

MEMORANDUM

TO: Members of the Audit Committee

FROM: Ellen Dufffle Suffy

SUBJECT: Investment Report for May 17, 2021

DATE: MAY 26, 2021

Attached please find the Corporation's Investment Report as of May 17, 2021. Funds under management totaled approximately \$5.34 billion. This report reflects routine investment activity.

Monday, May 17, 2021

Investments by Pool: Open Resolution Revenue	31/2019 1,329,800 8,390,390 8,459,957 4,888,903 3,692,839 8,027,698 - 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,3400,203 1,301,334
Investments by Pool: Copen Resolution Revenue	1,329,800 8,390,390 8,459,957 4,888,903 3,692,839 8,027,698 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Investments by Pool: Open Resolution Revenue	1,329,800 8,390,390 8,459,957 4,888,903 3,692,839 8,027,698 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Open Resolution Revenue 187,183,526 161,601,867 25,581,659 358,945,202 (171,761,676) 3.2 Project-Related GNMAs 27,543,703 27,543,703 - 27,832,399 (288,696) 2 Open Resolution DSR 218,757,681 218,757,681 - 197,182,314 21,575,367 17 Open Resolution Bond Proceeds 1,829,905,249 1,840,573,862 (10,668,613) 1,704,569,348 125,335,901 18 Open Resolution Prepayment 66,725,832 35,350,832 31,375,000 47,079,031 19,646,801 17 Debt Paydown Reserve Fund - - - - 356,196 1,155 Mitchell-Lama Prepayment 2,128,060 2,128,060 - 15,014,473 (12,886,413) - NYCHA (Stand Alone, All Funds) 40,427,294 29,824,394 10,602,900 40,025,284 402,010 3 HPD Participating Loan (Schermerhorn) 6,784,786 6,910,509 (125,724) 3,811,437 2,973,349 - HPD Grant Funds (Harp Proceeds) 4,050,942	8,390,390 8,459,957 4,888,903 3,692,839 8,027,698 - 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Open Resolution Revenue 187,183,526 161,601,867 25,581,659 358,945,202 (171,761,676) 3.2 Project-Related GNMAs 27,543,703 27,543,703 - 27,832,399 (288,696) 2 Open Resolution DSR 218,757,681 218,757,681 - 197,182,314 21,575,367 17 Open Resolution Bond Proceeds 1,829,905,249 1,840,573,862 (10,668,613) 1,704,569,348 125,335,901 18 Open Resolution Prepayment 66,725,832 35,350,832 31,375,000 47,079,031 19,646,801 17 Debt Paydown Reserve Fund - - - - 356,196 1,155 Mitchell-Lama Prepayment 2,128,060 2,128,060 - 15,014,473 (12,886,413) - NYCHA (Stand Alone, All Funds) 40,427,294 29,824,394 10,602,900 40,025,284 402,010 3 HPD Participating Loan (Schermerhorn) 6,784,786 6,910,509 (125,724) 3,811,437 2,973,349 - HPD Grant Funds (Harp Proceeds) 4,050,942	8,390,390 8,459,957 4,888,903 3,692,839 8,027,698 - 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Project-Related GMMAs 27,543,703 27,543,703 27,843,703 27,843,2039 (28,866) 7,	8,390,390 8,459,957 4,888,903 3,692,839 8,027,698 - 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Open Resolution DSR 218,757,681 218,757,681 - 197,182,314 21,575,367 71 Open Resolution Bond Proceeds 1,829,905,249 1,840,573,862 (10,668,613) 1,704,569,348 125,335,901 1,80 Open Resolution Redemption 26,277 3,131,277 (3,105,000) 14,387,244 (14,360,967) 2 Open Resolution