

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY INVESTMENT  
BOARD REPORT**

**JANUARY 31, 2021**

STATE OF CALIFORNIA  
STATE TREASURER'S OFFICE  
POOLED MONEY INVESTMENT BOARD REPORT

JANUARY 2021

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

	January 2021	January 2020	Change
<b>Average Daily Portfolio (\$)</b>	115,132,308	95,083,825	+20,048,483
<b>Accrued Earnings (\$)</b>	44,809	158,425	-113,616
<b>Effective Yield (%)</b>	0.458	1.967	-1.509
<b>Average Life-Month End (In Days)</b>	188	215	-27
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	38,515,407	29,863,523	+8,651,884
<b>Number</b>	770	600	+170
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	2,774,000	3,165,000	-391,000
<b>Number</b>	97	127	-30
<b>Average Workday Investment Activity (\$)</b>	2,173,127	1,572,787	+600,340
<b>Prescribed Demand Account Balances For Services (\$)</b>	1,626,700	328,400	+1,298,300



## Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

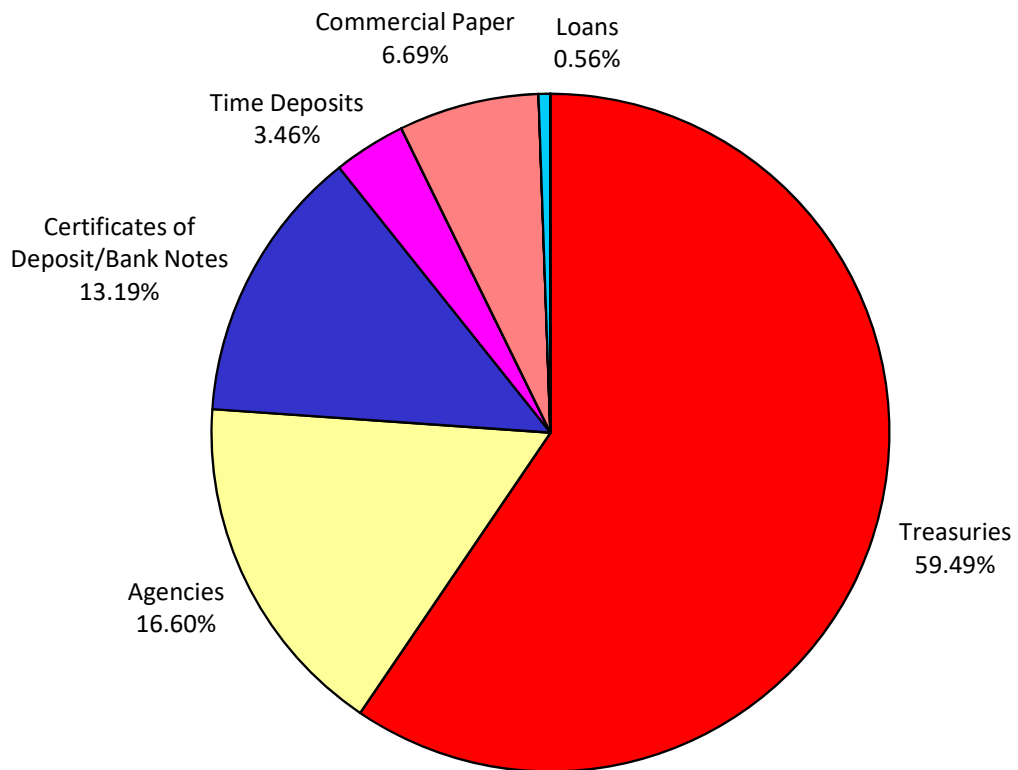
(Dollars In Thousands)

January 31, 2021

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	43,016,868	34.69	+1.72
Bonds	0	0.00	0
Notes	30,748,330	24.80	+3.40
Strips	0	0.00	0
<b>Total Government</b>	<u>73,765,198</u>	<u>59.49</u>	<u>+5.12</u>
<b>Agency Debentures</b>	5,067,001	4.08	-0.04
<b>Certificates of Deposit</b>	16,350,000	13.19	-1.20
<b>Bank Notes</b>	0	0.00	0
<b>Repurchases</b>	0	0.00	0
<b>Agency Discount Notes</b>	15,523,630	12.52	-1.61
<b>Time Deposits</b>	4,288,500	3.46	-0.63
<b>GNMAs</b>	0	0.00	0
<b>Commercial Paper</b>	8,293,679	6.69	-1.55
<b>Remics</b>	12,370	0.01	0
<b>Corporate Bonds</b>	0	0.00	0
<b>PMIA Loans</b>	693,695	0.56	-0.08
<b>GF Loans</b>	0	0.00	0
<b>Other</b>	0	0.00	0
<b>Reversed Repurchases</b>	0	0.00	0
<b>Total (All Types)</b>	<u>123,994,073</u>	<u>100.00</u>	

<u>INVESTMENT ACTIVITY</u>	<u>January 2021</u>		<u>December 2020</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	770	38,515,407	689	36,570,150
Other	0	0	21	796,580
Time Deposits	97	2,774,000	68	2,362,000
<b>Total</b>	<u>867</u>	<u>41,289,407</u>	<u>778</u>	<u>39,728,730</u>
<b>PMIA Monthly Average Effective Yield (%)</b>		0.458	0.540	
<b>Year to Date Yield Last Day of Month (%)</b>		0.655	0.691	

**Pooled Money Investment Account  
Portfolio Composition  
\$124.0 billion  
01/31/21**



Percentages may not total 100%, due to rounding

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/04/21 REDEMPTIONS</b>									
CD	MUFG UNION		0.120	01/04/21	0.120	50,000	49	8,166.67	0.122
CD	MUFG UNION		0.120	01/04/21	0.120	50,000	49	8,166.67	0.122
CD	MUFG UNION		0.160	01/04/21	0.160	50,000	116	25,777.78	0.162
CD	MUFG UNION		0.160	01/04/21	0.160	50,000	116	25,777.78	0.162
CD	BOWEST		0.290	01/04/21	0.290	50,000	179	7,097.22	0.294
CD	BOWEST		0.290	01/04/21	0.290	50,000	179	7,097.22	0.294
CP	OLD LINE			01/04/21	0.140	50,000	46	8,944.44	0.142
CP	SOC GEN NY			01/04/21	0.170	50,000	49	11,569.44	0.172
CP	SOC GEN NY			01/04/21	0.170	50,000	49	11,569.44	0.172
CP	SOC GEN NY			01/04/21	0.170	50,000	49	11,569.44	0.172
CP	MUFG BK			01/04/21	0.130	50,000	90	16,250.00	0.132
CP	MUFG BK			01/04/21	0.130	50,000	90	16,250.00	0.132
CP	APPLE			01/04/21	0.110	50,000	110	16,805.56	0.112
CP	GOTHAM			01/04/21	0.180	50,000	111	27,750.00	0.183
CP	GOTHAM			01/04/21	0.180	50,000	111	27,750.00	0.183
CP	LIBERTY			01/04/21	0.170	50,000	117	27,625.00	0.172
CP	LIBERTY			01/04/21	0.170	50,000	117	27,625.00	0.172
CP	TOYOTA			01/04/21	0.240	50,000	124	41,333.33	0.244
CP	TOYOTA			01/04/21	0.240	50,000	124	41,333.33	0.244
CP	NATIXIS NY			01/04/21	0.170	50,000	130	30,694.44	0.172
CP	NATIXIS NY			01/04/21	0.170	50,000	130	30,694.44	0.172
CP	JUPITER			01/04/21	0.180	50,000	133	33,250.00	0.183
CP	JUPITER			01/04/21	0.180	50,000	133	33,250.00	0.183
CP	VERSAILLES			01/04/21	0.220	50,000	136	41,555.56	0.223
CP	SOC GEN NY			01/04/21	0.260	50,000	168	60,666.67	0.264
CP	SOC GEN NY			01/04/21	0.260	50,000	168	60,666.67	0.264
CP	OLD LINE			01/04/21	0.270	50,000	172	64,500.00	0.274
DEB	FHLB		0.100	01/04/21	0.100	50,000	132	17,916.67	0.099
DEB	FHLB		0.100	01/04/21	0.100	50,000	132	17,916.67	0.099
DN	IBRD			01/04/21	0.090	50,000	82	10,250.00	0.091
DN	IBRD			01/04/21	0.090	50,000	82	10,250.00	0.091
DN	IBRD			01/04/21	0.100	50,000	126	17,500.00	0.101
DN	IBRD			01/04/21	0.100	50,000	126	17,500.00	0.101
DN	IBRD			01/04/21	0.090	50,000	132	16,500.00	0.091
DN	IBRD			01/04/21	0.090	50,000	132	16,500.00	0.091
DN	FHLB			01/04/21	0.090	50,000	136	17,000.00	0.091
DN	FHLB			01/04/21	0.090	50,000	136	17,000.00	0.091
DN	FHLB			01/04/21	0.080	50,000	159	17,666.67	0.081
DN	FHLB			01/04/21	0.080	50,000	159	17,666.67	0.081
DN	FHLB			01/04/21	0.100	50,000	168	23,333.33	0.101
DN	FHLB			01/04/21	0.100	50,000	168	23,333.33	0.101
DN	FHLB			01/04/21	0.100	50,000	175	24,305.56	0.101
DN	FHLB			01/04/21	0.100	50,000	175	24,305.56	0.101
DN	FHLB			01/04/21	0.100	50,000	179	24,861.11	0.101
DN	FHLB			01/04/21	0.100	50,000	179	24,861.11	0.101
DN	FHLB			01/04/21	0.100	50,000	215	29,861.11	0.101

