

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY INVESTMENT  
BOARD REPORT**

**FEBRUARY 28, 2021**

STATE OF CALIFORNIA  
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

FEBRUARY 2021

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

	February 2021	February 2020	Change
<b>Average Daily Portfolio (\$)</b>	124,723,382	100,414,093	+24,309,289
<b>Accrued Earnings (\$)</b>	38,955	152,107	-113,152
<b>Effective Yield (%)</b>	0.407	1.912	-1.505
<b>Average Life-Month End (In Days)</b>	198	216	-18
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	37,546,838	29,308,795	+8,238,043
<b>Number</b>	752	588	+164
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	1,506,000	1,565,230	-59,230
<b>Number</b>	55	54	+1
<b>Average Workday Investment Activity (\$)</b>	2,055,413	1,624,949	+430,464
<b>Prescribed Demand Account Balances For Services (\$)</b>	1,755,500	302,300	+1,453,200



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

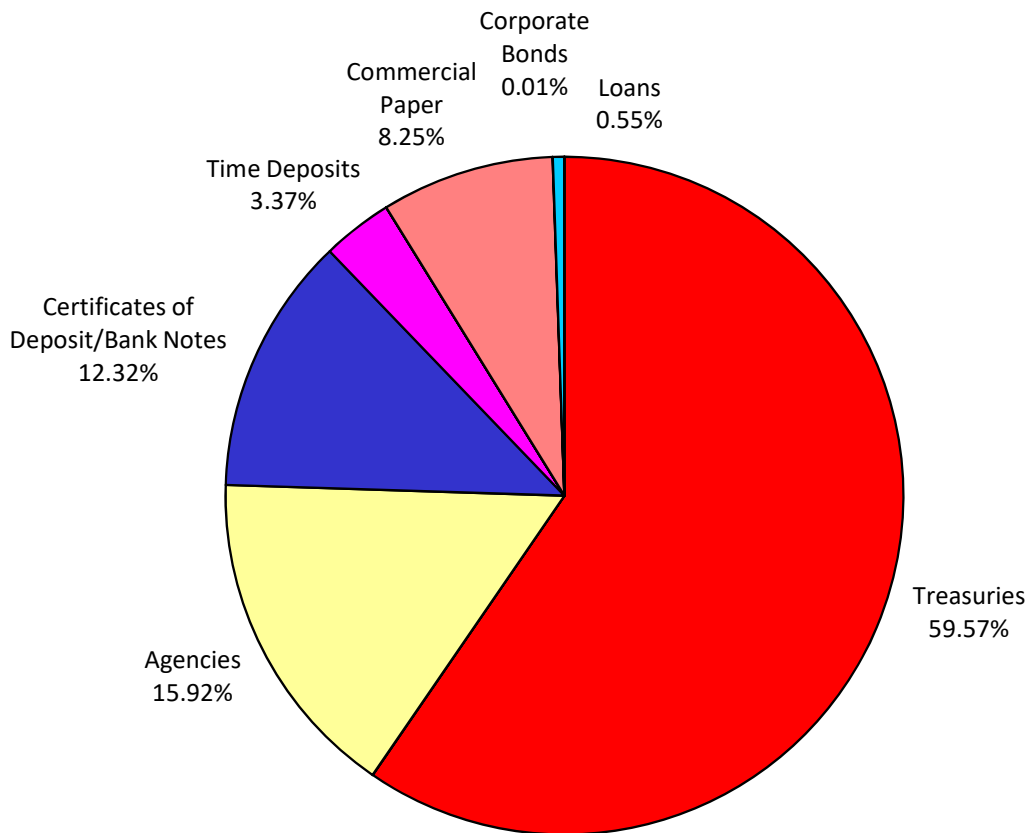
(Dollars In Thousands)

February 28, 2021

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	43,170,201	34.41	-0.28
Bonds	0	0.00	0
Notes	31,556,158	25.16	+0.36
Strips	0	0.00	0
<b>Total Government</b>	<u>74,726,359</u>	<u>59.57</u>	<u>+0.08</u>
<b>Agency Debentures</b>	5,884,354	4.70	+0.62
<b>Certificates of Deposit</b>	15,450,000	12.32	-0.87
<b>Bank Notes</b>	0	0.00	0
<b>Repurchases</b>	0	0.00	0
<b>Agency Discount Notes</b>	14,075,434	11.22	-1.30
<b>Time Deposits</b>	4,229,500	3.37	-0.09
<b>GNMAs</b>	0	0.00	0
<b>Commercial Paper</b>	10,342,429	8.25	+1.56
<b>Remics</b>	11,772	0.01	0
<b>Corporate Bonds</b>	14,966	0.01	+0.01
<b>PMIA Loans</b>	693,695	0.55	-0.01
<b>GF Loans</b>	0	0.00	0
<b>Other</b>	0	0.00	0
<b>Reversed Repurchases</b>	0	0.00	0
<b>Total (All Types)</b>	<u>125,428,509</u>	<u>100.00</u>	

<u>INVESTMENT ACTIVITY</u>	<u>February 2021</u>		<u>January 2021</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	752	37,546,838	770	38,515,407
Other	10	19,499	0	0
Time Deposits	55	1,506,000	97	2,774,000
<b>Total</b>	<u>817</u>	<u>39,072,337</u>	<u>867</u>	<u>41,289,407</u>
<b>PMIA Monthly Average Effective Yield (%)</b>		0.407	0.458	
<b>Year to Date Yield Last Day of Month (%)</b>		0.623	0.655	

**Pooled Money Investment Account  
Portfolio Composition  
\$125.4 billion  
02/28/21**



Percentages may not total 100%, due to rounding.

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/01/21 REDEMPTIONS</b>									
	CD	WELLS FGO	1.740	02/01/21	1.740	50,000	391	944,916.67	1.769
	CD	WELLS FGO	1.740	02/01/21	1.740	50,000	391	944,916.67	1.769
	CP	VERSAILLES		02/01/21	0.230	50,000	145	46,319.44	0.233
	CP	VERSAILLES		02/01/21	0.230	50,000	145	46,319.44	0.233
	CP	CHARIOT		02/01/21	0.170	50,000	154	36,361.11	0.172
	CP	CAFECO		02/01/21	0.230	50,000	181	57,819.44	0.233
	DN	IBRD		02/01/21	0.090	50,000	110	13,750.00	0.091
	DN	IBRD		02/01/21	0.090	50,000	110	13,750.00	0.091
	DN	FHLB		02/01/21	0.125	50,000	202	35,069.44	0.127
	DN	FHLB		02/01/21	0.125	50,000	202	35,069.44	0.127
	DN	FHLB		02/01/21	0.110	50,000	207	31,625.00	0.112
	DN	FHLB		02/01/21	0.110	50,000	207	31,625.00	0.112
	DN	FHLB		02/01/21	0.110	50,000	208	31,777.78	0.112
	DN	FHLB		02/01/21	0.110	50,000	208	31,777.78	0.112
	DN	FHLB		02/01/21	0.170	50,000	231	54,541.67	0.173
	DN	FHLB		02/01/21	0.170	50,000	231	54,541.67	0.173
	DN	FHLB		02/01/21	0.130	50,000	272	49,111.11	0.132
	DN	FHLB		02/01/21	0.130	50,000	272	49,111.11	0.132
	YCD	NORDEA ABP	0.090	02/01/21	0.090	50,000	20	2,500.00	0.091
	YCD	NORDEA ABP	0.090	02/01/21	0.090	50,000	20	2,500.00	0.091
	YCD	NATIXIS	0.170	02/01/21	0.170	50,000	84	19,833.33	0.172
	YCD	NATIXIS	0.170	02/01/21	0.170	50,000	84	19,833.33	0.172
	YCD	SUMI TRUST	0.200	02/01/21	0.200	50,000	96	26,666.67	0.203
	YCD	SUMI TRUST	0.200	02/01/21	0.200	50,000	96	26,666.67	0.203

### 02/01/21 NO PURCHASES

### 02/02/21 NO REDEMPTIONS

### 02/02/21 PURCHASES

	CD	BOWEST	0.100	03/08/21	0.100	50,000			
	CD	BOWEST	0.100	03/08/21	0.100	50,000			
	CD	MUFG UNION	0.150	08/06/21	0.150	50,000			
	CD	MUFG UNION	0.150	08/06/21	0.150	50,000			
	CP	JPM LLC		09/01/21	0.160	50,000			
	CP	JPM LLC		09/01/21	0.160	50,000			
	DEB	FHLB	0.070	06/04/21	0.070	50,000			
	DEB	FHLB	0.070	06/04/21	0.070	50,000			
	DN	FHLB		11/01/21	0.065	50,000			
	DN	FHLB		11/01/21	0.065	50,000			
	DN	FHLB		12/01/21	0.065	50,000			
	DN	FHLB		12/01/21	0.065	50,000			
	TR	BILL		07/06/21	0.061	50,000			
	TR	BILL		07/06/21	0.061	50,000			
	TR	BILL		07/06/21	0.061	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/02/21 PURCHASES (Continued)</b>									
	TR	BILL		07/06/21	0.062	50,000			
	TR	BILL		07/06/21	0.062	50,000			
	TR	BILL		07/06/21	0.062	50,000			
	YCD	DNB	0.070	02/25/21	0.070	50,000			
	YCD	DNB	0.070	02/25/21	0.070	50,000			
	YCD	NATIXIS	0.140	06/02/21	0.140	50,000			
	YCD	NATIXIS	0.140	06/02/21	0.140	50,000			
<b>02/03/21 REDEMPTIONS</b>									
	CP	MERCK		02/03/21	0.080	50,000	55	6,111.11	0.081
	CP	MUFG BK		02/03/21	0.140	50,000	92	17,888.89	0.142
	CP	MUFG BK		02/03/21	0.140	50,000	92	17,888.89	0.142
	CP	MIZUHO NY		02/03/21	0.190	50,000	92	24,277.78	0.193
	CP	MIZUHO NY		02/03/21	0.190	50,000	92	24,277.78	0.193
	DN	FHLB		02/03/21	0.070	50,000	54	5,250.00	0.071
	DN	FHLB		02/03/21	0.070	50,000	54	5,250.00	0.071
	DN	FHLB		02/03/21	0.080	50,000	62	6,888.89	0.081
	DN	FHLB		02/03/21	0.080	50,000	62	6,888.89	0.081
	DN	IBRD		02/03/21	0.090	50,000	97	12,125.00	0.091
	DN	IBRD		02/03/21	0.090	50,000	97	12,125.00	0.091
	YCD	SVENSKA	0.150	02/03/21	0.150	50,000	97	20,208.33	0.152
	YCD	SVENSKA	0.150	02/03/21	0.150	50,000	97	20,208.33	0.152
<b>02/03/21 PURCHASES</b>									
	CP	MERCK		05/07/21	0.070	50,000			
	CP	RABO NY		07/01/21	0.140	50,000			
	CP	RABO NY		07/01/21	0.140	50,000			
	CP	RABO NY		07/01/21	0.140	50,000			
	DN	FHLB		07/30/21	0.050	50,000			
	DN	FHLB		07/30/21	0.050	50,000			
<b>02/04/21 NO REDEMPTIONS</b>									
<b>02/04/21 PURCHASES</b>									
	CP	MUFG BK		04/07/21	0.080	50,000			
	CP	MUFG BK		04/07/21	0.080	50,000			
	CP	CHARIOT		06/11/21	0.160	50,000			
	CP	CHARIOT		06/11/21	0.160	50,000			
	CP	GOTHAM		07/09/21	0.120	50,000			
	CP	CR AG NY		07/09/21	0.130	50,000			
	CP	CR AG NY		07/09/21	0.130	50,000			
	CP	SOC GEN NY		07/16/21	0.180	50,000			
	CP	SOC GEN NY		07/16/21	0.180	50,000			

