

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

JUNE 30, 2022

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE
POOLED MONEY INVESTMENT BOARD REPORT

JUNE 2022

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Summary of Investment Data A Comparison of June 2022 with June 2021

(Dollars In Thousands)

	June 2022	June 2021	Change
Average Daily Portfolio (\$)	232,442,499	175,879,256	+56,563,243
Accrued Earnings (\$)	164,429	37,819	+126,610
Effective Yield (%)	0.861	0.262	+0.599
Average Life-Month End (In Days)	311	291	+20
Total Security Transactions			
Amount (\$)	51,026,933	77,094,760	-26,067,827
Number	1,027	1,544	-517
Total Time Deposit Transactions			
Amount (\$)	3,015,000	1,764,000	+1,251,000
Number	85	70	+15
Average Workday Investment Activity (\$)	2,456,452	3,584,489	-1,128,037
Prescribed Demand Account Balances For Services (\$)	580,000	1,887,000	-1,307,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

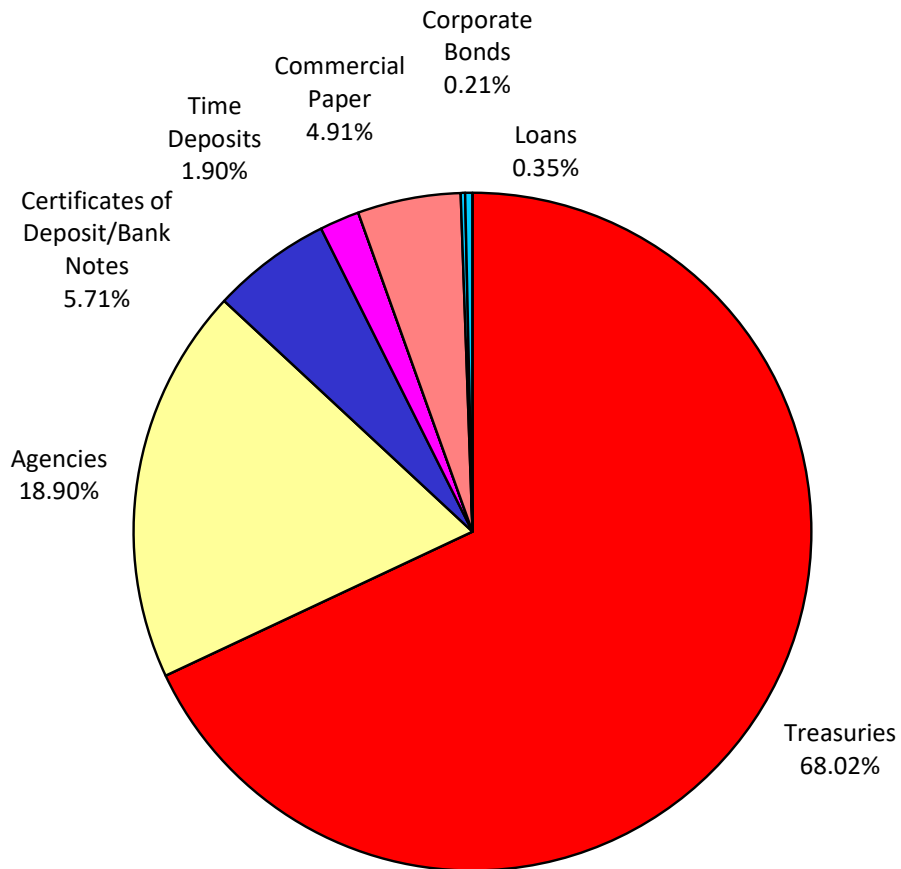
June 30, 2022

<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	54,848,666	23.39	+1.46
Bonds	0	0.00	0
Notes	104,643,096	44.63	-0.53
Strips	0	0.00	0
Total Government	<u>159,491,762</u>	<u>68.02</u>	<u>+0.93</u>
Agency Debentures	14,231,362	6.08	+0.34
Certificates of Deposit	13,285,000	5.67	-0.46
Bank Notes	100,000	0.04	+0.04
Repurchases	0	0.00	0
Agency Discount Notes	30,059,676	12.82	-0.45
Time Deposits	4,453,000	1.90	+0.03
GNMAs	0	0.00	0
Commercial Paper	11,523,629	4.91	-0.42
Remics	4,693	0.00	0
Corporate Bonds	492,675	0.21	+0.01
PMIA Loans	828,153	0.35	-0.02
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>234,469,950</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>June 2022</u>		<u>May 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,027	51,026,933	825	41,073,012
Other	47	1,417,103	14	148,415
Time Deposits	85	3,015,000	56	1,693,000
Total	<u>1,159</u>	<u>55,459,036</u>	<u>895</u>	<u>42,914,427</u>
PMIA Monthly Average Effective Yield (%)		0.861	0.684	
Year to Date Yield Last Day of Month (%)		0.371	0.318	

Pooled Money Investment Account Portfolio Composition \$234.5 billion 06/30/22



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>
06/01/22	REDEMPTIONS								
	CD	CITIBANK	0.170	06/01/22	0.170	50,000	365	86,180.56	0.172
	CP	COCA COLA		06/01/22	0.450	50,000	43	26,875.00	0.456
	CP	COCA COLA		06/01/22	0.450	50,000	43	26,875.00	0.456
	CP	AMAZON		06/01/22	0.400	50,000	97	53,888.89	0.406
	CP	AMAZON		06/01/22	0.400	50,000	97	53,888.89	0.406
	CP	MIZUHO NY		06/01/22	0.450	50,000	97	60,625.00	0.457
	CP	MIZUHO NY		06/01/22	0.450	50,000	97	60,625.00	0.457
	CP	PROCTER		06/01/22	0.210	50,000	117	34,125.00	0.213
	CP	PROCTER		06/01/22	0.210	50,000	117	34,125.00	0.213
	CP	PROCTER		06/01/22	0.210	50,000	117	34,125.00	0.213
	CP	LIBERTY		06/01/22	0.420	50,000	118	68,833.33	0.426
	CP	NATIXIS NY		06/01/22	0.310	50,000	133	57,263.89	0.315
	CP	NATIXIS NY		06/01/22	0.310	50,000	133	57,263.89	0.315
	CP	RABO NY		06/01/22	0.300	50,000	139	57,916.67	0.305
	CP	RABO NY		06/01/22	0.300	50,000	139	57,916.67	0.305
	CP	SCOTIA NY		06/01/22	0.290	50,000	156	62,833.33	0.294
	CP	SCOTIA NY		06/01/22	0.290	50,000	156	62,833.33	0.294
	CP	CR AG NY		06/01/22	0.250	50,000	163	56,597.22	0.254
	CP	CR AG NY		06/01/22	0.250	50,000	163	56,597.22	0.254
	CP	CGMI		06/01/22	0.150	50,000	239	49,791.67	0.152
	CP	CGMI		06/01/22	0.150	50,000	239	49,791.67	0.152
	CP	JPM LLC		06/01/22	0.150	50,000	239	49,791.67	0.152
	CP	JPM LLC		06/01/22	0.150	50,000	239	49,791.67	0.152
	CP	RBC NY		06/01/22	0.150	50,000	245	51,041.67	0.152
	CP	RBC NY		06/01/22	0.150	50,000	245	51,041.67	0.152
	CP	CGMI		06/01/22	0.160	50,000	246	54,666.67	0.162
	CP	JPM LLC		06/01/22	0.160	50,000	258	57,333.33	0.162
	DEB	FHLB	0.120	06/01/22	0.166	40,000	141	25,826.67	0.167
	DEB	FHLB	0.120	06/01/22	0.131	50,000	148	26,700.00	0.132
	DEB	FHLB	0.120	06/01/22	0.131	50,000	148	26,700.00	0.132
	DN	FHLB		06/01/22	0.340	50,000	97	45,805.56	0.345
	DN	FHLB		06/01/22	0.340	50,000	97	45,805.56	0.345
	DN	FHLB		06/01/22	0.055	50,000	169	12,909.72	0.056
	DN	FHLB		06/01/22	0.055	50,000	169	12,909.72	0.056
	DN	IBRD		06/01/22	0.100	50,000	170	23,611.11	0.101
	DN	IBRD		06/01/22	0.100	50,000	170	23,611.11	0.101
	DN	FHLB		06/01/22	0.050	50,000	211	14,652.78	0.051
	DN	FHLB		06/01/22	0.050	50,000	211	14,652.78	0.051
	DN	IBRD		06/01/22	0.050	50,000	218	15,138.89	0.051
	DN	IBRD		06/01/22	0.050	50,000	218	15,138.89	0.051
	DN	FHLB		06/01/22	0.040	50,000	229	12,722.22	0.041
	DN	FHLB		06/01/22	0.040	50,000	229	12,722.22	0.041
	DN	FHLB		06/01/22	0.040	50,000	230	12,777.78	0.041
	DN	FHLB		06/01/22	0.040	50,000	230	12,777.78	0.041
	DN	IFC		06/01/22	0.050	50,000	230	15,972.22	0.051
	DN	IFC		06/01/22	0.050	50,000	230	15,972.22	0.051

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/01/22	REDEMPTIONS (Continued)								
	DN	IBRD		06/01/22	0.040	50,000	246	13,666.67	0.041
	DN	IBRD		06/01/22	0.040	50,000	246	13,666.67	0.041
	DN	IBRD		06/01/22	0.040	50,000	246	13,666.67	0.041
	DN	IBRD		06/01/22	0.040	50,000	246	13,666.67	0.041
	YCD	SUMITOMO	0.300	06/01/22	0.300	50,000	118	49,166.67	0.304
	YCD	SUMITOMO	0.300	06/01/22	0.300	50,000	118	49,166.67	0.304
	YCD	RABOBANK	0.250	06/01/22	0.250	50,000	148	51,388.89	0.253
	YCD	RABOBANK	0.250	06/01/22	0.250	50,000	148	51,388.89	0.253
	YCD	SOC GEN	0.260	06/01/22	0.260	50,000	183	66,083.33	0.264
	YCD	SOC GEN	0.260	06/01/22	0.260	50,000	183	66,083.33	0.264
	YCD	FORTIS	0.200	06/01/22	0.200	50,000	209	58,055.56	0.203
	YCD	FORTIS	0.200	06/01/22	0.200	50,000	209	58,055.56	0.203
	YCD	ANZ	0.130	06/01/22	0.130	50,000	229	41,347.22	0.132
	YCD	ANZ	0.130	06/01/22	0.130	50,000	229	41,347.22	0.132
	YCD	BARCLAYS	0.190	06/01/22	0.190	50,000	237	62,541.67	0.193
	YCD	BARCLAYS	0.190	06/01/22	0.190	50,000	237	62,541.67	0.193
	YCD	BARCLAYS	0.190	06/01/22	0.190	50,000	237	62,541.67	0.193
	YCD	RB CANADA	0.160	06/01/22	0.160	50,000	251	55,777.78	0.162
	YCD	RB CANADA	0.160	06/01/22	0.160	50,000	251	55,777.78	0.162
	YCD	LLOYDS	0.200	06/01/22	0.200	50,000	357	99,166.67	0.203
06/01/22	PURCHASES								
	CP	MUFG BK		10/03/22	1.730	50,000			
	CP	MUFG BK		10/03/22	1.730	50,000			
	DEB	FNMA	0.250	05/22/23	2.144	50,000			
	DEB	FNMA	0.250	05/22/23	2.144	50,000			
	DN	FFCB		04/03/23	1.980	50,000			
	DN	FFCB		04/03/23	1.980	50,000			
	DN	FHLB		05/01/23	2.010	50,000			
	DN	FHLB		05/01/23	2.010	50,000			
	DN	FHLB		06/01/23	2.065	50,000			
	DN	FHLB		06/01/23	2.065	50,000			
	TR	BILL		05/18/23	2.020	50,000			
	TR	BILL		05/18/23	2.020	50,000			
	TR	BILL		05/18/23	2.025	50,000			
	TR	BILL		05/18/23	2.025	50,000			
	TR	NOTE	2.500	05/31/24	2.662	50,000			
	TR	NOTE	2.500	05/31/24	2.662	50,000			
	TR	NOTE	2.500	05/31/24	2.662	50,000			
	TR	NOTE	2.500	05/31/24	2.664	50,000			
	TR	NOTE	2.500	05/31/24	2.664	50,000			
	TR	NOTE	2.500	05/31/24	2.664	50,000			
	YCD	MONTREAL	2.350	04/03/23	2.350	50,000			
	YCD	MONTREAL	2.350	04/03/23	2.350	50,000			

