KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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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

September 30, 2021

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

FROM: Keith Knox Elizabeth B Ginsberg for
Treasurer and Tax Collector

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

The Report of Investments for the month of August 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 August 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 AUGUST 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 AUGUST 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 AUGUST 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 AUGUST 31, 2021

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 08/31/21		
At Cost	$ 37,443,436,894	$ 117,081,527
At Market	$ 37,318,204,925	$ 118,997,231
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	2.94%	0.00%
United States Government and Agency Obligations	72.38%	62.70%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	24.38%	0.00%
Municipal Obligations	0.08%	2.73%
Corporate and Deposit Notes	0.22%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	34.57%
1-60 days	42.74%	0.00%
61 days-1 year	18.72%	34.57%
Over 1 year	38.54%	65.43%
Weighted Average Days to Maturity	1,059	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 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 August 31, 2021:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	24.38%
Corporate and Deposit Notes	A-1+	P-1	F1	0.10%
	A+	Aa2	AA	0.13%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.06%
Negotiable Certificates of Deposit	A-1	P-1	F1	2.94%
U.S. Agency Securities	AA+	Aaa	AAA	47.79%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	6.92%
U.S. Treasury Bills	AA+	Aaa	AAA	17.67%
				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
AUGUST 31, 2021

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 08/31/21	$ 37,443,436,894
Market Value at 08/31/21	$ 37,318,204,925
Average Daily Balance	$ 35,845,616,223
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ (932,190)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 16,045,494
Earnings for the Past 12 Months	$ 203,945,959
Earnings Rate for the Month	0.52%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF AUGUST 31, 2021

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	58,532,220.41	
Bank of the West - Concentration	$	122,911,497.91	(A)
Citibank - Concentration	$	1,687.72	
JP Morgan Chase - Concentration	$	110,736,900.13	(B)
Union Bank- Concentration	$	3,358,323.93	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	295,540,630.10	

(A) $118.56 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) $105 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 AUGUST 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 August 2021

Total Deposits	$ 6,649,442,701.57
Total Disbursements	$ 5,642,444,159.50
Discretionary Funds Liquidity Withdrawal Ratio:	
As of August 31, 2021	1.72

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
September	$ 8,506,598,000.00	$ 4,925,500,000.00	$ 5,868,100,000.00	$ 7,563,998,000.00
October	$ 7,497,776,000.00	$ 4,896,700,000.00	$ 5,175,800,000.00	$ 14,782,674,000.00
November	$ 3,202,551,000.00	$ 6,614,700,000.00	$ 5,203,600,000.00	$ 19,396,325,000.00
December	$ 1,134,000,000.00	$ 12,186,500,000.00	$ 7,368,400,000.00	$ 25,348,425,000.00
January	$ 200,000,000.00	$ 3,945,400,000.00	$ 6,879,400,000.00	$ 22,614,425,000.00
February	$ 693,000,000.00	$ 4,100,600,000.00	$ 5,363,300,000.00	$ 22,044,725,000.00

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 30, 2021, the Treasurer increased the average days to maturity target range from between 1 and 3 years to between 1 and 4 years.

In August 2021, the Treasurer placed $314.28 million in the Bank of the West Money Market Plus Account and $226.07 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $118.56 million remained in the Bank of the West Money Market Plus Account and $105 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 AUGUST 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.

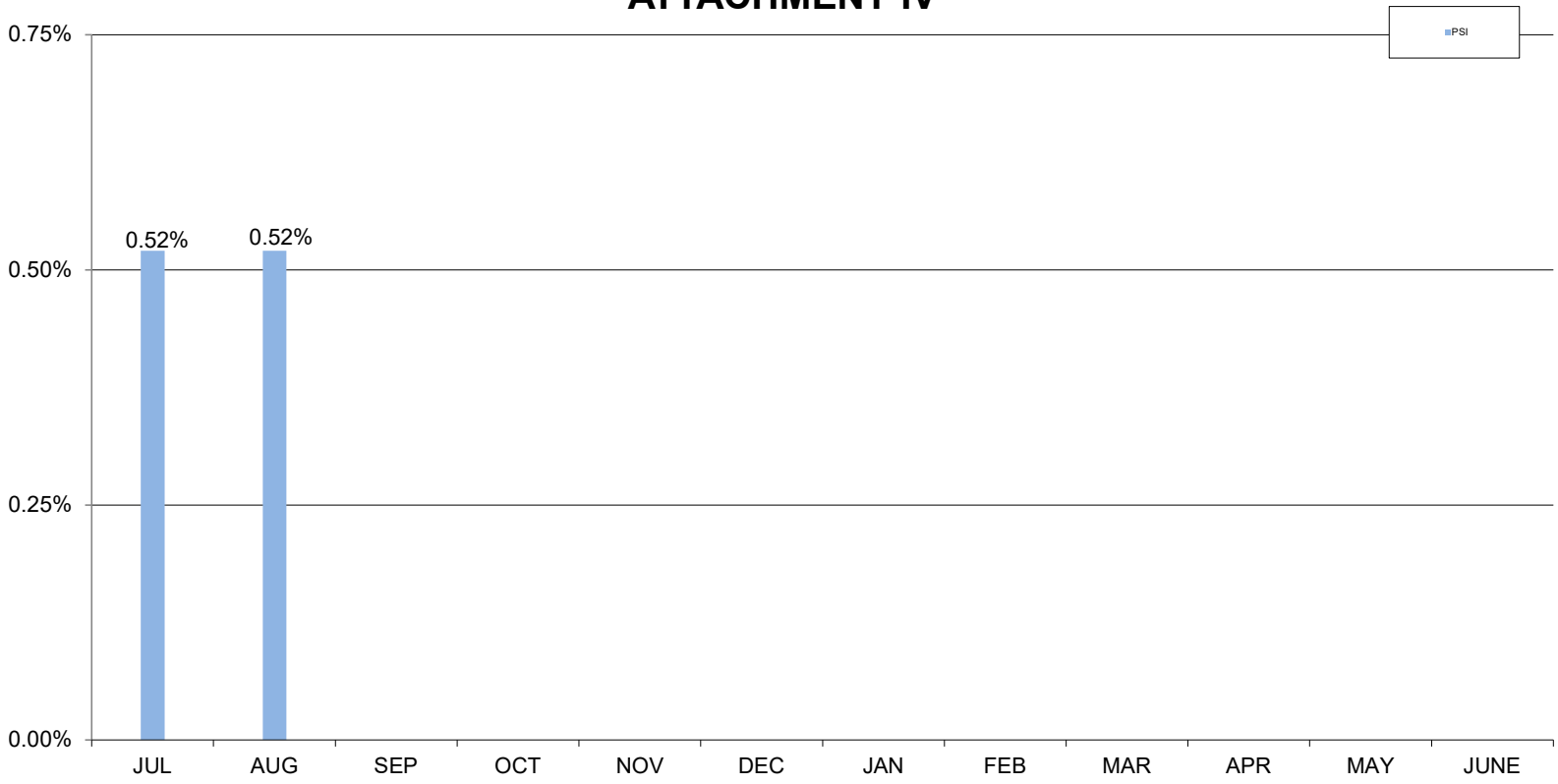
Temporary Increased WAM Target Range		Days Temporary Target Range Utilized
Original High Range	Revised High Range	23
1096 days	1461 days	

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 08/31/21
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
8/1/2021	$ 36,216,825,702.56	$ 117,081,526.77
8/2/2021	35,932,004,139.70	117,081,526.77
8/3/2021	35,897,518,117.37	117,081,526.77
8/4/2021	35,686,603,136.47	117,081,526.77
8/5/2021	35,284,358,432.69	117,081,526.77
8/6/2021	35,033,897,717.68	117,081,526.77
8/7/2021	35,033,897,717.68	117,081,526.77
8/8/2021	35,033,897,717.68	117,081,526.77
8/9/2021	35,002,780,858.74	117,081,526.77
8/10/2021	34,952,765,810.14	117,081,526.77
8/11/2021	35,114,781,170.57	117,081,526.77
8/12/2021	35,092,294,596.74	117,081,526.77
8/13/2021	34,912,957,596.88	117,081,526.77
8/14/2021	34,912,957,596.88	117,081,526.77
8/15/2021	34,912,957,596.88	117,081,526.77
8/16/2021	34,751,945,366.36	117,081,526.77
8/17/2021	34,703,930,446.92	117,081,526.77
8/18/2021	35,052,363,585.75	117,081,526.77
8/19/2021	35,705,216,028.50	117,081,526.77
8/20/2021	35,416,009,231.99	117,081,526.77
8/21/2021	35,416,009,231.99	117,081,526.77
8/22/2021	35,416,009,231.99	117,081,526.77
8/23/2021	35,341,541,686.96	117,081,526.77
8/24/2021	36,298,663,254.80	117,081,526.77
8/25/2021	36,198,782,260.40	117,081,526.77
8/26/2021	37,628,267,933.22	117,081,526.77
8/27/2021	38,343,210,724.87	117,081,526.77
8/28/2021	38,343,210,724.87	117,081,526.77
8/29/2021	38,343,210,724.87	117,081,526.77
8/30/2021	37,791,797,679.65	117,081,526.77
8/31/2021	37,443,436,894.34	117,081,526.77
	$ 35,845,616,223.10	**$ 117,081,526.77**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 08/31/21 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$14,848,706	$162,537
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	1,196,788	-
Total Revenues	$16,045,494	$162,537
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	3,977
	-	$3,977
NET INCOME	$16,045,494	$158,560

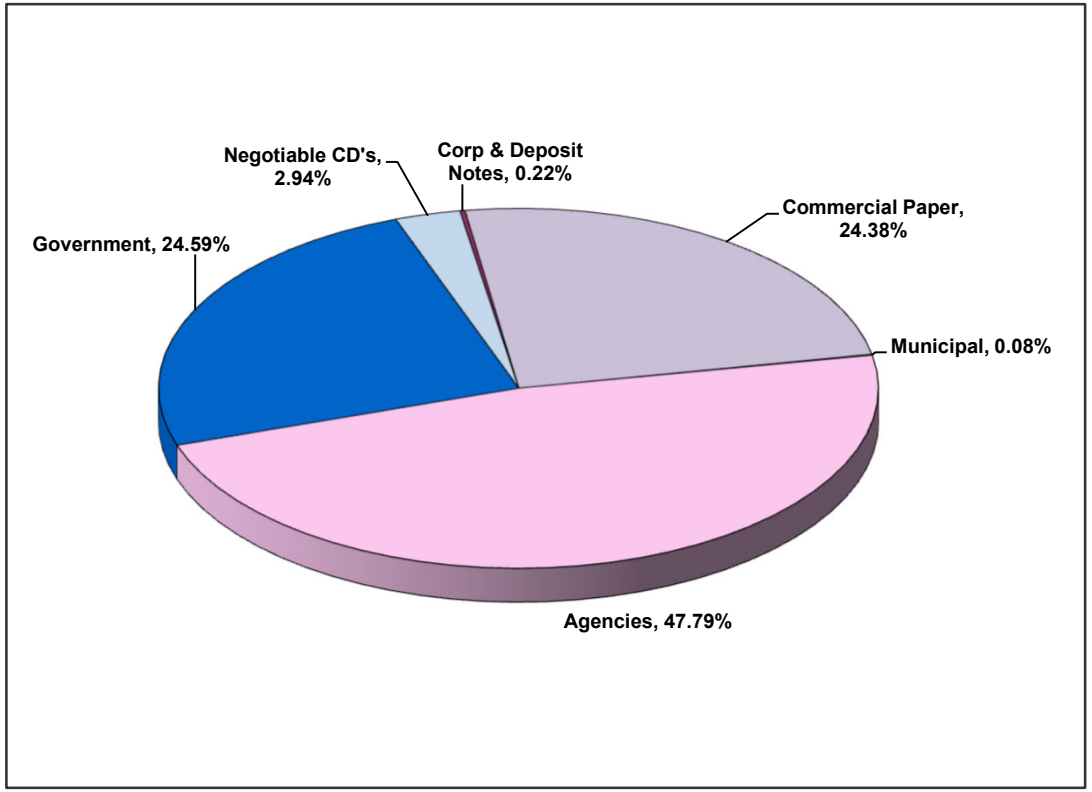
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	45.98%	
Los Angeles County and Related Entities	42.06%	
Consolidated Sanitation Districts		4.29%
Metropolitan Transportation Authority		0.85%
Miscellaneous Agencies Pooled Investments		3.17%
South Coast Air Quality Management District		2.78%
Miscellaneous		0.01%
Subtotal	88.04%	11.10%
County Bond Proceeds and Repayment Funds		0.86%
Grand Total	88.04%	11.96%

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



	In Thousands
Negotiable CD's	1,100,000
Corp & Deposit Notes	83,442
Bankers Acceptance	-
Commercial Paper	9,128,391
Municipal	29,240
Agencies	17,895,113
Other	-
Government	9,207,251
Total	$ 37,443,437

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: August 1, 2021 to August 31, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	117328	FHLB D-N	08/06/21	10/01/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117364	FHLB D-N	08/13/21	10/04/21	0.04	50,000,000.00	49,997,111.11	0.00	CITIBANK	UBS SEC LLC
NTRD	117374	FHLB D-N	08/16/21	10/05/21	0.04	50,000,000.00	49,997,222.22	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117385	FHLB D-N	08/18/21	10/13/21	0.05	50,000,000.00	49,996,500.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117386	FHLB D-N	08/18/21	10/13/21	0.05	50,000,000.00	49,996,500.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117391	FHLB D-N	08/18/21	10/25/21	0.04	50,000,000.00	49,996,222.22	0.00	CITIBANK	UBS SEC LLC
NTRD	117392	FHLB D-N	08/18/21	10/25/21	0.04	50,000,000.00	49,996,222.22	0.00	CITIBANK	UBS SEC LLC
NTRD	117428	FHLB D-N	08/20/21	10/25/21	0.04	50,000,000.00	49,996,791.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117439	FHLB D-N	08/24/21	10/28/21	0.04	50,000,000.00	49,996,840.28	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	117440	FHLB D-N	08/24/21	10/28/21	0.04	50,000,000.00	49,996,840.28	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	117468	FHLB D-N	08/25/21	10/20/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117469	FHLB D-N	08/25/21	10/20/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117471	FHLB D-N	08/25/21	10/20/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117472	FHLB D-N	08/25/21	10/20/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117508	FHLB D-N	08/27/21	11/26/21	0.04	50,000,000.00	49,994,438.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117509	FHLB D-N	08/27/21	11/26/21	0.04	50,000,000.00	49,994,438.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117510	FHLB D-N	08/27/21	10/22/21	0.04	50,000,000.00	49,996,811.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117511	FHLB D-N	08/27/21	10/22/21	0.04	50,000,000.00	49,996,811.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117516	FHLB D-N	08/27/21	11/08/21	0.04	50,000,000.00	49,995,944.44	0.00	CITIBANK	UBS SEC LLC
NTRD	117517	FHLB D-N	08/27/21	11/08/21	0.04	50,000,000.00	49,995,944.44	0.00	CITIBANK	UBS SEC LLC
	FHLB DISC TOTAL					**1,000,000,000.00**	**999,929,083.33**	**0.00**		
NTRD	117304	TORONTO DOMINION BA	08/02/21	09/08/21	0.05	50,000,000.00	49,997,430.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117305	JUPITER SEC COMPANY	08/02/21	09/09/21	0.08	50,000,000.00	49,995,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117306	JUPITER SEC COMPANY	08/02/21	09/09/21	0.08	25,000,000.00	24,997,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117307	CANADIAN IMP BK OF	08/02/21	09/07/21	0.06	50,000,000.00	49,997,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117308	CREDIT AGRICOLE CIB	08/02/21	09/09/21	0.07	45,193,000.00	45,189,660.74	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117309	THUNDER BAY FUNDING	08/03/21	09/09/21	0.05	50,000,000.00	49,997,430.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117310	CANCARA ASSET SEC L	08/03/21	10/05/21	0.09	50,000,000.00	49,992,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117311	CANCARA ASSET SEC L	08/03/21	10/05/21	0.09	4,000,000.00	3,999,370.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117313	UNILEVER CAPITAL CO	08/03/21	09/14/21	0.06	50,000,000.00	49,996,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117314	CANADIAN IMP BK OF	08/03/21	09/10/21	0.06	50,000,000.00	49,996,833.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117315	CANADIAN IMP BK OF	08/03/21	09/10/21	0.06	35,000,000.00	34,997,783.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117317	CANADIAN IMP BK OF	08/04/21	09/14/21	0.06	50,000,000.00	49,996,583.33	0.00	CITIBANK	GREAT PACIFIC SEC

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NTRD	117318	LA FAYETTE ASSET SE	08/04/21	09/20/21	0.07	40,271,000.00	40,267,319.68	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117319	CHARIOT FUNDING LLC	08/04/21	10/05/21	0.09	50,000,000.00	49,992,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117320	CREDIT AGRICOLE CIB	08/04/21	09/10/21	0.07	50,000,000.00	49,996,402.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117321	NESTLE CAPITAL CORP	08/04/21	10/01/21	0.06	50,000,000.00	49,995,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117322	NATIXIS NY BRANCH C	08/04/21	10/04/21	0.06	40,054,000.00	40,049,927.84	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117323	JUPITER SEC COMPANY	08/05/21	09/15/21	0.08	50,000,000.00	49,995,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117324	JUPITER SEC COMPANY	08/05/21	09/15/21	0.08	50,000,000.00	49,995,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117325	OLD LINE FUNDING LL	08/05/21	09/16/21	0.05	50,000,000.00	49,997,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117326	CREDIT AGRICOLE CIB	08/05/21	09/15/21	0.07	22,765,000.00	22,763,185.12	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117329	CANCARA ASSET SEC L	08/06/21	11/05/21	0.12	50,000,000.00	49,985,465.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117330	ATLANTIC ASSET SEC	08/06/21	09/20/21	0.06	34,000,000.00	33,997,450.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117331	TORONTO DOMINION BA	08/06/21	09/15/21	0.06	50,000,000.00	49,996,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117332	CREDIT AGRICOLE CIB	08/06/21	09/16/21	0.07	23,355,000.00	23,353,138.09	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117333	THUNDER BAY FUNDING	08/09/21	09/17/21	0.05	30,000,000.00	29,998,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117334	THUNDER BAY FUNDING	08/09/21	09/17/21	0.05	20,006,000.00	20,004,916.34	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117335	CHARIOT FUNDING LLC	08/09/21	10/05/21	0.09	50,000,000.00	49,992,875.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117336	TORONTO DOMINION BA	08/09/21	09/17/21	0.06	50,000,000.00	49,996,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117337	NATIXIS NY BRANCH C	08/09/21	10/08/21	0.06	50,000,000.00	49,995,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117338	NATIXIS NY BRANCH C	08/09/21	10/12/21	0.06	50,000,000.00	49,994,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117339	OLD LINE FUNDING LL	08/09/21	09/16/21	0.05	18,900,000.00	18,899,002.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117341	JUPITER SEC COMPANY	08/10/21	10/12/21	0.09	50,000,000.00	49,992,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117342	THUNDER BAY FUNDING	08/10/21	09/30/21	0.05	25,000,000.00	24,998,229.17	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117344	NATIXIS NY BRANCH C	08/10/21	10/13/21	0.05	50,000,000.00	49,995,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117362	TORONTO DOMINION BA	08/12/21	10/12/21	0.07	38,522,000.00	38,517,430.86	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117363	TORONTO DOMINION BA	08/13/21	10/13/21	0.06	50,000,000.00	49,994,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117365	TOYOTA MOTOR CREDIT	08/13/21	10/01/21	0.07	50,000,000.00	49,995,236.11	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117366	TOYOTA MOTOR CREDIT	08/13/21	10/01/21	0.07	50,000,000.00	49,995,236.11	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117368	TORONTO DOMINION BA	08/13/21	10/01/21	0.06	50,000,000.00	49,995,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117369	CREDIT AGRICOLE CIB	08/13/21	09/23/21	0.07	50,000,000.00	49,996,013.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117370	CREDIT AGRICOLE CIB	08/13/21	09/23/21	0.07	50,000,000.00	49,996,013.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117372	AUTOBAHN FUNDING CO	08/16/21	10/04/21	0.09	50,000,000.00	49,993,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117373	CHARIOT FUNDING LLC	08/16/21	10/15/21	0.07	47,999,000.00	47,993,400.12	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117375	OLD LINE FUNDING LL	08/16/21	10/01/21	0.06	33,011,000.00	33,008,469.16	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117376	OLD LINE FUNDING LL	08/16/21	10/05/21	0.06	24,740,000.00	24,737,938.33	0.00	CITIBANK	RBC CAP MKTS LLC

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NTRD	117379	OLD LINE FUNDING LL	08/17/21	10/12/21	0.05	50,000,000.00	49,996,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117380	OLD LINE FUNDING LL	08/17/21	10/12/21	0.05	27,000,000.00	26,997,900.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117381	NATIXIS NY BRANCH C	08/17/21	10/15/21	0.06	50,000,000.00	49,995,083.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117382	LA FAYETTE ASSET SE	08/17/21	10/18/21	0.09	25,000,000.00	24,996,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117383	THUNDER BAY FUNDING	08/17/21	10/19/21	0.06	50,000,000.00	49,994,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117388	CANCARA ASSET SEC L	08/18/21	11/18/21	0.11	50,000,000.00	49,985,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117389	CANCARA ASSET SEC L	08/18/21	11/18/21	0.11	11,000,000.00	10,996,907.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117390	MONT BLANC CAPITAL	08/18/21	10/20/21	0.09	24,309,000.00	24,305,171.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117395	LA FAYETTE ASSET SE	08/18/21	10/21/21	0.10	44,186,000.00	44,178,144.71	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117396	ING U.S. FUNDING LL	08/18/21	11/15/21	0.08	40,000,000.00	39,992,088.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117397	THUNDER BAY FUNDING	08/19/21	10/20/21	0.06	50,000,000.00	49,994,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117399	ATLANTIC ASSET SEC	08/19/21	10/01/21	0.06	49,955,000.00	49,951,419.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117404	LA FAYETTE ASSET SE	08/18/21	10/26/21	0.09	40,000,000.00	39,993,100.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117405	TORONTO DOMINION BA	08/18/21	10/04/21	0.05	50,000,000.00	49,996,736.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117406	NATIXIS NY BRANCH C	08/19/21	10/15/21	0.06	50,000,000.00	49,995,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117407	CREDIT AGRICOLE CIB	08/19/21	10/06/21	0.07	50,000,000.00	49,995,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117408	REGENCY MARKETS NO.	08/19/21	09/20/21	0.09	50,000,000.00	49,996,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117409	REGENCY MARKETS NO.	08/19/21	09/20/21	0.09	50,000,000.00	49,996,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117411	THUNDER BAY FUNDING	08/19/21	10/19/21	0.06	50,000,000.00	49,994,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117412	TOYOTA MOTOR CREDIT	08/19/21	10/08/21	0.06	50,000,000.00	49,995,833.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117413	JUPITER SEC COMPANY	08/19/21	10/22/21	0.09	50,000,000.00	49,992,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117414	JUPITER SEC COMPANY	08/19/21	10/22/21	0.09	50,000,000.00	49,992,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117415	TORONTO DOMINION BA	08/19/21	10/06/21	0.05	50,000,000.00	49,996,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117417	CHARIOT FUNDING LLC	08/19/21	11/15/21	0.09	50,000,000.00	49,989,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117418	CHARIOT FUNDING LLC	08/19/21	11/15/21	0.09	24,000,000.00	23,994,720.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117419	TORONTO DOMINION BA	08/19/21	10/08/21	0.05	50,000,000.00	49,996,527.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117420	CANCARA ASSET SEC L	08/20/21	11/19/21	0.11	50,000,000.00	49,986,097.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117421	CANCARA ASSET SEC L	08/20/21	11/19/21	0.11	8,750,000.00	8,747,567.01	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117423	AUTOBAHN FUNDING CO	08/20/21	10/19/21	0.09	40,000,000.00	39,994,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117424	LA FAYETTE ASSET SE	08/20/21	11/15/21	0.09	25,000,000.00	24,994,562.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117425	NATIXIS NY BRANCH C	08/20/21	10/21/21	0.06	50,000,000.00	49,994,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117426	NATIXIS NY BRANCH C	08/20/21	10/21/21	0.06	50,000,000.00	49,994,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117427	SHEFFIELD RECEIVABL	08/20/21	11/22/21	0.09	50,000,000.00	49,988,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117431	MONT BLANC CAPITAL	08/20/21	11/17/21	0.09	25,000,000.00	24,994,437.50	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	117437	AUTOBAHN FUNDING CO	08/23/21	10/06/21	0.08	20,000,000.00	19,998,044.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117438	ATLANTIC ASSET SEC	08/23/21	09/23/21	0.05	50,000,000.00	49,997,847.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117447	THUNDER BAY FUNDING	08/24/21	10/01/21	0.05	50,000,000.00	49,997,361.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117448	ATLANTIC ASSET SEC	08/23/21	10/01/21	0.06	32,180,000.00	32,177,908.30	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117449	ATLANTIC ASSET SEC	08/23/21	09/23/21	0.06	38,251,000.00	38,249,023.70	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117450	SHEFFIELD RECEIVABL	08/24/21	11/23/21	0.09	50,000,000.00	49,988,625.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117455	TORONTO DOMINION BA	08/24/21	10/15/21	0.05	50,000,000.00	49,996,388.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117456	TORONTO DOMINION BA	08/24/21	10/15/21	0.05	50,000,000.00	49,996,388.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117457	OLD LINE FUNDING LL	08/24/21	10/19/21	0.06	30,006,000.00	30,003,199.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117458	THUNDER BAY FUNDING	08/25/21	10/21/21	0.06	50,000,000.00	49,995,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117459	CREDIT AGRICOLE CIB	08/24/21	08/25/21	0.05	50,000,000.00	49,999,930.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117460	CREDIT AGRICOLE CIB	08/24/21	08/25/21	0.05	50,000,000.00	49,999,930.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117461	CREDIT AGRICOLE CIB	08/24/21	08/25/21	0.05	50,000,000.00	49,999,930.56	0.00	CITIBANK	UBS SEC LLC
NTRD	117462	CREDIT AGRICOLE CIB	08/24/21	08/25/21	0.05	50,000,000.00	49,999,930.56	0.00	CITIBANK	UBS SEC LLC
NTRD	117463	CREDIT AGRICOLE CIB	08/24/21	08/25/21	0.05	50,000,000.00	49,999,930.56	0.00	CITIBANK	UBS SEC LLC
NTRD	117464	LA FAYETTE ASSET SE	08/26/21	11/05/21	0.09	25,001,000.00	24,996,562.32	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117465	LA FAYETTE ASSET SE	08/26/21	11/05/21	0.09	25,000,000.00	24,995,562.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117466	THUNDER BAY FUNDING	08/26/21	10/22/21	0.06	50,000,000.00	49,995,250.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117467	LA FAYETTE ASSET SE	08/26/21	11/01/21	0.09	50,000,000.00	49,991,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117470	NATIXIS NY BRANCH C	08/24/21	10/22/21	0.06	22,172,000.00	22,169,819.75	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117473	SHEFFIELD RECEIVABL	08/25/21	10/01/21	0.07	50,000,000.00	49,996,402.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117474	CHARIOT FUNDING LLC	08/25/21	10/01/21	0.07	50,000,000.00	49,996,402.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117475	ING U.S. FUNDING LL	08/25/21	11/22/21	0.10	50,000,000.00	49,987,638.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117476	SHEFFIELD RECEIVABL	08/26/21	10/25/21	0.06	50,000,000.00	49,995,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117477	NATIXIS NY BRANCH C	08/25/21	10/22/21	0.06	50,000,000.00	49,995,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117478	LA FAYETTE ASSET SE	08/26/21	10/25/21	0.07	30,000,000.00	29,996,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117481	CHARIOT FUNDING LLC	08/26/21	10/19/21	0.08	38,500,000.00	38,495,380.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117482	CHARIOT FUNDING LLC	08/26/21	10/21/21	0.08	25,000,000.00	24,996,888.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117483	ATLANTIC ASSET SEC	08/25/21	11/01/21	0.07	40,000,000.00	39,994,711.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117485	CHARIOT FUNDING LLC	08/26/21	10/21/21	0.08	49,600,000.00	49,593,827.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117488	ING U.S. FUNDING LL	08/25/21	11/22/21	0.10	3,800,000.00	3,799,060.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117489	CREDIT AGRICOLE CIB	08/26/21	09/01/21	0.06	50,000,000.00	49,999,500.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117490	CREDIT AGRICOLE CIB	08/26/21	09/01/21	0.06	50,000,000.00	49,999,500.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117491	CREDIT AGRICOLE CIB	08/26/21	09/03/21	0.06	50,000,000.00	49,999,333.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.

