

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY INVESTMENT  
BOARD REPORT**

**MAY 31, 2021**

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

MAY 2021

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	29
BANK DEMAND DEPOSITS.....	35
POOLED MONEY INVESTMENT BOARD DESIGNATION...	36



## Summary of Investment Data A Comparison of May 2021 with May 2020

(Dollars In Thousands)

	May 2021	May 2020	Change
<b>Average Daily Portfolio (\$)</b>	143,811,257	99,203,542	+44,607,715
<b>Accrued Earnings (\$)</b>	38,527	114,867	-76,340
<b>Effective Yield (%)</b>	0.315	1.363	-1.048
<b>Average Life-Month End (In Days)</b>	287	191	+96
<b>Total Security Transactions</b>			
Amount (\$)	48,721,467	37,992,687	+10,728,780
Number	976	761	+215
<b>Total Time Deposit Transactions</b>			
Amount (\$)	1,529,000	1,752,000	-223,000
Number	55	72	-17
<b>Average Workday Investment Activity (\$)</b>	2,512,523	1,987,234	+525,289
<b>Prescribed Demand Account Balances For Services (\$)</b>	1,613,653	1,296,400	+317,253



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

(Dollars In Thousands)

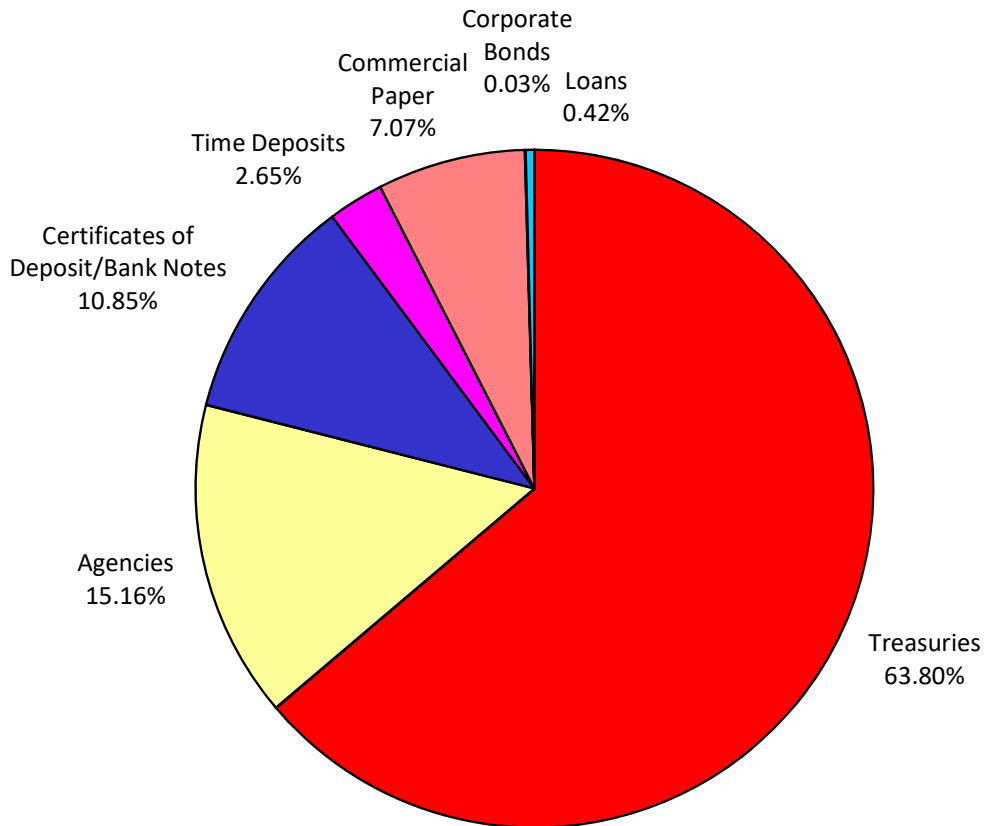
May 31, 2021

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	48,525,289	31.63	-0.67
Bonds	0	0.00	0
Notes	49,361,725	32.17	+2.04
Strips	0	0.00	0
<b>Total Government</b>	<u>97,887,014</u>	<u>63.80</u>	<u>+1.37</u>
Agency Debentures	11,022,893	7.18	+1.23
Certificates of Deposit	16,650,000	10.85	-0.44
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	12,248,215	7.98	-1.04
Time Deposits	4,072,500	2.65	-0.30
GNMAs	0	0.00	0
Commercial Paper	10,852,437	7.07	-0.82
Remics	10,265	0.01	0
Corporate Bonds	42,189	0.03	0
PMIA Loans	641,846	0.42	-0.03
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<u>153,427,359</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>May 2021</u>		<u>April 2021</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	976	48,721,467	822	41,127,983
Other	140	3,118,630	20	617,818
Time Deposits	55	1,529,000	87	1,918,000
<b>Total</b>	<u>1,171</u>	<u>53,369,097</u>	<u>929</u>	<u>43,663,801</u>
PMIA Monthly Average Effective Yield (%)		0.315	0.339	
Year to Date Yield Last Day of Month (%)		0.533	0.561	

# Pooled Money Investment Account Portfolio Composition \$153.4 billion 05/31/21



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>
<b>05/03/21 REDEMPTIONS</b>									
CD		BOWEST	0.220	05/03/21	0.220	50,000	172	52,555.56	0.223
CD		BOWEST	0.220	05/03/21	0.220	50,000	172	52,555.56	0.223
CD		CITIBANK	0.230	05/03/21	0.230	50,000	230	73,472.22	0.233
CD		CITIBANK	0.230	05/03/21	0.230	50,000	230	73,472.22	0.233
CP		MERCK		05/03/21	0.070	50,000	83	8,069.44	0.071
CP		MERCK		05/03/21	0.090	50,000	108	13,500.00	0.091
CP		NATIXIS NY		05/03/21	0.190	50,000	116	30,611.11	0.193
CP		NATIXIS NY		05/03/21	0.190	50,000	116	30,611.11	0.193
CP		THUNDER		05/03/21	0.230	50,000	139	44,402.78	0.233
CP		THUNDER		05/03/21	0.230	50,000	139	44,402.78	0.233
CP		RBC NY		05/03/21	0.190	50,000	187	49,347.22	0.193
CP		RBC NY		05/03/21	0.190	50,000	187	49,347.22	0.193
CP		CGMI		05/03/21	0.200	50,000	214	59,444.44	0.203
DN		FHLB		05/03/21	0.080	50,000	151	16,777.78	0.081
DN		FHLB		05/03/21	0.080	50,000	151	16,777.78	0.081
DN		FHLB		05/03/21	0.090	50,000	249	31,125.00	0.091
DN		FHLB		05/03/21	0.090	50,000	249	31,125.00	0.091
DN		FHLB		05/03/21	0.090	50,000	250	31,250.00	0.091
DN		FHLB		05/03/21	0.090	50,000	250	31,250.00	0.091
DN		FHLB		05/03/21	0.090	50,000	255	31,875.00	0.091
DN		FHLB		05/03/21	0.090	50,000	255	31,875.00	0.091
YCD		SUMITOMO	0.110	05/03/21	0.110	50,000	68	10,388.89	0.112
YCD		SUMITOMO	0.110	05/03/21	0.110	50,000	68	10,388.89	0.112
YCD		SUMITOMO	0.160	05/03/21	0.160	50,000	102	22,666.67	0.162
YCD		SUMITOMO	0.160	05/03/21	0.160	50,000	102	22,666.67	0.162
YCD		DNB	0.150	05/03/21	0.150	50,000	119	24,791.67	0.152
YCD		DNB	0.150	05/03/21	0.150	50,000	119	24,791.67	0.152
YCD		NORDEA ABP	0.200	05/03/21	0.200	50,000	153	42,500.00	0.203
YCD		NORDEA ABP	0.200	05/03/21	0.200	50,000	153	42,500.00	0.203
YCD		SE BANKEN	0.210	05/03/21	0.210	50,000	179	52,208.33	0.213
YCD		SE BANKEN	0.210	05/03/21	0.210	50,000	179	52,208.33	0.213
YCD		RABOBANK	0.190	05/03/21	0.190	50,000	180	47,500.00	0.193
YCD		RABOBANK	0.190	05/03/21	0.190	50,000	180	47,500.00	0.193
YCD		NAT AUB	0.180	05/03/21	0.180	50,000	181	45,250.00	0.183
YCD		NAT AUB	0.180	05/03/21	0.180	50,000	181	45,250.00	0.183
YCD		RB CANADA	0.240	05/03/21	0.240	50,000	280	93,333.33	0.243
YCD		RB CANADA	0.240	05/03/21	0.240	50,000	280	93,333.33	0.243
<b>05/03/21 PURCHASES</b>									
CP		MIZUHO NY		09/01/21	0.150	50,000			
CP		MIZUHO NY		09/01/21	0.150	50,000			
CP		TOYOTA		10/27/21	0.150	50,000			
CP		TOYOTA		10/27/21	0.150	50,000			
DEB		FNMA	1.875	04/05/22	0.051	50,000			
DEB		FNMA	1.875	04/05/22	0.051	50,000			
DEB		FFCB	0.125	04/27/23	0.165	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>
<b>05/03/21 PURCHASES (Continued)</b>									
	TR	BILL		10/21/21	0.015	50,000			
	TR	BILL		10/21/21	0.015	50,000			
	TR	BILL		10/21/21	0.015	50,000			
	TR	BILL		10/21/21	0.015	50,000			
	YCD	SUMITOMO	0.150	09/01/21	0.150	50,000			
	YCD	SUMITOMO	0.150	09/01/21	0.150	50,000			
	YCD	NORINCHUK	0.160	09/01/21	0.160	50,000			
	YCD	NORINCHUK	0.160	09/01/21	0.160	50,000			
	YCD	CB AUS	0.110	10/27/21	0.110	50,000			
	YCD	CB AUS	0.110	10/27/21	0.110	50,000			

