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

October 29, 2021

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

FROM: Keith Knox
Treasurer and Tax Collector

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

The Report of Investments for the month of September 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 September 2021 were in accordance with the California Government Code and, 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 SEPTEMBER 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 SEPTEMBER 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

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 SEPTEMBER 30, 2021

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 09/30/21		
At Cost	$ 37,408,106,184	$ 117,081,527
At Market	$ 37,125,771,633	$ 117,101,682
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	3.88%	0.00%
United States Government and Agency Obligations	68.13%	62.70%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.69%	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	43.87%	0.00%
61 days-1 year	17.29%	34.57%
Over 1 year	38.84%	65.43%
Weighted Average Days to Maturity	1,052	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 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 September 30, 2021:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	27.69%
Corporate and Deposit Notes	A-1+	P-1	-	0.06%
	A+	A1	-	0.16%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.07%
Negotiable Certificates of Deposit	A-1	P-1	F1	3.88%
U.S. Agency Securities	AA+	Aaa	AAA	43.95%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	7.19%
U.S. Treasury Bills	AA+	Aaa	AAA	16.99%
				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	Aa2	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
SEPTEMBER 30, 2021

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 09/30/21	$ 37,408,106,184
Market Value at 09/30/21	$ 37,125,771,633
Average Daily Balance	$ 36,493,067,833
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ (1,181,334)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 15,981,233
Earnings for the Past 12 Months	$ 202,278,611
Earnings Rate for the Month	0.53%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF SEPTEMBER 30, 2021

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	65,705,956.28	
Bank of the West - Concentration	$	403,688,562.99	(A)
Citibank - Concentration	$	1,522.00	
JP Morgan Chase - Concentration	$	172,721,626.43	(B)
Union Bank- Concentration	$	4,369,421.55	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	646,487,089.25	

(A) $399 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) $169.41 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 SEPTEMBER 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 September 2021

Total Deposits	$ 5,673,302,068.35
Total Disbursements	$ 5,408,402,181.23
Discretionary Funds Liquidity Withdrawal Ratio:	
As of September 30, 2021	1.94

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
October	$ 9,258,961,000.00	$ 4,896,700,000.00	$ 5,175,800,000.00	$ 8,979,861,000.00
November	$ 7,151,906,000.00	$ 6,788,800,000.00	$ 5,265,400,000.00	$ 17,655,167,000.00
December	$ 2,644,902,000.00	$ 12,186,500,000.00	$ 7,368,400,000.00	$ 25,118,169,000.00
January	$ 1,100,700,000.00	$ 3,945,400,000.00	$ 6,879,400,000.00	$ 23,284,869,000.00
February	$ 693,000,000.00	$ 4,100,600,000.00	$ 5,363,300,000.00	$ 22,715,169,000.00
March	$ 1,022,500,000.00	$ 6,623,000,000.00	$ 5,837,400,000.00	$ 24,523,269,000.00

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 September 2021, the Treasurer placed $709.60 million in the Bank of the West Money Market Plus Account and $417.37 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $399 million remained in the Bank of the West Money Market Plus Account and $169.41 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 SEPTEMBER 2021
COMPLIANCE REPORT

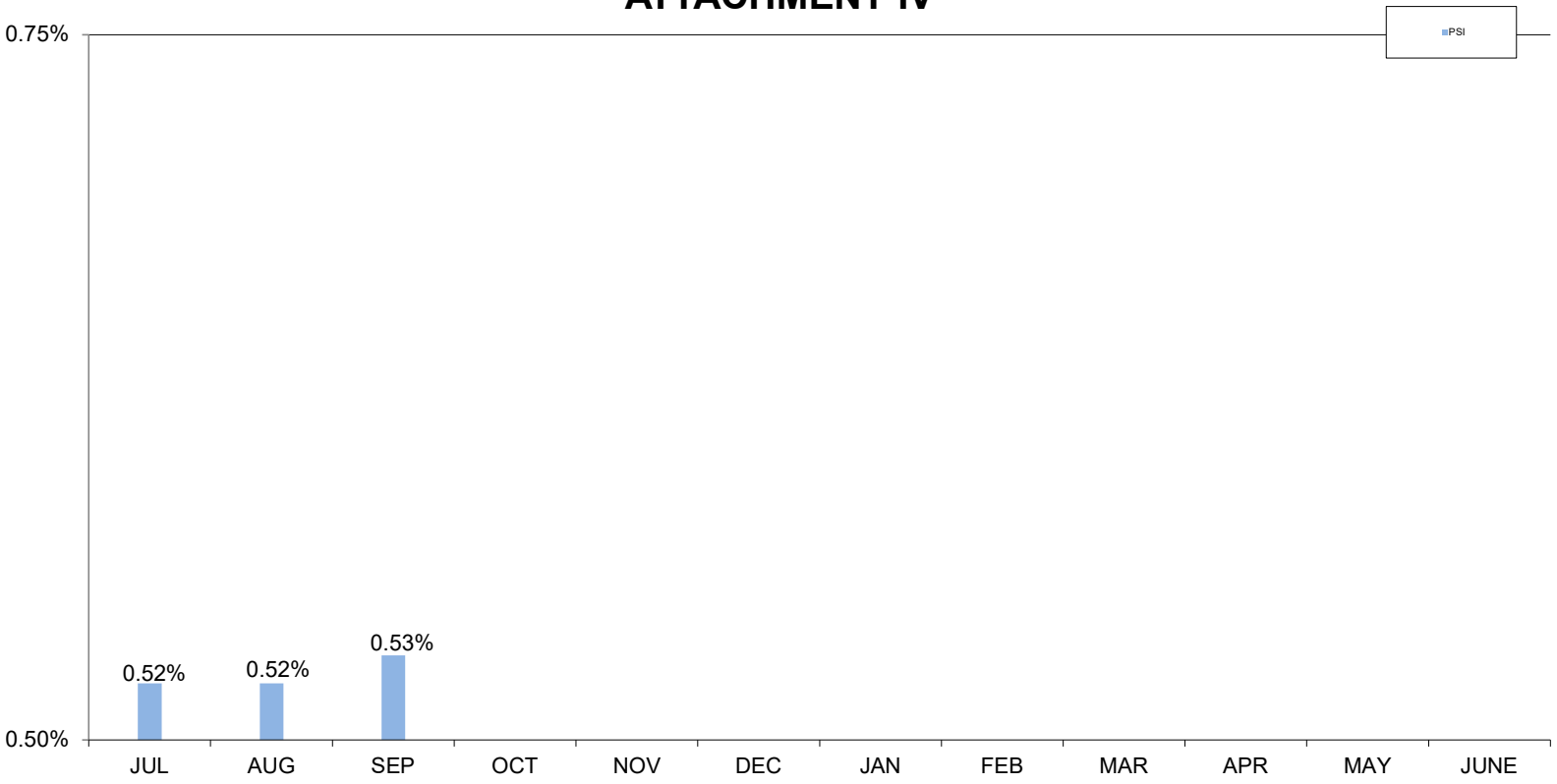
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2021

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 09/30/21
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
9/1/2021	$ 37,078,427,317.65	$ 117,081,526.77
9/2/2021	37,053,796,766.54	117,081,526.77
9/3/2021	36,771,906,695.48	117,081,526.77
9/4/2021	36,771,906,695.48	117,081,526.77
9/5/2021	36,771,906,695.48	117,081,526.77
9/6/2021	36,771,906,695.48	117,081,526.77
9/7/2021	36,556,871,495.49	117,081,526.77
9/8/2021	36,411,906,060.34	117,081,526.77
9/9/2021	36,436,069,264.36	117,081,526.77
9/10/2021	36,238,124,211.20	117,081,526.77
9/11/2021	36,238,124,211.20	117,081,526.77
9/12/2021	36,238,124,211.20	117,081,526.77
9/13/2021	36,220,098,580.64	117,081,526.77
9/14/2021	36,256,076,573.24	117,081,526.77
9/15/2021	35,922,408,801.69	117,081,526.77
9/16/2021	35,793,470,813.86	117,081,526.77
9/17/2021	35,898,441,812.60	117,081,526.77
9/18/2021	35,898,441,812.60	117,081,526.77
9/19/2021	35,898,441,812.60	117,081,526.77
9/20/2021	35,706,608,035.77	117,081,526.77
9/21/2021	35,821,587,119.10	117,081,526.77
9/22/2021	36,040,092,119.48	117,081,526.77
9/23/2021	35,897,326,862.03	117,081,526.77
9/24/2021	36,675,402,937.86	117,081,526.77
9/25/2021	36,675,402,937.86	117,081,526.77
9/26/2021	36,675,402,937.86	117,081,526.77
9/27/2021	36,876,386,962.37	117,081,526.77
9/28/2021	37,767,160,110.92	117,081,526.77
9/29/2021	38,022,108,253.98	117,081,526.77
9/30/2021	37,408,106,183.98	117,081,526.77
	$ 36,493,067,832.94	**$ 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 09/30/21 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$14,787,398	$162,537
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	1,193,835	-
Total Revenues	$15,981,233	$162,537
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	3,848
	-	$3,848
NET INCOME	$15,981,233	$158,689

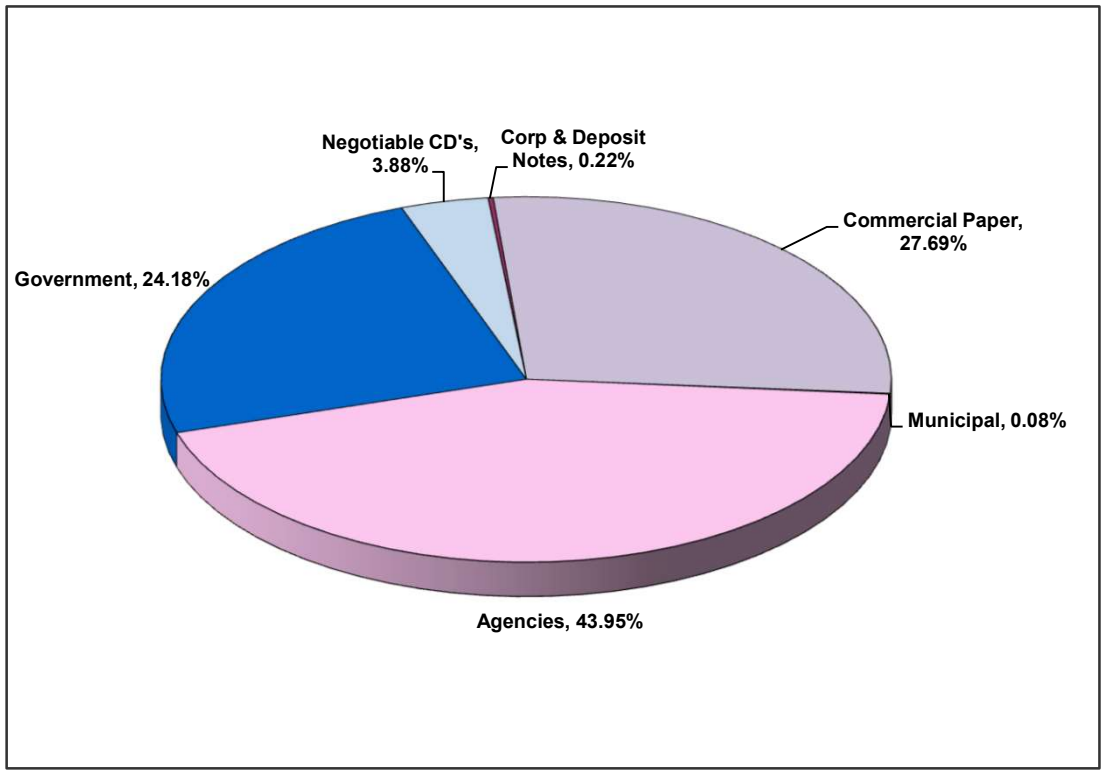
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of September 30, 2021
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	48.88%	
Los Angeles County and Related Entities	39.42%	
Consolidated Sanitation Districts		4.17%
Metropolitan Transportation Authority		0.83%
Miscellaneous Agencies Pooled Investments		3.16%
South Coast Air Quality Management District		2.70%
Miscellaneous		0.01%
Subtotal	88.30%	10.87%
County Bond Proceeds and Repayment Funds		0.83%
Grand Total	88.30%	11.70%

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



	In Thousands
Negotiable CD's	1,450,000
Corp & Deposit Notes	83,450
Bankers Acceptance	-
Commercial Paper	10,357,699
Municipal	29,205
Agencies	16,441,253
Other	-
Government	9,046,499
Total	$ 37,408,106

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: September 1, 2021 to September 30, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	117709	FFCB D-N	09/28/21	12/06/21	0.02	32,000,000.00	31,998,773.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117725	FFCB D-N	09/29/21	03/21/22	0.04	50,000,000.00	49,990,388.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117740	FFCB D-N	09/30/21	01/24/22	0.03	50,000,000.00	49,995,166.67	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
	FFCB DISC TOTAL					**132,000,000.00**	**131,984,328.89**	**0.00**		
NTRD	117607	FHLB D-N	09/15/21	11/10/21	0.04	50,000,000.00	49,996,966.67	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117608	FHLB D-N	09/15/21	11/10/21	0.04	50,000,000.00	49,996,966.67	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117653	FHLB D-N	09/22/21	11/17/21	0.03	50,000,000.00	49,997,666.67	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117676	FHLB D-N	09/24/21	03/25/22	0.04	50,000,000.00	49,989,383.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117677	FHLB D-N	09/24/21	03/25/22	0.04	50,000,000.00	49,989,383.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117678	FHLB D-N	09/24/21	11/19/21	0.03	50,000,000.00	49,998,055.56	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117679	FHLB D-N	09/24/21	11/19/21	0.03	8,000,000.00	7,999,688.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117721	FHLB D-N	09/29/21	12/29/21	0.04	50,000,000.00	49,995,576.39	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117722	FHLB D-N	09/29/21	03/30/22	0.05	50,000,000.00	49,987,613.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117723	FHLB D-N	09/29/21	03/30/22	0.05	50,000,000.00	49,987,613.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
	FHLB DISC TOTAL					**458,000,000.00**	**457,938,915.29**	**0.00**		
NTRD	117528	CANCARA ASSET SEC L	09/01/21	11/05/21	0.10	50,000,000.00	49,990,972.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117529	CANCARA ASSET SEC L	09/02/21	11/05/21	0.10	36,400,000.00	36,393,528.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117535	AUTOBAHN FUNDING CO	09/01/21	10/18/21	0.08	45,000,000.00	44,995,300.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117536	CREDIT AGRICOLE CIB	09/01/21	11/01/21	0.07	50,000,000.00	49,994,069.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117537	CHARIOT FUNDING LLC	09/01/21	11/05/21	0.09	50,000,000.00	49,991,875.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117538	NATIXIS NY BRANCH C	09/01/21	11/01/21	0.06	50,000,000.00	49,994,916.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117539	TORONTO DOMINION BA	09/01/21	10/18/21	0.05	26,196,000.00	26,194,289.98	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117541	JUPITER SEC COMPANY	09/02/21	11/03/21	0.09	50,000,000.00	49,992,250.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117542	JUPITER SEC COMPANY	09/07/21	11/05/21	0.09	50,000,000.00	49,992,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117543	JUPITER SEC COMPANY	09/07/21	11/05/21	0.09	25,000,000.00	24,996,312.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117544	NATIXIS NY BRANCH C	09/02/21	11/03/21	0.06	50,000,000.00	49,994,833.33	0.00	CITIBANK	UBS SEC LLC
NTRD	117545	CHARIOT FUNDING LLC	09/02/21	11/01/21	0.09	25,000,000.00	24,996,250.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117546	ATLANTIC ASSET SEC	09/02/21	11/03/21	0.07	30,000,000.00	29,996,383.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117547	CANADIAN IMP BK OF	09/02/21	11/05/21	0.06	40,000,000.00	39,995,733.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117549	LA FAYETTE ASSET SE	09/03/21	11/03/21	0.06	30,000,000.00	29,996,950.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117550	JUPITER SEC COMPANY	09/03/21	10/29/21	0.08	50,000,000.00	49,993,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117551	UNILEVER CAPITAL CO	09/03/21	11/15/21	0.06	48,000,000.00	47,994,160.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	117554	CREDIT AGRICOLE CIB	09/03/21	11/05/21	0.07	50,000,000.00	49,993,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117556	THUNDER BAY FUNDING	09/07/21	11/09/21	0.06	25,000,000.00	24,997,375.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117557	OLD LINE FUNDING LL	09/07/21	11/08/21	0.07	40,000,000.00	39,995,177.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117558	CANADIAN IMP BK OF	09/07/21	10/29/21	0.06	50,000,000.00	49,996,027.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117559	CHARIOT FUNDING LLC	09/07/21	10/14/21	0.08	50,000,000.00	49,995,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117560	CHARIOT FUNDING LLC	09/07/21	10/15/21	0.08	50,000,000.00	49,995,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117561	ATLANTIC ASSET SEC	09/07/21	11/05/21	0.05	25,000,000.00	24,997,951.39	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117562	CANADIAN IMP BK OF	09/07/21	10/29/21	0.06	50,000,000.00	49,995,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117563	CHARIOT FUNDING LLC	09/09/21	10/29/21	0.08	50,000,000.00	49,994,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117564	CIESCO LLC CP	09/07/21	12/07/21	0.08	20,000,000.00	19,995,955.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117566	TOYOTA MOTOR CREDIT	09/08/21	11/05/21	0.07	50,000,000.00	49,994,361.11	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117568	CANADIAN IMP BK OF	09/08/21	11/05/21	0.05	50,000,000.00	49,995,972.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117569	AUTOBAHN FUNDING CO	09/08/21	10/08/21	0.08	30,000,000.00	29,998,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117570	CREDIT AGRICOLE CIB	09/08/21	11/10/21	0.07	50,000,000.00	49,993,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117571	CREDIT AGRICOLE CIB	09/08/21	11/10/21	0.07	50,000,000.00	49,993,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117572	TORONTO DOMINION BA	09/08/21	11/05/21	0.05	50,000,000.00	49,995,972.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117574	ATLANTIC ASSET SEC	09/09/21	11/05/21	0.05	25,000,000.00	24,998,020.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117575	AUTOBAHN FUNDING CO	09/09/21	10/13/21	0.08	50,000,000.00	49,996,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117590	MONT BLANC CAPITAL	09/10/21	11/22/21	0.07	22,077,000.00	22,073,866.29	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117592	OLD LINE FUNDING LL	09/13/21	11/19/21	0.07	50,000,000.00	49,993,486.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117593	AUTOBAHN FUNDING CO	09/13/21	10/13/21	0.07	50,000,000.00	49,997,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117594	TOYOTA MOTOR CREDIT	09/13/21	11/09/21	0.08	50,000,000.00	49,993,666.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117595	OLD LINE FUNDING LL	09/13/21	11/09/21	0.07	40,000,000.00	39,995,566.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117596	CREDIT AGRICOLE CIB	09/13/21	11/12/21	0.05	50,000,000.00	49,995,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117597	SHEFFIELD RECEIVABL	09/13/21	11/15/21	0.08	50,000,000.00	49,993,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117599	CHARIOT FUNDING LLC	09/14/21	11/16/21	0.07	50,000,000.00	49,993,875.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117600	UNILEVER CAPITAL CO	09/14/21	11/22/21	0.06	50,000,000.00	49,994,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117604	ATLANTIC ASSET SEC	09/15/21	11/17/21	0.06	50,000,000.00	49,994,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117605	CREDIT AGRICOLE CIB	09/14/21	11/15/21	0.05	50,000,000.00	49,995,694.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117609	SHEFFIELD RECEIVABL	09/15/21	11/17/21	0.06	50,000,000.00	49,994,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117610	CANCARA ASSET SEC L	09/15/21	11/15/21	0.10	39,000,000.00	38,993,722.08	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117611	OLD LINE FUNDING LL	09/15/21	10/15/21	0.05	50,000,000.00	49,997,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117612	CANADIAN IMP BK OF	09/15/21	11/15/21	0.05	50,000,000.00	49,995,763.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117613	LA FAYETTE ASSET SE	09/15/21	11/02/21	0.08	40,002,000.00	39,997,733.12	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