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NTRD	117492	CREDIT AGRICOLE CIB	08/26/21	09/03/21	0.06	50,000,000.00	49,999,333.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117493	CAFCO LLC CP	08/26/21	10/25/21	0.06	50,000,000.00	49,995,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117494	CAFCO LLC CP	08/26/21	10/25/21	0.06	25,000,000.00	24,997,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117495	CANADIAN IMP BK OF	08/26/21	09/09/21	0.06	50,000,000.00	49,998,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117496	CANADIAN IMP BK OF	08/26/21	09/09/21	0.06	50,000,000.00	49,998,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117497	CANADIAN IMP BK OF	08/26/21	09/09/21	0.06	50,000,000.00	49,998,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117500	TORONTO DOMINION BA	08/26/21	10/26/21	0.06	50,000,000.00	49,994,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117501	CREDIT AGRICOLE CIB	08/26/21	10/18/21	0.05	50,000,000.00	49,996,319.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117502	ATLANTIC ASSET SEC	08/27/21	10/18/21	0.06	25,000,000.00	24,997,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117503	SHEFFIELD RECEIVABL	08/27/21	10/18/21	0.05	25,000,000.00	24,998,194.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117504	TORONTO DOMINION BA	08/26/21	10/28/21	0.06	50,000,000.00	49,994,750.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117505	TORONTO DOMINION BA	08/26/21	10/28/21	0.06	30,000,000.00	29,996,850.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117506	THUNDER BAY FUNDING	08/27/21	10/18/21	0.05	40,000,000.00	39,997,111.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117507	TORONTO DOMINION BA	08/26/21	10/13/21	0.05	31,497,000.00	31,494,900.20	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117518	CREDIT AGRICOLE CIB	08/27/21	09/16/21	0.07	50,000,000.00	49,998,194.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117519	TORONTO DOMINION BA	08/27/21	10/18/21	0.05	50,000,000.00	49,996,388.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117520	AUTOBAHN FUNDING CO	08/27/21	10/04/21	0.05	25,000,000.00	24,998,680.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117522	THUNDER BAY FUNDING	08/30/21	10/26/21	0.06	30,000,000.00	29,997,150.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117523	TOYOTA MOTOR CREDIT	08/30/21	10/29/21	0.07	50,000,000.00	49,994,166.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117524	CRC FUNDING LLC CP	08/30/21	12/03/21	0.10	50,000,000.00	49,986,805.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117526	TOYOTA MOTOR CREDIT	08/31/21	10/29/21	0.07	50,000,000.00	49,994,263.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117527	AUTOBAHN FUNDING CO	08/31/21	10/06/21	0.07	25,000,000.00	24,998,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117531	SHEFFIELD RECEIVABL	08/31/21	12/01/21	0.09	34,000,000.00	33,992,180.00	0.00	CITIBANK	GREAT PACIFIC SEC
	CPD TOTAL					**6,224,068,000.00**	**6,223,440,623.77**	**0.00**		
NTRD	117351	UST BILL	08/11/21	10/05/21	0.04	50,000,000.00	49,997,326.39	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117352	UST BILL	08/11/21	10/05/21	0.04	50,000,000.00	49,997,326.39	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117393	UST BILL	08/18/21	10/26/21	0.05	50,000,000.00	49,995,687.50	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117394	UST BILL	08/18/21	10/26/21	0.05	50,000,000.00	49,995,687.50	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117400	UST BILL	08/19/21	11/18/21	0.06	50,000,000.00	49,992,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117401	UST BILL	08/19/21	11/18/21	0.06	50,000,000.00	49,992,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117402	UST BILL	08/19/21	11/18/21	0.06	50,000,000.00	49,992,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117403	UST BILL	08/19/21	11/18/21	0.06	50,000,000.00	49,992,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117429	UST BILL	08/20/21	10/15/21	0.05	50,000,000.00	49,996,500.00	0.00	CITIBANK	UBS SEC LLC

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NTRD	117430	UST BILL	08/20/21	10/15/21	0.05	8,000,000.00	7,999,440.00	0.00	CITIBANK	UBS SEC LLC
NTRD	117433	UST BILL	08/26/21	11/01/21	0.05	50,000,000.00	49,995,347.22	0.00	CITIBANK	UBS SEC LLC
NTRD	117434	UST BILL	08/26/21	11/01/21	0.05	50,000,000.00	49,995,347.22	0.00	CITIBANK	UBS SEC LLC
NTRD	117435	UST BILL	08/26/21	11/01/21	0.05	50,000,000.00	49,995,347.22	0.00	CITIBANK	UBS SEC LLC
NTRD	117436	UST BILL	08/26/21	11/01/21	0.05	50,000,000.00	49,995,347.22	0.00	CITIBANK	UBS SEC LLC
NTRD	117441	UST BILL	08/24/21	10/12/21	0.04	50,000,000.00	49,997,277.78	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117442	UST BILL	08/24/21	10/12/21	0.04	50,000,000.00	49,997,277.78	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117443	UST BILL	08/24/21	10/19/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117444	UST BILL	08/24/21	10/19/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117451	UST BILL	08/24/21	11/02/21	0.04	50,000,000.00	49,996,111.11	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117452	UST BILL	08/24/21	11/02/21	0.04	50,000,000.00	49,996,111.11	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117453	UST BILL	08/24/21	11/02/21	0.04	50,000,000.00	49,996,111.11	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117454	UST BILL	08/24/21	11/02/21	0.04	50,000,000.00	49,996,111.11	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117479	UST BILL	08/26/21	11/01/21	0.05	50,000,000.00	49,995,114.58	0.00	CITIBANK	UBS SEC LLC
NTRD	117480	UST BILL	08/26/21	11/01/21	0.05	50,000,000.00	49,995,114.58	0.00	CITIBANK	UBS SEC LLC
NTRD	117498	UST BILL	08/26/21	11/09/21	0.04	50,000,000.00	49,995,833.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117499	UST BILL	08/26/21	11/09/21	0.04	50,000,000.00	49,995,833.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117512	UST BILL	08/27/21	11/16/21	0.04	50,000,000.00	49,995,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117513	UST BILL	08/27/21	11/16/21	0.04	50,000,000.00	49,995,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117514	UST BILL	08/27/21	11/16/21	0.04	50,000,000.00	49,995,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117515	UST BILL	08/27/21	11/16/21	0.04	50,000,000.00	49,995,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
	US TBILLS TOTAL					**1,458,000,000.00**	**1,457,869,696.94**	**0.00**		
NTRD	117530	MUFG UNION BANK NA	08/31/21	11/05/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	117312	CANADIAN IMP. BK OF	08/03/21	09/10/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117327	CANADIAN IMP. BK OF	08/05/21	09/17/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117343	DNB BANK ASA NY CD	08/10/21	09/30/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117350	NORDEA BANK ABP NY	08/11/21	11/10/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	117354	DNB BANK ASA NY CD	08/11/21	10/01/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117367	NORDEA BANK ABP NY	08/13/21	10/05/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117398	SVENSKA HANDELSBANK	08/18/21	11/15/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117416	CREDIT AGRICOLE CIB	08/19/21	10/01/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC

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NTRD	117445	NORDEA BANK ABP NY	08/24/21	09/30/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117446	NORDEA BANK ABP NY	08/24/21	09/30/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117486	CREDIT AGRICOLE CIB	08/26/21	10/22/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117487	CREDIT AGRICOLE CIB	08/26/21	10/22/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANKEE CDS TOTAL					**600,000,000.00**	**600,000,000.00**	**0.00**		
		PSI TOTAL				**9,332,068,000.00**	**9,331,239,404.04**	**0.00**		

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Comparison of Investment Cost to Market Value
As of August 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	1,100,000,000.00	1,100,000,000.00	0.00	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	9,128,391,250.93	9,128,229,841.95	(161,408.98)	0.00	0.00	0.00
Governments	9,207,250,938.00	9,194,931,000.00	(12,319,938.00)	0.00	0.00	0.00
Agencies	17,895,113,353.12	17,781,567,858.08	(113,545,495.04)	73,405,000.00	75,320,704.20	1,915,704.20
Municipals	29,239,572.28	29,615,060.00	375,487.72	3,200,000.00	3,200,000.00	0.00
Corp. & Deposit Notes	83,441,780.01	83,861,165.00	419,384.99	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	$37,443,436,894.34	$37,318,204,925.03	($125,231,969.31)	$117,081,526.77	$118,997,230.97	$1,915,704.20

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.

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Market Pricing Exceptions
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There were no Market Pricing Exceptions

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Treasurer Portfolio Compared to Market Value
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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	49,984,083.32	49,987,000.00
116727	FFCB D-N	0.0500	02/15/22	50,000,000.00	49,988,402.78	49,988,500.00
116732	FFCB D-N	0.0500	02/25/22	50,000,000.00	49,987,708.33	49,987,500.00
116735	FFCB D-N	0.0500	02/25/22	18,000,000.00	17,995,575.00	17,995,500.00
116755	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,986,319.44	49,986,500.00
116762	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,986,319.45	49,986,500.00
116768	FFCB D-N	0.0500	02/22/22	50,000,000.00	49,987,916.66	49,988,000.00
116769	FFCB D-N	0.0500	02/22/22	25,000,000.00	24,993,958.34	24,994,000.00
116870	FFCB D-N	0.0300	01/20/22	50,000,000.00	49,994,125.00	49,990,000.00
116886	FFCB D-N	0.0400	05/12/22	50,000,000.00	49,985,944.44	49,979,000.00
116887	FFCB D-N	0.0400	05/12/22	45,000,000.00	44,987,350.00	44,981,100.00
116911	FFCB D-N	0.0400	05/25/22	50,000,000.00	49,985,222.22	49,978,000.00
116919	FFCB D-N	0.0450	05/25/22	35,000,000.00	34,988,362.50	34,984,600.00
117066	FFCB D-N	0.0600	03/01/22	50,000,000.00	49,984,916.66	49,987,500.00
117091	FFCB D-N	0.0400	10/20/21	50,000,000.00	49,997,277.77	49,997,500.00
117092	FFCB D-N	0.0400	10/20/21	25,000,000.00	24,998,638.88	24,998,750.00
FFCB DISC TOTAL				698,000,000.00	697,832,120.79	697,809,950.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,266,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,517,140.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	52,603,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,982,413.32	50,778,000.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,048,501.00	51,795,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,698,530.34	25,337,507.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,163,116.80	52,813,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,058,722.04	19,012,680.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,960,952.34	51,858,000.00
112270	FFCB 1.95 (CALLABLE)	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,099,500.00
112418	FFCB 1.97 (CALLABLE)	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,283,500.00
112419	FFCB 1.97 (CALLABLE)	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,283,500.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,993,403.27	51,020,500.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,995,998.62	50,253,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,260,964.33	38,052,151.48
112734	FFCB 1.98 (CALLABLE)	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,300,000.00
112780	FFCB 1.98 (CALLABLE)	1.9800	01/27/26	30,000,000.00	29,996,693.82	30,180,000.00
112781	FFCB 1.98 (CALLABLE)	1.9800	01/27/26	30,000,000.00	29,996,693.82	30,180,000.00
113137	FFCB 1.00 (CALLABLE)	1.0000	03/17/27	50,000,000.00	50,000,000.00	49,859,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,185,990.74	50,734,000.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,501,000.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,501,000.00
113350	FFCB 0.875 (CALLABLE)	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,228,000.00
113487	FFCB 1.33 (CALLABLE)	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,102,000.00
113488	FFCB 1.33 (CALLABLE)	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,102,000.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,137,000.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,068,500.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,095,900.00

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Treasurer Portfolio Compared to Market Value
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113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,982,032.75	20,982,334.50
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,137,000.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,013,700.00
113831	FFCB 0.73 (CALLABLE)	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,907,500.00
113843	FFCB 0.82 (CALLABLE)	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,959,750.00
113844	FFCB 0.82 (CALLABLE)	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,959,750.00
113897	FFCB 1.04 (CALLABLE)	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,361,195.00
113991	FFCB 0.875 (CALLABLE)	0.8750	06/22/27	25,000,000.00	25,000,000.00	24,835,500.00
114304	FFCB 1.12 (CALLABLE)	1.1200	07/30/29	25,000,000.00	25,000,000.00	24,604,250.00
114305	FFCB 1.12 (CALLABLE)	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,683,400.00
114404	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	25,000,000.00	25,000,000.00	24,619,250.00
114435	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	45,200,000.00	45,200,000.00	44,511,604.00
114455	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,642,750.00
114456	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,642,750.00
114480	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	25,000,000.00	24,977,820.12	24,619,250.00
114505	FFCB 1.12 (CALLABLE)	1.1200	09/01/28	25,000,000.00	25,000,000.00	24,768,500.00
114538	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	50,000,000.00	49,048,000.00
114539	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	50,000,000.00	49,048,000.00
114549	FFCB 1.25 (CALLABLE)	1.2500	06/03/30	50,000,000.00	50,000,000.00	49,206,000.00
114550	FFCB 1.25 (CALLABLE)	1.2500	06/03/30	50,000,000.00	50,000,000.00	49,206,000.00
114551	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	49,909,939.76	49,048,000.00
114554	FFCB 1.32 (CALLABLE)	1.3200	09/09/30	50,000,000.00	50,000,000.00	49,231,000.00
114569	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	43,338,000.00	43,280,202.76	42,677,962.26
114570	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	40,000,000.00	39,899,391.80	39,428,400.00
114604	FFCB 1.32 (CALLABLE)	1.3200	09/09/30	32,190,000.00	32,190,000.00	31,694,917.80
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,892,825.85	24,183,000.00
114607	FFCB 1.23 (CALLABLE)	1.2300	09/10/29	25,000,000.00	25,000,000.00	24,693,750.00
114608	FFCB 1.00 (CALLABLE)	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,724,400.00
114719	FFCB 1.15 (CALLABLE)	1.1500	08/12/30	50,000,000.00	49,936,563.08	48,822,000.00
114720	FFCB 1.15 (CALLABLE)	1.1500	08/12/30	10,551,000.00	10,537,613.52	10,302,418.44
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,917,762.86	48,505,500.00
114999	FFCB 1.30 (CALLABLE)	1.3000	11/04/30	50,000,000.00	50,000,000.00	49,131,500.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,808,328.20
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,808,328.20
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	17,818,043.60
115022	FFCB 1.30 (CALLABLE)	1.3000	11/04/30	50,000,000.00	50,000,000.00	49,131,500.00
115023	FFCB 0.90 (CALLABLE)	0.9000	01/21/28	50,000,000.00	49,980,123.99	49,393,500.00
115024	FFCB 0.90 (CALLABLE)	0.9000	01/21/28	17,300,000.00	17,293,122.90	17,090,151.00
115092	FFCB 1.37 (CALLABLE)	1.3700	11/04/30	50,000,000.00	50,000,000.00	48,924,500.00
115093	FFCB 1.37 (CALLABLE)	1.3700	11/04/30	6,000,000.00	6,000,000.00	5,870,940.00
115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,988,502.89	24,331,250.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,964,358.92	24,331,250.00
115172	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	50,000,000.00	50,000,000.00	49,157,000.00
115173	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,578,500.00
115174	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,578,500.00
115202	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	50,000,000.00	50,000,000.00	49,157,000.00
115203	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,414,988.50

Los Angeles County Treasurer
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For the Period: August 1, 2021 to August 31, 2021
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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	19,878,341.23	19,465,000.00
115357	FFCB 1.28 (CALLABLE)	1.2800	12/09/30	50,000,000.00	50,000,000.00	49,047,500.00
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,807,851.26	35,831,170.00
115432	FFCB 0.86 (CALLABLE)	0.8600	12/09/27	26,200,000.00	26,200,000.00	25,905,774.00
115433	FFCB 1.28 (CALLABLE)	1.2800	12/09/30	50,000,000.00	49,884,104.58	49,047,500.00
115434	FFCB 1.28 (CALLABLE)	1.2800	12/09/30	50,000,000.00	49,884,104.58	49,047,500.00
115493	FFCB 0.74 (CALLABLE)	0.7400	12/21/27	20,000,000.00	20,000,000.00	19,702,000.00
115513	FFCB 1.17 (CALLABLE)	1.1700	12/23/30	50,000,000.00	49,930,175.26	48,782,500.00
115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,994,177.44	24,271,750.00
115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	21,116,422.50
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,861.39	22,287,291.72
115609	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,931,000.00
115610	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,931,000.00
115611	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,931,000.00
115655	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	48,935,000.00	48,886,172.35	47,888,769.70
115666	FFCB 1.24 (CALLABLE)	1.2400	01/06/31	25,000,000.00	25,000,000.00	24,457,750.00
115673	FFCB 1.24 (CALLABLE)	1.2400	01/06/31	50,000,000.00	50,000,000.00	48,915,500.00
115725	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,767,250.00
115726	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,767,250.00
115727	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,767,250.00
115754	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	50,000,000.00	49,943,778.75	49,534,500.00
115774	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	50,000,000.00	49,988,284.04	49,534,500.00
115851	FFCB 0.70 (CALLABLE)	0.7000	01/27/27	50,000,000.00	50,000,000.00	49,463,500.00
115854	FFCB 0.70 (CALLABLE)	0.7000	01/27/27	40,000,000.00	40,000,000.00	39,570,800.00
116108	FFCB 1.10 (CALLABLE)	1.1000	03/03/27	50,000,000.00	49,965,615.01	49,974,000.00
116282	FFCB 1.05 (CALLABLE)	1.0500	03/25/26	25,000,000.00	25,000,000.00	25,073,250.00
116284	FFCB 1.05 (CALLABLE)	1.0500	03/25/26	25,000,000.00	25,000,000.00	25,073,250.00
116328	FFCB 1.30 (CALLABLE)	1.3000	03/30/27	25,000,000.00	25,000,000.00	25,110,000.00
116340	FFCB 1.30 (CALLABLE)	1.3000	03/30/27	25,000,000.00	25,000,000.00	25,110,000.00
116363	FFCB 1.73 (CALLABLE)	1.7300	04/05/29	25,000,000.00	25,000,000.00	25,016,500.00
116366	FFCB 2.02 (CALLABLE)	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,159,000.00
116368	FFCB 2.02 (CALLABLE)	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,159,000.00
116391	FFCB 2.02 (CALLABLE)	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,159,000.00
116395	FFCB 1.57 (CALLABLE)	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,152,000.00
116400	FFCB 1.57 (CALLABLE)	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,152,000.00
116412	FFCB 0.07 NOTE	0.0700	03/29/22	50,000,000.00	50,000,000.00	49,998,000.00
116413	FFCB 1.98 (CALLABLE)	1.9800	03/24/31	50,000,000.00	49,880,116.76	50,729,500.00
116421	FFCB 2.02 (CALLABLE)	2.0200	04/01/31	50,000,000.00	49,808,168.86	50,318,000.00
116436	FFCB 1.57 (CALLABLE)	1.5700	04/05/28	50,000,000.00	49,894,014.09	50,152,000.00
116487	FFCB 1.55 (CALLABLE)	1.5500	03/15/29	50,000,000.00	49,691,479.83	50,055,000.00
116488	FFCB 1.55 (CALLABLE)	1.5500	03/15/29	20,945,000.00	20,815,760.91	20,968,039.50
116489	FFCB 1.57 (CALLABLE)	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,152,000.00
116518	FFCB 1.43 (CALLABLE)	1.4300	04/14/28	25,000,000.00	25,000,000.00	25,218,750.00
116520	FFCB 1.43 (CALLABLE)	1.4300	04/14/28	25,000,000.00	25,000,000.00	25,218,750.00
116532	FFCB 2.04 (CALLABLE)	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,151,000.00
116533	FFCB 2.04 (CALLABLE)	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,151,000.00
116562	FFCB 1.70 (CALLABLE)	1.7000	04/19/29	25,000,000.00	25,000,000.00	25,182,000.00

