

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

AUGUST 31, 2021

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

AUGUST 2021

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

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



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

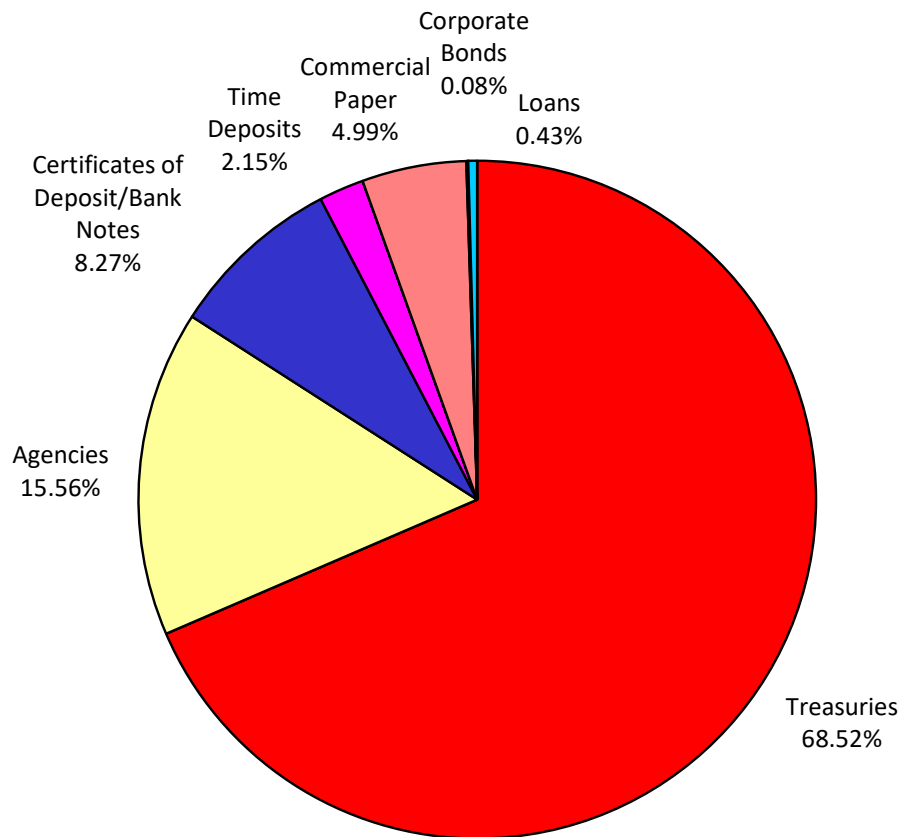
August 31, 2021

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

*Percentages may be off due to rounding.

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

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



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

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

INVESTMENT TRANSACTIONS

<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>
08/03/21 PURCHASES (Continued)									
	CP	ATLANTIC		12/06/21	0.100	50,000			
	CP	TOYOTA		02/01/22	0.100	50,000			
	CP	TOYOTA		02/01/22	0.100	50,000			
	CP	RBC NY		02/01/22	0.130	50,000			
	CP	RBC NY		02/01/22	0.130	50,000			
	CP	LIBERTY		02/04/22	0.130	50,000			
	CP	SCOTIA NY		03/01/22	0.140	50,000			
	CP	SCOTIA NY		03/01/22	0.140	50,000			
	DEB	FHLMC	0.125	07/25/22	0.061	50,000			
	TR	BILL		08/26/21	0.030	50,000			
	TR	BILL		08/26/21	0.030	50,000			
	TR	BILL		08/26/21	0.030	50,000			
	TR	BILL		08/26/21	0.031	50,000			
	TR	BILL		08/26/21	0.031	50,000			
	TR	BILL		08/26/21	0.031	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		12/23/21	0.040	50,000			
	TR	BILL		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			
	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	NOTE	0.125	07/31/23	0.204	50,000			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	TR	NOTE	0.125	07/31/23	0.204	50,000			
	YCD	SWEDBANK	0.040	09/01/21	0.040	50,000			
	YCD	SWEDBANK	0.040	09/01/21	0.040	50,000			
	YCD	SE BANKEN	0.110	12/01/21	0.110	50,000			
08/04/21 REDEMPTIONS									
	CP	MUFG BK		08/04/21	0.050	50,000	8	555.56	0.051
	CP	MUFG BK		08/04/21	0.050	50,000	8	555.56	0.051
	CP	CR AG NY		08/04/21	0.080	50,000	21	2,333.33	0.081
	CP	CR AG NY		08/04/21	0.080	50,000	21	2,333.33	0.081
	DEB	FHLB	0.050	08/04/21	0.050	50,000	148	10,069.44	0.050
	DEB	FHLB	0.050	08/04/21	0.050	50,000	148	10,069.44	0.050
	DN	IFC		08/04/21	0.030	50,000	159	6,625.00	0.030
	DN	IFC		08/04/21	0.030	50,000	159	6,625.00	0.030

INVESTMENT TRANSACTIONS

<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>
08/04/21 REDEMPTIONS (Continued)									
	YCD	CR AG CIB	0.080	08/04/21	0.080	50,000	7	777.78	0.081
	YCD	CR AG CIB	0.080	08/04/21	0.080	50,000	7	777.78	0.081
08/04/21 NO PURCHASES									
08/05/21 REDEMPTIONS									
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
	TR	BILL		08/05/21	0.048	50,000	175	11,545.14	0.048
08/05/21 PURCHASES									
	CP	CR AG NY		08/06/21	0.060	50,000			
	CP	CR AG NY		08/06/21	0.060	50,000			
	CP	BNP NY		08/06/21	0.070	50,000			
	CP	BNP NY		08/06/21	0.070	50,000			
	CP	BNP NY		08/06/21	0.070	50,000			
	DN	FHLB		11/05/21	0.040	50,000			
	DN	FHLB		11/05/21	0.040	50,000			
	DN	IBRD		12/01/21	0.045	50,000			
	DN	IBRD		12/01/21	0.045	50,000			
	DN	IBRD		12/10/21	0.045	50,000			
	DN	IBRD		12/10/21	0.045	50,000			
	DN	IFC		12/10/21	0.045	50,000			
	DN	IBRD		01/03/22	0.050	50,000			
	DN	IBRD		01/03/22	0.050	50,000			
	DN	IFC		01/10/22	0.045	50,000			
	DN	FHLB		08/01/22	0.065	50,000			
	DN	FHLB		08/03/22	0.065	50,000			
	TR	BILL		07/14/22	0.064	50,000			
	TR	BILL		07/14/22	0.064	50,000			
	TR	BILL		07/14/22	0.064	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.125	07/31/23	0.202	50,000			
	TR	NOTE	0.375	07/15/24	0.379	50,000			
	TR	NOTE	0.375	07/15/24	0.379	50,000			

INVESTMENT TRANSACTIONS

<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>
08/05/21 PURCHASES (Continued)									
	YCD	MUFG BK	0.070	10/01/21	0.070	50,000			
	YCD	MUFG BK	0.070	10/01/21	0.070	50,000			
	YCD	MIZUHO	0.100	11/08/21	0.100	50,000			
	YCD	MIZUHO	0.100	11/08/21	0.100	50,000			
08/06/21 REDEMPTIONS									
	CD	MUFG UNION	0.150	08/06/21	0.150	50,000	185	38,541.67	0.152
	CD	MUFG UNION	0.150	08/06/21	0.150	50,000	185	38,541.67	0.152
	CP	CR AG NY		08/06/21	0.060	50,000	1	83.33	0.061
	CP	CR AG NY		08/06/21	0.060	50,000	1	83.33	0.061
	CP	BNP NY		08/06/21	0.070	50,000	1	97.22	0.071
	CP	BNP NY		08/06/21	0.070	50,000	1	97.22	0.071
	CP	BNP NY		08/06/21	0.070	50,000	1	97.22	0.071
	CP	MUFG BK		08/06/21	0.050	50,000	8	555.56	0.051
	CP	MUFG BK		08/06/21	0.050	50,000	8	555.56	0.051
	YCD	NORINCHUK	0.150	08/06/21	0.015	50,000	92	19,166.67	0.152
	YCD	NORINCHUK	0.150	08/06/21	0.015	50,000	92	19,166.67	0.152
08/06/21 NO PURCHASES									
08/09/21 REDEMPTIONS									
	CP	THUNDER		08/09/21	0.050	50,000	46	3,194.44	0.051
	CP	ATLANTIC		08/09/21	0.140	50,000	123	23,916.67	0.142
	YCD	DNB	0.070	08/09/21	0.070	50,000	27	2,625.00	0.071
	YCD	DNB	0.070	08/09/21	0.070	50,000	27	2,625.00	0.071
	YCD	KBC	0.080	08/09/21	0.080	50,000	32	3,555.56	0.081
	YCD	KBC	0.080	08/09/21	0.080	50,000	32	3,555.56	0.081
08/09/21 NO PURCHASES									
08/10/21 REDEMPTIONS									
	DN	IFC		08/10/21	0.040	50,000	146	8,111.11	0.041
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010
	TR	BILL		08/10/21	0.010	50,000	55	763.89	0.010