### 05/04/21 REDEMPTIONS

	TR	BILL		05/04/21	0.078	50,000	104	11,194.44	0.079
	TR	BILL		05/04/21	0.078	50,000	104	11,194.44	0.079
	TR	BILL		05/04/21	0.080	50,000	104	11,555.56	0.081
	TR	BILL		05/04/21	0.080	50,000	104	11,555.56	0.081
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	144	15,000.00	0.076
	TR	BILL		05/04/21	0.075	50,000	144	15,000.00	0.076
	TR	BILL		05/04/21	0.075	50,000	144	15,000.00	0.076
	TR	BILL		05/04/21	0.075	50,000	144	15,000.00	0.076
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.088	50,000	147	17,966.67	0.089
	TR	BILL		05/04/21	0.088	50,000	147	17,966.67	0.089
	TR	BILL		05/04/21	0.088	50,000	147	17,966.67	0.089
	TR	BILL		05/04/21	0.086	50,000	148	17,575.00	0.087
	TR	BILL		05/04/21	0.084	50,000	152	17,733.33	0.085
	TR	BILL		05/04/21	0.084	50,000	152	17,733.33	0.085
	TR	BILL		05/04/21	0.084	50,000	152	17,733.33	0.085
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086

## 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>
<b>05/04/21 REDEMPTIONS (Continued)</b>									
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
<b>05/04/21 PURCHASES</b>									
	CP	OLD LINE		11/18/21	0.160	50,000			
	CP	CGMI		12/01/21	0.160	50,000			
	TR	BILL		10/21/21	0.020	50,000			
	TR	BILL		10/21/21	0.020	50,000			
	TR	BILL		10/21/21	0.021	50,000			
	TR	BILL		10/21/21	0.021	50,000			
	YCD	CR AG CIB	0.130	10/01/21	0.130	50,000			
	YCD	CR AG CIB	0.130	10/01/21	0.130	50,000			
<b>05/05/21 REDEMPTIONS</b>									
	CP	CHARIOT		05/05/21	0.150	50,000	98	20,416.67	0.152
	CP	MIZUHO NY		05/05/21	0.160	50,000	110	24,444.44	0.162
	CP	MIZUHO NY		05/05/21	0.160	50,000	110	24,444.44	0.162
	CP	LIBERTY		05/05/21	0.200	50,000	120	33,333.33	0.203
	CP	SOC GEN NY		05/05/21	0.210	50,000	121	35,291.67	0.213
	CP	SOC GEN NY		05/05/21	0.210	50,000	121	35,291.67	0.213
	DN	FHLB		05/05/21	0.070	50,000	118	11,472.22	0.071
	DN	FHLB		05/05/21	0.070	50,000	118	11,472.22	0.071
	DN	FHLB		05/05/21	0.070	50,000	133	12,930.56	0.071
	DN	FHLB		05/05/21	0.070	50,000	133	12,930.56	0.071
	DN	FHLB		05/05/21	0.080	50,000	148	16,444.44	0.081
	DN	FHLB		05/05/21	0.080	50,000	148	16,444.44	0.081
	YCD	SWEDBANK	0.120	05/05/21	0.120	50,000	90	15,000.00	0.122
	YCD	SWEDBANK	0.120	05/05/21	0.120	50,000	90	15,000.00	0.122
	YCD	SUMI TRUST	0.170	05/05/21	0.170	50,000	106	25,027.78	0.172
	YCD	SUMI TRUST	0.170	05/05/21	0.170	50,000	106	25,027.78	0.172
<b>05/05/21 PURCHASES</b>									
	DN	FHLB		05/02/22	0.045	50,000			
	DN	FHLB		05/02/22	0.045	50,000			
	TR	BILL		10/21/21	0.025	50,000			
	TR	BILL		10/21/21	0.025	50,000			
	TR	BILL		10/21/21	0.025	50,000			
	TR	BILL		10/21/21	0.025	50,000			
	YCD	NORDEA ABP	0.130	09/13/21	0.130	50,000			
	YCD	NORDEA ABP	0.130	09/13/21	0.130	50,000			
	YCD	SE BANKEN	0.130	09/13/21	0.130	50,000			
	YCD	SE BANKEN	0.130	09/13/21	0.130	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>
<b>05/06/21 REDEMPTIONS</b>									
	CD	BOWEST	0.080	05/06/21	0.080	50,000	30	3,333.33	0.081
	CD	BOWEST	0.080	05/06/21	0.080	50,000	30	3,333.33	0.081
	CD	MUFG UNION	0.070	05/06/21	0.070	50,000	41	3,986.11	0.071
	CD	MUFG UNION	0.070	05/06/21	0.070	50,000	41	3,986.11	0.071
	CP	MIZUHO NY		05/06/21	0.090	50,000	35	4,375.00	0.091
	CP	MIZUHO NY		05/06/21	0.090	50,000	35	4,375.00	0.091
	CP	ATLANTIC		05/06/21	0.090	50,000	41	5,125.00	0.091
	YCD	KBC	0.070	05/06/21	0.070	50,000	23	2,236.11	0.071
	YCD	KBC	0.070	05/06/21	0.070	50,000	23	2,236.11	0.071
	YCD	DNB	0.060	05/06/21	0.060	50,000	24	2,000.00	0.061
	YCD	DNB	0.060	05/06/21	0.060	50,000	24	2,000.00	0.061
	YCD	MUFG BK	0.040	05/06/21	0.040	50,000	30	1,666.67	0.041
	YCD	MUFG BK	0.040	05/06/21	0.040	50,000	30	1,666.67	0.041
	YCD	NORINCHUK	0.100	05/06/21	0.100	50,000	37	5,138.89	0.101
	YCD	NORINCHUK	0.100	05/06/21	0.100	50,000	37	5,138.89	0.101
<b>05/06/21 PURCHASES</b>									
	CP	RABO NY		05/07/21	0.040	50,000			
	CP	RABO NY		05/07/21	0.040	50,000			
	CP	MIZUHO NY		09/13/21	0.150	50,000			
	CP	MIZUHO NY		09/13/21	0.150	50,000			
	DEB	FHLB	0.045	02/01/22	0.046	50,000			
	DEB	FHLB	0.045	02/01/22	0.046	50,000			
	DEB CL STEP	FHLB	0.175	05/06/24	0.175	50,000			
	DEB CL STEP	FHLB	0.175	05/06/24	0.175	50,000			
	DN	FHLB		05/06/22	0.055	50,000			
	DN	FHLB		05/06/22	0.055	50,000			
	DN	FHLB		05/06/22	0.055	50,000			
	DN	FHLB		05/06/22	0.055	50,000			
	TR	BILL		11/04/21	0.035	50,000			
	TR	BILL		11/04/21	0.035	50,000			
	YCD	NORINCHUK	0.150	08/06/21	0.150	50,000			
	YCD	NORINCHUK	0.150	08/06/21	0.150	50,000			
	YCD	SUMI TRUST	0.160	09/13/21	0.160	50,000			
	YCD	SUMI TRUST	0.160	09/13/21	0.160	50,000			
	YCD	SUMI TRUST	0.160	09/13/21	0.160	50,000			
<b>05/07/21 REDEMPTIONS</b>									
	CD	MUFG UNION	0.030	05/07/21	0.030	50,000	22	916.67	0.030
	CD	MUFG UNION	0.030	05/07/21	0.030	50,000	22	916.67	0.030
	CD	BOWEST	0.150	05/07/21	0.150	50,000	108	22,500.00	0.152
	CD	BOWEST	0.150	05/07/21	0.150	50,000	108	22,500.00	0.152
	CD	MUFG UNION	0.150	05/07/21	0.150	50,000	127	26,458.33	0.152
	CD	MUFG UNION	0.150	05/07/21	0.150	50,000	127	26,458.33	0.152

## 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>
<b>05/07/21 REDEMPTIONS (Continued)</b>									
CP		RABO NY		05/07/21	0.040	50,000	1	55.56	0.041
CP		RABO NY		05/07/21	0.040	50,000	1	55.56	0.041
CP		MERCK		05/07/21	0.040	50,000	15	833.33	0.041
CP		CIBC HLD		05/07/21	0.080	50,000	23	2,555.56	0.081
CP		CR AG NY		05/07/21	0.080	50,000	23	2,555.56	0.081
CP		CR AG NY		05/07/21	0.080	50,000	23	2,555.56	0.081
CP		CR AG NY		05/07/21	0.080	50,000	23	2,555.56	0.081
CP		CR AG NY		05/07/21	0.080	50,000	23	2,555.56	0.081
CP		MERCK		05/07/21	0.070	50,000	93	9,041.67	0.071
CP		GOTHAM		05/07/21	0.180	50,000	112	28,000.00	0.183
CP		SOC GEN NY		05/07/21	0.190	50,000	114	30,083.33	0.193
CP		SOC GEN NY		05/07/21	0.190	50,000	114	30,083.33	0.193
CP		CGMI		05/07/21	0.220	50,000	183	55,916.67	0.223
DN		IBRD		05/07/21	0.080	50,000	106	11,777.78	0.081
DN		IBRD		05/07/21	0.080	50,000	106	11,777.78	0.081
DN		FHLB		05/07/21	0.070	50,000	135	13,125.00	0.071
DN		FHLB		05/07/21	0.070	50,000	135	13,125.00	0.071
DN		FHLB		05/07/21	0.070	50,000	137	13,319.44	0.071
DN		FHLB		05/07/21	0.070	50,000	137	13,319.44	0.071
DN		IBRD		05/07/21	0.080	50,000	143	15,888.89	0.081
DN		IBRD		05/07/21	0.080	50,000	143	15,888.89	0.081
DN		IFC		05/07/21	0.080	50,000	143	15,888.89	0.081
DN		FHLB		05/07/21	0.070	50,000	144	14,000.00	0.071
DN		FHLB		05/07/21	0.070	50,000	144	14,000.00	0.071
DN		IFC		05/07/21	0.090	50,000	164	20,500.00	0.091
DN		FHLB		05/07/21	0.095	50,000	182	24,013.89	0.096
YCD		DNB	0.040	05/07/21	0.040	50,000	9	500.00	0.041
YCD		DNB	0.040	05/07/21	0.040	50,000	9	500.00	0.041
YCD		KBC	0.070	05/07/21	0.070	50,000	22	2,138.89	0.071
YCD		KBC	0.070	05/07/21	0.070	50,000	22	2,138.89	0.071
YCD		SWEDBANK	0.060	05/07/21	0.060	50,000	29	2,416.67	0.061
YCD		SWEDBANK	0.060	05/07/21	0.060	50,000	29	2,416.67	0.061
YCD		KBC	0.080	05/07/21	0.080	50,000	29	3,222.22	0.081
YCD		KBC	0.080	05/07/21	0.080	50,000	29	3,222.22	0.081
YCD		DNB	0.060	05/07/21	0.060	50,000	30	2,500.00	0.061
YCD		DNB	0.060	05/07/21	0.060	50,000	30	2,500.00	0.061
YCD		FORTIS	0.130	05/07/21	0.130	50,000	85	15,347.22	0.132
YCD		FORTIS	0.130	05/07/21	0.130	50,000	85	15,347.22	0.132
YCD		MIZUHO	0.150	05/07/21	0.150	50,000	92	19,166.67	0.152
YCD		MIZUHO	0.150	05/07/21	0.150	50,000	92	19,166.67	0.152
YCD		MIZUHO	0.150	05/07/21	0.150	50,000	92	19,166.67	0.152
YCD		NORINCHUK	0.190	05/07/21	0.190	50,000	112	29,555.56	0.193
YCD		NORINCHUK	0.190	05/07/21	0.190	50,000	112	29,555.56	0.193
YCD		SVENSKA	0.170	05/07/21	0.170	50,000	122	28,805.56	0.172
YCD		SVENSKA	0.170	05/07/21	0.170	50,000	122	28,805.56	0.172
YCD		BNP	0.190	05/07/21	0.190	50,000	122	32,194.44	0.193
YCD		BNP	0.190	05/07/21	0.190	50,000	122	32,194.44	0.193