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For the Period: August 1, 2021 to August 31, 2021
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Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116564	FFCB 1.97 (CALLABLE)	1.9700	04/21/31	45,000,000.00	45,000,000.00	45,642,150.00
116572	FFCB 1.70 (CALLABLE)	1.7000	04/19/29	25,000,000.00	25,000,000.00	25,182,000.00
116595	FFCB 2.04 (CALLABLE)	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,151,000.00
116650	FFCB 0.94 (CALLABLE)	0.9400	04/28/26	25,000,000.00	25,000,000.00	25,027,500.00
116651	FFCB 1.43 (CALLABLE)	1.4300	04/30/29	30,000,000.00	30,000,000.00	30,226,200.00
116694	FFCB 1.40 (CALLABLE)	1.4000	04/28/28	25,000,000.00	24,952,426.60	25,044,500.00
116702	FFCB 1.00 (CALLABLE)	1.0000	05/04/26	25,000,000.00	24,964,964.41	24,985,250.00
116896	FFCB 1.94 (CALLABLE)	1.9400	05/27/31	11,923,000.00	11,923,000.00	11,985,238.06
117119	FFCB 1.74 (CALLABLE)	1.7400	06/03/30	25,000,000.00	25,000,000.00	25,169,250.00
FFCB TOTAL				**4,635,212,000.00**	**4,633,313,638.99**	**4,618,365,095.46**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,989,021.70	50,221,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,989,021.70	50,221,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,994,510.85	25,110,750.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,992,664.84	50,221,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,992,664.84	50,221,500.00
112128	FHLB 2.08 (CALLABLE)	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,225,000.00
112145	FHLB 2.08 (CALLABLE)	2.0800	11/25/26	40,950,000.00	40,950,000.00	41,953,275.00
112332	FHLB 2.02 (CALLABLE)	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,207,500.00
112486	FHLB 2.09 (CALLABLE)	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,038,800.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,140,223.87	51,098,000.00
113541	FHLB 1.20 (CALLABLE)	1.2000	04/27/27	50,000,000.00	50,000,000.00	49,950,000.00
113600	FHLB 1.20 (CALLABLE)	1.2000	05/04/27	19,444,444.45	19,444,444.45	19,424,027.78
114029	FHLB 1.00 (CALLABLE)	1.0000	06/25/27	50,000,000.00	50,000,000.00	49,739,500.00
114118	FHLB 1.02 (CALLABLE)	1.0200	07/06/27	24,185,000.00	24,179,944.13	24,065,767.95
114223	FHLB 0.77 (CALLABLE)	0.7700	07/28/27	50,000,000.00	50,000,000.00	49,494,500.00
114337	FHLB 1.02 (CALLABLE)	1.0200	08/10/28	32,995,000.00	32,995,000.00	32,590,151.35
114617	FHLB 1.30 (CALLABLE)	1.3000	09/30/30	39,950,000.00	39,950,000.00	39,284,832.50
114722	FHLB 1.25 (CALLABLE)	1.2500	10/08/30	50,000,000.00	50,000,000.00	49,036,500.00
114733	FHLB 1.21 (CALLABLE)	1.2100	10/07/30	50,000,000.00	50,000,000.00	48,936,500.00
114743	FHLB 1.21 (CALLABLE)	1.2100	10/07/30	38,200,000.00	38,200,000.00	37,387,486.00
114771	FHLB 1.08 (CALLABLE)	1.0800	10/02/30	50,000,000.00	50,000,000.00	48,672,500.00
115431	FHLB 1.28 (CALLABLE)	1.2800	12/16/30	33,200,000.00	33,190,746.39	32,562,892.00
115526	FHLB 1.25 (CALLABLE)	1.2500	12/23/30	50,000,000.00	50,000,000.00	48,957,000.00
115527	FHLB 1.25 (CALLABLE)	1.2500	12/23/30	25,000,000.00	25,000,000.00	24,478,500.00
115529	FHLB 0.875 (CALLABLE)	0.8750	12/30/27	22,000,000.00	22,000,000.00	21,725,880.00
115557	FHLB 1.29 (CALLABLE)	1.2900	12/30/30	19,875,000.00	19,875,000.00	19,498,766.25
115670	FHLB 1.25 (CALLABLE)	1.2500	12/30/30	40,440,000.00	40,440,000.00	39,591,973.20
115713	FHLB 1.34 (CALLABLE)	1.3400	01/27/32	50,000,000.00	50,000,000.00	48,835,000.00
115714	FHLB 1.35 (CALLABLE)	1.3500	01/27/32	50,000,000.00	50,000,000.00	48,866,500.00
115728	FHLB 1.26 (CALLABLE)	1.2600	01/27/31	50,000,000.00	50,000,000.00	49,023,500.00
115729	FHLB 1.37 (CALLABLE)	1.3700	01/27/32	50,000,000.00	50,000,000.00	48,928,500.00
115730	FHLB 1.37 (CALLABLE)	1.3700	01/27/32	25,000,000.00	25,000,000.00	24,464,250.00
115740	FHLB 1.50 (CALLABLE)	1.5000	01/27/33	50,000,000.00	50,000,000.00	49,004,000.00
115768	FHLB 1.495 (CALLABLE)	1.4950	01/27/33	50,000,000.00	50,000,000.00	48,932,500.00
115815	FHLB 1.32 (CALLABLE)	1.3200	01/28/31	50,000,000.00	50,000,000.00	49,118,500.00
115835	FHLB 1.32 (CALLABLE)	1.3200	02/03/31	50,000,000.00	50,000,000.00	49,113,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115907	FHLB 1.35 (CALLABLE)	1.3500	02/17/32	50,000,000.00	50,000,000.00	48,849,000.00
115952	FHLB 1.15 (CALLABLE)	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,632,750.00
115953	FHLB 1.32 (CALLABLE)	1.3200	02/24/31	50,000,000.00	50,000,000.00	49,170,500.00
116026	FHLB 1.25 (CALLABLE)	1.2500	02/24/31	50,000,000.00	50,000,000.00	48,967,500.00
116035	FHLB 1.46 (CALLABLE)	1.4600	02/24/31	25,000,000.00	25,000,000.00	24,777,500.00
116117	FHLB NOTE 1.50	1.5000	03/14/31	25,000,000.00	24,736,834.86	25,072,750.00
116287	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	50,000,000.00
116288	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	50,000,000.00
116289	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	50,000,000.00
116380	FHLB 1.03 (CALLABLE)	1.0300	03/30/26	25,000,000.00	25,000,000.00	25,007,250.00
116543	FHLB 1.05 (CALLABLE)	1.0500	04/28/26	50,000,000.00	50,000,000.00	50,164,000.00
116645	FHLB 1.55 (CALLABLE)	1.5500	04/27/29	25,000,000.00	25,000,000.00	25,037,750.00
116662	FHLB 1.10 (CALLABLE)	1.1000	11/12/26	30,000,000.00	30,000,000.00	30,015,900.00
116700	FHLB 1.45 (CALLABLE)	1.4500	05/18/28	25,000,000.00	25,000,000.00	25,082,250.00
FHLB TOTAL				**2,056,239,444.45**	**2,056,060,077.63**	**2,040,979,002.03**
116257	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,999,319.44	49,999,000.00
116258	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,999,319.44	49,999,000.00
116267	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,994,166.66	49,992,500.00
116268	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,994,166.66	49,992,500.00
116285	FHLB D-N	0.0390	09/17/21	50,000,000.00	49,999,133.33	49,999,000.00
116286	FHLB D-N	0.0390	09/17/21	50,000,000.00	49,999,133.33	49,999,000.00
116330	FHLB D-N	0.0350	09/22/21	50,000,000.00	49,998,979.17	49,999,000.00
116331	FHLB D-N	0.0350	09/22/21	50,000,000.00	49,998,979.17	49,999,000.00
116361	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,996,777.77	49,997,000.00
116362	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,996,777.77	49,997,000.00
116369	FHLB D-N	0.0350	09/29/21	50,000,000.00	49,998,638.89	49,998,500.00
116370	FHLB D-N	0.0350	09/29/21	50,000,000.00	49,998,638.89	49,998,500.00
116374	FHLB D-N	0.0450	09/24/21	50,000,000.00	49,998,562.50	49,998,500.00
116375	FHLB D-N	0.0450	09/24/21	50,000,000.00	49,998,562.50	49,998,500.00
116407	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,998,522.22	49,998,500.00
116408	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,998,522.22	49,998,500.00
116409	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,998,522.22	49,998,500.00
116410	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,998,522.22	49,998,500.00
116447	FHLB D-N	0.0300	09/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116448	FHLB D-N	0.0300	09/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116449	FHLB D-N	0.0300	09/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116450	FHLB D-N	0.0300	09/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116451	FHLB D-N	0.0300	09/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116452	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,997,861.11	49,997,500.00
116453	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,997,861.11	49,997,500.00
116454	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,997,861.11	49,997,500.00
116455	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,997,861.11	49,997,500.00
116456	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,997,861.11	49,997,500.00
116471	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,998,201.39	49,998,000.00
116472	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,998,201.39	49,998,000.00
116473	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,998,201.39	49,998,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116474	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,998,201.39	49,998,000.00
116521	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,998,252.78	49,998,000.00
116522	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,998,252.78	49,998,000.00
116523	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,998,252.78	49,998,000.00
116524	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,998,252.78	49,998,000.00
116596	FHLB D-N	0.0370	10/15/21	50,000,000.00	49,997,738.89	49,997,500.00
116597	FHLB D-N	0.0370	10/15/21	50,000,000.00	49,997,738.89	49,997,500.00
116607	FHLB D-N	0.0550	04/14/22	42,000,000.00	41,985,562.51	41,984,460.00
116641	FHLB D-N	0.0250	10/20/21	50,000,000.00	49,998,298.62	49,997,500.00
116680	FHLB D-N	0.0330	10/27/21	50,000,000.00	49,997,433.33	49,997,000.00
116681	FHLB D-N	0.0330	10/27/21	50,000,000.00	49,997,433.33	49,997,000.00
116697	FHLB D-N	0.0250	10/29/21	50,000,000.00	49,997,986.12	49,997,000.00
116698	FHLB D-N	0.0250	10/29/21	50,000,000.00	49,997,986.12	49,997,000.00
116717	FHLB D-N	0.0450	05/03/22	50,000,000.00	49,984,750.00	49,980,000.00
116722	FHLB D-N	0.0360	11/03/21	50,000,000.00	49,996,850.00	49,995,500.00
116723	FHLB D-N	0.0360	11/03/21	50,000,000.00	49,996,850.00	49,995,500.00
116736	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,981,208.34	49,979,500.00
116737	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,981,208.34	49,979,500.00
116738	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,981,208.34	49,979,500.00
116739	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,981,208.34	49,979,500.00
116747	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,997,020.83	49,995,500.00
116748	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,997,020.83	49,995,500.00
116749	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,997,020.83	49,995,500.00
116750	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,997,020.83	49,995,500.00
116909	FHLB D-N	0.0250	11/26/21	50,000,000.00	49,997,013.90	49,994,000.00
116910	FHLB D-N	0.0250	11/26/21	50,000,000.00	49,997,013.90	49,994,000.00
116969	FHLB D-N	0.0200	09/08/21	50,000,000.00	49,999,805.55	49,999,500.00
116970	FHLB D-N	0.0200	09/08/21	29,000,000.00	28,999,887.22	28,999,710.00
117007	FHLB D-N	0.0500	06/13/22	50,000,000.00	49,980,208.34	49,976,500.00
117017	FHLB D-N	0.0200	09/10/21	50,000,000.00	49,999,750.00	49,999,500.00
117018	FHLB D-N	0.0200	09/10/21	15,000,000.00	14,999,925.00	14,999,850.00
117021	FHLB D-N	0.0250	09/15/21	50,000,000.00	49,999,513.89	49,999,000.00
117038	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,999,319.44	49,999,000.00
117042	FHLB D-N	0.0450	09/22/21	50,000,000.00	49,998,687.50	49,999,000.00
117043	FHLB D-N	0.0450	09/22/21	50,000,000.00	49,998,687.50	49,999,000.00
117151	FHLB D-N	0.0450	09/29/21	50,000,000.00	49,998,250.00	49,998,500.00
117179	FHLB D-N	0.0430	09/03/21	50,000,000.00	49,999,880.56	50,000,000.00
117180	FHLB D-N	0.0430	09/03/21	50,000,000.00	49,999,880.56	50,000,000.00
117238	FHLB D-N	0.0400	09/20/21	50,000,000.00	49,998,944.44	49,999,000.00
117273	FHLB D-N	0.0400	09/22/21	50,000,000.00	49,998,833.33	49,999,000.00
117274	FHLB D-N	0.0400	09/22/21	50,000,000.00	49,998,833.33	49,999,000.00
117275	FHLB D-N	0.0400	09/22/21	50,000,000.00	49,998,833.33	49,999,000.00
117276	FHLB D-N	0.0400	09/22/21	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	49,999,076.39	49,999,000.00
117296	FHLB D-N	0.0350	09/20/21	50,000,000.00	49,999,076.39	49,999,000.00
117297	FHLB D-N	0.0350	09/21/21	50,000,000.00	49,999,027.78	49,999,000.00
117298	FHLB D-N	0.0350	09/21/21	50,000,000.00	49,999,027.78	49,999,000.00

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117328	FHLB D-N	0.0400	10/01/21	50,000,000.00	49,998,333.33	49,998,500.00
117364	FHLB D-N	0.0400	10/04/21	50,000,000.00	49,998,166.67	49,998,000.00
117374	FHLB D-N	0.0400	10/05/21	50,000,000.00	49,998,111.11	49,998,000.00
117385	FHLB D-N	0.0450	10/13/21	50,000,000.00	49,997,375.00	49,997,500.00
117386	FHLB D-N	0.0450	10/13/21	50,000,000.00	49,997,375.00	49,997,500.00
117391	FHLB D-N	0.0400	10/25/21	50,000,000.00	49,997,000.00	49,997,000.00
117392	FHLB D-N	0.0400	10/25/21	50,000,000.00	49,997,000.00	49,997,000.00
117428	FHLB D-N	0.0350	10/25/21	50,000,000.00	49,997,375.00	49,997,000.00
117439	FHLB D-N	0.0350	10/28/21	50,000,000.00	49,997,229.17	49,997,000.00
117440	FHLB D-N	0.0350	10/28/21	50,000,000.00	49,997,229.17	49,997,000.00
117468	FHLB D-N	0.0400	10/20/21	50,000,000.00	49,997,277.78	49,997,500.00
117469	FHLB D-N	0.0400	10/20/21	50,000,000.00	49,997,277.78	49,997,500.00
117471	FHLB D-N	0.0400	10/20/21	50,000,000.00	49,997,277.78	49,997,500.00
117472	FHLB D-N	0.0400	10/20/21	50,000,000.00	49,997,277.78	49,997,500.00
117508	FHLB D-N	0.0440	11/26/21	50,000,000.00	49,994,744.45	49,994,000.00
117509	FHLB D-N	0.0440	11/26/21	50,000,000.00	49,994,744.45	49,994,000.00
117510	FHLB D-N	0.0410	10/22/21	50,000,000.00	49,997,095.83	49,997,000.00
117511	FHLB D-N	0.0410	10/22/21	50,000,000.00	49,997,095.83	49,997,000.00
117516	FHLB D-N	0.0400	11/08/21	50,000,000.00	49,996,222.22	49,995,500.00
117517	FHLB D-N	0.0400	11/08/21	50,000,000.00	49,996,222.22	49,995,500.00
FHLB DISC TOTAL				**4,836,000,000.00**	**4,835,700,651.15**	**4,835,654,520.00**
112422	FHLMC 2.01 (CALLABLE)	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,296,000.00
112423	FHLMC 2.01 (CALLABLE)	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,296,000.00
112439	FHLMC 2.01 (CALLABLE)	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,296,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,986,709.64	25,856,000.00
113117	FHLMC 1.00 (CALLABLE)	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,000,000.00
113530	FHLMC 1.00 (CALLABLE)	1.0000	04/28/26	50,000,000.00	50,000,000.00	50,000,500.00
113668	FHLMC 1.05 (CALLABLE)	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,853,000.00
113728	FHLMC 0.75 (CALLABLE)	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,011,500.00
113729	FHLMC 0.75 (CALLABLE)	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,011,500.00
113740	FHLMC 0.77 (CALLABLE)	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,011,500.00
113750	FHLMC 0.77 (CALLABLE)	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,011,500.00
113767	FHLMC 1.05 (CALLABLE)	1.0500	05/27/27	50,000,000.00	50,000,000.00	49,845,000.00
113774	FHLMC 1.07 (CALLABLE)	1.0700	05/27/27	50,000,000.00	50,000,000.00	49,867,000.00
113793	FHLMC 0.73 (CALLABLE)	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,004,500.00
113992	FHLMC 1.00 (CALLABLE)	1.0000	06/23/27	25,000,000.00	25,000,000.00	24,882,500.00
114019	FHLMC 1.00 (CALLABLE)	1.0000	06/28/27	25,000,000.00	24,999,792.22	24,881,250.00
114045	FHLMC 0.71 (CALLABLE)	0.7100	06/23/25	50,000,000.00	50,000,000.00	49,968,500.00
114161	FHLMC 0.83 (CALLABLE)	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,918,250.00
114217	FHLMC 1.00 (CALLABLE)	1.0000	07/29/27	50,000,000.00	50,000,000.00	49,735,500.00
114224	FHLMC 0.83 (CALLABLE)	0.8300	07/29/27	50,000,000.00	50,000,000.00	49,520,500.00
114308	FHLMC 1.10 (CALLABLE)	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,683,750.00
114371	FHLMC 1.10 (CALLABLE)	1.1000	08/20/29	25,000,000.00	25,000,000.00	24,579,500.00
114378	FHLMC 1.15 (CALLABLE)	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,631,250.00
114390	FHLMC 1.07 (CALLABLE)	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,743,000.00
114391	FHLMC 1.25 (CALLABLE)	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,551,000.00

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114393	FHLMC 1.26 (CALLABLE)	1.2600	09/03/30	25,000,000.00	25,000,000.00	24,559,500.00
114454	FHLMC 1.20 (CALLABLE)	1.2000	08/27/30	25,000,000.00	25,000,000.00	24,488,250.00
114465	FHLMC 1.20 (CALLABLE)	1.2000	09/09/30	25,000,000.00	25,000,000.00	24,480,000.00
114490	FHLMC 1.25 (CALLABLE)	1.2500	09/09/30	25,000,000.00	25,000,000.00	24,544,500.00
114491	FHLMC 1.28 (CALLABLE)	1.2800	09/17/30	25,000,000.00	25,000,000.00	24,576,000.00
114506	FHLMC 1.25 (CALLABLE)	1.2500	09/16/30	25,000,000.00	25,000,000.00	24,540,250.00
114526	FHLMC 1.32 (CALLABLE)	1.3200	09/17/30	25,000,000.00	25,000,000.00	24,623,000.00
114623	FHLMC 1.00 (CALLABLE)	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,315,500.00
114624	FHLMC 1.33 (CALLABLE)	1.3300	09/26/30	50,000,000.00	50,000,000.00	49,262,500.00
114640	FHLMC 1.25 (CALLABLE)	1.2500	09/23/30	50,000,000.00	50,000,000.00	49,074,500.00
114641	FHLMC 1.25 (CALLABLE)	1.2500	09/23/30	50,000,000.00	50,000,000.00	49,074,500.00
114642	FHLMC 1.00 (CALLABLE)	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,397,500.00
114643	FHLMC 1.00 (CALLABLE)	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,397,500.00
114660	FHLMC 1.25 (CALLABLE)	1.2500	09/30/30	50,000,000.00	50,000,000.00	49,067,000.00
114675	FHLMC 1.25 (CALLABLE)	1.2500	09/30/30	50,000,000.00	50,000,000.00	49,067,000.00
114702	FHLMC 1.24 (CALLABLE)	1.2400	09/30/30	50,000,000.00	50,000,000.00	49,041,500.00
114744	FHLMC 1.24 (CALLABLE)	1.2400	10/08/30	50,000,000.00	50,000,000.00	49,032,500.00
114792	FHLMC 1.25 (CALLABLE)	1.2500	10/15/30	50,000,000.00	50,000,000.00	49,051,000.00
114793	FHLMC 1.25 (CALLABLE)	1.2500	10/22/30	50,000,000.00	50,000,000.00	49,045,500.00
114819	FHLMC 1.26 (CALLABLE)	1.2600	10/15/30	50,000,000.00	50,000,000.00	49,076,000.00
114829	FHLMC 1.26 (CALLABLE)	1.2600	10/22/30	50,000,000.00	49,986,289.72	49,070,000.00
114830	FHLMC 1.26 (CALLABLE)	1.2600	10/22/30	25,000,000.00	24,993,144.83	24,535,000.00
114831	FHLMC 1.27 (CALLABLE)	1.2700	10/22/30	50,000,000.00	50,000,000.00	49,095,000.00
114841	FHLMC 1.27 (CALLABLE)	1.2700	10/21/30	50,000,000.00	50,000,000.00	49,096,000.00
114842	FHLMC 1.29 (CALLABLE)	1.2900	10/21/30	50,000,000.00	50,000,000.00	49,145,000.00
114843	FHLMC 1.30 (CALLABLE)	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,162,500.00
114844	FHLMC 1.30 (CALLABLE)	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,162,500.00
114854	FHLMC 1.30 (CALLABLE)	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,162,500.00
114875	FHLMC 1.30 (CALLABLE)	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,162,500.00
114876	FHLMC 1.31 (CALLABLE)	1.3100	10/28/30	50,000,000.00	50,000,000.00	49,187,500.00
114884	FHLMC 1.31 (CALLABLE)	1.3100	10/28/30	50,000,000.00	50,000,000.00	49,187,500.00
114892	FHLMC 1.30 (CALLABLE)	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,162,500.00
114970	FHLMC 1.50 (CALLABLE)	1.5000	11/04/32	50,000,000.00	50,000,000.00	48,971,000.00
114971	FHLMC 1.50 (CALLABLE)	1.5000	11/05/32	50,000,000.00	50,000,000.00	48,970,000.00
114972	FHLMC 1.31 (CALLABLE)	1.3100	11/12/30	50,000,000.00	50,000,000.00	49,172,000.00
114973	FHLMC 1.31 (CALLABLE)	1.3100	11/12/30	25,000,000.00	25,000,000.00	24,586,000.00
115000	FHLMC 1.41 (CALLABLE)	1.4100	11/17/31	50,000,000.00	50,000,000.00	49,061,000.00
115065	FHLMC 1.50 (CALLABLE)	1.5000	08/09/32	50,000,000.00	50,000,000.00	49,052,500.00
115087	FHLMC 1.50 (CALLABLE)	1.5000	11/23/32	50,000,000.00	50,000,000.00	48,999,000.00
115094	FHLMC 1.36 (CALLABLE)	1.3600	11/26/30	50,000,000.00	50,000,000.00	49,274,500.00
115223	FHLMC 1.32 (CALLABLE)	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,831,500.00
115224	FHLMC 1.42 (CALLABLE)	1.4200	11/23/32	50,000,000.00	50,000,000.00	48,741,000.00
115242	FHLMC 1.32 (CALLABLE)	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,831,500.00
115243	FHLMC 1.42 (CALLABLE)	1.4200	11/23/32	50,000,000.00	50,000,000.00	48,741,000.00
115244	FHLMC 1.49 (CALLABLE)	1.4900	11/26/32	50,000,000.00	50,000,000.00	48,919,000.00
115284	FHLMC 1.40 (CALLABLE)	1.4000	12/02/31	50,000,000.00	50,000,000.00	49,018,000.00
115285	FHLMC 1.22 (CALLABLE)	1.2200	12/09/30	50,000,000.00	50,000,000.00	48,954,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115301	FHLMC 1.33 (CALLABLE)	1.3300	12/09/31	50,000,000.00	50,000,000.00	48,848,000.00
115302	FHLMC 1.33 (CALLABLE)	1.3300	12/16/31	50,000,000.00	50,000,000.00	48,846,000.00
115391	FHLMC 0.625 (CALLABLE)	0.6250	11/25/25	50,000,000.00	50,103,606.71	49,945,500.00
115392	FHLMC 0.625 (CALLABLE)	0.6250	11/25/25	50,000,000.00	50,103,606.71	49,945,500.00
115393	FHLMC 0.625 (CALLABLE)	0.6250	11/25/25	50,000,000.00	50,103,606.71	49,945,500.00
115394	FHLMC 0.60 (CALLABLE)	0.6000	11/12/25	50,000,000.00	50,000,000.00	49,815,500.00
115395	FHLMC 0.60 (CALLABLE)	0.6000	11/12/25	31,739,000.00	31,739,000.00	31,621,883.09
115575	FHLMC 1.36 (CALLABLE)	1.3600	01/06/33	50,000,000.00	50,000,000.00	48,491,500.00
115582	FHLMC 1.15 (CALLABLE)	1.1500	01/06/31	50,000,000.00	50,000,000.00	48,716,000.00
FHLMC Fxd-(S) TOTAL				**3,581,739,000.00**	**3,582,015,756.54**	**3,535,594,883.09**
114030	FHLMC 0.75 (CALLABLE)	0.7500	12/26/25	50,000,000.00	50,000,000.00	49,920,500.00
114100	FHLMC 0.73 (CALLABLE)	0.7300	07/09/25	50,000,000.00	50,000,000.00	49,985,500.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**99,906,000.00**
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,992,758.66	24,938,750.00
114101	FNMA 0.71 (CALLABLE)	0.7100	07/09/25	50,000,000.00	50,000,000.00	49,972,500.00
114155	FNMA 0.82 (CALLABLE)	0.8200	07/09/26	50,000,000.00	50,000,000.00	49,833,000.00
114160	FNMA 0.95 (CALLABLE)	0.9500	07/15/27	50,000,000.00	50,000,000.00	49,678,500.00
114179	FNMA 0.75 (CALLABLE)	0.7500	06/30/25	21,000,000.00	21,000,000.00	20,991,390.00
114285	FNMA 0.875 (CALLABLE)	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,778,000.00
114392	FNMA 1.18 (CALLABLE)	1.1800	08/26/30	50,000,000.00	50,000,000.00	48,946,500.00
114417	FNMA 1.25 (CALLABLE)	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,550,750.00
114503	FNMA 1.18 (CALLABLE)	1.1800	08/26/30	25,000,000.00	25,000,000.00	24,473,250.00
114525	FNMA 1.12 (CALLABLE)	1.1200	09/11/30	25,000,000.00	25,000,000.00	24,415,000.00
114631	FNMA 1.20 (CALLABLE)	1.2000	09/27/30	50,000,000.00	50,000,000.00	48,969,000.00
114632	FNMA 1.25 (CALLABLE)	1.2500	09/27/30	50,000,000.00	50,000,000.00	49,068,500.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,417,922.27	47,888,500.00
114940	FNMA 1.20 (CALLABLE)	1.2000	10/28/30	50,000,000.00	50,000,000.00	48,911,500.00
114983	FNMA 1.45 (CALLABLE)	1.4500	10/28/32	50,000,000.00	50,000,000.00	48,861,000.00
114984	FNMA 1.365 (CALLABLE)	1.3650	10/28/31	50,000,000.00	50,000,000.00	48,997,000.00
114985	FNMA 1.45 (CALLABLE)	1.4500	11/18/32	50,000,000.00	50,000,000.00	48,842,000.00
114986	FNMA 1.26 (CALLABLE)	1.2600	10/28/30	50,000,000.00	50,000,000.00	49,104,500.00
115001	FNMA 1.46 (CALLABLE)	1.4600	11/17/32	50,000,000.00	50,000,000.00	48,875,000.00
115058	FNMA 1.22 (CALLABLE)	1.2200	08/27/32	50,000,000.00	49,419,281.06	48,365,500.00
115059	FNMA 1.22 (CALLABLE)	1.2200	08/27/32	49,250,000.00	48,677,594.26	47,640,017.50
115066	FNMA 1.27 (CALLABLE)	1.2700	11/18/30	50,000,000.00	50,000,000.00	49,111,500.00
115109	FNMA 1.24 (CALLABLE)	1.2400	11/25/30	50,000,000.00	50,000,000.00	49,024,500.00
115126	FNMA 1.50 (CALLABLE)	1.5000	11/16/32	50,000,000.00	50,000,000.00	49,003,000.00
115127	FNMA 1.32 (CALLABLE)	1.3200	11/18/30	50,000,000.00	50,000,000.00	49,249,500.00
115128	FNMA 1.50 (CALLABLE)	1.5000	11/23/32	50,000,000.00	50,000,000.00	48,999,000.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,133,213.81	47,888,500.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,157,372.88	47,888,500.00
115343	FNMA 1.515 (CALLABLE)	1.5150	12/08/32	50,000,000.00	50,000,000.00	48,983,000.00
115344	FNMA 1.36 (CALLABLE)	1.3600	12/16/31	50,000,000.00	50,000,000.00	48,939,500.00
115358	FNMA 1.33 (CALLABLE)	1.3300	12/09/30	50,000,000.00	50,000,000.00	49,196,500.00
115359	FNMA 1.24 (CALLABLE)	1.2400	12/09/30	50,000,000.00	50,000,000.00	49,011,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115378	FNMA 0.95 (CALLABLE)	0.9500	12/08/28	50,000,000.00	50,000,000.00	49,267,000.00
115379	FNMA 1.00 (CALLABLE)	1.0000	12/08/28	50,000,000.00	50,000,000.00	49,290,500.00
115380	FNMA 1.35 (CALLABLE)	1.3500	12/16/31	50,000,000.00	50,000,000.00	48,909,000.00
115461	FNMA 1.33 (CALLABLE)	1.3300	12/10/30	50,000,000.00	50,000,000.00	49,196,000.00
115492	FNMA 1.30 (CALLABLE)	1.3000	12/17/30	25,000,000.00	24,988,383.09	24,555,000.00
115691	FNMA 1.36 (CALLABLE)	1.3600	01/20/33	50,000,000.00	50,000,000.00	48,457,500.00
115697	FNMA 0.875	0.8750	08/05/30	25,000,000.00	24,398,713.19	23,944,250.00
115698	FNMA 1.31 (CALLABLE)	1.3100	01/27/32	50,000,000.00	50,000,000.00	48,739,500.00
115699	FNMA 1.31 (CALLABLE)	1.3100	01/27/32	50,000,000.00	50,000,000.00	48,739,500.00
115756	FNMA 1.61 (CALLABLE)	1.6100	01/27/33	50,000,000.00	50,000,000.00	49,203,500.00
115882	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,005,868.80	47,888,500.00
FNMA TOTAL				**1,945,250,000.00**	**1,940,191,108.02**	**1,903,585,407.50**
113929	FHLMC 1.75 (CALLABLE)	0.5000	12/09/25	50,000,000.00	50,000,000.00	49,673,000.00
MCPN TOTAL				**50,000,000.00**	**50,000,000.00**	**49,673,000.00**
116731	MONT BLANC CAPITAL	0.1400	09/09/21	17,465,000.00	17,464,456.64	17,464,650.70
116821	CRC FUNDING LLC CP	0.1100	09/03/21	50,000,000.00	49,999,694.44	49,999,500.00
116855	OLD LINE FUNDING LLC CP	0.0900	09/08/21	33,742,000.00	33,741,409.52	33,741,325.16
116856	CAFCO LLC CP	0.0700	09/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116880	CAFCO LLC CP	0.0800	09/08/21	50,000,000.00	49,999,222.22	49,999,000.00
116881	CAFCO LLC CP	0.0800	09/08/21	50,000,000.00	49,999,222.22	49,999,000.00
116885	CIESCO LLC CP	0.0700	09/07/21	50,000,000.00	49,999,416.67	49,999,000.00
116898	CAFCO LLC CP	0.0800	09/10/21	50,000,000.00	49,999,000.00	49,998,500.00
116899	CAFCO LLC CP	0.0800	09/10/21	50,000,000.00	49,999,000.00	49,998,500.00
116901	CAFCO LLC CP	0.0700	09/09/21	28,000,000.00	27,999,564.45	27,999,440.00
116987	LA FAYETTE ASSET SEC LLC	0.0550	09/08/21	27,714,000.00	27,713,703.61	27,713,445.72
116997	CRC FUNDING LLC CP	0.0600	09/13/21	50,000,000.00	49,999,000.00	49,998,500.00
117001	CHARIOT FUNDING LLC CP	0.0600	09/13/21	47,000,000.00	46,999,060.00	46,998,590.00
117002	EMERSON ELECTRIC	0.0300	09/13/21	21,000,000.00	20,999,790.00	20,999,370.00
117004	CRC FUNDING LLC CP	0.0600	09/14/21	50,000,000.00	49,998,916.67	49,998,000.00
117011	CRC FUNDING LLC CP	0.0600	09/15/21	50,000,000.00	49,998,833.33	49,998,000.00
117012	CRC FUNDING LLC CP	0.0600	09/15/21	50,000,000.00	49,998,833.33	49,998,000.00
117019	LA FAYETTE ASSET SEC LLC	0.0700	09/14/21	45,701,000.00	45,699,844.78	45,699,171.96
117025	SHEFFIELD RECEIVABLES	0.0600	09/13/21	50,000,000.00	49,999,000.00	49,998,500.00
117026	CIESCO LLC CP	0.0500	09/16/21	50,000,000.00	49,998,958.33	49,998,000.00
117027	CIESCO LLC CP	0.0500	09/16/21	50,000,000.00	49,998,958.33	49,998,000.00
117039	CANCARA ASSET SEC LLC	0.0900	09/17/21	45,000,000.00	44,998,200.00	44,997,750.00
117046	CIESCO LLC CP	0.0700	09/15/21	23,578,000.00	23,577,358.16	23,577,056.88
117052	CANCARA ASSET SEC LLC	0.1000	09/20/21	40,000,000.00	39,997,888.89	39,998,000.00
117067	CANCARA ASSET SEC LLC	0.1000	09/22/21	50,000,000.00	49,997,083.33	49,997,000.00
117068	CANCARA ASSET SEC LLC	0.1000	09/22/21	50,000,000.00	49,997,083.33	49,997,000.00
117073	SHEFFIELD RECEIVABLES	0.1000	09/16/21	24,376,000.00	24,374,984.33	24,375,024.96
117118	CANCARA ASSET SEC LLC	0.1100	09/30/21	50,000,000.00	49,995,569.45	49,996,000.00
117130	CANCARA ASSET SEC LLC	0.1100	09/30/21	32,000,000.00	31,997,164.45	31,997,440.00
117184	ATLANTIC ASSET SEC LLC	0.0700	09/03/21	25,000,000.00	24,999,902.78	24,999,750.00
117186	ATLANTIC ASSET SEC LLC	0.0700	09/03/21	34,871,000.00	34,870,864.39	34,870,651.29