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<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/04/21 PURCHASES (Continued)</b>									
	CP	BNP NY		07/26/21	0.180	50,000			
	CP	BNP NY		07/26/21	0.180	50,000			
	CP	SOC GEN NY		09/01/21	0.200	50,000			
	CP	SOC GEN NY		09/01/21	0.200	50,000			
	DEB	IBRD	2.000	01/26/22	0.116	50,000			
	DEB	IBRD	2.000	01/26/22	0.116	50,000			
	DEB	IBRD	2.000	01/26/22	0.116	50,000			
	DN	IBRD		07/09/21	0.060	50,000			
	DN	IBRD		07/09/21	0.060	50,000			
	DN	IBRD		09/01/21	0.065	50,000			
	DN	IBRD		09/01/21	0.065	50,000			
	YCD	SUMI TRUST	0.100	03/10/21	0.100	50,000			
	YCD	SUMI TRUST	0.100	03/10/21	0.100	50,000			
	YCD	SWEDBANK	0.120	05/05/21	0.120	50,000			
	YCD	SWEDBANK	0.120	05/05/21	0.120	50,000			
	YCD	MIZUHO	0.150	05/07/21	0.150	50,000			
	YCD	MIZUHO	0.150	05/07/21	0.150	50,000			
	YCD	MIZUHO	0.150	05/07/21	0.150	50,000			
	YCD	SE BANKEN	0.170	08/13/21	0.170	50,000			
	YCD	SE BANKEN	0.170	08/13/21	0.170	50,000			
	YCD	RB CANADA	0.140	09/01/21	0.140	50,000			
	YCD	RB CANADA	0.140	09/01/21	0.140	50,000			
	YCD	CIBC	0.140	10/01/21	0.140	50,000			
	YCD	CIBC	0.140	10/01/21	0.140	50,000			
<b>02/05/21 REDEMPTIONS</b>									
	DN	FHLB		02/05/21	0.075	50,000	28	2,916.67	0.076
	DN	IBRD		02/05/21	0.090	50,000	92	11,500.00	0.091
	DN	IBRD		02/05/21	0.090	50,000	92	11,500.00	0.091
	YCD	DNB	0.080	02/05/21	0.080	50,000	29	3,222.22	0.081
	YCD	DNB	0.080	02/05/21	0.080	50,000	29	3,222.22	0.081
<b>02/05/21 NO PURCHASES</b>									
<b>02/08/21 REDEMPTIONS</b>									
	CP	SOC GEN NY		02/08/21	0.160	50,000	53	11,777.78	0.162
	CP	SOC GEN NY		02/08/21	0.160	50,000	53	11,777.78	0.162
	CP	MERCK		02/08/21	0.090	50,000	55	6,875.00	0.091
	CP	MUFG BK		02/08/21	0.130	50,000	56	10,111.11	0.132
	CP	MUFG BK		02/08/21	0.130	50,000	56	10,111.11	0.132
	CP	CR AG NY		02/08/21	0.120	50,000	60	10,000.00	0.122
	CP	CR AG NY		02/08/21	0.120	50,000	60	10,000.00	0.122



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/08/21 REDEMPTIONS (Continued)</b>									
CP	RBC NY			02/08/21	0.160	50,000	60	13,333.33	0.162
CP	RBC NY			02/08/21	0.160	50,000	60	13,333.33	0.162
CP	RBC NY			02/08/21	0.160	50,000	60	13,333.33	0.162
CP	RBC NY			02/08/21	0.160	50,000	60	13,333.33	0.162
CP	CRC			02/08/21	0.170	50,000	96	22,666.67	0.172
CP	CRC			02/08/21	0.170	50,000	96	22,666.67	0.172
CP	VERSAILLES			02/08/21	0.230	50,000	132	42,166.67	0.233
DN	FHLB			02/08/21	0.070	50,000	25	2,430.56	0.071
DN	FHLB			02/08/21	0.070	50,000	25	2,430.56	0.071
DN	IFC			02/08/21	0.070	50,000	47	4,569.44	0.071
DN	FHLB			02/08/21	0.100	50,000	167	23,194.44	0.101
DN	FHLB			02/08/21	0.100	50,000	167	23,194.44	0.101
YCD	NORINCHUK	0.130		02/08/21	0.130	50,000	39	7,041.67	0.132
YCD	NORINCHUK	0.130		02/08/21	0.130	50,000	39	7,041.67	0.132
YCD	KBC	0.110		02/08/21	0.110	50,000	42	6,416.67	0.112
YCD	KBC	0.110		02/08/21	0.110	50,000	42	6,416.67	0.112
YCD	SUMI TRUST	0.160		02/08/21	0.160	50,000	47	10,444.44	0.162
YCD	SUMI TRUST	0.160		02/08/21	0.160	50,000	47	10,444.44	0.162
YCD	SUMITOMO	0.120		02/08/21	0.120	50,000	55	9,166.67	0.122
YCD	SUMITOMO	0.120		02/08/21	0.120	50,000	55	9,166.67	0.122
YCD	SWEDBANK	0.150		02/08/21	0.150	50,000	96	20,000.00	0.152
YCD	SWEDBANK	0.150		02/08/21	0.150	50,000	96	20,000.00	0.152
YCD	MIZUHO	0.200		02/08/21	0.200	50,000	103	28,611.11	0.203
YCD	MIZUHO	0.200		02/08/21	0.200	50,000	103	28,611.11	0.203
YCD	FORTIS	0.190		02/08/21	0.190	50,000	152	40,111.11	0.193
YCD	FORTIS	0.190		02/08/21	0.190	50,000	152	40,111.11	0.193
<b>02/08/21 PURCHASES</b>									
CB-CL	APPLE	0.700		02/08/26	0.746	15,000			
CP	NATIXIS NY			06/11/21	0.140	50,000			
CP	NATIXIS NY			06/11/21	0.140	50,000			
CP	CHARIOT			08/13/21	0.160	50,000			
<b>02/09/21 REDEMPTIONS</b>									
TR	BILL			02/09/21	0.090	50,000	138	17,250.00	0.091
TR	BILL			02/09/21	0.090	50,000	138	17,250.00	0.091
TR	BILL			02/09/21	0.106	50,000	146	21,494.44	0.108
TR	BILL			02/09/21	0.106	50,000	146	21,494.44	0.108
<b>02/09/21 PURCHASES</b>									
CP	COCA COLA			04/26/21	0.050	50,000			
CP	MERCK			05/03/21	0.070	50,000			
CP	GOTHAM			06/11/21	0.120	50,000			
CP	CAFCO			07/26/21	0.160	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/09/21 PURCHASES (Continued)</b>									
CP		CRC		07/30/21	0.160	50,000			
CP		SOC GEN NY		08/13/21	0.190	50,000			
CP		SOC GEN NY		08/13/21	0.190	50,000			
CP		TOYOTA		09/01/21	0.170	50,000			
CP		JPM LLC		11/01/21	0.170	50,000			
CP		JPM LLC		11/01/21	0.170	50,000			
CP		SCOTIA NY		11/01/21	0.170	50,000			
CP		SCOTIA NY		11/01/21	0.170	50,000			
DEB		FFCB	0.070	02/09/22	0.071	50,000			
DEB		FFCB	0.070	02/09/22	0.071	50,000			
DEB		FFCB	0.070	02/09/22	0.071	50,000			
DEB		FFCB	0.070	02/09/22	0.071	50,000			
TR		BILL		07/13/21	0.045	50,000			
TR		BILL		07/13/21	0.045	50,000			
TR		BILL		07/13/21	0.045	50,000			
TR		BILL		07/13/21	0.045	50,000			
YCD		SUMI TRUST	0.070	02/17/21	0.070	50,000			
YCD		SUMI TRUST	0.070	02/17/21	0.070	50,000			
YCD		NORINCHUK	0.180	06/01/21	0.180	50,000			
YCD		NORINCHUK	0.180	06/01/21	0.180	50,000			
YCD		BNP	0.160	07/09/21	0.160	50,000			
YCD		BNP	0.160	07/09/21	0.160	50,000			
YCD		CIBC	0.150	08/27/21	0.150	50,000			
YCD		CIBC	0.150	08/27/21	0.150	50,000			
<b>02/10/21 REDEMPTIONS</b>									
YCD		KBC	0.110	02/10/21	0.110	50,000	22	3,361.11	0.112
YCD		KBC	0.110	02/10/21	0.110	50,000	22	3,361.11	0.112
YCD		MUFG BK	0.190	02/10/21	0.190	50,000	90	23,750.00	0.193
YCD		MUFG BK	0.190	02/10/21	0.190	50,000	90	23,750.00	0.193
YCD		MUFG BK	0.180	02/10/21	0.180	50,000	93	23,250.00	0.183
YCD		MUFG BK	0.180	02/10/21	0.180	50,000	93	23,250.00	0.183
<b>02/10/21 PURCHASES</b>									
CD		MUFG UNION	0.080	03/19/21	0.080	50,000			
CD		MUFG UNION	0.080	03/19/21	0.080	50,000			
TR		BILL		07/13/21	0.055	50,000			
TR		BILL		07/13/21	0.055	50,000			
TR		BILL		07/13/21	0.055	50,000			
<b>02/11/21 REDEMPTIONS</b>									
DN		FHLB		02/11/21	0.100	50,000	168	23,333.33	0.101
DN		FHLB		02/11/21	0.100	50,000	168	23,333.33	0.101

