

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

SEPTEMBER 30, 2021

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

SEPTEMBER 2021

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

	September 2021	September 2020	Change
Average Daily Portfolio (\$)	177,842,153	110,543,096	+67,299,057
Accrued Earnings (\$)	30,044	62,214	-32,170
Effective Yield (%)	0.206	0.685	-0.479
Average Life-Month End (In Days)	321	169	+152
Total Security Transactions			
Amount (\$)	49,224,384	45,739,362	+3,485,022
Number	985	916	+69
Total Time Deposit Transactions			
Amount (\$)	2,078,500	2,388,000	-309,500
Number	68	79	-11
Average Workday Investment Activity (\$)	2,442,994	2,291,779	+151,215
Prescribed Demand Account Balances For Services (\$)	1,557,000	1,824,000	-267,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

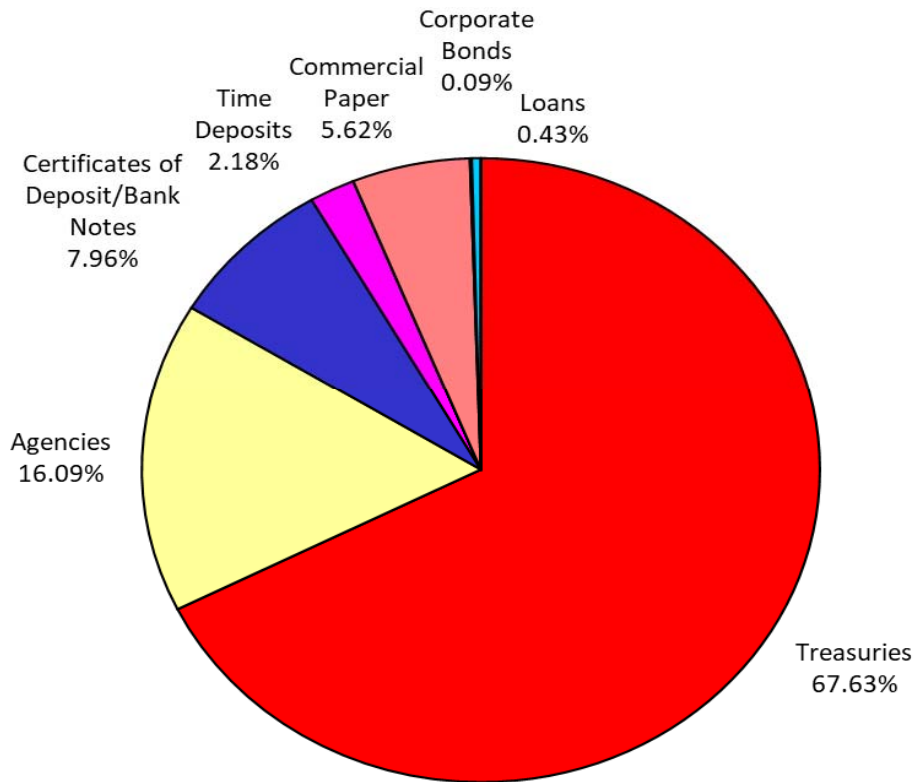
September 30, 2021

<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	56,178,200	31.37	-2.63
Bonds	0	0.00	0
Notes	64,903,468	36.25	+1.73
Strips	0	0.00	0
Total Government	<u>121,081,668</u>	<u>67.62</u>	<u>-2.10</u>
Agency Debentures	13,337,891	7.45	+0.22
Certificates of Deposit	14,200,000	7.93	-0.31
Bank Notes	50,000	0.03	0
Repurchases	0	0.00	0
Agency Discount Notes	15,471,384	8.64	+0.31
Time Deposits	3,911,500	2.18	+0.03
GNMAs	0	0.00	0
Commercial Paper	10,063,886	5.62	+0.63
Remics	8,243	0.00	0
Corporate Bonds	164,759	0.09	+0.02
PMIA Loans	775,298	0.43	0
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>179,064,629</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>September 2021</u>		<u>August 2021</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	985	49,224,384	1,026	51,165,138
Other	4	128,314	7	102,448
Time Deposits	68	2,078,500	44	979,500
Total	<u>1,057</u>	<u>51,431,198</u>	<u>1,077</u>	<u>52,247,086</u>
PMIA Monthly Average Effective Yield (%)		0.206	0.221	
Year to Date Yield Last Day of Month (%)		0.216	0.221	

Pooled Money Investment Account Portfolio Composition \$179.1 billion 09/30/21



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>
09/01/21 SALES									
	DEB CL	FHLMC	0.320	09/01/21	0.320	50,000	365	160,000.00	0.320
	DEB CL	FHLMC	0.320	09/01/21	0.320	50,000	365	160,000.00	0.320
09/01/21 REDEMPTIONS									
	CD	MUFG UNION	0.150	09/01/21	0.150	50,000	189	39,375.00	0.152
	CD	MUFG UNION	0.150	09/01/21	0.150	50,000	189	39,375.00	0.152
	CD	BOWEST	0.190	09/01/21	0.190	50,000	229	60,430.56	0.193
	CD	BOWEST	0.190	09/01/21	0.190	50,000	229	60,430.56	0.193
	CP	MIZUHO NY		09/01/21	0.100	50,000	104	14,444.44	0.101
	CP	MIZUHO NY		09/01/21	0.100	50,000	104	14,444.44	0.101
	CP	MIZUHO NY		09/01/21	0.150	50,000	121	25,208.33	0.152
	CP	MIZUHO NY		09/01/21	0.150	50,000	121	25,208.33	0.152
	CP	CHARIOT		09/01/21	0.150	50,000	126	26,250.00	0.152
	CP	APPLE		09/01/21	0.050	50,000	139	9,652.78	0.051
	CP	LIBERTY		09/01/21	0.160	50,000	146	32,444.44	0.162
	CP	RABO NY		09/01/21	0.140	50,000	153	29,750.00	0.142
	CP	RABO NY		09/01/21	0.140	50,000	153	29,750.00	0.142
	CP	TOYOTA		09/01/21	0.170	50,000	204	48,166.67	0.173
	CP	SOC GEN NY		09/01/21	0.200	50,000	209	58,055.56	0.203
	CP	SOC GEN NY		09/01/21	0.200	50,000	209	58,055.56	0.203
	CP	JPM LLC		09/01/21	0.160	50,000	211	46,888.89	0.162
	CP	JPM LLC		09/01/21	0.160	50,000	211	46,888.89	0.162
	CP	CGMI		09/01/21	0.260	50,000	303	109,416.67	0.264
	CP	CGMI		09/01/21	0.260	50,000	303	109,416.67	0.264
	DN	FHLB		09/01/21	0.030	50,000	43	1,791.67	0.030
	DN	FHLB		09/01/21	0.010	50,000	83	1,152.78	0.010
	DN	FHLB		09/01/21	0.010	50,000	83	1,152.78	0.010
	DN	IFC		09/01/21	0.040	50,000	174	9,666.67	0.041
	DN	IFC		09/01/21	0.040	50,000	174	9,666.67	0.041
	DN	FHLB		09/01/21	0.050	50,000	174	12,083.33	0.051
	DN	FHLB		09/01/21	0.050	50,000	174	12,083.33	0.051
	DN	IBRD		09/01/21	0.055	50,000	174	13,291.67	0.056
	DN	IBRD		09/01/21	0.055	50,000	174	13,291.67	0.056
	DN	IBRD		09/01/21	0.055	50,000	174	13,291.67	0.056
	DN	IBRD		09/01/21	0.055	50,000	174	13,291.67	0.056
	DN	IBRD		09/01/21	0.060	50,000	176	14,666.67	0.061
	DN	IBRD		09/01/21	0.060	50,000	176	14,666.67	0.061
	DN	FHLB		09/01/21	0.045	50,000	177	11,062.50	0.046
	DN	FHLB		09/01/21	0.055	50,000	182	13,902.78	0.056
	DN	IBRD		09/01/21	0.050	50,000	187	12,986.11	0.051
	DN	IBRD		09/01/21	0.050	50,000	187	12,986.11	0.051
	DN	IBRD		09/01/21	0.065	50,000	209	18,868.06	0.066
	DN	IBRD		09/01/21	0.065	50,000	209	18,868.06	0.066
	DN	FHLB		09/01/21	0.110	50,000	350	53,472.22	0.112
	DN	FHLB		09/01/21	0.110	50,000	350	53,472.22	0.112

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>
09/01/21 REDEMPTIONS (Continued)									
	DN	FHLB		09/01/21	0.110	50,000	352	53,777.78	0.112
	DN	FHLB		09/01/21	0.110	50,000	352	53,777.78	0.112
	DN	FHLB		09/01/21	0.110	50,000	356	54,388.89	0.112
	DN	FHLB		09/01/21	0.110	50,000	356	54,388.89	0.112
	YCD	SWEDBANK	0.040	09/01/21	0.040	50,000	29	1,611.11	0.041
	YCD	SWEDBANK	0.040	09/01/21	0.040	50,000	29	1,611.11	0.041
	YCD	KBC	0.090	09/01/21	0.090	50,000	100	12,500.00	0.091
	YCD	KBC	0.090	09/01/21	0.090	50,000	100	12,500.00	0.091
	YCD	SUMITOMO	0.150	09/01/21	0.150	50,000	121	25,208.33	0.152
	YCD	SUMITOMO	0.150	09/01/21	0.150	50,000	121	25,208.33	0.152
	YCD	NORINCHUK	0.160	09/01/21	0.160	50,000	121	26,888.89	0.162
	YCD	NORINCHUK	0.160	09/01/21	0.160	50,000	121	26,888.89	0.162
	YCD	SOC GEN	0.160	09/01/21	0.160	50,000	182	40,444.44	0.162
	YCD	SOC GEN	0.160	09/01/21	0.160	50,000	182	40,444.44	0.162
	YCD	CIBC	0.150	09/01/21	0.150	50,000	189	39,375.00	0.152
	YCD	CIBC	0.150	09/01/21	0.150	50,000	189	39,375.00	0.152
	YCD	BARCLAYS	0.210	09/01/21	0.210	50,000	189	55,125.00	0.213
	YCD	BARCLAYS	0.210	09/01/21	0.210	50,000	189	55,125.00	0.213
	YCD	SVENSKA	0.140	09/01/21	0.140	50,000	202	39,277.78	0.142
	YCD	SVENSKA	0.140	09/01/21	0.140	50,000	202	39,277.78	0.142
	YCD	RB CANADA	0.140	09/01/21	0.140	50,000	209	40,638.89	0.142
	YCD	RB CANADA	0.140	09/01/21	0.140	50,000	209	40,638.89	0.142
	YCD	CIC	0.240	09/01/21	0.240	50,000	260	86,666.67	0.243
	YCD	CIC	0.240	09/01/21	0.240	50,000	260	86,666.67	0.243
	YCD	SCOTIA	0.250	09/01/21	0.250	50,000	289	100,347.22	0.253
	YCD	SCOTIA	0.250	09/01/21	0.250	50,000	289	100,347.22	0.253
	YCD	CR SUISSE	0.310	09/01/21	0.310	50,000	356	153,277.78	0.314
	YCD	CR SUISSE	0.310	09/01/21	0.310	50,000	356	153,277.78	0.314
	YCD FR	MONTREAL	0.298	09/01/21	0.298	50,000	378	124,141.89	0.240
	YCD FR	MONTREAL	0.298	09/01/21	0.298	50,000	378	124,141.89	0.240
09/01/21 PURCHASES									
	CP	JPM LLC		05/26/22	0.170	50,000			
	CP	JPM LLC		05/26/22	0.170	50,000			
09/02/21 REDEMPTIONS									
	TR	BILL		09/02/21	0.048	50,000	176	11,611.11	0.048
	TR	BILL		09/02/21	0.048	50,000	176	11,611.11	0.048
	TR	BILL		09/02/21	0.050	50,000	176	12,222.22	0.051
	TR	BILL		09/02/21	0.050	50,000	176	12,222.22	0.051
	TR	BILL		09/02/21	0.060	50,000	177	14,750.00	0.061
	TR	BILL		09/02/21	0.060	50,000	177	14,750.00	0.061
	TR	BILL		09/02/21	0.060	50,000	177	14,750.00	0.061
	TR	BILL		09/02/21	0.055	50,000	182	13,902.78	0.056
	TR	BILL		09/02/21	0.055	50,000	182	13,902.78	0.056

