

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

JULY 31, 2021

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

JULY 2021

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

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



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

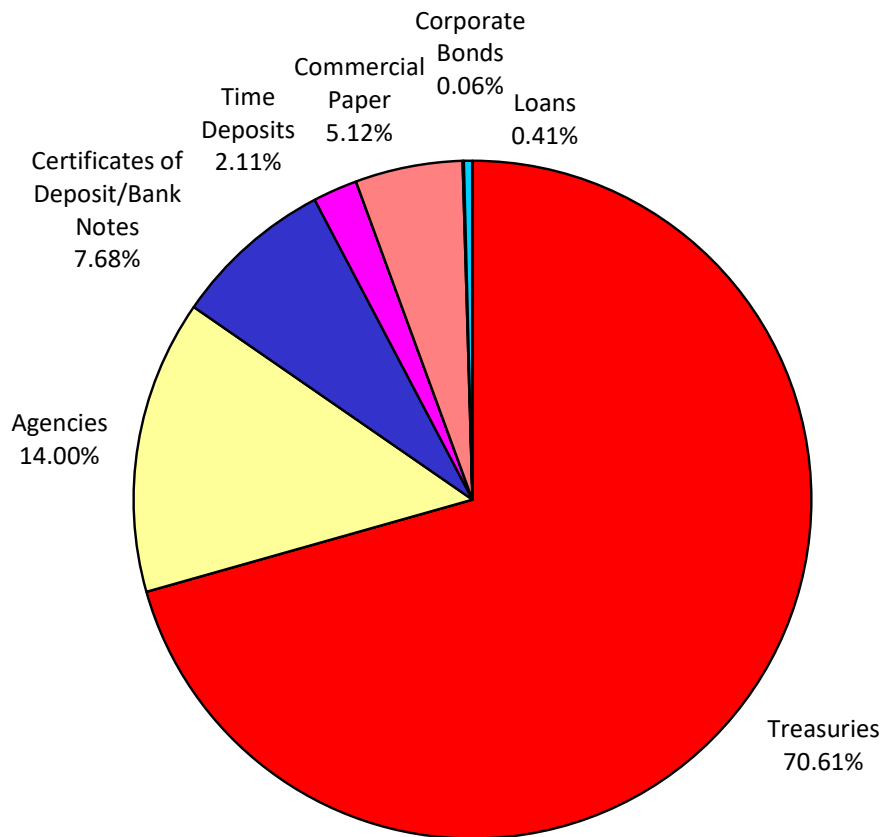
July 31, 2021

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

*Percentages may be off due to rounding.

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

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



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

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

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/01/21 | REDEMPTIONS | (Continued) | | | | | | | |
| TR | | BILL | | 07/01/21 | 0.073 | 50,000 | 169 | 17,134.72 | 0.074 |
| TR | | BILL | | 07/01/21 | 0.073 | 50,000 | 169 | 17,134.72 | 0.074 |
| TR | | BILL | | 07/01/21 | 0.073 | 50,000 | 169 | 17,134.72 | 0.074 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 169 | 17,486.81 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 169 | 17,486.81 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 169 | 17,486.81 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 170 | 17,708.33 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 170 | 17,708.33 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 170 | 17,708.33 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 170 | 17,944.44 | 0.077 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 170 | 17,944.44 | 0.077 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 170 | 17,944.44 | 0.077 |
| TR | | BILL | | 07/01/21 | 0.078 | 50,000 | 170 | 18,298.61 | 0.079 |
| TR | | BILL | | 07/01/21 | 0.078 | 50,000 | 170 | 18,298.61 | 0.079 |
| TR | | BILL | | 07/01/21 | 0.078 | 50,000 | 170 | 18,298.61 | 0.079 |
| TR | | BILL | | 07/01/21 | 0.073 | 50,000 | 174 | 17,520.83 | 0.074 |
| TR | | BILL | | 07/01/21 | 0.073 | 50,000 | 174 | 17,520.83 | 0.074 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.075 | 50,000 | 177 | 18,437.50 | 0.076 |
| TR | | BILL | | 07/01/21 | 0.080 | 50,000 | 178 | 19,777.78 | 0.081 |
| TR | | BILL | | 07/01/21 | 0.080 | 50,000 | 178 | 19,777.78 | 0.081 |
| TR | | BILL | | 07/01/21 | 0.080 | 50,000 | 178 | 19,777.78 | 0.081 |
| TR | | BILL | | 07/01/21 | 0.081 | 50,000 | 178 | 20,025.00 | 0.082 |
| TR | | BILL | | 07/01/21 | 0.081 | 50,000 | 178 | 20,025.00 | 0.082 |
| TR | | BILL | | 07/01/21 | 0.081 | 50,000 | 178 | 20,025.00 | 0.082 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 182 | 19,211.11 | 0.077 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 182 | 19,211.11 | 0.077 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 182 | 19,211.11 | 0.077 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 182 | 19,211.11 | 0.077 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 182 | 19,211.11 | 0.077 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 182 | 19,211.11 | 0.077 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 182 | 19,211.11 | 0.077 |
| TR | | BILL | | 07/01/21 | 0.076 | 50,000 | 182 | 19,211.11 | 0.077 |
| YCD | | BARCLAYS | 0.190 | 07/01/21 | 0.190 | 50,000 | 175 | 46,180.56 | 0.193 |
| YCD | | BARCLAYS | 0.190 | 07/01/21 | 0.190 | 50,000 | 175 | 46,180.56 | 0.193 |
| YCD | | BNP | 0.240 | 07/01/21 | 0.240 | 50,000 | 241 | 80,333.33 | 0.243 |
| YCD | | BNP | 0.240 | 07/01/21 | 0.240 | 50,000 | 241 | 80,333.33 | 0.243 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/01/21 REDEMPTIONS (Continued) | | | | | | | | | |
| YCD | | CIC | 0.250 | 07/01/21 | 0.250 | 50,000 | 246 | 85,416.67 | 0.253 |
| YCD | | CIC | 0.250 | 07/01/21 | 0.250 | 50,000 | 246 | 85,416.67 | 0.253 |
| YCD | | LLOYDS | 0.270 | 07/01/21 | 0.270 | 50,000 | 272 | 102,000.00 | 0.274 |
| YCD | | LLOYDS | 0.270 | 07/01/21 | 0.270 | 50,000 | 272 | 102,000.00 | 0.274 |
| YCD | | TORONTO | 0.210 | 07/01/21 | 0.210 | 50,000 | 282 | 82,250.00 | 0.213 |
| YCD | | TORONTO | 0.210 | 07/01/21 | 0.210 | 50,000 | 282 | 82,250.00 | 0.213 |
| YCD | | RB CANADA | 0.180 | 07/01/21 | 0.180 | 50,000 | 286 | 71,500.00 | 0.183 |
| YCD | | RB CANADA | 0.180 | 07/01/21 | 0.180 | 50,000 | 286 | 71,500.00 | 0.183 |
| YCD | | SCOTIA | 0.340 | 07/01/21 | 0.340 | 50,000 | 350 | 165,277.78 | 0.345 |
| YCD | | SCOTIA | 0.340 | 07/01/21 | 0.340 | 50,000 | 350 | 165,277.78 | 0.345 |
| YCD | | SVENSKA | 0.350 | 07/01/21 | 0.350 | 50,000 | 364 | 176,944.44 | 0.355 |
| YCD | | SVENSKA | 0.350 | 07/01/21 | 0.350 | 50,000 | 364 | 176,944.44 | 0.355 |
| YCD | | CIBC | 0.410 | 07/01/21 | 0.410 | 50,000 | 364 | 207,277.78 | 0.416 |
| YCD | | CIBC | 0.410 | 07/01/21 | 0.410 | 50,000 | 364 | 207,277.78 | 0.416 |
| YCD | | CR SUISSE | 0.420 | 07/01/21 | 0.420 | 50,000 | 364 | 212,333.33 | 0.426 |
| YCD | | CR SUISSE | 0.420 | 07/01/21 | 0.420 | 50,000 | 364 | 212,333.33 | 0.426 |

