

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT
SEPTEMBER 30, 2022**

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

SEPTEMBER 2022

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	28
BANK DEMAND DEPOSITS.....	33
POOLED MONEY INVESTMENT BOARD DESIGNATION...	34



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

(Dollars In Thousands)

	September 2022	September 2021	Change
Average Daily Portfolio (\$)	227,537,724	177,842,153	+49,695,571
Accrued Earnings (\$)	282,909	30,044	+252,865
Effective Yield (%)	1.513	0.206	+1.307
Average Life-Month End (In Days)	304	321	-17
Total Security Transactions			
Amount (\$)	45,857,714	49,224,384	-3,366,670
Number	923	985	-62
Total Time Deposit Transactions			
Amount (\$)	2,877,000	2,078,500	+798,500
Number	87	68	+19
Average Workday Investment Activity (\$)	2,320,701	2,442,994	-122,293
Prescribed Demand Account Balances For Services (\$)	242,000	1,557,000	-1,315,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

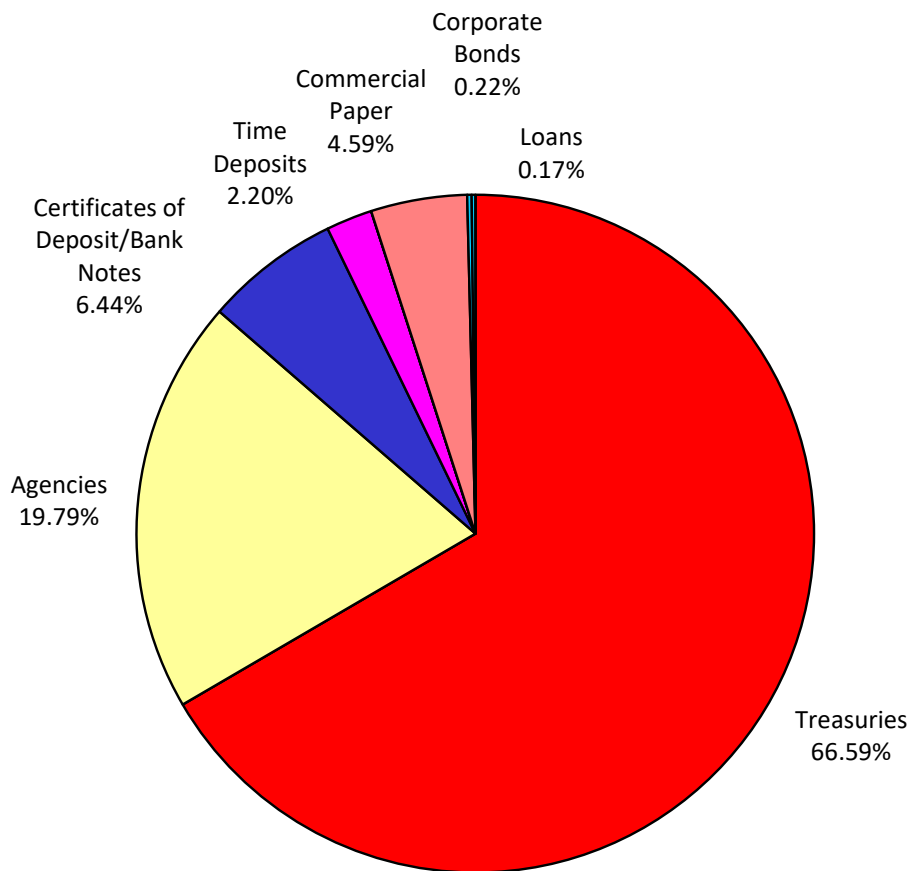
September 30, 2022

<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	46,457,160	20.85	-1.37
Bonds	0	0.00	0
Notes	101,947,916	45.75	+0.27
Strips	0	0.00	0
Total Government	148,405,076	66.59	-1.11
Agency Debentures	13,807,530	6.20	+0.04
Certificates of Deposit	14,260,000	6.40	+0.51
Bank Notes	100,000	0.04	0
Repurchases	0	0.00	0
Agency Discount Notes	30,277,340	13.59	+0.45
Time Deposits	4,909,000	2.20	+0.14
GNMAs	0	0.00	0
Commercial Paper	10,239,349	4.59	+0.19
Remics	3,917	0.00	0
Corporate Bonds	481,185	0.22	-0.02
PMIA Loans	367,981	0.17	-0.20
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	222,851,378	100.00	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>September 2022</u>		<u>August 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	923	45,857,714	822	40,828,748
Other	6	1,491,070	5	144,361
Time Deposits	87	2,877,000	60	1,539,000
Total	1,016	50,225,784	887	42,512,109
PMIA Monthly Average Effective Yield (%)		1.513	1.276	
Year to Date Yield Last Day of Month (%)		1.289	1.182	