INVESTMENT TRANSACTIONS

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06/02/22	REDEMPTIONS								
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
06/02/22	PURCHASES								
	CP	CR AG NY		06/06/22	0.790	50,000			
	CP	CR AG NY		06/06/22	0.790	50,000			
	CP	BNP NY		06/06/22	0.810	50,000			
	CP	BNP NY		06/06/22	0.810	50,000			
	DEB	FHLMC	0.375	05/05/23	2.155	50,000			
	DEB	FHLMC	0.375	05/05/23	2.155	50,000			
	DN	FHLB		04/03/23	1.995	50,000			
	DN	FHLB		04/03/23	1.995	50,000			
	DN	FHLB		05/01/23	2.065	50,000			
	DN	FHLB		05/01/23	2.065	50,000			
	TR	BILL		09/27/22	1.295	50,000			
	TR	BILL		09/27/22	1.295	50,000			
	TR	BILL		09/27/22	1.295	50,000			
	TR	BILL		09/27/22	1.295	50,000			
	TR	BILL		09/27/22	1.295	50,000			
	TR	NOTE	2.500	05/31/24	2.638	50,000			
	TR	NOTE	2.500	05/31/24	2.638	50,000			
	TR	NOTE	2.500	05/31/24	2.638	50,000			
	TR	NOTE	2.500	05/31/24	2.642	50,000			
	TR	NOTE	2.500	05/31/24	2.642	50,000			
	TR	NOTE	2.500	05/31/24	2.642	50,000			
	TR	NOTE	2.750	05/15/25	2.833	50,000			
	TR	NOTE	2.750	05/15/25	2.833	50,000			
	TR	NOTE	2.750	05/15/25	2.833	50,000			
	TR	NOTE	2.750	05/15/25	2.833	50,000			
	YCD	SUMI TRUST	1.720	09/28/22	1.720	50,000			
	YCD	SUMI TRUST	1.720	09/28/22	1.720	50,000			
	YCD	BARCLAYS	2.280	12/23/22	2.280	50,000			
	YCD	BARCLAYS	2.280	12/23/22	2.280	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/03/22	REDEMPTIONS								
	CP	CRC		06/03/22	0.520	50,000	98	70,777.78	0.528
	DEB	FHLB	0.250	06/03/22	0.076	50,000	325	33,911.11	0.076
	DEB	FHLB	0.250	06/03/22	0.076	50,000	329	34,300.00	0.076
	DEB	FHLB	0.250	06/03/22	0.076	50,000	329	34,300.00	0.076
06/03/22	PURCHASES								
	DN	IBRD		07/11/22	0.870	50,000			
	DN	IBRD		07/11/22	0.870	50,000			
	YCD	DNB	1.080	07/11/22	1.080	50,000			
	YCD	DNB	1.080	07/11/22	1.080	50,000			
	YCD	NORINCHUK	1.080	07/11/22	1.080	50,000			
	YCD	NORINCHUK	1.080	07/11/22	1.080	50,000			
06/06/22	REDEMPTIONS								
	CP	CR AG NY		06/06/22	0.790	50,000	4	4,388.89	0.801
	CP	CR AG NY		06/06/22	0.790	50,000	4	4,388.89	0.801
	CP	BNP NY		06/06/22	0.810	50,000	4	4,500.00	0.821
	CP	BNP NY		06/06/22	0.810	50,000	4	4,500.00	0.821
	DN	FHLB		06/06/22	0.365	50,000	83	42,076.39	0.370
	DN	FHLB		06/06/22	0.365	50,000	83	42,076.39	0.370
	DN	FHLB		06/06/22	0.365	50,000	83	42,076.39	0.370
06/06/22	PURCHASES								
	TR	NOTE	2.750	05/15/25	2.903	50,000			
	TR	NOTE	2.750	05/15/25	2.903	50,000			
	TR	NOTE	2.750	05/15/25	2.903	50,000			
06/07/22	NO REDEMPTIONS								
06/07/22	PURCHASES								
	CP	LIBERTY		10/03/22	1.750	50,000			
	DN	FHLB		10/21/22	1.380	50,000			
	DN	FHLB		10/21/22	1.380	50,000			
	DN	IBRD		11/04/22	1.500	50,000			
	DN	IBRD		11/04/22	1.500	50,000			
	DN	FHLB		03/28/23	1.960	50,000			
	DN	FHLB		03/28/23	1.960	50,000			
	DN	FHLB		04/03/23	1.975	50,000			
	DN	FHLB		04/03/23	1.975	50,000			
	DN	FFCB		04/03/23	2.060	50,000			
	DN	FFCB		04/03/23	2.060	50,000			
	DN	FHLB		05/01/23	2.075	50,000			
	DN	FHLB		05/01/23	2.075	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/07/22	PURCHASES (Continued)								
	DN	FFCB		06/01/23	2.130	50,000			
	DN	FFCB		06/01/23	2.130	50,000			
	TR	BILL		09/27/22	1.280	50,000			
	TR	BILL		09/27/22	1.280	50,000			
	TR	BILL		09/27/22	1.280	50,000			
	TR	BILL		09/27/22	1.281	50,000			
	TR	BILL		09/27/22	1.281	50,000			
	TR	BILL		09/27/22	1.281	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.398	50,000			
	TR	BILL		10/04/22	1.398	50,000			
	TR	BILL		10/04/22	1.398	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.710	50,000			
	TR	NOTE	2.500	05/31/24	2.710	50,000			
	TR	NOTE	2.500	05/31/24	2.710	50,000			
	TR	NOTE	2.375	08/15/24	2.748	50,000			
	TR	NOTE	2.375	08/15/24	2.748	50,000			
	TR	NOTE	2.375	08/15/24	2.748	50,000			
	TR	NOTE	2.750	05/15/25	2.913	50,000			
	TR	NOTE	2.750	05/15/25	2.913	50,000			
	TR	NOTE	2.750	05/15/25	2.913	50,000			
	TR	NOTE	2.750	05/15/25	2.914	50,000			
	TR	NOTE	2.750	05/15/25	2.914	50,000			
	TR	NOTE	2.750	05/15/25	2.914	50,000			
	YCD	KBC	1.160	07/11/22	1.160	50,000			
	YCD	KBC	1.160	07/11/22	1.160	50,000			
	YCD	MUFG BK	1.190	07/11/22	1.190	50,000			
	YCD	MUFG BK	1.190	07/11/22	1.190	50,000			
	YCD	FORTIS	2.080	11/09/22	2.080	50,000			
	YCD	FORTIS	2.080	11/09/22	2.080	50,000			
06/08/22	REDEMPTIONS								
	CP	SHEFFIELD		06/08/22	0.550	50,000	99	75,625.00	0.558
	CP	SHEFFIELD		06/08/22	0.550	50,000	99	75,625.00	0.558

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/08/22	REDEMPTIONS (Continued)								
	CP	VERSAILLES		06/08/22	0.600	50,000	99	82,500.00	0.609
	CP	VERSAILLES		06/08/22	0.600	50,000	99	82,500.00	0.609
	CP	BOFA		06/08/22	0.520	50,000	100	72,222.22	0.528
	CP	BOFA		06/08/22	0.520	50,000	100	72,222.22	0.528
	CP	BOFA		06/08/22	0.520	50,000	100	72,222.22	0.528
	CP	GOTHAM		06/08/22	0.400	50,000	120	66,666.67	0.406
	CP	THUNDER		06/08/22	0.400	50,000	120	66,666.67	0.406
	CP	JOHNSON		06/08/22	0.170	50,000	148	34,944.44	0.172
	DEB	FHLMC	0.250	06/08/22	0.206	25,000	141	20,055.56	0.208
	DEB	FHLMC	0.250	06/08/22	0.206	50,000	141	40,111.11	0.208
	DEB	FHLMC	0.250	06/08/22	0.066	50,000	334	30,189.61	0.066
	DEB	FHLMC	0.250	06/08/22	0.066	50,000	334	30,189.61	0.066
	DEB	FHLMC	0.250	06/08/22	0.066	50,000	334	30,189.61	0.066
	DN	IADB		06/08/22	0.490	50,000	113	76,902.78	0.498
	DN	FHLB		06/08/22	0.200	50,000	139	38,611.11	0.203
	DN	FHLB		06/08/22	0.200	50,000	139	38,611.11	0.203
	DN	FHLB		06/08/22	0.200	50,000	141	39,166.67	0.203
	DN	FHLB		06/08/22	0.200	50,000	141	39,166.67	0.203
	YCD	NAT AUB	0.450	06/08/22	0.450	50,000	104	65,000.00	0.456
	YCD	NAT AUB	0.450	06/08/22	0.450	50,000	104	65,000.00	0.456
	YCD	MIZUHO	0.470	06/08/22	0.470	50,000	110	71,805.56	0.477
	YCD	MIZUHO	0.470	06/08/22	0.470	50,000	110	71,805.56	0.477
	YCD	MONTREAL	0.490	06/08/22	0.490	50,000	113	76,902.78	0.497
	YCD	MONTREAL	0.490	06/08/22	0.490	50,000	113	76,902.78	0.497
	YCD	SUMITOMO	0.500	06/08/22	0.500	50,000	113	78,472.22	0.507
	YCD	SUMITOMO	0.500	06/08/22	0.500	50,000	113	78,472.22	0.507
06/08/22	PURCHASES								
	CP	CRC		10/03/22	1.850	50,000			
	TR	BILL		10/27/22	1.450	50,000			
	TR	BILL		10/27/22	1.450	50,000			
	TR	BILL		10/27/22	1.450	50,000			
	TR	BILL		10/27/22	1.450	50,000			
	YCD	KBC	1.040	06/24/22	1.040	50,000			
	YCD	KBC	1.040	06/24/22	1.040	50,000			
06/09/22	REDEMPTIONS								
	DEB	FFCB	0.060	06/09/22	0.060	50,000	358	29,416.67	0.060
	DEB	FFCB	0.060	06/09/22	0.060	50,000	358	29,416.67	0.060
	DEB	FFCB	0.060	06/09/22	0.060	50,000	365	30,000.00	0.060
	DEB	FFCB	0.060	06/09/22	0.060	50,000	365	30,000.00	0.060
	DEB	FFCB	0.060	06/09/22	0.060	50,000	365	30,000.00	0.060
	DEB	FFCB	0.060	06/09/22	0.060	50,000	365	30,000.00	0.060