07/01/21 PURCHASES

| | | | | | | | | | |
|-----|--|-----------|-------|----------|-------|--------|--|--|--|
| CD | | BOWEST | 0.080 | 07/08/21 | 0.080 | 50,000 | | | |
| CD | | BOWEST | 0.080 | 07/08/21 | 0.080 | 50,000 | | | |
| CD | | BOWEST | 0.080 | 07/08/21 | 0.080 | 50,000 | | | |
| CD | | BOWEST | 0.080 | 07/08/21 | 0.080 | 50,000 | | | |
| CD | | CITIBANK | 0.140 | 04/01/22 | 0.140 | 50,000 | | | |
| CD | | CITIBANK | 0.140 | 04/01/22 | 0.140 | 50,000 | | | |
| CP | | JPM LLC | | 03/28/22 | 0.170 | 50,000 | | | |
| CP | | JPM LLC | | 03/28/22 | 0.170 | 50,000 | | | |
| DN | | FHLB | | 10/25/21 | 0.045 | 50,000 | | | |
| DN | | FHLB | | 10/25/21 | 0.045 | 50,000 | | | |
| DN | | IFC | | 12/01/21 | 0.045 | 50,000 | | | |
| DN | | IFC | | 12/01/21 | 0.045 | 50,000 | | | |
| DN | | IFC | | 12/10/21 | 0.045 | 50,000 | | | |
| DN | | FHLB | | 12/17/21 | 0.050 | 50,000 | | | |
| DN | | FHLB | | 12/17/21 | 0.050 | 50,000 | | | |
| DN | | FHLB | | 07/01/22 | 0.065 | 50,000 | | | |
| DN | | FHLB | | 07/01/22 | 0.065 | 50,000 | | | |
| DN | | FHLB | | 07/01/22 | 0.065 | 50,000 | | | |
| TR | | NOTE | 0.125 | 08/15/23 | 0.267 | 50,000 | | | |
| TR | | NOTE | 0.125 | 08/15/23 | 0.267 | 50,000 | | | |
| TR | | NOTE | 0.125 | 08/15/23 | 0.267 | 50,000 | | | |
| YCD | | SWEDBANK | 0.080 | 10/01/21 | 0.080 | 50,000 | | | |
| YCD | | SWEDBANK | 0.080 | 10/01/21 | 0.080 | 50,000 | | | |
| YCD | | DNB | 0.090 | 10/01/21 | 0.090 | 50,000 | | | |
| YCD | | DNB | 0.090 | 10/01/21 | 0.090 | 50,000 | | | |
| YCD | | NORINCHUK | 0.100 | 10/01/21 | 0.100 | 50,000 | | | |
| YCD | | NORINCHUK | 0.100 | 10/01/21 | 0.100 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|--------------------------------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/01/21 PURCHASES (Continue) | | | | | | | | | |
| | YCD | SUMI TRUST | 0.100 | 10/01/21 | 0.100 | 50,000 | | | |
| | YCD | SUMI TRUST | 0.100 | 10/01/21 | 0.100 | 50,000 | | | |
| | YCD | SUMITOMO | 0.100 | 10/01/21 | 0.100 | 50,000 | | | |
| | YCD | SUMITOMO | 0.100 | 10/01/21 | 0.100 | 50,000 | | | |
| | YCD | CIBC | 0.110 | 01/03/22 | 0.110 | 50,000 | | | |
| | YCD | CIBC | 0.110 | 01/03/22 | 0.110 | 50,000 | | | |
| 07/02/21 REDEMPTIONS | | | | | | | | | |
| | CP | UPS | | 07/02/21 | 0.010 | 50,000 | 17 | 236.11 | 0.010 |
| | YCD | SUMI TRUST | 0.030 | 07/02/21 | 0.030 | 50,000 | 21 | 875.00 | 0.030 |
| | YCD | SUMI TRUST | 0.030 | 07/02/21 | 0.030 | 50,000 | 21 | 875.00 | 0.030 |
| 07/02/21 PURCHASES | | | | | | | | | |
| | YCD | LLOYDS | 0.230 | 07/01/22 | 0.230 | 50,000 | | | |
| | YCD | LLOYDS | 0.230 | 07/01/22 | 0.230 | 50,000 | | | |
| | DN | FHLB | | 09/24/21 | 0.040 | 50,000 | | | |
| | DN | FHLB | | 09/24/21 | 0.040 | 50,000 | | | |
| | DN | FHLB | | 11/24/21 | 0.045 | 50,000 | | | |
| | DN | FHLB | | 11/24/21 | 0.045 | 50,000 | | | |
| | DN | FHLB | | 10/08/21 | 0.040 | 50,000 | | | |
| | DN | FHLB | | 10/08/21 | 0.040 | 50,000 | | | |
| | DN | FHLB | | 10/08/21 | 0.040 | 50,000 | | | |
| 07/06/21 REDEMPTIONS | | | | | | | | | |
| | CD | BOWEST | 0.080 | 07/06/21 | 0.080 | 50,000 | 8 | 888.89 | 0.081 |
| | CD | BOWEST | 0.080 | 07/06/21 | 0.080 | 50,000 | 8 | 888.89 | 0.081 |
| | CD | BOWEST | 0.080 | 07/06/21 | 0.080 | 50,000 | 8 | 888.89 | 0.081 |
| | CP | CR AG NY | | 07/06/21 | 0.130 | 50,000 | 132 | 23,833.33 | 0.132 |
| | CP | CR AG NY | | 07/06/21 | 0.130 | 50,000 | 132 | 23,833.33 | 0.132 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 8 | 444.44 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 11 | 611.11 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 11 | 611.11 | 0.041 |
| | TR | BILL | | 07/06/21 | 0.040 | 50,000 | 11 | 611.11 | 0.041 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/06/21 REDEMPTIONS (Continued) | | | | | | | | | |
| | TR | BILL | | 07/06/21 | 0.030 | 50,000 | 132 | 5,500.00 | 0.030 |
| | TR | BILL | | 07/06/21 | 0.030 | 50,000 | 132 | 5,500.00 | 0.030 |
| | TR | BILL | | 07/06/21 | 0.030 | 50,000 | 132 | 5,500.00 | 0.030 |
| | TR | BILL | | 07/06/21 | 0.035 | 50,000 | 132 | 6,416.67 | 0.035 |
| | TR | BILL | | 07/06/21 | 0.035 | 50,000 | 132 | 6,416.67 | 0.035 |
| | TR | BILL | | 07/06/21 | 0.035 | 50,000 | 132 | 6,416.67 | 0.035 |
| | TR | BILL | | 07/06/21 | 0.036 | 50,000 | 132 | 6,600.00 | 0.037 |
| | TR | BILL | | 07/06/21 | 0.036 | 50,000 | 132 | 6,600.00 | 0.037 |
| | TR | BILL | | 07/06/21 | 0.045 | 50,000 | 132 | 8,250.00 | 0.046 |
| | TR | BILL | | 07/06/21 | 0.045 | 50,000 | 132 | 8,250.00 | 0.046 |
| | TR | BILL | | 07/06/21 | 0.061 | 50,000 | 154 | 13,047.22 | 0.062 |
| | TR | BILL | | 07/06/21 | 0.061 | 50,000 | 154 | 13,047.22 | 0.062 |
| | TR | BILL | | 07/06/21 | 0.061 | 50,000 | 154 | 13,047.22 | 0.062 |
| | TR | BILL | | 07/06/21 | 0.062 | 50,000 | 154 | 13,261.11 | 0.063 |
| | TR | BILL | | 07/06/21 | 0.062 | 50,000 | 154 | 13,261.11 | 0.063 |
| | TR | BILL | | 07/06/21 | 0.062 | 50,000 | 154 | 13,261.11 | 0.063 |
| 07/06/21 PURCHASES | | | | | | | | | |
| | CP | CAFCO | | 07/19/21 | 0.070 | 50,000 | | | |
| | CP | CGMI | | 04/01/22 | 0.170 | 50,000 | | | |
| | CP | CGMI | | 04/01/22 | 0.170 | 50,000 | | | |
| | DN | FHLB | | 10/01/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 11/02/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 11/02/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 11/02/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 11/02/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 11/02/21 | 0.045 | 50,000 | | | |
| | TR | BILL | | 11/02/21 | 0.045 | 50,000 | | | |
| | TR | BILL | | 11/02/21 | 0.045 | 50,000 | | | |
| | TR | BILL | | 11/02/21 | 0.045 | 50,000 | | | |
| | YCD | MONTREAL | 0.110 | 12/27/21 | 0.110 | 50,000 | | | |
| | YCD | MONTREAL | 0.110 | 12/27/21 | 0.110 | 50,000 | | | |
| 07/07/21 REDEMPTIONS | | | | | | | | | |
| | CD | MUFG UNION | 0.020 | 07/07/21 | 0.020 | 50,000 | 26 | 722.22 | 0.020 |
| | CD | MUFG UNION | 0.020 | 07/07/21 | 0.020 | 50,000 | 26 | 722.22 | 0.020 |
| | YCD | KBC | 0.080 | 07/07/21 | 0.080 | 50,000 | 55 | 6,111.11 | 0.081 |
| | YCD | KBC | 0.080 | 07/07/21 | 0.080 | 50,000 | 55 | 6,111.11 | 0.081 |
| 07/07/21 NO PURCHASES | | | | | | | | | |
| 07/08/21 REDEMPTIONS | | | | | | | | | |
| | CD | BOWEST | 0.080 | 07/08/21 | 0.080 | 50,000 | 7 | 777.78 | 0.081 |
| | CD | BOWEST | 0.080 | 07/08/21 | 0.080 | 50,000 | 7 | 777.78 | 0.081 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/08/21 | REDEMPTIONS (Continued) | | | | | | | | |
| | CD | BOWEST | 0.080 | 07/08/21 | 0.080 | 50,000 | 7 | 777.78 | 0.081 |
| | CD | BOWEST | 0.080 | 07/08/21 | 0.080 | 50,000 | 7 | 777.78 | 0.081 |
| | TR | BILL | | 07/08/21 | 0.025 | 50,000 | 8 | 277.78 | 0.025 |
| | TR | BILL | | 07/08/21 | 0.025 | 50,000 | 8 | 277.78 | 0.025 |
| | TR | BILL | | 07/08/21 | 0.025 | 50,000 | 8 | 277.78 | 0.025 |
| | TR | BILL | | 07/08/21 | 0.028 | 50,000 | 8 | 305.56 | 0.028 |
| | TR | BILL | | 07/08/21 | 0.028 | 50,000 | 8 | 305.56 | 0.028 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 8 | 333.33 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 8 | 333.33 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 8 | 333.33 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 10 | 416.67 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 10 | 416.67 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 10 | 416.67 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 10 | 416.67 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 10 | 416.67 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 10 | 416.67 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 10 | 416.67 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 10 | 416.67 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 10 | 416.67 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.035 | 50,000 | 10 | 486.11 | 0.035 |
| | TR | BILL | | 07/08/21 | 0.035 | 50,000 | 10 | 486.11 | 0.035 |
| | TR | BILL | | 07/08/21 | 0.035 | 50,000 | 10 | 486.11 | 0.035 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 14 | 583.33 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 14 | 583.33 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 14 | 583.33 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 14 | 583.33 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.027 | 50,000 | 21 | 802.08 | 0.028 |
| | TR | BILL | | 07/08/21 | 0.028 | 50,000 | 21 | 802.08 | 0.028 |
| | TR | BILL | | 07/08/21 | 0.028 | 50,000 | 21 | 802.08 | 0.028 |
| | TR | BILL | | 07/08/21 | 0.028 | 50,000 | 21 | 802.08 | 0.028 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 21 | 875.00 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 21 | 875.00 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 21 | 875.00 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.030 | 50,000 | 21 | 875.00 | 0.030 |
| | TR | BILL | | 07/08/21 | 0.035 | 50,000 | 21 | 1,013.54 | 0.035 |
| | TR | BILL | | 07/08/21 | 0.035 | 50,000 | 21 | 1,013.54 | 0.035 |
| | TR | BILL | | 07/08/21 | 0.035 | 50,000 | 21 | 1,013.54 | 0.035 |
| | TR | BILL | | 07/08/21 | 0.035 | 50,000 | 21 | 1,013.54 | 0.035 |
| | TR | BILL | | 07/08/21 | 0.001 | 50,000 | 27 | 37.50 | 0.001 |
| | TR | BILL | | 07/08/21 | 0.001 | 50,000 | 27 | 37.50 | 0.001 |
| | TR | BILL | | 07/08/21 | 0.001 | 50,000 | 27 | 37.50 | 0.001 |
| | TR | BILL | | 07/08/21 | 0.001 | 50,000 | 27 | 37.50 | 0.001 |
| | TR | BILL | | 07/08/21 | 0.001 | 50,000 | 27 | 37.50 | 0.001 |
| | TR | BILL | | 07/08/21 | 0.001 | 50,000 | 27 | 37.50 | 0.001 |
| | TR | BILL | | 07/08/21 | 0.001 | 50,000 | 27 | 37.50 | 0.001 |
| | TR | BILL | | 07/08/21 | 0.002 | 50,000 | 27 | 75.00 | 0.002 |
| | TR | BILL | | 07/08/21 | 0.002 | 50,000 | 27 | 75.00 | 0.002 |
| | TR | BILL | | 07/08/21 | 0.002 | 50,000 | 27 | 75.00 | 0.002 |