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NTRD	117614	MONT BLANC CAPITAL	09/15/21	12/06/21	0.07	22,697,000.00	22,693,381.09	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117616	OLD LINE FUNDING LL	09/16/21	10/26/21	0.05	50,000,000.00	49,997,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117617	CANCARA ASSET SEC L	09/20/21	11/16/21	0.08	45,000,000.00	44,994,300.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117619	LA FAYETTE ASSET SE	09/16/21	11/19/21	0.06	25,000,000.00	24,997,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117620	CREDIT AGRICOLE CIB	09/16/21	09/21/21	0.04	50,000,000.00	49,999,722.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117621	CREDIT AGRICOLE CIB	09/16/21	09/21/21	0.04	35,000,000.00	34,999,805.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117623	CHARIOT FUNDING LLC	09/17/21	10/29/21	0.08	50,000,000.00	49,995,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117624	CHARIOT FUNDING LLC	09/17/21	10/29/21	0.08	50,000,000.00	49,995,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117625	UNILEVER CAPITAL CO	09/17/21	11/15/21	0.05	25,000,000.00	24,997,951.39	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117626	UNILEVER CAPITAL CO	09/17/21	11/17/21	0.06	25,000,000.00	24,997,458.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117630	TORONTO DOMINION BA	09/17/21	11/16/21	0.05	50,000,000.00	49,995,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117631	ATLANTIC ASSET SEC	09/17/21	10/19/21	0.07	50,000,000.00	49,996,888.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117633	CANCARA ASSET SEC L	09/20/21	11/19/21	0.09	40,000,000.00	39,994,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117634	UNILEVER CAPITAL CO	09/20/21	12/01/21	0.07	25,000,000.00	24,996,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117635	TOYOTA MOTOR CREDIT	09/20/21	11/15/21	0.08	50,000,000.00	49,993,777.78	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117636	UNILEVER CAPITAL CO	09/20/21	11/30/21	0.07	50,000,000.00	49,993,097.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117637	MONT BLANC CAPITAL	09/20/21	12/06/21	0.08	25,099,000.00	25,094,705.28	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117641	ATLANTIC ASSET SEC	09/21/21	12/20/21	0.08	50,000,000.00	49,990,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117646	ATLANTIC ASSET SEC	09/21/21	11/15/21	0.06	50,000,000.00	49,995,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117647	CANCARA ASSET SEC L	09/22/21	11/30/21	0.09	50,000,000.00	49,991,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117648	CANCARA ASSET SEC L	09/22/21	11/30/21	0.09	50,000,000.00	49,991,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117649	OLD LINE FUNDING LL	09/24/21	11/17/21	0.06	50,000,000.00	49,995,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117650	OLD LINE FUNDING LL	09/24/21	12/20/21	0.07	50,000,000.00	49,991,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117651	ATLANTIC ASSET SEC	09/21/21	12/20/21	0.07	50,000,000.00	49,991,250.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117654	SHEFFIELD RECEIVABL	09/22/21	11/23/21	0.09	50,000,000.00	49,992,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117655	SHEFFIELD RECEIVABL	09/22/21	11/23/21	0.09	50,000,000.00	49,992,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117656	ING U.S. FUNDING LL	09/22/21	12/20/21	0.08	50,000,000.00	49,990,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117657	ING U.S. FUNDING LL	09/22/21	12/20/21	0.08	50,000,000.00	49,990,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117659	ING U.S. FUNDING LL	09/22/21	12/21/21	0.09	50,000,000.00	49,988,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117660	ING U.S. FUNDING LL	09/22/21	12/21/21	0.09	50,000,000.00	49,988,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117661	SHEFFIELD RECEIVABL	09/22/21	12/01/21	0.09	50,000,000.00	49,991,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117662	ING U.S. FUNDING LL	09/22/21	12/24/21	0.09	50,000,000.00	49,988,375.00	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	117663	ING U.S. FUNDING LL	09/22/21	12/24/21	0.09	50,000,000.00	49,988,375.00	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	117664	CANADIAN IMP BK OF	09/22/21	09/30/21	0.06	50,000,000.00	49,999,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	117665	LA FAYETTE ASSET SE	09/22/21	12/14/21	0.09	18,606,000.00	18,602,139.26	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117667	CANADIAN IMP BK OF	09/23/21	10/08/21	0.06	50,000,000.00	49,998,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117668	CANADIAN IMP BK OF	09/23/21	10/08/21	0.06	50,000,000.00	49,998,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117669	UNILEVER CAPITAL CO	09/24/21	12/06/21	0.07	25,000,000.00	24,996,451.39	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117670	CIESCO LLC CP	09/24/21	01/13/22	0.09	50,000,000.00	49,986,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117671	CIESCO LLC CP	09/24/21	01/13/22	0.09	50,000,000.00	49,986,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117672	LA FAYETTE ASSET SE	09/24/21	11/30/21	0.07	50,000,000.00	49,993,486.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117673	CAFCO LLC CP	09/23/21	01/10/22	0.08	45,500,000.00	45,488,978.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117674	CAFCO LLC CP	09/23/21	01/11/22	0.08	50,000,000.00	49,987,777.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117680	CANADIAN IMP BK OF	09/24/21	10/14/21	0.06	50,000,000.00	49,998,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117681	CANADIAN IMP BK OF	09/24/21	10/14/21	0.06	50,000,000.00	49,998,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117682	CAFCO LLC CP	09/24/21	01/14/22	0.09	50,000,000.00	49,986,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117683	CAFCO LLC CP	09/24/21	01/14/22	0.09	25,000,000.00	24,993,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117684	AUTOBAHN FUNDING CO	09/24/21	10/28/21	0.07	40,000,000.00	39,997,355.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117688	CIESCO LLC CP	09/24/21	01/12/22	0.09	48,200,000.00	48,186,745.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117689	CAFCO LLC CP	09/24/21	01/11/22	0.08	32,000,000.00	31,992,248.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117691	OLD LINE FUNDING LL	09/27/21	11/03/21	0.06	45,008,000.00	45,005,224.51	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117692	AUTOBAHN FUNDING CO	09/27/21	12/01/21	0.08	50,000,000.00	49,992,777.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117693	SHEFFIELD RECEIVABL	09/27/21	12/06/21	0.07	50,000,000.00	49,993,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117696	OLD LINE FUNDING LL	09/27/21	11/01/21	0.06	21,000,000.00	20,998,775.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117697	SHEFFIELD RECEIVABL	09/28/21	12/07/21	0.08	50,000,000.00	49,992,222.22	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117698	CRC FUNDING LLC CP	09/28/21	01/18/22	0.09	50,000,000.00	49,986,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117704	TORONTO DOMINION BA	09/27/21	11/03/21	0.04	50,000,000.00	49,997,944.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117707	OLD LINE FUNDING LL	09/28/21	11/01/21	0.05	50,000,000.00	49,997,638.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117708	OLD LINE FUNDING LL	09/28/21	11/01/21	0.05	10,000,000.00	9,999,527.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117710	TOYOTA MOTOR CREDIT	09/28/21	11/30/21	0.09	50,000,000.00	49,992,125.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117711	TOYOTA MOTOR CREDIT	09/28/21	11/30/21	0.09	50,000,000.00	49,992,125.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117712	LA FAYETTE ASSET SE	09/28/21	10/12/21	0.05	49,989,000.00	49,988,027.99	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117714	TORONTO DOMINION BA	09/28/21	10/06/21	0.04	50,000,000.00	49,999,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117715	CANADIAN IMP BK OF	09/28/21	10/29/21	0.05	50,000,000.00	49,997,847.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117716	CANADIAN IMP BK OF	09/28/21	10/29/21	0.05	50,000,000.00	49,997,847.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117718	ATLANTIC ASSET SEC	09/29/21	10/29/21	0.07	50,000,000.00	49,997,083.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117719	ATLANTIC ASSET SEC	09/29/21	10/29/21	0.07	40,000,000.00	39,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117724	SHEFFIELD RECEIVABL	09/29/21	12/07/21	0.07	25,000,000.00	24,996,645.83	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	117729	TORONTO DOMINION BA	09/29/21	10/06/21	0.04	50,000,000.00	49,999,611.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117730	LA FAYETTE ASSET SE	09/29/21	11/04/21	0.06	25,000,000.00	24,998,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117731	AUTOBAHN FUNDING CO	09/29/21	11/05/21	0.07	15,000,000.00	14,998,920.83	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117733	CANCARA ASSET SEC L	09/30/21	12/03/21	0.09	50,000,000.00	49,992,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117734	CANCARA ASSET SEC L	09/30/21	12/03/21	0.09	50,000,000.00	49,992,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117735	CANCARA ASSET SEC L	09/30/21	12/02/21	0.09	17,500,000.00	17,497,243.75	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117738	CIESCO LLC CP	09/30/21	01/20/22	0.09	50,000,000.00	49,986,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117739	CAFCO LLC CP	09/30/21	01/20/22	0.09	50,000,000.00	49,986,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117741	CRC FUNDING LLC CP	09/30/21	01/20/22	0.10	50,000,000.00	49,985,222.22	0.00	CITIBANK	GREAT PACIFIC SEC
	CPD TOTAL					**6,167,142,000.00**	**6,166,374,869.87**	**0.00**		
NTRD	117703	USTN 1.125	09/28/21	08/31/28	1.13	50,000,000.00	49,484,375.00	43,508.29	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117713	USTN 1.125	09/28/21	08/31/28	1.13	50,000,000.00	49,357,000.00	43,508.29	CITIBANK	LOOP CAP MKTS LLC
	UST NOTES TOTAL					**100,000,000.00**	**98,841,375.00**	**87,016.58**		
NTRD	117567	UST BILL	09/08/21	11/12/21	0.05	50,000,000.00	49,995,937.50	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117576	UST BILL	09/09/21	11/12/21	0.05	50,000,000.00	49,996,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117577	UST BILL	09/09/21	11/12/21	0.05	50,000,000.00	49,996,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117602	UST BILL	09/14/21	11/09/21	0.06	50,000,000.00	49,995,722.22	0.00	CITIBANK	UBS SEC LLC
NTRD	117603	UST BILL	09/14/21	11/09/21	0.06	50,000,000.00	49,995,722.22	0.00	CITIBANK	UBS SEC LLC
NTRD	117627	UST BILL	09/17/21	11/12/21	0.05	50,000,000.00	49,996,111.11	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117628	UST BILL	09/17/21	11/12/21	0.05	50,000,000.00	49,996,111.11	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117658	UST BILL	09/22/21	11/02/21	0.04	50,000,000.00	49,997,722.22	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117685	UST BILL	09/24/21	11/04/21	0.04	50,000,000.00	49,997,722.22	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117686	UST BILL	09/24/21	11/04/21	0.04	50,000,000.00	49,997,722.22	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117694	UST BILL	09/27/21	01/18/22	0.03	50,000,000.00	49,995,291.67	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117695	UST BILL	09/27/21	01/18/22	0.03	50,000,000.00	49,995,291.67	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117699	UST BILL	09/28/21	01/25/22	0.03	50,000,000.00	49,995,041.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117700	UST BILL	09/28/21	01/25/22	0.03	50,000,000.00	49,995,041.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117726	UST BILL	09/29/21	01/25/22	0.04	50,000,000.00	49,994,263.89	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117727	UST BILL	09/29/21	01/25/22	0.04	50,000,000.00	49,994,263.89	0.00	CITIBANK	KEYBANC CAP MKTS INC
	US TBILLS TOTAL					**800,000,000.00**	**799,933,965.28**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2021 to September 30, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	117644	MUFG UNION BANK NA	09/21/21	12/01/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	117645	MUFG UNION BANK NA	09/21/21	12/01/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	117814	MUFG UNION BANK NA	09/28/21	12/03/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	117815	MUFG UNION BANK NA	09/28/21	12/03/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**200,000,000.00**	**200,000,000.00**	**0.00**		
NTRD	117540	BARCLAYS BANK PLC N	09/02/21	11/01/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	117552	SVENSKA HANDELSBANK	09/03/21	12/01/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117553	SVENSKA HANDELSBANK	09/03/21	12/01/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117601	DNB BANK ASA NY CD	09/14/21	10/29/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117615	TORONTO DOMINION BA	09/16/21	10/29/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117618	CANADIAN IMP. BK OF	09/16/21	10/29/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	117629	DNB BANK ASA NY CD	09/17/21	11/15/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117639	TORONTO DOMINION BA	09/21/21	10/21/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117640	NORDEA BANK ABP NY	09/21/21	12/20/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	117642	BARCLAYS BANK PLC N	09/21/21	11/19/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	117643	BARCLAYS BANK PLC N	09/21/21	11/19/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	117687	SVENSKA HANDELSBANK	09/24/21	12/20/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117705	BANK OF MONTREAL CH	09/28/21	12/23/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117717	CANADIAN IMP. BK OF	09/28/21	10/26/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117736	BARCLAYS BANK PLC N	09/29/21	12/20/21	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
	YANKEE CDS TOTAL					**750,000,000.00**	**750,000,000.00**	**0.00**		
	PSI TOTAL					**8,607,142,000.00**	**8,605,073,454.33**	**87,016.58**		

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of September 30, 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	1,450,000,000.00	1,449,992,500.00	(7,500.00)	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	10,357,699,085.99	10,357,495,236.31	(203,849.68)	0.00	0.00	0.00
Governments	9,046,499,590.34	9,008,488,840.00	(38,010,750.34)	0.00	0.00	0.00
Agencies	16,441,253,169.39	16,196,558,041.86	(244,695,127.53)	73,405,000.00	73,425,154.85	20,154.85
Municipals	29,204,654.75	29,502,820.00	298,165.25	3,200,000.00	3,200,000.00	0.00
Corp. & Deposit Notes	83,449,683.51	83,734,195.00	284,511.49	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	$37,408,106,183.98	$37,125,771,633.17	($282,334,550.81)	$117,081,526.77	$117,101,681.62	$20,154.85

Market Pricing Policies and Source:

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

Los Angeles County Treasurer
Market Pricing Exceptions
As of September 30, 2021
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2021 to September 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
116677	FFCB D-N	0.0600	03/11/22	50,000,000.00	49,986,583.32	49,989,000.00
116727	FFCB D-N	0.0500	02/15/22	50,000,000.00	49,990,486.11	49,990,500.00
116732	FFCB D-N	0.0500	02/25/22	50,000,000.00	49,989,791.66	49,990,000.00
116735	FFCB D-N	0.0500	02/25/22	18,000,000.00	17,996,325.00	17,996,400.00
116755	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,988,402.77	49,988,500.00
116762	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,988,402.78	49,988,500.00
116768	FFCB D-N	0.0500	02/22/22	50,000,000.00	49,989,999.99	49,990,000.00
116769	FFCB D-N	0.0500	02/22/22	25,000,000.00	24,995,000.01	24,995,000.00
116870	FFCB D-N	0.0300	01/20/22	50,000,000.00	49,995,375.00	49,994,000.00
116886	FFCB D-N	0.0400	05/12/22	50,000,000.00	49,987,611.11	49,981,500.00
116887	FFCB D-N	0.0400	05/12/22	45,000,000.00	44,988,850.00	44,983,350.00
116911	FFCB D-N	0.0400	05/25/22	50,000,000.00	49,986,888.89	49,980,500.00
116919	FFCB D-N	0.0450	05/25/22	35,000,000.00	34,989,675.00	34,986,350.00
117066	FFCB D-N	0.0600	03/01/22	50,000,000.00	49,987,416.66	49,989,500.00
117091	FFCB D-N	0.0400	10/20/21	50,000,000.00	49,998,944.44	49,999,500.00
117092	FFCB D-N	0.0400	10/20/21	25,000,000.00	24,999,472.22	24,999,750.00
117709	FFCB D-N	0.0200	12/06/21	32,000,000.00	31,998,826.66	31,997,760.00
117725	FFCB D-N	0.0400	03/21/22	50,000,000.00	49,990,500.00	49,988,000.00
117740	FFCB D-N	0.0300	01/24/22	50,000,000.00	49,995,208.34	49,993,500.00
FFCB DISC TOTAL				**830,000,000.00**	**829,843,759.96**	**829,821,610.00**
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,179,500.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,439,280.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	52,368,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,984,466.24	50,680,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,046,157.96	51,667,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,698,628.75	25,284,649.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,158,635.57	52,556,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,057,108.80	18,920,160.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,961,937.56	51,562,500.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,079,000.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,196,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,196,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,993,813.85	50,933,500.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,997,024.61	50,184,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,261,213.58	37,698,842.72
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,249,000.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,755.46	30,149,400.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,755.46	30,149,400.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	49,595,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,179,984.58	50,577,000.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,440,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,440,500.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,141,000.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,004,250.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,004,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2021 to September 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	49,876,500.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	24,938,250.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	34,913,550.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,981,203.79	20,873,315.25
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	49,876,500.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	4,987,650.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,908,000.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,847,750.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,847,750.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,189,375.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	24,667,250.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	24,335,250.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,468,200.00
114404	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	25,000,000.00	24,353,000.00
114435	FFCB 1.14 (CALLABLE	1.1400	08/20/29	45,200,000.00	45,200,000.00	44,030,224.00
114455	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,470,250.00
114456	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,470,250.00
114480	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	24,978,048.78	24,353,000.00
114505	FFCB 1.12 (CALLABLE	1.1200	09/01/28	25,000,000.00	25,000,000.00	24,569,500.00
114538	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,408,500.00
114539	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,408,500.00
114549	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,617,000.00
114550	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,617,000.00
114551	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	49,910,761.23	48,408,500.00
114554	FFCB 1.32 (CALLABLE	1.3200	09/09/30	50,000,000.00	50,000,000.00	48,632,000.00
114569	FFCB 1.14 (CALLABLE	1.1400	08/20/29	43,338,000.00	43,280,798.61	42,216,412.56
114570	FFCB 1.03 (CALLABLE	1.0300	12/01/28	40,000,000.00	39,900,531.62	39,152,400.00
114604	FFCB 1.32 (CALLABLE	1.3200	09/09/30	32,190,000.00	32,190,000.00	31,309,281.60
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,893,801.34	23,801,250.00
114607	FFCB 1.23 (CALLABLE	1.2300	09/10/29	25,000,000.00	25,000,000.00	24,504,000.00
114608	FFCB 1.00 (CALLABLE	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,541,000.00
114719	FFCB 1.15 (CALLABLE	1.1500	08/12/30	50,000,000.00	49,937,145.60	48,144,500.00
114720	FFCB 1.15 (CALLABLE	1.1500	08/12/30	10,551,000.00	10,537,736.44	10,159,452.39
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,918,502.18	47,684,500.00
114999	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	48,498,000.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,248,346.70
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,248,346.70
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	17,257,756.60
115022	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	48,498,000.00
115023	FFCB 0.90 (CALLABLE	0.9000	01/21/28	50,000,000.00	49,980,379.58	48,992,500.00
115024	FFCB 0.90 (CALLABLE	0.9000	01/21/28	17,300,000.00	17,293,211.33	16,951,405.00
115092	FFCB 1.37 (CALLABLE	1.3700	11/04/30	50,000,000.00	50,000,000.00	48,251,000.00
115093	FFCB 1.37 (CALLABLE	1.3700	11/04/30	6,000,000.00	6,000,000.00	5,790,120.00
115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,988,605.57	23,903,500.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,964,677.24	23,903,500.00
115172	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	48,527,500.00
115173	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,263,750.00

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115174	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,263,750.00
115202	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	48,527,500.00
115203	FFCB 1.34 (CALLABLE	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,332,838.75
115222	FFCB NOTE 1.03	1.0300	11/12/30	20,000,000.00	19,879,427.79	19,122,800.00
115357	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	50,000,000.00	48,390,500.00
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,809,387.63	35,117,440.00
115432	FFCB 0.86 (CALLABLE	0.8600	12/09/27	26,200,000.00	26,200,000.00	25,675,214.00
115433	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,885,131.41	48,390,500.00
115434	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,885,131.41	48,390,500.00
115493	FFCB 0.74 (CALLABLE	0.7400	12/21/27	20,000,000.00	20,000,000.00	19,498,000.00
115513	FFCB 1.17 (CALLABLE	1.1700	12/23/30	50,000,000.00	49,930,791.36	48,036,000.00
115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,994,227.92	24,012,750.00
115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	20,891,092.50
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,879.93	22,049,467.56
115609	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,247,500.00
115610	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,247,500.00
115611	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,247,500.00
115655	FFCB 1.24 (CALLABLE	1.2400	12/23/30	48,935,000.00	48,886,603.18	47,219,828.25
115666	FFCB 1.24 (CALLABLE	1.2400	01/06/31	25,000,000.00	25,000,000.00	24,113,250.00
115673	FFCB 1.24 (CALLABLE	1.2400	01/06/31	50,000,000.00	50,000,000.00	48,226,500.00
115725	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,496,000.00
115726	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,496,000.00
115727	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,496,000.00
115754	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,944,271.63	48,992,000.00
115774	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,988,386.75	48,992,000.00
115851	FFCB 0.70 (CALLABLE	0.7000	01/27/27	50,000,000.00	50,000,000.00	49,084,500.00
115854	FFCB 0.70 (CALLABLE	0.7000	01/27/27	40,000,000.00	40,000,000.00	39,267,600.00
116108	FFCB 1.10 (CALLABLE	1.1000	03/03/27	50,000,000.00	49,966,128.47	49,747,000.00
116282	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	24,934,500.00
116284	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	24,934,500.00
116328	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	24,963,250.00
116340	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	24,963,250.00
116363	FFCB 1.73 (CALLABLE	1.7300	04/05/29	25,000,000.00	25,000,000.00	24,949,250.00
116366	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,000,000.00
116368	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,000,000.00
116391	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,000,000.00
116395	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,023,500.00
116400	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,023,500.00
116412	FFCB 0.07 NOTE	0.0700	03/29/22	50,000,000.00	50,000,000.00	49,996,500.00
116413	FFCB 1.98 (CALLABLE	1.9800	03/24/31	50,000,000.00	49,881,146.98	50,233,000.00
116421	FFCB 2.02 (CALLABLE	2.0200	04/01/31	50,000,000.00	49,809,813.60	50,000,000.00
116436	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	49,895,334.51	50,023,500.00
116487	FFCB 1.55 (CALLABLE	1.5500	03/15/29	50,000,000.00	49,694,843.06	49,745,000.00
116488	FFCB 1.55 (CALLABLE	1.5500	03/15/29	20,945,000.00	20,817,169.77	20,838,180.50
116489	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,023,500.00
116518	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	25,031,000.00
116520	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	25,031,000.00

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116532	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	24,982,250.00
116533	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	24,982,250.00
116562	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	25,041,500.00
116564	FFCB 1.97 (CALLABLE	1.9700	04/21/31	45,000,000.00	45,000,000.00	45,180,900.00
116572	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	25,041,500.00
116595	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	24,982,250.00
116650	FFCB 0.94 (CALLABLE	0.9400	04/28/26	25,000,000.00	25,000,000.00	24,936,000.00
116651	FFCB 1.43 (CALLABLE	1.4300	04/30/29	30,000,000.00	30,000,000.00	29,879,700.00
116694	FFCB 1.40 (CALLABLE	1.4000	04/28/28	25,000,000.00	24,953,013.68	24,920,000.00
116702	FFCB 1.00 (CALLABLE	1.0000	05/04/26	25,000,000.00	24,965,580.51	24,936,250.00
116896	FFCB 1.94 (CALLABLE	1.9400	05/27/31	11,923,000.00	11,923,000.00	11,891,761.74
117119	FFCB 1.74 (CALLABLE	1.7400	06/03/30	25,000,000.00	25,000,000.00	24,949,250.00
FFCB TOTAL				**4,635,212,000.00**	**4,633,326,155.32**	**4,580,618,390.82**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,992,722.25	50,146,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,992,722.25	50,146,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,996,361.13	25,073,250.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,995,137.37	50,146,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,995,137.37	50,146,500.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,030,500.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	41,793,979.50
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	50,899,000.00
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	40,875,600.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,131,157.67	51,023,500.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	49,917,000.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	19,444,444.45	19,444,444.45	19,362,000.01
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	49,408,500.00
114118	FHLB 1.02 (CALLABLE	1.0200	07/06/27	24,185,000.00	24,180,015.21	23,889,701.15
114223	FHLB 0.77 (CALLABLE	0.7700	07/28/27	50,000,000.00	50,000,000.00	48,629,500.00
114337	FHLB 1.02 (CALLABLE	1.0200	08/10/28	32,995,000.00	32,995,000.00	32,060,251.65
114617	FHLB 1.30 (CALLABLE	1.3000	09/30/30	39,950,000.00	39,950,000.00	38,787,854.50
114722	FHLB 1.25 (CALLABLE	1.2500	10/08/30	50,000,000.00	50,000,000.00	48,387,000.00
114733	FHLB 1.21 (CALLABLE	1.2100	10/07/30	50,000,000.00	50,000,000.00	48,266,500.00
114743	FHLB 1.21 (CALLABLE	1.2100	10/07/30	38,200,000.00	38,200,000.00	36,875,606.00
114771	FHLB 1.08 (CALLABLE	1.0800	10/02/30	50,000,000.00	50,000,000.00	47,893,500.00
115431	FHLB 1.28 (CALLABLE	1.2800	12/16/30	33,200,000.00	33,190,828.21	32,124,652.00
115526	FHLB 1.25 (CALLABLE	1.2500	12/23/30	50,000,000.00	50,000,000.00	48,278,500.00
115527	FHLB 1.25 (CALLABLE	1.2500	12/23/30	25,000,000.00	25,000,000.00	24,139,250.00
115529	FHLB 0.875 (CALLABL	0.8750	12/30/27	22,000,000.00	22,000,000.00	21,547,900.00
115557	FHLB 1.29 (CALLABLE	1.2900	12/30/30	19,875,000.00	19,875,000.00	19,235,820.00
115670	FHLB 1.25 (CALLABLE	1.2500	12/30/30	40,440,000.00	40,440,000.00	39,039,562.80
115713	FHLB 1.34 (CALLABLE	1.3400	01/27/32	50,000,000.00	50,000,000.00	48,023,500.00
115714	FHLB 1.35 (CALLABLE	1.3500	01/27/32	50,000,000.00	50,000,000.00	48,059,500.00
115728	FHLB 1.26 (CALLABLE	1.2600	01/27/31	50,000,000.00	50,000,000.00	48,291,000.00
115729	FHLB 1.37 (CALLABLE	1.3700	01/27/32	50,000,000.00	50,000,000.00	48,130,500.00
115730	FHLB 1.37 (CALLABLE	1.3700	01/27/32	25,000,000.00	25,000,000.00	24,065,250.00
115740	FHLB 1.50 (CALLABLE	1.5000	01/27/33	50,000,000.00	50,000,000.00	48,149,000.00

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115768	FHLB 1.495 (CALLABL	1.4950	01/27/33	50,000,000.00	50,000,000.00	48,089,500.00
115815	FHLB 1.32 (CALLABLE	1.3200	01/28/31	50,000,000.00	50,000,000.00	48,457,000.00
115835	FHLB 1.32 (CALLABLE	1.3200	02/03/31	50,000,000.00	50,000,000.00	48,449,500.00
115907	FHLB 1.35 (CALLABLE	1.3500	02/17/32	50,000,000.00	50,000,000.00	48,028,500.00
115952	FHLB 1.15 (CALLABLE	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,362,250.00
115953	FHLB 1.32 (CALLABLE	1.3200	02/24/31	50,000,000.00	50,000,000.00	48,446,500.00
116026	FHLB 1.25 (CALLABLE	1.2500	02/24/31	50,000,000.00	50,000,000.00	48,219,000.00
116035	FHLB 1.46 (CALLABLE	1.4600	02/24/31	25,000,000.00	25,000,000.00	24,441,500.00
116117	FHLB NOTE 1.50	1.5000	03/14/31	25,000,000.00	24,739,102.87	24,750,750.00
116380	FHLB 1.03 (CALLABLE	1.0300	03/30/26	25,000,000.00	25,000,000.00	25,060,250.00
116543	FHLB 1.05 (CALLABLE	1.0500	04/28/26	50,000,000.00	50,000,000.00	50,007,500.00
116645	FHLB 1.55 (CALLABLE	1.5500	04/27/29	25,000,000.00	25,000,000.00	24,869,250.00
116662	FHLB 1.10 (CALLABLE	1.1000	11/12/26	30,000,000.00	30,000,000.00	29,955,300.00
116700	FHLB 1.45 (CALLABLE	1.4500	05/18/28	25,000,000.00	25,000,000.00	24,943,000.00
FHLB TOTAL				**1,906,239,444.45**	**1,906,067,628.78**	**1,871,923,477.61**
116267	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,995,833.33	49,996,000.00
116268	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,995,833.33	49,996,000.00
116361	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,998,444.44	49,999,000.00
116362	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,998,444.44	49,999,000.00
116452	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,999,319.44	49,999,500.00
116453	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,999,319.44	49,999,500.00
116454	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,999,319.44	49,999,500.00
116455	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,999,319.44	49,999,500.00
116456	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,999,319.44	49,999,500.00
116471	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,999,743.06	50,000,000.00
116472	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,999,743.06	50,000,000.00
116473	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,999,743.06	50,000,000.00
116474	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,999,743.06	50,000,000.00
116521	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,999,669.44	50,000,000.00
116522	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,999,669.44	50,000,000.00
116523	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,999,669.44	50,000,000.00
116524	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,999,669.44	50,000,000.00
116596	FHLB D-N	0.0370	10/15/21	50,000,000.00	49,999,280.56	49,999,500.00
116597	FHLB D-N	0.0370	10/15/21	50,000,000.00	49,999,280.56	49,999,500.00
116607	FHLB D-N	0.0550	04/14/22	42,000,000.00	41,987,487.51	41,986,560.00
116641	FHLB D-N	0.0250	10/20/21	50,000,000.00	49,999,340.28	49,999,500.00
116680	FHLB D-N	0.0330	10/27/21	50,000,000.00	49,998,808.33	49,999,500.00
116681	FHLB D-N	0.0330	10/27/21	50,000,000.00	49,998,808.33	49,999,500.00
116697	FHLB D-N	0.0250	10/29/21	50,000,000.00	49,999,027.78	49,999,000.00
116698	FHLB D-N	0.0250	10/29/21	50,000,000.00	49,999,027.78	49,999,000.00
116717	FHLB D-N	0.0450	05/03/22	50,000,000.00	49,986,625.00	49,982,500.00
116722	FHLB D-N	0.0360	11/03/21	50,000,000.00	49,998,350.00	49,998,000.00
116723	FHLB D-N	0.0360	11/03/21	50,000,000.00	49,998,350.00	49,998,000.00
116736	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,983,500.01	49,982,000.00
116737	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,983,500.01	49,982,000.00
116738	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,983,500.01	49,982,000.00