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>
09/02/21 REDEMPTIONS (Continued)									
	TR	BILL		09/02/21	0.056	50,000	182	14,155.56	0.057
	TR	BILL		09/02/21	0.056	50,000	182	14,155.56	0.057
	YCD	SVENSKA	0.120	09/02/21	0.120	50,000	185	30,833.33	0.122
	YCD	SVENSKA	0.120	09/02/21	0.120	50,000	185	30,833.33	0.122
09/02/21 PURCHASES									
	CB CL	TOYOTA	0.500	06/14/24	0.600	25,000			
	CP	BNP NY		02/01/22	0.120	50,000			
	CP	BNP NY		02/01/22	0.120	50,000			
	CP	TOYOTA		03/01/22	0.110	50,000			
	DN	IBRD		02/14/22	0.040	50,000			
	DN	IBRD		02/14/22	0.040	50,000			
	DN	FHLB		02/25/22	0.045	50,000			
	DN	FHLB		02/25/22	0.045	50,000			
	DN	FHLB		03/01/22	0.045	50,000			
	DN	FHLB		03/01/22	0.045	50,000			
	DN	FHLB		03/01/22	0.045	50,000			
	DN	FHLB		03/01/22	0.045	50,000			
	DN	IBRD		03/02/22	0.040	50,000			
	DN	IBRD		03/02/22	0.040	50,000			
	TR	BILL		03/03/22	0.045	50,000			
	TR	BILL		03/03/22	0.045	50,000			
	TR	BILL		03/03/22	0.046	50,000			
	TR	BILL		03/03/22	0.046	50,000			
	YCD	DNB	0.060	09/17/21	0.060	50,000			
	YCD	DNB	0.060	09/17/21	0.060	50,000			
	YCD	CIC	0.120	03/01/22	0.120	50,000			
	YCD	CIC	0.120	03/01/22	0.120	50,000			
	YCD	CIBC	0.140	04/01/22	0.140	50,000			
	YCD	CIBC	0.140	04/01/22	0.140	50,000			
09/03/21 SALES									
	TR	BILL		09/09/21	0.040	50,000	357	63,947.92	0.131
	TR	BILL		09/09/21	0.040	50,000	357	63,947.92	0.131
	TR	BILL		09/09/21	0.040	50,000	358	62,861.11	0.128
	TR	BILL		09/09/21	0.040	50,000	358	62,861.11	0.128
09/03/21 REDEMPTIONS									
	CP	VERSAILLES		09/03/21	0.100	50,000	100	13,888.89	0.101
	DN	FHLB		09/03/21	0.015	50,000	79	1,645.83	0.015
09/03/21 PURCHASES									
	DN	IBRD		03/14/22	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>
09/07/21 REDEMPTIONS									
	TR	BILL		09/07/21	0.013	50,000	88	1,527.78	0.013
	TR	BILL		09/07/21	0.013	50,000	88	1,527.78	0.013
	TR	BILL		09/07/21	0.013	50,000	88	1,527.78	0.013
	TR	BILL		09/07/21	0.013	50,000	88	1,527.78	0.013
	TR	BILL		09/07/21	0.015	50,000	118	2,458.33	0.015
	TR	BILL		09/07/21	0.015	50,000	118	2,458.33	0.015
	TR	BILL		09/07/21	0.015	50,000	118	2,458.33	0.015
	TR	BILL		09/07/21	0.015	50,000	118	2,458.33	0.015
	TR	BILL		09/07/21	0.015	50,000	118	2,458.33	0.015
09/07/21 PURCHASES									
	CP	JUPITER		01/03/22	0.110	50,000			
	CP	RABO NY		03/02/22	0.110	50,000			
	CP	RABO NY		03/02/22	0.110	50,000			
	CP	RBC NY		04/01/22	0.140	50,000			
	CP	RBC NY		04/01/22	0.140	50,000			
	TR	BILL		12/23/21	0.035	50,000			
	YCD	SVENSKA	0.120	03/09/22	0.120	50,000			
	YCD	SVENSKA	0.120	03/09/22	0.120	50,000			
09/08/21 NO REDEMPTIONS									
09/08/21 PURCHASES									
	CP	MIZUHO NY		01/03/22	0.100	50,000			
	CP	MIZUHO NY		01/03/22	0.100	50,000			
	CP	NATIXIS NY		02/14/22	0.100	50,000			
	CP	NATIXIS NY		02/14/22	0.100	50,000			
	CP	NATIXIS NY		02/14/22	0.100	50,000			
	TR	BILL		03/03/22	0.044	50,000			
	TR	BILL		03/03/22	0.044	50,000			
	YCD	SUMI TRUST	0.130	01/10/22	0.130	50,000			
	YCD	SUMI TRUST	0.130	01/10/22	0.130	50,000			
	YCD	NAT AUB	0.100	02/14/22	0.100	50,000			
	YCD	NAT AUB	0.100	02/14/22	0.100	50,000			
	YCD	NORDEA ABP	0.110	02/14/22	0.110	50,000			
	YCD	NORDEA ABP	0.110	02/14/22	0.110	50,000			
	YCD	CIC	0.130	03/09/22	0.130	50,000			
	YCD	CIC	0.130	03/09/22	0.130	50,000			
	YCD	TORONTO	0.130	03/09/22	0.130	50,000			
	YCD	TORONTO	0.130	03/09/22	0.130	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/09/21 REDEMPTIONS									
	TR	BILL		09/09/21	0.135	50,000	364	68,250.00	0.137
	TR	BILL		09/09/21	0.135	50,000	364	68,250.00	0.137
	TR	BILL		09/09/21	0.135	50,000	364	68,250.00	0.137
	TR	BILL		09/09/21	0.135	50,000	364	68,250.00	0.137
	TR	BILL		09/09/21	0.135	50,000	364	68,250.00	0.137
	TR	BILL		09/09/21	0.135	50,000	364	68,250.00	0.137
	TR	BILL		09/09/21	0.135	50,000	364	68,250.00	0.137
	TR	BILL		09/09/21	0.135	50,000	364	68,250.00	0.137
	TR	BILL		09/09/21	0.135	50,000	364	68,250.00	0.137
	TR	BILL		09/09/21	0.135	50,000	364	68,250.00	0.137
09/09/21 PURCHASES									
	CP	CAFCO		01/10/22	0.090	50,000			
	CP	BNP NY		02/14/22	0.120	50,000			
	CP	BNP NY		02/14/22	0.120	50,000			
	CP	BNP NY		02/14/22	0.120	50,000			
	CP	CR AG NY		03/01/22	0.110	50,000			
	CP	CR AG NY		03/01/22	0.110	50,000			
	CP	RABO NY		03/02/22	0.110	50,000			
	CP	RABO NY		03/02/22	0.110	50,000			
	CP	CR AG NY		03/14/22	0.120	50,000			
	CP	CR AG NY		03/14/22	0.120	50,000			
	DEB	FHLB	0.045	01/10/22	0.040	50,000			
	DEB	FHLB	0.045	01/10/22	0.040	50,000			
	DEB	FHLB	0.045	01/10/22	0.040	50,000			
	DEB	FHLB	0.040	04/01/22	0.040	50,000			
	DEB	FHLB	0.040	04/01/22	0.040	50,000			
	DEB	FHLB	0.040	04/01/22	0.040	50,000			
	DN	IBRD		03/01/22	0.045	50,000			
	DN	IBRD		03/01/22	0.045	50,000			
	DN	IBRD		03/01/22	0.045	50,000			
	DN	IBRD		03/25/22	0.050	50,000			
	DN	IBRD		03/25/22	0.050	50,000			
	DN	IBRD		03/25/22	0.050	50,000			
	DN	IBRD		04/01/22	0.050	50,000			
	DN	IBRD		04/01/22	0.050	50,000			
	DN	IBRD		04/01/22	0.050	50,000			
	TR	NOTE	1.125	02/28/22	0.040	50,000			
	TR	NOTE	1.125	02/28/22	0.040	50,000			
	TR	NOTE	1.125	02/28/22	0.040	50,000			
	TR	NOTE	1.125	02/28/22	0.048	50,000			
	TR	NOTE	1.125	02/28/22	0.048	50,000			
	TR	NOTE	1.125	02/28/22	0.048	50,000			
	TR	BILL		03/10/22	0.045	50,000			
	TR	BILL		03/10/22	0.045	50,000			
	TR	BILL		03/10/22	0.045	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/09/21 PURCHASES (Continued)									
TR		BILL		03/10/22	0.045	50,000			
TR		BILL		03/10/22	0.045	50,000			
TR		BILL		03/10/22	0.045	50,000			
TR		BILL		03/10/22	0.045	50,000			
TR		BILL		03/10/22	0.045	50,000			
TR		BILL		03/10/22	0.045	50,000			
TR		BILL		03/10/22	0.045	50,000			
TR		BILL		03/10/22	0.045	50,000			
TR		BILL		03/10/22	0.048	50,000			
TR		BILL		03/10/22	0.048	50,000			
TR		BILL		03/10/22	0.048	50,000			
TR		NOTE	2.375	03/15/22	0.059	50,000			
TR		NOTE	2.375	03/15/22	0.059	50,000			
TR		BILL		09/08/22	0.070	50,000			
TR		BILL		09/08/22	0.070	50,000			
TR		BILL		09/08/22	0.070	50,000			
TR		BILL		09/08/22	0.070	50,000			
TR		BILL		09/08/22	0.070	50,000			
TR		BILL		09/08/22	0.070	50,000			
TR		BILL		09/08/22	0.073	50,000			
TR		BILL		09/08/22	0.073	50,000			
TR		BILL		09/08/22	0.073	50,000			
TR		BILL		09/08/22	0.078	50,000			
TR		BILL		09/08/22	0.078	50,000			
TR		BILL		09/08/22	0.078	50,000			
TR		BILL		09/08/22	0.078	50,000			
TR		BILL		09/08/22	0.078	50,000			
TR		BILL		09/08/22	0.078	50,000			
TR		BILL		09/08/22	0.078	50,000			
TR		BILL		09/08/22	0.078	50,000			
YCD		MONTREAL	0.120	02/11/22	0.120	50,000			
YCD		MONTREAL	0.120	02/11/22	0.120	50,000			
YCD		FORTIS	0.140	03/14/22	0.140	50,000			
YCD		FORTIS	0.140	03/14/22	0.140	50,000			
09/10/21 REDEMPTIONS									
	CP	APPLE		09/10/21	0.030	50,000	94	3,916.67	0.030
09/10/21 PURCHASES									
DN		FHLB		12/17/21	0.040	50,000			
DN		FHLB		12/17/21	0.040	50,000			
YCD		SUMITOMO	0.050	10/18/21	0.050	50,000			
YCD		SUMITOMO	0.050	10/18/21	0.050	50,000			
YCD		SUMITOMO	0.050	10/18/21	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>
09/13/21 REDEMPTIONS									
	CP	APPLE		09/13/21	0.030	50,000	111	4,625.00	0.030
	CP	OLD LINE		09/13/21	0.130	50,000	123	22,208.33	0.132
	CP	GOTHAM		09/13/21	0.120	50,000	126	21,000.00	0.122
	CP	MIZUHO NY		09/13/21	0.150	50,000	130	27,083.33	0.152
	CP	MIZUHO NY		09/13/21	0.150	50,000	130	27,083.33	0.152
	CP	ATLANTIC		09/13/21	0.160	50,000	174	38,666.67	0.162
	CP	ATLANTIC		09/13/21	0.160	50,000	174	38,666.67	0.162
	CP	BOFA		09/13/21	0.180	50,000	185	46,250.00	0.183
	CP	BOFA		09/13/21	0.180	50,000	185	46,250.00	0.183
	DN	IFC		09/13/21	0.030	50,000	158	6,583.33	0.030
	DN	IFC		09/13/21	0.030	50,000	158	6,583.33	0.030
	DN	IBRD		09/13/21	0.055	50,000	179	13,673.61	0.056
	DN	IBRD		09/13/21	0.055	50,000	179	13,673.61	0.056
	DN	FHLB		09/13/21	0.045	50,000	186	11,625.00	0.046
	DN	FHLB		09/13/21	0.045	50,000	186	11,625.00	0.046
	DN	IFC		09/13/21	0.045	50,000	188	11,750.00	0.046
	YCD	SUMITOMO		09/13/21	0.060	50,000	34	2,833.33	0.061
	YCD	SUMITOMO		09/13/21	0.060	50,000	34	2,833.33	0.061
	YCD	MUFG BK	0.070	09/13/21	0.070	50,000	60	5,833.33	0.071
	YCD	MUFG BK	0.070	09/13/21	0.070	50,000	60	5,833.33	0.071
	YCD	CR AG CIB	0.090	09/13/21	0.090	50,000	62	7,750.00	0.091
	YCD	CR AG CIB	0.090	09/13/21	0.090	50,000	62	7,750.00	0.091
	YCD	SWEDBANK	0.100	09/13/21	0.100	50,000	125	17,361.11	0.101
	YCD	SWEDBANK	0.100	09/13/21	0.100	50,000	125	17,361.11	0.101
	YCD	LLOYDS	0.130	09/13/21	0.130	50,000	125	22,569.44	0.132
	YCD	SUMITOMO	0.150	09/13/21	0.150	50,000	125	26,041.67	0.152
	YCD	SUMITOMO	0.150	09/13/21	0.150	50,000	125	26,041.67	0.152
	YCD	SUMI TRUST	0.160	09/13/21	0.160	50,000	130	28,888.89	0.162
	YCD	SUMI TRUST	0.160	09/13/21	0.160	50,000	130	28,888.89	0.162
	YCD	SUMI TRUST	0.160	09/13/21	0.160	50,000	130	28,888.89	0.162
	YCD	NORDEA ABP	0.130	09/13/21	0.130	50,000	131	23,652.78	0.132
	YCD	NORDEA ABP	0.130	09/13/21	0.130	50,000	131	23,652.78	0.132
	YCD	SE BANKEN	0.130	09/13/21	0.130	50,000	131	23,652.78	0.132
	YCD	SE BANKEN	0.130	09/13/21	0.130	50,000	131	23,652.78	0.132
	YCD	TORONTO	0.130	09/13/21	0.130	50,000	152	27,444.44	0.132
	YCD	TORONTO	0.130	09/13/21	0.130	50,000	152	27,444.44	0.132
	YCD	BNP	0.160	09/13/21	0.160	50,000	179	39,777.78	0.162
	YCD	BNP	0.160	09/13/21	0.160	50,000	179	39,777.78	0.162
	YCD	RABOBANK	0.160	09/13/21	0.160	50,000	180	40,000.00	0.162
	YCD	RABOBANK	0.160	09/13/21	0.160	50,000	180	40,000.00	0.162
	YCD FR	NAT AUB	0.106	09/13/21	0.106	50,000	182	24,468.52	0.098
	YCD FR	NAT AUB	0.106	09/13/21	0.106	50,000	182	24,468.52	0.098