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
117196	ATLANTIC ASSET SEC LLC	0.0700	09/01/21	30,987,000.00	30,987,000.00	30,986,690.13
117200	THUNDER BAY FUNDING	0.0500	09/08/21	50,000,000.00	49,999,513.89	49,999,000.00
117206	SHEFFIELD RECEIVABLES	0.0800	09/03/21	50,000,000.00	49,999,777.78	49,999,500.00
117207	NESTLE CAPITAL CORP CP	0.0500	09/14/21	43,302,000.00	43,301,218.16	43,301,133.96
117210	LA FAYETTE ASSET SEC LLC	0.0700	09/02/21	40,000,000.00	39,999,922.22	39,999,600.00
117213	SHEFFIELD RECEIVABLES	0.0700	09/02/21	50,000,000.00	49,999,902.78	49,999,500.00
117216	CANCARA ASSET SEC LLC	0.1000	09/15/21	39,000,000.00	38,998,483.33	38,998,440.00
117218	SHEFFIELD RECEIVABLES	0.0800	09/03/21	50,000,000.00	49,999,777.78	49,999,500.00
117220	LA FAYETTE ASSET SEC LLC	0.0800	09/01/21	43,454,000.00	43,454,000.00	43,453,565.46
117223	JUPITER SEC COMPANY	0.0800	09/03/21	50,000,000.00	49,999,777.78	49,999,500.00
117224	ATLANTIC ASSET SEC LLC	0.0900	09/01/21	21,730,000.00	21,730,000.00	21,729,782.70
117226	CHARIOT FUNDING LLC CP	0.0800	09/03/21	50,000,000.00	49,999,777.78	49,999,500.00
117229	AUTOBAHN FUNDING CO	0.0800	09/01/21	25,000,000.00	25,000,000.00	24,999,750.00
117235	LA FAYETTE ASSET SEC LLC	0.0800	09/10/21	50,000,000.00	49,999,000.00	49,998,500.00
117239	THUNDER BAY FUNDING	0.0600	09/14/21	25,000,000.00	24,999,458.33	24,999,000.00
117241	MONT BLANC CAPITAL	0.1000	09/20/21	12,644,000.00	12,643,332.68	12,643,367.80
117244	LA FAYETTE ASSET SEC LLC	0.0700	09/15/21	50,000,000.00	49,998,638.89	49,998,000.00
117245	OLD LINE FUNDING LLC CP	0.0700	09/08/21	24,483,000.00	24,482,666.76	24,482,510.34
117246	CREDIT AGRICOLE CIB NY	0.0700	09/07/21	50,000,000.00	49,999,416.67	49,999,000.00
117248	JUPITER SEC COMPANY	0.0800	09/07/21	50,000,000.00	49,999,333.33	49,999,000.00
117250	OLD LINE FUNDING LLC CP	0.0700	09/20/21	50,000,000.00	49,998,152.78	49,997,500.00
117254	LA FAYETTE ASSET SEC LLC	0.0750	09/27/21	50,000,000.00	49,997,291.67	49,996,500.00
117258	LA FAYETTE ASSET SEC LLC	0.0800	09/30/21	50,000,000.00	49,996,777.78	49,996,000.00
117259	TOYOTA MOTOR CREDIT	0.0600	09/10/21	50,000,000.00	49,999,250.00	49,999,000.00
117260	TOYOTA MOTOR CREDIT	0.0600	09/10/21	50,000,000.00	49,999,250.00	49,999,000.00
117262	CREDIT AGRICOLE CIB NY	0.0700	09/08/21	50,000,000.00	49,999,319.44	49,999,000.00
117263	CREDIT AGRICOLE CIB NY	0.0700	09/08/21	50,000,000.00	49,999,319.44	49,999,000.00
117264	CREDIT AGRICOLE CIB NY	0.0700	09/07/21	50,000,000.00	49,999,416.67	49,999,000.00
117265	CREDIT AGRICOLE CIB NY	0.0700	09/07/21	50,000,000.00	49,999,416.67	49,999,000.00
117268	JUPITER SEC COMPANY	0.0800	09/23/21	50,000,000.00	49,997,555.56	49,997,000.00
117269	CANCARA ASSET SEC LLC	0.0800	09/01/21	15,000,000.00	15,000,000.00	14,999,850.00
117278	CHARIOT FUNDING LLC CP	0.0800	09/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117279	JUPITER SEC COMPANY	0.0700	09/07/21	50,000,000.00	49,999,416.67	49,999,000.00
117280	ATLANTIC ASSET SEC LLC	0.0700	09/02/21	50,000,000.00	49,999,902.78	49,999,500.00
117282	JUPITER SEC COMPANY	0.0700	09/02/21	16,000,000.00	15,999,968.89	15,999,840.00
117284	CHARIOT FUNDING LLC CP	0.0800	09/07/21	50,000,000.00	49,999,333.33	49,999,000.00
117285	CHARIOT FUNDING LLC CP	0.0800	09/07/21	50,000,000.00	49,999,333.33	49,999,000.00
117286	CRC FUNDING LLC CP	0.0900	11/01/21	50,000,000.00	49,992,375.00	49,990,500.00
117288	CANCARA ASSET SEC LLC	0.1000	09/30/21	25,500,000.00	25,497,945.83	25,497,960.00
117289	ATLANTIC ASSET SEC LLC	0.0600	09/03/21	50,000,000.00	49,999,833.33	49,999,500.00
117290	AUTOBAHN FUNDING CO	0.0800	09/13/21	35,000,000.00	34,999,066.67	34,998,950.00
117291	CHARIOT FUNDING LLC CP	0.0900	09/13/21	50,000,000.00	49,998,500.00	49,998,500.00
117292	CHARIOT FUNDING LLC CP	0.0900	09/13/21	5,000,000.00	4,999,850.00	4,999,850.00
117294	CRC FUNDING LLC CP	0.0800	10/25/21	25,000,000.00	24,997,000.00	24,996,000.00
117299	MONT BLANC CAPITAL	0.0700	09/16/21	22,310,000.00	22,309,349.29	22,309,107.60
117300	AUTOBAHN FUNDING CO	0.0800	09/08/21	10,000,000.00	9,999,844.44	9,999,800.00
117304	TORONTO DOMINION	0.0500	09/08/21	50,000,000.00	49,999,513.89	49,999,000.00

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117305	JUPITER SEC COMPANY	0.0800	09/09/21	50,000,000.00	49,999,111.11	49,999,000.00
117306	JUPITER SEC COMPANY	0.0800	09/09/21	25,000,000.00	24,999,555.56	24,999,500.00
117307	CANADIAN IMP BK OF	0.0600	09/07/21	50,000,000.00	49,999,500.00	49,999,000.00
117308	CREDIT AGRICOLE CIB NY	0.0700	09/09/21	45,193,000.00	45,192,297.00	45,192,096.14
117309	THUNDER BAY FUNDING	0.0500	09/09/21	50,000,000.00	49,999,444.45	49,999,000.00
117310	CANCARA ASSET SEC LLC	0.0900	10/05/21	50,000,000.00	49,995,750.00	49,995,000.00
117311	CANCARA ASSET SEC LLC	0.0900	10/05/21	4,000,000.00	3,999,660.00	3,999,600.00
117313	UNILEVER CAPITAL CORP	0.0600	09/14/21	50,000,000.00	49,998,916.67	49,998,500.00
117314	CANADIAN IMP BK OF	0.0600	09/10/21	50,000,000.00	49,999,250.00	49,998,500.00
117315	CANADIAN IMP BK OF	0.0600	09/10/21	35,000,000.00	34,999,475.00	34,998,950.00
117317	CANADIAN IMP BK OF	0.0600	09/14/21	50,000,000.00	49,998,916.67	49,998,500.00
117318	LA FAYETTE ASSET SEC LLC	0.0700	09/20/21	40,271,000.00	40,269,512.21	40,268,986.45
117319	CHARIOT FUNDING LLC CP	0.0900	10/05/21	50,000,000.00	49,995,750.00	49,996,000.00
117320	CREDIT AGRICOLE CIB NY	0.0700	09/10/21	50,000,000.00	49,999,125.00	49,999,000.00
117321	NESTLE CAPITAL CORP CP	0.0600	10/01/21	50,000,000.00	49,997,500.00	49,998,000.00
117322	NATIXIS NY BRANCH CP	0.0600	10/04/21	40,054,000.00	40,051,797.03	40,050,795.68
117323	JUPITER SEC COMPANY	0.0800	09/15/21	50,000,000.00	49,998,444.44	49,998,000.00
117324	JUPITER SEC COMPANY	0.0800	09/15/21	50,000,000.00	49,998,444.44	49,998,000.00
117325	OLD LINE FUNDING LLC CP	0.0500	09/16/21	50,000,000.00	49,998,958.33	49,998,000.00
117326	CREDIT AGRICOLE CIB NY	0.0700	09/15/21	22,765,000.00	22,764,380.28	22,764,317.05
117329	CANCARA ASSET SEC LLC	0.1150	11/05/21	50,000,000.00	49,989,618.06	49,990,000.00
117330	ATLANTIC ASSET SEC LLC	0.0600	09/20/21	34,000,000.00	33,998,923.33	33,998,300.00
117331	TORONTO DOMINION	0.0600	09/15/21	50,000,000.00	49,998,833.33	49,998,000.00
117332	CREDIT AGRICOLE CIB NY	0.0700	09/16/21	23,355,000.00	23,354,318.81	23,354,299.35
117333	THUNDER BAY FUNDING	0.0500	09/17/21	30,000,000.00	29,999,333.33	29,998,800.00
117334	THUNDER BAY FUNDING	0.0500	09/17/21	20,006,000.00	20,005,555.42	20,005,199.76
117335	CHARIOT FUNDING LLC CP	0.0900	10/05/21	50,000,000.00	49,995,750.00	49,996,000.00
117336	TORONTO DOMINION	0.0600	09/17/21	50,000,000.00	49,998,666.67	49,998,000.00
117337	NATIXIS NY BRANCH CP	0.0600	10/08/21	50,000,000.00	49,996,916.67	49,996,000.00
117338	NATIXIS NY BRANCH CP	0.0600	10/12/21	50,000,000.00	49,996,583.34	49,995,500.00
117339	OLD LINE FUNDING LLC CP	0.0500	09/16/21	18,900,000.00	18,899,606.25	18,899,244.00
117341	JUPITER SEC COMPANY	0.0900	10/12/21	50,000,000.00	49,994,875.00	49,994,000.00
117342	THUNDER BAY FUNDING	0.0500	09/30/21	25,000,000.00	24,998,993.06	24,998,250.00
117344	NATIXIS NY BRANCH CP	0.0500	10/13/21	50,000,000.00	49,997,083.34	49,995,500.00
117345	TORONTO DOMINION	0.0600	10/01/21	50,000,000.00	49,997,500.00	49,996,500.00
117347	OLD LINE FUNDING LLC CP	0.0600	09/27/21	50,000,000.00	49,997,833.33	49,996,500.00
117348	OLD LINE FUNDING LLC CP	0.0600	09/27/21	15,000,000.00	14,999,350.00	14,998,950.00
117349	THUNDER BAY FUNDING	0.0600	10/13/21	33,000,000.00	32,997,690.00	32,997,030.00
117353	JUPITER SEC COMPANY	0.0800	10/04/21	25,000,000.00	24,998,166.67	24,997,750.00
117355	CAFCO LLC CP	0.0850	11/08/21	50,000,000.00	49,991,972.23	49,989,500.00
117356	NATIXIS NY BRANCH CP	0.0550	10/01/21	25,039,000.00	25,037,852.38	25,037,247.27
117357	NATIXIS NY BRANCH CP	0.0550	10/01/21	50,000,000.00	49,997,708.34	49,996,500.00
117358	THUNDER BAY FUNDING	0.0600	10/01/21	34,006,000.00	34,004,299.70	34,003,619.58
117359	AUTOBAHN FUNDING CO	0.0800	10/12/21	30,000,000.00	29,997,266.66	29,996,400.00
117360	NATIXIS NY BRANCH CP	0.0600	10/04/21	50,000,000.00	49,997,250.00	49,996,000.00
117361	NATIXIS NY BRANCH CP	0.0600	10/04/21	50,000,000.00	49,997,250.00	49,996,000.00
117362	TORONTO DOMINION	0.0700	10/12/21	38,522,000.00	38,518,928.94	38,518,147.80

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117363	TORONTO DOMINION	0.0600	10/13/21	50,000,000.00	49,996,500.00	49,995,000.00
117365	TOYOTA MOTOR CREDIT	0.0700	10/01/21	50,000,000.00	49,997,083.33	49,997,000.00
117366	TOYOTA MOTOR CREDIT	0.0700	10/01/21	50,000,000.00	49,997,083.33	49,997,000.00
117368	TORONTO DOMINION	0.0600	10/01/21	50,000,000.00	49,997,500.00	49,996,500.00
117369	CREDIT AGRICOLE CIB NY	0.0700	09/23/21	50,000,000.00	49,997,861.11	49,998,000.00
117370	CREDIT AGRICOLE CIB NY	0.0700	09/23/21	50,000,000.00	49,997,861.11	49,998,000.00
117372	AUTOBAHN FUNDING CO	0.0900	10/04/21	50,000,000.00	49,995,875.00	49,995,500.00
117373	CHARIOT FUNDING LLC CP	0.0700	10/15/21	47,999,000.00	47,994,893.42	47,994,200.10
117375	OLD LINE FUNDING LLC CP	0.0600	10/01/21	33,011,000.00	33,009,349.45	33,008,359.12
117376	OLD LINE FUNDING LLC CP	0.0600	10/05/21	24,740,000.00	24,738,598.06	24,737,773.40
117379	OLD LINE FUNDING LLC CP	0.0500	10/12/21	50,000,000.00	49,997,152.78	49,995,000.00
117380	OLD LINE FUNDING LLC CP	0.0500	10/12/21	27,000,000.00	26,998,462.50	26,997,300.00
117381	NATIXIS NY BRANCH CP	0.0600	10/15/21	50,000,000.00	49,996,333.33	49,995,000.00
117382	LA FAYETTE ASSET SEC LLC	0.0900	10/18/21	25,000,000.00	24,997,062.50	24,996,750.00
117383	THUNDER BAY FUNDING	0.0600	10/19/21	50,000,000.00	49,996,000.00	49,994,500.00
117388	CANCARA ASSET SEC LLC	0.1100	11/18/21	50,000,000.00	49,988,083.33	49,987,500.00
117389	CANCARA ASSET SEC LLC	0.1100	11/18/21	11,000,000.00	10,997,378.34	10,997,250.00
117390	MONT BLANC CAPITAL	0.0900	10/20/21	24,309,000.00	24,306,022.15	24,305,596.74
117395	LA FAYETTE ASSET SEC LLC	0.1000	10/21/21	44,186,000.00	44,179,863.05	44,179,372.10
117396	ING U.S. FUNDING LLC CP	0.0800	11/15/21	40,000,000.00	39,993,333.33	39,992,400.00
117397	THUNDER BAY FUNDING	0.0600	10/20/21	50,000,000.00	49,995,916.66	49,994,500.00
117399	ATLANTIC ASSET SEC LLC	0.0600	10/01/21	49,955,000.00	49,952,502.25	49,950,504.05
117404	LA FAYETTE ASSET SEC LLC	0.0900	10/26/21	40,000,000.00	39,994,500.00	39,993,600.00
117405	TORONTO DOMINION	0.0500	10/04/21	50,000,000.00	49,997,708.33	49,996,000.00
117406	NATIXIS NY BRANCH CP	0.0600	10/15/21	50,000,000.00	49,996,333.33	49,995,000.00
117407	CREDIT AGRICOLE CIB NY	0.0700	10/06/21	50,000,000.00	49,996,597.22	49,996,500.00
117408	REGENCY MARKETS NO. 1	0.0900	09/20/21	50,000,000.00	49,997,625.00	49,997,500.00
117409	REGENCY MARKETS NO. 1	0.0900	09/20/21	50,000,000.00	49,997,625.00	49,997,500.00
117411	THUNDER BAY FUNDING	0.0600	10/19/21	50,000,000.00	49,996,000.00	49,994,500.00
117412	TOYOTA MOTOR CREDIT	0.0600	10/08/21	50,000,000.00	49,996,916.66	49,996,000.00
117413	JUPITER SEC COMPANY	0.0900	10/22/21	50,000,000.00	49,993,625.00	49,992,500.00
117414	JUPITER SEC COMPANY	0.0900	10/22/21	50,000,000.00	49,993,625.00	49,992,500.00
117415	TORONTO DOMINION	0.0500	10/06/21	50,000,000.00	49,997,569.45	49,996,000.00
117417	CHARIOT FUNDING LLC CP	0.0900	11/15/21	50,000,000.00	49,990,625.00	49,991,000.00
117418	CHARIOT FUNDING LLC CP	0.0900	11/15/21	24,000,000.00	23,995,500.00	23,995,680.00
117419	TORONTO DOMINION	0.0500	10/08/21	50,000,000.00	49,997,430.56	49,995,500.00
117420	CANCARA ASSET SEC LLC	0.1100	11/19/21	50,000,000.00	49,987,930.55	49,987,500.00
117421	CANCARA ASSET SEC LLC	0.1100	11/19/21	8,750,000.00	8,747,887.84	8,747,812.50
117423	AUTOBAHN FUNDING CO	0.0900	10/19/21	40,000,000.00	39,995,200.00	39,994,400.00
117424	LA FAYETTE ASSET SEC LLC	0.0900	11/15/21	25,000,000.00	24,995,312.50	24,994,000.00
117425	NATIXIS NY BRANCH CP	0.0600	10/21/21	50,000,000.00	49,995,833.33	49,994,500.00
117426	NATIXIS NY BRANCH CP	0.0600	10/21/21	50,000,000.00	49,995,833.33	49,994,500.00
117427	SHEFFIELD RECEIVABLES	0.0900	11/22/21	50,000,000.00	49,989,750.00	49,986,500.00
117431	MONT BLANC CAPITAL	0.0900	11/17/21	25,000,000.00	24,995,187.50	24,993,750.00
117437	AUTOBAHN FUNDING CO	0.0800	10/06/21	20,000,000.00	19,998,444.44	19,998,000.00
117438	ATLANTIC ASSET SEC LLC	0.0500	09/23/21	50,000,000.00	49,998,472.22	49,997,000.00
117447	THUNDER BAY FUNDING	0.0500	10/01/21	50,000,000.00	49,997,916.67	49,996,500.00

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117448	ATLANTIC ASSET SEC LLC	0.0600	10/01/21	32,180,000.00	32,178,391.00	32,177,103.80
117449	ATLANTIC ASSET SEC LLC	0.0600	09/23/21	38,251,000.00	38,249,597.46	38,248,704.94
117450	SHEFFIELD RECEIVABLES	0.0900	11/23/21	50,000,000.00	49,989,625.00	49,986,500.00
117455	TORONTO DOMINION	0.0500	10/15/21	50,000,000.00	49,996,944.45	49,995,000.00
117456	TORONTO DOMINION	0.0500	10/15/21	50,000,000.00	49,996,944.45	49,995,000.00
117457	OLD LINE FUNDING LLC CP	0.0600	10/19/21	30,006,000.00	30,003,599.52	30,002,399.28
117458	THUNDER BAY FUNDING	0.0600	10/21/21	50,000,000.00	49,995,833.33	49,994,000.00
117464	LA FAYETTE ASSET SEC LLC	0.0900	11/05/21	25,001,000.00	24,996,937.34	24,995,999.80
117465	LA FAYETTE ASSET SEC LLC	0.0900	11/05/21	25,000,000.00	24,995,937.50	24,995,000.00
117466	THUNDER BAY FUNDING	0.0600	10/22/21	50,000,000.00	49,995,750.00	49,994,000.00
117467	LA FAYETTE ASSET SEC LLC	0.0900	11/01/21	50,000,000.00	49,992,375.00	49,990,500.00
117470	NATIXIS NY BRANCH CP	0.0600	10/22/21	22,172,000.00	22,170,115.38	22,169,561.08
117473	SHEFFIELD RECEIVABLES	0.0700	10/01/21	50,000,000.00	49,997,083.34	49,995,500.00
117474	CHARIOT FUNDING LLC CP	0.0700	10/01/21	50,000,000.00	49,997,083.34	49,996,500.00
117475	ING U.S. FUNDING LLC CP	0.1000	11/22/21	50,000,000.00	49,988,611.11	49,989,000.00
117476	SHEFFIELD RECEIVABLES	0.0600	10/25/21	50,000,000.00	49,995,500.00	49,992,000.00
117477	NATIXIS NY BRANCH CP	0.0600	10/22/21	50,000,000.00	49,995,750.00	49,994,500.00
117478	LA FAYETTE ASSET SEC LLC	0.0700	10/25/21	30,000,000.00	29,996,850.00	29,995,200.00
117481	CHARIOT FUNDING LLC CP	0.0800	10/19/21	38,500,000.00	38,495,893.33	38,495,765.00
117482	CHARIOT FUNDING LLC CP	0.0800	10/21/21	25,000,000.00	24,997,222.22	24,997,000.00
117483	ATLANTIC ASSET SEC LLC	0.0700	11/01/21	40,000,000.00	39,995,255.55	39,992,400.00
117485	CHARIOT FUNDING LLC CP	0.0800	10/21/21	49,600,000.00	49,594,488.89	49,594,048.00
117488	ING U.S. FUNDING LLC CP	0.1000	11/22/21	3,800,000.00	3,799,134.45	3,799,164.00
117489	CREDIT AGRICOLE CIB NY	0.0600	09/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117490	CREDIT AGRICOLE CIB NY	0.0600	09/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117491	CREDIT AGRICOLE CIB NY	0.0600	09/03/21	50,000,000.00	49,999,833.33	49,999,500.00
117492	CREDIT AGRICOLE CIB NY	0.0600	09/03/21	50,000,000.00	49,999,833.33	49,999,500.00
117493	CAFCO LLC CP	0.0600	10/25/21	50,000,000.00	49,995,500.00	49,992,000.00
117494	CAFCO LLC CP	0.0600	10/25/21	25,000,000.00	24,997,750.00	24,996,000.00
117495	CANADIAN IMP BK OF	0.0600	09/09/21	50,000,000.00	49,999,333.33	49,999,000.00
117496	CANADIAN IMP BK OF	0.0600	09/09/21	50,000,000.00	49,999,333.33	49,999,000.00
117497	CANADIAN IMP BK OF	0.0600	09/09/21	50,000,000.00	49,999,333.33	49,999,000.00
117500	TORONTO DOMINION	0.0600	10/26/21	50,000,000.00	49,995,416.67	49,993,000.00
117501	CREDIT AGRICOLE CIB NY	0.0500	10/18/21	50,000,000.00	49,996,736.11	49,995,500.00
117502	ATLANTIC ASSET SEC LLC	0.0600	10/18/21	25,000,000.00	24,998,041.66	24,996,750.00
117503	SHEFFIELD RECEIVABLES	0.0500	10/18/21	25,000,000.00	24,998,368.05	24,996,750.00
117504	TORONTO DOMINION	0.0600	10/28/21	50,000,000.00	49,995,250.00	49,993,000.00
117505	TORONTO DOMINION	0.0600	10/28/21	30,000,000.00	29,997,150.00	29,995,800.00
117506	THUNDER BAY FUNDING	0.0500	10/18/21	40,000,000.00	39,997,388.89	39,995,600.00
117507	TORONTO DOMINION	0.0500	10/13/21	31,497,000.00	31,495,162.68	31,493,850.30
117518	CREDIT AGRICOLE CIB NY	0.0650	09/16/21	50,000,000.00	49,998,645.83	49,998,500.00
117519	TORONTO DOMINION	0.0500	10/18/21	50,000,000.00	49,996,736.11	49,994,500.00
117520	AUTOBAHN FUNDING CO	0.0500	10/04/21	25,000,000.00	24,998,854.17	24,997,750.00
117522	THUNDER BAY FUNDING	0.0600	10/26/21	30,000,000.00	29,997,250.00	29,996,100.00
117523	TOYOTA MOTOR CREDIT	0.0700	10/29/21	50,000,000.00	49,994,361.11	49,993,000.00
117524	CRC FUNDING LLC CP	0.1000	12/03/21	50,000,000.00	49,987,083.34	49,986,000.00
117526	TOYOTA MOTOR CREDIT	0.0700	10/29/21	50,000,000.00	49,994,361.11	49,993,000.00

