

MONTHLY TRANSACTIONS REPORT - JANUARY 2019

Transaction Date	Purchase/ Sale	Par Amount	Security Type	Security Name	Maturity Date	Yield
01/02/19	Purchase	10,000,000.00	YCD	KOOKMIN BANK NEW YORK	07/19/19	2.910
01/02/19	Purchase	10,000,000.00	YCD	TORONTO DOMINION BANK NY	01/02/20	2.980
01/02/19	Purchase	10,000,000.00	YCD	NATL BANK OF KUWAIT NY	04/18/19	2.940
01/02/19	Purchase	20,000,000.00	CP	TOYOTA MOTOR CREDIT CORP	09/09/19	2.790
01/03/19	Purchase	15,000,000.00	CP	JP MORGAN SECURITIES LLC	09/03/19	2.920
01/03/19	Purchase	15,000,000.00	CP	JP MORGAN SECURITIES LLC	09/03/19	2.920
01/04/19	Purchase	5,000,000.00	GA	FHLB	01/02/20	2.580
01/04/19	Purchase	13,925,000.00	SUPRANATIONAL	INTL BK RECON & DEVELOP	11/22/21	2.620
01/04/19	Purchase	30,000,000.00	CP	CREDIT AGRICOLE CIB NY	01/14/19	2.390
01/07/19	Purchase	750,000.00	MUNI	SAN FRANCISCO CA BAY AREA	07/01/19	2.540
01/07/19	Purchase	15,000,000.00	MTN	MICROSOFT CORP	08/08/19	2.622
01/07/19	Purchase	3,455,000.00	MTN	WALT DISNEY COMPANY	05/30/19	2.750
01/07/19	Purchase	20,000,000.00	YCD	OVERSEA-CHINESE BK CO NY	10/11/19	2.840
01/09/19	Purchase	5,000,000.00	GA	FNMA	08/28/19	2.558
01/09/19	Purchase	10,000,000.00	YCD	OVERSEA-CHINESE BK CO NY	08/30/19	2.830
01/10/19	Purchase	10,000,000.00	YCD	TORONTO DOMINION BANK NY	08/30/19	2.790
01/10/19	Purchase	20,000,000.00	YCD	OVERSEA-CHINESE BK CO NY	08/30/19	2.820
01/11/19	Purchase	10,000,000.00	YCD	OVERSEA-CHINESE BK CO NY	01/10/20	2.910
01/11/19	Purchase	10,000,000.00	CP	TOYOTA CREDIT PUERTO RICO	09/04/19	2.770
01/14/19	Purchase	20,000,000.00	YCD	KOREA DEVELOPMENT BK NY	10/07/19	2.865
01/14/19	Purchase	1,000,000.00	MTN	CHEVRON CORP	06/24/20	2.750
01/14/19	Purchase	10,000,000.00	YCD	OVERSEA-CHINESE BK CO NY	09/23/19	2.800
01/15/19	Purchase	10,000,000.00	YCD	NATL BANK OF KUWAIT NY	08/30/19	2.960
01/15/19	Purchase	10,000,000.00	YCD	OVERSEA-CHINESE BK CO NY	09/17/19	2.800
01/16/19	Purchase	10,000,000.00	YCD	STANDARD CHARTERED BK NY	09/06/19	2.840
01/17/19	Purchase	10,000,000.00	CP	CREDIT AGRICOLE CIB NY	08/28/19	2.730
01/18/19	Purchase	10,000,000.00	YCD	NATL BANK OF KUWAIT NY	08/01/19	2.920
01/22/19	Purchase	10,000,000.00	CP	CREDIT AGRICOLE CIB NY	08/30/19	2.690
01/22/19	Purchase	10,000,000.00	YCD	BANCO ESTADO CHILE NY	08/30/19	2.750
01/23/19	Purchase	9,510,000.00	SUPRANATIONAL	INTER-AMERICAN DEVEL BANK	05/12/20	2.696
01/23/19	Purchase	5,000,000.00	SUPRANATIONAL	IFC DISCOUNT NOTE	04/23/19	2.380
01/24/19	Purchase	10,000,000.00	GA	FFCB	04/24/20	2.620
01/25/19	Purchase	10,000,000.00	SUPRANATIONAL	INTL FINANCE CORP	01/25/20	2.630
01/25/19	Purchase	15,000,000.00	YCD	OVERSEA-CHINESE BK CO NY	04/29/19	2.601
01/25/19	Purchase	10,000,000.00	GA	FHLB DISCOUNT NOTE	04/30/19	2.400
01/28/19	Purchase	15,000,000.00	TREASURY	US TREASURY BILL	02/12/19	2.292
01/29/19	Purchase	10,000,000.00	GA	FHLMC	01/29/21	2.650