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/04/21 REDEMPTIONS (Continued)</b>									
DN	FHLB			01/04/21	0.300	50,000	286	119,166.67	0.305
DN	FHLB			01/04/21	0.300	50,000	286	119,166.67	0.305
YCD	TORONTO		0.150	01/04/21	0.150	50,000	48	10,000.00	0.152
YCD	TORONTO		0.150	01/04/21	0.150	50,000	48	10,000.00	0.152
YCD	SUMI TRUST		0.150	01/04/21	0.150	50,000	62	12,916.67	0.152
YCD	SUMI TRUST		0.150	01/04/21	0.150	50,000	62	12,916.67	0.152
YCD	CIBC		0.160	01/04/21	0.160	50,000	95	21,111.11	0.162
YCD	CIBC		0.160	01/04/21	0.160	50,000	95	21,111.11	0.162
YCD	NORINCHUK		0.200	01/04/21	0.200	50,000	104	28,888.89	0.203
YCD	NORINCHUK		0.200	01/04/21	0.200	50,000	104	28,888.89	0.203
YCD	MIZUHO		0.180	01/04/21	0.180	50,000	109	27,250.00	0.183
YCD	MIZUHO		0.180	01/04/21	0.180	50,000	109	27,250.00	0.183
YCD	ANZ		0.120	01/04/21	0.120	50,000	130	21,666.67	0.122
YCD	ANZ		0.120	01/04/21	0.120	50,000	130	21,666.67	0.122
YCD	CIC		0.230	01/04/21	0.230	50,000	172	54,944.44	0.233
YCD	CIC		0.230	01/04/21	0.230	50,000	172	54,944.44	0.233
YCD	CR AG CIB		0.240	01/04/21	0.240	50,000	172	57,333.33	0.243
YCD	CR AG CIB		0.240	01/04/21	0.240	50,000	172	57,333.33	0.243
YCD	MONTREAL		0.250	01/04/21	0.250	50,000	180	62,500.00	0.253
YCD	MONTREAL		0.250	01/04/21	0.250	50,000	180	62,500.00	0.253

### 01/04/21 PURCHASES

CP	PROCTER			04/07/21	0.100	50,000			
CP	SOC GEN NY			05/05/21	0.210	50,000			
CP	SOC GEN NY			05/05/21	0.210	50,000			
CP	TOYOTA			08/02/21	0.210	50,000			
CP	TOYOTA			08/02/21	0.210	50,000			
TR	BILL			06/01/21	0.078	50,000			
TR	BILL			06/01/21	0.078	50,000			
TR	BILL			07/01/21	0.080	50,000			
TR	BILL			07/01/21	0.080	50,000			
TR	BILL			07/01/21	0.081	50,000			
TR	BILL			07/01/21	0.081	50,000			
TR	BILL			07/01/21	0.081	50,000			
YCD	DNB		0.150	05/03/21	0.150	50,000			
YCD	DNB		0.150	05/03/21	0.150	50,000			

### 01/05/21 NO REDEMPTIONS

### 01/05/21 PURCHASES

CD	MUFG UNION		0.160	07/01/21	0.160	50,000			
CD	MUFG UNION		0.160	07/01/21	0.160	50,000			
CP	LIBERTY			05/05/21	0.200	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/05/21 PURCHASES (Continued)</b>									
DN	FHLB			05/10/21	0.070	50,000			
DN	FHLB			05/10/21	0.070	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
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TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
YCD	SVENSKA	0.170		05/07/21	0.170	50,000			
YCD	SVENSKA	0.170		05/07/21	0.170	50,000			
YCD	BNP	0.190		05/07/21	0.190	50,000			
YCD	BNP	0.190		05/07/21	0.190	50,000			
YCD	NORDEA ABP	0.170		06/11/21	0.170	50,000			
YCD	NORDEA ABP	0.170		06/11/21	0.170	50,000			
<b>01/06/21 REDEMPTIONS</b>									
CD	BOWEST	0.070		01/06/21	0.070	50,000	21	2,041.67	0.071
CD	MUFG UNION	0.080		01/06/21	0.080	50,000	26	2,888.89	0.081
CD	MUFG UNION	0.080		01/06/21	0.080	50,000	26	2,888.89	0.081
CP	MUFG BK			01/06/21	0.100	50,000	21	2,916.67	0.101
CP	MUFG BK			01/06/21	0.100	50,000	21	2,916.67	0.101
CP	MUFG BK			01/06/21	0.090	50,000	27	3,375.00	0.091
CP	MUFG BK			01/06/21	0.090	50,000	27	3,375.00	0.091
CP	APPLE			01/06/21	0.100	50,000	55	7,638.89	0.101
CP	OLD LINE			01/06/21	0.140	50,000	68	13,222.22	0.142
DN	FHLB			01/06/21	0.140	50,000	177	34,416.67	0.142
YCD	KBC	0.090		01/06/21	0.090	50,000	16	2,000.00	0.091
YCD	KBC	0.090		01/06/21	0.090	50,000	16	2,000.00	0.091



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/06/21 REDEMPTIONS (Continued)</b>									
	YCD	SUMI TRUST	0.120	01/06/21	0.120	50,000	34	5,666.67	0.122
	YCD	SUMI TRUST	0.120	01/06/21	0.120	50,000	34	5,666.67	0.122
	YCD	MONTREAL	0.180	01/06/21	0.180	50,000	34	8,500.00	0.183
	YCD	MONTREAL	0.180	01/06/21	0.180	50,000	34	8,500.00	0.183
	YCD	SUMITOMO	0.130	01/06/21	0.130	50,000	58	10,472.22	0.132
	YCD	SUMITOMO	0.130	01/06/21	0.130	50,000	58	10,472.22	0.132
<b>01/06/21 PURCHASES</b>									
	CP	APPLE		03/05/21	0.100	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/24/21	0.080	50,000			
	TR	BILL		06/24/21	0.080	50,000			
	TR	BILL		06/24/21	0.080	50,000			
<b>01/07/21 REDEMPTIONS</b>									
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
<b>01/07/21 PURCHASES</b>									
	CP	NATIXIS NY		05/03/21	0.190	50,000			
	CP	NATIXIS NY		05/03/21	0.190	50,000			
	CP	JPM LLC		10/01/21	0.230	50,000			
	CP	JPM LLC		10/01/21	0.230	50,000			
	DN	FHLB		04/07/21	0.080	50,000			
	DN	FHLB		04/07/21	0.080	50,000			
	DN	FHLB		05/05/21	0.070	50,000			
	DN	FHLB		05/05/21	0.070	50,000			
	DN	FHLB		05/10/21	0.070	50,000			
	DN	FHLB		05/10/21	0.070	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/07/21 PURCHASES (Continued)</b>									
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.128	50,000			
TR	NOTE		0.125	06/30/22	0.128	50,000			
TR	NOTE		0.125	06/30/22	0.128	50,000			
YCD	DNB		0.080	02/05/21	0.080	50,000			
YCD	DNB		0.080	02/05/21	0.080	50,000			
YCD	KBC		0.110	02/12/21	0.110	50,000			
YCD	KBC		0.110	02/12/21	0.110	50,000			
YCD	CR AG CIB		0.150	05/10/21	0.150	50,000			
YCD	CR AG CIB		0.150	05/10/21	0.150	50,000			
YCD	CB AUS		0.180	05/10/21	0.180	50,000			
YCD	CB AUS		0.180	05/10/21	0.180	50,000			
YCD	BARCLAYS		0.190	07/01/21	0.190	50,000			
YCD	BARCLAYS		0.190	07/01/21	0.190	50,000			
<b>01/08/21 REDEMPTIONS</b>									
CP	MUFG BK			01/08/21	0.100	50,000	24	3,333.33	0.101
CP	MUFG BK			01/08/21	0.100	50,000	24	3,333.33	0.101
DEB FR	FHLB		0.060	01/08/21	0.070	50,000	32	2,666.67	0.061
<b>01/08/21 PURCHASES</b>									
DN	FHLB			02/05/21	0.075	50,000			
TR	BILL			07/01/21	0.073	50,000			
TR	BILL			07/01/21	0.073	50,000			
YCD	MONTREAL		0.170	04/12/21	0.170	50,000			
YCD	MONTREAL		0.170	04/12/21	0.170	50,000			
<b>01/11/21 REDEMPTIONS</b>									
CP	SOC GEN NY			01/11/21	0.150	50,000	35	7,291.67	0.152
CP	SOC GEN NY			01/11/21	0.150	50,000	35	7,291.67	0.152
CP	SOC GEN NY			01/11/21	0.150	50,000	35	7,291.67	0.152
CP	NATIXIS NY			01/11/21	0.140	50,000	67	13,027.78	0.142
CP	NATIXIS NY			01/11/21	0.140	50,000	67	13,027.78	0.142