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117527	AUTOBAHN FUNDING CO	0.0700	10/06/21	25,000,000.00	24,998,298.61	24,997,500.00
117531	SHEFFIELD RECEIVABLES	0.0900	12/01/21	34,000,000.00	33,992,265.00	33,989,800.00
CPD TOTAL				**9,128,925,000.00**	**9,128,391,250.93**	**9,128,229,841.95**
110109	JOHNSON & JOHNSON CO.	2.2500	03/03/22	22,500,000.00	22,453,974.25	22,701,825.00
117023	TOYOTA MOTOR CREDIT	0.5000	06/18/24	11,000,000.00	10,987,805.76	10,977,340.00
CORP NOTE FXD TOTAL				**33,500,000.00**	**33,441,780.01**	**33,679,165.00**
112997	JPM CHASE BK CO NOTE	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,182,000.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,182,000.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,979,149.25	50,910,000.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	48,336,000.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	48,336,000.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,958,102.73	48,933,500.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,958,102.73	48,933,500.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,958,102.73	48,933,500.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,958,102.73	48,933,500.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,846,376.60	48,933,500.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,846,376.60	48,933,500.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,846,376.60	48,933,500.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,846,376.60	48,933,500.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,923,097.92	48,933,500.00
115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,923,097.92	48,933,500.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,923,097.92	48,933,500.00
115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,923,097.92	48,933,500.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,944,049.25	48,933,500.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,944,049.25	48,933,500.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,943,740.14	48,933,500.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,943,740.14	48,933,500.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,887,168.58	48,933,500.00
115731	USTN 0.875	0.8750	11/15/30	50,000,000.00	49,020,992.64	48,336,000.00
116457	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,678,829.03	50,068,500.00
116458	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,678,829.03	50,068,500.00
116459	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,678,829.03	50,068,500.00
116460	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,678,829.03	50,068,500.00
116461	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,678,829.03	50,068,500.00
116462	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,678,829.03	50,068,500.00
116467	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,694,951.88	50,068,500.00
116468	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,694,951.88	50,068,500.00
116469	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,694,951.88	50,068,500.00
116470	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,694,951.88	50,068,500.00
116492	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,784,910.40	50,068,500.00
116493	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,784,910.40	50,068,500.00
116494	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,784,910.40	50,068,500.00
116495	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,784,910.40	50,068,500.00
116496	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,784,910.40	50,068,500.00

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116829	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,909,532.54	49,865,500.00
116830	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,909,532.54	49,865,500.00
116831	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,909,532.54	49,865,500.00
116832	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,909,532.54	49,865,500.00
116837	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,863,349.96	50,045,000.00
116838	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,863,349.96	50,045,000.00
117095	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,736,603.04	49,847,500.00
117096	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,736,603.04	49,847,500.00
117097	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,736,603.04	49,847,500.00
117098	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,736,603.04	49,847,500.00
117099	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,736,603.04	49,847,500.00
117105	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,733,275.72	50,019,500.00
117106	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,733,275.72	50,019,500.00
117107	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,733,275.72	50,019,500.00
117108	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,733,275.72	50,019,500.00
117109	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,733,275.72	50,019,500.00
UST NOTES TOTAL				**2,600,000,000.00**	**2,590,064,755.83**	**2,577,702,000.00**
114866	UST BILL	0.1200	10/07/21	50,000,000.00	49,994,000.00	49,998,000.00
114867	UST BILL	0.1200	10/07/21	50,000,000.00	49,994,000.00	49,998,000.00
114868	UST BILL	0.1200	10/07/21	50,000,000.00	49,994,000.00	49,998,000.00
114869	UST BILL	0.1200	10/07/21	50,000,000.00	49,994,000.00	49,998,000.00
114870	UST BILL	0.1200	10/07/21	50,000,000.00	49,994,000.00	49,998,000.00
114945	UST BILL	0.1150	10/07/21	50,000,000.00	49,994,250.00	49,998,000.00
114946	UST BILL	0.1150	10/07/21	50,000,000.00	49,994,250.00	49,998,000.00
114947	UST BILL	0.1150	10/07/21	50,000,000.00	49,994,250.00	49,998,000.00
114948	UST BILL	0.1150	10/07/21	50,000,000.00	49,994,250.00	49,998,000.00
115038	UST BILL	0.1150	10/07/21	50,000,000.00	49,994,250.00	49,998,000.00
115039	UST BILL	0.1150	10/07/21	50,000,000.00	49,994,250.00	49,998,000.00
115040	UST BILL	0.1150	10/07/21	50,000,000.00	49,994,250.00	49,998,000.00
115041	UST BILL	0.1150	10/07/21	50,000,000.00	49,994,250.00	49,998,000.00
115042	UST BILL	0.1150	10/07/21	50,000,000.00	49,994,250.00	49,998,000.00
115043	UST BILL	0.1150	10/07/21	50,000,000.00	49,994,250.00	49,998,000.00
115144	UST BILL	0.1175	11/04/21	50,000,000.00	49,989,555.55	49,996,000.00
115145	UST BILL	0.1175	11/04/21	50,000,000.00	49,989,555.55	49,996,000.00
115146	UST BILL	0.1175	11/04/21	50,000,000.00	49,989,555.55	49,996,000.00
115147	UST BILL	0.1175	11/04/21	50,000,000.00	49,989,555.55	49,996,000.00
115148	UST BILL	0.1175	11/04/21	50,000,000.00	49,989,555.55	49,996,000.00
115149	UST BILL	0.1175	11/04/21	50,000,000.00	49,989,555.55	49,996,000.00
115419	UST BILL	0.0950	12/02/21	50,000,000.00	49,987,861.11	49,994,500.00
115420	UST BILL	0.0950	12/02/21	50,000,000.00	49,987,861.11	49,994,500.00
116227	UST BILL	0.0400	09/02/21	50,000,000.00	49,999,944.44	50,000,000.00
116228	UST BILL	0.0400	09/02/21	50,000,000.00	49,999,944.44	50,000,000.00
116260	UST BILL	0.0410	09/16/21	50,000,000.00	49,999,145.83	49,999,500.00
116261	UST BILL	0.0410	09/16/21	50,000,000.00	49,999,145.83	49,999,500.00
116264	UST BILL	0.0300	09/09/21	50,000,000.00	49,999,666.67	49,999,500.00
116265	UST BILL	0.0300	09/09/21	10,000,000.00	9,999,933.33	9,999,900.00

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116321	UST BILL	0.0360	12/30/21	50,000,000.00	49,994,000.00	49,991,500.00
116322	UST BILL	0.0360	12/30/21	50,000,000.00	49,994,000.00	49,991,500.00
116324	UST BILL	0.0475	01/27/22	50,000,000.00	49,990,236.12	49,991,500.00
116325	UST BILL	0.0475	01/27/22	50,000,000.00	49,990,236.12	49,991,500.00
116332	UST BILL	0.0475	12/30/21	50,000,000.00	49,992,083.35	49,991,500.00
116333	UST BILL	0.0475	12/30/21	50,000,000.00	49,992,083.35	49,991,500.00
116334	UST BILL	0.0475	12/30/21	50,000,000.00	49,992,083.35	49,991,500.00
116344	UST BILL	0.0475	02/24/22	50,000,000.00	49,988,388.90	49,986,500.00
116345	UST BILL	0.0475	02/24/22	50,000,000.00	49,988,388.90	49,986,500.00
116355	UST BILL	0.0650	03/24/22	50,000,000.00	49,981,583.32	49,988,500.00
116356	UST BILL	0.0650	03/24/22	50,000,000.00	49,981,583.32	49,988,500.00
116357	UST BILL	0.0650	03/24/22	50,000,000.00	49,981,583.32	49,988,500.00
116358	UST BILL	0.0650	03/24/22	50,000,000.00	49,981,583.32	49,988,500.00
116389	UST BILL	0.0300	09/23/21	50,000,000.00	49,999,083.33	49,999,000.00
116390	UST BILL	0.0300	09/23/21	50,000,000.00	49,999,083.33	49,999,000.00
116393	UST BILL	0.0400	12/30/21	50,000,000.00	49,993,333.34	49,991,500.00
116394	UST BILL	0.0400	12/30/21	50,000,000.00	49,993,333.34	49,991,500.00
116429	UST BILL	0.0300	09/30/21	50,000,000.00	49,998,791.67	49,998,500.00
116430	UST BILL	0.0300	09/30/21	50,000,000.00	49,998,791.67	49,998,500.00
116432	UST BILL	0.0400	12/30/21	50,000,000.00	49,993,333.33	49,991,500.00
116433	UST BILL	0.0400	12/30/21	50,000,000.00	49,993,333.33	49,991,500.00
116497	UST BILL	0.0475	03/24/22	50,000,000.00	49,986,541.67	49,988,500.00
116498	UST BILL	0.0475	03/24/22	50,000,000.00	49,986,541.67	49,988,500.00
116511	UST BILL	0.0400	02/24/22	50,000,000.00	49,990,222.22	49,986,500.00
116512	UST BILL	0.0400	02/24/22	50,000,000.00	49,990,222.22	49,986,500.00
116513	UST BILL	0.0400	02/24/22	50,000,000.00	49,990,222.22	49,986,500.00
116514	UST BILL	0.0400	02/24/22	50,000,000.00	49,990,222.22	49,986,500.00
116544	UST BILL	0.0500	02/24/22	50,000,000.00	49,987,777.78	49,986,500.00
116545	UST BILL	0.0500	02/24/22	50,000,000.00	49,987,777.78	49,986,500.00
116546	UST BILL	0.0500	02/24/22	50,000,000.00	49,987,777.78	49,986,500.00
116547	UST BILL	0.0500	02/24/22	50,000,000.00	49,987,777.78	49,986,500.00
116555	UST BILL	0.0500	03/24/22	50,000,000.00	49,985,833.34	49,988,500.00
116556	UST BILL	0.0500	03/24/22	50,000,000.00	49,985,833.34	49,988,500.00
116557	UST BILL	0.0500	03/24/22	50,000,000.00	49,985,833.34	49,988,500.00
116558	UST BILL	0.0500	03/24/22	50,000,000.00	49,985,833.34	49,988,500.00
116575	UST BILL	0.0400	01/27/22	50,000,000.00	49,991,777.77	49,991,500.00
116581	UST BILL	0.0350	12/30/21	50,000,000.00	49,994,166.66	49,991,500.00
116584	UST BILL	0.0350	12/30/21	50,000,000.00	49,994,166.66	49,991,500.00
116585	UST BILL	0.0350	12/30/21	50,000,000.00	49,994,166.66	49,991,500.00
116586	UST BILL	0.0350	12/30/21	50,000,000.00	49,994,166.66	49,991,500.00
116590	UST BILL	0.0325	10/14/21	50,000,000.00	49,998,059.03	49,997,500.00
116591	UST BILL	0.0325	10/14/21	50,000,000.00	49,998,059.03	49,997,500.00
116610	UST BILL	0.0300	10/14/21	50,000,000.00	49,998,208.34	49,997,500.00
116611	UST BILL	0.0300	10/14/21	50,000,000.00	49,998,208.34	49,997,500.00
116615	UST BILL	0.0350	10/14/21	50,000,000.00	49,997,909.72	49,997,500.00
116616	UST BILL	0.0350	10/14/21	50,000,000.00	49,997,909.72	49,997,500.00
116633	UST BILL	0.0150	09/30/21	50,000,000.00	49,999,395.83	49,998,500.00

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116634	UST BILL	0.0150	09/30/21	50,000,000.00	49,999,395.83	49,998,500.00
116635	UST BILL	0.0150	09/30/21	50,000,000.00	49,999,395.83	49,998,500.00
116636	UST BILL	0.0150	09/30/21	50,000,000.00	49,999,395.83	49,998,500.00
116659	UST BILL	0.0550	04/21/22	50,000,000.00	49,982,277.78	49,984,500.00
116670	UST BILL	0.0150	09/30/21	50,000,000.00	49,999,395.83	49,998,500.00
116671	UST BILL	0.0150	09/30/21	50,000,000.00	49,999,395.83	49,998,500.00
116672	UST BILL	0.0150	09/30/21	50,000,000.00	49,999,395.83	49,998,500.00
116673	UST BILL	0.0150	09/30/21	50,000,000.00	49,999,395.83	49,998,500.00
116692	UST BILL	0.0420	04/21/22	50,000,000.00	49,986,466.66	49,984,500.00
116693	UST BILL	0.0420	04/21/22	50,000,000.00	49,986,466.66	49,984,500.00
116753	UST BILL	0.0300	11/04/21	50,000,000.00	49,997,333.34	49,996,000.00
116754	UST BILL	0.0300	11/04/21	50,000,000.00	49,997,333.34	49,996,000.00
116787	UST BILL	0.0400	04/21/22	50,000,000.00	49,987,111.11	49,984,500.00
116788	UST BILL	0.0400	04/21/22	50,000,000.00	49,987,111.11	49,984,500.00
116802	UST BILL	0.0380	04/21/22	50,000,000.00	49,987,755.55	49,984,500.00
116825	UST BILL	0.0250	04/21/22	50,000,000.00	49,991,944.45	49,984,500.00
116826	UST BILL	0.0250	04/21/22	50,000,000.00	49,991,944.45	49,984,500.00
116963	UST BILL	0.0250	10/05/21	50,000,000.00	49,998,819.45	49,998,000.00
116964	UST BILL	0.0250	10/05/21	50,000,000.00	49,998,819.45	49,998,000.00
116990	UST BILL	0.0250	12/30/21	50,000,000.00	49,995,833.34	49,991,500.00
116991	UST BILL	0.0250	12/30/21	50,000,000.00	49,995,833.34	49,991,500.00
117005	UST BILL	0.0200	10/05/21	50,000,000.00	49,999,055.55	49,998,000.00
117006	UST BILL	0.0200	10/05/21	50,000,000.00	49,999,055.55	49,998,000.00
117201	UST BILL	0.0375	09/07/21	50,000,000.00	49,999,687.50	50,000,000.00
117202	UST BILL	0.0375	09/07/21	50,000,000.00	49,999,687.50	50,000,000.00
117211	UST BILL	0.0400	09/02/21	50,000,000.00	49,999,944.44	50,000,000.00
117261	UST BILL	0.0400	09/30/21	50,000,000.00	49,998,388.89	49,998,500.00
117293	UST BILL	0.0400	10/05/21	50,000,000.00	49,998,111.11	49,998,000.00
117351	UST BILL	0.0350	10/05/21	50,000,000.00	49,998,347.22	49,998,000.00
117352	UST BILL	0.0350	10/05/21	50,000,000.00	49,998,347.22	49,998,000.00
117393	UST BILL	0.0450	10/26/21	50,000,000.00	49,996,562.50	49,996,000.00
117394	UST BILL	0.0450	10/26/21	50,000,000.00	49,996,562.50	49,996,000.00
117400	UST BILL	0.0600	11/18/21	50,000,000.00	49,993,500.00	49,995,000.00
117401	UST BILL	0.0600	11/18/21	50,000,000.00	49,993,500.00	49,995,000.00
117402	UST BILL	0.0600	11/18/21	50,000,000.00	49,993,500.00	49,995,000.00
117403	UST BILL	0.0600	11/18/21	50,000,000.00	49,993,500.00	49,995,000.00
117429	UST BILL	0.0450	10/15/21	50,000,000.00	49,997,250.00	49,997,500.00
117430	UST BILL	0.0450	10/15/21	8,000,000.00	7,999,560.00	7,999,600.00
117433	UST BILL	0.0500	11/01/21	50,000,000.00	49,995,763.89	49,995,000.00
117434	UST BILL	0.0500	11/01/21	50,000,000.00	49,995,763.89	49,995,000.00
117435	UST BILL	0.0500	11/01/21	50,000,000.00	49,995,763.89	49,995,000.00
117436	UST BILL	0.0500	11/01/21	50,000,000.00	49,995,763.89	49,995,000.00
117441	UST BILL	0.0400	10/12/21	50,000,000.00	49,997,722.22	49,997,500.00
117442	UST BILL	0.0400	10/12/21	50,000,000.00	49,997,722.22	49,997,500.00
117443	UST BILL	0.0400	10/19/21	50,000,000.00	49,997,333.33	49,997,000.00
117444	UST BILL	0.0400	10/19/21	50,000,000.00	49,997,333.33	49,997,000.00
117451	UST BILL	0.0400	11/02/21	50,000,000.00	49,996,555.55	49,995,000.00

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117452	UST BILL	0.0400	11/02/21	50,000,000.00	49,996,555.55	49,995,000.00
117453	UST BILL	0.0400	11/02/21	50,000,000.00	49,996,555.55	49,995,000.00
117454	UST BILL	0.0400	11/02/21	50,000,000.00	49,996,555.55	49,995,000.00
117479	UST BILL	0.0525	11/01/21	50,000,000.00	49,995,552.08	49,995,000.00
117480	UST BILL	0.0525	11/01/21	50,000,000.00	49,995,552.08	49,995,000.00
117498	UST BILL	0.0400	11/09/21	50,000,000.00	49,996,166.66	49,995,000.00
117499	UST BILL	0.0400	11/09/21	50,000,000.00	49,996,166.66	49,995,000.00
117512	UST BILL	0.0400	11/16/21	50,000,000.00	49,995,777.78	49,995,000.00
117513	UST BILL	0.0400	11/16/21	50,000,000.00	49,995,777.78	49,995,000.00
117514	UST BILL	0.0400	11/16/21	50,000,000.00	49,995,777.78	49,995,000.00
117515	UST BILL	0.0400	11/16/21	50,000,000.00	49,995,777.78	49,995,000.00
US TBILLS TOTAL				**6,618,000,000.00**	**6,617,186,182.17**	**6,617,229,000.00**
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 AGY	2.9580	08/01/24	23,000,000.00	24,239,572.28	24,615,060.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,239,572.28**	**24,615,060.00**
117530	MUFG UNION BANK NA CD	0.0400	11/05/21	50,000,000.00	50,000,000.00	50,000,000.00
NEG CDS TOTAL				**50,000,000.00**	**50,000,000.00**	**50,000,000.00**
115549	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,003,500.00
115550	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,003,500.00
116130	UBS AG STAMFORD CT CD	0.1800	11/02/21	50,000,000.00	50,000,000.00	50,000,000.00
116131	UBS AG STAMFORD CT CD	0.1800	11/02/21	50,000,000.00	50,000,000.00	50,000,000.00
116256	SOCIETE GENERALE NY CD	0.1700	09/13/21	50,000,000.00	50,000,000.00	50,001,500.00
116922	SVENSKA	0.0600	09/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116981	TORONTO DOMINION	0.0400	09/15/21	50,000,000.00	50,000,000.00	49,999,000.00
116983	SVENSKA	0.0600	09/07/21	50,000,000.00	50,000,000.00	50,000,000.00
116986	CREDIT AGRICOLE CIB NY	0.0600	09/09/21	50,000,000.00	50,000,000.00	50,000,000.00
117312	CANADIAN IMP. BK OF	0.0600	09/10/21	50,000,000.00	50,000,000.00	49,999,500.00
117327	CANADIAN IMP. BK OF	0.0700	09/17/21	50,000,000.00	50,000,000.00	49,999,500.00
117343	DNB BANK ASA NY CD	0.0600	09/30/21	50,000,000.00	50,000,000.00	49,999,000.00
117350	NORDEA BANK ABP NY CD	0.0900	11/10/21	50,000,000.00	50,000,000.00	50,000,500.00
117354	DNB BANK ASA NY CD	0.0600	10/01/21	50,000,000.00	50,000,000.00	49,999,000.00
117367	NORDEA BANK ABP NY CD	0.0700	10/05/21	50,000,000.00	50,000,000.00	49,999,500.00
117398	SVENSKA	0.0900	11/15/21	50,000,000.00	50,000,000.00	49,999,000.00
117416	CREDIT AGRICOLE CIB NY	0.0800	10/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117445	NORDEA BANK ABP NY CD	0.0600	09/30/21	50,000,000.00	50,000,000.00	49,999,000.00
117446	NORDEA BANK ABP NY CD	0.0600	09/30/21	50,000,000.00	50,000,000.00	49,999,000.00
117486	CREDIT AGRICOLE CIB NY	0.0800	10/22/21	50,000,000.00	50,000,000.00	49,999,500.00
117487	CREDIT AGRICOLE CIB NY	0.0800	10/22/21	50,000,000.00	50,000,000.00	49,999,500.00
YANKEE CDS TOTAL				**1,050,000,000.00**	**1,050,000,000.00**	**1,050,000,000.00**
	PSI - NTRD TOTAL			**37,460,865,444.45**	**37,443,436,894.34**	**37,318,204,925.03**
	PSI - NTRD HISTORICAL COST TOTAL				**37,439,216,481.06**	

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Fund: Specific Purpose Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
114162	FHLB 2.03 (CALLABLE)	2.0300	07/27/40	25,230,000.00	25,230,000.00	24,490,508.70
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**24,490,508.70**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**24,490,508.70**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	8,363,600.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,630,530.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**18,994,130.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**18,994,130.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION BOND 1997	5.0000	12/02/27	3,200,000.00	3,200,000.00	3,200,000.00
LONG TERM BDS TOTAL				**3,200,000.00**	**3,200,000.00**	**3,200,000.00**
GF TOTAL				**3,200,000.00**	**3,200,000.00**	**3,200,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
117243	FFCB 2.50 (CALLABLE)	2.5000	07/29/41	22,675,000.00	22,675,000.00	22,780,665.50
FFCB TOTAL				**22,675,000.00**	**22,675,000.00**	**22,780,665.50**
114424	FHLMC 2.00 (CALLABLE)	2.0000	08/27/43	9,500,000.00	9,500,000.00	9,055,400.00
FHLMC TOTAL				**9,500,000.00**	**9,500,000.00**	**9,055,400.00**
PHHPA TOTAL				**32,175,000.00**	**32,175,000.00**	**31,836,065.50**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/21	37,007,201.54	37,007,201.54	37,007,201.54
COLLATERIZED TDS TOTAL				**37,007,201.54**	**37,007,201.54**	**37,007,201.54**
SCAQM TOTAL				**37,007,201.54**	**37,007,201.54**	**37,007,201.54**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/21	3,427,914.42	3,427,914.42	3,427,914.42
COLLATERIZED TDS TOTAL				**3,427,914.42**	**3,427,914.42**	**3,427,914.42**
SLIM TOTAL				**3,427,914.42**	**3,427,914.42**	**3,427,914.42**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/21	41,410.81	41,410.81	41,410.81
COLLATERIZED TDS TOTAL				**41,410.81**	**41,410.81**	**41,410.81**
WASIA TOTAL				**41,410.81**	**41,410.81**	**41,410.81**
SPI TOTAL				**117,081,526.77**	**117,081,526.77**	**118,997,230.97**
	SPI HISTORICAL COST TOTAL				**117,081,526.77**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/21
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 08/31/21
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	23,575,747.81
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	314,337.66
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$23,892,047.62

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/21
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	5,378,268.33
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	43,741,193.11
02/09/93	DISNEY PROJECT 1993	19,155,204.77
03/21/12	DISNEY PROJECT 2012	4,181,063.66
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,501,898.82
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	21,877,609.07
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	8,398.58
	U.S. BANK - TRUSTEE TOTAL	$145,853,728.45

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/21
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,476,441.88
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,411,460.01
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,388,415.24
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	0.07
	ZIONS BANK - TRUSTEE TOTAL	$22,276,317.20

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/21
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,985.57
	TREASURER TOTAL	$301,985.57

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 08/31/21
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 08/31/21
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	

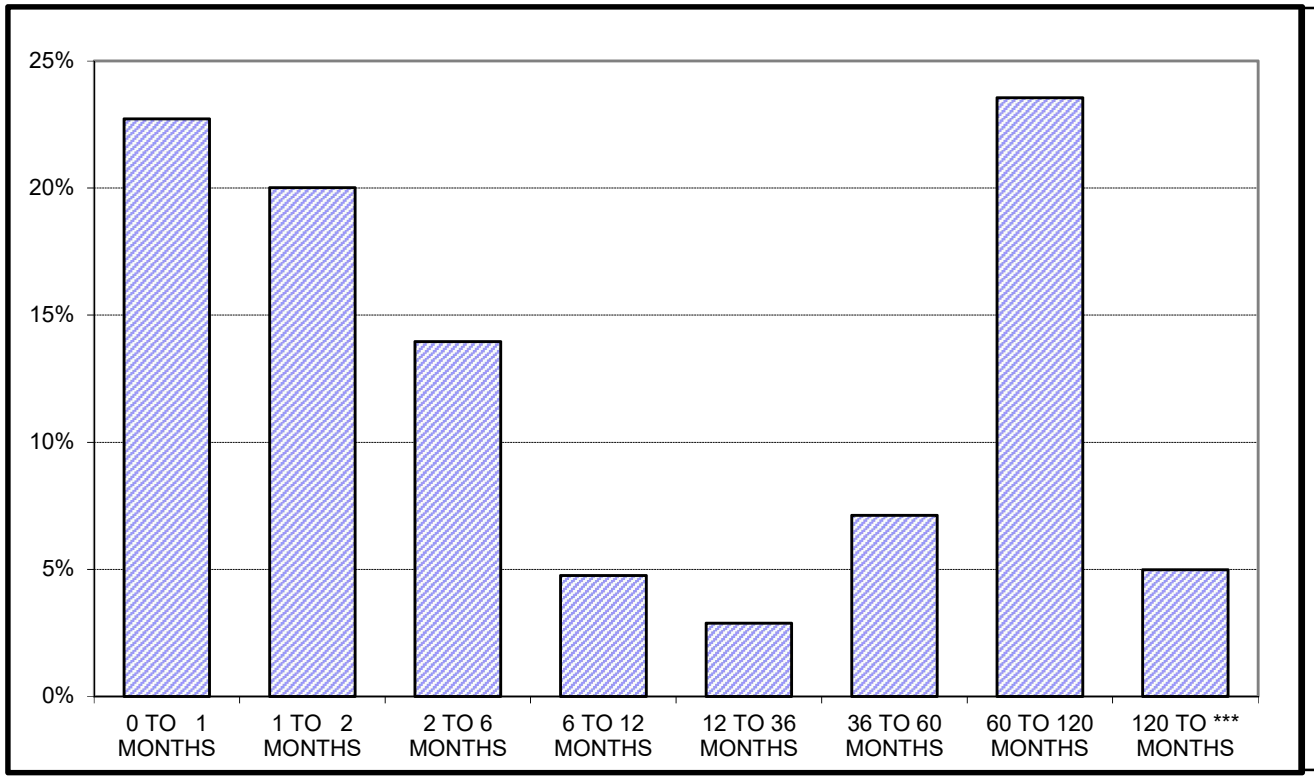
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 08/31/21
Attachment XIV

