

INVESTMENT TRANSACTION REPORT

November 1, 2019 - October 31, 2020

Securities Purchased

	<u>SONYMA</u>	<u>HFA</u>	<u>AHC *</u>	<u>MBBA</u>	<u>TSFC</u>	<u>TOTAL</u>
BNY Mellon	1,789,806,000	2,872,610,000	1,504,000	-	70,167,000	4,734,087,000
Citigroup Global Markets Inc.	120,262,000	101,249,000	0	-	-	221,511,000
Cantor Fitzgerald	1,013,483,000	1,442,797,000	1,574,000	-	70,053,000	2,527,907,000
Daiwa Securities America Inc.	571,104,000	814,458,000	0	-	130,267,000	1,515,829,000
Jefferies LLC	137,220,000	111,724,000	-	-	-	248,944,000
** Drexel Hamilton	-	-	-	-	-	0
** Loop Capital Markets LLC	482,678,000	1,204,560,000	567,000	-	331,239,000	2,019,044,000
Mizuho Securities USA Inc.	299,275,000	1,750,773,000	-	-	-	2,050,048,000
Morgan Stanley	663,834,000	647,814,000	687,000	-	65,128,000	1,377,463,000
RBC Capital	81,275,000	10,677,000	0	-	-	91,952,000
** Rice Financial Products Co.	757,913,000	1,273,204,000	0	-	-	2,031,117,000
** Stern Brothers	584,368,000	546,205,000	867,000	-	-	1,131,440,000
TD Securities	171,824,000	211,362,000	954,000	-	65,230,000	449,370,000
Wells Fargo Securities LLC	2,000,169,000	2,773,139,000	2,280,000	-	145,008,000	4,920,596,000
*NYS Dept. of Taxation & Finance	3,209,111	302,167,000	-	-	-	305,376,111
	8,676,420,111	14,062,739,000	8,433,000	0	877,092,000	23,624,684,111

* Investments made with NYS Dept. of Taxation & Finance are non-bond resolution funds in accounts established or managed by the Dept of Taxation & Finance on behalf of HFA and AHC, and also, Linked Deposit Program CD's for SONYMA.

* AHC Security Purchased from 7/1/20 to 9/30/20.

Summary of Period Trades Processed By MWBE Brokers:

	<u>Securities Traded</u>	<u>% of Period Total</u>
** Loop Capital Markets LLC	2,019,044,000	8.55%
** Rice Financial Products Co.	2,031,117,000	8.60%
** Drexel Hamilton	0	0.00%
** Stern Brothers	1,131,440,000	4.79%
Total:	5,181,601,000	21.93%

Prepared By _____
Reviewed By <u>Domitila G. [Signature]</u>

MORTGAGE INSURANCE FUND
AGENCY MANAGED
ANALYSIS
As Of October 31, 2020
(IN THOUSANDS)

	CONVENTION CENTER				SPECIAL			
	AMOUNT	% OF PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	AMOUNT	% OF PORT.	AVG. MAT. (Yrs.)	AVG. YIELD
Maturity Group								
0 to 1 Year								
Group Sub-Total:	1,997	5.02%	0.42	0.10%	3,495	100.00%	0.20	0.08%
1+ to 3 Years								
Group Sub-Total:	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
3+ to 5 Years								
Group Sub-Total:	29,571	74.36%	3.81	2.53%	-	0.00%	0.00	0.00%
>5 Years								
Group Sub-Total:	8,196	20.61%	6.35	2.98%	-	0.00%	0.00	0.00%
Grand Total:	39,764	100.00%	4.17	2.50%	3,495	100.00%	0.20	0.08%

Total Average Maturity:

Assets of the Mortgage Insurance Fund, including funds held in the Convention Center, Special, Project and Pool Accounts are invested pursuant to laws, regulations and the policy established by the Investment Committee which consists of Senior Officers of the Agency. The Convention Center has target average maturities that do not exceed seven (7) years and the Special Account has target average maturities that do not exceed fifteen (15) months. These constraints are based on the liquidity needs of these two pools of monies.

