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

December 30, 2021

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

FROM: Keith Knox
Treasurer and Tax Collector

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

The Report of Investments for the month of November 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 November 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, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 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 NOVEMBER 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 NOVEMBER 2021

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 2021

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF NOVEMBER 30, 2021

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 11/30/21		
At Cost	$ 39,731,247,202	$ 117,106,174
At Market	$ 39,386,428,881	$ 116,977,482
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	4.53%	0.00%
United States Government and Agency Obligations	68.87%	62.68%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.32%	0.00%
Municipal Obligations	0.07%	2.73%
Corporate and Deposit Notes	0.21%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	34.59%
1-60 days	44.01%	34.59%
61 days-1 year	18.01%	0.00%
Over 1 year	37.98%	65.41%
Weighted Average Days to Maturity	998	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF NOVEMBER 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 November 30, 2021:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	26.32%
Corporate and Deposit Notes	A-1+	P-1	-	0.06%
	A+	A1	-	0.15%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.06%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.53%
U.S. Agency Securities	AA+	Aaa	AAA	47.88%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	7.27%
U.S. Treasury Bills	AA+	Aaa	AAA	13.72%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	34.59%
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	62.68%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
NOVEMBER 30, 2021

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 11/30/21	$ 39,731,247,202
Market Value at 11/30/21	$ 39,386,428,881
Average Daily Balance	$ 38,524,181,749
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ (1,118,180)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 16,588,180
Earnings for the Past 12 Months	$ 200,506,194
Earnings Rate for the Month	0.52%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF NOVEMBER 30, 2021

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	97,972,537.82	
Bank of the West - Concentration	$	257,681,207.72	(A)
Citibank - Concentration	$	6,734.98	
JP Morgan Chase - Concentration	$	101,451,276.52	(B)
Union Bank- Concentration	$	3,287,437.09	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	460,399,194.13	

(A) $255.34 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

TREASURER'S ACTIVITY FOR NOVEMBER 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 November 2021

Total Deposits	$ 7,459,890,887.80
Total Disbursements	$ 5,742,344,780.57
Discretionary Funds Liquidity Withdrawal Ratio:	
As of November 30, 2021	1.67

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
December	$ 8,055,736,000.00	$ 12,908,200,000.00	$ 8,278,700,000.00	$ 9,829,310,000.00
January	$ 9,430,083,000.00	$ 3,956,700,000.00	$ 7,534,100,000.00	$ 21,950,003,000.00
February	$ 4,017,169,000.00	$ 4,100,600,000.00	$ 5,363,300,000.00	$ 23,647,925,000.00
March	$ 1,614,544,000.00	$ 6,623,000,000.00	$ 5,837,400,000.00	$ 23,401,797,000.00
April	$ 476,000,000.00	$ 9,456,500,000.00	$ 6,245,100,000.00	$ 25,209,897,000.00
May	$ 580,000,000.00	$ 3,214,900,000.00	$ 6,634,800,000.00	$ 28,897,297,000.00

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 November 2021, the Treasurer placed $740.57 million in the Bank of the West Money Market Plus Account and $206.13 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $255.34 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

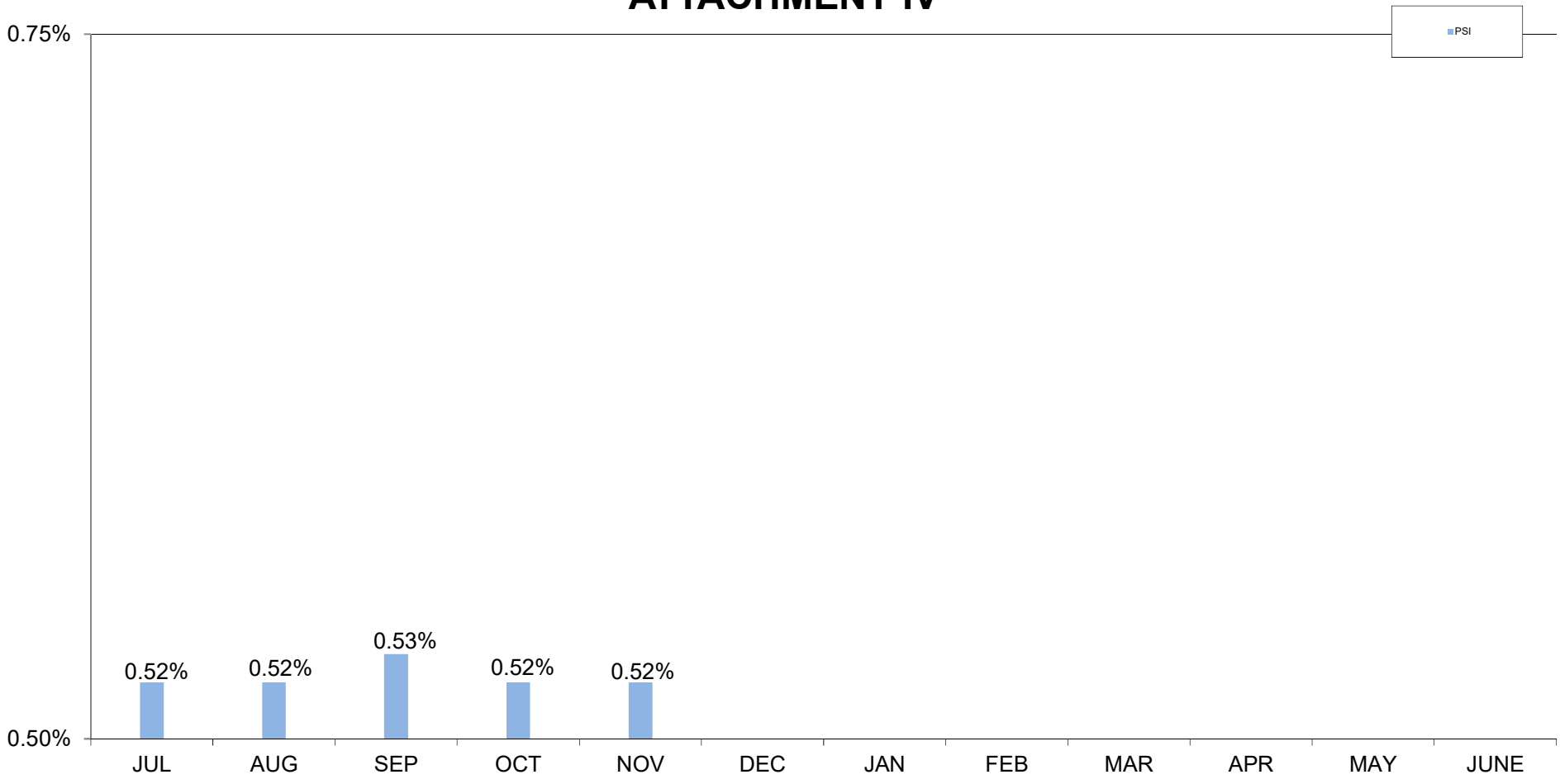
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of November 2021

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 11/30/21
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
11/1/2021	$ 37,858,329,151.16	$ 117,106,174.01
11/2/2021	37,922,233,713.42	117,106,174.01
11/3/2021	37,866,109,077.63	117,106,174.01
11/4/2021	37,973,364,161.29	117,106,174.01
11/5/2021	37,426,918,285.19	117,106,174.01
11/6/2021	37,426,918,285.19	117,106,174.01
11/7/2021	37,426,918,285.19	117,106,174.01
11/8/2021	37,321,420,646.51	117,106,174.01
11/9/2021	37,306,351,324.31	117,106,174.01
11/10/2021	38,171,277,502.48	117,106,174.01
11/11/2021	38,171,277,502.48	117,106,174.01
11/12/2021	38,315,225,066.81	117,106,174.01
11/13/2021	38,315,225,066.81	117,106,174.01
11/14/2021	38,315,225,066.81	117,106,174.01
11/15/2021	38,019,201,428.07	117,106,174.01
11/16/2021	38,216,746,718.14	117,106,174.01
11/17/2021	38,278,715,907.04	117,106,174.01
11/18/2021	38,331,463,597.21	117,106,174.01
11/19/2021	38,589,053,958.79	117,106,174.01
11/20/2021	38,589,053,958.79	117,106,174.01
11/21/2021	38,589,053,958.79	117,106,174.01
11/22/2021	38,501,263,327.43	117,106,174.01
11/23/2021	38,672,938,519.77	117,106,174.01
11/24/2021	40,182,153,384.01	117,106,174.01
11/25/2021	40,182,153,384.01	117,106,174.01
11/26/2021	39,982,158,175.67	117,106,174.01
11/27/2021	39,982,158,175.67	117,106,174.01
11/28/2021	39,982,158,175.67	117,106,174.01
11/29/2021	40,079,139,453.45	117,106,174.01
11/30/2021	39,731,247,201.85	117,106,174.01
	$ 38,524,181,748.65	**$ 117,106,174.01**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 11/30/21 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$15,192,033	$162,537
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	1,396,147	-
Total Revenues	$16,588,180	$162,537
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	3,849
	-	$3,849
NET INCOME	$16,588,180	$158,688

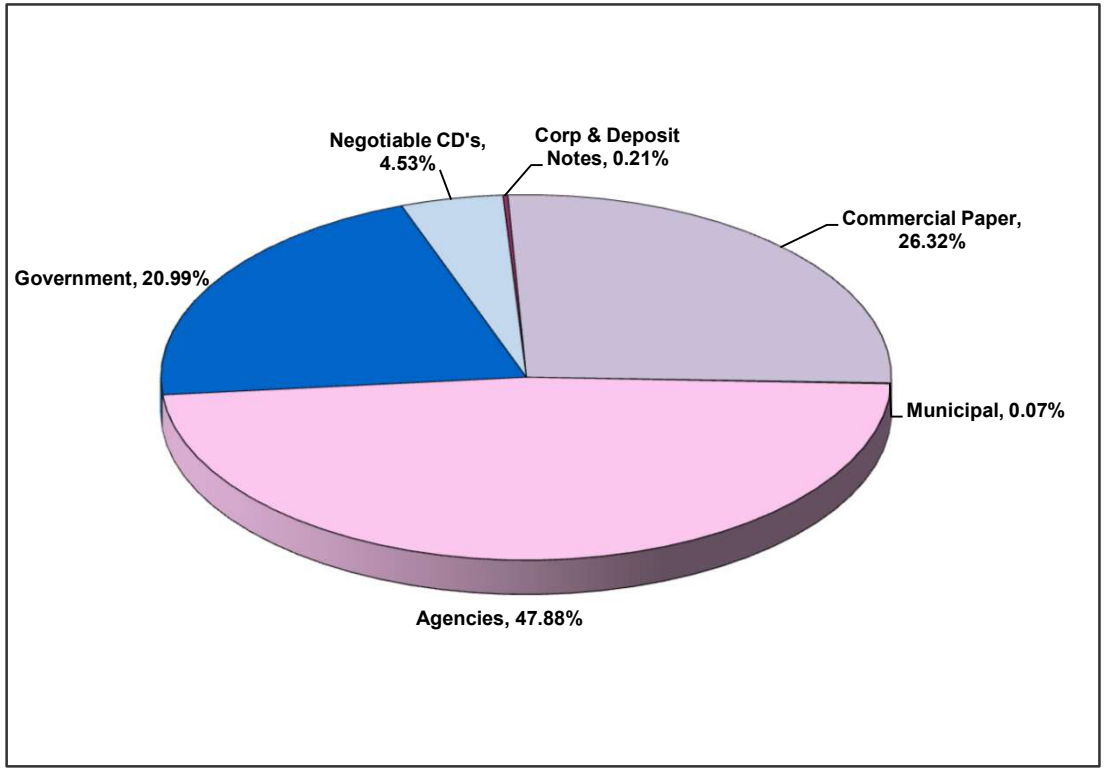
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	46.67%	
Los Angeles County and Related Entities	42.52%	
Consolidated Sanitation Districts		3.44%
Metropolitan Transportation Authority		1.02%
Miscellaneous Agencies Pooled Investments		2.71%
South Coast Air Quality Management District		2.87%
Miscellaneous		0.00%
Subtotal	89.19%	10.04%
County Bond Proceeds and Repayment Funds		0.77%
Grand Total	89.19%	10.81%

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



	In Thousands
Negotiable CD's	1,800,000
Corp & Deposit Notes	83,466
Bankers Acceptance	-
Commercial Paper	10,458,461
Municipal	29,134
Agencies	19,022,620
Other	-
Government	8,337,566
Total	$ 39,731,247

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

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	117966	FFCB 1.33 (CALLABLE	11/03/21	11/03/26	1.33	25,000,000.00	25,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118009	FFCB 1.33 (CALLABLE	11/03/21	11/03/26	1.33	20,000,000.00	19,990,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	118019	FFCB 1.40 (CALLABLE	11/08/21	11/08/27	1.40	20,000,000.00	20,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	118079	FFCB 1.27 (CALLABLE	11/16/21	11/16/26	1.27	20,000,000.00	20,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118080	FFCB 1.27 (CALLABLE	11/16/21	11/16/26	1.27	20,000,000.00	20,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	118120	FFCB 1.43 (CALLABLE	11/23/21	11/23/26	1.43	25,000,000.00	25,000,000.00	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118123	FFCB 1.43 (CALLABLE	11/23/21	11/23/26	1.43	20,000,000.00	20,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118152	FFCB 1.43 (CALLABLE	11/23/21	11/23/26	1.43	10,000,000.00	10,000,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	118166	FFCB 1.65 (CALLABLE	11/29/21	11/29/28	1.65	22,000,000.00	22,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
	FFCB TOTAL					**182,000,000.00**	**181,990,000.00**	**0.00**		
NTRD	117917	FHLB 1.60 (CALLABLE	11/17/21	11/17/28	1.60	12,000,000.00	12,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	118082	FHLB 1.39 (CALLABLE	11/24/21	11/23/27	1.39	25,000,000.00	25,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118087	FHLB 1.30 (CALLABLE	11/24/21	11/23/26	1.30	25,000,000.00	25,000,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	118097	FHLB 1.375 (CALLABL	11/24/21	11/23/26	1.38	25,000,000.00	25,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	118161	FHLB 0.50 NOTE	11/22/21	12/08/23	0.50	50,000,000.00	49,968,500.00	14,583.33	CITIBANK	J.P. MORGAN SEC LLC
	FHLB TOTAL					**137,000,000.00**	**136,968,500.00**	**14,583.33**		
NTRD	117983	FHLB D-N	11/01/21	02/01/22	0.03	50,000,000.00	49,996,166.67	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	117984	FHLB D-N	11/01/21	02/01/22	0.03	50,000,000.00	49,996,166.67	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118000	FHLB D-N	11/02/21	01/21/22	0.03	50,000,000.00	49,996,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118001	FHLB D-N	11/02/21	01/21/22	0.03	50,000,000.00	49,996,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118005	FHLB D-N	11/02/21	01/28/22	0.03	50,000,000.00	49,996,375.00	0.00	CITIBANK	UBS SEC LLC
NTRD	118006	FHLB D-N	11/02/21	01/28/22	0.03	50,000,000.00	49,996,375.00	0.00	CITIBANK	UBS SEC LLC
NTRD	118010	FHLB D-N	11/03/21	02/02/22	0.05	50,000,000.00	49,993,680.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118011	FHLB D-N	11/03/21	02/02/22	0.05	50,000,000.00	49,993,680.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118035	FHLB D-N	11/05/21	12/31/21	0.05	50,000,000.00	49,996,266.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118036	FHLB D-N	11/05/21	12/31/21	0.05	50,000,000.00	49,996,266.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118040	FHLB D-N	11/05/21	01/31/22	0.04	50,000,000.00	49,995,770.83	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118041	FHLB D-N	11/05/21	01/31/22	0.04	50,000,000.00	49,995,770.83	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118045	FHLB D-N	11/08/21	01/03/22	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118046	FHLB D-N	11/08/21	01/03/22	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118056	FHLB D-N	11/10/21	01/05/22	0.04	50,000,000.00	49,996,577.78	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118057	FHLB D-N	11/10/21	01/05/22	0.04	50,000,000.00	49,996,577.78	0.00	CITIBANK	PIPER SANDLER COMPANIES

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NTRD	118058	FHLB D-N	11/10/21	01/05/22	0.04	50,000,000.00	49,996,577.78	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118059	FHLB D-N	11/10/21	01/05/22	0.04	50,000,000.00	49,996,577.78	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118060	FHLB D-N	11/10/21	02/09/22	0.05	50,000,000.00	49,993,806.94	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118061	FHLB D-N	11/10/21	02/09/22	0.05	50,000,000.00	49,993,806.94	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118062	FHLB D-N	11/10/21	02/09/22	0.05	50,000,000.00	49,993,806.94	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118063	FHLB D-N	11/10/21	02/09/22	0.05	50,000,000.00	49,993,806.94	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118083	FHLB D-N	11/12/21	02/11/22	0.05	50,000,000.00	49,993,680.56	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118084	FHLB D-N	11/12/21	02/11/22	0.05	50,000,000.00	49,993,680.56	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118091	FHLB D-N	11/12/21	02/15/22	0.04	50,000,000.00	49,995,381.94	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118092	FHLB D-N	11/12/21	02/15/22	0.04	50,000,000.00	49,995,381.94	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118101	FHLB D-N	11/15/21	01/19/22	0.04	50,000,000.00	49,996,840.28	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118102	FHLB D-N	11/15/21	01/19/22	0.04	50,000,000.00	49,996,840.28	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118105	FHLB D-N	11/15/21	01/21/22	0.04	50,000,000.00	49,996,743.06	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118106	FHLB D-N	11/15/21	01/21/22	0.04	35,000,000.00	34,997,720.14	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118114	FHLB D-N	11/16/21	02/18/22	0.04	50,000,000.00	49,995,430.56	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118115	FHLB D-N	11/16/21	02/18/22	0.04	50,000,000.00	49,995,430.56	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118119	FHLB D-N	11/17/21	02/16/22	0.04	50,000,000.00	49,994,438.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118134	FHLB D-N	11/18/21	01/21/22	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118135	FHLB D-N	11/18/21	01/31/22	0.04	50,000,000.00	49,996,402.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118143	FHLB D-N	11/19/21	02/18/22	0.05	50,000,000.00	49,994,312.50	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118144	FHLB D-N	11/19/21	02/18/22	0.05	50,000,000.00	49,994,312.50	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118145	FHLB D-N	11/19/21	02/18/22	0.05	50,000,000.00	49,994,312.50	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118146	FHLB D-N	11/19/21	02/18/22	0.05	50,000,000.00	49,994,312.50	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118173	FHLB D-N	11/23/21	03/02/22	0.05	50,000,000.00	49,993,812.50	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118174	FHLB D-N	11/23/21	03/02/22	0.05	50,000,000.00	49,993,812.50	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118188	FHLB D-N	11/24/21	02/23/22	0.05	50,000,000.00	49,993,680.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118189	FHLB D-N	11/24/21	02/23/22	0.05	50,000,000.00	49,993,680.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118190	FHLB D-N	11/24/21	02/23/22	0.05	50,000,000.00	49,993,680.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118191	FHLB D-N	11/24/21	02/23/22	0.05	50,000,000.00	49,993,680.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118192	FHLB D-N	11/24/21	05/25/22	0.07	50,000,000.00	49,982,305.56	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118193	FHLB D-N	11/24/21	05/25/22	0.07	50,000,000.00	49,982,305.56	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118204	FHLB D-N	11/24/21	03/01/22	0.03	50,000,000.00	49,995,958.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118205	FHLB D-N	11/24/21	03/01/22	0.03	50,000,000.00	49,995,958.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118213		11/29/21	02/07/22	0.04	50,000,000.00	49,996,597.22	0.00	CITIBANK	BANCROFT CAPITAL, LLC

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NTRD	118214		11/29/21	02/07/22	0.04	50,000,000.00	49,996,597.22	0.00	CITIBANK	BANCROFT CAPITAL, LLC
	FHLB DISC TOTAL					**2,535,000,000.00**	**2,534,739,349.36**	**0.00**		
NTRD	117985	OLD LINE FUNDING LL	11/01/21	01/10/22	0.08	50,000,000.00	49,992,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117986	TOYOTA MOTOR CREDIT	11/01/21	01/04/22	0.09	50,000,000.00	49,992,000.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	117987	CANADIAN IMP BK OF	11/01/21	01/03/22	0.06	50,000,000.00	49,994,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117988	CANADIAN IMP BK OF	11/01/21	01/03/22	0.06	40,000,000.00	39,995,800.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117994	LA FAYETTE ASSET SE	11/02/21	01/10/22	0.10	30,000,000.00	29,994,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117995	CHARIOT FUNDING LLC	11/02/21	01/05/22	0.11	50,000,000.00	49,990,222.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117996	CHARIOT FUNDING LLC	11/02/21	01/05/22	0.11	50,000,000.00	49,990,222.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117997	AUTOBAHN FUNDING CO	11/02/21	01/04/22	0.09	50,000,000.00	49,992,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117998	THUNDER BAY FUNDING	11/02/21	01/04/22	0.08	50,000,000.00	49,993,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117999	THUNDER BAY FUNDING	11/02/21	01/04/22	0.08	24,000,000.00	23,996,640.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118002	ATLANTIC ASSET SEC	11/02/21	01/04/22	0.09	50,000,000.00	49,992,125.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118003	SHEFFIELD RECEIVABL	11/02/21	02/04/22	0.11	50,000,000.00	49,985,638.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118004	CANADIAN IMP BK OF	11/02/21	01/07/22	0.08	50,000,000.00	49,992,666.67	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	118007	CANADIAN IMP BK OF	11/02/21	01/07/22	0.08	50,000,000.00	49,992,666.67	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	118012	OLD LINE FUNDING LL	11/04/21	01/07/22	0.08	40,000,000.00	39,994,311.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118013	THUNDER BAY FUNDING	11/04/21	01/07/22	0.08	50,000,000.00	49,992,888.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118014	LA FAYETTE ASSET SE	11/03/21	01/04/22	0.09	30,000,000.00	29,995,350.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118015	CREDIT AGRICOLE CIB	11/03/21	12/23/21	0.07	50,000,000.00	49,995,138.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118016	CANADIAN IMP BK OF	11/03/21	12/22/21	0.05	50,000,000.00	49,996,597.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118017	LA FAYETTE ASSET SE	11/04/21	01/04/22	0.09	25,000,000.00	24,996,187.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118022	THUNDER BAY FUNDING	11/04/21	02/01/22	0.13	50,000,000.00	49,983,930.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118023	NATIXIS NY BRANCH C	11/03/21	02/01/22	0.12	23,925,000.00	23,917,822.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118025	LA FAYETTE ASSET SE	11/04/21	01/07/22	0.08	20,008,000.00	20,005,154.42	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118027	CANCARA ASSET SEC L	11/05/21	01/05/22	0.12	50,000,000.00	49,989,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118028	CANCARA ASSET SEC L	11/05/21	01/05/22	0.12	50,000,000.00	49,989,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118029	CANCARA ASSET SEC L	11/08/21	01/07/22	0.12	36,400,000.00	36,392,720.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118030	THUNDER BAY FUNDING	11/08/21	01/10/22	0.10	40,000,000.00	39,993,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118031	OLD LINE FUNDING LL	11/08/21	01/07/22	0.08	50,000,000.00	49,993,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118032	TORONTO DOMINION BA	11/04/21	01/03/22	0.07	50,000,000.00	49,994,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118037	CREDIT AGRICOLE CIB	11/04/21	12/31/21	0.07	47,305,000.00	47,299,757.03	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118038	AUTOBAHN FUNDING CO	11/05/21	01/04/22	0.09	20,000,000.00	19,997,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	118042	CANADIAN IMP BK OF	11/05/21	01/14/22	0.09	50,000,000.00	49,991,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118044	TOYOTA MOTOR CREDIT	11/08/21	01/05/22	0.08	50,000,000.00	49,993,555.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	118047	CANADIAN IMP BK OF	11/08/21	01/10/22	0.10	38,137,000.00	38,130,326.03	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118050	SHEFFIELD RECEIVABL	11/09/21	01/10/22	0.13	50,000,000.00	49,988,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118078	CANADIAN IMP BK OF	11/10/21	01/13/22	0.09	50,000,000.00	49,992,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118085	NATIXIS NY BRANCH C	11/10/21	02/08/22	0.13	40,221,000.00	40,207,928.18	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118090	ATLANTIC ASSET SEC	11/12/21	12/21/21	0.06	43,989,000.00	43,986,140.72	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118093	TORONTO DOMINION BA	11/12/21	01/14/22	0.06	50,000,000.00	49,994,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118094	TORONTO DOMINION BA	11/12/21	01/14/22	0.06	50,000,000.00	49,994,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118095	SHEFFIELD RECEIVABL	11/15/21	01/03/22	0.12	50,000,000.00	49,991,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118096	CANCARA ASSET SEC L	11/15/21	01/14/22	0.12	50,000,000.00	49,990,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118098	AUTOBAHN FUNDING CO	11/15/21	01/03/22	0.08	50,000,000.00	49,994,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118103	MONT BLANC CAPITAL	11/16/21	02/15/22	0.16	50,000,000.00	49,979,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118104	MONT BLANC CAPITAL	11/16/21	02/15/22	0.16	5,709,000.00	5,706,691.03	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118108	LA FAYETTE ASSET SE	11/16/21	01/06/22	0.10	25,000,000.00	24,996,458.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118112	THUNDER BAY FUNDING	11/18/21	02/03/22	0.12	50,000,000.00	49,987,166.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118113	CAFCO LLC CP	11/16/21	03/03/22	0.14	48,650,000.00	48,629,756.19	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118116	REGENCY MARKETS NO.	11/16/21	12/16/21	0.08	50,000,000.00	49,996,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118117	REGENCY MARKETS NO.	11/16/21	12/16/21	0.08	50,000,000.00	49,996,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118121	ATLANTIC ASSET SEC	11/16/21	12/17/21	0.08	23,249,000.00	23,247,398.40	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118122	LA FAYETTE ASSET SE	11/17/21	01/24/22	0.10	50,000,000.00	49,990,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118124	CANCARA ASSET SEC L	11/18/21	01/18/22	0.12	50,000,000.00	49,989,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118125	CANCARA ASSET SEC L	11/18/21	01/18/22	0.12	11,000,000.00	10,997,763.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118128	CAFCO LLC CP	11/18/21	01/18/22	0.13	50,000,000.00	49,988,986.11	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	118130	UNILEVER CAPITAL CO	11/17/21	02/07/22	0.07	50,000,000.00	49,992,027.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118132	LA FAYETTE ASSET SE	11/19/21	01/28/22	0.12	25,000,000.00	24,994,166.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118136	LA FAYETTE ASSET SE	11/18/21	01/31/22	0.10	50,000,000.00	49,989,722.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118137	CANCARA ASSET SEC L	11/19/21	01/28/22	0.12	50,000,000.00	49,988,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118138	CANCARA ASSET SEC L	11/19/21	01/28/22	0.12	48,750,000.00	48,738,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118139	CREDIT AGRICOLE CIB	11/18/21	01/31/22	0.12	50,000,000.00	49,987,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118140	LA FAYETTE ASSET SE	11/18/21	01/13/22	0.10	50,000,000.00	49,992,222.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118141	MONT BLANC CAPITAL	11/18/21	03/21/22	0.20	27,695,000.00	27,676,075.08	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118150	OLD LINE FUNDING LL	11/19/21	02/03/22	0.11	50,000,000.00	49,988,388.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118151	ATLANTIC ASSET SEC	11/19/21	01/14/22	0.07	50,000,000.00	49,994,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	118154	MONT BLANC CAPITAL	11/19/21	03/21/22	0.21	40,699,000.00	40,670,035.88	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	118155	CANCARA ASSET SEC L	11/24/21	01/31/22	0.12	50,000,000.00	49,988,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118158	NATIXIS NY BRANCH C	11/19/21	02/17/22	0.14	50,000,000.00	49,982,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118163	CANADIAN IMP BK OF	11/22/21	01/24/22	0.12	50,000,000.00	49,989,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118164	OLD LINE FUNDING LL	11/22/21	02/10/22	0.11	50,000,000.00	49,987,777.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118165	CREDIT AGRICOLE CIB	11/22/21	01/31/22	0.11	38,138,000.00	38,129,842.71	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118167	AUTOBAHN FUNDING CO	11/23/21	01/25/22	0.12	50,000,000.00	49,989,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118168	AUTOBAHN FUNDING CO	11/23/21	01/25/22	0.12	30,000,000.00	29,993,700.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118169	LA FAYETTE ASSET SE	11/23/21	01/03/22	0.08	25,000,000.00	24,997,722.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118170	CANCARA ASSET SEC L	11/23/21	01/28/22	0.12	50,000,000.00	49,989,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118171	SHEFFIELD RECEIVABL	11/23/21	01/28/22	0.14	50,000,000.00	49,987,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118172	AUTOBAHN FUNDING CO	11/23/21	01/12/22	0.11	40,000,000.00	39,993,888.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118175	LA FAYETTE ASSET SE	11/23/21	01/07/22	0.10	21,728,000.00	21,725,284.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118176	UNILEVER CAPITAL CO	11/24/21	02/22/22	0.08	50,000,000.00	49,990,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118181	CANCARA ASSET SEC L	11/24/21	01/31/22	0.12	50,000,000.00	49,988,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118182	CANCARA ASSET SEC L	11/24/21	01/31/22	0.12	5,000,000.00	4,998,866.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118183	ATLANTIC ASSET SEC	11/24/21	01/03/22	0.08	50,000,000.00	49,995,555.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118186	MONT BLANC CAPITAL	11/24/21	02/22/22	0.20	50,000,000.00	49,975,000.00	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	118187	MONT BLANC CAPITAL	11/24/21	02/22/22	0.20	49,975,000.00	49,950,012.50	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	118197	CRC FUNDING LLC CP	11/24/21	03/10/22	0.15	50,000,000.00	49,977,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118203	SHEFFIELD RECEIVABL	11/24/21	01/27/22	0.14	50,000,000.00	49,987,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118206	CANADIAN IMP BK OF	11/24/21	01/28/22	0.11	50,000,000.00	49,990,069.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118207	LA FAYETTE ASSET SE	11/24/21	02/17/22	0.20	30,767,000.00	30,752,471.14	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118210	AUTOBAHN FUNDING CO	11/29/21	01/04/22	0.08	50,000,000.00	49,996,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118211	OLD LINE FUNDING LL	11/29/21	02/15/22	0.13	50,000,000.00	49,985,916.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118215	CANCARA ASSET SEC L	11/30/21	01/31/22	0.13	50,000,000.00	49,988,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118216	CANCARA ASSET SEC L	11/30/21	01/31/22	0.13	50,000,000.00	49,988,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118217	TORONTO DOMINION BA	11/29/21	01/19/22	0.10	50,000,000.00	49,992,916.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118222	SHEFFIELD RECEIVABL	11/30/21	02/11/22	0.15	50,000,000.00	49,984,791.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118225	TORONTO DOMINION BA	11/30/21	02/01/22	0.10	50,000,000.00	49,991,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118226	CREDIT AGRICOLE CIB	11/30/21	02/01/22	0.12	50,000,000.00	49,989,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**4,770,345,000.00**	**4,769,344,895.59**	**0.00**		
NTRD	118177	USTN 0.75	11/24/21	11/15/24	0.75	50,000,000.00	49,717,000.00	9,323.20	CITIBANK	DAIWA CAP MKTS AMERICA