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/11/21 REDEMPTIONS (Continued)</b>									
	CP	PROCTER		01/11/21	0.100	50,000	98	13,611.11	0.101
	CP	CRC		01/11/21	0.160	50,000	101	24,444.44	0.162
	CP	MIZUHO NY		01/11/21	0.170	50,000	102	24,083.33	0.172
	CP	MIZUHO NY		01/11/21	0.170	50,000	102	24,083.33	0.172
	DN	FHLB		01/11/21	0.085	50,000	67	7,909.72	0.086
	DN	FHLB		01/11/21	0.085	50,000	67	7,909.72	0.086
	DN	FHLB		01/11/21	0.095	50,000	90	11,875.00	0.096
	DN	FHLB		01/11/21	0.095	50,000	90	11,875.00	0.096
	YCD	KBC	0.110	01/11/21	0.110	50,000	34	5,194.44	0.112
	YCD	KBC	0.110	01/11/21	0.110	50,000	34	5,194.44	0.112
<b>01/11/21 PURCHASES</b>									
	CP	PROCTER		04/26/21	0.100	50,000			
	CP	JUPITER		05/14/21	0.190	50,000			
	CP	JUPITER		05/14/21	0.190	50,000			
	DEB	FHLB	0.090	12/21/21	0.096	50,000			
	DEB	FHLB	0.250	12/08/23	0.246	50,000			
	DEB	FHLB	0.250	12/08/23	0.246	50,000			
	DEB	FHLB	0.250	12/08/23	0.246	50,000			
	DN	FHLB		04/12/21	0.085	50,000			
	DN	FHLB		04/12/21	0.085	50,000			
	TR	BILL		06/01/21	0.080	50,000			
	TR	BILL		06/01/21	0.080	50,000			
	TR	BILL		06/01/21	0.080	50,000			
	TR	BILL		06/01/21	0.080	50,000			
<b>01/12/21 NO REDEMPTIONS</b>									
<b>01/12/21 PURCHASES</b>									
	CP	COCA COLA		03/19/21	0.090	50,000			
	DN	FHLB		04/12/21	0.085	50,000			
	DN	FHLB		04/12/21	0.085	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.078	50,000			
	TR	BILL		07/01/21	0.078	50,000			
	TR	BILL		07/01/21	0.078	50,000			
	TR	BILL		12/30/21	0.098	50,000			
	TR	BILL		12/30/21	0.098	50,000			
	TR	BILL		12/30/21	0.098	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/12/21 PURCHASES (Continued)</b>									
	TR	BILL		12/30/21	0.098	50,000			
	TR	BILL		12/30/21	0.098	50,000			
	TR	BILL		12/30/21	0.098	50,000			
	TR	BILL		12/30/21	0.100	50,000			
	TR	BILL		12/30/21	0.100	50,000			
	TR	BILL		12/30/21	0.100	50,000			
	YCD	NORDEA ABP	0.090	02/01/21	0.090	50,000			
	YCD	NORDEA ABP	0.090	02/01/21	0.090	50,000			
<b>01/13/21 NO REDEMPTIONS</b>									
<b>01/13/21 PURCHASES</b>									
	CP	SOC GEN NY		05/07/21	0.190	50,000			
	CP	SOC GEN NY		05/07/21	0.190	50,000			
	DN	FHLB		05/10/21	0.070	50,000			
	TR	BILL		07/01/21	0.073	50,000			
	TR	BILL		07/01/21	0.073	50,000			
	TR	BILL		07/01/21	0.073	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	NOTE	0.125	06/30/22	0.125	50,000			
	TR	NOTE	0.125	06/30/22	0.125	50,000			
	TR	NOTE	0.125	06/30/22	0.125	50,000			
	TR	NOTE	0.125	06/30/22	0.128	50,000			
	TR	NOTE	0.125	06/30/22	0.128	50,000			
	TR	NOTE	0.125	06/30/22	0.128	50,000			
	YCD	SUMI TRUST	0.180	04/26/21	0.180	50,000			
	YCD	SUMI TRUST	0.180	04/26/21	0.180	50,000			
	YCD	FORTIS	0.170	05/10/21	0.170	50,000			
	YCD	FORTIS	0.170	05/10/21	0.170	50,000			
<b>01/14/21 REDEMPTIONS</b>									
	CP	SOC GEN NY		01/14/21	0.180	50,000	69	17,250.00	0.183
	CP	SOC GEN NY		01/14/21	0.180	50,000	69	17,250.00	0.183
	CP	APPLE		01/14/21	0.090	50,000	73	9,125.00	0.091
	CP	APPLE		01/14/21	0.100	50,000	76	10,555.56	0.101
	CP	JUPITER		01/14/21	0.150	50,000	92	19,166.67	0.152
	DN	IBRD		01/14/21	0.100	50,000	66	9,166.67	0.101
	DN	IBRD		01/14/21	0.100	50,000	66	9,166.67	0.101
	TR	BILL		01/14/21	0.063	50,000	34	2,975.00	0.064
	TR	BILL		01/14/21	0.063	50,000	34	2,975.00	0.064
	TR	BILL		01/14/21	0.065	50,000	34	3,069.44	0.066
	TR	BILL		01/14/21	0.065	50,000	34	3,069.44	0.066