COMPARATIVE RESULTS:

Current Quarter	39,764	4.17	2.50%	3,495	0.20	0.08%
(Last Qtr.) Jul. 31, 2020	39,256	4.45	2.53%	47,268	0.13	0.13%
(Prior Yr.) Oct. 31, 2019	38,759	5.23	2.60%	12,144	0.10	1.83%

Prepared By _____
Reviewed By *[Signature]*

**MORTGAGE INSURANCE FUND
 AGENCY MANAGED
 ANALYSIS
 As Of October 31, 2021
 (IN THOUSANDS)**

	PROJECT- AGENCY MANAGED				POOL - AGENCY MANAGED				TOTAL - ALL FUNDS			
	AMOUNT	% OF PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	AMOUNT	% OF PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	AMOUNT	% OF PORT.	AVG. MAT. (Yrs.)	AVG. YIELD
Maturity Group												
0 to 1 Year												
Group Sub-Total:	733,804	37.71%	0.56	0.67%	120,894	35.53%	0.28	0.45%	\$ 860,190	36.93%	0.52	0.64%
1+ to 3 Years												
Group Sub-Total:	248,866	12.79%	1.81	1.82%	37,334	10.97%	2.26	2.20%	286,200	12.28%	1.86	1.87%
3+ to 5 Years												
Group Sub-Total:	295,860	15.20%	4.03	2.41%	32,787	9.63%	3.77	2.33%	358,218	15.37%	4.31	2.41%
>5 Years												
Group Sub-Total:	667,206	34.29%	7.35	2.80%	149,222	43.85%	7.37	2.56%	824,624	35.40%	7.41	2.75%
Grand Total:	1,945,735	100.00%	3.58	1.81%	340,237	100.00%	3.94	1.75%	\$ 2,329,232	100.00%	3.63	1.81%

Total Average Maturity:

Funds held in the Project and Pool Accounts, are managed in accordance with the policy established by the Investment Committee. A portion of the Project Account, 7.5%, and a portion of the Pool Account, 10%, have an average target maturity of no more than 15 months; this is based upon liquidity needs associated with these accounts.

COMPARATIVE RESULTS:

Current Quarter	1,945,735	3.58	1.81%	340,237	3.94	1.75%	2,329,232	3.63	1.81%
(Last Qtr.) Jul. 31, 2020	1,895,755	3.77	2.08%	318,764	4.34	1.91%	2,301,043	3.78	2.02%
(Prior Yr.) Oct. 31, 2019	1,850,378	4.41	2.49%	303,729	5.18	3.27%	2,205,009	4.50	2.60%

Prepared By _____
 Reviewed By

**NEW YORK STATE AFFORDABLE HOUSING CORPORATION
SUMMARY OF OUTSTANDING INVESTMENTS
As Of September 30, 2020
(IN THOUSANDS)**

Type of Investment	AMOUNT	% OF PORT.	AVG.MAT. (Yrs.)	AVG. YIELD
F.D.I.C. Insured	\$ 3,570	100.00%	0.00	0.00%
TOTAL INVESTMENTS	\$ 3,570	100.00%	0.00	0.00%

COMPARATIVE RESULTS:

Current Quarter		3,570	0.00	0.00%
(Last Quarter)	June 30, 2020	1,446	0.00	0.00%
(Prior Year)	Sep. 30, 2019	18,609	0.00	0.00%

Target Average Maturity

No More Than Three Years

* Includes accounts for: Operating Funds, Grant Fund and various escrows.