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NTRD	118178	USTN 0.75	11/24/21	11/15/24	0.75	50,000,000.00	49,717,000.00	9,323.20	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	118179	USTN 0.75	11/24/21	11/15/24	0.75	50,000,000.00	49,717,000.00	9,323.20	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	118180	USTN 0.75	11/24/21	11/15/24	0.75	50,000,000.00	49,717,000.00	9,323.20	CITIBANK	DAIWA CAP MKTS AMERICA
	UST NOTES TOTAL					**200,000,000.00**	**198,868,000.00**	**37,292.80**		
NTRD	117989	UST BILL	11/01/21	01/20/22	0.05	50,000,000.00	49,995,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117990	UST BILL	11/01/21	01/20/22	0.05	50,000,000.00	49,995,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118020	UST BILL	11/04/21	01/06/22	0.05	50,000,000.00	49,996,062.50	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118021	UST BILL	11/04/21	01/06/22	0.05	50,000,000.00	49,996,062.50	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118033	UST BILL	11/04/21	01/11/22	0.04	50,000,000.00	49,996,458.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118034	UST BILL	11/04/21	01/11/22	0.04	50,000,000.00	49,996,458.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118039	UST BILL	11/05/21	01/04/22	0.04	50,000,000.00	49,996,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118048	UST BILL	11/09/21	01/04/22	0.05	50,000,000.00	49,996,305.56	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118049	UST BILL	11/09/21	01/04/22	0.05	50,000,000.00	49,996,305.56	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118064	UST BILL	11/10/21	02/10/22	0.04	50,000,000.00	49,995,527.78	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118065	UST BILL	11/10/21	02/10/22	0.04	50,000,000.00	49,995,527.78	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118066	UST BILL	11/10/21	02/10/22	0.04	50,000,000.00	49,995,527.78	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118067	UST BILL	11/10/21	02/10/22	0.04	50,000,000.00	49,995,527.78	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118073	UST BILL	11/10/21	11/03/22	0.15	50,000,000.00	49,926,659.72	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118074	UST BILL	11/10/21	11/03/22	0.15	50,000,000.00	49,926,659.72	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118088	UST BILL	11/12/21	02/15/22	0.04	50,000,000.00	49,994,722.22	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118089	UST BILL	11/12/21	02/15/22	0.04	50,000,000.00	49,994,722.22	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118099	UST BILL	11/15/21	02/03/22	0.04	50,000,000.00	49,995,555.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118110	UST BILL	11/16/21	01/20/22	0.04	50,000,000.00	49,996,840.28	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118111	UST BILL	11/16/21	01/20/22	0.04	50,000,000.00	49,996,840.28	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118126	UST BILL	11/17/21	03/17/22	0.04	50,000,000.00	49,992,916.67	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118127	UST BILL	11/17/21	03/17/22	0.04	50,000,000.00	49,992,916.67	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118153	UST BILL	11/19/21	02/17/22	0.04	50,000,000.00	49,995,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118198	UST BILL	11/24/21	11/03/22	0.19	50,000,000.00	49,910,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118199	UST BILL	11/24/21	11/03/22	0.19	50,000,000.00	49,910,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118223	UST BILL	11/30/21	09/08/22	0.13	50,000,000.00	49,949,083.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	118224	UST BILL	11/30/21	09/08/22	0.13	50,000,000.00	49,949,083.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
	US TBILLS TOTAL					**1,350,000,000.00**	**1,349,478,263.91**	**0.00**		

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NTRD	118184	MUFG UNION BANK NA	11/24/21	01/28/22	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	118185	MUFG UNION BANK NA	11/24/21	01/28/22	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**100,000,000.00**	**100,000,000.00**	**0.00**		
NTRD	118018	BANK OF MONTREAL CH	11/04/21	01/03/22	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118024	CREDIT SUISSE NY CD	11/04/21	12/31/21	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118026	BARCLAYS BANK PLC N	11/04/21	02/04/22	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	118081	CANADIAN IMP. BK OF	11/10/21	01/18/22	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118109	CANADIAN IMP. BK OF	11/16/21	01/19/22	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118131	SVENSKA HANDELSBANK	11/17/21	02/15/22	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118156	ROYAL BANK OF CANAD	11/19/21	02/23/22	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118157	ROYAL BANK OF CANAD	11/19/21	02/23/22	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118159	ROYAL BANK OF CANAD	11/24/21	02/25/22	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118160	ROYAL BANK OF CANAD	11/24/21	02/25/22	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118200	BANK OF NOVA SCOTIA	11/24/21	02/18/22	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118212	SVENSKA HANDELSBANK	11/29/21	03/01/22	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANKEE CDS TOTAL					**600,000,000.00**	**600,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**9,874,345,000.00**	**9,871,389,008.86**	**51,876.13**		
		PSI TOTAL				**9,874,345,000.00**	**9,871,389,008.86**	**51,876.13**		

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of November 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	1,800,000,000.00	1,799,987,000.00	(13,000.00)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	10,458,461,533.98	10,458,271,782.18	(189,751.80)	0.00	0.00	0.00
Governments	8,337,566,204.06	8,288,209,000.00	(49,357,204.06)	0.00	0.00	0.00
Agencies	19,022,620,054.06	18,727,311,158.67	(295,308,895.39)	73,405,000.00	73,276,308.25	(128,691.75)
Municipals	29,133,655.77	29,170,700.00	37,044.23	3,200,000.00	3,200,000.00	0.00
Corp. & Deposit Notes	83,465,753.98	83,479,240.00	13,486.02	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	40,501,174.01	40,501,174.01	0.00
TOTAL	$39,731,247,201.85	$39,386,428,880.85	($344,818,321.00)	$117,106,174.01	$116,977,482.26	($128,691.75)

Market Pricing Policies and Source:

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

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Market Pricing Exceptions
As of November 30, 2021
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: November 1, 2021 to November 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	49,991,666.66	49,990,500.00
116727	FFCB D-N	0.0500	02/15/22	50,000,000.00	49,994,722.22	49,994,500.00
116732	FFCB D-N	0.0500	02/25/22	50,000,000.00	49,994,027.77	49,994,000.00
116735	FFCB D-N	0.0500	02/25/22	18,000,000.00	17,997,850.00	17,997,840.00
116755	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,992,638.88	49,989,500.00
116762	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,992,638.89	49,989,500.00
116768	FFCB D-N	0.0500	02/22/22	50,000,000.00	49,994,236.11	49,994,500.00
116769	FFCB D-N	0.0500	02/22/22	25,000,000.00	24,997,118.06	24,997,250.00
116870	FFCB D-N	0.0300	01/20/22	50,000,000.00	49,997,916.67	49,997,000.00
116886	FFCB D-N	0.0400	05/12/22	50,000,000.00	49,991,000.00	49,977,500.00
116887	FFCB D-N	0.0400	05/12/22	45,000,000.00	44,991,900.00	44,979,750.00
116911	FFCB D-N	0.0400	05/25/22	50,000,000.00	49,990,277.78	49,975,500.00
116919	FFCB D-N	0.0450	05/25/22	35,000,000.00	34,992,343.75	34,982,850.00
117066	FFCB D-N	0.0600	03/01/22	50,000,000.00	49,992,499.99	49,991,500.00
117709	FFCB D-N	0.0200	12/06/21	32,000,000.00	31,999,911.11	32,000,000.00
117725	FFCB D-N	0.0400	03/21/22	50,000,000.00	49,993,888.89	49,989,500.00
117740	FFCB D-N	0.0300	01/24/22	50,000,000.00	49,997,750.00	49,997,000.00
117940	FFCB D-N	0.0400	01/24/22	50,000,000.00	49,997,000.00	49,997,000.00
117941	FFCB D-N	0.0400	01/24/22	50,000,000.00	49,997,000.00	49,997,000.00
117963	FFCB D-N	0.0500	01/31/22	50,000,000.00	49,995,763.89	49,996,500.00
117976	FFCB D-N	0.0800	06/16/22	40,000,000.00	39,982,488.90	39,974,000.00
FFCB DISC TOTAL				**945,000,000.00**	**944,874,639.57**	**944,802,690.00**
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,019,500.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,293,080.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	51,893,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,988,640.51	50,487,000.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,041,393.77	51,389,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,698,828.86	25,188,813.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,149,523.73	52,093,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,053,828.54	18,753,660.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,963,940.84	51,094,000.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,001,250.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,044,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,044,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,994,648.71	50,776,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,999,110.80	50,055,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,261,720.39	37,373,102.20
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,113,000.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,880.80	30,067,800.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,880.80	30,067,800.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	48,918,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,167,772.06	50,303,000.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,314,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,314,500.00

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113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,004,000.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	24,803,250.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	24,803,250.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	49,244,000.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	24,622,000.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	34,470,800.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,979,518.23	20,608,614.00
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	49,244,000.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	4,924,400.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,297,500.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,583,250.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,583,250.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	34,777,930.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	24,283,000.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	23,962,750.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,170,200.00
114404	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	25,000,000.00	24,198,500.00
114435	FFCB 1.14 (CALLABLE	1.1400	08/20/29	45,200,000.00	45,200,000.00	43,750,888.00
114455	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,055,750.00
114456	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,055,750.00
114480	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	24,978,513.72	24,198,500.00
114505	FFCB 1.12 (CALLABLE	1.1200	09/01/28	25,000,000.00	25,000,000.00	24,336,500.00
114538	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,240,500.00
114539	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,240,500.00
114549	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,398,000.00
114550	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,398,000.00
114551	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	49,912,431.55	48,240,500.00
114554	FFCB 1.32 (CALLABLE	1.3200	09/09/30	50,000,000.00	50,000,000.00	48,445,000.00
114569	FFCB 1.14 (CALLABLE	1.1400	08/20/29	43,338,000.00	43,282,010.17	41,948,583.72
114570	FFCB 1.03 (CALLABLE	1.0300	12/01/28	40,000,000.00	39,902,849.26	38,489,200.00
114604	FFCB 1.32 (CALLABLE	1.3200	09/09/30	32,190,000.00	32,190,000.00	31,188,891.00
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,895,784.84	23,742,000.00
114607	FFCB 1.23 (CALLABLE	1.2300	09/10/29	25,000,000.00	25,000,000.00	24,270,750.00
114608	FFCB 1.00 (CALLABLE	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,379,800.00
114719	FFCB 1.15 (CALLABLE	1.1500	08/12/30	50,000,000.00	49,938,330.06	47,994,000.00
114720	FFCB 1.15 (CALLABLE	1.1500	08/12/30	10,551,000.00	10,537,986.38	10,127,693.88
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,920,005.47	47,596,000.00
114999	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	48,339,500.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,538,144.00
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,538,144.00
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	17,547,712.00
115022	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	48,339,500.00
115023	FFCB 0.90 (CALLABLE	0.9000	01/21/28	50,000,000.00	49,980,899.27	48,345,500.00
115024	FFCB 0.90 (CALLABLE	0.9000	01/21/28	17,300,000.00	17,293,391.14	16,727,543.00
115092	FFCB 1.37 (CALLABLE	1.3700	11/04/30	50,000,000.00	50,000,000.00	48,521,500.00
115093	FFCB 1.37 (CALLABLE	1.3700	11/04/30	6,000,000.00	6,000,000.00	5,822,580.00

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115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,988,814.36	23,866,250.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,965,324.49	23,866,250.00
115172	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	48,203,000.00
115173	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,101,500.00
115174	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,101,500.00
115202	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	48,203,000.00
115203	FFCB 1.34 (CALLABLE	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,290,491.50
115222	FFCB NOTE 1.03	1.0300	11/12/30	20,000,000.00	19,881,637.13	19,093,000.00
115357	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	50,000,000.00	48,081,000.00
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,812,511.58	35,554,040.00
115432	FFCB 0.86 (CALLABLE	0.8600	12/09/27	26,200,000.00	26,200,000.00	25,297,934.00
115433	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,887,219.30	48,081,000.00
115434	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,887,219.30	48,081,000.00
115493	FFCB 0.74 (CALLABLE	0.7400	12/21/27	20,000,000.00	20,000,000.00	19,179,200.00
115513	FFCB 1.17 (CALLABLE	1.1700	12/23/30	50,000,000.00	49,932,044.10	47,936,000.00
115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,994,330.57	24,033,500.00
115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	20,909,145.00
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,917.63	22,068,521.04
115609	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	47,862,000.00
115610	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	47,862,000.00
115611	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	47,862,000.00
115655	FFCB 1.24 (CALLABLE	1.2400	12/23/30	48,935,000.00	48,887,479.20	46,842,539.40
115666	FFCB 1.24 (CALLABLE	1.2400	01/06/31	25,000,000.00	25,000,000.00	24,056,750.00
115673	FFCB 1.24 (CALLABLE	1.2400	01/06/31	50,000,000.00	50,000,000.00	48,113,500.00
115725	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,273,250.00
115726	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,273,250.00
115727	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,273,250.00
115754	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,945,273.82	48,546,500.00
115774	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,988,595.60	48,546,500.00
115851	FFCB 0.70 (CALLABLE	0.7000	01/27/27	50,000,000.00	50,000,000.00	48,293,000.00
115854	FFCB 0.70 (CALLABLE	0.7000	01/27/27	40,000,000.00	40,000,000.00	38,634,400.00
116108	FFCB 1.10 (CALLABLE	1.1000	03/03/27	50,000,000.00	49,967,172.51	49,024,000.00
116282	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	24,823,500.00
116284	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	24,823,500.00
116328	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	24,757,250.00
116340	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	24,757,250.00
116363	FFCB 1.73 (CALLABLE	1.7300	04/05/29	25,000,000.00	25,000,000.00	24,816,750.00
116366	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	24,979,250.00
116368	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	24,979,250.00
116391	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	24,979,250.00
116395	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	49,797,500.00
116400	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	49,797,500.00
116412	FFCB 0.07 NOTE	0.0700	03/29/22	50,000,000.00	50,000,000.00	50,001,000.00
116413	FFCB 1.98 (CALLABLE	1.9800	03/24/31	50,000,000.00	49,883,241.76	49,910,500.00
116421	FFCB 2.02 (CALLABLE	2.0200	04/01/31	50,000,000.00	49,813,157.90	49,958,500.00
116436	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	49,898,019.37	49,797,500.00

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116487	FFCB 1.55 (CALLABLE	1.5500	03/15/29	50,000,000.00	49,701,681.63	49,378,500.00
116488	FFCB 1.55 (CALLABLE	1.5500	03/15/29	20,945,000.00	20,820,034.45	20,684,653.65
116489	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	49,797,500.00
116518	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	24,778,000.00
116520	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	24,778,000.00
116532	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,019,250.00
116533	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,019,250.00
116562	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	24,911,750.00
116564	FFCB 1.97 (CALLABLE	1.9700	04/21/31	45,000,000.00	45,000,000.00	44,896,050.00
116572	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	24,911,750.00
116595	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,019,250.00
116650	FFCB 0.94 (CALLABLE	0.9400	04/28/26	25,000,000.00	25,000,000.00	24,736,500.00
116651	FFCB 1.43 (CALLABLE	1.4300	04/30/29	30,000,000.00	30,000,000.00	29,603,400.00
116694	FFCB 1.40 (CALLABLE	1.4000	04/28/28	25,000,000.00	24,954,207.41	24,709,750.00
116702	FFCB 1.00 (CALLABLE	1.0000	05/04/26	25,000,000.00	24,966,833.25	24,769,750.00
116896	FFCB 1.94 (CALLABLE	1.9400	05/27/31	11,923,000.00	11,923,000.00	11,833,935.19
117119	FFCB 1.74 (CALLABLE	1.7400	06/03/30	25,000,000.00	25,000,000.00	24,849,000.00
117875	FFCB 1.98 (CALLABLE	1.9800	10/27/31	25,000,000.00	25,000,000.00	25,034,500.00
117876	FFCB 1.98 (CALLABLE	1.9800	10/27/31	20,000,000.00	20,000,000.00	20,027,600.00
117966	FFCB 1.33 (CALLABLE	1.3300	11/03/26	25,000,000.00	25,000,000.00	24,878,000.00
118009	FFCB 1.33 (CALLABLE	1.3300	11/03/26	20,000,000.00	19,990,153.34	19,902,400.00
118019	FFCB 1.40 (CALLABLE	1.4000	11/08/27	20,000,000.00	20,000,000.00	19,874,200.00
118079	FFCB 1.27 (CALLABLE	1.2700	11/16/26	20,000,000.00	20,000,000.00	19,964,200.00
118080	FFCB 1.27 (CALLABLE	1.2700	11/16/26	20,000,000.00	20,000,000.00	19,964,200.00
118120	FFCB 1.43 (CALLABLE	1.4300	11/23/26	25,000,000.00	25,000,000.00	25,005,250.00
118123	FFCB 1.43 (CALLABLE	1.4300	11/23/26	20,000,000.00	20,000,000.00	20,004,200.00
118152	FFCB 1.43 (CALLABLE	1.4300	11/23/26	10,000,000.00	10,000,000.00	10,002,100.00
118166	FFCB 1.65 (CALLABLE	1.6500	11/29/28	22,000,000.00	22,000,000.00	22,091,740.00
FFCB TOTAL				**4,862,212,000.00**	**4,860,341,758.60**	**4,780,035,078.58**
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	50,617,000.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	41,455,323.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	50,865,500.00
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	40,524,800.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,112,723.06	50,822,500.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	49,599,500.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	19,444,444.45	19,444,444.45	19,213,250.01
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	48,957,500.00
114118	FHLB 1.02 (CALLABLE	1.0200	07/06/27	24,185,000.00	24,180,159.74	23,591,741.95
114223	FHLB 0.77 (CALLABLE	0.7700	07/28/27	50,000,000.00	50,000,000.00	48,077,500.00
114337	FHLB 1.02 (CALLABLE	1.0200	08/10/28	32,995,000.00	32,995,000.00	31,811,469.35
114617	FHLB 1.30 (CALLABLE	1.3000	09/30/30	39,950,000.00	39,950,000.00	38,650,027.00
114722	FHLB 1.25 (CALLABLE	1.2500	10/08/30	50,000,000.00	50,000,000.00	48,232,500.00
114733	FHLB 1.21 (CALLABLE	1.2100	10/07/30	50,000,000.00	50,000,000.00	48,123,500.00
114743	FHLB 1.21 (CALLABLE	1.2100	10/07/30	38,200,000.00	38,200,000.00	36,766,354.00
114771	FHLB 1.08 (CALLABLE	1.0800	10/02/30	50,000,000.00	50,000,000.00	47,786,000.00

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115431	FHLB 1.28 (CALLABLE	1.2800	12/16/30	33,200,000.00	33,190,994.58	31,921,136.00
115526	FHLB 1.25 (CALLABLE	1.2500	12/23/30	50,000,000.00	50,000,000.00	48,156,000.00
115527	FHLB 1.25 (CALLABLE	1.2500	12/23/30	25,000,000.00	25,000,000.00	24,078,000.00
115529	FHLB 0.875 (CALLABL	0.8750	12/30/27	22,000,000.00	22,000,000.00	21,346,380.00
115557	FHLB 1.29 (CALLABLE	1.2900	12/30/30	19,875,000.00	19,875,000.00	19,183,151.25
115670	FHLB 1.25 (CALLABLE	1.2500	12/30/30	40,440,000.00	40,440,000.00	37,963,050.00
115713	FHLB 1.34 (CALLABLE	1.3400	01/27/32	50,000,000.00	50,000,000.00	48,049,000.00
115714	FHLB 1.35 (CALLABLE	1.3500	01/27/32	50,000,000.00	50,000,000.00	48,080,000.00
115728	FHLB 1.26 (CALLABLE	1.2600	01/27/31	50,000,000.00	50,000,000.00	48,177,000.00
115729	FHLB 1.37 (CALLABLE	1.3700	01/27/32	50,000,000.00	50,000,000.00	48,141,000.00
115730	FHLB 1.37 (CALLABLE	1.3700	01/27/32	25,000,000.00	25,000,000.00	24,070,500.00
115740	FHLB 1.50 (CALLABLE	1.5000	01/27/33	50,000,000.00	50,000,000.00	48,252,500.00
115768	FHLB 1.495 (CALLABL	1.4950	01/27/33	50,000,000.00	50,000,000.00	48,180,000.00
115815	FHLB 1.32 (CALLABLE	1.3200	01/28/31	50,000,000.00	50,000,000.00	48,329,500.00
115835	FHLB 1.32 (CALLABLE	1.3200	02/03/31	50,000,000.00	50,000,000.00	48,321,500.00
115907	FHLB 1.35 (CALLABLE	1.3500	02/17/32	50,000,000.00	50,000,000.00	48,057,000.00
115952	FHLB 1.15 (CALLABLE	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,209,000.00
115953	FHLB 1.32 (CALLABLE	1.3200	02/24/31	50,000,000.00	50,000,000.00	48,322,500.00
116026	FHLB 1.25 (CALLABLE	1.2500	02/24/31	50,000,000.00	50,000,000.00	48,121,000.00
116035	FHLB 1.46 (CALLABLE	1.4600	02/24/31	25,000,000.00	25,000,000.00	24,351,500.00
116117	FHLB NOTE 1.50	1.5000	03/14/31	25,000,000.00	24,743,714.49	24,848,000.00
116380	FHLB 1.03 (CALLABLE	1.0300	03/30/26	25,000,000.00	25,000,000.00	24,819,500.00
116543	FHLB 1.05 (CALLABLE	1.0500	04/28/26	50,000,000.00	50,000,000.00	49,632,000.00
116645	FHLB 1.55 (CALLABLE	1.5500	04/27/29	25,000,000.00	25,000,000.00	24,688,500.00
116662	FHLB 1.10 (CALLABLE	1.1000	11/12/26	30,000,000.00	30,000,000.00	29,721,600.00
116700	FHLB 1.45 (CALLABLE	1.4500	05/18/28	25,000,000.00	25,000,000.00	24,735,250.00
117891	FHLB 1.40 (CALLABLE	1.4000	10/27/27	25,000,000.00	25,000,000.00	24,943,750.00
117894	FHLB 1.25 (CALLABLE	1.2500	10/27/26	25,000,000.00	25,000,000.00	24,922,000.00
117900	FHLB 1.28 (CALLABLE	1.2800	10/27/26	25,000,000.00	25,000,000.00	24,958,500.00
117917	FHLB 1.60 (CALLABLE	1.6000	11/17/28	12,000,000.00	12,000,000.00	11,990,760.00
118082	FHLB 1.39 (CALLABLE	1.3900	11/23/27	25,000,000.00	25,000,000.00	24,995,750.00
118087	FHLB 1.30 (CALLABLE	1.3000	11/23/26	25,000,000.00	25,000,000.00	24,993,750.00
118097	FHLB 1.375 (CALLABL	1.3750	11/23/26	25,000,000.00	25,000,000.00	25,007,500.00
118161	FHLB 0.50 NOTE	0.5000	12/08/23	50,000,000.00	49,968,880.03	49,936,500.00
FHLB TOTAL				**1,893,239,444.45**	**1,893,050,916.35**	**1,850,597,542.56**
116267	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,999,222.22	49,999,500.00
116268	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,999,222.22	49,999,500.00
116607	FHLB D-N	0.0550	04/14/22	42,000,000.00	41,991,401.68	41,987,400.00
116717	FHLB D-N	0.0450	05/03/22	50,000,000.00	49,990,437.50	49,979,000.00
116736	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,988,159.73	49,978,500.00
116737	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,988,159.73	49,978,500.00
116738	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,988,159.73	49,978,500.00
116739	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,988,159.73	49,978,500.00
117007	FHLB D-N	0.0500	06/13/22	50,000,000.00	49,986,527.78	49,968,000.00
117676	FHLB D-N	0.0420	03/25/22	50,000,000.00	49,993,349.99	49,989,000.00