INVESTMENT TRANSACTIONS

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

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|-----------------------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/09/21 PURCHASES | | | | | | | | | |
| | CP | CHARIOT | | 10/27/21 | 0.100 | 50,000 | | | |
| | CP | MIZUHO NY | | 10/27/21 | 0.090 | 50,000 | | | |
| | CP | MIZUHO NY | | 10/27/21 | 0.090 | 50,000 | | | |
| | DEB | FHLB | 0.250 | 06/03/22 | 0.076 | 50,000 | | | |
| | DEB | FHLB | 0.250 | 06/03/22 | 0.076 | 50,000 | | | |
| | DEB | FHLMC | 0.250 | 06/08/22 | 0.066 | 50,000 | | | |
| | DEB | FHLMC | 0.250 | 06/08/22 | 0.066 | 50,000 | | | |
| | DEB | FHLMC | 0.250 | 06/08/22 | 0.066 | 50,000 | | | |
| | YCD | SVENSKA | 0.090 | 10/01/21 | 0.090 | 50,000 | | | |
| | YCD | SVENSKA | 0.090 | 10/01/21 | 0.090 | 50,000 | | | |
| 07/12/21 REDEMPTIONS | | | | | | | | | |
| | CP | ATLANTIC | | 07/12/21 | 0.070 | 50,000 | 54 | 5,250.00 | 0.071 |
| | YCD | NORINCHUK | 0.110 | 07/12/21 | 0.110 | 50,000 | 61 | 9,319.44 | 0.112 |
| | YCD | NORINCHUK | 0.110 | 07/12/21 | 0.110 | 50,000 | 61 | 9,319.44 | 0.112 |
| 07/12/21 PURCHASES | | | | | | | | | |
| | CP | SCOTIA NY | | 02/01/22 | 0.120 | 50,000 | | | |
| | CP | SCOTIA NY | | 02/01/22 | 0.120 | 50,000 | | | |
| | CP | LIBERTY | | 10/27/21 | 0.100 | 50,000 | | | |
| | TR | BILL | | 11/02/21 | 0.045 | 50,000 | | | |
| | TR | BILL | | 11/02/21 | 0.045 | 50,000 | | | |
| 07/13/21 REDEMPTIONS | | | | | | | | | |
| | TR | BILL | | 07/13/21 | 0.051 | 50,000 | 152 | 10,766.67 | 0.052 |
| | TR | BILL | | 07/13/21 | 0.051 | 50,000 | 152 | 10,766.67 | 0.052 |
| | TR | BILL | | 07/13/21 | 0.051 | 50,000 | 152 | 10,766.67 | 0.052 |
| | TR | BILL | | 07/13/21 | 0.051 | 50,000 | 152 | 10,766.67 | 0.052 |
| | TR | BILL | | 07/13/21 | 0.051 | 50,000 | 152 | 10,766.67 | 0.052 |
| | TR | BILL | | 07/13/21 | 0.051 | 50,000 | 152 | 10,766.67 | 0.052 |
| | TR | BILL | | 07/13/21 | 0.055 | 50,000 | 153 | 11,687.50 | 0.056 |
| | TR | BILL | | 07/13/21 | 0.055 | 50,000 | 153 | 11,687.50 | 0.056 |
| | TR | BILL | | 07/13/21 | 0.055 | 50,000 | 153 | 11,687.50 | 0.056 |
| | TR | BILL | | 07/13/21 | 0.045 | 50,000 | 154 | 9,625.00 | 0.046 |
| | TR | BILL | | 07/13/21 | 0.045 | 50,000 | 154 | 9,625.00 | 0.046 |
| | TR | BILL | | 07/13/21 | 0.045 | 50,000 | 154 | 9,625.00 | 0.046 |
| | TR | BILL | | 07/13/21 | 0.045 | 50,000 | 154 | 9,625.00 | 0.046 |
| 07/13/21 PURCHASES | | | | | | | | | |
| | CP | RABO NY | | 12/29/21 | 0.110 | 50,000 | | | |
| | DEB | FHLB | 0.025 | 06/03/22 | 0.076 | 50,000 | | | |
| | DN | IBRD | | 10/25/21 | 0.040 | 50,000 | | | |
| | DN | IBRD | | 10/25/21 | 0.040 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---------------------------------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/13/21 PURCHASES (Continued) | | | | | | | | | |
| DN | | IBRD | | 12/01/21 | 0.050 | 50,000 | | | |
| DN | | IBRD | | 12/01/21 | 0.050 | 50,000 | | | |
| DN | | IBRD | | 01/03/22 | 0.050 | 50,000 | | | |
| DN | | IBRD | | 01/03/22 | 0.050 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.043 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.043 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.044 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.044 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.047 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.047 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.047 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.047 | 50,000 | | | |
| TR | | BILL | | 11/09/21 | 0.047 | 50,000 | | | |
| TR | | NOTE | 2.000 | 05/31/24 | 0.417 | 50,000 | | | |
| TR | | NOTE | 2.000 | 05/31/24 | 0.417 | 50,000 | | | |
| TR | | NOTE | 2.000 | 05/31/24 | 0.417 | 50,000 | | | |
| TR | | NOTE | 2.000 | 05/31/24 | 0.417 | 50,000 | | | |
| TR | | NOTE | 2.000 | 05/31/24 | 0.417 | 50,000 | | | |
| TR | | NOTE | 2.000 | 05/31/24 | 0.417 | 50,000 | | | |
| TR | | NOTE | 2.000 | 05/31/24 | 0.418 | 50,000 | | | |
| TR | | NOTE | 2.000 | 05/31/24 | 0.418 | 50,000 | | | |
| TR | | NOTE | 2.000 | 05/31/24 | 0.418 | 50,000 | | | |
| TR | | NOTE | 2.000 | 05/31/24 | 0.418 | 50,000 | | | |
| YCD | | DNB | 0.070 | 08/09/21 | 0.070 | 50,000 | | | |
| YCD | | DNB | 0.070 | 08/09/21 | 0.070 | 50,000 | | | |
| YCD | | CR AG CIB | 0.090 | 09/13/21 | 0.090 | 50,000 | | | |
| YCD | | CR AG CIB | 0.090 | 09/13/21 | 0.090 | 50,000 | | | |
| YCD | | BNP | 0.100 | 10/08/21 | 0.100 | 50,000 | | | |
| YCD | | BNP | 0.100 | 10/08/21 | 0.100 | 50,000 | | | |