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/14/21 REDEMPTIONS (Continued)</b>									
	YCD	KBC	0.110	01/14/21	0.110	50,000	35	5,347.22	0.112
	YCD	KBC	0.110	01/14/21	0.110	50,000	35	5,347.22	0.112
	YCD	KBC	0.110	01/14/21	0.110	50,000	35	5,347.22	0.112
	YCD	NORINCHUK	0.160	01/14/21	0.160	50,000	69	15,333.33	0.162
	YCD	NORINCHUK	0.160	01/14/21	0.160	50,000	69	15,333.33	0.162
<b>01/14/21 PURCHASES</b>									
	CD	MUFG UNION	0.160	07/26/21	0.160	50,000			
	CD	MUFG UNION	0.160	07/26/21	0.160	50,000			
	CP	APPLE		03/08/21	0.090	50,000			
	DN	FHLB		02/08/21	0.070	50,000			
	DN	FHLB		02/08/21	0.070	50,000			
	TR	BILL		06/24/21	0.076	50,000			
	TR	BILL		06/24/21	0.076	50,000			
	TR	BILL		06/24/21	0.076	50,000			
	TR	BILL		06/24/21	0.078	50,000			
	TR	BILL		06/24/21	0.078	50,000			
	TR	BILL		06/24/21	0.078	50,000			
	YCD	SWEDBANK	0.130	04/26/21	0.130	50,000			
	YCD	SWEDBANK	0.130	04/26/21	0.130	50,000			
<b>01/15/21 NO REDEMPTIONS</b>									
<b>01/15/21 PURCHASES</b>									
	CD	BOWEST	0.190	09/01/21	0.190	50,000			
	CD	BOWEST	0.190	09/01/21	0.190	50,000			
	CP	CR AG NY		01/22/21	0.090	50,000			
	CP	CR AG NY		01/22/21	0.090	50,000			
	CP	MERCK		04/12/21	0.080	50,000			
	CP	MERCK		04/12/21	0.080	50,000			
	CP	PROCTER		04/26/21	0.090	50,000			
	CP	MIZUHO NY		04/26/21	0.150	50,000			
	CP	MIZUHO NY		04/26/21	0.150	50,000			
	CP	MERCK		05/03/21	0.090	50,000			
	CP	MIZUHO NY		05/05/21	0.160	50,000			
	CP	MIZUHO NY		05/05/21	0.160	50,000			
	CP	GOTHAM		05/07/21	0.180	50,000			
	CP	CHARIOT		05/28/21	0.190	50,000			
	CP	RBC NY		07/09/21	0.170	50,000			
	CP	NATIXIS NY		07/26/21	0.170	50,000			
	CP	NATIXIS NY		07/26/21	0.170	50,000			
	CP	SOC GEN NY		07/26/21	0.220	50,000			
	CP	SOC GEN NY		07/26/21	0.220	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/15/21 PURCHASES (Continued)</b>									
DEB	FHLMC		0.250	12/04/23	0.234	50,000			
DN	FHLB			02/12/21	0.070	50,000			
DN	FHLB			02/12/21	0.070	50,000			
DN	FHLB			02/25/21	0.075	50,000			
DN	FHLB			02/25/21	0.075	50,000			
DN	FHLB			04/26/21	0.070	50,000			
DN	FHLB			04/26/21	0.070	50,000			
DN	FHLB			04/26/21	0.070	50,000			
DN	FHLB			04/26/21	0.075	50,000			
DN	FHLB			04/26/21	0.075	50,000			
DN	FHLB			05/10/21	0.070	50,000			
DN	FHLB			05/10/21	0.070	50,000			
DN	IBRD			06/01/21	0.080	50,000			
DN	IBRD			06/01/21	0.080	50,000			
DN	IBRD			07/09/21	0.080	50,000			
DN	IBRD			07/09/21	0.080	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/15/21	PURCHASES (Continued)								
TR	NOTE		0.125	08/31/22	0.123	50,000			
TR	NOTE		0.125	08/31/22	0.123	50,000			
TR	NOTE		0.125	08/31/22	0.123	50,000			
TR	NOTE		0.125	08/31/22	0.123	50,000			
TR	NOTE		0.125	08/31/22	0.135	50,000			
TR	NOTE		0.125	08/31/22	0.135	50,000			
TR	NOTE		0.125	08/31/22	0.135	50,000			
TR	NOTE		0.125	08/31/22	0.135	50,000			
TR	NOTE		0.125	08/31/22	0.135	50,000			
TR	NOTE		0.125	08/31/22	0.135	50,000			
TR	NOTE		0.125	08/31/22	0.135	50,000			
TR	NOTE		0.125	08/31/22	0.135	50,000			
TR	NOTE		0.125	09/30/22	0.127	50,000			
TR	NOTE		0.125	09/30/22	0.127	50,000			
TR	NOTE		0.125	09/30/22	0.127	50,000			
TR	NOTE		0.125	09/30/22	0.127	50,000			
TR	NOTE		0.125	09/30/22	0.127	50,000			
TR	NOTE		0.125	09/30/22	0.127	50,000			
TR	NOTE		0.125	09/30/22	0.127	50,000			
TR	NOTE		0.125	09/30/22	0.127	50,000			
TR	NOTE		0.125	09/30/22	0.127	50,000			
TR	NOTE		0.125	10/31/22	0.136	50,000			
TR	NOTE		0.125	10/31/22	0.136	50,000			
TR	NOTE		0.125	10/31/22	0.136	50,000			
TR	NOTE		0.125	10/31/22	0.136	50,000			
TR	NOTE		0.125	10/31/22	0.136	50,000			
TR	NOTE		0.125	10/31/22	0.136	50,000			
TR	NOTE		0.125	10/31/22	0.136	50,000			
TR	NOTE		0.125	11/30/22	0.131	50,000			
TR	NOTE		0.125	11/30/22	0.131	50,000			
TR	NOTE		0.125	11/30/22	0.131	50,000			
TR	NOTE		0.125	11/30/22	0.131	50,000			
TR	NOTE		0.125	11/30/22	0.133	50,000			
TR	NOTE		0.125	11/30/22	0.133	50,000			
TR	NOTE		0.125	11/30/22	0.133	50,000			
TR	NOTE		0.125	11/30/22	0.133	50,000			
TR	NOTE		0.125	11/30/22	0.133	50,000			
TR	NOTE		0.125	11/30/22	0.133	50,000			
TR	NOTE		0.125	11/30/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			
TR	NOTE		0.125	12/31/22	0.141	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/15/21 PURCHASES (Continued)</b>									
TR	NOTE		0.125	12/31/22	0.143	50,000			
TR	NOTE		0.125	12/31/22	0.143	50,000			
TR	NOTE		0.125	12/31/22	0.143	50,000			
TR	NOTE		0.125	12/31/22	0.143	50,000			
TR	NOTE		0.125	08/15/23	0.168	50,000			
TR	NOTE		0.125	08/15/23	0.168	50,000			
TR	NOTE		0.125	08/15/23	0.168	50,000			
TR	NOTE		0.125	12/15/23	0.198	50,000			
TR	NOTE		0.125	12/15/23	0.198	50,000			
TR	NOTE		0.125	12/15/23	0.198	50,000			
TR	NOTE		0.125	12/15/23	0.199	50,000			
TR	NOTE		0.125	12/15/23	0.199	50,000			
TR	NOTE		0.125	12/15/23	0.199	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
YCD	SUMITOMO		0.170	04/26/21	0.170	50,000			
YCD	SUMITOMO		0.170	04/26/21	0.170	50,000			
YCD	NORINCHUK		0.190	05/07/21	0.190	50,000			
YCD	NORINCHUK		0.190	05/07/21	0.190	50,000			
YCD	RABOBANK		0.150	07/16/21	0.150	50,000			
YCD	RABOBANK		0.150	07/16/21	0.150	50,000			
YCD	CIC		0.160	07/16/21	0.160	50,000			
YCD	CIC		0.160	07/16/21	0.160	50,000			
YCD	BARCLAYS		0.220	07/26/21	0.220	50,000			
YCD	BARCLAYS		0.220	07/26/21	0.220	50,000			

### 01/19/21 NO REDEMPTIONS

### 01/19/21 PURCHASES

CD	BOWEST		0.150	05/07/21	0.150	50,000			
CD	BOWEST		0.150	05/07/21	0.150	50,000			
CP	MUFG BK			03/10/21	0.100	50,000			
CP	MUFG BK			03/10/21	0.100	50,000			
DEB	FFCB		0.120	01/12/23	0.149	50,000			
DEB	FFCB		0.120	01/12/23	0.149	50,000			
DEB	FFCB		0.120	01/12/23	0.149	50,000			
DEB	FNMA		0.250	11/27/23	0.232	50,000			
DEB	FNMA		0.250	11/27/23	0.232	50,000			
DN	FHLB			03/22/21	0.075	50,000			
DN	FHLB			03/22/21	0.075	50,000			



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/19/21	PURCHASES (Continued)								
TR	BILL			12/30/21	0.091	50,000			
TR	BILL			12/30/21	0.091	50,000			
TR	BILL			12/30/21	0.091	50,000			
TR	BILL			12/30/21	0.091	50,000			
TR	BILL			12/30/21	0.093	50,000			
TR	BILL			12/30/21	0.093	50,000			
TR	BILL			12/30/21	0.093	50,000			
TR	BILL			12/30/21	0.093	50,000			
TR	BILL			12/30/21	0.093	50,000			
TR	BILL			12/30/21	0.093	50,000			
TR	BILL			12/30/21	0.093	50,000			
TR	NOTE		1.125	02/28/22	0.094	50,000			
TR	NOTE		1.125	02/28/22	0.094	50,000			
TR	NOTE		1.125	02/28/22	0.094	50,000			
TR	NOTE		1.125	02/28/22	0.101	50,000			
TR	NOTE		1.125	02/28/22	0.101	50,000			
TR	NOTE		1.125	02/28/22	0.101	50,000			
TR	NOTE		1.125	02/28/22	0.101	50,000			
TR	NOTE		1.125	02/28/22	0.101	50,000			
TR	NOTE		1.125	02/28/22	0.101	50,000			
TR	NOTE		0.125	10/31/22	0.127	50,000			
TR	NOTE		0.125	10/31/22	0.127	50,000			
TR	NOTE		0.125	10/31/22	0.127	50,000			
TR	NOTE		0.125	10/31/22	0.132	50,000			
TR	NOTE		0.125	10/31/22	0.132	50,000			
TR	NOTE		0.125	10/31/22	0.132	50,000			
TR	NOTE		0.125	11/30/22	0.125	50,000			
TR	NOTE		0.125	11/30/22	0.125	50,000			
TR	NOTE		0.125	11/30/22	0.125	50,000			
TR	NOTE		0.125	11/30/22	0.127	50,000			
TR	NOTE		0.125	11/30/22	0.127	50,000			
TR	NOTE		0.125	11/30/22	0.127	50,000			
TR	NOTE		0.125	11/30/22	0.129	50,000			
TR	NOTE		0.125	11/30/22	0.129	50,000			
TR	NOTE		0.125	11/30/22	0.129	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/19/21 PURCHASES (Continued)</b>									
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	12/31/22	0.133	50,000			
TR	NOTE		0.125	01/15/24	0.213	50,000			
TR	NOTE		0.125	01/15/24	0.213	50,000			
TR	NOTE		0.125	01/15/24	0.213	50,000			
YCD	KBC		0.110	02/10/21	0.110	50,000			
YCD	KBC		0.110	02/10/21	0.110	50,000			
YCD	SUMI TRUST		0.170	05/05/21	0.170	50,000			
YCD	SUMI TRUST		0.170	05/05/21	0.170	50,000			
YCD	CR AG CIB		0.150	06/01/21	0.150	50,000			
YCD	CR AG CIB		0.150	06/01/21	0.150	50,000			
YCD	DNB		0.150	06/14/21	0.150	50,000			
YCD	DNB		0.150	06/14/21	0.150	50,000			
YCD	MONTREAL		0.180	07/26/21	0.180	50,000			
YCD	MONTREAL		0.180	07/26/21	0.180	50,000			
YCD	RABOBANK		0.150	07/30/21	0.150	50,000			
YCD	RABOBANK		0.150	07/30/21	0.150	50,000			