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117677	FHLB D-N	0.0420	03/25/22	50,000,000.00	49,993,349.99	49,989,000.00
117721	FHLB D-N	0.0350	12/29/21	50,000,000.00	49,998,638.89	49,999,000.00
117722	FHLB D-N	0.0490	03/30/22	50,000,000.00	49,991,901.39	49,988,500.00
117723	FHLB D-N	0.0490	03/30/22	50,000,000.00	49,991,901.39	49,988,500.00
117744	FHLB D-N	0.0350	01/20/22	50,000,000.00	49,997,569.44	49,997,000.00
117745	FHLB D-N	0.0350	01/20/22	50,000,000.00	49,997,569.44	49,997,000.00
117746	FHLB D-N	0.0350	01/20/22	50,000,000.00	49,997,569.44	49,997,000.00
117747	FHLB D-N	0.0350	01/20/22	50,000,000.00	49,997,569.44	49,997,000.00
117751	FHLB D-N	0.0440	12/31/21	50,000,000.00	49,998,166.67	49,999,000.00
117752	FHLB D-N	0.0440	12/31/21	50,000,000.00	49,998,166.67	49,999,000.00
117771	FHLB D-N	0.0430	01/05/22	50,000,000.00	49,997,909.72	49,998,000.00
117772	FHLB D-N	0.0430	01/05/22	50,000,000.00	49,997,909.72	49,998,000.00
117773	FHLB D-N	0.0430	01/05/22	50,000,000.00	49,997,909.72	49,998,000.00
117792	FHLB D-N	0.0430	01/07/22	50,000,000.00	49,997,790.28	49,998,000.00
117793	FHLB D-N	0.0430	01/07/22	50,000,000.00	49,997,790.28	49,998,000.00
117811	FHLB D-N	0.0430	01/12/22	50,000,000.00	49,997,491.67	49,997,500.00
117812	FHLB D-N	0.0430	01/12/22	50,000,000.00	49,997,491.67	49,997,500.00
117813	FHLB D-N	0.0430	01/12/22	50,000,000.00	49,997,491.67	49,997,500.00
117820	FHLB D-N	0.0350	12/20/21	50,000,000.00	49,999,076.39	49,999,000.00
117821	FHLB D-N	0.0350	12/20/21	46,000,000.00	45,999,150.28	45,999,080.00
117834	FHLB D-N	0.0400	01/20/22	49,474,000.00	49,471,251.44	49,471,031.56
117835	FHLB D-N	0.0430	01/14/22	50,000,000.00	49,997,372.22	49,997,500.00
117836	FHLB D-N	0.0430	01/14/22	50,000,000.00	49,997,372.22	49,997,500.00
117837	FHLB D-N	0.0430	01/14/22	50,000,000.00	49,997,372.22	49,997,500.00
117838	FHLB D-N	0.0430	01/14/22	50,000,000.00	49,997,372.22	49,997,500.00
117855	FHLB D-N	0.0350	12/20/21	50,000,000.00	49,999,076.39	49,999,000.00
117871	FHLB D-N	0.0440	01/19/22	50,000,000.00	49,997,005.55	49,997,500.00
117872	FHLB D-N	0.0440	01/19/22	50,000,000.00	49,997,005.55	49,997,500.00
117896	FHLB D-N	0.0450	01/21/22	50,000,000.00	49,996,812.50	49,997,000.00
117897	FHLB D-N	0.0450	01/21/22	50,000,000.00	49,996,812.50	49,997,000.00
117906	FHLB D-N	0.0350	12/20/21	50,000,000.00	49,999,076.39	49,999,000.00
117907	FHLB D-N	0.0350	12/20/21	50,000,000.00	49,999,076.39	49,999,000.00
117931	FHLB D-N	0.0380	12/22/21	50,000,000.00	49,998,891.67	49,999,000.00
117932	FHLB D-N	0.0380	12/22/21	50,000,000.00	49,998,891.67	49,999,000.00
117933	FHLB D-N	0.0380	12/22/21	50,000,000.00	49,998,891.67	49,999,000.00
117934	FHLB D-N	0.0380	12/22/21	50,000,000.00	49,998,891.67	49,999,000.00
117936	FHLB D-N	0.0460	01/26/22	50,000,000.00	49,996,422.22	49,997,000.00
117937	FHLB D-N	0.0460	01/26/22	50,000,000.00	49,996,422.22	49,997,000.00
117938	FHLB D-N	0.0460	01/26/22	50,000,000.00	49,996,422.22	49,997,000.00
117939	FHLB D-N	0.0460	01/26/22	50,000,000.00	49,996,422.22	49,997,000.00
117946	FHLB D-N	0.0300	01/14/22	50,000,000.00	49,998,166.66	49,997,500.00
117949	FHLB D-N	0.0350	01/20/22	50,000,000.00	49,997,569.45	49,997,000.00
117950	FHLB D-N	0.0350	01/20/22	50,000,000.00	49,997,569.45	49,997,000.00
117954	FHLB D-N	0.0450	01/31/22	50,000,000.00	49,996,187.50	49,996,500.00
117955	FHLB D-N	0.0450	01/31/22	50,000,000.00	49,996,187.50	49,996,500.00
117956	FHLB D-N	0.0450	01/31/22	50,000,000.00	49,996,187.50	49,996,500.00

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117957	FHLB D-N	0.0450	01/31/22	50,000,000.00	49,996,187.50	49,996,500.00
117958	FHLB D-N	0.0350	02/22/22	50,000,000.00	49,995,965.28	49,994,500.00
117959	FHLB D-N	0.0350	02/22/22	30,000,000.00	29,997,579.16	29,996,700.00
117968	FHLB D-N	0.0480	01/28/22	50,000,000.00	49,996,133.33	49,997,000.00
117969	FHLB D-N	0.0480	01/28/22	50,000,000.00	49,996,133.33	49,997,000.00
117970	FHLB D-N	0.0480	01/28/22	50,000,000.00	49,996,133.33	49,997,000.00
117971	FHLB D-N	0.0480	01/28/22	50,000,000.00	49,996,133.33	49,997,000.00
117983	FHLB D-N	0.0300	02/01/22	50,000,000.00	49,997,416.67	49,995,500.00
117984	FHLB D-N	0.0300	02/01/22	50,000,000.00	49,997,416.67	49,995,500.00
118000	FHLB D-N	0.0300	01/21/22	50,000,000.00	49,997,875.00	49,997,000.00
118001	FHLB D-N	0.0300	01/21/22	50,000,000.00	49,997,875.00	49,997,000.00
118005	FHLB D-N	0.0300	01/28/22	50,000,000.00	49,997,583.33	49,997,000.00
118006	FHLB D-N	0.0300	01/28/22	50,000,000.00	49,997,583.33	49,997,000.00
118010	FHLB D-N	0.0500	02/02/22	50,000,000.00	49,995,625.00	49,995,500.00
118011	FHLB D-N	0.0500	02/02/22	50,000,000.00	49,995,625.00	49,995,500.00
118035	FHLB D-N	0.0480	12/31/21	50,000,000.00	49,998,000.00	49,999,000.00
118036	FHLB D-N	0.0480	12/31/21	50,000,000.00	49,998,000.00	49,999,000.00
118040	FHLB D-N	0.0350	01/31/22	50,000,000.00	49,997,034.72	49,996,500.00
118041	FHLB D-N	0.0350	01/31/22	50,000,000.00	49,997,034.72	49,996,500.00
118045	FHLB D-N	0.0400	01/03/22	50,000,000.00	49,998,166.67	49,998,000.00
118046	FHLB D-N	0.0400	01/03/22	50,000,000.00	49,998,166.67	49,998,000.00
118056	FHLB D-N	0.0440	01/05/22	50,000,000.00	49,997,861.11	49,998,000.00
118057	FHLB D-N	0.0440	01/05/22	50,000,000.00	49,997,861.11	49,998,000.00
118058	FHLB D-N	0.0440	01/05/22	50,000,000.00	49,997,861.11	49,998,000.00
118059	FHLB D-N	0.0440	01/05/22	50,000,000.00	49,997,861.11	49,998,000.00
118060	FHLB D-N	0.0490	02/09/22	50,000,000.00	49,995,236.11	49,995,000.00
118061	FHLB D-N	0.0490	02/09/22	50,000,000.00	49,995,236.11	49,995,000.00
118062	FHLB D-N	0.0490	02/09/22	50,000,000.00	49,995,236.11	49,995,000.00
118063	FHLB D-N	0.0490	02/09/22	50,000,000.00	49,995,236.11	49,995,000.00
118083	FHLB D-N	0.0500	02/11/22	50,000,000.00	49,995,000.00	49,995,000.00
118084	FHLB D-N	0.0500	02/11/22	50,000,000.00	49,995,000.00	49,995,000.00
118091	FHLB D-N	0.0350	02/15/22	50,000,000.00	49,996,305.55	49,994,500.00
118092	FHLB D-N	0.0350	02/15/22	50,000,000.00	49,996,305.55	49,994,500.00
118101	FHLB D-N	0.0350	01/19/22	50,000,000.00	49,997,618.06	49,997,500.00
118102	FHLB D-N	0.0350	01/19/22	50,000,000.00	49,997,618.06	49,997,500.00
118105	FHLB D-N	0.0350	01/21/22	50,000,000.00	49,997,520.84	49,997,000.00
118106	FHLB D-N	0.0350	01/21/22	35,000,000.00	34,998,264.58	34,997,900.00
118114	FHLB D-N	0.0350	02/18/22	50,000,000.00	49,996,159.73	49,994,500.00
118115	FHLB D-N	0.0350	02/18/22	50,000,000.00	49,996,159.73	49,994,500.00
118119	FHLB D-N	0.0440	02/16/22	50,000,000.00	49,995,294.45	49,994,500.00
118134	FHLB D-N	0.0350	01/21/22	50,000,000.00	49,997,520.83	49,997,000.00
118135	FHLB D-N	0.0350	01/31/22	50,000,000.00	49,997,034.72	49,996,500.00
118143	FHLB D-N	0.0450	02/18/22	50,000,000.00	49,995,062.50	49,994,500.00
118144	FHLB D-N	0.0450	02/18/22	50,000,000.00	49,995,062.50	49,994,500.00
118145	FHLB D-N	0.0450	02/18/22	50,000,000.00	49,995,062.50	49,994,500.00
118146	FHLB D-N	0.0450	02/18/22	50,000,000.00	49,995,062.50	49,994,500.00

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118173	FHLB D-N	0.0450	03/02/22	50,000,000.00	49,994,312.50	49,991,000.00
118174	FHLB D-N	0.0450	03/02/22	50,000,000.00	49,994,312.50	49,991,000.00
118188	FHLB D-N	0.0500	02/23/22	50,000,000.00	49,994,166.67	49,994,000.00
118189	FHLB D-N	0.0500	02/23/22	50,000,000.00	49,994,166.67	49,994,000.00
118190	FHLB D-N	0.0500	02/23/22	50,000,000.00	49,994,166.67	49,994,000.00
118191	FHLB D-N	0.0500	02/23/22	50,000,000.00	49,994,166.67	49,994,000.00
118192	FHLB D-N	0.0700	05/25/22	50,000,000.00	49,982,986.12	49,975,500.00
118193	FHLB D-N	0.0700	05/25/22	50,000,000.00	49,982,986.12	49,975,500.00
118204	FHLB D-N	0.0300	03/01/22	50,000,000.00	49,996,250.00	49,991,500.00
118205	FHLB D-N	0.0300	03/01/22	50,000,000.00	49,996,250.00	49,991,500.00
118213	FHLB D-N	0.0350	02/07/22	50,000,000.00	49,996,694.44	49,995,500.00
118214	FHLB D-N	0.0350	02/07/22	50,000,000.00	49,996,694.44	49,995,500.00
FHLB DISC TOTAL				**5,652,474,000.00**	**5,652,027,205.50**	**5,651,891,611.56**
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,058,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,058,000.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,058,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,987,669.50	25,463,750.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	49,534,500.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	49,562,000.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,173,000.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,664,500.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,664,500.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,698,000.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,698,000.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	49,130,500.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	49,206,500.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,629,500.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	24,473,500.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,801.11	24,468,000.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	49,402,000.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,605,000.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	48,992,500.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	48,663,500.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	23,998,250.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	23,899,500.00
114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	23,981,500.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,169,750.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,110,750.00
114393	FHLMC 1.26 (CALLABL	1.2600	09/03/30	25,000,000.00	25,000,000.00	24,090,500.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	24,054,500.00
114465	FHLMC 1.20 (CALLABL	1.2000	09/09/30	25,000,000.00	25,000,000.00	24,049,000.00
114490	FHLMC 1.25 (CALLABL	1.2500	09/09/30	25,000,000.00	25,000,000.00	24,104,000.00
114491	FHLMC 1.28 (CALLABL	1.2800	09/17/30	25,000,000.00	25,000,000.00	24,122,000.00
114506	FHLMC 1.25 (CALLABL	1.2500	09/16/30	25,000,000.00	25,000,000.00	24,102,250.00
114526	FHLMC 1.32 (CALLABL	1.3200	09/17/30	25,000,000.00	25,000,000.00	24,177,250.00

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114623	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,083,500.00
114624	FHLMC 1.33 (CALLABL	1.3300	09/26/30	50,000,000.00	50,000,000.00	48,384,000.00
114640	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	48,204,000.00
114641	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	48,204,000.00
114642	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,094,500.00
114643	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,094,500.00
114660	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,199,000.00
114675	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,199,000.00
114702	FHLMC 1.24 (CALLABL	1.2400	09/30/30	50,000,000.00	50,000,000.00	48,197,500.00
114744	FHLMC 1.24 (CALLABL	1.2400	10/08/30	50,000,000.00	50,000,000.00	48,190,500.00
114792	FHLMC 1.25 (CALLABL	1.2500	10/15/30	50,000,000.00	50,000,000.00	48,188,000.00
114793	FHLMC 1.25 (CALLABL	1.2500	10/22/30	50,000,000.00	50,000,000.00	48,186,500.00
114819	FHLMC 1.26 (CALLABL	1.2600	10/15/30	50,000,000.00	50,000,000.00	48,154,500.00
114829	FHLMC 1.26 (CALLABL	1.2600	10/22/30	50,000,000.00	49,986,663.49	48,151,500.00
114830	FHLMC 1.26 (CALLABL	1.2600	10/22/30	25,000,000.00	24,993,331.71	24,075,750.00
114831	FHLMC 1.27 (CALLABL	1.2700	10/22/30	50,000,000.00	50,000,000.00	48,189,000.00
114841	FHLMC 1.27 (CALLABL	1.2700	10/21/30	50,000,000.00	50,000,000.00	48,189,000.00
114842	FHLMC 1.29 (CALLABL	1.2900	10/21/30	50,000,000.00	50,000,000.00	48,264,500.00
114843	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,294,500.00
114844	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,294,500.00
114854	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,294,500.00
114875	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,294,500.00
114876	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	48,295,500.00
114884	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	48,295,500.00
114892	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,294,500.00
114970	FHLMC 1.50 (CALLABL	1.5000	11/04/32	50,000,000.00	50,000,000.00	48,281,500.00
114971	FHLMC 1.50 (CALLABL	1.5000	11/05/32	50,000,000.00	50,000,000.00	48,280,500.00
114972	FHLMC 1.31 (CALLABL	1.3100	11/12/30	50,000,000.00	50,000,000.00	48,376,000.00
114973	FHLMC 1.31 (CALLABL	1.3100	11/12/30	25,000,000.00	25,000,000.00	24,188,000.00
115000	FHLMC 1.41 (CALLABL	1.4100	11/17/31	50,000,000.00	50,000,000.00	48,316,500.00
115065	FHLMC 1.50 (CALLABL	1.5000	08/09/32	50,000,000.00	50,000,000.00	48,336,500.00
115087	FHLMC 1.50 (CALLABL	1.5000	11/23/32	50,000,000.00	50,000,000.00	48,250,000.00
115094	FHLMC 1.36 (CALLABL	1.3600	11/26/30	50,000,000.00	50,000,000.00	48,492,500.00
115223	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,049,500.00
115224	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	47,997,500.00
115242	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,049,500.00
115243	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	47,997,500.00
115244	FHLMC 1.49 (CALLABL	1.4900	11/26/32	50,000,000.00	50,000,000.00	48,210,000.00
115284	FHLMC 1.40 (CALLABL	1.4000	12/02/31	50,000,000.00	50,000,000.00	48,271,000.00
115285	FHLMC 1.22 (CALLABL	1.2200	12/09/30	50,000,000.00	50,000,000.00	48,106,000.00
115301	FHLMC 1.33 (CALLABL	1.3300	12/09/31	50,000,000.00	50,000,000.00	48,063,000.00
115302	FHLMC 1.33 (CALLABL	1.3300	12/16/31	50,000,000.00	50,000,000.00	48,058,000.00
115391	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,097,508.25	49,279,500.00
115392	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,097,508.25	49,279,500.00
115393	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,097,508.25	49,279,500.00
115394	FHLMC 0.60 (CALLABL	0.6000	11/12/25	50,000,000.00	50,000,000.00	48,836,500.00

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115395	FHLMC 0.60 (CALLABL	0.6000	11/12/25	31,739,000.00	31,739,000.00	31,000,433.47
115575	FHLMC 1.36 (CALLABL	1.3600	01/06/33	50,000,000.00	50,000,000.00	47,755,500.00
115582	FHLMC 1.15 (CALLABL	1.1500	01/06/31	50,000,000.00	50,000,000.00	47,875,500.00
FHLMC Fxd-(S) TOTAL				**3,581,739,000.00**	**3,581,998,990.56**	**3,480,005,183.47**
114030	FHLMC 0.75 (CALLABLE)	0.7500	12/26/25	50,000,000.00	50,000,000.00	49,208,000.00
114100	FHLMC 0.73 (CALLABLE)	0.7300	07/09/25	50,000,000.00	50,000,000.00	49,482,000.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**98,690,000.00**
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,993,234.44	24,525,750.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	49,333,000.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	49,213,500.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	48,916,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	20,778,870.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,375,750.00
114392	FNMA 1.18 (CALLABLE	1.1800	08/26/30	50,000,000.00	50,000,000.00	48,102,000.00
114417	FNMA 1.25 (CALLABLE	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,145,250.00
114503	FNMA 1.18 (CALLABLE	1.1800	08/26/30	25,000,000.00	25,000,000.00	24,051,000.00
114525	FNMA 1.12 (CALLABLE	1.1200	09/11/30	25,000,000.00	25,000,000.00	23,970,250.00
114631	FNMA 1.20 (CALLABLE	1.2000	09/27/30	50,000,000.00	50,000,000.00	48,124,500.00
114632	FNMA 1.25 (CALLABLE	1.2500	09/27/30	50,000,000.00	50,000,000.00	48,260,500.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,434,170.45	47,194,000.00
114940	FNMA 1.20 (CALLABLE	1.2000	10/28/30	50,000,000.00	50,000,000.00	48,090,000.00
114983	FNMA 1.45 (CALLABLE	1.4500	10/28/32	50,000,000.00	50,000,000.00	48,117,000.00
114984	FNMA 1.365 (CALLABL	1.3650	10/28/31	50,000,000.00	50,000,000.00	48,209,500.00
114985	FNMA 1.45 (CALLABLE	1.4500	11/18/32	50,000,000.00	50,000,000.00	48,097,500.00
114986	FNMA 1.26 (CALLABLE	1.2600	10/28/30	50,000,000.00	50,000,000.00	48,261,500.00
115001	FNMA 1.46 (CALLABLE	1.4600	11/17/32	50,000,000.00	50,000,000.00	48,130,000.00
115058	FNMA 1.22 (CALLABLE	1.2200	08/27/32	50,000,000.00	49,432,449.61	47,354,500.00
115059	FNMA 1.22 (CALLABLE	1.2200	08/27/32	49,250,000.00	48,690,574.31	46,644,182.50
115066	FNMA 1.27 (CALLABLE	1.2700	11/18/30	50,000,000.00	50,000,000.00	48,269,000.00
115109	FNMA 1.24 (CALLABLE	1.2400	11/25/30	50,000,000.00	50,000,000.00	48,179,000.00
115126	FNMA 1.50 (CALLABLE	1.5000	11/16/32	50,000,000.00	50,000,000.00	48,254,000.00
115127	FNMA 1.32 (CALLABLE	1.3200	11/18/30	50,000,000.00	50,000,000.00	48,407,500.00
115128	FNMA 1.50 (CALLABLE	1.5000	11/23/32	50,000,000.00	50,000,000.00	48,250,000.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,157,409.38	47,194,000.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,180,894.07	47,194,000.00
115343	FNMA 1.515 (CALLABL	1.5150	12/08/32	50,000,000.00	50,000,000.00	48,276,500.00
115344	FNMA 1.36 (CALLABLE	1.3600	12/16/31	50,000,000.00	50,000,000.00	48,150,000.00
115358	FNMA 1.33 (CALLABLE	1.3300	12/09/30	50,000,000.00	50,000,000.00	48,403,500.00
115359	FNMA 1.24 (CALLABLE	1.2400	12/09/30	50,000,000.00	50,000,000.00	48,162,500.00
115378	FNMA 0.95 (CALLABLE	0.9500	12/08/28	50,000,000.00	50,000,000.00	48,272,000.00
115379	FNMA 1.00 (CALLABLE	1.0000	12/08/28	50,000,000.00	50,000,000.00	48,357,000.00
115380	FNMA 1.35 (CALLABLE	1.3500	12/16/31	50,000,000.00	50,000,000.00	48,119,500.00
115461	FNMA 1.33 (CALLABLE	1.3300	12/10/30	50,000,000.00	50,000,000.00	48,403,000.00
115492	FNMA 1.30 (CALLABLE	1.3000	12/17/30	25,000,000.00	24,988,694.56	24,158,500.00

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115691	FNMA 1.36 (CALLABLE	1.3600	01/20/33	50,000,000.00	50,000,000.00	47,736,000.00
115697	FNMA 0.875	0.8750	08/05/30	25,000,000.00	24,415,497.57	23,597,000.00
115698	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	47,955,000.00
115699	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	47,955,000.00
115756	FNMA 1.61 (CALLABLE	1.6100	01/27/33	50,000,000.00	50,000,000.00	48,512,500.00
115882	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,033,619.09	47,194,000.00
FNMA TOTAL				**1,945,250,000.00**	**1,940,326,543.48**	**1,872,894,552.50**
113929	FHLMC 1.75 (CALLABLE)	0.5000	12/09/25	50,000,000.00	50,000,000.00	48,394,500.00
MCPN TOTAL				**50,000,000.00**	**50,000,000.00**	**48,394,500.00**
117524	CRC FUNDING LLC CP	0.1000	12/03/21	50,000,000.00	49,999,722.22	49,999,500.00
117531	SHEFFIELD RECEIVABL	0.0900	12/01/21	34,000,000.00	34,000,000.00	33,999,660.00
117564	CIESCO LLC CP	0.0800	12/07/21	20,000,000.00	19,999,733.33	19,999,600.00
117614	MONT BLANC CAPITAL	0.0700	12/06/21	22,697,000.00	22,696,779.33	22,696,546.06
117634	UNILEVER CAPITAL CO	0.0700	12/01/21	25,000,000.00	25,000,000.00	24,999,750.00
117637	MONT BLANC CAPITAL	0.0800	12/06/21	25,099,000.00	25,098,721.12	25,098,498.02
117641	ATLANTIC ASSET SEC	0.0800	12/20/21	50,000,000.00	49,997,888.89	49,997,000.00
117650	OLD LINE FUNDING LL	0.0700	12/20/21	50,000,000.00	49,998,152.78	49,997,500.00
117651	ATLANTIC ASSET SEC	0.0700	12/20/21	50,000,000.00	49,998,152.78	49,997,000.00
117656	ING U.S. FUNDING LL	0.0800	12/20/21	50,000,000.00	49,997,888.89	49,997,000.00
117657	ING U.S. FUNDING LL	0.0800	12/20/21	50,000,000.00	49,997,888.89	49,997,000.00
117659	ING U.S. FUNDING LL	0.0900	12/21/21	50,000,000.00	49,997,500.00	49,997,000.00
117660	ING U.S. FUNDING LL	0.0900	12/21/21	50,000,000.00	49,997,500.00	49,997,000.00
117661	SHEFFIELD RECEIVABL	0.0900	12/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117662	ING U.S. FUNDING LL	0.0900	12/24/21	50,000,000.00	49,997,125.00	50,000,000.00
117663	ING U.S. FUNDING LL	0.0900	12/24/21	50,000,000.00	49,997,125.00	50,000,000.00
117665	LA FAYETTE ASSET SE	0.0900	12/14/21	18,606,000.00	18,605,395.31	18,605,255.76
117669	UNILEVER CAPITAL CO	0.0700	12/06/21	25,000,000.00	24,999,756.94	24,999,750.00
117670	CIESCO LLC CP	0.0900	01/13/22	50,000,000.00	49,994,625.00	49,993,000.00
117671	CIESCO LLC CP	0.0900	01/13/22	50,000,000.00	49,994,625.00	49,993,000.00
117673	CAFCO LLC CP	0.0800	01/10/22	45,500,000.00	45,495,955.55	45,494,085.00
117674	CAFCO LLC CP	0.0800	01/11/22	50,000,000.00	49,995,444.44	49,993,000.00
117682	CAFCO LLC CP	0.0900	01/14/22	50,000,000.00	49,994,500.00	49,992,500.00
117683	CAFCO LLC CP	0.0900	01/14/22	25,000,000.00	24,997,250.00	24,996,250.00
117688	CIESCO LLC CP	0.0900	01/12/22	48,200,000.00	48,194,939.00	48,193,252.00
117689	CAFCO LLC CP	0.0800	01/11/22	32,000,000.00	31,997,084.44	31,995,520.00
117692	AUTOBAHN FUNDING CO	0.0800	12/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117693	SHEFFIELD RECEIVABL	0.0700	12/06/21	50,000,000.00	49,999,513.89	49,999,000.00
117697	SHEFFIELD RECEIVABL	0.0800	12/07/21	50,000,000.00	49,999,333.33	49,999,000.00
117698	CRC FUNDING LLC CP	0.0900	01/18/22	50,000,000.00	49,994,000.00	49,991,500.00
117724	SHEFFIELD RECEIVABL	0.0700	12/07/21	25,000,000.00	24,999,708.33	24,999,500.00
117732	UNILEVER CAPITAL CO	0.0500	12/20/21	50,000,000.00	49,998,680.55	49,998,000.00
117733	CANCARA ASSET SEC L	0.0900	12/03/21	50,000,000.00	49,999,750.00	49,999,500.00
117734	CANCARA ASSET SEC L	0.0900	12/03/21	50,000,000.00	49,999,750.00	49,999,500.00
117735	CANCARA ASSET SEC L	0.0900	12/02/21	17,500,000.00	17,499,956.25	17,499,825.00