INVESTMENT TRANSACTIONS

<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>
08/10/21 REDEMPTIONS (Continued)									
TR		BILL		08/10/21	0.010	50,000	55	763.89	0.010
TR		BILL		08/10/21	0.010	50,000	55	763.89	0.010
TR		BILL		08/10/21	0.010	50,000	55	763.89	0.010
TR		BILL		08/10/21	0.010	50,000	55	763.89	0.010
TR		BILL		08/10/21	0.013	50,000	56	972.22	0.013
TR		BILL		08/10/21	0.013	50,000	56	972.22	0.013
TR		BILL		08/10/21	0.013	50,000	56	972.22	0.013
TR		BILL		08/10/21	0.013	50,000	56	972.22	0.013
TR		BILL		08/10/21	0.014	50,000	56	1,088.89	0.014
TR		BILL		08/10/21	0.014	50,000	56	1,088.89	0.014
TR		BILL		08/10/21	0.014	50,000	56	1,088.89	0.014
TR		BILL		08/10/21	0.014	50,000	56	1,088.89	0.014
TR		BILL		08/10/21	0.015	50,000	56	1,166.67	0.015
TR		BILL		08/10/21	0.015	50,000	56	1,166.67	0.015
TR		BILL		08/10/21	0.015	50,000	56	1,166.67	0.015
TR		BILL		08/10/21	0.015	50,000	56	1,166.67	0.015
TR		BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
TR		BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
TR		BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
TR		BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
TR		BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
TR		BILL		08/10/21	0.018	50,000	119	2,892.36	0.180
08/10/21 PURCHASES									
CB CL		AMAZON	0.800	06/03/25	0.701	50,000			
DEB		FFCB	0.070	08/10/22	0.070	50,000			
DEB		FFCB	0.070	08/10/22	0.070	50,000			
TR		NOTE	0.125	07/31/23	0.206	50,000			
TR		NOTE	0.125	07/31/23	0.206	50,000			
TR		NOTE	0.125	07/31/23	0.206	50,000			
TR		NOTE	0.125	07/31/23	0.206	50,000			
YCD		SUMITOMO	0.060	09/13/21	0.060	50,000			
YCD		SUMITOMO	0.060	09/13/21	0.060	50,000			
YCD		KBC	0.070	09/17/21	0.070	50,000			
YCD		KBC	0.070	09/17/21	0.070	50,000			
YCD		CR AG CIB	0.080	09/17/21	0.080	50,000			
YCD		CR AG CIB	0.080	09/17/21	0.080	50,000			
08/11/21 NO REDEMPTIONS									
08/11/21 PURCHASES									
CP		SOC GEN NY		09/17/21	0.050	50,000			
CP		SOC GEN NY		09/17/21	0.050	50,000			
DN		FHLB		10/06/21	0.040	50,000			
DN		FHLB		10/06/21	0.040	50,000			

INVESTMENT TRANSACTIONS

<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>
08/11/21 PURCHASES (Continued)									
TR		BILL		07/14/22	0.070	50,000			
TR		BILL		07/14/22	0.070	50,000			
TR		BILL		07/14/22	0.070	50,000			
TR		NOTE	0.125	07/31/23	0.224	50,000			
TR		NOTE	0.125	07/31/23	0.224	50,000			
TR		NOTE	0.125	07/31/23	0.224	50,000			
TR		NOTE	0.125	07/31/23	0.224	50,000			
TR		NOTE	0.125	07/31/23	0.224	50,000			
TR		NOTE	0.125	07/31/23	0.224	50,000			
TR		NOTE	0.375	07/15/24	0.430	50,000			
TR		NOTE	0.375	07/15/24	0.430	50,000			
TR		NOTE	0.375	07/15/24	0.430	50,000			
TR		NOTE	0.375	07/15/24	0.430	50,000			
TR		NOTE	0.375	07/15/24	0.430	50,000			
TR		NOTE	0.375	07/15/24	0.430	50,000			
YCD		DNB	0.060	09/17/21	0.060	50,000			
YCD		DNB	0.060	09/17/21	0.060	50,000			
YCD		MUFG BK	0.060	09/17/21	0.060	50,000			
YCD		MUFG BK	0.060	09/17/21	0.060	50,000			

08/12/21 REDEMPTIONS

TR		BILL		08/12/21	0.035	50,000	29	1,409.72	0.035
TR		BILL		08/12/21	0.035	50,000	29	1,409.72	0.035
TR		BILL		08/12/21	0.035	50,000	29	1,409.72	0.035
TR		BILL		08/12/21	0.010	50,000	57	791.67	0.010
TR		BILL		08/12/21	0.010	50,000	57	791.67	0.010
TR		BILL		08/12/21	0.010	50,000	57	791.67	0.010
TR		BILL		08/12/21	0.010	50,000	57	791.67	0.010
TR		BILL		08/12/21	0.013	50,000	57	989.58	0.013
TR		BILL		08/12/21	0.013	50,000	57	989.58	0.013
TR		BILL		08/12/21	0.013	50,000	57	989.58	0.013
TR		BILL		08/12/21	0.013	50,000	57	989.58	0.013
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.110	50,000	331	50,569.44	0.112
TR		BILL		08/12/21	0.123	50,000	336	57,166.67	0.124
TR		BILL		08/12/21	0.123	50,000	336	57,166.67	0.124

INVESTMENT TRANSACTIONS

<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>
08/12/21 REDEMPTIONS (Continued)									
	TR	BILL		08/12/21	0.123	50,000	336	57,166.67	0.124
	TR	BILL		08/12/21	0.123	50,000	336	57,166.67	0.124
	TR	BILL		08/12/21	0.123	50,000	336	57,166.67	0.124
	TR	BILL		08/12/21	0.123	50,000	336	57,166.67	0.124
	TR	BILL		08/12/21	0.124	50,000	336	57,866.67	0.126
	TR	BILL		08/12/21	0.124	50,000	336	57,866.67	0.126
	TR	BILL		08/12/21	0.124	50,000	336	57,866.67	0.126
	TR	BILL		08/12/21	0.124	50,000	336	57,866.67	0.126
	TR	BILL		08/12/21	0.123	50,000	337	57,570.83	0.125
	TR	BILL		08/12/21	0.123	50,000	337	57,570.83	0.125
	TR	BILL		08/12/21	0.123	50,000	337	57,570.83	0.125
	TR	BILL		08/12/21	0.123	50,000	337	57,570.83	0.125
	TR	BILL		08/12/21	0.125	50,000	337	58,506.94	0.127
	TR	BILL		08/12/21	0.125	50,000	337	58,506.94	0.127
	TR	BILL		08/12/21	0.125	50,000	337	58,506.94	0.127
	TR	BILL		08/12/21	0.125	50,000	337	58,506.94	0.127
	TR	BILL		08/12/21	0.120	50,000	351	58,500.00	0.122
	TR	BILL		08/12/21	0.120	50,000	351	58,500.00	0.122
	TR	BILL		08/12/21	0.120	50,000	351	58,500.00	0.122
08/12/21 PURCHASES									
	CD	BOWEST	0.080	09/17/21	0.080	50,000			
	CD	BOWEST	0.080	09/17/21	0.080	50,000			
	CP	CR AG NY		09/17/21	0.080	50,000			
	CP	CR AG NY		09/17/21	0.080	50,000			
	DN	IBRD		02/28/22	0.060	50,000			
	DN	IBRD		03/01/22	0.060	50,000			
	DN	IBRD		03/01/22	0.060	50,000			
	TR	BILL		12/23/21	0.034	50,000			
	TR	BILL		12/23/21	0.034	50,000			
	TR	BILL		12/23/21	0.034	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.073	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			
	TR	BILL		08/11/22	0.075	50,000			