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/09/22	REDEMPTIONS (Continued)								
	TR	BILL		06/09/22	0.252	50,000	141	49,350.00	0.256
	TR	BILL		06/09/22	0.252	50,000	141	49,350.00	0.256
	TR	BILL		06/09/22	0.252	50,000	141	49,350.00	0.256
	TR	BILL		06/09/22	0.230	50,000	142	45,361.11	0.233
	TR	BILL		06/09/22	0.230	50,000	142	45,361.11	0.233
	TR	BILL		06/09/22	0.230	50,000	142	45,361.11	0.233
06/09/22	PURCHASES								
	CP	SOC GEN NY		06/24/22	1.050	50,000			
	CP	SOC GEN NY		06/24/22	1.050	50,000			
	CP	SOC GEN NY		06/24/22	1.050	50,000			
	CP	SOC GEN NY		06/24/22	1.050	50,000			
	CP	JOHNSON		07/11/22	1.040	50,000			
	CP	JUPITER		07/11/22	1.120	50,000			
	CP	JUPITER		07/11/22	1.120	50,000			
	CP	TOYOTA		11/29/22	2.150	50,000			
	CP	TOYOTA		11/29/22	2.150	50,000			
	DEB	FFCB	2.250	06/07/23	2.309	50,000			
	DEB	FFCB	2.250	06/07/23	2.309	50,000			
	DEB	FNMA	0.250	07/10/23	2.344	50,000			
	DN	IFC		10/11/22	1.250	50,000			
	DN	IADB		11/04/22	1.450	50,000			
	DN	FHLB		06/01/23	2.100	50,000			
	DN	FHLB		06/01/23	2.100	50,000			
	TR	BILL		12/08/22	1.710	50,000			
	TR	BILL		12/08/22	1.710	50,000			
	TR	BILL		12/08/22	1.710	50,000			
	TR	BILL		12/08/22	1.715	50,000			
	TR	BILL		12/08/22	1.715	50,000			
	TR	BILL		12/08/22	1.715	50,000			
	TR	BILL		12/08/22	1.720	50,000			
	TR	BILL		12/08/22	1.720	50,000			
	TR	NOTE	2.250	11/15/24	2.859	50,000			
	TR	NOTE	2.250	11/15/24	2.859	50,000			
	TR	NOTE	2.250	11/15/24	2.859	50,000			
	TR	NOTE	2.250	11/15/24	2.861	50,000			
	TR	NOTE	2.250	11/15/24	2.861	50,000			
	TR	NOTE	2.250	11/15/24	2.861	50,000			
	YCD	SUMITOMO	1.800	10/03/22	1.800	50,000			
	YCD	SUMITOMO	1.800	10/03/22	1.800	50,000			
	YCD	CR AG CIB	1.870	10/07/22	1.870	50,000			
	YCD	CR AG CIB	1.870	10/07/22	1.870	50,000			
06/10/22	NO REDEMPTIONS								

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>
06/10/22	PURCHASES								
	DEB	FHLMC	0.250	08/24/23	2.637	50,000			
	DEB	FHLMC	0.250	08/24/23	2.637	50,000			
	DN	FHLB		04/03/23	2.065	50,000			
	DN	FHLB		04/03/23	2.065	50,000			
06/13/22	NO REDEMPTIONS								
06/13/22	PURCHASES								
	CD	US BANK	2.000	12/12/22	2.000	50,000			
	CD	US BANK	2.000	12/12/22	2.000	50,000			
	CP	AMAZON		12/12/22	2.100	50,000			
	CP	JPM LLC		12/12/22	2.550	50,000			
	CP	JPM LLC		12/12/22	2.550	50,000			
	DEB	FHLB	2.460	07/11/23	2.460	50,000			
	DEB	FHLB	2.460	07/11/23	2.460	50,000			
	DN	IBRD		11/09/22	1.750	50,000			
	DN	IBRD		11/09/22	1.750	50,000			
	DN	IBRD		12/12/22	1.900	50,000			
	DN	IBRD		12/12/22	1.900	50,000			
	TR	NOTE	2.500	05/31/24	3.215	50,000			
	TR	NOTE	2.500	05/31/24	3.215	50,000			
	TR	NOTE	2.500	05/31/24	3.215	50,000			
	TR	NOTE	2.500	05/31/24	3.217	50,000			
	TR	NOTE	2.500	05/31/24	3.217	50,000			
	TR	NOTE	2.500	05/31/24	3.217	50,000			
	TR	NOTE	2.750	05/15/25	3.382	50,000			
	TR	NOTE	2.750	05/15/25	3.382	50,000			
	TR	NOTE	2.750	05/15/25	3.382	50,000			
	TR	NOTE	2.750	05/15/25	3.384	50,000			
	TR	NOTE	2.750	05/15/25	3.384	50,000			
	YCD	KBC	1.250	07/06/22	1.250	50,000			
	YCD	KBC	1.250	07/06/22	1.250	50,000			
	YCD	RB CANADA	3.200	04/03/23	3.200	50,000			
	YCD	RB CANADA	3.200	04/03/23	3.200	50,000			
06/14/22	NO REDEMPTIONS								
06/14/22	PURCHASES								
	CP	CR AG NY		06/27/22	1.210	50,000			
	CP	CR AG NY		06/27/22	1.210	50,000			
	CP	CIBC HLD		12/12/22	2.510	50,000			
	CP	CIBC HLD		12/12/22	2.510	50,000			
	CP	NATIXIS NY		03/01/23	3.000	50,000			
	CP	NATIXIS NY		03/01/23	3.000	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/14/22	PURCHASES (Continued)								
	DN	FHLB		03/28/23	2.355	50,000			
	DN	FHLB		03/28/23	2.355	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.515	50,000			
	TR	BILL		10/11/22	1.515	50,000			
	TR	BILL		10/11/22	1.515	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	YCD	SVENSKA	2.550	12/12/22	2.550	50,000			
	YCD	SVENSKA	2.550	12/12/22	2.550	50,000			
06/15/22	NO REDEMPTIONS								
06/15/22	PURCHASES								
	CD	MUFG UNION	2.250	12/05/22	2.250	50,000			
	CD	MUFG UNION	2.250	12/05/22	2.250	50,000			
	CP	MIZUHO NY		09/09/22	1.940	50,000			
	CP	MIZUHO NY		09/09/22	1.940	50,000			
	CP	COCA COLA		09/28/22	1.950	50,000			
	CP	COCA COLA		09/28/22	1.950	50,000			
	CP	MUFG BK		09/28/22	2.120	50,000			
	CP	MUFG BK		09/28/22	2.120	50,000			
	CP	CAFCO		10/07/22	2.100	50,000			
	CP	CAFCO		10/07/22	2.100	50,000			
	CP	THUNDER		11/01/22	2.500	50,000			
	DEB	FNMA	0.250	07/10/23	3.009	50,000			
	DEB CL	FHLMC	3.560	08/01/24	3.560	50,000			
	DEB CL	FHLMC	3.560	08/01/24	3.560	50,000			
	DEB CL	FHLMC	3.560	08/01/24	3.560	50,000			

INVESTMENT TRANSACTIONS

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06/15/22	PURCHASES (Continued)								
	DEB CL	FHLMC	3.020	03/03/25	3.020	50,000			
	DEB CL	FHLMC	3.020	03/03/25	3.020	50,000			
	DEB CL	FHLMC	3.020	03/03/25	3.020	50,000			
	DEB CL	FHLMC	3.090	07/01/25	3.090	50,000			
	DEB CL	FHLMC	3.090	07/01/25	3.090	50,000			
	DEB CL	FHLMC	3.090	07/01/25	3.090	50,000			
	DEB CL	FHLMC	3.125	10/01/25	3.125	50,000			
	DEB CL	FHLMC	3.125	10/01/25	3.125	50,000			
	DEB CL	FHLMC	3.125	10/01/25	3.125	50,000			
	DEB CL	FHLMC	3.200	11/03/25	3.200	50,000			
	DEB CL	FHLMC	3.200	11/03/25	3.200	50,000			
	DEB CL	FHLMC	3.200	11/03/25	3.200	50,000			
	DN	IBRD		12/05/22	2.300	50,000			
	DN	IBRD		12/05/22	2.300	50,000			
	DN	FFCB		12/07/22	2.350	50,000			
	DN	FFCB		12/07/22	2.350	50,000			
	DN	IBRD		12/12/22	2.250	50,000			
	DN	IBRD		12/12/22	2.250	50,000			
	DN	IBRD		12/23/22	2.250	50,000			
	DN	IBRD		12/23/22	2.250	50,000			
	DN	IBRD		12/23/22	2.300	50,000			
	DN	IBRD		12/23/22	2.300	50,000			
	DN	FHLB		01/03/23	2.310	50,000			
	DN	FHLB		01/03/23	2.310	50,000			
	TR	BILL		09/22/22	1.650	50,000			
	TR	BILL		09/22/22	1.650	50,000			
	TR	BILL		09/22/22	1.650	50,000			
	TR	BILL		09/22/22	1.661	50,000			
	TR	BILL		09/22/22	1.661	50,000			
	TR	BILL		09/22/22	1.661	50,000			
	TR	BILL		10/27/22	1.885	50,000			
	TR	BILL		10/27/22	1.885	50,000			
	TR	BILL		10/27/22	1.885	50,000			
	TR	BILL		10/27/22	1.888	50,000			
	TR	BILL		10/27/22	1.888	50,000			
	TR	BILL		10/27/22	1.900	50,000			
	TR	BILL		10/27/22	1.900	50,000			
	TR	BILL		10/27/22	1.900	50,000			
	TR	BILL		11/17/22	2.075	50,000			
	TR	BILL		11/17/22	2.075	50,000			
	TR	BILL		11/17/22	2.075	50,000			
	TR	BILL		11/17/22	2.080	50,000			
	TR	BILL		11/17/22	2.080	50,000			
	TR	BILL		11/17/22	2.080	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/15/22	PURCHASES (Continued)								
	TR	NOTE	0.500	03/15/23	2.740	50,000			
	TR	NOTE	0.500	03/15/23	2.740	50,000			
	TR	NOTE	0.500	03/15/23	2.740	50,000			
	TR	NOTE	0.500	03/15/23	2.746	50,000			
	TR	NOTE	0.500	03/15/23	2.746	50,000			
	TR	NOTE	0.500	03/15/23	2.746	50,000			
	TR	BILL		05/18/23	2.770	50,000			
	TR	BILL		05/18/23	2.770	50,000			
	TR	BILL		05/18/23	2.770	50,000			
	TR	BILL		05/18/23	2.770	50,000			
	TR	BILL		05/18/23	2.790	50,000			
	TR	BILL		05/18/23	2.790	50,000			
	TR	BILL		05/18/23	2.790	50,000			
	TR	BILL		05/18/23	2.790	50,000			
	TR	BILL		05/18/23	2.800	50,000			
	TR	BILL		05/18/23	2.800	50,000			
	TR	BILL		05/18/23	2.800	50,000			
	TR	BILL		05/18/23	2.800	50,000			
	TR	NOTE	2.500	04/30/24	3.335	50,000			
	TR	NOTE	2.500	04/30/24	3.335	50,000			
	TR	NOTE	2.500	04/30/24	3.335	50,000			
	TR	NOTE	2.500	04/30/24	3.340	50,000			
	TR	NOTE	2.500	04/30/24	3.340	50,000			
	TR	NOTE	2.500	04/30/24	3.340	50,000			
	TR	NOTE	2.125	09/30/24	3.355	50,000			
	TR	NOTE	2.125	09/30/24	3.355	50,000			
	TR	NOTE	2.125	09/30/24	3.359	50,000			
	TR	NOTE	2.125	09/30/24	3.359	50,000			
	YCD	BARCLAYS	3.420	04/03/23	3.420	50,000			
	YCD	BARCLAYS	3.420	04/03/23	3.420	50,000			