Prepared By _____
Reviewed By <i>(Signature)</i> _____

NEW YORK STATE HOUSING FINANCE AGENCY
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2020
(IN THOUSANDS)

Type of Investment	CONSTRUCTION FUND ACCOUNTS				DEBT SERVICE RESERVE FUNDS				OTHER ACCOUNTS***				TOTALS			
	AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD	AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD	AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD	AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD
U.S. Treasury Bills	\$ 1,015,402	99.95%	0.14	0.09%	28,418	65.49%	0.45	0.11%	698,041	66.33%	0.39	0.13%	\$ 1,741,861	82.49%	0.25	0.11%
U.S. Treasury Bonds	-	0.00%	0.00	0.00%	313	0.72%	5.06	6.38%	239	0.02%	0.29	6.12%	\$ 552	0.02%	2.97	6.27%
U.S. Treasury Notes	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	316,030	30.03%	1.03	1.95%	\$ 316,030	14.96%	1.03	1.95%
Certificates of Deposit	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Federal Discount Notes	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	\$ -	0.00%	0.00	0.00%
Federal & State Agy Bonds	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	17,138	1.62%	0.55	2.56%	\$ 17,138	0.81%	0.55	2.56%
U.S. Treasury Strips	-	0.00%	0.00	0.00%	10	0.02%	6.79	9.16%	18,049	1.71%	2.04	2.54%	\$ 18,059	0.85%	2.04	2.55%
Municipal Bonds	430	0.04%	0.04	1.41%	-	0.00%	0.00	0.00%	2,802	0.26%	1.17	1.33%	\$ 3,232	0.15%	1.02	1.34%
REPOS	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	\$ -	0.00%	0.00	0.00%
Bank Agreements:																
MBIA	-	0.00%	0.00	0.00%	14,650	33.76%	0.00	6.81%	-	0.00%	0.00	0.00%	\$ 14,650	0.69%	0.00	6.81%
WestLB	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	\$ -	0.00%	0.00	0.00%
TOTAL INVESTMENTS	\$ 1,015,832	100.00%	0.14	0.88%	\$ 43,391	100.00%	0.33	2.42%	1,052,299	100.00%	0.62	0.76%	\$ 2,111,522	100.00%	0.38	0.47%

COMPARATIVE RESULTS:

Current Quarter	1,015,832	0.14	0.88%	43,391	0.33	2.42%	1,052,299	0.62	0.76%	2,111,522	0.38	0.47%
(Last Quarter) Jul. 31, 2020	1,141,014	0.15	0.12%	43,629	0.26	2.48%	1,214,775	0.54	0.85%	2,399,417	0.35	0.53%
(Prior Year) Oct. 31, 2019	871,163	0.11	1.71%	36,433	0.84	3.82%	1,029,086	0.84	2.06%	1,936,682	0.51	1.94%

Target Average Maturity **No More Than Three Years**

No More Than Seven Years

No More Than One Year

Prepared By _____
Reviewed By: *[Signature]*

*** Includes accounts for: Capitalized Interest Accounts, Operating Funds, Grant Funds, Revenue Accounts, Debt Service, Reserve for Replacement, Mortgage Reserve, General Reserves and Various Escrows.

**STATE OF NEW YORK MUNICIPAL BOND BANK AGENCY
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2020
(IN THOUSANDS)**

Type of Investment	DEBT SERVICE RESERVE FUNDS				REVENUE/DEBT SERVICE/OPERATING FUNDS				TOTALS			
	AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD
U.S. Treasury Bills	\$ -	0.00%	0.00	0.00%	\$ -	0.00%	0.00	0.00%	\$ -	0.00%	0.00	0.00%
U.S. Treasury Notes	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
SLGS	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Federal Discount Notes	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
REPO's	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
F.D.I.C. Insured	-	0.00%	0.00	0.00%	674	100.00%	0.00	0.00%	674	100.00%	0.00	0.00%
TOTAL INVESTMENTS	\$ -	0.00%	0.00	0.00%	\$ 674	100.00%	0.00	0.00%	\$ 674	100.00%	0.00	0.00%

COMPARATIVE RESULTS:

Current Quarter	-	0.00	0.00%	674	0.00	0.00%	674	0.00	0.00%
(Last Quarter) Jul. 31, 2020	-	0.00	0.00%	643	0.00	0.00%	643	0.00	0.00%
(Prior Year) Oct. 31, 2019	-	0.00	0.00%	636	0.47	1.63%	636	0.47	1.63%