INVESTMENT TRANSACTIONS

<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>
08/12/21 PURCHASES (Continued)									
	YCD	MIZUHO	0.060	09/17/21	0.060	50,000			
	YCD	MIZUHO	0.060	09/17/21	0.060	50,000			
	YCD	NORDEA ABP	0.100	12/10/21	0.100	50,000			
	YCD	NORDEA ABP	0.100	12/10/21	0.100	50,000			
	YCD	TORONTO	0.130	02/14/22	0.130	50,000			
	YCD	TORONTO	0.130	02/14/22	0.130	50,000			
08/13/21 REDEMPTIONS									
	CD	BOWEST	0.130	08/13/21	0.130	50,000	91	16,430.56	0.132
	CD	BOWEST	0.130	08/13/21	0.130	50,000	91	16,430.56	0.132
	CP	MIZUHO NY		08/13/21	0.140	50,000	107	20,805.56	0.142
	CP	MIZUHO NY		08/13/21	0.140	50,000	107	20,805.56	0.142
	CP	PROCTER		08/13/21	0.050	50,000	109	7,569.44	0.051
	CP	PROCTER		08/13/21	0.050	50,000	109	7,569.44	0.051
	CP	BNP NY		08/13/21	0.160	50,000	114	25,333.33	0.162
	CP	BNP NY		08/13/21	0.160	50,000	114	25,333.33	0.162
	CP	BNP NY		08/13/21	0.160	50,000	114	25,333.33	0.162
	CP	APPLE		08/13/21	0.050	50,000	116	8,055.56	0.051
	CP	APPLE		08/13/21	0.050	50,000	123	8,541.67	0.051
	CP	APPLE		08/13/21	0.050	50,000	123	8,541.67	0.051
	CP	RABO NY		08/13/21	0.150	50,000	176	36,666.67	0.152
	CP	RABO NY		08/13/21	0.150	50,000	176	36,666.67	0.152
	CP	SOC GEN NY		08/13/21	0.190	50,000	185	48,819.44	0.193
	CP	SOC GEN NY		08/13/21	0.190	50,000	185	48,819.44	0.193
	CP	CHARIOT		08/13/21	0.160	50,000	186	41,333.33	0.162
	DN	FHLB		08/13/21	0.015	50,000	63	1,312.50	0.015
	DN	FHLB		08/13/21	0.015	50,000	63	1,312.50	0.015
	DN	IBRD		08/13/21	0.040	50,000	157	8,722.22	0.041
	DN	IBRD		08/13/21	0.040	50,000	157	8,722.22	0.041
	DN	FHLB		08/13/21	0.050	50,000	182	12,638.89	0.051
	DN	FHLB		08/13/21	0.050	50,000	182	12,638.89	0.051
	DN	FHLB		08/13/21	0.050	50,000	182	12,638.89	0.051
	YCD	NORDEA ABP	0.090	08/13/21	0.090	50,000	88	11,000.00	0.091
	YCD	NORDEA ABP	0.090	08/13/21	0.090	50,000	88	11,000.00	0.091
	YCD	CR AG CIB	0.150	08/13/21	0.150	50,000	122	25,416.67	0.152
	YCD	CR AG CIB	0.150	08/13/21	0.150	50,000	122	25,416.67	0.152
	YCD	SE BANKEN	0.170	08/13/21	0.170	50,000	190	44,861.11	0.172
	YCD	SE BANKEN	0.170	08/13/21	0.170	50,000	190	44,861.11	0.172
08/13/21 PURCHASES									
	CP	OLD LINE		09/17/21	0.045	50,000			
	CP	MUFG BK		09/17/21	0.060	50,000			
	CP	MUFG BK		09/17/21	0.060	50,000			
	CP	PROCTER		12/10/21	0.050	50,000			
	CP	PROCTER		12/10/21	0.050	50,000			

INVESTMENT TRANSACTIONS

<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>
08/13/21 PURCHASES (Continued)									
	CP	RABO NY		02/01/22	0.120	50,000			
	DEB	FHLB	0.050	02/11/22	0.046	50,000			
	DEB	FHLB	0.050	02/11/22	0.046	50,000			
	DEB	FHLB	0.050	02/11/22	0.046	50,000			
	DN	FHLB		10/08/21	0.040	50,000			
	DN	FHLB		10/08/21	0.040	50,000			
	DN	FHLB		10/08/21	0.040	50,000			
	DN	FHLB		10/08/21	0.040	50,000			
	TR	BILL		11/16/21	0.041	50,000			
	TR	BILL		11/16/21	0.041	50,000			
	TR	BILL		11/16/21	0.043	50,000			
	TR	BILL		11/16/21	0.043	50,000			
	YCD	FORTIS	0.140	02/14/22	0.140	50,000			
	YCD	FORTIS	0.140	02/14/22	0.140	50,000			
08/15/21 REDEMPTIONS									
	TR	NOTE	2.750	08/15/21	1.764	50,000	697	1,703,040.08	1.756
	TR	NOTE	2.750	08/15/21	1.764	50,000	697	1,703,040.08	1.756
	TR	NOTE	2.750	08/15/21	1.800	50,000	699	1,741,762.90	1.792
	TR	NOTE	2.750	08/15/21	1.800	50,000	699	1,741,762.90	1.792
	TR	NOTE	2.750	08/15/21	1.815	50,000	699	1,755,434.78	1.807
	TR	NOTE	2.750	08/15/21	1.815	50,000	699	1,755,434.78	1.807
	TR	NOTE	2.750	08/15/21	1.815	50,000	699	1,755,434.78	1.807
	TR	NOTE	2.750	08/15/21	1.817	50,000	699	1,757,387.90	1.809
	TR	NOTE	2.750	08/15/21	1.817	50,000	699	1,757,387.90	1.809
	TR	NOTE	2.750	08/15/21	1.817	50,000	699	1,757,387.90	1.809
	TR	NOTE	2.125	08/15/21	1.667	50,000	703	1,612,516.98	1.665
	TR	NOTE	2.125	08/15/21	1.667	50,000	703	1,612,516.98	1.665
08/16/21 SALES									
	TR	BILL		09/09/21	0.035	50,000	335	60,162.50	0.131
	TR	BILL		09/09/21	0.035	50,000	335	60,162.50	0.131
	TR	BILL		09/09/21	0.035	50,000	335	60,162.50	0.131
	TR	BILL		09/09/21	0.035	50,000	335	60,162.50	0.131
	TR	BILL		09/09/21	0.035	50,000	335	60,661.11	0.132
	TR	BILL		09/09/21	0.035	50,000	335	60,661.11	0.132
	TR	BILL		09/09/21	0.035	50,000	335	60,661.11	0.132
	TR	BILL		09/09/21	0.035	50,000	335	60,661.11	0.132
	TR	BILL		09/09/21	0.035	50,000	335	60,661.11	0.132
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133
	TR	BILL		09/09/21	0.035	50,000	340	62,027.77	0.133

INVESTMENT TRANSACTIONS

<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>
08/16/21 NO REDEMPTIONS									
08/16/21 NO PURCHASES									
08/17/21 REDEMPTIONS									
TR		BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
TR		BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
TR		BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
TR		BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
TR		BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
TR		BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
TR		BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
TR		BILL		08/17/21	0.035	50,000	60	2,916.67	0.035
TR		BILL		08/17/21	0.040	50,000	60	3,333.33	0.041
TR		BILL		08/17/21	0.040	50,000	60	3,333.33	0.041
TR		BILL		08/17/21	0.040	50,000	60	3,333.33	0.041
TR		BILL		08/17/21	0.040	50,000	60	3,333.33	0.041
TR		BILL		08/17/21	0.005	50,000	64	444.44	0.005
TR		BILL		08/17/21	0.005	50,000	64	444.44	0.005
TR		BILL		08/17/21	0.005	50,000	64	444.44	0.005
TR		BILL		08/17/21	0.005	50,000	64	444.44	0.005
TR		BILL		08/17/21	0.005	50,000	64	444.44	0.005
TR		BILL		08/17/21	0.005	50,000	64	444.44	0.005
TR		BILL		08/17/21	0.005	50,000	64	444.44	0.005
TR		BILL		08/17/21	0.005	50,000	64	444.44	0.005
TR		BILL		08/17/21	0.006	50,000	64	533.33	0.006
TR		BILL		08/17/21	0.006	50,000	64	533.33	0.006
TR		BILL		08/17/21	0.006	50,000	64	533.33	0.006
TR		BILL		08/17/21	0.006	50,000	64	533.33	0.006
08/17/21 PURCHASES									
CP		CR AG NY		09/24/21	0.080	50,000			
CP		CR AG NY		09/24/21	0.080	50,000			
CP		RABO NY		02/25/22	0.120	50,000			
DN		IBRD		12/10/21	0.040	50,000			
DN		IBRD		12/10/21	0.040	50,000			
DN		IBRD		02/01/22	0.040	50,000			
DN		IBRD		02/01/22	0.040	50,000			
DN		IBRD		02/25/22	0.040	50,000			
DN		IBRD		02/25/22	0.040	50,000			
TR		BILL		08/11/22	0.066	50,000			
TR		BILL		08/11/22	0.066	50,000			
TR		NOTE	0.375	08/15/24	0.421	50,000			
TR		NOTE	0.375	08/15/24	0.421	50,000			
TR		NOTE	0.375	08/15/24	0.421	50,000			
TR		NOTE	0.375	08/15/24	0.421	50,000			