### 01/20/21 NO REDEMPTIONS

### 01/20/21 PURCHASES

CP	RABO NY			02/12/21	0.090	50,000			
CP	RABO NY			02/12/21	0.090	50,000			
CP	CRC			07/09/21	0.170	50,000			
CP	CRC			07/09/21	0.170	50,000			
DN	IBRD			04/26/21	0.080	50,000			
DN	IBRD			04/26/21	0.080	50,000			
DN	IBRD			07/01/21	0.085	50,000			
DN	IBRD			07/01/21	0.085	50,000			
TR	BILL			05/04/21	0.078	50,000			
TR	BILL			05/04/21	0.078	50,000			
TR	BILL			05/04/21	0.080	50,000			
TR	BILL			05/04/21	0.080	50,000			
TR	BILL			05/13/21	0.075	50,000			
TR	BILL			05/13/21	0.075	50,000			
TR	BILL			05/13/21	0.075	50,000			
TR	BILL			05/13/21	0.076	50,000			
TR	BILL			05/13/21	0.076	50,000			
TR	BILL			05/13/21	0.076	50,000			
TR	BILL			05/13/21	0.076	50,000			
TR	BILL			06/08/21	0.083	50,000			
TR	BILL			06/08/21	0.083	50,000			
TR	BILL			06/08/21	0.083	50,000			
TR	BILL			06/08/21	0.085	50,000			
TR	BILL			06/08/21	0.085	50,000			
TR	BILL			06/08/21	0.085	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/20/21 PURCHASES (Continued)</b>									
	TR	BILL		07/01/21	0.078	50,000			
	TR	BILL		07/01/21	0.078	50,000			
	TR	BILL		07/01/21	0.080	50,000			
	TR	BILL		07/01/21	0.080	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	YCD	KBC	0.110	02/22/21	0.110	50,000			
	YCD	KBC	0.110	02/22/21	0.110	50,000			
	YCD	NORDEA ABP	0.170	07/26/21	0.170	50,000			
	YCD	NORDEA ABP	0.170	07/26/21	0.170	50,000			
	YCD	FORTIS	0.180	07/26/21	0.180	50,000			
	YCD	FORTIS	0.180	07/26/21	0.180	50,000			
<b>01/21/21 NO REDEMPTIONS</b>									
<b>01/21/21 PURCHASES</b>									
	DEB	FHLMC	0.250	08/24/23	0.178	50,000			
	DEB	FHLMC	0.250	08/24/23	0.178	50,000			
	DEB	FHLMC	0.250	08/24/23	0.178	50,000			
	DN	IBRD		05/07/21	0.080	50,000			
	DN	IBRD		05/07/21	0.080	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	YCD	SUMITOMO	0.160	05/03/21	0.160	50,000			
	YCD	SUMITOMO	0.160	05/03/21	0.160	50,000			
<b>01/22/21 REDEMPTIONS</b>									
	CP	CR AG NY		01/22/21	0.090	50,000	7	875.00	0.091
	CP	CR AG NY		01/22/21	0.090	50,000	7	875.00	0.091
<b>01/22/21 PURCHASES</b>									
	CP	APPLE		04/12/21	0.090	50,000			
	CP	APPLE		04/12/21	0.090	50,000			
	CP	MERCK		05/10/21	0.090	50,000			
	TR	BILL		07/22/21	0.081	50,000			
	TR	BILL		07/22/21	0.081	50,000			
	TR	BILL		07/22/21	0.083	50,000			
	TR	BILL		07/22/21	0.083	50,000			
	TR	BILL		07/22/21	0.083	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/25/21 REDEMPTIONS</b>									
	CD	MUFG UNION	0.150	01/25/21	0.150	50,000	132	27,500.00	0.152
	CD	MUFG UNION	0.150	01/25/21	0.150	50,000	132	27,500.00	0.152
	CP	CR AG NY		01/25/21	0.080	50,000	27	3,000.00	0.081
	CP	CR AG NY		01/25/21	0.080	50,000	27	3,000.00	0.081
	CP	MUFG BK		01/25/21	0.130	50,000	62	11,194.44	0.132
	CP	MUFG BK		01/25/21	0.130	50,000	62	11,194.44	0.132
	CP	APPLE		01/25/21	0.110	50,000	101	15,430.56	0.112
	CP	AMAZON		01/25/21	0.100	50,000	112	15,555.56	0.101
	CP	JUPITER		01/25/21	0.170	50,000	151	35,652.78	0.172
	CP	JPM LLC		01/25/21	0.280	50,000	195	75,833.33	0.284
	CP	JPM LLC		01/25/21	0.280	50,000	195	75,833.33	0.284
	DN	IBRD		01/25/21	0.090	50,000	81	10,125.00	0.091
	DN	IBRD		01/25/21	0.090	50,000	81	10,125.00	0.091
	DN	FHLB		01/25/21	0.100	50,000	103	14,305.56	0.101
	DN	FHLB		01/25/21	0.100	50,000	103	14,305.56	0.101
	DN	FHLB		01/25/21	0.100	50,000	137	19,027.78	0.101
	DN	FHLB		01/25/21	0.100	50,000	137	19,027.78	0.101
	DN	FHLB		01/25/21	0.100	50,000	138	19,166.67	0.101
	DN	FHLB		01/25/21	0.100	50,000	138	19,166.67	0.101
	YCD	MUFG BK	0.170	01/25/21	0.170	50,000	69	16,291.67	0.172
	YCD	MUFG BK	0.170	01/25/21	0.170	50,000	69	16,291.67	0.172
	YCD	TORONTO	0.150	01/25/21	0.150	50,000	95	19,791.67	0.152
	YCD	TORONTO	0.150	01/25/21	0.150	50,000	95	19,791.67	0.152
	YCD	MIZUHO	0.190	01/25/21	0.190	50,000	104	27,444.44	0.193
	YCD	MIZUHO	0.190	01/25/21	0.190	50,000	104	27,444.44	0.193
	YCD	MONTREAL	0.170	01/25/21	0.170	50,000	130	30,694.44	0.172
	YCD	MONTREAL	0.170	01/25/21	0.170	50,000	130	30,694.44	0.172
<b>01/25/21 PURCHASES</b>									
	CP	AMAZON		07/30/21	0.080	50,000			
	TR	BILL		07/01/21	0.068	50,000			
	TR	BILL		07/01/21	0.068	50,000			
	TR	BILL		07/22/21	0.081	50,000			
	TR	BILL		07/22/21	0.081	50,000			
	TR	BILL		07/22/21	0.081	50,000			
<b>01/26/21 NO REDEMPTIONS</b>									
<b>01/26/21 PURCHASES</b>									
	CP	RBC NY		07/30/21	0.150	50,000			
	CP	RBC NY		07/30/21	0.150	50,000			
	DN	IBRD		07/09/21	0.070	50,000			
	DN	IBRD		07/09/21	0.070	50,000			
	DN	FHLB		07/30/21	0.070	50,000			
	DN	FHLB		07/30/21	0.070	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/26/21 PURCHASES (Continued)</b>									
	DN	FHLB		07/30/21	0.070	50,000			
	DN	FHLB		07/30/21	0.070	50,000			
	TR	BILL		06/29/21	0.070	50,000			
	TR	BILL		06/29/21	0.070	50,000			
	TR	BILL		06/29/21	0.070	50,000			
	TR	BILL		06/29/21	0.071	50,000			
	TR	BILL		06/29/21	0.071	50,000			
	TR	BILL		06/29/21	0.071	50,000			
	TR	BILL		07/22/21	0.073	50,000			
	TR	BILL		07/22/21	0.073	50,000			
	YCD	TORONTO	0.130	05/14/21	0.130	50,000			
	YCD	TORONTO	0.130	05/14/21	0.130	50,000			
<b>01/27/21 REDEMPTIONS</b>									
	CD	BOWEST	0.150	01/27/21	0.150	50,000	103	21,458.33	0.152
	CD	BOWEST	0.150	01/27/21	0.150	50,000	103	21,458.33	0.152
	CP	GOTHAM		01/27/21	0.190	50,000	92	24,277.78	0.193
	CP	GOTHAM		01/27/21	0.190	50,000	92	24,277.78	0.193
	CP	APPLE		01/27/21	0.100	50,000	118	16,388.89	0.101
	CP	NATIXIS NY		01/27/21	0.150	50,000	126	26,250.00	0.152
	CP	NATIXIS NY		01/27/21	0.150	50,000	126	26,250.00	0.152
	CP	CHARIOT		01/27/21	0.190	50,000	131	34,569.44	0.193
	CP	SOC GEN NY		01/27/21	0.170	50,000	133	31,402.78	0.172
	CP	SOC GEN NY		01/27/21	0.170	50,000	133	31,402.78	0.172
	CP	SOC GEN NY		01/27/21	0.170	50,000	133	31,402.78	0.172
	CP	APPLE		01/27/21	0.110	50,000	135	20,625.00	0.112
	CP	APPLE		01/27/21	0.110	50,000	135	20,625.00	0.112
	CP	TOYOTA		01/27/21	0.250	50,000	148	51,388.89	0.254
	CP	TOYOTA		01/27/21	0.250	50,000	148	51,388.89	0.254
	CP	SCOTIA NY		01/27/21	0.250	50,000	188	65,277.78	0.254
	CP	SCOTIA NY		01/27/21	0.250	50,000	188	65,277.78	0.254
	CP	JPM LLC		01/27/21	0.310	50,000	218	93,861.11	0.315
	CP	JPM LLC		01/27/21	0.310	50,000	218	93,861.11	0.315
	DN	FHLB		01/27/21	0.085	50,000	91	10,743.06	0.086
	DN	FHLB		01/27/21	0.085	50,000	91	10,743.06	0.086
	DN	IBRD		01/27/21	0.090	50,000	105	13,125.00	0.091
	DN	IBRD		01/27/21	0.090	50,000	105	13,125.00	0.091
	DN	FHLB		01/27/21	0.100	50,000	105	14,583.33	0.101
	DN	FHLB		01/27/21	0.100	50,000	105	14,583.33	0.101
	DN	FHLB		01/27/21	0.080	50,000	153	17,000.00	0.081
	DN	FHLB		01/27/21	0.080	50,000	153	17,000.00	0.081
	DN	FHLB		01/27/21	0.110	50,000	188	28,722.22	0.112
	DN	FHLB		01/27/21	0.110	50,000	188	28,722.22	0.112
	YCD	NORINCHUK	0.130	01/27/21	0.130	50,000	35	6,319.44	0.132
	YCD	NORINCHUK	0.130	01/27/21	0.130	50,000	35	6,319.44	0.132