06/16/22 REDEMPTIONS

	TR	BILL		06/16/22	0.073	50,000	363	36,552.08	0.074
	TR	BILL		06/16/22	0.073	50,000	363	36,552.08	0.074
	TR	BILL		06/16/22	0.073	50,000	363	36,552.08	0.074
	TR	BILL		06/16/22	0.073	50,000	363	36,552.08	0.074
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068

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>
06/16/22	REDEMPTIONS (Continued)								
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.069	50,000	364	34,756.94	0.070
	TR	BILL		06/16/22	0.069	50,000	364	34,756.94	0.070
	TR	BILL		06/16/22	0.069	50,000	364	34,756.94	0.070
	TR	BILL		06/16/22	0.069	50,000	364	34,756.94	0.070
	TR	BILL		06/16/22	0.070	50,000	364	35,262.50	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,262.50	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,262.50	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,262.50	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,388.89	0.071
06/16/22	PURCHASES								
	CP	RABO NY		06/24/22	1.560	50,000			
	CP	RABO NY		06/24/22	1.560	50,000			
	CP	BNP NY		06/24/22	1.570	50,000			
	CP	BNP NY		06/24/22	1.570	50,000			
	CP	BNP NY		06/24/22	1.570	50,000			
	DEB	FHLB	3.463	07/01/25	3.463	50,000			
	DEB	FHLB	3.463	07/01/25	3.463	50,000			
	DEB	FHLB	3.463	07/01/25	3.463	50,000			
	DEB	FHLB	3.463	07/01/25	3.463	50,000			
	DN	IBRD		12/12/22	2.300	50,000			
	DN	IBRD		12/12/22	2.300	50,000			
	DN	IBRD		12/23/22	2.300	50,000			
	DN	IBRD		12/23/22	2.300	50,000			
	DN	FFCB		01/03/23	2.320	50,000			
	DN	FFCB		01/03/23	2.320	50,000			
	DN	FHLB		03/01/23	2.515	50,000			
	DN	FHLB		03/01/23	2.515	50,000			
	DN	FHLB		03/28/23	2.680	50,000			
	DN	FHLB		03/28/23	2.680	50,000			
	DN	FHLB		04/03/23	2.700	50,000			
	DN	FHLB		04/03/23	2.700	50,000			
	DN	FHLB		05/01/23	2.780	50,000			
	DN	FHLB		05/01/23	2.780	50,000			
	DN	FHLB		06/01/23	2.800	50,000			
	DN	FHLB		06/01/23	2.800	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>
06/16/22	PURCHASES (Continued)								
	TR	BILL		08/02/22	1.295	50,000			
	TR	BILL		08/02/22	1.295	50,000			
	TR	BILL		08/02/22	1.295	50,000			
	TR	BILL		08/02/22	1.300	50,000			
	TR	BILL		08/02/22	1.300	50,000			
	TR	BILL		08/02/22	1.300	50,000			
	TR	BILL		09/06/22	1.640	50,000			
	TR	BILL		09/06/22	1.640	50,000			
	TR	BILL		09/06/22	1.640	50,000			
	TR	BILL		09/06/22	1.650	50,000			
	TR	BILL		09/06/22	1.650	50,000			
	TR	BILL		09/06/22	1.650	50,000			
	TR	BILL		09/27/22	1.670	50,000			
	TR	BILL		09/27/22	1.670	50,000			
	TR	BILL		09/27/22	1.670	50,000			
	TR	BILL		09/27/22	1.680	50,000			
	TR	BILL		09/27/22	1.680	50,000			
	TR	BILL		09/27/22	1.680	50,000			
	TR	BILL		09/27/22	1.705	50,000			
	TR	BILL		09/27/22	1.705	50,000			
	TR	BILL		09/27/22	1.705	50,000			
	TR	BILL		09/29/22	1.550	50,000			
	TR	BILL		09/29/22	1.550	50,000			
	TR	BILL		09/29/22	1.550	50,000			
	TR	BILL		09/29/22	1.551	50,000			
	TR	BILL		09/29/22	1.551	50,000			
	TR	BILL		09/29/22	1.551	50,000			
	TR	BILL		11/10/22	1.920	50,000			
	TR	BILL		11/10/22	1.920	50,000			
	TR	BILL		11/10/22	1.920	50,000			
	TR	BILL		11/10/22	1.950	50,000			
	TR	BILL		11/10/22	1.950	50,000			
	TR	BILL		11/10/22	1.950	50,000			
	TR	NOTE	2.000	02/15/23	2.498	50,000			
	TR	NOTE	2.000	02/15/23	2.498	50,000			
	TR	NOTE	2.000	02/15/23	2.498	50,000			
	TR	NOTE	2.000	02/15/23	2.504	50,000			
	TR	NOTE	2.000	02/15/23	2.504	50,000			
	TR	NOTE	2.000	02/15/23	2.504	50,000			
	TR	NOTE	2.000	02/15/23	2.540	50,000			
	TR	NOTE	2.000	02/15/23	2.540	50,000			
	TR	NOTE	2.000	02/15/23	2.540	50,000			
	TR	BILL		02/23/23	2.380	50,000			
	TR	BILL		02/23/23	2.380	50,000			
	TR	BILL		02/23/23	2.380	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/16/22	PURCHASES (Continued)								
	TR	BILL		05/18/23	2.690	50,000			
	TR	BILL		05/18/23	2.690	50,000			
	TR	BILL		05/18/23	2.690	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.890	50,000			
	TR	BILL		06/15/23	2.890	50,000			
	TR	BILL		06/15/23	2.890	50,000			
	TR	NOTE	2.750	07/31/23	2.944	50,000			
	TR	NOTE	2.750	07/31/23	2.944	50,000			
	TR	NOTE	2.750	07/31/23	2.944	50,000			
	TR	NOTE	2.750	07/31/23	2.962	50,000			
	TR	NOTE	2.750	07/31/23	2.962	50,000			
	TR	NOTE	2.750	07/31/23	2.962	50,000			
	TR	NOTE	2.500	05/31/24	3.166	50,000			
	TR	NOTE	2.500	05/31/24	3.166	50,000			
	TR	NOTE	2.500	05/31/24	3.166	50,000			
	TR	NOTE	2.500	05/31/24	3.166	50,000			
	TR	NOTE	2.875	06/15/25	3.484	50,000			
	TR	NOTE	2.875	06/15/25	3.484	50,000			
	TR	NOTE	2.875	06/15/25	3.484	50,000			
	TR	NOTE	2.875	06/15/25	3.485	50,000			
	TR	NOTE	2.875	06/15/25	3.485	50,000			
	TR	NOTE	2.875	06/15/25	3.485	50,000			
	TR	NOTE	3.000	10/31/25	3.482	50,000			
	TR	NOTE	3.000	10/31/25	3.482	50,000			
	TR	NOTE	3.000	10/31/25	3.482	50,000			
	TR	NOTE	3.000	10/31/25	3.482	50,000			
	YCD	SUMI TRUST	2.000	09/09/22	2.000	50,000			
	YCD	SUMI TRUST	2.000	09/09/22	2.000	50,000			
	YCD	SWEDBANK	2.270	10/14/22	2.270	50,000			
	YCD	SWEDBANK	2.270	10/14/22	2.270	50,000			
06/17/22	NO REDEMPTIONS								
06/17/22	PURCHASES								
	CD	BOWEST	1.810	08/26/22	1.810	50,000			
	CD	BOWEST	1.810	08/26/22	1.810	50,000			
	CP	APPLE		07/22/22	1.550	50,000			
	CP	APPLE		07/22/22	1.550	50,000			
	CP	MUFG BK		07/25/22	1.670	50,000			
	CP	MUFG BK		07/25/22	1.670	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/17/22	PURCHASES (Continued)								
	CP	ATLANTIC		12/07/22	2.200	50,000			
	CP	ATLANTIC		12/07/22	2.200	50,000			
	DEB	FHLMC	0.375	05/05/23	2.870	50,000			
	DEB	FHLMC	0.375	05/05/23	2.870	50,000			
	DN	IFC		12/23/22	2.300	50,000			
	DN	IFC		12/23/22	2.300	50,000			
	DN	FFCB		04/03/23	2.590	50,000			
	DN	FFCB		04/03/23	2.590	50,000			
	TR	NOTE	2.250	10/31/24	3.243	50,000			
	TR	NOTE	2.250	10/31/24	3.243	50,000			
	TR	NOTE	2.250	10/31/24	3.243	50,000			
	TR	NOTE	2.250	10/31/24	3.247	50,000			
	TR	NOTE	2.250	10/31/24	3.247	50,000			
	TR	NOTE	2.250	10/31/24	3.247	50,000			
	YCD	KBC	1.590	07/25/22	1.590	50,000			
	YCD	KBC	1.590	07/25/22	1.590	50,000			
06/20/22	NO REDEMPTIONS								
06/20/22	NO PURCHASES								
06/21/22	NO REDEMPTIONS								
06/21/22	PURCHASES								
	CB	CITIGROUP	3.375	03/01/23	2.840	20,000			
	CP	BNP NY		06/24/22	1.560	50,000			
	CP	BNP NY		06/24/22	1.560	50,000			
	CP	BNP NY		06/24/22	1.560	50,000			
	CP	BOFA		10/24/22	2.400	50,000			
	CP	BOFA		10/24/22	2.400	50,000			
	CP	CGMI		03/01/23	3.250	50,000			
	CP	CGMI		03/01/23	3.250	50,000			
	DN	IBRD		12/07/22	2.300	50,000			
	DN	IBRD		12/07/22	2.300	50,000			
	DN	IBRD		01/03/23	2.320	50,000			
	DN	IBRD		01/03/23	2.320	50,000			
	DN	FHLB		04/03/23	2.725	50,000			
	DN	FHLB		04/03/23	2.725	50,000			
	DN	FHLB		06/01/23	2.875	50,000			
	DN	FHLB		06/01/23	2.875	50,000			
	TR	BILL		10/18/22	1.910	50,000			
	TR	BILL		10/18/22	1.910	50,000			
	TR	BILL		10/18/22	1.920	50,000			
	TR	BILL		10/18/22	1.920	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/21/22	PURCHASES (Continued)								
	YCD	SWEDBANK	1.560	07/25/22	1.560	50,000			
	YCD	SWEDBANK	1.560	07/25/22	1.560	50,000			
	YCD	SVENSKA	1.970	10/03/22	1.970	50,000			
	YCD	SVENSKA	1.970	10/03/22	1.970	50,000			
06/22/22	NO REDEMPTIONS								
06/22/22	PURCHASES								
	CB CL	BOFA	5.000	06/22/27	5.000	25,000			
	CP	MUFG BK		07/01/22	1.530	50,000			
	CP	MUFG BK		07/01/22	1.530	50,000			
	CP	JOHNSON		09/26/22	1.630	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.895	50,000			
	TR	BILL		10/18/22	1.895	50,000			
	TR	BILL		10/18/22	1.895	50,000			
	YCD	TORONTO	3.450	04/03/23	3.450	50,000			
	YCD	TORONTO	3.450	04/03/23	3.450	50,000			
06/23/22	NO REDEMPTIONS								
06/23/22	PURCHASES								
	CP	RABO NY		06/24/22	1.560	50,000			
	CP	RABO NY		06/24/22	1.560	50,000			
	CP	RABO NY		06/24/22	1.560	50,000			
	CP	BOFA		03/01/23	3.350	50,000			
	CP	BOFA		03/01/23	3.350	50,000			
	DN	FHLB		03/01/23	2.670	50,000			
	DN	FHLB		03/01/23	2.670	50,000			
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000			
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000			
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000			
	YCD	RABOBANK	3.390	04/03/23	3.390	50,000			
	YCD	RABOBANK	3.390	04/03/23	3.390	50,000			
06/24/22	REDEMPTIONS								
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000	36	30,000.00	0.608
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000	36	30,000.00	0.608