INVESTMENT TRANSACTIONS

<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>
08/17/21 PURCHASES (Continued)									
	TR	NOTE	0.375	08/15/24	0.421	50,000			
	TR	NOTE	0.375	08/15/24	0.421	50,000			
	YCD	NORINCHUK	0.070	09/17/21	0.070	50,000			
	YCD	NORINCHUK	0.070	09/17/21	0.070	50,000			
	YCD	SUMI TRUST	0.070	09/17/21	0.070	50,000			
	YCD	SUMI TRUST	0.070	09/17/21	0.070	50,000			
	YCD	CIBC	0.140	02/25/22	0.140	50,000			
	YCD	CIBC	0.140	02/25/22	0.140	50,000			
08/18/21 NO REDEMPTIONS									
08/18/21 PURCHASES									
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	TR	BILL		11/02/21	0.052	50,000			
	TR	BILL		11/02/21	0.052	50,000			
	TR	BILL		11/02/21	0.052	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	TR	BILL		08/11/22	0.065	50,000			
	YCD	DNB	0.060	09/24/21	0.060	50,000			
	YCD	DNB	0.060	09/24/21	0.060	50,000			
	YCD	MUFG BK	0.060	09/24/21	0.060	50,000			
	YCD	MUFG BK	0.060	09/24/21	0.060	50,000			
	YCD	NATIXIS	0.060	10/27/21	0.060	50,000			
	YCD	NATIXIS	0.060	10/27/21	0.060	50,000			
	YCD	SVENSKA	0.090	11/15/21	0.090	50,000			
	YCD	SVENSKA	0.090	11/15/21	0.090	50,000			
08/19/21 REDEMPTIONS									
	DN	IFC		08/19/21	0.025	50,000	127	4,409.72	0.025
	DN	IFC		08/19/21	0.025	50,000	127	4,409.72	0.025
	TR	BILL		08/19/21	0.028	50,000	63	2,406.25	0.028
	TR	BILL		08/19/21	0.028	50,000	63	2,406.25	0.028
	TR	BILL		08/19/21	0.028	50,000	63	2,406.25	0.028
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030

INVESTMENT TRANSACTIONS

<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>
08/19/21	REDEMPTIONS (Continued)								
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030
	TR	BILL		08/19/21	0.030	50,000	63	2,625.00	0.030
	TR	BILL		08/19/21	0.008	50,000	66	687.50	0.008
	TR	BILL		08/19/21	0.008	50,000	66	687.50	0.008
	TR	BILL		08/19/21	0.008	50,000	66	687.50	0.008
	TR	BILL		08/19/21	0.008	50,000	66	687.50	0.008
	TR	BILL		08/19/21	0.010	50,000	66	916.67	0.010
	TR	BILL		08/19/21	0.010	50,000	66	916.67	0.010
	TR	BILL		08/19/21	0.010	50,000	66	916.67	0.010
	TR	BILL		08/19/21	0.010	50,000	66	916.67	0.010
	TR	BILL		08/19/21	0.009	50,000	69	862.50	0.009
	TR	BILL		08/19/21	0.009	50,000	69	862.50	0.009
	TR	BILL		08/19/21	0.009	50,000	69	862.50	0.009
	TR	BILL		08/19/21	0.009	50,000	69	862.50	0.009
	TR	BILL		08/19/21	0.010	50,000	69	958.33	0.010
	TR	BILL		08/19/21	0.010	50,000	69	958.33	0.010
	TR	BILL		08/19/21	0.010	50,000	69	958.33	0.010
	TR	BILL		08/19/21	0.010	50,000	69	958.33	0.010
	TR	BILL		08/19/21	0.013	50,000	69	1,197.92	0.013
	TR	BILL		08/19/21	0.013	50,000	69	1,197.92	0.013
	TR	BILL		08/19/21	0.013	50,000	69	1,197.92	0.013
	TR	BILL		08/19/21	0.013	50,000	69	1,197.92	0.013
	TR	BILL		08/19/21	0.007	50,000	70	680.56	0.007
	TR	BILL		08/19/21	0.007	50,000	70	680.56	0.007
	TR	BILL		08/19/21	0.007	50,000	70	680.56	0.007
	TR	BILL		08/19/21	0.007	50,000	70	680.56	0.007
	TR	BILL		08/19/21	0.008	50,000	70	729.17	0.008
	TR	BILL		08/19/21	0.008	50,000	70	729.17	0.008
	TR	BILL		08/19/21	0.008	50,000	70	729.17	0.008
	TR	BILL		08/19/21	0.008	50,000	70	729.17	0.008
	TR	BILL		08/19/21	0.008	50,000	70	777.78	0.008
	TR	BILL		08/19/21	0.008	50,000	70	777.78	0.008
	TR	BILL		08/19/21	0.008	50,000	70	777.78	0.008
	TR	BILL		08/19/21	0.008	50,000	70	777.78	0.008
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010
	TR	BILL		08/19/21	0.010	50,000	70	972.22	0.010

INVESTMENT TRANSACTIONS

<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>
08/19/21 REDEMPTIONS (Continued)									
TR		BILL		08/19/21	0.010	50,000	70	972.22	0.010
TR		BILL		08/19/21	0.010	50,000	70	972.22	0.010
TR		BILL		08/19/21	0.010	50,000	70	972.22	0.010
TR		BILL		08/19/21	0.010	50,000	70	972.22	0.010
TR		BILL		08/19/21	0.010	50,000	70	972.22	0.010
TR		BILL		08/19/21	0.010	50,000	70	972.22	0.010
TR		BILL		08/19/21	0.010	50,000	70	972.22	0.010
TR		BILL		08/19/21	0.010	50,000	70	972.22	0.010
TR		BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
TR		BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
TR		BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
TR		BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
TR		BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
TR		BILL		08/19/21	0.015	50,000	120	2,500.00	0.015
TR		BILL		08/19/21	0.016	50,000	126	2,800.00	0.016
TR		BILL		08/19/21	0.016	50,000	126	2,800.00	0.016
TR		BILL		08/19/21	0.016	50,000	126	2,800.00	0.016
TR		BILL		08/19/21	0.017	50,000	126	2,975.00	0.017
TR		BILL		08/19/21	0.017	50,000	126	2,975.00	0.017
TR		BILL		08/19/21	0.017	50,000	126	2,975.00	0.017
TR		BILL		08/19/21	0.013	50,000	129	2,239.58	0.013
TR		BILL		08/19/21	0.013	50,000	129	2,239.58	0.013
TR		BILL		08/19/21	0.015	50,000	129	2,687.50	0.015
TR		BILL		08/19/21	0.015	50,000	129	2,687.50	0.015
TR		BILL		08/19/21	0.015	50,000	133	2,770.83	0.015
TR		BILL		08/19/21	0.015	50,000	133	2,770.83	0.015
TR		BILL		08/19/21	0.015	50,000	133	2,770.83	0.015
TR		BILL		08/19/21	0.046	50,000	176	11,122.22	0.046
TR		BILL		08/19/21	0.046	50,000	176	11,122.22	0.046
TR		BILL		08/19/21	0.045	50,000	182	11,375.00	0.046
TR		BILL		08/19/21	0.045	50,000	182	11,375.00	0.046
TR		BILL		08/19/21	0.045	50,000	182	11,375.00	0.046
TR		BILL		08/19/21	0.045	50,000	182	11,375.00	0.046
TR		BILL		08/19/21	0.045	50,000	182	11,375.00	0.046
YCD		BNP	0.150	08/19/21	0.150	50,000	129	26,875.00	0.152
YCD		BNP	0.150	08/19/21	0.150	50,000	129	26,875.00	0.152

08/19/21 PURCHASES

CP		CHARIOT		11/08/21	0.100	10,000			
CP		CHARIOT		11/08/21	0.100	50,000			
CP		LIBERTY		02/25/22	0.130	50,000			
CP		RBC NY		02/28/22	0.130	50,000			
CP		RBC NY		02/28/22	0.130	50,000			
CP		SCOTIA NY		03/28/22	0.140	50,000			
CP		SCOTIA NY		03/28/22	0.140	50,000			

