

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

JUNE 30, 2021

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

JUNE 2021

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Summary of Investment Data A Comparison of June 2021 with June 2020

(Dollars In Thousands)

	June 2021	June 2020	Change
Average Daily Portfolio (\$)	175,879,256	99,088,916	+76,790,340
Accrued Earnings (\$)	37,819	99,121	-61,302
Effective Yield (%)	0.262	1.217	-0.955
Average Life-Month End (In Days)	291	191	+100
Total Security Transactions			
Amount (\$)	77,094,760	31,889,852	+45,204,908
Number	1,544	639	+905
Total Time Deposit Transactions			
Amount (\$)	1,764,000	2,359,000	-595,000
Number	70	85	-15
Average Workday Investment Activity (\$)	3,584,489	1,556,766	+2,027,723
Prescribed Demand Account Balances For Services (\$)	1,887,000	1,024,900	+862,100



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

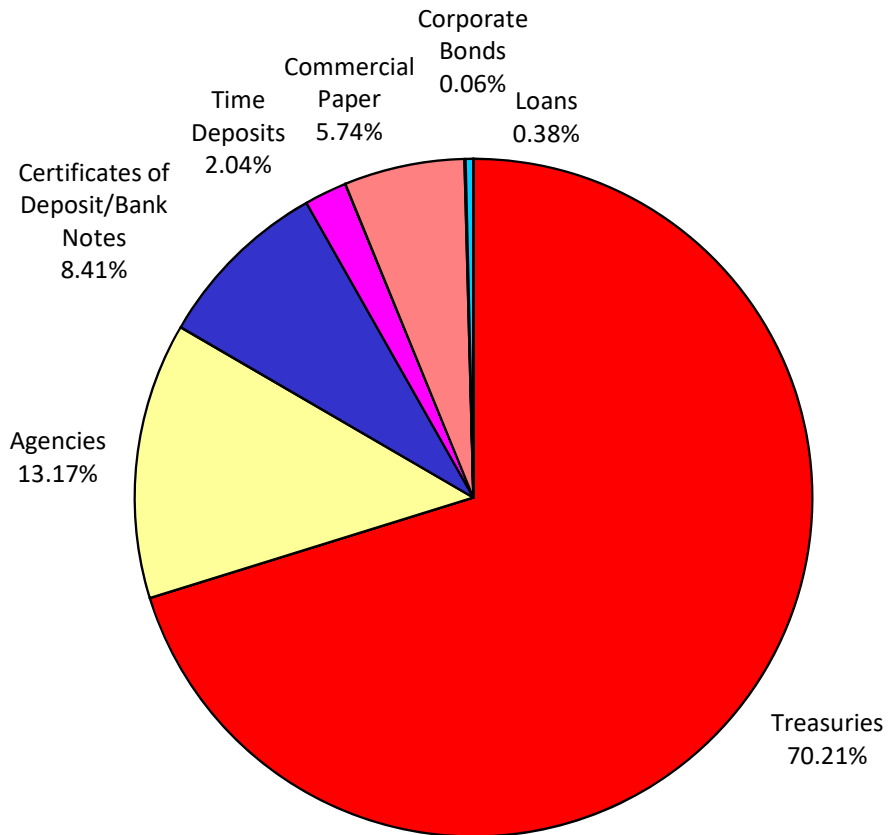
June 30, 2021

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	77,074,683	39.87	+8.24
Bonds	0	0.00	0
Notes	58,652,333	30.34	-1.83
Strips	0	0.00	0
Total Government	<u>135,727,016</u>	<u>70.21</u>	<u>+6.41</u>
Agency Debentures	11,818,548	6.11	-1.07
Certificates of Deposit	16,200,000	8.38	-2.47
Bank Notes	50,000	0.03	+0.03
Repurchases	0	0.00	0
Agency Discount Notes	13,645,696	7.06	-0.92
Time Deposits	3,935,500	2.04	-0.61
GNMAs	0	0.00	0
Commercial Paper	11,092,885	5.74	-1.33
Remics	9,796	0.01	0
Corporate Bonds	112,892	0.06	0
PMIA Loans	725,276	0.38	-0.04
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>193,317,609</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>June 2021</u>		<u>May 2021</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,544	77,094,760	976	48,721,467
Other	16	107,433	140	3,118,630
Time Deposits	70	1,764,000	55	1,529,000
Total	<u>1,630</u>	<u>78,966,193</u>	<u>1,171</u>	<u>53,369,097</u>
PMIA Monthly Average Effective Yield (%)		0.262	0.315	
Year to Date Yield Last Day of Month (%)		0.500	0.533	

**Pooled Money Investment Account
Portfolio Composition
\$193.3 billion
06/30/21**



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>
06/01/21	REDEMPTIONS								
	CD	CITIBANK	0.240	06/01/21	0.240	50,000	259	86,333.33	0.243
	CD	CITIBANK	0.240	06/01/21	0.240	50,000	259	86,333.33	0.243
	CD	CITIBANK	0.240	06/01/21	0.240	50,000	259	86,333.33	0.243
	CP	CR AG NY		06/01/21	0.030	50,000	5	208.33	0.030
	CP	CR AG NY		06/01/21	0.030	50,000	5	208.33	0.030
	CP	CR AG NY		06/01/21	0.030	50,000	5	208.33	0.030
	CP	CR AG NY		06/01/21	0.030	50,000	5	208.33	0.030
	CP	MERCK		06/01/21	0.050	50,000	50	3,472.22	0.051
	CP	SCOTIA NY		06/01/21	0.220	50,000	166	50,722.22	0.223
	CP	SCOTIA NY		06/01/21	0.220	50,000	166	50,722.22	0.223
	DN	IBRD		06/01/21	0.060	50,000	109	9,083.33	0.061
	DN	IBRD		06/01/21	0.060	50,000	109	9,083.33	0.061
	DN	IBRD		06/01/21	0.080	50,000	137	15,222.22	0.081
	DN	IBRD		06/01/21	0.080	50,000	137	15,222.22	0.081
	DN	FHLB		06/01/21	0.060	50,000	160	13,333.33	0.061
	DN	FHLB		06/01/21	0.060	50,000	160	13,333.33	0.061
	DN	IBRD		06/01/21	0.080	50,000	173	19,222.22	0.081
	DN	IBRD		06/01/21	0.080	50,000	173	19,222.22	0.081
	DN	IBRD		06/01/21	0.080	50,000	173	19,222.22	0.081
	DN	IBRD		06/01/21	0.080	50,000	173	19,222.22	0.081
	DN	FHLB		06/01/21	0.100	50,000	221	30,694.44	0.101
	DN	FHLB		06/01/21	0.100	50,000	221	30,694.44	0.101
	DN	FHLB		06/01/21	0.100	50,000	265	36,805.56	0.101
	DN	FHLB		06/01/21	0.100	50,000	265	36,805.56	0.101
	DN	FHLB		06/01/21	0.100	50,000	271	37,638.89	0.101
	DN	FHLB		06/01/21	0.100	50,000	271	37,638.89	0.101
	DN	FHLB		06/01/21	0.110	50,000	321	49,041.67	0.112
	DN	FHLB		06/01/21	0.110	50,000	321	49,041.67	0.112
	DN	FHLB		06/01/21	0.140	50,000	342	66,500.00	0.142
	DN	FHLB		06/01/21	0.140	50,000	342	66,500.00	0.142
	TR	BILL		06/01/21	0.080	50,000	141	15,666.67	0.081
	TR	BILL		06/01/21	0.080	50,000	141	15,666.67	0.081
	TR	BILL		06/01/21	0.080	50,000	141	15,666.67	0.081
	TR	BILL		06/01/21	0.080	50,000	141	15,666.67	0.081
	TR	BILL		06/01/21	0.078	50,000	148	15,930.56	0.079
	TR	BILL		06/01/21	0.078	50,000	148	15,930.56	0.079
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	TR	BILL		06/01/21	0.093	50,000	154	19,784.72	0.094
	YCD	CR AG CIB	0.050	06/01/21	0.050	50,000	7	486.11	0.050
	YCD	CR AG CIB	0.050	06/01/21	0.050	50,000	7	486.11	0.050

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>
06/01/21 REDEMPTIONS (Continued)									
	YCD	KBC	0.080	06/01/21	0.080	50,000	34	3,777.78	0.081
	YCD	KBC	0.080	06/01/21	0.080	50,000	34	3,777.78	0.081
	YCD	NORINCHUK	0.180	06/01/21	0.180	50,000	112	28,000.00	0.183
	YCD	NORINCHUK	0.180	06/01/21	0.180	50,000	112	28,000.00	0.183
	YCD	CR AG CIB	0.150	06/01/21	0.150	50,000	133	27,708.33	0.152
	YCD	CR AG CIB	0.150	06/01/21	0.150	50,000	133	27,708.33	0.152
	YCD	ANZ	0.170	06/01/21	0.170	50,000	168	39,666.67	0.172
	YCD	ANZ	0.170	06/01/21	0.170	50,000	168	39,666.67	0.172
	YCD	SE BANKEN	0.250	06/01/21	0.250	50,000	197	68,402.78	0.253
	YCD	SE BANKEN	0.250	06/01/21	0.250	50,000	197	68,402.78	0.253
06/01/21 PURCHASES									
	CD	CITIBANK	0.170	06/01/22	0.170	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
06/02/21 REDEMPTIONS									
	CD	BOWEST	0.210	06/02/21	0.210	50,000	155	45,208.33	0.213
	CD	BOWEST	0.210	06/02/21	0.210	50,000	155	45,208.33	0.213
	CP	MUFG BK		06/02/21	0.080	50,000	99	11,000.00	0.081
	CP	MUFG BK		06/02/21	0.080	50,000	99	11,000.00	0.081
	CP	MIZUHO NY		06/02/21	0.150	50,000	105	21,875.00	0.152
	CP	MIZUHO NY		06/02/21	0.150	50,000	105	21,875.00	0.152
	CP	GOTHAM		06/02/21	0.140	50,000	125	24,305.56	0.142
	YCD	DNB	0.020	06/02/21	0.020	50,000	7	194.44	0.020
	YCD	DNB	0.020	06/02/21	0.020	50,000	7	194.44	0.020
	YCD	NATIXIS	0.140	06/02/21	0.140	50,000	120	23,333.33	0.142
	YCD	NATIXIS	0.140	06/02/21	0.140	50,000	120	23,333.33	0.142
06/02/21 PURCHASES									
	YCD	KBC	0.060	06/24/21	0.060	50,000			
	YCD	KBC	0.060	06/24/21	0.060	50,000			
	YCD	KBC	0.060	06/24/21	0.060	50,000			
06/03/21 NO REDEMPTIONS									