**Pooled Money Investment Account
Portfolio Composition
\$222.9 billion
09/30/22**



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>
09/01/22	REDEMPTIONS								
	CP	JOHNSON		09/01/22	0.750	50,000	171	178,125.00	0.763
	CP	BOFA		09/01/22	0.420	50,000	266	155,166.67	0.427
	CP	BOFA		09/01/22	0.420	50,000	266	155,166.67	0.427
	DEB	FHLB	0.080	09/01/22	0.086	50,000	287	33,894.44	0.086
	DEB	FHLB	0.080	09/01/22	0.086	50,000	287	33,894.44	0.086
	DN	FHLB		09/01/22	0.765	50,000	163	173,187.50	0.778
	DN	FHLB		09/01/22	0.765	50,000	163	173,187.50	0.778
	DN	FHLB		09/01/22	0.445	50,000	212	131,027.78	0.452
	DN	FHLB		09/01/22	0.445	50,000	212	131,027.78	0.452
	DN	FHLB		09/01/22	0.250	50,000	232	80,555.56	0.254
	DN	FHLB		09/01/22	0.250	50,000	232	80,555.56	0.254
	DN	FHLB		09/01/22	0.185	50,000	245	62,951.39	0.188
	DN	FHLB		09/01/22	0.185	50,000	245	62,951.39	0.188
	DN	FHLB		09/01/22	0.185	50,000	245	62,951.39	0.188
	DN	FHLB		09/01/22	0.185	50,000	245	62,951.39	0.188
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	IBRD		09/01/22	0.150	50,000	255	53,125.00	0.152
	DN	IBRD		09/01/22	0.150	50,000	255	53,125.00	0.152
	DN	FHLB		09/01/22	0.135	50,000	273	51,187.50	0.137
	DN	FHLB		09/01/22	0.135	50,000	273	51,187.50	0.137
	DN	FHLB		09/01/22	0.085	50,000	287	33,881.94	0.086
	DN	FHLB		09/01/22	0.085	50,000	287	33,881.94	0.086
	DN	FHLB		09/01/22	0.065	50,000	288	26,000.00	0.066
	DN	FHLB		09/01/22	0.065	50,000	288	26,000.00	0.066
	DN	FHLB		09/01/22	0.060	50,000	293	24,416.67	0.061
	DN	FHLB		09/01/22	0.060	50,000	293	24,416.67	0.061
	TR	BILL		09/01/22	0.950	50,000	140	184,722.22	0.967
	TR	BILL		09/01/22	0.950	50,000	140	184,722.22	0.967
	TR	BILL		09/01/22	0.950	50,000	140	184,722.22	0.967
	TR	BILL		09/01/22	0.960	50,000	140	186,666.67	0.977
	TR	BILL		09/01/22	0.960	50,000	140	186,666.67	0.977
	TR	BILL		09/01/22	0.960	50,000	140	186,666.67	0.977
	TR	BILL		09/01/22	0.931	50,000	142	183,613.89	0.947
	TR	BILL		09/01/22	0.931	50,000	142	183,613.89	0.947
	TR	BILL		09/01/22	0.948	50,000	142	186,868.06	0.964
	TR	BILL		09/01/22	0.948	50,000	142	186,868.06	0.964
	TR	BILL		09/01/22	0.948	50,000	142	186,868.06	0.964
	TR	BILL		09/01/22	0.935	50,000	147	190,895.83	0.952
	TR	BILL		09/01/22	0.935	50,000	147	190,895.83	0.952
	TR	BILL		09/01/22	0.865	50,000	156	187,416.67	0.880
	TR	BILL		09/01/22	0.865	50,000	156	187,416.67	0.880

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>
09/01/22	REDEMPTIONS (Continued)								
	TR	BILL		09/01/22	0.870	50,000	156	188,500.00	0.885
	TR	BILL		09/01/22	0.870	50,000	156	188,500.00	0.885
	TR	BILL		09/01/22	0.825	50,000	163	186,770.83	0.840
	TR	BILL		09/01/22	0.825	50,000	163	186,770.83	0.840
	TR	BILL		09/01/22	0.825	50,000	163	186,770.83	0.840
	TR	BILL		09/01/22	0.830	50,000	163	187,902.78	0.845
	TR	BILL		09/01/22	0.830	50,000	163	187,902.78	0.845
	TR	BILL		09/01/22	0.830	50,000	163	187,902.78	0.845
	TR	BILL		09/01/22	0.750	50,000	167	173,958.33	0.763
	TR	BILL		09/01/22	0.750	50,000	167	173,958.33	0.763
	TR	BILL		09/01/22	0.750	50,000	167	173,958.33	0.763
	TR	BILL		09/01/22	0.731	50,000	168	170,566.67	0.744
	TR	BILL		09/01/22	0.731	50,000	168	170,566.67	0.744
	TR	BILL		09/01/22	0.731	50,000	168	170,566.67	0.744
	TR	BILL		09/01/22	0.735	50,000	168	171,500.00	0.748
	TR	BILL		09/01/22	0.735	50,000	168	171,500.00	0.748
	TR	BILL		09/01/22	0.735	50,000	168	171,500.00	0.748
	TR	BILL		09/01/22	0.750	50,000	169	176,041.67	0.763
	TR	BILL		09/01/22	0.750	50,000	169	176,041.67	0.763
	TR	BILL		09/01/22	0.760	50,000	169	178,388.89	0.773
	TR	BILL		09/01/22	0.760	50,000	169	178,388.89	0.773
	TR	BILL		09/01/22	0.736	50,000	170	173,777.78	0.749
	TR	BILL		09/01/22	0.736	50,000	170	173,777.78	0.749
	TR	BILL		09/01/22	0.736	50,000	170	173,777.78	0.749
	TR	BILL		09/01/22	0.736	50,000	170	173,777.78	0.749
	TR	BILL		09/01/22	0.740	50,000	170	174,722.22	0.753
	TR	BILL		09/01/22	0.740	50,000	170	174,722.22	0.753
	TR	BILL		09/01/22	0.740	50,000	170	174,722.22	0.753
	TR	BILL		09/01/22	0.740	50,000	170	174,722.22	0.753
	TR	BILL		09/01/22	0.751	50,000	171	178,362.50	0.764
	TR	BILL		09/01/22	0.751	50,000	171	178,362.50	0.764
	TR	BILL		09/01/22	0.755	50,000	171	179,312.50	0.768
	TR	BILL		09/01/22	0.755	50,000	171	179,312.50	0.768
	TR	BILL		09/01/22	0.700	50,000	174	169,166.67	0.712
	TR	BILL		09/01/22	0.700	50,000	174	169,166.67	0.712
	TR	BILL		09/01/22	0.688	50,000	175	167,100.69	0.699
	TR	BILL		09/01/22	0.688	50,000	175	167,100.69	0.699
	TR	BILL		09/01/22	0.690	50,000	175	167,708.33	0.702
	TR	BILL		09/01/22	0.690	50,000	175	167,708.33	0.702
	TR	BILL		09/01/22	0.705	50,000	175	171,354.17	0.717
	TR	BILL		09/01/22	0.705	50,000	175	171,354.17	0.717
	TR	BILL		09/01/22	0.705	50,000	175	171,354.17	0.717
	TR	BILL		09/01/22	0.705	50,000	175	171,354.17	0.717
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641