INVESTMENT TRANSACTIONS

<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>
08/19/21	PURCHASES (Continued)								
	DN	FHLB		10/06/21	0.035	50,000			
	DN	FHLB		10/06/21	0.035	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	IBRD		01/03/22	0.040	50,000			
	DN	IBRD		01/03/22	0.040	50,000			
	DN	IFC		02/07/22	0.040	50,000			
	TR	BILL		10/15/21	0.061	50,000			
	TR	BILL		10/15/21	0.061	50,000			
	TR	BILL		10/15/21	0.061	50,000			
	TR	BILL		10/15/21	0.063	50,000			
	TR	BILL		10/15/21	0.063	50,000			
	TR	BILL		10/15/21	0.063	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		02/17/22	0.045	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	TR	NOTE	0.125	07/31/23	0.211	50,000			
	YCD	SWEDBANK	0.040	09/17/21	0.040	50,000			
	YCD	SWEDBANK	0.040	09/17/21	0.040	50,000			
	YCD	SOC GEN	0.080	10/25/21	0.080	50,000			
	YCD	SOC GEN	0.080	10/25/21	0.080	50,000			
	YCD	MIZUHO	0.110	12/01/21	0.110	50,000			
	YCD	MIZUHO	0.110	12/01/21	0.110	50,000			

INVESTMENT TRANSACTIONS

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

INVESTMENT TRANSACTIONS

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

INVESTMENT TRANSACTIONS

<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>
08/24/21 PURCHASES (Continued)									
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/16/21	0.040	50,000			
	TR	BILL		12/21/21	0.039	50,000			
	TR	BILL		12/21/21	0.039	50,000			
	TR	BILL		12/21/21	0.039	50,000			
	TR	BILL		12/21/21	0.040	50,000			
	TR	BILL		12/21/21	0.040	50,000			
	TR	BILL		12/21/21	0.040	50,000			
	TR	NOTE	1.125	02/28/22	0.041	50,000			
	TR	NOTE	1.125	02/28/22	0.041	50,000			
	TR	NOTE	1.125	02/28/22	0.041	50,000			
	YCD	MONTREAL	0.140	02/25/22	0.140	50,000			
	YCD	MONTREAL	0.140	02/25/22	0.140	50,000			

08/25/21 NO REDEMPTIONS

08/25/21 PURCHASES

	CP	SOC GEN NY		01/03/22	0.100	50,000			
	CP	SOC GEN NY		01/03/22	0.100	50,000			
	CP	RABO NY		02/25/22	0.110	50,000			
	DEB	FFCB	0.070	08/25/22	0.070	50,000			
	DEB	FFCB	0.070	08/25/22	0.070	50,000			
	DEB	IFC	0.260	09/25/23	0.260	50,000			
	DEB	IFC	0.260	09/25/23	0.260	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		10/27/21	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	FHLB		02/25/22	0.040	50,000			
	DN	IFC		02/25/22	0.040	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	BILL		02/17/22	0.038	50,000			
	TR	NOTE	1.125	02/28/22	0.035	50,000			
	TR	NOTE	1.125	02/28/22	0.035	50,000			
	TR	NOTE	1.125	02/28/22	0.035	50,000			
	TR	NOTE	1.125	02/28/22	0.035	50,000			

INVESTMENT TRANSACTIONS

<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>
08/25/21 PURCHASES (Continued)									
	YCD	CR AG CIB	0.080	09/24/21	0.080	50,000			
	YCD	CR AG CIB	0.080	09/24/21	0.080	50,000			
	YCD	MIZUHO	0.110	12/08/21	0.110	50,000			
	YCD	MIZUHO	0.110	12/08/21	0.110	50,000			
08/26/21 REDEMPTIONS									
	CP	MIZUHO NY		08/26/21	0.050	50,000	77	5,347.22	0.051
	CP	MIZUHO NY		08/26/21	0.050	50,000	77	5,347.22	0.051
	CP	NATIXIS NY		08/26/21	0.160	50,000	183	40,666.67	0.162
	CP	NATIXIS NY		08/26/21	0.160	50,000	183	40,666.67	0.162
	CP	SOC GEN NY		08/26/21	0.180	50,000	189	47,250.00	0.183
	CP	SOC GEN NY		08/26/21	0.180	50,000	189	47,250.00	0.183
	CP	JPM LLC		08/26/21	0.150	50,000	191	39,791.67	0.152
	CP	JPM LLC		08/26/21	0.150	50,000	191	39,791.67	0.152
	DN	FHLB		08/26/21	0.015	50,000	76	1,583.33	0.015
	DN	FHLB		08/26/21	0.015	50,000	76	1,583.33	0.015
	DN	FHLB		08/26/21	0.015	50,000	76	1,583.33	0.015
	DN	FHLB		08/26/21	0.015	50,000	76	1,583.33	0.015
	DN	FHLB		08/26/21	0.010	50,000	78	1,083.33	0.010
	DN	FHLB		08/26/21	0.010	50,000	78	1,083.33	0.010
	DN	IBRD		08/26/21	0.060	50,000	191	15,916.67	0.061
	DN	IBRD		08/26/21	0.060	50,000	191	15,916.67	0.061
	TR	BILL		08/26/21	0.030	50,000	23	958.33	0.030
	TR	BILL		08/26/21	0.030	50,000	23	958.33	0.030
	TR	BILL		08/26/21	0.030	50,000	23	958.33	0.030
	TR	BILL		08/26/21	0.031	50,000	23	990.28	0.031
	TR	BILL		08/26/21	0.031	50,000	23	990.28	0.031
	TR	BILL		08/26/21	0.031	50,000	23	990.28	0.031
	TR	BILL		08/26/21	0.030	50,000	28	1,166.67	0.030
	TR	BILL		08/26/21	0.030	50,000	28	1,166.67	0.030
	TR	BILL		08/26/21	0.030	50,000	28	1,166.67	0.030
	TR	BILL		08/26/21	0.030	50,000	28	1,166.67	0.030
	TR	BILL		08/26/21	0.030	50,000	29	1,208.33	0.030
	TR	BILL		08/26/21	0.030	50,000	29	1,208.33	0.030
	TR	BILL		08/26/21	0.030	50,000	29	1,208.33	0.030
	TR	BILL		08/26/21	0.031	50,000	29	1,248.61	0.031
	TR	BILL		08/26/21	0.031	50,000	29	1,248.61	0.031
	TR	BILL		08/26/21	0.031	50,000	29	1,248.61	0.031
	TR	BILL		08/26/21	0.027	50,000	70	2,625.00	0.027
	TR	BILL		08/26/21	0.027	50,000	70	2,625.00	0.027
	TR	BILL		08/26/21	0.027	50,000	70	2,625.00	0.027
	TR	BILL		08/26/21	0.030	50,000	70	2,916.67	0.030
	TR	BILL		08/26/21	0.030	50,000	70	2,916.67	0.030
	TR	BILL		08/26/21	0.030	50,000	70	2,916.67	0.030

INVESTMENT TRANSACTIONS

<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>
08/26/21	REDEMPTIONS (Continued)								
TR		BILL		08/26/21	0.005	50,000	71	493.06	0.005
TR		BILL		08/26/21	0.005	50,000	71	493.06	0.005
TR		BILL		08/26/21	0.005	50,000	71	493.06	0.005
TR		BILL		08/26/21	0.005	50,000	71	493.06	0.005
TR		BILL		08/26/21	0.007	50,000	71	690.28	0.007
TR		BILL		08/26/21	0.007	50,000	71	690.28	0.007
TR		BILL		08/26/21	0.007	50,000	71	690.28	0.007
TR		BILL		08/26/21	0.007	50,000	71	690.28	0.007
TR		BILL		08/26/21	0.008	50,000	71	739.58	0.008
TR		BILL		08/26/21	0.008	50,000	71	739.58	0.008
TR		BILL		08/26/21	0.008	50,000	71	739.58	0.008
TR		BILL		08/26/21	0.008	50,000	71	739.58	0.008
TR		BILL		08/26/21	0.008	50,000	71	739.58	0.008
TR		BILL		08/26/21	0.008	50,000	71	739.58	0.008
TR		BILL		08/26/21	0.008	50,000	71	739.58	0.008
TR		BILL		08/26/21	0.008	50,000	71	788.89	0.008
TR		BILL		08/26/21	0.008	50,000	71	788.89	0.008
TR		BILL		08/26/21	0.008	50,000	71	788.89	0.008
TR		BILL		08/26/21	0.008	50,000	71	788.89	0.008
TR		BILL		08/26/21	0.010	50,000	71	986.11	0.010
TR		BILL		08/26/21	0.010	50,000	71	986.11	0.010
TR		BILL		08/26/21	0.010	50,000	71	986.11	0.010
TR		BILL		08/26/21	0.010	50,000	71	986.11	0.010
TR		BILL		08/26/21	0.005	50,000	73	506.94	0.005
TR		BILL		08/26/21	0.005	50,000	73	506.94	0.005
TR		BILL		08/26/21	0.005	50,000	73	506.94	0.005
TR		BILL		08/26/21	0.005	50,000	73	506.94	0.005
TR		BILL		08/26/21	0.005	50,000	73	506.94	0.005
TR		BILL		08/26/21	0.005	50,000	73	506.94	0.005
TR		BILL		08/26/21	0.005	50,000	73	506.94	0.005
TR		BILL		08/26/21	0.006	50,000	73	608.33	0.006
TR		BILL		08/26/21	0.006	50,000	73	608.33	0.006
TR		BILL		08/26/21	0.006	50,000	73	608.33	0.006
TR		BILL		08/26/21	0.006	50,000	73	608.33	0.006
TR		BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
TR		BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
TR		BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
TR		BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
TR		BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
TR		BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
TR		BILL		08/26/21	0.010	50,000	73	1,013.89	0.010
TR		BILL		08/26/21	0.010	50,000	73	1,013.89	0.010