INVESTMENT TRANSACTIONS

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06/03/21 PURCHASES									
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000			
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000			
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000			
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000			
	CP	ATLANTIC		06/24/21	0.040	50,000			
	CP	ATLANTIC		06/24/21	0.040	50,000			
	CP	SOC GEN NY		06/24/21	0.050	50,000			
	CP	SOC GEN NY		06/24/21	0.050	50,000			
	CP	SOC GEN NY		06/24/21	0.050	50,000			
	CP	CGMI		02/28/22	0.150	50,000			
	DEB	FFCB	0.100	01/03/23	0.114	25,000			
	DEB	FFCB	0.100	01/03/23	0.114	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	TR	NOTE	0.125	05/31/23	0.147	50,000			
	YCD	MONTREAL	0.030	06/24/21	0.030	50,000			
	YCD	MONTREAL	0.030	06/24/21	0.030	50,000			
	YCD	CR AG CIB	0.060	06/24/21	0.060	50,000			
	YCD	CR AG CIB	0.060	06/24/21	0.060	50,000			
	YCD	RABOBANK	0.100	12/01/21	0.100	50,000			
	YCD	RABOBANK	0.100	12/01/21	0.100	50,000			

06/04/21 REDEMPTIONS

DEB	FHLB	0.070	06/04/21	0.070	50,000	122	11,861.11	0.071
DEB	FHLB	0.070	06/04/21	0.070	50,000	122	11,861.11	0.071

06/04/21 PURCHASE

BN	BOFA	0.100	01/03/22	0.100	50,000			
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06/07/21 NO REDEMPTIONS

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>
06/07/21 PURCHASES									
	CP	THUNDER		01/03/22	0.100	50,000			
	DN	IBRD		10/01/21	0.020	50,000			
	DN	IBRD		10/01/21	0.020	50,000			
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000			
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000			
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000			
06/08/21 REDEMPTIONS									
	TR	BILL		06/08/21	0.083	50,000	139	15,927.08	0.084
	TR	BILL		06/08/21	0.083	50,000	139	15,927.08	0.084
	TR	BILL		06/08/21	0.083	50,000	139	15,927.08	0.084
	TR	BILL		06/08/21	0.085	50,000	139	16,409.72	0.086
	TR	BILL		06/08/21	0.085	50,000	139	16,409.72	0.086
	TR	BILL		06/08/21	0.085	50,000	139	16,409.72	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		06/08/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		06/08/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		06/08/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		06/08/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		06/08/21	0.080	50,000	154	17,111.11	0.081
06/08/21 PURCHASES									
	CB	JPM CHASE	3.875	02/01/24	0.430	25,000			
	CP	APPLE		09/10/21	0.030	50,000			
	CP	OLD LINE		12/01/21	0.090	50,000			
	DEB	FFCB	0.125	06/02/23	0.153	50,000			
	DEB	FFCB	0.125	06/02/23	0.153	50,000			
	DEB	FHLB	0.030	12/03/21	0.034	50,000			
	DEB	FHLB	0.030	12/03/21	0.034	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	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>
06/08/21 PURCHASES (Continued)									
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000			
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000			
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000			
	YCD	MUFG BK	0.010	06/24/21	0.010	50,000			
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000			
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000			
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000			
	YCD	SWEDBANK	0.040	06/24/21	0.040	50,000			
06/09/21 REDEMPTIONS									
	YCD	MIZUHO	0.160	06/09/21	0.160	50,000	105	23,333.33	0.162
	YCD	MIZUHO	0.160	06/09/21	0.160	50,000	105	23,333.33	0.162
06/09/21 PURCHASES									
	CP	CHARIOT		10/08/21	0.080	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DN	FHLB		08/26/21	0.010	50,000			
	DN	FHLB		08/26/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.011	50,000			
	TR	BILL		08/26/21	0.011	50,000			
	TR	BILL		08/26/21	0.011	50,000			
	YCD	BNP	0.040	06/24/21	0.040	50,000			
	YCD	BNP	0.040	06/24/21	0.040	50,000			
	YCD	LLOYDS	0.200	06/01/22	0.200	50,000			
06/10/21 NO REDEMPTIONS									
06/10/21 PURCHASES									
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CP	BNP NY		06/24/21	0.040	50,000			
	CP	BNP NY		06/24/21	0.040	50,000			
	CP	RABO NY		06/24/21	0.050	50,000			
	CP	RABO NY		06/24/21	0.050	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/10/21	PURCHASES (Continued)								
	CP	MIZUHO NY		08/26/21	0.050	50,000			
	CP	MIZUHO NY		08/26/21	0.050	50,000			
	CP	GOTHAM		10/01/21	0.090	50,000			
	CP	BOFA		12/01/21	0.100	50,000			
	CP	BOFA		12/01/21	0.100	50,000			
	CP	BOFA		12/01/21	0.100	50,000			
	CP	RBC NY		03/01/22	0.110	50,000			
	CP	RBC NY		03/01/22	0.110	50,000			
	DN	FHLB		09/01/21	0.010	50,000			
	DN	FHLB		09/01/21	0.010	50,000			
	DN	FHLB		12/01/21	0.027	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		08/19/21	0.007	50,000			
	TR	BILL		08/19/21	0.007	50,000			
	TR	BILL		08/19/21	0.007	50,000			
	TR	BILL		08/19/21	0.007	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	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>
06/10/21	PURCHASES (Continued)								
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.009	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	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		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.019	50,000			
	TR	BILL		09/28/21	0.019	50,000			
	TR	BILL		09/28/21	0.019	50,000			
	TR	BILL		09/28/21	0.019	50,000			
	TR	BILL		09/28/21	0.019	50,000			
	TR	BILL		09/28/21	0.019	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/10/21	PURCHASES (Continued)								
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.035	50,000			
	TR	BILL		12/09/21	0.037	50,000			
	TR	BILL		12/09/21	0.037	50,000			
	TR	BILL		12/09/21	0.037	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	0.125	05/31/23	0.149	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.318	50,000			
	TR	NOTE	1.750	07/31/24	0.319	50,000			
	TR	NOTE	1.750	07/31/24	0.319	50,000			
	TR	NOTE	1.750	07/31/24	0.319	50,000			
	TR	NOTE	1.750	07/31/24	0.319	50,000			
	YCD	SUMI TRUST	0.040	06/24/21	0.040	50,000			
	YCD	SUMI TRUST	0.040	06/24/21	0.040	50,000			
	YCD	SE BANKEN	0.070	09/27/21	0.070	50,000			
	YCD	SE BANKEN	0.070	09/27/21	0.070	50,000			
	YCD	NATIXIS	0.170	04/01/22	0.170	50,000			
	YCD	NATIXIS	0.170	04/01/22	0.170	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>
06/11/21 REDEMPTIONS									
	CP	GOTHAM		06/11/21	0.120	50,000	122	20,333.33	0.122
	CP	NATIXIS NY		06/11/21	0.140	50,000	123	23,916.67	0.142
	CP	NATIXIS NY		06/11/21	0.140	50,000	123	23,916.67	0.142
	CP	CHARIOT		06/11/21	0.160	50,000	127	28,222.22	0.162
	CP	CHARIOT		06/11/21	0.160	50,000	127	28,222.22	0.162
	DEB	FHLB	2.250	06/11/21	1.939	45,000	723	1,732,590.00	1.937
	DN	FHLB		06/11/21	0.035	50,000	120	5,833.33	0.035
	DN	FHLB		06/11/21	0.035	50,000	120	5,833.33	0.035
	DN	FHLB		06/11/21	0.085	3,000	182	1,289.17	0.086
	YCD	CB AUS	0.140	06/11/21	0.140	50,000	120	23,333.33	0.142
	YCD	CB AUS	0.140	06/11/21	0.140	50,000	120	23,333.33	0.142
	YCD	CB AUS	0.140	06/11/21	0.140	50,000	120	23,333.33	0.142
	YCD	NORDEA ABP	0.170	06/11/21	0.170	50,000	157	37,069.44	0.172
	YCD	NORDEA ABP	0.170	06/11/21	0.170	50,000	157	37,069.44	0.172
	YCD	SOC GEN	0.260	06/11/21	0.260	50,000	182	65,722.22	0.264
	YCD	SOC GEN	0.260	06/11/21	0.260	50,000	182	65,722.22	0.264