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>
09/01/22	REDEMPTIONS (Continued)								
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641
	TR	BILL		09/01/22	0.625	50,000	182	157,986.11	0.636
	TR	BILL		09/01/22	0.625	50,000	182	157,986.11	0.636
	TR	BILL		09/01/22	0.640	50,000	182	161,777.78	0.651
	TR	BILL		09/01/22	0.640	50,000	182	161,777.78	0.651
	TR	BILL		09/01/22	0.640	50,000	182	161,777.78	0.651
	TR	BILL		09/01/22	0.640	50,000	182	161,777.78	0.651
	YCD	ANZ	0.250	09/01/22	0.250	50,000	289	100,347.22	0.253
09/01/22	PURCHASES								
	CD	JPM CHASE	2.500	09/28/22	2.500	50,000			
	CD	JPM CHASE	2.500	09/28/22	2.500	50,000			
	DEB	FFCB	3.250	09/01/23	3.550	50,000			
	DEB	FHLB	3.375	09/01/23	3.600	50,000			
	TR	BILL		03/02/23	3.233	50,000			
	TR	BILL		03/02/23	3.233	50,000			
	TR	BILL		03/02/23	3.233	50,000			
	TR	BILL		03/02/23	3.235	50,000			
	TR	BILL		03/02/23	3.235	50,000			
	TR	BILL		03/02/23	3.235	50,000			
	YCD	KBC	2.500	10/07/22	2.500	50,000			
	YCD	KBC	2.500	10/07/22	2.500	50,000			
09/02/22	REDEMPTIONS								
	CP	MIZUHO NY		09/02/22	1.420	50,000	109	214,972.22	1.446
	CP	MIZUHO NY		09/02/22	1.420	50,000	109	214,972.22	1.446
	DEB	FHLB	0.900	09/02/22	1.036	50,000	149	209,950.00	1.029
	DEB	FHLB	0.900	09/02/22	1.036	50,000	149	209,950.00	1.029
	DEB	FHLB	0.900	09/02/22	0.980	50,000	151	201,300.00	0.973
	DEB	FHLB	0.900	09/02/22	0.980	50,000	151	201,300.00	0.973
	DN	FHLMC		09/02/22	2.050	50,000	32	91,111.11	2.082
	DN	FHLMC		09/02/22	2.050	50,000	32	91,111.11	2.082
	DN	FHLMC		09/02/22	2.050	50,000	36	102,500.00	2.083
	DN	FHLMC		09/02/22	2.050	50,000	36	102,500.00	2.083
	YCD	SE BANKEN	1.630	09/02/22	1.630	50,000	122	276,194.44	1.653
	YCD	SE BANKEN	1.630	09/02/22	1.630	50,000	122	276,194.44	1.653
09/02/22	NO PURCHASES								
09/06/22	REDEMPTIONS								
	DEB	FNMA	1.375	09/06/22	0.076	50,000	327	34,376.56	0.076
	DEB	FNMA	1.375	09/06/22	0.076	50,000	327	34,376.56	0.076

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>
09/06/22	REDEMPTIONS (Continued)								
	DEB	FNMA	1.375	09/06/22	0.102	50,000	503	70,812.50	0.101
	DEB	FNMA	1.375	09/06/22	0.102	50,000	503	70,812.50	0.101
	TR	BILL		09/06/22	1.640	50,000	82	186,777.78	1.669
	TR	BILL		09/06/22	1.640	50,000	82	186,777.78	1.669
	TR	BILL		09/06/22	1.640	50,000	82	186,777.78	1.669
	TR	BILL		09/06/22	1.650	50,000	82	187,916.67	1.679
	TR	BILL		09/06/22	1.650	50,000	82	187,916.67	1.679
	TR	BILL		09/06/22	1.650	50,000	82	187,916.67	1.679
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
09/06/22	PURCHASES								
	CP	CR AG NY		10/14/22	2.530	50,000			
	CP	CR AG NY		10/14/22	2.530	50,000			
	DEB	FFCB	3.250	09/01/23	3.605	50,000			
	DEB	FFCB	3.250	09/01/23	3.605	50,000			
	DN	FHLMC		10/07/22	2.300	50,000			
	DN	FHLMC		10/07/22	2.300	50,000			
	DN	IBRD		02/01/23	2.950	50,000			
	DN	IBRD		02/01/23	2.950	50,000			
	DN	FFCB		06/01/23	3.380	50,000			
	DN	FFCB		06/01/23	3.380	50,000			
	DN	FFCB		08/01/23	3.450	50,000			
	DN	FFCB		08/01/23	3.450	50,000			
	DN	FHLB		09/01/23	3.480	50,000			
	DN	FHLB		09/01/23	3.480	50,000			
	TR	BILL		03/02/23	3.270	50,000			
	TR	BILL		03/02/23	3.270	50,000			
	TR	BILL		03/02/23	3.270	50,000			
	TR	BILL		03/02/23	3.270	50,000			
	TR	BILL		03/02/23	3.270	50,000			
	TR	BILL		03/02/23	3.271	50,000			
	TR	BILL		03/02/23	3.271	50,000			
	TR	BILL		03/02/23	3.271	50,000			
	YCD	MIZUHO	3.100	12/05/22	3.100	50,000			
	YCD	MIZUHO	3.100	12/05/22	3.100	50,000			
	YCD	UBS	4.020	06/01/23	4.020	50,000			