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116739	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,983,500.01	49,982,000.00
116747	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,998,395.83	49,998,000.00
116748	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,998,395.83	49,998,000.00
116749	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,998,395.83	49,998,000.00
116750	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,998,395.83	49,998,000.00
116909	FHLB D-N	0.0250	11/26/21	50,000,000.00	49,998,055.56	49,997,000.00
116910	FHLB D-N	0.0250	11/26/21	50,000,000.00	49,998,055.56	49,997,000.00
117007	FHLB D-N	0.0500	06/13/22	50,000,000.00	49,982,291.67	49,975,500.00
117328	FHLB D-N	0.0400	10/01/21	50,000,000.00	50,000,000.00	50,000,000.00
117364	FHLB D-N	0.0400	10/04/21	50,000,000.00	49,999,833.33	50,000,000.00
117374	FHLB D-N	0.0400	10/05/21	50,000,000.00	49,999,777.78	50,000,000.00
117385	FHLB D-N	0.0450	10/13/21	50,000,000.00	49,999,250.00	49,999,500.00
117386	FHLB D-N	0.0450	10/13/21	50,000,000.00	49,999,250.00	49,999,500.00
117391	FHLB D-N	0.0400	10/25/21	50,000,000.00	49,998,666.67	49,999,500.00
117392	FHLB D-N	0.0400	10/25/21	50,000,000.00	49,998,666.67	49,999,500.00
117428	FHLB D-N	0.0350	10/25/21	50,000,000.00	49,998,833.33	49,999,500.00
117439	FHLB D-N	0.0350	10/28/21	50,000,000.00	49,998,687.50	49,999,500.00
117440	FHLB D-N	0.0350	10/28/21	50,000,000.00	49,998,687.50	49,999,500.00
117468	FHLB D-N	0.0400	10/20/21	50,000,000.00	49,998,944.45	49,999,500.00
117469	FHLB D-N	0.0400	10/20/21	50,000,000.00	49,998,944.45	49,999,500.00
117471	FHLB D-N	0.0400	10/20/21	50,000,000.00	49,998,944.45	49,999,500.00
117472	FHLB D-N	0.0400	10/20/21	50,000,000.00	49,998,944.45	49,999,500.00
117508	FHLB D-N	0.0440	11/26/21	50,000,000.00	49,996,577.78	49,997,000.00
117509	FHLB D-N	0.0440	11/26/21	50,000,000.00	49,996,577.78	49,997,000.00
117510	FHLB D-N	0.0410	10/22/21	50,000,000.00	49,998,804.17	49,999,500.00
117511	FHLB D-N	0.0410	10/22/21	50,000,000.00	49,998,804.17	49,999,500.00
117516	FHLB D-N	0.0400	11/08/21	50,000,000.00	49,997,888.89	49,998,000.00
117517	FHLB D-N	0.0400	11/08/21	50,000,000.00	49,997,888.89	49,998,000.00
117607	FHLB D-N	0.0390	11/10/21	50,000,000.00	49,997,833.34	49,998,000.00
117608	FHLB D-N	0.0390	11/10/21	50,000,000.00	49,997,833.34	49,998,000.00
117653	FHLB D-N	0.0300	11/17/21	50,000,000.00	49,998,041.67	49,997,500.00
117676	FHLB D-N	0.0420	03/25/22	50,000,000.00	49,989,791.66	49,988,000.00
117677	FHLB D-N	0.0420	03/25/22	50,000,000.00	49,989,791.66	49,988,000.00
117678	FHLB D-N	0.0250	11/19/21	50,000,000.00	49,998,298.62	49,997,500.00
117679	FHLB D-N	0.0250	11/19/21	8,000,000.00	7,999,727.78	7,999,600.00
117721	FHLB D-N	0.0350	12/29/21	50,000,000.00	49,995,673.61	49,995,000.00
117722	FHLB D-N	0.0490	03/30/22	50,000,000.00	49,987,750.00	49,987,500.00
117723	FHLB D-N	0.0490	03/30/22	50,000,000.00	49,987,750.00	49,987,500.00
FHLB DISC TOTAL				**3,400,000,000.00**	**3,399,769,638.96**	**3,399,757,660.00**
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,209,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,209,000.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,209,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,987,026.08	25,712,000.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	49,883,500.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	49,907,500.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,610,500.00

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113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,942,500.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,942,500.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,959,000.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,959,000.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	49,572,500.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	49,639,500.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,925,500.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	24,701,250.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,795.15	24,695,500.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	49,793,000.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,816,000.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	49,443,500.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	49,138,500.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,203,250.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	24,052,500.00
114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,154,500.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,332,750.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,134,500.00
114393	FHLMC 1.26 (CALLABL	1.2600	09/03/30	25,000,000.00	25,000,000.00	24,104,500.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	24,061,500.00
114465	FHLMC 1.20 (CALLABL	1.2000	09/09/30	25,000,000.00	25,000,000.00	24,049,750.00
114490	FHLMC 1.25 (CALLABL	1.2500	09/09/30	25,000,000.00	25,000,000.00	24,122,250.00
114491	FHLMC 1.28 (CALLABL	1.2800	09/17/30	25,000,000.00	25,000,000.00	24,143,750.00
114506	FHLMC 1.25 (CALLABL	1.2500	09/16/30	25,000,000.00	25,000,000.00	24,118,750.00
114526	FHLMC 1.32 (CALLABL	1.3200	09/17/30	25,000,000.00	25,000,000.00	24,214,500.00
114623	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,411,000.00
114624	FHLMC 1.33 (CALLABL	1.3300	09/26/30	50,000,000.00	50,000,000.00	48,464,000.00
114640	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	48,225,500.00
114641	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	48,225,500.00
114642	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,388,000.00
114643	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,388,000.00
114660	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,214,000.00
114675	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,214,000.00
114702	FHLMC 1.24 (CALLABL	1.2400	09/30/30	50,000,000.00	50,000,000.00	48,212,500.00
114744	FHLMC 1.24 (CALLABL	1.2400	10/08/30	50,000,000.00	50,000,000.00	48,203,000.00
114792	FHLMC 1.25 (CALLABL	1.2500	10/15/30	50,000,000.00	50,000,000.00	48,194,500.00
114793	FHLMC 1.25 (CALLABL	1.2500	10/22/30	50,000,000.00	50,000,000.00	48,186,000.00
114819	FHLMC 1.26 (CALLABL	1.2600	10/15/30	50,000,000.00	50,000,000.00	48,149,500.00
114829	FHLMC 1.26 (CALLABL	1.2600	10/22/30	50,000,000.00	49,986,412.94	48,141,500.00
114830	FHLMC 1.26 (CALLABL	1.2600	10/22/30	25,000,000.00	24,993,206.44	24,070,750.00
114831	FHLMC 1.27 (CALLABL	1.2700	10/22/30	50,000,000.00	50,000,000.00	48,189,500.00
114841	FHLMC 1.27 (CALLABL	1.2700	10/21/30	50,000,000.00	50,000,000.00	48,190,500.00
114842	FHLMC 1.29 (CALLABL	1.2900	10/21/30	50,000,000.00	50,000,000.00	48,284,000.00
114843	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,323,000.00
114844	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,323,000.00
114854	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,323,000.00
114875	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,323,000.00

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114876	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	48,325,000.00
114884	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	48,325,000.00
114892	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,323,000.00
114970	FHLMC 1.50 (CALLABL	1.5000	11/04/32	50,000,000.00	50,000,000.00	48,120,500.00
114971	FHLMC 1.50 (CALLABL	1.5000	11/05/32	50,000,000.00	50,000,000.00	48,118,000.00
114972	FHLMC 1.31 (CALLABL	1.3100	11/12/30	50,000,000.00	50,000,000.00	48,533,500.00
114973	FHLMC 1.31 (CALLABL	1.3100	11/12/30	25,000,000.00	25,000,000.00	24,266,750.00
115000	FHLMC 1.41 (CALLABL	1.4100	11/17/31	50,000,000.00	50,000,000.00	48,343,000.00
115065	FHLMC 1.50 (CALLABL	1.5000	08/09/32	50,000,000.00	50,000,000.00	48,303,000.00
115087	FHLMC 1.50 (CALLABL	1.5000	11/23/32	50,000,000.00	50,000,000.00	48,181,000.00
115094	FHLMC 1.36 (CALLABL	1.3600	11/26/30	50,000,000.00	50,000,000.00	48,659,500.00
115223	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,038,000.00
115224	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	47,885,500.00
115242	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,038,000.00
115243	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	47,885,500.00
115244	FHLMC 1.49 (CALLABL	1.4900	11/26/32	50,000,000.00	50,000,000.00	48,130,000.00
115284	FHLMC 1.40 (CALLABL	1.4000	12/02/31	50,000,000.00	50,000,000.00	48,290,500.00
115285	FHLMC 1.22 (CALLABL	1.2200	12/09/30	50,000,000.00	50,000,000.00	48,228,500.00
115301	FHLMC 1.33 (CALLABL	1.3300	12/09/31	50,000,000.00	50,000,000.00	48,052,500.00
115302	FHLMC 1.33 (CALLABL	1.3300	12/16/31	50,000,000.00	50,000,000.00	48,043,000.00
115391	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,101,596.23	49,713,000.00
115392	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,101,596.23	49,713,000.00
115393	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,101,596.23	49,713,000.00
115394	FHLMC 0.60 (CALLABL	0.6000	11/12/25	50,000,000.00	50,000,000.00	49,518,500.00
115395	FHLMC 0.60 (CALLABL	0.6000	11/12/25	31,739,000.00	31,739,000.00	31,433,353.43
115575	FHLMC 1.36 (CALLABL	1.3600	01/06/33	50,000,000.00	50,000,000.00	47,597,500.00
115582	FHLMC 1.15 (CALLABL	1.1500	01/06/31	50,000,000.00	50,000,000.00	47,956,000.00
FHLMC Fxd-(S) TOTAL				**3,581,739,000.00**	**3,582,010,229.30**	**3,490,339,103.43**
114030	FHLMC 0.75 (CALLABLE)	0.7500	12/26/25	50,000,000.00	50,000,000.00	49,631,500.00
114100	FHLMC 0.73 (CALLABLE)	0.7300	07/09/25	50,000,000.00	50,000,000.00	49,825,000.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**99,456,500.00**
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,992,915.51	24,806,250.00
114101	FNMA 0.71 (CALLABLE)	0.7100	07/09/25	50,000,000.00	50,000,000.00	49,881,000.00
114155	FNMA 0.82 (CALLABLE)	0.8200	07/09/26	50,000,000.00	50,000,000.00	49,629,500.00
114160	FNMA 0.95 (CALLABLE)	0.9500	07/15/27	50,000,000.00	50,000,000.00	49,372,500.00
114179	FNMA 0.75 (CALLABLE)	0.7500	06/30/25	21,000,000.00	21,000,000.00	21,036,120.00
114285	FNMA 0.875 (CALLABLE)	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,606,750.00
114392	FNMA 1.18 (CALLABLE)	1.1800	08/26/30	50,000,000.00	50,000,000.00	48,258,500.00
114417	FNMA 1.25 (CALLABLE)	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,231,500.00
114503	FNMA 1.18 (CALLABLE)	1.1800	08/26/30	25,000,000.00	25,000,000.00	24,129,250.00
114525	FNMA 1.12 (CALLABLE)	1.1200	09/11/30	25,000,000.00	25,000,000.00	24,035,000.00
114631	FNMA 1.20 (CALLABLE)	1.2000	09/27/30	50,000,000.00	50,000,000.00	48,271,500.00
114632	FNMA 1.25 (CALLABLE)	1.2500	09/27/30	50,000,000.00	50,000,000.00	48,416,500.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,423,278.81	47,012,500.00
114940	FNMA 1.20 (CALLABLE)	1.2000	10/28/30	50,000,000.00	50,000,000.00	48,219,000.00

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114983	FNMA 1.45 (CALLABLE)	1.4500	10/28/32	50,000,000.00	50,000,000.00	48,029,500.00
114984	FNMA 1.365 (CALLABLE)	1.3650	10/28/31	50,000,000.00	50,000,000.00	48,230,000.00
114985	FNMA 1.45 (CALLABLE)	1.4500	11/18/32	50,000,000.00	50,000,000.00	48,004,500.00
114986	FNMA 1.26 (CALLABLE)	1.2600	10/28/30	50,000,000.00	50,000,000.00	48,414,500.00
115001	FNMA 1.46 (CALLABLE)	1.4600	11/17/32	50,000,000.00	50,000,000.00	48,042,000.00
115058	FNMA 1.22 (CALLABLE)	1.2200	08/27/32	50,000,000.00	49,423,622.34	47,138,000.00
115059	FNMA 1.22 (CALLABLE)	1.2200	08/27/32	49,250,000.00	48,681,873.40	46,430,930.00
115066	FNMA 1.27 (CALLABLE)	1.2700	11/18/30	50,000,000.00	50,000,000.00	48,416,000.00
115109	FNMA 1.24 (CALLABLE)	1.2400	11/25/30	50,000,000.00	50,000,000.00	48,314,000.00
115126	FNMA 1.50 (CALLABLE)	1.5000	11/16/32	50,000,000.00	50,000,000.00	48,188,000.00
115127	FNMA 1.32 (CALLABLE)	1.3200	11/18/30	50,000,000.00	50,000,000.00	48,571,500.00
115128	FNMA 1.50 (CALLABLE)	1.5000	11/23/32	50,000,000.00	50,000,000.00	48,181,000.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,141,190.37	47,012,500.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,165,127.12	47,012,500.00
115343	FNMA 1.515 (CALLABLE)	1.5150	12/08/32	50,000,000.00	50,000,000.00	48,204,000.00
115344	FNMA 1.36 (CALLABLE)	1.3600	12/16/31	50,000,000.00	50,000,000.00	48,148,000.00
115358	FNMA 1.33 (CALLABLE)	1.3300	12/09/30	50,000,000.00	50,000,000.00	48,558,500.00
115359	FNMA 1.24 (CALLABLE)	1.2400	12/09/30	50,000,000.00	50,000,000.00	48,293,000.00
115378	FNMA 0.95 (CALLABLE)	0.9500	12/08/28	50,000,000.00	50,000,000.00	48,674,000.00
115379	FNMA 1.00 (CALLABLE)	1.0000	12/08/28	50,000,000.00	50,000,000.00	48,755,500.00
115380	FNMA 1.35 (CALLABLE)	1.3500	12/16/31	50,000,000.00	50,000,000.00	48,113,500.00
115461	FNMA 1.33 (CALLABLE)	1.3300	12/10/30	50,000,000.00	50,000,000.00	48,557,000.00
115492	FNMA 1.30 (CALLABLE)	1.3000	12/17/30	25,000,000.00	24,988,485.77	24,227,750.00
115691	FNMA 1.36 (CALLABLE)	1.3600	01/20/33	50,000,000.00	50,000,000.00	47,571,500.00
115697	FNMA 0.875	0.8750	08/05/30	25,000,000.00	24,404,246.50	23,506,250.00
115698	FNMA 1.31 (CALLABLE)	1.3100	01/27/32	50,000,000.00	50,000,000.00	47,915,000.00
115699	FNMA 1.31 (CALLABLE)	1.3100	01/27/32	50,000,000.00	50,000,000.00	47,915,000.00
115756	FNMA 1.61 (CALLABLE)	1.6100	01/27/33	50,000,000.00	50,000,000.00	48,476,000.00
115882	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,015,017.25	47,012,500.00
FNMA TOTAL				**1,945,250,000.00**	**1,940,235,757.07**	**1,875,818,300.00**
113929	FHLMC 1.75 (CALLABLE)	0.5000	12/09/25	50,000,000.00	50,000,000.00	48,823,000.00
MCPN TOTAL				**50,000,000.00**	**50,000,000.00**	**48,823,000.00**
117286	CRC FUNDING LLC CP	0.0900	11/01/21	50,000,000.00	49,996,125.00	49,995,500.00
117294	CRC FUNDING LLC CP	0.0800	10/25/21	25,000,000.00	24,998,666.67	24,998,250.00
117310	CANCARA ASSET SEC L	0.0900	10/05/21	50,000,000.00	49,999,500.00	49,999,000.00
117311	CANCARA ASSET SEC L	0.0900	10/05/21	4,000,000.00	3,999,960.00	3,999,920.00
117319	CHARIOT FUNDING LLC	0.0900	10/05/21	50,000,000.00	49,999,500.00	49,999,000.00
117321	NESTLE CAPITAL CORP	0.0600	10/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117322	NATIXIS NY BRANCH C	0.0600	10/04/21	40,054,000.00	40,053,799.73	40,053,599.46
117329	CANCARA ASSET SEC L	0.1150	11/05/21	50,000,000.00	49,994,409.72	49,995,000.00
117335	CHARIOT FUNDING LLC	0.0900	10/05/21	50,000,000.00	49,999,500.00	49,999,000.00
117337	NATIXIS NY BRANCH C	0.0600	10/08/21	50,000,000.00	49,999,416.67	49,999,000.00
117338	NATIXIS NY BRANCH C	0.0600	10/12/21	50,000,000.00	49,999,083.34	49,998,500.00
117341	JUPITER SEC COMPANY	0.0900	10/12/21	50,000,000.00	49,998,625.00	49,998,500.00
117344	NATIXIS NY BRANCH C	0.0500	10/13/21	50,000,000.00	49,999,166.67	49,998,500.00

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117345	TORONTO DOMINION BA	0.0600	10/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117349	THUNDER BAY FUNDING	0.0600	10/13/21	33,000,000.00	32,999,340.00	32,999,010.00
117353	JUPITER SEC COMPANY	0.0800	10/04/21	25,000,000.00	24,999,833.33	24,999,750.00
117355	CAFCO LLC CP	0.0850	11/08/21	50,000,000.00	49,995,513.89	49,994,500.00
117356	NATIXIS NY BRANCH C	0.0550	10/01/21	25,039,000.00	25,039,000.00	25,038,749.61
117357	NATIXIS NY BRANCH C	0.0550	10/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117358	THUNDER BAY FUNDING	0.0600	10/01/21	34,006,000.00	34,006,000.00	34,005,659.94
117359	AUTOBAHN FUNDING CO	0.0800	10/12/21	30,000,000.00	29,999,266.66	29,999,100.00
117360	NATIXIS NY BRANCH C	0.0600	10/04/21	50,000,000.00	49,999,750.00	49,999,500.00
117361	NATIXIS NY BRANCH C	0.0600	10/04/21	50,000,000.00	49,999,750.00	49,999,500.00
117362	TORONTO DOMINION BA	0.0700	10/12/21	38,522,000.00	38,521,176.06	38,520,844.34
117363	TORONTO DOMINION BA	0.0600	10/13/21	50,000,000.00	49,999,000.00	49,998,500.00
117365	TOYOTA MOTOR CREDIT	0.0700	10/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117366	TOYOTA MOTOR CREDIT	0.0700	10/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117368	TORONTO DOMINION BA	0.0600	10/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117372	AUTOBAHN FUNDING CO	0.0900	10/04/21	50,000,000.00	49,999,625.00	49,999,500.00
117373	CHARIOT FUNDING LLC	0.0700	10/15/21	47,999,000.00	47,997,693.36	47,997,080.04
117375	OLD LINE FUNDING LL	0.0600	10/01/21	33,011,000.00	33,011,000.00	33,010,669.89
117376	OLD LINE FUNDING LL	0.0600	10/05/21	24,740,000.00	24,739,835.07	24,739,752.60
117379	OLD LINE FUNDING LL	0.0500	10/12/21	50,000,000.00	49,999,236.11	49,998,500.00
117380	OLD LINE FUNDING LL	0.0500	10/12/21	27,000,000.00	26,999,587.50	26,999,190.00
117381	NATIXIS NY BRANCH C	0.0600	10/15/21	50,000,000.00	49,998,833.33	49,998,500.00
117382	LA FAYETTE ASSET SE	0.0900	10/18/21	25,000,000.00	24,998,937.50	24,998,750.00
117383	THUNDER BAY FUNDING	0.0600	10/19/21	50,000,000.00	49,998,500.00	49,998,000.00
117388	CANCARA ASSET SEC L	0.1100	11/18/21	50,000,000.00	49,992,666.66	49,993,000.00
117389	CANCARA ASSET SEC L	0.1100	11/18/21	11,000,000.00	10,998,386.67	10,998,460.00
117390	MONT BLANC CAPITAL	0.0900	10/20/21	24,309,000.00	24,307,845.32	24,307,784.55
117395	LA FAYETTE ASSET SE	0.1000	10/21/21	44,186,000.00	44,183,545.22	44,183,348.84
117396	ING U.S. FUNDING LL	0.0800	11/15/21	40,000,000.00	39,996,000.00	39,995,600.00
117397	THUNDER BAY FUNDING	0.0600	10/20/21	50,000,000.00	49,998,416.66	49,998,000.00
117399	ATLANTIC ASSET SEC	0.0600	10/01/21	49,955,000.00	49,955,000.00	49,954,500.45
117404	LA FAYETTE ASSET SE	0.0900	10/26/21	40,000,000.00	39,997,500.00	39,997,200.00
117405	TORONTO DOMINION BA	0.0500	10/04/21	50,000,000.00	49,999,791.67	49,999,500.00
117406	NATIXIS NY BRANCH C	0.0600	10/15/21	50,000,000.00	49,998,833.33	49,998,500.00
117407	CREDIT AGRICOLE CIB	0.0700	10/06/21	50,000,000.00	49,999,513.89	49,999,500.00
117411	THUNDER BAY FUNDING	0.0600	10/19/21	50,000,000.00	49,998,500.00	49,998,000.00
117412	TOYOTA MOTOR CREDIT	0.0600	10/08/21	50,000,000.00	49,999,416.67	49,999,000.00
117413	JUPITER SEC COMPANY	0.0900	10/22/21	50,000,000.00	49,997,375.00	49,997,000.00
117414	JUPITER SEC COMPANY	0.0900	10/22/21	50,000,000.00	49,997,375.00	49,997,000.00
117415	TORONTO DOMINION BA	0.0500	10/06/21	50,000,000.00	49,999,652.78	49,999,000.00
117417	CHARIOT FUNDING LLC	0.0900	11/15/21	50,000,000.00	49,994,375.00	49,993,500.00
117418	CHARIOT FUNDING LLC	0.0900	11/15/21	24,000,000.00	23,997,300.00	23,996,880.00
117419	TORONTO DOMINION BA	0.0500	10/08/21	50,000,000.00	49,999,513.89	49,999,000.00
117420	CANCARA ASSET SEC L	0.1100	11/19/21	50,000,000.00	49,992,513.89	49,993,000.00
117421	CANCARA ASSET SEC L	0.1100	11/19/21	8,750,000.00	8,748,689.93	8,748,775.00
117423	AUTOBAHN FUNDING CO	0.0900	10/19/21	40,000,000.00	39,998,200.00	39,998,000.00
117424	LA FAYETTE ASSET SE	0.0900	11/15/21	25,000,000.00	24,997,187.50	24,996,750.00