06/11/21 PURCHASES

	CD	MUFG UNION	0.020	07/07/21	0.020	50,000			
	CD	MUFG UNION	0.020	07/07/21	0.020	50,000			
	CP	SOC GEN NY		06/24/21	0.030	50,000			
	CP	SOC GEN NY		06/24/21	0.030	50,000			
	CP	SOC GEN NY		06/24/21	0.030	50,000			
	CP	APPLE		07/16/21	0.020	50,000			
	DEB	FHLMC	0.375	05/05/23	0.151	50,000			
	DEB	FHLMC	0.375	05/05/23	0.151	50,000			
	DN	FHLB		07/23/21	0.005	50,000			
	DN	FHLB		08/13/21	0.015	50,000			
	DN	FHLB		08/13/21	0.015	50,000			
	DN	FHLB		08/20/21	0.015	50,000			
	DN	FHLB		08/20/21	0.015	50,000			
	DN	FHLB		08/26/21	0.015	50,000			
	DN	FHLB		08/26/21	0.015	50,000			
	DN	FHLB		08/26/21	0.015	50,000			
	DN	FHLB		08/26/21	0.015	50,000			
	DN	IBRD		10/25/21	0.030	50,000			
	DN	IBRD		10/25/21	0.030	50,000			
	DN	IBRD		10/25/21	0.030	50,000			
	DN	IBRD		10/25/21	0.030	50,000			
	DN	FHLB		12/10/21	0.030	50,000			
	DN	FHLB		12/10/21	0.030	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	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>
06/11/21	PURCHASES (Continued)								
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/01/21	0.000	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.001	50,000			
	TR	BILL		07/08/21	0.002	50,000			
	TR	BILL		07/08/21	0.002	50,000			
	TR	BILL		07/08/21	0.002	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/08/21	0.003	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		07/27/21	0.005	50,000			
	TR	BILL		08/19/21	0.009	50,000			
	TR	BILL		08/19/21	0.009	50,000			
	TR	BILL		08/19/21	0.009	50,000			
	TR	BILL		08/19/21	0.009	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	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>
06/11/21	PURCHASES (Continued)								
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		09/07/21	0.013	50,000			
	TR	BILL		09/07/21	0.013	50,000			
	TR	BILL		09/07/21	0.013	50,000			
	TR	BILL		09/07/21	0.013	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/28/21	0.020	50,000			
	TR	BILL		09/30/21	0.015	50,000			
	TR	BILL		09/30/21	0.015	50,000			
	TR	BILL		09/30/21	0.015	50,000			
	TR	BILL		09/30/21	0.015	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	TR	BILL		12/02/21	0.030	50,000			
	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		01/27/22	0.018	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	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>
06/11/21	PURCHASES (Continued)								
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		05/19/22	0.040	50,000			
	TR	BILL		05/19/22	0.040	50,000			
	TR	BILL		05/19/22	0.040	50,000			
	TR	BILL		05/19/22	0.040	50,000			
	TR	BILL		05/19/22	0.043	50,000			
	TR	BILL		05/19/22	0.043	50,000			
	TR	BILL		05/19/22	0.043	50,000			
	TR	BILL		05/19/22	0.043	50,000			
	TR	BILL		05/19/22	0.045	50,000			
	TR	BILL		05/19/22	0.045	50,000			
	TR	BILL		05/19/22	0.045	50,000			
	TR	BILL		05/19/22	0.045	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	05/31/23	0.153	50,000			
	TR	NOTE	0.125	12/15/23	0.209	50,000			
	TR	NOTE	0.125	12/15/23	0.209	50,000			
	TR	NOTE	0.125	12/15/23	0.209	50,000			
	TR	NOTE	0.125	12/15/23	0.209	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	TR	NOTE	2.125	02/29/24	0.234	50,000			
	YCD	DNB	0.040	06/24/21	0.040	50,000			
	YCD	DNB	0.040	06/24/21	0.040	50,000			
	YCD	NORDEA ABP	0.040	06/24/21	0.040	50,000			
	YCD	NORDEA ABP	0.040	06/24/21	0.040	50,000			
	YCD	SUMI TRUST	0.030	07/02/21	0.030	50,000			
	YCD	SUMI TRUST	0.030	07/02/21	0.030	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/14/21 REDEMPTIONS									
	CP	BOFA		06/14/21	0.150	50,000	98	20,416.67	0.152
	CP	BOFA		06/14/21	0.150	50,000	98	20,416.67	0.152
	CP	BOFA		06/14/21	0.150	50,000	98	20,416.67	0.152
	CP	THUNDER		06/14/21	0.140	50,000	118	22,944.44	0.142
	DN	FHLB		06/14/21	0.060	50,000	137	11,416.67	0.061
	DN	FHLB		06/14/21	0.060	50,000	137	11,416.67	0.061
	YCD	DNB	0.150	06/14/21	0.150	50,000	146	30,416.67	0.152
	YCD	DNB	0.150	06/14/21	0.150	50,000	146	30,416.67	0.152
06/14/21 PURCHASES									
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CD	BOWEST	0.040	06/24/21	0.040	50,000			
	CP	THUNDER		12/17/21	0.090	50,000			
	DEB	IBRD	1.500	08/28/24	0.380	50,000			
	DEB	IBRD	1.500	08/28/24	0.380	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/17/21	0.005	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.008	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/19/21	0.010	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	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>
06/14/21	PURCHASES (Continued)								
TR		BILL		08/26/21	0.006	50,000			
TR		BILL		08/26/21	0.006	50,000			
TR		BILL		08/26/21	0.006	50,000			
TR		BILL		08/26/21	0.006	50,000			
TR		BILL		08/26/21	0.010	50,000			
TR		BILL		08/26/21	0.010	50,000			
TR		BILL		08/26/21	0.010	50,000			
TR		BILL		08/26/21	0.010	50,000			
TR		BILL		08/26/21	0.010	50,000			
TR		BILL		08/26/21	0.010	50,000			
TR		BILL		08/26/21	0.010	50,000			
TR		BILL		08/26/21	0.013	50,000			
TR		BILL		08/26/21	0.013	50,000			
TR		BILL		08/26/21	0.013	50,000			
TR		BILL		08/26/21	0.013	50,000			
TR		BILL		09/14/21	0.005	50,000			
TR		BILL		09/14/21	0.005	50,000			
TR		BILL		09/14/21	0.005	50,000			
TR		BILL		09/14/21	0.005	50,000			
TR		BILL		09/14/21	0.005	50,000			
TR		BILL		09/14/21	0.005	50,000			
TR		BILL		09/14/21	0.005	50,000			
TR		BILL		09/14/21	0.005	50,000			
TR		BILL		09/14/21	0.005	50,000			
TR		BILL		09/14/21	0.007	50,000			
TR		BILL		09/14/21	0.007	50,000			
TR		BILL		09/14/21	0.007	50,000			
TR		BILL		09/14/21	0.007	50,000			
TR		NOTE	1.750	05/15/22	0.065	50,000			
TR		NOTE	1.750	05/15/22	0.065	50,000			
TR		NOTE	1.750	05/15/22	0.065	50,000			
TR		NOTE	1.750	05/15/22	0.065	50,000			
TR		NOTE	1.750	05/15/22	0.065	50,000			
TR		NOTE	1.750	05/15/22	0.065	50,000			
TR		NOTE	1.750	05/15/22	0.065	50,000			
TR		NOTE	1.750	05/15/22	0.069	50,000			
TR		NOTE	1.750	05/15/22	0.069	50,000			
TR		NOTE	1.750	05/15/22	0.069	50,000			
TR		NOTE	1.750	05/15/22	0.069	50,000			
TR		NOTE	1.375	02/15/23	0.116	50,000			
TR		NOTE	1.375	02/15/23	0.116	50,000			
TR		NOTE	1.375	02/15/23	0.116	50,000			
TR		NOTE	1.375	02/15/23	0.116	50,000			
TR		NOTE	1.375	02/15/23	0.121	50,000			
TR		NOTE	1.375	02/15/23	0.121	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>
06/15/21	PURCHASES (Continued)								
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		08/03/21	0.013	50,000			
	TR	BILL		08/03/21	0.013	50,000			
	TR	BILL		08/03/21	0.013	50,000			
	TR	BILL		08/03/21	0.013	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/03/21	0.010	50,000			
	TR	BILL		08/10/21	0.013	50,000			
	TR	BILL		08/10/21	0.013	50,000			
	TR	BILL		08/10/21	0.013	50,000			
	TR	BILL		08/10/21	0.013	50,000			
	TR	BILL		08/10/21	0.014	50,000			
	TR	BILL		08/10/21	0.014	50,000			
	TR	BILL		08/10/21	0.014	50,000			
	TR	BILL		08/10/21	0.014	50,000			
	TR	BILL		08/10/21	0.015	50,000			
	TR	BILL		08/10/21	0.015	50,000			
	TR	BILL		08/10/21	0.015	50,000			
	TR	BILL		08/10/21	0.015	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	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>
06/15/21	PURCHASES (Continued)								
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.025	50,000			
	TR	BILL		10/12/21	0.027	50,000			
	TR	BILL		10/12/21	0.027	50,000			
	TR	BILL		10/12/21	0.027	50,000			
	TR	BILL		10/12/21	0.027	50,000			
	TR	NOTE	0.125	12/15/23	0.210	50,000			
	TR	NOTE	0.125	12/15/23	0.210	50,000			
	TR	NOTE	0.125	12/15/23	0.210	50,000			
	TR	NOTE	0.125	12/15/23	0.210	50,000			
	TR	NOTE	0.250	06/15/24	0.310	50,000			
	TR	NOTE	0.250	06/15/24	0.310	50,000			
	TR	NOTE	0.250	06/15/24	0.310	50,000			
	TR	NOTE	0.250	06/15/24	0.310	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.312	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	0.250	06/15/24	0.329	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	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>
06/15/21 PURCHASES (Continued)									