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>
06/24/22	REDEMPTIONS (Continued)								
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000	36	30,000.00	0.608
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000	36	30,000.00	0.608
	CD	US BANK	0.650	06/24/22	0.650	50,000	36	32,500.00	0.659
	CD	US BANK	0.650	06/24/22	0.650	50,000	36	32,500.00	0.659
	CD	US BANK	0.650	06/24/22	0.650	50,000	36	32,500.00	0.659
	CD	US BANK	0.650	06/24/22	0.650	50,000	36	32,500.00	0.659
	CD	BOWEST	0.860	06/24/22	0.860	50,000	36	43,000.00	0.872
	CD	BOWEST	0.860	06/24/22	0.860	50,000	36	43,000.00	0.872
	CD	BOWEST	0.860	06/24/22	0.860	50,000	36	43,000.00	0.872
	CD	BOWEST	0.860	06/24/22	0.860	50,000	36	43,000.00	0.872
	CD	US BANK	0.650	06/24/22	0.650	50,000	37	33,402.78	0.659
	CD	US BANK	0.650	06/24/22	0.650	50,000	37	33,402.78	0.659
	CD	BOWEST	0.830	06/24/22	0.830	50,000	45	51,875.00	0.842
	CD	BOWEST	0.830	06/24/22	0.830	50,000	45	51,875.00	0.842
	CP	RABO NY		06/24/22	1.560	50,000	1	2,166.67	1.582
	CP	RABO NY		06/24/22	1.560	50,000	1	2,166.67	1.582
	CP	RABO NY		06/24/22	1.560	50,000	1	2,166.67	1.582
	CP	BNP NY		06/24/22	1.560	50,000	3	6,500.00	1.582
	CP	BNP NY		06/24/22	1.560	50,000	3	6,500.00	1.582
	CP	BNP NY		06/24/22	1.560	50,000	3	6,500.00	1.582
	CP	RABO NY		06/24/22	1.560	50,000	8	17,333.33	1.582
	CP	RABO NY		06/24/22	1.560	50,000	8	17,333.33	1.582
	CP	BNP NY		06/24/22	1.570	50,000	8	17,444.44	1.592
	CP	BNP NY		06/24/22	1.570	50,000	8	17,444.44	1.592
	CP	BNP NY		06/24/22	1.570	50,000	8	17,444.44	1.592
	CP	SOC GEN NY		06/24/22	1.050	50,000	15	21,875.00	1.065
	CP	SOC GEN NY		06/24/22	1.050	50,000	15	21,875.00	1.065
	CP	SOC GEN NY		06/24/22	1.050	50,000	15	21,875.00	1.065
	CP	SOC GEN NY		06/24/22	1.050	50,000	15	21,875.00	1.065
	CP	MUFG BK		06/24/22	0.910	50,000	35	44,236.11	0.923
	CP	MUFG BK		06/24/22	0.910	50,000	35	44,236.11	0.923
	CP	APPLE		06/24/22	0.800	50,000	43	47,777.78	0.812
	CP	SHEFFIELD		06/24/22	0.880	50,000	44	53,777.78	0.893
	CP	SHEFFIELD		06/24/22	0.880	50,000	44	53,777.78	0.893
	CP	MUFG BK		06/24/22	0.940	50,000	44	57,444.44	0.954
	CP	MUFG BK		06/24/22	0.940	50,000	44	57,444.44	0.954
	CP	CR AG NY		06/24/22	0.860	50,000	45	53,750.00	0.873
	CP	CR AG NY		06/24/22	0.860	50,000	45	53,750.00	0.873
	CP	MIZUHO NY		06/24/22	0.880	50,000	92	112,444.44	0.894
	CP	MIZUHO NY		06/24/22	0.880	50,000	92	112,444.44	0.894
	CP	ATLANTIC		06/24/22	1.030	50,000	108	154,500.00	1.048
	CP	ATLANTIC		06/24/22	1.030	50,000	108	154,500.00	1.048
	CP	THUNDER		06/24/22	0.570	50,000	126	99,750.00	0.579
	CP	LIBERTY		06/24/22	0.600	50,000	127	105,833.33	0.610
	CP	JOHNSON		06/24/22	0.380	50,000	136	71,777.78	0.386
	CP	CGMI		06/24/22	0.430	50,000	144	86,000.00	0.437
	CP	CGMI		06/24/22	0.430	50,000	144	86,000.00	0.437

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>
06/24/22	REDEMPTIONS (Continued)								
	CP	CHARIOT		06/24/22	0.450	50,000	147	91,875.00	0.457
	CP	CHARIOT		06/24/22	0.450	50,000	147	91,875.00	0.457
	CP	SCOTIA NY		06/24/22	0.170	50,000	252	59,500.00	0.173
	CP	SCOTIA NY		06/24/22	0.170	50,000	252	59,500.00	0.173
	DEB	FFCB	0.050	06/24/22	0.068	50,000	239	22,236.89	0.068
	DEB	FFCB	0.050	06/24/22	0.068	50,000	239	22,236.89	0.068
	DEB	FFCB	0.050	06/24/22	0.068	50,000	239	22,236.89	0.068
	DEB	FFCB	0.050	06/24/22	0.059	50,000	254	20,458.56	0.059
	DEB	FFCB	0.050	06/24/22	0.059	50,000	254	20,458.56	0.059
	DN	IBRD		06/24/22	0.780	50,000	31	33,583.33	0.791
	DN	IBRD		06/24/22	0.780	50,000	31	33,583.33	0.791
	DN	IBRD		06/24/22	0.770	50,000	32	34,222.22	0.781
	DN	IBRD		06/24/22	0.770	50,000	32	34,222.22	0.781
	DN	IBRD		06/24/22	0.770	50,000	35	37,430.56	0.781
	DN	IBRD		06/24/22	0.770	50,000	35	37,430.56	0.781
	DN	IBRD		06/24/22	0.770	50,000	35	37,430.56	0.781
	DN	IBRD		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	IBRD		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	IBRD		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	IBRD		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	IBRD		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	IBRD		06/24/22	0.750	50,000	37	38,541.67	0.761
	DN	IBRD		06/24/22	0.750	50,000	37	38,541.67	0.761
	DN	IBRD		06/24/22	0.750	50,000	37	38,541.67	0.761
	DN	FHLB		06/24/22	0.690	50,000	43	41,208.33	0.700
	DN	FHLB		06/24/22	0.690	50,000	43	41,208.33	0.700
	DN	FHLB		06/24/22	0.690	50,000	44	42,166.67	0.700
	DN	FHLB		06/24/22	0.690	50,000	44	42,166.67	0.700
	DN	FHLB		06/24/22	0.390	50,000	120	65,000.00	0.396
	DN	FHLB		06/24/22	0.390	50,000	120	65,000.00	0.396
	DN	FHLB		06/24/22	0.420	50,000	126	73,500.00	0.426
	DN	FHLB		06/24/22	0.420	50,000	126	73,500.00	0.426
	DN	FHLB		06/24/22	0.420	50,000	129	75,250.00	0.426
	DN	FHLB		06/24/22	0.420	50,000	129	75,250.00	0.426
	DN	FHLB		06/24/22	0.220	50,000	156	47,666.67	0.223
	DN	FHLB		06/24/22	0.220	50,000	156	47,666.67	0.223
	DN	FHLB		06/24/22	0.220	50,000	156	47,666.67	0.223
	DN	FHLB		06/24/22	0.220	50,000	156	47,666.67	0.223