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117738	CIESCO LLC CP	0.0900	01/20/22	50,000,000.00	49,993,750.00	49,991,000.00
117739	CAFCO LLC CP	0.0900	01/20/22	50,000,000.00	49,993,750.00	49,991,000.00
117741	CRC FUNDING LLC CP	0.0950	01/20/22	50,000,000.00	49,993,402.78	49,991,000.00
117754	SHEFFIELD RECEIVABL	0.0700	12/03/21	50,000,000.00	49,999,805.56	49,999,500.00
117755	SHEFFIELD RECEIVABL	0.0700	12/10/21	17,420,000.00	17,419,695.15	17,419,477.40
117759	AUTOBAHN FUNDING CO	0.0800	12/03/21	50,000,000.00	49,999,777.78	49,999,500.00
117760	SHEFFIELD RECEIVABL	0.0800	12/10/21	50,000,000.00	49,999,000.00	49,998,500.00
117763	PROCTER & GAMBLE CO	0.0500	01/28/22	50,000,000.00	49,995,972.22	49,993,500.00
117765	CHARIOT FUNDING LLC	0.0900	12/02/21	50,000,000.00	49,999,875.00	49,999,500.00
117766	CHARIOT FUNDING LLC	0.0900	12/02/21	25,000,000.00	24,999,937.50	24,999,750.00
117774	CHARIOT FUNDING LLC	0.0900	12/15/21	50,000,000.00	49,998,250.00	49,998,000.00
117775	CHARIOT FUNDING LLC	0.0900	12/15/21	50,000,000.00	49,998,250.00	49,998,000.00
117776	CREDIT AGRICOLE CIB	0.0700	12/06/21	50,000,000.00	49,999,513.89	49,999,000.00
117778	ATLANTIC ASSET SEC	0.0700	12/07/21	22,196,000.00	22,195,741.05	22,195,556.08
117779	TOYOTA MOTOR CREDIT	0.0900	12/06/21	50,000,000.00	49,999,375.00	49,999,000.00
117780	TOYOTA MOTOR CREDIT	0.0900	12/06/21	50,000,000.00	49,999,375.00	49,999,000.00
117783	ATLANTIC ASSET SEC	0.0600	12/15/21	50,000,000.00	49,998,833.33	49,998,000.00
117785	UNILEVER CAPITAL CO	0.0700	01/03/22	33,000,000.00	32,997,882.50	32,997,690.00
117786	PROCTER & GAMBLE CO	0.0400	01/11/22	50,000,000.00	49,997,722.22	49,997,000.00
117787	PROCTER & GAMBLE CO	0.0500	01/07/22	31,300,000.00	31,298,391.53	31,298,435.00
117788	ATLANTIC ASSET SEC	0.0700	12/07/21	27,804,000.00	27,803,675.62	27,803,443.92
117794	OLD LINE FUNDING LL	0.0900	02/02/22	30,346,000.00	30,341,220.51	30,337,806.58
117795	SHEFFIELD RECEIVABL	0.0900	12/15/21	50,000,000.00	49,998,250.00	49,998,000.00
117797	CHARIOT FUNDING LLC	0.0900	12/13/21	50,000,000.00	49,998,500.00	49,998,000.00
117798	THUNDER BAY FUNDING	0.0700	12/20/21	50,000,000.00	49,998,152.78	49,997,500.00
117799	SHEFFIELD RECEIVABL	0.1000	12/16/21	50,000,000.00	49,997,916.67	49,998,000.00
117800	UNILEVER CAPITAL CO	0.0600	01/07/22	40,000,000.00	39,997,533.33	39,997,200.00
117802	AUTOBAHN FUNDING CO	0.1000	12/13/21	30,000,000.00	29,999,000.00	29,998,800.00
117803	CREDIT AGRICOLE CIB	0.0700	12/15/21	50,000,000.00	49,998,638.89	49,998,500.00
117804	LA FAYETTE ASSET SE	0.0700	12/03/21	50,000,000.00	49,999,805.56	49,999,500.00
117807	MONT BLANC CAPITAL	0.1000	12/13/21	40,000,000.00	39,998,666.67	39,998,400.00
117808	AUTOBAHN FUNDING CO	0.1000	12/16/21	25,000,000.00	24,998,958.33	24,999,000.00
117809	SHEFFIELD RECEIVABL	0.0900	12/17/21	50,000,000.00	49,998,000.00	49,997,500.00
117816	CHARIOT FUNDING LLC	0.0700	12/13/21	23,500,000.00	23,499,451.67	23,499,060.00
117818	SHEFFIELD RECEIVABL	0.0800	12/17/21	50,000,000.00	49,998,222.22	49,997,500.00
117824	LA FAYETTE ASSET SE	0.0800	12/15/21	50,000,000.00	49,998,444.44	49,998,000.00
117828	CHARIOT FUNDING LLC	0.0900	12/20/21	50,000,000.00	49,997,625.00	49,997,000.00
117829	CHARIOT FUNDING LLC	0.0900	12/20/21	20,000,000.00	19,999,050.00	19,998,800.00
117832	ATLANTIC ASSET SEC	0.0700	12/17/21	50,000,000.00	49,998,444.45	49,997,500.00
117833	OLD LINE FUNDING LL	0.0700	12/15/21	50,000,000.00	49,998,638.89	49,998,000.00
117839	UNILEVER CAPITAL CO	0.0600	01/18/22	43,000,000.00	42,996,560.00	42,995,270.00
117848	CHARIOT FUNDING LLC	0.0800	12/15/21	50,000,000.00	49,998,444.44	49,998,000.00
117849	CHARIOT FUNDING LLC	0.0800	12/15/21	25,000,000.00	24,999,222.22	24,999,000.00
117851	MONT BLANC CAPITAL	0.1200	01/18/22	28,829,000.00	28,824,387.36	28,824,099.07
117852	LA FAYETTE ASSET SE	0.1300	01/11/22	27,473,000.00	27,468,932.47	27,469,153.78
117853	ING U.S. FUNDING LL	0.0800	12/20/21	50,000,000.00	49,997,888.89	49,997,000.00

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117854	ATLANTIC ASSET SEC	0.0700	12/20/21	25,000,000.00	24,999,076.39	24,998,500.00
117856	ING U.S. FUNDING LL	0.0700	12/17/21	50,000,000.00	49,998,444.45	49,998,000.00
117857	LA FAYETTE ASSET SE	0.1300	01/11/22	16,606,000.00	16,603,541.39	16,603,675.16
117858	ING U.S. FUNDING LL	0.0800	12/20/21	50,000,000.00	49,997,888.89	49,997,000.00
117859	ING U.S. FUNDING LL	0.0800	12/20/21	50,000,000.00	49,997,888.89	49,997,000.00
117860	OLD LINE FUNDING LL	0.0700	12/20/21	50,000,000.00	49,998,152.78	49,997,500.00
117861	MONT BLANC CAPITAL	0.1300	01/20/22	29,018,000.00	29,012,760.64	29,012,776.76
117862	ING U.S. FUNDING LL	0.0700	12/20/21	50,000,000.00	49,998,152.78	49,997,000.00
117863	THUNDER BAY FUNDING	0.0800	12/20/21	38,509,000.00	38,507,374.07	38,507,074.55
117864	LA FAYETTE ASSET SE	0.1500	02/02/22	44,786,000.00	44,774,243.68	44,773,907.78
117865	JUPITER SEC COMPANY	0.0800	12/15/21	50,000,000.00	49,998,444.44	49,998,000.00
117866	JUPITER SEC COMPANY	0.0800	12/15/21	25,000,000.00	24,999,222.22	24,999,000.00
117867	ATLANTIC ASSET SEC	0.0700	12/28/21	50,000,000.00	49,997,375.00	49,996,000.00
117873	ING U.S. FUNDING LL	0.0700	12/15/21	40,438,000.00	40,436,899.19	40,436,382.48
117878	CHARIOT FUNDING LLC	0.0900	12/17/21	50,000,000.00	49,998,000.00	49,997,500.00
117879	CHARIOT FUNDING LLC	0.0900	12/20/21	50,000,000.00	49,997,625.00	49,997,000.00
117880	ING U.S. FUNDING LL	0.0700	12/22/21	50,000,000.00	49,997,958.33	49,996,500.00
117882	CREDIT AGRICOLE CIB	0.0800	12/20/21	50,000,000.00	49,997,888.89	49,997,500.00
117885	ATLANTIC ASSET SEC	0.0800	01/04/22	50,000,000.00	49,996,222.22	49,994,500.00
117886	ING U.S. FUNDING LL	0.0800	12/15/21	50,000,000.00	49,998,444.44	49,998,000.00
117888	TORONTO DOMINION BA	0.0500	12/20/21	50,000,000.00	49,998,680.55	49,998,000.00
117889	LA FAYETTE ASSET SE	0.1100	01/20/22	50,000,000.00	49,992,361.11	49,991,000.00
117890	THUNDER BAY FUNDING	0.1000	01/20/22	50,000,000.00	49,993,055.56	49,992,000.00
117899	ING U.S. FUNDING LL	0.0800	12/23/21	50,000,000.00	49,997,555.55	49,996,500.00
117903	THUNDER BAY FUNDING	0.1000	01/20/22	50,000,000.00	49,993,055.56	49,992,000.00
117905	LA FAYETTE ASSET SE	0.0800	01/05/22	30,000,000.00	29,997,666.67	29,996,700.00
117908	JUPITER SEC COMPANY	0.1000	01/25/22	50,000,000.00	49,992,361.11	49,989,000.00
117909	ING U.S. FUNDING LL	0.0800	12/22/21	50,000,000.00	49,997,666.67	49,996,500.00
117912	TORONTO DOMINION BA	0.0500	12/20/21	50,000,000.00	49,998,680.55	49,998,000.00
117913	TORONTO DOMINION BA	0.0500	12/20/21	50,000,000.00	49,998,680.55	49,998,000.00
117914	NATIXIS NY BRANCH C	0.1100	02/22/22	18,440,000.00	18,435,323.41	18,433,730.40
117918	AUTOBAHN FUNDING CO	0.0900	12/20/21	30,000,000.00	29,998,575.00	29,998,200.00
117919	THUNDER BAY FUNDING	0.0600	12/10/21	40,000,000.00	39,999,400.00	39,998,800.00
117920	CANADIAN IMP BK OF	0.0500	12/20/21	50,000,000.00	49,998,680.56	49,998,000.00
117921	CANCARA ASSET SEC L	0.0800	01/04/22	50,000,000.00	49,996,222.22	49,994,500.00
117922	CANADIAN IMP BK OF	0.0500	12/23/21	50,000,000.00	49,998,472.22	49,997,500.00
117923	CANADIAN IMP BK OF	0.0500	12/23/21	50,000,000.00	49,998,472.22	49,997,500.00
117928	ATLANTIC ASSET SEC	0.0700	12/01/21	50,000,000.00	50,000,000.00	49,999,500.00
117930	LA FAYETTE ASSET SE	0.0800	12/20/21	32,048,000.00	32,046,646.86	32,046,077.12
117935	ING U.S. FUNDING LL	0.0700	12/17/21	13,376,000.00	13,375,583.86	13,375,464.96
117951	SHEFFIELD RECEIVABL	0.0900	12/16/21	50,000,000.00	49,998,125.00	49,998,000.00
117952	CREDIT AGRICOLE CIB	0.0900	12/24/21	50,000,000.00	49,997,125.00	49,997,000.00
117953	CREDIT AGRICOLE CIB	0.0900	12/24/21	50,000,000.00	49,997,125.00	49,997,000.00
117961	THUNDER BAY FUNDING	0.0900	01/10/22	40,012,000.00	40,007,998.80	40,007,598.68
117962	EMERSON ELECTRIC CO	0.0600	12/20/21	35,000,000.00	34,998,891.66	34,998,600.00
117964	OLD LINE FUNDING LL	0.0600	01/05/22	30,500,000.00	30,498,220.83	30,496,645.00

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117965	AUTOBAHN FUNDING CO	0.0700	12/02/21	25,000,000.00	24,999,951.39	24,999,750.00
117972	JUPITER SEC COMPANY	0.1100	01/28/22	50,000,000.00	49,991,138.89	49,988,000.00
117973	OLD LINE FUNDING LL	0.0900	01/13/22	32,010,000.00	32,006,558.93	32,005,518.60
117977	CRC FUNDING LLC CP	0.1100	02/07/22	50,000,000.00	49,989,611.11	49,985,500.00
117978	CIESCO LLC CP	0.1100	02/04/22	50,000,000.00	49,990,069.44	49,986,000.00
117979	CIESCO LLC CP	0.1200	02/08/22	50,000,000.00	49,988,500.00	49,985,000.00
117980	ATLANTIC ASSET SEC	0.0700	12/10/21	40,000,000.00	39,999,300.00	39,998,800.00
117985	OLD LINE FUNDING LL	0.0800	01/10/22	50,000,000.00	49,995,555.55	49,993,500.00
117986	TOYOTA MOTOR CREDIT	0.0900	01/04/22	50,000,000.00	49,995,750.00	49,996,500.00
117987	CANADIAN IMP BK OF	0.0600	01/03/22	50,000,000.00	49,997,250.00	49,996,500.00
117988	CANADIAN IMP BK OF	0.0600	01/03/22	40,000,000.00	39,997,800.00	39,997,200.00
117994	LA FAYETTE ASSET SE	0.1000	01/10/22	30,000,000.00	29,996,666.67	29,996,100.00
117995	CHARIOT FUNDING LLC	0.1100	01/05/22	50,000,000.00	49,994,652.78	49,994,500.00
117996	CHARIOT FUNDING LLC	0.1100	01/05/22	50,000,000.00	49,994,652.78	49,994,500.00
117997	AUTOBAHN FUNDING CO	0.0900	01/04/22	50,000,000.00	49,995,750.00	49,994,500.00
117998	THUNDER BAY FUNDING	0.0800	01/04/22	50,000,000.00	49,996,222.22	49,995,500.00
117999	THUNDER BAY FUNDING	0.0800	01/04/22	24,000,000.00	23,998,186.67	23,997,840.00
118002	ATLANTIC ASSET SEC	0.0900	01/04/22	50,000,000.00	49,995,750.00	49,994,500.00
118003	SHEFFIELD RECEIVABL	0.1100	02/04/22	50,000,000.00	49,990,069.45	49,986,000.00
118004	CANADIAN IMP BK OF	0.0800	01/07/22	50,000,000.00	49,995,888.89	49,995,500.00
118007	CANADIAN IMP BK OF	0.0800	01/07/22	50,000,000.00	49,995,888.89	49,995,500.00
118012	OLD LINE FUNDING LL	0.0800	01/07/22	40,000,000.00	39,996,711.11	39,995,200.00
118013	THUNDER BAY FUNDING	0.0800	01/07/22	50,000,000.00	49,995,888.89	49,995,000.00
118014	LA FAYETTE ASSET SE	0.0900	01/04/22	30,000,000.00	29,997,450.00	29,996,700.00
118015	CREDIT AGRICOLE CIB	0.0700	12/23/21	50,000,000.00	49,997,861.11	49,997,000.00
118016	CANADIAN IMP BK OF	0.0500	12/22/21	50,000,000.00	49,998,541.67	49,998,000.00
118017	LA FAYETTE ASSET SE	0.0900	01/04/22	25,000,000.00	24,997,875.00	24,997,250.00
118022	THUNDER BAY FUNDING	0.1300	02/01/22	50,000,000.00	49,988,805.56	49,988,500.00
118023	NATIXIS NY BRANCH C	0.1200	02/01/22	23,925,000.00	23,920,055.50	23,920,215.00
118025	LA FAYETTE ASSET SE	0.0800	01/07/22	20,008,000.00	20,006,354.90	20,005,599.04
118027	CANCARA ASSET SEC L	0.1200	01/05/22	50,000,000.00	49,994,166.66	49,994,500.00
118028	CANCARA ASSET SEC L	0.1200	01/05/22	50,000,000.00	49,994,166.66	49,994,500.00
118029	CANCARA ASSET SEC L	0.1200	01/07/22	36,400,000.00	36,395,510.67	36,395,632.00
118030	THUNDER BAY FUNDING	0.1000	01/10/22	40,000,000.00	39,995,555.56	39,995,600.00
118031	OLD LINE FUNDING LL	0.0800	01/07/22	50,000,000.00	49,995,888.89	49,994,000.00
118032	TORONTO DOMINION BA	0.0700	01/03/22	50,000,000.00	49,996,791.67	49,996,500.00
118037	CREDIT AGRICOLE CIB	0.0700	12/31/21	47,305,000.00	47,302,240.54	47,301,215.60
118038	AUTOBAHN FUNDING CO	0.0900	01/04/22	20,000,000.00	19,998,300.00	19,997,800.00
118042	CANADIAN IMP BK OF	0.0900	01/14/22	50,000,000.00	49,994,500.00	49,994,000.00
118044	TOYOTA MOTOR CREDIT	0.0800	01/05/22	50,000,000.00	49,996,111.11	49,996,500.00
118047	CANADIAN IMP BK OF	0.1000	01/10/22	38,137,000.00	38,132,762.56	38,133,186.30
118050	SHEFFIELD RECEIVABL	0.1300	01/10/22	50,000,000.00	49,992,777.78	49,993,500.00
118051	NATIXIS NY BRANCH C	0.1200	02/07/22	50,000,000.00	49,988,666.67	49,988,500.00
118052	NATIXIS NY BRANCH C	0.1200	02/07/22	50,000,000.00	49,988,666.67	49,988,500.00
118053	CREDIT AGRICOLE CIB	0.0750	12/23/21	50,000,000.00	49,997,708.34	49,997,000.00
118054	LA FAYETTE ASSET SE	0.1600	02/11/22	50,000,000.00	49,984,000.00	49,984,000.00

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118068	SHEFFIELD RECEIVABL	0.1200	12/31/21	50,000,000.00	49,995,000.00	49,995,000.00
118069	TOYOTA MOTOR CREDIT	0.1000	01/14/22	50,000,000.00	49,993,888.89	49,995,000.00
118070	TOYOTA MOTOR CREDIT	0.1000	01/14/22	50,000,000.00	49,993,888.89	49,995,000.00
118071	CAFCO LLC CP	0.1200	03/01/22	50,000,000.00	49,985,000.00	49,979,000.00
118072	CAFCO LLC CP	0.1200	03/01/22	25,000,000.00	24,992,500.00	24,989,500.00
118075	LA FAYETTE ASSET SE	0.1000	01/18/22	50,000,000.00	49,993,333.34	49,991,500.00
118076	LA FAYETTE ASSET SE	0.0700	01/10/22	50,000,000.00	49,996,111.11	49,993,500.00
118077	TORONTO DOMINION BA	0.0600	01/12/22	50,000,000.00	49,996,500.00	49,994,500.00
118078	CANADIAN IMP BK OF	0.0900	01/13/22	50,000,000.00	49,994,625.00	49,994,000.00
118085	NATIXIS NY BRANCH C	0.1300	02/08/22	40,221,000.00	40,210,978.27	40,211,346.96
118090	ATLANTIC ASSET SEC	0.0600	12/21/21	43,989,000.00	43,987,533.70	43,986,360.66
118093	TORONTO DOMINION BA	0.0600	01/14/22	50,000,000.00	49,996,333.33	49,994,000.00
118094	TORONTO DOMINION BA	0.0600	01/14/22	50,000,000.00	49,996,333.33	49,994,000.00
118095	SHEFFIELD RECEIVABL	0.1200	01/03/22	50,000,000.00	49,994,500.00	49,994,500.00
118096	CANCARA ASSET SEC L	0.1200	01/14/22	50,000,000.00	49,992,666.67	49,992,500.00
118098	AUTOBAHN FUNDING CO	0.0800	01/03/22	50,000,000.00	49,996,333.34	49,994,500.00
118103	MONT BLANC CAPITAL	0.1600	02/15/22	50,000,000.00	49,983,111.11	49,983,000.00
118104	MONT BLANC CAPITAL	0.1600	02/15/22	5,709,000.00	5,707,071.63	5,707,058.94
118108	LA FAYETTE ASSET SE	0.1000	01/06/22	25,000,000.00	24,997,500.00	24,997,000.00
118112	THUNDER BAY FUNDING	0.1200	02/03/22	50,000,000.00	49,989,333.34	49,988,000.00
118113	CAFCO LLC CP	0.1400	03/03/22	48,650,000.00	48,632,594.11	48,628,594.00
118116	REGENCY MARKETS NO.	0.0800	12/16/21	50,000,000.00	49,998,333.34	49,998,000.00
118117	REGENCY MARKETS NO.	0.0800	12/16/21	50,000,000.00	49,998,333.34	49,998,000.00
118121	ATLANTIC ASSET SEC	0.0800	12/17/21	23,249,000.00	23,248,173.37	23,247,837.55
118122	LA FAYETTE ASSET SE	0.1000	01/24/22	50,000,000.00	49,992,500.00	49,989,500.00
118124	CANCARA ASSET SEC L	0.1200	01/18/22	50,000,000.00	49,992,000.00	49,991,500.00
118125	CANCARA ASSET SEC L	0.1200	01/18/22	11,000,000.00	10,998,240.00	10,998,130.00
118128	CAFCO LLC CP	0.1300	01/18/22	50,000,000.00	49,991,333.33	49,991,500.00
118130	UNILEVER CAPITAL CO	0.0700	02/07/22	50,000,000.00	49,993,388.89	49,990,500.00
118132	LA FAYETTE ASSET SE	0.1200	01/28/22	25,000,000.00	24,995,166.67	24,994,000.00
118136	LA FAYETTE ASSET SE	0.1000	01/31/22	50,000,000.00	49,991,527.78	49,987,000.00
118137	CANCARA ASSET SEC L	0.1200	01/28/22	50,000,000.00	49,990,333.33	49,988,000.00
118138	CANCARA ASSET SEC L	0.1200	01/28/22	48,750,000.00	48,740,575.00	48,738,300.00
118139	CREDIT AGRICOLE CIB	0.1200	01/31/22	50,000,000.00	49,989,833.34	49,992,000.00
118140	LA FAYETTE ASSET SE	0.1000	01/13/22	50,000,000.00	49,994,027.78	49,993,000.00
118141	MONT BLANC CAPITAL	0.2000	03/21/22	27,695,000.00	27,678,075.27	27,679,490.80
118150	OLD LINE FUNDING LL	0.1100	02/03/22	50,000,000.00	49,990,222.22	49,986,500.00
118151	ATLANTIC ASSET SEC	0.0700	01/14/22	50,000,000.00	49,995,722.23	49,992,500.00
118154	MONT BLANC CAPITAL	0.2100	03/21/22	40,699,000.00	40,672,884.81	40,676,208.56
118155	CANCARA ASSET SEC L	0.1200	01/31/22	50,000,000.00	49,989,833.34	49,987,000.00
118158	NATIXIS NY BRANCH C	0.1400	02/17/22	50,000,000.00	49,984,833.33	49,984,500.00
118163	CANADIAN IMP BK OF	0.1200	01/24/22	50,000,000.00	49,991,000.00	49,991,000.00
118164	OLD LINE FUNDING LL	0.1100	02/10/22	50,000,000.00	49,989,152.78	49,984,500.00
118165	CREDIT AGRICOLE CIB	0.1100	01/31/22	38,138,000.00	38,130,891.50	38,131,897.92
118167	AUTOBAHN FUNDING CO	0.1200	01/25/22	50,000,000.00	49,990,833.33	49,989,000.00
118168	AUTOBAHN FUNDING CO	0.1200	01/25/22	30,000,000.00	29,994,500.00	29,993,400.00

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118169	LA FAYETTE ASSET SE	0.0800	01/03/22	25,000,000.00	24,998,166.66	24,997,250.00
118170	CANCARA ASSET SEC L	0.1200	01/28/22	50,000,000.00	49,990,333.33	49,988,000.00
118171	SHEFFIELD RECEIVABL	0.1400	01/28/22	50,000,000.00	49,988,722.23	49,988,000.00
118172	AUTOBAHN FUNDING CO	0.1100	01/12/22	40,000,000.00	39,994,866.67	39,994,400.00
118175	LA FAYETTE ASSET SE	0.1000	01/07/22	21,728,000.00	21,725,766.84	21,725,392.64
118176	UNILEVER CAPITAL CO	0.0800	02/22/22	50,000,000.00	49,990,777.78	49,987,500.00
118181	CANCARA ASSET SEC L	0.1200	01/31/22	50,000,000.00	49,989,833.34	49,987,000.00
118182	CANCARA ASSET SEC L	0.1200	01/31/22	5,000,000.00	4,998,983.34	4,998,700.00
118183	ATLANTIC ASSET SEC	0.0800	01/03/22	50,000,000.00	49,996,333.34	50,000,000.00
118186	MONT BLANC CAPITAL	0.2000	02/22/22	50,000,000.00	49,976,944.44	49,981,000.00
118187	MONT BLANC CAPITAL	0.2000	02/22/22	49,975,000.00	49,951,955.97	49,956,009.50
118197	CRC FUNDING LLC CP	0.1500	03/10/22	50,000,000.00	49,979,375.00	49,978,000.00
118203	SHEFFIELD RECEIVABL	0.1400	01/27/22	50,000,000.00	49,988,916.67	49,988,500.00
118206	CANADIAN IMP BK OF	0.1100	01/28/22	50,000,000.00	49,991,138.88	49,989,500.00
118207	LA FAYETTE ASSET SE	0.2000	02/17/22	30,767,000.00	30,753,667.63	30,756,231.55
118210	AUTOBAHN FUNDING CO	0.0800	01/04/22	50,000,000.00	49,996,222.22	49,994,500.00
118211	OLD LINE FUNDING LL	0.1300	02/15/22	50,000,000.00	49,986,277.78	49,983,000.00
118215	CANCARA ASSET SEC L	0.1300	01/31/22	50,000,000.00	49,988,986.12	49,987,000.00
118216	CANCARA ASSET SEC L	0.1300	01/31/22	50,000,000.00	49,988,986.12	49,987,000.00
118217	TORONTO DOMINION BA	0.1000	01/19/22	50,000,000.00	49,993,194.45	49,993,000.00
118222	SHEFFIELD RECEIVABL	0.1500	02/11/22	50,000,000.00	49,985,000.00	49,984,000.00
118225	TORONTO DOMINION BA	0.1000	02/01/22	50,000,000.00	49,991,388.89	49,989,000.00
118226	CREDIT AGRICOLE CIB	0.1200	02/01/22	50,000,000.00	49,989,666.67	49,992,000.00
CPD TOTAL				**10,459,558,000.00**	**10,458,461,533.98**	**10,458,271,782.18**
110109	JOHNSON & JOHNSON CO.	2.2500	03/03/22	22,500,000.00	22,476,861.37	22,573,800.00
117023	TOYOTA MOTOR CREDIT	0.5000	06/18/24	11,000,000.00	10,988,892.61	10,857,440.00
CORP NOTE FXD TOTAL				**33,500,000.00**	**33,465,753.98**	**33,431,240.00**
112997	JPM CHASE BK CO NOTE	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,048,000.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,048,000.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,983,461.56	50,660,000.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	47,808,500.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	47,808,500.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,959,774.22	48,136,500.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,959,774.22	48,136,500.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,959,774.22	48,136,500.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,959,774.22	48,136,500.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,852,505.36	48,136,500.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,852,505.36	48,136,500.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,852,505.36	48,136,500.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,852,505.36	48,136,500.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,926,165.92	48,136,500.00
115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,926,165.92	48,136,500.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,926,165.92	48,136,500.00

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115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,926,165.92	48,136,500.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,946,281.39	48,136,500.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,946,281.39	48,136,500.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,945,984.62	48,136,500.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,945,984.62	48,136,500.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,891,669.96	48,136,500.00
115731	USTN 0.875	0.8750	11/15/30	50,000,000.00	49,047,491.66	47,808,500.00
116457	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,696,309.03	49,275,500.00
116458	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,696,309.03	49,275,500.00
116459	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,696,309.03	49,275,500.00
116460	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,696,309.03	49,275,500.00
116461	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,696,309.03	49,275,500.00
116462	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,696,309.03	49,275,500.00
116467	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,711,554.38	49,275,500.00
116468	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,711,554.38	49,275,500.00
116469	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,711,554.38	49,275,500.00
116470	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,711,554.38	49,275,500.00
116492	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,796,616.83	49,275,500.00
116493	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,796,616.83	49,275,500.00
116494	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,796,616.83	49,275,500.00
116495	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,796,616.83	49,275,500.00
116496	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,796,616.83	49,275,500.00
116829	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,917,873.51	49,469,000.00
116830	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,917,873.51	49,469,000.00
116831	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,917,873.51	49,469,000.00
116832	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,917,873.51	49,469,000.00
116837	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,870,656.17	49,238,500.00
116838	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,870,656.17	49,238,500.00
117095	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,760,148.35	49,418,000.00
117096	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,760,148.35	49,418,000.00
117097	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,760,148.35	49,418,000.00
117098	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,760,148.35	49,418,000.00
117099	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,760,148.35	49,418,000.00
117105	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,747,281.44	49,215,000.00
117106	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,747,281.44	49,215,000.00
117107	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,747,281.44	49,215,000.00
117108	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,747,281.44	49,215,000.00
117109	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,747,281.44	49,215,000.00
117703	USTN 1.125	1.1250	08/31/28	50,000,000.00	49,497,423.63	49,260,000.00
117713	USTN 1.125	1.1250	08/31/28	50,000,000.00	49,373,272.04	49,260,000.00
118177	USTN 0.75	0.7500	11/15/24	50,000,000.00	49,718,822.45	49,914,000.00
118178	USTN 0.75	0.7500	11/15/24	50,000,000.00	49,718,822.45	49,914,000.00
118179	USTN 0.75	0.7500	11/15/24	50,000,000.00	49,718,822.45	49,914,000.00
118180	USTN 0.75	0.7500	11/15/24	50,000,000.00	49,718,822.45	49,914,000.00
UST NOTES TOTAL				**2,900,000,000.00**	**2,888,364,033.85**	**2,839,232,500.00**