INVESTMENT TRANSACTIONS

<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>
08/26/21	REDEMPTIONS (Continued)								
TR		BILL		08/26/21	0.013	50,000	73	1,267.36	0.013
TR		BILL		08/26/21	0.013	50,000	73	1,267.36	0.013
TR		BILL		08/26/21	0.013	50,000	73	1,267.36	0.013
TR		BILL		08/26/21	0.013	50,000	73	1,267.36	0.013
TR		BILL		08/26/21	0.008	50,000	76	791.67	0.008
TR		BILL		08/26/21	0.008	50,000	76	791.67	0.008
TR		BILL		08/26/21	0.008	50,000	76	791.67	0.008
TR		BILL		08/26/21	0.008	50,000	76	791.67	0.008
TR		BILL		08/26/21	0.010	50,000	76	1,055.56	0.010
TR		BILL		08/26/21	0.010	50,000	76	1,055.56	0.010
TR		BILL		08/26/21	0.010	50,000	76	1,055.56	0.010
TR		BILL		08/26/21	0.010	50,000	76	1,055.56	0.010
TR		BILL		08/26/21	0.008	50,000	77	802.08	0.008
TR		BILL		08/26/21	0.008	50,000	77	802.08	0.008
TR		BILL		08/26/21	0.008	50,000	77	802.08	0.008
TR		BILL		08/26/21	0.008	50,000	77	802.08	0.008
TR		BILL		08/26/21	0.008	50,000	77	802.08	0.008
TR		BILL		08/26/21	0.008	50,000	77	802.08	0.008
TR		BILL		08/26/21	0.008	50,000	77	802.08	0.008
TR		BILL		08/26/21	0.008	50,000	77	802.08	0.008
TR		BILL		08/26/21	0.009	50,000	77	962.50	0.009
TR		BILL		08/26/21	0.009	50,000	77	962.50	0.009
TR		BILL		08/26/21	0.009	50,000	77	962.50	0.009
TR		BILL		08/26/21	0.009	50,000	77	962.50	0.009
TR		BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
TR		BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
TR		BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
TR		BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
TR		BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
TR		BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
TR		BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
TR		BILL		08/26/21	0.010	50,000	77	1,069.44	0.010
TR		BILL		08/26/21	0.009	50,000	78	975.00	0.009
TR		BILL		08/26/21	0.009	50,000	78	975.00	0.009
TR		BILL		08/26/21	0.010	50,000	78	1,083.33	0.010
TR		BILL		08/26/21	0.010	50,000	78	1,083.33	0.010
TR		BILL		08/26/21	0.011	50,000	78	1,191.67	0.011
TR		BILL		08/26/21	0.011	50,000	78	1,191.67	0.011
TR		BILL		08/26/21	0.011	50,000	78	1,191.67	0.011
TR		BILL		08/26/21	0.051	50,000	178	12,608.33	0.052
TR		BILL		08/26/21	0.051	50,000	178	12,608.33	0.052
TR		BILL		08/26/21	0.051	50,000	178	12,608.33	0.052
TR		BILL		08/26/21	0.050	50,000	181	12,569.44	0.051
TR		BILL		08/26/21	0.045	50,000	182	11,375.00	0.046
TR		BILL		08/26/21	0.045	50,000	182	11,375.00	0.046
TR		BILL		08/26/21	0.045	50,000	182	11,375.00	0.046

INVESTMENT TRANSACTIONS

<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>
08/26/21 REDEMPTIONS (Continued)									
	TR	BILL		08/26/21	0.046	50,000	182	11,627.78	0.047
	TR	BILL		08/26/21	0.046	50,000	182	11,627.78	0.047
	TR	BILL		08/26/21	0.046	50,000	182	11,627.78	0.047
	TR	BILL		08/26/21	0.055	50,000	182	13,902.78	0.056
	TR	BILL		08/26/21	0.055	50,000	182	13,902.78	0.056
	TR	BILL		08/26/21	0.055	50,000	182	13,902.78	0.056
	TR	BILL		08/26/21	0.055	50,000	182	13,902.78	0.056
08/26/21 PURCHASES									
	CD	BOWEST	0.070	10/01/21	0.070	50,000			
	CD	BOWEST	0.070	10/01/21	0.070	50,000			
	CP	JPM LLC		04/01/22	0.130	50,000			
	CP	JPM LLC		04/01/22	0.130	50,000			
	TR	BILL		11/01/21	0.055	50,000			
	TR	BILL		11/01/21	0.055	50,000			
	TR	BILL		11/01/21	0.055	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.060	50,000			
	TR	BILL		11/01/21	0.060	50,000			
	TR	BILL		11/01/21	0.060	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		08/11/22	0.064	50,000			
	TR	BILL		08/11/22	0.064	50,000			
	TR	BILL		08/11/22	0.064	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	TR	BILL		08/11/22	0.060	50,000			
	YCD	SE BANKEN	0.100	12/29/21	0.100	50,000			
	YCD	SE BANKEN	0.100	12/29/21	0.100	50,000			
08/27/21 REDEMPTIONS									
	CD	BOWEST	0.080	08/27/21	0.080	50,000	31	3,444.44	0.081
	CD	BOWEST	0.080	08/27/21	0.080	50,000	31	3,444.44	0.081

INVESTMENT TRANSACTIONS

<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>
08/27/21 REDEMPTIONS (Continued)									
CP		JUPITER		08/27/21	0.080	50,000	31	3,444.44	0.081
CP		JUPITER		08/27/21	0.080	50,000	31	3,444.44	0.081
CP		RBC NY		08/27/21	0.150	50,000	211	43,958.33	0.152
CP		RBC NY		08/27/21	0.150	50,000	211	43,958.33	0.152
CP		CGMI		08/27/21	0.270	50,000	260	97,500.00	0.274
DN		FHLB		08/27/21	0.010	50,000	94	1,305.56	0.010
DN		FHLB		08/27/21	0.010	50,000	94	1,305.56	0.010
DN		FHLB		08/27/21	0.010	50,000	94	1,305.56	0.010
DN		FHLB		08/27/21	0.010	50,000	94	1,305.56	0.010
DN		IBRD		08/27/21	0.050	50,000	182	12,638.89	0.051
DN		IBRD		08/27/21	0.050	50,000	182	12,638.89	0.051
DN		FHLB		08/27/21	0.051	50,000	182	12,891.67	0.052
DN		FHLB		08/27/21	0.051	50,000	182	12,891.67	0.052
DN		FHLB		08/27/21	0.056	50,000	182	14,155.56	0.057
DN		FHLB		08/27/21	0.090	50,000	336	42,000.00	0.091
DN		FHLB		08/27/21	0.090	50,000	336	42,000.00	0.091
DN		FHLB		08/27/21	0.110	50,000	345	52,708.33	0.112
DN		FHLB		08/27/21	0.110	50,000	345	52,708.33	0.112
YCD		DNB	0.080	08/27/21	0.080	50,000	25	2,777.78	0.081
YCD		DNB	0.080	08/27/21	0.080	50,000	25	2,777.78	0.081
YCD		NORINCHUK	0.070	08/27/21	0.070	50,000	30	2,916.67	0.071
YCD		NORINCHUK	0.070	08/27/21	0.070	50,000	30	2,916.67	0.071
YCD		KBC	0.080	08/27/21	0.080	50,000	31	3,444.44	0.081
YCD		KBC	0.080	08/27/21	0.080	50,000	31	3,444.44	0.081
YCD		SUMITOMO	0.110	08/27/21	0.110	50,000	100	15,277.78	0.112
YCD		SUMITOMO	0.110	08/27/21	0.110	50,000	100	15,277.78	0.112
YCD		MIZUHO	0.140	08/27/21	0.140	50,000	105	20,416.67	0.142
YCD		MIZUHO	0.140	08/27/21	0.140	50,000	105	20,416.67	0.142
YCD		TORONTO	0.140	08/27/21	0.140	50,000	190	36,944.44	0.142
YCD		TORONTO	0.140	08/27/21	0.140	50,000	190	36,944.44	0.142
YCD		CR AG CIB	0.140	08/27/21	0.140	50,000	197	38,305.56	0.142
YCD		CR AG CIB	0.140	08/27/21	0.140	50,000	197	38,305.56	0.142
YCD		CIBC	0.150	08/27/21	0.150	50,000	199	41,458.33	0.152
YCD		CIBC	0.150	08/27/21	0.150	50,000	199	41,458.33	0.152