	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	1,100,000,000.00	33.00	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	9,128,391,250.93	30.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	9,207,250,938.00	581.00	DAYS	0.00	0.00	DAYS
AGENCIES	17,895,113,353.12	1,896.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	29,239,572.28	936.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	83,441,780.01	511.00	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	$37,443,436,894.34	1,059.00	DAYS	$0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 08/31/21
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	09/01/21-09/30/21	$8,506,446,523.71	22.72
1 TO 2 MONTHS	10/01/21-10/31/21	$7,497,285,546.40	20.02
2 TO 3 MONTHS	11/01/21-11/30/21	$3,202,170,284.36	8.55
3 TO 4 MONTHS	12/01/21-12/31/21	$1,133,845,319.21	3.03
4 TO 5 MONTHS	01/01/22-01/31/22	$199,966,375.01	0.53
5 TO 6 MONTHS	02/01/22-02/28/22	$692,842,338.91	1.85
6 TO 12 MONTHS	03/01/22-08/31/22	$1,782,944,087.56	4.76
12 TO 24 MONTHS	09/01/22-08/31/23	$374,859,807.73	1.00
24 TO 36 MONTHS	09/01/23-08/31/24	$701,956,352.98	1.88
36 TO 48 MONTHS	09/01/24-08/31/25	$570,940,420.64	1.53
48 TO 60 MONTHS	09/01/25-08/31/26	$2,097,439,548.73	5.60
60 TO 120 MONTHS	09/01/26-08/31/31	$8,817,835,562.52	23.55
120 TO *** MONTHS	09/01/31-	$1,864,904,726.58	4.98
Portfolio Total:		**$37,443,436,894.34**	**100.00**
AVCCD			
120 TO *** MONTHS	09/01/31-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	09/01/31-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	09/01/26-08/31/31	$3,200,000.00	100.00
Portfolio Total:		**$3,200,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	09/01/31-	$32,175,000.00	100.00
Portfolio Total:		**$32,175,000.00**	**100.00**
SCAQM			
3 TO 4 MONTHS	12/01/21-12/31/21	$37,007,201.54	100.00
Portfolio Total:		**$37,007,201.54**	**100.00**
SLIM			
3 TO 4 MONTHS	12/01/21-12/31/21	$3,427,914.42	100.00
Portfolio Total:		**$3,427,914.42**	**100.00**
WASIA			
3 TO 4 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 AUGUST 2021
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 8,506,447	22.72%
1 TO 2 MONTHS	7,497,286	20.02%
2 TO 6 MONTHS	5,228,824	13.96%
6 TO 12 MONTHS	1,782,944	4.76%
12 TO 36 MONTHS	1,076,816	2.88%
36 TO 60 MONTHS	2,668,380	7.13%
60 TO 120 MONTHS	8,817,836	23.55%
120 TO *** MONTHS	1,864,905	4.98%
	$ 37,443,437	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 08/31/21
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

JULY 31, 2021

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

JULY 2021

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POOLED MONEY INVESTMENT BOARD DESIGNATION… 34

POOLED MONEY INVESTMENT ACCOUNT

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

	July 2021	July 2020	Change
Average Daily Portfolio ($)	**185,805,146**	**107,595,280**	**+78,209,866**
Accrued Earnings ($)	**34,924**	**84,056**	**-49,132**
Effective Yield (%)	**0.221**	**0.920**	**-0.699**
Average Life-Month End (In Days)	**301**	**177**	**+124**
Total Security Transactions			
Amount ($)	**46,331,812**	**43,127,644**	**+3,204,168**
Number	**930**	**865**	**+65**
Total Time Deposit Transactions			
Amount ($)	**2,114,000**	**2,249,500**	**-135,500**
Number	**67**	**96**	**-29**
Average Workday Investment Activity ($)	**2,306,943**	**1,972,919**	**+334,024**
Prescribed Demand Account Balances For Services ($)	**1,821,000**	**1,787,400**	**+33,600**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

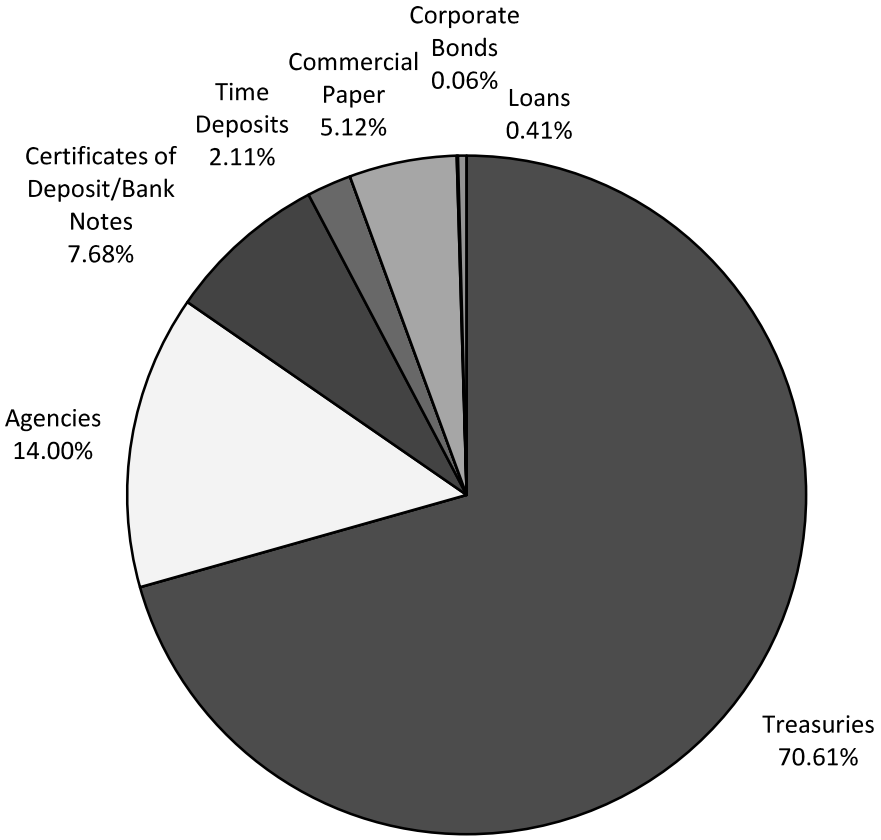
July 31, 2021

TYPE OF SECURITY	AMOUNT ($)	*PERCENT OF PORTFOLIO	*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	68,827,483	37.87	-0.00
Bonds	0	0.00	0
Notes	59,522,542	32.75	-0.00
Strips	0	0.00	0
Total Government	128,350,025	70.61	-0.01
Agency Debentures	12,164,771	6.69	+0.00
Certificates of Deposit	13,900,000	7.65	-0.00
Bank Notes	50,000	0.03	0
Repurchases	0	0.00	0
Agency Discount Notes	13,296,361	7.31	+0.00
Time Deposits	3,835,500	2.11	+0.00
GNMAs	0	0.00	0
Commercial Paper	9,303,799	5.12	-0.00
Remics	9,379	0.01	0
Corporate Bonds	112,892	0.06	0
PMIA Loans	747,545	0.41	0
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	181,770,272	100.00	

*Percentages may be off due to rounding.

INVESTMENT ACTIVITY	July 2021		June 2021	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	930	46,331,812	1,544	77,094,760
Other	19	7,086,076	16	107,433
Time Deposits	67	2,114,000	70	1,764,000
Total	1,016	55,531,888	1,630	78,966,193
PMIA Monthly Average Effective Yield (%)		0.221	0.262	
Year to Date Yield Last Day of Month (%)		0.221	0.500	

Pooled Money Investment Account
Portfolio Composition
$181.8 billion
07/31/21



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 (%)
07/01/21	**SALES**								
	DEB CL	FHLMC	0.300	07/01/21	0.300	50,000	366	150,416.67	0.300
	DEB CL	FHLMC	0.300	07/01/21	0.300	50,000	366	150,416.67	0.300
07/01/21	**REDEMPTIONS**								
	CD	MUFG UNION	0.160	07/01/21	0.160	50,000	177	39,333.33	0.162
	CD	MUFG UNION	0.160	07/01/21	0.160	50,000	177	39,333.33	0.162
	CD	CITIBANK	0.240	07/01/21	0.240	50,000	290	96,666.67	0.243
	CD	CITIBANK	0.240	07/01/21	0.240	50,000	290	96,666.67	0.243
	CP	CHARIOT		07/01/21	0.130	50,000	125	22,569.44	0.132
	CP	RABO NY		07/01/21	0.140	50,000	148	28,777.78	0.142
	CP	RABO NY		07/01/21	0.140	50,000	148	28,777.78	0.142
	CP	RABO NY		07/01/21	0.140	50,000	148	28,777.78	0.142
	CP	JPM LLC		07/01/21	0.220	50,000	241	73,638.89	0.223
	CP	JPM LLC		07/01/21	0.220	50,000	241	73,638.89	0.223
	CP	SCOTIA NY		07/01/21	0.220	50,000	267	81,583.33	0.223
	CP	SCOTIA NY		07/01/21	0.220	50,000	267	81,583.33	0.223
	DN	IBRD		07/01/21	0.085	50,000	162	19,125.00	0.086
	DN	IBRD		07/01/21	0.085	50,000	162	19,125.00	0.086
	DN	IFC		07/01/21	0.110	50,000	252	38,500.00	0.112
	DN	IFC		07/01/21	0.110	50,000	252	38,500.00	0.112
	DN	IFC		07/01/21	0.110	50,000	253	38,652.78	0.112
	DN	IFC		07/01/21	0.110	50,000	253	38,652.78	0.112
	DN	FHLB		07/01/21	0.090	50,000	282	35,250.00	0.091
	DN	FHLB		07/01/21	0.100	50,000	290	40,277.78	0.101
	DN	FHLB		07/01/21	0.100	50,000	294	40,833.33	0.101
	DN	FHLB		07/01/21	0.100	50,000	294	40,833.33	0.101
	DN	FHLB		07/01/21	0.100	50,000	295	40,972.22	0.101
	DN	FHLB		07/01/21	0.100	50,000	295	40,972.22	0.101
	DN	FHLB		07/01/21	0.120	50,000	353	58,833.33	0.122
	DN	FHLB		07/01/21	0.120	50,000	353	58,833.33	0.122
	TR	BILL		07/01/21	0.000	50,000	20	0.00	0.000
	TR	BILL		07/01/21	0.000	50,000	20	0.00	0.000
	TR	BILL		07/01/21	0.000	50,000	20	0.00	0.000
	TR	BILL		07/01/21	0.000	50,000	20	0.00	0.000
	TR	BILL		07/01/21	0.000	50,000	20	0.00	0.000
	TR	BILL		07/01/21	0.000	50,000	20	0.00	0.000
	TR	BILL		07/01/21	0.000	50,000	20	0.00	0.000
	TR	BILL		07/01/21	0.000	50,000	20	0.00	0.000
	TR	BILL		07/01/21	0.000	50,000	20	0.00	0.000
	TR	BILL		07/01/21	0.068	50,000	157	14,827.78	0.069
	TR	BILL		07/01/21	0.068	50,000	157	14,827.78	0.069
	TR	BILL		07/01/21	0.078	50,000	162	17,437.50	0.079
	TR	BILL		07/01/21	0.078	50,000	162	17,437.50	0.079
	TR	BILL		07/01/21	0.080	50,000	162	18,000.00	0.081
	TR	BILL		07/01/21	0.080	50,000	162	18,000.00	0.081

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/21	**REDEMPTIONS (Continued)**								
	TR	BILL		07/01/21	0.073	50,000	169	17,134.72	0.074
	TR	BILL		07/01/21	0.073	50,000	169	17,134.72	0.074
	TR	BILL		07/01/21	0.073	50,000	169	17,134.72	0.074
	TR	BILL		07/01/21	0.075	50,000	169	17,486.81	0.076
	TR	BILL		07/01/21	0.075	50,000	169	17,486.81	0.076
	TR	BILL		07/01/21	0.075	50,000	169	17,486.81	0.076
	TR	BILL		07/01/21	0.075	50,000	170	17,708.33	0.076
	TR	BILL		07/01/21	0.075	50,000	170	17,708.33	0.076
	TR	BILL		07/01/21	0.075	50,000	170	17,708.33	0.076
	TR	BILL		07/01/21	0.076	50,000	170	17,944.44	0.077
	TR	BILL		07/01/21	0.076	50,000	170	17,944.44	0.077
	TR	BILL		07/01/21	0.076	50,000	170	17,944.44	0.077
	TR	BILL		07/01/21	0.078	50,000	170	18,298.61	0.079
	TR	BILL		07/01/21	0.078	50,000	170	18,298.61	0.079
	TR	BILL		07/01/21	0.078	50,000	170	18,298.61	0.079
	TR	BILL		07/01/21	0.073	50,000	174	17,520.83	0.074
	TR	BILL		07/01/21	0.073	50,000	174	17,520.83	0.074
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.075	50,000	177	18,437.50	0.076
	TR	BILL		07/01/21	0.080	50,000	178	19,777.78	0.081
	TR	BILL		07/01/21	0.080	50,000	178	19,777.78	0.081
	TR	BILL		07/01/21	0.080	50,000	178	19,777.78	0.081
	TR	BILL		07/01/21	0.081	50,000	178	20,025.00	0.082
	TR	BILL		07/01/21	0.081	50,000	178	20,025.00	0.082
	TR	BILL		07/01/21	0.081	50,000	178	20,025.00	0.082
	TR	BILL		07/01/21	0.076	50,000	182	19,211.11	0.077
	TR	BILL		07/01/21	0.076	50,000	182	19,211.11	0.077
	TR	BILL		07/01/21	0.076	50,000	182	19,211.11	0.077
	TR	BILL		07/01/21	0.076	50,000	182	19,211.11	0.077
	TR	BILL		07/01/21	0.076	50,000	182	19,211.11	0.077
	TR	BILL		07/01/21	0.076	50,000	182	19,211.11	0.077
	TR	BILL		07/01/21	0.076	50,000	182	19,211.11	0.077
	TR	BILL		07/01/21	0.076	50,000	182	19,211.11	0.077
	YCD	BARCLAYS	0.190	07/01/21	0.190	50,000	175	46,180.56	0.193
	YCD	BARCLAYS	0.190	07/01/21	0.190	50,000	175	46,180.56	0.193
	YCD	BNP	0.240	07/01/21	0.240	50,000	241	80,333.33	0.243
	YCD	BNP	0.240	07/01/21	0.240	50,000	241	80,333.33	0.243

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/21	**REDEMPTIONS (Continued)**								
	YCD	CIC	0.250	07/01/21	0.250	50,000	246	85,416.67	0.253
	YCD	CIC	0.250	07/01/21	0.250	50,000	246	85,416.67	0.253
	YCD	LLOYDS	0.270	07/01/21	0.270	50,000	272	102,000.00	0.274
	YCD	LLOYDS	0.270	07/01/21	0.270	50,000	272	102,000.00	0.274
	YCD	TORONTO	0.210	07/01/21	0.210	50,000	282	82,250.00	0.213
	YCD	TORONTO	0.210	07/01/21	0.210	50,000	282	82,250.00	0.213
	YCD	RB CANADA	0.180	07/01/21	0.180	50,000	286	71,500.00	0.183
	YCD	RB CANADA	0.180	07/01/21	0.180	50,000	286	71,500.00	0.183
	YCD	SCOTIA	0.340	07/01/21	0.340	50,000	350	165,277.78	0.345
	YCD	SCOTIA	0.340	07/01/21	0.340	50,000	350	165,277.78	0.345
	YCD	SVENSKA	0.350	07/01/21	0.350	50,000	364	176,944.44	0.355
	YCD	SVENSKA	0.350	07/01/21	0.350	50,000	364	176,944.44	0.355
	YCD	CIBC	0.410	07/01/21	0.410	50,000	364	207,277.78	0.416
	YCD	CIBC	0.410	07/01/21	0.410	50,000	364	207,277.78	0.416
	YCD	CR SUISSE	0.420	07/01/21	0.420	50,000	364	212,333.33	0.426
	YCD	CR SUISSE	0.420	07/01/21	0.420	50,000	364	212,333.33	0.426
07/01/21	**PURCHASES**								
	CD	BOWEST	0.080	07/08/21	0.080	50,000			
	CD	BOWEST	0.080	07/08/21	0.080	50,000			
	CD	BOWEST	0.080	07/08/21	0.080	50,000			
	CD	BOWEST	0.080	07/08/21	0.080	50,000			
	CD	CITIBANK	0.140	04/01/22	0.140	50,000			
	CD	CITIBANK	0.140	04/01/22	0.140	50,000			
	CP	JPM LLC		03/28/22	0.170	50,000			
	CP	JPM LLC		03/28/22	0.170	50,000			
	DN	FHLB		10/25/21	0.045	50,000			
	DN	FHLB		10/25/21	0.045	50,000			
	DN	IFC		12/01/21	0.045	50,000			
	DN	IFC		12/01/21	0.045	50,000			
	DN	IFC		12/10/21	0.045	50,000			
	DN	FHLB		12/17/21	0.050	50,000			
	DN	FHLB		12/17/21	0.050	50,000			
	DN	FHLB		07/01/22	0.065	50,000			
	DN	FHLB		07/01/22	0.065	50,000			
	DN	FHLB		07/01/22	0.065	50,000			
	TR	NOTE	0.125	08/15/23	0.267	50,000			
	TR	NOTE	0.125	08/15/23	0.267	50,000			
	TR	NOTE	0.125	08/15/23	0.267	50,000			
	YCD	SWEDBANK	0.080	10/01/21	0.080	50,000			
	YCD	SWEDBANK	0.080	10/01/21	0.080	50,000			
	YCD	DNB	0.090	10/01/21	0.090	50,000			
	YCD	DNB	0.090	10/01/21	0.090	50,000			
	YCD	NORINCHUK	0.100	10/01/21	0.100	50,000			
	YCD	NORINCHUK	0.100	10/01/21	0.100	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/21	**PURCHASES (Continue)**								
	YCD	SUMI TRUST	0.100	10/01/21	0.100	50,000			
	YCD	SUMI TRUST	0.100	10/01/21	0.100	50,000			
	YCD	SUMITOMO	0.100	10/01/21	0.100	50,000			
	YCD	SUMITOMO	0.100	10/01/21	0.100	50,000			
	YCD	CIBC	0.110	01/03/22	0.110	50,000			
	YCD	CIBC	0.110	01/03/22	0.110	50,000			
07/02/21	**REDEMPTIONS**								
	CP	UPS		07/02/21	0.010	50,000	17	236.11	0.010
	YCD	SUMI TRUST	0.030	07/02/21	0.030	50,000	21	875.00	0.030
	YCD	SUMI TRUST	0.030	07/02/21	0.030	50,000	21	875.00	0.030
07/02/21	**PURCHASES**								
	YCD	LLOYDS	0.230	07/01/22	0.230	50,000			
	YCD	LLOYDS	0.230	07/01/22	0.230	50,000			
	DN	FHLB		09/24/21	0.040	50,000			
	DN	FHLB		09/24/21	0.040	50,000			
	DN	FHLB		11/24/21	0.045	50,000			
	DN	FHLB		11/24/21	0.045	50,000			
	DN	FHLB		10/08/21	0.040	50,000			
	DN	FHLB		10/08/21	0.040	50,000			
	DN	FHLB		10/08/21	0.040	50,000			
07/06/21	**REDEMPTIONS**								
	CD	BOWEST	0.080	07/06/21	0.080	50,000	8	888.89	0.081
	CD	BOWEST	0.080	07/06/21	0.080	50,000	8	888.89	0.081
	CD	BOWEST	0.080	07/06/21	0.080	50,000	8	888.89	0.081
	CP	CR AG NY		07/06/21	0.130	50,000	132	23,833.33	0.132
	CP	CR AG NY		07/06/21	0.130	50,000	132	23,833.33	0.132
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	8	444.44	0.041
	TR	BILL		07/06/21	0.040	50,000	11	611.11	0.041
	TR	BILL		07/06/21	0.040	50,000	11	611.11	0.041
	TR	BILL		07/06/21	0.040	50,000	11	611.11	0.041

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/06/21	**REDEMPTIONS (Continued)**								
	TR	BILL		07/06/21	0.030	50,000	132	5,500.00	0.030
	TR	BILL		07/06/21	0.030	50,000	132	5,500.00	0.030
	TR	BILL		07/06/21	0.030	50,000	132	5,500.00	0.030
	TR	BILL		07/06/21	0.035	50,000	132	6,416.67	0.035
	TR	BILL		07/06/21	0.035	50,000	132	6,416.67	0.035
	TR	BILL		07/06/21	0.035	50,000	132	6,416.67	0.035
	TR	BILL		07/06/21	0.036	50,000	132	6,600.00	0.037
	TR	BILL		07/06/21	0.036	50,000	132	6,600.00	0.037
	TR	BILL		07/06/21	0.045	50,000	132	8,250.00	0.046
	TR	BILL		07/06/21	0.045	50,000	132	8,250.00	0.046
	TR	BILL		07/06/21	0.061	50,000	154	13,047.22	0.062
	TR	BILL		07/06/21	0.061	50,000	154	13,047.22	0.062
	TR	BILL		07/06/21	0.061	50,000	154	13,047.22	0.062
	TR	BILL		07/06/21	0.062	50,000	154	13,261.11	0.063
	TR	BILL		07/06/21	0.062	50,000	154	13,261.11	0.063
	TR	BILL		07/06/21	0.062	50,000	154	13,261.11	0.063
07/06/21	**PURCHASES**								
	CP	CAFCO		07/19/21	0.070	50,000			
	CP	CGMI		04/01/22	0.170	50,000			
	CP	CGMI		04/01/22	0.170	50,000			
	DN	FHLB		10/01/21	0.040	50,000			
	TR	BILL		11/02/21	0.040	50,000			
	TR	BILL		11/02/21	0.040	50,000			
	TR	BILL		11/02/21	0.040	50,000			
	TR	BILL		11/02/21	0.040	50,000			
	TR	BILL		11/02/21	0.045	50,000			
	TR	BILL		11/02/21	0.045	50,000			
	TR	BILL		11/02/21	0.045	50,000			
	TR	BILL		11/02/21	0.045	50,000			
	YCD	MONTREAL	0.110	12/27/21	0.110	50,000			
	YCD	MONTREAL	0.110	12/27/21	0.110	50,000			
07/07/21	**REDEMPTIONS**								
	CD	MUFG UNION	0.020	07/07/21	0.020	50,000	26	722.22	0.020
	CD	MUFG UNION	0.020	07/07/21	0.020	50,000	26	722.22	0.020
	YCD	KBC	0.080	07/07/21	0.080	50,000	55	6,111.11	0.081
	YCD	KBC	0.080	07/07/21	0.080	50,000	55	6,111.11	0.081
07/07/21	**NO PURCHASES**								
07/08/21	**REDEMPTIONS**								
	CD	BOWEST	0.080	07/08/21	0.080	50,000	7	777.78	0.081
	CD	BOWEST	0.080	07/08/21	0.080	50,000	7	777.78	0.081

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/08/21	**REDEMPTIONS (Continued)**								
	CD	BOWEST	0.080	07/08/21	0.080	50,000	7	777.78	0.081
	CD	BOWEST	0.080	07/08/21	0.080	50,000	7	777.78	0.081
	TR	BILL		07/08/21	0.025	50,000	8	277.78	0.025
	TR	BILL		07/08/21	0.025	50,000	8	277.78	0.025
	TR	BILL		07/08/21	0.025	50,000	8	277.78	0.025
	TR	BILL		07/08/21	0.028	50,000	8	305.56	0.028
	TR	BILL		07/08/21	0.028	50,000	8	305.56	0.028
	TR	BILL		07/08/21	0.030	50,000	8	333.33	0.030
	TR	BILL		07/08/21	0.030	50,000	8	333.33	0.030
	TR	BILL		07/08/21	0.030	50,000	8	333.33	0.030
	TR	BILL		07/08/21	0.030	50,000	10	416.67	0.030
	TR	BILL		07/08/21	0.030	50,000	10	416.67	0.030
	TR	BILL		07/08/21	0.030	50,000	10	416.67	0.030
	TR	BILL		07/08/21	0.030	50,000	10	416.67	0.030
	TR	BILL		07/08/21	0.030	50,000	10	416.67	0.030
	TR	BILL		07/08/21	0.030	50,000	10	416.67	0.030
	TR	BILL		07/08/21	0.030	50,000	10	416.67	0.030
	TR	BILL		07/08/21	0.030	50,000	10	416.67	0.030
	TR	BILL		07/08/21	0.030	50,000	10	416.67	0.030
	TR	BILL		07/08/21	0.035	50,000	10	486.11	0.035
	TR	BILL		07/08/21	0.035	50,000	10	486.11	0.035
	TR	BILL		07/08/21	0.035	50,000	10	486.11	0.035
	TR	BILL		07/08/21	0.030	50,000	14	583.33	0.030
	TR	BILL		07/08/21	0.030	50,000	14	583.33	0.030
	TR	BILL		07/08/21	0.030	50,000	14	583.33	0.030
	TR	BILL		07/08/21	0.030	50,000	14	583.33	0.030
	TR	BILL		07/08/21	0.027	50,000	21	802.08	0.028
	TR	BILL		07/08/21	0.028	50,000	21	802.08	0.028
	TR	BILL		07/08/21	0.028	50,000	21	802.08	0.028
	TR	BILL		07/08/21	0.028	50,000	21	802.08	0.028
	TR	BILL		07/08/21	0.030	50,000	21	875.00	0.030
	TR	BILL		07/08/21	0.030	50,000	21	875.00	0.030
	TR	BILL		07/08/21	0.030	50,000	21	875.00	0.030
	TR	BILL		07/08/21	0.030	50,000	21	875.00	0.030
	TR	BILL		07/08/21	0.035	50,000	21	1,013.54	0.035
	TR	BILL		07/08/21	0.035	50,000	21	1,013.54	0.035
	TR	BILL		07/08/21	0.035	50,000	21	1,013.54	0.035
	TR	BILL		07/08/21	0.035	50,000	21	1,013.54	0.035
	TR	BILL		07/08/21	0.001	50,000	27	37.50	0.001
	TR	BILL		07/08/21	0.001	50,000	27	37.50	0.001
	TR	BILL		07/08/21	0.001	50,000	27	37.50	0.001
	TR	BILL		07/08/21	0.001	50,000	27	37.50	0.001
	TR	BILL		07/08/21	0.001	50,000	27	37.50	0.001
	TR	BILL		07/08/21	0.001	50,000	27	37.50	0.001
	TR	BILL		07/08/21	0.002	50,000	27	75.00	0.002
	TR	BILL		07/08/21	0.002	50,000	27	75.00	0.002
	TR	BILL		07/08/21	0.002	50,000	27	75.00	0.002