Target Average Maturity	No More Than 15 Years	No More Than One Year
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Prepared By _____
Reviewed By <u>Domitila G. ...</u>

**STATE OF NEW YORK MORTGAGE AGENCY
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2020
(IN THOUSANDS)**

Type of Investment	BOND PROCEEDS (Includes Cost of Issuance)				DEBT SERVICE RESERVE ACCOUNTS				REVENUE/DEBT SERVICE/GENERAL FUNDS			
	AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD	AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD	AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD
U.S. Treasury Bills	125,908	100.00%	0.02	0.07%	19,499	14.23%	0.39	0.16%	397,601	98.06%	0.09	0.07%
U.S. Treasury Notes	-	0.00%	0.00	0.00%	81,363	59.38%	1.56	1.62%	3,663	0.90%	1.53	3.61%
Federal Discount Notes	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Federal & State Agency Bonds	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Municipal Bonds	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	993	0.24%	30.56	3.87%
Certificate of Deposit	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	3,209	0.79%	0.50	0.00%
Mortgage Pools	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Bank Agreements:												
B of A	-	0.00%	0.00	0.00%	1,393	1.01%	9.92	5.90%	-	0.00%	0.00	0.00%
FNMA	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
J.P. Morgan Chase	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Societe Generale	-	0.00%	0.00	0.00%	34,765	25.37%	12.33	4.93%	-	0.00%	0.00	0.00%
WestLB	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
TOTAL INVESTMENTS	\$ 125,908	100.00%	0.02	0.07%	\$ 137,020	100.00%	4.20	2.30%	\$ 405,466	100.00%	0.18	0.11%

COMPARATIVE RESULTS:

Current Quarter	125,908		0.02	0.07%	137,020		4.20	2.30%	405,466		0.18	0.11%
(Prior Quarter) Jul. 31, 2020	53,313		0.04	0.15%	134,302		3.93	3.03%	449,379		0.21	0.14%
(Prior Year) Oct. 31, 2019	80,988		0.01	1.46%	146,547		4.09	3.86%	347,235		0.15	1.59%

Target Average Maturity	No More Than 18 Months	No More Than 10 Years	No More Than One Year
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Prepared By _____	Reviewed By <i>(Signature)</i>
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**STATE OF NEW YORK MORTGAGE AGENCY
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2020
(IN THOUSANDS)**

Type of Investment	MORTGAGE INSURANCE FUND				HIGHER EDUCATION LOAN PGM				COMMUNITY RESTORATION FUND			
		% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD		% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD		% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD
U.S. Treasury Bills	601,900	25.84%	0.61	0.17%	16,307	100.00%	0.05	0.08%	10,524	100.00%	0.12	0.13%
U.S. Treasury Notes	874,938	37.56%	2.72	2.06%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Federal Discount Notes	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Federal & State Agency Bonds	850,213	36.50%	6.95	2.70%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Municipal Bonds	180	0.00%	25.01	2.35%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Certificate of Deposit	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Mortgage Pools	2,001	0.00%	28.83	3.08%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Bank Agreements:												
B of A	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
FNMA	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
J.P. Morgan Chase	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Societe Generale	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
WestLB	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
TOTAL INVESTMENTS	\$ 2,329,232	100.00%	3.63	1.81%	\$ 16,307	100.00%	0.05	0.08%	\$ 10,524	100.00%	0.12	0.13%

COMPARATIVE RESULTS:

Current Quarter	2,329,232	3.63	1.81%	16,307	0.05	0.08%	10,524	0.12	0.13%
(Prior Quarter) Jul. 31, 2020	2,301,043	3.78	2.02%	16,550	0.03	0.06%	10,524	0.24	0.14%
(Prior Year) Oct. 31, 2019	2,205,009	4.50	2.58%	15,928	0.50	1.61%	7,799	0.04	1.92%

Target Average Maturity	See Attached MIF Maturity Analysis
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Prepared By _____
Reviewed By <u><i>Dimitri G. [Signature]</i></u>