08/27/21 PURCHASES

DN		FHLB		10/22/21	0.040	50,000			
DN		FHLB		10/22/21	0.040	50,000			
DN		FHLB		02/25/22	0.040	50,000			
DN		FHLB		02/25/22	0.047	50,000			
DN		FHLB		02/25/22	0.047	50,000			
TR		BILL		10/05/21	0.030	50,000			
TR		BILL		10/05/21	0.030	50,000			
TR		BILL		10/05/21	0.030	50,000			

INVESTMENT TRANSACTIONS

<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>
08/27/21 PURCHASES (Continued)									
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		11/01/21	0.058	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	BILL		12/07/21	0.030	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	1.125	02/28/22	0.031	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
	TR	NOTE	0.125	12/15/23	0.299	50,000			
08/30/21 REDEMPTIONS									
	YCD	NORINCHUK	0.070	08/30/21	0.070	50,000	32	3,111.11	0.071
	YCD	NORINCHUK	0.070	08/30/21	0.070	50,000	32	3,111.11	0.071
08/30/21 PURCHASES									
	CP	CAFCO		12/10/21	0.100	50,000			
	TR	NOTE	1.500	09/15/22	0.080	50,000			
	TR	NOTE	1.500	09/15/22	0.080	50,000			
	TR	NOTE	1.500	09/15/22	0.080	50,000			
	TR	NOTE	1.500	09/15/22	0.080	50,000			
	YCD	SVENSKA	0.130	02/25/22	0.130	50,000			
	YCD	SVENSKA	0.130	02/25/22	0.130	50,000			
08/31/21 REDEMPTIONS									
	TR	NOTE	1.500	08/31/21	1.588	50,000	594	1,288,032.28	1.590
	TR	NOTE	1.500	08/31/21	1.588	50,000	594	1,288,032.28	1.590
	TR	NOTE	1.500	08/31/21	1.588	50,000	594	1,288,032.28	1.590

INVESTMENT TRANSACTIONS

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

INVESTMENT TRANSACTIONS

<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>
08/31/21	PURCHASES (Continued)								
	DN	IBRD		02/01/22	0.040	50,000			
	DN	IBRD		02/01/22	0.040	50,000			
	DN	IBRD		03/01/22	0.040	50,000			
	DN	IBRD		03/01/22	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.040	50,000			
	TR	BILL		12/28/21	0.043	50,000			
	TR	BILL		12/28/21	0.043	50,000			
	TR	BILL		12/28/21	0.043	50,000			
	TR	BILL		12/28/21	0.043	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.211	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	TR	NOTE	0.125	08/31/23	0.246	50,000			
	YCD	RABOBANK	0.100	12/17/21	0.100	50,000			
	YCD	RABOBANK	0.100	12/17/21	0.100	50,000			
	YCD	NORINCHUK	0.110	01/03/22	0.110	50,000			
	YCD	NORINCHUK	0.110	01/03/22	0.110	50,000			
	YCD	BARCLAYS	0.140	03/01/22	0.140	50,000			
	YCD	BARCLAYS	0.140	03/01/22	0.140	50,000			

FOOTNOTES

<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.	03/03/21	0.080	8,000,000.00	09/01/21
New Omni Bank, N.A.	03/10/21	0.080	8,000,000.00	09/08/21
New Omni Bank, N.A.	07/15/21	0.080	9,000,000.00	01/13/22
New Omni Bank, N.A.	08/19/21	0.080	15,000,000.00	02/17/22
ARCADIA				
American Plus Bank, N.A.	04/09/21	0.060	8,000,000.00	10/08/21
American Plus Bank, N.A.	05/05/21	0.060	3,000,000.00	11/03/21
American Plus Bank, N.A.	06/03/21	0.040	7,000,000.00	12/02/21
American Plus Bank, N.A.	07/23/21	0.060	18,000,000.00	01/21/22
American Plus Bank, N.A.	08/13/21	0.060	7,000,000.00	02/11/22
BREA				
American First Credit Union	04/02/21	0.090	23,000,000.00	10/01/21
American First Credit Union	06/09/21	0.060	27,000,000.00	12/08/21
Pacific Western Bank	06/16/21	0.050	10,000,000.00	09/15/21
CHICO				
Tri Counties Bank	06/02/21	0.050	10,000,000.00	12/01/21
DIAMOND BAR				
Prospectors Federal Credit Union	03/04/21	0.110	2,000,000.00	09/02/21
DOWNEY				
Financial Partners Credit Union	07/08/21	0.120	10,000,000.00	10/07/21
EL MONTE				
Cathay Bank	05/13/21	0.080	125,000,000.00	11/12/21
Cathay Bank	05/20/21	0.070	50,000,000.00	11/18/21
Cathay Bank	08/25/21	0.070	100,000,000.00	02/23/22
FOLSOM				
SAFE Credit Union	07/07/21	0.100	20,000,000.00	10/06/21
SAFE Credit Union	08/20/21	0.100	5,000,000.00	02/18/22
FRESNO				
Fresno First Bank	04/08/21	0.060	10,000,000.00	10/07/21

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
GARDEN GROVE				
US Metro Bank	04/16/21	0.080	10,000,000.00	10/15/21
US Metro Bank	05/13/21	0.080	5,000,000.00	11/12/21
US Metro Bank	05/21/21	0.070	20,000,000.00	11/19/21
US Metro Bank	06/09/21	0.060	10,000,000.00	12/08/21
US Metro Bank	08/12/21	0.080	5,000,000.00	02/10/22
GARDENA				
Northrop Grumman Federal Credit Union	05/06/21	0.100	25,000,000.00	11/04/21
HUNTINGTON BEACH				
Nuvision Federal Credit Union	07/08/21	0.110	25,000,000.00	10/07/21
IRVINE				
Banc of California, N.A.	03/11/21	0.120	100,000,000.00	09/09/21
Banc of California, N.A.	04/15/21	0.100	75,000,000.00	10/14/21
Banc of California, N.A.	05/13/21	0.100	25,000,000.00	11/12/21
Banc of California, N.A.	06/03/21	0.090	25,000,000.00	12/02/21
CommerceWest Bank	05/07/21	0.060	10,000,000.00	09/03/21
CommerceWest Bank	05/07/21	0.070	10,000,000.00	10/06/21
CommerceWest Bank	05/07/21	0.090	10,000,000.00	11/05/21
CommerceWest Bank	07/23/21	0.100	5,000,000.00	01/21/22
CommerceWest Bank	08/06/21	0.090	5,000,000.00	02/04/22
Commercial Bank of California	07/08/21	0.090	1,000,000.00	10/07/21
First Foundation Bank	03/11/21	0.100	50,000,000.00	09/09/21
First Foundation Bank	04/02/21	0.080	44,000,000.00	10/01/21
First Foundation Bank	04/28/21	0.080	50,000,000.00	10/27/21
First Foundation Bank	06/09/21	0.090	22,000,000.00	12/08/21
First Foundation Bank	07/23/21	0.110	50,000,000.00	01/21/22
First Foundation Bank	08/26/21	0.100	47,000,000.00	02/24/22
Pacific Enterprise Bank	08/19/21	0.100	25,000,000.00	02/17/22
Pacific Premier Bank	03/04/21	0.120	25,000,000.00	09/02/21
Pacific Premier Bank	03/11/21	0.110	100,000,000.00	09/09/21
Pacific Premier Bank	07/08/21	0.090	50,000,000.00	10/07/21
Pacific Premier Bank	07/16/21	0.090	50,000,000.00	10/15/21
Pacific Premier Bank	07/22/21	0.100	35,000,000.00	10/21/21
Pacific Premier Bank	08/12/21	0.100	10,000,000.00	11/12/21
LODI				
Farmers & Merchants Bank of Central CA	04/07/21	0.080	3,000,000.00	10/06/21
LOS ANGELES				
Bank of Hope	06/04/21	0.080	75,000,000.00	09/03/21
Bank of Hope	07/08/21	0.100	135,000,000.00	10/07/21
Bank of Hope	08/18/21	0.100	90,000,000.00	11/17/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	06/10/21	0.060	12,000,000.00	12/09/21
Commonwealth Business Bank	06/11/21	0.060	5,000,000.00	12/10/21
Commonwealth Business Bank	06/16/21	0.060	8,000,000.00	12/10/21
Commonwealth Business Bank	08/05/21	0.080	5,000,000.00	02/03/22
Hanmi Bank	05/13/21	0.100	45,000,000.00	11/12/21
Hanmi Bank	06/17/21	0.090	30,000,000.00	12/16/21
Hanmi Bank	07/14/21	0.100	20,000,000.00	01/12/22
Manufacturers Bank	06/03/21	0.090	20,000,000.00	12/02/21
Open Bank	03/04/21	0.110	10,000,000.00	09/02/21
Open Bank	03/10/21	0.100	10,000,000.00	09/08/21
Open Bank	07/08/21	0.100	14,000,000.00	01/06/22
Open Bank	07/28/21	0.100	16,000,000.00	01/26/22
Open Bank	08/04/21	0.090	10,000,000.00	02/02/22
Pacific City Bank	06/16/21	0.050	20,000,000.00	09/15/21
Pacific City Bank	07/08/21	0.070	30,000,000.00	10/07/21
Pacific City Bank	07/16/21	0.070	10,000,000.00	10/15/21
Pacific City Bank	08/04/21	0.070	40,000,000.00	11/03/21
Preferred Bank	03/17/21	0.070	125,000,000.00	09/15/21
State Bank of India (California)	06/23/21	0.110	15,000,000.00	09/22/21
OAKLAND				
Beneficial State Bank	06/11/21	0.090	1,000,000.00	12/10/21
California Bank of Commerce	03/18/21	0.110	5,000,000.00	09/16/21
California Bank of Commerce	04/07/21	0.090	13,500,000.00	10/06/21
California Bank of Commerce	05/05/21	0.090	5,000,000.00	11/03/21
California Bank of Commerce	06/04/21	0.090	10,000,000.00	12/03/21
Metropolitan Bank	03/04/21	0.110	2,000,000.00	09/02/21
Metropolitan Bank	08/19/21	0.100	1,000,000.00	02/17/22
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	04/08/21	0.060	5,000,000.00	10/07/21
Malaga Bank F.S.B.	04/16/21	0.060	46,000,000.00	10/15/21
Malaga Bank F.S.B.	07/23/21	0.100	9,000,000.00	01/21/22
PASADENA				
East West Bank	07/08/21	0.110	50,000,000.00	01/06/22
East West Bank	07/14/21	0.110	175,000,000.00	01/12/22
East West Bank	07/30/21	0.110	75,000,000.00	01/28/22
Wescom Central Credit Union	06/10/21	0.050	50,000,000.00	09/09/21
Wescom Central Credit Union	06/11/21	0.050	25,000,000.00	09/10/21
Wescom Central Credit Union	06/18/21	0.050	25,000,000.00	09/17/21
Wescom Central Credit Union	06/23/21	0.070	50,000,000.00	09/22/21
Wescom Central Credit Union	07/15/21	0.080	50,000,000.00	10/14/21
RANCHO CORDOVA				
American River Bank	03/04/21	0.120	7,500,000.00	09/02/21