## INVESTMENT TRANSACTIONS

<u>a/</u>				<u>b/</u>	<u>d/</u>				
<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
02/11/21	REDEMPTIONS (Continued)								
TR	BILL			02/11/21	0.100	50,000	148	20,555.56	0.101
TR	BILL			02/11/21	0.100	50,000	148	20,555.56	0.101
TR	BILL			02/11/21	0.104	50,000	148	21,377.78	0.105
TR	BILL			02/11/21	0.104	50,000	148	21,377.78	0.105
TR	BILL			02/11/21	0.103	50,000	149	21,211.81	0.104
TR	BILL			02/11/21	0.103	50,000	149	21,211.81	0.104
TR	BILL			02/11/21	0.103	50,000	149	21,211.81	0.104
TR	BILL			02/11/21	0.103	50,000	149	21,211.81	0.104
TR	BILL			02/11/21	0.110	50,000	149	22,763.89	0.112
TR	BILL			02/11/21	0.110	50,000	149	22,763.89	0.112
TR	BILL			02/11/21	0.110	50,000	149	22,763.89	0.112
TR	BILL			02/11/21	0.110	50,000	149	22,763.89	0.112
TR	BILL			02/11/21	0.100	50,000	154	21,388.89	0.101
TR	BILL			02/11/21	0.100	50,000	154	21,388.89	0.101
TR	BILL			02/11/21	0.100	50,000	154	21,388.89	0.101
TR	BILL			02/11/21	0.100	50,000	154	21,388.89	0.101
TR	BILL			02/11/21	0.100	50,000	154	21,388.89	0.101
TR	BILL			02/11/21	0.100	50,000	154	21,388.89	0.101
TR	BILL			02/11/21	0.100	50,000	154	21,388.89	0.101
TR	BILL			02/11/21	0.105	50,000	154	22,458.33	0.107
TR	BILL			02/11/21	0.105	50,000	154	22,458.33	0.107
TR	BILL			02/11/21	0.105	50,000	154	22,458.33	0.107
TR	BILL			02/11/21	0.106	50,000	154	22,672.22	0.108
TR	BILL			02/11/21	0.106	50,000	154	22,672.22	0.108
TR	BILL			02/11/21	0.106	50,000	154	22,672.22	0.108
TR	BILL			02/11/21	0.105	50,000	155	22,604.17	0.107
TR	BILL			02/11/21	0.105	50,000	155	22,604.17	0.107
TR	BILL			02/11/21	0.105	50,000	155	22,604.17	0.107
TR	BILL			02/11/21	0.105	50,000	155	22,604.17	0.107
TR	BILL			02/11/21	0.105	50,000	155	22,604.17	0.107
TR	BILL			02/11/21	0.105	50,000	155	22,604.17	0.107
TR	BILL			02/11/21	0.105	50,000	155	22,604.17	0.107
TR	BILL			02/11/21	0.105	50,000	155	22,604.17	0.107
TR	BILL			02/11/21	0.103	50,000	156	22,208.33	0.104
TR	BILL			02/11/21	0.103	50,000	156	22,208.33	0.104
TR	BILL			02/11/21	0.101	50,000	161	22,584.72	0.102
TR	BILL			02/11/21	0.101	50,000	161	22,584.72	0.102
TR	BILL			02/11/21	0.101	50,000	161	22,584.72	0.102
TR	BILL			02/11/21	0.100	50,000	163	22,638.89	0.101
TR	BILL			02/11/21	0.100	50,000	163	22,638.89	0.101
TR	BILL			02/11/21	0.110	50,000	171	26,125.00	0.112
TR	BILL			02/11/21	0.110	50,000	171	26,125.00	0.112
TR	BILL			02/11/21	0.100	50,000	174	24,166.67	0.101
TR	BILL			02/11/21	0.100	50,000	174	24,166.67	0.101
TR	BILL			02/11/21	0.100	50,000	174	24,166.67	0.101
TR	BILL			02/11/21	0.100	50,000	174	24,166.67	0.101
TR	BILL			02/11/21	0.100	50,000	174	24,166.67	0.101
TR	BILL			02/11/21	0.100	50,000	174	24,166.67	0.101

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/11/21 REDEMPTIONS (Continued)</b>									
	TR	BILL		02/11/21	0.103	50,000	174	24,770.83	0.104
	TR	BILL		02/11/21	0.103	50,000	174	24,770.83	0.104
	TR	BILL		02/11/21	0.103	50,000	174	24,770.83	0.104
<b>02/11/21 PURCHASES</b>									
	CP	MUFG BK		02/25/21	0.040	50,000			
	CP	MUFG BK		02/25/21	0.040	50,000			
	DEB	FHLB	0.070	02/01/22	0.070	50,000			
	DEB	FHLB	0.070	02/01/22	0.070	50,000			
	DN	FHLB		06/11/21	0.035	50,000			
	DN	FHLB		06/11/21	0.035	50,000			
	TR	BILL		05/13/21	0.035	50,000			
	TR	BILL		05/13/21	0.035	50,000			
	TR	BILL		05/13/21	0.035	50,000			
	TR	BILL		05/13/21	0.037	50,000			
	TR	BILL		05/13/21	0.037	50,000			
	TR	BILL		05/13/21	0.037	50,000			
	TR	BILL		05/13/21	0.037	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	YCD	SUMITOMO	0.090	03/08/21	0.090	50,000			
	YCD	SUMITOMO	0.090	03/08/21	0.090	50,000			
	YCD	KBC	0.090	03/10/21	0.090	50,000			
	YCD	KBC	0.090	03/10/21	0.090	50,000			
	YCD	MIZUHO	0.100	03/12/21	0.100	50,000			
	YCD	MIZUHO	0.100	03/12/21	0.100	50,000			
	YCD	FORTIS	0.130	05/07/21	0.130	50,000			
	YCD	FORTIS	0.130	05/07/21	0.130	50,000			
	YCD	MONTREAL	0.130	05/10/21	0.130	50,000			
	YCD	MONTREAL	0.130	05/10/21	0.130	50,000			
	YCD	CB AUS	0.140	06/11/21	0.140	50,000			
	YCD	CB AUS	0.140	06/11/21	0.140	50,000			
	YCD	CB AUS	0.140	06/11/21	0.140	50,000			
	YCD	CR AG CIB	0.140	08/27/21	0.140	50,000			
	YCD	CR AG CIB	0.140	08/27/21	0.140	50,000			
	YCD	SVENSKA	0.140	09/01/21	0.140	50,000			
	YCD	SVENSKA	0.140	09/01/21	0.140	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/12/21 REDEMPTIONS</b>									
	CP	RABO NY		02/12/21	0.090	50,000	23	2,875.00	0.091
	CP	RABO NY		02/12/21	0.090	50,000	23	2,875.00	0.091
	DN	FHLB		02/12/21	0.070	50,000	28	2,722.22	0.071
	DN	FHLB		02/12/21	0.070	50,000	28	2,722.22	0.071
	DN	FHLB		02/12/21	0.087	50,000	88	10,633.33	0.088
	DN	FHLB		02/12/21	0.087	50,000	88	10,633.33	0.088
	YCD	KBC	0.110	02/12/21	0.110	50,000	36	5,500.00	0.112
	YCD	KBC	0.110	02/12/21	0.110	50,000	36	5,500.00	0.112
	YCD	MIZUHO	0.210	02/12/21	0.210	50,000	98	28,583.33	0.213
	YCD	MIZUHO	0.210	02/12/21	0.210	50,000	98	28,583.33	0.213
	YCD	CR AG CIB	0.140	02/12/21	0.140	50,000	100	19,444.44	0.142
	YCD	CR AG CIB	0.140	02/12/21	0.140	50,000	100	19,444.44	0.142
	YCD	NAT AUB	0.140	02/12/21	0.140	50,000	100	19,444.44	0.142
	YCD	NAT AUB	0.140	02/12/21	0.140	50,000	100	19,444.44	0.142
<b>02/12/21 PURCHASES</b>									
	CP	CR AG NY		03/02/21	0.090	50,000			
	CP	CR AG NY		03/02/21	0.090	50,000			
	DN	IBRD		06/01/21	0.060	50,000			
	DN	IBRD		06/01/21	0.060	50,000			
	DN	FHLB		08/13/21	0.050	50,000			
	DN	FHLB		08/13/21	0.050	50,000			
	DN	FHLB		08/13/21	0.050	50,000			
<b>02/15/21 REDEMPTIONS</b>									
	TR	NOTE	2.250	02/15/21	1.384	50,000	357	679,215.32	1.381
	TR	NOTE	2.250	02/15/21	1.384	50,000	357	679,215.32	1.381
	TR	NOTE	2.250	02/15/21	1.384	50,000	357	679,215.32	1.381
	TR	NOTE	2.250	02/15/21	1.384	50,000	357	679,215.32	1.381
	TR	NOTE	2.250	02/15/21	2.118	50,000	626	1,814,312.85	2.117
	TR	NOTE	2.250	02/15/21	2.118	50,000	626	1,814,312.85	2.117
	TR	NOTE	2.250	02/15/21	2.118	50,000	626	1,814,312.85	2.117
<b>02/16/21 REDEMPTIONS</b>									
	DEB	FHLMC	2.375	02/16/21	2.714	25,000	915	1,687,900.00	2.723
<b>02/16/21 PURCHASES</b>									
	CP	THUNDER		06/14/21	0.140	50,000			
	CP	JPM LLC		08/26/21	0.150	50,000			
	CP	JPM LLC		08/26/21	0.150	50,000			
	DN	FHLB		05/28/21	0.040	50,000			
	DN	IFC		07/26/21	0.045	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/16/21 PURCHASES (Continued)</b>									
	DN	IBRD		08/26/21	0.060	50,000			
	DN	IBRD		08/26/21	0.060	50,000			
<b>02/17/21 REDEMPTIONS</b>									
	DN	FHLB		02/17/21	0.075	50,000	62	6,458.33	0.076
	DN	FHLB		02/17/21	0.075	50,000	62	6,458.33	0.076
	YCD	SUMI TRUST	0.070	02/17/21	0.070	50,000	8	777.78	0.071
	YCD	SUMI TRUST	0.070	02/17/21	0.070	50,000	8	777.78	0.071
	YCD	MIZUHO	0.210	02/17/21	0.210	50,000	89	25,958.33	0.213
	YCD	MIZUHO	0.210	02/17/21	0.210	50,000	89	25,958.33	0.213
	YCD	MIZUHO	0.210	02/17/21	0.210	50,000	89	25,958.33	0.213
	YCD	SUMITOMO	0.190	02/17/21	0.190	50,000	104	27,444.44	0.193
	YCD	SUMITOMO	0.190	02/17/21	0.190	50,000	104	27,444.44	0.193
<b>02/17/21 PURCHASES</b>									
	CP	MIZUHO NY		06/02/21	0.150	50,000			
	CP	MIZUHO NY		06/02/21	0.150	50,000			
	CP	COCA COLA		07/09/21	0.070	50,000			
	CP	CR AG NY		07/23/21	0.120	50,000			
	CP	CR AG NY		07/23/21	0.120	50,000			
	CP	NATIXIS NY		08/24/21	0.160	50,000			
	CP	NATIXIS NY		08/24/21	0.160	50,000			
	DN	IBRD		07/23/21	0.060	50,000			
	DN	IBRD		07/23/21	0.060	50,000			
	YCD	SUMI TRUST	0.090	03/19/21	0.090	50,000			
	YCD	SUMI TRUST	0.090	03/19/21	0.090	50,000			
	YCD	NORINCHUK	0.110	03/22/21	0.110	50,000			
	YCD	NORINCHUK	0.110	03/22/21	0.110	50,000			
	YCD	KBC	0.090	03/25/21	0.090	50,000			
	YCD	KBC	0.090	03/25/21	0.090	50,000			
	YCD	NORDEA ABP	0.150	07/23/21	0.150	50,000			
	YCD	NORDEA ABP	0.150	07/23/21	0.150	50,000			
<b>02/18/21 NO REDEMPTIONS</b>									
<b>02/18/21 PURCHASES</b>									
	CD	MUFG UNION	0.150	08/24/21	0.150	50,000			
	CD	MUFG UNION	0.150	08/24/21	0.150	50,000			
	CP	RABO NY		08/13/21	0.150	50,000			
	CP	RABO NY		08/13/21	0.150	50,000			
	CP	RBC NY		08/24/21	0.130	50,000			
	CP	RBC NY		08/24/21	0.130	50,000			
	CP	SOC GEN NY		08/26/21	0.180	50,000			
	CP	SOC GEN NY		08/26/21	0.180	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/18/21 PURCHASES (Continued)</b>									
	DEB	IADB	0.155	02/28/23	0.155	50,000			
	DEB	IADB	0.155	02/28/23	0.155	50,000			
	DEB	IADB	0.260	02/29/24	0.260	50,000			
	DEB	IADB	0.260	02/29/24	0.260	50,000			
	DEB-CL	IBRD	0.600	02/18/26	0.600	50,000			
	DEB-CL	IBRD	0.600	02/18/26	0.600	50,000			
	DN	IBRD		07/23/21	0.060	50,000			
	DN	IBRD		07/23/21	0.060	50,000			
	TR	BILL		08/19/21	0.045	50,000			
	TR	BILL		08/19/21	0.045	50,000			
	TR	BILL		08/19/21	0.045	50,000			
	TR	BILL		08/19/21	0.045	50,000			
	TR	BILL		08/19/21	0.045	50,000			
	YCD	SWEDBANK	0.070	03/25/21	0.070	50,000			
	YCD	SWEDBANK	0.070	03/25/21	0.070	50,000			
	YCD	SUMITOMO	0.100	04/02/21	0.100	50,000			
	YCD	SUMITOMO	0.100	04/02/21	0.100	50,000			
	YCD	TORONTO	0.140	08/27/21	0.140	50,000			
	YCD	TORONTO	0.140	08/27/21	0.140	50,000			