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117425	NATIXIS NY BRANCH C	0.0600	10/21/21	50,000,000.00	49,998,333.33	49,997,500.00
117426	NATIXIS NY BRANCH C	0.0600	10/21/21	50,000,000.00	49,998,333.33	49,997,500.00
117427	SHEFFIELD RECEIVABL	0.0900	11/22/21	50,000,000.00	49,993,500.00	49,992,500.00
117431	MONT BLANC CAPITAL	0.0900	11/17/21	25,000,000.00	24,997,062.50	24,996,750.00
117437	AUTOBAHN FUNDING CO	0.0800	10/06/21	20,000,000.00	19,999,777.78	19,999,600.00
117447	THUNDER BAY FUNDING	0.0500	10/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117448	ATLANTIC ASSET SEC	0.0600	10/01/21	32,180,000.00	32,180,000.00	32,179,678.20
117450	SHEFFIELD RECEIVABL	0.0900	11/23/21	50,000,000.00	49,993,375.00	49,992,000.00
117455	TORONTO DOMINION BA	0.0500	10/15/21	50,000,000.00	49,999,027.78	49,998,500.00
117456	TORONTO DOMINION BA	0.0500	10/15/21	50,000,000.00	49,999,027.78	49,998,500.00
117457	OLD LINE FUNDING LL	0.0600	10/19/21	30,006,000.00	30,005,099.82	30,004,499.70
117458	THUNDER BAY FUNDING	0.0600	10/21/21	50,000,000.00	49,998,333.33	49,997,500.00
117464	LA FAYETTE ASSET SE	0.0900	11/05/21	25,001,000.00	24,998,812.41	24,998,499.90
117465	LA FAYETTE ASSET SE	0.0900	11/05/21	25,000,000.00	24,997,812.50	24,997,500.00
117466	THUNDER BAY FUNDING	0.0600	10/22/21	50,000,000.00	49,998,250.00	49,997,500.00
117467	LA FAYETTE ASSET SE	0.0900	11/01/21	50,000,000.00	49,996,125.00	49,995,500.00
117470	NATIXIS NY BRANCH C	0.0600	10/22/21	22,172,000.00	22,171,223.98	22,170,891.40
117473	SHEFFIELD RECEIVABL	0.0700	10/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117474	CHARIOT FUNDING LLC	0.0700	10/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117475	ING U.S. FUNDING LL	0.1000	11/22/21	50,000,000.00	49,992,777.78	49,993,500.00
117476	SHEFFIELD RECEIVABL	0.0600	10/25/21	50,000,000.00	49,998,000.00	49,996,500.00
117477	NATIXIS NY BRANCH C	0.0600	10/22/21	50,000,000.00	49,998,250.00	49,997,500.00
117478	LA FAYETTE ASSET SE	0.0700	10/25/21	30,000,000.00	29,998,600.00	29,997,900.00
117481	CHARIOT FUNDING LLC	0.0800	10/19/21	38,500,000.00	38,498,460.00	38,498,075.00
117482	CHARIOT FUNDING LLC	0.0800	10/21/21	25,000,000.00	24,998,888.89	24,998,500.00
117483	ATLANTIC ASSET SEC	0.0700	11/01/21	40,000,000.00	39,997,588.89	39,996,400.00
117485	CHARIOT FUNDING LLC	0.0800	10/21/21	49,600,000.00	49,597,795.56	49,597,024.00
117488	ING U.S. FUNDING LL	0.1000	11/22/21	3,800,000.00	3,799,451.11	3,799,506.00
117493	CAFCO LLC CP	0.0600	10/25/21	50,000,000.00	49,998,000.00	49,996,500.00
117494	CAFCO LLC CP	0.0600	10/25/21	25,000,000.00	24,999,000.00	24,998,250.00
117500	TORONTO DOMINION BA	0.0600	10/26/21	50,000,000.00	49,997,916.67	49,997,500.00
117501	CREDIT AGRICOLE CIB	0.0500	10/18/21	50,000,000.00	49,998,819.44	49,998,500.00
117502	ATLANTIC ASSET SEC	0.0600	10/18/21	25,000,000.00	24,999,291.66	24,998,750.00
117503	SHEFFIELD RECEIVABL	0.0500	10/18/21	25,000,000.00	24,999,409.72	24,998,750.00
117504	TORONTO DOMINION BA	0.0600	10/28/21	50,000,000.00	49,997,750.00	49,997,000.00
117505	TORONTO DOMINION BA	0.0600	10/28/21	30,000,000.00	29,998,650.00	29,998,200.00
117506	THUNDER BAY FUNDING	0.0500	10/18/21	40,000,000.00	39,999,055.56	39,998,400.00
117507	TORONTO DOMINION BA	0.0500	10/13/21	31,497,000.00	31,496,475.05	31,496,055.09
117519	TORONTO DOMINION BA	0.0500	10/18/21	50,000,000.00	49,998,819.44	49,998,000.00
117520	AUTOBAHN FUNDING CO	0.0500	10/04/21	25,000,000.00	24,999,895.83	24,999,750.00
117522	THUNDER BAY FUNDING	0.0600	10/26/21	30,000,000.00	29,998,750.00	29,998,200.00
117523	TOYOTA MOTOR CREDIT	0.0700	10/29/21	50,000,000.00	49,997,277.78	49,997,000.00
117524	CRC FUNDING LLC CP	0.1000	12/03/21	50,000,000.00	49,991,250.00	49,990,500.00
117526	TOYOTA MOTOR CREDIT	0.0700	10/29/21	50,000,000.00	49,997,277.78	49,997,000.00
117527	AUTOBAHN FUNDING CO	0.0700	10/06/21	25,000,000.00	24,999,756.94	24,999,500.00
117528	CANCARA ASSET SEC L	0.1000	11/05/21	50,000,000.00	49,995,138.89	49,995,000.00
117529	CANCARA ASSET SEC L	0.1000	11/05/21	36,400,000.00	36,396,461.11	36,396,360.00

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117531	SHEFFIELD RECEIVABL	0.0900	12/01/21	34,000,000.00	33,994,815.00	33,993,540.00
117535	AUTOBAHN FUNDING CO	0.0800	10/18/21	45,000,000.00	44,998,300.00	44,997,750.00
117536	CREDIT AGRICOLE CIB	0.0700	11/01/21	50,000,000.00	49,996,986.11	49,998,000.00
117537	CHARIOT FUNDING LLC	0.0900	11/05/21	50,000,000.00	49,995,625.00	49,995,000.00
117538	NATIXIS NY BRANCH C	0.0600	11/01/21	50,000,000.00	49,997,416.67	49,996,500.00
117539	TORONTO DOMINION BA	0.0500	10/18/21	26,196,000.00	26,195,381.48	26,194,952.16
117541	JUPITER SEC COMPANY	0.0900	11/03/21	50,000,000.00	49,995,875.00	49,995,500.00
117542	JUPITER SEC COMPANY	0.0900	11/05/21	50,000,000.00	49,995,625.00	49,995,000.00
117543	JUPITER SEC COMPANY	0.0900	11/05/21	25,000,000.00	24,997,812.50	24,997,500.00
117544	NATIXIS NY BRANCH C	0.0600	11/03/21	50,000,000.00	49,997,250.00	49,996,000.00
117545	CHARIOT FUNDING LLC	0.0900	11/01/21	25,000,000.00	24,998,062.50	24,997,750.00
117546	ATLANTIC ASSET SEC	0.0700	11/03/21	30,000,000.00	29,998,075.00	29,997,300.00
117547	CANADIAN IMP BK OF	0.0600	11/05/21	40,000,000.00	39,997,666.66	39,997,200.00
117549	LA FAYETTE ASSET SE	0.0600	11/03/21	30,000,000.00	29,998,350.00	29,997,300.00
117550	JUPITER SEC COMPANY	0.0800	10/29/21	50,000,000.00	49,996,888.89	49,996,000.00
117551	UNILEVER CAPITAL CO	0.0600	11/15/21	48,000,000.00	47,996,400.00	47,995,680.00
117554	CREDIT AGRICOLE CIB	0.0700	11/05/21	50,000,000.00	49,996,597.22	49,997,500.00
117556	THUNDER BAY FUNDING	0.0600	11/09/21	25,000,000.00	24,998,375.00	24,997,750.00
117557	OLD LINE FUNDING LL	0.0700	11/08/21	40,000,000.00	39,997,044.45	39,996,000.00
117558	CANADIAN IMP BK OF	0.0550	10/29/21	50,000,000.00	49,997,861.11	49,997,000.00
117559	CHARIOT FUNDING LLC	0.0800	10/14/21	50,000,000.00	49,998,555.56	49,998,000.00
117560	CHARIOT FUNDING LLC	0.0800	10/15/21	50,000,000.00	49,998,444.45	49,998,000.00
117561	ATLANTIC ASSET SEC	0.0500	11/05/21	25,000,000.00	24,998,784.72	24,997,500.00
117562	CANADIAN IMP BK OF	0.0600	10/29/21	50,000,000.00	49,997,666.67	49,997,000.00
117563	CHARIOT FUNDING LLC	0.0800	10/29/21	50,000,000.00	49,996,888.89	49,996,000.00
117564	CIESCO LLC CP	0.0800	12/07/21	20,000,000.00	19,997,022.23	19,995,800.00
117566	TOYOTA MOTOR CREDIT	0.0700	11/05/21	50,000,000.00	49,996,597.22	49,996,500.00
117568	CANADIAN IMP BK OF	0.0500	11/05/21	50,000,000.00	49,997,569.44	49,996,500.00
117569	AUTOBAHN FUNDING CO	0.0800	10/08/21	30,000,000.00	29,999,533.33	29,999,400.00
117570	CREDIT AGRICOLE CIB	0.0700	11/10/21	50,000,000.00	49,996,111.11	49,997,000.00
117571	CREDIT AGRICOLE CIB	0.0700	11/10/21	50,000,000.00	49,996,111.11	49,997,000.00
117572	TORONTO DOMINION BA	0.0500	11/05/21	50,000,000.00	49,997,569.44	49,996,500.00
117574	ATLANTIC ASSET SEC	0.0500	11/05/21	25,000,000.00	24,998,784.72	24,997,500.00
117575	AUTOBAHN FUNDING CO	0.0800	10/13/21	50,000,000.00	49,998,666.67	49,998,500.00
117578	TOYOTA MOTOR CREDIT	0.0800	11/10/21	50,000,000.00	49,995,555.55	49,995,500.00
117579	CREDIT AGRICOLE CIB	0.0800	11/08/21	50,000,000.00	49,995,777.78	49,997,500.00
117580	CREDIT AGRICOLE CIB	0.0800	11/08/21	50,000,000.00	49,995,777.78	49,997,500.00
117581	SHEFFIELD RECEIVABL	0.0700	11/05/21	50,000,000.00	49,996,597.22	49,995,000.00
117582	JUPITER SEC COMPANY	0.0700	10/12/21	50,000,000.00	49,998,930.56	49,998,500.00
117583	SHEFFIELD RECEIVABL	0.0700	11/15/21	50,000,000.00	49,995,625.00	49,993,500.00
117584	CANADIAN IMP BK OF	0.0500	11/10/21	50,000,000.00	49,997,222.22	49,996,000.00
117585	OLD LINE FUNDING LL	0.0700	11/18/21	24,868,000.00	24,865,678.99	24,865,015.84
117586	AUTOBAHN FUNDING CO	0.0600	10/18/21	50,000,000.00	49,998,583.33	49,997,500.00
117587	UNILEVER CAPITAL CO	0.0600	10/29/21	30,000,000.00	29,998,600.00	29,998,200.00
117588	CREDIT AGRICOLE CIB	0.0600	11/08/21	50,000,000.00	49,996,833.33	49,997,500.00
117589	OLD LINE FUNDING LL	0.0700	11/09/21	50,000,000.00	49,996,208.34	49,995,000.00
117590	MONT BLANC CAPITAL	0.0700	11/22/21	22,077,000.00	22,074,767.77	22,073,688.45

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117592	OLD LINE FUNDING LL	0.0700	11/19/21	50,000,000.00	49,995,236.11	49,993,500.00
117593	AUTOBAHN FUNDING CO	0.0700	10/13/21	50,000,000.00	49,998,833.33	49,998,500.00
117594	TOYOTA MOTOR CREDIT	0.0800	11/09/21	50,000,000.00	49,995,666.67	49,996,000.00
117595	OLD LINE FUNDING LL	0.0700	11/09/21	40,000,000.00	39,996,966.67	39,996,000.00
117596	CREDIT AGRICOLE CIB	0.0500	11/12/21	50,000,000.00	49,997,083.33	49,997,000.00
117597	SHEFFIELD RECEIVABL	0.0800	11/15/21	50,000,000.00	49,995,000.00	49,993,500.00
117599	CHARIOT FUNDING LLC	0.0700	11/16/21	50,000,000.00	49,995,527.78	49,993,500.00
117600	UNILEVER CAPITAL CO	0.0600	11/22/21	50,000,000.00	49,995,666.67	49,994,000.00
117604	ATLANTIC ASSET SEC	0.0600	11/17/21	50,000,000.00	49,996,083.33	49,993,500.00
117605	CREDIT AGRICOLE CIB	0.0500	11/15/21	50,000,000.00	49,996,875.00	49,997,000.00
117609	SHEFFIELD RECEIVABL	0.0600	11/17/21	50,000,000.00	49,996,083.33	49,993,500.00
117610	CANCARA ASSET SEC L	0.0950	11/15/21	39,000,000.00	38,995,368.75	38,994,930.00
117611	OLD LINE FUNDING LL	0.0500	10/15/21	50,000,000.00	49,999,027.78	49,998,000.00
117612	CANADIAN IMP BK OF	0.0500	11/15/21	50,000,000.00	49,996,875.00	49,995,500.00
117613	LA FAYETTE ASSET SE	0.0800	11/02/21	40,002,000.00	39,999,155.41	39,998,399.82
117614	MONT BLANC CAPITAL	0.0700	12/06/21	22,697,000.00	22,694,087.22	22,692,460.60
117616	OLD LINE FUNDING LL	0.0500	10/26/21	50,000,000.00	49,998,263.89	49,997,000.00
117617	CANCARA ASSET SEC L	0.0800	11/16/21	45,000,000.00	44,995,400.00	44,994,150.00
117619	LA FAYETTE ASSET SE	0.0600	11/19/21	25,000,000.00	24,997,958.33	24,996,500.00
117623	CHARIOT FUNDING LLC	0.0800	10/29/21	50,000,000.00	49,996,888.89	49,996,000.00
117624	CHARIOT FUNDING LLC	0.0800	10/29/21	50,000,000.00	49,996,888.89	49,996,000.00
117625	UNILEVER CAPITAL CO	0.0500	11/15/21	25,000,000.00	24,998,437.50	24,997,750.00
117626	UNILEVER CAPITAL CO	0.0600	11/17/21	25,000,000.00	24,998,041.66	24,997,500.00
117630	TORONTO DOMINION BA	0.0500	11/16/21	50,000,000.00	49,996,805.55	49,995,000.00
117631	ATLANTIC ASSET SEC	0.0700	10/19/21	50,000,000.00	49,998,250.00	49,997,500.00
117633	CANCARA ASSET SEC L	0.0900	11/19/21	40,000,000.00	39,995,100.00	39,994,400.00
117634	UNILEVER CAPITAL CO	0.0700	12/01/21	25,000,000.00	24,997,034.72	24,996,250.00
117635	TOYOTA MOTOR CREDIT	0.0800	11/15/21	50,000,000.00	49,995,000.00	49,995,000.00
117636	UNILEVER CAPITAL CO	0.0700	11/30/21	50,000,000.00	49,994,166.66	49,992,500.00
117637	MONT BLANC CAPITAL	0.0800	12/06/21	25,099,000.00	25,095,318.81	25,093,980.20
117641	ATLANTIC ASSET SEC	0.0800	12/20/21	50,000,000.00	49,991,111.11	49,987,000.00
117646	ATLANTIC ASSET SEC	0.0600	11/15/21	50,000,000.00	49,996,250.00	49,993,500.00
117647	CANCARA ASSET SEC L	0.0900	11/30/21	50,000,000.00	49,992,500.00	49,991,000.00
117648	CANCARA ASSET SEC L	0.0900	11/30/21	50,000,000.00	49,992,500.00	49,991,000.00
117649	OLD LINE FUNDING LL	0.0600	11/17/21	50,000,000.00	49,996,083.33	49,994,000.00
117650	OLD LINE FUNDING LL	0.0700	12/20/21	50,000,000.00	49,992,222.23	49,988,500.00
117651	ATLANTIC ASSET SEC	0.0700	12/20/21	50,000,000.00	49,992,222.22	49,987,000.00
117654	SHEFFIELD RECEIVABL	0.0900	11/23/21	50,000,000.00	49,993,375.00	49,992,000.00
117655	SHEFFIELD RECEIVABL	0.0900	11/23/21	50,000,000.00	49,993,375.00	49,992,000.00
117656	ING U.S. FUNDING LL	0.0800	12/20/21	50,000,000.00	49,991,111.11	49,988,500.00
117657	ING U.S. FUNDING LL	0.0800	12/20/21	50,000,000.00	49,991,111.11	49,988,500.00
117659	ING U.S. FUNDING LL	0.0900	12/21/21	50,000,000.00	49,989,875.00	49,988,500.00
117660	ING U.S. FUNDING LL	0.0900	12/21/21	50,000,000.00	49,989,875.00	49,988,500.00
117661	SHEFFIELD RECEIVABL	0.0900	12/01/21	50,000,000.00	49,992,375.00	49,990,500.00
117662	ING U.S. FUNDING LL	0.0900	12/24/21	50,000,000.00	49,989,500.00	50,000,000.00
117663	ING U.S. FUNDING LL	0.0900	12/24/21	50,000,000.00	49,989,500.00	50,000,000.00
117665	LA FAYETTE ASSET SE	0.0900	12/14/21	18,606,000.00	18,602,557.89	18,601,720.62

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117667	CANADIAN IMP BK OF	0.0600	10/08/21	50,000,000.00	49,999,416.67	49,999,000.00
117668	CANADIAN IMP BK OF	0.0600	10/08/21	50,000,000.00	49,999,416.67	49,999,000.00
117669	UNILEVER CAPITAL CO	0.0700	12/06/21	25,000,000.00	24,996,791.67	24,995,750.00
117670	CIESCO LLC CP	0.0900	01/13/22	50,000,000.00	49,987,000.00	49,982,500.00
117671	CIESCO LLC CP	0.0900	01/13/22	50,000,000.00	49,987,000.00	49,982,500.00
117672	LA FAYETTE ASSET SE	0.0700	11/30/21	50,000,000.00	49,994,166.67	49,991,000.00
117673	CAFCO LLC CP	0.0800	01/10/22	45,500,000.00	45,489,787.78	45,484,530.00
117674	CAFCO LLC CP	0.0800	01/11/22	50,000,000.00	49,988,666.67	49,982,500.00
117680	CANADIAN IMP BK OF	0.0600	10/14/21	50,000,000.00	49,998,916.66	49,998,500.00
117681	CANADIAN IMP BK OF	0.0600	10/14/21	50,000,000.00	49,998,916.66	49,998,500.00
117682	CAFCO LLC CP	0.0900	01/14/22	50,000,000.00	49,986,875.00	49,982,000.00
117683	CAFCO LLC CP	0.0900	01/14/22	25,000,000.00	24,993,437.50	24,991,000.00
117684	AUTOBAHN FUNDING CO	0.0700	10/28/21	40,000,000.00	39,997,900.00	39,996,800.00
117688	CIESCO LLC CP	0.0900	01/12/22	48,200,000.00	48,187,588.50	48,183,130.00
117689	CAFCO LLC CP	0.0800	01/11/22	32,000,000.00	31,992,746.67	31,988,800.00
117691	OLD LINE FUNDING LL	0.0600	11/03/21	45,008,000.00	45,005,524.56	45,003,949.28
117692	AUTOBAHN FUNDING CO	0.0800	12/01/21	50,000,000.00	49,993,222.22	49,990,500.00
117693	SHEFFIELD RECEIVABL	0.0700	12/06/21	50,000,000.00	49,993,583.33	49,990,000.00
117696	OLD LINE FUNDING LL	0.0600	11/01/21	21,000,000.00	20,998,915.00	20,998,320.00
117697	SHEFFIELD RECEIVABL	0.0800	12/07/21	50,000,000.00	49,992,555.55	49,989,500.00
117698	CRC FUNDING LLC CP	0.0900	01/18/22	50,000,000.00	49,986,375.00	49,983,500.00
117704	TORONTO DOMINION BA	0.0400	11/03/21	50,000,000.00	49,998,166.66	49,996,500.00
117707	OLD LINE FUNDING LL	0.0500	11/01/21	50,000,000.00	49,997,847.22	49,996,000.00
117708	OLD LINE FUNDING LL	0.0500	11/01/21	10,000,000.00	9,999,569.45	9,999,200.00
117710	TOYOTA MOTOR CREDIT	0.0900	11/30/21	50,000,000.00	49,992,500.00	49,992,500.00
117711	TOYOTA MOTOR CREDIT	0.0900	11/30/21	50,000,000.00	49,992,500.00	49,992,500.00
117712	LA FAYETTE ASSET SE	0.0500	10/12/21	49,989,000.00	49,988,236.28	49,987,500.33
117714	TORONTO DOMINION BA	0.0400	10/06/21	50,000,000.00	49,999,722.23	49,999,000.00
117715	CANADIAN IMP BK OF	0.0500	10/29/21	50,000,000.00	49,998,055.55	49,997,000.00
117716	CANADIAN IMP BK OF	0.0500	10/29/21	50,000,000.00	49,998,055.55	49,997,000.00
117718	ATLANTIC ASSET SEC	0.0700	10/29/21	50,000,000.00	49,997,277.77	49,996,000.00
117719	ATLANTIC ASSET SEC	0.0700	10/29/21	40,000,000.00	39,997,822.23	39,996,800.00
117724	SHEFFIELD RECEIVABL	0.0700	12/07/21	25,000,000.00	24,996,743.05	24,994,750.00
117728	TORONTO DOMINION BA	0.0400	10/06/21	50,000,000.00	49,999,722.22	49,999,000.00
117729	TORONTO DOMINION BA	0.0400	10/06/21	50,000,000.00	49,999,722.22	49,999,000.00
117730	LA FAYETTE ASSET SE	0.0600	11/04/21	25,000,000.00	24,998,583.33	24,997,500.00
117731	AUTOBAHN FUNDING CO	0.0700	11/05/21	15,000,000.00	14,998,979.16	14,998,500.00
117733	CANCARA ASSET SEC L	0.0900	12/03/21	50,000,000.00	49,992,125.00	49,990,500.00
117734	CANCARA ASSET SEC L	0.0900	12/03/21	50,000,000.00	49,992,125.00	49,990,500.00
117735	CANCARA ASSET SEC L	0.0900	12/02/21	17,500,000.00	17,497,287.50	17,496,675.00
117738	CIESCO LLC CP	0.0900	01/20/22	50,000,000.00	49,986,125.00	49,981,000.00
117739	CAFCO LLC CP	0.0900	01/20/22	50,000,000.00	49,986,125.00	49,981,000.00
117741	CRC FUNDING LLC CP	0.0950	01/20/22	50,000,000.00	49,985,354.16	49,983,500.00
CPD TOTAL				**10,358,469,000.00**	**10,357,699,085.99**	**10,357,495,236.31**
110109	JOHNSON & JOHNSON CO.	2.2500	03/03/22	22,500,000.00	22,461,519.45	22,655,475.00
117023	TOYOTA MOTOR CREDIT	0.5000	06/18/24	11,000,000.00	10,988,164.06	10,945,220.00

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CORP NOTE FXD TOTAL				**33,500,000.00**	**33,449,683.51**	**33,600,695.00**
112997	JPM CHASE BK CO NOTE	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,133,500.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,133,500.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,980,570.89	50,840,000.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	47,398,500.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	47,398,500.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,958,653.77	48,252,000.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,958,653.77	48,252,000.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,958,653.77	48,252,000.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,958,653.77	48,252,000.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,848,397.07	48,252,000.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,848,397.07	48,252,000.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,848,397.07	48,252,000.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,848,397.07	48,252,000.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,924,109.35	48,252,000.00
115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,924,109.35	48,252,000.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,924,109.35	48,252,000.00
115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,924,109.35	48,252,000.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,944,785.12	48,252,000.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,944,785.12	48,252,000.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,944,480.08	48,252,000.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,944,480.08	48,252,000.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,888,652.55	48,252,000.00
115731	USTN 0.875	0.8750	11/15/30	50,000,000.00	49,029,728.58	47,398,500.00
116457	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,684,591.67	49,629,000.00
116458	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,684,591.67	49,629,000.00
116459	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,684,591.67	49,629,000.00
116460	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,684,591.67	49,629,000.00
116461	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,684,591.67	49,629,000.00
116462	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,684,591.67	49,629,000.00
116467	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,700,425.23	49,629,000.00
116468	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,700,425.23	49,629,000.00
116469	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,700,425.23	49,629,000.00
116470	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,700,425.23	49,629,000.00
116492	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,788,769.66	49,629,000.00
116493	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,788,769.66	49,629,000.00
116494	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,788,769.66	49,629,000.00
116495	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,788,769.66	49,629,000.00
116496	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,788,769.66	49,629,000.00
116829	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,912,282.31	49,752,000.00
116830	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,912,282.31	49,752,000.00
116831	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,912,282.31	49,752,000.00
116832	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,912,282.31	49,752,000.00
116837	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,865,758.60	49,595,500.00
116838	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,865,758.60	49,595,500.00