09/07/22 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>
09/07/22	PURCHASES								
	CD	US BANK	3.600	04/03/23	3.600	50,000			
	CD	US BANK	3.600	04/03/23	3.600	50,000			
	CP	APPLE		10/14/22	2.400	50,000			
	CP	NATIXIS NY		02/08/23	3.400	50,000			
	CP	NATIXIS NY		02/08/23	3.400	50,000			
	DN	IBRD		02/27/23	3.150	50,000			
	DN	IBRD		02/27/23	3.150	50,000			
	DN	FHLB		03/30/23	3.390	50,000			
	DN	FHLB		03/30/23	3.390	50,000			
	DN	FHLB		06/26/23	3.445	50,000			
	DN	FHLB		06/26/23	3.445	50,000			
	YCD	CR AG CIB	2.430	09/26/22	2.430	50,000			
	YCD	DNB	2.400	10/07/22	2.400	50,000			
	YCD	DNB	2.400	10/07/22	2.400	50,000			
	YCD	SUMI TRUST	2.740	10/21/22	2.740	50,000			
	YCD	SUMI TRUST	2.740	10/21/22	2.740	50,000			
	YCD	BNP	3.480	02/10/23	3.480	50,000			
	YCD	BNP	3.480	02/10/23	3.480	50,000			
09/08/22	REDEMPTIONS								
	TR	BILL		09/08/22	0.070	50,000	343	33,347.22	0.071
	TR	BILL		09/08/22	0.070	50,000	343	33,347.22	0.071
	TR	BILL		09/08/22	0.073	50,000	345	34,739.58	0.074
	TR	BILL		09/08/22	0.073	50,000	345	34,739.58	0.074
	TR	BILL		09/08/22	0.073	50,000	345	34,739.58	0.074
	TR	BILL		09/08/22	0.073	50,000	345	34,979.17	0.074
	TR	BILL		09/08/22	0.073	50,000	345	34,979.17	0.074
	TR	BILL		09/08/22	0.073	50,000	345	34,979.17	0.074
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	352	31,777.78	0.066
	TR	BILL		09/08/22	0.065	50,000	352	31,777.78	0.066
	TR	BILL		09/08/22	0.065	50,000	352	31,777.78	0.066
	TR	BILL		09/08/22	0.065	50,000	352	31,777.78	0.066
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	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>
09/08/22	REDEMPTIONS (Continued)								
	TR	BILL		09/08/22	0.068	50,000	359	33,656.25	0.068
	TR	BILL		09/08/22	0.068	50,000	359	33,656.25	0.068
	TR	BILL		09/08/22	0.068	50,000	359	33,656.25	0.068
	TR	BILL		09/08/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		09/08/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		09/08/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		09/08/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		09/08/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		09/08/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		09/08/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		09/08/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		09/08/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		09/08/22	0.078	50,000	364	39,180.56	0.079
	TR	BILL		09/08/22	0.078	50,000	364	39,180.56	0.079
	TR	BILL		09/08/22	0.078	50,000	364	39,180.56	0.079
	TR	BILL		09/08/22	0.078	50,000	364	39,180.56	0.079
	TR	BILL		09/08/22	0.078	50,000	364	39,180.56	0.079
	TR	BILL		09/08/22	0.078	50,000	364	39,180.56	0.079
	TR	BILL		09/08/22	0.078	50,000	364	39,180.56	0.079
09/08/22	PURCHASES								
	CD	MUFG UNION	3.500	02/08/23	3.500	50,000			
	CD	MUFG UNION	3.500	02/08/23	3.500	50,000			
	CP	RABO NY		09/12/22	2.300	50,000			
	CP	RABO NY		09/12/22	2.300	50,000			
	CP	APPLE		10/14/22	2.400	50,000			
	CP	JOHNSON		01/06/23	3.100	50,000			
	CP	SHEFFIELD		01/27/23	3.400	50,000			
	CP	GOTHAM		01/27/23	3.500	50,000			
	CP	GOTHAM		01/27/23	3.500	50,000			
	CP	OLD LINE		02/08/23	3.500	50,000			
	DN	FHLMC		10/24/22	2.540	50,000			
	DN	FHLMC		10/24/22	2.540	50,000			
	DN	IBRD		03/08/23	3.200	50,000			
	DN	IBRD		03/08/23	3.200	50,000			
	TR	BILL		03/02/23	3.288	50,000			
	TR	BILL		03/02/23	3.288	50,000			
	TR	BILL		03/02/23	3.288	50,000			
	TR	BILL		03/02/23	3.293	50,000			
	TR	BILL		03/02/23	3.293	50,000			
	TR	BILL		03/02/23	3.293	50,000			
	TR	BILL		03/09/23	3.330	50,000			
	TR	BILL		03/09/23	3.330	50,000			
	TR	BILL		03/09/23	3.330	50,000			
	TR	BILL		03/09/23	3.333	50,000			
	TR	BILL		03/09/23	3.333	50,000			
	TR	BILL		03/09/23	3.333	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>
09/08/22	PURCHASES (Continued)								
	TR	BILL		03/09/23	3.340	50,000			
	TR	BILL		03/09/23	3.340	50,000			
	TR	BILL		03/09/23	3.340	50,000			
	TR	BILL		03/09/23	3.345	50,000			
	TR	BILL		03/09/23	3.345	50,000			
	TR	BILL		03/09/23	3.345	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	NOTE	2.125	11/30/24	3.464	50,000			
	TR	NOTE	2.125	11/30/24	3.464	50,000			
	TR	NOTE	2.125	11/30/24	3.464	50,000			
	YCD	NORINCHUK	2.650	10/11/22	2.650	50,000			
	YCD	NORINCHUK	2.650	10/11/22	2.650	50,000			
	YCD	NORDEA ABP	3.670	03/08/23	3.670	50,000			
	YCD	NORDEA ABP	3.670	03/08/23	3.670	50,000			
	YCD	RB CANADA	4.220	09/01/23	4.220	50,000			
	YCD	RB CANADA	4.220	09/01/23	4.220	50,000			
09/09/22	REDEMPTIONS								
	CP	MIZUHO NY		09/09/22	1.940	50,000	86	231,722.22	1.976
	CP	MIZUHO NY		09/09/22	1.940	50,000	86	231,722.22	1.976
	CP	APPLE		09/09/22	1.100	50,000	141	215,416.67	1.120
	CP	APPLE		09/09/22	1.100	50,000	141	215,416.67	1.120
	CP	SOC GEN NY		09/09/22	1.300	50,000	155	279,861.11	1.325
	CP	SOC GEN NY		09/09/22	1.300	50,000	155	279,861.11	1.325
	CP	CGMI		09/09/22	1.400	50,000	164	318,888.89	1.429
	CP	CGMI		09/09/22	1.400	50,000	164	318,888.89	1.429
	DN	IBRD		09/09/22	0.950	50,000	157	207,152.78	0.967
	DN	IBRD		09/09/22	0.950	50,000	157	207,152.78	0.967
	DN	FHLB		09/09/22	0.870	50,000	171	206,625.00	0.886
	DN	FHLB		09/09/22	0.870	50,000	171	206,625.00	0.886
	DN	IBRD		09/09/22	0.720	50,000	179	179,000.00	0.733
	DN	IBRD		09/09/22	0.720	50,000	179	179,000.00	0.733
	DN	FHLB		09/09/22	0.600	50,000	185	154,166.67	0.610
	DN	FHLB		09/09/22	0.600	50,000	185	154,166.67	0.610
	DN	FHLB		09/09/22	0.600	50,000	185	154,166.67	0.610