07/14/21 NO REDEMPTIONS

07/14/21 PURCHASES

| | | | | | | | | | |
|----|--|----------|--|----------|-------|--------|--|--|--|
| CP | | CR AG NY | | 08/04/21 | 0.080 | 50,000 | | | |
| CP | | CR AG NY | | 08/04/21 | 0.080 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---------------------------------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/14/21 PURCHASES (Continued) | | | | | | | | | |
| | TR | BILL | | 08/12/21 | 0.035 | 50,000 | | | |
| | TR | BILL | | 08/12/21 | 0.035 | 50,000 | | | |
| | TR | BILL | | 08/12/21 | 0.035 | 50,000 | | | |
| 07/15/21 REDEMPTIONS | | | | | | | | | |
| | DEB FR | IADB | 2.548 | 07/15/21 | 2.290 | 50,000 | 1,142 | 2,808,320.63 | 1.285 |
| | TR | BILL | | 07/15/21 | 0.100 | 50,000 | 350 | 48,611.11 | 0.101 |
| | TR | BILL | | 07/15/21 | 0.100 | 50,000 | 350 | 48,611.11 | 0.101 |
| | TR | BILL | | 07/15/21 | 0.100 | 50,000 | 350 | 48,611.11 | 0.101 |
| | TR | BILL | | 07/15/21 | 0.100 | 50,000 | 350 | 48,611.11 | 0.101 |
| | TR | BILL | | 07/15/21 | 0.108 | 50,000 | 350 | 52,256.94 | 0.109 |
| | TR | BILL | | 07/15/21 | 0.108 | 50,000 | 350 | 52,256.94 | 0.109 |
| | TR | BILL | | 07/15/21 | 0.108 | 50,000 | 350 | 52,256.94 | 0.109 |
| | TR | BILL | | 07/15/21 | 0.108 | 50,000 | 350 | 52,256.94 | 0.109 |
| | TR | BILL | | 07/15/21 | 0.120 | 50,000 | 351 | 58,500.00 | 0.122 |
| | TR | BILL | | 07/15/21 | 0.125 | 50,000 | 351 | 60,937.50 | 0.127 |
| | TR | BILL | | 07/15/21 | 0.125 | 50,000 | 351 | 60,937.50 | 0.127 |
| | TR | BILL | | 07/15/21 | 0.126 | 50,000 | 351 | 61,181.25 | 0.127 |
| | TR | BILL | | 07/15/21 | 0.126 | 50,000 | 351 | 61,181.25 | 0.127 |
| | TR | BILL | | 07/15/21 | 0.126 | 50,000 | 351 | 61,181.25 | 0.127 |
| | TR | BILL | | 07/15/21 | 0.135 | 50,000 | 357 | 66,937.50 | 0.137 |
| | TR | BILL | | 07/15/21 | 0.135 | 50,000 | 357 | 66,937.50 | 0.137 |
| | TR | BILL | | 07/15/21 | 0.136 | 50,000 | 357 | 67,433.33 | 0.138 |
| | TR | BILL | | 07/15/21 | 0.136 | 50,000 | 357 | 67,433.33 | 0.138 |
| | TR | BILL | | 07/15/21 | 0.136 | 50,000 | 357 | 67,433.33 | 0.138 |
| | TR | BILL | | 07/15/21 | 0.138 | 50,000 | 363 | 69,322.92 | 0.140 |
| | TR | BILL | | 07/15/21 | 0.138 | 50,000 | 363 | 69,322.92 | 0.140 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.155 | 50,000 | 364 | 78,361.11 | 0.157 |
| | TR | BILL | | 07/15/21 | 0.156 | 50,000 | 364 | 78,866.67 | 0.158 |
| | TR | BILL | | 07/15/21 | 0.156 | 50,000 | 364 | 78,866.67 | 0.158 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---------------------------------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/15/21 PURCHASES (Continued) | | | | | | | | | |
| | TR | BILL | | 07/14/22 | 0.073 | 50,000 | | | |
| | TR | BILL | | 07/14/22 | 0.073 | 50,000 | | | |
| | TR | BILL | | 07/14/22 | 0.073 | 50,000 | | | |
| | TR | BILL | | 07/14/22 | 0.073 | 50,000 | | | |
| | TR | BILL | | 07/14/22 | 0.073 | 50,000 | | | |
| | TR | BILL | | 07/14/22 | 0.073 | 50,000 | | | |
| | TR | BILL | | 07/14/22 | 0.073 | 50,000 | | | |
| | TR | BILL | | 07/14/22 | 0.073 | 50,000 | | | |
| | YCD | MUFG BK | 0.070 | 09/13/21 | 0.070 | 50,000 | | | |
| | YCD | MUFG BK | 0.070 | 09/13/21 | 0.070 | 50,000 | | | |
| | YCD | CB AUS | 0.110 | 01/13/22 | 0.110 | 50,000 | | | |
| | YCD | CB AUS | 0.110 | 01/13/22 | 0.110 | 50,000 | | | |
| 07/16/21 REDEMPTIONS | | | | | | | | | |
| | CP | APPLE | | 07/16/21 | 0.020 | 40,500 | 35 | 787.50 | 0.020 |
| | CP | PROCTER | | 07/16/21 | 0.050 | 5,000 | 92 | 638.89 | 0.051 |
| | CP | PROCTER | | 07/16/21 | 0.050 | 50,000 | 92 | 6,388.89 | 0.051 |
| | CP | PROCTER | | 07/16/21 | 0.050 | 50,000 | 92 | 6,388.89 | 0.051 |
| | CP | MUFG BK | | 07/16/21 | 0.120 | 50,000 | 93 | 15,500.00 | 0.122 |
| | CP | MUFG BK | | 07/16/21 | 0.120 | 50,000 | 93 | 15,500.00 | 0.122 |
| | CP | APPLE | | 07/16/21 | 0.050 | 50,000 | 134 | 9,305.56 | 0.051 |
| | CP | NATIXIS NY | | 07/16/21 | 0.120 | 50,000 | 135 | 22,500.00 | 0.122 |
| | CP | NATIXIS NY | | 07/16/21 | 0.120 | 50,000 | 135 | 22,500.00 | 0.122 |
| | CP | SOC GEN NY | | 07/16/21 | 0.180 | 50,000 | 162 | 40,500.00 | 0.183 |
| | CP | SOC GEN NY | | 07/16/21 | 0.180 | 50,000 | 162 | 40,500.00 | 0.183 |
| | DEB | FHLB | 0.115 | 07/16/21 | 0.115 | 50,000 | 296 | 46,798.61 | 0.115 |
| | DEB | FHLB | 0.115 | 07/16/21 | 0.115 | 50,000 | 296 | 46,798.61 | 0.115 |
| | DN | FHLB | | 07/16/21 | 0.036 | 50,000 | 28 | 1,400.00 | 0.037 |
| | DN | FHLB | | 07/16/21 | 0.036 | 50,000 | 28 | 1,400.00 | 0.037 |
| | DN | FHLB | | 07/16/21 | 0.040 | 50,000 | 28 | 1,555.56 | 0.041 |
| | DN | FHLB | | 07/16/21 | 0.040 | 50,000 | 28 | 1,555.56 | 0.041 |
| | YCD | MUFG BK | 0.020 | 07/16/21 | 0.020 | 50,000 | 31 | 861.11 | 0.020 |
| | YCD | MUFG BK | 0.020 | 07/16/21 | 0.020 | 50,000 | 31 | 861.11 | 0.020 |
| | YCD | DNB | 0.100 | 07/16/21 | 0.100 | 50,000 | 94 | 13,055.56 | 0.101 |
| | YCD | DNB | 0.100 | 07/16/21 | 0.100 | 50,000 | 94 | 13,055.56 | 0.101 |
| | YCD | BNP | 0.140 | 07/16/21 | 0.140 | 50,000 | 135 | 26,250.00 | 0.142 |
| | YCD | BNP | 0.140 | 07/16/21 | 0.140 | 50,000 | 135 | 26,250.00 | 0.142 |
| | YCD | RABOBANK | 0.150 | 07/16/21 | 0.150 | 50,000 | 182 | 37,916.67 | 0.152 |
| | YCD | RABOBANK | 0.150 | 07/16/21 | 0.150 | 50,000 | 182 | 37,916.67 | 0.152 |
| | YCD | CIC | 0.160 | 07/16/21 | 0.160 | 50,000 | 182 | 40,444.44 | 0.162 |
| | YCD | CIC | 0.160 | 07/16/21 | 0.160 | 50,000 | 182 | 40,444.44 | 0.162 |
| 07/16/21 PURCHASES | | | | | | | | | |
| | CP | PROCTER | | 10/08/21 | 0.050 | 5,000 | | | |
| | CP | PROCTER | | 10/08/21 | 0.050 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---------------------------------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/16/21 PURCHASES (Continued) | | | | | | | | | |
| | CP | PROCTER | | 10/08/21 | 0.050 | 50,000 | | | |
| | CP | JUPITER | | 10/22/21 | 0.100 | 50,000 | | | |
| | CP | APPLE | | 10/27/21 | 0.060 | 50,000 | | | |
| | TR | NOTE | 0.375 | 07/15/24 | 0.441 | 50,000 | | | |
| | TR | NOTE | 0.375 | 07/15/24 | 0.441 | 50,000 | | | |
| | TR | NOTE | 0.375 | 07/15/24 | 0.445 | 50,000 | | | |
| | TR | NOTE | 0.375 | 07/15/24 | 0.445 | 50,000 | | | |
| 07/19/21 REDEMPTIONS | | | | | | | | | |
| | CP | CAFCO | | 07/19/21 | 0.070 | 50,000 | 13 | 1,263.89 | 0.071 |
| | CP | JUPITER | | 07/19/21 | 0.050 | 50,000 | 32 | 2,222.22 | 0.051 |
| | CP | APPLE | | 07/19/21 | 0.040 | 50,000 | 70 | 3,888.89 | 0.041 |
| | CP | MIZUHO NY | | 07/19/21 | 0.130 | 50,000 | 95 | 17,152.78 | 0.132 |
| | CP | MIZUHO NY | | 07/19/21 | 0.130 | 50,000 | 95 | 17,152.78 | 0.132 |
| | YCD | CR AG CIB | 0.080 | 07/19/21 | 0.080 | 50,000 | 67 | 7,444.44 | 0.081 |
| | YCD | CR AG CIB | 0.080 | 07/19/21 | 0.080 | 50,000 | 67 | 7,444.44 | 0.081 |
| | YCD | NORINCHUK | 0.150 | 07/19/21 | 0.150 | 50,000 | 89 | 18,541.67 | 0.152 |
| | YCD | NORINCHUK | 0.150 | 07/19/21 | 0.150 | 50,000 | 89 | 18,541.67 | 0.152 |
| 07/19/21 PURCHASES | | | | | | | | | |
| | DN | FHLB | | 10/08/21 | 0.040 | 50,000 | | | |
| | DN | FHLB | | 10/08/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.040 | 50,000 | | | |
| | YCD | KBC | 0.090 | 10/01/21 | 0.090 | 50,000 | | | |
| | YCD | KBC | 0.090 | 10/01/21 | 0.090 | 50,000 | | | |
| | YCD | SWEDBANK | 0.090 | 10/25/21 | 0.090 | 50,000 | | | |
| | YCD | SWEDBANK | 0.090 | 10/25/21 | 0.090 | 50,000 | | | |
| 07/20/21 REDEMPTIONS | | | | | | | | | |
| | DEB | IFC | 1.125 | 07/20/21 | 0.172 | 50,000 | 305 | 72,375.00 | 0.172 |
| | DEB | IFC | 1.125 | 07/20/21 | 0.172 | 50,000 | 305 | 72,375.00 | 0.172 |
| | TR | BILL | | 07/20/21 | 0.005 | 50,000 | 34 | 236.11 | 0.005 |
| | TR | BILL | | 07/20/21 | 0.005 | 50,000 | 34 | 236.11 | 0.005 |
| | TR | BILL | | 07/20/21 | 0.005 | 50,000 | 34 | 236.11 | 0.005 |
| | TR | BILL | | 07/20/21 | 0.005 | 50,000 | 34 | 236.11 | 0.005 |
| | TR | BILL | | 07/20/21 | 0.008 | 50,000 | 34 | 377.78 | 0.008 |
| | TR | BILL | | 07/20/21 | 0.008 | 50,000 | 34 | 377.78 | 0.008 |
| | TR | BILL | | 07/20/21 | 0.008 | 50,000 | 34 | 377.78 | 0.008 |
| | TR | BILL | | 07/20/21 | 0.008 | 50,000 | 34 | 377.78 | 0.008 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/20/21 REDEMPTIONS (Continued) | | | | | | | | | |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 35 | 243.06 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 42 | 291.67 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 42 | 291.67 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 42 | 291.67 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 42 | 291.67 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 42 | 291.67 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.005 | 50,000 | 42 | 291.67 | 0.005 |
| TR | | BILL | | 07/20/21 | 0.030 | 50,000 | 151 | 6,291.67 | 0.030 |
| TR | | BILL | | 07/20/21 | 0.030 | 50,000 | 151 | 6,291.67 | 0.030 |
| TR | | BILL | | 07/20/21 | 0.030 | 50,000 | 151 | 6,291.67 | 0.030 |
| TR | | BILL | | 07/20/21 | 0.035 | 50,000 | 151 | 7,340.28 | 0.035 |
| TR | | BILL | | 07/20/21 | 0.035 | 50,000 | 151 | 7,340.28 | 0.035 |
| TR | | BILL | | 07/20/21 | 0.035 | 50,000 | 151 | 7,340.28 | 0.035 |

