000	8	555.56	0.051
	CP	RABO NY		06/24/21	0.050	50,000	9	625.00	0.051
	CP	SOC GEN NY		06/24/21	0.030	50,000	13	541.67	0.030
	CP	SOC GEN NY		06/24/21	0.030	50,000	13	541.67	0.030
	CP	SOC GEN NY		06/24/21	0.030	50,000	13	541.67	0.030
	CP	BNP NY		06/24/21	0.040	50,000	14	777.78	0.041
	CP	BNP NY		06/24/21	0.040	50,000	14	777.78	0.041
	CP	RABO NY		06/24/21	0.050	50,000	14	972.22	0.051
	CP	RABO NY		06/24/21	0.050	50,000	14	972.22	0.051
	CP	ATLANTIC		06/24/21	0.040	50,000	21	1,166.67	0.041
	CP	ATLANTIC		06/24/21	0.040	50,000	21	1,166.67	0.041
	CP	SOC GEN NY		06/24/21	0.050	50,000	21	1,458.33	0.051
	CP	SOC GEN NY		06/24/21	0.050	50,000	21	1,458.33	0.051
	CP	SOC GEN NY		06/24/21	0.050	50,000	21	1,458.33	0.051

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/24/21	**REDEMPTIONS (Continued)**								
	DN	IBRD		06/24/21	0.030	50,000	1	41.67	0.030
	DN	IBRD		06/24/21	0.030	50,000	1	41.67	0.030
	DN	IBRD		06/24/21	0.030	50,000	1	41.67	0.030
	DN	IBRD		06/24/21	0.030	50,000	1	41.67	0.030
	DN	FHLB		06/24/21	0.070	50,000	189	18,375.00	0.071
	DN	FHLB		06/24/21	0.070	50,000	189	18,375.00	0.071
	DN	FHLB		06/24/21	0.065	50,000	191	17,243.06	0.066
	DN	FHLB		06/24/21	0.065	50,000	191	17,243.06	0.066
	DN	FHLB		06/24/21	0.070	50,000	197	19,152.78	0.071
	DN	FHLB		06/24/21	0.070	50,000	197	19,152.78	0.071
	TR	BILL		06/24/21	0.021	50,000	3	87.50	0.210
	TR	BILL		06/24/21	0.021	50,000	3	87.50	0.210
	TR	BILL		06/24/21	0.021	50,000	3	87.50	0.210
	TR	BILL		06/24/21	0.025	50,000	6	208.33	0.025
	TR	BILL		06/24/21	0.025	50,000	6	208.33	0.025
	TR	BILL		06/24/21	0.025	50,000	6	208.33	0.025
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.034	50,000	6	283.33	0.034
	TR	BILL		06/24/21	0.034	50,000	6	283.33	0.034
	TR	BILL		06/24/21	0.034	50,000	6	283.33	0.034
	TR	BILL		06/24/21	0.300	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.300	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.300	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.300	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.026	50,000	7	247.92	0.026
	TR	BILL		06/24/21	0.026	50,000	7	247.92	0.026
	TR	BILL		06/24/21	0.026	50,000	7	247.92	0.026
	TR	BILL		06/24/21	0.030	50,000	7	291.67	0.031
	TR	BILL		06/24/21	0.030	50,000	7	291.67	0.031
	TR	BILL		06/24/21	0.030	50,000	7	291.67	0.031
	TR	BILL		06/24/21	0.003	50,000	8	27.78	0.003
	TR	BILL		06/24/21	0.003	50,000	8	27.78	0.003
	TR	BILL		06/24/21	0.003	50,000	8	27.78	0.003
	TR	BILL		06/24/21	0.076	50,000	161	16,994.44	0.077
	TR	BILL		06/24/21	0.076	50,000	161	16,994.44	0.077
	TR	BILL		06/24/21	0.076	50,000	161	16,994.44	0.077