## 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>
<b>05/07/21 PURCHASE</b>									
	CP	CGMI		01/03/22	0.170	50,000			
<b>05/10/21 REDEMPTIONS</b>									
	CP	APPLE		05/10/21	0.090	50,000	103	12,875.00	0.091
	CP	APPLE		05/10/21	0.090	50,000	103	12,875.00	0.091
	CP	APPLE		05/10/21	0.090	50,000	103	12,875.00	0.091
	CP	MERCK		05/10/21	0.090	50,000	108	13,500.00	0.091
	CP	TOYOTA		05/10/21	0.190	50,000	182	48,027.78	0.193
	CP	TOYOTA		05/10/21	0.190	50,000	182	48,027.78	0.193
	DN	FHLB		05/10/21	0.070	50,000	115	11,180.56	0.071
	DN	FHLB		05/10/21	0.070	50,000	115	11,180.56	0.071
	DN	FHLB		05/10/21	0.070	50,000	117	11,375.00	0.071
	DN	FHLB		05/10/21	0.070	50,000	123	11,958.33	0.071
	DN	FHLB		05/10/21	0.070	50,000	123	11,958.33	0.071
	DN	FHLB		05/10/21	0.070	50,000	125	12,152.78	0.071
	DN	FHLB		05/10/21	0.070	50,000	125	12,152.78	0.071
	DN	FHLB		05/10/21	0.070	50,000	140	13,611.11	0.071
	DN	FHLB		05/10/21	0.070	50,000	140	13,611.11	0.071
	DN	FHLB		05/10/21	0.070	50,000	147	14,291.67	0.071
	DN	FHLB		05/10/21	0.070	50,000	147	14,291.67	0.071
	DN	IFC		05/10/21	0.080	50,000	151	16,777.78	0.081
	YCD	MONTREAL	0.130	05/10/21	0.130	50,000	88	15,888.89	0.132
	YCD	MONTREAL	0.130	05/10/21	0.130	50,000	88	15,888.89	0.132
	YCD	FORTIS	0.170	05/10/21	0.170	50,000	117	27,625.00	0.172
	YCD	FORTIS	0.170	05/10/21	0.170	50,000	117	27,625.00	0.172
	YCD	CR AG CIB	0.150	05/10/21	0.150	50,000	123	25,625.00	0.152
	YCD	CR AG CIB	0.150	05/10/21	0.150	50,000	123	25,625.00	0.152
	YCD	CB AUS	0.180	05/10/21	0.180	50,000	123	30,750.00	0.183
	YCD	CB AUS	0.180	05/10/21	0.180	50,000	123	30,750.00	0.183
	YCD	NATIXIS	0.240	05/10/21	0.240	50,000	152	50,666.67	0.243
	YCD	NATIXIS	0.240	05/10/21	0.240	50,000	152	50,666.67	0.243
<b>05/10/21 PURCHASES</b>									
	CP	APPLE		07/19/21	0.040	50,000			
	CP	GOTHAM		09/13/21	0.120	50,000			
	CP	NATIXIS NY		11/08/21	0.170	50,000			
	CP	NATIXIS NY		11/08/21	0.170	50,000			
	DEB	FFCB	0.125	05/10/23	0.189	25,000			
	DEB	FFCB	0.125	05/10/23	0.189	50,000			
	YCD	FORTIS	0.150	10/01/21	0.150	50,000			
	YCD	FORTIS	0.150	10/01/21	0.150	50,000			
	YCD	DNB	0.120	11/10/21	0.120	50,000			
	YCD	DNB	0.120	11/10/21	0.120	50,000			
<b>05/11/21 NO REDEMPTIONS</b>									

## 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>
<b>05/11/21 PURCHASES</b>									
CD		MUFG UNION	0.080	10/01/21	0.080	50,000			
CD		MUFG UNION	0.080	10/01/21	0.080	50,000			
CP		CR AG NY		09/28/21	0.130	50,000			
CP		CR AG NY		09/28/21	0.130	50,000			
CP		CR AG NY		10/01/21	0.140	50,000			
CP		CR AG NY		10/01/21	0.140	50,000			
DEB		FHLB	0.045	02/01/22	0.047	50,000			
DEB		FHLB	0.045	02/01/22	0.047	50,000			
DEB		FHLB	0.060	05/10/22	0.060	50,000			
DEB		FHLB	0.060	05/10/22	0.060	50,000			
DEB-CL		FHLB	0.350	06/28/24	0.350	50,000			
DEB-CL		FHLB	0.350	06/28/24	0.350	50,000			
DN		IBRD		10/01/21	0.020	50,000			
DN		IBRD		10/01/21	0.020	50,000			
DN		IBRD		10/01/21	0.020	50,000			
DN		IBRD		10/01/21	0.020	50,000			
DN		IBRD		11/09/21	0.035	50,000			
DN		IBRD		11/09/21	0.035	50,000			
TR		BILL		09/30/21	0.016	50,000			
TR		BILL		09/30/21	0.016	50,000			
TR		BILL		09/30/21	0.016	50,000			
TR		BILL		09/30/21	0.018	50,000			
TR		BILL		09/30/21	0.018	50,000			
TR		BILL		09/30/21	0.018	50,000			
TR		BILL		10/28/21	0.018	50,000			
TR		BILL		10/28/21	0.018	50,000			
TR		BILL		10/28/21	0.018	50,000			
TR		BILL		10/28/21	0.020	50,000			
TR		BILL		10/28/21	0.020	50,000			
TR		BILL		10/28/21	0.020	50,000			
TR		BILL		10/28/21	0.020	50,000			
TR		BILL		04/21/22	0.040	50,000			
TR		BILL		04/21/22	0.040	50,000			
TR		BILL		04/21/22	0.040	50,000			
TR		BILL		04/21/22	0.040	50,000			
TR		BILL		04/21/22	0.040	50,000			
TR		BILL		04/21/22	0.040	50,000			
TR		BILL		04/21/22	0.043	50,000			
TR		BILL		04/21/22	0.043	50,000			
TR		BILL		04/21/22	0.043	50,000			
TR		NOTE	0.125	04/30/23	0.159	50,000			
TR		NOTE	0.125	04/30/23	0.159	50,000			
TR		NOTE	0.125	04/30/23	0.159	50,000			
TR		NOTE	2.125	02/29/24	0.264	50,000			
TR		NOTE	2.125	02/29/24	0.264	50,000			
TR		NOTE	2.125	02/29/24	0.264	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>
<b>05/11/21 PURCHASES (Continued)</b>									
	TR	NOTE	2.125	02/29/24	0.268	50,000			
	TR	NOTE	2.125	02/29/24	0.268	50,000			
	TR	NOTE	2.125	02/29/24	0.268	50,000			
	YCD	SWEDBANK	0.100	09/13/21	0.100	50,000			
	YCD	SWEDBANK	0.100	09/13/21	0.100	50,000			
	YCD	LLOYDS	0.130	09/13/21	0.130	50,000			
	YCD	SUMITOMO	0.150	09/13/21	0.150	50,000			
	YCD	SUMITOMO	0.150	09/13/21	0.150	50,000			
	YCD	MIZUHO	0.150	09/24/21	0.150	50,000			
	YCD	MIZUHO	0.150	09/24/21	0.150	50,000			
	YCD	SOC GEN	0.130	10/01/21	0.130	50,000			
	YCD	SOC GEN	0.130	10/01/21	0.130	50,000			
<b>05/12/21 NO REDEMPTIONS</b>									
<b>05/12/21 PURCHASES</b>									
	DN	IBRD		10/25/21	0.030	50,000			
	DN	IBRD		10/25/21	0.030	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/30/21	0.011	50,000			
	TR	BILL		09/30/21	0.011	50,000			
	TR	BILL		09/30/21	0.011	50,000			
	YCD	NORINCHUK	0.110	07/12/21	0.110	50,000			
	YCD	NORINCHUK	0.110	07/12/21	0.110	50,000			
	YCD	MUFG BK	0.060	07/26/21	0.060	50,000			
	YCD	MUFG BK	0.060	07/26/21	0.060	50,000			
	YCD	DNB	0.080	07/27/21	0.080	50,000			
	YCD	DNB	0.080	07/27/21	0.080	50,000			
<b>05/13/21 REDEMPTIONS</b>									
	DN	FNMA		05/13/21	0.110	50,000	302	46,138.89	0.112
	DN	FNMA		05/13/21	0.110	50,000	302	46,138.89	0.112
	TR	BILL		05/13/21	0.035	50,000	91	4,423.61	0.035
	TR	BILL		05/13/21	0.035	50,000	91	4,423.61	0.035
	TR	BILL		05/13/21	0.035	50,000	91	4,423.61	0.035
	TR	BILL		05/13/21	0.037	50,000	91	4,679.39	0.038
	TR	BILL		05/13/21	0.037	50,000	91	4,679.39	0.038
	TR	BILL		05/13/21	0.037	50,000	91	4,679.39	0.038