TIME DEPOSITS

<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>
REDDING				
Cornerstone Community Bank	04/21/21	0.090	9,000,000.00	10/20/21
Cornerstone Community Bank	08/13/21	0.080	8,500,000.00	02/11/22
REDWOOD CITY				
Provident Credit Union	06/04/21	0.070	20,000,000.00	09/03/21
Provident Credit Union	06/09/21	0.070	20,000,000.00	09/08/21
Provident Credit Union	04/21/21	0.050	20,000,000.00	09/17/21
Provident Credit Union	07/08/21	0.090	20,000,000.00	10/07/21
Provident Credit Union	05/13/21	0.050	20,000,000.00	10/14/21
Provident Credit Union	07/15/21	0.100	20,000,000.00	10/14/21
Provident Credit Union	08/13/21	0.100	20,000,000.00	11/12/21
Provident Credit Union	08/26/21	0.100	20,000,000.00	11/18/21
ROSEMEAD				
Pacific Alliance Bank	04/07/21	0.080	4,000,000.00	10/06/21
ROSEVILLE				
Five Star Bank	06/09/21	0.080	5,000,000.00	12/08/21
Five Star Bank	06/23/21	0.100	20,000,000.00	12/15/21
SACRAMENTO				
Golden 1 Credit Union	03/18/21	0.110	75,000,000.00	09/16/21
Golden 1 Credit Union	06/09/21	0.080	75,000,000.00	12/08/21
SALINAS				
1st Capital Bank	06/03/21	0.070	1,000,000.00	09/02/21
SAN DIEGO				
Axos Bank	06/02/21	0.060	25,000,000.00	09/01/21
Axos Bank	07/14/21	0.090	50,000,000.00	10/13/21
Axos Bank	07/21/21	0.090	25,000,000.00	10/20/21
Bank of Southern California, N.A.	07/21/21	0.100	5,000,000.00	10/20/21
California Coast Credit Union	08/18/21	0.100	1,000,000.00	02/16/22
California Credit Union	06/25/21	0.100	5,000,000.00	09/24/21
SAN FRANCISCO				
Bank of San Francisco	03/26/21	0.100	10,000,000.00	09/24/21
Bank of San Francisco	06/11/21	0.080	10,000,000.00	12/10/21
Mission National Bank	06/09/21	0.080	3,500,000.00	09/08/21
Mission National Bank	07/07/21	0.100	15,000,000.00	10/06/21
Mission National Bank	07/22/21	0.110	5,000,000.00	10/21/21

TIME DEPOSITS

<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>
SAN JOSE				
Meriwest Credit Union	04/15/21	0.090	10,000,000.00	10/14/21
Technology Credit Union	03/04/21	0.090	50,000,000.00	09/02/21
Technology Credit Union	05/06/21	0.070	50,000,000.00	11/04/21
Technology Credit Union	06/03/21	0.060	50,000,000.00	12/02/21
Technology Credit Union	08/19/21	0.060	50,000,000.00	02/17/22
SANTA ROSA				
Poppy Bank	03/12/21	0.100	23,000,000.00	09/10/21
Poppy Bank	05/20/21	0.070	30,000,000.00	11/18/21
Poppy Bank	06/02/21	0.070	50,000,000.00	12/01/21
Poppy Bank	06/09/21	0.080	72,000,000.00	12/08/21
SUN VALLEY				
Mission Valley Bank	05/05/21	0.080	10,000,000.00	11/03/21
VACAVILLE				
Travis Credit Union	04/15/21	0.080	50,000,000.00	10/14/21
Travis Credit Union	05/14/21	0.080	50,000,000.00	11/12/21
Travis Credit Union	05/19/21	0.070	25,000,000.00	11/17/21
WALNUT CREEK				
Mechanics Bank	03/04/21	0.130	1,000,000.00	09/02/21
WATSONVILLE				
Santa Cruz County Bank	07/09/21	0.090	10,000,000.00	01/07/22
Santa Cruz County Bank	08/12/21	0.100	10,000,000.00	02/10/22
TOTAL TIME DEPOSITS AUGUST 2021			3,805,000,000.00	

BANK DEMAND DEPOSITS

AUGUST 2021

(\$ in thousands)

DAILY BALANCES

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

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

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

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

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

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

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

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

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

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

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

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

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	8/16/2021	8/20/2021	\$ 3,157,400,000	\$ (658,100,000)	\$ 3,815,500,000	\$ 3,157,400,000
(2)	8/23/2021	8/27/2021	\$ (4,808,600,000)	\$ (5,466,700,000)	\$ 3,815,500,000	\$ (1,651,200,000)
(3)	8/30/2021	9/3/2021	\$ (4,074,600,000)	\$ (9,541,300,000)	\$ 3,815,500,000	\$ (5,725,800,000)
(4)	9/6/2021	9/10/2021	\$ (1,537,700,000)	\$ (11,079,000,000)	\$ 3,815,500,000	\$ (7,263,500,000)
(5)	9/13/2021	9/17/2021	\$ 922,400,000	\$ (10,156,600,000)	\$ 3,815,500,000	\$ (6,341,100,000)
(6)	9/20/2021	9/24/2021	\$ (800,900,000)	\$ (10,957,500,000)	\$ 3,815,500,000	\$ (7,142,000,000)
(7)	9/27/2021	10/1/2021	\$ (10,186,400,000)	\$ (21,143,900,000)	\$ 3,815,500,000	\$ (17,328,400,000)
(8)	10/4/2021	10/8/2021	\$ (1,416,100,000)	\$ (22,560,000,000)	\$ 3,815,500,000	\$ (18,744,500,000)
(9)	10/11/2021	10/15/2021	\$ (862,500,000)	\$ (23,422,500,000)	\$ 3,815,500,000	\$ (19,607,000,000)
(10)	10/18/2021	10/22/2021	\$ (42,500,000)	\$ (23,465,000,000)	\$ 3,815,500,000	\$ (19,649,500,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 1,586,000,000.

Dated: August 18, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