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/24/21	**REDEMPTIONS (Continued)**								
	TR	BILL		06/24/21	0.078	50,000	161	17,329.86	0.079
	TR	BILL		06/24/21	0.078	50,000	161	17,329.86	0.079
	TR	BILL		06/24/21	0.078	50,000	161	17,329.86	0.079
	TR	BILL		06/24/21	0.080	50,000	169	18,777.78	0.081
	TR	BILL		06/24/21	0.080	50,000	169	18,777.78	0.081
	TR	BILL		06/24/21	0.080	50,000	169	18,777.78	0.081
	TR	BILL		06/24/21	0.095	50,000	175	22,968.75	0.096
	TR	BILL		06/24/21	0.095	50,000	175	22,968.75	0.096
	TR	BILL		06/24/21	0.095	50,000	175	23,090.28	0.096
	TR	BILL		06/24/21	0.095	50,000	175	23,090.28	0.096
	TR	BILL		06/24/21	0.095	50,000	175	23,090.28	0.096
	TR	BILL		06/24/21	0.095	50,000	175	23,090.28	0.096
	TR	BILL		06/24/21	0.090	50,000	177	22,125.00	0.091
	TR	BILL		06/24/21	0.090	50,000	177	22,125.00	0.091
	TR	BILL		06/24/21	0.090	50,000	177	22,125.00	0.091
	TR	BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
	TR	BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
	TR	BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
	TR	BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
	TR	BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
	TR	BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
	TR	BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
	TR	BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
	TR	BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
	TR	BILL		06/24/21	0.090	50,000	182	22,750.00	0.091
	TR	BILL		06/24/21	0.090	50,000	182	22,750.00	0.091
	TR	BILL		06/24/21	0.090	50,000	182	22,750.00	0.091
	TR	BILL		06/24/21	0.090	50,000	182	22,750.00	0.091
	YCD	CIC	0.080	06/24/21	0.080	50,000	7	777.78	0.081
	YCD	CIC	0.080	06/24/21	0.080	50,000	7	777.78	0.081
	YCD	DNB	0.040	06/24/21	0.040	50,000	13	722.22	0.041
	YCD	DNB	0.040	06/24/21	0.040	50,000	13	722.22	0.041
	YCD	NORDEA ABP	0.040	06/24/21	0.040	50,000	13	722.22	0.041
	YCD	NORDEA ABP	0.040	06/24/21	0.040	50,000	13	722.22	0.041
	YCD	SUMI TRUST	0.040	06/24/21	0.040	50,000	14	777.78	0.041
	YCD	SUMI TRUST	0.040	06/24/21	0.040	50,000	14	777.78	0.041
	YCD	BNP	0.040	06/24/21	0.040	50,000	15	833.33	0.041
	YCD	BNP	0.040	06/24/21	0.040	50,000	15	833.33	0.041
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000	16	222.22	0.010
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000	16	222.22	0.010
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000	16	222.22	0.010
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000	16	222.22	0.010
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000	16	888.89	0.041
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000	16	888.89	0.041
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000	16	888.89	0.041
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000	16	888.89	0.041

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/24/21	**REDEMPTIONS (Continued)**								
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000	17	1,180.56	0.051
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000	17	1,180.56	0.051
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000	17	1,180.56	0.051
	YCD	MONTREAL	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	YCD	MONTREAL	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	YCD	CR AG CIB	0.060	06/24/21	0.060	50,000	21	1,750.00	0.061
	YCD	CR AG CIB	0.060	06/24/21	0.060	50,000	21	1,750.00	0.061
	YCD	KBC	0.060	06/24/21	0.060	50,000	22	1,833.33	0.061
	YCD	KBC	0.060	06/24/21	0.060	50,000	22	1,833.33	0.061
	YCD	KBC	0.060	06/24/21	0.060	50,000	22	1,833.33	0.061
	YCD FR	MONTREAL	0.417	06/24/21	0.417	50,000	365	180,965.50	0.362
	YCD FR	MONTREAL	0.417	06/24/21	0.417	50,000	365	180,965.50	0.362
06/24/21	**PURCHASES**								
	CP	THUNDER		08/09/21	0.050	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		10/19/21	0.043	50,000			
	TR	BILL		10/19/21	0.043	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.317	50,000			
	TR	NOTE	0.250	11/15/23	0.317	50,000			
	TR	NOTE	0.250	11/15/23	0.317	50,000			
	YCD	NORINCHUK	0.110	09/24/21	0.110	50,000			
	YCD	NORINCHUK	0.110	09/24/21	0.110	50,000			
	YCD	MONTREAL	0.100	10/01/21	0.100	50,000			
	YCD	MONTREAL	0.100	10/01/21	0.100	50,000			
	YCD	BNP	0.120	10/25/21	0.120	50,000			
	YCD	BNP	0.120	10/25/21	0.120	50,000			
06/25/21	**REDEMPTIONS**								
	DN	FHLB		06/25/21	0.025	50,000	7	243.06	0.025
	DN	FHLB		06/25/21	0.025	50,000	7	243.06	0.025
	DN	FHLB		06/25/21	0.085	50,000	178	21,013.89	0.086
	YCD	KBC	0.070	06/25/21	0.070	50,000	39	3,500.00	0.071
	YCD	KBC	0.070	06/25/21	0.070	50,000	39	3,500.00	0.071