07/20/21 PURCHASES

| | | | | | | | | | |
|----|--|------|-------|----------|-------|--------|--|--|--|
| DN | | FHLB | | 09/01/21 | 0.030 | 50,000 | | | |
| TR | | BILL | | 11/16/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/16/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/16/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/16/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/16/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/16/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/16/21 | 0.045 | 50,000 | | | |
| TR | | BILL | | 11/16/21 | 0.045 | 50,000 | | | |
| TR | | NOTE | 0.375 | 07/15/24 | 0.361 | 50,000 | | | |
| TR | | NOTE | 0.375 | 07/15/24 | 0.361 | 50,000 | | | |
| TR | | NOTE | 0.375 | 07/15/24 | 0.361 | 50,000 | | | |
| TR | | NOTE | 0.375 | 07/15/24 | 0.361 | 50,000 | | | |
| TR | | NOTE | 0.375 | 07/15/24 | 0.361 | 50,000 | | | |
| TR | | NOTE | 0.375 | 07/15/24 | 0.361 | 50,000 | | | |
| TR | | NOTE | 0.375 | 07/15/24 | 0.362 | 50,000 | | | |
| TR | | NOTE | 0.375 | 07/15/24 | 0.362 | 50,000 | | | |
| TR | | NOTE | 0.375 | 07/15/24 | 0.362 | 50,000 | | | |
| TR | | NOTE | 0.375 | 07/15/24 | 0.362 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|-----------------------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/21/21 REDEMPTIONS | | | | | | | | | |
| | DEB | FHLB | 0.110 | 07/21/21 | 0.116 | 50,000 | 274 | 43,752.78 | 0.117 |
| | DEB | FHLB | 0.110 | 07/21/21 | 0.116 | 50,000 | 274 | 43,752.78 | 0.117 |
| | DEB | FHLB | 0.110 | 07/21/21 | 0.116 | 50,000 | 274 | 43,752.78 | 0.117 |
| 07/21/21 PURCHASES | | | | | | | | | |
| | DN | FHLB | | 09/24/21 | 0.040 | 50,000 | | | |
| | DN | FHLB | | 09/24/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | YCD | CIC | 0.130 | 02/01/22 | 0.130 | 50,000 | | | |
| | YCD | CIC | 0.130 | 02/01/22 | 0.130 | 50,000 | | | |
| 07/22/21 REDEMPTIONS | | | | | | | | | |
| | TR | BILL | | 07/22/21 | 0.033 | 50,000 | 34 | 1,534.72 | 0.033 |
| | TR | BILL | | 07/22/21 | 0.033 | 50,000 | 34 | 1,534.72 | 0.033 |
| | TR | BILL | | 07/22/21 | 0.033 | 50,000 | 34 | 1,534.72 | 0.033 |
| | TR | BILL | | 07/22/21 | 0.033 | 50,000 | 34 | 1,534.72 | 0.033 |
| | TR | BILL | | 07/22/21 | 0.033 | 50,000 | 34 | 1,558.33 | 0.033 |
| | TR | BILL | | 07/22/21 | 0.033 | 50,000 | 34 | 1,558.33 | 0.033 |
| | TR | BILL | | 07/22/21 | 0.033 | 50,000 | 34 | 1,558.33 | 0.033 |
| | TR | BILL | | 07/22/21 | 0.033 | 50,000 | 34 | 1,558.33 | 0.033 |
| | TR | BILL | | 07/22/21 | 0.035 | 50,000 | 34 | 1,652.78 | 0.035 |
| | TR | BILL | | 07/22/21 | 0.035 | 50,000 | 34 | 1,652.78 | 0.035 |
| | TR | BILL | | 07/22/21 | 0.035 | 50,000 | 34 | 1,652.78 | 0.035 |
| | TR | BILL | | 07/22/21 | 0.035 | 50,000 | 34 | 1,652.78 | 0.035 |
| | TR | BILL | | 07/22/21 | 0.065 | 50,000 | 176 | 15,888.89 | 0.066 |
| | TR | BILL | | 07/22/21 | 0.065 | 50,000 | 176 | 15,888.89 | 0.066 |
| | TR | BILL | | 07/22/21 | 0.069 | 50,000 | 176 | 16,866.67 | 0.070 |
| | TR | BILL | | 07/22/21 | 0.069 | 50,000 | 176 | 16,866.67 | 0.070 |
| | TR | BILL | | 07/22/21 | 0.070 | 50,000 | 176 | 17,111.11 | 0.071 |
| | TR | BILL | | 07/22/21 | 0.070 | 50,000 | 176 | 17,111.11 | 0.071 |
| | TR | BILL | | 07/22/21 | 0.070 | 50,000 | 176 | 17,111.11 | 0.071 |
| | TR | BILL | | 07/22/21 | 0.070 | 50,000 | 176 | 17,111.11 | 0.071 |
| | TR | BILL | | 07/22/21 | 0.070 | 50,000 | 176 | 17,111.11 | 0.071 |
| | TR | BILL | | 07/22/21 | 0.073 | 50,000 | 177 | 17,822.92 | 0.074 |
| | TR | BILL | | 07/22/21 | 0.073 | 50,000 | 177 | 17,822.92 | 0.074 |
| | TR | BILL | | 07/22/21 | 0.081 | 50,000 | 178 | 20,025.00 | 0.082 |
| | TR | BILL | | 07/22/21 | 0.081 | 50,000 | 178 | 20,025.00 | 0.082 |
| | TR | BILL | | 07/22/21 | 0.081 | 50,000 | 178 | 20,025.00 | 0.082 |
| | TR | BILL | | 07/22/21 | 0.081 | 50,000 | 181 | 20,362.50 | 0.082 |
| | TR | BILL | | 07/22/21 | 0.081 | 50,000 | 181 | 20,362.50 | 0.082 |
| | TR | BILL | | 07/22/21 | 0.083 | 50,000 | 181 | 20,739.58 | 0.084 |
| | TR | BILL | | 07/22/21 | 0.083 | 50,000 | 181 | 20,739.58 | 0.084 |
| | TR | BILL | | 07/22/21 | 0.083 | 50,000 | 181 | 20,739.58 | 0.084 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/22/21 REDEMPTIONS (Continued) | | | | | | | | | |
| | TR | BILL | | 07/22/21 | 0.086 | 50,000 | 182 | 21,612.50 | 0.087 |
| | TR | BILL | | 07/22/21 | 0.086 | 50,000 | 182 | 21,612.50 | 0.087 |
| | TR | BILL | | 07/22/21 | 0.086 | 50,000 | 182 | 21,612.50 | 0.087 |
| | TR | BILL | | 07/22/21 | 0.086 | 50,000 | 182 | 21,738.89 | 0.087 |
| | TR | BILL | | 07/22/21 | 0.086 | 50,000 | 182 | 21,738.89 | 0.087 |
| | TR | BILL | | 07/22/21 | 0.086 | 50,000 | 182 | 21,738.89 | 0.087 |
| 07/22/21 PURCHASES | | | | | | | | | |
| | CD | BOWEST | 0.110 | 12/01/21 | 0.110 | 50,000 | | | |
| | CD | BOWEST | 0.110 | 12/01/21 | 0.110 | 50,000 | | | |
| | CP | APPLE | | 10/08/21 | 0.060 | 50,000 | | | |
| | CP | APPLE | | 10/08/21 | 0.060 | 50,000 | | | |
| | CP | JUPITER | | 10/25/21 | 0.100 | 50,000 | | | |
| | DEB | FHLB | 0.040 | 10/08/21 | 0.041 | 50,000 | | | |
| | DEB | FHLB | 0.040 | 10/08/21 | 0.041 | 50,000 | | | |
| | DEB CL STEP | FHLB | 0.200 | 01/22/25 | 0.200 | 50,000 | | | |
| | DEB CL STEP | FHLB | 0.200 | 01/22/25 | 0.200 | 50,000 | | | |
| | DN | FHLB | | 10/27/21 | 0.040 | 50,000 | | | |
| | DN | FHLB | | 10/27/21 | 0.040 | 50,000 | | | |
| | DN | IBRD | | 12/01/21 | 0.040 | 50,000 | | | |
| | DN | IBRD | | 12/01/21 | 0.040 | 50,000 | | | |
| | DN | IBRD | | 01/03/22 | 0.040 | 50,000 | | | |
| | DN | IBRD | | 01/03/22 | 0.040 | 50,000 | | | |
| | DN | IFC | | 01/10/22 | 0.040 | 50,000 | | | |
| | DN | FHLB | | 02/01/22 | 0.045 | 50,000 | | | |
| | DN | FHLB | | 02/01/22 | 0.045 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.041 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.041 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.041 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.041 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.041 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.041 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 11/09/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | YCD | BNP | 0.120 | 12/01/21 | 0.120 | 50,000 | | | |
| | YCD | BNP | 0.120 | 12/01/21 | 0.120 | 50,000 | | | |