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>
09/09/22	REDEMPTIONS (Continued)								
	YCD	SUMI TRUST	2.000	09/09/22	2.000	50,000	85	236,111.11	2.028
	YCD	SUMI TRUST	2.000	09/09/22	2.000	50,000	85	236,111.11	2.028
	YCD	MIZUHO	1.480	09/09/22	1.480	50,000	113	232,277.78	1.501
	YCD	MIZUHO	1.480	09/09/22	1.480	50,000	113	232,277.78	1.501
	YCD	NAT AUB	1.210	09/09/22	1.210	50,000	183	307,541.67	1.227
	YCD	NAT AUB	1.210	09/09/22	1.210	50,000	183	307,541.67	1.227
09/09/22	PURCHASES								
	CB CL	JPM CHASE	4.375	09/09/26	4.375	25,000			
	CD	BOWEST	2.630	10/14/22	2.630	50,000			
	CD	BOWEST	2.630	10/14/22	2.630	50,000			
	DN	FHLMC		10/17/22	2.510	50,000			
	DN	FHLMC		10/17/22	2.510	50,000			
	DN	FHLMC		10/17/22	2.510	50,000			
	YCD	ANZ	3.380	01/27/23	3.380	50,000			
	YCD	ANZ	3.380	01/27/23	3.380	50,000			
09/12/22	REDEMPTIONS								
	CP	RABO NY		09/12/22	2.300	50,000	4	12,777.78	2.333
	CP	RABO NY		09/12/22	2.300	50,000	4	12,777.78	2.333
	YCD	KBC	2.350	09/12/22	2.350	50,000	32	104,444.44	2.383
	YCD	KBC	2.350	09/12/22	2.350	50,000	32	104,444.44	2.383
	YCD	DNB	2.280	09/12/22	2.280	50,000	34	107,666.67	2.312
	YCD	DNB	2.280	09/12/22	2.280	50,000	34	107,666.67	2.312
09/12/22	PURCHASES								
	YCD	KBC	2.780	10/14/22	2.780	50,000			
	YCD	KBC	2.780	10/14/22	2.780	50,000			
09/13/22	NO REDEMPTIONS								
09/13/22	PURCHASES								
	CP	CR AG NY		10/14/22	2.700	50,000			
	CP	CR AG NY		10/14/22	2.700	50,000			
	CP	CR AG NY		10/14/22	2.700	50,000			
	CP	MUFG BK		10/17/22	2.810	50,000			
	CP	MUFG BK		10/17/22	2.810	50,000			
	CP	MUFG BK		10/17/22	2.810	50,000			
	CP	APPLE		10/27/22	2.500	50,000			
	CP	APPLE		10/27/22	2.500	50,000			
	CP	AMAZON		12/28/22	3.050	50,000			
	DEB	FFCB	3.500	09/13/24	3.608	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>
09/13/22	PURCHASES (Continued)								
	DN	IFC		10/21/22	2.450	50,000			
	DN	IFC		10/21/22	2.450	50,000			
	DN	IFC		10/21/22	2.450	50,000			
	DN	FHLMC		10/27/22	2.600	50,000			
	DN	FHLMC		10/27/22	2.600	50,000			
	DN	IBRD		02/14/23	3.270	50,000			
	DN	IBRD		02/14/23	3.270	50,000			
	DN	FHLB		02/27/23	3.305	50,000			
	DN	FHLB		02/27/23	3.305	50,000			
	DN	IBRD		03/08/23	3.300	50,000			
	DN	IBRD		03/08/23	3.300	50,000			
	DN	FFCB		03/30/23	3.330	50,000			
	DN	FFCB		03/30/23	3.330	50,000			
	TR	BILL		03/09/23	3.440	50,000			
	TR	BILL		03/09/23	3.440	50,000			
	TR	BILL		03/09/23	3.440	50,000			
	TR	BILL		03/09/23	3.580	50,000			
	TR	BILL		03/09/23	3.580	50,000			
	TR	BILL		03/09/23	3.580	50,000			
	TR	BILL		09/07/23	3.710	50,000			
	TR	BILL		09/07/23	3.710	50,000			
	TR	BILL		09/07/23	3.710	50,000			
	TR	BILL		09/07/23	3.716	50,000			
	TR	BILL		09/07/23	3.716	50,000			
	TR	BILL		09/07/23	3.716	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.754	50,000			
	TR	NOTE	3.125	08/15/25	3.754	50,000			
	TR	NOTE	3.125	08/15/25	3.754	50,000			
	YCD	ANZ	3.910	03/24/23	3.910	50,000			
	YCD	ANZ	3.910	03/24/23	3.910	50,000			
09/14/22	REDEMPTIONS								
	DEB	IADB	1.750	09/14/22	0.172	50,000	288	68,727.78	0.172
	DEB	IADB	1.750	09/14/22	0.172	50,000	288	68,727.78	0.172
	DEB	IADB	1.750	09/14/22	0.101	50,000	337	47,344.44	0.101
09/14/22	PURCHASES								
	CP	THUNDER		01/11/23	3.670	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>
09/14/22	PURCHASES (Continued)								
	CP	CR AG NY		03/14/23	3.960	50,000			
	CP	CR AG NY		03/14/23	3.960	50,000			
	CP	NATIXIS NY		03/24/23	4.060	50,000			
	CP	NATIXIS NY		03/24/23	4.060	50,000			
	DEB CL	FHLMC	4.000	03/27/26	4.000	50,000			
	DEB CL	FHLMC	4.000	03/27/26	4.000	50,000			
	DN	FHLB		10/24/22	2.730	50,000			
	DN	FHLB		10/24/22	2.730	50,000			
	DN	FFCB		03/24/23	3.710	50,000			
	DN	FFCB		03/24/23	3.710	50,000			
	DN	FFCB		03/30/23	3.630	50,000			
	DN	FFCB		03/30/23	3.630	50,000			
	TR	BILL		03/02/23	3.550	50,000			
	TR	BILL		03/02/23	3.550	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	2.125	11/30/24	3.770	50,000			
	TR	NOTE	2.125	11/30/24	3.770	50,000			
	TR	NOTE	2.125	11/30/24	3.770	50,000			
09/15/22	REDEMPTIONS								
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.810	50,000	182	204,750.00	0.825
	TR	BILL		09/15/22	0.810	50,000	182	204,750.00	0.825
	TR	BILL		09/15/22	0.810	50,000	182	204,750.00	0.825
	TR	NOTE	1.500	09/15/22	0.317	50,000	245	106,849.97	0.316
	TR	NOTE	1.500	09/15/22	0.317	50,000	245	106,849.97	0.316
	TR	NOTE	1.500	09/15/22	0.317	50,000	245	106,849.97	0.316
	TR	NOTE	1.500	09/15/22	0.317	50,000	245	106,849.97	0.316
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322