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/25/21	**REDEMPTIONS (Continued)**								
	YCD	MUFG BK	0.060	06/25/21	0.060	50,000	58	4,833.33	0.061
	YCD	MUFG BK	0.060	06/25/21	0.060	50,000	58	4,833.33	0.061
06/25/21	**PURCHASES**								
	DN	FHLB		09/24/21	0.048	50,000			
	DN	FHLB		09/24/21	0.048	50,000			
	DN	FHLB		12/27/21	0.030	50,000			
	DN	FHLB		12/27/21	0.030	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
06/28/21	**NO REDEMPTIONS**								
06/28/21	**PURCHASES**								
	CB	BOFA	3.875	08/01/25	1.045	25,000			
	CD	BOWEST	0.080	07/06/21	0.080	50,000			
	CD	BOWEST	0.080	07/06/21	0.080	50,000			
	CD	BOWEST	0.080	07/06/21	0.080	50,000			
	CP	VERSAILLES		10/08/21	0.110	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.035	50,000			
	TR	BILL		07/08/21	0.035	50,000			
	TR	BILL		07/08/21	0.035	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/29/21	**REDEMPTIONS**								
	DEB	FHLB	0.040	06/29/21	0.040	50,000	112	6,111.11	0.040
	DEB	FHLB	0.040	06/29/21	0.040	50,000	112	6,111.11	0.040
	DEB	FHLB	0.040	06/29/21	0.040	50,000	112	6,111.11	0.040
	TR	BILL		06/29/21	0.070	50,000	154	14,972.22	0.071
	TR	BILL		06/29/21	0.070	50,000	154	14,972.22	0.071
	TR	BILL		06/29/21	0.070	50,000	154	14,972.22	0.071
	TR	BILL		06/29/21	0.071	50,000	154	15,079.17	0.072
	TR	BILL		06/29/21	0.071	50,000	154	15,079.17	0.072
	TR	BILL		06/29/21	0.071	50,000	154	15,079.17	0.072
06/29/21	**NO PURCHASES**								
06/30/21	**SALES**								
	DEB CL	FHLMC	0.300	06/30/21	0.300	50,000	365	150,000.00	0.300
	DEB CL	FHLMC	0.300	06/30/21	0.300	50,000	365	150,000.00	0.300
	DEB CL	FHLMC	0.440	06/30/21	0.440	50,000	377	227,333.33	0.440
	DEB CL	FHLMC	0.440	06/30/21	0.440	50,000	377	227,333.33	0.440
06/30/21	**REDEMPTIONS**								
	TR	NOTE	1.625	06/30/21	1.603	50,000	533	1,171,875.00	1.609
	TR	NOTE	1.625	06/30/21	1.603	50,000	533	1,171,875.00	1.609
	TR	NOTE	1.625	06/30/21	1.603	50,000	533	1,171,875.00	1.609
	TR	NOTE	1.625	06/30/21	1.603	50,000	533	1,171,875.00	1.609
	TR	NOTE	1.625	06/30/21	1.834	50,000	653	1,636,379.08	1.841
	TR	NOTE	1.625	06/30/21	1.834	50,000	653	1,636,379.08	1.841
	TR	NOTE	1.625	06/30/21	1.834	50,000	653	1,636,379.08	1.841
	TR	NOTE	1.625	06/30/21	1.562	50,000	671	1,435,886.54	1.565
	TR	NOTE	1.625	06/30/21	1.562	50,000	671	1,435,886.54	1.565
	TR	NOTE	1.625	06/30/21	1.562	50,000	671	1,435,886.54	1.565
	TR	NOTE	1.625	06/30/21	1.564	50,000	673	1,442,255.43	1.567
	TR	NOTE	1.625	06/30/21	1.564	50,000	673	1,442,255.43	1.567
	TR	NOTE	1.625	06/30/21	1.564	50,000	673	1,442,255.43	1.567
	TR	NOTE	1.625	06/30/21	1.564	50,000	673	1,442,255.43	1.567
	TR	NOTE	1.625	06/30/21	1.538	50,000	674	1,421,025.82	1.541
	TR	NOTE	1.625	06/30/21	1.538	50,000	674	1,421,025.82	1.541
	TR	NOTE	1.625	06/30/21	1.618	50,000	678	1,502,122.96	1.617
	TR	NOTE	1.625	06/30/21	1.618	50,000	678	1,502,122.96	1.617
	TR	NOTE	1.625	06/30/21	1.554	50,000	679	1,445,737.09	1.552
	TR	NOTE	1.625	06/30/21	1.554	50,000	679	1,445,737.09	1.552
	TR	NOTE	1.625	06/30/21	1.563	50,000	685	1,466,796.87	1.561
	TR	NOTE	1.625	06/30/21	1.563	50,000	685	1,466,796.87	1.561
	TR	NOTE	1.625	06/30/21	1.836	50,000	699	1,751,613.45	1.842
	TR	NOTE	1.625	06/30/21	1.836	50,000	699	1,751,613.45	1.842
	TR	NOTE	1.625	06/30/21	1.836	50,000	699	1,751,613.45	1.842
	TR	NOTE	1.625	06/30/21	1.836	50,000	699	1,751,613.45	1.842