INVESTMENT TRANSACTIONS

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

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/23/21 REDEMPTIONS (Continued) | | | | | | | | | |
| | YCD | TORONTO | 0.120 | 07/23/21 | 0.120 | 50,000 | 144 | 24,000.00 | 0.122 |
| | YCD | TORONTO | 0.120 | 07/23/21 | 0.120 | 50,000 | 144 | 24,000.00 | 0.122 |
| | YCD | NORDEA ABP | 0.150 | 07/23/21 | 0.150 | 50,000 | 156 | 32,500.00 | 0.152 |
| | YCD | NORDEA ABP | 0.150 | 07/23/21 | 0.150 | 50,000 | 156 | 32,500.00 | 0.152 |
| 07/23/21 PURCHASES | | | | | | | | | |
| | CP | CR AG NY | | 07/28/21 | 0.070 | 50,000 | | | |
| | CP | CR AG NY | | 07/28/21 | 0.070 | 50,000 | | | |
| | CP | RABO NY | | 07/28/21 | 0.080 | 50,000 | | | |
| | CP | RABO NY | | 07/28/21 | 0.080 | 50,000 | | | |
| | CP | CHARIOT | | 08/23/21 | 0.080 | 50,000 | | | |
| | CP | PROCTER | | 10/22/21 | 0.050 | 50,000 | | | |
| | CP | APPLE | | 10/25/21 | 0.060 | 5,000 | | | |
| | CP | APPLE | | 10/25/21 | 0.060 | 50,000 | | | |
| | CP | APPLE | | 10/25/21 | 0.060 | 50,000 | | | |
| | DEB | IADB | 0.500 | 05/24/23 | 0.207 | 50,000 | | | |
| | DEB | IADB | 0.500 | 05/24/23 | 0.207 | 50,000 | | | |
| | DN | FHLB | | 10/22/21 | 0.043 | 50,000 | | | |
| | DN | FHLB | | 10/22/21 | 0.043 | 50,000 | | | |
| | DN | FHLB | | 01/24/22 | 0.040 | 50,000 | | | |
| | DN | FHLB | | 01/24/22 | 0.040 | 50,000 | | | |
| | DN | IBRD | | 01/24/22 | 0.040 | 50,000 | | | |
| | DN | IBRD | | 01/24/22 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 01/13/22 | 0.040 | 50,000 | | | |
| | TR | BILL | | 01/13/22 | 0.040 | 50,000 | | | |
| | TR | BILL | | 01/13/22 | 0.040 | 50,000 | | | |
| | TR | BILL | | 01/13/22 | 0.040 | 50,000 | | | |
| | TR | BILL | | 01/13/22 | 0.040 | 50,000 | | | |
| | TR | BILL | | 01/13/22 | 0.040 | 50,000 | | | |
| | YCD | CB AUS | 0.120 | 01/24/22 | 0.120 | 50,000 | | | |
| | YCD | CB AUS | 0.120 | 01/24/22 | 0.120 | 50,000 | | | |
| | YCD | CB AUS | 0.120 | 01/24/22 | 0.120 | 50,000 | | | |
| 07/26/21 REDEMPTIONS | | | | | | | | | |
| | CD | MUFG UNION | 0.160 | 07/26/21 | 0.160 | 50,000 | 193 | 42,888.89 | 0.162 |
| | CD | MUFG UNION | 0.160 | 07/26/21 | 0.160 | 50,000 | 193 | 42,888.89 | 0.162 |
| | CP | MUFG BK | | 07/26/21 | 0.050 | 50,000 | 68 | 4,722.22 | 0.051 |
| | CP | MUFG BK | | 07/26/21 | 0.050 | 50,000 | 68 | 4,722.22 | 0.051 |
| | CP | CAFCO | | 07/26/21 | 0.160 | 50,000 | 167 | 37,111.11 | 0.162 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/26/21 REDEMPTIONS (Continued) | | | | | | | | | |
| CP | | BNP NY | | 07/26/21 | 0.180 | 50,000 | 172 | 43,000.00 | 0.183 |
| CP | | BNP NY | | 07/26/21 | 0.180 | 50,000 | 172 | 43,000.00 | 0.183 |
| CP | | NATIXIS NY | | 07/26/21 | 0.170 | 50,000 | 192 | 45,333.33 | 0.173 |
| CP | | NATIXIS NY | | 07/26/21 | 0.170 | 50,000 | 192 | 45,333.33 | 0.173 |
| CP | | SOC GEN NY | | 07/26/21 | 0.220 | 50,000 | 192 | 58,666.67 | 0.223 |
| CP | | SOC GEN NY | | 07/26/21 | 0.220 | 50,000 | 192 | 58,666.67 | 0.223 |
| DN | | FHLB | | 07/26/21 | 0.020 | 50,000 | 111 | 3,083.33 | 0.020 |
| DN | | FHLB | | 07/26/21 | 0.020 | 50,000 | 111 | 3,083.33 | 0.020 |
| DN | | IFC | | 07/26/21 | 0.045 | 50,000 | 160 | 10,000.00 | 0.046 |
| DN | | IBRD | | 07/26/21 | 0.085 | 50,000 | 178 | 21,013.89 | 0.086 |
| DN | | IBRD | | 07/26/21 | 0.085 | 50,000 | 178 | 21,013.89 | 0.086 |
| YCD | | KBC | 0.080 | 07/26/21 | 0.080 | 50,000 | 69 | 7,666.67 | 0.081 |
| YCD | | KBC | 0.080 | 07/26/21 | 0.080 | 50,000 | 69 | 7,666.67 | 0.081 |
| YCD | | MUFG BK | 0.060 | 07/26/21 | 0.060 | 50,000 | 75 | 6,250.00 | 0.061 |
| YCD | | MUFG BK | 0.060 | 07/26/21 | 0.060 | 50,000 | 75 | 6,250.00 | 0.061 |
| YCD | | SUMI TRUST | 0.150 | 07/26/21 | 0.150 | 50,000 | 103 | 21,458.33 | 0.152 |
| YCD | | SUMI TRUST | 0.150 | 07/26/21 | 0.150 | 50,000 | 103 | 21,458.33 | 0.152 |
| YCD | | NORDEA ABP | 0.170 | 07/26/21 | 0.170 | 50,000 | 187 | 44,152.78 | 0.172 |
| YCD | | NORDEA ABP | 0.170 | 07/26/21 | 0.170 | 50,000 | 187 | 44,152.78 | 0.172 |
| YCD | | FORTIS | 0.180 | 07/26/21 | 0.180 | 50,000 | 187 | 46,750.00 | 0.183 |
| YCD | | FORTIS | 0.180 | 07/26/21 | 0.180 | 50,000 | 187 | 46,750.00 | 0.183 |
| YCD | | MONTREAL | 0.180 | 07/26/21 | 0.180 | 50,000 | 188 | 47,000.00 | 0.183 |
| YCD | | MONTREAL | 0.180 | 07/26/21 | 0.180 | 50,000 | 188 | 47,000.00 | 0.183 |
| YCD | | BARCLAYS | 0.220 | 07/26/21 | 0.220 | 50,000 | 192 | 58,666.67 | 0.223 |
| YCD | | BARCLAYS | 0.220 | 07/26/21 | 0.220 | 50,000 | 192 | 58,666.67 | 0.223 |