### 02/19/21 NO REDEMPTIONS

### 02/19/21 PURCHASES

	CP	THUNDER		07/23/21	0.150	50,000			
	TR	BILL		07/20/21	0.030	50,000			
	TR	BILL		07/20/21	0.030	50,000			
	TR	BILL		07/20/21	0.030	50,000			
	TR	BILL		07/20/21	0.035	50,000			
	TR	BILL		07/20/21	0.035	50,000			
	TR	BILL		07/20/21	0.035	50,000			

### 02/22/21 REDEMPTIONS

	CP	OLD LINE		02/22/21	0.170	50,000	123	29,041.67	0.172
	DN	FHLB		02/22/21	0.080	50,000	66	7,333.33	0.081
	DN	FHLB		02/22/21	0.080	50,000	66	7,333.33	0.081
	YCD	KBC	0.110	02/22/21	0.110	50,000	33	5,041.67	0.112
	YCD	KBC	0.110	02/22/21	0.110	50,000	33	5,041.67	0.112
	YCD	MUFG BK	0.200	02/22/21	0.200	50,000	94	26,111.11	0.203
	YCD	MUFG BK	0.200	02/22/21	0.200	50,000	94	26,111.11	0.203
	YCD	SUMITOMO	0.200	02/22/21	0.200	50,000	96	26,666.67	0.203
	YCD	SUMITOMO	0.200	02/22/21	0.200	50,000	96	26,666.67	0.203

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/22/21 PURCHASES</b>									
	YCD	KBC	0.070	03/10/21	0.070	50,000			
	YCD	KBC	0.070	03/10/21	0.070	50,000			
	YCD	MIZUHO	0.100	03/23/21	0.100	50,000			
	YCD	MIZUHO	0.100	03/23/21	0.100	50,000			
	YCD	NAT AUB	0.090	07/09/21	0.090	50,000			
	YCD	NAT AUB	0.090	07/09/21	0.090	50,000			
<b>02/23/21 REDEMPTIONS</b>									
	DEB	FFCB	2.700	02/23/21	2.710	50,000	915	3,387,007.50	2.710
<b>02/23/21 PURCHASES</b>									
	CP	MUFG BK		06/02/21	0.080	50,000			
	CP	MUFG BK		06/02/21	0.080	50,000			
	CP	RBC NY		08/24/21	0.130	50,000			
	CP	RBC NY		08/24/21	0.130	50,000			
	CP	CR AG NY		08/24/21	0.140	50,000			
	CP	CR AG NY		08/24/21	0.140	50,000			
	TR	NOTE	1.500	02/28/23	0.113	50,000			
	TR	NOTE	1.500	02/28/23	0.113	50,000			
	TR	NOTE	1.500	02/28/23	0.117	50,000			
	TR	NOTE	1.500	02/28/23	0.117	50,000			
	TR	NOTE	1.375	06/30/23	0.146	50,000			
	TR	NOTE	1.375	06/30/23	0.146	50,000			
	TR	NOTE	1.375	06/30/23	0.146	50,000			
	TR	NOTE	1.375	06/30/23	0.146	50,000			
	YCD	KBC	0.070	03/05/21	0.070	50,000			
	YCD	KBC	0.070	03/05/21	0.070	50,000			
	YCD	SUMITOMO	0.090	03/23/21	0.090	50,000			
	YCD	SUMITOMO	0.090	03/23/21	0.090	50,000			
	YCD	SWEDBANK	0.120	05/28/21	0.120	50,000			
	YCD	SWEDBANK	0.120	05/28/21	0.120	50,000			
<b>02/24/21 NO REDEMPTIONS</b>									
<b>02/24/21 PURCHASES</b>									
	CD	BOWEST	0.130	07/23/21	0.130	50,000			
	CD	BOWEST	0.130	07/23/21	0.130	50,000			
	CD	MUFG UNION	0.150	09/01/21	0.150	50,000			
	CD	MUFG UNION	0.150	09/01/21	0.150	50,000			