Prepayment 66,725,832 35,350,832 31,375,000 47,079,031 19,646,801 1 Debt Paydown Reserve Fund - </td <td>8,459,957 4,888,903 3,692,839 8,027,698 - 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203</td>	8,459,957 4,888,903 3,692,839 8,027,698 - 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Open Resolution Bond Proceeds 1,829,905,249 1,840,573,862 (10,668,613) 1,704,569,348 125,335,901 1,87 Open Resolution Redemption 26,277 3,131,277 (3,105,000) 14,387,244 (14,360,967) 19,646,801 1 Open Resolution Prepayment 66,725,833 353,350,832 31,375,000 47,079,031 19,646,801 1 Non Bonded Proceeds 357,351 357,351 - 366,196 1,155 Mitchell-Lama Prepayment 2,128,060 2,128,060 - 15,014,473 (12,886,413) 7 NYCHA (Stand Alone, All Funds) 40,427,294 29,824,394 10,602,900 40,025,284 402,010 3 HDC Pass Through 4,665,614 4,379,216 286,399 4,607,237 58,377 HPD Grant Funds (Harp Proceeds) 4,060,642 4,050,942 9,700 3,986,569 74,072 Bond Proceeds, Non-OR 163,3279 161,3279 161,3279 14,688,278 (14,524,999) 6 Bond Revenue Funds, Non-OR 166,319,509 161,697,967 4,621,542 </td <td>4,888,903 3,692,839 8,027,698 - 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203</td>	4,888,903 3,692,839 8,027,698 - 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Open Resolution Redemption 26,277 3,131,277 (3,105,000) 14,387,244 (14,360,967) 7 Open Resolution Prepayment 66,725,832 35,350,832 31,375,000 47,079,031 19,646,801 11 Debt Paydown Reserve Fund - <t< td=""><td>3,692,839 8,027,698 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203</td></t<>	3,692,839 8,027,698 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Open Resolution Prepayment 66,725,832 35,350,832 31,375,000 47,079,031 19,646,801 17 Debt Paydown Reserve Fund -	8,027,698 - 351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Open Resolution Prepayment 66,725,832 35,350,832 31,375,000 47,079,031 19,646,801 17 Debt Paydown Reserve Fund -	351,882 9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Non Bonded Proceeds Mitchell-Lama Prepayment 2,128,060 2,128,039 2,106,02,237 2,108,377 2,108,349 2,109,30	9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
Mitchell-Lama Prepayment 2,128,060 2,128,060 - 15,014,473 (12,886,413) 7 NYCHA (Stand Alone, All Funds) 40,427,294 29,824,394 10,602,900 40,025,284 402,010 3 HDC Pass Through 4,665,614 4,379,216 286,399 4,607,237 58,377 HPD Participating Loan (Schermerhorn) 6,784,786 6,910,509 (125,724) 3,811,437 2,973,349 HPD Grant Funds (Harp Proceeds) 4,060,642 4,050,942 9,700 3,986,569 74,072 Bond Proceeds, Non-OR 163,279 163,279 14,688,278 (14,524,999) 6 Bond Revenue Funds, Non-OR 166,319,509 161,697,967 4,621,542 189,837,718 (23,518,209) 1 Subtotal, Bond-Related 2,555,048,803 2,496,470,940 58,577,863 2,622,322,731 (67,273,928) 2,82 Housing Impact Bonds - Borrowers Equity - - - - - - - - - - - - - - - - <	9,147,182 9,159,124 3,317,986 4,302,164 3,400,203