## 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>
<b>05/13/21 REDEMPTIONS (Continued)</b>									
TR		BILL		05/13/21	0.075	50,000	113	11,770.83	0.076
TR		BILL		05/13/21	0.075	50,000	113	11,770.83	0.076
TR		BILL		05/13/21	0.075	50,000	113	11,770.83	0.076
TR		BILL		05/13/21	0.076	50,000	113	11,927.78	0.077
TR		BILL		05/13/21	0.076	50,000	113	11,927.78	0.077
TR		BILL		05/13/21	0.076	50,000	113	11,927.78	0.077
TR		BILL		05/13/21	0.077	50,000	149	15,934.72	0.078
TR		BILL		05/13/21	0.077	50,000	149	15,934.72	0.078
TR		BILL		05/13/21	0.077	50,000	149	15,934.72	0.078
TR		BILL		05/13/21	0.077	50,000	170	18,180.56	0.078
TR		BILL		05/13/21	0.077	50,000	170	18,180.56	0.078
TR		BILL		05/13/21	0.085	50,000	177	20,895.83	0.086
TR		BILL		05/13/21	0.085	50,000	177	20,895.83	0.086
TR		BILL		05/13/21	0.085	50,000	177	20,895.83	0.086
TR		BILL		05/13/21	0.085	50,000	177	20,895.83	0.086
TR		BILL		05/13/21	0.095	50,000	182	24,013.89	0.096
TR		BILL		05/13/21	0.095	50,000	182	24,013.89	0.096
TR		BILL		05/13/21	0.095	50,000	182	24,013.89	0.096
TR		BILL		05/13/21	0.096	50,000	182	24,266.67	0.097
TR		BILL		05/13/21	0.096	50,000	182	24,266.67	0.097
TR		BILL		05/13/21	0.096	50,000	182	24,266.67	0.097
TR		BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
TR		BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
TR		BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
TR		BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
TR		BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
TR		BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
TR		BILL		05/13/21	0.101	50,000	182	25,530.56	0.102
TR		BILL		05/13/21	0.101	50,000	182	25,530.56	0.102
TR		BILL		05/13/21	0.101	50,000	182	25,530.56	0.102

### 05/13/21 PURCHASES

CP		OLD LINE		09/13/21	0.130	50,000			
DEB		FNMA	2.000	01/05/22	0.041	50,000			
DEB		FNMA	2.000	01/05/22	0.041	50,000			
DEB		FFCB	0.080	08/04/22	0.090	50,000			
DEB		FHLMC	0.375	05/05/23	0.177	40,000			
DEB		FHLMC	0.375	05/05/23	0.177	50,000			
DEB		FHLMC	0.375	05/05/23	0.177	50,000			
DEB		FNMA	0.250	07/10/23	0.204	25,000			
DEB		FNMA	0.250	07/10/23	0.204	50,000			
DEB		FNMA	0.250	07/10/23	0.204	50,000			
DEB		FNMA	0.250	11/27/23	0.234	50,000			
TR		BILL		10/21/21	0.010	50,000			
TR		BILL		10/21/21	0.010	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>
<b>05/13/21 PURCHASES (Continued)</b>									
	TR	BILL		10/21/21	0.013	50,000			
	TR	BILL		10/21/21	0.013	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.025	50,000			
	TR	BILL		11/12/21	0.025	50,000			
	TR	BILL		11/12/21	0.030	50,000			
	TR	BILL		11/12/21	0.030	50,000			
	TR	BILL		11/12/21	0.030	50,000			
	TR	BILL		11/12/21	0.030	50,000			
	YCD	KBC	0.080	07/07/21	0.080	50,000			
	YCD	KBC	0.080	07/07/21	0.080	50,000			
	YCD	CR AG CIB	0.080	07/19/21	0.080	50,000			
	YCD	CR AG CIB	0.080	07/19/21	0.080	50,000			
	YCD	NATIXIS	0.150	12/01/21	0.150	50,000			
	YCD	NATIXIS	0.150	12/01/21	0.150	50,000			
	YCD	MONTREAL	0.210	04/01/22	0.210	50,000			
	YCD	MONTREAL	0.210	04/01/22	0.210	50,000			
<b>05/14/21 REDEMPTIONS</b>									
	CP	JUPITER		05/14/21	0.190	50,000	123	32,458.33	0.193
	CP	JUPITER		05/14/21	0.190	50,000	123	32,458.33	0.193
	DN	FHLB		05/14/21	0.095	50,000	179	23,618.06	0.096
	DN	FHLB		05/14/21	0.095	50,000	179	23,618.06	0.096
	YCD	MIZUHO	0.160	05/14/21	0.160	50,000	105	23,333.33	0.162
	YCD	MIZUHO	0.160	05/14/21	0.160	50,000	105	23,333.33	0.162
	YCD	TORONTO	0.130	05/14/21	0.130	50,000	108	19,500.00	0.132
	YCD	TORONTO	0.130	05/14/21	0.130	50,000	108	19,500.00	0.132
<b>05/14/21 PURCHASES</b>									
	CD	BOWEST	0.130	08/13/21	0.130	50,000			
	CD	BOWEST	0.130	08/13/21	0.130	50,000			
	CP	CGMI		01/03/22	0.170	50,000			
	DEB	FHLB	0.045	02/01/22	0.045	50,000			
	DEB	FHLB	0.045	02/01/22	0.045	50,000			
	DN	IFC		01/03/22	0.025	50,000			
	DN	IFC		01/03/22	0.025	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.025	50,000			
	TR	BILL		11/12/21	0.025	50,000			
	TR	BILL		11/12/21	0.025	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>
<b>05/14/21 PURCHASES (Continued)</b>									
	TR	BILL		11/12/21	0.026	50,000			
	TR	BILL		11/12/21	0.026	50,000			
	TR	BILL		11/12/21	0.026	50,000			
	TR	BILL		04/21/22	0.040	50,000			
	TR	BILL		04/21/22	0.040	50,000			
	TR	NOTE	1.625	11/15/22	0.105	50,000			
	TR	NOTE	1.625	11/15/22	0.105	50,000			
	TR	NOTE	1.625	11/15/22	0.105	50,000			
	TR	NOTE	1.625	11/15/22	0.105	50,000			
	TR	NOTE	1.625	11/15/22	0.108	50,000			
	TR	NOTE	1.625	11/15/22	0.108	50,000			
	TR	NOTE	1.625	11/15/22	0.108	50,000			
	YCD	SVENSKA	0.090	08/20/21	0.090	50,000			
	YCD	SVENSKA	0.090	08/20/21	0.090	50,000			
	YCD	MIZUHO	0.140	08/27/21	0.140	50,000			
	YCD	MIZUHO	0.140	08/27/21	0.140	50,000			
<b>05/15/21 REDEMPTIONS</b>									
	TR	NOTE	2.625	05/15/21	2.747	50,000	1,095	4,107,761.54	2.756
	TR	NOTE	2.625	05/15/21	2.747	50,000	1,095	4,107,761.54	2.756
	TR	NOTE	2.625	05/15/21	2.747	50,000	1,095	4,107,761.54	2.756
	TR	NOTE	2.625	05/15/21	2.747	50,000	1,095	4,107,761.54	2.756
<b>05/17/21 NO REDEMPTIONS</b>									
<b>05/17/21 PURCHASES</b>									
	CP	CRC		09/14/21	0.120	50,000			
	CP	CRC		09/14/21	0.120	50,000			
	DEB	FFCB	0.060	05/17/22	0.056	25,000			
	DEB	FFCB	0.060	05/17/22	0.056	50,000			
	DEB	FFCB	0.060	05/17/22	0.056	50,000			
	DEB	FFCB	0.060	05/17/22	0.056	50,000			
	DEB-CL	FHLB	0.730	10/01/25	0.730	50,000			
	DEB-CL	FHLB	0.730	10/01/25	0.730	50,000			
	DN	IBRD		09/14/21	0.020	50,000			
	DN	IBRD		09/14/21	0.020	50,000			
	DN	IFC		11/08/21	0.020	50,000			
	DN	IFC		11/08/21	0.020	50,000			
	DN	IBRD		11/10/21	0.035	50,000			
	DN	IBRD		11/10/21	0.035	50,000			
	DN	FHLB		05/16/22	0.055	50,000			
	DN	FHLB		05/16/22	0.055	50,000			
	TR	BILL		11/12/21	0.020	50,000			
	TR	BILL		11/12/21	0.020	50,000			
	TR	BILL		11/12/21	0.020	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>
<b>05/17/21</b>	<b>PURCHASES (Continued)</b>								
TR		BILL		11/12/21	0.020	50,000			
TR		BILL		11/12/21	0.020	50,000			
TR		BILL		11/12/21	0.020	50,000			
TR		BILL		11/12/21	0.023	50,000			
TR		BILL		11/12/21	0.023	50,000			
TR		BILL		11/12/21	0.023	50,000			
TR		BILL		04/21/22	0.041	50,000			
TR		BILL		04/21/22	0.041	50,000			
TR		BILL		04/21/22	0.041	50,000			
TR		BILL		04/21/22	0.042	50,000			
TR		BILL		04/21/22	0.042	50,000			
TR		BILL		04/21/22	0.042	50,000			
TR		NOTE	0.125	04/30/23	0.153	50,000			
TR		NOTE	0.125	04/30/23	0.153	50,000			
TR		NOTE	0.125	04/30/23	0.153	50,000			
TR		NOTE	0.125	04/30/23	0.153	50,000			
TR		NOTE	0.125	04/30/23	0.153	50,000			
TR		NOTE	0.125	04/30/23	0.153	50,000			
TR		NOTE	2.125	02/29/24	0.273	50,000			
TR		NOTE	2.125	02/29/24	0.273	50,000			
TR		NOTE	2.125	02/29/24	0.273	50,000			
TR		NOTE	2.125	02/29/24	0.273	50,000			
TR		NOTE	2.125	02/29/24	0.274	50,000			
TR		NOTE	2.125	02/29/24	0.274	50,000			
TR		NOTE	2.125	02/29/24	0.274	50,000			
TR		NOTE	2.125	02/29/24	0.274	50,000			
TR		NOTE	0.250	05/15/24	0.330	50,000			
TR		NOTE	0.250	05/15/24	0.330	50,000			
TR		NOTE	0.250	05/15/24	0.330	50,000			
TR		NOTE	0.250	05/15/24	0.330	50,000			
TR		NOTE	0.250	05/15/24	0.330	50,000			
TR		NOTE	0.250	05/15/24	0.330	50,000			
TR		NOTE	0.250	05/15/24	0.330	50,000			
TR		NOTE	0.250	05/15/24	0.330	50,000			
TR		NOTE	0.250	05/15/24	0.330	50,000			
TR		NOTE	0.250	05/15/24	0.330	50,000			
TR		NOTE	0.250	05/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.337	50,000			
TR		NOTE	0.250	05/15/24	0.337	50,000			
TR		NOTE	0.250	05/15/24	0.337	50,000			
TR		NOTE	0.250	05/15/24	0.337	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>
<b>05/17/21 PURCHASES (Continued)</b>									
YCD		SWEDBANK	0.040	06/21/21	0.040	50,000			
YCD		SWEDBANK	0.040	06/21/21	0.040	50,000			
YCD		DNB	0.050	06/22/21	0.050	50,000			
YCD		DNB	0.050	06/22/21	0.050	50,000			
YCD		SUMI TRUST	0.090	06/22/21	0.090	50,000			
YCD		SUMI TRUST	0.090	06/22/21	0.090	50,000			
YCD		KBC	0.070	06/25/21	0.070	50,000			
YCD		KBC	0.070	06/25/21	0.070	50,000			
YCD		MUFG BK	0.050	07/23/21	0.050	50,000			
YCD		MUFG BK	0.050	07/23/21	0.050	50,000			
YCD		NORDEA ABP	0.090	08/13/21	0.090	50,000			
YCD		NORDEA ABP	0.090	08/13/21	0.090	50,000			
YCD		RB CANADA	0.160	04/01/22	0.160	50,000			
YCD		RB CANADA	0.160	04/01/22	0.160	50,000			
<b>05/18/21 REDEMPTIONS</b>									
CP		CAFCO		05/18/21	0.220	50,000	179	54,694.44	0.223
DN		FHLB		05/18/21	0.070	50,000	158	15,361.11	0.071
DN		FHLB		05/18/21	0.070	50,000	158	15,361.11	0.071
DN		FHLB		05/18/21	0.070	50,000	160	15,555.56	0.071
DN		FHLB		05/18/21	0.070	50,000	160	15,555.56	0.071
TR		BILL		05/18/21	0.063	50,000	111	9,635.42	0.063
TR		BILL		05/18/21	0.063	50,000	111	9,635.42	0.063
TR		BILL		05/18/21	0.083	50,000	152	17,416.67	0.084
TR		BILL		05/18/21	0.083	50,000	152	17,416.67	0.084
TR		BILL		05/18/21	0.083	50,000	152	17,416.67	0.084
TR		BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
TR		BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
TR		BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
TR		BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
TR		BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
TR		BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
TR		BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
TR		BILL		05/18/21	0.078	50,000	154	16,576.39	0.079
TR		BILL		05/18/21	0.078	50,000	154	16,576.39	0.079
TR		BILL		05/18/21	0.078	50,000	154	16,576.39	0.079
TR		BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
TR		BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
TR		BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
TR		BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
TR		BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
TR		BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
TR		BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
TR		BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
TR		BILL		05/18/21	0.080	50,000	154	17,111.11	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>
<b>05/18/21 REDEMPTIONS (Continued)</b>									
	TR	BILL		05/18/21	0.083	50,000	154	17,645.84	0.084
	TR	BILL		05/18/21	0.083	50,000	154	17,645.84	0.084
	TR	BILL		05/18/21	0.083	50,000	154	17,645.84	0.084
	TR	BILL		05/18/21	0.083	50,000	154	17,645.84	0.084
	TR	BILL		05/18/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/18/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/18/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/18/21	0.085	50,000	154	18,180.56	0.086
	YCD	BARCLAYS	0.200	05/18/21	0.200	50,000	180	50,000.00	0.203
	YCD	BARCLAYS	0.200	05/18/21	0.200	50,000	180	50,000.00	0.203
<b>05/18/21 PURCHASES</b>									
	CD	BOWEST	0.120	08/23/21	0.120	50,000			
	CD	BOWEST	0.120	08/23/21	0.120	50,000			
	CP	SOC GEN NY		09/24/21	0.130	50,000			
	CP	SOC GEN NY		09/24/21	0.130	50,000			
	DEB	FFCB	0.070	07/19/21	0.061	50,000			
	DEB	FFCB	0.070	07/19/21	0.061	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	0.125	04/30/23	0.149	50,000			
	TR	NOTE	0.125	04/30/23	0.149	50,000			
	TR	NOTE	0.125	04/30/23	0.149	50,000			
	TR	NOTE	0.125	04/30/23	0.149	50,000			
	TR	NOTE	0.125	04/30/23	0.151	50,000			
	TR	NOTE	0.125	04/30/23	0.151	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>
<b>05/18/21 PURCHASES (Continued)</b>									
TR		NOTE	0.125	04/30/23	0.151	50,000			
TR		NOTE	0.125	04/30/23	0.151	50,000			
TR		NOTE	0.125	04/30/23	0.151	50,000			
TR		NOTE	0.125	04/30/23	0.151	50,000			
TR		NOTE	0.125	04/30/23	0.151	50,000			
TR		NOTE	0.125	04/30/23	0.151	50,000			
TR		NOTE	1.375	06/30/23	0.167	50,000			
TR		NOTE	1.375	06/30/23	0.167	50,000			
TR		NOTE	1.375	06/30/23	0.167	50,000			
TR		NOTE	1.375	06/30/23	0.167	50,000			
TR		NOTE	1.375	06/30/23	0.167	50,000			
TR		NOTE	1.375	06/30/23	0.167	50,000			
TR		NOTE	1.375	06/30/23	0.168	50,000			
TR		NOTE	1.375	06/30/23	0.168	50,000			
TR		NOTE	1.375	06/30/23	0.168	50,000			
TR		NOTE	0.125	07/15/23	0.172	50,000			
TR		NOTE	0.125	07/15/23	0.172	50,000			
TR		NOTE	0.125	07/15/23	0.172	50,000			
TR		NOTE	0.125	07/15/23	0.172	50,000			
TR		NOTE	0.125	07/15/23	0.172	50,000			
TR		NOTE	0.125	07/15/23	0.172	50,000			
TR		NOTE	0.125	07/15/23	0.174	50,000			
TR		NOTE	0.125	07/15/23	0.174	50,000			
TR		NOTE	0.125	07/15/23	0.174	50,000			
YCD		KBC	0.080	07/26/21	0.080	50,000			
YCD		KBC	0.080	07/26/21	0.080	50,000			
YCD		FORTIS	0.120	08/20/21	0.120	50,000			
YCD		FORTIS	0.120	08/20/21	0.120	50,000			
YCD		SCOTIA	0.190	03/01/22	0.190	50,000			
YCD		SCOTIA	0.190	03/01/22	0.190	50,000			
YCD		BARCLAYS	0.240	04/01/22	0.240	50,000			
YCD		BARCLAYS	0.240	04/01/22	0.240	50,000			