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/24/21	PURCHASES (Continued)								
CP	BNP NY			02/25/21	0.050	50,000			
CP	BNP NY			02/25/21	0.050	50,000			
CP	BNP NY			02/25/21	0.050	50,000			
CP	BNP NY			02/25/21	0.050	50,000			
CP	CR AG NY			02/25/21	0.070	50,000			
CP	CR AG NY			02/25/21	0.070	50,000			
CP	RABO NY			02/25/21	0.070	50,000			
CP	RABO NY			02/25/21	0.070	50,000			
CP	MUFG BK			05/25/21	0.080	50,000			
CP	MUFG BK			05/25/21	0.080	50,000			
CP	CR AG NY			07/06/21	0.130	50,000			
CP	CR AG NY			07/06/21	0.130	50,000			
CP	SOC GEN NY			07/23/21	0.170	50,000			
CP	SOC GEN NY			07/23/21	0.170	50,000			
CP	SOC GEN NY			07/23/21	0.170	50,000			
CP	SOC GEN NY			07/23/21	0.170	50,000			
CP	RABO NY			08/23/21	0.135	50,000			
CP	NATIXIS NY			08/26/21	0.160	50,000			
CP	NATIXIS NY			08/26/21	0.160	50,000			
CP	TOYOTA			09/23/21	0.150	50,000			
CP	TOYOTA			09/23/21	0.150	50,000			
CP	RBC NY			09/28/21	0.140	50,000			
CP	RBC NY			09/28/21	0.140	50,000			
DEB	FFCB		0.100	08/02/22	0.100	50,000			
DEB	FFCB		0.100	08/02/22	0.100	50,000			
DEB	FHLMC		0.250	11/06/23	0.202	50,000			
DEB	FHLMC		0.250	11/06/23	0.202	50,000			
DEB	FR IBRD		0.229	12/17/21	0.137	50,000			
DN	IFC			07/09/21	0.045	50,000			
DN	IFC			07/09/21	0.045	50,000			
DN	IBRD			07/09/21	0.060	50,000			
DN	IBRD			07/09/21	0.060	50,000			
DN	IBRD			07/23/21	0.060	50,000			
DN	IBRD			07/23/21	0.060	50,000			
TR	BILL			07/06/21	0.030	50,000			
TR	BILL			07/06/21	0.030	50,000			
TR	BILL			07/06/21	0.030	50,000			
TR	BILL			07/06/21	0.035	50,000			
TR	BILL			07/06/21	0.035	50,000			
TR	BILL			07/06/21	0.035	50,000			
TR	BILL			07/06/21	0.035	50,000			
TR	BILL			07/06/21	0.036	50,000			
TR	BILL			07/06/21	0.036	50,000			
TR	BILL			07/06/21	0.045	50,000			
TR	BILL			07/06/21	0.045	50,000			
TR	BILL			08/19/21	0.046	50,000			
TR	BILL			08/19/21	0.046	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/24/21 PURCHASES (Continued)</b>									
TR	BILL			01/27/22	0.058	50,000			
TR	BILL			01/27/22	0.058	50,000			
TR	BILL			01/27/22	0.058	50,000			
TR	BILL			01/27/22	0.058	50,000			
TR	BILL			01/27/22	0.058	50,000			
TR	BILL			01/27/22	0.058	50,000			
TR	BILL			01/27/22	0.058	50,000			
TR	BILL			01/27/22	0.058	50,000			
TR	BILL			01/27/22	0.058	50,000			
TR	NOTE		0.125	02/15/24	0.217	50,000			
TR	NOTE		0.125	02/15/24	0.217	50,000			
TR	NOTE		0.125	02/15/24	0.217	50,000			
TR	NOTE		0.125	02/15/24	0.217	50,000			
TR	NOTE		0.125	02/15/24	0.217	50,000			
TR	NOTE		0.125	02/15/24	0.217	50,000			
TR	NOTE		0.125	02/15/24	0.217	50,000			
TR	NOTE		0.125	02/15/24	0.217	50,000			
TR	NOTE		0.125	02/15/24	0.217	50,000			
TR	NOTE		0.125	02/15/24	0.217	50,000			
YCD	NORINCHUK		0.080	03/10/21	0.080	50,000			
YCD	NORINCHUK		0.080	03/10/21	0.080	50,000			
YCD	SUMITOMO		0.110	05/03/21	0.110	50,000			
YCD	SUMITOMO		0.110	05/03/21	0.110	50,000			
YCD	MIZUHO		0.160	06/09/21	0.160	50,000			
YCD	MIZUHO		0.160	06/09/21	0.160	50,000			
YCD	TORONTO		0.120	08/24/21	0.120	50,000			
YCD	TORONTO		0.120	08/24/21	0.120	50,000			
YCD	MONTREAL		0.160	08/24/21	0.160	50,000			
YCD	MONTREAL		0.160	08/24/21	0.160	50,000			
YCD	CIBC		0.150	09/01/21	0.150	50,000			
YCD	CIBC		0.150	09/01/21	0.150	50,000			
YCD	BARCLAYS		0.210	09/01/21	0.210	50,000			
YCD	BARCLAYS		0.210	09/01/21	0.210	50,000			

### 02/25/21 REDEMPTIONS

CP	BNP NY			02/25/21	0.050	50,000	1	69.44	0.051
CP	BNP NY			02/25/21	0.050	50,000	1	69.44	0.051
CP	BNP NY			02/25/21	0.050	50,000	1	69.44	0.051
CP	BNP NY			02/25/21	0.050	50,000	1	69.44	0.051
CP	CR AG NY			02/25/21	0.070	50,000	1	97.22	0.071
CP	CR AG NY			02/25/21	0.070	50,000	1	97.22	0.071
CP	RABO NY			02/25/21	0.070	50,000	1	97.22	0.071
CP	RABO NY			02/25/21	0.070	50,000	1	97.22	0.071
CP	MUFG BK			02/25/21	0.040	50,000	14	777.78	0.041
CP	MUFG BK			02/25/21	0.040	50,000	14	777.78	0.041
CP	CHARIOT			02/25/21	0.210	50,000	77	22,458.33	0.213
CP	CHARIOT			02/25/21	0.210	50,000	77	22,458.33	0.213

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/25/21 REDEMPTIONS (Continued)</b>									
DN	FHLB			02/25/21	0.075	50,000	41	42,780.83	0.076
DN	FHLB			02/25/21	0.075	50,000	41	42,780.83	0.076
DN	FHLB			02/25/21	0.075	50,000	69	7,187.50	0.076
DN	FHLB			02/25/21	0.075	50,000	69	7,187.50	0.076
TR	BILL			02/25/21	0.073	50,000	70	7,048.61	0.074
TR	BILL			02/25/21	0.073	50,000	70	7,048.61	0.074
TR	BILL			02/25/21	0.073	50,000	70	7,048.61	0.074
TR	BILL			02/25/21	0.073	50,000	70	7,048.61	0.074
TR	BILL			02/25/21	0.065	50,000	72	6,500.00	0.066
TR	BILL			02/25/21	0.065	50,000	72	6,500.00	0.066
TR	BILL			02/25/21	0.065	50,000	72	6,500.00	0.066
TR	BILL			02/25/21	0.067	50,000	72	6,700.00	0.068
TR	BILL			02/25/21	0.067	50,000	72	6,700.00	0.068
TR	BILL			02/25/21	0.067	50,000	72	6,700.00	0.068
TR	BILL			02/25/21	0.067	50,000	72	6,700.00	0.068
TR	BILL			02/25/21	0.126	50,000	224	39,200.00	0.128
TR	BILL			02/25/21	0.126	50,000	224	39,200.00	0.128
TR	BILL			02/25/21	0.126	50,000	224	39,200.00	0.128
TR	BILL			02/25/21	0.126	50,000	224	39,200.00	0.128
TR	BILL			02/25/21	0.128	50,000	224	39,666.67	0.129
TR	BILL			02/25/21	0.128	50,000	224	39,666.67	0.129
TR	BILL			02/25/21	0.128	50,000	224	39,666.67	0.129
TR	BILL			02/25/21	0.128	50,000	224	39,666.67	0.129
TR	BILL			02/25/21	0.186	50,000	261	67,425.00	0.189
TR	BILL			02/25/21	0.186	50,000	261	67,425.00	0.189
TR	BILL			02/25/21	0.186	50,000	261	67,425.00	0.189
TR	BILL			02/25/21	0.165	50,000	343	78,604.17	0.168
TR	BILL			02/25/21	0.165	50,000	343	78,604.17	0.168
TR	BILL			02/25/21	0.165	50,000	343	78,604.17	0.168
TR	BILL			02/25/21	0.165	50,000	343	78,604.17	0.168
TR	BILL			02/25/21	1.248	50,000	364	630,680.56	1.284
TR	BILL			02/25/21	1.248	50,000	364	630,680.56	1.284
TR	BILL			02/25/21	1.263	50,000	364	638,263.89	1.300
TR	BILL			02/25/21	1.263	50,000	364	638,263.89	1.300
YCD	DNB		0.070	02/25/21	0.070	50,000	23	2,236.11	0.071
YCD	DNB		0.070	02/25/21	0.070	50,000	23	2,236.11	0.071
YCD	NORINCHUK		0.160	02/25/21	0.160	50,000	72	16,000.00	0.162
YCD	NORINCHUK		0.160	02/25/21	0.160	50,000	72	16,000.00	0.162

### 02/25/21 PURCHASES

TR	BILL			08/26/21	0.045	50,000			
TR	BILL			08/26/21	0.045	50,000			
TR	BILL			08/26/21	0.045	50,000			
TR	BILL			08/26/21	0.046	50,000			
TR	BILL			08/26/21	0.046	50,000			
TR	BILL			08/26/21	0.046	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/25/21 PURCHASES (Continued)</b>									
TR	BILL			08/26/21	0.055	50,000			
TR	BILL			08/26/21	0.055	50,000			
TR	BILL			08/26/21	0.055	50,000			
TR	BILL			08/26/21	0.055	50,000			
TR	BILL			02/24/22	0.068	50,000			
TR	BILL			02/24/22	0.068	50,000			
TR	BILL			02/24/22	0.068	50,000			
TR	BILL			02/24/22	0.068	50,000			
TR	BILL			02/24/22	0.068	50,000			
TR	BILL			02/24/22	0.068	50,000			
TR	BILL			02/24/22	0.078	50,000			
TR	BILL			02/24/22	0.078	50,000			
TR	BILL			02/24/22	0.078	50,000			
TR	BILL			02/24/22	0.078	50,000			
<b>02/26/21 REDEMPTIONS</b>									
CD	BOFA		0.180	02/26/21	0.180	50,000	162	40,500.00	0.183
CD	BOFA		0.180	02/26/21	0.180	50,000	162	40,500.00	0.183
CD	BOWEST		0.200	02/26/21	0.200	50,000	169	46,944.44	0.203
CD	BOWEST		0.200	02/26/21	0.200	50,000	169	46,944.44	0.203
CD	CITIBANK		0.190	02/26/21	0.190	50,000	170	44,861.11	0.193
CD	CITIBANK		0.190	02/26/21	0.190	50,000	170	44,861.11	0.193
CD	CITIBANK		0.190	02/26/21	0.190	50,000	170	44,861.11	0.193
CD	CITIBANK		0.190	02/26/21	0.190	50,000	170	44,861.11	0.193
CD	MUFG UNION		0.180	02/26/21	0.180	50,000	176	44,000.00	0.183
CD	MUFG UNION		0.180	02/26/21	0.180	50,000	176	44,000.00	0.183
CD	MUFG UNION		0.180	02/26/21	0.180	50,000	204	51,000.00	0.183
CD	MUFG UNION		0.180	02/26/21	0.180	50,000	204	51,000.00	0.183
CD	BOFA		0.200	02/26/21	0.200	50,000	205	56,944.44	0.203
CD	BOFA		0.200	02/26/21	0.200	50,000	205	56,944.44	0.203
CD	US BANK		0.230	02/26/21	0.230	50,000	270	86,250.00	0.233
CD	US BANK		0.230	02/26/21	0.230	50,000	270	86,250.00	0.233
CD	BOWEST		0.380	02/26/21	0.380	50,000	270	142,500.00	0.385
CD	BOWEST		0.380	02/26/21	0.380	50,000	270	142,500.00	0.385
CP	CIBC HLD			02/26/21	0.180	50,000	169	42,250.00	0.183
CP	CIBC HLD			02/26/21	0.180	50,000	169	42,250.00	0.183
CP	SOC GEN NY			02/26/21	0.180	50,000	177	44,250.00	0.183
CP	SOC GEN NY			02/26/21	0.180	50,000	177	44,250.00	0.183
CP	SOC GEN NY			02/26/21	0.180	50,000	177	44,250.00	0.183
CP	TOYOTA			02/26/21	0.300	50,000	204	85,000.00	0.305
CP	TOYOTA			02/26/21	0.300	50,000	204	85,000.00	0.305
CP	PEPSICO			02/26/21	0.180	50,000	224	56,000.00	0.183
CP	TOYOTA			02/26/21	0.410	50,000	270	153,750.00	0.417
CP	TOYOTA			02/26/21	0.410	50,000	270	153,750.00	0.417