NYCHA (Stand Alone, All Funds) HDC Pass Through HDD Grant Funds (Schermerhorn) 6,784,786 6,794,786 6,794,786 6,794,786 HDC Pass Through HDD Grant Funds (Harp Proceeds) 4,060,642 4,050,942 9,700 3,986,569 74,072 Bond Proceeds, Non-OR 163,279 163,279 163,279 163,279 164,287,863 164,687,863 164,524,999) 165,977,863 165,977,863 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 17,273,928) 17,273,928) 18,273,928 18,273,738 18,273,928 18,273,928 18,273,928 18,273,928 18,273,738 18,273,928 18,273,928 18,273,928 18,273,738 18,273,928 18,273,928 18,273,738 18,273,928 18,273,928 18,273,738 18,273,928 18,273,928 18,273,738 18,273,928 18,273,928 18,273,738 18,273,938 18,273,938 18,273,938 18,273,938 18,274,328 18,273,938 18,274,328 18,273,938 18,274,328 18,273,938 18,274,328 18,273,938 18,274,328 18,273,938 18,274,328 18,273,938 18,274,374 18,284,337 18,274,388 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274 1	9,159,124 3,317,986 4,302,164 3,400,203
NYCHA (Stand Alone, All Funds) HDC Pass Through HDD Grant Funds (Schermerhorn) 6,784,786 6,794,786 6,794,786 6,794,786 HDC Pass Through HDD Grant Funds (Harp Proceeds) 4,060,642 4,050,942 9,700 3,986,569 74,072 Bond Proceeds, Non-OR 163,279 163,279 163,279 163,279 164,287,863 164,687,863 164,524,999) 165,977,863 165,977,863 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 167,273,928) 17,273,928) 17,273,928) 18,273,928 18,273,738 18,273,928 18,273,928 18,273,928 18,273,928 18,273,738 18,273,928 18,273,928 18,273,928 18,273,738 18,273,928 18,273,928 18,273,738 18,273,928 18,273,928 18,273,738 18,273,928 18,273,928 18,273,738 18,273,928 18,273,928 18,273,738 18,273,938 18,273,938 18,273,938 18,273,938 18,274,328 18,273,938 18,274,328 18,273,938 18,274,328 18,273,938 18,274,328 18,273,938 18,274,328 18,273,938 18,274,328 18,273,938 18,274,374 18,284,337 18,274,388 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274,374 18,274 1	3,317,986 4,302,164 3,400,203
HDC Pass Through	4,302,164 3,400,203
HPD Participating Loan (Schermerhorn) 6,784,786 6,910,509 (125,724) 3,811,437 2,973,349 7,4072 HPD Grant Funds (Harp Proceeds) 4,060,642 4,050,942 9,700 3,986,569 74,072 Bond Proceeds, Non-OR 163,379 163,279 - 14,682,778 (14,524,999) 66 Bond Revenue Funds, Non-OR 166,319,509 161,697,967 4,621,542 189,837,718 (23,518,209) 14 Subtotal, Bond-Related 2,555,048,803 2,496,470,940 58,577,863 2,622,322,731 (67,273,928) 2,82 Housing Impact Bonds - Bond Proceeds -	4,302,164 3,400,203
Bond Proceeds, Non-OR	
Bond Proceeds, Non-OR	
Bond Revenue Funds, Non-OR 166,319,509 161,697,967 4,621,542 189,837,718 (23,518,209) 142,000 143,00	
Subtotal, Bond-Related 2,555,048,803 2,496,470,940 58,577,863 2,622,322,731 (67,273,928) 2,82 Housing Impact Bonds - Bond Proceeds -	5,995,043
Housing Impact Bonds - Bond Proceeds	1,764,505
Housing Impact Bonds - Debt Service Reserve	
Housing Impact Bonds - Borrowers Equity Housing Impact Bonds - Loan Funds Housing Impact Bonds - Loan Funds Housing Impact Bonds - Loan Funds Housing Impact Bonds - Mortgage Reserve Losing Impact Bonds - Rebate Housing Impact Bonds - Rebate Housing Impact Bonds - Revenue Housing Impact Bonds - Sun Loan Proceeds T7,834,535 Subtotal, HIB Bond-Related 412,024,966 425,879,808 425,879,808 43,854,842 424,168,739 169,856,227 HPD Funds HPD Grant Funds (Section 661) 754,326,817 743,090,470 11,236,347 919,748,864 (165,422,047) 1,32 Reserves for Replacement, Escrows 397,274,522 393,056,144 4,218,377 374,138,688 23,135,833 385	-