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	TR	NOTE	1.125	02/28/25	0.491	50,000			
	YCD	SUMITOMO	0.050	09/24/21	0.050	50,000			
	YCD	SUMITOMO	0.050	09/24/21	0.050	50,000			
	YCD	MUFG BK	0.020	07/16/21	0.020	50,000			
	YCD	MUFG BK	0.020	07/16/21	0.020	50,000			
06/16/21 NO REDEMPTIONS									
06/16/21 PURCHASES									
	CB	DEERE CAP	0.450	06/07/24	0.451	5,000			
	CP	BNP NY		06/24/21	0.040	50,000			
	CP	BNP NY		06/24/21	0.040	50,000			
	CP	RABO NY		06/24/21	0.050	50,000			
	CP	RABO NY		06/24/21	0.050	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DEB	FFCB	0.060	06/09/22	0.060	50,000			
	DEB	FHLMC	0.375	07/21/25	0.585	50,000			
	DEB	FHLMC	0.375	07/21/25	0.585	50,000			
	DN	FHLB		09/03/21	0.015	50,000			
	DN	FHLB		09/24/21	0.020	50,000			
	DN	FHLB		09/24/21	0.020	50,000			
	DN	FHLB		10/01/21	0.020	50,000			
	DN	FHLB		10/01/21	0.020	50,000			
	DN	FHLB		10/22/21	0.020	50,000			
	DN	FHLB		10/22/21	0.020	50,000			
	TR	BILL		06/24/21	0.003	50,000			
	TR	BILL		06/24/21	0.003	50,000			
	TR	BILL		06/24/21	0.003	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.005	50,000			
	TR	BILL		07/20/21	0.008	50,000			
	TR	BILL		07/20/21	0.008	50,000			
	TR	BILL		07/20/21	0.008	50,000			
	TR	BILL		07/20/21	0.008	50,000			
	TR	BILL		07/20/21	0.008	50,000			
	TR	BILL		07/20/21	0.008	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	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>
06/16/21	PURCHASES (Continued)								
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.010	50,000			
	TR	BILL		07/27/21	0.013	50,000			
	TR	BILL		07/27/21	0.013	50,000			
	TR	BILL		07/27/21	0.013	50,000			
	TR	BILL		07/27/21	0.013	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/10/21	0.010	50,000			
	TR	BILL		08/12/21	0.010	50,000			
	TR	BILL		08/12/21	0.010	50,000			
	TR	BILL		08/12/21	0.010	50,000			
	TR	BILL		08/12/21	0.010	50,000			
	TR	BILL		08/12/21	0.013	50,000			
	TR	BILL		08/12/21	0.013	50,000			
	TR	BILL		08/12/21	0.013	50,000			
	TR	BILL		08/12/21	0.013	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/24/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.005	50,000			
	TR	BILL		08/26/21	0.007	50,000			
	TR	BILL		08/26/21	0.007	50,000			
	TR	BILL		08/26/21	0.007	50,000			
	TR	BILL		08/26/21	0.007	50,000			
	TR	BILL		08/26/21	0.007	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	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>
06/16/21	PURCHASES (Continued)								
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.008	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		08/26/21	0.010	50,000			
	TR	BILL		09/28/21	0.015	50,000			
	TR	BILL		09/28/21	0.015	50,000			
	TR	BILL		09/28/21	0.015	50,000			
	TR	BILL		09/28/21	0.015	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		09/28/21	0.018	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.020	50,000			
	TR	BILL		01/27/22	0.025	50,000			
	TR	BILL		01/27/22	0.025	50,000			
	TR	BILL		01/27/22	0.025	50,000			
	TR	BILL		01/27/22	0.025	50,000			
	TR	BILL		05/19/22	0.048	50,000			
	TR	BILL		05/19/22	0.048	50,000			
	TR	BILL		05/19/22	0.048	50,000			
	TR	BILL		05/19/22	0.048	50,000			
	TR	BILL		05/19/22	0.050	50,000			
	TR	BILL		05/19/22	0.050	50,000			
	TR	BILL		05/19/22	0.050	50,000			
	TR	BILL		05/19/22	0.050	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	50,000			
	TR	NOTE	0.125	05/31/23	0.161	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>
06/16/21 PURCHASES (Continued)									
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	1.750	07/31/24	0.342	50,000			
TR		NOTE	1.750	07/31/24	0.342	50,000			
TR		NOTE	1.750	07/31/24	0.342	50,000			
TR		NOTE	1.750	07/31/24	0.342	50,000			
TR		NOTE	1.750	07/31/24	0.343	50,000			
TR		NOTE	1.750	07/31/24	0.343	50,000			
TR		NOTE	1.750	07/31/24	0.343	50,000			
TR		NOTE	1.750	07/31/24	0.343	50,000			
TR		NOTE	1.750	07/31/24	0.343	50,000			
TR		NOTE	1.750	07/31/24	0.343	50,000			
TR		NOTE	1.750	07/31/24	0.343	50,000			
TR		NOTE	1.750	07/31/24	0.343	50,000			
TR		NOTE	1.750	07/31/24	0.343	50,000			
YCD		BARCLAYS	0.060	10/01/21	0.060	50,000			
YCD		BARCLAYS	0.060	10/01/21	0.060	50,000			
06/17/21 REDEMPTIONS									
TR		BILL		06/17/21	0.150	50,000	352	73,333.33	0.152
TR		BILL		06/17/21	0.150	50,000	352	73,333.33	0.152
TR		BILL		06/17/21	0.150	50,000	352	73,333.33	0.152
TR		BILL		06/17/21	0.170	50,000	359	84,763.89	0.173
TR		BILL		06/17/21	0.170	50,000	359	84,763.89	0.173
TR		BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
TR		BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
TR		BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
TR		BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
TR		BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
TR		BILL		06/17/21	0.185	50,000	364	93,527.78	0.188
TR		BILL		06/17/21	0.186	50,000	364	94,033.33	0.189
TR		BILL		06/17/21	0.186	50,000	364	94,033.33	0.189
06/17/21 PURCHASES									
CP		JUPITER		07/19/21	0.050	50,000			
CP		TOYOTA		01/03/22	0.110	50,000			
DEB		FHLB	0.050	03/17/22	0.056	50,000			
DEB		FHLB	0.050	03/17/22	0.056	50,000			
DEB CL		FHLB	0.390	10/01/24	0.390	50,000			
DEB CL		FHLB	0.390	10/01/24	0.390	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>
06/17/21	PURCHASES (Continued)								
DN		FHLB		09/24/21	0.025	50,000			
DN		FHLB		09/24/21	0.025	50,000			
DN		FHLB		09/27/21	0.020	50,000			
DN		FHLB		09/27/21	0.020	50,000			
DN		FHLB		09/27/21	0.025	50,000			
DN		FHLB		09/27/21	0.025	50,000			
DN		FHLB		10/25/21	0.045	50,000			
DN		FHLB		10/25/21	0.045	50,000			
TR		BILL		06/24/21	0.025	50,000			
TR		BILL		06/24/21	0.025	50,000			
TR		BILL		06/24/21	0.025	50,000			
TR		BILL		06/24/21	0.025	50,000			
TR		BILL		06/24/21	0.025	50,000			
TR		BILL		06/24/21	0.025	50,000			
TR		BILL		06/24/21	0.026	50,000			
TR		BILL		06/24/21	0.026	50,000			
TR		BILL		06/24/21	0.026	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		07/08/21	0.028	50,000			
TR		BILL		07/08/21	0.028	50,000			
TR		BILL		07/08/21	0.028	50,000			
TR		BILL		07/08/21	0.028	50,000			
TR		BILL		07/08/21	0.030	50,000			
TR		BILL		07/08/21	0.030	50,000			
TR		BILL		07/08/21	0.030	50,000			
TR		BILL		07/08/21	0.030	50,000			
TR		BILL		07/08/21	0.030	50,000			
TR		BILL		07/08/21	0.035	50,000			
TR		BILL		07/08/21	0.035	50,000			
TR		BILL		07/08/21	0.035	50,000			
TR		BILL		07/08/21	0.035	50,000			
TR		BILL		07/29/21	0.010	50,000			
TR		BILL		07/29/21	0.010	50,000			
TR		BILL		07/29/21	0.010	50,000			
TR		BILL		07/29/21	0.010	50,000			
TR		BILL		07/29/21	0.012	50,000			
TR		BILL		07/29/21	0.012	50,000			
TR		BILL		07/29/21	0.012	50,000			
TR		BILL		07/29/21	0.012	50,000			
TR		BILL		07/29/21	0.015	50,000			
TR		BILL		07/29/21	0.015	50,000			
TR		BILL		07/29/21	0.015	50,000			
TR		BILL		07/29/21	0.015	50,000			
TR		BILL		08/19/21	0.028	50,000			
TR		BILL		08/19/21	0.028	50,000			
TR		BILL		08/19/21	0.028	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>
06/17/21 PURCHASES (Continued)									
TR		BILL		06/16/22	0.070	50,000			
TR		BILL		06/16/22	0.070	50,000			
TR		BILL		06/16/22	0.070	50,000			
TR		BILL		06/16/22	0.070	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	0.125	05/31/23	0.161	50,000			
TR		NOTE	1.500	10/31/24	0.413	50,000			
TR		NOTE	1.500	10/31/24	0.413	50,000			
TR		NOTE	1.500	10/31/24	0.413	50,000			
TR		NOTE	1.500	10/31/24	0.413	50,000			
TR		NOTE	1.500	10/31/24	0.413	50,000			
TR		NOTE	1.500	10/31/24	0.413	50,000			
TR		NOTE	1.500	10/31/24	0.413	50,000			
TR		NOTE	1.500	10/31/24	0.413	50,000			
TR		NOTE	1.500	10/31/24	0.415	50,000			
TR		NOTE	1.500	10/31/24	0.415	50,000			
TR		NOTE	1.500	10/31/24	0.415	50,000			
TR		NOTE	1.500	10/31/24	0.415	50,000			
TR		NOTE	1.500	10/31/24	0.415	50,000			
TR		NOTE	1.500	10/31/24	0.415	50,000			
YCD		CIC	0.080	06/24/21	0.080	50,000			
YCD		CIC	0.080	06/24/21	0.080	50,000			
YCD		SUMITOMO	0.020	08/02/21	0.020	50,000			
YCD		SUMITOMO	0.020	08/02/21	0.020	50,000			