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/26/21	REDEMPTIONS (Continued)								
DEB	FHLB		0.110	02/26/21	0.112	50,000	190	29,031.67	0.112
DEB	FHLB		0.110	02/26/21	0.112	50,000	190	29,031.67	0.112
DEB	FHLB		0.110	02/26/21	0.112	50,000	190	29,031.67	0.112
DEB	FHLB		0.110	02/26/21	0.112	50,000	190	29,031.67	0.112
DN	IBRD			02/26/21	0.100	50,000	164	22,777.78	0.101
DN	IBRD			02/26/21	0.100	50,000	164	22,777.78	0.101
DN	IBRD			02/26/21	0.100	50,000	164	22,777.78	0.101
DN	IBRD			02/26/21	0.100	50,000	164	22,777.78	0.101
DN	IFC			02/26/21	0.100	50,000	164	22,777.78	0.101
DN	IFC			02/26/21	0.100	50,000	164	22,777.78	0.101
DN	IBRD			02/26/21	0.100	50,000	169	23,472.22	0.101
DN	IBRD			02/26/21	0.100	50,000	169	23,472.22	0.101
DN	IBRD			02/26/21	0.100	50,000	169	23,472.22	0.101
DN	IBRD			02/26/21	0.100	50,000	169	23,472.22	0.101
DN	IFC			02/26/21	0.100	50,000	179	24,861.11	0.101
DN	IFC			02/26/21	0.100	50,000	179	24,861.11	0.101
DN	IFC			02/26/21	0.110	50,000	179	27,347.22	0.112
DN	IFC			02/26/21	0.110	50,000	179	27,347.22	0.112
DN	FFCB			02/26/21	0.100	50,000	190	26,388.89	0.101
DN	FHLB			02/26/21	0.110	50,000	190	29,027.78	0.112
DN	FHLB			02/26/21	0.110	50,000	190	29,027.78	0.112
DN	FFCB			02/26/21	0.100	50,000	191	26,527.78	0.101
DN	IBRD			02/26/21	0.100	50,000	204	28,333.33	0.101
DN	IBRD			02/26/21	0.100	50,000	204	28,333.33	0.101
DN	IBRD			02/26/21	0.100	50,000	204	28,333.33	0.101
DN	IBRD			02/26/21	0.100	50,000	204	28,333.33	0.101
DN	FHLB			02/26/21	0.160	50,000	248	55,111.11	0.162
DN	FHLB			02/26/21	0.160	50,000	248	55,111.11	0.162
DN	FHLB			02/26/21	0.175	50,000	260	63,194.44	0.178
DN	FHLB			02/26/21	0.175	50,000	260	63,194.44	0.178
DN	FHLB			02/26/21	0.155	50,000	267	57,479.17	0.157
DN	FHLB			02/26/21	0.155	50,000	267	57,479.17	0.157
DN	FHLB			02/26/21	0.120	50,000	270	45,000.00	0.122
DN	FHLB			02/26/21	0.120	50,000	270	45,000.00	0.122
DN	FHLB			02/26/21	0.120	50,000	273	45,500.00	0.122
DN	FHLB			02/26/21	0.120	50,000	273	45,500.00	0.122
DN	FHLB			02/26/21	0.130	50,000	276	49,833.33	0.132
DN	FHLB			02/26/21	0.130	50,000	276	49,833.33	0.132
DN	FHLB			02/26/21	0.390	50,000	338	183,083.33	0.397
DN	FHLB			02/26/21	0.390	50,000	339	183,625.00	0.397
DN	FHLB			02/26/21	0.390	50,000	339	183,625.00	0.397
YCD	TORONTO		0.185	02/26/21	0.185	50,000	169	43,423.61	0.188
YCD	TORONTO		0.185	02/26/21	0.185	50,000	169	43,423.61	0.188
YCD	CR AG CIB		0.170	02/26/21	0.170	50,000	171	40,375.00	0.172
YCD	CR AG CIB		0.170	02/26/21	0.170	50,000	171	40,375.00	0.172
YCD	SVENSKA		0.180	02/26/21	0.180	50,000	178	44,500.00	0.183
YCD	SVENSKA		0.180	02/26/21	0.180	50,000	178	44,500.00	0.183

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/26/21 REDEMPTIONS (Continued)</b>									
YCD	LLOYDS		0.260	02/26/21	0.260	50,000	178	64,277.78	0.264
YCD	LLOYDS		0.260	02/26/21	0.260	50,000	178	64,277.78	0.264
YCD	SE BANKEN		0.180	02/26/21	0.180	50,000	179	44,750.00	0.183
YCD	SE BANKEN		0.180	02/26/21	0.180	50,000	179	44,750.00	0.183
YCD	NORDEA ABP		0.170	02/26/21	0.170	50,000	182	42,972.22	0.172
YCD	NORDEA ABP		0.170	02/26/21	0.170	50,000	182	42,972.22	0.172
YCD	TORONTO		0.190	02/26/21	0.190	50,000	182	48,027.78	0.193
YCD	TORONTO		0.190	02/26/21	0.190	50,000	182	48,027.78	0.193
YCD	RABOBANK		0.180	02/26/21	0.180	50,000	184	46,000.00	0.183
YCD	RABOBANK		0.180	02/26/21	0.180	50,000	184	46,000.00	0.183
YCD	MONTREAL		0.180	02/26/21	0.180	50,000	185	46,250.00	0.183
YCD	MONTREAL		0.180	02/26/21	0.180	50,000	185	46,250.00	0.183
YCD	ANZ		0.150	02/26/21	0.150	50,000	190	39,583.33	0.152
YCD	ANZ		0.150	02/26/21	0.150	50,000	190	39,583.33	0.152
YCD	BNP		0.210	02/26/21	0.210	50,000	190	55,416.67	0.213
YCD	BNP		0.210	02/26/21	0.210	50,000	190	55,416.67	0.213
YCD	ANZ		0.150	02/26/21	0.150	50,000	191	39,791.67	0.152
YCD	BARCLAYS		0.400	02/26/21	0.400	50,000	199	110,555.56	0.406
YCD	BARCLAYS		0.400	02/26/21	0.400	50,000	199	110,555.56	0.406
YCD	NAT AUB		0.150	02/26/21	0.150	50,000	204	42,500.00	0.152
YCD	NAT AUB		0.150	02/26/21	0.150	50,000	204	42,500.00	0.152
YCD	RABOBANK		0.190	02/26/21	0.190	50,000	204	53,833.33	0.193
YCD	RABOBANK		0.190	02/26/21	0.190	50,000	204	53,833.33	0.193
YCD	NATIXIS		0.200	02/26/21	0.200	50,000	204	56,666.67	0.203
YCD	NATIXIS		0.200	02/26/21	0.200	50,000	204	56,666.67	0.203
YCD	FORTIS		0.220	02/26/21	0.220	50,000	204	62,333.33	0.223
YCD	FORTIS		0.220	02/26/21	0.220	50,000	204	62,333.33	0.223
YCD	BNP		0.270	02/26/21	0.270	50,000	221	82,875.00	0.274
YCD	BNP		0.270	02/26/21	0.270	50,000	221	82,875.00	0.274
YCD	SOC GEN		0.450	02/26/21	0.450	50,000	267	166,875.00	0.456
YCD	SOC GEN		0.450	02/26/21	0.450	50,000	267	166,875.00	0.456
YCD	BARCLAYS		0.800	02/26/21	0.800	50,000	267	296,666.67	0.811
YCD	BARCLAYS		0.800	02/26/21	0.800	50,000	267	296,666.67	0.811
YCD	CIBC		0.300	02/26/21	0.300	50,000	270	112,500.00	0.304
YCD	CIBC		0.300	02/26/21	0.300	50,000	270	112,500.00	0.304
YCD	SCOTIA		0.330	02/26/21	0.330	50,000	274	125,583.33	0.335
YCD	SCOTIA		0.330	02/26/21	0.330	50,000	274	125,583.33	0.335
YCD	CR SUISSE		0.450	02/26/21	0.450	50,000	274	171,250.00	0.456
YCD	CR SUISSE		0.450	02/26/21	0.450	50,000	274	171,250.00	0.456
<b>02/26/21 PURCHASES</b>									
CP	CAFCO			05/27/21	0.120	50,000			
CP	CAFCO			05/27/21	0.120	50,000			
CP	CHARIOT			07/01/21	0.130	50,000			
CP	APPLE			07/23/21	0.050	50,000			
CP	JPM LLC			11/18/21	0.180	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/26/21 PURCHASES (Continued)</b>									
DN	IFC			08/04/21	0.030	50,000			
DN	IFC			08/04/21	0.030	50,000			
DN	IFC			08/24/21	0.035	50,000			
DN	IFC			08/24/21	0.035	50,000			
DN	IBRD			08/24/21	0.050	50,000			
DN	IBRD			08/24/21	0.050	50,000			
DN	IBRD			08/27/21	0.050	50,000			
DN	IBRD			08/27/21	0.050	50,000			
DN	FHLB			08/27/21	0.051	50,000			
DN	FHLB			08/27/21	0.051	50,000			
DN	FHLB			08/27/21	0.056	50,000			
DN	IBRD			09/01/21	0.050	50,000			
DN	IBRD			09/01/21	0.050	50,000			
DN	FHLB			10/01/21	0.045	50,000			
DN	FHLB			10/01/21	0.045	50,000			
DN	FHLB			10/01/21	0.045	50,000			
DN	FHLB			10/01/21	0.045	50,000			
TR	BILL			08/26/21	0.050	50,000			
TR	BILL			02/24/22	0.075	50,000			
TR	BILL			02/24/22	0.075	50,000			
TR	NOTE	0.125		02/15/24	0.326	50,000			
TR	NOTE	0.125		02/15/24	0.326	50,000			
TR	NOTE	0.125		02/15/24	0.326	50,000			
TR	NOTE	0.125		02/15/24	0.326	50,000			
TR	NOTE	0.125		02/15/24	0.326	50,000			
TR	NOTE	0.125		02/15/24	0.326	50,000			
TR	NOTE	0.125		02/15/24	0.342	50,000			
TR	NOTE	0.125		02/15/24	0.342	50,000			
TR	NOTE	0.125		02/15/24	0.342	50,000			
TR	NOTE	0.125		02/15/24	0.343	50,000			
TR	NOTE	0.125		02/15/24	0.343	50,000			
TR	NOTE	0.125		02/15/24	0.343	50,000			
YCD	DNB	0.060		03/10/21	0.060	50,000			
YCD	DNB	0.060		03/10/21	0.060	50,000			
YCD	MUFG BK	0.040		03/29/21	0.040	50,000			
YCD	MUFG BK	0.040		03/29/21	0.040	50,000			
YCD	CR AG CIB	0.070		04/01/21	0.070	50,000			
YCD	CR AG CIB	0.070		04/01/21	0.070	50,000			
YCD	LLOYDS	0.170		09/23/21	0.170	50,000			
YCD	LLOYDS	0.170		09/23/21	0.170	50,000			
<b>02/28/21 REDEMPTIONS</b>									
TR	NOTE	2.500		02/28/21	1.981	50,000	628	1,714,588.99	1.981
TR	NOTE	2.500		02/28/21	1.981	50,000	628	1,714,588.99	1.981
TR	NOTE	2.500		02/28/21	1.981	50,000	628	1,714,588.99	1.981
TR	NOTE	2.500		02/28/21	1.981	50,000	628	1,714,588.99	1.981