Housing Impact Bonds - Loan Funds 379,835,710 390,907,406 (11,071,696) 235,415,796 144,419,914 Housing Impact Bonds - Mortgage Reserve 2,973,078 2,973,078 - 1,700,015 1,273,063 Housing Impact Bonds - Rebate - - - - - - Housing Impact Bonds - Redemption - <td>-</td>	-
Housing Impact Bonds - Mortgage Reserve 2,973,078 2,973,078 - 1,700,015 1,273,063 Housing Impact Bonds - Rebate - 2,973,078 - 2,973,078 - 1,700,015 1,273,063 Housing Impact Bonds - Redemption - 3,000 - 2,000 - 1,899,753 5,025,610 6,356,033 Housing Impact Bonds - Sun Loan Proceeds 11,381,643 9,481,890 1,899,753 5,025,610 6,356,033 Housing Impact Bonds - Sun Loan Proceeds 17,834,535 22,517,434 (4,682,899) - 17,834,535 Subtotal, HIB Bond-Related 412,024,966 425,879,808 (13,854,842) 242,168,739 169,856,227 HPD Funds 318,162,950 317,776,890 386,060 303,225,856 14,937,094 25 HPD Grant Funds (Section 661) 754,326,817 743,090,470 11,236,347 919,748,864 (165,422,047) 1,32 Escrows (HDC retains earnings) 85,136,129 80,163,380 4,972,749 68,086,514 17,049,615 68,086,514 17	-
Housing Impact Bonds - Mortgage Reserve 2,973,078 2,973,078 - 1,700,015 1,273,063 Housing Impact Bonds - Rebate - 2,973,078 - 2,973,078 - 1,700,015 1,273,063 Housing Impact Bonds - Redemption - 3,000 - 2,000 - 1,899,753 5,025,610 6,356,033 Housing Impact Bonds - Revenue 11,381,643 9,481,890 1,899,753 5,025,610 6,356,033 Housing Impact Bonds - Sun Loan Proceeds 17,834,535 22,517,434 (4,682,899) - 17,834,535 Subtotal, HIB Bond-Related 412,024,966 425,879,808 (13,854,842) 242,168,739 169,856,227 HPD Funds 318,162,950 317,776,890 386,060 303,225,856 14,937,094 26 HPD Grant Funds (Section 661) 754,326,817 743,090,470 11,236,347 919,748,864 (165,422,047) 1,32 Escrows (HDC retains earnings) 85,136,129 80,163,380 4,972,749 68,086,514 17,049,615 68,086,514 Reserves for Replacement, Escrows 397,274,522 393,056,144 4,218,377 374,138,688 23,135,833 386	-
Housing Impact Bonds - Rebate	-
Housing Impact Bonds - Revenue 11,381,643 9,481,890 1,899,753 5,025,610 6,356,033 17,834,535 22,517,434 (4,682,899) - 17,834,535 22,517,434 (4,682,899) - 17,834,535 22,517,434 (4,682,899) 1,899,753 5,025,610 6,356,033 22,515 22,517,434 (4,682,899) 1,899,753 5,025,610 6,356,033 22,515 22,517,434 (4,682,899) 1,899,753 242,168,739 169,856,227	_
Housing Impact Bonds - Revenue 11,381,643 9,481,890 1,899,753 5,025,610 6,356,033 Housing Impact Bonds - Sun Loan Proceeds 17,834,535 22,517,434 (4,682,899) - 17,834,535 Subtotal, HIB Bond-Related 412,024,966 425,879,808 (13,854,842) 242,168,739 169,856,227 HPD Funds 318,162,950 317,776,890 386,060 303,225,856 14,937,094 26 HPD Grant Funds (Section 661) 754,326,817 743,090,470 11,236,347 919,748,864 (165,422,047) 1,32 Escrows (HDC retains earnings) 85,136,129 80,163,380 4,972,749 68,086,514 17,049,615 66 Reserves for Replacement, Escrows 397,274,522 393,056,144 4,218,377 374,138,688 23,135,833 38	_