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/21	**REDEMPTIONS (Continued)**								
	TR	NOTE	1.625	06/30/21	1.868	50,000	715	1,822,095.78	1.874
	TR	NOTE	1.625	06/30/21	1.868	50,000	715	1,822,095.78	1.874
	TR	NOTE	1.625	06/30/21	1.868	50,000	715	1,822,095.78	1.874
	TR	NOTE	1.625	06/30/21	1.868	50,000	715	1,822,095.78	1.874
	TR	NOTE	1.625	06/30/21	1.840	50,000	720	1,807,744.57	1.846
	TR	NOTE	1.625	06/30/21	1.840	50,000	720	1,807,744.57	1.846
	TR	NOTE	1.625	06/30/21	1.796	50,000	726	1,779,976.22	1.801
	TR	NOTE	1.625	06/30/21	1.796	50,000	726	1,779,976.22	1.801
	TR	NOTE	1.625	06/30/21	1.872	50,000	726	1,854,194.97	1.879
	TR	NOTE	1.625	06/30/21	1.872	50,000	726	1,854,194.97	1.879
	TR	NOTE	1.625	06/30/21	1.872	50,000	726	1,854,194.97	1.879
	TR	NOTE	1.625	06/30/21	1.872	50,000	726	1,854,194.97	1.879
	TR	NOTE	1.625	06/30/21	1.757	50,000	728	1,747,282.61	1.761
	TR	NOTE	1.625	06/30/21	1.757	50,000	728	1,747,282.61	1.761
	TR	NOTE	1.625	06/30/21	1.757	50,000	728	1,747,282.61	1.761
	TR	NOTE	1.625	06/30/21	1.757	50,000	728	1,747,282.61	1.761
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.767	50,000	730	1,761,463.99	1.771
	TR	NOTE	1.625	06/30/21	1.767	50,000	730	1,761,463.99	1.771
	TR	NOTE	1.625	06/30/21	1.767	50,000	730	1,761,463.99	1.771
	TR	NOTE	1.625	06/30/21	1.767	50,000	730	1,761,463.99	1.771
	TR	NOTE	2.125	06/30/21	1.896	50,000	742	1,930,723.41	1.896
	TR	NOTE	2.125	06/30/21	1.896	50,000	742	1,930,723.41	1.896
	TR	NOTE	2.125	06/30/21	1.840	50,000	744	1,879,952.95	1.839
	TR	NOTE	2.125	06/30/21	1.840	50,000	744	1,879,952.95	1.839
	TR	NOTE	2.125	06/30/21	1.840	50,000	744	1,879,952.95	1.839
	TR	NOTE	2.125	06/30/21	1.840	50,000	744	1,879,952.95	1.839
	TR	NOTE	2.125	06/30/21	1.842	50,000	744	1,881,906.08	1.841
	TR	NOTE	2.125	06/30/21	1.842	50,000	744	1,881,906.08	1.841
	TR	NOTE	2.125	06/30/21	1.842	50,000	744	1,881,906.08	1.841
	TR	NOTE	2.125	06/30/21	1.842	50,000	744	1,881,906.08	1.841
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/21	**REDEMPTIONS (Continued)**								
	YCD	RB CANADA	0.200	06/30/21	0.200	50,000	280	77,777.78	0.203
	YCD	RB CANADA	0.200	06/30/21	0.200	50,000	280	77,777.78	0.203
06/30/21	**PURCHASES**								
	CP	APPLE		10/01/21	0.050	50,000			
	CP	MUFG BK		10/01/21	0.070	50,000			
	CP	MUFG BK		10/01/21	0.070	50,000			
	DN	FHLB		10/01/21	0.025	50,000			
	DN	FHLB		10/01/21	0.025	50,000			
	DN	FHLB		01/03/22	0.040	50,000			
	DN	FHLB		01/03/22	0.040	50,000			
	TR	BILL		07/08/21	0.025	50,000			
	TR	BILL		07/08/21	0.025	50,000			
	TR	BILL		07/08/21	0.025	50,000			
	TR	BILL		07/08/21	0.028	50,000			
	TR	BILL		07/08/21	0.028	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		10/26/21	0.360	50,000			
	TR	BILL		10/26/21	0.360	50,000			
	TR	BILL		10/26/21	0.360	50,000			
	TR	BILL		10/26/21	0.040	50,000			
	TR	BILL		10/26/21	0.040	50,000			
	TR	BILL		10/26/21	0.040	50,000			
	TR	BILL		10/26/21	0.045	50,000			
	TR	BILL		10/26/21	0.045	50,000			
	TR	BILL		10/26/21	0.045	50,000			
	TR	BILL		10/26/21	0.045	50,000			
	TR	BILL		10/26/21	0.048	50,000			
	TR	BILL		10/26/21	0.048	50,000			
	TR	BILL		10/26/21	0.048	50,000			
	TR	BILL		10/26/21	0.048	50,000			
	TR	BILL		10/26/21	0.050	50,000			
	TR	BILL		10/26/21	0.050	50,000			
	TR	BILL		10/26/21	0.050	50,000			
	TR	BILL		10/26/21	0.050	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/21	**PURCHASES (Continued)**								
	TR	NOTE	0.125	06/30/23	0.250	50,000			
	TR	NOTE	0.125	06/30/23	0.250	50,000			
	TR	NOTE	0.125	06/30/23	0.250	50,000			
	TR	NOTE	0.125	06/30/23	0.250	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	YCD	RB CANADA	0.200	07/01/22	0.200	50,000			
	YCD	RB CANADA	0.200	07/01/22	0.200	50,000			