### 05/19/21 NO REDEMPTIONS

### 05/19/21 PURCHASES

CP		ATLANTIC		07/12/21	0.070	50,000			
CP		MUFG BK		07/26/21	0.050	50,000			
CP		MUFG BK		07/26/21	0.050	50,000			
DEB		FFCB	0.070	07/19/22	0.065	50,000			
DEB		FFCB	0.070	07/19/22	0.065	50,000			
DEB		FFCB	0.125	05/18/23	0.150	50,000			
DEB		FFCB	0.125	05/18/23	0.150	50,000			
TR		BILL		01/27/22	0.012	50,000			
TR		BILL		01/27/22	0.012	50,000			
TR		BILL		01/27/22	0.012	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>
<b>05/19/21 PURCHASES (Continued)</b>									
TR		BILL		01/27/22	0.018	50,000			
TR		BILL		01/27/22	0.018	50,000			
TR		BILL		01/27/22	0.018	50,000			
TR		BILL		03/24/22	0.020	50,000			
TR		BILL		03/24/22	0.020	50,000			
TR		BILL		03/24/22	0.020	50,000			
TR		BILL		03/24/22	0.020	50,000			
TR		BILL		03/24/22	0.020	50,000			
TR		BILL		03/24/22	0.020	50,000			
TR		NOTE	0.125	05/31/22	0.053	50,000			
TR		NOTE	0.125	05/31/22	0.053	50,000			
TR		NOTE	0.125	05/31/22	0.053	50,000			
TR		NOTE	0.125	05/31/22	0.053	50,000			
TR		NOTE	0.125	05/31/22	0.053	50,000			
TR		NOTE	0.125	05/31/22	0.053	50,000			
TR		NOTE	0.125	05/31/22	0.057	50,000			
TR		NOTE	0.125	05/31/22	0.057	50,000			
TR		NOTE	0.125	05/31/22	0.057	50,000			
TR		NOTE	0.125	04/30/23	0.145	50,000			
TR		NOTE	0.125	04/30/23	0.145	50,000			
TR		NOTE	0.125	04/30/23	0.145	50,000			
TR		NOTE	0.125	04/30/23	0.145	50,000			
TR		NOTE	0.125	04/30/23	0.145	50,000			
TR		NOTE	0.125	04/30/23	0.145	50,000			
TR		NOTE	0.125	04/30/23	0.145	50,000			
TR		NOTE	0.125	04/30/23	0.145	50,000			
TR		NOTE	0.125	04/30/23	0.145	50,000			
TR		NOTE	0.125	04/30/23	0.145	50,000			
TR		NOTE	0.250	05/15/24	0.317	50,000			
TR		NOTE	0.250	05/15/24	0.317	50,000			
TR		NOTE	0.250	05/15/24	0.317	50,000			
TR		NOTE	0.250	05/15/24	0.318	50,000			
TR		NOTE	0.250	05/15/24	0.318	50,000			
TR		NOTE	0.250	05/15/24	0.318	50,000			
YCD		CR AG CIB	0.090	07/27/21	0.090	50,000			
YCD		CR AG CIB	0.090	07/27/21	0.090	50,000			
YCD		SUMITOMO	0.110	08/27/21	0.110	50,000			
YCD		SUMITOMO	0.110	08/27/21	0.110	50,000			
YCD		SOC GEN	0.150	12/01/21	0.150	50,000			
YCD		SOC GEN	0.150	12/01/21	0.150	50,000			
<b>05/20/21 REDEMPTIONS</b>									
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137