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/28/21	REDEMPTIONS (Continued)								
TR	NOTE		2.500	02/28/21	1.981	50,000	628	1,714,588.99	1.981
TR	NOTE		2.500	02/28/21	1.981	50,000	628	1,714,588.99	1.981
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
TR	NOTE		2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
TR	NOTE		2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
TR	NOTE		2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
TR	NOTE		2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
TR	NOTE		2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
TR	NOTE		2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
TR	NOTE		2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
TR	NOTE		2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
TR	NOTE		2.500	02/28/21	2.559	50,000	726	2,539,656.92	2.564
TR	NOTE		2.500	02/28/21	2.559	50,000	726	2,539,656.92	2.564
TR	NOTE		2.500	02/28/21	2.518	50,000	731	2,517,578.12	2.522
TR	NOTE		2.500	02/28/21	2.518	50,000	731	2,517,578.12	2.522



## 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>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	09/02/20	0.140	8,000,000.00	03/03/21
New Omni Bank, N.A.	09/09/20	0.140	8,000,000.00	03/10/21
New Omni Bank, N.A.	01/14/21	0.120	9,000,000.00	07/15/21
New Omni Bank, N.A.	02/18/21	0.080	15,000,000.00	08/19/21
<b>ARCADIA</b>				
American Plus Bank, N.A.	10/09/20	0.140	10,000,000.00	04/09/21
American Plus Bank, N.A.	11/04/20	0.130	3,000,000.00	05/05/21
American Plus Bank, N.A.	12/03/20	0.110	7,000,000.00	06/03/21
American Plus Bank, N.A.	01/22/21	0.120	20,000,000.00	07/23/21
American Plus Bank, N.A.	02/12/21	0.080	7,000,000.00	08/13/21
<b>BREA</b>				
American First Credit Union	10/02/20	0.170	23,000,000.00	04/02/21
American First Credit Union	12/09/20	0.150	27,000,000.00	06/09/21
Pacific Western Bank	02/10/21	0.130	10,000,000.00	04/14/21
<b>CHICO</b>				
Golden Valley Bank	01/29/21	0.120	8,000,000.00	04/30/21
Tri Counties Bank	12/02/20	0.150	10,000,000.00	06/02/21
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	09/03/20	0.160	2,000,000.00	03/04/21
<b>DOWNEY</b>				
Financial Partners Credit Union	01/07/21	0.140	10,000,000.00	07/08/21
<b>EL MONTE</b>				
Cathay Bank	11/12/20	0.150	125,000,000.00	05/13/21
Cathay Bank	02/18/21	0.090	50,000,000.00	05/20/21
Cathay Bank	02/24/21	0.090	100,000,000.00	08/25/21
<b>FOLSOM</b>				
SAFE Credit Union	01/06/21	0.130	20,000,000.00	04/07/21
SAFE Credit Union	02/19/21	0.100	5,000,000.00	05/21/21
<b>FRESNO</b>				
Fresno First Bank	01/07/21	0.130	10,000,000.00	04/08/21

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>GARDEN GROVE</b>				
US Metro Bank	10/16/20	0.160	10,000,000.00	04/16/21
US Metro Bank	11/12/20	0.150	5,000,000.00	05/13/21
US Metro Bank	11/20/20	0.140	20,000,000.00	05/21/21
US Metro Bank	12/09/20	0.140	10,000,000.00	06/09/21
US Metro Bank	02/11/21	0.090	5,000,000.00	08/12/21
<b>GARDENA</b>				
Northrop Grumman Federal Credit Union	02/04/21	0.110	25,000,000.00	05/06/21
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	01/07/21	0.180	25,000,000.00	04/08/21
<b>IRVINE</b>				
Banc of California, N.A.	12/03/20	0.160	50,000,000.00	03/04/21
Banc of California, N.A.	12/10/20	0.150	100,000,000.00	03/11/21
Banc of California, N.A.	01/14/21	0.160	75,000,000.00	04/15/21
Banc of California, N.A.	02/11/21	0.110	50,000,000.00	05/13/21
CommerceWest Bank	10/23/20	0.170	5,000,000.00	04/23/21
CommerceWest Bank	11/06/20	0.160	35,000,000.00	05/07/21
Commercial Bank of California	01/07/21	0.140	1,000,000.00	04/08/21
First Foundation Bank	09/10/20	0.180	50,000,000.00	03/11/21
First Foundation Bank	10/02/20	0.160	44,000,000.00	04/02/21
First Foundation Bank	10/28/20	0.160	50,000,000.00	04/28/21
First Foundation Bank	12/09/20	0.140	22,000,000.00	06/09/21
First Foundation Bank	01/22/21	0.140	50,000,000.00	07/23/21
First Foundation Bank	02/25/21	0.100	47,000,000.00	08/26/21
Pacific Enterprise Bank	02/18/21	0.100	25,000,000.00	05/20/21
Pacific Premier Bank	12/03/20	0.150	25,000,000.00	03/04/21
Pacific Premier Bank	12/10/20	0.140	100,000,000.00	03/11/21
Pacific Premier Bank	01/07/21	0.150	50,000,000.00	04/08/21
Pacific Premier Bank	01/15/21	0.150	50,000,000.00	04/16/21
Pacific Premier Bank	01/21/21	0.150	35,000,000.00	04/22/21
Pacific Premier Bank	02/11/21	0.110	10,000,000.00	08/12/21
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	10/07/20	0.150	3,000,000.00	04/07/21
<b>LOS ANGELES</b>				
Bank of Hope	02/17/21	0.100	90,000,000.00	05/19/21
Bank of Hope	12/04/20	0.140	75,000,000.00	06/04/21
Bank of Hope	01/07/21	0.140	135,000,000.00	07/08/21
Commonwealth Business Bank	11/05/20	0.170	5,000,000.00	05/06/21
Commonwealth Business Bank	12/10/20	0.130	12,000,000.00	06/10/21
Commonwealth Business Bank	12/16/20	0.120	8,000,000.00	06/16/21

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR</b>	<b>MATURITY</b>
	<b>DATE</b>	<b>YIELD (%)</b>	<b>AMOUNT (\$)</b>	<b>DATE</b>
<b>LOS ANGELES (Continued)</b>				
Hanmi Bank	12/17/20	0.140	30,000,000.00	03/18/21
Hanmi Bank	01/13/21	0.150	30,000,000.00	04/14/21
Hanmi Bank	01/28/21	0.140	30,000,000.00	04/29/21
Hanmi Bank	02/11/21	0.100	50,000,000.00	05/13/21
Manufacturers Bank	12/03/20	0.140	50,000,000.00	06/03/21
Mission Valley Bank	11/04/20	0.150	10,000,000.00	05/05/21
Open Bank	09/03/20	0.160	10,000,000.00	03/04/21
Open Bank	09/09/20	0.160	10,000,000.00	03/10/21
Open Bank	01/07/21	0.130	14,000,000.00	07/08/21
Open Bank	01/27/21	0.130	16,000,000.00	07/28/21
Open Bank	02/03/21	0.110	10,000,000.00	08/04/21
Pacific City Bank	12/16/20	0.110	20,000,000.00	03/17/21
Pacific City Bank	01/07/21	0.130	30,000,000.00	04/08/21
Pacific City Bank	01/15/21	0.130	10,000,000.00	04/16/21
Pacific City Bank	02/03/21	0.100	40,000,000.00	05/05/21
Preferred Bank	09/16/20	0.160	50,000,000.00	03/17/21
Preferred Bank	12/16/20	0.110	75,000,000.00	03/17/21
State Bank of India (California)	09/23/20	0.150	30,000,000.00	03/24/21
State Bank of India (California)	11/04/20	0.150	20,000,000.00	05/05/21
<b>MONTEREY</b>				
1st Capital Bank	09/03/20	0.170	1,000,000.00	03/04/21
<b>OAKLAND</b>				
Beneficial State Bank	01/08/21	0.180	1,000,000.00	04/09/21
California Bank of Commerce	09/17/20	0.170	5,000,000.00	03/18/21
California Bank of Commerce	10/07/20	0.160	13,500,000.00	04/07/21
California Bank of Commerce	11/04/20	0.160	5,000,000.00	05/05/21
California Bank of Commerce	12/04/20	0.140	10,000,000.00	06/04/21
Community Bank of the Bay	11/20/20	0.140	5,000,000.00	05/21/21
Community Bank of the Bay	01/20/21	0.130	25,000,000.00	07/21/21
Metropolitan Bank	09/03/20	0.160	2,000,000.00	03/04/21
Metropolitan Bank	02/18/21	0.100	1,000,000.00	08/19/21
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	10/08/20	0.140	5,000,000.00	04/08/21
Malaga Bank F.S.B.	10/16/20	0.140	46,000,000.00	04/16/21
Malaga Bank F.S.B.	01/22/21	0.120	9,000,000.00	07/23/21
<b>PASADENA</b>				
East West Bank	01/07/21	0.140	50,000,000.00	07/08/21
East West Bank	01/13/21	0.150	175,000,000.00	07/14/21
East West Bank	01/29/21	0.130	75,000,000.00	07/30/21