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/27/21 REDEMPTIONS (Continued)</b>									
	YCD	SUMITOMO	0.180	01/27/21	0.180	50,000	92	23,000.00	0.183
	YCD	SUMITOMO	0.180	01/27/21	0.180	50,000	92	23,000.00	0.183
	YCD	SUMI TRUST	0.170	01/27/21	0.170	50,000	99	23,375.00	0.172
	YCD	SUMI TRUST	0.170	01/27/21	0.170	50,000	99	23,375.00	0.172
<b>01/27/21 PURCHASES</b>									
	CP	CHARIOT		05/05/21	0.150	50,000			
	CP	APPLE		05/10/21	0.090	50,000			
	CP	APPLE		05/10/21	0.090	50,000			
	CP	APPLE		05/10/21	0.090	50,000			
	TR	BILL		05/18/21	0.063	50,000			
	TR	BILL		05/18/21	0.063	50,000			
	TR	BILL		07/22/21	0.065	50,000			
	TR	BILL		07/22/21	0.065	50,000			
	TR	BILL		07/22/21	0.069	50,000			
	TR	BILL		07/22/21	0.069	50,000			
	TR	BILL		07/22/21	0.070	50,000			
	TR	BILL		07/22/21	0.070	50,000			
	TR	BILL		07/22/21	0.070	50,000			
	TR	BILL		07/22/21	0.070	50,000			
	TR	BILL		07/22/21	0.070	50,000			
	TR	BILL		07/22/21	0.070	50,000			
<b>01/28/21 REDEMPTIONS</b>									
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.276	50,000	337	597,238.89	1.313
	TR	BILL		01/28/21	1.276	50,000	337	597,238.89	1.313
	TR	BILL		01/28/21	1.276	50,000	337	597,238.89	1.313
	TR	BILL		01/28/21	1.290	50,000	338	605,583.33	1.328
	TR	BILL		01/28/21	1.290	50,000	338	605,583.33	1.328
	TR	BILL		01/28/21	1.290	50,000	338	605,583.33	1.328
	TR	BILL		01/28/21	1.290	50,000	338	605,583.33	1.328
	TR	BILL		01/28/21	1.313	50,000	339	617,968.75	1.351
	TR	BILL		01/28/21	1.313	50,000	339	617,968.75	1.351
	TR	BILL		01/28/21	1.313	50,000	339	617,968.75	1.351
	TR	BILL		01/28/21	1.313	50,000	339	617,968.75	1.351
	TR	BILL		01/28/21	1.453	50,000	357	720,197.92	1.498
	TR	BILL		01/28/21	1.453	50,000	357	720,197.92	1.498

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/28/21 REDEMPTIONS (Continued)</b>									
	TR	BILL		01/28/21	1.443	50,000	364	729,263.89	1.488
	TR	BILL		01/28/21	1.443	50,000	364	729,263.89	1.488
	TR	BILL		01/28/21	1.443	50,000	364	729,263.89	1.488
<b>01/28/21 PURCHASES</b>									
	CP	GOTHAM		06/02/21	0.140	50,000			
	CP	SOC GEN NY		07/09/21	0.200	50,000			
	CP	SOC GEN NY		07/09/21	0.200	50,000			
	CP	SCOTIA NY		08/02/21	0.160	50,000			
	CP	SCOTIA NY		08/02/21	0.160	50,000			
	CP	RBC NY		08/27/21	0.150	50,000			
	CP	RBC NY		08/27/21	0.150	50,000			
	DEB	FNMA	1.375	10/07/21	0.086	50,000			
	DEB	FNMA	1.375	10/07/21	0.086	50,000			
	DEB	FNMA	1.375	10/07/21	0.086	50,000			
	DN	FHLB		06/14/21	0.060	50,000			
	DN	FHLB		06/14/21	0.060	50,000			
	DN	IBRD		07/30/21	0.090	50,000			
	DN	IBRD		07/30/21	0.090	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.083	50,000			
	TR	BILL		01/27/22	0.083	50,000			
	TR	BILL		01/27/22	0.083	50,000			
	TR	BILL		01/27/22	0.095	50,000			
	TR	BILL		01/27/22	0.095	50,000			
	TR	BILL		01/27/22	0.095	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>01/28/21 PURCHASES (Continued)</b>									
	TR	BILL		01/27/22	0.095	50,000			
	TR	BILL		01/27/22	0.095	50,000			
	TR	BILL		01/27/22	0.095	50,000			
	YCD	SUMI TRUST	0.100	03/05/21	0.100	50,000			
	YCD	SUMI TRUST	0.100	03/05/21	0.100	50,000			
	YCD	BARCLAYS	0.210	08/02/21	0.210	50,000			
	YCD	BARCLAYS	0.210	08/02/21	0.210	50,000			
<b>01/29/21 NO REDEMPTIONS</b>									
<b>01/29/21 PURCHASES</b>									
	CP	CR AG NY		03/05/21	0.090	50,000			
	CP	CR AG NY		03/05/21	0.090	50,000			
	DN	IBRD		07/26/21	0.085	50,000			
	DN	IBRD		07/26/21	0.085	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	YCD	NORINCHUK	0.110	03/05/21	0.110	50,000			
	YCD	NORINCHUK	0.110	03/05/21	0.110	50,000			
	YCD	KBC	0.090	03/08/21	0.090	50,000			
	YCD	KBC	0.090	03/08/21	0.090	50,000			
	YCD	MIZUHO	0.160	05/14/21	0.160	50,000			
	YCD	MIZUHO	0.160	05/14/21	0.160	50,000			
<b>01/31/21 REDEMPTIONS</b>									
	TR	NOTE	2.500	01/31/21	2.512	50,000	706	2,425,392.78	2.515
	TR	NOTE	2.500	01/31/21	2.512	50,000	706	2,425,392.78	2.515
	TR	NOTE	2.500	01/31/21	2.522	50,000	710	2,448,970.56	2.526
	TR	NOTE	2.500	01/31/21	2.522	50,000	710	2,448,970.56	2.526
	TR	NOTE	2.500	01/31/21	2.583	50,000	731	2,580,078.12	2.588
	TR	NOTE	2.500	01/31/21	2.583	50,000	731	2,580,078.12	2.588



## FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
BA	Bankers Acceptances
BN	Bank Notes
CB	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
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security “SWAP” transactions
<u>i/</u>	Buy back agreement
RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	08/20/20	0.150	15,000,000.00	02/18/21
New Omni Bank, N.A.	09/02/20	0.140	8,000,000.00	03/03/21
New Omni Bank, N.A.	09/09/20	0.140	8,000,000.00	03/10/21
New Omni Bank, N.A.	01/14/21	0.120	9,000,000.00	07/15/21
<b>ARCADIA</b>				
American Plus Bank, N.A.	08/14/20	0.170	7,000,000.00	02/12/21
American Plus Bank, N.A.	10/09/20	0.140	10,000,000.00	04/09/21
American Plus Bank, N.A.	11/04/20	0.130	3,000,000.00	05/05/21
American Plus Bank, N.A.	12/03/20	0.110	7,000,000.00	06/03/21
American Plus Bank, N.A.	01/22/21	0.120	20,000,000.00	07/23/21
<b>BREA</b>				
American First Credit Union	10/02/20	0.170	23,000,000.00	04/02/21
American First Credit Union	12/09/20	0.150	27,000,000.00	06/09/21
Pacific Western Bank	12/09/20	0.160	10,000,000.00	02/10/21
<b>CHICO</b>				
Golden Valley Bank	01/29/21	0.120	8,000,000.00	04/30/21
Tri Counties Bank	12/02/20	0.150	10,000,000.00	06/02/21
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	09/03/20	0.160	2,000,000.00	03/04/21
<b>DOWNEY</b>				
Financial Partners Credit Union	01/07/21	0.140	10,000,000.00	07/08/21
<b>EL MONTE</b>				
Cathay Bank	08/26/20	0.160	100,000,000.00	02/24/21
Cathay Bank	11/12/20	0.150	125,000,000.00	05/13/21
<b>FOLSOM</b>				
SAFE Credit Union	11/20/20	0.140	5,000,000.00	02/19/21
SAFE Credit Union	01/06/21	0.130	20,000,000.00	04/07/21
<b>FRESNO</b>				
Fresno First Bank	01/07/21	0.130	10,000,000.00	04/08/21

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>GARDEN GROVE</b>				
US Metro Bank	08/13/20	0.170	5,000,000.00	02/11/21
US Metro Bank	10/16/20	0.160	10,000,000.00	04/16/21
US Metro Bank	11/12/20	0.150	5,000,000.00	05/13/21
US Metro Bank	11/20/20	0.140	20,000,000.00	05/21/21
US Metro Bank	12/09/20	0.140	10,000,000.00	06/09/21
<b>GARDENA</b>				
Northrop Grumman Federal Credit Union	11/05/20	0.160	25,000,000.00	02/04/21
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	01/07/21	0.180	25,000,000.00	04/08/21
<b>IRVINE</b>				
Banc of California, N.A.	11/12/20	0.190	50,000,000.00	02/11/21
Banc of California, N.A.	12/03/20	0.160	50,000,000.00	03/04/21
Banc of California, N.A.	12/10/20	0.150	100,000,000.00	03/11/21
Banc of California, N.A.	01/14/21	0.160	75,000,000.00	04/15/21
CommerceWest Bank	10/23/20	0.170	5,000,000.00	04/23/21
CommerceWest Bank	11/06/20	0.160	35,000,000.00	05/07/21
Commercial Bank of California	01/07/21	0.140	1,000,000.00	04/08/21
First Foundation Bank	08/27/20	0.170	47,000,000.00	02/25/21
First Foundation Bank	09/10/20	0.180	50,000,000.00	03/11/21
First Foundation Bank	10/02/20	0.160	44,000,000.00	04/02/21
First Foundation Bank	10/28/20	0.160	50,000,000.00	04/28/21
First Foundation Bank	12/09/20	0.140	22,000,000.00	06/09/21
First Foundation Bank	01/22/21	0.140	50,000,000.00	07/23/21
Pacific Enterprise Bank	11/19/20	0.140	25,000,000.00	02/18/21
Pacific Premier Bank	11/12/20	0.170	10,000,000.00	02/11/21
Pacific Premier Bank	12/03/20	0.150	25,000,000.00	03/04/21
Pacific Premier Bank	12/10/20	0.140	100,000,000.00	03/11/21
Pacific Premier Bank	01/07/21	0.150	50,000,000.00	04/08/21
Pacific Premier Bank	01/15/21	0.150	50,000,000.00	04/16/21
Pacific Premier Bank	01/21/21	0.150	35,000,000.00	04/22/21
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	10/07/20	0.150	3,000,000.00	04/07/21
<b>LOS ANGELES</b>				
Bank of Hope	11/18/20	0.140	90,000,000.00	02/17/21
Bank of Hope	12/04/20	0.140	75,000,000.00	06/04/21
Bank of Hope	01/07/21	0.140	135,000,000.00	07/08/21
Commonwealth Business Bank	11/05/20	0.170	5,000,000.00	05/06/21
Commonwealth Business Bank	12/10/20	0.130	12,000,000.00	06/10/21
Commonwealth Business Bank	12/16/20	0.120	8,000,000.00	06/16/21

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>LOS ANGELES (Continued)</b>				
Hanmi Bank	11/12/20	0.170	50,000,000.00	02/11/21
Hanmi Bank	12/17/20	0.140	30,000,000.00	03/18/21
Hanmi Bank	01/13/21	0.150	30,000,000.00	04/14/21
Hanmi Bank	01/28/21	0.140	30,000,000.00	04/29/21
Manufacturers Bank	11/05/20	0.150	35,000,000.00	02/04/21
Manufacturers Bank	12/03/20	0.140	50,000,000.00	06/03/21
Mission Valley Bank	11/04/20	0.150	10,000,000.00	05/05/21
Open Bank	11/04/20	0.130	10,000,000.00	02/03/21
Open Bank	09/03/20	0.160	10,000,000.00	03/04/21
Open Bank	09/09/20	0.160	10,000,000.00	03/10/21
Open Bank	01/07/21	0.130	14,000,000.00	07/08/21
Open Bank	01/27/21	0.130	16,000,000.00	07/28/21
Pacific City Bank	11/04/20	0.130	40,000,000.00	02/03/21
Pacific City Bank	12/16/20	0.110	20,000,000.00	03/17/21
Pacific City Bank	01/07/21	0.130	30,000,000.00	04/08/21
Pacific City Bank	01/15/21	0.130	10,000,000.00	04/16/21
Preferred Bank	09/16/20	0.160	50,000,000.00	03/17/21
Preferred Bank	12/16/20	0.110	75,000,000.00	03/17/21
State Bank of India (California)	09/23/20	0.150	30,000,000.00	03/24/21
State Bank of India (California)	11/04/20	0.150	20,000,000.00	05/05/21
<b>MONTEREY</b>				
1st Capital Bank	09/03/20	0.170	1,000,000.00	03/04/21
<b>OAKLAND</b>				
Beneficial State Bank	01/08/21	0.180	1,000,000.00	04/09/21
California Bank of Commerce	09/17/20	0.170	5,000,000.00	03/18/21
California Bank of Commerce	10/07/20	0.160	13,500,000.00	04/07/21
California Bank of Commerce	11/04/20	0.160	5,000,000.00	05/05/21
California Bank of Commerce	12/04/20	0.140	10,000,000.00	06/04/21
Community Bank of the Bay	11/20/20	0.140	5,000,000.00	05/21/21
Community Bank of the Bay	01/20/21	0.130	25,000,000.00	07/21/21
Metropolitan Bank	08/20/20	0.170	1,000,000.00	02/18/21
Metropolitan Bank	09/03/20	0.160	2,000,000.00	03/04/21
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	10/08/20	0.140	5,000,000.00	04/08/21
Malaga Bank F.S.B.	10/16/20	0.140	46,000,000.00	04/16/21
Malaga Bank F.S.B.	01/22/21	0.120	9,000,000.00	07/23/21
<b>PASADENA</b>				
East West Bank	01/07/21	0.140	50,000,000.00	07/08/21
East West Bank	01/13/21	0.150	175,000,000.00	07/14/21
East West Bank	01/29/21	0.130	75,000,000.00	07/30/21