## 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>
<b>05/20/21 REDEMPTIONS (Continued)</b>									
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
TR		BILL		05/20/21	0.174	50,000	346	83,616.67	0.177
TR		BILL		05/20/21	0.174	50,000	346	83,616.67	0.177
TR		BILL		05/20/21	0.165	50,000	350	80,208.33	0.168
TR		BILL		05/20/21	0.165	50,000	350	80,208.33	0.168
TR		BILL		05/20/21	0.165	50,000	350	80,208.33	0.168
TR		BILL		05/20/21	0.168	50,000	350	81,666.67	0.171
TR		BILL		05/20/21	0.168	50,000	350	81,666.67	0.171
TR		BILL		05/20/21	0.155	50,000	352	75,777.78	0.157
TR		BILL		05/20/21	0.155	50,000	352	75,777.78	0.157
TR		BILL		05/20/21	0.165	50,000	357	81,812.50	0.168
TR		BILL		05/20/21	0.165	50,000	357	81,812.50	0.168
TR		BILL		05/20/21	0.165	50,000	357	81,812.50	0.168
TR		BILL		05/20/21	0.165	50,000	357	81,812.50	0.168
TR		BILL		05/20/21	0.156	50,000	364	78,866.67	0.158
TR		BILL		05/20/21	0.156	50,000	364	78,866.67	0.158
TR		BILL		05/20/21	0.156	50,000	364	78,866.67	0.158
TR		BILL		05/20/21	0.158	50,000	364	79,625.00	0.160
TR		BILL		05/20/21	0.158	50,000	364	79,625.00	0.160
TR		BILL		05/20/21	0.158	50,000	364	79,625.00	0.160
<b>05/20/21 PURCHASES</b>									
CP		MIZUHO NY		09/01/21	0.100	50,000			
CP		MIZUHO NY		09/01/21	0.100	50,000			
CP		CHARIOT		10/08/21	0.110	50,000			
CP		CHARIOT		10/08/21	0.110	50,000			
CP		CRC		12/01/21	0.140	50,000			
DEB		FHLMC	0.125	07/25/22	0.080	50,000			
DEB		FHLMC	0.125	07/25/22	0.080	50,000			
DEB		IADB	3.000	10/04/23	0.262	50,000			
DEB		IADB	3.000	10/04/23	0.262	50,000			
DEB		IADB	3.000	10/04/23	0.262	50,000			
DEB		IADB	3.000	10/04/23	0.262	50,000			
DEB		IBRD	1.500	08/28/24	0.446	50,000			
DN		FHLB		05/18/22	0.045	50,000			
DN		FHLB		05/18/22	0.045	50,000			
DN		FHLB		05/20/22	0.045	50,000			
DN		FHLB		05/20/22	0.045	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>
<b>05/20/21 PURCHASES (Continued)</b>									
TR		BILL		11/18/21	0.025	50,000			
TR		BILL		11/18/21	0.025	50,000			
TR		BILL		11/18/21	0.025	50,000			
TR		BILL		11/18/21	0.025	50,000			
TR		BILL		11/18/21	0.025	50,000			
TR		BILL		11/18/21	0.025	50,000			
TR		BILL		11/18/21	0.026	50,000			
TR		BILL		11/18/21	0.026	50,000			
TR		BILL		11/18/21	0.026	50,000			
TR		BILL		05/19/22	0.051	50,000			
TR		BILL		05/19/22	0.051	50,000			
TR		BILL		05/19/22	0.051	50,000			
TR		BILL		05/19/22	0.053	50,000			
TR		BILL		05/19/22	0.053	50,000			
TR		BILL		05/19/22	0.053	50,000			
TR		BILL		05/19/22	0.053	50,000			
TR		BILL		05/19/22	0.053	50,000			
TR		BILL		05/19/22	0.053	50,000			
TR		BILL		05/19/22	0.053	50,000			
TR		NOTE	0.125	10/15/23	0.203	50,000			
TR		NOTE	0.125	10/15/23	0.203	50,000			
TR		NOTE	0.125	10/15/23	0.203	50,000			
TR		NOTE	0.125	10/15/23	0.205	50,000			
TR		NOTE	0.125	10/15/23	0.205	50,000			
TR		NOTE	0.125	10/15/23	0.205	50,000			
TR		NOTE	0.125	10/15/23	0.205	50,000			
TR		NOTE	0.125	10/15/23	0.205	50,000			
TR		NOTE	0.125	10/15/23	0.205	50,000			
TR		NOTE	0.125	10/15/23	0.205	50,000			
TR		NOTE	1.125	02/28/25	0.523	50,000			
TR		NOTE	1.125	02/28/25	0.523	50,000			
TR		NOTE	1.125	02/28/25	0.525	50,000			
TR		NOTE	1.125	02/28/25	0.525	50,000			
TR		NOTE	1.125	02/28/25	0.527	50,000			
TR		NOTE	1.125	02/28/25	0.527	50,000			
YCD		CIC	0.150	11/24/21	0.150	50,000			
YCD		CIC	0.150	11/24/21	0.150	50,000			

### 05/21/21 NO REDEMPTIONS

### 05/21/21 PURCHASES

CP		CGMI		01/03/22	0.150	50,000			
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## 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>
<b>05/21/21 PURCHASES (Continued)</b>									
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		05/19/22	0.030	50,000			
	TR	BILL		05/19/22	0.030	50,000			
	TR	BILL		05/19/22	0.030	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
<b>05/24/21 NO REDEMPTIONS</b>									
<b>05/24/21 PURCHASES</b>									
	CD	MUFG UNION	0.070	09/24/21	0.070	50,000			
	CD	MUFG UNION	0.070	09/24/21	0.070	50,000			
	CP	APPLE		07/27/21	0.010	50,000			
	CP	APPLE		07/27/21	0.010	50,000			
	DEB	FNMA	0.250	05/22/23	0.161	45,000			
	DEB	FNMA	0.250	05/22/23	0.161	50,000			
	DEB	FNMA	0.375	08/25/25	0.709	25,000			
	DEB	FNMA	0.375	08/25/25	0.709	50,000			
	DEB CL	FHLB	0.450	11/01/24	0.450	50,000			
	DEB CL	FHLB	0.450	11/01/24	0.450	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.015	50,000			
	TR	BILL		11/18/21	0.015	50,000			
	TR	BILL		11/18/21	0.015	50,000			
	TR	BILL		05/19/22	0.032	50,000			
	TR	BILL		05/19/22	0.032	50,000			
	TR	BILL		05/19/22	0.032	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.036	50,000			
	TR	BILL		05/19/22	0.036	50,000			
	TR	BILL		05/19/22	0.036	50,000			
	TR	NOTE	1.500	09/30/24	0.410	50,000			
	TR	NOTE	1.500	09/30/24	0.410	50,000			
	TR	NOTE	1.500	09/30/24	0.410	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>
<b>05/24/21 PURCHASES (Continued)</b>									
	TR	NOTE	1.500	09/30/24	0.410	50,000			
	TR	NOTE	1.500	09/30/24	0.410	50,000			
	TR	NOTE	1.500	09/30/24	0.410	50,000			
	TR	NOTE	1.500	09/30/24	0.411	50,000			
	TR	NOTE	1.500	09/30/24	0.411	50,000			
	TR	NOTE	1.500	09/30/24	0.411	50,000			
	YCD	SWEDBANK	0.050	07/30/21	0.050	50,000			
	YCD	SWEDBANK	0.050	07/30/21	0.050	50,000			
	YCD	KBC	0.090	09/01/21	0.090	50,000			
	YCD	KBC	0.090	09/01/21	0.090	50,000			
<b>05/25/21 REDEMPTIONS</b>									
	CP	MUFG BK		05/25/21	0.080	50,000	90	10,000.00	0.081
	CP	MUFG BK		05/25/21	0.080	50,000	90	10,000.00	0.081
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.088	50,000	153	18,593.75	0.089
	TR	BILL		05/25/21	0.088	50,000	153	18,593.75	0.089
	TR	BILL		05/25/21	0.088	50,000	153	18,593.75	0.089
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
<b>05/25/21 PURCHASES</b>									
	CP	BNP NY		05/28/21	0.030	50,000			
	CP	BNP NY		05/28/21	0.030	50,000			
	CP	APPLE		09/13/21	0.030	50,000			
	DEB	FHLB	0.125	08/12/22	0.080	50,000			
	DN	FHLB		08/27/21	0.010	50,000			
	DN	FHLB		08/27/21	0.010	50,000			
	DN	FHLB		08/27/21	0.010	50,000			
	DN	FHLB		08/27/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	YCD	CR AG CIB	0.050	06/01/21	0.050	50,000			
	YCD	CR AG CIB	0.050	06/01/21	0.050	50,000			
	YCD	SOC GEN	0.110	10/25/21	0.110	50,000			
	YCD	SOC GEN	0.110	10/25/21	0.110	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>
<b>05/26/21 REDEMPTIONS</b>									
	CP	JPM LLC		05/26/21	0.210	50,000	212	61,833.33	0.213
	CP	JPM LLC		05/26/21	0.210	50,000	212	61,833.33	0.213
	DEB	FFCB	0.150	05/26/21	0.167	50,000	321	73,541.67	0.167
	DEB	FFCB	0.150	05/26/21	0.167	50,000	321	73,541.67	0.167
	DN	FHLB		05/26/21	0.100	50,000	211	29,305.56	0.101
	DN	FHLB		05/26/21	0.100	50,000	211	29,305.56	0.101
<b>05/26/21 PURCHASES</b>									
	CP	VERSAILLES		09/03/21	0.100	50,000			
	DEB CL	FHLB	0.400	10/01/24	0.400	50,000			
	DEB CL	FHLB	0.400	10/01/24	0.400	50,000			
	DEB CL	FHLB	0.465	11/26/24	0.465	50,000			
	DEB CL	FHLB	0.465	11/26/24	0.465	50,000			
	DN	IBRD		11/08/21	0.020	50,000			
	DN	IBRD		11/08/21	0.020	50,000			
	DN	IBRD		11/09/21	0.020	50,000			
	DN	IBRD		11/09/21	0.020	50,000			
	DN	IBRD		11/10/21	0.020	50,000			
	DN	IBRD		11/10/21	0.020	50,000			
	DN	FHLB		11/24/21	0.025	50,000			
	DN	FHLB		11/24/21	0.025	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.012	50,000			
	TR	BILL		10/21/21	0.012	50,000			
	TR	BILL		10/21/21	0.012	50,000			
	TR	BILL		10/21/21	0.012	50,000			
	TR	BILL		10/28/21	0.010	50,000			
	TR	BILL		10/28/21	0.010	50,000			
	TR	BILL		10/28/21	0.010	50,000			
	TR	BILL		10/28/21	0.012	50,000			
	TR	BILL		10/28/21	0.012	50,000			
	TR	BILL		10/28/21	0.012	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>
<b>05/26/21 PURCHASES (Continued)</b>									
TR		BILL		10/28/21	0.013	50,000			
TR		BILL		10/28/21	0.013	50,000			
TR		BILL		10/28/21	0.013	50,000			
TR		BILL		10/28/21	0.013	50,000			
TR		BILL		10/28/21	0.013	50,000			
TR		BILL		10/28/21	0.013	50,000			
TR		BILL		10/28/21	0.015	50,000			
TR		BILL		10/28/21	0.015	50,000			
TR		BILL		10/28/21	0.015	50,000			
TR		BILL		11/18/21	0.020	50,000			
TR		BILL		11/18/21	0.020	50,000			
TR		BILL		11/18/21	0.020	50,000			
TR		BILL		11/18/21	0.020	50,000			
TR		BILL		11/18/21	0.020	50,000			
TR		BILL		11/18/21	0.020	50,000			
TR		BILL		11/18/21	0.023	50,000			
TR		BILL		11/18/21	0.023	50,000			
TR		BILL		11/18/21	0.023	50,000			
TR		BILL		11/18/21	0.025	50,000			
TR		BILL		11/18/21	0.025	50,000			
TR		BILL		11/18/21	0.025	50,000			
YCD		DNB	0.020	06/02/21	0.020	50,000			
YCD		DNB	0.020	06/02/21	0.020	50,000			