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>
06/24/22	REDEMPTIONS (Continued)								
	DN	FHLB		06/24/22	0.165	50,000	179	41,020.83	0.167
	DN	FHLB		06/24/22	0.165	50,000	179	41,020.83	0.167
	DN	FHLB		06/24/22	0.165	50,000	179	41,020.83	0.167
	DN	FHLB		06/24/22	0.060	50,000	185	15,416.67	0.061
	DN	FHLB		06/24/22	0.060	50,000	185	15,416.67	0.061
	YCD	KBC	1.040	06/24/22	1.040	50,000	16	23,111.11	1.054
	YCD	KBC	1.040	06/24/22	1.040	50,000	16	23,111.11	1.054
	YCD	SUMI TRUST	0.930	06/24/22	0.930	50,000	35	45,208.33	0.943
	YCD	SUMI TRUST	0.930	06/24/22	0.930	50,000	35	45,208.33	0.943
	YCD	DNB	0.800	06/24/22	0.800	50,000	36	40,000.00	0.811
	YCD	DNB	0.800	06/24/22	0.800	50,000	36	40,000.00	0.811
	YCD	MONTREAL	0.910	06/24/22	0.910	50,000	36	45,500.00	0.923
	YCD	MONTREAL	0.910	06/24/22	0.910	50,000	36	45,500.00	0.923
	YCD	CR AG CIB	0.870	06/24/22	0.870	50,000	37	44,708.33	0.882
	YCD	CR AG CIB	0.870	06/24/22	0.870	50,000	37	44,708.33	0.882
	YCD	SOC GEN	0.880	06/24/22	0.880	50,000	37	45,222.22	0.892
	YCD	SOC GEN	0.880	06/24/22	0.880	50,000	37	45,222.22	0.892
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000	37	49,333.33	0.973
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000	37	49,333.33	0.973
	YCD	MONTREAL	0.870	06/24/22	0.870	50,000	43	51,958.33	0.882
	YCD	MONTREAL	0.870	06/24/22	0.870	50,000	43	51,958.33	0.882
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000	43	57,333.33	0.973
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000	43	57,333.33	0.973
	YCD	DNB	0.800	06/24/22	0.800	50,000	45	50,000.00	0.811
	YCD	DNB	0.800	06/24/22	0.800	50,000	45	50,000.00	0.811
	YCD	MUFG BK	0.940	06/24/22	0.940	50,000	45	58,750.00	0.953
	YCD	MUFG BK	0.940	06/24/22	0.940	50,000	45	58,750.00	0.953
	YCD	SUMI TRUST	0.870	06/24/22	0.870	50,000	93	112,375.00	0.882
	YCD	SUMI TRUST	0.870	06/24/22	0.870	50,000	93	112,375.00	0.882
	YCD	BARCLAYS	0.620	06/24/22	0.620	50,000	127	109,361.11	0.629
	YCD	BARCLAYS	0.620	06/24/22	0.620	50,000	127	109,361.11	0.629
	YCD	CR AG CIB	0.470	06/24/22	0.470	50,000	134	87,472.22	0.477
	YCD	CR AG CIB	0.470	06/24/22	0.470	50,000	134	87,472.22	0.477
	YCD	NATIXIS	0.310	06/24/22	0.310	50,000	192	82,666.67	0.314
	YCD	NATIXIS	0.310	06/24/22	0.310	50,000	192	82,666.67	0.314
06/24/22	PURCHASES								
	TR	BILL		12/22/22	2.390	50,000			
	TR	BILL		12/22/22	2.390	50,000			
06/27/22	REDEMPTIONS								
	CP	CR AG NY		06/27/22	1.210	50,000	13	21,847.22	1.227
	CP	CR AG NY		06/27/22	1.210	50,000	13	21,847.22	1.227

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/27/22	REDEMPTIONS (Continued)								
	CP	NATIXIS NY		06/27/22	0.560	50,000	133	103,444.44	0.569
	CP	NATIXIS NY		06/27/22	0.560	50,000	133	103,444.44	0.569
	CP	NATIXIS NY		06/27/22	0.560	50,000	133	103,444.44	0.569
	CP	CRC		06/27/22	0.450	50,000	147	91,875.00	0.457
	CP	OLD LINE		06/27/22	0.300	50,000	159	66,250.00	0.305
	CP	SOC GEN NY		06/27/22	0.290	50,000	195	78,541.67	0.294
	CP	SOC GEN NY		06/27/22	0.290	50,000	195	78,541.67	0.294
	DN	IFC		06/27/22	0.400	50,000	111	61,666.67	0.406
	DN	FHLB		06/27/22	0.440	50,000	124	75,777.78	0.447
	DN	FHLB		06/27/22	0.440	50,000	124	75,777.78	0.447
	DN	FHLB		06/27/22	0.440	50,000	124	75,777.78	0.447
	DN	FHLB		06/27/22	0.440	50,000	124	75,777.78	0.447
	DN	FHLB		06/27/22	0.460	50,000	132	84,333.33	0.467
	DN	FHLB		06/27/22	0.460	50,000	132	84,333.33	0.467
	DN	FHLB		06/27/22	0.330	50,000	139	63,708.33	0.335
	DN	FHLB		06/27/22	0.330	50,000	139	63,708.33	0.335
	DN	FHLB		06/27/22	0.330	50,000	139	63,708.33	0.335
	DN	FHLB		06/27/22	0.245	50,000	152	51,722.22	0.249
	DN	FHLB		06/27/22	0.245	50,000	152	51,722.22	0.249
	DN	FHLB		06/27/22	0.240	50,000	158	52,666.67	0.244
	DN	FHLB		06/27/22	0.240	50,000	158	52,666.67	0.244
	DN	FHLB		06/27/22	0.210	50,000	159	46,375.00	0.213
	DN	FHLB		06/27/22	0.210	50,000	159	46,375.00	0.213
	DN	FHLB		06/27/22	0.240	50,000	160	53,333.33	0.244
	DN	FHLB		06/27/22	0.240	50,000	160	53,333.33	0.244
	DN	FHLB		06/27/22	0.210	50,000	165	48,125.00	0.213
	DN	FHLB		06/27/22	0.210	50,000	165	48,125.00	0.213
	YCD	SVENSKA	0.850	06/27/22	0.850	50,000	95	112,152.78	0.862
	YCD	SVENSKA	0.850	06/27/22	0.850	50,000	95	112,152.78	0.862
	YCD	NORINCHUK	0.950	06/27/22	0.950	50,000	102	134,583.33	0.963
	YCD	NORINCHUK	0.950	06/27/22	0.950	50,000	102	134,583.33	0.963
	YCD	MIZUHO	1.050	06/27/22	1.050	50,000	103	150,208.33	1.065
	YCD	MIZUHO	1.050	06/27/22	1.050	50,000	103	150,208.33	1.065
	YCD	SUMITOMO	1.000	06/27/22	1.000	50,000	104	144,444.44	1.014
	YCD	SUMITOMO	1.000	06/27/22	1.000	50,000	104	144,444.44	1.014
	YCD	TORONTO	0.600	06/27/22	0.600	50,000	123	102,500.00	0.608
	YCD	TORONTO	0.600	06/27/22	0.600	50,000	123	102,500.00	0.608
	YCD	RABOBANK	0.450	06/27/22	0.450	50,000	146	91,250.00	0.456
	YCD	RABOBANK	0.450	06/27/22	0.450	50,000	146	91,250.00	0.456
	YCD	MONTREAL	0.330	06/27/22	0.330	50,000	182	83,416.67	0.335
	YCD	MONTREAL	0.330	06/27/22	0.330	50,000	182	83,416.67	0.335
06/27/22	PURCHASES								
	CP	BOFA		11/28/22	2.750	50,000			
	CP	BOFA		11/28/22	2.750	50,000			

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<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>
06/27/22	PURCHASES (Continued)								
	DN	FHLB		12/12/22	2.225	50,000			
	DN	FHLB		12/12/22	2.225	50,000			
	DN	FHLB		02/01/23	2.450	50,000			
	DN	FHLB		02/01/23	2.450	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.950	50,000			
	TR	BILL		10/18/22	1.950	50,000			
	TR	BILL		10/18/22	1.950	50,000			
	TR	BILL		12/22/22	2.410	50,000			
	TR	BILL		12/22/22	2.410	50,000			
	TR	BILL		12/22/22	2.410	50,000			
	TR	BILL		12/22/22	2.410	50,000			
06/28/22	NO REDEMPTIONS								
06/28/22	PURCHASES								
	CP	MUFG BK		07/25/22	1.660	50,000			
	CP	MUFG BK		07/25/22	1.660	50,000			
	CP	MUFG BK		07/25/22	1.660	50,000			
	CP	SOC GEN NY		01/09/23	2.950	50,000			
	CP	SOC GEN NY		01/09/23	2.950	50,000			
	DN	FHLB		05/26/23	2.715	50,000			
	DN	FHLB		05/26/23	2.715	50,000			
	YCD	SUMITOMO	2.500	10/21/22	2.500	50,000			
	YCD	SUMITOMO	2.500	10/21/22	2.500	50,000			
06/29/22	NO REDEMPTIONS								
06/29/22	NO PURCHASES								
06/30/22	REDEMPTIONS								
	DEB	FHLB	0.220	06/30/22	0.221	50,000	168	51,327.78	0.223
	DEB	FHLB	0.220	06/30/22	0.221	50,000	168	51,327.78	0.223

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/30/22	REDEMPTIONS (Continued)								
	DN	FHLB		06/30/22	0.055	50,000	238	18,180.56	0.056
	DN	FHLB		06/30/22	0.055	50,000	238	18,180.56	0.056
	TR	NOTE	0.125	06/30/22	0.472	50,000	106	69,082.35	0.476
	TR	NOTE	0.125	06/30/22	0.472	50,000	106	69,082.35	0.476
	TR	NOTE	0.125	06/30/22	0.472	50,000	106	69,082.35	0.476
	TR	NOTE	0.125	06/30/22	0.472	50,000	106	69,082.35	0.476
	TR	NOTE	0.125	06/30/22	0.512	50,000	106	74,941.72	0.517
	TR	NOTE	0.125	06/30/22	0.512	50,000	106	74,941.72	0.517
	TR	NOTE	0.125	06/30/22	0.512	50,000	106	74,941.72	0.517
	TR	NOTE	0.125	06/30/22	0.512	50,000	106	74,941.72	0.517
	TR	BILL		06/30/22	0.215	50,000	168	50,166.67	0.218
	TR	BILL		06/30/22	0.215	50,000	168	50,166.67	0.218
	TR	BILL		06/30/22	0.215	50,000	168	50,166.67	0.218
	TR	BILL		06/30/22	0.220	50,000	168	51,333.33	0.223
	TR	BILL		06/30/22	0.220	50,000	168	51,333.33	0.223
	TR	BILL		06/30/22	0.220	50,000	168	51,333.33	0.223
	TR	NOTE	0.125	06/30/22	0.180	50,000	181	44,921.87	0.181
	TR	NOTE	0.125	06/30/22	0.180	50,000	181	44,921.87	0.181
	TR	NOTE	0.125	06/30/22	0.180	50,000	181	44,921.87	0.181
	TR	NOTE	0.125	06/30/22	0.180	50,000	181	44,921.87	0.181
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.202	50,000	182	51,061.11	0.205
	TR	BILL		06/30/22	0.202	50,000	182	51,061.11	0.205
	TR	BILL		06/30/22	0.202	50,000	182	51,061.11	0.205
	TR	BILL		06/30/22	0.202	50,000	182	51,061.11	0.205
	TR	BILL		06/30/22	0.205	50,000	182	51,819.44	0.208
	TR	BILL		06/30/22	0.205	50,000	182	51,819.44	0.208
	TR	BILL		06/30/22	0.205	50,000	182	51,819.44	0.208
	TR	BILL		06/30/22	0.205	50,000	182	51,819.44	0.208
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
06/30/22	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	533	91,505.52	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	533	91,505.52	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	533	91,505.52	0.125
	TR	NOTE	0.125	06/30/22	0.128	50,000	533	93,458.64	0.128
	TR	NOTE	0.125	06/30/22	0.128	50,000	533	93,458.64	0.128
	TR	NOTE	0.125	06/30/22	0.128	50,000	533	93,458.64	0.128
	TR	NOTE	0.125	06/30/22	0.125	50,000	539	92,541.44	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	539	92,541.44	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	539	92,541.44	0.125
	TR	NOTE	0.125	06/30/22	0.128	50,000	539	94,494.56	0.128
	TR	NOTE	0.125	06/30/22	0.128	50,000	539	94,494.56	0.128
	TR	NOTE	0.125	06/30/22	0.128	50,000	539	94,494.56	0.128
	TR	NOTE	0.125	06/30/22	0.166	50,000	588	134,086.27	0.167
	TR	NOTE	0.125	06/30/22	0.166	50,000	588	134,086.27	0.167
	TR	NOTE	0.125	06/30/22	0.166	50,000	588	134,086.27	0.167
	TR	NOTE	0.125	06/30/22	0.170	50,000	590	137,355.64	0.170
	TR	NOTE	0.125	06/30/22	0.170	50,000	590	137,355.64	0.170
	TR	NOTE	0.125	06/30/22	0.170	50,000	590	137,355.64	0.170
	TR	NOTE	0.125	06/30/22	0.168	50,000	595	137,228.26	0.168
	TR	NOTE	0.125	06/30/22	0.168	50,000	595	137,228.26	0.168
	TR	NOTE	0.125	06/30/22	0.171	50,000	595	139,181.38	0.171
	TR	NOTE	0.125	06/30/22	0.171	50,000	595	139,181.38	0.171
	YCD	ANZ	0.130	06/30/22	0.130	50,000	255	46,041.67	0.132
	YCD	ANZ	0.130	06/30/22	0.130	50,000	255	46,041.67	0.132

