

MONTHLY TRANSACTIONS REPORT - MAY 2019

Transaction Date	Purchase/ Sale	Par Amount	Security Type	Security Name	Maturity Date	Yield
05/01/19	Purchase	\$ 2,050,000.00	GA	FHLMC	10/22/21	2.580
05/01/19	Purchase	\$ 10,000,000.00	YCD	KOREA DEVELOPMENT BK NY	04/29/20	2.610
05/02/19	Purchase	\$ 10,000,000.00	GA	FFCB	04/30/21	2.500
05/02/19	Purchase	\$ 5,830,000.00	GA	FHLB	01/29/21	2.540
05/02/19	Purchase	\$ 10,000,000.00	YCD	ROYAL BANK OF CANADA NY	05/01/20	2.580
05/03/19	Purchase	\$ 10,000,000.00	CP	TOYOTA MOTOR CREDIT CORP	05/13/19	2.390
05/03/19	Purchase	\$ 10,000,000.00	YCD	NATL BANK OF KUWAIT NY	05/01/20	2.790
05/03/19	Purchase	\$ 3,235,000.00	GA	FFCB	10/26/20	2.506
05/06/19	Purchase	\$ 10,000,000.00	YCD	NATL BANK OF KUWAIT NY	05/01/20	2.790
05/09/19	Purchase	\$ 10,000,000.00	CP	CREDIT SUISSE NEW YORK	01/28/20	2.510
05/13/19	Purchase	\$ 1,768,000.00	MTN	AMERICAN HONDA FINANCE	11/13/19	2.527
05/16/19	Purchase	\$ 10,000,000.00	GA	FHLB	04/16/21	2.600
05/16/19	Purchase	\$ 10,000,000.00	GA	FHLB	11/16/20	2.500
05/16/19	Purchase	\$ 2,000,000.00	MTN	BANK OF NY MELLON CORP	05/03/21	2.555
05/17/19	Purchase	\$ 519,000.00	MTN	APPLE INC	05/06/20	2.448
05/17/19	Purchase	\$ 6,380,000.00	MTN	AUST & NZ BANKING GRP NY	11/09/20	2.540
05/17/19	Purchase	\$ 5,000,000.00	GA	FFCB	05/14/21	2.461
05/20/19	Purchase	\$ 10,000,000.00	MTN	BANK OF NY MELLON CORP	04/15/21	2.581
05/20/19	Purchase	\$ 10,000,000.00	YCD	NATL BANK OF KUWAIT NY	05/19/20	2.700
05/20/19	Purchase	\$ 8,000,000.00	CP	GREAT-WEST LIFE & ANNUITY	06/21/19	2.495
05/21/19	Purchase	\$ 10,000,000.00	MTN	BANK OF NY MELLON CORP	04/15/21	2.580
05/21/19	Purchase	\$ 10,000,000.00	CP	MUFG BANK LTD NY	02/03/20	2.530
05/22/19	Purchase	\$ 5,000,000.00	MTN	TOYOTA MOTOR CREDIT CORP	04/08/21	2.438
05/23/19	Purchase	\$ 20,000,000.00	GA	FHLMC	11/23/20	2.500
05/23/19	Purchase	\$ 5,000,000.00	GA	FHLB	11/23/20	2.450
05/24/19	Purchase	\$ 15,000,000.00	GA	FFCB	08/23/21	2.482
05/28/19	Purchase	\$ 6,900,000.00	GA	FHLMC	05/27/21	2.500
05/28/19	Purchase	\$ 10,000,000.00	GA	FHLB	05/28/20	2.486
05/28/19	Purchase	\$ 20,000,000.00	CP	MUFG BANK LTD NY	02/03/20	2.520
05/29/19	Purchase	\$ 1,000,000.00	MTN	PNC BANK NA	11/05/20	2.565
05/29/19	Purchase	\$ 35,000,000.00	CP	MUFG BANK LTD NY	02/03/20	2.520
05/29/19	Purchase	\$ 20,000,000.00	YCD	NATL BANK OF KUWAIT NY	05/07/20	2.670
05/30/19	Purchase	\$ 10,000,000.00	CP	MUFG BANK LTD NY	02/24/20	2.510
05/30/19	Purchase	\$ 10,000,000.00	YCD	BANCO ESTADO CHILE NY	05/29/20	2.500