FOOTNOTES

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB CL	Callable Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD),Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	01/14/21	0.120	9,000,000.00	07/15/21
New Omni Bank, N.A.	02/18/21	0.080	15,000,000.00	08/19/21
New Omni Bank, N.A.	03/03/21	0.080	8,000,000.00	09/01/21
New Omni Bank, N.A.	03/10/21	0.080	8,000,000.00	09/08/21
ARCADIA				
American Plus Bank, N.A.	01/22/21	0.120	20,000,000.00	07/23/21
American Plus Bank, N.A.	02/12/21	0.080	7,000,000.00	08/13/21
American Plus Bank, N.A.	04/09/21	0.060	8,000,000.00	10/08/21
American Plus Bank, N.A.	05/05/21	0.060	3,000,000.00	11/03/21
American Plus Bank, N.A.	06/03/21	0.040	7,000,000.00	12/02/21
BREA				
American First Credit Union	04/02/21	0.090	23,000,000.00	10/01/21
American First Credit Union	06/09/21	0.060	27,000,000.00	12/08/21
Pacific Western Bank	06/16/21	0.050	10,000,000.00	09/15/21
CHICO				
Golden Valley Bank	04/30/21	0.060	8,000,000.00	07/30/21
Tri Counties Bank	06/02/21	0.050	10,000,000.00	12/01/21
DIAMOND BAR				
Prospectors Federal Credit Union	03/04/21	0.110	2,000,000.00	09/02/21
DOWNEY				
Financial Partners Credit Union	01/07/21	0.140	10,000,000.00	07/08/21
EL MONTE				
Cathay Bank	02/24/21	0.090	100,000,000.00	08/25/21
Cathay Bank	05/13/21	0.080	125,000,000.00	11/12/21
Cathay Bank	05/20/21	0.070	50,000,000.00	11/18/21
FOLSOM				
SAFE Credit Union	04/07/21	0.080	20,000,000.00	07/07/21
SAFE Credit Union	05/21/21	0.070	5,000,000.00	08/20/21
FRESNO				
Fresno First Bank	04/08/21	0.060	10,000,000.00	10/07/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	02/11/21	0.090	5,000,000.00	08/12/21
US Metro Bank	04/16/21	0.080	10,000,000.00	10/15/21
US Metro Bank	05/13/21	0.080	5,000,000.00	11/12/21
US Metro Bank	05/21/21	0.070	20,000,000.00	11/19/21
US Metro Bank	06/09/21	0.060	10,000,000.00	12/08/21
GARDENA				
Northrop Grumman Federal Credit Union	05/06/21	0.100	25,000,000.00	11/04/21
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/08/21	0.100	25,000,000.00	07/08/21
IRVINE				
Banc of California, N.A.	03/11/21	0.120	100,000,000.00	09/09/21
Banc of California, N.A.	04/15/21	0.100	75,000,000.00	10/14/21
Banc of California, N.A.	05/13/21	0.100	25,000,000.00	11/12/21
Banc of California, N.A.	06/03/21	0.090	25,000,000.00	12/02/21
CommerceWest Bank	04/23/21	0.060	5,000,000.00	07/23/21
CommerceWest Bank	05/07/21	0.060	5,000,000.00	08/06/21
CommerceWest Bank	05/07/21	0.060	10,000,000.00	09/03/21
CommerceWest Bank	05/07/21	0.070	10,000,000.00	10/06/21
CommerceWest Bank	05/07/21	0.090	10,000,000.00	11/05/21
Commercial Bank of California	04/08/21	0.080	1,000,000.00	07/08/21
First Foundation Bank	01/22/21	0.140	50,000,000.00	07/23/21
First Foundation Bank	02/25/21	0.100	47,000,000.00	08/26/21
First Foundation Bank	03/11/21	0.100	50,000,000.00	09/09/21
First Foundation Bank	04/02/21	0.080	44,000,000.00	10/01/21
First Foundation Bank	04/28/21	0.080	50,000,000.00	10/27/21
First Foundation Bank	06/09/21	0.090	22,000,000.00	12/08/21
Pacific Enterprise Bank	05/20/21	0.070	25,000,000.00	08/19/21
Pacific Premier Bank	04/08/21	0.080	50,000,000.00	07/08/21
Pacific Premier Bank	04/16/21	0.080	50,000,000.00	07/16/21
Pacific Premier Bank	04/22/21	0.080	35,000,000.00	07/22/21
Pacific Premier Bank	02/11/21	0.110	10,000,000.00	08/12/21
Pacific Premier Bank	03/04/21	0.120	25,000,000.00	09/02/21
Pacific Premier Bank	03/11/21	0.110	100,000,000.00	09/09/21
LODI				
Farmers & Merchants Bank of Central CA	04/07/21	0.080	3,000,000.00	10/06/21
LOS ANGELES				
Bank of Hope	01/07/21	0.140	135,000,000.00	07/08/21
Bank of Hope	05/19/21	0.070	90,000,000.00	08/18/21
Bank of Hope	06/04/21	0.080	75,000,000.00	09/03/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	05/06/21	0.070	5,000,000.00	08/05/21
Commonwealth Business Bank	06/10/21	0.060	12,000,000.00	12/09/21
Commonwealth Business Bank	06/11/21	0.060	5,000,000.00	12/10/21
Commonwealth Business Bank	06/16/21	0.060	8,000,000.00	12/10/21
Hanmi Bank	04/14/21	0.080	30,000,000.00	07/14/21
Hanmi Bank	04/29/21	0.080	25,000,000.00	07/29/21
Hanmi Bank	05/13/21	0.100	45,000,000.00	11/12/21
Hanmi Bank	06/17/21	0.090	30,000,000.00	12/16/21
Manufacturers Bank	06/03/21	0.090	20,000,000.00	12/02/21
Open Bank	01/07/21	0.130	14,000,000.00	07/08/21
Open Bank	01/27/21	0.130	16,000,000.00	07/28/21
Open Bank	02/03/21	0.110	10,000,000.00	08/04/21
Open Bank	03/04/21	0.110	10,000,000.00	09/02/21
Open Bank	03/10/21	0.100	10,000,000.00	09/08/21
Pacific City Bank	04/08/21	0.070	30,000,000.00	07/08/21
Pacific City Bank	04/16/21	0.070	10,000,000.00	07/16/21
Pacific City Bank	05/05/21	0.060	40,000,000.00	08/04/21
Pacific City Bank	06/16/21	0.050	20,000,000.00	09/15/21
Preferred Bank	03/17/21	0.070	125,000,000.00	09/15/21