09/13/21 NO PURCHASES

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>
09/14/21	PURCHASES (Continued)								
	CP	MUFG BK		01/03/22	0.080	50,000			
	CP	MUFG BK		01/03/22	0.080	50,000			
	CP	MUFG BK		01/03/22	0.080	50,000			
	CP	VERSAILLES		01/10/22	0.110	50,000			
	CP	SOC GEN NY		02/01/22	0.110	50,000			
	CP	SOC GEN NY		02/01/22	0.110	50,000			
	CP	BNP NY		03/01/22	0.140	50,000			
	CP	BNP NY		03/01/22	0.140	50,000			
	CP	ATLANTIC		03/14/22	0.130	50,000			
	CP	CR AG NY		04/01/22	0.110	50,000			
	CP	CR AG NY		04/01/22	0.110	50,000			
	CP	RABO NY		04/01/22	0.120	50,000			
	CP	RABO NY		04/01/22	0.120	50,000			
	CP	RABO NY		04/01/22	0.120	50,000			
	CP	RABO NY		04/01/22	0.120	50,000			
	CP	RABO NY		04/01/22	0.120	50,000			
	CP	GOTHAM		12/08/21	0.080	50,000			
	DEB	FHLB	0.045	02/14/22	0.047	50,000			
	DEB	FHLB	0.045	02/14/22	0.047	50,000			
	DEB	FHLB	0.045	02/14/22	0.047	50,000			
	DEB	FHLB	0.045	02/14/22	0.047	50,000			
	DN	IBRD		03/01/22	0.045	50,000			
	DN	IBRD		03/01/22	0.045	50,000			
	DN	IBRD		03/01/22	0.045	50,000			
	DN	IBRD		03/01/22	0.045	50,000			
	DN	IBRD		04/01/22	0.045	50,000			
	DN	IBRD		04/01/22	0.045	50,000			
	DN	IBRD		04/01/22	0.045	50,000			
	DN	IBRD		04/01/22	0.045	50,000			
	DN	IBRD		04/01/22	0.045	50,000			
	TR	BILL		11/09/21	0.060	50,000			
	TR	BILL		11/09/21	0.060	50,000			
	TR	BILL		11/09/21	0.060	50,000			
	TR	BILL		11/09/21	0.060	50,000			
	TR	BILL		11/09/21	0.060	50,000			
	TR	BILL		11/09/21	0.060	50,000			
	TR	BILL		11/09/21	0.060	50,000			
	TR	BILL		11/09/21	0.060	50,000			
	TR	BILL		11/09/21	0.060	50,000			
	TR	BILL		09/08/22	0.067	50,000			
	TR	BILL		09/08/22	0.067	50,000			
	TR	BILL		09/08/22	0.067	50,000			
	TR	BILL		09/08/22	0.067	50,000			
	TR	BILL		09/08/22	0.067	50,000			
	TR	BILL		09/08/22	0.067	50,000			
	TR	BILL		09/08/22	0.067	50,000			
	TR	BILL		09/08/22	0.068	50,000			
	TR	BILL		09/08/22	0.068	50,000			
	TR	BILL		09/08/22	0.068	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>
09/14/21 PURCHASES (Continued)									
	YCD	MIZUHO	0.060	10/15/21	0.060	50,000			
	YCD	MIZUHO	0.060	10/15/21	0.060	50,000			
	YCD	SWEDBANK	0.070	12/10/21	0.070	50,000			
	YCD	SWEDBANK	0.070	12/10/21	0.070	50,000			
	YCD	SUMI TRUST	0.120	01/03/22	0.120	50,000			
	YCD	SUMI TRUST	0.120	01/03/22	0.120	50,000			
	YCD	CR AG CIB	0.100	02/01/22	0.100	50,000			
	YCD	CR AG CIB	0.100	02/01/22	0.100	50,000			
	YCD	BNP	0.120	02/25/22	0.120	50,000			
	YCD	BNP	0.120	02/25/22	0.120	50,000			
	YCD	CIBC	0.120	03/01/22	0.120	50,000			
	YCD	CIBC	0.120	03/01/22	0.120	50,000			
	YCD	NORDEA ABP	0.130	03/09/22	0.130	50,000			
	YCD	NORDEA ABP	0.130	03/09/22	0.130	50,000			
	YCD	RABOBANK	0.110	03/14/22	0.110	50,000			
	YCD	RABOBANK	0.110	03/14/22	0.110	50,000			
	YCD	LLOYDS	0.140	03/25/22	0.140	50,000			
09/15/21 REDEMPTIONS									
	TR	NOTE	2.750	09/15/21	1.596	50,000	609	1,345,788.97	1.588
	TR	NOTE	2.750	09/15/21	1.596	50,000	609	1,345,788.97	1.588
	TR	NOTE	2.750	09/15/21	1.596	50,000	609	1,345,788.97	1.588
	TR	NOTE	2.750	09/15/21	1.599	50,000	609	1,347,742.10	1.590
	TR	NOTE	2.750	09/15/21	1.599	50,000	609	1,347,742.10	1.590
	TR	NOTE	2.750	09/15/21	1.599	50,000	609	1,347,742.10	1.590
09/15/21 PURCHASES									
	CP	THUNDER		11/08/21	0.070	50,000			
	CP	APPLE		01/24/22	0.050	50,000			
	CP	CRC		02/11/22	0.110	50,000			
	CP	CRC		02/11/22	0.110	50,000			
	DN	IFC		02/04/22	0.035	50,000			
	DN	IFC		02/14/22	0.035	50,000			
	DN	IBRD		03/01/22	0.045	50,000			
	DN	IBRD		03/01/22	0.045	50,000			
	DN	IFC		03/04/22	0.040	50,000			
	DN	IBRD		03/25/22	0.045	50,000			
	DN	IBRD		03/25/22	0.045	50,000			
	TR	BILL		10/15/21	0.045	50,000			
	TR	BILL		10/15/21	0.045	50,000			
	TR	BILL		10/15/21	0.050	50,000			
	TR	BILL		10/15/21	0.050	50,000			
	TR	BILL		10/15/21	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>
09/15/21 PURCHASES (Continued)									
	TR	BILL		01/11/22	0.038	50,000			
	TR	BILL		01/11/22	0.038	50,000			
	TR	BILL		01/11/22	0.038	50,000			
	TR	BILL		01/11/22	0.038	50,000			
	TR	BILL		01/11/22	0.038	50,000			
	TR	BILL		01/11/22	0.038	50,000			
	TR	NOTE	1.500	08/15/22	0.066	50,000			
	TR	NOTE	1.500	08/15/22	0.066	50,000			
	TR	NOTE	1.500	08/15/22	0.066	50,000			
	TR	NOTE	1.500	08/15/22	0.066	50,000			
	TR	NOTE	1.500	08/15/22	0.066	50,000			
	TR	NOTE	1.500	08/15/22	0.066	50,000			
	TR	NOTE	0.375	09/15/24	0.438	50,000			
	TR	NOTE	0.375	09/15/24	0.438	50,000			
	TR	NOTE	0.375	09/15/24	0.438	50,000			
	TR	NOTE	0.375	09/15/24	0.438	50,000			
	TR	NOTE	0.375	09/15/24	0.438	50,000			
	TR	NOTE	0.375	09/15/24	0.438	50,000			
	TR	NOTE	0.375	09/15/24	0.438	50,000			
	TR	NOTE	0.375	09/15/24	0.438	50,000			
	TR	NOTE	0.375	09/15/24	0.438	50,000			
	TR	NOTE	0.375	09/15/24	0.438	50,000			
	YCD	SUMITOMO	0.070	11/15/21	0.070	50,000			
	YCD	SUMITOMO	0.070	11/15/21	0.070	50,000			