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117095	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,744,365.23	49,715,000.00
117096	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,744,365.23	49,715,000.00
117097	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,744,365.23	49,715,000.00
117098	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,744,365.23	49,715,000.00
117099	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,744,365.23	49,715,000.00
117105	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,737,892.99	49,560,500.00
117106	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,737,892.99	49,560,500.00
117107	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,737,892.99	49,560,500.00
117108	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,737,892.99	49,560,500.00
117109	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,737,892.99	49,560,500.00
117703	USTN 1.125	1.1250	08/31/28	50,000,000.00	49,484,986.65	49,359,500.00
117713	USTN 1.125	1.1250	08/31/28	50,000,000.00	49,357,762.75	49,359,500.00
UST NOTES TOTAL				**2,700,000,000.00**	**2,689,089,909.36**	**2,651,050,000.00**
114866	UST BILL	0.1200	10/07/21	50,000,000.00	49,999,000.00	50,000,000.00
114867	UST BILL	0.1200	10/07/21	50,000,000.00	49,999,000.00	50,000,000.00
114868	UST BILL	0.1200	10/07/21	50,000,000.00	49,999,000.00	50,000,000.00
114869	UST BILL	0.1200	10/07/21	50,000,000.00	49,999,000.00	50,000,000.00
114870	UST BILL	0.1200	10/07/21	50,000,000.00	49,999,000.00	50,000,000.00
114945	UST BILL	0.1150	10/07/21	50,000,000.00	49,999,041.67	50,000,000.00
114946	UST BILL	0.1150	10/07/21	50,000,000.00	49,999,041.67	50,000,000.00
114947	UST BILL	0.1150	10/07/21	50,000,000.00	49,999,041.67	50,000,000.00
114948	UST BILL	0.1150	10/07/21	50,000,000.00	49,999,041.67	50,000,000.00
115038	UST BILL	0.1150	10/07/21	50,000,000.00	49,999,041.67	50,000,000.00
115039	UST BILL	0.1150	10/07/21	50,000,000.00	49,999,041.67	50,000,000.00
115040	UST BILL	0.1150	10/07/21	50,000,000.00	49,999,041.67	50,000,000.00
115041	UST BILL	0.1150	10/07/21	50,000,000.00	49,999,041.67	50,000,000.00
115042	UST BILL	0.1150	10/07/21	50,000,000.00	49,999,041.67	50,000,000.00
115043	UST BILL	0.1150	10/07/21	50,000,000.00	49,999,041.67	50,000,000.00
115144	UST BILL	0.1175	11/04/21	50,000,000.00	49,994,451.39	49,997,000.00
115145	UST BILL	0.1175	11/04/21	50,000,000.00	49,994,451.39	49,997,000.00
115146	UST BILL	0.1175	11/04/21	50,000,000.00	49,994,451.39	49,997,000.00
115147	UST BILL	0.1175	11/04/21	50,000,000.00	49,994,451.39	49,997,000.00
115148	UST BILL	0.1175	11/04/21	50,000,000.00	49,994,451.39	49,997,000.00
115149	UST BILL	0.1175	11/04/21	50,000,000.00	49,994,451.39	49,997,000.00
115419	UST BILL	0.0950	12/02/21	50,000,000.00	49,991,819.44	49,997,500.00
115420	UST BILL	0.0950	12/02/21	50,000,000.00	49,991,819.44	49,997,500.00
116321	UST BILL	0.0360	12/30/21	50,000,000.00	49,995,500.00	49,995,500.00
116322	UST BILL	0.0360	12/30/21	50,000,000.00	49,995,500.00	49,995,500.00
116324	UST BILL	0.0475	01/27/22	50,000,000.00	49,992,215.28	49,993,000.00
116325	UST BILL	0.0475	01/27/22	50,000,000.00	49,992,215.28	49,993,000.00
116332	UST BILL	0.0475	12/30/21	50,000,000.00	49,994,062.51	49,995,500.00
116333	UST BILL	0.0475	12/30/21	50,000,000.00	49,994,062.51	49,995,500.00
116334	UST BILL	0.0475	12/30/21	50,000,000.00	49,994,062.51	49,995,500.00
116344	UST BILL	0.0475	02/24/22	50,000,000.00	49,990,368.06	49,990,500.00
116345	UST BILL	0.0475	02/24/22	50,000,000.00	49,990,368.06	49,990,500.00
116355	UST BILL	0.0650	03/24/22	50,000,000.00	49,984,291.66	49,989,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116356	UST BILL	0.0650	03/24/22	50,000,000.00	49,984,291.66	49,989,000.00
116357	UST BILL	0.0650	03/24/22	50,000,000.00	49,984,291.66	49,989,000.00
116358	UST BILL	0.0650	03/24/22	50,000,000.00	49,984,291.66	49,989,000.00
116393	UST BILL	0.0400	12/30/21	50,000,000.00	49,995,000.01	49,995,500.00
116394	UST BILL	0.0400	12/30/21	50,000,000.00	49,995,000.01	49,995,500.00
116432	UST BILL	0.0400	12/30/21	50,000,000.00	49,995,000.00	49,995,500.00
116433	UST BILL	0.0400	12/30/21	50,000,000.00	49,995,000.00	49,995,500.00
116497	UST BILL	0.0475	03/24/22	50,000,000.00	49,988,520.84	49,989,000.00
116498	UST BILL	0.0475	03/24/22	50,000,000.00	49,988,520.84	49,989,000.00
116511	UST BILL	0.0400	02/24/22	50,000,000.00	49,991,888.89	49,990,500.00
116512	UST BILL	0.0400	02/24/22	50,000,000.00	49,991,888.89	49,990,500.00
116513	UST BILL	0.0400	02/24/22	50,000,000.00	49,991,888.89	49,990,500.00
116514	UST BILL	0.0400	02/24/22	50,000,000.00	49,991,888.89	49,990,500.00
116544	UST BILL	0.0500	02/24/22	50,000,000.00	49,989,861.11	49,990,500.00
116545	UST BILL	0.0500	02/24/22	50,000,000.00	49,989,861.11	49,990,500.00
116546	UST BILL	0.0500	02/24/22	50,000,000.00	49,989,861.11	49,990,500.00
116547	UST BILL	0.0500	02/24/22	50,000,000.00	49,989,861.11	49,990,500.00
116555	UST BILL	0.0500	03/24/22	50,000,000.00	49,987,916.67	49,989,000.00
116556	UST BILL	0.0500	03/24/22	50,000,000.00	49,987,916.67	49,989,000.00
116557	UST BILL	0.0500	03/24/22	50,000,000.00	49,987,916.67	49,989,000.00
116558	UST BILL	0.0500	03/24/22	50,000,000.00	49,987,916.67	49,989,000.00
116575	UST BILL	0.0400	01/27/22	50,000,000.00	49,993,444.44	49,993,000.00
116581	UST BILL	0.0350	12/30/21	50,000,000.00	49,995,625.00	49,995,500.00
116584	UST BILL	0.0350	12/30/21	50,000,000.00	49,995,625.00	49,995,500.00
116585	UST BILL	0.0350	12/30/21	50,000,000.00	49,995,625.00	49,995,500.00
116586	UST BILL	0.0350	12/30/21	50,000,000.00	49,995,625.00	49,995,500.00
116590	UST BILL	0.0325	10/14/21	50,000,000.00	49,999,413.20	49,999,500.00
116591	UST BILL	0.0325	10/14/21	50,000,000.00	49,999,413.20	49,999,500.00
116610	UST BILL	0.0300	10/14/21	50,000,000.00	49,999,458.34	49,999,500.00
116611	UST BILL	0.0300	10/14/21	50,000,000.00	49,999,458.34	49,999,500.00
116615	UST BILL	0.0350	10/14/21	50,000,000.00	49,999,368.05	49,999,500.00
116616	UST BILL	0.0350	10/14/21	50,000,000.00	49,999,368.05	49,999,500.00
116659	UST BILL	0.0550	04/21/22	50,000,000.00	49,984,569.45	49,986,500.00
116692	UST BILL	0.0420	04/21/22	50,000,000.00	49,988,216.66	49,986,500.00
116693	UST BILL	0.0420	04/21/22	50,000,000.00	49,988,216.66	49,986,500.00
116753	UST BILL	0.0300	11/04/21	50,000,000.00	49,998,583.34	49,997,000.00
116754	UST BILL	0.0300	11/04/21	50,000,000.00	49,998,583.34	49,997,000.00
116787	UST BILL	0.0400	04/21/22	50,000,000.00	49,988,777.78	49,986,500.00
116788	UST BILL	0.0400	04/21/22	50,000,000.00	49,988,777.78	49,986,500.00
116802	UST BILL	0.0380	04/21/22	50,000,000.00	49,989,338.88	49,986,500.00
116825	UST BILL	0.0250	04/21/22	50,000,000.00	49,992,986.12	49,986,500.00
116826	UST BILL	0.0250	04/21/22	50,000,000.00	49,992,986.12	49,986,500.00
116963	UST BILL	0.0250	10/05/21	50,000,000.00	49,999,861.11	50,000,000.00
116964	UST BILL	0.0250	10/05/21	50,000,000.00	49,999,861.11	50,000,000.00
116990	UST BILL	0.0250	12/30/21	50,000,000.00	49,996,875.01	49,995,500.00
116991	UST BILL	0.0250	12/30/21	50,000,000.00	49,996,875.01	49,995,500.00
117005	UST BILL	0.0200	10/05/21	50,000,000.00	49,999,888.89	50,000,000.00

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117006	UST BILL	0.0200	10/05/21	50,000,000.00	49,999,888.89	50,000,000.00
117293	UST BILL	0.0400	10/05/21	50,000,000.00	49,999,777.78	50,000,000.00
117351	UST BILL	0.0350	10/05/21	50,000,000.00	49,999,805.56	50,000,000.00
117352	UST BILL	0.0350	10/05/21	50,000,000.00	49,999,805.56	50,000,000.00
117393	UST BILL	0.0450	10/26/21	50,000,000.00	49,998,437.50	49,998,500.00
117394	UST BILL	0.0450	10/26/21	50,000,000.00	49,998,437.50	49,998,500.00
117400	UST BILL	0.0600	11/18/21	50,000,000.00	49,996,000.00	49,998,000.00
117401	UST BILL	0.0600	11/18/21	50,000,000.00	49,996,000.00	49,998,000.00
117402	UST BILL	0.0600	11/18/21	50,000,000.00	49,996,000.00	49,998,000.00
117403	UST BILL	0.0600	11/18/21	50,000,000.00	49,996,000.00	49,998,000.00
117429	UST BILL	0.0450	10/15/21	50,000,000.00	49,999,125.00	49,999,000.00
117430	UST BILL	0.0450	10/15/21	8,000,000.00	7,999,860.00	7,999,840.00
117433	UST BILL	0.0500	11/01/21	50,000,000.00	49,997,847.22	49,997,500.00
117434	UST BILL	0.0500	11/01/21	50,000,000.00	49,997,847.22	49,997,500.00
117435	UST BILL	0.0500	11/01/21	50,000,000.00	49,997,847.22	49,997,500.00
117436	UST BILL	0.0500	11/01/21	50,000,000.00	49,997,847.22	49,997,500.00
117441	UST BILL	0.0400	10/12/21	50,000,000.00	49,999,388.89	49,999,500.00
117442	UST BILL	0.0400	10/12/21	50,000,000.00	49,999,388.89	49,999,500.00
117443	UST BILL	0.0400	10/19/21	50,000,000.00	49,999,000.00	49,998,500.00
117444	UST BILL	0.0400	10/19/21	50,000,000.00	49,999,000.00	49,998,500.00
117451	UST BILL	0.0400	11/02/21	50,000,000.00	49,998,222.22	49,997,000.00
117452	UST BILL	0.0400	11/02/21	50,000,000.00	49,998,222.22	49,997,000.00
117453	UST BILL	0.0400	11/02/21	50,000,000.00	49,998,222.22	49,997,000.00
117454	UST BILL	0.0400	11/02/21	50,000,000.00	49,998,222.22	49,997,000.00
117479	UST BILL	0.0525	11/01/21	50,000,000.00	49,997,739.58	49,997,500.00
117480	UST BILL	0.0525	11/01/21	50,000,000.00	49,997,739.58	49,997,500.00
117498	UST BILL	0.0400	11/09/21	50,000,000.00	49,997,833.33	49,997,000.00
117499	UST BILL	0.0400	11/09/21	50,000,000.00	49,997,833.33	49,997,000.00
117512	UST BILL	0.0400	11/16/21	50,000,000.00	49,997,444.45	49,997,500.00
117513	UST BILL	0.0400	11/16/21	50,000,000.00	49,997,444.45	49,997,500.00
117514	UST BILL	0.0400	11/16/21	50,000,000.00	49,997,444.45	49,997,500.00
117515	UST BILL	0.0400	11/16/21	50,000,000.00	49,997,444.45	49,997,500.00
117567	UST BILL	0.0450	11/12/21	50,000,000.00	49,997,375.00	49,997,500.00
117576	UST BILL	0.0450	11/12/21	50,000,000.00	49,997,375.00	49,997,500.00
117577	UST BILL	0.0450	11/12/21	50,000,000.00	49,997,375.00	49,997,500.00
117602	UST BILL	0.0550	11/09/21	50,000,000.00	49,997,020.83	49,997,000.00
117603	UST BILL	0.0550	11/09/21	50,000,000.00	49,997,020.83	49,997,000.00
117627	UST BILL	0.0500	11/12/21	50,000,000.00	49,997,083.33	49,997,500.00
117628	UST BILL	0.0500	11/12/21	50,000,000.00	49,997,083.33	49,997,500.00
117658	UST BILL	0.0400	11/02/21	50,000,000.00	49,998,222.22	49,997,000.00
117685	UST BILL	0.0400	11/04/21	50,000,000.00	49,998,111.11	49,997,000.00
117686	UST BILL	0.0400	11/04/21	50,000,000.00	49,998,111.11	49,997,000.00
117694	UST BILL	0.0300	01/18/22	50,000,000.00	49,995,458.34	49,994,500.00
117695	UST BILL	0.0300	01/18/22	50,000,000.00	49,995,458.34	49,994,500.00
117699	UST BILL	0.0300	01/25/22	50,000,000.00	49,995,166.67	49,992,500.00
117700	UST BILL	0.0300	01/25/22	50,000,000.00	49,995,166.67	49,992,500.00
117726	UST BILL	0.0350	01/25/22	50,000,000.00	49,994,361.11	49,992,500.00

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117727	UST BILL	0.0350	01/25/22	50,000,000.00	49,994,361.11	49,992,500.00
US TBILLS TOTAL				**6,358,000,000.00**	**6,357,409,680.98**	**6,357,438,840.00**
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	24,204,654.75	24,502,820.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,204,654.75**	**24,502,820.00**
117530	MUFG UNION BANK NA CD	0.0400	11/05/21	50,000,000.00	50,000,000.00	50,000,000.00
117644	MUFG UNION BANK NA CD	0.0400	12/01/21	50,000,000.00	50,000,000.00	50,001,500.00
117645	MUFG UNION BANK NA CD	0.0400	12/01/21	50,000,000.00	50,000,000.00	50,001,500.00
117814	MUFG UNION BANK NA CD	0.0400	12/03/21	50,000,000.00	50,000,000.00	50,001,500.00
117815	MUFG UNION BANK NA CD	0.0400	12/03/21	50,000,000.00	50,000,000.00	50,001,500.00
NEG CDS TOTAL				**250,000,000.00**	**250,000,000.00**	**250,006,000.00**
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
117350	NORDEA BANK ABP NY	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	50,000,000.00
117367	NORDEA BANK ABP NY	0.0700	10/05/21	50,000,000.00	50,000,000.00	50,000,000.00
117398	SVENSKA HANDELSBANK	0.0900	11/15/21	50,000,000.00	50,000,000.00	50,000,500.00
117416	CREDIT AGRICOLE CIB	0.0800	10/01/21	50,000,000.00	50,000,000.00	50,000,000.00
117486	CREDIT AGRICOLE CIB	0.0800	10/22/21	50,000,000.00	50,000,000.00	50,000,500.00
117487	CREDIT AGRICOLE CIB	0.0800	10/22/21	50,000,000.00	50,000,000.00	50,000,500.00
117540	BARCLAYS BANK PLC N	0.1000	11/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117552	SVENSKA HANDELSBANK	0.0800	12/01/21	50,000,000.00	50,000,000.00	49,999,000.00
117553	SVENSKA HANDELSBANK	0.0800	12/01/21	50,000,000.00	50,000,000.00	49,999,000.00
117601	DNB BANK ASA NY CD	0.0600	10/29/21	50,000,000.00	50,000,000.00	49,999,500.00
117615	TORONTO DOMINION BA	0.0600	10/29/21	50,000,000.00	50,000,000.00	49,999,000.00
117618	CANADIAN IMP. BK OF	0.0600	10/29/21	50,000,000.00	50,000,000.00	49,999,000.00
117629	DNB BANK ASA NY CD	0.0600	11/15/21	50,000,000.00	50,000,000.00	49,999,000.00
117639	TORONTO DOMINION BA	0.0700	10/21/21	50,000,000.00	50,000,000.00	49,999,500.00
117640	NORDEA BANK ABP NY	0.0700	12/20/21	50,000,000.00	50,000,000.00	49,998,000.00
117642	BARCLAYS BANK PLC N	0.0900	11/19/21	50,000,000.00	50,000,000.00	49,998,500.00
117643	BARCLAYS BANK PLC N	0.0900	11/19/21	50,000,000.00	50,000,000.00	49,998,500.00
117687	SVENSKA HANDELSBANK	0.0900	12/20/21	50,000,000.00	50,000,000.00	50,000,000.00
117705	BANK OF MONTREAL CH	0.0800	12/23/21	50,000,000.00	50,000,000.00	49,998,000.00
117717	CANADIAN IMP. BK OF	0.0600	10/26/21	50,000,000.00	50,000,000.00	49,999,500.00
117736	BARCLAYS BANK PLC N	0.1100	12/20/21	50,000,000.00	50,000,000.00	49,998,500.00
YANKEE CDS TOTAL				**1,200,000,000.00**	**1,200,000,000.00**	**1,199,986,500.00**
	PSI - NTRD TOTAL			**37,426,409,444.45**	**37,408,106,183.98**	**37,125,771,633.17**
	PSI - NTRD HISTORICAL COST TOTAL				**37,403,581,241.33**	

Los Angeles County Treasurer
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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	23,778,518.10
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**23,778,518.10**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**23,778,518.10**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	8,079,190.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,317,060.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**18,396,250.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**18,396,250.00**
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	22,557,316.75
FFCB TOTAL				**22,675,000.00**	**22,675,000.00**	**22,557,316.75**
114424	FHLMC 2.00 (CALLABLE)	2.0000	08/27/43	9,500,000.00	9,500,000.00	8,693,070.00
FHLMC TOTAL				**9,500,000.00**	**9,500,000.00**	**8,693,070.00**
PHHPA TOTAL				**32,175,000.00**	**32,175,000.00**	**31,250,386.75**
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**	**117,101,681.62**
	SPI HISTORICAL COST TOTAL				**117,081,526.77**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/21
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

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

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 09/30/21
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

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,990.60
	TREASURER TOTAL	$301,990.60

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 09/30/21
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 09/30/21
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	

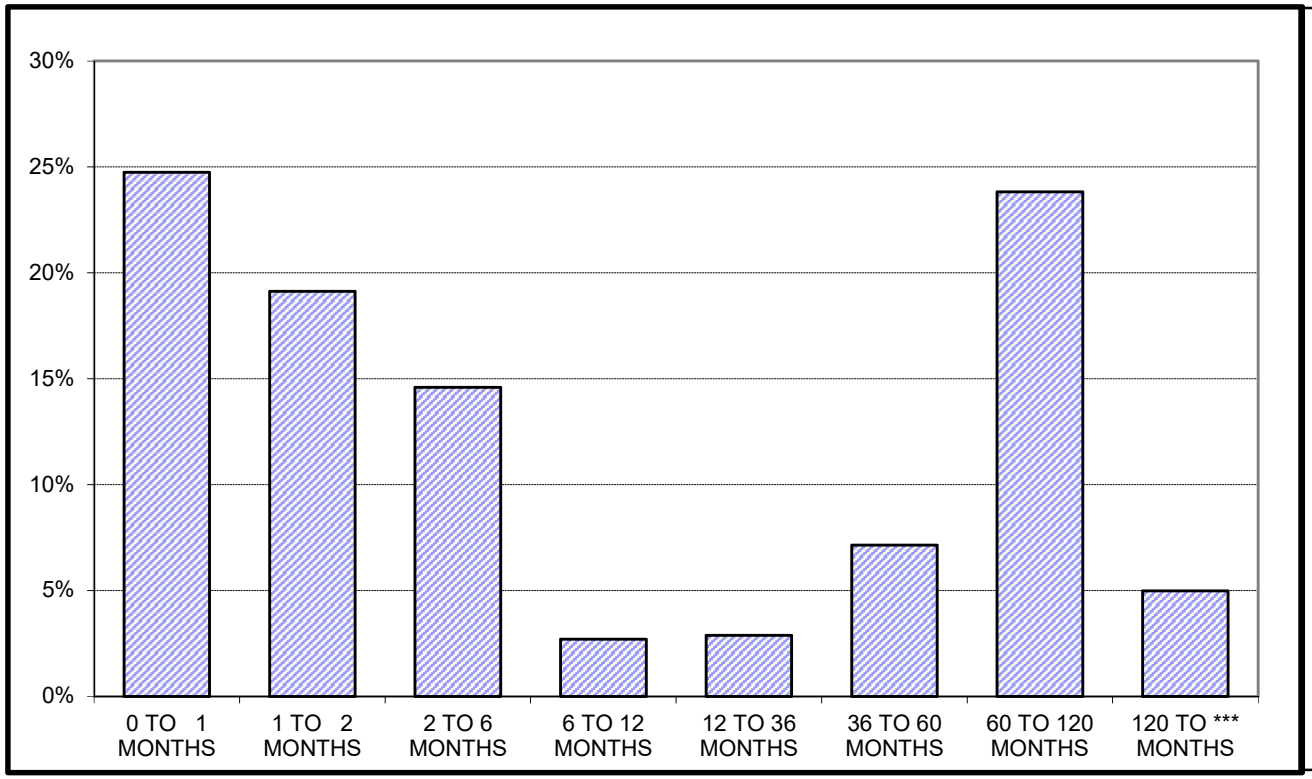
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 09/30/21
Attachment XIV

	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	1,450,000,000.00	43.00 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	10,357,699,085.99	36.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	9,046,499,590.34	596.00 DAYS	0.00	0.00 DAYS
AGENCIES	16,441,253,169.39	2,036.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	29,204,654.75	905.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	83,449,683.51	481.00 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	$37,408,106,183.98	1,052.00 DAYS	$0.00	0.00 DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 09/30/21
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	10/01/21-10/31/21	$9,258,774,831.15	24.75
1 TO 2 MONTHS	11/01/21-11/30/21	$7,151,400,336.49	19.12
2 TO 3 MONTHS	12/01/21-12/31/21	$2,644,631,689.96	7.07
3 TO 4 MONTHS	01/01/22-01/31/22	$1,100,495,511.86	2.94
4 TO 5 MONTHS	02/01/22-02/28/22	$692,869,338.89	1.85
5 TO 6 MONTHS	03/01/22-03/31/22	$1,022,223,783.30	2.73
6 TO 12 MONTHS	04/01/22-09/30/22	$1,010,741,764.91	2.70
12 TO 24 MONTHS	10/01/22-09/30/23	$374,850,329.12	1.00
24 TO 36 MONTHS	10/01/23-09/30/24	$701,959,503.15	1.88
36 TO 48 MONTHS	10/01/24-09/30/25	$570,941,879.15	1.53
48 TO 60 MONTHS	10/01/25-09/30/26	$2,097,538,175.09	5.61
60 TO 120 MONTHS	10/01/26-09/30/31	$8,916,764,157.54	23.83
120 TO *** MONTHS	10/01/31-	$1,864,914,883.37	4.99
Portfolio Total:		**$37,408,106,183.98**	**100.00**
AVCCD			
120 TO *** MONTHS	10/01/31-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	10/01/31-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	10/01/26-09/30/31	$3,200,000.00	100.00
Portfolio Total:		**$3,200,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	10/01/31-	$32,175,000.00	100.00
Portfolio Total:		**$32,175,000.00**	**100.00**
SCAQM			
3 TO 4 MONTHS	01/01/22-01/31/22	$37,007,201.54	100.00
Portfolio Total:		**$37,007,201.54**	**100.00**
SLIM			
3 TO 4 MONTHS	01/01/22-01/31/22	$3,427,914.42	100.00
Portfolio Total:		**$3,427,914.42**	**100.00**
WASIA			
3 TO 4 MONTHS	01/01/22-01/31/22	$41,410.81	100.00
Portfolio Total:		**$41,410.81**	**100.00**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 9,258,775	24.75%
1 TO 2 MONTHS	7,151,400	19.12%
2 TO 6 MONTHS	5,460,220	14.59%
6 TO 12 MONTHS	1,010,742	2.70%
12 TO 36 MONTHS	1,076,810	2.88%
36 TO 60 MONTHS	2,668,480	7.14%
60 TO 120 MONTHS	8,916,764	23.83%
120 TO *** MONTHS	1,864,915	4.99%
	$ 37,408,106	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 09/30/21
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

AUGUST 31, 2021

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

AUGUST 2021

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BANK DEMAND DEPOSITS…… 35

POOLED MONEY INVESTMENT BOARD DESIGNATION… 36

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of August 2021 with August 2020

(Dollars In Thousands)