State Bank of India (California)	05/05/21	0.080	20,000,000.00	08/04/21
State Bank of India (California)	06/23/21	0.110	15,000,000.00	09/22/21
OAKLAND				
Beneficial State Bank	06/11/21	0.090	1,000,000.00	12/10/21
California Bank of Commerce	03/18/21	0.110	5,000,000.00	09/16/21
California Bank of Commerce	04/07/21	0.090	13,500,000.00	10/06/21
California Bank of Commerce	05/05/21	0.090	5,000,000.00	11/03/21
California Bank of Commerce	06/04/21	0.090	10,000,000.00	12/03/21
Community Bank of the Bay	01/20/21	0.130	25,000,000.00	07/21/21
Metropolitan Bank	02/18/21	0.100	1,000,000.00	08/19/21
Metropolitan Bank	03/04/21	0.110	2,000,000.00	09/02/21
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	01/22/21	0.120	9,000,000.00	07/23/21
Malaga Bank F.S.B.	04/08/21	0.060	5,000,000.00	10/07/21
Malaga Bank F.S.B.	04/16/21	0.060	46,000,000.00	10/15/21
PASADENA				
East West Bank	01/07/21	0.140	50,000,000.00	07/08/21
East West Bank	01/13/21	0.150	175,000,000.00	07/14/21
East West Bank	01/29/21	0.130	75,000,000.00	07/30/21
Wescom Central Credit Union	04/15/21	0.100	50,000,000.00	07/15/21
Wescom Central Credit Union	06/10/21	0.050	50,000,000.00	09/09/21
Wescom Central Credit Union	06/11/21	0.050	25,000,000.00	09/10/21
Wescom Central Credit Union	06/18/21	0.050	25,000,000.00	09/17/21
Wescom Central Credit Union	06/23/21	0.070	50,000,000.00	09/22/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA				
American River Bank	01/13/21	0.150	2,500,000.00	07/14/21
American River Bank	01/28/21	0.140	2,500,000.00	07/29/21
American River Bank	02/10/21	0.100	3,000,000.00	08/11/21
American River Bank	05/20/21	0.070	6,500,000.00	08/19/21
American River Bank	03/04/21	0.120	7,500,000.00	09/02/21
REDDING				
Cornerstone Community Bank	02/12/21	0.100	8,500,000.00	08/13/21
Cornerstone Community Bank	04/21/21	0.090	9,000,000.00	10/20/21
REDWOOD CITY				
Provident Credit Union	04/08/21	0.050	20,000,000.00	07/08/21
Provident Credit Union	04/15/21	0.050	20,000,000.00	07/15/21
Provident Credit Union	04/15/21	0.050	20,000,000.00	08/13/21
Provident Credit Union	04/21/21	0.050	20,000,000.00	08/26/21
Provident Credit Union	06/04/21	0.070	20,000,000.00	09/03/21
Provident Credit Union	06/09/21	0.070	20,000,000.00	09/08/21
Provident Credit Union	04/21/21	0.050	20,000,000.00	09/17/21
Provident Credit Union	05/13/21	0.050	20,000,000.00	10/14/21
ROSEMEAD				
Pacific Alliance Bank	04/07/21	0.080	4,000,000.00	10/06/21
ROSEVILLE				
Five Star Bank	06/09/21	0.080	5,000,000.00	12/08/21
Five Star Bank	06/23/21	0.100	20,000,000.00	12/15/21
SACRAMENTO				
Golden 1 Credit Union	03/18/21	0.110	75,000,000.00	09/16/21
Golden 1 Credit Union	06/09/21	0.080	75,000,000.00	12/08/21
SALINAS				
1st Capital Bank	06/03/21	0.070	1,000,000.00	09/02/21
SAN DIEGO				
Axos Bank	04/14/21	0.060	50,000,000.00	07/14/21
Axos Bank	04/21/21	0.070	25,000,000.00	07/21/21
Axos Bank	06/02/21	0.060	25,000,000.00	09/01/21
Bank of Southern California, N.A.	04/21/21	0.080	10,000,000.00	07/21/21
California Coast Credit Union	02/17/21	0.100	1,000,000.00	08/18/21
California Credit Union	06/25/21	0.100	5,000,000.00	09/24/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO				
Bank of San Francisco	03/26/21	0.100	10,000,000.00	09/24/21
Bank of San Francisco	06/11/21	0.080	10,000,000.00	12/10/21
Mission National Bank	04/07/21	0.080	15,000,000.00	07/07/21
Mission National Bank	04/22/21	0.080	5,000,000.00	07/22/21
Mission National Bank	06/09/21	0.080	3,500,000.00	09/08/21
SAN JOSE				
Meriwest Credit Union	04/15/21	0.090	10,000,000.00	10/14/21
Technology Credit Union	02/18/21	0.100	50,000,000.00	08/19/21
Technology Credit Union	03/04/21	0.090	50,000,000.00	09/02/21
Technology Credit Union	05/06/21	0.070	50,000,000.00	11/04/21
Technology Credit Union	06/03/21	0.060	50,000,000.00	12/02/21
SANTA CLARITA				
Bank of Santa Clarita	01/08/21	0.130	15,000,000.00	07/09/21
SANTA ROSA				
Poppy Bank	06/09/21	0.080	72,000,000.00	12/08/21
Poppy Bank	03/12/21	0.100	23,000,000.00	09/10/21
Poppy Bank	05/20/21	0.070	30,000,000.00	11/18/21
Poppy Bank	06/02/21	0.070	50,000,000.00	12/01/21
SUN VALLEY				
Mission Valley Bank	05/05/21	0.080	10,000,000.00	11/03/21
VACAVILLE				
Travis Credit Union	04/15/21	0.080	50,000,000.00	10/14/21
Travis Credit Union	05/14/21	0.080	50,000,000.00	11/12/21
Travis Credit Union	05/19/21	0.070	25,000,000.00	11/17/21
VISALIA				
Suncrest Bank	02/18/21	0.110	1,000,000.00	08/19/21
WALNUT CREEK				
Mechanics Bank	03/04/21	0.130	1,000,000.00	09/02/21
WATSONVILLE				
Santa Cruz County Bank	01/08/21	0.130	10,000,000.00	07/09/21
Santa Cruz County Bank	05/13/21	0.060	10,000,000.00	08/12/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
YUBA CITY				
Bank of Feather River	04/14/21	0.060	5,000,000.00	07/01/21
TOTAL TIME DEPOSITS JUNE 2021			**3,935,500,000.00**	