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>
09/15/22	REDEMPTIONS (Continued)								
	TR	NOTE	1.500	09/15/22	0.080	50,000	381	42,374.32	0.080
	TR	NOTE	1.500	09/15/22	0.080	50,000	381	42,374.32	0.080
	TR	NOTE	1.500	09/15/22	0.080	50,000	381	42,374.32	0.080
	TR	NOTE	1.500	09/15/22	0.080	50,000	381	42,374.32	0.080
	TR	NOTE	1.500	09/15/22	1.710	50,000	1,094	2,550,566.62	1.717
	TR	NOTE	1.500	09/15/22	1.710	50,000	1,094	2,550,566.62	1.717
	TR	NOTE	1.500	09/15/22	1.710	50,000	1,094	2,550,566.62	1.717
	TR	NOTE	1.500	09/15/22	1.710	50,000	1,094	2,550,566.62	1.717
	TR	NOTE	1.500	09/15/22	1.718	50,000	1,094	2,562,285.37	1.725
	TR	NOTE	1.500	09/15/22	1.718	50,000	1,094	2,562,285.37	1.725
	TR	NOTE	1.500	09/15/22	1.718	50,000	1,094	2,562,285.37	1.725
	TR	NOTE	1.500	09/15/22	1.718	50,000	1,094	2,562,285.37	1.725
09/15/22	PURCHASES								
	DN	FHLB		01/27/23	3.505	50,000			
	DN	FHLB		01/27/23	3.505	50,000			
	DN	FFCB		03/24/23	3.710	50,000			
	DN	FFCB		03/24/23	3.710	50,000			
	TR	BILL		03/09/23	3.633	50,000			
	TR	BILL		03/09/23	3.633	50,000			
	TR	BILL		03/09/23	3.633	50,000			
	TR	BILL		03/09/23	3.645	50,000			
	TR	BILL		03/09/23	3.645	50,000			
	TR	BILL		03/09/23	3.645	50,000			
	TR	BILL		09/07/23	3.795	50,000			
	TR	BILL		09/07/23	3.795	50,000			
	TR	BILL		09/07/23	3.795	50,000			
	TR	BILL		09/07/23	3.795	50,000			
	TR	NOTE	3.250	08/31/24	3.834	50,000			
	TR	NOTE	3.250	08/31/24	3.834	50,000			
	TR	NOTE	3.500	09/15/25	3.764	50,000			
	TR	NOTE	3.500	09/15/25	3.764	50,000			
	TR	NOTE	3.500	09/15/25	3.764	50,000			
	TR	NOTE	3.500	09/15/25	3.764	50,000			
	YCD	NORINCHUK	2.950	10/17/22	2.950	50,000			
	YCD	NORINCHUK	2.950	10/17/22	2.950	50,000			
	YCD	SWEDBANK	3.030	11/21/22	3.030	50,000			
	YCD	SWEDBANK	3.030	11/21/22	3.030	50,000			
09/16/22	REDEMPTION								
	DEB	FFCB	0.125	09/16/22	0.135	50,000	547	100,902.78	0.135