**STATE OF NEW YORK MORTGAGE AGENCY
SUMMARY OF OUTSTANDING INVESTMENTS**

As Of October 31, 2020

(IN THOUSANDS)

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Type of Investment	TOTALS			
	AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD
U.S. Treasury Bills	\$ 1,171,740	38.74%	0.35	0.13%
U.S. Treasury Notes	959,964	31.74%	2.61	2.03%
Federal Discount Notes	-	0.00%	0.00	0.00%
Federal & State Agency Bonds	850,213	28.11%	6.95	2.70%
Municipal Bonds	1,173	0.03%	29.71	3.64%
Certificate of Deposit	3,209	0.10%	0.50	0.00%
Mortgage Pools	2,001	0.06%	28.83	3.08%
Bank Agreements:				
B of A	1,393	0.04%	9.92	5.90%
FNMA	-	0.11%	0.92	8.00%
J.P. Morgan Chase	-	0.01%	0.41	7.85%
Societe Generale	34,765	1.14%	12.33	4.93%
WestLB	-	0.00%	0.00	0.00%
TOTAL INVESTMENTS	\$ 3,024,458	100.00%	3.02	1.52%

COMPARATIVE RESULTS:

Current Quarter	3,024,458	3.02	1.52%
(Prior Quarter Jul. 31, 2020)	2,965,110	3.15	1.73%
(Prior Year) Oct. 31, 2019	2,803,505	3.78	2.49%

Prepared By	_____
Reviewed By	<u>Donald G. [Signature]</u>

TOBACCO SETTLEMENT CORPORATION
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2020
(IN THOUSANDS)

Type of Investment	DEBT SERVICE RESERVE FUND				OTHER ACCOUNTS ***				TOTALS			
	AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD
U.S. Treasury Bills	-	-	-	-	\$ 72,603	100.00%	0.14	0.09%	\$ 72,603	100.00%	0.14	0.09%
U.S. Treasury Notes	-	-	-	-	-	-	-	-	-	-	-	-
Federal Discount Notes	-	-	-	-	\$ -	0.00%	0.00	0.00%	\$ -	0.00%	0.00	0.00%
Bank Agreements:												
Morgan Stanley & Co. Inc.	-	-	-	-	-	-	-	-	-	-	-	-
TOTAL INVESTMENTS	-	-	-	-	\$72,603	100.00%	0.14	0.09%	\$72,603	100.00%	0.14	0.09%

COMPARATIVE RESULTS:

Current Quarter	-	-	-	72,603	0.14	0.09%	72,603	0.14	0.09%	
(Last Quarter) Jul. 31, 2020	-	-	-	72,595	0.14	0.96%	72,595	0.14	0.96%	
(Prior Year) Oct. 31, 2019	-	-	0.00	0.00%	320,753	0.02	2.43%	320,753	0.02	2.43%

Target Average Maturity **No More Than 15 Years**

No More Than One Year

*** Supplemental Accounts

Prepared By _____
Reviewed By James G. ...

**NEW YORK STATE AFFORDABLE HOUSING CORPORATION
SUMMARY OF OUTSTANDING INVESTMENTS
As Of March 31, 2021
(IN THOUSANDS)**

Type of Investment	AMOUNT	% OF PORT.	AVG.MAT.	AVG.
			(Yrs.)	YIELD
F.D.I.C. Insured	\$ 2,573	100.00%	0.00	0.00%
TOTAL INVESTMENTS	\$ 2,573	100.00%	0.00	0.00%

COMPARATIVE RESULTS:

Current Quarter		2,573	0.00	0.00%
(Last Quarter)	Dec. 31, 2020	5,072	0.00	0.00%
(Prior Year)	Mar. 31, 2020	7,802	0.00	0.00%

Target Average Maturity

No More Than Three Years

* Includes accounts for: Operating Funds, Grant Fund and various escrows.

Prepared By _____
Reviewed By: David G. [Signature]