06/18/21 NO REDEMPTIONS

06/18/21 PURCHASES

DN		FHLB		06/25/21	0.025	50,000			
DN		FHLB		06/25/21	0.025	50,000			
DN		FHLB		07/16/21	0.036	50,000			
DN		FHLB		07/16/21	0.036	50,000			
DN		FHLB		07/16/21	0.040	50,000			
DN		FHLB		07/16/21	0.040	50,000			
DN		FHLB		07/30/21	0.010	50,000			
DN		FHLB		07/30/21	0.010	50,000			
DN		FHLB		12/01/21	0.045	50,000			
DN		FHLB		12/01/21	0.045	50,000			
TR		BILL		06/24/21	0.025	50,000			
TR		BILL		06/24/21	0.025	50,000			
TR		BILL		06/24/21	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>
06/18/21	PURCHASES (Continued)								
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.030	50,000			
TR		BILL		06/24/21	0.034	50,000			
TR		BILL		06/24/21	0.034	50,000			
TR		BILL		06/24/21	0.034	50,000			
TR		BILL		06/24/21	0.034	50,000			
TR		BILL		07/22/21	0.033	50,000			
TR		BILL		07/22/21	0.033	50,000			
TR		BILL		07/22/21	0.033	50,000			
TR		BILL		07/22/21	0.033	50,000			
TR		BILL		07/22/21	0.033	50,000			
TR		BILL		07/22/21	0.033	50,000			
TR		BILL		07/22/21	0.033	50,000			
TR		BILL		07/22/21	0.033	50,000			
TR		BILL		07/22/21	0.033	50,000			
TR		BILL		07/22/21	0.035	50,000			
TR		BILL		07/22/21	0.035	50,000			
TR		BILL		07/22/21	0.035	50,000			
TR		BILL		07/22/21	0.035	50,000			
TR		BILL		07/22/21	0.035	50,000			
TR		BILL		08/17/21	0.035	50,000			
TR		BILL		08/17/21	0.035	50,000			
TR		BILL		08/17/21	0.035	50,000			
TR		BILL		08/17/21	0.035	50,000			
TR		BILL		08/17/21	0.035	50,000			
TR		BILL		08/17/21	0.035	50,000			
TR		BILL		08/17/21	0.035	50,000			
TR		BILL		08/17/21	0.035	50,000			
TR		BILL		08/17/21	0.035	50,000			
TR		BILL		08/17/21	0.040	50,000			
TR		BILL		08/17/21	0.040	50,000			
TR		BILL		08/17/21	0.040	50,000			
TR		BILL		08/17/21	0.040	50,000			
TR		BILL		12/16/21	0.048	50,000			
TR		BILL		12/16/21	0.048	50,000			
TR		BILL		12/16/21	0.048	50,000			
TR		BILL		12/16/21	0.048	50,000			
TR		BILL		12/16/21	0.048	50,000			
TR		BILL		12/16/21	0.048	50,000			
TR		BILL		12/16/21	0.048	50,000			
TR		BILL		12/16/21	0.048	50,000			
TR		BILL		12/16/21	0.048	50,000			
TR		BILL		12/16/21	0.048	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/18/21 PURCHASES (Continued)									
TR		BILL		12/16/21	0.050	50,000			
TR		BILL		12/16/21	0.050	50,000			
TR		BILL		12/16/21	0.050	50,000			
TR		BILL		12/16/21	0.050	50,000			
TR		BILL		06/16/22	0.073	50,000			
TR		BILL		06/16/22	0.073	50,000			
TR		BILL		06/16/22	0.073	50,000			
TR		BILL		06/16/22	0.073	50,000			
TR		BILL		06/16/22	0.075	50,000			
TR		BILL		06/16/22	0.075	50,000			
TR		BILL		06/16/22	0.075	50,000			
TR		BILL		06/16/22	0.075	50,000			
TR		BILL		06/16/22	0.075	50,000			
TR		BILL		06/16/22	0.075	50,000			
TR		BILL		06/16/22	0.075	50,000			
TR		BILL		06/16/22	0.075	50,000			
TR		NOTE	0.250	03/15/24	0.333	50,000			
TR		NOTE	0.250	03/15/24	0.333	50,000			
TR		NOTE	0.250	03/15/24	0.333	50,000			
TR		NOTE	0.250	03/15/24	0.333	50,000			
TR		NOTE	0.250	03/15/24	0.335	50,000			
TR		NOTE	0.250	03/15/24	0.335	50,000			
TR		NOTE	0.250	03/15/24	0.335	50,000			
TR		NOTE	0.250	03/15/24	0.335	50,000			
TR		NOTE	0.250	03/15/24	0.335	50,000			
TR		NOTE	0.250	05/15/24	0.401	50,000			
TR		NOTE	0.250	05/15/24	0.401	50,000			
TR		NOTE	0.025	05/15/24	0.401	50,000			
TR		NOTE	0.025	05/15/24	0.401	50,000			
TR		NOTE	0.250	05/15/24	0.401	50,000			
TR		NOTE	0.250	05/15/24	0.401	50,000			
TR		NOTE	0.250	05/15/24	0.401	50,000			
TR		NOTE	0.250	05/15/24	0.401	50,000			
TR		NOTE	0.250	05/15/24	0.401	50,000			
TR		NOTE	0.025	05/15/24	0.401	50,000			
TR		NOTE	0.025	05/15/24	0.401	50,000			
TR		NOTE	0.250	05/15/24	0.401	50,000			
TR		NOTE	0.250	05/15/24	0.401	50,000			
TR		NOTE	1.125	02/28/25	0.648	50,000			
TR		NOTE	1.125	02/28/25	0.648	50,000			
TR		NOTE	1.125	02/28/25	0.648	50,000			
TR		NOTE	1.125	02/28/25	0.648	50,000			
06/21/21 REDEMPTIONS									
DEB		FFCB	2.730	06/21/21	2.711	50,000	1,096	4,068,500.00	2.716
YCD		SWEDBANK	0.040	06/21/21	0.040	50,000	35	1,944.44	0.041
YCD		SWEDBANK	0.040	06/21/21	0.040	50,000	35	1,944.44	0.041

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/21/21 PURCHASES									
	TR	BILL		06/24/21	0.021	50,000			
	TR	BILL		06/24/21	0.021	50,000			
	TR	BILL		06/24/21	0.021	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
	TR	NOTE	0.125	05/31/23	0.268	50,000			
06/22/21 REDEMPTIONS									
	YCD	DNB	0.050	06/22/21	0.050	50,000	36	2,500.00	0.051
	YCD	DNB	0.050	06/22/21	0.050	50,000	36	2,500.00	0.051
	YCD	SUMI TRUST	0.090	06/22/21	0.090	50,000	36	4,500.00	0.091
	YCD	SUMI TRUST	0.090	06/22/21	0.090	50,000	36	4,500.00	0.091
06/22/21 PURCHASES									
	CB	CATERPILR	0.450	05/17/24	0.556	10,000			
	DEB	IFC	0.380	07/01/24	0.380	50,000			
	DEB	IFC	0.380	07/01/24	0.380	50,000			
	DN	FHLB		12/27/21	0.045	50,000			
	DN	FHLB		12/27/21	0.045	50,000			
	DN	FHLB		12/27/21	0.045	50,000			
	DN	IBRD		12/27/21	0.050	50,000			
	DN	FHLB		01/03/22	0.045	50,000			
	DN	FHLB		01/03/22	0.045	50,000			
	TR	BILL		10/19/21	0.043	50,000			
	TR	BILL		10/19/21	0.043	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.043	50,000			
	YCD	LLOYDS	0.180	04/01/22	0.180	50,000			
06/23/21 NO REDEMPTIONS									
06/23/21 PURCHASES									
	CP	MIZUHO NY		10/01/21	0.070	50,000			
	CP	MIZUHO NY		10/01/21	0.070	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>
06/23/21 PURCHASES (Continued)									
	DN	IBRD		06/24/21	0.030	50,000			
	DN	IBRD		06/24/21	0.030	50,000			
	DN	IBRD		06/24/21	0.030	50,000			
	DN	IBRD		06/24/21	0.030	50,000			
	TR	BILL		10/19/21	0.040	50,000			
	TR	BILL		10/19/21	0.040	50,000			
	TR	BILL		10/19/21	0.040	50,000			
	TR	BILL		10/19/21	0.041	50,000			
	TR	BILL		10/19/21	0.041	50,000			
	TR	BILL		10/19/21	0.041	50,000			
	TR	BILL		10/19/21	0.042	50,000			
	TR	BILL		10/19/21	0.042	50,000			
	TR	BILL		10/19/21	0.042	50,000			
	YCD	TORONTO	0.110	10/25/21	0.110	50,000			
	YCD	TORONTO	0.110	10/25/21	0.110	50,000			
06/24/21 REDEMPTIONS									
	CD	BOWEST	0.040	06/24/21	0.040	50,000	10	555.56	0.041
	CD	BOWEST	0.040	06/24/21	0.040	50,000	10	555.56	0.041
	CD	BOWEST	0.040	06/24/21	0.040	50,000	10	555.56	0.041
	CD	BOWEST	0.040	06/24/21	0.040	50,000	10	555.56	0.041
	CD	BOWEST	0.040	06/24/21	0.040	50,000	14	777.78	0.041
	CD	BOWEST	0.040	06/24/21	0.040	50,000	14	777.78	0.041
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	CD	MUFG UNION	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	CP	BNP NY		06/24/21	0.040	50,000	8	444.44	0.041
	CP	BNP NY		06/24/21	0.040	50,000	8	444.44	0.041
	CP	RABO NY		06/24/21	0.050	50,000	8	555.56	0.051
	CP	RABO NY		06/24/21	0.050	50,000	8	555.56	0.051
	CP	RABO NY		06/24/21	0.050	50,000	9	625.00	0.051
	CP	SOC GEN NY		06/24/21	0.030	50,000	13	541.67	0.030
	CP	SOC GEN NY		06/24/21	0.030	50,000	13	541.67	0.030
	CP	SOC GEN NY		06/24/21	0.030	50,000	13	541.67	0.030
	CP	BNP NY		06/24/21	0.040	50,000	14	777.78	0.041
	CP	BNP NY		06/24/21	0.040	50,000	14	777.78	0.041
	CP	RABO NY		06/24/21	0.050	50,000	14	972.22	0.051
	CP	RABO NY		06/24/21	0.050	50,000	14	972.22	0.051
	CP	ATLANTIC		06/24/21	0.040	50,000	21	1,166.67	0.041
	CP	ATLANTIC		06/24/21	0.040	50,000	21	1,166.67	0.041
	CP	SOC GEN NY		06/24/21	0.050	50,000	21	1,458.33	0.051
	CP	SOC GEN NY		06/24/21	0.050	50,000	21	1,458.33	0.051
	CP	SOC GEN NY		06/24/21	0.050	50,000	21	1,458.33	0.051