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>
09/16/22	PURCHASES								
	CP	SOC GEN NY		09/28/22	2.650	50,000			
	CP	SOC GEN NY		09/28/22	2.650	50,000			
	CP	SOC GEN NY		09/28/22	2.650	50,000			
	CP	APPLE		10/17/22	2.750	50,000			
	CP	APPLE		10/17/22	2.750	50,000			
	DN	FHLMC		10/11/22	2.400	50,000			
	DN	FHLMC		10/11/22	2.400	50,000			
	DN	FFCB		03/08/23	3.680	50,000			
	DN	FFCB		03/08/23	3.680	50,000			
	TR	BILL		03/02/23	3.571	50,000			
	TR	BILL		03/02/23	3.571	50,000			
	TR	BILL		03/02/23	3.571	50,000			
	TR	BILL		03/02/23	3.575	50,000			
	TR	BILL		03/02/23	3.575	50,000			
	TR	BILL		03/02/23	3.575	50,000			
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000			
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000			
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000			
09/19/22	NO REDEMPTIONS								
09/19/22	PURCHASES								
	CP	AMAZON		11/23/22	3.050	50,000			
	CP	SHEFFIELD		12/23/22	3.550	50,000			
	CP	SHEFFIELD		12/23/22	3.550	50,000			
	CP	CRC		01/13/23	3.850	50,000			
	CP	CRC		01/13/23	3.850	50,000			
	DN	FHLB		03/08/23	3.735	50,000			
	DN	FHLB		03/08/23	3.735	50,000			
	DN	FHLB		03/24/23	3.780	50,000			
	DN	FHLB		03/24/23	3.780	50,000			
	TR	BILL		03/09/23	3.700	50,000			
	TR	BILL		03/09/23	3.700	50,000			
	TR	BILL		03/09/23	3.700	50,000			
	TR	BILL		03/09/23	3.700	50,000			
	TR	NOTE	3.250	08/31/24	3.948	50,000			
	TR	NOTE	3.250	08/31/24	3.948	50,000			
	TR	NOTE	3.250	08/31/24	3.948	50,000			
	YCD	KBC	3.000	10/17/22	3.000	50,000			
	YCD	KBC	3.000	10/17/22	3.000	50,000			
09/20/22	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>
09/20/22	PURCHASES								
	CD	US BANK	2.560	09/28/22	2.560	50,000			
	CD	US BANK	2.560	09/28/22	2.560	50,000			
	CD	US BANK	2.560	09/28/22	2.560	50,000			
	CD	BOWEST	2.930	09/28/22	2.930	50,000			
	CD	BOWEST	2.930	09/28/22	2.930	50,000			
	CD	MUFG UNION	4.000	03/08/23	4.000	50,000			
	CD	MUFG UNION	4.000	03/08/23	4.000	50,000			
	CP	RABO NY		09/26/22	2.770	50,000			
	CP	RABO NY		09/26/22	2.770	50,000			
	CP	RABO NY		09/26/22	2.770	50,000			
	CP	APPLE		10/21/22	2.800	50,000			
	CP	APPLE		10/21/22	2.800	50,000			
	CP	LIBERTY		02/27/23	3.920	50,000			
	DN	IFC		10/27/22	2.600	50,000			
	DN	IFC		10/27/22	2.600	50,000			
	DN	FHLB		03/08/23	3.735	50,000			
	DN	FHLB		03/08/23	3.735	50,000			
	DN	IBRD		03/08/23	3.800	50,000			
	DN	IBRD		03/08/23	3.800	50,000			
	DN	FHLB		03/24/23	3.785	50,000			
	DN	FHLB		03/24/23	3.785	50,000			
	DN	FHLB		03/28/23	3.790	50,000			
	DN	FHLB		03/28/23	3.790	50,000			
	DN	IBRD		03/30/23	3.800	50,000			
	DN	IBRD		03/30/23	3.800	50,000			
	DN	FFCB		09/01/23	4.000	50,000			
	DN	FFCB		09/01/23	4.000	50,000			
	TR	BILL		03/02/23	3.600	50,000			
	TR	BILL		03/02/23	3.600	50,000			
	TR	BILL		03/02/23	3.600	50,000			
	TR	BILL		03/02/23	3.601	50,000			
	TR	BILL		03/02/23	3.601	50,000			
	TR	BILL		03/02/23	3.601	50,000			
	TR	BILL		03/09/23	3.690	50,000			
	TR	BILL		03/09/23	3.690	50,000			
	TR	BILL		03/09/23	3.691	50,000			
	TR	BILL		03/09/23	3.691	50,000			
	TR	BILL		03/09/23	3.691	50,000			
	TR	BILL		09/07/23	3.865	50,000			
	TR	BILL		09/07/23	3.865	50,000			
	TR	BILL		09/07/23	3.865	50,000			
	TR	BILL		09/07/23	3.867	50,000			
	TR	BILL		09/07/23	3.867	50,000			
	TR	BILL		09/07/23	3.867	50,000			
	TR	NOTE	0.125	10/15/23	4.061	50,000			
	TR	NOTE	0.125	10/15/23	4.061	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>
09/20/22	PURCHASES (Continued)								
	YCD	MIZUHO	3.650	01/09/23	3.650	50,000			
	YCD	MIZUHO	3.650	01/09/23	3.650	50,000			
	YCD	BNP	4.000	03/24/23	4.000	50,000			
	YCD	BNP	4.000	03/24/23	4.000	50,000			
09/21/22	REDEMPTIONS								
	DEB	FFCB	0.070	09/21/22	0.079	50,000	364	39,152.78	0.079
	DEB	FFCB	0.070	09/21/22	0.079	50,000	364	39,152.78	0.079
	DEB	FFCB	0.070	09/21/22	0.075	50,000	365	37,500.00	0.075
	DEB	FFCB	0.070	09/21/22	0.075	50,000	365	37,500.00	0.075
	DEB	FFCB	0.070	09/21/22	0.078	50,000	365	39,050.00	0.078
	DEB	FFCB	0.070	09/21/22	0.078	50,000	365	39,050.00	0.078
09/21/22	PURCHASES								
	CP	BNP NY		09/26/22	2.800	50,000			
	CP	BNP NY		09/26/22	2.800	50,000			
	DEB	FHLB	4.160	10/02/23	4.160	50,000			
	DEB	FHLB	4.160	10/02/23	4.160	50,000			
	DN	FHLMC		10/11/22	2.300	50,000			
	DN	FHLMC		10/11/22	2.300	50,000			
	DN	FHLB		03/30/23	3.800	50,000			
	DN	FHLB		03/30/23	3.800	50,000			
	DN	FHLB		03/30/23	3.800	50,000			
	YCD	MUFG BK	3.620	12/23/22	3.620	50,000			
	YCD	MUFG BK	3.620	12/23/22	3.620	50,000			
09/22/22	REDEMPTIONS								
	TR	BILL		09/22/22	1.650	50,000	99	226,875.00	1.681
	TR	BILL		09/22/22	1.650	50,000	99	226,875.00	1.681
	TR	BILL		09/22/22	1.650	50,000	99	226,875.00	1.681
	TR	BILL		09/22/22	1.661	50,000	99	228,387.50	1.692
	TR	BILL		09/22/22	1.661	50,000	99	228,387.50	1.692
	TR	BILL		09/22/22	1.661	50,000	99	228,387.50	1.692
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.010	50,000	161	225,847.22	1.029
	TR	BILL		09/22/22	1.010	50,000	161	225,847.22	1.029
	TR	BILL		09/22/22	1.010	50,000	161	225,847.22	1.029