Housing Impact Bonds - Sun Loan Proceeds 17,834,535 22,517,434 (4,682,899) - 17,834,535 Subtotal, HIB Bond-Related 412,024,966 425,879,808 (13,854,842) 242,168,739 169,856,227 HPD Funds 318,162,950 317,776,890 386,060 303,225,856 14,937,094 26 HPD Grant Funds (Section 661) 754,326,817 743,090,470 11,236,347 919,748,864 (165,422,047) 1,32 Escrows (HDC retains earnings) 85,136,129 80,163,380 4,972,749 68,086,514 17,049,615 68 Reserves for Replacement, Escrows 397,274,522 393,056,144 4,218,377 374,138,688 23,135,833 38	_
Subtotal, HIB Bond-Related 412,024,966 425,879,808 (13,854,842) 242,168,739 169,856,227 HPD Funds 318,162,950 317,776,890 386,060 303,225,856 14,937,094 26 HPD Grant Funds (Section 661) 754,326,817 743,090,470 11,236,347 919,748,864 (165,422,047) 1,32 Escrows (HDC retains earnings) 85,136,129 80,163,380 4,972,749 68,086,514 17,049,615 68 Reserves for Replacement, Escrows 397,274,522 393,056,144 4,218,377 374,138,688 23,135,833 38	-
HPD Grant Funds (Section 661) 754,326,817 743,090,470 11,236,347 919,748,864 (165,422,047) 1,32 Escrows (HDC retains earnings) 85,136,129 80,163,380 4,972,749 68,086,514 17,049,615 68 Reserves for Replacement, Escrows 397,274,522 393,056,144 4,218,377 374,138,688 23,135,833 38	-
HPD Grant Funds (Section 661) 754,326,817 743,090,470 11,236,347 919,748,864 (165,422,047) 1,32 Escrows (HDC retains earnings) 85,136,129 80,163,380 4,972,749 68,086,514 17,049,615 68 Reserves for Replacement, Escrows 397,274,522 393,056,144 4,218,377 374,138,688 23,135,833 38	
Escrows (HDC retains earnings) 85,136,129 80,163,380 4,972,749 68,086,514 17,049,615 68,	1,683,244
Reserves for Replacement, Escrows 397,274,522 393,056,144 4,218,377 374,138,688 23,135,833 38	8,760,902
	4,901,523
Subtotal, Loan Servicing 1,554,900,417 1,534,086,884 20,813,533 1,665,199,922 (110,299,504) 2,08	1,932,561
	7,278,230
Housing Assistance Corp. 6,122,779 6,323,705 (200,926) 7,435,197 (1,312,418)	9,802,466
	4,106,497
Mitchell-Lama Claim Payment Fund	-
NYSERDA - HFA/JASA Loan Fund Proceeds 2,992,144 2,992,144 - 4,524,947 (1,532,803)	6,130,429
	8,837,976
	3,017,391
	1,741,208
	5,523,086
	6,296,221
	1,005,261
	3,376,116
	5,781,061
Corporate Services HUD Multi-Family Loan Fund 4,781,276 4,776,276 5,000 4,590,895 190,381	4,504,326
Corporate Services HPD 15 Year Reserves 2,104,421 2,104,421 - 2,091,233 13,188	1,241,054
HPDMOU 27,900 15,700 12,200 12,210	19,200
Corporate Services OPEB**** 8,435,000 8,435,000 - 8,435,000 -	8,435,000
Corporate Services NYCEEC 982,737 982,737 - 991,333 (8,596)	988,665
Corporate Services Designated and	
Restricted / Rating and Reserves ** 220,634,350 220,618,900 15,450 215,810,322 4,824,029 15	6,996,526
Subtotal, HDC Non-Bond Programs 819,330,200 816,806,697 2,523,503 824,765,044 (5,434,844) 98	- 000 465
	7,802,483
Total, All Pools 5,341,304,386 5,273,244,330 68,060,056 5,354,456,435 (13,152,049) 5,86	