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/24/21	REDEMPTIONS (Continued)								
	DN	IBRD		06/24/21	0.030	50,000	1	41.67	0.030
	DN	IBRD		06/24/21	0.030	50,000	1	41.67	0.030
	DN	IBRD		06/24/21	0.030	50,000	1	41.67	0.030
	DN	IBRD		06/24/21	0.030	50,000	1	41.67	0.030
	DN	FHLB		06/24/21	0.070	50,000	189	18,375.00	0.071
	DN	FHLB		06/24/21	0.070	50,000	189	18,375.00	0.071
	DN	FHLB		06/24/21	0.065	50,000	191	17,243.06	0.066
	DN	FHLB		06/24/21	0.065	50,000	191	17,243.06	0.066
	DN	FHLB		06/24/21	0.070	50,000	197	19,152.78	0.071
	DN	FHLB		06/24/21	0.070	50,000	197	19,152.78	0.071
	TR	BILL		06/24/21	0.021	50,000	3	87.50	0.210
	TR	BILL		06/24/21	0.021	50,000	3	87.50	0.210
	TR	BILL		06/24/21	0.021	50,000	3	87.50	0.210
	TR	BILL		06/24/21	0.025	50,000	6	208.33	0.025
	TR	BILL		06/24/21	0.025	50,000	6	208.33	0.025
	TR	BILL		06/24/21	0.025	50,000	6	208.33	0.025
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.030	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.034	50,000	6	283.33	0.034
	TR	BILL		06/24/21	0.034	50,000	6	283.33	0.034
	TR	BILL		06/24/21	0.034	50,000	6	283.33	0.034
	TR	BILL		06/24/21	0.300	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.300	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.300	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.300	50,000	6	250.00	0.030
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.025	50,000	7	243.06	0.025
	TR	BILL		06/24/21	0.026	50,000	7	247.92	0.026
	TR	BILL		06/24/21	0.026	50,000	7	247.92	0.026
	TR	BILL		06/24/21	0.026	50,000	7	247.92	0.026
	TR	BILL		06/24/21	0.030	50,000	7	291.67	0.031
	TR	BILL		06/24/21	0.030	50,000	7	291.67	0.031
	TR	BILL		06/24/21	0.030	50,000	7	291.67	0.031
	TR	BILL		06/24/21	0.003	50,000	8	27.78	0.003
	TR	BILL		06/24/21	0.003	50,000	8	27.78	0.003
	TR	BILL		06/24/21	0.003	50,000	8	27.78	0.003
	TR	BILL		06/24/21	0.076	50,000	161	16,994.44	0.077
	TR	BILL		06/24/21	0.076	50,000	161	16,994.44	0.077
	TR	BILL		06/24/21	0.076	50,000	161	16,994.44	0.077

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>
06/24/21	REDEMPTIONS (Continued)								
TR		BILL		06/24/21	0.078	50,000	161	17,329.86	0.079
TR		BILL		06/24/21	0.078	50,000	161	17,329.86	0.079
TR		BILL		06/24/21	0.078	50,000	161	17,329.86	0.079
TR		BILL		06/24/21	0.080	50,000	169	18,777.78	0.081
TR		BILL		06/24/21	0.080	50,000	169	18,777.78	0.081
TR		BILL		06/24/21	0.080	50,000	169	18,777.78	0.081
TR		BILL		06/24/21	0.095	50,000	175	22,968.75	0.096
TR		BILL		06/24/21	0.095	50,000	175	22,968.75	0.096
TR		BILL		06/24/21	0.095	50,000	175	23,090.28	0.096
TR		BILL		06/24/21	0.095	50,000	175	23,090.28	0.096
TR		BILL		06/24/21	0.095	50,000	175	23,090.28	0.096
TR		BILL		06/24/21	0.095	50,000	175	23,090.28	0.096
TR		BILL		06/24/21	0.090	50,000	177	22,125.00	0.091
TR		BILL		06/24/21	0.090	50,000	177	22,125.00	0.091
TR		BILL		06/24/21	0.090	50,000	177	22,125.00	0.091
TR		BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
TR		BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
TR		BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
TR		BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
TR		BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
TR		BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
TR		BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
TR		BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
TR		BILL		06/24/21	0.095	50,000	178	23,486.11	0.096
TR		BILL		06/24/21	0.090	50,000	182	22,750.00	0.091
TR		BILL		06/24/21	0.090	50,000	182	22,750.00	0.091
TR		BILL		06/24/21	0.090	50,000	182	22,750.00	0.091
TR		BILL		06/24/21	0.090	50,000	182	22,750.00	0.091
YCD		CIC	0.080	06/24/21	0.080	50,000	7	777.78	0.081
YCD		CIC	0.080	06/24/21	0.080	50,000	7	777.78	0.081
YCD		DNB	0.040	06/24/21	0.040	50,000	13	722.22	0.041
YCD		DNB	0.040	06/24/21	0.040	50,000	13	722.22	0.041
YCD		NORDEA ABP	0.040	06/24/21	0.040	50,000	13	722.22	0.041
YCD		NORDEA ABP	0.040	06/24/21	0.040	50,000	13	722.22	0.041
YCD		SUMI TRUST	0.040	06/24/21	0.040	50,000	14	777.78	0.041
YCD		SUMI TRUST	0.040	06/24/21	0.040	50,000	14	777.78	0.041
YCD		BNP	0.040	06/24/21	0.040	50,000	15	833.33	0.041
YCD		BNP	0.040	06/24/21	0.040	50,000	15	833.33	0.041
YCD		MUFG BK	0.010	06/24/21	0.010	50,000	16	222.22	0.010
YCD		MUFG BK	0.010	06/24/21	0.010	50,000	16	222.22	0.010
YCD		MUFG BK	0.010	06/24/21	0.010	50,000	16	222.22	0.010
YCD		MUFG BK	0.010	06/24/21	0.010	50,000	16	222.22	0.010
YCD		SWEDBANK	0.040	06/24/21	0.040	50,000	16	888.89	0.041
YCD		SWEDBANK	0.040	06/24/21	0.040	50,000	16	888.89	0.041
YCD		SWEDBANK	0.040	06/24/21	0.040	50,000	16	888.89	0.041
YCD		SWEDBANK	0.040	06/24/21	0.040	50,000	16	888.89	0.041

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/24/21 REDEMPTIONS (Continued)									
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000	17	1,180.56	0.051
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000	17	1,180.56	0.051
	YCD	NORINCHUK	0.050	06/24/21	0.050	50,000	17	1,180.56	0.051
	YCD	MONTREAL	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	YCD	MONTREAL	0.030	06/24/21	0.030	50,000	21	875.00	0.030
	YCD	CR AG CIB	0.060	06/24/21	0.060	50,000	21	1,750.00	0.061
	YCD	CR AG CIB	0.060	06/24/21	0.060	50,000	21	1,750.00	0.061
	YCD	KBC	0.060	06/24/21	0.060	50,000	22	1,833.33	0.061
	YCD	KBC	0.060	06/24/21	0.060	50,000	22	1,833.33	0.061
	YCD	KBC	0.060	06/24/21	0.060	50,000	22	1,833.33	0.061
	YCD FR	MONTREAL	0.417	06/24/21	0.417	50,000	365	180,965.50	0.362
	YCD FR	MONTREAL	0.417	06/24/21	0.417	50,000	365	180,965.50	0.362
06/24/21 PURCHASES									
	CP	THUNDER		08/09/21	0.050	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		10/19/21	0.043	50,000			
	TR	BILL		10/19/21	0.043	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	BILL		10/19/21	0.045	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.316	50,000			
	TR	NOTE	0.250	11/15/23	0.317	50,000			
	TR	NOTE	0.250	11/15/23	0.317	50,000			
	TR	NOTE	0.250	11/15/23	0.317	50,000			
	YCD	NORINCHUK	0.110	09/24/21	0.110	50,000			
	YCD	NORINCHUK	0.110	09/24/21	0.110	50,000			
	YCD	MONTREAL	0.100	10/01/21	0.100	50,000			
	YCD	MONTREAL	0.100	10/01/21	0.100	50,000			
	YCD	BNP	0.120	10/25/21	0.120	50,000			
	YCD	BNP	0.120	10/25/21	0.120	50,000			
06/25/21 REDEMPTIONS									
	DN	FHLB		06/25/21	0.025	50,000	7	243.06	0.025
	DN	FHLB		06/25/21	0.025	50,000	7	243.06	0.025
	DN	FHLB		06/25/21	0.085	50,000	178	21,013.89	0.086
	YCD	KBC	0.070	06/25/21	0.070	50,000	39	3,500.00	0.071
	YCD	KBC	0.070	06/25/21	0.070	50,000	39	3,500.00	0.071