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/08/21	**REDEMPTIONS (Continued)**								
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
	TR	BILL		07/08/21	0.003	50,000	27	93.75	0.003
07/08/21	**PURCHASES**								
	YCD	KBC	0.080	08/09/21	0.080	50,000			
	YCD	KBC	0.080	08/09/21	0.080	50,000			
07/09/21	**REDEMPTIONS**								
	CP	LIBERTY		07/09/21	0.140	50,000	128	24,888.89	0.142
	CP	LIBERTY		07/09/21	0.140	50,000	128	24,888.89	0.142
	CP	COCA COLA		07/09/21	0.070	50,000	142	13,805.56	0.071
	CP	CR AG NY		07/09/21	0.130	50,000	155	27,986.11	0.132
	CP	CR AG NY		07/09/21	0.130	50,000	155	27,986.11	0.132
	CP	GOTHAM		07/09/21	0.120	50,000	155	25,833.33	0.122
	CP	SOC GEN NY		07/09/21	0.200	50,000	162	45,000.00	0.203
	CP	SOC GEN NY		07/09/21	0.200	50,000	162	45,000.00	0.203
	CP	CRC		07/09/21	0.170	50,000	170	40,138.89	0.172
	CP	CRC		07/09/21	0.170	50,000	170	40,138.89	0.172
	CP	RBC NY		07/09/21	0.170	50,000	175	41,319.44	0.173
	DN	IFC		07/09/21	0.045	50,000	135	8,437.50	0.046
	DN	IFC		07/09/21	0.045	50,000	135	8,437.50	0.046
	DN	IBRD		07/09/21	0.060	50,000	135	11,250.00	0.061
	DN	IBRD		07/09/21	0.060	50,000	135	11,250.00	0.061
	DN	IBRD		07/09/21	0.060	50,000	155	12,916.67	0.061
	DN	IBRD		07/09/21	0.060	50,000	155	12,916.67	0.061
	DN	IBRD		07/09/21	0.070	50,000	164	15,944.44	0.071
	DN	IBRD		07/09/21	0.070	50,000	164	15,944.44	0.071
	DN	IBRD		07/09/21	0.080	50,000	175	19,444.44	0.081
	DN	IBRD		07/09/21	0.080	50,000	175	19,444.44	0.081
	YCD	SUMITOMO	0.140	07/09/21	0.140	50,000	86	16,722.22	0.142
	YCD	SUMITOMO	0.140	07/09/21	0.140	50,000	86	16,722.22	0.142
	YCD	NAT AUB	0.090	07/09/21	0.090	50,000	137	17,125.00	0.091
	YCD	NAT AUB	0.090	07/09/21	0.090	50,000	137	17,125.00	0.091
	YCD	BNP	0.160	07/09/21	0.160	50,000	150	33,333.33	0.162
	YCD	BNP	0.160	07/09/21	0.160	50,000	150	33,333.33	0.162

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/09/21	**PURCHASES**								
	CP	CHARIOT		10/27/21	0.100	50,000			
	CP	MIZUHO NY		10/27/21	0.090	50,000			
	CP	MIZUHO NY		10/27/21	0.090	50,000			
	DEB	FHLB	0.250	06/03/22	0.076	50,000			
	DEB	FHLB	0.250	06/03/22	0.076	50,000			
	DEB	FHLMC	0.250	06/08/22	0.066	50,000			
	DEB	FHLMC	0.250	06/08/22	0.066	50,000			
	DEB	FHLMC	0.250	06/08/22	0.066	50,000			
	YCD	SVENSKA	0.090	10/01/21	0.090	50,000			
	YCD	SVENSKA	0.090	10/01/21	0.090	50,000			
07/12/21	**REDEMPTIONS**								
	CP	ATLANTIC		07/12/21	0.070	50,000	54	5,250.00	0.071
	YCD	NORINCHUK	0.110	07/12/21	0.110	50,000	61	9,319.44	0.112
	YCD	NORINCHUK	0.110	07/12/21	0.110	50,000	61	9,319.44	0.112
07/12/21	**PURCHASES**								
	CP	SCOTIA NY		02/01/22	0.120	50,000			
	CP	SCOTIA NY		02/01/22	0.120	50,000			
	CP	LIBERTY		10/27/21	0.100	50,000			
	TR	BILL		11/02/21	0.045	50,000			
	TR	BILL		11/02/21	0.045	50,000			
07/13/21	**REDEMPTIONS**								
	TR	BILL		07/13/21	0.051	50,000	152	10,766.67	0.052
	TR	BILL		07/13/21	0.051	50,000	152	10,766.67	0.052
	TR	BILL		07/13/21	0.051	50,000	152	10,766.67	0.052
	TR	BILL		07/13/21	0.051	50,000	152	10,766.67	0.052
	TR	BILL		07/13/21	0.051	50,000	152	10,766.67	0.052
	TR	BILL		07/13/21	0.051	50,000	152	10,766.67	0.052
	TR	BILL		07/13/21	0.055	50,000	153	11,687.50	0.056
	TR	BILL		07/13/21	0.055	50,000	153	11,687.50	0.056
	TR	BILL		07/13/21	0.055	50,000	153	11,687.50	0.056
	TR	BILL		07/13/21	0.045	50,000	154	9,625.00	0.046
	TR	BILL		07/13/21	0.045	50,000	154	9,625.00	0.046
	TR	BILL		07/13/21	0.045	50,000	154	9,625.00	0.046
	TR	BILL		07/13/21	0.045	50,000	154	9,625.00	0.046
07/13/21	**PURCHASES**								
	CP	RABO NY		12/29/21	0.110	50,000			
	DEB	FHLB	0.025	06/03/22	0.076	50,000			
	DN	IBRD		10/25/21	0.040	50,000			
	DN	IBRD		10/25/21	0.040	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/13/21	**PURCHASES (Continued)**								
	DN	IBRD		12/01/21	0.050	50,000			
	DN	IBRD		12/01/21	0.050	50,000			
	DN	IBRD		01/03/22	0.050	50,000			
	DN	IBRD		01/03/22	0.050	50,000			
	TR	BILL		11/09/21	0.043	50,000			
	TR	BILL		11/09/21	0.043	50,000			
	TR	BILL		11/09/21	0.044	50,000			
	TR	BILL		11/09/21	0.044	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.045	50,000			
	TR	BILL		11/09/21	0.047	50,000			
	TR	BILL		11/09/21	0.047	50,000			
	TR	BILL		11/09/21	0.047	50,000			
	TR	BILL		11/09/21	0.047	50,000			
	TR	NOTE	2.000	05/31/24	0.417	50,000			
	TR	NOTE	2.000	05/31/24	0.417	50,000			
	TR	NOTE	2.000	05/31/24	0.417	50,000			
	TR	NOTE	2.000	05/31/24	0.417	50,000			
	TR	NOTE	2.000	05/31/24	0.417	50,000			
	TR	NOTE	2.000	05/31/24	0.417	50,000			
	TR	NOTE	2.000	05/31/24	0.418	50,000			
	TR	NOTE	2.000	05/31/24	0.418	50,000			
	TR	NOTE	2.000	05/31/24	0.418	50,000			
	YCD	DNB	0.070	08/09/21	0.070	50,000			
	YCD	DNB	0.070	08/09/21	0.070	50,000			
	YCD	CR AG CIB	0.090	09/13/21	0.090	50,000			
	YCD	CR AG CIB	0.090	09/13/21	0.090	50,000			
	YCD	BNP	0.100	10/08/21	0.100	50,000			
	YCD	BNP	0.100	10/08/21	0.100	50,000			
07/14/21	**NO REDEMPTIONS**								
07/14/21	**PURCHASES**								
	CP	CR AG NY		08/04/21	0.080	50,000			
	CP	CR AG NY		08/04/21	0.080	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/14/21	**PURCHASES (Continued)**								
	TR	BILL		08/12/21	0.035	50,000			
	TR	BILL		08/12/21	0.035	50,000			
	TR	BILL		08/12/21	0.035	50,000			
07/15/21	**REDEMPTIONS**								
	DEB FR	IADB	2.548	07/15/21	2.290	50,000	1,142	2,808,320.63	1.285
	TR	BILL		07/15/21	0.100	50,000	350	48,611.11	0.101
	TR	BILL		07/15/21	0.100	50,000	350	48,611.11	0.101
	TR	BILL		07/15/21	0.100	50,000	350	48,611.11	0.101
	TR	BILL		07/15/21	0.100	50,000	350	48,611.11	0.101
	TR	BILL		07/15/21	0.108	50,000	350	52,256.94	0.109
	TR	BILL		07/15/21	0.108	50,000	350	52,256.94	0.109
	TR	BILL		07/15/21	0.108	50,000	350	52,256.94	0.109
	TR	BILL		07/15/21	0.108	50,000	350	52,256.94	0.109
	TR	BILL		07/15/21	0.120	50,000	351	58,500.00	0.122
	TR	BILL		07/15/21	0.125	50,000	351	60,937.50	0.127
	TR	BILL		07/15/21	0.125	50,000	351	60,937.50	0.127
	TR	BILL		07/15/21	0.126	50,000	351	61,181.25	0.127
	TR	BILL		07/15/21	0.126	50,000	351	61,181.25	0.127
	TR	BILL		07/15/21	0.126	50,000	351	61,181.25	0.127
	TR	BILL		07/15/21	0.135	50,000	357	66,937.50	0.137
	TR	BILL		07/15/21	0.135	50,000	357	66,937.50	0.137
	TR	BILL		07/15/21	0.136	50,000	357	67,433.33	0.138
	TR	BILL		07/15/21	0.136	50,000	357	67,433.33	0.138
	TR	BILL		07/15/21	0.136	50,000	357	67,433.33	0.138
	TR	BILL		07/15/21	0.138	50,000	363	69,322.92	0.140
	TR	BILL		07/15/21	0.138	50,000	363	69,322.92	0.140
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.155	50,000	364	78,361.11	0.157
	TR	BILL		07/15/21	0.156	50,000	364	78,866.67	0.158
	TR	BILL		07/15/21	0.156	50,000	364	78,866.67	0.158

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/15/21	**REDEMPTIONS (Continued)**								
	TR	NOTE	2.625	07/15/21	0.456	50,000	483	308,293.27	0.453
	TR	NOTE	2.625	07/15/21	0.456	50,000	483	308,293.27	0.453
	TR	NOTE	2.625	07/15/21	0.456	50,000	483	308,293.27	0.453
	TR	NOTE	2.625	07/15/21	0.456	50,000	483	308,293.27	0.453
	TR	NOTE	2.625	07/15/21	1.601	50,000	547	1,212,890.62	1.599
	TR	NOTE	2.625	07/15/21	1.601	50,000	547	1,212,890.62	1.599
	TR	NOTE	2.625	07/15/21	1.601	50,000	547	1,212,890.62	1.599
	TR	NOTE	2.625	07/15/21	1.675	50,000	623	1,444,887.90	1.671
	TR	NOTE	2.625	07/15/21	1.675	50,000	623	1,444,887.90	1.671
07/15/21	**PURCHASES**								
	CP	GOTHAM		10/25/21	0.100	50,000			
	CP	SOC GEN NY		12/01/21	0.110	50,000			
	CP	SOC GEN NY		12/01/21	0.110	50,000			
	DEB	FFCB	0.070	07/14/22	0.070	50,000			
	DEB	FFCB	0.070	07/14/22	0.070	50,000			
	TR	BILL		01/13/22	0.043	50,000			
	TR	BILL		01/13/22	0.043	50,000			
	TR	BILL		01/13/22	0.043	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.045	50,000			
	TR	BILL		01/13/22	0.048	50,000			
	TR	BILL		01/13/22	0.048	50,000			
	TR	BILL		01/13/22	0.048	50,000			
	TR	BILL		07/14/22	0.067	50,000			
	TR	BILL		07/14/22	0.068	50,000			
	TR	BILL		07/14/22	0.068	50,000			
	TR	BILL		07/14/22	0.068	50,000			
	TR	BILL		07/14/22	0.068	50,000			
	TR	BILL		07/14/22	0.068	50,000			
	TR	BILL		07/14/22	0.068	50,000			
	TR	BILL		07/14/22	0.068	50,000			
	TR	BILL		07/14/22	0.073	50,000			
	TR	BILL		07/14/22	0.073	50,000			
	TR	BILL		07/14/22	0.073	50,000			
	TR	BILL		07/14/22	0.073	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/15/21	**PURCHASES (Continued)**								
	TR	BILL		07/14/22	0.073	50,000			
	TR	BILL		07/14/22	0.073	50,000			
	TR	BILL		07/14/22	0.073	50,000			
	TR	BILL		07/14/22	0.073	50,000			
	TR	BILL		07/14/22	0.073	50,000			
	TR	BILL		07/14/22	0.073	50,000			
	TR	BILL		07/14/22	0.073	50,000			
	TR	BILL		07/14/22	0.073	50,000			
	YCD	MUFG BK	0.070	09/13/21	0.070	50,000			
	YCD	MUFG BK	0.070	09/13/21	0.070	50,000			
	YCD	CB AUS	0.110	01/13/22	0.110	50,000			
	YCD	CB AUS	0.110	01/13/22	0.110	50,000			
07/16/21	**REDEMPTIONS**								
	CP	APPLE		07/16/21	0.020	40,500	35	787.50	0.020
	CP	PROCTER		07/16/21	0.050	5,000	92	638.89	0.051
	CP	PROCTER		07/16/21	0.050	50,000	92	6,388.89	0.051
	CP	PROCTER		07/16/21	0.050	50,000	92	6,388.89	0.051
	CP	MUFG BK		07/16/21	0.120	50,000	93	15,500.00	0.122
	CP	MUFG BK		07/16/21	0.120	50,000	93	15,500.00	0.122
	CP	APPLE		07/16/21	0.050	50,000	134	9,305.56	0.051
	CP	NATIXIS NY		07/16/21	0.120	50,000	135	22,500.00	0.122
	CP	NATIXIS NY		07/16/21	0.120	50,000	135	22,500.00	0.122
	CP	SOC GEN NY		07/16/21	0.180	50,000	162	40,500.00	0.183
	CP	SOC GEN NY		07/16/21	0.180	50,000	162	40,500.00	0.183
	DEB	FHLB	0.115	07/16/21	0.115	50,000	296	46,798.61	0.115
	DEB	FHLB	0.115	07/16/21	0.115	50,000	296	46,798.61	0.115
	DN	FHLB		07/16/21	0.036	50,000	28	1,400.00	0.037
	DN	FHLB		07/16/21	0.036	50,000	28	1,400.00	0.037
	DN	FHLB		07/16/21	0.040	50,000	28	1,555.56	0.041
	DN	FHLB		07/16/21	0.040	50,000	28	1,555.56	0.041
	YCD	MUFG BK	0.020	07/16/21	0.020	50,000	31	861.11	0.020
	YCD	MUFG BK	0.020	07/16/21	0.020	50,000	31	861.11	0.020
	YCD	DNB	0.100	07/16/21	0.100	50,000	94	13,055.56	0.101
	YCD	DNB	0.100	07/16/21	0.100	50,000	94	13,055.56	0.101
	YCD	BNP	0.140	07/16/21	0.140	50,000	135	26,250.00	0.142
	YCD	BNP	0.140	07/16/21	0.140	50,000	135	26,250.00	0.142
	YCD	RABOBANK	0.150	07/16/21	0.150	50,000	182	37,916.67	0.152
	YCD	RABOBANK	0.150	07/16/21	0.150	50,000	182	37,916.67	0.152
	YCD	CIC	0.160	07/16/21	0.160	50,000	182	40,444.44	0.162
	YCD	CIC	0.160	07/16/21	0.160	50,000	182	40,444.44	0.162
07/16/21	**PURCHASES**								
	CP	PROCTER		10/08/21	0.050	5,000			
	CP	PROCTER		10/08/21	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 (%)
07/16/21	**PURCHASES (Continued)**								
	CP	PROCTER		10/08/21	0.050	50,000			
	CP	JUPITER		10/22/21	0.100	50,000			
	CP	APPLE		10/27/21	0.060	50,000			
	TR	NOTE	0.375	07/15/24	0.441	50,000			
	TR	NOTE	0.375	07/15/24	0.441	50,000			
	TR	NOTE	0.375	07/15/24	0.445	50,000			
	TR	NOTE	0.375	07/15/24	0.445	50,000			
07/19/21	**REDEMPTIONS**								
	CP	CAFCO		07/19/21	0.070	50,000	13	1,263.89	0.071
	CP	JUPITER		07/19/21	0.050	50,000	32	2,222.22	0.051
	CP	APPLE		07/19/21	0.040	50,000	70	3,888.89	0.041
	CP	MIZUHO NY		07/19/21	0.130	50,000	95	17,152.78	0.132
	CP	MIZUHO NY		07/19/21	0.130	50,000	95	17,152.78	0.132
	YCD	CR AG CIB	0.080	07/19/21	0.080	50,000	67	7,444.44	0.081
	YCD	CR AG CIB	0.080	07/19/21	0.080	50,000	67	7,444.44	0.081
	YCD	NORINCHUK	0.150	07/19/21	0.150	50,000	89	18,541.67	0.152
	YCD	NORINCHUK	0.150	07/19/21	0.150	50,000	89	18,541.67	0.152
07/19/21	**PURCHASES**								
	DN	FHLB		10/08/21	0.040	50,000			
	DN	FHLB		10/08/21	0.040	50,000			
	TR	BILL		11/09/21	0.040	50,000			
	TR	BILL		11/09/21	0.040	50,000			
	TR	BILL		11/09/21	0.040	50,000			
	TR	BILL		11/09/21	0.040	50,000			
	TR	BILL		11/09/21	0.040	50,000			
	YCD	KBC	0.090	10/01/21	0.090	50,000			
	YCD	KBC	0.090	10/01/21	0.090	50,000			
	YCD	SWEDBANK	0.090	10/25/21	0.090	50,000			
	YCD	SWEDBANK	0.090	10/25/21	0.090	50,000			
07/20/21	**REDEMPTIONS**								
	DEB	IFC	1.125	07/20/21	0.172	50,000	305	72,375.00	0.172
	DEB	IFC	1.125	07/20/21	0.172	50,000	305	72,375.00	0.172
	TR	BILL		07/20/21	0.005	50,000	34	236.11	0.005
	TR	BILL		07/20/21	0.005	50,000	34	236.11	0.005
	TR	BILL		07/20/21	0.005	50,000	34	236.11	0.005
	TR	BILL		07/20/21	0.005	50,000	34	236.11	0.005
	TR	BILL		07/20/21	0.008	50,000	34	377.78	0.008
	TR	BILL		07/20/21	0.008	50,000	34	377.78	0.008
	TR	BILL		07/20/21	0.008	50,000	34	377.78	0.008
	TR	BILL		07/20/21	0.008	50,000	34	377.78	0.008

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/20/21	**REDEMPTIONS (Continued)**								
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	35	243.06	0.005
	TR	BILL		07/20/21	0.005	50,000	42	291.67	0.005
	TR	BILL		07/20/21	0.005	50,000	42	291.67	0.005
	TR	BILL		07/20/21	0.005	50,000	42	291.67	0.005
	TR	BILL		07/20/21	0.005	50,000	42	291.67	0.005
	TR	BILL		07/20/21	0.005	50,000	42	291.67	0.005
	TR	BILL		07/20/21	0.005	50,000	42	291.67	0.005
	TR	BILL		07/20/21	0.030	50,000	151	6,291.67	0.030
	TR	BILL		07/20/21	0.030	50,000	151	6,291.67	0.030
	TR	BILL		07/20/21	0.030	50,000	151	6,291.67	0.030
	TR	BILL		07/20/21	0.035	50,000	151	7,340.28	0.035
	TR	BILL		07/20/21	0.035	50,000	151	7,340.28	0.035
	TR	BILL		07/20/21	0.035	50,000	151	7,340.28	0.035
07/20/21	**PURCHASES**								
	DN	FHLB		09/01/21	0.030	50,000			
	TR	BILL		11/16/21	0.045	50,000			
	TR	BILL		11/16/21	0.045	50,000			
	TR	BILL		11/16/21	0.045	50,000			
	TR	BILL		11/16/21	0.045	50,000			
	TR	BILL		11/16/21	0.045	50,000			
	TR	BILL		11/16/21	0.045	50,000			
	TR	BILL		11/16/21	0.045	50,000			
	TR	BILL		11/16/21	0.045	50,000			
	TR	BILL		11/16/21	0.045	50,000			
	TR	NOTE	0.375	07/15/24	0.361	50,000			
	TR	NOTE	0.375	07/15/24	0.361	50,000			
	TR	NOTE	0.375	07/15/24	0.361	50,000			
	TR	NOTE	0.375	07/15/24	0.361	50,000			
	TR	NOTE	0.375	07/15/24	0.361	50,000			
	TR	NOTE	0.375	07/15/24	0.361	50,000			
	TR	NOTE	0.375	07/15/24	0.362	50,000			
	TR	NOTE	0.375	07/15/24	0.362	50,000			
	TR	NOTE	0.375	07/15/24	0.362	50,000			
	TR	NOTE	0.375	07/15/24	0.362	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/21/21	**REDEMPTIONS**								
	DEB	FHLB	0.110	07/21/21	0.116	50,000	274	43,752.78	0.117
	DEB	FHLB	0.110	07/21/21	0.116	50,000	274	43,752.78	0.117
	DEB	FHLB	0.110	07/21/21	0.116	50,000	274	43,752.78	0.117
07/21/21	**PURCHASES**								
	DN	FHLB		09/24/21	0.040	50,000			
	DN	FHLB		09/24/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	YCD	CIC	0.130	02/01/22	0.130	50,000			
	YCD	CIC	0.130	02/01/22	0.130	50,000			
07/22/21	**REDEMPTIONS**								
	TR	BILL		07/22/21	0.033	50,000	34	1,534.72	0.033
	TR	BILL		07/22/21	0.033	50,000	34	1,534.72	0.033
	TR	BILL		07/22/21	0.033	50,000	34	1,534.72	0.033
	TR	BILL		07/22/21	0.033	50,000	34	1,534.72	0.033
	TR	BILL		07/22/21	0.033	50,000	34	1,558.33	0.033
	TR	BILL		07/22/21	0.033	50,000	34	1,558.33	0.033
	TR	BILL		07/22/21	0.033	50,000	34	1,558.33	0.033
	TR	BILL		07/22/21	0.033	50,000	34	1,558.33	0.033
	TR	BILL		07/22/21	0.035	50,000	34	1,652.78	0.035
	TR	BILL		07/22/21	0.035	50,000	34	1,652.78	0.035
	TR	BILL		07/22/21	0.035	50,000	34	1,652.78	0.035
	TR	BILL		07/22/21	0.035	50,000	34	1,652.78	0.035
	TR	BILL		07/22/21	0.065	50,000	176	15,888.89	0.066
	TR	BILL		07/22/21	0.065	50,000	176	15,888.89	0.066
	TR	BILL		07/22/21	0.069	50,000	176	16,866.67	0.070
	TR	BILL		07/22/21	0.069	50,000	176	16,866.67	0.070
	TR	BILL		07/22/21	0.070	50,000	176	17,111.11	0.071
	TR	BILL		07/22/21	0.070	50,000	176	17,111.11	0.071
	TR	BILL		07/22/21	0.070	50,000	176	17,111.11	0.071
	TR	BILL		07/22/21	0.070	50,000	176	17,111.11	0.071
	TR	BILL		07/22/21	0.070	50,000	176	17,111.11	0.071
	TR	BILL		07/22/21	0.073	50,000	177	17,822.92	0.074
	TR	BILL		07/22/21	0.073	50,000	177	17,822.92	0.074
	TR	BILL		07/22/21	0.081	50,000	178	20,025.00	0.082
	TR	BILL		07/22/21	0.081	50,000	178	20,025.00	0.082
	TR	BILL		07/22/21	0.081	50,000	178	20,025.00	0.082
	TR	BILL		07/22/21	0.081	50,000	181	20,362.50	0.082
	TR	BILL		07/22/21	0.081	50,000	181	20,362.50	0.082
	TR	BILL		07/22/21	0.083	50,000	181	20,739.58	0.084
	TR	BILL		07/22/21	0.083	50,000	181	20,739.58	0.084
	TR	BILL		07/22/21	0.083	50,000	181	20,739.58	0.084