07/26/21 NO PURCHASES

07/27/21 REDEMPTIONS

| | | | | | | | | | |
|----|--|-------|--|----------|-------|--------|----|--------|-------|
| CP | | APPLE | | 07/27/21 | 0.010 | 50,000 | 64 | 888.89 | 0.010 |
| CP | | APPLE | | 07/27/21 | 0.010 | 50,000 | 64 | 888.89 | 0.010 |
| TR | | BILL | | 07/27/21 | 0.010 | 50,000 | 41 | 569.44 | 0.010 |
| TR | | BILL | | 07/27/21 | 0.010 | 50,000 | 41 | 569.44 | 0.010 |
| TR | | BILL | | 07/27/21 | 0.010 | 50,000 | 41 | 569.44 | 0.010 |
| TR | | BILL | | 07/27/21 | 0.010 | 50,000 | 41 | 569.44 | 0.010 |
| TR | | BILL | | 07/27/21 | 0.010 | 50,000 | 41 | 569.44 | 0.010 |
| TR | | BILL | | 07/27/21 | 0.010 | 50,000 | 41 | 569.44 | 0.010 |
| TR | | BILL | | 07/27/21 | 0.010 | 50,000 | 41 | 569.44 | 0.010 |
| TR | | BILL | | 07/27/21 | 0.010 | 50,000 | 41 | 569.44 | 0.010 |
| TR | | BILL | | 07/27/21 | 0.013 | 50,000 | 41 | 711.81 | 0.013 |
| TR | | BILL | | 07/27/21 | 0.013 | 50,000 | 41 | 711.81 | 0.013 |
| TR | | BILL | | 07/27/21 | 0.013 | 50,000 | 41 | 711.81 | 0.013 |
| TR | | BILL | | 07/27/21 | 0.013 | 50,000 | 41 | 711.81 | 0.013 |
| TR | | BILL | | 07/27/21 | 0.005 | 50,000 | 46 | 319.44 | 0.005 |
| TR | | BILL | | 07/27/21 | 0.005 | 50,000 | 46 | 319.44 | 0.005 |
| TR | | BILL | | 07/27/21 | 0.005 | 50,000 | 46 | 319.44 | 0.005 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/27/21 REDEMPTIONS (Continued) | | | | | | | | | |
| | TR | BILL | | 07/27/21 | 0.005 | 50,000 | 46 | 319.44 | 0.005 |
| | TR | BILL | | 07/27/21 | 0.005 | 50,000 | 46 | 319.44 | 0.005 |
| | TR | BILL | | 07/27/21 | 0.005 | 50,000 | 46 | 319.44 | 0.005 |
| | TR | BILL | | 07/27/21 | 0.005 | 50,000 | 47 | 326.39 | 0.005 |
| | TR | BILL | | 07/27/21 | 0.005 | 50,000 | 47 | 326.39 | 0.005 |
| | TR | BILL | | 07/27/21 | 0.005 | 50,000 | 47 | 326.39 | 0.005 |
| | TR | BILL | | 07/27/21 | 0.005 | 50,000 | 47 | 326.39 | 0.005 |
| | TR | BILL | | 07/27/21 | 0.005 | 50,000 | 47 | 326.39 | 0.005 |
| | TR | BILL | | 07/27/21 | 0.005 | 50,000 | 47 | 326.39 | 0.005 |
| | YCD | CR AG CIB | 0.090 | 07/27/21 | 0.090 | 50,000 | 69 | 8,625.00 | 0.091 |
| | YCD | CR AG CIB | 0.090 | 07/27/21 | 0.090 | 50,000 | 69 | 8,625.00 | 0.091 |
| | YCD | DNB | 0.080 | 07/27/21 | 0.080 | 50,000 | 76 | 8,444.44 | 0.081 |
| | YCD | DNB | 0.080 | 07/27/21 | 0.080 | 50,000 | 76 | 8,444.44 | 0.081 |
| | YCD | MIZUHO | 0.150 | 07/27/21 | 0.150 | 50,000 | 105 | 21,875.00 | 0.152 |
| | YCD | MIZUHO | 0.150 | 07/27/21 | 0.150 | 50,000 | 105 | 21,875.00 | 0.152 |
| 07/27/21 PURCHASES | | | | | | | | | |
| | CD | BOWEST | 0.080 | 08/27/21 | 0.080 | 50,000 | | | |
| | CD | BOWEST | 0.080 | 08/27/21 | 0.080 | 50,000 | | | |
| | CP | MUFG BK | | 08/04/21 | 0.050 | 50,000 | | | |
| | CP | MUFG BK | | 08/04/21 | 0.050 | 50,000 | | | |
| | CP | JUPITER | | 08/27/21 | 0.080 | 50,000 | | | |
| | CP | JUPITER | | 08/27/21 | 0.080 | 50,000 | | | |
| | CP | MIZUHO NY | | 10/27/21 | 0.090 | 50,000 | | | |
| | CP | MIZUHO NY | | 10/27/21 | 0.090 | 50,000 | | | |
| | CP | NATIXIS NY | | 11/08/21 | 0.110 | 50,000 | | | |
| | CP | NATIXIS NY | | 11/08/21 | 0.110 | 50,000 | | | |
| | DEB | FFCB | 0.060 | 07/21/22 | 0.076 | 50,000 | | | |
| | DEB | FFCB | 0.060 | 07/21/22 | 0.076 | 50,000 | | | |
| | DN | IBRD | | 12/01/21 | 0.050 | 50,000 | | | |
| | DN | IBRD | | 12/01/21 | 0.050 | 50,000 | | | |
| | TR | BILL | | 11/16/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 11/16/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 11/16/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 11/16/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 11/16/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 11/16/21 | 0.043 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.033 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.033 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.033 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.035 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.035 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.035 | 50,000 | | | |
| | YCD | KBC | 0.080 | 08/27/21 | 0.080 | 50,000 | | | |
| | YCD | KBC | 0.080 | 08/27/21 | 0.080 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---------------------------------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/27/21 PURCHASES (Continued) | | | | | | | | | |
| | YCD | SUMI TRUST | 0.110 | 10/27/21 | 0.110 | 50,000 | | | |
| | YCD | SUMI TRUST | 0.110 | 10/27/21 | 0.110 | 50,000 | | | |
| 07/28/21 REDEMPTIONS | | | | | | | | | |
| | CP | CR AG NY | | 07/28/21 | 0.070 | 50,000 | 5 | 486.11 | 0.071 |
| | CP | CR AG NY | | 07/28/21 | 0.070 | 50,000 | 5 | 486.11 | 0.071 |
| | CP | RABO NY | | 07/28/21 | 0.080 | 50,000 | 5 | 555.56 | 0.081 |
| | CP | RABO NY | | 07/28/21 | 0.080 | 50,000 | 5 | 555.56 | 0.081 |
| | DN | FHLB | | 07/28/21 | 0.070 | 50,000 | 225 | 21,875.00 | 0.071 |
| | DN | FHLB | | 07/28/21 | 0.070 | 50,000 | 225 | 21,875.00 | 0.071 |
| | DN | FHLB | | 07/28/21 | 0.070 | 50,000 | 225 | 21,875.00 | 0.071 |
| | DN | FHLB | | 07/28/21 | 0.070 | 50,000 | 225 | 21,875.00 | 0.071 |
| 07/28/21 PURCHASES | | | | | | | | | |
| | CP | GOTHAM | | 11/10/21 | 0.090 | 50,000 | | | |
| | TR | BILL | | 08/26/21 | 0.030 | 50,000 | | | |
| | TR | BILL | | 08/26/21 | 0.030 | 50,000 | | | |
| | TR | BILL | | 08/26/21 | 0.030 | 50,000 | | | |
| | TR | BILL | | 08/26/21 | 0.031 | 50,000 | | | |
| | TR | BILL | | 08/26/21 | 0.031 | 50,000 | | | |
| | TR | BILL | | 08/26/21 | 0.031 | 50,000 | | | |
| | YCD | CR AG CIB | 0.080 | 08/04/21 | 0.080 | 50,000 | | | |
| | YCD | CR AG CIB | 0.080 | 08/04/21 | 0.080 | 50,000 | | | |
| | YCD | NORINCHUK | 0.070 | 08/27/21 | 0.070 | 50,000 | | | |
| | YCD | NORINCHUK | 0.070 | 08/27/21 | 0.070 | 50,000 | | | |
| 07/29/21 REDEMPTIONS | | | | | | | | | |
| | TR | BILL | | 07/29/21 | 0.010 | 50,000 | 42 | 583.33 | 0.010 |
| | TR | BILL | | 07/29/21 | 0.010 | 50,000 | 42 | 583.33 | 0.010 |
| | TR | BILL | | 07/29/21 | 0.010 | 50,000 | 42 | 583.33 | 0.010 |
| | TR | BILL | | 07/29/21 | 0.010 | 50,000 | 42 | 583.33 | 0.010 |
| | TR | BILL | | 07/29/21 | 0.012 | 50,000 | 42 | 700.00 | 0.012 |
| | TR | BILL | | 07/29/21 | 0.012 | 50,000 | 42 | 700.00 | 0.012 |
| | TR | BILL | | 07/29/21 | 0.012 | 50,000 | 42 | 700.00 | 0.012 |
| | TR | BILL | | 07/29/21 | 0.012 | 50,000 | 42 | 700.00 | 0.012 |
| | TR | BILL | | 07/29/21 | 0.015 | 50,000 | 42 | 875.00 | 0.015 |
| | TR | BILL | | 07/29/21 | 0.015 | 50,000 | 42 | 875.00 | 0.015 |
| | TR | BILL | | 07/29/21 | 0.015 | 50,000 | 42 | 875.00 | 0.015 |
| | TR | BILL | | 07/29/21 | 0.015 | 50,000 | 42 | 875.00 | 0.015 |
| | TR | BILL | | 07/29/21 | 0.075 | 50,000 | 182 | 18,958.33 | 0.076 |
| | TR | BILL | | 07/29/21 | 0.075 | 50,000 | 182 | 18,958.33 | 0.076 |
| | TR | BILL | | 07/29/21 | 0.075 | 50,000 | 182 | 18,958.33 | 0.076 |
| | TR | BILL | | 07/29/21 | 0.075 | 50,000 | 182 | 18,958.33 | 0.076 |
| | TR | BILL | | 07/29/21 | 0.075 | 50,000 | 182 | 18,958.33 | 0.076 |

INVESTMENT TRANSACTIONS

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

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</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> |
|---|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 07/30/21 REDEMPTIONS (Continued) | | | | | | | | | |
| | YCD | SUMI TRUST | 0.140 | 07/30/21 | 0.140 | 50,000 | 93 | 18,083.33 | 0.142 |
| | YCD | SUMI TRUST | 0.140 | 07/30/21 | 0.140 | 50,000 | 93 | 18,083.33 | 0.142 |
| | YCD | NORINCHUK | 0.150 | 07/30/21 | 0.150 | 50,000 | 108 | 22,500.00 | 0.152 |
| | YCD | NORINCHUK | 0.150 | 07/30/21 | 0.150 | 50,000 | 108 | 22,500.00 | 0.152 |
| | YCD | RABOBANK | 0.150 | 07/30/21 | 0.150 | 50,000 | 192 | 40,000.00 | 0.152 |
| | YCD | RABOBANK | 0.150 | 07/30/21 | 0.150 | 50,000 | 192 | 40,000.00 | 0.152 |
| 07/30/21 PURCHASES | | | | | | | | | |
| | CP | CRC | | 11/08/21 | 0.100 | 50,000 | | | |
| | CP | AMAZON | | 02/01/22 | 0.060 | 50,000 | | | |
| | DEB | IBRD | 2.125 | 07/01/22 | 0.092 | 50,000 | | | |
| | DEB | IBRD | 2.125 | 07/01/22 | 0.092 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| | TR | BILL | | 12/23/21 | 0.040 | 50,000 | | | |
| 07/31/21 REDEMPTIONS | | | | | | | | | |
| | TR | NOTE | 1.750 | 07/31/21 | 1.824 | 50,000 | 730 | 1,819,887.90 | 1.828 |
| | TR | NOTE | 1.750 | 07/31/21 | 1.824 | 50,000 | 730 | 1,819,887.90 | 1.828 |
| | TR | NOTE | 1.750 | 07/31/21 | 1.824 | 50,000 | 730 | 1,819,887.90 | 1.828 |
| | TR | NOTE | 1.750 | 07/31/21 | 1.824 | 50,000 | 730 | 1,819,887.90 | 1.828 |

FOOTNOTES

| | |
|-----------|---|
| <u>a/</u> | 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 |
| <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> |
| ALHAMBRA | | | | |
| New Omni Bank, N.A. | 02/18/21 | 0.080 | 15,000,000.00 | 08/19/21 |
| New Omni Bank, N.A. | 03/03/21 | 0.080 | 8,000,000.00 | 09/01/21 |
| New Omni Bank, N.A. | 03/10/21 | 0.080 | 8,000,000.00 | 09/08/21 |
| New Omni Bank, N.A. | 07/15/21 | 0.080 | 9,000,000.00 | 01/13/22 |
| ARCADIA | | | | |
| American Plus Bank, N.A. | 02/12/21 | 0.080 | 7,000,000.00 | 08/13/21 |
| American Plus Bank, N.A. | 04/09/21 | 0.060 | 8,000,000.00 | 10/08/21 |
| American Plus Bank, N.A. | 05/05/21 | 0.060 | 3,000,000.00 | 11/03/21 |
| American Plus Bank, N.A. | 06/03/21 | 0.040 | 7,000,000.00 | 12/02/21 |
| American Plus Bank, N.A. | 07/23/21 | 0.060 | 18,000,000.00 | 01/21/22 |
| BREA | | | | |
| American First Credit Union | 04/02/21 | 0.090 | 23,000,000.00 | 10/01/21 |
| American First Credit Union | 06/09/21 | 0.060 | 27,000,000.00 | 12/08/21 |
| Pacific Western Bank | 06/16/21 | 0.050 | 10,000,000.00 | 09/15/21 |
| CHICO | | | | |
| Tri Counties Bank | 06/02/21 | 0.050 | 10,000,000.00 | 12/01/21 |
| DIAMOND BAR | | | | |
| Prospectors Federal Credit Union | 03/04/21 | 0.110 | 2,000,000.00 | 09/02/21 |
| DOWNEY | | | | |
| Financial Partners Credit Union | 07/08/21 | 0.120 | 10,000,000.00 | 10/07/21 |
| EL MONTE | | | | |
| Cathay Bank | 02/24/21 | 0.090 | 100,000,000.00 | 08/25/21 |
| Cathay Bank | 05/13/21 | 0.080 | 125,000,000.00 | 11/12/21 |
| Cathay Bank | 05/20/21 | 0.070 | 50,000,000.00 | 11/18/21 |
| FOLSOM | | | | |
| SAFE Credit Union | 05/21/21 | 0.070 | 5,000,000.00 | 08/20/21 |
| SAFE Credit Union | 07/07/21 | 0.100 | 20,000,000.00 | 10/06/21 |
| FRESNO | | | | |
| Fresno First Bank | 04/08/21 | 0.060 | 10,000,000.00 | 10/07/21 |