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115419	UST BILL	0.0950	12/02/21	50,000,000.00	49,999,868.06	50,000,000.00
115420	UST BILL	0.0950	12/02/21	50,000,000.00	49,999,868.06	50,000,000.00
116321	UST BILL	0.0360	12/30/21	50,000,000.00	49,998,550.00	49,996,500.00
116322	UST BILL	0.0360	12/30/21	50,000,000.00	49,998,550.00	49,996,500.00
116324	UST BILL	0.0475	01/27/22	50,000,000.00	49,996,239.59	49,996,500.00
116325	UST BILL	0.0475	01/27/22	50,000,000.00	49,996,239.59	49,996,500.00
116332	UST BILL	0.0475	12/30/21	50,000,000.00	49,998,086.81	49,996,500.00
116333	UST BILL	0.0475	12/30/21	50,000,000.00	49,998,086.81	49,996,500.00
116334	UST BILL	0.0475	12/30/21	50,000,000.00	49,998,086.81	49,996,500.00
116344	UST BILL	0.0475	02/24/22	50,000,000.00	49,994,392.37	49,994,500.00
116345	UST BILL	0.0475	02/24/22	50,000,000.00	49,994,392.37	49,994,500.00
116355	UST BILL	0.0650	03/24/22	50,000,000.00	49,989,798.60	49,991,000.00
116356	UST BILL	0.0650	03/24/22	50,000,000.00	49,989,798.60	49,991,000.00
116357	UST BILL	0.0650	03/24/22	50,000,000.00	49,989,798.60	49,991,000.00
116358	UST BILL	0.0650	03/24/22	50,000,000.00	49,989,798.60	49,991,000.00
116393	UST BILL	0.0400	12/30/21	50,000,000.00	49,998,388.89	49,996,500.00
116394	UST BILL	0.0400	12/30/21	50,000,000.00	49,998,388.89	49,996,500.00
116432	UST BILL	0.0400	12/30/21	50,000,000.00	49,998,388.89	49,996,500.00
116433	UST BILL	0.0400	12/30/21	50,000,000.00	49,998,388.89	49,996,500.00
116497	UST BILL	0.0475	03/24/22	50,000,000.00	49,992,545.15	49,991,000.00
116498	UST BILL	0.0475	03/24/22	50,000,000.00	49,992,545.15	49,991,000.00
116511	UST BILL	0.0400	02/24/22	50,000,000.00	49,995,277.78	49,994,500.00
116512	UST BILL	0.0400	02/24/22	50,000,000.00	49,995,277.78	49,994,500.00
116513	UST BILL	0.0400	02/24/22	50,000,000.00	49,995,277.78	49,994,500.00
116514	UST BILL	0.0400	02/24/22	50,000,000.00	49,995,277.78	49,994,500.00
116544	UST BILL	0.0500	02/24/22	50,000,000.00	49,994,097.22	49,994,500.00
116545	UST BILL	0.0500	02/24/22	50,000,000.00	49,994,097.22	49,994,500.00
116546	UST BILL	0.0500	02/24/22	50,000,000.00	49,994,097.22	49,994,500.00
116547	UST BILL	0.0500	02/24/22	50,000,000.00	49,994,097.22	49,994,500.00
116555	UST BILL	0.0500	03/24/22	50,000,000.00	49,992,152.78	49,991,000.00
116556	UST BILL	0.0500	03/24/22	50,000,000.00	49,992,152.78	49,991,000.00
116557	UST BILL	0.0500	03/24/22	50,000,000.00	49,992,152.78	49,991,000.00
116558	UST BILL	0.0500	03/24/22	50,000,000.00	49,992,152.78	49,991,000.00
116575	UST BILL	0.0400	01/27/22	50,000,000.00	49,996,833.33	49,996,500.00
116581	UST BILL	0.0350	12/30/21	50,000,000.00	49,998,590.28	49,996,500.00
116584	UST BILL	0.0350	12/30/21	50,000,000.00	49,998,590.28	49,996,500.00
116585	UST BILL	0.0350	12/30/21	50,000,000.00	49,998,590.28	49,996,500.00
116586	UST BILL	0.0350	12/30/21	50,000,000.00	49,998,590.28	49,996,500.00
116659	UST BILL	0.0550	04/21/22	50,000,000.00	49,989,229.17	49,986,000.00
116692	UST BILL	0.0420	04/21/22	50,000,000.00	49,991,774.99	49,986,000.00
116693	UST BILL	0.0420	04/21/22	50,000,000.00	49,991,774.99	49,986,000.00
116787	UST BILL	0.0400	04/21/22	50,000,000.00	49,992,166.67	49,986,000.00
116788	UST BILL	0.0400	04/21/22	50,000,000.00	49,992,166.67	49,986,000.00
116802	UST BILL	0.0380	04/21/22	50,000,000.00	49,992,558.33	49,986,000.00
116825	UST BILL	0.0250	04/21/22	50,000,000.00	49,995,104.17	49,986,000.00
116826	UST BILL	0.0250	04/21/22	50,000,000.00	49,995,104.17	49,986,000.00

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116990	UST BILL	0.0250	12/30/21	50,000,000.00	49,998,993.06	49,996,500.00
116991	UST BILL	0.0250	12/30/21	50,000,000.00	49,998,993.06	49,996,500.00
117694	UST BILL	0.0300	01/18/22	50,000,000.00	49,998,000.00	49,997,500.00
117695	UST BILL	0.0300	01/18/22	50,000,000.00	49,998,000.00	49,997,500.00
117699	UST BILL	0.0300	01/25/22	50,000,000.00	49,997,708.34	49,997,000.00
117700	UST BILL	0.0300	01/25/22	50,000,000.00	49,997,708.34	49,997,000.00
117726	UST BILL	0.0350	01/25/22	50,000,000.00	49,997,326.39	49,997,000.00
117727	UST BILL	0.0350	01/25/22	50,000,000.00	49,997,326.39	49,997,000.00
117822	UST BILL	0.0500	12/16/21	50,000,000.00	49,998,958.33	49,998,500.00
117823	UST BILL	0.0500	12/16/21	50,000,000.00	49,998,958.33	49,998,500.00
117831	UST BILL	0.0500	12/16/21	50,000,000.00	49,998,958.33	49,998,500.00
117840	UST BILL	0.0400	01/06/22	50,000,000.00	49,998,000.00	49,998,000.00
117841	UST BILL	0.0400	01/06/22	50,000,000.00	49,998,000.00	49,998,000.00
117845	UST BILL	0.0550	12/28/21	50,000,000.00	49,997,937.50	49,996,500.00
117869	UST BILL	0.0725	12/30/21	50,000,000.00	49,997,079.86	49,996,500.00
117870	UST BILL	0.0725	12/30/21	50,000,000.00	49,997,079.86	49,996,500.00
117883	UST BILL	0.0600	12/16/21	50,000,000.00	49,998,750.00	49,998,500.00
117884	UST BILL	0.0600	12/16/21	50,000,000.00	49,998,750.00	49,998,500.00
117892	UST BILL	0.0650	12/21/21	50,000,000.00	49,998,194.44	49,998,000.00
117893	UST BILL	0.0650	12/21/21	50,000,000.00	49,998,194.44	49,998,000.00
117901	UST BILL	0.0450	01/20/22	50,000,000.00	49,996,875.00	49,996,500.00
117902	UST BILL	0.0450	01/20/22	50,000,000.00	49,996,875.00	49,996,500.00
117910	UST BILL	0.0700	12/21/21	50,000,000.00	49,998,055.56	49,998,000.00
117911	UST BILL	0.0700	12/21/21	50,000,000.00	49,998,055.56	49,998,000.00
117924	UST BILL	0.0750	12/28/21	50,000,000.00	49,997,187.50	49,996,500.00
117925	UST BILL	0.0750	12/28/21	50,000,000.00	49,997,187.50	49,996,500.00
117926	UST BILL	0.0450	01/20/22	50,000,000.00	49,996,875.00	49,996,500.00
117927	UST BILL	0.0450	01/20/22	50,000,000.00	49,996,875.00	49,996,500.00
117929	UST BILL	0.0450	12/23/21	50,000,000.00	49,998,625.00	49,996,000.00
117942	UST BILL	0.0460	01/20/22	50,000,000.00	49,996,805.55	49,996,500.00
117943	UST BILL	0.0460	01/20/22	50,000,000.00	49,996,805.55	49,996,500.00
117944	UST BILL	0.0460	01/20/22	50,000,000.00	49,996,805.55	49,996,500.00
117945	UST BILL	0.0460	01/20/22	50,000,000.00	49,996,805.55	49,996,500.00
117974	UST BILL	0.0500	01/06/22	50,000,000.00	49,997,500.00	49,998,000.00
117975	UST BILL	0.0500	01/06/22	50,000,000.00	49,997,500.00	49,998,000.00
117981	UST BILL	0.0500	01/13/22	50,000,000.00	49,997,013.89	49,998,000.00
117989	UST BILL	0.0450	01/20/22	50,000,000.00	49,996,875.00	49,996,500.00
117990	UST BILL	0.0450	01/20/22	50,000,000.00	49,996,875.00	49,996,500.00
118020	UST BILL	0.0450	01/06/22	50,000,000.00	49,997,750.00	49,998,000.00
118021	UST BILL	0.0450	01/06/22	50,000,000.00	49,997,750.00	49,998,000.00
118033	UST BILL	0.0375	01/11/22	50,000,000.00	49,997,864.58	49,997,500.00
118034	UST BILL	0.0375	01/11/22	50,000,000.00	49,997,864.58	49,997,500.00
118039	UST BILL	0.0400	01/04/22	50,000,000.00	49,998,111.11	49,997,000.00
118048	UST BILL	0.0475	01/04/22	50,000,000.00	49,997,756.95	49,997,000.00
118049	UST BILL	0.0475	01/04/22	50,000,000.00	49,997,756.95	49,997,000.00
118064	UST BILL	0.0350	02/10/22	50,000,000.00	49,996,548.61	49,995,000.00

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118065	UST BILL	0.0350	02/10/22	50,000,000.00	49,996,548.61	49,995,000.00
118066	UST BILL	0.0350	02/10/22	50,000,000.00	49,996,548.61	49,995,000.00
118067	UST BILL	0.0350	02/10/22	50,000,000.00	49,996,548.61	49,995,000.00
118073	UST BILL	0.1475	11/03/22	50,000,000.00	49,930,961.80	49,901,500.00
118074	UST BILL	0.1475	11/03/22	50,000,000.00	49,930,961.80	49,901,500.00
118088	UST BILL	0.0400	02/15/22	50,000,000.00	49,995,777.78	49,995,500.00
118089	UST BILL	0.0400	02/15/22	50,000,000.00	49,995,777.78	49,995,500.00
118099	UST BILL	0.0400	02/03/22	50,000,000.00	49,996,444.45	49,996,000.00
118110	UST BILL	0.0350	01/20/22	50,000,000.00	49,997,569.45	49,996,500.00
118111	UST BILL	0.0350	01/20/22	50,000,000.00	49,997,569.45	49,996,500.00
118126	UST BILL	0.0425	03/17/22	50,000,000.00	49,993,743.06	49,992,000.00
118127	UST BILL	0.0425	03/17/22	50,000,000.00	49,993,743.06	49,992,000.00
118153	UST BILL	0.0400	02/17/22	50,000,000.00	49,995,666.67	49,994,500.00
118198	UST BILL	0.1875	11/03/22	50,000,000.00	49,912,239.59	49,901,500.00
118199	UST BILL	0.1875	11/03/22	50,000,000.00	49,912,239.59	49,901,500.00
118223	UST BILL	0.1300	09/08/22	50,000,000.00	49,949,263.89	49,934,500.00
118224	UST BILL	0.1300	09/08/22	50,000,000.00	49,949,263.89	49,934,500.00
US TBILLS TOTAL				**5,450,000,000.00**	**5,449,202,170.21**	**5,448,976,500.00**
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	24,133,655.77	24,170,700.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,133,655.77**	**24,170,700.00**
117644	MUFG UNION BANK NA	0.0400	12/01/21	50,000,000.00	50,000,000.00	50,000,000.00
117645	MUFG UNION BANK NA	0.0400	12/01/21	50,000,000.00	50,000,000.00	50,000,000.00
117814	MUFG UNION BANK NA	0.0400	12/03/21	50,000,000.00	50,000,000.00	50,000,000.00
117815	MUFG UNION BANK NA	0.0400	12/03/21	50,000,000.00	50,000,000.00	50,000,000.00
117947	MUFG UNION BANK NA	0.0400	01/05/22	50,000,000.00	50,000,000.00	49,998,500.00
117948	MUFG UNION BANK NA	0.0400	01/05/22	50,000,000.00	50,000,000.00	49,998,500.00
118184	MUFG UNION BANK NA	0.0400	01/28/22	50,000,000.00	50,000,000.00	49,999,000.00
118185	MUFG UNION BANK NA	0.0400	01/28/22	50,000,000.00	50,000,000.00	49,999,000.00
NEG CDS TOTAL				**400,000,000.00**	**400,000,000.00**	**399,995,000.00**
117552	SVENSKA HANDELSBANK	0.0800	12/01/21	50,000,000.00	50,000,000.00	50,000,000.00
117553	SVENSKA HANDELSBANK	0.0800	12/01/21	50,000,000.00	50,000,000.00	50,000,000.00
117640	NORDEA BANK ABP NY	0.0700	12/20/21	50,000,000.00	50,000,000.00	49,999,500.00
117687	SVENSKA HANDELSBANK	0.0900	12/20/21	50,000,000.00	50,000,000.00	50,000,500.00
117705	BANK OF MONTREAL CH	0.0800	12/23/21	50,000,000.00	50,000,000.00	50,000,000.00
117736	BARCLAYS BANK PLC N	0.1100	12/20/21	50,000,000.00	50,000,000.00	50,000,500.00
117784	DNB BANK ASA NY CD	0.0600	12/03/21	50,000,000.00	50,000,000.00	50,000,000.00
117789	NORDEA BANK ABP NY	0.0600	12/07/21	50,000,000.00	50,000,000.00	49,999,500.00
117790	NORDEA BANK ABP NY	0.0600	12/07/21	50,000,000.00	50,000,000.00	49,999,500.00
117796	NORDEA BANK ABP NY	0.0600	12/07/21	50,000,000.00	50,000,000.00	49,999,500.00
117817	DNB BANK ASA NY CD	0.0600	12/14/21	50,000,000.00	50,000,000.00	50,000,000.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
117868	NORDEA BANK ABP NY	0.0600	12/20/21	50,000,000.00	50,000,000.00	49,999,000.00
117881	DNB BANK ASA NY CD	0.0600	12/20/21	50,000,000.00	50,000,000.00	50,000,000.00
117898	CREDIT AGRICOLE CIB	0.1000	12/20/21	50,000,000.00	50,000,000.00	50,000,000.00
117915	CANADIAN IMP. BK OF	0.0600	12/20/21	50,000,000.00	50,000,000.00	49,999,500.00
117916	TORONTO DOMINION BA	0.0600	12/20/21	50,000,000.00	50,000,000.00	49,999,500.00
118018	BANK OF MONTREAL CH	0.1100	01/03/22	50,000,000.00	50,000,000.00	50,001,000.00
118024	CREDIT SUISSE NY CD	0.1300	12/31/21	50,000,000.00	50,000,000.00	50,000,000.00
118026	BARCLAYS BANK PLC N	0.1400	02/04/22	50,000,000.00	50,000,000.00	50,001,000.00
118081	CANADIAN IMP. BK OF	0.1100	01/18/22	50,000,000.00	50,000,000.00	49,999,500.00
118109	CANADIAN IMP. BK OF	0.1200	01/19/22	50,000,000.00	50,000,000.00	50,000,000.00
118131	SVENSKA HANDELSBANK	0.1300	02/15/22	50,000,000.00	50,000,000.00	50,000,000.00
118156	ROYAL BANK OF CANAD	0.1600	02/23/22	50,000,000.00	50,000,000.00	49,999,000.00
118157	ROYAL BANK OF CANAD	0.1600	02/23/22	50,000,000.00	50,000,000.00	49,999,000.00
118159	ROYAL BANK OF CANAD	0.1600	02/25/22	50,000,000.00	50,000,000.00	49,998,500.00
118160	ROYAL BANK OF CANAD	0.1600	02/25/22	50,000,000.00	50,000,000.00	49,998,500.00
118200	BANK OF NOVA SCOTIA	0.1500	02/18/22	50,000,000.00	50,000,000.00	49,999,500.00
118212	SVENSKA HANDELSBANK	0.1300	03/01/22	50,000,000.00	50,000,000.00	49,999,000.00
YANKEE CDS TOTAL				**1,400,000,000.00**	**1,400,000,000.00**	**1,399,992,000.00**
	PSI - NTRD TOTAL			**39,750,972,444.45**	**39,731,247,201.85**	**39,386,428,880.85**
	PSI - NTRD HISTORICAL COST TOTAL				**39,727,752,256.29**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: November 1, 2021 to November 30, 2021
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	23,721,246.00
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**23,721,246.00**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**23,721,246.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	8,114,260.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,359,990.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**18,474,250.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**18,474,250.00**
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	22,409,022.25
FFCB TOTAL				**22,675,000.00**	**22,675,000.00**	**22,409,022.25**
114424	FHLMC 2.00 (CALLABLE)	2.0000	08/27/43	9,500,000.00	9,500,000.00	8,671,790.00
FHLMC TOTAL				**9,500,000.00**	**9,500,000.00**	**8,671,790.00**
PHHPA TOTAL				**32,175,000.00**	**32,175,000.00**	**31,080,812.25**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/21	37,029,736.21	37,029,736.21	37,029,736.21
COLLATERIZED TDS TOTAL				**37,029,736.21**	**37,029,736.21**	**37,029,736.21**
SCAQM TOTAL				**37,029,736.21**	**37,029,736.21**	**37,029,736.21**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/21	3,430,001.77	3,430,001.77	3,430,001.77
COLLATERIZED TDS TOTAL				**3,430,001.77**	**3,430,001.77**	**3,430,001.77**
SLIM TOTAL				**3,430,001.77**	**3,430,001.77**	**3,430,001.77**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/21	41,436.03	41,436.03	41,436.03
COLLATERIZED TDS TOTAL				**41,436.03**	**41,436.03**	**41,436.03**
WASIA TOTAL				**41,436.03**	**41,436.03**	**41,436.03**
SPI TOTAL				**117,106,174.01**	**117,106,174.01**	**116,977,482.26**
	SPI HISTORICAL COST TOTAL				**117,106,174.01**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/21
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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/21
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,556,008.79
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	314,345.02
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$23,872,315.96

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/21
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	4,776,674.43
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	40,697,345.74
02/09/93	DISNEY PROJECT 1993	8,149,370.45
03/21/12	DISNEY PROJECT 2012	4,186,494.40
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,575,024.51
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	21,908,696.35
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	6,898.77
	U.S. BANK - TRUSTEE TOTAL	$131,310,596.76

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/21
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,467,975.64
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,404,579.45
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,371,509.36
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	0.07
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	22,858,112.56
	ZIONS BANK - TRUSTEE TOTAL	$45,102,177.08

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/21
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,911.42
	TREASURER TOTAL	$301,911.42

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 11/30/21
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 11/30/21
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	

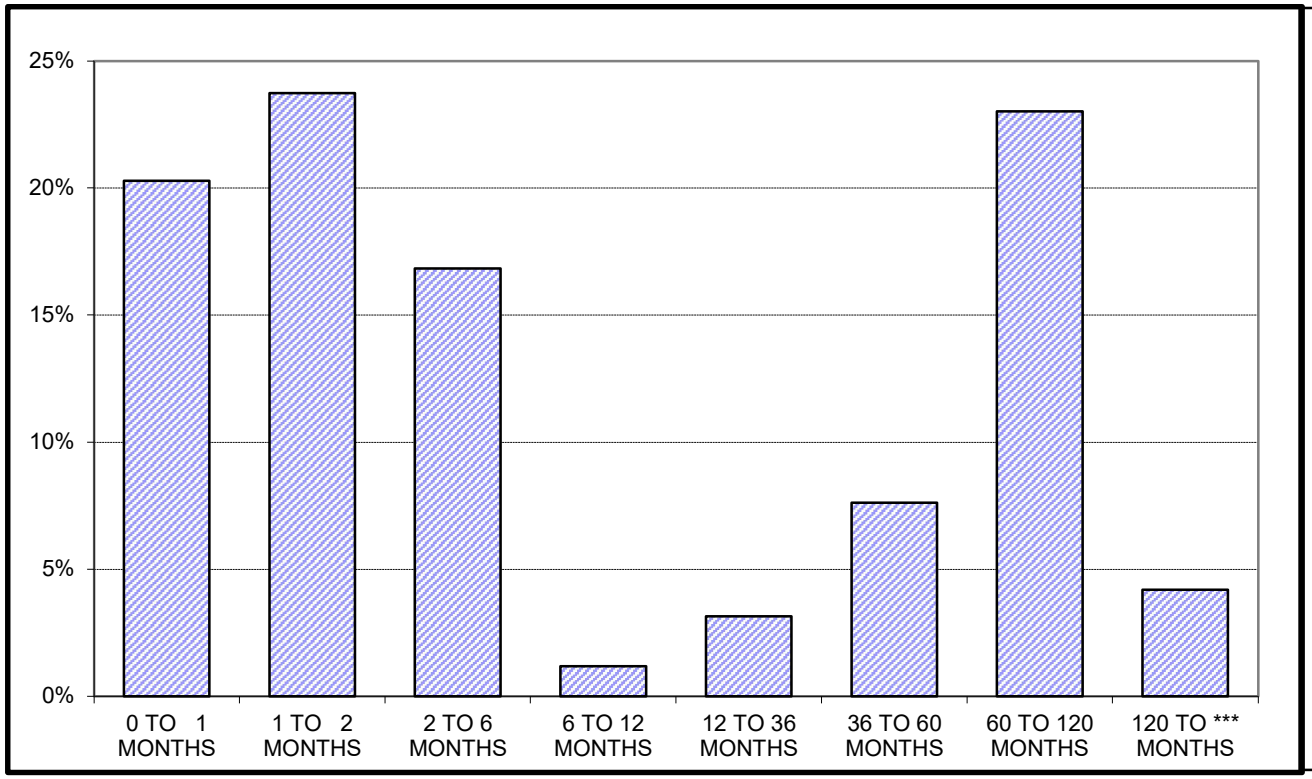
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 11/30/21
Attachment XIV

	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	1,800,000,000.00	35.00	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	10,458,461,533.98	37.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	8,337,566,204.06	647.00	DAYS	0.00	0.00	DAYS
AGENCIES	19,022,620,054.06	1,774.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	29,133,655.77	844.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	83,465,753.98	420.00	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	$39,731,247,201.85	998.00	DAYS	$0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 11/30/21
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	12/01/21-12/31/21	$8,055,527,055.30	20.28
1 TO 2 MONTHS	01/01/22-01/31/22	$9,429,293,828.75	23.73
2 TO 3 MONTHS	02/01/22-02/28/22	$4,016,628,205.54	10.11
3 TO 4 MONTHS	03/01/22-03/31/22	$1,614,232,633.57	4.06
4 TO 5 MONTHS	04/01/22-04/30/22	$475,931,280.84	1.20
5 TO 6 MONTHS	05/01/22-05/31/22	$579,863,210.70	1.46
6 TO 12 MONTHS	06/01/22-11/30/22	$469,236,237.66	1.18
12 TO 24 MONTHS	12/01/22-11/30/23	$300,148,765.54	0.76
24 TO 36 MONTHS	12/01/23-11/30/24	$950,810,078.33	2.39
36 TO 48 MONTHS	12/01/24-11/30/25	$802,976,369.53	2.02
48 TO 60 MONTHS	12/01/25-11/30/26	$2,226,647,343.97	5.60
60 TO 120 MONTHS	12/01/26-11/30/31	$9,145,016,656.62	23.02
120 TO *** MONTHS	12/01/31-	$1,664,935,535.50	4.19
Portfolio Total:		**$39,731,247,201.85**	**100.00**
AVCCD			
120 TO *** MONTHS	12/01/31-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	12/01/31-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	12/01/26-11/30/31	$3,200,000.00	100.00
Portfolio Total:		**$3,200,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	12/01/31-	$32,175,000.00	100.00
Portfolio Total:		**$32,175,000.00**	**100.00**
SCAQM			
0 TO 1 MONTHS	12/01/21-12/31/21	$37,029,736.21	100.00
Portfolio Total:		**$37,029,736.21**	**100.00**
SLIM			
0 TO 1 MONTHS	12/01/21-12/31/21	$3,430,001.77	100.00
Portfolio Total:		**$3,430,001.77**	**100.00**
WASIA			
0 TO 1 MONTHS	12/01/21-12/31/21	$41,436.03	100.00
Portfolio Total:		**$41,436.03**	**100.00**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 8,055,527	20.28%
1 TO 2 MONTHS	9,429,294	23.73%
2 TO 6 MONTHS	6,686,655	16.83%
6 TO 12 MONTHS	469,236	1.18%
12 TO 36 MONTHS	1,250,959	3.15%
36 TO 60 MONTHS	3,029,624	7.62%
60 TO 120 MONTHS	9,145,017	23.02%
120 TO *** MONTHS	1,664,936	4.19%
	$ 39,731,247	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 11/30/21
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$37,029,736.21
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,430,001.77
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	41,436.03
	LAIF TOTAL	$40,501,174.01

Fiona Ma, CPA

Treasurer
State of California

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 31, 2021

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2021

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POOLED MONEY INVESTMENT ACCOUNT

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

	October 2021	October 2020	Change
Average Daily Portfolio ($)	**174,818,488**	**103,573,622**	**+71,244,866**
Accrued Earnings ($)	**30,221**	**54,503**	**-24,282**
Effective Yield (%)	**0.203**	**0.620**	**-0.417**
Average Life-Month End (In Days)	**335**	**177**	**+158**
Total Security Transactions			
Amount ($)	**48,355,151**	**33,915,766**	**+14,439,385**
Number	**972**	**681**	**+291**
Total Time Deposit Transactions			
Amount ($)	**1,923,000**	**3,327,500**	**-1,404,500**
Number	**70**	**116**	**-46**
Average Workday Investment Activity ($)	**2,394,198**	**1,692,876**	**+701,322**
Prescribed Demand Account Balances For Services ($)	**1,692,000**	**1,745,000**	**-53,000**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

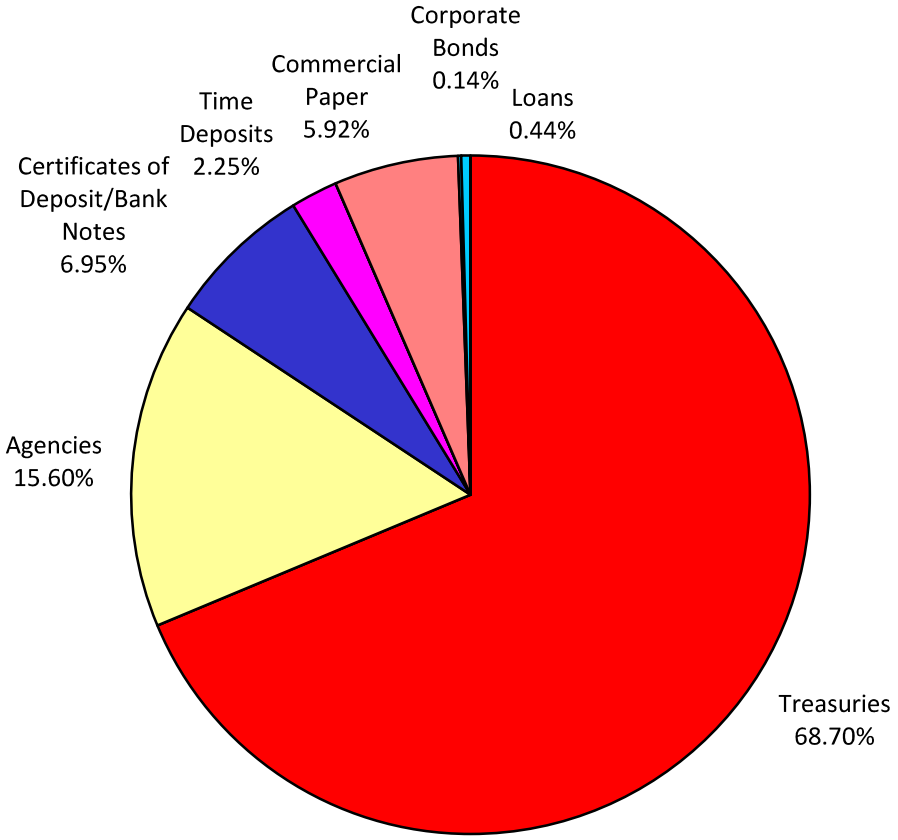
October 31, 2021

TYPE OF SECURITY	AMOUNT ($)	*PERCENT OF PORTFOLIO	*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	51,528,364	29.49	-1.89
Bonds	0	0.00	0
Notes	68,546,612	39.21	+2.96
Strips	0	0.00	0
Total Government	120,074,976	68.70	+1.07
Agency Debentures	13,343,518	7.64	+0.19
Certificates of Deposit	12,100,000	6.92	-1.01
Bank Notes	50,000	0.03	0
Repurchases	0	0.00	0
Agency Discount Notes	13,921,696	7.96	-0.68
Time Deposits	3,941,500	2.25	+0.07
GNMAs	0	0.00	0
Commercial Paper	10,353,697	5.92	+0.30
Remics	7,685	0.00	0
Corporate Bonds	250,118	0.14	+0.05
PMIA Loans	775,298	0.44	+0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	174,818,488	100.00	

*Percentages may be off due to rounding.