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>
06/30/22	PURCHASES								
	BN	BOFA	3.000	01/03/23	3.000	50,000			
	BN	BOFA	3.000	01/03/23	3.000	50,000			
	CD	MUFG UNION	1.250	07/11/22	1.250	50,000			
	CD	MUFG UNION	1.250	07/11/22	1.250	50,000			
	CD	BOWEST	2.940	01/03/23	2.940	50,000			
	CD	BOWEST	2.940	01/03/23	2.940	50,000			
	CD	CITIBANK	3.050	02/01/23	3.050	50,000			
	CD	CITIBANK	3.050	02/01/23	3.050	50,000			
	CD	CITIBANK	3.050	02/01/23	3.050	50,000			
	CD	CITIBANK	3.050	02/01/23	3.050	50,000			
	CD	CITIBANK	3.450	04/03/23	3.450	50,000			
	CD	CITIBANK	3.450	04/03/23	3.450	50,000			
	CP	APPLE		07/25/22	1.520	50,000			
	CP	APPLE		07/25/22	1.520	50,000			
	CP	SHEFFIELD		10/07/22	2.270	50,000			
	CP	LIBERTY		11/01/22	2.450	50,000			
	CP	JOHNSON		12/12/22	2.200	50,000			
	CP	OLD LINE		12/12/22	2.770	50,000			
	CP	OLD LINE		12/12/22	2.770	50,000			
	CP	THUNDER		12/16/22	2.770	50,000			
	CP	THUNDER		12/16/22	2.770	50,000			
	DEB	FHLB	3.380	04/01/25	3.380	50,000			
	DEB	FHLB	3.380	04/01/25	3.380	50,000			
	DEB	FHLB	3.380	04/01/25	3.380	50,000			
	DEB	FHLB	3.380	04/01/25	3.380	50,000			
	DEB CL	FHLMC	3.250	03/01/24	3.250	50,000			
	DEB CL	FHLMC	3.250	03/01/24	3.250	50,000			
	DEB CL	FHLMC	3.250	03/01/24	3.250	50,000			
	DEB CL	FHLMC	3.250	03/01/24	3.250	50,000			
	DEB CL	FHLMC	3.420	07/01/25	3.420	50,000			
	DEB CL	FHLMC	3.420	07/01/25	3.420	50,000			
	DEB CL	FHLMC	3.420	07/01/25	3.420	50,000			
	DEB CL	FHLMC	3.420	07/01/25	3.420	50,000			
	DEB CL	FHLMC	3.500	10/01/25	3.500	50,000			
	DEB CL	FHLMC	3.500	10/01/25	3.500	50,000			
	DEB CL	FHLMC	3.500	10/01/25	3.500	50,000			
	DEB CL	FHLMC	3.500	10/01/25	3.500	50,000			
	DN	FHLB		01/27/23	2.470	50,000			
	DN	FHLB		01/27/23	2.470	50,000			
	DN	FHLB		01/27/23	2.470	50,000			
	DN	FHLB		01/27/23	2.470	50,000			
	DN	FFCB		03/01/23	2.570	50,000			
	DN	FFCB		03/01/23	2.570	50,000			
	DN	FHLB		04/03/23	2.600	50,000			
	DN	FHLB		04/03/23	2.600	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>
06/30/22	PURCHASES (Continued)								
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.048	50,000			
	TR	BILL		10/25/22	2.048	50,000			
	TR	BILL		10/25/22	2.048	50,000			
	TR	BILL		11/17/22	1.995	50,000			
	TR	BILL		11/17/22	1.995	50,000			
	TR	BILL		11/17/22	2.000	50,000			
	TR	BILL		11/17/22	2.000	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.967	50,000			
	TR	NOTE	2.750	08/31/23	2.967	50,000			
	TR	NOTE	2.750	08/31/23	2.967	50,000			
	YCD	MIZUHO	2.300	10/03/22	2.300	50,000			
	YCD	MIZUHO	2.300	10/03/22	2.300	50,000			
	YCD	MONTREAL	3.120	01/27/23	3.120	50,000			
	YCD	MONTREAL	3.120	01/27/23	3.120	50,000			
	YCD	MONTREAL	3.120	01/27/23	3.120	50,000			
	YCD	RB CANADA	3.170	02/02/23	3.170	50,000			
	YCD	RB CANADA	3.170	02/02/23	3.170	50,000			
	YCD	RABOBANK	3.260	03/01/23	3.260	50,000			
	YCD	RABOBANK	3.260	03/01/23	3.260	50,000			
	YCD	SCOTIA	3.450	04/03/23	3.450	50,000			
	YCD	SCOTIA	3.450	04/03/23	3.450	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 DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
ALHAMBRA				
New Omni Bank, N.A.	01/13/22	0.290	9,000,000.00	07/14/22
New Omni Bank, N.A.	05/19/22	1.530	15,000,000.00	11/17/22
New Omni Bank, N.A.	06/01/22	1.500	8,000,000.00	11/30/22
New Omni Bank, N.A.	06/08/22	1.670	8,000,000.00	12/07/22
ARCADIA				
American Plus Bank, N.A.	04/22/22	0.840	14,000,000.00	07/22/22
American Plus Bank, N.A.	05/04/22	0.780	3,000,000.00	08/03/22
American Plus Bank, N.A.	05/13/22	0.900	4,000,000.00	08/12/22
American Plus Bank, N.A.	05/18/22	0.990	8,000,000.00	08/17/22
BREA				
American First Credit Union	06/08/22	1.190	27,000,000.00	09/07/22
American First Credit Union	04/01/22	1.070	23,000,000.00	09/23/22
Pacific Western Bank	06/15/22	1.510	10,000,000.00	09/14/22
Pacific Western Bank	04/20/22	1.250	90,000,000.00	10/19/22
DIAMOND BAR				
Prospectors Federal Credit Union	03/03/22	0.650	2,000,000.00	09/01/22
DOWNEY				
Financial Partners Credit Union	04/07/22	1.190	10,000,000.00	10/06/22
Financial Partners Credit Union	04/28/22	1.430	20,000,000.00	10/27/22
EL MONTE				
Cathay Bank	02/23/22	0.670	100,000,000.00	08/24/22
Cathay Bank	05/13/22	1.430	125,000,000.00	11/10/22
Cathay Bank	05/19/22	1.550	50,000,000.00	11/17/22
FRESNO				
Fresno First Bank	04/07/22	0.700	2,000,000.00	07/07/22
GARDEN GROVE				
US Metro Bank	02/02/22	0.490	10,000,000.00	08/03/22
US Metro Bank	02/10/22	0.600	5,000,000.00	08/11/22
US Metro Bank	05/13/22	0.920	5,000,000.00	08/12/22
US Metro Bank	05/20/22	1.060	10,000,000.00	08/19/22
US Metro Bank	06/08/22	1.210	10,000,000.00	09/07/22
US Metro Bank	03/10/22	0.720	20,000,000.00	09/08/22

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>
GARDENA				
Northrop Grumman Federal Credit Union	05/05/22	0.950	25,000,000.00	08/04/22
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/07/22	1.180	25,000,000.00	10/06/22
IRVINE				
CommerceWest Bank	01/21/22	0.400	5,000,000.00	07/22/22
Commercial Bank of California	04/07/22	0.720	1,000,000.00	07/07/22
First Foundation Bank	04/01/22	0.630	44,000,000.00	07/01/22
First Foundation Bank	04/22/22	0.880	50,000,000.00	07/22/22
First Foundation Bank	04/27/22	0.850	50,000,000.00	07/27/22
First Foundation Bank	05/20/22	1.080	37,000,000.00	08/19/22
First Foundation Bank	05/26/22	1.090	47,000,000.00	08/25/22
First Foundation Bank	06/08/22	1.210	22,000,000.00	09/07/22
First Foundation Bank	06/09/22	1.280	50,000,000.00	09/08/22
Pacific Premier Bank	04/07/22	0.700	50,000,000.00	07/07/22
Pacific Premier Bank	06/02/22	1.080	25,000,000.00	09/01/22
Pacific Premier Bank	06/09/22	1.280	50,000,000.00	09/08/22
Pacific Premier Bank	06/09/22	1.740	50,000,000.00	12/08/22
LODI				
Farmers & Merchants Bank of Central CA	04/06/22	0.580	3,000,000.00	07/06/22
LOS ANGELES				
Bank of Hope	04/07/22	0.720	135,000,000.00	07/07/22
Bank of Hope	05/18/22	1.460	90,000,000.00	11/16/22
Bank of Hope	06/03/22	1.630	75,000,000.00	12/02/22
Commonwealth Business Bank	05/05/22	0.920	5,000,000.00	08/04/22
Commonwealth Business Bank	06/09/22	1.260	12,000,000.00	09/08/22
Commonwealth Business Bank	06/10/22	1.740	13,000,000.00	12/09/22
Hanmi Bank	01/12/22	0.280	20,000,000.00	07/13/22
Hanmi Bank	02/11/22	0.600	15,000,000.00	08/12/22
Hanmi Bank	05/13/22	1.410	30,000,000.00	11/10/22
Hanmi Bank	06/16/22	2.350	30,000,000.00	12/15/22
Manufacturers Bank	06/02/22	1.590	20,000,000.00	12/01/22
Open Bank	04/07/22	0.700	14,000,000.00	07/07/22
Open Bank	04/27/22	0.830	16,000,000.00	07/27/22
Open Bank	05/04/22	0.800	10,000,000.00	08/03/22
Open Bank	06/02/22	1.080	10,000,000.00	09/01/22
Open Bank	06/08/22	1.210	10,000,000.00	09/07/22
Pacific City Bank	04/07/22	0.700	30,000,000.00	07/07/22
Pacific City Bank	04/15/22	0.760	10,000,000.00	07/15/22
Pacific City Bank	06/15/22	1.480	20,000,000.00	09/14/22
Preferred Bank	06/15/22	1.480	125,000,000.00	09/14/22
State Bank of India (California)	04/27/22	0.830	15,000,000.00	07/27/22
State Bank of India (California)	06/15/22	1.480	30,000,000.00	09/14/22