BANK DEMAND DEPOSITS
JUNE 2021
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,086,968	$ 640,003	$ 17,530,733
2	2,097,596	640,003	17,217,790
3	2,092,181	520,003	16,856,466
4	2,060,507	220,000	17,746,585
5	2,060,507	220,000	17,746,585
6	2,060,507	220,000	17,746,585
7	2,135,565	140,000	17,936,716
8	2,144,858	0	17,322,381
9	28,487,309	600,000	17,485,145
10	25,311,488	600,000	17,217,544
11	18,095,871	610,000	20,794,609
12	18,095,871	610,000	20,794,609
13	18,095,871	610,000	20,794,609
14	13,200,020	700,000	18,727,203
15	12,505,420	700,000	19,419,027
16	9,857,279	780,000	19,002,037
17	5,689,518	780,000	18,833,504
18	2,083,993	440,000	19,142,733
19	2,083,993	440,000	19,142,733
20	2,083,993	440,000	19,142,733
21	2,184,529	890,000	19,095,855
22	2,118,647	890,000	18,766,769
23	2,134,866	890,000	19,175,931
24	2,124,214	870,000	9,078,100
25	2,126,628	850,000	9,089,563
26	2,126,628	850,000	9,089,563
27	2,126,628	850,000	9,089,563
28	2,129,823	850,000	8,414,355
29	2,119,962	790,000	7,504,561
30	2,122,941	870,000	7,237,114
AVERAGE DOLLAR DAYS	$6,454,806 a/	$638,276 b/	