INVESTMENT ACTIVITY	October 2021		September 2021	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	972	48,355,151	985	49,224,384
Other	4	1,813,389	4	128,314
Time Deposits	70	1,923,000	68	2,078,500
Total	1,046	52,091,540	1,057	51,431,198
PMIA Monthly Average Effective Yield (%)		0.203	0.206	
Year to Date Yield Last Day of Month (%)		0.213	0.216	

Pooled Money Investment Account
Portfolio Composition
$174.8 billion
10/31/21



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 (%)
10/01/21	**SALES**								
	DEB CL	FHLB	0.400	10/01/21	0.400	50,000	128	69,444.44	0.396
	DEB CL	FHLB	0.400	10/01/21	0.400	50,000	128	69,444.44	0.396
	DEB CL	FHLB	0.730	10/01/21	0.073	50,000	137	135,861.11	0.724
	DEB CL	FHLB	0.730	10/01/21	0.073	50,000	137	135,861.11	0.724
10/01/21	**REDEMPTIONS**								
	CD	BOWEST	0.070	10/01/21	0.070	50,000	36	3,500.00	0.071
	CD	BOWEST	0.070	10/01/21	0.070	50,000	36	3,500.00	0.071
	CD	MUFG UNION	0.080	10/01/21	0.080	50,000	143	15,888.89	0.081
	CD	MUFG UNION	0.080	10/01/21	0.080	50,000	143	15,888.89	0.081
	CD	BOWEST	0.160	10/01/21	0.160	50,000	170	37,777.78	0.162
	CD	BOWEST	0.160	10/01/21	0.160	50,000	170	37,777.78	0.162
	CD	BOWEST	0.160	10/01/21	0.160	50,000	170	37,777.78	0.162
	CP	SOC GEN NY		10/01/21	0.060	50,000	59	4,916.67	0.061
	CP	SOC GEN NY		10/01/21	0.060	50,000	59	4,916.67	0.061
	CP	NATIXIS NY		10/01/21	0.060	50,000	60	5,000.00	0.061
	CP	NATIXIS NY		10/01/21	0.060	50,000	60	5,000.00	0.061
	CP	NATIXIS NY		10/01/21	0.060	50,000	60	5,000.00	0.061
	CP	APPLE		10/01/21	0.050	50,000	93	6,458.33	0.051
	CP	MUFG BK		10/01/21	0.070	50,000	93	9,041.67	0.071
	CP	MUFG BK		10/01/21	0.070	50,000	93	9,041.67	0.071
	CP	MIZUHO NY		10/01/21	0.070	50,000	100	9,722.22	0.071
	CP	MIZUHO NY		10/01/21	0.070	50,000	100	9,722.22	0.071
	CP	GOTHAM		10/01/21	0.090	50,000	113	14,125.00	0.091
	CP	CR AG NY		10/01/21	0.140	50,000	143	27,805.56	0.142
	CP	CR AG NY		10/01/21	0.140	50,000	143	27,805.56	0.142
	CP	SOC GEN NY		10/01/21	0.170	50,000	156	36,833.33	0.172
	CP	SOC GEN NY		10/01/21	0.170	50,000	156	36,833.33	0.172
	CP	ATLANTIC		10/01/21	0.150	50,000	158	32,916.67	0.152
	CP	THUNDER		10/01/21	0.170	50,000	190	44,861.11	0.173
	CP	TOYOTA		10/01/21	0.150	50,000	192	40,000.00	0.152
	CP	TOYOTA		10/01/21	0.150	50,000	192	40,000.00	0.152
	CP	CGMI		10/01/21	0.170	50,000	192	45,333.33	0.173
	CP	CGMI		10/01/21	0.170	50,000	192	45,333.33	0.173
	CP	JPM LLC		10/01/21	0.230	50,000	267	85,291.67	0.234
	CP	JPM LLC		10/01/21	0.230	50,000	267	85,291.67	0.234
	DEB	FHLB	0.320	10/01/21	0.384	27,000	540	153,114.00	0.384
	DEB	FHLB	0.320	10/01/21	0.384	50,000	540	283,544.44	0.384
	DN	FHLB		10/01/21	0.040	50,000	87	4,833.33	0.041
	DN	FHLB		10/01/21	0.025	50,000	93	3,229.17	0.025
	DN	FHLB		10/01/21	0.025	50,000	93	3,229.17	0.025
	DN	FHLB		10/01/21	0.020	50,000	107	2,972.22	0.020
	DN	FHLB		10/01/21	0.020	50,000	107	2,972.22	0.020
	DN	IBRD		10/01/21	0.020	50,000	116	3,222.22	0.020
	DN	IBRD		10/01/21	0.020	50,000	116	3,222.22	0.020

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/01/21	**REDEMPTIONS (Continued)**								
	DN	IBRD		10/01/21	0.020	50,000	143	3,972.22	0.020
	DN	IBRD		10/01/21	0.020	50,000	143	3,972.22	0.020
	DN	IBRD		10/01/21	0.020	50,000	143	3,972.22	0.020
	DN	IBRD		10/01/21	0.020	50,000	143	3,972.22	0.020
	DN	IBRD		10/01/21	0.040	50,000	178	9,888.89	0.041
	DN	IBRD		10/01/21	0.040	50,000	178	9,888.89	0.041
	DN	IBRD		10/01/21	0.040	50,000	178	9,888.89	0.041
	DN	IBRD		10/01/21	0.040	50,000	178	9,888.89	0.041
	DN	IBRD		10/01/21	0.030	50,000	189	7,875.00	0.030
	DN	IBRD		10/01/21	0.030	50,000	189	7,875.00	0.030
	DN	FHLB		10/01/21	0.035	50,000	190	9,236.11	0.035
	DN	FHLB		10/01/21	0.035	50,000	190	9,236.11	0.035
	DN	FHLB		10/01/21	0.050	50,000	197	13,680.56	0.051
	DN	FHLB		10/01/21	0.050	50,000	197	13,680.56	0.051
	DN	FHLB		10/01/21	0.050	50,000	197	13,680.56	0.051
	DN	FHLB		10/01/21	0.050	50,000	197	13,680.56	0.051
	DN	FHLB		10/01/21	0.045	50,000	217	13,562.50	0.046
	DN	FHLB		10/01/21	0.045	50,000	217	13,562.50	0.046
	DN	FHLB		10/01/21	0.045	50,000	217	13,562.50	0.046
	DN	FHLB		10/01/21	0.045	50,000	217	13,562.50	0.046
	DN	FHLB		10/01/21	0.080	50,000	290	32,222.22	0.081
	DN	FHLB		10/01/21	0.080	50,000	290	32,222.22	0.081
	DN	FHLB		10/01/21	0.080	50,000	291	32,333.33	0.081
	DN	FHLB		10/01/21	0.080	50,000	291	32,333.33	0.081
	DN	IFC		10/01/21	0.100	50,000	326	45,277.78	0.101
	DN	IFC		10/01/21	0.110	50,000	337	51,486.11	0.112
	DN	IFC		10/01/21	0.110	50,000	337	51,486.11	0.112
	DN	FHLB		10/01/21	0.120	50,000	350	58,333.33	0.122
	DN	FHLB		10/01/21	0.120	50,000	350	58,333.33	0.122
	YCD	DNB	0.060	10/01/21	0.060	50,000	10	833.33	0.061
	YCD	DNB	0.060	10/01/21	0.060	50,000	10	833.33	0.061
	YCD	MUFG BK	0.070	10/01/21	0.070	50,000	57	5,541.67	0.071
	YCD	MUFG BK	0.070	10/01/21	0.070	50,000	57	5,541.67	0.071
	YCD	KBC	0.090	10/01/21	0.090	50,000	74	9,250.00	0.091
	YCD	KBC	0.090	10/01/21	0.090	50,000	74	9,250.00	0.091
	YCD	SVENSKA	0.090	10/01/21	0.090	50,000	84	10,500.00	0.091
	YCD	SVENSKA	0.090	10/01/21	0.090	50,000	84	10,500.00	0.091
	YCD	SWEDBANK	0.080	10/01/21	0.080	50,000	92	10,222.22	0.081
	YCD	SWEDBANK	0.080	10/01/21	0.080	50,000	92	10,222.22	0.081
	YCD	DNB	0.090	10/01/21	0.090	50,000	92	11,500.00	0.091
	YCD	DNB	0.090	10/01/21	0.090	50,000	92	11,500.00	0.091
	YCD	SUMITOMO	0.100	10/01/21	0.100	50,000	92	12,777.78	0.101
	YCD	SUMITOMO	0.100	10/01/21	0.100	50,000	92	12,777.78	0.101
	YCD	NORINCHUK	0.100	10/01/21	0.100	50,000	92	12,777.78	0.101
	YCD	NORINCHUK	0.100	10/01/21	0.100	50,000	92	12,777.78	0.101
	YCD	SUMI TRUST	0.100	10/01/21	0.100	50,000	92	12,777.78	0.101
	YCD	SUMI TRUST	0.100	10/01/21	0.100	50,000	92	12,777.78	0.101

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/01/21	**REDEMPTIONS (Continued)**								
	YCD	MONTREAL	0.100	10/01/21	0.100	50,000	99	13,750.00	0.101
	YCD	MONTREAL	0.100	10/01/21	0.100	50,000	99	13,750.00	0.101
	YCD	BARCLAYS	0.060	10/01/21	0.060	50,000	107	8,916.67	0.061
	YCD	BARCLAYS	0.060	10/01/21	0.060	50,000	107	8,916.67	0.061
	YCD	MIZUHO	0.090	10/01/21	0.090	50,000	127	15,875.00	0.091
	YCD	MIZUHO	0.090	10/01/21	0.090	50,000	127	15,875.00	0.091
	YCD	SOC GEN	0.130	10/01/21	0.130	50,000	143	25,819.44	0.132
	YCD	SOC GEN	0.130	10/01/21	0.130	50,000	143	25,819.44	0.132
	YCD	FORTIS	0.150	10/01/21	0.150	50,000	144	30,000.00	0.152
	YCD	FORTIS	0.150	10/01/21	0.150	50,000	144	30,000.00	0.152
	YCD	CR AG CIB	0.130	10/01/21	0.130	50,000	150	27,083.33	0.132
	YCD	CR AG CIB	0.130	10/01/21	0.130	50,000	150	27,083.33	0.132
	YCD	BARCLAYS	0.190	10/01/21	0.190	50,000	156	41,166.67	0.193
	YCD	BARCLAYS	0.190	10/01/21	0.190	50,000	156	41,166.67	0.193
	YCD	BNP	0.160	10/01/21	0.160	50,000	157	34,888.89	0.162
	YCD	BNP	0.160	10/01/21	0.160	50,000	157	34,888.89	0.162
	YCD	SE BANKEN	0.150	10/01/21	0.150	50,000	161	33,541.67	0.152
	YCD	SE BANKEN	0.150	10/01/21	0.150	50,000	161	33,541.67	0.152
	YCD	NORDEA ABP	0.120	10/01/21	0.120	50,000	169	28,166.67	0.122
	YCD	NORDEA ABP	0.120	10/01/21	0.120	50,000	169	28,166.67	0.122
	YCD	FORTIS	0.160	10/01/21	0.160	50,000	169	37,555.56	0.162
	YCD	FORTIS	0.160	10/01/21	0.160	50,000	169	37,555.56	0.162
	YCD	RABOBANK	0.130	10/01/21	0.130	50,000	170	30,694.44	0.132
	YCD	RABOBANK	0.130	10/01/21	0.130	50,000	170	30,694.44	0.132
	YCD FR	NAT AUB	0.110	10/01/21	0.110	50,000	176	24,126.97	0.100
	YCD FR	NAT AUB	0.110	10/01/21	0.110	50,000	176	24,126.97	0.100
	YCD	SOC GEN	0.180	10/01/21	0.180	50,000	176	44,000.00	0.183
	YCD	SOC GEN	0.180	10/01/21	0.180	50,000	176	44,000.00	0.183
	YCD	CR SUISSE	0.230	10/01/21	0.230	50,000	186	59,416.67	0.233
	YCD	CR SUISSE	0.230	10/01/21	0.230	50,000	186	59,416.67	0.233
	YCD	CIC	0.160	10/01/21	0.160	50,000	192	42,666.67	0.162
	YCD	CIC	0.160	10/01/21	0.160	50,000	192	42,666.67	0.162
	YCD	TORONTO	0.170	10/01/21	0.170	50,000	192	45,333.33	0.172
	YCD	TORONTO	0.170	10/01/21	0.170	50,000	192	45,333.33	0.172
	YCD	NATIXIS	0.180	10/01/21	0.180	50,000	192	48,000.00	0.183
	YCD	NATIXIS	0.180	10/01/21	0.180	50,000	192	48,000.00	0.183
	YCD	CIBC	0.140	10/01/21	0.140	50,000	239	46,472.22	0.142
	YCD	CIBC	0.140	10/01/21	0.140	50,000	239	46,472.22	0.142
	YCD	RB CANADA	0.270	10/01/21	0.270	50,000	317	118,875.00	0.274
	YCD	RB CANADA	0.270	10/01/21	0.270	50,000	317	118,875.00	0.274
	YCD	RB CANADA	0.270	10/01/21	0.270	50,000	317	118,875.00	0.274
	YCD	SCOTIA	0.250	10/01/21	0.250	50,000	352	122,222.22	0.253
	YCD	SCOTIA	0.250	10/01/21	0.250	50,000	352	122,222.22	0.253

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/01/21	**NO PURCHASES**								
10/04/21	**NO REDEMPTIONS**								
10/04/21	**NO PURCHASES**								
10/05/21	**REDEMPTIONS**								
	TR	BILL		10/05/21	0.030	50,000	39	1,625.00	0.030
	TR	BILL		10/05/21	0.030	50,000	39	1,625.00	0.030
	TR	BILL		10/05/21	0.030	50,000	39	1,625.00	0.030
10/05/21	**PURCHASES**								
	CD	BOWEST	0.060	10/15/21	0.060	50,000			
	CD	BOWEST	0.060	10/15/21	0.060	50,000			
	CP	CR AG NY		10/06/21	0.070	50,000			
	CP	CR AG NY		10/06/21	0.070	50,000			
	CP	CR AG NY		10/06/21	0.070	50,000			
	CP	MUFG BK		10/15/21	0.040	50,000			
	CP	MUFG BK		10/15/21	0.040	50,000			
	CP	MUFG BK		10/15/21	0.040	50,000			
	CP	PROCTER		02/04/22	0.050	50,000			
	CP	PROCTER		02/04/22	0.050	50,000			
	CP	PROCTER		02/04/22	0.050	50,000			
	CP	BOFA		03/01/22	0.120	50,000			
	CP	BOFA		03/01/22	0.120	50,000			
	CP	BOFA		03/01/22	0.120	50,000			
	CP	TOYOTA		04/01/22	0.110	50,000			
	CP	TOYOTA		04/01/22	0.110	50,000			
	CP	ATLANTIC		04/01/22	0.130	50,000			
	CP	ATLANTIC		04/01/22	0.130	50,000			
	CP	CGMI		06/01/22	0.150	50,000			
	CP	CGMI		06/01/22	0.150	50,000			
	CP	JPM LLC		06/01/22	0.150	50,000			
	CP	JPM LLC		06/01/22	0.150	50,000			
	DN	FHLB		03/09/22	0.040	50,000			
	DN	FHLB		03/09/22	0.040	50,000			
	DN	IBRD		03/14/22	0.035	50,000			
	DN	IBRD		03/14/22	0.035	50,000			
	DN	FHLB		03/14/22	0.040	50,000			
	DN	FHLB		03/14/22	0.040	50,000			
	DN	IBRD		03/25/22	0.040	50,000			
	DN	IBRD		03/25/22	0.040	50,000			
	DN	IBRD		04/01/22	0.040	50,000			
	DN	IBRD		04/01/22	0.040	50,000			
	DN	IBRD		04/01/22	0.040	50,000			
	DN	IFC		04/27/22	0.040	50,000			
	DN	IFC		04/27/22	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 (%)
10/05/21	**PURCHASES (Continued)**								
	DN	IBRD		05/02/22	0.050	50,000			
	DN	IBRD		05/02/22	0.050	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	YCD	SUMI TRUST	0.060	10/15/21	0.060	50,000			
	YCD	SUMI TRUST	0.060	10/15/21	0.060	50,000			
	YCD	ANZ	0.110	04/01/22	0.110	50,000			
	YCD	ANZ	0.110	04/01/22	0.110	50,000			
10/06/21	**REDEMPTIONS**								
	CP	CR AG NY		10/06/21	0.070	50,000	1	97.22	0.071
	CP	CR AG NY		10/06/21	0.070	50,000	1	97.22	0.071
	CP	CR AG NY		10/06/21	0.070	50,000	1	97.22	0.071
	CP	MUFG BK		10/06/21	0.050	50,000	14	972.22	0.051
	CP	MUFG BK		10/06/21	0.050	50,000	14	972.22	0.051
	DN	FHLB		10/06/21	0.035	50,000	48	2,333.33	0.035
	DN	FHLB		10/06/21	0.035	50,000	48	2,333.33	0.035
	DN	FHLB		10/06/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/06/21	0.040	50,000	56	3,111.11	0.041
	YCD	MUFG BK	0.160	10/06/21	0.160	50,000	159	35,333.33	0.162
	YCD	MUFG BK	0.160	10/06/21	0.160	50,000	159	35,333.33	0.162
10/06/21	**PURCHASES**								
	CP	MUFG BK		10/15/21	0.040	50,000			
	CP	MUFG BK		10/15/21	0.040	50,000			
	CP	BOFA		04/01/22	0.140	50,000			
	CP	BOFA		04/01/22	0.140	50,000			
	CP	JPM LLC		07/01/22	0.170	50,000			
	CP	JPM LLC		07/01/22	0.170	50,000			
	DN	IBRD		03/25/22	0.040	50,000			
	DN	IBRD		03/25/22	0.040	50,000			
10/07/21	**REDEMPTIONS**								
	DEB	FNMA	1.375	10/07/21	0.051	50,000	206	14,413.89	0.051
	DEB	FNMA	1.375	10/07/21	0.086	50,000	252	30,020.83	0.086
	DEB	FNMA	1.375	10/07/21	0.086	50,000	252	30,020.83	0.086
	DEB	FNMA	1.375	10/07/21	0.086	50,000	252	30,020.83	0.086
	DEB	FNMA	1.375	10/07/21	0.128	50,000	385	68,194.44	0.128
	DEB	FNMA	1.375	10/07/21	0.128	50,000	385	68,194.44	0.128

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/07/21	**REDEMPTIONS (Continued)**								
	TR	BILL		10/07/21	0.023	50,000	170	5,312.50	0.023
	TR	BILL		10/07/21	0.023	50,000	170	5,312.50	0.023
	TR	BILL		10/07/21	0.023	50,000	170	5,312.50	0.023
	TR	BILL		10/07/21	0.025	50,000	170	5,902.78	0.025
	TR	BILL		10/07/21	0.025	50,000	170	5,902.78	0.025
	TR	BILL		10/07/21	0.025	50,000	170	5,902.78	0.025
	TR	BILL		10/07/21	0.030	50,000	170	7,083.33	0.030
	TR	BILL		10/07/21	0.030	50,000	170	7,083.33	0.030
	TR	BILL		10/07/21	0.030	50,000	170	7,083.33	0.030
	TR	BILL		10/07/21	0.122	50,000	338	57,272.22	0.124
	TR	BILL		10/07/21	0.122	50,000	338	57,272.22	0.124
	TR	BILL		10/07/21	0.123	50,000	338	57,741.67	0.125
	TR	BILL		10/07/21	0.123	50,000	338	57,741.67	0.125
	TR	BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
	TR	BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
	TR	BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
	TR	BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
	TR	BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
	TR	BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
	TR	BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
	TR	BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
	TR	BILL		10/07/21	0.125	50,000	358	62,152.78	0.127
	TR	BILL		10/07/21	0.125	50,000	358	62,152.78	0.127
	TR	BILL		10/07/21	0.125	50,000	358	62,152.78	0.127
	TR	BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
	TR	BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
	TR	BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
	TR	BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
	TR	BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
	TR	BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
10/07/21	**PURCHASES**								
	CP	VERSAILLES		02/11/22	0.110	50,000			
	CP	PROCTER		02/25/22	0.060	50,000			
	CP	PROCTER		02/25/22	0.060	50,000			
	DEB	FHLB	0.035	02/01/22	0.045	50,000			
	DEB	FHLB	0.035	02/01/22	0.045	50,000			
	DEB	FHLB	0.035	02/01/22	0.045	50,000			
	DN	IBRD		04/01/22	0.040	50,000			
	DN	IBRD		04/01/22	0.040	50,000			
	DN	IBRD		04/01/22	0.050	50,000			
	DN	IBRD		04/01/22	0.050	50,000			
	TR	BILL		02/01/22	0.040	50,000			
	TR	BILL		02/01/22	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 (%)
10/07/21	**PURCHASES (Continued)**								
	TR	BILL		02/01/22	0.040	50,000			
	TR	BILL		02/01/22	0.040	50,000			
	TR	BILL		02/01/22	0.040	50,000			
	TR	BILL		02/01/22	0.040	50,000			
	TR	BILL		10/06/22	0.085	50,000			
	TR	BILL		10/06/22	0.085	50,000			
	TR	BILL		10/06/22	0.085	50,000			
	TR	BILL		10/06/22	0.085	50,000			
	TR	BILL		10/06/22	0.085	50,000			
	TR	BILL		10/06/22	0.085	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	NOTE	0.250	09/30/23	0.288	50,000			
	TR	NOTE	0.250	09/30/23	0.288	50,000			
	TR	NOTE	0.250	09/30/23	0.288	50,000			
	TR	NOTE	0.250	09/30/23	0.288	50,000			
	TR	NOTE	0.250	09/30/23	0.288	50,000			
	TR	NOTE	0.250	09/30/23	0.288	50,000			
	TR	NOTE	0.250	09/30/23	0.303	50,000			
	TR	NOTE	0.250	09/30/23	0.303	50,000			
	TR	NOTE	0.250	09/30/23	0.303	50,000			
	TR	NOTE	0.250	09/30/23	0.303	50,000			
	TR	NOTE	0.250	09/30/23	0.303	50,000			
	TR	NOTE	0.250	09/30/23	0.303	50,000			
	YCD	DNB	0.060	10/15/21	0.060	50,000			
	YCD	DNB	0.060	10/15/21	0.060	50,000			
	YCD	DNB	0.060	10/15/21	0.060	50,000			
	YCD	MUFG BK	0.080	12/08/21	0.080	50,000			
	YCD	MUFG BK	0.080	12/08/21	0.080	50,000			
	YCD	NORINCHUK	0.120	02/04/22	0.120	50,000			
	YCD	NORINCHUK	0.120	02/04/22	0.120	50,000			
	YCD	SUMITOMO	0.120	02/07/22	0.120	50,000			
	YCD	SUMITOMO	0.120	02/07/22	0.120	50,000			
	YCD	CIC	0.110	04/01/22	0.110	50,000			
	YCD	CIC	0.110	04/01/22	0.110	50,000			
	YCD	SOC GEN	0.130	04/01/22	0.130	50,000			
	YCD	SOC GEN	0.130	04/01/22	0.130	50,000			
	YCD	NATIXIS	0.130	04/08/22	0.130	50,000			
	YCD	NATIXIS	0.130	04/08/22	0.130	50,000			
	YCD	BARCLAYS	0.190	06/01/22	0.190	50,000			
	YCD	BARCLAYS	0.190	06/01/22	0.190	50,000			
	YCD	BARCLAYS	0.190	06/01/22	0.190	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/08/21	**SALES**								
	TR	BILL		02/24/22	0.055	50,000	200	16,454.86	0.060
	TR	BILL		02/24/22	0.055	50,000	204	16,774.30	0.060
	TR	BILL		02/24/22	0.055	50,000	204	16,774.30	0.060
	TR	BILL		02/24/22	0.055	50,000	204	16,774.30	0.060
10/08/21	**REDEMPTIONS**								
	CP	APPLE		10/08/21	0.060	50,000	78	6,500.00	0.061
	CP	APPLE		10/08/21	0.060	50,000	78	6,500.00	0.061
	CP	PROCTER		10/08/21	0.050	5,000	84	583.33	0.051
	CP	PROCTER		10/08/21	0.050	50,000	84	5,833.33	0.051
	CP	PROCTER		10/08/21	0.050	50,000	84	5,833.33	0.051
	CP	VERSAILLES		10/08/21	0.110	50,000	102	15,583.33	0.112
	CP	CHARIOT		10/08/21	0.080	50,000	121	13,444.44	0.081
	CP	CHARIOT		10/08/21	0.110	50,000	141	21,541.67	0.112
	CP	CHARIOT		10/08/21	0.110	50,000	141	21,541.67	0.112
	CP	OLD LINE		10/08/21	0.160	50,000	183	40,666.67	0.162
	DEB	FHLB	0.040	10/08/21	0.041	50,000	78	4,337.22	0.041
	DEB	FHLB	0.040	10/08/21	0.041	50,000	78	4,337.22	0.041
	DN	FHLB		10/08/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/08/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/08/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/08/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/08/21	0.040	50,000	81	4,500.00	0.041
	DN	FHLB		10/08/21	0.040	50,000	81	4,500.00	0.041
	DN	FHLB		10/08/21	0.040	50,000	98	5,444.44	0.041
	DN	FHLB		10/08/21	0.040	50,000	98	5,444.44	0.041
	DN	FHLB		10/08/21	0.040	50,000	98	5,444.44	0.041
	DN	IFC		10/08/21	0.030	50,000	176	7,333.33	0.030
	DN	IFC		10/08/21	0.030	50,000	176	7,333.33	0.030
	DN	FHLB		10/08/21	0.030	50,000	179	7,458.33	0.030
	DN	FHLB		10/08/21	0.030	50,000	179	7,458.33	0.030
	DN	FHLB		10/08/21	0.030	50,000	179	7,458.33	0.030
	YCD	BNP	0.100	10/08/21	0.100	50,000	87	12,083.33	0.101
	YCD	BNP	0.100	10/08/21	0.100	50,000	87	12,083.33	0.101
10/08/21	**PURCHASES**								
	CB CL	BOFA	1.150	09/10/26	1.425	9,000			
	DN	FHLB		03/25/22	0.035	50,000			
	DN	FHLB		03/25/22	0.035	50,000			
10/11/21	**NO REDEMPTIONS**								
10/11/21	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/12/21	**REDEMPTIONS**								
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
	TR	BILL		10/12/21	0.027	50,000	119	4,379.86	0.027
	TR	BILL		10/12/21	0.027	50,000	119	4,379.86	0.027
	TR	BILL		10/12/21	0.027	50,000	119	4,379.86	0.027
	TR	BILL		10/12/21	0.027	50,000	119	4,379.86	0.027
10/12/21	**PURCHASES**								
	DEB	IADB	1.750	09/14/22	0.101	50,000			
	DEB	IADB	3.000	09/26/22	0.117	50,000			
	DN	FHLB		02/22/22	0.035	50,000			
	DN	FHLB		02/22/22	0.035	50,000			
	DN	FHLB		03/25/22	0.035	50,000			
	DN	FHLB		03/25/22	0.035	50,000			
	DN	FHLB		04/08/22	0.045	50,000			
	DN	FHLB		04/08/22	0.045	50,000			
	DN	FHLB		04/08/22	0.045	50,000			
	TR	BILL		02/08/22	0.050	50,000			
	TR	BILL		02/08/22	0.050	50,000			
	TR	BILL		02/08/22	0.050	50,000			
	TR	BILL		02/08/22	0.050	50,000			
	TR	BILL		02/08/22	0.050	50,000			
	TR	BILL		02/08/22	0.050	50,000			
	TR	NOTE	0.250	09/30/23	0.338	50,000			
	TR	NOTE	0.250	09/30/23	0.338	50,000			
	TR	NOTE	0.250	09/30/23	0.338	50,000			
	TR	NOTE	0.250	09/30/23	0.338	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/12/21	**PURCHASES (Continued)**								
	TR	NOTE	0.375	09/15/24	0.602	50,000			
	TR	NOTE	0.375	09/15/24	0.602	50,000			
	TR	NOTE	0.375	09/15/24	0.602	50,000			
	TR	NOTE	0.375	09/15/24	0.602	50,000			
10/13/21	**REDEMPTION**								
	DEB	FHLB	0.125	10/13/21	0.132	50,000	362	65,316.67	0.132
10/13/21	**PURCHASES**								
	CB	JPM CHASE	3.250	09/23/22	0.173	50,000			
	CP	BOFA		03/25/22	0.120	50,000			
	CP	BOFA		03/25/22	0.120	50,000			
	CP	BOFA		03/25/22	0.120	50,000			
	CP	BOFA		03/25/22	0.120	50,000			
	DEB	FFCB	0.050	06/24/22	0.059	50,000			
	DEB	FFCB	0.050	06/24/22	0.059	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.093	50,000			
	TR	BILL		10/06/22	0.093	50,000			
	TR	BILL		10/06/22	0.093	50,000			
	YCD	CR AG CIB	0.130	04/25/22	0.130	50,000			
	YCD	CR AG CIB	0.130	04/25/22	0.130	50,000			
10/14/21	**NO REDEMPTIONS**								
10/14/21	**PURCHASES**								
	CP	PROCTER		03/02/22	0.070	50,000			
	DEB	FHLB	0.050	03/14/22	0.052	50,000			
	DEB	FHLB	0.050	03/14/22	0.052	50,000			
	DEB	FHLB	0.050	03/14/22	0.052	50,000			
	DEB	FHLB	0.050	03/14/22	0.052	50,000			
	DEB	FNMA	1.375	09/06/22	0.076	50,000			
	DEB	FNMA	1.375	09/06/22	0.076	50,000			
	DN	IFC		05/26/22	0.050	50,000			
	DN	IFC		05/26/22	0.050	50,000			
	DN	FHLB		06/01/22	0.040	50,000			
	DN	FHLB		06/01/22	0.040	50,000			
	DN	IFC		06/01/22	0.050	50,000			
	DN	IFC		06/01/22	0.050	50,000			
	TR	BILL		02/01/22	0.043	50,000			
	TR	BILL		02/01/22	0.043	50,000			
	TR	BILL		02/01/22	0.043	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/14/21	**PURCHASES (Continued)**								
	TR	BILL		02/01/22	0.043	50,000			
	TR	BILL		02/01/22	0.043	50,000			
	TR	BILL		02/01/22	0.043	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/08/22	0.045	50,000			
	TR	BILL		02/08/22	0.045	50,000			
	TR	BILL		02/08/22	0.045	50,000			
	TR	BILL		02/08/22	0.045	50,000			
	TR	BILL		02/08/22	0.045	50,000			
	TR	BILL		02/08/22	0.045	50,000			
	TR	BILL		02/08/22	0.045	50,000			
	TR	BILL		02/08/22	0.045	50,000			
	TR	BILL		02/08/22	0.045	50,000			
	TR	BILL		10/06/22	0.088	50,000			
	TR	BILL		10/06/22	0.088	50,000			
	TR	BILL		10/06/22	0.088	50,000			
	TR	BILL		10/06/22	0.088	50,000			
	TR	BILL		10/06/22	0.088	50,000			
	TR	BILL		10/06/22	0.088	50,000			
	TR	NOTE	0.250	09/30/23	0.358	50,000			
	TR	NOTE	0.250	09/30/23	0.358	50,000			
	TR	NOTE	0.250	09/30/23	0.358	50,000			
	TR	NOTE	0.250	09/30/23	0.358	50,000			
	TR	NOTE	0.250	09/30/23	0.358	50,000			
	TR	NOTE	0.250	09/30/23	0.358	50,000			
	TR	NOTE	0.250	09/30/23	0.358	50,000			
	TR	NOTE	0.250	09/30/23	0.358	50,000			
	TR	NOTE	0.250	09/30/23	0.358	50,000			
	TR	NOTE	0.375	08/15/24	0.589	50,000			
	TR	NOTE	0.375	08/15/24	0.589	50,000			
	TR	NOTE	0.375	08/15/24	0.589	50,000			
	TR	NOTE	0.375	08/15/24	0.589	50,000			
	TR	NOTE	0.375	08/15/24	0.589	50,000			
	YCD	BNP	0.170	05/02/22	0.170	50,000			
	YCD	BNP	0.170	05/02/22	0.170	50,000			
	YCD	BNP	0.170	05/02/22	0.170	50,000			
10/15/21	**REDEMPTIONS**								
	CD	BOWEST	0.060	10/15/21	0.060	50,000	10	833.33	0.061
	CD	BOWEST	0.060	10/15/21	0.060	50,000	10	833.33	0.061
	CP	MUFG BK		10/15/21	0.040	50,000	9	500.00	0.041
	CP	MUFG BK		10/15/21	0.040	50,000	9	500.00	0.041