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>
OAKLAND				
Beneficial State Bank	06/10/22	1.790	1,000,000.00	12/09/22
California Bank of Commerce	04/06/22	0.590	13,500,000.00	07/06/22
California Bank of Commerce	05/04/22	0.830	5,000,000.00	08/03/22
California Bank of Commerce	06/03/22	1.160	10,000,000.00	09/02/22
California Bank of Commerce	06/16/22	1.800	5,000,000.00	09/15/22
Community Bank of the Bay	06/09/22	1.280	30,000,000.00	09/08/22
Metropolitan Bank	02/17/22	0.750	1,000,000.00	08/18/22
Metropolitan Bank	03/03/22	0.640	2,000,000.00	09/01/22
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	04/07/22	0.700	5,000,000.00	07/07/22
Malaga Bank F.S.B.	04/15/22	0.760	46,000,000.00	07/15/22
Malaga Bank F.S.B.	04/22/22	0.860	9,000,000.00	07/22/22
PASADENA				
East West Bank	01/06/22	0.260	50,000,000.00	07/07/22
East West Bank	01/12/22	0.300	175,000,000.00	07/13/22
East West Bank	01/28/22	0.410	75,000,000.00	07/29/22
Wescom Central Credit Union	04/14/22	0.810	50,000,000.00	07/14/22
Wescom Central Credit Union	04/15/22	0.800	25,000,000.00	07/15/22
Wescom Central Credit Union	05/26/22	1.140	50,000,000.00	08/25/22
Wescom Central Credit Union	06/09/22	1.330	50,000,000.00	09/08/22
Wescom Central Credit Union	06/10/22	1.330	25,000,000.00	09/09/22
Wescom Central Credit Union	06/15/22	1.550	50,000,000.00	09/14/22
REDDING				
Cornerstone Community Bank	02/11/22	0.600	8,500,000.00	08/12/22
Cornerstone Community Bank	04/20/22	1.230	9,000,000.00	10/19/22
REDWOOD CITY				
Provident Credit Union	05/19/22	1.100	20,000,000.00	08/18/22
Provident Credit Union	06/03/22	1.170	20,000,000.00	09/02/22
Provident Credit Union	06/08/22	1.230	20,000,000.00	09/07/22
Provident Credit Union	03/18/22	0.860	20,000,000.00	09/16/22
Provident Credit Union	04/07/22	1.180	20,000,000.00	10/06/22
Provident Credit Union	04/14/22	1.230	20,000,000.00	10/13/22
Provident Credit Union	04/14/22	1.230	20,000,000.00	10/13/22
Provident Credit Union	05/13/22	1.440	20,000,000.00	11/10/22
ROSEMEAD				
Pacific Alliance Bank	04/06/22	0.560	4,000,000.00	07/06/22

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>
ROSEVILLE				
Five Star Bank	05/25/22	1.020	50,000,000.00	08/24/22
Five Star Bank	03/03/22	0.620	75,000,000.00	09/01/22
Five Star Bank	06/08/22	1.210	5,000,000.00	09/07/22
Five Star Bank	06/15/22	1.500	20,000,000.00	09/14/22
SACRAMENTO				
Golden 1 Credit Union	06/16/22	1.800	75,000,000.00	09/15/22
Golden 1 Credit Union	06/08/22	1.700	75,000,000.00	12/07/22
SAN DIEGO				
Axos Bank	04/13/22	0.720	50,000,000.00	07/13/22
Axos Bank	04/20/22	0.790	25,000,000.00	07/20/22
Axos Bank	06/01/22	1.050	25,000,000.00	08/31/22
Axos Bank	06/15/22	1.480	100,000,000.00	09/14/22
Axos Bank	06/09/22	1.720	100,000,000.00	12/08/22
California Coast Credit Union	02/16/22	0.780	1,000,000.00	08/17/22
San Diego County Credit Union	06/09/22	1.260	100,000,000.00	09/08/22
SAN FRANCISCO				
Bank of San Francisco	03/25/22	0.950	10,000,000.00	09/23/22
Bank of San Francisco	06/10/22	1.760	10,000,000.00	12/09/22
Mission National Bank	04/06/22	0.580	15,000,000.00	07/06/22
Mission National Bank	04/21/22	0.880	5,000,000.00	07/21/22
SAN JOSE				
Meriwest Credit Union	04/14/22	0.820	10,000,000.00	07/14/22
Meriwest Credit Union	04/27/22	0.880	25,000,000.00	07/27/22
Meriwest Credit Union	05/11/22	0.870	10,000,000.00	08/10/22
Technology Credit Union	05/05/22	0.900	50,000,000.00	08/04/22
Technology Credit Union	02/17/22	0.710	50,000,000.00	08/18/22
Technology Credit Union	03/03/22	0.600	50,000,000.00	09/01/22
Technology Credit Union	06/02/22	1.040	50,000,000.00	09/01/22
SANTA ANA				
Banc of California, N.A.	04/14/22	0.800	75,000,000.00	07/14/22
Banc of California, N.A.	04/20/22	0.820	25,000,000.00	07/20/22
Banc of California, N.A.	04/20/22	1.260	100,000,000.00	10/19/22
Banc of California, N.A.	05/26/22	1.480	50,000,000.00	11/17/22

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>
SANTA ROSA				
Poppy Bank	05/19/22	1.100	30,000,000.00	08/18/22
Poppy Bank	06/01/22	1.080	50,000,000.00	08/31/22
Poppy Bank	06/10/22	1.290	23,000,000.00	09/09/22
Poppy Bank	04/21/22	1.300	70,000,000.00	10/20/22
Poppy Bank	06/08/22	1.700	72,000,000.00	12/07/22
SUN VALLEY				
Mission Valley Bank	5/4/2022	1.400	10,000,000.00	11/2/2022
VACAVILLE				
Travis Credit Union	04/14/22	0.770	50,000,000.00	07/14/22
Travis Credit Union	05/13/22	0.920	50,000,000.00	08/12/22
Travis Credit Union	05/18/22	1.010	25,000,000.00	08/17/22
Travis Credit Union	06/10/22	1.300	100,000,000.00	09/09/22
WALNUT CREEK				
Mechanics Bank	06/02/22	1.090	1,000,000.00	09/01/22
WATSONVILLE				
Santa Cruz County Bank	01/07/22	0.260	10,000,000.00	07/08/22
Santa Cruz County Bank	05/12/22	0.940	10,000,000.00	08/11/22
TOTAL TIME DEPOSITS JUNE 2022			4,453,000,000.00	

BANK DEMAND DEPOSITS

JUNE 2022

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 702,719	\$ 870,000	\$ 10,521,594
2	724,997	755,000	10,053,783
3	649,792	950,000	10,611,788
4	649,792	950,000	10,611,788
5	649,792	950,000	10,611,788
6	871,292	870,000	10,352,869
7	557,189	940,000	9,967,548
8	774,856	690,000	11,735,375
9	790,184	560,000	10,843,680
10	1,091,469	1,085,000	13,941,640
11	1,091,469	1,085,000	13,941,640
12	1,091,469	1,085,000	13,941,640
13	482,910	760,000	13,904,638
14	476,294	485,000	11,883,173
15	522,371	870,000	10,633,445
16	492,004	650,000	10,558,293
17	594,321	650,000	10,332,908
18	594,321	650,000	10,332,908
19	594,321	650,000	10,332,908
20	594,321	650,000	10,787,217
21	793,081	715,000	10,839,048
22	613,809	690,000	11,408,013
23	720,001	655,000	11,314,251
24	765,600	1,260,000	11,527,147
25	765,600	1,260,000	11,527,147
26	765,600	1,260,000	11,527,147
27	718,598	795,000	10,749,928
28	663,554	795,000	10,064,220
29	718,516	440,000	9,584,755
30	738,658	745,000	9,128,887

AVERAGE DOLLAR DAYS

\$708,630 a/

\$825,667 b/

a/ The prescribed bank balance for June was \$678,752. This consisted of \$579,943 in compensating balances for services, balances for uncollected funds of \$99,433 and a deduction of \$624 for June 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**

1876

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on June 15, 2022, has determined and designated the amount of money available for deposit and investment as of June 10, 2022, 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 \$ 580,000,000

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)	6/13/2022	6/17/2022	\$ 17,770,200,000	\$ 13,317,200,000	\$ 4,453,000,000	\$ 17,770,200,000
(2)	6/20/2022	6/24/2022	\$ 3,127,300,000	\$ 16,444,500,000	\$ 4,453,000,000	\$ 20,897,500,000
(3)	6/27/2022	7/1/2022	\$ (8,959,600,000)	\$ 7,484,900,000	\$ 4,453,000,000	\$ 11,937,900,000
(4)	7/4/2022	7/8/2022	\$ (1,951,900,000)	\$ 5,533,000,000	\$ 4,453,000,000	\$ 9,986,000,000
(5)	7/11/2022	7/15/2022	\$ 1,325,500,000	\$ 6,858,500,000	\$ 4,453,000,000	\$ 11,311,500,000
(6)	7/18/2022	7/22/2022	\$ (329,400,000)	\$ 6,529,100,000	\$ 4,453,000,000	\$ 10,982,100,000
(7)	7/25/2022	7/29/2022	\$ (3,271,300,000)	\$ 3,257,800,000	\$ 4,453,000,000	\$ 7,710,800,000
(8)	8/1/2022	8/5/2022	\$ 452,400,000	\$ 3,710,200,000	\$ 4,453,000,000	\$ 8,163,200,000
(9)	8/8/2022	8/12/2022	\$ 180,100,000	\$ 3,890,300,000	\$ 4,453,000,000	\$ 8,343,300,000
(10)	8/15/2022	8/19/2022	\$ (372,200,000)	\$ 3,518,100,000	\$ 4,453,000,000	\$ 7,971,100,000

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 \$ 580,000,000.

Dated: June 15, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