	August 2021	August 2020	Change
Average Daily Portfolio ($)	**180,376,875**	**113,084,803**	**+67,292,072**
Accrued Earnings ($)	**33,866**	**75,293**	**-41,427**
Effective Yield (%)	**0.221**	**0.784**	**-0.563**
Average Life-Month End (In Days)	**312**	**157**	**+155**
Total Security Transactions			
Amount ($)	**51,165,138**	**24,450,173**	**+26,714,965**
Number	**1,026**	**491**	**+535**
Total Time Deposit Transactions			
Amount ($)	**979,500**	**2,137,490**	**-1,157,990**
Number	**44**	**69**	**-25**
Average Workday Investment Activity ($)	**2,370,211**	**1,266,079**	**+1,104,132**
Prescribed Demand Account Balances			
For Services ($)	**1,586,000**	**1,747,000**	**-161,000**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

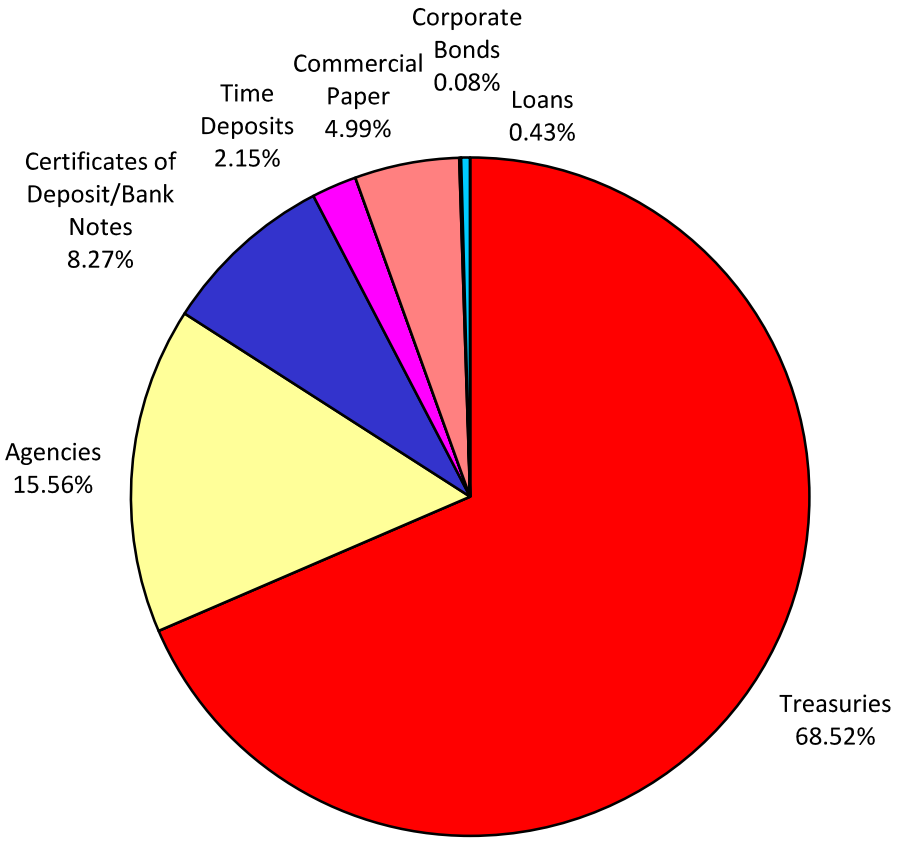
August 31, 2021

TYPE OF SECURITY	AMOUNT ($)	*PERCENT OF PORTFOLIO	*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	60,078,370	34.00	-3.87
Bonds	0	0.00	0
Notes	60,998,986	34.52	+1.77
Strips	0	0.00	0
Total Government	121,077,356	68.52	-2.10
Agency Debentures	12,753,256	7.23	+0.54
Certificates of Deposit	14,550,000	8.24	+0.59
Bank Notes	50,000	0.03	0
Repurchases	0	0.00	0
Agency Discount Notes	14,721,307	8.33	+1.02
Time Deposits	3,805,000	2.15	+0.04
GNMAs	0	0.00	0
Commercial Paper	8,814,412	4.99	-0.13
Remics	8,585	0.00	-0.01
Corporate Bonds	140,298	0.08	+0.02
PMIA Loans	764,052	0.43	+0.02
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	176,684,266	100.00	

*Percentages may be off due to rounding.

INVESTMENT ACTIVITY	August 2021		July 2021	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	1,026	51,165,138	930	46,331,812
Other	7	102,448	19	7,086,076
Time Deposits	44	979,500	67	2,114,000
Total	1,077	52,247,086	1,016	55,531,888
PMIA Monthly Average Effective Yield (%)		0.221	0.221	
Year to Date Yield Last Day of Month (%)		0.221	0.221	

Pooled Money Investment Account
Portfolio Composition
$176.7 billion
08/31/21



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 (%)
08/02/21	**REDEMPTIONS**								
	CP	VERSAILLES		08/02/21	0.140	50,000	96	18,666.67	0.142
	CP	SCOTIA NY		08/02/21	0.160	50,000	186	41,333.33	0.162
	CP	SCOTIA NY		08/02/21	0.160	50,000	186	41,333.33	0.162
	CP	TOYOTA		08/02/21	0.210	50,000	210	61,250.00	0.213
	CP	TOYOTA		08/02/21	0.210	50,000	210	61,250.00	0.213
	DN	FHLB		08/02/21	0.100	50,000	336	46,666.67	0.101
	DN	FHLB		08/02/21	0.100	50,000	336	46,666.67	0.101
	YCD	SUMITOMO	0.020	08/02/21	0.020	50,000	46	1,277.78	0.020
	YCD	SUMITOMO	0.020	08/02/21	0.020	50,000	46	1,277.78	0.020
	YCD	MIZUHO	0.150	08/02/21	0.150	50,000	103	21,458.33	0.152
	YCD	MIZUHO	0.150	08/02/21	0.150	50,000	103	21,458.33	0.152
	YCD	BARCLAYS	0.210	08/02/21	0.210	50,000	186	54,250.00	0.213
	YCD	BARCLAYS	0.210	08/02/21	0.210	50,000	186	54,250.00	0.213
	YCD	CIBC	0.230	08/02/21	0.230	50,000	273	87,208.33	0.233
	YCD	CIBC	0.230	08/02/21	0.230	50,000	273	87,208.33	0.233
	YCD	CR SUISSE	0.330	08/02/21	0.330	50,000	361	165,458.33	0.335
	YCD	CR SUISSE	0.330	08/02/21	0.330	50,000	361	165,458.33	0.335
08/02/21	**PURCHASES**								
	CP	NATIXIS NY		10/01/21	0.060	50,000			
	CP	NATIXIS NY		10/01/21	0.060	50,000			
	CP	NATIXIS NY		10/01/21	0.060	50,000			
	YCD	DNB	0.080	08/27/21	0.080	50,000			
	YCD	DNB	0.080	08/27/21	0.080	50,000			
08/03/21	**REDEMPTIONS**								
	TR	BILL		08/03/21	0.010	50,000	49	680.56	0.010
	TR	BILL		08/03/21	0.010	50,000	49	680.56	0.010
	TR	BILL		08/03/21	0.010	50,000	49	680.56	0.010
	TR	BILL		08/03/21	0.010	50,000	49	680.56	0.010
	TR	BILL		08/03/21	0.010	50,000	49	680.56	0.010
	TR	BILL		08/03/21	0.010	50,000	49	680.56	0.010
	TR	BILL		08/03/21	0.010	50,000	49	680.56	0.010
	TR	BILL		08/03/21	0.010	50,000	49	680.56	0.010
	TR	BILL		08/03/21	0.013	50,000	49	850.69	0.013
	TR	BILL		08/03/21	0.013	50,000	49	850.69	0.013
	TR	BILL		08/03/21	0.013	50,000	49	850.69	0.013
	TR	BILL		08/03/21	0.013	50,000	49	850.69	0.013
	TR	BILL		08/03/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/03/21	0.010	50,000	55	763.89	0.010
08/03/21	**PURCHASES**								
	CP	SOC GEN NY		10/01/21	0.060	50,000			
	CP	SOC GEN NY		10/01/21	0.060	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/03/21	**PURCHASES (Continued)**								
	CP	ATLANTIC		12/06/21	0.100	50,000			
	CP	TOYOTA		02/01/22	0.100	50,000			
	CP	TOYOTA		02/01/22	0.100	50,000			
	CP	RBC NY		02/01/22	0.130	50,000			
	CP	RBC NY		02/01/22	0.130	50,000			
	CP	LIBERTY		02/04/22	0.130	50,000			
	CP	SCOTIA NY		03/01/22	0.140	50,000			
	CP	SCOTIA NY		03/01/22	0.140	50,000			
	DEB	FHLMC	0.125	07/25/22	0.061	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			
	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		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			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	YCD	SWEDBANK	0.040	09/01/21	0.040	50,000			
	YCD	SWEDBANK	0.040	09/01/21	0.040	50,000			
	YCD	SE BANKEN	0.110	12/01/21	0.110	50,000			
08/04/21	**REDEMPTIONS**								
	CP	MUFG BK		08/04/21	0.050	50,000	8	555.56	0.051
	CP	MUFG BK		08/04/21	0.050	50,000	8	555.56	0.051
	CP	CR AG NY		08/04/21	0.080	50,000	21	2,333.33	0.081
	CP	CR AG NY		08/04/21	0.080	50,000	21	2,333.33	0.081
	DEB	FHLB	0.050	08/04/21	0.050	50,000	148	10,069.44	0.050
	DEB	FHLB	0.050	08/04/21	0.050	50,000	148	10,069.44	0.050
	DN	IFC		08/04/21	0.030	50,000	159	6,625.00	0.030
	DN	IFC		08/04/21	0.030	50,000	159	6,625.00	0.030

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/04/21	**REDEMPTIONS (Continued)**								
	YCD	CR AG CIB	0.080	08/04/21	0.080	50,000	7	777.78	0.081
	YCD	CR AG CIB	0.080	08/04/21	0.080	50,000	7	777.78	0.081
08/04/21	**NO PURCHASES**								
08/05/21	**REDEMPTIONS**								
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
08/05/21	**PURCHASES**								
	CP	CR AG NY		08/06/21	0.060	50,000			
	CP	CR AG NY		08/06/21	0.060	50,000			
	CP	BNP NY		08/06/21	0.070	50,000			
	CP	BNP NY		08/06/21	0.070	50,000			
	CP	BNP NY		08/06/21	0.070	50,000			
	DN	FHLB		11/05/21	0.040	50,000			
	DN	FHLB		11/05/21	0.040	50,000			
	DN	IBRD		12/01/21	0.045	50,000			
	DN	IBRD		12/01/21	0.045	50,000			
	DN	IBRD		12/10/21	0.045	50,000			
	DN	IBRD		12/10/21	0.045	50,000			
	DN	IFC		12/10/21	0.045	50,000			
	DN	IBRD		01/03/22	0.050	50,000			
	DN	IBRD		01/03/22	0.050	50,000			
	DN	IFC		01/10/22	0.045	50,000			
	DN	FHLB		08/01/22	0.065	50,000			
	DN	FHLB		08/03/22	0.065	50,000			
	TR	BILL		07/14/22	0.064	50,000			
	TR	BILL		07/14/22	0.064	50,000			
	TR	BILL		07/14/22	0.064	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.375	07/15/24	0.379	50,000			
	TR	NOTE	0.375	07/15/24	0.379	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/05/21	**PURCHASES (Continued)**								
	YCD	MUFG BK	0.070	10/01/21	0.070	50,000			
	YCD	MUFG BK	0.070	10/01/21	0.070	50,000			
	YCD	MIZUHO	0.100	11/08/21	0.100	50,000			
	YCD	MIZUHO	0.100	11/08/21	0.100	50,000			
08/06/21	**REDEMPTIONS**								
	CD	MUFG UNION	0.150	08/06/21	0.150	50,000	185	38,541.67	0.152
	CD	MUFG UNION	0.150	08/06/21	0.150	50,000	185	38,541.67	0.152
	CP	CR AG NY		08/06/21	0.060	50,000	1	83.33	0.061
	CP	CR AG NY		08/06/21	0.060	50,000	1	83.33	0.061
	CP	BNP NY		08/06/21	0.070	50,000	1	97.22	0.071
	CP	BNP NY		08/06/21	0.070	50,000	1	97.22	0.071
	CP	BNP NY		08/06/21	0.070	50,000	1	97.22	0.071
	CP	MUFG BK		08/06/21	0.050	50,000	8	555.56	0.051
	CP	MUFG BK		08/06/21	0.050	50,000	8	555.56	0.051
	YCD	NORINCHUK	0.150	08/06/21	0.015	50,000	92	19,166.67	0.152
	YCD	NORINCHUK	0.150	08/06/21	0.015	50,000	92	19,166.67	0.152
08/06/21	**NO PURCHASES**								
08/09/21	**REDEMPTIONS**								
	CP	THUNDER		08/09/21	0.050	50,000	46	3,194.44	0.051
	CP	ATLANTIC		08/09/21	0.140	50,000	123	23,916.67	0.142
	YCD	DNB	0.070	08/09/21	0.070	50,000	27	2,625.00	0.071
	YCD	DNB	0.070	08/09/21	0.070	50,000	27	2,625.00	0.071
	YCD	KBC	0.080	08/09/21	0.080	50,000	32	3,555.56	0.081
	YCD	KBC	0.080	08/09/21	0.080	50,000	32	3,555.56	0.081
08/09/21	**NO PURCHASES**								
08/10/21	**REDEMPTIONS**								
	DN	IFC		08/10/21	0.040	50,000	146	8,111.11	0.041
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/10/21	**REDEMPTIONS (Continued)**								
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.013	50,000	56	972.22	0.013
	TR	BILL		08/10/21	0.013	50,000	56	972.22	0.013
	TR	BILL		08/10/21	0.013	50,000	56	972.22	0.013
	TR	BILL		08/10/21	0.013	50,000	56	972.22	0.013
	TR	BILL		08/10/21	0.014	50,000	56	1,088.89	0.014
	TR	BILL		08/10/21	0.014	50,000	56	1,088.89	0.014
	TR	BILL		08/10/21	0.014	50,000	56	1,088.89	0.014
	TR	BILL		08/10/21	0.014	50,000	56	1,088.89	0.014
	TR	BILL		08/10/21	0.015	50,000	56	1,166.67	0.015
	TR	BILL		08/10/21	0.015	50,000	56	1,166.67	0.015
	TR	BILL		08/10/21	0.015	50,000	56	1,166.67	0.015
	TR	BILL		08/10/21	0.015	50,000	56	1,166.67	0.015
	TR	BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
	TR	BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
	TR	BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
	TR	BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
	TR	BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
	TR	BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
08/10/21	**PURCHASES**								
	CB CL	AMAZON	0.800	06/03/25	0.701	50,000			
	DEB	FFCB	0.070	08/10/22	0.070	50,000			
	DEB	FFCB	0.070	08/10/22	0.070	50,000			
	TR	NOTE	0.125	07/31/23	0.206	50,000			
	TR	NOTE	0.125	07/31/23	0.206	50,000			
	TR	NOTE	0.125	07/31/23	0.206	50,000			
	TR	NOTE	0.125	07/31/23	0.206	50,000			
	YCD	SUMITOMO	0.060	09/13/21	0.060	50,000			
	YCD	SUMITOMO	0.060	09/13/21	0.060	50,000			
	YCD	KBC	0.070	09/17/21	0.070	50,000			
	YCD	KBC	0.070	09/17/21	0.070	50,000			
	YCD	CR AG CIB	0.080	09/17/21	0.080	50,000			
	YCD	CR AG CIB	0.080	09/17/21	0.080	50,000			
08/11/21	**NO REDEMPTIONS**								
08/11/21	**PURCHASES**								
	CP	SOC GEN NY		09/17/21	0.050	50,000			
	CP	SOC GEN NY		09/17/21	0.050	50,000			
	DN	FHLB		10/06/21	0.040	50,000			
	DN	FHLB		10/06/21	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 (%)
08/11/21	**PURCHASES (Continued)**								
	TR	BILL		07/14/22	0.070	50,000			
	TR	BILL		07/14/22	0.070	50,000			
	TR	BILL		07/14/22	0.070	50,000			
	TR	NOTE	0.125	07/31/23	0.224	50,000			
	TR	NOTE	0.125	07/31/23	0.224	50,000			
	TR	NOTE	0.125	07/31/23	0.224	50,000			
	TR	NOTE	0.125	07/31/23	0.224	50,000			
	TR	NOTE	0.125	07/31/23	0.224	50,000			
	TR	NOTE	0.125	07/31/23	0.224	50,000			
	TR	NOTE	0.375	07/15/24	0.430	50,000			
	TR	NOTE	0.375	07/15/24	0.430	50,000			
	TR	NOTE	0.375	07/15/24	0.430	50,000			
	TR	NOTE	0.375	07/15/24	0.430	50,000			
	TR	NOTE	0.375	07/15/24	0.430	50,000			
	TR	NOTE	0.375	07/15/24	0.430	50,000			
	YCD	DNB	0.060	09/17/21	0.060	50,000			
	YCD	DNB	0.060	09/17/21	0.060	50,000			
	YCD	MUFG BK	0.060	09/17/21	0.060	50,000			
	YCD	MUFG BK	0.060	09/17/21	0.060	50,000			
08/12/21	**REDEMPTIONS**								
	TR	BILL		08/12/21	0.035	50,000	29	1,409.72	0.035
	TR	BILL		08/12/21	0.035	50,000	29	1,409.72	0.035
	TR	BILL		08/12/21	0.035	50,000	29	1,409.72	0.035
	TR	BILL		08/12/21	0.010	50,000	57	791.67	0.010
	TR	BILL		08/12/21	0.010	50,000	57	791.67	0.010
	TR	BILL		08/12/21	0.010	50,000	57	791.67	0.010
	TR	BILL		08/12/21	0.010	50,000	57	791.67	0.010
	TR	BILL		08/12/21	0.013	50,000	57	989.58	0.013
	TR	BILL		08/12/21	0.013	50,000	57	989.58	0.013
	TR	BILL		08/12/21	0.013	50,000	57	989.58	0.013
	TR	BILL		08/12/21	0.013	50,000	57	989.58	0.013
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
	TR	BILL		08/12/21	0.123	50,000	336	57,166.67	0.124
	TR	BILL		08/12/21	0.123	50,000	336	57,166.67	0.124