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/22/21	**REDEMPTIONS (Continued)**								
	TR	BILL		07/22/21	0.086	50,000	182	21,612.50	0.087
	TR	BILL		07/22/21	0.086	50,000	182	21,612.50	0.087
	TR	BILL		07/22/21	0.086	50,000	182	21,612.50	0.087
	TR	BILL		07/22/21	0.086	50,000	182	21,738.89	0.087
	TR	BILL		07/22/21	0.086	50,000	182	21,738.89	0.087
	TR	BILL		07/22/21	0.086	50,000	182	21,738.89	0.087
07/22/21	**PURCHASES**								
	CD	BOWEST	0.110	12/01/21	0.110	50,000			
	CD	BOWEST	0.110	12/01/21	0.110	50,000			
	CP	APPLE		10/08/21	0.060	50,000			
	CP	APPLE		10/08/21	0.060	50,000			
	CP	JUPITER		10/25/21	0.100	50,000			
	DEB	FHLB	0.040	10/08/21	0.041	50,000			
	DEB	FHLB	0.040	10/08/21	0.041	50,000			
	DEB CL STEP	FHLB	0.200	01/22/25	0.200	50,000			
	DEB CL STEP	FHLB	0.200	01/22/25	0.200	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	IBRD		12/01/21	0.040	50,000			
	DN	IBRD		12/01/21	0.040	50,000			
	DN	IBRD		01/03/22	0.040	50,000			
	DN	IBRD		01/03/22	0.040	50,000			
	DN	IFC		01/10/22	0.040	50,000			
	DN	FHLB		02/01/22	0.045	50,000			
	DN	FHLB		02/01/22	0.045	50,000			
	TR	BILL		11/09/21	0.041	50,000			
	TR	BILL		11/09/21	0.041	50,000			
	TR	BILL		11/09/21	0.041	50,000			
	TR	BILL		11/09/21	0.041	50,000			
	TR	BILL		11/09/21	0.041	50,000			
	TR	BILL		11/09/21	0.041	50,000			
	TR	BILL		11/09/21	0.043	50,000			
	TR	BILL		11/09/21	0.043	50,000			
	TR	BILL		11/09/21	0.043	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	YCD	BNP	0.120	12/01/21	0.120	50,000			
	YCD	BNP	0.120	12/01/21	0.120	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/23/21	REDEMPTIONS								
	CD	BOWEST	0.130	07/23/21	0.130	50,000	149	26,902.78	0.132
	CD	BOWEST	0.130	07/23/21	0.130	50,000	149	26,902.78	0.132
	CP	VERSAILLES		07/23/21	0.140	50,000	85	16,527.78	0.142
	CP	MUFG BK		07/23/21	0.100	50,000	91	12,638.89	0.101
	CP	MUFG BK		07/23/21	0.100	50,000	91	12,638.89	0.101
	CP	GOTHAM		07/23/21	0.130	50,000	92	16,611.11	0.132
	CP	OLD LINE		07/23/21	0.130	50,000	98	17,694.44	0.132
	CP	APPLE		07/23/21	0.050	5,000	105	729.17	0.051
	CP	APPLE		07/23/21	0.050	50,000	105	7,291.67	0.051
	CP	CAFCO		07/23/21	0.130	50,000	106	19,138.89	0.132
	CP	PROCTER		07/23/21	0.050	50,000	107	7,430.56	0.051
	CP	JUPITER		07/23/21	0.150	50,000	127	26,458.33	0.152
	CP	CGMI		07/23/21	0.150	50,000	133	27,708.33	0.152
	CP	JUPITER		07/23/21	0.150	50,000	136	28,333.33	0.152
	CP	BNP NY		07/23/21	0.130	50,000	144	26,000.00	0.132
	CP	BNP NY		07/23/21	0.130	50,000	144	26,000.00	0.132
	CP	BNP NY		07/23/21	0.130	50,000	144	26,000.00	0.132
	CP	APPLE		07/23/21	0.050	50,000	147	10,208.33	0.051
	CP	SOC GEN NY		07/23/21	0.170	50,000	149	35,180.06	0.172
	CP	SOC GEN NY		07/23/21	0.170	50,000	149	35,180.06	0.172
	CP	SOC GEN NY		07/23/21	0.170	50,000	149	35,180.06	0.172
	CP	SOC GEN NY		07/23/21	0.170	50,000	149	35,180.06	0.172
	CP	THUNDER		07/23/21	0.150	50,000	154	32,083.33	0.152
	CP	CR AG NY		07/23/21	0.120	50,000	156	26,000.00	0.122
	CP	CR AG NY		07/23/21	0.120	50,000	156	26,000.00	0.122
	DEB	IBRD	2.750	07/23/21	0.150	50,000	256	54,238.89	0.152
	DN	FHLB		07/23/21	0.005	50,000	42	291.67	0.005
	DN	IBRD		07/23/21	0.040	50,000	136	7,555.56	0.041
	DN	IBRD		07/23/21	0.040	50,000	136	7,555.56	0.041
	DN	IBRD		07/23/21	0.060	50,000	149	12,416.67	0.061
	DN	IBRD		07/23/21	0.060	50,000	149	12,416.67	0.061
	DN	IBRD		07/23/21	0.060	50,000	155	12,916.67	0.061
	DN	IBRD		07/23/21	0.060	50,000	155	12,916.67	0.061
	DN	IBRD		07/23/21	0.060	50,000	156	13,000.00	0.061
	DN	IBRD		07/23/21	0.060	50,000	156	13,000.00	0.061
	YCD	MUFG BK	0.050	07/23/21	0.050	50,000	67	4,652.78	0.051
	YCD	MUFG BK	0.050	07/23/21	0.050	50,000	67	4,652.78	0.051
	YCD	MIZUHO	0.150	07/23/21	0.150	50,000	106	22,083.33	0.152
	YCD	MIZUHO	0.150	07/23/21	0.150	50,000	106	22,083.33	0.152
	YCD	SUMITOMO	0.150	07/23/21	0.150	50,000	107	22,291.67	0.152
	YCD	SUMITOMO	0.150	07/23/21	0.150	50,000	107	22,291.67	0.152
	YCD	SVENSKA	0.110	07/23/21	0.110	50,000	108	16,500.00	0.112
	YCD	SVENSKA	0.110	07/23/21	0.110	50,000	108	16,500.00	0.112
	YCD	SE BANKEN	0.150	07/23/21	0.150	50,000	122	25,416.67	0.152
	YCD	SE BANKEN	0.150	07/23/21	0.150	50,000	122	25,416.67	0.152
	YCD	SOC GEN	0.130	07/23/21	0.130	50,000	128	23,111.11	0.132
	YCD	SOC GEN	0.130	07/23/21	0.130	50,000	128	23,111.11	0.132

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/23/21	**REDEMPTIONS (Continued)**								
	YCD	TORONTO	0.120	07/23/21	0.120	50,000	144	24,000.00	0.122
	YCD	TORONTO	0.120	07/23/21	0.120	50,000	144	24,000.00	0.122
	YCD	NORDEA ABP	0.150	07/23/21	0.150	50,000	156	32,500.00	0.152
	YCD	NORDEA ABP	0.150	07/23/21	0.150	50,000	156	32,500.00	0.152
07/23/21	**PURCHASES**								
	CP	CR AG NY		07/28/21	0.070	50,000			
	CP	CR AG NY		07/28/21	0.070	50,000			
	CP	RABO NY		07/28/21	0.080	50,000			
	CP	RABO NY		07/28/21	0.080	50,000			
	CP	CHARIOT		08/23/21	0.080	50,000			
	CP	PROCTER		10/22/21	0.050	50,000			
	CP	APPLE		10/25/21	0.060	5,000			
	CP	APPLE		10/25/21	0.060	50,000			
	CP	APPLE		10/25/21	0.060	50,000			
	DEB	IADB	0.500	05/24/23	0.207	50,000			
	DEB	IADB	0.500	05/24/23	0.207	50,000			
	DN	FHLB		10/22/21	0.043	50,000			
	DN	FHLB		10/22/21	0.043	50,000			
	DN	FHLB		01/24/22	0.040	50,000			
	DN	FHLB		01/24/22	0.040	50,000			
	DN	IBRD		01/24/22	0.040	50,000			
	DN	IBRD		01/24/22	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.043	50,000			
	TR	BILL		12/23/21	0.043	50,000			
	TR	BILL		12/23/21	0.043	50,000			
	TR	BILL		01/13/22	0.040	50,000			
	TR	BILL		01/13/22	0.040	50,000			
	TR	BILL		01/13/22	0.040	50,000			
	TR	BILL		01/13/22	0.040	50,000			
	TR	BILL		01/13/22	0.040	50,000			
	TR	BILL		01/13/22	0.040	50,000			
	YCD	CB AUS	0.120	01/24/22	0.120	50,000			
	YCD	CB AUS	0.120	01/24/22	0.120	50,000			
	YCD	CB AUS	0.120	01/24/22	0.120	50,000			
07/26/21	**REDEMPTIONS**								
	CD	MUFG UNION	0.160	07/26/21	0.160	50,000	193	42,888.89	0.162
	CD	MUFG UNION	0.160	07/26/21	0.160	50,000	193	42,888.89	0.162
	CP	MUFG BK		07/26/21	0.050	50,000	68	4,722.22	0.051
	CP	MUFG BK		07/26/21	0.050	50,000	68	4,722.22	0.051
	CP	CAFCO		07/26/21	0.160	50,000	167	37,111.11	0.162

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/26/21	**REDEMPTIONS (Continued)**								
	CP	BNP NY		07/26/21	0.180	50,000	172	43,000.00	0.183
	CP	BNP NY		07/26/21	0.180	50,000	172	43,000.00	0.183
	CP	NATIXIS NY		07/26/21	0.170	50,000	192	45,333.33	0.173
	CP	NATIXIS NY		07/26/21	0.170	50,000	192	45,333.33	0.173
	CP	SOC GEN NY		07/26/21	0.220	50,000	192	58,666.67	0.223
	CP	SOC GEN NY		07/26/21	0.220	50,000	192	58,666.67	0.223
	DN	FHLB		07/26/21	0.020	50,000	111	3,083.33	0.020
	DN	FHLB		07/26/21	0.020	50,000	111	3,083.33	0.020
	DN	IFC		07/26/21	0.045	50,000	160	10,000.00	0.046
	DN	IBRD		07/26/21	0.085	50,000	178	21,013.89	0.086
	DN	IBRD		07/26/21	0.085	50,000	178	21,013.89	0.086
	YCD	KBC	0.080	07/26/21	0.080	50,000	69	7,666.67	0.081
	YCD	KBC	0.080	07/26/21	0.080	50,000	69	7,666.67	0.081
	YCD	MUFG BK	0.060	07/26/21	0.060	50,000	75	6,250.00	0.061
	YCD	MUFG BK	0.060	07/26/21	0.060	50,000	75	6,250.00	0.061
	YCD	SUMI TRUST	0.150	07/26/21	0.150	50,000	103	21,458.33	0.152
	YCD	SUMI TRUST	0.150	07/26/21	0.150	50,000	103	21,458.33	0.152
	YCD	NORDEA ABP	0.170	07/26/21	0.170	50,000	187	44,152.78	0.172
	YCD	NORDEA ABP	0.170	07/26/21	0.170	50,000	187	44,152.78	0.172
	YCD	FORTIS	0.180	07/26/21	0.180	50,000	187	46,750.00	0.183
	YCD	FORTIS	0.180	07/26/21	0.180	50,000	187	46,750.00	0.183
	YCD	MONTREAL	0.180	07/26/21	0.180	50,000	188	47,000.00	0.183
	YCD	MONTREAL	0.180	07/26/21	0.180	50,000	188	47,000.00	0.183
	YCD	BARCLAYS	0.220	07/26/21	0.220	50,000	192	58,666.67	0.223
	YCD	BARCLAYS	0.220	07/26/21	0.220	50,000	192	58,666.67	0.223
07/26/21	**NO PURCHASES**								
07/27/21	**REDEMPTIONS**								
	CP	APPLE		07/27/21	0.010	50,000	64	888.89	0.010
	CP	APPLE		07/27/21	0.010	50,000	64	888.89	0.010
	TR	BILL		07/27/21	0.010	50,000	41	569.44	0.010
	TR	BILL		07/27/21	0.010	50,000	41	569.44	0.010
	TR	BILL		07/27/21	0.010	50,000	41	569.44	0.010
	TR	BILL		07/27/21	0.010	50,000	41	569.44	0.010
	TR	BILL		07/27/21	0.010	50,000	41	569.44	0.010
	TR	BILL		07/27/21	0.010	50,000	41	569.44	0.010
	TR	BILL		07/27/21	0.010	50,000	41	569.44	0.010
	TR	BILL		07/27/21	0.010	50,000	41	569.44	0.010
	TR	BILL		07/27/21	0.013	50,000	41	711.81	0.013
	TR	BILL		07/27/21	0.013	50,000	41	711.81	0.013
	TR	BILL		07/27/21	0.013	50,000	41	711.81	0.013
	TR	BILL		07/27/21	0.013	50,000	41	711.81	0.013
	TR	BILL		07/27/21	0.005	50,000	46	319.44	0.005
	TR	BILL		07/27/21	0.005	50,000	46	319.44	0.005
	TR	BILL		07/27/21	0.005	50,000	46	319.44	0.005

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/27/21	**REDEMPTIONS (Continued)**								
	TR	BILL		07/27/21	0.005	50,000	46	319.44	0.005
	TR	BILL		07/27/21	0.005	50,000	46	319.44	0.005
	TR	BILL		07/27/21	0.005	50,000	46	319.44	0.005
	TR	BILL		07/27/21	0.005	50,000	47	326.39	0.005
	TR	BILL		07/27/21	0.005	50,000	47	326.39	0.005
	TR	BILL		07/27/21	0.005	50,000	47	326.39	0.005
	TR	BILL		07/27/21	0.005	50,000	47	326.39	0.005
	TR	BILL		07/27/21	0.005	50,000	47	326.39	0.005
	TR	BILL		07/27/21	0.005	50,000	47	326.39	0.005
	YCD	CR AG CIB	0.090	07/27/21	0.090	50,000	69	8,625.00	0.091
	YCD	CR AG CIB	0.090	07/27/21	0.090	50,000	69	8,625.00	0.091
	YCD	DNB	0.080	07/27/21	0.080	50,000	76	8,444.44	0.081
	YCD	DNB	0.080	07/27/21	0.080	50,000	76	8,444.44	0.081
	YCD	MIZUHO	0.150	07/27/21	0.150	50,000	105	21,875.00	0.152
	YCD	MIZUHO	0.150	07/27/21	0.150	50,000	105	21,875.00	0.152
07/27/21	**PURCHASES**								
	CD	BOWEST	0.080	08/27/21	0.080	50,000			
	CD	BOWEST	0.080	08/27/21	0.080	50,000			
	CP	MUFG BK		08/04/21	0.050	50,000			
	CP	MUFG BK		08/04/21	0.050	50,000			
	CP	JUPITER		08/27/21	0.080	50,000			
	CP	JUPITER		08/27/21	0.080	50,000			
	CP	MIZUHO NY		10/27/21	0.090	50,000			
	CP	MIZUHO NY		10/27/21	0.090	50,000			
	CP	NATIXIS NY		11/08/21	0.110	50,000			
	CP	NATIXIS NY		11/08/21	0.110	50,000			
	DEB	FFCB	0.060	07/21/22	0.076	50,000			
	DEB	FFCB	0.060	07/21/22	0.076	50,000			
	DN	IBRD		12/01/21	0.050	50,000			
	DN	IBRD		12/01/21	0.050	50,000			
	TR	BILL		11/16/21	0.043	50,000			
	TR	BILL		11/16/21	0.043	50,000			
	TR	BILL		11/16/21	0.043	50,000			
	TR	BILL		11/16/21	0.043	50,000			
	TR	BILL		11/16/21	0.043	50,000			
	TR	BILL		11/16/21	0.043	50,000			
	TR	BILL		12/23/21	0.033	50,000			
	TR	BILL		12/23/21	0.033	50,000			
	TR	BILL		12/23/21	0.033	50,000			
	TR	BILL		12/23/21	0.035	50,000			
	TR	BILL		12/23/21	0.035	50,000			
	TR	BILL		12/23/21	0.035	50,000			
	YCD	KBC	0.080	08/27/21	0.080	50,000			
	YCD	KBC	0.080	08/27/21	0.080	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/27/21	**PURCHASES (Continued)**								
	YCD	SUMI TRUST	0.110	10/27/21	0.110	50,000			
	YCD	SUMI TRUST	0.110	10/27/21	0.110	50,000			
07/28/21	**REDEMPTIONS**								
	CP	CR AG NY		07/28/21	0.070	50,000	5	486.11	0.071
	CP	CR AG NY		07/28/21	0.070	50,000	5	486.11	0.071
	CP	RABO NY		07/28/21	0.080	50,000	5	555.56	0.081
	CP	RABO NY		07/28/21	0.080	50,000	5	555.56	0.081
	DN	FHLB		07/28/21	0.070	50,000	225	21,875.00	0.071
	DN	FHLB		07/28/21	0.070	50,000	225	21,875.00	0.071
	DN	FHLB		07/28/21	0.070	50,000	225	21,875.00	0.071
	DN	FHLB		07/28/21	0.070	50,000	225	21,875.00	0.071
07/28/21	**PURCHASES**								
	CP	GOTHAM		11/10/21	0.090	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		08/26/21	0.031	50,000			
	TR	BILL		08/26/21	0.031	50,000			
	TR	BILL		08/26/21	0.031	50,000			
	YCD	CR AG CIB	0.080	08/04/21	0.080	50,000			
	YCD	CR AG CIB	0.080	08/04/21	0.080	50,000			
	YCD	NORINCHUK	0.070	08/27/21	0.070	50,000			
	YCD	NORINCHUK	0.070	08/27/21	0.070	50,000			
07/29/21	**REDEMPTIONS**								
	TR	BILL		07/29/21	0.010	50,000	42	583.33	0.010
	TR	BILL		07/29/21	0.010	50,000	42	583.33	0.010
	TR	BILL		07/29/21	0.010	50,000	42	583.33	0.010
	TR	BILL		07/29/21	0.010	50,000	42	583.33	0.010
	TR	BILL		07/29/21	0.012	50,000	42	700.00	0.012
	TR	BILL		07/29/21	0.012	50,000	42	700.00	0.012
	TR	BILL		07/29/21	0.012	50,000	42	700.00	0.012
	TR	BILL		07/29/21	0.012	50,000	42	700.00	0.012
	TR	BILL		07/29/21	0.015	50,000	42	875.00	0.015
	TR	BILL		07/29/21	0.015	50,000	42	875.00	0.015
	TR	BILL		07/29/21	0.015	50,000	42	875.00	0.015
	TR	BILL		07/29/21	0.015	50,000	42	875.00	0.015
	TR	BILL		07/29/21	0.075	50,000	182	18,958.33	0.076
	TR	BILL		07/29/21	0.075	50,000	182	18,958.33	0.076
	TR	BILL		07/29/21	0.075	50,000	182	18,958.33	0.076
	TR	BILL		07/29/21	0.075	50,000	182	18,958.33	0.076
	TR	BILL		07/29/21	0.075	50,000	182	18,958.33	0.076

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/29/21	**REDEMPTIONS (Continued)**								
	TR	BILL		07/29/21	0.075	50,000	182	18,958.33	0.076
	TR	BILL		07/29/21	0.075	50,000	182	18,958.33	0.076
	TR	BILL		07/29/21	0.075	50,000	182	18,958.33	0.076
	TR	BILL		07/29/21	0.075	50,000	182	18,958.33	0.076
07/29/21	**PURCHASES**								
	CP	MUFG BK		08/06/21	0.050	50,000			
	CP	MUFG BK		08/06/21	0.050	50,000			
	DN	IFC		12/01/21	0.045	50,000			
	DN	IFC		01/03/22	0.050	50,000			
	DN	IFC		01/03/22	0.050	50,000			
	DN	FHLB		01/24/22	0.045	50,000			
	DN	FHLB		01/24/22	0.045	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		08/26/21	0.030	50,000			
	TR	BILL		12/23/21	0.037	50,000			
	TR	BILL		12/23/21	0.037	50,000			
	TR	BILL		12/23/21	0.038	50,000			
	TR	BILL		12/23/21	0.038	50,000			
	YCD	NORINCHUK	0.070	08/30/21	0.070	50,000			
	YCD	NORINCHUK	0.070	08/30/21	0.070	50,000			
07/30/21	**REDEMPTIONS**								
	CP	APPLE		07/30/21	0.050	50,000	144	10,000.00	0.051
	CP	TOYOTA		07/30/21	0.140	50,000	151	29,361.11	0.142
	CP	CRC		07/30/21	0.160	50,000	171	38,000.00	0.162
	CP	RBC NY		07/30/21	0.150	50,000	185	38,541.67	0.152
	CP	RBC NY		07/30/21	0.150	50,000	185	38,541.67	0.152
	CP	AMAZON		07/30/21	0.080	50,000	186	20,666.67	0.081
	DN	FHLB		07/30/21	0.010	50,000	42	583.33	0.010
	DN	FHLB		07/30/21	0.010	50,000	42	583.33	0.010
	DN	FHLB		07/30/21	0.050	50,000	177	12,291.67	0.051
	DN	FHLB		07/30/21	0.050	50,000	177	12,291.67	0.051
	DN	IBRD		07/30/21	0.090	50,000	183	22,875.00	0.091
	DN	IBRD		07/30/21	0.090	50,000	183	22,875.00	0.091
	DN	FHLB		07/30/21	0.070	50,000	185	17,986.11	0.071
	DN	FHLB		07/30/21	0.070	50,000	185	17,986.11	0.071
	DN	FHLB		07/30/21	0.070	50,000	185	17,986.11	0.071
	DN	FHLB		07/30/21	0.070	50,000	185	17,986.11	0.071
	DN	IFC		07/30/21	0.110	50,000	260	39,722.22	0.112
	DN	IFC		07/30/21	0.110	50,000	260	39,722.22	0.112
	YCD	SWEDBANK	0.050	07/30/21	0.050	50,000	67	4,652.78	0.051
	YCD	SWEDBANK	0.050	07/30/21	0.050	50,000	67	4,652.78	0.051

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/30/21	**REDEMPTIONS (Continued)**								
	YCD	SUMI TRUST	0.140	07/30/21	0.140	50,000	93	18,083.33	0.142
	YCD	SUMI TRUST	0.140	07/30/21	0.140	50,000	93	18,083.33	0.142
	YCD	NORINCHUK	0.150	07/30/21	0.150	50,000	108	22,500.00	0.152
	YCD	NORINCHUK	0.150	07/30/21	0.150	50,000	108	22,500.00	0.152
	YCD	RABOBANK	0.150	07/30/21	0.150	50,000	192	40,000.00	0.152
	YCD	RABOBANK	0.150	07/30/21	0.150	50,000	192	40,000.00	0.152
07/30/21	**PURCHASES**								
	CP	CRC		11/08/21	0.100	50,000			
	CP	AMAZON		02/01/22	0.060	50,000			
	DEB	IBRD	2.125	07/01/22	0.092	50,000			
	DEB	IBRD	2.125	07/01/22	0.092	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
07/31/21	**REDEMPTIONS**								
	TR	NOTE	1.750	07/31/21	1.824	50,000	730	1,819,887.90	1.828
	TR	NOTE	1.750	07/31/21	1.824	50,000	730	1,819,887.90	1.828
	TR	NOTE	1.750	07/31/21	1.824	50,000	730	1,819,887.90	1.828
	TR	NOTE	1.750	07/31/21	1.824	50,000	730	1,819,887.90	1.828

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.	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
New Omni Bank, N.A.	07/15/21	0.080	9,000,000.00	01/13/22
ARCADIA				
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
American Plus Bank, N.A.	07/23/21	0.060	18,000,000.00	01/21/22
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				
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	07/08/21	0.120	10,000,000.00	10/07/21
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	05/21/21	0.070	5,000,000.00	08/20/21
SAFE Credit Union	07/07/21	0.100	20,000,000.00	10/06/21
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	07/08/21	0.110	25,000,000.00	10/07/21
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	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
CommerceWest Bank	07/23/21	0.100	5,000,000.00	01/21/22
Commercial Bank of California	07/08/21	0.090	1,000,000.00	10/07/21
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
First Foundation Bank	07/23/21	0.110	50,000,000.00	01/21/22
Pacific Enterprise Bank	05/20/21	0.070	25,000,000.00	08/19/21
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
Pacific Premier Bank	07/08/21	0.090	50,000,000.00	10/07/21
Pacific Premier Bank	07/16/21	0.090	50,000,000.00	10/15/21
Pacific Premier Bank	07/22/21	0.100	35,000,000.00	10/21/21
LODI				
Farmers & Merchants Bank of Central CA	04/07/21	0.080	3,000,000.00	10/06/21
LOS ANGELES				
Bank of Hope	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
Bank of Hope	07/08/21	0.100	135,000,000.00	10/07/21

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	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
Hanmi Bank	07/14/21	0.100	20,000,000.00	01/12/22
Manufacturers Bank	06/03/21	0.090	20,000,000.00	12/02/21
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
Open Bank	07/08/21	0.100	14,000,000.00	01/06/22
Open Bank	07/28/21	0.100	16,000,000.00	01/26/22
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
Pacific City Bank	07/08/21	0.070	30,000,000.00	10/07/21
Pacific City Bank	07/16/21	0.070	10,000,000.00	10/15/21
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
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.	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
Malaga Bank F.S.B.	07/23/21	0.100	9,000,000.00	01/21/22
PASADENA				
East West Bank	07/08/21	0.110	50,000,000.00	01/06/22
East West Bank	07/14/21	0.110	175,000,000.00	01/12/22
East West Bank	07/30/21	0.110	75,000,000.00	01/28/22
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
Wescom Central Credit Union	07/15/21	0.080	50,000,000.00	10/14/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA				
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	04/15/21	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	07/08/21	0.090	20,000,000.00	10/07/21
Provident Credit Union	05/13/21	0.050	20,000,000.00	10/14/21
Provident Credit Union	07/15/21	0.100	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	06/02/21	0.060	25,000,000.00	09/01/21
Axos Bank	07/14/21	0.090	50,000,000.00	10/13/21
Axos Bank	07/21/21	0.090	25,000,000.00	10/20/21
Bank of Southern California, N.A.	07/21/21	0.100	5,000,000.00	10/20/21
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	06/09/21	0.080	3,500,000.00	09/08/21
Mission National Bank	07/07/21	0.100	15,000,000.00	10/06/21
Mission National Bank	07/22/21	0.110	5,000,000.00	10/21/21
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 ROSA				
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
Poppy Bank	06/09/21	0.080	72,000,000.00	12/08/21
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	05/13/21	0.060	10,000,000.00	08/12/21
Santa Cruz County Bank	07/09/21	0.090	10,000,000.00	01/07/22
TOTAL TIME DEPOSITS JULY 2021			**3,835,500,000.00**	

BANK DEMAND DEPOSITS
JULY 2021
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,949,255	$ 905,000	$ 7,366,827
2	1,969,170	970,000	7,111,349
3	1,969,170	970,000	7,111,349
4	1,969,170	970,000	7,111,349
5	1,969,170	970,000	7,111,349
6	1,899,664	920,000	6,927,365
7	1,844,725	350,000	7,261,800
8	1,923,646	730,000	7,540,703
9	1,952,266	735,000	7,263,516
10	1,952,266	735,000	7,263,516
11	1,952,266	735,000	7,263,516
12	1,905,643	790,000	7,234,691
13	1,957,700	790,000	6,912,909
14	1,932,101	555,000	9,080,595
15	1,929,037	800,000	7,389,402
16	1,928,354	925,000	8,371,951
17	1,928,354	925,000	8,371,951
18	1,928,354	925,000	8,371,951
19	1,931,722	690,000	7,949,276
20	1,932,377	725,000	6,729,621
21	1,955,257	745,000	7,261,449
22	1,945,074	690,000	7,506,941
23	1,930,022	910,000	7,016,084
24	1,930,022	910,000	7,016,084
25	1,930,022	910,000	7,016,084
26	1,927,896	650,000	6,872,836
27	1,965,604	710,000	6,915,397
28	1,746,858	710,000	7,237,118
29	1,978,862	925,000	7,560,001
30	1,889,759	850,000	7,251,756
31	1,889,759	850,000	7,251,756
AVERAGE DOLLAR DAYS	$1,929,469 a/	$805,645 b/	

a/ The prescribed bank balance for July was $1,920,691. This consisted of $1,821,490 in compensating balances for services, balances for uncollected funds of $100,172 and a deduction of $971 for July 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

1865

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on July 21, 2021, has determined and designated the amount of money available for deposit and investment as of July 7, 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 $ 1,821,000,000

   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)	7/19/2021	7/23/2021	$ (1,808,700,000)	$ (4,233,300,000)	$ 3,930,500,000	$ (302,800,000)
(2)	7/26/2021	7/30/2021	$ (4,631,600,000)	$ (8,864,900,000)	$ 3,930,500,000	$ (4,934,400,000)
(3)	8/2/2021	8/6/2021	$ (527,200,000)	$ (9,392,100,000)	$ 3,930,500,000	$ (5,461,600,000)
(4)	8/9/2021	8/13/2021	$ (1,008,000,000)	$ (10,400,100,000)	$ 3,930,500,000	$ (6,469,600,000)
(5)	8/16/2021	8/20/2021	$ (4,565,400,000)	$ (14,965,500,000)	$ 3,930,500,000	$ (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 $ 1,821,000,000.

Dated: July 21, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 08/31/21
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
09/01/21	CANCARA ASSET SEC LLC	117528	CANCARA ASSET SEC L	0.100	11/05/21	99.98	$50,000,000.00	$49,990,972.22	$0.00
09/02/21	CANCARA ASSET SEC LLC	117529	CANCARA ASSET SEC L	0.100	11/05/21	99.98	$36,400,000.00	$36,393,528.89	$0.00
					PSI Non-Trading Total		**$86,400,000.00**	**$86,384,501.11**	**$0.00**
						Totals	**$86,400,000.00**	**$86,384,501.11**	**$0.00**