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>PASADENA (Continued)</b>				
Wescom Central Credit Union	12/10/20	0.170	50,000,000.00	03/11/21
Wescom Central Credit Union	01/08/21	0.170	25,000,000.00	03/12/21
Wescom Central Credit Union	12/18/20	0.180	25,000,000.00	03/19/21
Wescom Central Credit Union	01/20/21	0.180	50,000,000.00	03/24/21
Wescom Central Credit Union	02/11/21	0.140	50,000,000.00	04/15/21
<b>PORTERVILLE</b>				
Bank of the Sierra	12/02/20	0.130	20,000,000.00	03/03/21
Bank of the Sierra	01/06/21	0.120	20,000,000.00	04/07/21
Bank of the Sierra	01/07/21	0.130	20,000,000.00	04/08/21
Bank of the Sierra	01/29/21	0.120	20,000,000.00	04/30/21
Bank of the Sierra	02/12/21	0.090	20,000,000.00	05/14/21
Bank of the Sierra	02/12/21	0.090	20,000,000.00	05/14/21
<b>RANCHO CORDOVA</b>				
American River Bank	09/03/20	0.170	7,500,000.00	03/04/21
American River Bank	11/19/20	0.150	6,500,000.00	05/20/21
American River Bank	12/10/20	0.140	7,000,000.00	06/10/21
American River Bank	01/13/21	0.150	2,500,000.00	07/14/21
American River Bank	01/28/21	0.140	2,500,000.00	07/29/21
American River Bank	02/10/21	0.100	3,000,000.00	08/11/21
<b>REDDING</b>				
Cornerstone Community Bank	10/21/20	0.160	9,000,000.00	04/21/21
Cornerstone Community Bank	02/12/21	0.100	8,500,000.00	08/13/21
<b>REDWOOD CITY</b>				
Provident Credit Union	09/04/20	0.160	20,000,000.00	03/05/21
Provident Credit Union	09/09/20	0.160	20,000,000.00	03/10/21
Provident Credit Union	01/07/21	0.130	20,000,000.00	04/08/21
Provident Credit Union	01/14/21	0.130	20,000,000.00	04/15/21
Provident Credit Union	01/14/21	0.130	20,000,000.00	04/15/21
Provident Credit Union	01/20/21	0.130	20,000,000.00	04/21/21
Provident Credit Union	01/20/21	0.130	20,000,000.00	04/21/21
Provident Credit Union	02/11/21	0.080	20,000,000.00	05/13/21
<b>RICHMOND</b>				
Mechanics Bank	09/03/20	0.180	1,000,000.00	03/04/21
<b>ROCKLIN</b>				
Five Star Bank	12/09/20	0.140	5,000,000.00	06/09/21

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>ROSEMEAD</b>				
Pacific Alliance Bank	10/07/20	0.150	4,000,000.00	04/07/21
<b>SACRAMENTO</b>				
Golden 1 Credit Union	09/17/20	0.170	75,000,000.00	03/18/21
Golden 1 Credit Union	12/09/20	0.150	75,000,000.00	06/09/21
<b>SAN DIEGO</b>				
Axos Bank	12/02/20	0.130	25,000,000.00	03/03/21
Axos Bank	12/09/20	0.130	75,000,000.00	03/10/21
Axos Bank	01/13/21	0.130	50,000,000.00	04/14/21
Axos Bank	01/20/21	0.130	25,000,000.00	04/21/21
Bank of Southern California, N.A.	10/21/20	0.160	10,000,000.00	04/21/21
California Coast Credit Union	02/17/21	0.100	1,000,000.00	08/18/21
California Credit Union	01/06/21	0.150	5,000,000.00	04/07/21
<b>SAN FRANCISCO</b>				
Bank of San Francisco	09/25/20	0.160	10,000,000.00	03/26/21
Bank of San Francisco	12/11/20	0.140	10,000,000.00	06/11/21
Mission National Bank	12/09/20	0.140	3,500,000.00	03/10/21
Mission National Bank	01/06/21	0.130	15,000,000.00	04/07/21
Mission National Bank	01/21/21	0.140	5,000,000.00	04/22/21
<b>SAN JOSE</b>				
Meriwest Credit Union	10/15/20	0.180	10,000,000.00	04/15/21
Technology Credit Union	09/03/20	0.160	50,000,000.00	03/04/21
Technology Credit Union	11/05/20	0.160	50,000,000.00	05/06/21
Technology Credit Union	12/03/20	0.130	50,000,000.00	06/03/21
Technology Credit Union	02/18/21	0.100	50,000,000.00	08/19/21
<b>SANTA CLARITA</b>				
Bank of Santa Clarita	11/06/20	0.150	5,000,000.00	05/07/21
Bank of Santa Clarita	01/08/21	0.130	15,000,000.00	07/09/21
<b>SANTA ROSA</b>				
Poppy Bank	09/11/20	0.170	23,000,000.00	03/12/21
Poppy Bank	11/19/20	0.140	30,000,000.00	05/20/21
Poppy Bank	12/02/20	0.140	50,000,000.00	06/02/21
Poppy Bank	12/09/20	0.140	72,000,000.00	06/09/21
<b>VACAVILLE</b>				
Travis Credit Union	10/15/20	0.170	50,000,000.00	04/15/21
Travis Credit Union	11/13/20	0.160	50,000,000.00	05/14/21
Travis Credit Union	11/18/20	0.140	25,000,000.00	05/19/21

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>VISALIA</b>				
Suncrest Bank	02/18/21	0.110	1,000,000.00	08/19/21
<b>WATSONVILLE</b>				
Santa Cruz County Bank	02/11/21	0.080	10,000,000.00	05/13/21
Santa Cruz County Bank	01/08/21	0.130	10,000,000.00	07/09/21
<b>YUBA CITY</b>				
Bank of Feather River	01/13/21	0.130	5,000,000.00	04/14/21
<b>TOTAL TIME DEPOSITS FEBRUARY 2021</b>			<b>4,229,500,000.00</b>	

# BANK DEMAND DEPOSITS

## FEBRUARY 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	\$ 1,841,817	\$ 1,040,000	\$ 911,582
2	1,842,586	950,000	476,224
3	1,821,950	820,000	728,750
4	1,905,689	870,000	1,635,676
5	1,832,781	870,000	1,859,719
6	1,832,781	870,000	1,859,719
7	1,832,781	870,000	1,859,719
8	1,842,138	885,000	1,832,656
9	1,844,904	885,000	1,091,937
10	1,835,246	875,000	2,163,765
11	1,853,629	955,000	749,927
12	1,816,266	850,000	1,075,381
13	1,816,266	850,000	1,075,381
14	1,816,266	850,000	1,075,381
15	1,816,266	850,000	1,075,381
16	1,895,170	910,000	723,724
17	1,897,500	910,000	541,868
18	1,858,639	840,000	465,059
19	1,841,927	875,000	1,015,491
20	1,841,927	875,000	1,015,491
21	1,841,927	875,000	1,015,491
22	1,854,077	755,000	413,745
23	1,854,605	710,000	401,045
24	1,846,416	825,000	279,922
25	1,867,355	910,000	659,721
26	1,876,846	985,000	356,332
27	1,876,846	985,000	356,332
28	1,876,846	985,000	356,332

**AVERAGE DOLLAR DAYS**

\$1,670,369 a/

\$797,742 b/

a/ The prescribed bank balance for February was \$1,885,448. This consisted of \$1,755,504 in compensating balances for services, balances for uncollected funds of \$130,457 and a deduction of \$513 for February 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**

1860

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on February 17, 2021, has determined and designated the amount of money available for deposit and investment as of February 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 \$ 1,755,500,000

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 )	2/15/2021	2/19/2021	\$ 3,512,100,000	\$ (741,400,000)	\$ 4,253,500,000	\$ 3,512,100,000
( 2 )	2/22/2021	2/26/2021	\$ (1,178,200,000)	\$ (1,919,600,000)	\$ 4,253,500,000	\$ 2,333,900,000
( 3 )	3/1/2021	3/5/2021	\$ (1,452,900,000)	\$ (3,372,500,000)	\$ 4,253,500,000	\$ 881,000,000
( 4 )	3/8/2021	3/12/2021	\$ (165,000,000)	\$ (3,537,500,000)	\$ 4,253,500,000	\$ 716,000,000
( 5 )	3/15/2021	3/19/2021	\$ (1,687,200,000)	\$ (5,224,700,000)	\$ 4,253,500,000	\$ (971,200,000)
( 6 )	3/22/2021	3/26/2021	\$ (1,832,100,000)	\$ (7,056,800,000)	\$ 4,253,500,000	\$ (2,803,300,000)
( 7 )	3/29/2021	4/2/2021	\$ (4,124,100,000)	\$ (11,180,900,000)	\$ 4,253,500,000	\$ (6,927,400,000)
( 8 )	4/5/2021	4/9/2021	\$ (1,118,700,000)	\$ (12,299,600,000)	\$ 4,253,500,000	\$ (8,046,100,000)
( 9 )	4/12/2021	4/16/2021	\$ 7,510,900,000	\$ (4,788,700,000)	\$ 4,253,500,000	\$ (535,200,000)
( 10 )	4/19/2021	4/23/2021	\$ 3,066,100,000	\$ (1,722,600,000)	\$ 4,253,500,000	\$ 2,530,900,000

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 \$ 1,755,500,000.

Dated: February 17, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

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Member

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Member

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