^{*} This amount represents the 2nd mortgage payoffs from the Mitchell Lama closing held by HDC prior to transfer to REMIC trustee

^{** 135,000,000} Rating Agency Reserve

^{** 3,144,250 2014} B DSR

^{** 8,241,750 2018} B DSR

^{** 15,000,000} HDC Risk Sharing Reserves COOP City (139)
** 10,955,556 HDC Financial Guaranty Reserves NYCHA Tax credit (140)

^{** 8,135,200} FHA Risk Sharing Reserve (139)

^{** 25,531,087} Working Capital

^{** 8,890,867.38} Green Swap (137)

^{*** 3}M Self Insurance Reserve for Errors and Ommissions

^{*** 2,250,000} Down Payment Asistant Fund (258)

^{*****} OPEB Cash Balance 203,694.20

Monday, May 17, 2021

		5/17/2021	% of	5/3/2021	Weekly Change	10/31/2020	10/31/2020 to Now	Investment Type		
Total Investments		5,341,304,386	Securities	5,273,244,330	68,060,055.74	5,354,456,435	(13,152,049.24)	Municipal Bonds	Treasuries	
Investments by Security:		3,341,304,300	Held	3,213,244,330	00,000,000.14	3,334,430,433	(13,132,043.24)	Project-Related 3%	_ 0%	Repurchase Agreements
Repurchase Agreements		260,696,000	4.88%	227,143,000	33,553,000	167,723,000	92,973,000	GNMA	$\langle \cdot \rangle / \langle \cdot \rangle$	5% Guaranteed
Guaranteed Investment Contracts		257,018,347	4.81%	265,018,382	(8,000,035)	602,273,815	(345,255,468)	0%		Investment
Demand Deposit (Interest Bearing)		2,182,594,187	40.86%	2,069,611,097	112,983,091	2,473,024,697	(290,430,510)	Freddie Paydowns		Contracts 5%
Certificate of Deposit		304,000,000	5.69%	304,000,000	-	304,000,000	-	1.02%		3/4
Citibank Forward Purchase Agreement (NYCHA DS	SR)	29,824,394	0.56%	29,824,394	-	29,824,394	-			
Agencies		2,046,510,000	38.31%	2,060,226,000	(13,716,000.00)	1,490,602,000	555,908,000	Agencies		
Freddie Paydowns		54,734,754	1.02%	54,734,754	- 1	59,213,131	(4,478,376)	38%		Demand Deposit
Project-Related GNMA		27,543,703	0.52%	27,543,703	-	27,832,399	(288,696)	Citibank Forward		(Interest Bearing) 41%
Municipal Bonds		175,370,000	3.28%	175,370,000	-	191,550,000	(16,180,000)	Purchase		41/6
Treasuries		3,013,000	0.06%	59,773,000	(56,760,000)	8,413,000	(5,400,000)	Agreement (NYCHA DSR)	Certificate of Deposit	
Total		5,341,304,386	100.00%	5,273,244,330	68,060,056	5,354,456,435	(13,152,049)	1%	5.69%	
Diversification Details:										
Repurchase Agreements:		Amount Outstanding		Combined		Market I	Highlights	Double	a Bilandrat Malus	
Daiwa Securities		260,696,000		Weighted Avg.		SOFR	0.01	Book Value	o Market Value	2,329,639,007
		200,090,000		0.01			0.06	Market Value		2,285,662,615
Guggenheim Securities Mizuho Securities Usa, Inc.		-		0.01		1 yr Treasury 2 yr Treasury	0.06		ck Analysis	2,200,002,010
Mizurio Securities Osa, iric.	Total	260,696,000					0.10	Market Value Dn 50	Allalysis	2,368,484,717
	Total	260,696,000				3 yr Treasury 7 yr Treasury	1.29	Market Value Dn 25		2,365,028,007
Comments and Impropriate Comments		American Outstanding	0/	Materia	Interest Date					
Guaranteed Investment Contracts Bayerische Landesbank		Amount Outstanding 7.339.956	2.86%	Maturity 5/2030-5/2037	Interest Rate *5.47	10 yr Treasury SIFMA	1.63 0.07	Market Value Up 25		2,266,483,100 2,223,976,127
Rabobank International		3,870,418	1.51%	11/1/2033	*3.87	SIFIVIA	0.07	Market Value Up 50		2,223,970,127
Societe Generale GIC		95,849	0.04%	11/1/2034	3.5			Bond Proceeds Analysis		