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>
06/25/21 REDEMPTIONS (Continued)									
	YCD	MUFG BK	0.060	06/25/21	0.060	50,000	58	4,833.33	0.061
	YCD	MUFG BK	0.060	06/25/21	0.060	50,000	58	4,833.33	0.061
06/25/21 PURCHASES									
	DN	FHLB		09/24/21	0.048	50,000			
	DN	FHLB		09/24/21	0.048	50,000			
	DN	FHLB		12/27/21	0.030	50,000			
	DN	FHLB		12/27/21	0.030	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
06/28/21 NO REDEMPTIONS									
06/28/21 PURCHASES									
	CB	BOFA	3.875	08/01/25	1.045	25,000			
	CD	BOWEST	0.080	07/06/21	0.080	50,000			
	CD	BOWEST	0.080	07/06/21	0.080	50,000			
	CD	BOWEST	0.080	07/06/21	0.080	50,000			
	CP	VERSAILLES		10/08/21	0.110	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/06/21	0.040	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.035	50,000			
	TR	BILL		07/08/21	0.035	50,000			
	TR	BILL		07/08/21	0.035	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/29/21 REDEMPTIONS									
	DEB	FHLB	0.040	06/29/21	0.040	50,000	112	6,111.11	0.040
	DEB	FHLB	0.040	06/29/21	0.040	50,000	112	6,111.11	0.040
	DEB	FHLB	0.040	06/29/21	0.040	50,000	112	6,111.11	0.040
	TR	BILL		06/29/21	0.070	50,000	154	14,972.22	0.071
	TR	BILL		06/29/21	0.070	50,000	154	14,972.22	0.071
	TR	BILL		06/29/21	0.070	50,000	154	14,972.22	0.071
	TR	BILL		06/29/21	0.071	50,000	154	15,079.17	0.072
	TR	BILL		06/29/21	0.071	50,000	154	15,079.17	0.072
	TR	BILL		06/29/21	0.071	50,000	154	15,079.17	0.072
06/29/21 NO PURCHASES									
06/30/21 SALES									
	DEB CL	FHLMC	0.300	06/30/21	0.300	50,000	365	150,000.00	0.300
	DEB CL	FHLMC	0.300	06/30/21	0.300	50,000	365	150,000.00	0.300
	DEB CL	FHLMC	0.440	06/30/21	0.440	50,000	377	227,333.33	0.440
	DEB CL	FHLMC	0.440	06/30/21	0.440	50,000	377	227,333.33	0.440
06/30/21 REDEMPTIONS									
	TR	NOTE	1.625	06/30/21	1.603	50,000	533	1,171,875.00	1.609
	TR	NOTE	1.625	06/30/21	1.603	50,000	533	1,171,875.00	1.609
	TR	NOTE	1.625	06/30/21	1.603	50,000	533	1,171,875.00	1.609
	TR	NOTE	1.625	06/30/21	1.603	50,000	533	1,171,875.00	1.609
	TR	NOTE	1.625	06/30/21	1.834	50,000	653	1,636,379.08	1.841
	TR	NOTE	1.625	06/30/21	1.834	50,000	653	1,636,379.08	1.841
	TR	NOTE	1.625	06/30/21	1.834	50,000	653	1,636,379.08	1.841
	TR	NOTE	1.625	06/30/21	1.562	50,000	671	1,435,886.54	1.565
	TR	NOTE	1.625	06/30/21	1.562	50,000	671	1,435,886.54	1.565
	TR	NOTE	1.625	06/30/21	1.562	50,000	671	1,435,886.54	1.565
	TR	NOTE	1.625	06/30/21	1.564	50,000	673	1,442,255.43	1.567
	TR	NOTE	1.625	06/30/21	1.564	50,000	673	1,442,255.43	1.567
	TR	NOTE	1.625	06/30/21	1.564	50,000	673	1,442,255.43	1.567
	TR	NOTE	1.625	06/30/21	1.564	50,000	673	1,442,255.43	1.567
	TR	NOTE	1.625	06/30/21	1.538	50,000	674	1,421,025.82	1.541
	TR	NOTE	1.625	06/30/21	1.538	50,000	674	1,421,025.82	1.541
	TR	NOTE	1.625	06/30/21	1.618	50,000	678	1,502,122.96	1.617
	TR	NOTE	1.625	06/30/21	1.618	50,000	678	1,502,122.96	1.617
	TR	NOTE	1.625	06/30/21	1.554	50,000	679	1,445,737.09	1.552
	TR	NOTE	1.625	06/30/21	1.554	50,000	679	1,445,737.09	1.552
	TR	NOTE	1.625	06/30/21	1.563	50,000	685	1,466,796.87	1.561
	TR	NOTE	1.625	06/30/21	1.563	50,000	685	1,466,796.87	1.561
	TR	NOTE	1.625	06/30/21	1.836	50,000	699	1,751,613.45	1.842
	TR	NOTE	1.625	06/30/21	1.836	50,000	699	1,751,613.45	1.842
	TR	NOTE	1.625	06/30/21	1.836	50,000	699	1,751,613.45	1.842
	TR	NOTE	1.625	06/30/21	1.836	50,000	699	1,751,613.45	1.842

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>
06/30/21	REDEMPTIONS (Continued)								
	TR	NOTE	1.625	06/30/21	1.868	50,000	715	1,822,095.78	1.874
	TR	NOTE	1.625	06/30/21	1.868	50,000	715	1,822,095.78	1.874
	TR	NOTE	1.625	06/30/21	1.868	50,000	715	1,822,095.78	1.874
	TR	NOTE	1.625	06/30/21	1.868	50,000	715	1,822,095.78	1.874
	TR	NOTE	1.625	06/30/21	1.840	50,000	720	1,807,744.57	1.846
	TR	NOTE	1.625	06/30/21	1.840	50,000	720	1,807,744.57	1.846
	TR	NOTE	1.625	06/30/21	1.796	50,000	726	1,779,976.22	1.801
	TR	NOTE	1.625	06/30/21	1.796	50,000	726	1,779,976.22	1.801
	TR	NOTE	1.625	06/30/21	1.872	50,000	726	1,854,194.97	1.879
	TR	NOTE	1.625	06/30/21	1.872	50,000	726	1,854,194.97	1.879
	TR	NOTE	1.625	06/30/21	1.872	50,000	726	1,854,194.97	1.879
	TR	NOTE	1.625	06/30/21	1.872	50,000	726	1,854,194.97	1.879
	TR	NOTE	1.625	06/30/21	1.757	50,000	728	1,747,282.61	1.761
	TR	NOTE	1.625	06/30/21	1.757	50,000	728	1,747,282.61	1.761
	TR	NOTE	1.625	06/30/21	1.757	50,000	728	1,747,282.61	1.761
	TR	NOTE	1.625	06/30/21	1.757	50,000	728	1,747,282.61	1.761
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.763	50,000	728	1,753,141.98	1.768
	TR	NOTE	1.625	06/30/21	1.767	50,000	730	1,761,463.99	1.771
	TR	NOTE	1.625	06/30/21	1.767	50,000	730	1,761,463.99	1.771
	TR	NOTE	1.625	06/30/21	1.767	50,000	730	1,761,463.99	1.771
	TR	NOTE	1.625	06/30/21	1.767	50,000	730	1,761,463.99	1.771
	TR	NOTE	2.125	06/30/21	1.896	50,000	742	1,930,723.41	1.896
	TR	NOTE	2.125	06/30/21	1.896	50,000	742	1,930,723.41	1.896
	TR	NOTE	2.125	06/30/21	1.840	50,000	744	1,879,952.95	1.839
	TR	NOTE	2.125	06/30/21	1.840	50,000	744	1,879,952.95	1.839
	TR	NOTE	2.125	06/30/21	1.840	50,000	744	1,879,952.95	1.839
	TR	NOTE	2.125	06/30/21	1.840	50,000	744	1,879,952.95	1.839
	TR	NOTE	2.125	06/30/21	1.842	50,000	744	1,881,906.08	1.841
	TR	NOTE	2.125	06/30/21	1.842	50,000	744	1,881,906.08	1.841
	TR	NOTE	2.125	06/30/21	1.842	50,000	744	1,881,906.08	1.841
	TR	NOTE	2.125	06/30/21	1.842	50,000	744	1,881,906.08	1.841
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870
	TR	NOTE	2.125	06/30/21	1.869	50,000	744	1,909,249.83	1.870