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/15/21	**REDEMPTIONS (Continued)**								
	CP	MUFG BK		10/15/21	0.040	50,000	10	555.56	0.041
	CP	MUFG BK		10/15/21	0.040	50,000	10	555.56	0.041
	CP	MUFG BK		10/15/21	0.040	50,000	10	555.56	0.041
	TR	BILL		10/15/21	0.045	50,000	25	1,562.50	0.046
	TR	BILL		10/15/21	0.045	50,000	25	1,562.50	0.046
	TR	BILL		10/15/21	0.045	50,000	25	1,562.50	0.046
	TR	BILL		10/15/21	0.050	50,000	25	1,736.11	0.051
	TR	BILL		10/15/21	0.050	50,000	25	1,736.11	0.051
	TR	BILL		10/15/21	0.050	50,000	25	1,736.11	0.051
	TR	BILL		10/15/21	0.045	50,000	30	1,875.00	0.046
	TR	BILL		10/15/21	0.045	50,000	30	1,875.00	0.046
	TR	BILL		10/15/21	0.050	50,000	30	2,083.33	0.051
	TR	BILL		10/15/21	0.050	50,000	30	2,083.33	0.051
	TR	BILL		10/15/21	0.050	50,000	30	2,083.33	0.051
	TR	BILL		10/15/21	0.043	50,000	56	3,305.56	0.043
	TR	BILL		10/15/21	0.043	50,000	56	3,305.56	0.043
	TR	BILL		10/15/21	0.043	50,000	56	3,305.56	0.043
	TR	BILL		10/15/21	0.061	50,000	57	4,829.17	0.062
	TR	BILL		10/15/21	0.061	50,000	57	4,829.17	0.062
	TR	BILL		10/15/21	0.061	50,000	57	4,829.17	0.062
	TR	BILL		10/15/21	0.063	50,000	57	4,947.92	0.063
	TR	BILL		10/15/21	0.063	50,000	57	4,947.92	0.063
	TR	BILL		10/15/21	0.063	50,000	57	4,947.92	0.063
	TR	NOTE	2.875	10/15/21	1.620	50,000	680	1,530,161.37	1.610
	TR	NOTE	2.875	10/15/21	1.620	50,000	680	1,530,161.37	1.610
	TR	NOTE	2.875	10/15/21	1.620	50,000	680	1,530,161.37	1.610
	TR	NOTE	2.875	10/15/21	1.620	50,000	680	1,530,161.37	1.610
	TR	NOTE	2.875	10/15/21	1.656	50,000	715	1,644,189.72	1.645
	TR	NOTE	2.875	10/15/21	1.656	50,000	715	1,644,189.72	1.645
	YCD	DNB	0.060	10/15/21	0.060	50,000	8	666.67	0.061
	YCD	DNB	0.060	10/15/21	0.060	50,000	8	666.67	0.061
	YCD	DNB	0.060	10/15/21	0.060	50,000	8	666.67	0.061
	YCD	SUMI TRUST	0.060	10/15/21	0.060	50,000	10	833.33	0.061
	YCD	SUMI TRUST	0.060	10/15/21	0.060	50,000	10	833.33	0.061
	YCD	MIZUHO	0.060	10/15/21	0.060	50,000	31	2,583.33	0.061
	YCD	MIZUHO	0.060	10/15/21	0.060	50,000	31	2,583.33	0.061
10/15/21	**PURCHASES**								
	CP	BOFA		02/25/22	0.100	50,000			
	CP	SCOTIA NY		06/24/22	0.170	50,000			
	CP	SCOTIA NY		06/24/22	0.170	50,000			
	DN	FHLB		06/01/22	0.040	50,000			
	DN	FHLB		06/01/22	0.040	50,000			
	TR	NOTE	0.625	10/15/24	0.657	50,000			
	TR	NOTE	0.625	10/15/24	0.657	50,000			
	TR	NOTE	0.625	10/15/24	0.657	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/15/21	**PURCHASES (Continued)**								
	TR	NOTE	0.625	10/15/24	0.659	50,000			
	TR	NOTE	0.625	10/15/24	0.659	50,000			
	TR	NOTE	0.625	10/15/24	0.659	50,000			
	YCD	ANZ	0.130	06/01/22	0.130	50,000			
	YCD	ANZ	0.130	06/01/22	0.130	50,000			
10/18/21	**REDEMPTIONS**								
	YCD	SUMITOMO	0.050	10/18/21	0.050	50,000	38	2,638.89	0.051
	YCD	SUMITOMO	0.050	10/18/21	0.050	50,000	38	2,638.89	0.051
	YCD	SUMITOMO	0.050	10/18/21	0.050	50,000	38	2,638.89	0.051
10/18/21	**PURCHASES**								
	DN	FHLB		03/02/22	0.040	50,000			
	TR	NOTE	0.125	10/15/23	0.435	50,000			
	TR	NOTE	0.125	10/15/23	0.435	50,000			
	TR	NOTE	0.125	10/15/23	0.435	50,000			
	YCD	ANZ	0.130	06/30/22	0.130	50,000			
	YCD	ANZ	0.130	06/30/22	0.130	50,000			
10/19/21	**REDEMPTIONS**								
	DEB	FHLB	0.125	10/19/21	0.127	50,000	356	61,787.50	0.127
	TR	BILL		10/19/21	0.043	50,000	117	6,906.25	0.043
	TR	BILL		10/19/21	0.043	50,000	117	6,906.25	0.043
	TR	BILL		10/19/21	0.045	50,000	117	7,312.50	0.046
	TR	BILL		10/19/21	0.045	50,000	117	7,312.50	0.046
	TR	BILL		10/19/21	0.040	50,000	118	6,555.56	0.041
	TR	BILL		10/19/21	0.040	50,000	118	6,555.56	0.041
	TR	BILL		10/19/21	0.040	50,000	118	6,555.56	0.041
	TR	BILL		10/19/21	0.041	50,000	118	6,719.44	0.042
	TR	BILL		10/19/21	0.041	50,000	118	6,719.44	0.042
	TR	BILL		10/19/21	0.041	50,000	118	6,719.44	0.042
	TR	BILL		10/19/21	0.042	50,000	118	6,883.33	0.043
	TR	BILL		10/19/21	0.042	50,000	118	6,883.33	0.043
	TR	BILL		10/19/21	0.042	50,000	118	6,883.33	0.043
	TR	BILL		10/19/21	0.043	50,000	119	7,106.94	0.044
	TR	BILL		10/19/21	0.043	50,000	119	7,106.94	0.044
	TR	BILL		10/19/21	0.043	50,000	119	7,106.94	0.044
	TR	BILL		10/19/21	0.045	50,000	119	7,354.86	0.045
	TR	BILL		10/19/21	0.045	50,000	119	7,354.86	0.045
	TR	BILL		10/19/21	0.045	50,000	119	7,354.86	0.045
	TR	BILL		10/19/21	0.045	50,000	119	7,437.50	0.046
	TR	BILL		10/19/21	0.045	50,000	119	7,437.50	0.046
	TR	BILL		10/19/21	0.045	50,000	119	7,437.50	0.046

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/19/21	**PURCHASES**								
	CP	MUFG BK		12/01/21	0.070	50,000			
	CP	MUFG BK		12/01/21	0.070	50,000			
	CP	MUFG BK		12/01/21	0.070	50,000			
	CP	CHARIOT		03/01/22	0.110	50,000			
	CP	CHARIOT		03/01/22	0.110	50,000			
	CP	COCA COLA		03/09/22	0.060	50,000			
	CP	COCA COLA		03/09/22	0.060	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	YCD	DNB	0.060	11/23/21	0.060	50,000			
	YCD	DNB	0.060	11/23/21	0.060	50,000			
	YCD	CR AG CIB	0.080	12/01/21	0.080	50,000			
	YCD	CR AG CIB	0.080	12/01/21	0.080	50,000			
	YCD	CR AG CIB	0.080	12/01/21	0.080	50,000			
	YCD	SUMI TRUST	0.155	02/14/22	0.155	50,000			
	YCD	SUMI TRUST	0.155	02/14/22	0.155	50,000			
10/20/21	**NO REDEMPTIONS**								
10/20/21	**PURCHASES**								
	CD	BOWEST	0.060	12/01/21	0.060	50,000			
	CD	BOWEST	0.060	12/01/21	0.060	50,000			
	CP	MIZUHO NY		12/01/21	0.050	50,000			
	CP	MIZUHO NY		12/01/21	0.050	50,000			
	CP	PROCTER		03/02/22	0.080	50,000			
	CP	COCA COLA		05/26/22	0.080	50,000			
	DEB	FHLB	0.030	11/05/21	0.030	50,000			
	DEB	FHLB	0.030	11/05/21	0.030	50,000			
	DN	IFC		05/02/22	0.045	50,000			
	DN	IFC		05/02/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	NOTE	0.125	09/15/23	0.381	50,000			
	TR	NOTE	0.125	09/15/23	0.381	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/20/21	**PURCHASES (Continued)**								
	TR	NOTE	0.125	09/15/23	0.381	50,000			
	TR	NOTE	0.125	09/15/23	0.381	50,000			
	TR	NOTE	0.125	09/15/23	0.382	50,000			
	TR	NOTE	0.125	09/15/23	0.382	50,000			
	TR	NOTE	0.125	09/15/23	0.382	50,000			
	TR	NOTE	0.125	09/15/23	0.382	50,000			
10/21/21	**REDEMPTIONS**								
	DN	IFC		10/21/21	0.035	50,000	196	9,527.78	0.035
	DN	IFC		10/21/21	0.035	50,000	196	9,527.78	0.035
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.012	50,000	148	2,466.67	0.012
	TR	BILL		10/21/21	0.012	50,000	148	2,466.67	0.012
	TR	BILL		10/21/21	0.012	50,000	148	2,466.67	0.012
	TR	BILL		10/21/21	0.010	50,000	156	2,166.67	0.010
	TR	BILL		10/21/21	0.010	50,000	156	2,166.67	0.010
	TR	BILL		10/21/21	0.010	50,000	156	2,166.67	0.010
	TR	BILL		10/21/21	0.010	50,000	161	2,236.11	0.010
	TR	BILL		10/21/21	0.010	50,000	161	2,236.11	0.010
	TR	BILL		10/21/21	0.013	50,000	161	2,795.14	0.013
	TR	BILL		10/21/21	0.013	50,000	161	2,795.14	0.013
	TR	BILL		10/21/21	0.025	50,000	169	5,868.06	0.025
	TR	BILL		10/21/21	0.025	50,000	169	5,868.06	0.025
	TR	BILL		10/21/21	0.025	50,000	169	5,868.06	0.025
	TR	BILL		10/21/21	0.025	50,000	169	5,868.06	0.025
	TR	BILL		10/21/21	0.020	50,000	170	4,722.22	0.020
	TR	BILL		10/21/21	0.020	50,000	170	4,722.22	0.020
	TR	BILL		10/21/21	0.021	50,000	170	4,958.33	0.021
	TR	BILL		10/21/21	0.021	50,000	170	4,958.33	0.021
	TR	BILL		10/21/21	0.015	50,000	171	3,562.50	0.015
	TR	BILL		10/21/21	0.015	50,000	171	3,562.50	0.015
	TR	BILL		10/21/21	0.015	50,000	171	3,562.50	0.015
	TR	BILL		10/21/21	0.015	50,000	171	3,562.50	0.015
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/21/21	**REDEMPTIONS (Continued)**								
	TR	BILL		10/21/21	0.021	50,000	176	5,133.33	0.021
	TR	BILL		10/21/21	0.021	50,000	176	5,133.33	0.021
	TR	BILL		10/21/21	0.021	50,000	176	5,133.33	0.021
	TR	BILL		10/21/21	0.030	50,000	178	7,416.67	0.030
	TR	BILL		10/21/21	0.030	50,000	178	7,416.67	0.030
	TR	BILL		10/21/21	0.030	50,000	178	7,416.67	0.030
	TR	BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
	TR	BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
	TR	BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
	TR	BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
	TR	BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
	TR	BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
	TR	BILL		10/21/21	0.028	50,000	182	6,951.39	0.028
	TR	BILL		10/21/21	0.028	50,000	182	6,951.39	0.028
	TR	BILL		10/21/21	0.028	50,000	182	6,951.39	0.028
	TR	BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
	TR	BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
	TR	BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
	TR	BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
	TR	BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
	TR	BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
	TR	BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
	TR	BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
	TR	BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
	TR	BILL		10/21/21	0.031	50,000	182	7,836.11	0.031
	TR	BILL		10/21/21	0.031	50,000	182	7,836.11	0.031
	TR	BILL		10/21/21	0.037	50,000	182	9,352.78	0.038
	TR	BILL		10/21/21	0.037	50,000	182	9,352.78	0.038
	TR	BILL		10/21/21	0.038	50,000	182	9,479.17	0.038
	TR	BILL		10/21/21	0.038	50,000	182	9,479.17	0.038
10/21/21	**PURCHASES**								
	CP	APPLE		12/01/21	0.040	50,000			
	CP	THUNDER		02/11/22	0.110	50,000			
	DEB	FHLB	0.035	11/29/21	0.035	50,000			
	DN	IFC		03/04/22	0.045	50,000			
	DN	IFC		03/04/22	0.045	50,000			
	DN	FHLB		03/25/22	0.040	50,000			
	DN	FHLB		03/25/22	0.040	50,000			
	DN	FHLB		03/28/22	0.040	50,000			
	DN	FHLB		03/28/22	0.040	50,000			
	TR	BILL		02/01/22	0.040	50,000			
	TR	BILL		02/01/22	0.040	50,000			
	TR	BILL		02/01/22	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 (%)
10/21/21	**PURCHASES (Continued)**								
	TR	BILL		02/01/22	0.040	50,000			
	TR	BILL		02/01/22	0.040	50,000			
	TR	BILL		02/01/22	0.040	50,000			
	TR	BILL		02/01/22	0.042	50,000			
	TR	BILL		02/01/22	0.042	50,000			
	TR	BILL		02/01/22	0.042	50,000			
	TR	BILL		02/08/22	0.039	50,000			
	TR	BILL		02/08/22	0.039	50,000			
	TR	BILL		02/08/22	0.039	50,000			
	TR	BILL		02/08/22	0.040	50,000			
	TR	BILL		02/08/22	0.040	50,000			
	TR	BILL		02/08/22	0.040	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	NOTE	0.250	09/30/23	0.412	50,000			
	TR	NOTE	0.250	09/30/23	0.412	50,000			
	TR	NOTE	0.250	09/30/23	0.412	50,000			
	TR	NOTE	1.500	09/30/24	0.726	50,000			
	TR	NOTE	1.500	09/30/24	0.726	50,000			
	TR	NOTE	1.500	09/30/24	0.726	50,000			
	TR	NOTE	1.500	09/30/24	0.726	50,000			
	TR	NOTE	0.625	10/15/24	0.702	50,000			
	TR	NOTE	0.625	10/15/24	0.702	50,000			
	TR	NOTE	0.625	10/15/24	0.702	50,000			
	TR	NOTE	0.625	10/15/24	0.702	50,000			
	TR	NOTE	0.625	10/15/24	0.702	50,000			
	TR	NOTE	0.625	10/15/24	0.702	50,000			
	TR	NOTE	0.625	10/15/24	0.702	50,000			
	TR	NOTE	0.625	10/15/24	0.702	50,000			
	TR	NOTE	0.625	10/15/24	0.703	50,000			
	TR	NOTE	0.625	10/15/24	0.703	50,000			
	TR	NOTE	0.625	10/15/24	0.703	50,000			
	TR	NOTE	0.625	10/15/24	0.703	50,000			
	YCD	DNB	0.060	12/01/21	0.060	50,000			
	YCD	DNB	0.060	12/01/21	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 (%)
10/21/21	**PURCHASES (Continued)**								
	YCD	MUFG BK	0.080	12/01/21	0.080	50,000			
	YCD	MUFG BK	0.080	12/01/21	0.080	50,000			
	YCD	SUMITOMO	0.110	02/04/22	0.110	50,000			
	YCD	SUMITOMO	0.110	02/04/22	0.110	50,000			
	YCD	BARCLAYS	0.140	03/28/22	0.140	50,000			
	YCD	BARCLAYS	0.140	03/28/22	0.140	50,000			
10/22/21	**REDEMPTIONS**								
	CP	PROCTER		10/22/21	0.050	50,000	91	6,319.44	0.051
	CP	JUPITER		10/22/21	0.100	50,000	98	13,611.11	0.101
	DEB	FHLB	0.040	10/22/21	0.036	50,000	182	8,849.44	0.035
	DN	FHLB		10/22/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/22/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/22/21	0.043	50,000	91	5,434.72	0.044
	DN	FHLB		10/22/21	0.043	50,000	91	5,434.72	0.044
	DN	FHLB		10/22/21	0.020	50,000	128	3,555.56	0.020
	DN	FHLB		10/22/21	0.020	50,000	128	3,555.56	0.020
	DN	FHLB		10/22/21	0.025	50,000	179	6,215.28	0.025
	YCD	CB AUS	0.110	10/22/21	0.110	50,000	183	27,958.33	0.112
	YCD	CB AUS	0.110	10/22/21	0.110	50,000	183	27,958.33	0.112
10/22/21	**PURCHASES**								
	CP	SOC GEN NY		12/01/21	0.060	50,000			
	CP	SOC GEN NY		12/01/21	0.060	50,000			
	CP	CR AG NY		12/01/21	0.090	50,000			
	CP	CR AG NY		12/01/21	0.090	50,000			
	CP	PROCTER		03/09/22	0.070	50,000			
	CP	PROCTER		03/09/22	0.070	50,000			
	TR	NOTE	0.250	09/30/23	0.457	50,000			
	TR	NOTE	0.250	09/30/23	0.457	50,000			
	YCD	SUMI TRUST	0.075	12/01/21	0.075	50,000			
	YCD	SUMI TRUST	0.075	12/01/21	0.075	50,000			
	YCD	NORINCHUK	0.080	12/01/21	0.080	50,000			
	YCD	NORINCHUK	0.080	12/01/21	0.080	50,000			
10/25/21	**SALES**								
	TR	BILL		02/24/22	0.055	50,000	216	17,673.62	0.060
	TR	BILL		02/24/22	0.055	50,000	217	17,753.48	0.060
	TR	BILL		02/24/22	0.055	50,000	217	17,753.48	0.060
	TR	BILL		02/24/22	0.059	50,000	221	18,109.72	0.060
	TR	BILL		02/24/22	0.059	50,000	221	18,109.72	0.060
	TR	BILL		02/24/22	0.059	50,000	221	18,109.72	0.060

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/25/21	**REDEMPTIONS**								
	CD	BOWEST	0.070	10/25/21	0.070	50,000	236	2,527.78	0.071
	CD	BOWEST	0.070	10/25/21	0.070	50,000	236	2,527.78	0.071
	CP	APPLE		10/25/21	0.060	5,000	94	783.33	0.061
	CP	APPLE		10/25/21	0.060	50,000	94	7,833.33	0.061
	CP	APPLE		10/25/21	0.060	50,000	94	7,833.33	0.061
	CP	JUPITER		10/25/21	0.100	50,000	95	13,194.44	0.101
	CP	GOTHAM		10/25/21	0.100	50,000	102	14,166.67	0.101
	DEB	FHLB	0.030	10/25/21	0.030	50,000	180	7,475.00	0.030
	DEB	FHLB	0.030	10/25/21	0.030	50,000	180	7,475.00	0.030
	DEB	FHLB	0.035	10/25/21	0.036	50,000	180	8,754.17	0.036
	DEB	FHLB	0.035	10/25/21	0.036	50,000	180	8,754.17	0.036
	DEB FR	IADB	2.470	10/25/21	2.470	50,000	1,096	1,979,804.23	1.322
	DN	IBRD		10/25/21	0.040	50,000	104	5,777.78	0.041
	DN	IBRD		10/25/21	0.040	50,000	104	5,777.78	0.041
	DN	FHLB		10/25/21	0.045	50,000	116	7,250.00	0.046
	DN	FHLB		10/25/21	0.045	50,000	116	7,250.00	0.046
	DN	FHLB		10/25/21	0.045	50,000	130	8,125.00	0.046
	DN	FHLB		10/25/21	0.045	50,000	130	8,125.00	0.046
	DN	IBRD		10/25/21	0.030	50,000	136	5,666.67	0.030
	DN	IBRD		10/25/21	0.030	50,000	136	5,666.67	0.030
	DN	IBRD		10/25/21	0.030	50,000	136	5,666.67	0.030
	DN	IBRD		10/25/21	0.030	50,000	136	5,666.67	0.030
	DN	IBRD		10/25/21	0.030	50,000	166	6,916.67	0.030
	DN	IBRD		10/25/21	0.030	50,000	166	6,916.67	0.030
	YCD	NORINCHUK	0.050	10/25/21	0.050	50,000	27	1,875.00	0.051
	YCD	NORINCHUK	0.050	10/25/21	0.050	50,000	27	1,875.00	0.051
	YCD	SUMI TRUST	0.070	10/25/21	0.070	50,000	32	3,111.11	0.071
	YCD	SUMI TRUST	0.070	10/25/21	0.070	50,000	32	3,111.11	0.071
	YCD	SOC GEN	0.080	10/25/21	0.080	50,000	67	7,444.44	0.081
	YCD	SOC GEN	0.080	10/25/21	0.080	50,000	67	7,444.44	0.081
	YCD	SWEDBANK	0.090	10/25/21	0.090	50,000	98	12,250.00	0.091
	YCD	SWEDBANK	0.090	10/25/21	0.090	50,000	98	12,250.00	0.091
	YCD	BNP	0.120	10/25/21	0.120	50,000	123	20,500.00	0.122
	YCD	BNP	0.120	10/25/21	0.120	50,000	123	20,500.00	0.122
	YCD	TORONTO	0.110	10/25/21	0.110	50,000	124	18,944.44	0.112
	YCD	TORONTO	0.110	10/25/21	0.110	50,000	124	18,944.44	0.112
	YCD	SOC GEN	0.110	10/25/21	0.110	50,000	153	23,375.00	0.112
	YCD	SOC GEN	0.110	10/25/21	0.110	50,000	153	23,375.00	0.112
	YCD	RABOBANK	0.150	10/25/21	0.150	50,000	181	37,708.33	0.152
	YCD	BARCLAYS	0.210	10/25/21	0.210	50,000	195	56,875.00	0.213
	YCD	BARCLAYS	0.210	10/25/21	0.210	50,000	195	56,875.00	0.213