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>PASADENA (Continued)</b>				
Wescom Central Credit Union	11/12/20	0.170	50,000,000.00	02/11/21
Wescom Central Credit Union	12/10/20	0.170	50,000,000.00	03/11/21
Wescom Central Credit Union	01/08/21	0.170	25,000,000.00	03/12/21
Wescom Central Credit Union	12/18/20	0.180	25,000,000.00	03/19/21
Wescom Central Credit Union	01/20/21	0.180	50,000,000.00	03/24/21
<b>PORTERVILLE</b>				
Bank of the Sierra	11/13/20	0.140	20,000,000.00	02/12/21
Bank of the Sierra	11/13/20	0.140	20,000,000.00	02/12/21
Bank of the Sierra	12/02/20	0.130	20,000,000.00	03/03/21
Bank of the Sierra	01/06/21	0.120	20,000,000.00	04/07/21
Bank of the Sierra	01/07/21	0.130	20,000,000.00	04/08/21
Bank of the Sierra	01/29/21	0.120	20,000,000.00	04/30/21
<b>RANCHO CORDOVA</b>				
American River Bank	08/12/20	0.170	3,000,000.00	02/10/21
American River Bank	09/03/20	0.170	7,500,000.00	03/04/21
American River Bank	11/19/20	0.150	6,500,000.00	05/20/21
American River Bank	12/10/20	0.140	7,000,000.00	06/10/21
American River Bank	01/13/21	0.150	2,500,000.00	07/14/21
American River Bank	01/28/21	0.140	2,500,000.00	07/29/21
<b>REDDING</b>				
Cornerstone Community Bank	08/14/20	0.180	8,500,000.00	02/12/21
Cornerstone Community Bank	10/21/20	0.160	9,000,000.00	04/21/21
<b>REDWOOD CITY</b>				
Provident Credit Union	11/12/20	0.140	20,000,000.00	02/11/21
Provident Credit Union	09/04/20	0.160	20,000,000.00	03/05/21
Provident Credit Union	09/09/20	0.160	20,000,000.00	03/10/21
Provident Credit Union	01/07/21	0.130	20,000,000.00	04/08/21
Provident Credit Union	01/14/21	0.130	20,000,000.00	04/15/21
Provident Credit Union	01/14/21	0.130	20,000,000.00	04/15/21
Provident Credit Union	01/20/21	0.130	20,000,000.00	04/21/21
Provident Credit Union	01/20/21	0.130	20,000,000.00	04/21/21
<b>RICHMOND</b>				
Mechanics Bank	09/03/20	0.180	1,000,000.00	03/04/21
<b>ROCKLIN</b>				
Five Star Bank	12/09/20	0.140	5,000,000.00	06/09/21

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>ROSEMEAD</b>				
Pacific Alliance Bank	10/07/20	0.150	4,000,000.00	04/07/21
<b>SACRAMENTO</b>				
Golden 1 Credit Union	09/17/20	0.170	75,000,000.00	03/18/21
Golden 1 Credit Union	12/09/20	0.150	75,000,000.00	06/09/21
<b>SAN DIEGO</b>				
Axos Bank	12/02/20	0.130	25,000,000.00	03/03/21
Axos Bank	12/09/20	0.130	75,000,000.00	03/10/21
Axos Bank	01/13/21	0.130	50,000,000.00	04/14/21
Axos Bank	01/20/21	0.130	25,000,000.00	04/21/21
Bank of Southern California, N.A.	10/21/20	0.160	10,000,000.00	04/21/21
California Coast Credit Union	08/13/20	0.170	25,000,000.00	02/11/21
California Coast Credit Union	08/19/20	0.160	50,000,000.00	02/17/21
California Credit Union	01/06/21	0.150	5,000,000.00	04/07/21
<b>SAN FRANCISCO</b>				
Bank of San Francisco	09/25/20	0.160	10,000,000.00	03/26/21
Bank of San Francisco	12/11/20	0.140	10,000,000.00	06/11/21
Mission National Bank	12/09/20	0.140	3,500,000.00	03/10/21
Mission National Bank	01/06/21	0.130	15,000,000.00	04/07/21
Mission National Bank	01/21/21	0.140	5,000,000.00	04/22/21
<b>SAN JOSE</b>				
Meriwest Credit Union	10/15/20	0.180	10,000,000.00	04/15/21
Technology Credit Union	08/20/20	0.170	50,000,000.00	02/18/21
Technology Credit Union	09/03/20	0.160	50,000,000.00	03/04/21
Technology Credit Union	11/05/20	0.160	50,000,000.00	05/06/21
Technology Credit Union	12/03/20	0.130	50,000,000.00	06/03/21
<b>SANTA CLARITA</b>				
Bank of Santa Clarita	11/06/20	0.150	5,000,000.00	05/07/21
Bank of Santa Clarita	01/08/21	0.130	15,000,000.00	07/09/21
<b>SANTA ROSA</b>				
Poppy Bank	09/11/20	0.170	23,000,000.00	03/12/21
Poppy Bank	11/19/20	0.140	30,000,000.00	05/20/21
Poppy Bank	12/02/20	0.140	50,000,000.00	06/02/21
Poppy Bank	12/09/20	0.140	72,000,000.00	06/09/21

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>VACAVILLE</b>				
Travis Credit Union	10/15/20	0.170	50,000,000.00	04/15/21
Travis Credit Union	11/13/20	0.160	50,000,000.00	05/14/21
Travis Credit Union	11/18/20	0.140	25,000,000.00	05/19/21
<b>VISALIA</b>				
Suncrest Bank	08/20/20	0.170	1,000,000.00	02/18/21
<b>WATSONVILLE</b>				
Santa Cruz County Bank	11/12/20	0.140	10,000,000.00	02/11/21
Santa Cruz County Bank	01/08/21	0.130	10,000,000.00	07/09/21
<b>YUBA CITY</b>				
Bank of Feather River	01/13/21	0.130	5,000,000.00	04/14/21
<b>TOTAL TIME DEPOSITS JANUARY 2021</b>			<b>4,288,500,000.00</b>	

# BANK DEMAND DEPOSITS

## JANUARY 2021

(\$ in thousands)

### DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,771,842	\$ 1,275,000	\$ 209,833
2	1,771,842	1,275,000	209,833
3	1,771,842	1,275,000	209,833
4	1,737,310	1,260,000	22,408
5	1,689,351	1,320,000	925,132
6	1,697,824	1,235,000	309,698
7	1,720,939	1,235,000	847,708
8	1,687,193	1,235,000	2,563,679
9	1,687,193	1,235,000	2,563,679
10	1,687,193	1,235,000	2,563,679
11	1,714,823	1,245,000	2,219,178
12	1,886,554	1,300,000	989,232
13	1,691,800	1,155,000	3,066,107
14	1,731,329	1,175,000	857,272
15	1,714,293	1,235,000	360,703
16	1,714,293	1,235,000	360,703
17	1,714,293	1,235,000	360,703
18	1,714,293	1,235,000	360,703
19	1,757,335	1,275,000	1,017,029
20	1,743,294	1,250,000	482,065
21	1,752,611	1,310,000	212,947
22	1,729,933	1,355,000	129,438
23	1,729,933	1,355,000	129,438
24	1,729,933	1,355,000	129,438
25	1,738,112	1,270,000	848,653
26	1,711,837	1,255,000	2,081,830
27	1,725,055	1,325,000	779,190
28	1,729,340	1,200,000	168,048
29	1,734,404	1,055,000	499,503
30	1,734,404	1,055,000	499,503
31	1,734,404	1,055,000	499,503

**AVERAGE DOLLAR DAYS**

\$1,730,800 a/

\$1,242,258 b/

a/ The prescribed bank balance for January was \$1,716,652. This consisted of \$1,626,681 in compensating balances for services, balances for uncollected funds of \$90,649 and a deduction of \$678 for January 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**

1859

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on January 20, 2021, has determined and designated the amount of money available for deposit and investment as of January 13, 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 \$ 1,626,700,000

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)	1/18/2021	1/22/2021	\$ 2,000,100,000	\$ 7,494,700,000	\$ 4,326,500,000	\$ 11,821,200,000
(2)	1/25/2021	1/29/2021	\$ (2,350,700,000)	\$ 5,144,000,000	\$ 4,326,500,000	\$ 9,470,500,000
(3)	2/1/2021	2/5/2021	\$ 1,343,500,000	\$ 6,487,500,000	\$ 4,326,500,000	\$ 10,814,000,000
(4)	2/8/2021	2/12/2021	\$ (2,685,500,000)	\$ 3,802,000,000	\$ 4,326,500,000	\$ 8,128,500,000
(5)	2/15/2021	2/19/2021	\$ (1,617,500,000)	\$ 2,184,500,000	\$ 4,326,500,000	\$ 6,511,000,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 1,626,700,000.

Dated: January 20, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

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Chair

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Member

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Member