a/ The prescribed bank balance for June was $2,016,678. This consisted of $1,886,951 in compensating balances for services, balances for uncollected funds of $132,390 and a deduction of $2,663 for June delayed deposit credit.

b/ Represents the average bank balance in the Interest Bearing Demand Accounts.

DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS

1864

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on June 16, 2021, has determined and designated the amount of money available for deposit and investment as of June 4, 2021, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as:

   a. Compensating Balance for Services $ 1,887,000,000

   The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

   b. Interest Bearing Accounts for Cash Flow Variability: $ 1,000,000,000

   JP Morgan Chase Bank $ 500,000,000
   Bank of the West $ 500,000,000

The interest bearing bank account designation represents targeted balances to be averaged over one month's period to smooth cash flow variability. The balances may fluctuate above and below these amounts as needed to manage cash flow variances and to meet daily liquidity needs. Interest earnings for these accounts will be calculated according to the terms of the agreement between the Treasurer's Office and the account's depository bank, paid monthly and recorded as a deposit into the state's main demand deposit account, and allocated quarterly by the State Controller's Office as directed by GC 16475 and GC 16480.6.

2. In accordance with law, for investment in securities authorized by section 16430, GC, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	6/14/2021	6/18/2021	$ 9,578,900,000	$ 5,581,400,000	$ 3,997,500,000	$ 9,578,900,000
(2)	6/21/2021	6/25/2021	$ (2,500,100,000)	$ 3,081,300,000	$ 3,997,500,000	$ 7,078,800,000
(3)	6/28/2021	7/2/2021	$ (4,949,500,000)	$ (1,868,200,000)	$ 3,997,500,000	$ 2,129,300,000
(4)	7/5/2021	7/9/2021	$ (400,300,000)	$ (2,268,500,000)	$ 3,997,500,000	$ 1,729,000,000
(5)	7/12/2021	7/16/2021	$ (223,100,000)	$ (2,491,600,000)	$ 3,997,500,000	$ 1,505,900,000
(6)	7/19/2021	7/23/2021	$ (1,808,700,000)	$ (4,300,300,000)	$ 3,997,500,000	$ (302,800,000)
(7)	7/26/2021	7/30/2021	$ (4,631,600,000)	$ (8,931,900,000)	$ 3,997,500,000	$ (4,934,400,000)
(8)	8/2/2021	8/6/2021	$ (527,200,000)	$ (9,459,100,000)	$ 3,997,500,000	$ (5,461,600,000)
(9)	8/9/2021	8/13/2021	$ (1,008,000,000)	$ (10,467,100,000)	$ 3,997,500,000	$ (6,469,600,000)
(10)	8/16/2021	8/20/2021	$ (4,565,400,000)	$ (15,032,500,000)	$ 3,997,500,000	$ (11,035,000,000)

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), GC.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance $ 1,887,000,000.

Dated: June 16, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 07/31/21
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
					PSI Non-Trading Total		**$0.00**	**$0.00**	**$0.00**
						Totals	**$0.00**	**$0.00**	**$0.00**