10/25/21 NO PURCHASES

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/26/21	**REDEMPTIONS**								
	TR	BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
	TR	BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
	TR	BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
	TR	BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
	TR	BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
	TR	BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
	TR	BILL		10/26/21	0.036	50,000	118	5,900.00	0.037
	TR	BILL		10/26/21	0.036	50,000	118	5,900.00	0.037
	TR	BILL		10/26/21	0.036	50,000	118	5,900.00	0.037
	TR	BILL		10/26/21	0.040	50,000	118	6,555.56	0.041
	TR	BILL		10/26/21	0.040	50,000	118	6,555.56	0.041
	TR	BILL		10/26/21	0.040	50,000	118	6,555.56	0.041
	TR	BILL		10/26/21	0.045	50,000	118	7,375.00	0.046
	TR	BILL		10/26/21	0.045	50,000	118	7,375.00	0.046
	TR	BILL		10/26/21	0.045	50,000	118	7,375.00	0.046
	TR	BILL		10/26/21	0.045	50,000	118	7,375.00	0.046
	TR	BILL		10/26/21	0.048	50,000	118	7,866.67	0.049
	TR	BILL		10/26/21	0.048	50,000	118	7,866.67	0.049
	TR	BILL		10/26/21	0.048	50,000	118	7,866.67	0.049
	TR	BILL		10/26/21	0.048	50,000	118	7,866.67	0.049
	TR	BILL		10/26/21	0.050	50,000	118	8,194.44	0.051
	TR	BILL		10/26/21	0.050	50,000	118	8,194.44	0.051
	TR	BILL		10/26/21	0.050	50,000	118	8,194.44	0.051
	TR	BILL		10/26/21	0.050	50,000	118	8,194.44	0.051
10/26/21	**PURCHASES**								
	CD	BOWEST	0.110	03/02/22	0.110	50,000			
	CD	BOWEST	0.110	03/02/22	0.110	50,000			
	CP	APPLE		12/01/21	0.040	50,000			
	CP	GOTHAM		02/28/22	0.110	50,000			
	DEB	FHLB	0.050	03/14/22	0.055	40,000			
	DEB	FHLB	0.050	03/25/22	0.053	50,000			
	DEB	FHLB	0.050	03/25/22	0.053	50,000			
	DN	IBRD		03/14/22	0.045	50,000			
	DN	IBRD		03/14/22	0.045	50,000			
	DN	IBRD		03/28/22	0.045	50,000			
	DN	IBRD		03/28/22	0.045	50,000			
	DN	FHLB		03/28/22	0.045	50,000			
	DN	FHLB		03/28/22	0.045	50,000			
	DN	IBRD		06/01/22	0.050	50,000			
	DN	IBRD		06/01/22	0.050	50,000			
	TR	BILL		02/22/22	0.048	50,000			
	TR	BILL		02/22/22	0.048	50,000			
	TR	BILL		02/22/22	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 (%)
10/26/21	**PURCHASES (Continued)**								
	TR	BILL		02/22/22	0.048	50,000			
	TR	BILL		02/22/22	0.048	50,000			
	TR	BILL		02/22/22	0.048	50,000			
	YCD	KBC	0.060	12/01/21	0.060	50,000			
	YCD	KBC	0.060	12/01/21	0.060	50,000			
	YCD	BNP	0.140	04/01/22	0.140	50,000			
	YCD	BNP	0.140	04/01/22	0.140	50,000			
	YCD	NATIXIS	0.150	04/25/22	0.150	50,000			
	YCD	NATIXIS	0.150	04/25/22	0.150	50,000			
10/27/21	**SALES**								
	TR	BILL		02/24/22	0.055	50,000	218	17,826.39	0.060
	TR	BILL		02/24/22	0.055	50,000	223	22,036.80	0.072
	TR	BILL		02/24/22	0.055	50,000	223	20,607.64	0.068
	TR	BILL		02/24/22	0.055	50,000	223	20,607.64	0.068
	TR	BILL		02/24/22	0.055	50,000	223	20,607.64	0.068
10/27/21	**REDEMPTIONS**								
	CP	MIZUHO NY		10/27/21	0.090	50,000	92	11,500.00	0.091
	CP	MIZUHO NY		10/27/21	0.090	50,000	92	11,500.00	0.091
	CP	APPLE		10/27/21	0.060	50,000	103	8,583.33	0.061
	CP	LIBERTY		10/27/21	0.100	50,000	107	14,861.11	0.101
	CP	MIZUHO NY		10/27/21	0.090	50,000	110	13,750.00	0.091
	CP	MIZUHO NY		10/27/21	0.090	50,000	110	13,750.00	0.091
	CP	CHARIOT		10/27/21	0.100	50,000	110	15,277.78	0.101
	CP	TOYOTA		10/27/21	0.150	50,000	177	36,875.00	0.152
	CP	TOYOTA		10/27/21	0.150	50,000	177	36,875.00	0.152
	DEB	FHLB	0.035	10/27/21	0.036	50,000	182	8,851.39	0.036
	DEB	FHLB	0.035	10/27/21	0.036	50,000	182	8,851.39	0.036
	DN	FHLB		10/27/21	0.040	50,000	63	3,500.00	0.041
	DN	FHLB		10/27/21	0.040	50,000	63	3,500.00	0.041
	DN	FHLB		10/27/21	0.040	50,000	63	3,500.00	0.041
	DN	FHLB		10/27/21	0.038	50,000	64	3,377.78	0.039
	DN	FHLB		10/27/21	0.038	50,000	64	3,377.78	0.039
	DN	FHLB		10/27/21	0.040	50,000	69	3,833.33	0.041
	DN	FHLB		10/27/21	0.040	50,000	69	3,833.33	0.041
	DN	FHLB		10/27/21	0.040	50,000	70	3,888.89	0.041
	DN	FHLB		10/27/21	0.040	50,000	70	3,888.89	0.041
	DN	FHLB		10/27/21	0.040	50,000	97	5,388.89	0.041
	DN	FHLB		10/27/21	0.040	50,000	97	5,388.89	0.041
	DN	FHLB		10/27/21	0.033	50,000	182	8,341.67	0.033
	DN	FHLB		10/27/21	0.033	50,000	182	8,341.67	0.033
	DN	FHLB		10/27/21	0.055	50,000	223	17,034.72	0.056
	DN	FHLB		10/27/21	0.055	50,000	223	17,034.72	0.056

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/27/21	**REDEMPTIONS (Continued)**								
	YCD	NATIXIS	0.060	10/27/21	0.060	50,000	70	5,833.33	0.061
	YCD	NATIXIS	0.060	10/27/21	0.060	50,000	70	5,833.33	0.061
	YCD	SUMI TRUST	0.110	10/27/21	0.110	50,000	92	14,055.56	0.112
	YCD	SUMI TRUST	0.110	10/27/21	0.110	50,000	92	14,055.56	0.112
	YCD	CB AUS	0.110	10/27/21	0.110	50,000	177	27,041.67	0.112
	YCD	CB AUS	0.110	10/27/21	0.110	50,000	177	27,041.67	0.112
10/27/21	**NO PURCHASES**								
10/28/21	**REDEMPTIONS**								
	TR	BILL		10/28/21	0.010	50,000	155	2,152.78	0.010
	TR	BILL		10/28/21	0.010	50,000	155	2,152.78	0.010
	TR	BILL		10/28/21	0.010	50,000	155	2,152.78	0.010
	TR	BILL		10/28/21	0.012	50,000	155	2,583.33	0.012
	TR	BILL		10/28/21	0.012	50,000	155	2,583.33	0.012
	TR	BILL		10/28/21	0.012	50,000	155	2,583.33	0.012
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.015	50,000	155	3,229.17	0.015
	TR	BILL		10/28/21	0.015	50,000	155	3,229.17	0.015
	TR	BILL		10/28/21	0.015	50,000	155	3,229.17	0.015
	TR	BILL		10/28/21	0.018	50,000	170	4,131.94	0.018
	TR	BILL		10/28/21	0.018	50,000	170	4,131.94	0.018
	TR	BILL		10/28/21	0.018	50,000	170	4,131.94	0.018
	TR	BILL		10/28/21	0.020	50,000	170	4,722.22	0.020
	TR	BILL		10/28/21	0.020	50,000	170	4,722.22	0.020
	TR	BILL		10/28/21	0.020	50,000	170	4,722.22	0.020
10/28/21	**PURCHASES**								
	CP	CR AG NY		11/29/21	0.080	50,000			
	CP	CR AG NY		11/29/21	0.080	50,000			
	CP	OLD LINE		03/01/22	0.130	50,000			
	CP	OLD LINE		03/01/22	0.130	50,000			
	CP	PROCTER		03/25/22	0.070	50,000			
	DEB	FFCB	0.050	06/24/22	0.068	50,000			
	DEB	FFCB	0.050	06/24/22	0.068	50,000			
	DEB	FFCB	0.050	06/24/22	0.068	50,000			
	DN	FHLB		04/25/22	0.045	50,000			
	DN	FHLB		04/25/22	0.045	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/28/21	**PURCHASES (Continued)**								
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/22/22	0.048	50,000			
	TR	BILL		02/22/22	0.048	50,000			
	TR	BILL		02/22/22	0.048	50,000			
	TR	BILL		03/03/22	0.050	50,000			
	TR	BILL		03/03/22	0.050	50,000			
	TR	BILL		03/03/22	0.050	50,000			
	TR	BILL		03/03/22	0.050	50,000			
	TR	BILL		03/03/22	0.050	50,000			
	TR	BILL		03/03/22	0.050	50,000			
	TR	BILL		10/06/22	0.110	50,000			
	TR	BILL		10/06/22	0.110	50,000			
	TR	BILL		10/06/22	0.110	50,000			
	TR	BILL		10/06/22	0.115	50,000			
	TR	BILL		10/06/22	0.115	50,000			
	TR	BILL		10/06/22	0.115	50,000			
	TR	NOTE	0.250	09/30/23	0.462	50,000			
	TR	NOTE	0.250	09/30/23	0.462	50,000			
	TR	NOTE	0.250	09/30/23	0.462	50,000			
	YCD	MIZUHO	0.060	11/29/21	0.060	50,000			
	YCD	MIZUHO	0.060	11/29/21	0.060	50,000			
	YCD	NORINCHUK	0.140	03/01/22	0.140	50,000			
	YCD	NORINCHUK	0.140	03/01/22	0.140	50,000			
10/29/21	**NO REDEMPTIONS**								
10/29/21	**PURCHASES**								
	CB CL	CITIGROUP	1.750	10/29/26	1.750	25,000			
	CD	BOWEST	0.060	12/01/21	0.060	50,000			
	DEB	FFCB	0.080	07/29/22	0.096	50,000			
	DEB	FFCB	0.080	07/29/22	0.096	50,000			
	DN	FHLB		03/14/22	0.040	50,000			
	DN	FHLB		03/14/22	0.040	50,000			
	TR	BILL		12/02/21	0.045	50,000			
	TR	BILL		12/02/21	0.045	50,000			
	TR	BILL		12/02/21	0.045	50,000			
	TR	BILL		12/02/21	0.045	50,000			
	TR	NOTE	0.625	10/15/24	0.796	50,000			
	TR	NOTE	0.625	10/15/24	0.796	50,000			
	TR	NOTE	0.625	10/15/24	0.796	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/29/21	**PURCHASES (Continued)**								
	YCD	CB AUS	0.160	04/27/22	0.160	50,000			
	YCD	CB AUS	0.160	04/27/22	0.160	50,000			
10/31/21	**REDEMPTIONS**								
	TR	NOTE	1.500	10/31/21	1.628	50,000	704	1,565,461.88	1.632
	TR	NOTE	1.500	10/31/21	1.628	50,000	704	1,565,461.88	1.632
	TR	NOTE	1.500	10/31/21	1.628	50,000	704	1,565,461.88	1.632
	TR	NOTE	1.500	10/31/21	1.628	50,000	704	1,565,461.88	1.632
	TR	NOTE	1.500	10/31/21	1.634	50,000	704	1,571,321.25	1.638
	TR	NOTE	1.500	10/31/21	1.602	50,000	710	1,554,387.02	1.606
	TR	NOTE	1.500	10/31/21	1.602	50,000	710	1,554,387.02	1.606
	TR	NOTE	1.500	10/31/21	1.602	50,000	710	1,554,387.02	1.606
	TR	NOTE	1.500	10/31/21	1.602	50,000	710	1,554,387.02	1.606
	TR	NOTE	1.500	10/31/21	1.614	50,000	716	1,578,468.41	1.617
	TR	NOTE	1.500	10/31/21	1.614	50,000	716	1,578,468.41	1.617
	TR	NOTE	1.500	10/31/21	1.616	50,000	716	1,580,421.53	1.619
	TR	NOTE	1.500	10/31/21	1.616	50,000	716	1,580,421.53	1.619
	TR	NOTE	1.500	10/31/21	1.664	50,000	719	1,633,477.85	1.667
	TR	NOTE	1.500	10/31/21	1.664	50,000	719	1,633,477.85	1.667
	TR	NOTE	1.500	10/31/21	1.670	50,000	719	1,639,337.23	1.674
	TR	NOTE	1.500	10/31/21	1.670	50,000	719	1,639,337.23	1.674
	TR	NOTE	1.500	10/31/21	1.655	50,000	724	1,635,967.54	1.659
	TR	NOTE	1.500	10/31/21	1.655	50,000	724	1,635,967.54	1.659
	TR	NOTE	1.500	10/31/21	1.655	50,000	724	1,635,967.54	1.659
	TR	NOTE	1.500	10/31/21	1.655	50,000	724	1,635,967.54	1.659
	TR	NOTE	1.500	10/31/21	1.640	50,000	726	1,626,416.55	1.644
	TR	NOTE	1.500	10/31/21	1.640	50,000	726	1,626,416.55	1.644
	TR	NOTE	1.500	10/31/21	1.640	50,000	726	1,626,416.55	1.644
	TR	NOTE	1.500	10/31/21	1.640	50,000	726	1,626,416.55	1.644
	TR	NOTE	1.500	10/31/21	1.632	50,000	731	1,628,906.25	1.635
	TR	NOTE	1.500	10/31/21	1.632	50,000	731	1,628,906.25	1.635
	TR	NOTE	1.500	10/31/21	1.656	50,000	731	1,652,343.75	1.660
	TR	NOTE	1.500	10/31/21	1.656	50,000	731	1,652,343.75	1.660
	TR	NOTE	1.500	10/31/21	1.656	50,000	731	1,652,343.75	1.660
	TR	NOTE	1.500	10/31/21	1.656	50,000	731	1,652,343.75	1.660

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.	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
New Omni Bank, N.A.	09/01/21	0.070	8,000,000.00	03/02/22
New Omni Bank, N.A.	09/08/21	0.070	8,000,000.00	03/09/22
ARCADIA				
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
American Plus Bank, N.A.	10/08/21	0.060	8,000,000.00	04/08/22
BREA				
American First Credit Union	06/09/21	0.060	27,000,000.00	12/08/21
American First Credit Union	10/01/21	0.100	23,000,000.00	04/01/22
Pacific Western Bank	09/15/21	0.070	10,000,000.00	12/15/21
CHICO				
Tri Counties Bank	06/02/21	0.050	10,000,000.00	12/01/21
DIAMOND BAR				
Prospectors Federal Credit Union	09/02/21	0.100	2,000,000.00	03/03/22
DOWNEY				
Financial Partners Credit Union	10/07/21	0.130	10,000,000.00	04/07/22
Financial Partners Credit Union	10/28/21	0.120	20,000,000.00	04/28/22
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	10/06/21	0.090	20,000,000.00	01/05/22
SAFE Credit Union	08/20/21	0.100	5,000,000.00	02/18/22
FRESNO				
Fresno First Bank	10/07/21	0.090	10,000,000.00	04/07/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
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	10/07/21	0.130	25,000,000.00	04/07/22
IRVINE				
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
Banc of California, N.A.	09/09/21	0.100	100,000,000.00	12/09/21
Banc of California, N.A.	10/14/21	0.110	75,000,000.00	04/14/22
CommerceWest Bank	05/07/21	0.090	10,000,000.00	11/05/21
CommerceWest Bank	10/06/21	0.090	10,000,000.00	01/05/22
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
CommerceWest Bank	09/03/21	0.100	10,000,000.00	03/04/22
Commercial Bank of California	10/07/21	0.100	1,000,000.00	01/06/22
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
First Foundation Bank	09/09/21	0.090	50,000,000.00	03/10/22
First Foundation Bank	10/01/21	0.100	44,000,000.00	04/01/22
First Foundation Bank	10/27/21	0.100	50,000,000.00	04/27/22
Pacific Enterprise Bank	08/19/21	0.100	25,000,000.00	02/17/22
Pacific Premier Bank	08/12/21	0.100	10,000,000.00	11/12/21
Pacific Premier Bank	09/02/21	0.070	25,000,000.00	12/02/21
Pacific Premier Bank	09/09/21	0.070	100,000,000.00	12/09/21
Pacific Premier Bank	10/07/21	0.070	50,000,000.00	01/06/22
Pacific Premier Bank	10/15/21	0.080	50,000,000.00	01/14/22
Pacific Premier Bank	10/21/21	0.080	35,000,000.00	01/20/22
LODI				
Farmers & Merchants Bank of Central CA	10/06/21	0.090	3,000,000.00	01/05/22
LOS ANGELES				
Bank of Hope	08/18/21	0.100	90,000,000.00	11/17/21
Bank of Hope	09/03/21	0.100	75,000,000.00	12/03/21
Bank of Hope	10/07/21	0.100	135,000,000.00	01/06/22

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	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
Open Bank	09/02/21	0.100	10,000,000.00	03/03/22
Open Bank	09/08/21	0.090	10,000,000.00	03/09/22
Pacific City Bank	08/04/21	0.070	40,000,000.00	11/03/21
Pacific City Bank	09/15/21	0.070	20,000,000.00	12/15/21
Pacific City Bank	10/07/21	0.070	30,000,000.00	01/06/22
Pacific City Bank	10/15/21	0.080	10,000,000.00	04/15/22
Preferred Bank	09/15/21	0.080	125,000,000.00	03/16/22
State Bank of India (California)	09/15/21	0.100	15,000,000.00	12/15/21
State Bank of India (California)	09/22/21	0.090	15,000,000.00	12/15/21
OAKLAND				
Beneficial State Bank	06/11/21	0.090	1,000,000.00	12/10/21
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
California Bank of Commerce	09/16/21	0.100	5,000,000.00	03/17/22
California Bank of Commerce	10/06/21	0.110	13,500,000.00	04/06/22
Metropolitan Bank	08/19/21	0.100	1,000,000.00	02/17/22
Metropolitan Bank	09/02/21	0.100	2,000,000.00	03/03/22
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	07/23/21	0.100	9,000,000.00	01/21/22
Malaga Bank F.S.B.	10/07/21	0.090	5,000,000.00	04/07/22
Malaga Bank F.S.B.	10/15/21	0.080	46,000,000.00	04/15/22
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	09/09/21	0.090	50,000,000.00	12/09/21
Wescom Central Credit Union	09/10/21	0.090	25,000,000.00	12/10/21
Wescom Central Credit Union	09/22/21	0.080	50,000,000.00	12/15/21
Wescom Central Credit Union	09/17/21	0.090	25,000,000.00	12/17/21
Wescom Central Credit Union	10/14/21	0.090	50,000,000.00	01/13/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDDING				
Cornerstone Community Bank	08/13/21	0.080	8,500,000.00	02/11/22
Cornerstone Community Bank	10/20/21	0.100	9,000,000.00	04/20/22
REDWOOD CITY				
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
Provident Credit Union	09/03/21	0.090	20,000,000.00	12/03/21
Provident Credit Union	09/08/21	0.090	20,000,000.00	12/08/21
Provident Credit Union	10/07/21	0.090	20,000,000.00	01/06/22
Provident Credit Union	09/17/21	0.090	20,000,000.00	03/18/22
Provident Credit Union	10/14/21	0.100	20,000,000.00	04/14/22
Provident Credit Union	10/14/21	0.100	20,000,000.00	04/14/22
ROSEMEAD				
Pacific Alliance Bank	10/06/21	0.100	4,000,000.00	04/06/22
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	06/09/21	0.080	75,000,000.00	12/08/21
Golden 1 Credit Union	09/16/21	0.090	75,000,000.00	12/16/21
SAN DIEGO				
Axos Bank	09/01/21	0.090	25,000,000.00	12/01/21
Axos Bank	09/15/21	0.090	100,000,000.00	12/15/21
Axos Bank	10/13/21	0.100	50,000,000.00	01/12/22
Axos Bank	10/20/21	0.090	25,000,000.00	01/19/22
California Coast Credit Union	08/18/21	0.100	1,000,000.00	02/16/22
California Credit Union	09/24/21	0.100	5,000,000.00	12/17/21
SAN FRANCISCO				
Bank of San Francisco	06/11/21	0.080	10,000,000.00	12/10/21
Bank of San Francisco	09/24/21	0.090	10,000,000.00	03/25/22
Mission National Bank	09/08/21	0.100	3,500,000.00	12/08/21
Mission National Bank	10/06/21	0.100	15,000,000.00	01/05/22
Mission National Bank	10/21/21	0.110	5,000,000.00	01/20/22
SAN JOSE				
Meriwest Credit Union	10/27/21	0.110	25,000,000.00	01/26/22
Meriwest Credit Union	10/14/21	0.100	10,000,000.00	04/14/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE (Conitued)				
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
Technology Credit Union	09/02/21	0.060	50,000,000.00	03/03/22
SANTA ROSA				
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
Poppy Bank	09/10/21	0.090	23,000,000.00	03/11/22
SUN VALLEY				
Mission Valley Bank	05/05/21	0.080	10,000,000.00	11/03/21
VACAVILLE				
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
Travis Credit Union	10/14/21	0.080	50,000,000.00	04/14/22
WALNUT CREEK				
Mechanics Bank	09/02/21	0.110	1,000,000.00	03/03/22
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 OCTOBER 2021			**3,941,500,000.00**	

BANK DEMAND DEPOSITS
OCTOBER 2021
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,695,550	$ 425,000	$ 7,318,515
2	1,695,550	425,000	7,237,118
3	1,695,550	425,000	7,237,118
4	1,714,414	350,000	7,065,423
5	1,794,943	860,000	7,210,533
6	1,770,962	780,000	8,875,279
7	1,756,265	895,000	7,692,650
8	1,753,329	995,000	7,187,635
9	1,753,329	995,000	7,187,635
10	1,753,329	995,000	7,187,635
11	1,753,329	995,000	7,403,339
12	1,695,099	750,000	7,033,179
13	1,671,481	610,000	6,618,440
14	1,737,822	705,000	7,574,898
15	1,730,921	715,000	9,197,477
16	1,730,921	715,000	9,198,716
17	1,730,921	715,000	9,198,716
18	1,678,988	805,000	8,949,488
19	1,739,660	720,000	7,396,081
20	1,710,010	720,000	7,736,965
21	1,754,743	725,000	7,165,388
22	1,716,838	845,000	7,711,846
23	1,716,838	845,000	7,711,846
24	1,716,838	845,000	7,711,846
25	1,771,575	850,000	7,182,344
26	1,739,275	885,000	7,030,809
27	1,748,375	975,000	7,055,436
28	1,719,203	795,000	7,552,902
29	1,719,861	795,000	7,688,330
30	1,719,861	795,000	7,688,330
31	1,719,861	795,000	7,688,922
AVERAGE DOLLAR DAYS	$1,729,526 a/	$765,000 b/	

a/ The prescribed bank balance for October was $1,780,495. This consisted of $1,692,043 in compensating balances for services, balances for uncollected funds of $89,632 and a deduction of $1,180 for October 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

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on October 20, 2021, has determined and designated the amount of money available for deposit and investment as of October 8, 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 $ 1,692,000,000

   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)	10/18/2021	10/22/2021	$ 8,539,100,000	$ 4,627,600,000	$ 3,911,500,000	$ 8,539,100,000
(2)	10/25/2021	10/29/2021	$ (4,567,700,000)	$ 59,900,000	$ 3,911,500,000	$ 3,971,400,000
(3)	11/1/2021	11/5/2021	$ (2,127,100,000)	$ (2,067,200,000)	$ 3,911,500,000	$ 1,844,300,000
(4)	11/8/2021	11/12/2021	$ (2,183,800,000)	$ (4,251,000,000)	$ 3,911,500,000	$ (339,500,000)
(5)	11/15/2021	11/19/2021	$ 3,468,500,000	$ (782,500,000)	$ 3,911,500,000	$ 3,129,000,000
(6)	11/22/2021	11/26/2021	$ (3,505,100,000)	$ (4,287,600,000)	$ 3,911,500,000	$ (376,100,000)
(7)	11/29/2021	12/3/2021	$ (4,062,200,000)	$ (8,349,800,000)	$ 3,911,500,000	$ (4,438,300,000)
(8)	12/6/2021	12/10/2021	$ (77,300,000)	$ (8,427,100,000)	$ 3,911,500,000	$ (4,515,600,000)
(9)	12/13/2021	12/17/2021	$ 2,635,900,000	$ (5,791,200,000)	$ 3,911,500,000	$ (1,879,700,000)

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 $ 1,692,000,000.

Dated: October 20, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 11/30/21
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
12/01/21	FEDERAL FARM CREDIT BK	118194	FFCB 1.54 (CALLABLE)	1.540	11/30/26	100.00	$25,000,000.00	$25,000,000.00	$1,069.44
12/01/21	FEDERAL FARM CREDIT BK	118195	FFCB 1.54 (CALLABLE)	1.540	11/30/26	100.00	$25,000,000.00	$25,000,000.00	$1,069.44
12/02/21	FEDERAL FARM CREDIT BK	118201	FFCB 1.54 (CALLABLE)	1.540	11/30/26	100.00	$25,000,000.00	$25,000,000.00	$2,138.89
12/02/21	FEDERAL FARM CREDIT BK	118202	FFCB 1.54 (CALLABLE)	1.540	11/30/26	100.00	$25,000,000.00	$25,000,000.00	$2,138.89
12/06/21	FEDERAL FARM CREDIT BK	118219	FFCB 1.78 (CALLABLE)	1.780	12/06/28	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/06/21	FEDERAL FARM CREDIT BK	118221	FFCB 1.78 (CALLABLE)	1.780	12/06/28	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/01/21	FEDERAL HOME LOAN BK	118100	FHLB 1.40 (CALLABLE)	1.400	12/01/26	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/01/21	FEDERAL HOME LOAN BK	118118	FHLB 1.42 (CALLABLE)	1.420	12/01/26	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/08/21	FEDERAL HOME LOAN BK	118133	FHLB 1.29 (CALLABLE)	1.290	06/08/26	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/08/21	FEDERAL HOME LOAN BK	118148	FHLB 0.52 (CALLABLE)	0.520	09/08/23	100.00	$50,000,000.00	$50,000,000.00	$0.00
12/08/21	FEDERAL HOME LOAN BK	118149	FHLB 0.52 (CALLABLE)	0.520	09/08/23	100.00	$50,000,000.00	$50,000,000.00	$0.00
12/08/21	FEDERAL HOME LOAN BK	118196	FHLB 2.08 (CALLABLE)	2.080	12/08/31	100.00	$24,000,000.00	$24,000,000.00	$0.00
12/13/21	FEDERAL HOME LOAN BK	118218	FHLB 1.70 (CALLABLE)	1.700	12/13/28	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/01/21	FEDERAL HOME LOAN BK	118228	FHLB D-N	0.045	03/08/22	99.99	$50,000,000.00	$49,993,937.50	$0.00
12/01/21	FEDERAL HOME LOAN BK	118229	FHLB D-N	0.045	03/08/22	99.99	$50,000,000.00	$49,993,937.50	$0.00
					PSI Non-Trading Total		**$474,000,000.00**	**$473,987,875.00**	**$6,416.66**
						Totals	**$474,000,000.00**	**$473,987,875.00**	**$6,416.66**