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/12/21	**REDEMPTIONS (Continued)**								
	TR	BILL		08/12/21	0.123	50,000	336	57,166.67	0.124
	TR	BILL		08/12/21	0.123	50,000	336	57,166.67	0.124
	TR	BILL		08/12/21	0.123	50,000	336	57,166.67	0.124
	TR	BILL		08/12/21	0.123	50,000	336	57,166.67	0.124
	TR	BILL		08/12/21	0.124	50,000	336	57,866.67	0.126
	TR	BILL		08/12/21	0.124	50,000	336	57,866.67	0.126
	TR	BILL		08/12/21	0.124	50,000	336	57,866.67	0.126
	TR	BILL		08/12/21	0.124	50,000	336	57,866.67	0.126
	TR	BILL		08/12/21	0.123	50,000	337	57,570.83	0.125
	TR	BILL		08/12/21	0.123	50,000	337	57,570.83	0.125
	TR	BILL		08/12/21	0.123	50,000	337	57,570.83	0.125
	TR	BILL		08/12/21	0.123	50,000	337	57,570.83	0.125
	TR	BILL		08/12/21	0.125	50,000	337	58,506.94	0.127
	TR	BILL		08/12/21	0.125	50,000	337	58,506.94	0.127
	TR	BILL		08/12/21	0.125	50,000	337	58,506.94	0.127
	TR	BILL		08/12/21	0.125	50,000	337	58,506.94	0.127
	TR	BILL		08/12/21	0.120	50,000	351	58,500.00	0.122
	TR	BILL		08/12/21	0.120	50,000	351	58,500.00	0.122
	TR	BILL		08/12/21	0.120	50,000	351	58,500.00	0.122
08/12/21	**PURCHASES**								
	CD	BOWEST	0.080	09/17/21	0.080	50,000			
	CD	BOWEST	0.080	09/17/21	0.080	50,000			
	CP	CR AG NY		09/17/21	0.080	50,000			
	CP	CR AG NY		09/17/21	0.080	50,000			
	DN	IBRD		02/28/22	0.060	50,000			
	DN	IBRD		03/01/22	0.060	50,000			
	DN	IBRD		03/01/22	0.060	50,000			
	TR	BILL		12/23/21	0.034	50,000			
	TR	BILL		12/23/21	0.034	50,000			
	TR	BILL		12/23/21	0.034	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/12/21	**PURCHASES (Continued)**								
	YCD	MIZUHO	0.060	09/17/21	0.060	50,000			
	YCD	MIZUHO	0.060	09/17/21	0.060	50,000			
	YCD	NORDEA ABP	0.100	12/10/21	0.100	50,000			
	YCD	NORDEA ABP	0.100	12/10/21	0.100	50,000			
	YCD	TORONTO	0.130	02/14/22	0.130	50,000			
	YCD	TORONTO	0.130	02/14/22	0.130	50,000			
08/13/21	**REDEMPTIONS**								
	CD	BOWEST	0.130	08/13/21	0.130	50,000	91	16,430.56	0.132
	CD	BOWEST	0.130	08/13/21	0.130	50,000	91	16,430.56	0.132
	CP	MIZUHO NY		08/13/21	0.140	50,000	107	20,805.56	0.142
	CP	MIZUHO NY		08/13/21	0.140	50,000	107	20,805.56	0.142
	CP	PROCTER		08/13/21	0.050	50,000	109	7,569.44	0.051
	CP	PROCTER		08/13/21	0.050	50,000	109	7,569.44	0.051
	CP	BNP NY		08/13/21	0.160	50,000	114	25,333.33	0.162
	CP	BNP NY		08/13/21	0.160	50,000	114	25,333.33	0.162
	CP	BNP NY		08/13/21	0.160	50,000	114	25,333.33	0.162
	CP	APPLE		08/13/21	0.050	50,000	116	8,055.56	0.051
	CP	APPLE		08/13/21	0.050	50,000	123	8,541.67	0.051
	CP	APPLE		08/13/21	0.050	50,000	123	8,541.67	0.051
	CP	RABO NY		08/13/21	0.150	50,000	176	36,666.67	0.152
	CP	RABO NY		08/13/21	0.150	50,000	176	36,666.67	0.152
	CP	SOC GEN NY		08/13/21	0.190	50,000	185	48,819.44	0.193
	CP	SOC GEN NY		08/13/21	0.190	50,000	185	48,819.44	0.193
	CP	CHARIOT		08/13/21	0.160	50,000	186	41,333.33	0.162
	DN	FHLB		08/13/21	0.015	50,000	63	1,312.50	0.015
	DN	FHLB		08/13/21	0.015	50,000	63	1,312.50	0.015
	DN	IBRD		08/13/21	0.040	50,000	157	8,722.22	0.041
	DN	IBRD		08/13/21	0.040	50,000	157	8,722.22	0.041
	DN	FHLB		08/13/21	0.050	50,000	182	12,638.89	0.051
	DN	FHLB		08/13/21	0.050	50,000	182	12,638.89	0.051
	DN	FHLB		08/13/21	0.050	50,000	182	12,638.89	0.051
	YCD	NORDEA ABP	0.090	08/13/21	0.090	50,000	88	11,000.00	0.091
	YCD	NORDEA ABP	0.090	08/13/21	0.090	50,000	88	11,000.00	0.091
	YCD	CR AG CIB	0.150	08/13/21	0.150	50,000	122	25,416.67	0.152
	YCD	CR AG CIB	0.150	08/13/21	0.150	50,000	122	25,416.67	0.152
	YCD	SE BANKEN	0.170	08/13/21	0.170	50,000	190	44,861.11	0.172
	YCD	SE BANKEN	0.170	08/13/21	0.170	50,000	190	44,861.11	0.172
08/13/21	**PURCHASES**								
	CP	OLD LINE		09/17/21	0.045	50,000			
	CP	MUFG BK		09/17/21	0.060	50,000			
	CP	MUFG BK		09/17/21	0.060	50,000			
	CP	PROCTER		12/10/21	0.050	50,000			
	CP	PROCTER		12/10/21	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 (%)
08/13/21	**PURCHASES (Continued)**								
	CP	RABO NY		02/01/22	0.120	50,000			
	DEB	FHLB	0.050	02/11/22	0.046	50,000			
	DEB	FHLB	0.050	02/11/22	0.046	50,000			
	DEB	FHLB	0.050	02/11/22	0.046	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			
	DN	FHLB		10/08/21	0.040	50,000			
	TR	BILL		11/16/21	0.041	50,000			
	TR	BILL		11/16/21	0.041	50,000			
	TR	BILL		11/16/21	0.043	50,000			
	TR	BILL		11/16/21	0.043	50,000			
	YCD	FORTIS	0.140	02/14/22	0.140	50,000			
	YCD	FORTIS	0.140	02/14/22	0.140	50,000			
08/15/21	**REDEMPTIONS**								
	TR	NOTE	2.750	08/15/21	1.764	50,000	697	1,703,040.08	1.756
	TR	NOTE	2.750	08/15/21	1.764	50,000	697	1,703,040.08	1.756
	TR	NOTE	2.750	08/15/21	1.800	50,000	699	1,741,762.90	1.792
	TR	NOTE	2.750	08/15/21	1.800	50,000	699	1,741,762.90	1.792
	TR	NOTE	2.750	08/15/21	1.815	50,000	699	1,755,434.78	1.807
	TR	NOTE	2.750	08/15/21	1.815	50,000	699	1,755,434.78	1.807
	TR	NOTE	2.750	08/15/21	1.815	50,000	699	1,755,434.78	1.807
	TR	NOTE	2.750	08/15/21	1.817	50,000	699	1,757,387.90	1.809
	TR	NOTE	2.750	08/15/21	1.817	50,000	699	1,757,387.90	1.809
	TR	NOTE	2.750	08/15/21	1.817	50,000	699	1,757,387.90	1.809
	TR	NOTE	2.125	08/15/21	1.667	50,000	703	1,612,516.98	1.665
	TR	NOTE	2.125	08/15/21	1.667	50,000	703	1,612,516.98	1.665
08/16/21	**SALES**								
	TR	BILL		09/09/21	0.035	50,000	335	60,162.50	0.131
	TR	BILL		09/09/21	0.035	50,000	335	60,162.50	0.131
	TR	BILL		09/09/21	0.035	50,000	335	60,162.50	0.131
	TR	BILL		09/09/21	0.035	50,000	335	60,162.50	0.131
	TR	BILL		09/09/21	0.035	50,000	335	60,661.11	0.132
	TR	BILL		09/09/21	0.035	50,000	335	60,661.11	0.132
	TR	BILL		09/09/21	0.035	50,000	335	60,661.11	0.132
	TR	BILL		09/09/21	0.035	50,000	335	60,661.11	0.132
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/16/21	**NO REDEMPTIONS**								
08/16/21	**NO PURCHASES**								
08/17/21	**REDEMPTIONS**								
	TR	BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
	TR	BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
	TR	BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
	TR	BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
	TR	BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
	TR	BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
	TR	BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
	TR	BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
	TR	BILL		08/17/21	0.040	50,000	60	3,333.33	0.041
	TR	BILL		08/17/21	0.040	50,000	60	3,333.33	0.041
	TR	BILL		08/17/21	0.040	50,000	60	3,333.33	0.041
	TR	BILL		08/17/21	0.040	50,000	60	3,333.33	0.041
	TR	BILL		08/17/21	0.005	50,000	64	444.44	0.005
	TR	BILL		08/17/21	0.005	50,000	64	444.44	0.005
	TR	BILL		08/17/21	0.005	50,000	64	444.44	0.005
	TR	BILL		08/17/21	0.005	50,000	64	444.44	0.005
	TR	BILL		08/17/21	0.005	50,000	64	444.44	0.005
	TR	BILL		08/17/21	0.005	50,000	64	444.44	0.005
	TR	BILL		08/17/21	0.005	50,000	64	444.44	0.005
	TR	BILL		08/17/21	0.005	50,000	64	444.44	0.005
	TR	BILL		08/17/21	0.006	50,000	64	533.33	0.006
	TR	BILL		08/17/21	0.006	50,000	64	533.33	0.006
	TR	BILL		08/17/21	0.006	50,000	64	533.33	0.006
	TR	BILL		08/17/21	0.006	50,000	64	533.33	0.006
08/17/21	**PURCHASES**								
	CP	CR AG NY		09/24/21	0.080	50,000			
	CP	CR AG NY		09/24/21	0.080	50,000			
	CP	RABO NY		02/25/22	0.120	50,000			
	DN	IBRD		12/10/21	0.040	50,000			
	DN	IBRD		12/10/21	0.040	50,000			
	DN	IBRD		02/01/22	0.040	50,000			
	DN	IBRD		02/01/22	0.040	50,000			
	DN	IBRD		02/25/22	0.040	50,000			
	DN	IBRD		02/25/22	0.040	50,000			
	TR	BILL		08/11/22	0.066	50,000			
	TR	BILL		08/11/22	0.066	50,000			
	TR	NOTE	0.375	08/15/24	0.421	50,000			
	TR	NOTE	0.375	08/15/24	0.421	50,000			
	TR	NOTE	0.375	08/15/24	0.421	50,000			
	TR	NOTE	0.375	08/15/24	0.421	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/17/21	**PURCHASES (Continued)**								
	TR	NOTE	0.375	08/15/24	0.421	50,000			
	TR	NOTE	0.375	08/15/24	0.421	50,000			
	YCD	NORINCHUK	0.070	09/17/21	0.070	50,000			
	YCD	NORINCHUK	0.070	09/17/21	0.070	50,000			
	YCD	SUMI TRUST	0.070	09/17/21	0.070	50,000			
	YCD	SUMI TRUST	0.070	09/17/21	0.070	50,000			
	YCD	CIBC	0.140	02/25/22	0.140	50,000			
	YCD	CIBC	0.140	02/25/22	0.140	50,000			
08/18/21	**NO REDEMPTIONS**								
08/18/21	**PURCHASES**								
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	TR	BILL		11/02/21	0.052	50,000			
	TR	BILL		11/02/21	0.052	50,000			
	TR	BILL		11/02/21	0.052	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	YCD	DNB	0.060	09/24/21	0.060	50,000			
	YCD	DNB	0.060	09/24/21	0.060	50,000			
	YCD	MUFG BK	0.060	09/24/21	0.060	50,000			
	YCD	MUFG BK	0.060	09/24/21	0.060	50,000			
	YCD	NATIXIS	0.060	10/27/21	0.060	50,000			
	YCD	NATIXIS	0.060	10/27/21	0.060	50,000			
	YCD	SVENSKA	0.090	11/15/21	0.090	50,000			
	YCD	SVENSKA	0.090	11/15/21	0.090	50,000			
08/19/21	**REDEMPTIONS**								
	DN	IFC		08/19/21	0.025	50,000	127	4,409.72	0.025
	DN	IFC		08/19/21	0.025	50,000	127	4,409.72	0.025
	TR	BILL		08/19/21	0.028	50,000	63	2,406.25	0.028
	TR	BILL		08/19/21	0.028	50,000	63	2,406.25	0.028
	TR	BILL		08/19/21	0.028	50,000	63	2,406.25	0.028
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/19/21	**REDEMPTIONS (Continued)**								
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030
	TR	BILL		08/19/21	0.008	50,000	66	687.50	0.008
	TR	BILL		08/19/21	0.008	50,000	66	687.50	0.008
	TR	BILL		08/19/21	0.008	50,000	66	687.50	0.008
	TR	BILL		08/19/21	0.008	50,000	66	687.50	0.008
	TR	BILL		08/19/21	0.010	50,000	66	916.67	0.010
	TR	BILL		08/19/21	0.010	50,000	66	916.67	0.010
	TR	BILL		08/19/21	0.010	50,000	66	916.67	0.010
	TR	BILL		08/19/21	0.010	50,000	66	916.67	0.010
	TR	BILL		08/19/21	0.009	50,000	69	862.50	0.009
	TR	BILL		08/19/21	0.009	50,000	69	862.50	0.009
	TR	BILL		08/19/21	0.009	50,000	69	862.50	0.009
	TR	BILL		08/19/21	0.009	50,000	69	862.50	0.009
	TR	BILL		08/19/21	0.010	50,000	69	958.33	0.010
	TR	BILL		08/19/21	0.010	50,000	69	958.33	0.010
	TR	BILL		08/19/21	0.010	50,000	69	958.33	0.010
	TR	BILL		08/19/21	0.010	50,000	69	958.33	0.010
	TR	BILL		08/19/21	0.013	50,000	69	1,197.92	0.013
	TR	BILL		08/19/21	0.013	50,000	69	1,197.92	0.013
	TR	BILL		08/19/21	0.013	50,000	69	1,197.92	0.013
	TR	BILL		08/19/21	0.013	50,000	69	1,197.92	0.013
	TR	BILL		08/19/21	0.007	50,000	70	680.56	0.007
	TR	BILL		08/19/21	0.007	50,000	70	680.56	0.007
	TR	BILL		08/19/21	0.007	50,000	70	680.56	0.007
	TR	BILL		08/19/21	0.007	50,000	70	680.56	0.007
	TR	BILL		08/19/21	0.008	50,000	70	729.17	0.008
	TR	BILL		08/19/21	0.008	50,000	70	729.17	0.008
	TR	BILL		08/19/21	0.008	50,000	70	729.17	0.008
	TR	BILL		08/19/21	0.008	50,000	70	729.17	0.008
	TR	BILL		08/19/21	0.008	50,000	70	777.78	0.008
	TR	BILL		08/19/21	0.008	50,000	70	777.78	0.008
	TR	BILL		08/19/21	0.008	50,000	70	777.78	0.008
	TR	BILL		08/19/21	0.008	50,000	70	777.78	0.008
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/19/21	**REDEMPTIONS (Continued)**								
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
	TR	BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
	TR	BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
	TR	BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
	TR	BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
	TR	BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
	TR	BILL		08/19/21	0.016	50,000	126	2,800.00	0.016
	TR	BILL		08/19/21	0.016	50,000	126	2,800.00	0.016
	TR	BILL		08/19/21	0.016	50,000	126	2,800.00	0.016
	TR	BILL		08/19/21	0.017	50,000	126	2,975.00	0.017
	TR	BILL		08/19/21	0.017	50,000	126	2,975.00	0.017
	TR	BILL		08/19/21	0.017	50,000	126	2,975.00	0.017
	TR	BILL		08/19/21	0.013	50,000	129	2,239.58	0.013
	TR	BILL		08/19/21	0.013	50,000	129	2,239.58	0.013
	TR	BILL		08/19/21	0.015	50,000	129	2,687.50	0.015
	TR	BILL		08/19/21	0.015	50,000	129	2,687.50	0.015
	TR	BILL		08/19/21	0.015	50,000	133	2,770.83	0.015
	TR	BILL		08/19/21	0.015	50,000	133	2,770.83	0.015
	TR	BILL		08/19/21	0.015	50,000	133	2,770.83	0.015
	TR	BILL		08/19/21	0.046	50,000	176	11,122.22	0.046
	TR	BILL		08/19/21	0.046	50,000	176	11,122.22	0.046
	TR	BILL		08/19/21	0.045	50,000	182	11,375.00	0.046
	TR	BILL		08/19/21	0.045	50,000	182	11,375.00	0.046
	TR	BILL		08/19/21	0.045	50,000	182	11,375.00	0.046
	TR	BILL		08/19/21	0.045	50,000	182	11,375.00	0.046
	TR	BILL		08/19/21	0.045	50,000	182	11,375.00	0.046
	YCD	BNP	0.150	08/19/21	0.150	50,000	129	26,875.00	0.152
	YCD	BNP	0.150	08/19/21	0.150	50,000	129	26,875.00	0.152
08/19/21	**PURCHASES**								
	CP	CHARIOT		11/08/21	0.100	10,000			
	CP	CHARIOT		11/08/21	0.100	50,000			
	CP	LIBERTY		02/25/22	0.130	50,000			
	CP	RBC NY		02/28/22	0.130	50,000			
	CP	RBC NY		02/28/22	0.130	50,000			
	CP	SCOTIA NY		03/28/22	0.140	50,000			
	CP	SCOTIA NY		03/28/22	0.140	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/19/21	PURCHASES (Continued)								
	DN	FHLB		10/06/21	0.035	50,000			
	DN	FHLB		10/06/21	0.035	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	IBRD		01/03/22	0.040	50,000			
	DN	IBRD		01/03/22	0.040	50,000			
	DN	IFC		02/07/22	0.040	50,000			
	TR	BILL		10/15/21	0.061	50,000			
	TR	BILL		10/15/21	0.061	50,000			
	TR	BILL		10/15/21	0.061	50,000			
	TR	BILL		10/15/21	0.063	50,000			
	TR	BILL		10/15/21	0.063	50,000			
	TR	BILL		10/15/21	0.063	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	YCD	SWEDBANK	0.040	09/17/21	0.040	50,000			
	YCD	SWEDBANK	0.040	09/17/21	0.040	50,000			
	YCD	SOC GEN	0.080	10/25/21	0.080	50,000			
	YCD	SOC GEN	0.080	10/25/21	0.080	50,000			
	YCD	MIZUHO	0.110	12/01/21	0.110	50,000			
	YCD	MIZUHO	0.110	12/01/21	0.110	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/19/21	**PURCHASES (Continued)**								
	YCD	BARCLAYS	0.140	02/01/22	0.140	50,000			
	YCD	BARCLAYS	0.140	02/01/22	0.140	50,000			
	YCD	TORONTO	0.140	02/25/22	0.140	50,000			
	YCD	TORONTO	0.140	02/25/22	0.140	50,000			
08/20/21	**REDEMPTIONS**								
	DN	FHLB		08/20/21	0.015	50,000	70	1,458.33	0.015
	DN	FHLB		08/20/21	0.015	50,000	70	1,458.33	0.015
	YCD	FORTIS	0.120	08/20/21	0.120	50,000	94	15,666.67	0.122
	YCD	FORTIS	0.120	08/20/21	0.120	50,000	94	15,666.67	0.122
	YCD	SVENSKA	0.090	08/20/21	0.090	50,000	98	12,250.00	0.091
	YCD	SVENSKA	0.090	08/20/21	0.090	50,000	98	12,250.00	0.091
08/20/21	**PURCHASES**								
	DEB	FFCB	0.070	08/19/22	0.072	50,000			
	DEB	FFCB	0.070	08/19/22	0.072	50,000			
	DN	IBRD		02/25/22	0.030	50,000			
	DN	IBRD		02/25/22	0.030	50,000			
	TR	BILL		10/15/21	0.043	50,000			
	TR	BILL		10/15/21	0.043	50,000			
	TR	BILL		10/15/21	0.043	50,000			
	TR	BILL		02/03/22	0.035	50,000			
	TR	BILL		02/03/22	0.035	50,000			
	TR	BILL		02/03/22	0.035	50,000			
	TR	BILL		02/03/22	0.038	50,000			
	TR	BILL		02/03/22	0.038	50,000			
	TR	BILL		02/03/22	0.038	50,000			
	TR	BILL		02/17/22	0.043	50,000			
	TR	BILL		02/17/22	0.043	50,000			
	TR	BILL		02/17/22	0.043	50,000			
	TR	BILL		02/17/22	0.040	50,000			
	TR	BILL		02/17/22	0.040	50,000			
	TR	BILL		02/17/22	0.040	50,000			
	TR	NOTE	0.375	08/15/24	0.436	50,000			
	TR	NOTE	0.375	08/15/24	0.436	50,000			
	TR	NOTE	0.375	08/15/24	0.436	50,000			
	YCD	NORDEA ABP	0.130	02/25/22	0.130	50,000			
	YCD	NORDEA ABP	0.130	02/25/22	0.130	50,000			
08/23/21	**REDEMPTIONS**								
	CD	BOWEST	0.120	08/23/21	0.120	50,000	97	16,166.67	0.122
	CD	BOWEST	0.120	08/23/21	0.120	50,000	97	16,166.67	0.122
	CP	CHARIOT		08/23/21	0.080	50,000	31	3,444.44	0.081
	CP	RABO NY		08/23/21	0.135	50,000	180	33,750.00	0.137

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/23/21	**PURCHASES**								
	TR	BILL		12/07/21	0.036	50,000			
	TR	BILL		12/07/21	0.036	50,000			
	YCD	KBC	0.070	09/27/21	0.070	50,000			
	YCD	KBC	0.070	09/27/21	0.070	50,000			
08/24/21	**REDEMPTIONS**								
	CD	MUFG UNION	0.150	08/24/21	0.150	50,000	187	38,958.33	0.152
	CD	MUFG UNION	0.150	08/24/21	0.150	50,000	187	38,958.33	0.152
	CP	RBC NY		08/24/21	0.130	50,000	182	32,861.11	0.132
	CP	RBC NY		08/24/21	0.130	50,000	182	32,861.11	0.132
	CP	CR AG NY		08/24/21	0.140	50,000	182	35,388.89	0.142
	CP	CR AG NY		08/24/21	0.140	50,000	182	35,388.89	0.142
	CP	RBC NY		08/24/21	0.130	50,000	187	33,763.89	0.132
	CP	RBC NY		08/24/21	0.130	50,000	187	33,763.89	0.132
	CP	NATIXIS NY		08/24/21	0.160	50,000	188	41,777.78	0.162
	CP	NATIXIS NY		08/24/21	0.160	50,000	188	41,777.78	0.162
	DN	IFC		08/24/21	0.035	50,000	179	8,701.39	0.035
	DN	IFC		08/24/21	0.035	50,000	179	8,701.39	0.035
	DN	IBRD		08/24/21	0.050	50,000	179	12,430.56	0.051
	DN	IBRD		08/24/21	0.050	50,000	179	12,430.56	0.051
	TR	BILL		08/24/21	0.005	50,000	69	479.17	0.005
	TR	BILL		08/24/21	0.005	50,000	69	479.17	0.005
	TR	BILL		08/24/21	0.005	50,000	69	479.17	0.005
	TR	BILL		08/24/21	0.005	50,000	69	479.17	0.005
	TR	BILL		08/24/21	0.005	50,000	69	479.17	0.005
	TR	BILL		08/24/21	0.005	50,000	69	479.17	0.005
	TR	BILL		08/24/21	0.005	50,000	69	479.17	0.005
	YCD	TORONTO	0.120	08/24/21	0.120	50,000	181	30,166.67	0.122
	YCD	TORONTO	0.120	08/24/21	0.120	50,000	181	30,166.67	0.122
	YCD	MONTREAL	0.160	08/24/21	0.160	50,000	181	40,222.22	0.162
	YCD	MONTREAL	0.160	08/24/21	0.160	50,000	181	40,222.22	0.162
08/24/21	**PURCHASES**								
	CP	CIBC HLD		12/01/21	0.090	50,000			
	CP	CIBC HLD		12/01/21	0.090	50,000			
	DEB	IFC		02/14/22	0.040	25,000			
	DEB	IFC		02/14/22	0.040	50,000			
	DN	FHLB		10/27/21	0.038	50,000			
	DN	FHLB		10/27/21	0.038	50,000			
	DN	IBRD		02/01/22	0.030	50,000			
	DN	IBRD		02/01/22	0.030	50,000			
	DN	IBRD		02/25/22	0.030	50,000			
	DN	IBRD		02/25/22	0.030	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/24/21	**PURCHASES (Continued)**								
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/21/21	0.039	50,000			
	TR	BILL		12/21/21	0.039	50,000			
	TR	BILL		12/21/21	0.039	50,000			
	TR	BILL		12/21/21	0.040	50,000			
	TR	BILL		12/21/21	0.040	50,000			
	TR	BILL		12/21/21	0.040	50,000			
	TR	NOTE	1.125	02/28/22	0.041	50,000			
	TR	NOTE	1.125	02/28/22	0.041	50,000			
	TR	NOTE	1.125	02/28/22	0.041	50,000			
	YCD	MONTREAL	0.140	02/25/22	0.140	50,000			
	YCD	MONTREAL	0.140	02/25/22	0.140	50,000			
08/25/21	**NO REDEMPTIONS**								
08/25/21	**PURCHASES**								
	CP	SOC GEN NY		01/03/22	0.100	50,000			
	CP	SOC GEN NY		01/03/22	0.100	50,000			
	CP	RABO NY		02/25/22	0.110	50,000			
	DEB	FFCB	0.070	08/25/22	0.070	50,000			
	DEB	FFCB	0.070	08/25/22	0.070	50,000			
	DEB	IFC	0.260	09/25/23	0.260	50,000			
	DEB	IFC	0.260	09/25/23	0.260	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	IFC		02/25/22	0.040	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	NOTE	1.125	02/28/22	0.035	50,000			
	TR	NOTE	1.125	02/28/22	0.035	50,000			
	TR	NOTE	1.125	02/28/22	0.035	50,000			
	TR	NOTE	1.125	02/28/22	0.035	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/25/21	**PURCHASES (Continued)**								
	YCD	CR AG CIB	0.080	09/24/21	0.080	50,000			
	YCD	CR AG CIB	0.080	09/24/21	0.080	50,000			
	YCD	MIZUHO	0.110	12/08/21	0.110	50,000			
	YCD	MIZUHO	0.110	12/08/21	0.110	50,000			
08/26/21	**REDEMPTIONS**								
	CP	MIZUHO NY		08/26/21	0.050	50,000	77	5,347.22	0.051
	CP	MIZUHO NY		08/26/21	0.050	50,000	77	5,347.22	0.051
	CP	NATIXIS NY		08/26/21	0.160	50,000	183	40,666.67	0.162
	CP	NATIXIS NY		08/26/21	0.160	50,000	183	40,666.67	0.162
	CP	SOC GEN NY		08/26/21	0.180	50,000	189	47,250.00	0.183
	CP	SOC GEN NY		08/26/21	0.180	50,000	189	47,250.00	0.183
	CP	JPM LLC		08/26/21	0.150	50,000	191	39,791.67	0.152
	CP	JPM LLC		08/26/21	0.150	50,000	191	39,791.67	0.152
	DN	FHLB		08/26/21	0.015	50,000	76	1,583.33	0.015
	DN	FHLB		08/26/21	0.015	50,000	76	1,583.33	0.015
	DN	FHLB		08/26/21	0.015	50,000	76	1,583.33	0.015
	DN	FHLB		08/26/21	0.015	50,000	76	1,583.33	0.015
	DN	FHLB		08/26/21	0.010	50,000	78	1,083.33	0.010
	DN	FHLB		08/26/21	0.010	50,000	78	1,083.33	0.010
	DN	IBRD		08/26/21	0.060	50,000	191	15,916.67	0.061
	DN	IBRD		08/26/21	0.060	50,000	191	15,916.67	0.061
	TR	BILL		08/26/21	0.030	50,000	23	958.33	0.030
	TR	BILL		08/26/21	0.030	50,000	23	958.33	0.030
	TR	BILL		08/26/21	0.030	50,000	23	958.33	0.030
	TR	BILL		08/26/21	0.031	50,000	23	990.28	0.031
	TR	BILL		08/26/21	0.031	50,000	23	990.28	0.031
	TR	BILL		08/26/21	0.031	50,000	23	990.28	0.031
	TR	BILL		08/26/21	0.030	50,000	28	1,166.67	0.030
	TR	BILL		08/26/21	0.030	50,000	28	1,166.67	0.030
	TR	BILL		08/26/21	0.030	50,000	28	1,166.67	0.030
	TR	BILL		08/26/21	0.030	50,000	28	1,166.67	0.030
	TR	BILL		08/26/21	0.030	50,000	29	1,208.33	0.030
	TR	BILL		08/26/21	0.030	50,000	29	1,208.33	0.030
	TR	BILL		08/26/21	0.030	50,000	29	1,208.33	0.030
	TR	BILL		08/26/21	0.031	50,000	29	1,248.61	0.031
	TR	BILL		08/26/21	0.031	50,000	29	1,248.61	0.031
	TR	BILL		08/26/21	0.031	50,000	29	1,248.61	0.031
	TR	BILL		08/26/21	0.027	50,000	70	2,625.00	0.027
	TR	BILL		08/26/21	0.027	50,000	70	2,625.00	0.027
	TR	BILL		08/26/21	0.027	50,000	70	2,625.00	0.027
	TR	BILL		08/26/21	0.030	50,000	70	2,916.67	0.030
	TR	BILL		08/26/21	0.030	50,000	70	2,916.67	0.030
	TR	BILL		08/26/21	0.030	50,000	70	2,916.67	0.030