09/16/21 NO REDEMPTIONS

09/16/21 PURCHASES

	CP	SOC GEN NY		04/01/22	0.140	50,000			
	CP	SOC GEN NY		04/01/22	0.140	50,000			
	CP	RBC NY		05/27/22	0.160	50,000			
	CP	RBC NY		05/27/22	0.160	50,000			
	CP	JPM LLC		06/01/22	0.160	50,000			
	DN	IFC		02/25/22	0.040	50,000			
	DN	IBRD		04/01/22	0.050	50,000			
	DN	IBRD		04/01/22	0.050	50,000			
	DN	IBRD		04/01/22	0.050	50,000			
	DN	IBRD		04/01/22	0.050	50,000			
	TR	NOTE	2.375	03/15/22	0.034	50,000			
	TR	NOTE	2.375	03/15/22	0.034	50,000			
	TR	NOTE	2.375	03/15/22	0.034	50,000			
	TR	NOTE	2.375	03/15/22	0.034	50,000			
	TR	NOTE	2.375	03/15/22	0.034	50,000			
	TR	NOTE	2.375	03/15/22	0.034	50,000			
	TR	NOTE	2.375	03/15/22	0.041	50,000			
	TR	NOTE	2.375	03/15/22	0.041	50,000			
	TR	NOTE	2.375	03/15/22	0.041	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>
09/16/21 PURCHASES (Continued)									
TR		BILL		11/02/21	0.055	50,000			
TR		BILL		11/02/21	0.055	50,000			
TR		BILL		11/02/21	0.055	50,000			
TR		BILL		11/02/21	0.055	50,000			
TR		BILL		11/02/21	0.055	50,000			
TR		BILL		11/02/21	0.055	50,000			
TR		BILL		03/17/22	0.040	50,000			
TR		BILL		03/17/22	0.040	50,000			
TR		BILL		03/17/22	0.040	50,000			
TR		BILL		03/17/22	0.040	50,000			
TR		BILL		03/17/22	0.040	50,000			
TR		BILL		03/17/22	0.040	50,000			
TR		BILL		03/17/22	0.040	50,000			
TR		BILL		03/17/22	0.040	50,000			
TR		BILL		03/17/22	0.040	50,000			
TR		BILL		03/17/22	0.043	50,000			
TR		BILL		03/17/22	0.043	50,000			
TR		BILL		03/17/22	0.043	50,000			
TR		BILL		03/17/22	0.043	50,000			
TR		BILL		03/17/22	0.043	50,000			
TR		BILL		03/17/22	0.043	50,000			
TR		NOTE	0.375	09/15/24	0.454	50,000			
TR		NOTE	0.375	09/15/24	0.454	50,000			
TR		NOTE	0.375	09/15/24	0.454	50,000			
TR		NOTE	0.375	09/15/24	0.454	50,000			
TR		NOTE	0.375	09/15/24	0.454	50,000			
YCD		DNB	0.060	01/03/22	0.060	50,000			
YCD		DNB	0.060	01/03/22	0.060	50,000			
YCD		NORINCHUK	0.100	01/24/22	0.100	50,000			
YCD		NORINCHUK	0.100	01/24/22	0.100	50,000			

09/17/21 REDEMPTIONS

CD		BOWEST	0.080	09/17/21	0.080	50,000	36	4,000.00	0.081
CD		BOWEST	0.080	09/17/21	0.080	50,000	36	4,000.00	0.081
CP		OLD LINE		09/17/21	0.045	50,000	35	2,187.50	0.046
CP		MUFG BK		09/17/21	0.060	50,000	35	2,916.67	0.061
CP		MUFG BK		09/17/21	0.060	50,000	35	2,916.67	0.061
CP		CR AG NY		09/17/21	0.080	50,000	36	4,000.00	0.081
CP		CR AG NY		09/17/21	0.080	50,000	36	4,000.00	0.081
CP		SOC GEN NY		09/17/21	0.050	50,000	37	2,569.44	0.051
CP		SOC GEN NY		09/17/21	0.050	50,000	37	2,569.44	0.051
YCD		DNB	0.060	09/17/21	0.060	50,000	15	1,250.00	0.061
YCD		DNB	0.060	09/17/21	0.060	50,000	15	1,250.00	0.061
YCD		SWEDBANK	0.040	09/17/21	0.040	50,000	29	1,611.11	0.041
YCD		SWEDBANK	0.040	09/17/21	0.040	50,000	29	1,611.11	0.041

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/17/21 REDEMPTIONS (Continued)									
	YCD	NORINCHUK	0.070	09/17/21	0.070	50,000	31	3,013.89	0.071
	YCD	NORINCHUK	0.070	09/17/21	0.070	50,000	31	3,013.89	0.071
	YCD	SUMI TRUST	0.070	09/17/21	0.070	50,000	31	3,013.89	0.071
	YCD	SUMI TRUST	0.070	09/17/21	0.070	50,000	31	3,013.89	0.071
	YCD	MIZUHO	0.060	09/17/21	0.060	50,000	36	3,000.00	0.061
	YCD	MIZUHO	0.060	09/17/21	0.060	50,000	36	3,000.00	0.061
	YCD	DNB	0.060	09/17/21	0.060	50,000	37	3,083.33	0.061
	YCD	DNB	0.060	09/17/21	0.060	50,000	37	3,083.33	0.061
	YCD	MUFG BK	0.060	09/17/21	0.060	50,000	37	3,083.33	0.061
	YCD	MUFG BK	0.060	09/17/21	0.060	50,000	37	3,083.33	0.061
	YCD	KBC	0.070	09/17/21	0.070	50,000	38	3,694.44	0.071
	YCD	KBC	0.070	09/17/21	0.070	50,000	38	3,694.44	0.071
	YCD	CR AG CIB	0.080	09/17/21	0.080	50,000	38	4,222.22	0.081
	YCD	CR AG CIB	0.080	09/17/21	0.080	50,000	38	4,222.22	0.081
09/17/21 PURCHASES									
	CP	LIBERTY		02/14/22	0.110	50,000			
	YCD	KBC	0.100	12/17/21	0.100	50,000			
	YCD	SCOTIA	0.130	03/25/22	0.130	50,000			
	YCD	SCOTIA	0.130	03/25/22	0.130	50,000			
09/20/21 REDEMPTIONS									
	DEB	IBRD	1.375	09/20/21	0.148	50,000	307	62,395.83	0.147
	DEB	IBRD	1.375	09/20/21	0.168	50,000	335	77,208.33	0.166
	DEB	IBRD	1.375	09/20/21	0.168	50,000	335	77,208.33	0.166
09/20/21 PURCHASES									
	CD	BOWEST	0.060	09/27/21	0.060	50,000			
	CD	BOWEST	0.060	09/27/21	0.060	50,000			
	CP	CAFCO		03/21/22	0.120	50,000			
	DN	FHLB		01/24/22	0.035	50,000			
	DN	FHLB		01/24/22	0.035	50,000			
	DN	FHLB		03/28/22	0.040	50,000			
	DN	FHLB		03/28/22	0.040	50,000			
	TR	BILL		10/15/21	0.045	50,000			
	TR	BILL		10/15/21	0.045	50,000			
	TR	BILL		10/15/21	0.045	50,000			
	TR	BILL		11/02/21	0.045	50,000			
	TR	BILL		11/02/21	0.045	50,000			
	TR	BILL		11/02/21	0.045	50,000			
	TR	BILL		10/15/21	0.050	50,000			
	TR	BILL		10/15/21	0.050	50,000			
	TR	BILL		10/15/21	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>
09/20/21 PURCHASES (Continued)									
	YCD	NAT AUB	0.100	03/01/22	0.100	50,000			
	YCD	NAT AUB	0.100	03/01/22	0.100	50,000			
	YCD	FORTIS	0.140	04/01/22	0.140	50,000			
	YCD	FORTIS	0.140	04/01/22	0.140	50,000			
09/21/21 REDEMPTIONS									
	TR	BILL		09/21/21	0.010	50,000	117	1,625.00	0.010
	TR	BILL		09/21/21	0.010	50,000	117	1,625.00	0.010
	TR	BILL		09/21/21	0.010	50,000	117	1,625.00	0.010
	TR	BILL		09/21/21	0.010	50,000	117	1,625.00	0.010
	TR	BILL		09/21/21	0.010	50,000	117	1,625.00	0.010
	TR	BILL		09/21/21	0.010	50,000	117	1,625.00	0.010
	TR	BILL		09/21/21	0.010	50,000	117	1,625.00	0.010
	TR	BILL		09/21/21	0.010	50,000	117	1,625.00	0.010
	TR	BILL		09/21/21	0.012	50,000	117	1,868.75	0.012
	TR	BILL		09/21/21	0.012	50,000	117	1,868.75	0.012
	TR	BILL		09/21/21	0.012	50,000	117	1,868.75	0.012
	TR	BILL		09/21/21	0.010	50,000	118	1,638.89	0.010
	TR	BILL		09/21/21	0.010	50,000	118	1,638.89	0.010
	TR	BILL		09/21/21	0.010	50,000	118	1,638.89	0.010
	TR	BILL		09/21/21	0.010	50,000	118	1,638.89	0.010
	TR	BILL		09/21/21	0.010	50,000	118	1,638.89	0.010
	TR	BILL		09/21/21	0.010	50,000	118	1,638.89	0.010
	TR	BILL		09/21/21	0.010	50,000	118	1,638.89	0.010
	TR	BILL		09/21/21	0.010	50,000	118	1,638.89	0.010
	TR	BILL		09/21/21	0.010	50,000	119	1,652.78	0.010
	TR	BILL		09/21/21	0.010	50,000	119	1,652.78	0.010
09/21/21 PURCHASES									
	CP	NATIXIS NY		03/01/22	0.110	50,000			
	CP	NATIXIS NY		03/01/22	0.110	50,000			
	CP	SOC GEN NY		03/01/22	0.120	50,000			
	CP	SOC GEN NY		03/01/22	0.120	50,000			
	DEB	FFCB	0.070	09/21/22	0.075	50,000			
	DEB	FFCB	0.070	09/21/22	0.075	50,000			
	DEB	FFCB	0.070	09/21/22	0.078	50,000			
	DEB	FFCB	0.070	09/21/22	0.078	50,000			
	TR	NOTE	0.125	08/31/23	0.208	50,000			
	TR	NOTE	0.125	08/31/23	0.208	50,000			
	TR	NOTE	0.125	08/31/23	0.208	50,000			
	TR	BILL		11/02/21	0.040	50,000			
	TR	BILL		11/02/21	0.040	50,000			
	TR	BILL		11/02/21	0.040	50,000			