Toronto-Dominion Bank c/o TD Security-GIC		163,279	0.04%	12/31/2021	3.023			Bollu Proceeus Allalysis		
Toronto-Dominion Bank c/o TD Security-GIC		51,213,214	19.93%	1/31/2022	2.921			Investment Type		
Toronto-Dominion Bank c/o TD Security-GIC		18,188,625	7.08%	4/1/2022	1.773					
Toronto-Dominion Bank c/o TD Security-GIC		131,734,527	51.25%	4/1/2022	1.607	700,000,000.00				
Toronto-Dominion Bank c/o TD Security-GIC		44,412,479	17.28%	10/1/2023	0.577	700,000,000.00	36%		34%	
Toronto-Dominion Bank Go TD Security-Gio	Total	257,018,347	100.00%	10/1/2023	0.577	600,000,000.00				
Note: All current agreements are Uncollateralized	Iotai	237,010,347		*Weighted Avg. for Raboban	k and Pavariacha					
*SIFMA Based Variable Rate				weighted Avg. for Raboban	k and bayensone	500,000,000.00				
SII MA Daseu Variable Rate										
Certificate of Deposit		Amount Outstanding	%	Maturity	Interest Rate	400,000,000.00				
Signature - REMIC		120,000,000	39.47%	2/11/2022	2.85					
NYCB - Hunters Point		184,000,000	60.53%	4/1/2024	3.76	300,000,000.00				
	Total	304,000,000	100.00%			200,000,000.00				11%
						200,000,000.00		6%	6%	
Demand Deposit (Interest Bearing)		Amount Outstanding	%	Interest Rate	Weighted Avg.	100,000,000.00	3%	4%		
Bridge Hampton National Bank		242,832,575	12.35%	0.40%	0.05%			0.2%		
Customer Bank		424,768,088	21.60%	0.53%	0.11%	. /				
Dime		163,942,992	8.34%	0.35%	0.03%	A	gencies Freddie K M	lunis REPO CD	GIC MM	MM - Fixed Rate
Hanover		34,527,447	1.76%	0.35%	0.01%					nate
Lakeland Bank		41,359,751	2.10%	0.40%	0.01%					
NYC Community Bank		206,426,690	10.50%	1.17%	0.12%			Bond W/A Return YTD		
Bank of the Ozarks		57,142,988	2.91%	0.10%	0.00%	3.00				
Peoples Bank		18,730,593	0.95%	0.20%	0.00%					
Signature		563,914,813	28.68%	0.38%	0.11%	2.75				
Sterling National Bank		212,508,875	10.81%	0.50%	0.05%	2.50				
US Bank		-	0.00%	0.01%	0.00%	2.28				
	Total	1,966,154,810	100.00%		0.50%		09 2.11 2.13 2.12			
Demand Demant Fined Bate Occidence		Amount Outotonding	0/-	Internet Date	18/a i mla ta ul di unu	2.05 2.0	09 2.11 2.12			
Demand Deposit - Fixed Rate Special Agreements		Amount Outstanding	% 60.60%	Interest Rate	Weighted Avg.	2.00	1.70			
NYC Community Bank***		150,833,222	69.69%	2.30%	1.60%		/	69 1.67 1.67 1.67 1.68 1.69 1.68		
Customer Bank ICS		20,000,000	9.24%	0.20%	0.02%	1.75	1.7	1.07 1.07 1.07 1.08 1.03 1.08	1.57 1.57 1.60 1.55 1.	
Flushing Commercial Bank ICS*		11,959,112	5.53%	3.00%	0.17%	1.50		1.53	1.55 1.	51 1.42 1.42 1.37 1.36
Flushing Commercial Bank ICS*		1 000 074	0.00%	0.05%	0.00%	1.50		•		1.37 1.36
Flushing Commercial Bank ICS* (HPD)		1,802,374	0.83%	0.35%	0.00%	1.25				
Flushing Commercial Bank Non-ICS **		47,267 31,707,402	0.02%	3.00%	0.00% 0.38%		, no no no no no no	. 020 020 020 020 020 020 021 021	n2 n2 n2 n2 n2 n2	022 022 022 022
Signature	Total	31,797,402 216,439,377	14.69% 100.00%	2.60%	2.17%	118/20 11/20 15/20 129/20	3/2 /2/20/20/20/20/20/3/20/21/20/	skandrandrandrandrandrandrandrandrandrandr	2/8/2012/2018/2012/2012	5/2 129/2 5/3/2 127/20
	าบเสา	410,439,3//	100.00%		2.17%	81 0. 61. 61. 11.	1, 8, 8, 2, 81, 70,	101 75 Tr. 171 Tr. 151. 1. 11. 11.	- J ₁ 3, 3/. μ	D1 3. 21

Note: Does not include DDA accounts that reconcile to zero.