TIME DEPOSITS

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

TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT | | PAR | MATURITY |
|----------------------------------|----------------|------------------|--------------------|-----------------|
| | DATE | YIELD (%) | AMOUNT (\$) | DATE |
| LOS ANGELES (Continued) | | | | |
| Commonwealth Business Bank | 05/06/21 | 0.070 | 5,000,000.00 | 08/05/21 |
| Commonwealth Business Bank | 06/10/21 | 0.060 | 12,000,000.00 | 12/09/21 |
| Commonwealth Business Bank | 06/11/21 | 0.060 | 5,000,000.00 | 12/10/21 |
| Commonwealth Business Bank | 06/16/21 | 0.060 | 8,000,000.00 | 12/10/21 |
| Hanmi Bank | 05/13/21 | 0.100 | 45,000,000.00 | 11/12/21 |
| Hanmi Bank | 06/17/21 | 0.090 | 30,000,000.00 | 12/16/21 |
| Hanmi Bank | 07/14/21 | 0.100 | 20,000,000.00 | 01/12/22 |
| Manufacturers Bank | 06/03/21 | 0.090 | 20,000,000.00 | 12/02/21 |
| Open Bank | 02/03/21 | 0.110 | 10,000,000.00 | 08/04/21 |
| Open Bank | 03/04/21 | 0.110 | 10,000,000.00 | 09/02/21 |
| Open Bank | 03/10/21 | 0.100 | 10,000,000.00 | 09/08/21 |
| Open Bank | 07/08/21 | 0.100 | 14,000,000.00 | 01/06/22 |
| Open Bank | 07/28/21 | 0.100 | 16,000,000.00 | 01/26/22 |
| Pacific City Bank | 05/05/21 | 0.060 | 40,000,000.00 | 08/04/21 |
| Pacific City Bank | 06/16/21 | 0.050 | 20,000,000.00 | 09/15/21 |
| Pacific City Bank | 07/08/21 | 0.070 | 30,000,000.00 | 10/07/21 |
| Pacific City Bank | 07/16/21 | 0.070 | 10,000,000.00 | 10/15/21 |
| Preferred Bank | 03/17/21 | 0.070 | 125,000,000.00 | 09/15/21 |
| State Bank of India (California) | 05/05/21 | 0.080 | 20,000,000.00 | 08/04/21 |
| State Bank of India (California) | 06/23/21 | 0.110 | 15,000,000.00 | 09/22/21 |
| OAKLAND | | | | |
| Beneficial State Bank | 06/11/21 | 0.090 | 1,000,000.00 | 12/10/21 |
| California Bank of Commerce | 03/18/21 | 0.110 | 5,000,000.00 | 09/16/21 |
| California Bank of Commerce | 04/07/21 | 0.090 | 13,500,000.00 | 10/06/21 |
| California Bank of Commerce | 05/05/21 | 0.090 | 5,000,000.00 | 11/03/21 |
| California Bank of Commerce | 06/04/21 | 0.090 | 10,000,000.00 | 12/03/21 |
| Metropolitan Bank | 02/18/21 | 0.100 | 1,000,000.00 | 08/19/21 |
| Metropolitan Bank | 03/04/21 | 0.110 | 2,000,000.00 | 09/02/21 |
| PALOS VERDES ESTATES | | | | |
| Malaga Bank F.S.B. | 04/08/21 | 0.060 | 5,000,000.00 | 10/07/21 |
| Malaga Bank F.S.B. | 04/16/21 | 0.060 | 46,000,000.00 | 10/15/21 |
| Malaga Bank F.S.B. | 07/23/21 | 0.100 | 9,000,000.00 | 01/21/22 |
| PASADENA | | | | |
| East West Bank | 07/08/21 | 0.110 | 50,000,000.00 | 01/06/22 |
| East West Bank | 07/14/21 | 0.110 | 175,000,000.00 | 01/12/22 |
| East West Bank | 07/30/21 | 0.110 | 75,000,000.00 | 01/28/22 |
| Wescom Central Credit Union | 06/10/21 | 0.050 | 50,000,000.00 | 09/09/21 |
| Wescom Central Credit Union | 06/11/21 | 0.050 | 25,000,000.00 | 09/10/21 |
| Wescom Central Credit Union | 06/18/21 | 0.050 | 25,000,000.00 | 09/17/21 |
| Wescom Central Credit Union | 06/23/21 | 0.070 | 50,000,000.00 | 09/22/21 |
| Wescom Central Credit Union | 07/15/21 | 0.080 | 50,000,000.00 | 10/14/21 |

TIME DEPOSITS

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

TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u> | <u>DEPOSIT</u> <u>DATE</u> | <u>YIELD (%)</u> | <u>PAR</u> <u>AMOUNT (\$)</u> | <u>MATURITY</u> <u>DATE</u> |
|--------------------------------------|-------------------------------|------------------|----------------------------------|--------------------------------|
| SAN FRANCISCO | | | | |
| Bank of San Francisco | 03/26/21 | 0.100 | 10,000,000.00 | 09/24/21 |
| Bank of San Francisco | 06/11/21 | 0.080 | 10,000,000.00 | 12/10/21 |
| Mission National Bank | 06/09/21 | 0.080 | 3,500,000.00 | 09/08/21 |
| Mission National Bank | 07/07/21 | 0.100 | 15,000,000.00 | 10/06/21 |
| Mission National Bank | 07/22/21 | 0.110 | 5,000,000.00 | 10/21/21 |
| SAN JOSE | | | | |
| Meriwest Credit Union | 04/15/21 | 0.090 | 10,000,000.00 | 10/14/21 |
| Technology Credit Union | 02/18/21 | 0.100 | 50,000,000.00 | 08/19/21 |
| Technology Credit Union | 03/04/21 | 0.090 | 50,000,000.00 | 09/02/21 |
| Technology Credit Union | 05/06/21 | 0.070 | 50,000,000.00 | 11/04/21 |
| Technology Credit Union | 06/03/21 | 0.060 | 50,000,000.00 | 12/02/21 |
| SANTA ROSA | | | | |
| Poppy Bank | 03/12/21 | 0.100 | 23,000,000.00 | 09/10/21 |
| Poppy Bank | 05/20/21 | 0.070 | 30,000,000.00 | 11/18/21 |
| Poppy Bank | 06/02/21 | 0.070 | 50,000,000.00 | 12/01/21 |
| Poppy Bank | 06/09/21 | 0.080 | 72,000,000.00 | 12/08/21 |
| SUN VALLEY | | | | |
| Mission Valley Bank | 05/05/21 | 0.080 | 10,000,000.00 | 11/03/21 |
| VACAVILLE | | | | |
| Travis Credit Union | 04/15/21 | 0.080 | 50,000,000.00 | 10/14/21 |
| Travis Credit Union | 05/14/21 | 0.080 | 50,000,000.00 | 11/12/21 |
| Travis Credit Union | 05/19/21 | 0.070 | 25,000,000.00 | 11/17/21 |
| VISALIA | | | | |
| Suncrest Bank | 02/18/21 | 0.110 | 1,000,000.00 | 08/19/21 |
| WALNUT CREEK | | | | |
| Mechanics Bank | 03/04/21 | 0.130 | 1,000,000.00 | 09/02/21 |
| WATSONVILLE | | | | |
| Santa Cruz County Bank | 05/13/21 | 0.060 | 10,000,000.00 | 08/12/21 |
| Santa Cruz County Bank | 07/09/21 | 0.090 | 10,000,000.00 | 01/07/22 |
| TOTAL TIME DEPOSITS JULY 2021 | | | 3,835,500,000.00 | |

BANK DEMAND DEPOSITS

JULY 2021

(\$ in thousands)

DAILY BALANCES

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

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

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

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

1865

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on July 21, 2021, has determined and designated the amount of money available for deposit and investment as of July 7, 2021, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 1,821,000,000

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

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

| | |
|----------------------|----------------|
| JP Morgan Chase Bank | \$ 500,000,000 |
| Bank of the West | \$ 500,000,000 |

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

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

| | From | To | Transactions | In Securities (GC section 16430) | Time Deposits in Various Financial Institutions (GC sections 16503a and 16602) | Estimated Total |
|-----|-----------|-----------|--------------------|-------------------------------------|--|---------------------|
| (1) | 7/19/2021 | 7/23/2021 | \$ (1,808,700,000) | \$ (4,233,300,000) | \$ 3,930,500,000 | \$ (302,800,000) |
| (2) | 7/26/2021 | 7/30/2021 | \$ (4,631,600,000) | \$ (8,864,900,000) | \$ 3,930,500,000 | \$ (4,934,400,000) |
| (3) | 8/2/2021 | 8/6/2021 | \$ (527,200,000) | \$ (9,392,100,000) | \$ 3,930,500,000 | \$ (5,461,600,000) |
| (4) | 8/9/2021 | 8/13/2021 | \$ (1,008,000,000) | \$ (10,400,100,000) | \$ 3,930,500,000 | \$ (6,469,600,000) |
| (5) | 8/16/2021 | 8/20/2021 | \$ (4,565,400,000) | \$ (14,965,500,000) | \$ 3,930,500,000 | \$ (11,035,000,000) |

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 1,821,000,000.

Dated: July 21, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