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/26/21	**REDEMPTIONS (Continued)**								
	TR	BILL		08/26/21	0.005	50,000	71	493.06	0.005
	TR	BILL		08/26/21	0.005	50,000	71	493.06	0.005
	TR	BILL		08/26/21	0.005	50,000	71	493.06	0.005
	TR	BILL		08/26/21	0.005	50,000	71	493.06	0.005
	TR	BILL		08/26/21	0.007	50,000	71	690.28	0.007
	TR	BILL		08/26/21	0.007	50,000	71	690.28	0.007
	TR	BILL		08/26/21	0.007	50,000	71	690.28	0.007
	TR	BILL		08/26/21	0.007	50,000	71	690.28	0.007
	TR	BILL		08/26/21	0.008	50,000	71	739.58	0.008
	TR	BILL		08/26/21	0.008	50,000	71	739.58	0.008
	TR	BILL		08/26/21	0.008	50,000	71	739.58	0.008
	TR	BILL		08/26/21	0.008	50,000	71	739.58	0.008
	TR	BILL		08/26/21	0.008	50,000	71	739.58	0.008
	TR	BILL		08/26/21	0.008	50,000	71	739.58	0.008
	TR	BILL		08/26/21	0.008	50,000	71	739.58	0.008
	TR	BILL		08/26/21	0.008	50,000	71	739.58	0.008
	TR	BILL		08/26/21	0.008	50,000	71	788.89	0.008
	TR	BILL		08/26/21	0.008	50,000	71	788.89	0.008
	TR	BILL		08/26/21	0.008	50,000	71	788.89	0.008
	TR	BILL		08/26/21	0.008	50,000	71	788.89	0.008
	TR	BILL		08/26/21	0.010	50,000	71	986.11	0.010
	TR	BILL		08/26/21	0.010	50,000	71	986.11	0.010
	TR	BILL		08/26/21	0.010	50,000	71	986.11	0.010
	TR	BILL		08/26/21	0.010	50,000	71	986.11	0.010
	TR	BILL		08/26/21	0.005	50,000	73	506.94	0.005
	TR	BILL		08/26/21	0.005	50,000	73	506.94	0.005
	TR	BILL		08/26/21	0.005	50,000	73	506.94	0.005
	TR	BILL		08/26/21	0.005	50,000	73	506.94	0.005
	TR	BILL		08/26/21	0.005	50,000	73	506.94	0.005
	TR	BILL		08/26/21	0.005	50,000	73	506.94	0.005
	TR	BILL		08/26/21	0.005	50,000	73	506.94	0.005
	TR	BILL		08/26/21	0.005	50,000	73	506.94	0.005
	TR	BILL		08/26/21	0.006	50,000	73	608.33	0.006
	TR	BILL		08/26/21	0.006	50,000	73	608.33	0.006
	TR	BILL		08/26/21	0.006	50,000	73	608.33	0.006
	TR	BILL		08/26/21	0.006	50,000	73	608.33	0.006
	TR	BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
	TR	BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
	TR	BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
	TR	BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
	TR	BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
	TR	BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
	TR	BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
	TR	BILL		08/26/21	0.010	50,000	73	1,013.89	0.010

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/26/21	**REDEMPTIONS (Continued)**								
	TR	BILL		08/26/21	0.013	50,000	73	1,267.36	0.013
	TR	BILL		08/26/21	0.013	50,000	73	1,267.36	0.013
	TR	BILL		08/26/21	0.013	50,000	73	1,267.36	0.013
	TR	BILL		08/26/21	0.013	50,000	73	1,267.36	0.013
	TR	BILL		08/26/21	0.008	50,000	76	791.67	0.008
	TR	BILL		08/26/21	0.008	50,000	76	791.67	0.008
	TR	BILL		08/26/21	0.008	50,000	76	791.67	0.008
	TR	BILL		08/26/21	0.008	50,000	76	791.67	0.008
	TR	BILL		08/26/21	0.010	50,000	76	1,055.56	0.010
	TR	BILL		08/26/21	0.010	50,000	76	1,055.56	0.010
	TR	BILL		08/26/21	0.010	50,000	76	1,055.56	0.010
	TR	BILL		08/26/21	0.010	50,000	76	1,055.56	0.010
	TR	BILL		08/26/21	0.008	50,000	77	802.08	0.008
	TR	BILL		08/26/21	0.008	50,000	77	802.08	0.008
	TR	BILL		08/26/21	0.008	50,000	77	802.08	0.008
	TR	BILL		08/26/21	0.008	50,000	77	802.08	0.008
	TR	BILL		08/26/21	0.008	50,000	77	802.08	0.008
	TR	BILL		08/26/21	0.008	50,000	77	802.08	0.008
	TR	BILL		08/26/21	0.008	50,000	77	802.08	0.008
	TR	BILL		08/26/21	0.009	50,000	77	962.50	0.009
	TR	BILL		08/26/21	0.009	50,000	77	962.50	0.009
	TR	BILL		08/26/21	0.009	50,000	77	962.50	0.009
	TR	BILL		08/26/21	0.009	50,000	77	962.50	0.009
	TR	BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
	TR	BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
	TR	BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
	TR	BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
	TR	BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
	TR	BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
	TR	BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
	TR	BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
	TR	BILL		08/26/21	0.009	50,000	78	975.00	0.009
	TR	BILL		08/26/21	0.009	50,000	78	975.00	0.009
	TR	BILL		08/26/21	0.010	50,000	78	1,083.33	0.010
	TR	BILL		08/26/21	0.010	50,000	78	1,083.33	0.010
	TR	BILL		08/26/21	0.011	50,000	78	1,191.67	0.011
	TR	BILL		08/26/21	0.011	50,000	78	1,191.67	0.011
	TR	BILL		08/26/21	0.011	50,000	78	1,191.67	0.011
	TR	BILL		08/26/21	0.051	50,000	178	12,608.33	0.052
	TR	BILL		08/26/21	0.051	50,000	178	12,608.33	0.052
	TR	BILL		08/26/21	0.051	50,000	178	12,608.33	0.052
	TR	BILL		08/26/21	0.050	50,000	181	12,569.44	0.051
	TR	BILL		08/26/21	0.045	50,000	182	11,375.00	0.046
	TR	BILL		08/26/21	0.045	50,000	182	11,375.00	0.046
	TR	BILL		08/26/21	0.045	50,000	182	11,375.00	0.046

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/26/21	**REDEMPTIONS (Continued)**								
	TR	BILL		08/26/21	0.046	50,000	182	11,627.78	0.047
	TR	BILL		08/26/21	0.046	50,000	182	11,627.78	0.047
	TR	BILL		08/26/21	0.046	50,000	182	11,627.78	0.047
	TR	BILL		08/26/21	0.055	50,000	182	13,902.78	0.056
	TR	BILL		08/26/21	0.055	50,000	182	13,902.78	0.056
	TR	BILL		08/26/21	0.055	50,000	182	13,902.78	0.056
	TR	BILL		08/26/21	0.055	50,000	182	13,902.78	0.056
08/26/21	**PURCHASES**								
	CD	BOWEST	0.070	10/01/21	0.070	50,000			
	CD	BOWEST	0.070	10/01/21	0.070	50,000			
	CP	JPM LLC		04/01/22	0.130	50,000			
	CP	JPM LLC		04/01/22	0.130	50,000			
	TR	BILL		11/01/21	0.055	50,000			
	TR	BILL		11/01/21	0.055	50,000			
	TR	BILL		11/01/21	0.055	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.060	50,000			
	TR	BILL		11/01/21	0.060	50,000			
	TR	BILL		11/01/21	0.060	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		08/11/22	0.064	50,000			
	TR	BILL		08/11/22	0.064	50,000			
	TR	BILL		08/11/22	0.064	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	YCD	SE BANKEN	0.100	12/29/21	0.100	50,000			
	YCD	SE BANKEN	0.100	12/29/21	0.100	50,000			
08/27/21	**REDEMPTIONS**								
	CD	BOWEST	0.080	08/27/21	0.080	50,000	31	3,444.44	0.081
	CD	BOWEST	0.080	08/27/21	0.080	50,000	31	3,444.44	0.081

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/27/21	**REDEMPTIONS (Continued)**								
	CP	JUPITER		08/27/21	0.080	50,000	31	3,444.44	0.081
	CP	JUPITER		08/27/21	0.080	50,000	31	3,444.44	0.081
	CP	RBC NY		08/27/21	0.150	50,000	211	43,958.33	0.152
	CP	RBC NY		08/27/21	0.150	50,000	211	43,958.33	0.152
	CP	CGMI		08/27/21	0.270	50,000	260	97,500.00	0.274
	DN	FHLB		08/27/21	0.010	50,000	94	1,305.56	0.010
	DN	FHLB		08/27/21	0.010	50,000	94	1,305.56	0.010
	DN	FHLB		08/27/21	0.010	50,000	94	1,305.56	0.010
	DN	FHLB		08/27/21	0.010	50,000	94	1,305.56	0.010
	DN	IBRD		08/27/21	0.050	50,000	182	12,638.89	0.051
	DN	IBRD		08/27/21	0.050	50,000	182	12,638.89	0.051
	DN	FHLB		08/27/21	0.051	50,000	182	12,891.67	0.052
	DN	FHLB		08/27/21	0.051	50,000	182	12,891.67	0.052
	DN	FHLB		08/27/21	0.056	50,000	182	14,155.56	0.057
	DN	FHLB		08/27/21	0.090	50,000	336	42,000.00	0.091
	DN	FHLB		08/27/21	0.090	50,000	336	42,000.00	0.091
	DN	FHLB		08/27/21	0.110	50,000	345	52,708.33	0.112
	DN	FHLB		08/27/21	0.110	50,000	345	52,708.33	0.112
	YCD	DNB	0.080	08/27/21	0.080	50,000	25	2,777.78	0.081
	YCD	DNB	0.080	08/27/21	0.080	50,000	25	2,777.78	0.081
	YCD	NORINCHUK	0.070	08/27/21	0.070	50,000	30	2,916.67	0.071
	YCD	NORINCHUK	0.070	08/27/21	0.070	50,000	30	2,916.67	0.071
	YCD	KBC	0.080	08/27/21	0.080	50,000	31	3,444.44	0.081
	YCD	KBC	0.080	08/27/21	0.080	50,000	31	3,444.44	0.081
	YCD	SUMITOMO	0.110	08/27/21	0.110	50,000	100	15,277.78	0.112
	YCD	SUMITOMO	0.110	08/27/21	0.110	50,000	100	15,277.78	0.112
	YCD	MIZUHO	0.140	08/27/21	0.140	50,000	105	20,416.67	0.142
	YCD	MIZUHO	0.140	08/27/21	0.140	50,000	105	20,416.67	0.142
	YCD	TORONTO	0.140	08/27/21	0.140	50,000	190	36,944.44	0.142
	YCD	TORONTO	0.140	08/27/21	0.140	50,000	190	36,944.44	0.142
	YCD	CR AG CIB	0.140	08/27/21	0.140	50,000	197	38,305.56	0.142
	YCD	CR AG CIB	0.140	08/27/21	0.140	50,000	197	38,305.56	0.142
	YCD	CIBC	0.150	08/27/21	0.150	50,000	199	41,458.33	0.152
	YCD	CIBC	0.150	08/27/21	0.150	50,000	199	41,458.33	0.152
08/27/21	**PURCHASES**								
	DN	FHLB		10/22/21	0.040	50,000			
	DN	FHLB		10/22/21	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.047	50,000			
	DN	FHLB		02/25/22	0.047	50,000			
	TR	BILL		10/05/21	0.030	50,000			
	TR	BILL		10/05/21	0.030	50,000			
	TR	BILL		10/05/21	0.030	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/27/21	**PURCHASES (Continued)**								
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
08/30/21	**REDEMPTIONS**								
	YCD	NORINCHUK	0.070	08/30/21	0.070	50,000	32	3,111.11	0.071
	YCD	NORINCHUK	0.070	08/30/21	0.070	50,000	32	3,111.11	0.071
08/30/21	**PURCHASES**								
	CP	CAFCO		12/10/21	0.100	50,000			
	TR	NOTE	1.500	09/15/22	0.080	50,000			
	TR	NOTE	1.500	09/15/22	0.080	50,000			
	TR	NOTE	1.500	09/15/22	0.080	50,000			
	TR	NOTE	1.500	09/15/22	0.080	50,000			
	YCD	SVENSKA	0.130	02/25/22	0.130	50,000			
	YCD	SVENSKA	0.130	02/25/22	0.130	50,000			
08/31/21	**REDEMPTIONS**								
	TR	NOTE	1.500	08/31/21	1.588	50,000	594	1,288,032.28	1.590
	TR	NOTE	1.500	08/31/21	1.588	50,000	594	1,288,032.28	1.590
	TR	NOTE	1.500	08/31/21	1.588	50,000	594	1,288,032.28	1.590

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/31/21	REDEMPTIONS (Continued)								
	TR	NOTE	1.500	08/31/21	1.588	50,000	594	1,288,032.28	1.590
	TR	NOTE	1.500	08/31/21	1.588	50,000	594	1,288,032.28	1.590
	TR	NOTE	1.500	08/31/21	1.588	50,000	594	1,288,032.28	1.590
	TR	NOTE	1.500	08/31/21	1.600	50,000	595	1,299,858.34	1.602
	TR	NOTE	1.500	08/31/21	1.600	50,000	595	1,299,858.34	1.602
	TR	NOTE	1.500	08/31/21	1.600	50,000	595	1,299,858.34	1.602
	TR	NOTE	1.500	08/31/21	1.600	50,000	595	1,299,858.34	1.602
	TR	NOTE	1.500	08/31/21	1.600	50,000	595	1,299,858.34	1.602
	TR	NOTE	1.500	08/31/21	1.600	50,000	595	1,299,858.34	1.602
	TR	NOTE	1.500	08/31/21	1.691	50,000	670	1,546,188.19	1.695
	TR	NOTE	1.500	08/31/21	1.691	50,000	670	1,546,188.19	1.695
	TR	NOTE	1.500	08/31/21	1.691	50,000	670	1,546,188.19	1.695
	TR	NOTE	1.500	08/31/21	1.671	50,000	671	1,530,670.50	1.675
	TR	NOTE	1.500	08/31/21	1.671	50,000	671	1,530,670.50	1.675
	TR	NOTE	1.500	08/31/21	1.671	50,000	671	1,530,670.50	1.675
	TR	NOTE	1.500	08/31/21	1.777	50,000	715	1,732,657.97	1.783
	TR	NOTE	1.500	08/31/21	1.777	50,000	715	1,732,657.97	1.783
	TR	NOTE	1.500	08/31/21	1.777	50,000	715	1,732,657.97	1.783
	TR	NOTE	1.500	08/31/21	1.777	50,000	715	1,732,657.97	1.783
	TR	NOTE	1.500	08/31/21	1.777	50,000	715	1,732,657.97	1.783
	TR	NOTE	1.500	08/31/21	1.777	50,000	715	1,732,657.97	1.783
	TR	NOTE	1.500	08/31/21	1.766	50,000	718	1,729,073.66	1.772
	TR	NOTE	1.500	08/31/21	1.766	50,000	718	1,729,073.66	1.772
	TR	NOTE	1.500	08/31/21	1.766	50,000	718	1,729,073.66	1.772
	TR	NOTE	1.500	08/31/21	1.658	50,000	719	1,627,618.48	1.662
	TR	NOTE	1.500	08/31/21	1.658	50,000	719	1,627,618.48	1.662
	TR	NOTE	1.500	08/31/21	1.662	50,000	719	1,631,524.73	1.666
	TR	NOTE	1.500	08/31/21	1.662	50,000	719	1,631,524.73	1.666
	TR	NOTE	1.500	08/31/21	1.599	50,000	721	1,575,098.72	1.602
	TR	NOTE	1.500	08/31/21	1.599	50,000	721	1,575,098.72	1.602
	TR	NOTE	1.500	08/31/21	1.599	50,000	721	1,575,098.72	1.602
	TR	NOTE	1.500	08/31/21	1.599	50,000	721	1,575,098.72	1.602
	TR	NOTE	1.500	08/31/21	1.619	50,000	721	1,594,629.97	1.623
	TR	NOTE	1.500	08/31/21	1.619	50,000	721	1,594,629.97	1.623
	TR	NOTE	1.500	08/31/21	1.554	50,000	726	1,542,432.17	1.557
	TR	NOTE	1.500	08/31/21	1.554	50,000	726	1,542,432.17	1.557
	TR	NOTE	1.500	08/31/21	1.558	50,000	726	1,546,338.42	1.561
	TR	NOTE	1.500	08/31/21	1.558	50,000	726	1,546,338.42	1.561
08/31/21	PURCHASES								
	CP	CIBC HLD		02/25/22	0.130	50,000			
	DEB	IADB	0.500	05/24/23	0.190	50,000			
	DEB	IADB	0.500	05/24/23	0.190	50,000			
	DN	IBRD		01/03/22	0.040	50,000			
	DN	IBRD		01/03/22	0.040	50,000			
	DN	IADB		01/03/22	0.048	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/31/21	PURCHASES (Continued)								
	DN	IBRD		02/01/22	0.040	50,000			
	DN	IBRD		02/01/22	0.040	50,000			
	DN	IBRD		03/01/22	0.040	50,000			
	DN	IBRD		03/01/22	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.043	50,000			
	TR	BILL		12/28/21	0.043	50,000			
	TR	BILL		12/28/21	0.043	50,000			
	TR	BILL		12/28/21	0.043	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	YCD	RABOBANK	0.100	12/17/21	0.100	50,000			
	YCD	RABOBANK	0.100	12/17/21	0.100	50,000			
	YCD	NORINCHUK	0.110	01/03/22	0.110	50,000			
	YCD	NORINCHUK	0.110	01/03/22	0.110	50,000			
	YCD	BARCLAYS	0.140	03/01/22	0.140	50,000			
	YCD	BARCLAYS	0.140	03/01/22	0.140	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	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
New Omni Bank, N.A.	08/19/21	0.080	15,000,000.00	02/17/22
ARCADIA				
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
American Plus Bank, N.A.	08/13/21	0.060	7,000,000.00	02/11/22
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	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
Cathay Bank	08/25/21	0.070	100,000,000.00	02/23/22
FOLSOM				
SAFE Credit Union	07/07/21	0.100	20,000,000.00	10/06/21
SAFE Credit Union	08/20/21	0.100	5,000,000.00	02/18/22
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	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
US Metro Bank	08/12/21	0.080	5,000,000.00	02/10/22
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	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
CommerceWest Bank	08/06/21	0.090	5,000,000.00	02/04/22
Commercial Bank of California	07/08/21	0.090	1,000,000.00	10/07/21
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
First Foundation Bank	08/26/21	0.100	47,000,000.00	02/24/22
Pacific Enterprise Bank	08/19/21	0.100	25,000,000.00	02/17/22
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
Pacific Premier Bank	08/12/21	0.100	10,000,000.00	11/12/21
LODI				
Farmers & Merchants Bank of Central CA	04/07/21	0.080	3,000,000.00	10/06/21
LOS ANGELES				
Bank of Hope	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
Bank of Hope	08/18/21	0.100	90,000,000.00	11/17/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
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
Commonwealth Business Bank	08/05/21	0.080	5,000,000.00	02/03/22
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	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
Open Bank	08/04/21	0.090	10,000,000.00	02/02/22
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
Pacific City Bank	08/04/21	0.070	40,000,000.00	11/03/21
Preferred Bank	03/17/21	0.070	125,000,000.00	09/15/21
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	03/04/21	0.110	2,000,000.00	09/02/21
Metropolitan Bank	08/19/21	0.100	1,000,000.00	02/17/22
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
RANCHO CORDOVA				
American River Bank	03/04/21	0.120	7,500,000.00	09/02/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDDING				
Cornerstone Community Bank	04/21/21	0.090	9,000,000.00	10/20/21
Cornerstone Community Bank	08/13/21	0.080	8,500,000.00	02/11/22
REDWOOD CITY				
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
Provident Credit Union	08/13/21	0.100	20,000,000.00	11/12/21
Provident Credit Union	08/26/21	0.100	20,000,000.00	11/18/21
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	08/18/21	0.100	1,000,000.00	02/16/22
California Credit Union	06/25/21	0.100	5,000,000.00	09/24/21
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
Meriwest Credit Union	04/15/21	0.090	10,000,000.00	10/14/21
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
Technology Credit Union	08/19/21	0.060	50,000,000.00	02/17/22
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
WALNUT CREEK				
Mechanics Bank	03/04/21	0.130	1,000,000.00	09/02/21
WATSONVILLE				
Santa Cruz County Bank	07/09/21	0.090	10,000,000.00	01/07/22
Santa Cruz County Bank	08/12/21	0.100	10,000,000.00	02/10/22
TOTAL TIME DEPOSITS AUGUST 2021			**3,805,000,000.00**	

BANK DEMAND DEPOSITS
AUGUST 2021
($ in thousands)

DAILY BALANCES

DAY OF MONTH		BANK BALANCES	INTEREST BEARING BANK BALANCES		WARRANTS OUTSTANDING
1	$	1,889,759	850,000	$	7,676,842
2		1,695,642	1,000,000		7,611,412
3		1,604,999	715,000		7,570,554
4		1,639,170	810,000		7,680,211
5		1,652,233	885,000		7,830,464
6		1,613,875	600,000		8,981,710
7		1,613,875	600,000		8,981,710
8		1,613,875	600,000		8,981,710
9		1,430,479	300,000		8,873,059
10		1,800,056	615,000		7,087,489
11		1,804,094	700,000		8,749,141
12		1,636,417	725,000		8,938,908
13		1,637,461	825,000		11,044,835
14		1,637,461	825,000		11,044,835
15		1,637,461	825,000		11,044,835
16		1,684,974	625,000		9,780,791
17		1,646,889	650,000		9,017,208
18		1,644,977	590,000		8,555,957
19		1,799,029	550,000		8,640,526
20		1,591,863	695,000		9,216,636
21		1,591,863	695,000		9,216,636
22		1,591,863	695,000		9,216,636
23		1,878,975	755,000		8,711,070
24		1,424,787	800,000		8,448,595
25		1,637,613	750,000		8,374,423
26		1,678,763	775,000		8,401,179
27		1,665,937	815,000		8,537,054
28		1,665,937	815,000		8,537,054
29		1,665,937	815,000		8,537,054
30		1,611,197	735,000		8,946,487
31		1,646,104	865,000		8,970,486
AVERAGE DOLLAR DAYS		$1,655,921	$725,806 b/		

a/ The prescribed bank balance for August was $1,688,921. This consisted of $1,585,767 in compensating balances for services, balances for uncollected funds of $103,902 and a deduction of $814 for August 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

1866

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on August 18, 2021, has determined and designated the amount of money available for deposit and investment as of August 4, 2021, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

   a. Compensating Balance for Services $ 1,586,000,000

   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)	8/16/2021	8/20/2021	$ 3,157,400,000	$ (658,100,000)	$ 3,815,500,000	$ 3,157,400,000
(2)	8/23/2021	8/27/2021	$ (4,808,600,000)	$ (5,466,700,000)	$ 3,815,500,000	$ (1,651,200,000)
(3)	8/30/2021	9/3/2021	$ (4,074,600,000)	$ (9,541,300,000)	$ 3,815,500,000	$ (5,725,800,000)
(4)	9/6/2021	9/10/2021	$ (1,537,700,000)	$ (11,079,000,000)	$ 3,815,500,000	$ (7,263,500,000)
(5)	9/13/2021	9/17/2021	$ 922,400,000	$ (10,156,600,000)	$ 3,815,500,000	$ (6,341,100,000)
(6)	9/20/2021	9/24/2021	$ (800,900,000)	$ (10,957,500,000)	$ 3,815,500,000	$ (7,142,000,000)
(7)	9/27/2021	10/1/2021	$ (10,186,400,000)	$ (21,143,900,000)	$ 3,815,500,000	$ (17,328,400,000)
(8)	10/4/2021	10/8/2021	$ (1,416,100,000)	$ (22,560,000,000)	$ 3,815,500,000	$ (18,744,500,000)
(9)	10/11/2021	10/15/2021	$ (862,500,000)	$ (23,422,500,000)	$ 3,815,500,000	$ (19,607,000,000)
(10)	10/18/2021	10/22/2021	$ (42,500,000)	$ (23,465,000,000)	$ 3,815,500,000	$ (19,649,500,000)

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 $ 1,586,000,000.

Dated: August 18, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 09/30/21
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
10/01/21	FEDERAL HOME LOAN BK	117744	FHLB D-N	0.035	01/20/22	99.99	$50,000,000.00	$49,994,604.17	$0.00
10/01/21	FEDERAL HOME LOAN BK	117745	FHLB D-N	0.035	01/20/22	99.99	$50,000,000.00	$49,994,604.17	$0.00
10/01/21	FEDERAL HOME LOAN BK	117746	FHLB D-N	0.035	01/20/22	99.99	$50,000,000.00	$49,994,604.17	$0.00
10/01/21	FEDERAL HOME LOAN BK	117747	FHLB D-N	0.035	01/20/22	99.99	$50,000,000.00	$49,994,604.17	$0.00
10/01/21	FEDERAL HOME LOAN BK	117751	FHLB D-N	0.044	12/31/21	99.99	$50,000,000.00	$49,994,438.89	$0.00
10/01/21	FEDERAL HOME LOAN BK	117752	FHLB D-N	0.044	12/31/21	99.99	$50,000,000.00	$49,994,438.89	$0.00
10/01/21	UNILEVER CAPITAL CORP	117732	UNILEVER CAPITAL CO	0.050	12/20/21	99.99	$50,000,000.00	$49,994,444.44	$0.00
10/01/21	CANADIAN IMP BK OF COMMERCE CP	117742	CANADIAN IMP BK OF	0.050	11/23/21	99.99	$50,000,000.00	$49,996,319.44	$0.00
10/01/21	CANADIAN IMP BK OF COMMERCE CP	117743	CANADIAN IMP BK OF	0.050	11/23/21	99.99	$50,000,000.00	$49,996,319.44	$0.00
10/01/21	DNB BK ASA	117748	DNB BANK ASA NY CD	0.050	11/22/21	100.00	$50,000,000.00	$50,000,000.00	$0.00
					PSI Non-Trading Total		**$500,000,000.00**	**$499,954,377.78**	**$0.00**
						Totals	**$500,000,000.00**	**$499,954,377.78**	**$0.00**