### 05/27/21 REDEMPTIONS

CP		CAFCO		05/27/21	0.120	50,000	90	15,000.00	0.122
CP		CAFCO		05/27/21	0.120	50,000	90	15,000.00	0.122
TR		BILL		05/27/21	0.085	50,000	157	18,534.72	0.086
TR		BILL		05/27/21	0.085	50,000	161	19,006.94	0.086
TR		BILL		05/27/21	0.085	50,000	161	19,006.94	0.086
TR		BILL		05/27/21	0.085	50,000	161	19,006.94	0.086
TR		BILL		05/27/21	0.085	50,000	161	19,006.94	0.086
TR		BILL		05/27/21	0.085	50,000	161	19,006.94	0.086
TR		BILL		05/27/21	0.076	50,000	163	17,092.36	0.077
TR		BILL		05/27/21	0.076	50,000	163	17,092.36	0.077
TR		BILL		05/27/21	0.076	50,000	163	17,092.36	0.077
TR		BILL		05/27/21	0.076	50,000	163	17,205.56	0.077
TR		BILL		05/27/21	0.076	50,000	163	17,205.56	0.077
TR		BILL		05/27/21	0.075	50,000	164	17,083.33	0.076
TR		BILL		05/27/21	0.075	50,000	164	17,083.33	0.076
TR		BILL		05/27/21	0.075	50,000	164	17,083.33	0.076

### 05/27/21 PURCHASES

CB		WELLS FGO	3.000	04/22/26	1.190	25,000			
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## 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>
<b>05/27/21 PURCHASES (Continued)</b>									
CP		CR AG NY		06/01/21	0.030	50,000			
CP		CR AG NY		06/01/21	0.030	50,000			
CP		CR AG NY		06/01/21	0.030	50,000			
CP		CR AG NY		06/01/21	0.030	50,000			
TR		BILL		09/21/21	0.010	50,000			
TR		BILL		09/21/21	0.010	50,000			
TR		BILL		09/21/21	0.010	50,000			
TR		BILL		09/21/21	0.010	50,000			
TR		BILL		09/21/21	0.010	50,000			
TR		BILL		09/21/21	0.010	50,000			
TR		BILL		09/21/21	0.010	50,000			
TR		BILL		09/21/21	0.010	50,000			
TR		BILL		09/21/21	0.012	50,000			
TR		BILL		09/21/21	0.012	50,000			
TR		BILL		09/21/21	0.012	50,000			
TR		BILL		05/19/22	0.037	50,000			
TR		BILL		05/19/22	0.037	50,000			
TR		BILL		05/19/22	0.037	50,000			
TR		BILL		05/19/22	0.038	50,000			
TR		BILL		05/19/22	0.038	50,000			
TR		BILL		05/19/22	0.038	50,000			
TR		BILL		05/19/22	0.038	50,000			
TR		BILL		05/19/22	0.038	50,000			
TR		BILL		05/19/22	0.038	50,000			
TR		NOTE	0.250	05/15/24	0.311	50,000			
TR		NOTE	0.250	05/15/24	0.311	50,000			
TR		NOTE	0.250	05/15/24	0.311	50,000			
TR		NOTE	0.250	05/15/24	0.312	50,000			
TR		NOTE	0.250	05/15/24	0.312	50,000			
TR		NOTE	0.250	05/15/24	0.312	50,000			
YCD		MIZUHO	0.090	10/01/21	0.090	50,000			
YCD		MIZUHO	0.090	10/01/21	0.090	50,000			
<b>05/28/21 REDEMPTIONS</b>									
CP		BNP NY		05/28/21	0.030	50,000	3	125.00	0.030
CP		BNP NY		05/28/21	0.030	50,000	3	125.00	0.030
CP		CHARIOT		05/28/21	0.190	50,000	133	35,097.22	0.193
DN		FHLB		05/28/21	0.040	50,000	101	5,611.11	0.041
DN		FHLB		05/28/21	0.090	50,000	204	25,500.00	0.091
DN		FHLB		05/28/21	0.090	50,000	204	25,500.00	0.091
YCD		SWEDBANK	0.120	05/28/21	0.120	50,000	94	15,666.67	0.122
YCD		SWEDBANK	0.120	05/28/21	0.120	50,000	94	15,666.67	0.122
YCD		CIC	0.220	05/28/21	0.220	50,000	185	56,527.78	0.223
YCD		CIC	0.220	05/28/21	0.220	50,000	185	56,527.78	0.223

## 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>
<b>05/28/21 PURCHASES</b>									
	DN	FHLB		05/27/22	0.045	50,000			
	DN	FHLB		05/27/22	0.045	50,000			
	DN	FHLB		05/27/22	0.045	50,000			
<b>05/31/21 REDEMPTIONS</b>									
	TR	NOTE	2.125	05/31/21	1.690	50,000	578	1,342,949.53	1.689
	TR	NOTE	2.125	05/31/21	1.690	50,000	578	1,342,949.53	1.689
	TR	NOTE	2.125	05/31/21	1.766	50,000	703	1,705,825.22	1.764
	TR	NOTE	2.125	05/31/21	1.766	50,000	703	1,705,825.22	1.764
	TR	NOTE	2.125	05/31/21	1.775	50,000	705	1,719,443.73	1.774
	TR	NOTE	2.125	05/31/21	1.775	50,000	705	1,719,443.73	1.774
	TR	NOTE	2.125	05/31/21	1.775	50,000	705	1,719,443.73	1.774
	TR	NOTE	2.125	05/31/21	1.897	50,000	712	1,853,046.02	1.897
	TR	NOTE	2.125	05/31/21	1.897	50,000	712	1,853,046.02	1.897
	TR	NOTE	2.125	05/31/21	1.871	50,000	719	1,846,023.30	1.870
	TR	NOTE	2.125	05/31/21	1.871	50,000	719	1,846,023.30	1.870
	TR	NOTE	2.125	05/31/21	1.871	50,000	719	1,846,023.30	1.870
	TR	NOTE	2.125	05/31/21	1.871	50,000	719	1,846,023.30	1.870
	TR	NOTE	2.125	05/31/21	1.871	50,000	719	1,846,023.30	1.870
	TR	NOTE	2.125	05/31/21	2.097	50,000	731	2,097,656.25	2.099
	TR	NOTE	2.125	05/31/21	2.097	50,000	731	2,097,656.25	2.099

## FOOTNOTES

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB CL	Callable Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD), Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP Termination of Reverse Repurchase Agreement

RRS Reverse Repurchase Agreement

## TIME DEPOSITS

<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.	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
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
<b>ARCADIA</b>				
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
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
<b>BREA</b>				
American First Credit Union	12/09/20	0.150	27,000,000.00	06/09/21
American First Credit Union	04/02/21	0.090	23,000,000.00	10/01/21
Pacific Western Bank	04/14/21	0.110	10,000,000.00	06/16/21
<b>CHICO</b>				
Golden Valley Bank	04/30/21	0.060	8,000,000.00	07/30/21
Tri Counties Bank	12/02/20	0.150	10,000,000.00	06/02/21
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	03/04/21	0.110	2,000,000.00	09/02/21
<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	02/24/21	0.090	100,000,000.00	08/25/21
Cathay Bank	05/13/21	0.080	125,000,000.00	11/12/21
Cathay Bank	05/20/21	0.070	50,000,000.00	11/18/21
<b>FOLSOM</b>				
SAFE Credit Union	04/07/21	0.080	20,000,000.00	07/07/21
SAFE Credit Union	05/21/21	0.070	5,000,000.00	08/20/21
<b>FRESNO</b>				
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>
<b>GARDEN GROVE</b>				
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
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
<b>GARDENA</b>				
Northrop Grumman Federal Credit Union	05/06/21	0.100	25,000,000.00	11/04/21
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	04/08/21	0.100	25,000,000.00	07/08/21
<b>IRVINE</b>				
Banc of California, N.A.	03/04/21	0.110	50,000,000.00	06/03/21
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
CommerceWest Bank	04/23/21	0.060	5,000,000.00	07/23/21
CommerceWest Bank	05/07/21	0.060	5,000,000.00	08/06/21
CommerceWest Bank	05/07/21	0.060	10,000,000.00	09/03/21
CommerceWest Bank	05/07/21	0.070	10,000,000.00	10/06/21
CommerceWest Bank	05/07/21	0.090	10,000,000.00	11/05/21
Commercial Bank of California	04/08/21	0.080	1,000,000.00	07/08/21
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
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
Pacific Enterprise Bank	05/20/21	0.070	25,000,000.00	08/19/21
Pacific Premier Bank	04/08/21	0.080	50,000,000.00	07/08/21
Pacific Premier Bank	04/16/21	0.080	50,000,000.00	07/16/21
Pacific Premier Bank	04/22/21	0.080	35,000,000.00	07/22/21
Pacific Premier Bank	02/11/21	0.110	10,000,000.00	08/12/21
Pacific Premier Bank	03/04/21	0.120	25,000,000.00	09/02/21
Pacific Premier Bank	03/11/21	0.110	100,000,000.00	09/09/21
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	04/07/21	0.080	3,000,000.00	10/06/21
<b>LOS ANGELES</b>				
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
Bank of Hope	05/19/21	0.070	90,000,000.00	08/18/21



## TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
<b>LOS ANGELES (Continued)</b>				
Commonwealth Business Bank	12/10/20	0.130	12,000,000.00	06/10/21
Commonwealth Business Bank	03/12/21	0.080	5,000,000.00	06/11/21
Commonwealth Business Bank	12/16/20	0.120	8,000,000.00	06/16/21
Commonwealth Business Bank	05/06/21	0.070	5,000,000.00	08/05/21
Hanmi Bank	03/18/21	0.080	30,000,000.00	06/17/21
Hanmi Bank	04/14/21	0.080	30,000,000.00	07/14/21
Hanmi Bank	04/29/21	0.080	25,000,000.00	07/29/21
Hanmi Bank	05/13/21	0.100	45,000,000.00	11/12/21
Manufacturers Bank	12/03/20	0.140	50,000,000.00	06/03/21
Mission Valley Bank	05/05/21	0.080	10,000,000.00	11/03/21
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
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
Pacific City Bank	03/17/21	0.070	20,000,000.00	06/16/21
Pacific City Bank	04/08/21	0.070	30,000,000.00	07/08/21
Pacific City Bank	04/16/21	0.070	10,000,000.00	07/16/21
Pacific City Bank	05/05/21	0.060	40,000,000.00	08/04/21
Preferred Bank	03/17/21	0.070	125,000,000.00	09/15/21
State Bank of India (California)	03/24/21	0.070	15,000,000.00	06/23/21
State Bank of India (California)	05/05/21	0.080	20,000,000.00	08/04/21
<b>MONTEREY</b>				
1st Capital Bank	03/04/21	0.100	1,000,000.00	06/03/21
<b>OAKLAND</b>				
Beneficial State Bank	04/09/21	0.110	1,000,000.00	06/11/21
California Bank of Commerce	12/04/20	0.140	10,000,000.00	06/04/21
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
Community Bank of the Bay	01/20/21	0.130	25,000,000.00	07/21/21
Metropolitan Bank	02/18/21	0.100	1,000,000.00	08/19/21
Metropolitan Bank	03/04/21	0.110	2,000,000.00	09/02/21
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	01/22/21	0.120	9,000,000.00	07/23/21
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
<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 DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>PASADENA (Continued)</b>				
Wescom Central Credit Union	03/11/21	0.120	50,000,000.00	06/10/21
Wescom Central Credit Union	03/12/21	0.110	25,000,000.00	06/11/21
Wescom Central Credit Union	03/19/21	0.100	25,000,000.00	06/18/21
Wescom Central Credit Union	03/24/21	0.080	50,000,000.00	06/23/21
Wescom Central Credit Union	04/15/21	0.100	50,000,000.00	07/15/21
<b>PORTERVILLE</b>				
Bank of the Sierra	03/03/21	0.080	20,000,000.00	06/02/21
<b>RANCHO CORDOVA</b>				
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
American River Bank	05/20/21	0.070	6,500,000.00	08/19/21
American River Bank	03/04/21	0.120	7,500,000.00	09/02/21
<b>REDDING</b>				
Cornerstone Community Bank	02/12/21	0.100	8,500,000.00	08/13/21
Cornerstone Community Bank	04/21/21	0.090	9,000,000.00	10/20/21
<b>REDWOOD CITY</b>				
Provident Credit Union	03/05/21	0.070	20,000,000.00	06/04/21
Provident Credit Union	03/10/21	0.060	20,000,000.00	06/09/21
Provident Credit Union	04/08/21	0.050	20,000,000.00	07/08/21
Provident Credit Union	04/15/21	0.050	20,000,000.00	07/15/21
Provident Credit Union	04/15/21	0.050	20,000,000.00	08/13/21
Provident Credit Union	04/21/21	0.050	20,000,000.00	08/26/21
Provident Credit Union	04/21/21	0.050	20,000,000.00	09/17/21
Provident Credit Union	05/13/21	0.050	20,000,000.00	10/14/21
<b>RICHMOND</b>				
Mechanics Bank	03/04/21	0.130	1,000,000.00	09/02/21
<b>ROCKLIN</b>				
Five Star Bank	12/09/20	0.140	5,000,000.00	06/09/21
<b>ROSEMEAD</b>				
Pacific Alliance Bank	04/07/21	0.080	4,000,000.00	10/06/21

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
<b>SACRAMENTO</b>				
Golden 1 Credit Union	12/09/20	0.150	75,000,000.00	06/09/21
Golden 1 Credit Union	03/18/21	0.110	75,000,000.00	09/16/21
<b>SAN DIEGO</b>				
Axos Bank	03/03/21	0.080	25,000,000.00	06/02/21
Axos Bank	03/10/21	0.080	75,000,000.00	06/09/21
Axos Bank	04/14/21	0.060	50,000,000.00	07/14/21
Axos Bank	04/21/21	0.070	25,000,000.00	07/21/21
Bank of Southern California, N.A.	04/21/21	0.080	10,000,000.00	07/21/21
California Coast Credit Union	02/17/21	0.100	1,000,000.00	08/18/21
California Credit Union	04/07/21	0.120	5,000,000.00	06/25/21
<b>SAN FRANCISCO</b>				
Bank of San Francisco	12/11/20	0.140	10,000,000.00	06/11/21
Bank of San Francisco	03/26/21	0.100	10,000,000.00	09/24/21
Mission National Bank	03/10/21	0.090	3,500,000.00	06/09/21
Mission National Bank	04/07/21	0.080	15,000,000.00	07/07/21
Mission National Bank	04/22/21	0.080	5,000,000.00	07/22/21
<b>SAN JOSE</b>				
Meriwest Credit Union	04/15/21	0.090	10,000,000.00	10/14/21
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
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
<b>SANTA CLARITA</b>				
Bank of Santa Clarita	01/08/21	0.130	15,000,000.00	07/09/21
<b>SANTA ROSA</b>				
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
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
<b>VACAVILLE</b>				
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
<b>VISALIA</b>				
Suncrest Bank	02/18/21	0.110	1,000,000.00	08/19/21

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>WATSONVILLE</b>				
Santa Cruz County Bank	01/08/21	0.130	10,000,000.00	07/09/21
Santa Cruz County Bank	05/13/21	0.060	10,000,000.00	08/12/21
<b>YUBA CITY</b>				
Bank of Feather River	04/14/21	0.060	5,000,000.00	07/01/21
<b>TOTAL TIME DEPOSITS MAY 2021</b>			<b>4,072,500,000.00</b>	

# BANK DEMAND DEPOSITS

**MAY 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	\$ 1,717,476	\$ 745,000	\$ 1,684,414
2	1,717,476	745,000	1,684,414
3	1,773,196	650,000	1,571,608
4	1,780,455	765,000	4,731,822
5	1,765,352	815,000	6,486,241
6	1,777,695	775,000	5,714,086
7	1,819,499	545,000	5,349,769
8	1,819,499	545,000	5,349,769
9	1,819,499	545,000	5,349,769
10	1,787,173	1,160,000	4,585,379
11	1,795,135	850,000	4,245,083
12	1,746,047	625,000	11,291,124
13	1,811,111	680,000	8,713,214
14	1,811,912	640,000	10,893,750
15	1,811,912	640,000	10,893,750
16	1,811,912	640,000	10,895,039
17	1,737,482	640,000	10,729,612
18	1,775,286	720,000	9,892,032
19	1,740,717	780,000	12,723,674
20	1,779,123	780,000	13,610,394
21	1,797,361	935,000	14,808,018
22	1,797,361	935,000	14,808,018
23	1,797,361	935,000	14,808,018
24	1,789,996	840,000	16,910,035
25	1,793,719	790,000	16,605,858
26	1,792,885	810,000	17,127,051
27	1,770,798	860,000	17,132,156
28	1,787,244	720,003	17,064,508
29	1,787,244	720,003	17,064,508
30	1,787,244	720,003	17,064,508
31	1,787,244	720,003	17,065,103

**AVERAGE DOLLAR DAYS**

\$1,783,433 a/

\$750,646 b/

a/ The prescribed bank balance for May was \$2,016,677. This consisted of \$1,886,951 in compensating balances for services, balances for uncollected funds of \$132,390 and a deduction of \$2,663 for May 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**

1863

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on May 19, 2021, has determined and designated the amount of money available for deposit and investment as of May 7, 2021, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 1,613,653,000

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
( 5 )	5/17/2021	5/21/2021	\$ 2,388,200,000	\$ 796,500,000	\$ 4,147,500,000	\$ 4,944,000,000
( 6 )	5/24/2021	5/28/2021	\$ 41,000,000	\$ 837,500,000	\$ 4,147,500,000	\$ 4,985,000,000
( 7 )	5/31/2021	6/4/2021	\$ (832,200,000)	\$ 5,300,000	\$ 4,147,500,000	\$ 4,152,800,000
( 8 )	6/7/2021	6/11/2021	\$ 1,121,000,000	\$ 1,126,300,000	\$ 4,147,500,000	\$ 5,273,800,000
( 9 )	6/14/2021	6/18/2021	\$ 7,911,400,000	\$ 9,037,700,000	\$ 4,147,500,000	\$ 13,185,200,000

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 \$ 1,613,653,000.

Dated: May 19, 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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