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>
09/21/21 PURCHASES (Continued)									
	TR	BILL		09/08/22	0.065	50,000			
	TR	BILL		09/08/22	0.065	50,000			
	TR	BILL		09/08/22	0.065	50,000			
	TR	BILL		09/08/22	0.065	50,000			
	YCD	DNB	0.060	10/01/21	0.060	50,000			
	YCD	DNB	0.060	10/01/21	0.060	50,000			
	YCD	SUMITOMO	0.070	11/23/21	0.070	50,000			
	YCD	SUMITOMO	0.070	11/23/21	0.070	50,000			
	YCD	MUFG BK	0.080	11/23/21	0.080	50,000			
	YCD	MUFG BK	0.080	11/23/21	0.080	50,000			
	YCD	BARCLAYS	0.120	02/25/22	0.120	50,000			
	YCD	BARCLAYS	0.120	02/25/22	0.120	50,000			
	YCD	SVENSKA	0.130	04/01/22	0.130	50,000			
	YCD	SVENSKA	0.130	04/01/22	0.130	50,000			
09/22/21 NO REDEMPTIONS									
09/22/21 PURCHASES									
	CP	MUFG BK		10/06/21	0.050	50,000			
	CP	MUFG BK		10/06/21	0.050	50,000			
	CP	MIZUHO NY		11/22/21	0.060	50,000			
	CP	MIZUHO NY		11/22/21	0.060	50,000			
	CP	MIZUHO NY		11/22/21	0.060	50,000			
	CD	BOWEST	0.110	02/01/22	0.110	50,000			
	CD	BOWEST	0.110	02/01/22	0.110	50,000			
	CP	CAFCO		02/01/22	0.100	50,000			
	DEB	FHLB	0.125	08/12/22	0.061	50,000			
	DEB	FFCB	0.070	09/21/22	0.079	50,000			
	DEB	FFCB	0.070	09/21/22	0.079	50,000			
	DN	IFC		02/07/22	0.035	50,000			
	DN	IFC		02/07/22	0.035	50,000			
	DN	FHLB		02/25/22	0.045	50,000			
	DN	FHLB		02/25/22	0.045	50,000			
	DN	FHLB		05/26/22	0.040	50,000			
	DN	FHLB		05/26/22	0.040	50,000			
	DN	FHLB		05/26/22	0.040	50,000			
	DN	FHLB		05/26/22	0.040	50,000			
	TR	BILL		10/26/21	0.038	50,000			
	TR	BILL		10/26/21	0.038	50,000			
	TR	BILL		10/26/21	0.038	50,000			
	TR	BILL		10/26/21	0.038	50,000			
	TR	BILL		10/26/21	0.038	50,000			
	TR	BILL		10/26/21	0.038	50,000			
	TR	BILL		11/02/21	0.043	50,000			
	TR	BILL		11/02/21	0.043	50,000			
	TR	BILL		11/02/21	0.043	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>
09/22/21 PURCHASES (Continued)									
TR		BILL		11/02/21	0.045	50,000			
TR		BILL		11/02/21	0.045	50,000			
TR		BILL		11/02/21	0.045	50,000			
TR		BILL		09/08/22	0.065	50,000			
TR		BILL		09/08/22	0.065	50,000			
TR		BILL		09/08/22	0.065	50,000			
TR		BILL		09/08/22	0.065	50,000			
TR		BILL		09/08/22	0.065	50,000			
TR		BILL		09/08/22	0.065	50,000			
TR		NOTE	0.125	08/31/23	0.210	50,000			
TR		NOTE	0.125	08/31/23	0.210	50,000			
TR		NOTE	0.125	08/31/23	0.210	50,000			
TR		NOTE	0.125	08/31/23	0.210	50,000			
TR		NOTE	0.125	08/31/23	0.210	50,000			
TR		NOTE	0.125	08/31/23	0.210	50,000			
TR		NOTE	0.125	08/31/23	0.210	50,000			
TR		NOTE	0.125	08/31/23	0.210	50,000			
TR		NOTE	0.125	08/31/23	0.210	50,000			
TR		NOTE	0.125	08/31/23	0.222	50,000			
TR		NOTE	0.125	08/31/23	0.222	50,000			
TR		NOTE	0.125	08/31/23	0.222	50,000			
TR		NOTE	0.125	08/31/23	0.222	50,000			
TR		NOTE	0.125	08/31/23	0.222	50,000			
TR		NOTE	0.125	08/31/23	0.222	50,000			
TR		NOTE	0.125	08/31/23	0.222	50,000			
TR		NOTE	0.375	09/15/24	0.446	50,000			
TR		NOTE	0.375	09/15/24	0.446	50,000			
TR		NOTE	0.375	09/15/24	0.446	50,000			
TR		NOTE	0.375	09/15/24	0.446	50,000			
TR		NOTE	0.375	09/15/24	0.446	50,000			
TR		NOTE	0.375	09/15/24	0.446	50,000			
YCD		SWEDBANK	0.060	11/23/21	0.060	50,000			
YCD		SWEDBANK	0.060	11/23/21	0.060	50,000			
YCD		SOC GEN	0.100	01/24/22	0.100	50,000			
YCD		SOC GEN	0.100	01/24/22	0.100	50,000			
YCD		CR AG CIB	0.090	03/25/22	0.090	50,000			
YCD		CR AG CIB	0.090	03/25/22	0.090	50,000			
YCD		TORONTO	0.130	03/25/22	0.130	50,000			
YCD		TORONTO	0.130	03/25/22	0.130	50,000			

09/23/21 REDEMPTIONS

CP		THUNDER		09/23/21	0.170	50,000	189	44,625.00	0.173
CP		TOYOTA		09/23/21	0.150	50,000	211	43,958.33	0.152
CP		TOYOTA		09/23/21	0.150	50,000	211	43,958.33	0.152
TR		BILL		09/23/21	0.010	50,000	155	2,152.78	0.010
TR		BILL		09/23/21	0.010	50,000	155	2,152.78	0.010
TR		BILL		09/23/21	0.010	50,000	155	2,152.78	0.010