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>
06/30/21 REDEMPTIONS (Continued)									
	YCD	RB CANADA	0.200	06/30/21	0.200	50,000	280	77,777.78	0.203
	YCD	RB CANADA	0.200	06/30/21	0.200	50,000	280	77,777.78	0.203
06/30/21 PURCHASES									
	CP	APPLE		10/01/21	0.050	50,000			
	CP	MUFG BK		10/01/21	0.070	50,000			
	CP	MUFG BK		10/01/21	0.070	50,000			
	DN	FHLB		10/01/21	0.025	50,000			
	DN	FHLB		10/01/21	0.025	50,000			
	DN	FHLB		01/03/22	0.040	50,000			
	DN	FHLB		01/03/22	0.040	50,000			
	TR	BILL		07/08/21	0.025	50,000			
	TR	BILL		07/08/21	0.025	50,000			
	TR	BILL		07/08/21	0.025	50,000			
	TR	BILL		07/08/21	0.028	50,000			
	TR	BILL		07/08/21	0.028	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		07/08/21	0.030	50,000			
	TR	BILL		10/26/21	0.360	50,000			
	TR	BILL		10/26/21	0.360	50,000			
	TR	BILL		10/26/21	0.360	50,000			
	TR	BILL		10/26/21	0.040	50,000			
	TR	BILL		10/26/21	0.040	50,000			
	TR	BILL		10/26/21	0.040	50,000			
	TR	BILL		10/26/21	0.040	50,000			
	TR	BILL		10/26/21	0.045	50,000			
	TR	BILL		10/26/21	0.045	50,000			
	TR	BILL		10/26/21	0.045	50,000			
	TR	BILL		10/26/21	0.045	50,000			
	TR	BILL		10/26/21	0.045	50,000			
	TR	BILL		10/26/21	0.048	50,000			
	TR	BILL		10/26/21	0.048	50,000			
	TR	BILL		10/26/21	0.048	50,000			
	TR	BILL		10/26/21	0.048	50,000			
	TR	BILL		10/26/21	0.050	50,000			
	TR	BILL		10/26/21	0.050	50,000			
	TR	BILL		10/26/21	0.050	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	50,000			
	TR	NOTE	0.125	06/30/23	0.248	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>
06/30/21	PURCHASES (Continued)								
	TR	NOTE	0.125	06/30/23	0.250	50,000			
	TR	NOTE	0.125	06/30/23	0.250	50,000			
	TR	NOTE	0.125	06/30/23	0.250	50,000			
	TR	NOTE	0.125	06/30/23	0.250	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.254	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.125	06/30/23	0.260	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	TR	NOTE	0.250	05/15/24	0.442	50,000			
	YCD	RB CANADA	0.200	07/01/22	0.200	50,000			
	YCD	RB CANADA	0.200	07/01/22	0.200	50,000			

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>
ALHAMBRA				
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
ARCADIA				
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
American Plus Bank, N.A.	06/03/21	0.040	7,000,000.00	12/02/21
BREA				
American First Credit Union	04/02/21	0.090	23,000,000.00	10/01/21
American First Credit Union	06/09/21	0.060	27,000,000.00	12/08/21
Pacific Western Bank	06/16/21	0.050	10,000,000.00	09/15/21
CHICO				
Golden Valley Bank	04/30/21	0.060	8,000,000.00	07/30/21
Tri Counties Bank	06/02/21	0.050	10,000,000.00	12/01/21
DIAMOND BAR				
Prospectors Federal Credit Union	03/04/21	0.110	2,000,000.00	09/02/21
DOWNEY				
Financial Partners Credit Union	01/07/21	0.140	10,000,000.00	07/08/21
EL MONTE				
Cathay Bank	02/24/21	0.090	100,000,000.00	08/25/21
Cathay Bank	05/13/21	0.080	125,000,000.00	11/12/21
Cathay Bank	05/20/21	0.070	50,000,000.00	11/18/21
FOLSOM				
SAFE Credit Union	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
FRESNO				
Fresno First Bank	04/08/21	0.060	10,000,000.00	10/07/21

TIME DEPOSITS

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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	05/06/21	0.070	5,000,000.00	08/05/21
Commonwealth Business Bank	06/10/21	0.060	12,000,000.00	12/09/21
Commonwealth Business Bank	06/11/21	0.060	5,000,000.00	12/10/21
Commonwealth Business Bank	06/16/21	0.060	8,000,000.00	12/10/21
Hanmi Bank	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
Hanmi Bank	06/17/21	0.090	30,000,000.00	12/16/21
Manufacturers Bank	06/03/21	0.090	20,000,000.00	12/02/21
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	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
Pacific City Bank	06/16/21	0.050	20,000,000.00	09/15/21
Preferred Bank	03/17/21	0.070	125,000,000.00	09/15/21
State Bank of India (California)	05/05/21	0.080	20,000,000.00	08/04/21
State Bank of India (California)	06/23/21	0.110	15,000,000.00	09/22/21
OAKLAND				
Beneficial State Bank	06/11/21	0.090	1,000,000.00	12/10/21
California Bank of Commerce	03/18/21	0.110	5,000,000.00	09/16/21
California Bank of Commerce	04/07/21	0.090	13,500,000.00	10/06/21
California Bank of Commerce	05/05/21	0.090	5,000,000.00	11/03/21
California Bank of Commerce	06/04/21	0.090	10,000,000.00	12/03/21
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
PALOS VERDES ESTATES				
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
PASADENA				
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
Wescom Central Credit Union	04/15/21	0.100	50,000,000.00	07/15/21
Wescom Central Credit Union	06/10/21	0.050	50,000,000.00	09/09/21
Wescom Central Credit Union	06/11/21	0.050	25,000,000.00	09/10/21
Wescom Central Credit Union	06/18/21	0.050	25,000,000.00	09/17/21
Wescom Central Credit Union	06/23/21	0.070	50,000,000.00	09/22/21

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
RANCHO CORDOVA				
American River Bank	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
REDDING				
Cornerstone Community Bank	02/12/21	0.100	8,500,000.00	08/13/21
Cornerstone Community Bank	04/21/21	0.090	9,000,000.00	10/20/21
REDWOOD CITY				
Provident Credit Union	04/08/21	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	06/04/21	0.070	20,000,000.00	09/03/21
Provident Credit Union	06/09/21	0.070	20,000,000.00	09/08/21
Provident Credit Union	04/21/21	0.050	20,000,000.00	09/17/21
Provident Credit Union	05/13/21	0.050	20,000,000.00	10/14/21
ROSEMEAD				
Pacific Alliance Bank	04/07/21	0.080	4,000,000.00	10/06/21
ROSEVILLE				
Five Star Bank	06/09/21	0.080	5,000,000.00	12/08/21
Five Star Bank	06/23/21	0.100	20,000,000.00	12/15/21
SACRAMENTO				
Golden 1 Credit Union	03/18/21	0.110	75,000,000.00	09/16/21
Golden 1 Credit Union	06/09/21	0.080	75,000,000.00	12/08/21
SALINAS				
1st Capital Bank	06/03/21	0.070	1,000,000.00	09/02/21
SAN DIEGO				
Axos Bank	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
Axos Bank	06/02/21	0.060	25,000,000.00	09/01/21
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	06/25/21	0.100	5,000,000.00	09/24/21

TIME DEPOSITS

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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
YUBA CITY				
Bank of Feather River	04/14/21	0.060	5,000,000.00	07/01/21
TOTAL TIME DEPOSITS JUNE 2021			3,935,500,000.00	

BANK DEMAND DEPOSITS

JUNE 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	\$ 2,086,968	\$ 640,003	\$ 17,530,733
2	2,097,596	640,003	17,217,790
3	2,092,181	520,003	16,856,466
4	2,060,507	220,000	17,746,585
5	2,060,507	220,000	17,746,585
6	2,060,507	220,000	17,746,585
7	2,135,565	140,000	17,936,716
8	2,144,858	0	17,322,381
9	28,487,309	600,000	17,485,145
10	25,311,488	600,000	17,217,544
11	18,095,871	610,000	20,794,609
12	18,095,871	610,000	20,794,609
13	18,095,871	610,000	20,794,609
14	13,200,020	700,000	18,727,203
15	12,505,420	700,000	19,419,027
16	9,857,279	780,000	19,002,037
17	5,689,518	780,000	18,833,504
18	2,083,993	440,000	19,142,733
19	2,083,993	440,000	19,142,733
20	2,083,993	440,000	19,142,733
21	2,184,529	890,000	19,095,855
22	2,118,647	890,000	18,766,769
23	2,134,866	890,000	19,175,931
24	2,124,214	870,000	9,078,100
25	2,126,628	850,000	9,089,563
26	2,126,628	850,000	9,089,563
27	2,126,628	850,000	9,089,563
28	2,129,823	850,000	8,414,355
29	2,119,962	790,000	7,504,561
30	2,122,941	870,000	7,237,114

AVERAGE DOLLAR DAYS

\$6,454,806 a/

\$638,276 b/

a/ The prescribed bank balance for June was \$2,016,678. 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 June 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**

1864

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on June 16, 2021, has determined and designated the amount of money available for deposit and investment as of June 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 \$ 1,887,000,000

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

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

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

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

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

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	6/14/2021	6/18/2021	\$ 9,578,900,000	\$ 5,581,400,000	\$ 3,997,500,000	\$ 9,578,900,000
(2)	6/21/2021	6/25/2021	\$ (2,500,100,000)	\$ 3,081,300,000	\$ 3,997,500,000	\$ 7,078,800,000
(3)	6/28/2021	7/2/2021	\$ (4,949,500,000)	\$ (1,868,200,000)	\$ 3,997,500,000	\$ 2,129,300,000
(4)	7/5/2021	7/9/2021	\$ (400,300,000)	\$ (2,268,500,000)	\$ 3,997,500,000	\$ 1,729,000,000
(5)	7/12/2021	7/16/2021	\$ (223,100,000)	\$ (2,491,600,000)	\$ 3,997,500,000	\$ 1,505,900,000
(6)	7/19/2021	7/23/2021	\$ (1,808,700,000)	\$ (4,300,300,000)	\$ 3,997,500,000	\$ (302,800,000)
(7)	7/26/2021	7/30/2021	\$ (4,631,600,000)	\$ (8,931,900,000)	\$ 3,997,500,000	\$ (4,934,400,000)
(8)	8/2/2021	8/6/2021	\$ (527,200,000)	\$ (9,459,100,000)	\$ 3,997,500,000	\$ (5,461,600,000)
(9)	8/9/2021	8/13/2021	\$ (1,008,000,000)	\$ (10,467,100,000)	\$ 3,997,500,000	\$ (6,469,600,000)
(10)	8/16/2021	8/20/2021	\$ (4,565,400,000)	\$ (15,032,500,000)	\$ 3,997,500,000	\$ (11,035,000,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 1,887,000,000.

Dated: June 16, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