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/23/21	REDEMPTIONS (Continued)								
TR		BILL		09/23/21	0.018	50,000	155	3,767.36	0.018
TR		BILL		09/23/21	0.018	50,000	155	3,767.36	0.018
TR		BILL		09/23/21	0.018	50,000	155	3,767.36	0.018
TR		BILL		09/23/21	0.023	50,000	156	4,875.00	0.023
TR		BILL		09/23/21	0.023	50,000	156	4,875.00	0.023
TR		BILL		09/23/21	0.025	50,000	163	5,659.72	0.025
TR		BILL		09/23/21	0.025	50,000	163	5,659.72	0.025
TR		BILL		09/23/21	0.025	50,000	163	5,659.72	0.025
TR		BILL		09/23/21	0.025	50,000	163	5,659.72	0.025
TR		BILL		09/23/21	0.025	50,000	163	5,659.72	0.025
TR		BILL		09/23/21	0.020	50,000	168	4,666.67	0.020
TR		BILL		09/23/21	0.020	50,000	168	4,666.67	0.020
TR		BILL		09/23/21	0.020	50,000	168	4,666.67	0.020
TR		BILL		09/23/21	0.023	50,000	168	5,250.00	0.023
TR		BILL		09/23/21	0.023	50,000	168	5,250.00	0.023
TR		BILL		09/23/21	0.023	50,000	168	5,250.00	0.023
TR		BILL		09/23/21	0.023	50,000	168	5,250.00	0.023
TR		BILL		09/23/21	0.023	50,000	168	5,250.00	0.023
TR		BILL		09/23/21	0.023	50,000	168	5,250.00	0.023
TR		BILL		09/23/21	0.025	50,000	169	5,868.06	0.025
TR		BILL		09/23/21	0.025	50,000	169	5,868.06	0.025
TR		BILL		09/23/21	0.025	50,000	169	5,868.06	0.025
TR		BILL		09/23/21	0.025	50,000	169	5,868.06	0.025
TR		BILL		09/23/21	0.025	50,000	169	5,868.06	0.025
TR		BILL		09/23/21	0.025	50,000	169	5,868.06	0.025
TR		BILL		09/23/21	0.025	50,000	170	5,902.78	0.025
TR		BILL		09/23/21	0.025	50,000	170	5,902.78	0.025
TR		BILL		09/23/21	0.025	50,000	170	5,902.78	0.025
TR		BILL		09/23/21	0.026	50,000	170	6,138.89	0.026
TR		BILL		09/23/21	0.026	50,000	170	6,138.89	0.026
TR		BILL		09/23/21	0.026	50,000	170	6,138.89	0.026
TR		BILL		09/23/21	0.030	50,000	178	7,416.67	0.030
TR		BILL		09/23/21	0.030	50,000	178	7,416.67	0.030
TR		BILL		09/23/21	0.028	50,000	181	6,913.19	0.028
TR		BILL		09/23/21	0.028	50,000	181	6,913.19	0.028
TR		BILL		09/23/21	0.028	50,000	181	7,038.89	0.028
TR		BILL		09/23/21	0.028	50,000	181	7,038.89	0.028
TR		BILL		09/23/21	0.035	50,000	182	8,847.22	0.035
TR		BILL		09/23/21	0.035	50,000	182	8,847.22	0.035
TR		BILL		09/23/21	0.036	50,000	182	8,973.61	0.036
TR		BILL		09/23/21	0.036	50,000	182	8,973.61	0.036
TR		BILL		09/23/21	0.036	50,000	182	8,973.61	0.036
TR		BILL		09/23/21	0.036	50,000	182	9,100.00	0.037
TR		BILL		09/23/21	0.036	50,000	182	9,100.00	0.037
YCD		LLOYDS	0.170	09/23/21	0.170	50,000	209	49,347.22	0.172
YCD		LLOYDS	0.170	09/23/21	0.170	50,000	209	49,347.22	0.172

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>
09/23/21	PURCHASES								
	CP	BNP NY		09/24/21	0.060	50,000			
	CP	BNP NY		09/24/21	0.060	50,000			
	CP	BNP NY		09/24/21	0.060	50,000			
	CP	BNP NY		09/24/21	0.060	50,000			
	CP	CR AG NY		09/27/21	0.050	50,000			
	CP	CR AG NY		09/27/21	0.050	50,000			
	CP	TOYOTA		12/01/21	0.100	50,000			
	CP	TOYOTA		12/01/21	0.100	50,000			
	CP	ATLANTIC		02/28/22	0.130	50,000			
	CP	SOC GEN NY		03/14/22	0.140	50,000			
	CP	SOC GEN NY		03/14/22	0.140	50,000			
	CP	SCOTIA NY		04/27/22	0.140	50,000			
	CP	SCOTIA NY		04/27/22	0.140	50,000			
	DN	IBRD		03/02/22	0.045	50,000			
	DN	IBRD		03/02/22	0.045	50,000			
	DN	FHLB		05/02/22	0.040	50,000			
	DN	FHLB		05/02/22	0.040	50,000			
	TR	NOTE	0.125	08/31/23	0.220	50,000			
	TR	NOTE	0.125	08/31/23	0.220	50,000			
	TR	NOTE	0.125	08/31/23	0.220	50,000			
	TR	NOTE	0.125	08/31/23	0.220	50,000			
	TR	NOTE	0.125	08/31/23	0.220	50,000			
	TR	NOTE	0.125	08/31/23	0.220	50,000			
	TR	NOTE	0.125	10/15/23	0.239	50,000			
	TR	NOTE	0.125	10/15/23	0.239	50,000			
	TR	NOTE	0.125	10/15/23	0.239	50,000			
	TR	NOTE	0.125	10/15/23	0.239	50,000			
	TR	NOTE	0.125	10/15/23	0.239	50,000			
	TR	NOTE	0.125	10/15/23	0.239	50,000			
	TR	NOTE	0.375	08/15/24	0.438	50,000			
	TR	NOTE	0.375	08/15/24	0.438	50,000			
	TR	NOTE	0.375	08/15/24	0.438	50,000			
	TR	NOTE	0.375	08/15/24	0.438	50,000			
	TR	NOTE	0.375	08/15/24	0.438	50,000			
	TR	NOTE	0.375	08/15/24	0.438	50,000			
	TR	NOTE	0.375	08/15/24	0.438	50,000			
	TR	NOTE	0.375	08/15/24	0.438	50,000			
	TR	NOTE	0.375	09/15/24	0.506	50,000			
	TR	NOTE	0.375	09/15/24	0.506	50,000			
	TR	NOTE	0.375	09/15/24	0.506	50,000			
	TR	NOTE	0.375	09/15/24	0.506	50,000			
	TR	NOTE	0.375	09/15/24	0.509	50,000			
	TR	NOTE	0.375	09/15/24	0.509	50,000			
	TR	NOTE	0.375	09/15/24	0.509	50,000			
	TR	NOTE	0.375	09/15/24	0.509	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>
09/23/21 PURCHASES (Continued)									
	TR	NOTE	0.375	09/15/24	0.509	50,000			
	TR	NOTE	0.375	09/15/24	0.509	50,000			
	YCD	SUMI TRUST	0.070	10/25/21	0.070	50,000			
	YCD	SUMI TRUST	0.070	10/25/21	0.070	50,000			
	YCD	MONTREAL	0.070	11/23/21	0.070	50,000			
	YCD	MONTREAL	0.070	11/23/21	0.070	50,000			
	YCD	LLOYDS	0.140	05/02/22	0.140	50,000			
	YCD	LLOYDS	0.140	05/02/22	0.140	50,000			
	YCD	RB CANADA	0.160	06/01/22	0.160	50,000			
	YCD	RB CANADA	0.160	06/01/22	0.160	50,000			
09/24/21 SALES									
	TR	BILL		02/24/22	0.035	50,000	185	16,034.72	0.063
	TR	BILL		02/24/22	0.035	50,000	185	16,034.72	0.063
	TR	BILL		02/24/22	0.035	50,000	185	16,034.72	0.063
	TR	BILL		02/24/22	0.035	50,000	185	17,208.33	0.068
	TR	BILL		02/24/22	0.035	50,000	185	17,208.33	0.068
	TR	BILL		02/24/22	0.035	50,000	185	17,208.33	0.068
	TR	BILL		02/24/22	0.035	50,000	186	19,635.42	0.077
	TR	BILL		02/24/22	0.035	50,000	186	19,635.42	0.077
09/24/21 REDEMPTIONS									
	CD	MUFG UNION	0.070	09/24/21	0.070	50,000	123	11,958.33	0.071
	CD	MUFG UNION	0.070	09/24/21	0.070	50,000	123	11,958.33	0.071
	CD	BOWEST	0.160	09/24/21	0.160	50,000	149	33,111.11	0.162
	CD	BOWEST	0.160	09/24/21	0.160	50,000	149	33,111.11	0.162
	CP	BNP NY		09/24/21	0.060	50,000	1	83.33	0.061
	CP	BNP NY		09/24/21	0.060	50,000	1	83.33	0.061
	CP	BNP NY		09/24/21	0.060	50,000	1	83.33	0.061
	CP	BNP NY		09/24/21	0.060	50,000	1	83.33	0.061
	CP	CR AG NY		09/24/21	0.080	50,000	38	4,222.22	0.081
	CP	CR AG NY		09/24/21	0.080	50,000	38	4,222.22	0.081
	CP	SOC GEN NY		09/24/21	0.130	50,000	129	23,291.67	0.132
	CP	SOC GEN NY		09/24/21	0.130	50,000	129	23,291.67	0.132
	CP	CAFCO		09/24/21	0.150	50,000	162	33,750.00	0.152
	CP	OLD LINE		09/24/21	0.170	50,000	185	43,680.56	0.173
	CP	OLD LINE		09/24/21	0.170	50,000	185	43,680.56	0.173
	DN	FHLB		09/24/21	0.040	50,000	65	3,611.11	0.041
	DN	FHLB		09/24/21	0.040	50,000	65	3,611.11	0.041
	DN	FHLB		09/24/21	0.040	50,000	84	4,666.67	0.041
	DN	FHLB		09/24/21	0.040	50,000	84	4,666.67	0.041
	DN	FHLB		09/24/21	0.048	50,000	91	6,066.67	0.049
	DN	FHLB		09/24/21	0.048	50,000	91	6,066.67	0.049
	DN	FHLB		09/24/21	0.025	50,000	99	3,437.50	0.025
	DN	FHLB		09/24/21	0.025	50,000	99	3,437.50	0.025

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>
09/24/21 REDEMPTIONS (Continued)									
	DN	FHLB		09/24/21	0.020	50,000	100	2,777.78	0.020
	DN	FHLB		09/24/21	0.020	50,000	100	2,777.78	0.020
	DN	FHLB		09/24/21	0.045	50,000	182	11,375.00	0.046
	DN	FHLB		09/24/21	0.045	50,000	182	11,375.00	0.046
	DN	IBRD		09/24/21	0.055	50,000	190	14,513.89	0.056
	DN	IBRD		09/24/21	0.055	50,000	190	14,513.89	0.056
	DN	IBRD		09/24/21	0.055	50,000	190	14,513.89	0.056
	DN	IBRD		09/24/21	0.055	50,000	190	14,513.89	0.056
	YCD	CR AG CIB	0.080	09/24/21	0.080	50,000	30	3,333.33	0.081
	YCD	CR AG CIB	0.080	09/24/21	0.080	50,000	30	3,333.33	0.081
	YCD	DNB	0.060	09/24/21	0.060	50,000	37	3,083.33	0.061
	YCD	DNB	0.060	09/24/21	0.060	50,000	37	3,083.33	0.061
	YCD	MUFG BK	0.060	09/24/21	0.060	50,000	37	3,083.33	0.061
	YCD	MUFG BK	0.060	09/24/21	0.060	50,000	37	3,083.33	0.061
	YCD	NORINCHUK	0.110	09/24/21	0.110	50,000	92	14,055.56	0.112
	YCD	NORINCHUK	0.110	09/24/21	0.110	50,000	92	14,055.56	0.112
	YCD	SUMITOMO	0.050	09/24/21	0.050	50,000	101	7,013.89	0.051
	YCD	SUMITOMO	0.050	09/24/21	0.050	50,000	101	7,013.89	0.051
	YCD	MIZUHO	0.150	09/24/21	0.150	50,000	136	28,333.33	0.152
	YCD	MIZUHO	0.150	09/24/21	0.150	50,000	136	28,333.33	0.152
	YCD	NATIXIS	0.160	09/24/21	0.160	50,000	163	36,222.22	0.162
	YCD	NATIXIS	0.160	09/24/21	0.160	50,000	163	36,222.22	0.162
	YCD	BARCLAYS	0.210	09/24/21	0.210	50,000	184	53,666.67	0.213
	YCD	BARCLAYS	0.210	09/24/21	0.210	50,000	184	53,666.67	0.213
	YCD	FORTIS	0.170	09/24/21	0.170	50,000	185	43,680.56	0.172
	YCD	FORTIS	0.170	09/24/21	0.170	50,000	185	43,680.56	0.172
09/24/21 NO PURCHASES									
09/27/21 REDEMPTIONS									
	CD	BOWEST	0.060	09/27/21	0.060	50,000	7	583.33	0.061
	CD	BOWEST	0.060	09/27/21	0.060	50,000	7	583.33	0.061
	CP	CR AG NY		09/27/21	0.050	50,000	4	277.78	0.051
	CP	CR AG NY		09/27/21	0.050	50,000	4	277.78	0.051
	DN	FHLB		09/27/21	0.020	50,000	102	2,833.33	0.020
	DN	FHLB		09/27/21	0.020	50,000	102	2,833.33	0.020
	DN	FHLB		09/27/21	0.025	50,000	102	3,541.67	0.025
	DN	FHLB		09/27/21	0.025	50,000	102	3,541.67	0.025
	YCD	KBC	0.070	09/27/21	0.070	50,000	35	3,402.78	0.071
	YCD	KBC	0.070	09/27/21	0.070	50,000	35	3,402.78	0.071
	YCD	SE BANKEN	0.070	09/27/21	0.070	50,000	109	10,597.22	0.071
	YCD	SE BANKEN	0.070	09/27/21	0.070	50,000	109	10,597.22	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>
09/27/21 PURCHASES									
	DN	IBRD		07/01/22	0.040	50,000			
	DN	IBRD		07/01/22	0.040	50,000			
09/28/21 REDEMPTIONS									
	CP	CR AG NY		09/28/21	0.130	50,000	140	25,277.78	0.132
	CP	CR AG NY		09/28/21	0.130	50,000	140	25,277.78	0.132
	CP	CGMI		09/28/21	0.140	50,000	155	30,138.89	0.142
	CP	CGMI		09/28/21	0.140	50,000	155	30,138.89	0.142
	CP	RBC NY		09/28/21	0.140	50,000	216	42,000.00	0.142
	CP	RBC NY		09/28/21	0.140	50,000	216	42,000.00	0.142
	DEB	FHLB	0.040	09/28/21	0.040	50,000	186	10,111.11	0.040
	DEB	FHLB	0.040	09/28/21	0.040	50,000	186	10,111.11	0.040
	DN	FHLB		09/28/21	0.115	50,000	343	54,784.72	0.117
	DN	FHLB		09/28/21	0.115	50,000	343	54,784.72	0.117
	TR	BILL		09/28/21	0.015	50,000	104	2,166.67	0.015
	TR	BILL		09/28/21	0.015	50,000	104	2,166.67	0.015
	TR	BILL		09/28/21	0.015	50,000	104	2,166.67	0.015
	TR	BILL		09/28/21	0.015	50,000	104	2,166.67	0.015
	TR	BILL		09/28/21	0.018	50,000	104	2,600.00	0.018
	TR	BILL		09/28/21	0.018	50,000	104	2,600.00	0.018
	TR	BILL		09/28/21	0.018	50,000	104	2,600.00	0.018
	TR	BILL		09/28/21	0.018	50,000	104	2,600.00	0.018
	TR	BILL		09/28/21	0.020	50,000	109	3,027.78	0.020
	TR	BILL		09/28/21	0.020	50,000	109	3,027.78	0.020
	TR	BILL		09/28/21	0.020	50,000	109	3,027.78	0.020
	TR	BILL		09/28/21	0.020	50,000	109	3,027.78	0.020
	TR	BILL		09/28/21	0.020	50,000	109	3,027.78	0.020
	TR	BILL		09/28/21	0.020	50,000	109	3,027.78	0.020
	TR	BILL		09/28/21	0.020	50,000	109	3,027.78	0.020
	TR	BILL		09/28/21	0.020	50,000	109	3,027.78	0.020
	TR	BILL		09/28/21	0.020	50,000	109	3,027.78	0.020
	TR	BILL		09/28/21	0.020	50,000	109	3,027.78	0.020
	TR	BILL		09/28/21	0.018	50,000	110	2,673.61	0.018
	TR	BILL		09/28/21	0.018	50,000	110	2,673.61	0.018
	TR	BILL		09/28/21	0.018	50,000	110	2,673.61	0.018
	TR	BILL		09/28/21	0.018	50,000	110	2,673.61	0.018
	TR	BILL		09/28/21	0.019	50,000	110	2,902.78	0.019
	TR	BILL		09/28/21	0.019	50,000	110	2,902.78	0.019
	TR	BILL		09/28/21	0.019	50,000	110	2,902.78	0.019
	TR	BILL		09/28/21	0.019	50,000	110	2,902.78	0.019
	TR	BILL		09/28/21	0.020	50,000	117	3,250.00	0.020
	TR	BILL		09/28/21	0.020	50,000	117	3,250.00	0.020
	TR	BILL		09/28/21	0.020	50,000	117	3,250.00	0.020

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>
09/28/21 REDEMPTIONS (Continued)									
	TR	BILL		09/28/21	0.020	50,000	117	3,250.00	0.020
	TR	BILL		09/28/21	0.020	50,000	117	3,250.00	0.020
	TR	BILL		09/28/21	0.020	50,000	117	3,250.00	0.020
	TR	BILL		09/28/21	0.018	50,000	119	2,892.36	0.018
	TR	BILL		09/28/21	0.018	50,000	119	2,892.36	0.018
	TR	BILL		09/28/21	0.018	50,000	119	2,892.36	0.018
	TR	BILL		09/28/21	0.020	50,000	119	3,305.56	0.020
	TR	BILL		09/28/21	0.020	50,000	119	3,305.56	0.020
	TR	BILL		09/28/21	0.020	50,000	119	3,305.56	0.020
	TR	BILL		09/28/21	0.020	50,000	119	3,305.56	0.020
	TR	BILL		09/28/21	0.020	50,000	119	3,305.56	0.020
	TR	BILL		09/28/21	0.020	50,000	119	3,305.56	0.020
09/28/21 PURCHASES									
	CP	BNP NY		09/30/21	0.060	50,000			
	CP	BNP NY		09/30/21	0.060	50,000			
	CP	VERSAILLES		03/02/22	0.110	50,000			
	CP	NATIXIS NY		03/28/22	0.110	50,000			
	CP	NATIXIS NY		03/28/22	0.110	50,000			
	CP	CGMI		06/01/22	0.160	50,000			
	DN	IBRD		06/01/22	0.040	50,000			
	DN	IBRD		06/01/22	0.040	50,000			
	DN	IBRD		06/01/22	0.040	50,000			
	DN	IBRD		06/01/22	0.040	50,000			
	TR	BILL		09/08/22	0.073	50,000			
	TR	BILL		09/08/22	0.073	50,000			
	TR	BILL		09/08/22	0.073	50,000			
	TR	BILL		09/08/22	0.073	50,000			
	TR	BILL		09/08/22	0.073	50,000			
	TR	NOTE	0.375	09/15/24	0.552	50,000			
	TR	NOTE	0.375	09/15/24	0.552	50,000			
	TR	NOTE	0.375	09/15/24	0.552	50,000			
	TR	NOTE	0.375	09/15/24	0.552	50,000			
	TR	NOTE	0.375	09/15/24	0.552	50,000			
	TR	NOTE	0.375	09/15/24	0.552	50,000			
	YCD	NORINCHUK	0.050	10/25/21	0.050	50,000			
	YCD	NORINCHUK	0.050	10/25/21	0.050	50,000			
	YCD	MUFG BK	0.060	11/05/21	0.060	50,000			
	YCD	MUFG BK	0.060	11/05/21	0.060	50,000			
	YCD	NORDEA ABP	0.070	12/29/21	0.070	50,000			
	YCD	NORDEA ABP	0.070	12/29/21	0.070	50,000			
	YCD	RABOBANK	0.130	04/01/22	0.130	50,000			
	YCD	RABOBANK	0.130	04/01/22	0.130	50,000			
	YCD	TORONTO	0.170	07/01/22	0.170	50,000			
	YCD	TORONTO	0.170	07/01/22	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>
09/29/21 NO REDEMPTIONS									
09/29/21 PURCHASES									
	CD	BOWEST	0.070	10/25/21	0.070	50,000			
	CD	BOWEST	0.070	10/25/21	0.070	50,000			
	CP	RBC NY		06/01/22	0.150	50,000			
	CP	RBC NY		06/01/22	0.150	50,000			
	DEB	FFCB	0.170	05/15/23	0.220	50,000			
	DEB	FFCB	0.170	05/15/23	0.220	50,000			
	DN	FHLB		12/29/21	0.035	50,000			
	DN	FHLB		12/29/21	0.035	50,000			
	DN	FHLB		03/30/22	0.043	50,000			
	YCD	SOC GEN	0.110	02/28/22	0.110	50,000			
	YCD	SOC GEN	0.110	02/28/22	0.110	50,000			
09/30/21 REDEMPTIONS									
	CP	BNP NY		09/30/21	0.060	50,000	2	166.67	0.061
	CP	BNP NY		09/30/21	0.060	50,000	2	166.67	0.061
	TR	BILL		09/30/21	0.015	50,000	111	2,312.50	0.015
	TR	BILL		09/30/21	0.015	50,000	111	2,312.50	0.015
	TR	BILL		09/30/21	0.015	50,000	111	2,312.50	0.015
	TR	BILL		09/30/21	0.015	50,000	111	2,312.50	0.015
	TR	BILL		09/30/21	0.011	50,000	141	2,154.17	0.011
	TR	BILL		09/30/21	0.011	50,000	141	2,154.17	0.011
	TR	BILL		09/30/21	0.011	50,000	141	2,154.17	0.011
	TR	BILL		09/30/21	0.016	50,000	142	3,155.56	0.016
	TR	BILL		09/30/21	0.016	50,000	142	3,155.56	0.016
	TR	BILL		09/30/21	0.016	50,000	142	3,155.56	0.016
	TR	BILL		09/30/21	0.018	50,000	142	3,451.39	0.018
	TR	BILL		09/30/21	0.018	50,000	142	3,451.39	0.018
	TR	BILL		09/30/21	0.018	50,000	142	3,451.39	0.018
	TR	NOTE	1.500	09/30/21	1.631	50,000	678	1,510,534.06	1.635
	TR	NOTE	1.500	09/30/21	1.631	50,000	678	1,510,534.06	1.635
	TR	NOTE	1.500	09/30/21	1.613	50,000	679	1,496,958.24	1.617
	TR	NOTE	1.500	09/30/21	1.613	50,000	679	1,496,958.24	1.617
	TR	NOTE	1.500	09/30/21	1.670	50,000	700	1,596,631.66	1.675
	TR	NOTE	1.500	09/30/21	1.670	50,000	700	1,596,631.66	1.675
	TR	NOTE	1.500	09/30/21	1.670	50,000	700	1,596,631.66	1.675
	TR	NOTE	1.500	09/30/21	1.658	50,000	701	1,586,962.09	1.662
	TR	NOTE	1.500	09/30/21	1.658	50,000	701	1,586,962.09	1.662
	TR	NOTE	1.500	09/30/21	1.658	50,000	701	1,586,962.09	1.662
	TR	NOTE	1.500	09/30/21	1.676	50,000	703	1,608,638.57	1.681
	TR	NOTE	1.500	09/30/21	1.676	50,000	703	1,608,638.57	1.681
	TR	NOTE	1.500	09/30/21	1.676	50,000	703	1,608,638.57	1.681
	TR	NOTE	1.500	09/30/21	1.611	50,000	706	1,554,239.24	1.615
	TR	NOTE	1.500	09/30/21	1.611	50,000	706	1,554,239.24	1.615

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>
09/30/21 REDEMPTIONS (Continued)									
	TR	NOTE	1.500	09/30/21	1.601	50,000	707	1,546,522.79	1.604
	TR	NOTE	1.500	09/30/21	1.601	50,000	707	1,546,522.79	1.604
	TR	NOTE	1.500	09/30/21	1.596	50,000	714	1,556,960.80	1.599
	TR	NOTE	1.500	09/30/21	1.596	50,000	714	1,556,960.80	1.599
	TR	NOTE	1.500	09/30/21	1.596	50,000	714	1,556,960.80	1.599
	TR	NOTE	1.500	09/30/21	1.596	50,000	714	1,556,960.80	1.599
	TR	NOTE	1.500	09/30/21	1.600	50,000	715	1,562,916.23	1.603
	TR	NOTE	1.500	09/30/21	1.600	50,000	715	1,562,916.23	1.603
	TR	NOTE	1.500	09/30/21	1.600	50,000	715	1,562,916.23	1.603
	TR	NOTE	1.500	09/30/21	1.600	50,000	715	1,562,916.23	1.603
09/30/21 PURCHASES									
	CP	APPLE		01/24/22	0.050	50,000			
	CP	PROCTER		01/24/22	0.050	50,000			
	DN	FHLB		02/25/22	0.035	50,000			
	DN	FHLB		03/21/22	0.040	50,000			
	DN	FHLB		03/21/22	0.040	50,000			
	DN	FHLB		04/27/22	0.045	50,000			
	DN	FHLB		04/27/22	0.045	50,000			
	TR	BILL		09/08/22	0.070	50,000			
	TR	BILL		09/08/22	0.070	50,000			
	TR	NOTE	0.250	09/30/23	0.291	50,000			
	TR	NOTE	0.250	09/30/23	0.291	50,000			
	TR	NOTE	0.250	09/30/23	0.291	50,000			
	TR	NOTE	0.250	09/30/23	0.291	50,000			
	TR	NOTE	0.250	09/30/23	0.291	50,000			
	TR	NOTE	0.250	09/30/23	0.291	50,000			
	TR	NOTE	0.250	09/30/23	0.291	50,000			
	TR	NOTE	0.250	09/30/23	0.291	50,000			
	TR	NOTE	0.250	09/30/23	0.293	50,000			
	TR	NOTE	0.250	09/30/23	0.293	50,000			
	TR	NOTE	0.250	09/30/23	0.293	50,000			
	TR	NOTE	0.250	09/30/23	0.293	50,000			

FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB CL	Callable Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD), Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security “SWAP” transactions
<u>i/</u>	Buy back agreement
RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

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

TIME DEPOSITS

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

TIME DEPOSITS

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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
REDDING				
Cornerstone Community Bank	04/21/21	0.090	9,000,000.00	10/20/21
Cornerstone Community Bank	08/13/21	0.080	8,500,000.00	02/11/22
REDWOOD CITY				
Provident Credit Union	07/08/21	0.090	20,000,000.00	10/07/21
Provident Credit Union	05/13/21	0.050	20,000,000.00	10/14/21
Provident Credit Union	07/15/21	0.100	20,000,000.00	10/14/21
Provident Credit Union	08/13/21	0.100	20,000,000.00	11/12/21
Provident Credit Union	08/26/21	0.100	20,000,000.00	11/18/21
Provident Credit Union	09/03/21	0.090	20,000,000.00	12/03/21
Provident Credit Union	09/08/21	0.090	20,000,000.00	12/08/21
Provident Credit Union	09/17/21	0.090	20,000,000.00	03/18/22
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	06/09/21	0.080	75,000,000.00	12/08/21
Golden 1 Credit Union	09/16/21	0.090	75,000,000.00	12/16/21
SAN DIEGO				
Axos Bank	07/14/21	0.090	50,000,000.00	10/13/21
Axos Bank	07/21/21	0.090	25,000,000.00	10/20/21
Axos Bank	09/01/21	0.090	25,000,000.00	12/01/21
Axos Bank	09/15/21	0.090	100,000,000.00	12/15/21
Bank of Southern California, N.A.	07/21/21	0.100	5,000,000.00	10/20/21
California Coast Credit Union	08/18/21	0.100	1,000,000.00	02/16/22
California Credit Union	09/24/21	0.100	5,000,000.00	12/17/21
SAN FRANCISCO				
Bank of San Francisco	06/11/21	0.080	10,000,000.00	12/10/21
Bank of San Francisco	09/24/21	0.090	10,000,000.00	03/25/22
Mission National Bank	07/07/21	0.100	15,000,000.00	10/06/21
Mission National Bank	07/22/21	0.110	5,000,000.00	10/21/21
Mission National Bank	09/08/21	0.100	3,500,000.00	12/08/21
SAN JOSE				
Meriwest Credit Union	04/15/21	0.090	10,000,000.00	10/14/21

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
SAN JOSE (Conitued)				
Technology Credit Union	05/06/21	0.070	50,000,000.00	11/04/21
Technology Credit Union	06/03/21	0.060	50,000,000.00	12/02/21
Technology Credit Union	08/19/21	0.060	50,000,000.00	02/17/22
Technology Credit Union	09/02/21	0.060	50,000,000.00	03/03/22
SANTA ROSA				
Poppy Bank	05/20/21	0.070	30,000,000.00	11/18/21
Poppy Bank	06/02/21	0.070	50,000,000.00	12/01/21
Poppy Bank	06/09/21	0.080	72,000,000.00	12/08/21
Poppy Bank	09/10/21	0.090	23,000,000.00	03/11/22
SUN VALLEY				
Mission Valley Bank	05/05/21	0.080	10,000,000.00	11/03/21
VACAVILLE				
Travis Credit Union	04/15/21	0.080	50,000,000.00	10/14/21
Travis Credit Union	05/14/21	0.080	50,000,000.00	11/12/21
Travis Credit Union	05/19/21	0.070	25,000,000.00	11/17/21
WALNUT CREEK				
Mechanics Bank	09/02/21	0.110	1,000,000.00	03/03/22
WATSONVILLE				
Santa Cruz County Bank	07/09/21	0.090	10,000,000.00	01/07/22
Santa Cruz County Bank	08/12/21	0.100	10,000,000.00	02/10/22
TOTAL TIME DEPOSITS SEPTEMBER 2021			3,911,500,000.00	

BANK DEMAND DEPOSITS

SEPTEMBER 2021

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,590,047	\$ 510,000	\$ 5,386,098
2	1,682,211	800,000	5,488,451
3	1,622,511	980,000	5,154,889
4	1,622,511	980,000	5,154,889
5	1,622,511	980,000	5,154,889
6	1,622,511	980,000	5,154,889
7	1,644,692	930,000	4,653,982
8	1,597,183	780,000	4,243,365
9	1,623,758	780,000	4,877,410
10	1,631,307	780,000	9,367,073
11	1,631,307	780,000	9,367,073
12	1,631,307	780,000	9,367,073
13	1,590,219	405,000	6,387,750
14	1,653,784	605,000	4,705,810
15	1,665,553	785,000	4,893,333
16	1,605,369	845,000	5,907,984
17	1,633,925	845,000	6,210,556
18	1,633,925	845,000	6,210,556
19	1,633,925	845,000	6,210,556
20	1,645,747	835,000	5,804,804
21	1,628,249	825,000	4,839,371
22	1,642,827	930,000	6,389,614
23	1,612,923	850,000	6,850,720
24	1,623,049	960,000	7,077,789
25	1,623,049	960,000	7,077,789
26	1,623,049	960,000	7,077,789
27	1,685,050	700,000	6,893,258
28	1,600,824	775,000	6,622,028
29	1,628,193	680,000	6,784,668
30	1,640,301	795,000	6,740,451

AVERAGE DOLLAR DAYS

\$1,629,727 a/

\$816,833 b/

a/ The prescribed bank balance for September was \$1,666,113. This consisted of \$1,557,438 in compensating balances for services, balances for uncollected funds of \$109,694 and a deduction of \$1019 for September 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**

1867

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on September 15, 2021, has determined and designated the amount of money available for deposit and investment as of September 8, 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 \$ 1,557,000,000

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)	9/13/2021	9/17/2021	\$ 922,400,000	\$ (10,137,600,000)	\$ 3,796,500,000	\$ (6,341,100,000)
(2)	9/20/2021	9/24/2021	\$ (800,900,000)	\$ (10,938,500,000)	\$ 3,796,500,000	\$ (7,142,000,000)
(3)	9/27/2021	10/1/2021	\$ (10,186,400,000)	\$ (21,124,900,000)	\$ 3,796,500,000	\$ (17,328,400,000)
(4)	10/4/2021	10/8/2021	\$ (1,416,100,000)	\$ (22,541,000,000)	\$ 3,796,500,000	\$ (18,744,500,000)
(5)	10/11/2021	10/15/2021	\$ (862,500,000)	\$ (23,403,500,000)	\$ 3,796,500,000	\$ (19,607,000,000)
(6)	10/18/2021	10/22/2021	\$ (42,500,000)	\$ (23,446,000,000)	\$ 3,796,500,000	\$ (19,649,500,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 1,557,000,000.

Dated: September 15, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