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>
09/22/22	REDEMPTIONS (Continued)								
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
09/22/22	PURCHASES								
	CP	CR AG NY		09/28/22	2.950	50,000			
	CP	CR AG NY		09/28/22	2.950	50,000			
	CP	AMAZON		10/17/22	2.900	50,000			
	DEB	IBRD	3.850	04/02/24	3.850	50,000			
	DEB	IBRD	3.850	04/02/24	3.850	50,000			
	DEB	IBRD	3.850	04/02/24	3.850	50,000			
	DN	IBRD		03/08/23	3.700	50,000			
	DN	IBRD		03/08/23	3.700	50,000			
	TR	BILL		03/09/23	3.680	50,000			
	TR	BILL		03/09/23	3.680	50,000			
	TR	BILL		03/09/23	3.680	50,000			
	TR	BILL		03/09/23	3.685	50,000			
	TR	BILL		03/09/23	3.685	50,000			
	TR	BILL		03/09/23	3.685	50,000			
	TR	NOTE	3.250	08/31/24	4.119	50,000			
	TR	NOTE	3.250	08/31/24	4.119	50,000			
	TR	NOTE	3.250	08/31/24	4.119	50,000			
	TR	NOTE	3.250	08/31/24	4.130	50,000			
	TR	NOTE	3.250	08/31/24	4.130	50,000			
	TR	NOTE	3.250	08/31/24	4.130	50,000			
	YCD	BARCLAYS	4.100	03/08/23	4.100	50,000			
	YCD	BARCLAYS	4.100	03/08/23	4.100	50,000			
	YCD	TORONTO	4.290	03/24/23	4.290	50,000			
	YCD	TORONTO	4.290	03/24/23	4.290	50,000			
09/23/22	REDEMPTIONS								
	CB	JPM CHASE	3.250	09/23/22	0.324	35,000	323	102,536.39	0.323
	CB	JPM CHASE	3.250	09/23/22	0.173	50,000	345	83,722.22	0.172
09/23/22	PURCHASES								
	CD	US BANK	3.000	09/30/22	3.000	50,000			
	CD	US BANK	3.000	09/30/22	3.000	50,000			
	CD	US BANK	3.000	09/30/22	3.000	50,000			
	CD	FIRST REP	4.080	03/28/23	4.080	50,000			
	CD	FIRST REP	4.080	03/28/23	4.080	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>
09/23/22	PURCHASES (Continued)								
	DN	FHLB		02/14/23	3.645	50,000			
	DN	FHLB		02/14/23	3.645	50,000			
	DN	FHLB		03/24/23	3.900	50,000			
	DN	FHLB		03/24/23	3.900	50,000			
	DN	IBRD		03/30/23	3.750	50,000			
	DN	IBRD		03/30/23	3.750	50,000			
	TR	BILL		09/07/23	3.920	50,000			
	TR	BILL		09/07/23	3.920	50,000			
	TR	BILL		09/07/23	3.925	50,000			
	TR	BILL		09/07/23	3.925	50,000			
	YCD	MUFG BK	3.050	10/14/22	3.050	50,000			
	YCD	MUFG BK	3.050	10/14/22	3.050	50,000			
09/26/22	REDEMPTIONS								
	CD	BOWEST	2.320	09/26/22	2.320	50,000	41	132,111.11	2.352
	CD	BOWEST	2.320	09/26/22	2.320	50,000	41	132,111.11	2.352
	CP	BNP NY		09/26/22	2.800	50,000	5	19,444.44	2.840
	CP	BNP NY		09/26/22	2.800	50,000	5	19,444.44	2.840
	CP	RABO NY		09/26/22	2.770	50,000	6	23,083.33	2.810
	CP	RABO NY		09/26/22	2.770	50,000	6	23,083.33	2.810
	CP	RABO NY		09/26/22	2.770	50,000	6	23,083.33	2.810
	CP	JUPITER		09/26/22	2.350	50,000	42	137,083.33	2.389
	CP	MUFG BK		09/26/22	2.440	50,000	42	142,333.33	2.481
	CP	MUFG BK		09/26/22	2.440	50,000	42	142,333.33	2.481
	CP	JOHNSON		09/26/22	1.630	50,000	96	217,333.33	1.660
	CP	OLD LINE		09/26/22	1.380	50,000	160	306,666.67	1.408
	CP	THUNDER		09/26/22	1.380	50,000	160	306,666.67	1.408
	CP	APPLE		09/26/22	1.120	50,000	165	256,666.67	1.141
	CP	APPLE		09/26/22	1.120	50,000	165	256,666.67	1.141
	CP	TOYOTA		09/26/22	1.390	50,000	178	343,638.89	1.419
	CP	TOYOTA		09/26/22	1.390	50,000	178	343,638.89	1.419
	CP	NATIXIS NY		09/26/22	1.430	50,000	186	369,416.67	1.461
	CP	NATIXIS NY		09/26/22	1.430	50,000	186	369,416.67	1.461
	CP	AMAZON		09/26/22	1.100	50,000	187	285,694.44	1.122
	CP	AMAZON		09/26/22	1.100	50,000	187	285,694.44	1.122
	CP	RBC NY		09/26/22	1.410	50,000	195	381,875.00	1.441
	CP	RBC NY		09/26/22	1.410	50,000	195	381,875.00	1.441
	CP	RBC NY		09/26/22	1.410	50,000	195	381,875.00	1.441
	CP	RBC NY		09/26/22	1.410	50,000	195	381,875.00	1.441
	CP	JPM LLC		09/26/22	0.970	50,000	207	278,875.00	0.989
	CP	JPM LLC		09/26/22	0.970	50,000	207	278,875.00	0.989
	DEB	IADB	3.000	09/26/22	0.117	50,000	349	56,933.33	0.116
	DN	FHLMC		09/26/22	2.030	50,000	40	112,777.78	2.063
	DN	FHLMC		09/26/22	2.030	50,000	40	112,777.78	2.063
	DN	FHLMC		09/26/22	2.030	50,000	40	112,777.78	2.063

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>
09/26/22	REDEMPTIONS (Continued)								
	DN	FHLB		09/26/22	1.060	50,000	165	242,916.67	1.080
	DN	FHLB		09/26/22	1.060	50,000	165	242,916.67	1.080
	DN	FHLB		09/26/22	1.030	50,000	172	246,055.56	1.049
	DN	FHLB		09/26/22	1.030	50,000	172	246,055.56	1.049
	DN	IBRD		09/26/22	1.000	50,000	175	243,055.56	1.019
	DN	IBRD		09/26/22	1.000	50,000	175	243,055.56	1.019
	DN	FHLB		09/26/22	0.810	50,000	193	217,125.00	0.825
	DN	FHLB		09/26/22	0.810	50,000	193	217,125.00	0.825
	DN	IBRD		09/26/22	0.750	50,000	194	202,083.33	0.764
	DN	IBRD		09/26/22	0.750	50,000	194	202,083.33	0.764
	DN	IBRD		09/26/22	0.750	50,000	194	202,083.33	0.764
	DN	IBRD		09/26/22	0.750	50,000	196	204,166.67	0.764
	DN	IBRD		09/26/22	0.750	50,000	196	204,166.67	0.764
	DN	FHLB		09/26/22	0.630	50,000	202	176,750.00	0.641
	DN	FHLB		09/26/22	0.630	50,000	202	176,750.00	0.641
	DN	IBRD		09/26/22	0.660	50,000	210	192,500.00	0.672
	DN	IBRD		09/26/22	0.660	50,000	210	192,500.00	0.672
	DN	FFCB		09/26/22	0.780	50,000	215	232,916.67	0.795
	DN	FFCB		09/26/22	0.810	50,000	221	248,625.00	0.825
	DN	FFCB		09/26/22	0.810	50,000	221	248,625.00	0.825
	DN	FHLB		09/26/22	0.520	50,000	228	164,666.67	0.529
	DN	FHLB		09/26/22	0.520	50,000	228	164,666.67	0.529
	YCD	CR AG CIB	2.430	09/26/22	2.430	50,000	19	64,125.00	2.464
	YCD	DNB	2.290	09/26/22	2.290	50,000	34	108,138.89	2.322
	YCD	DNB	2.290	09/26/22	2.290	50,000	34	108,138.89	2.322
	YCD	DNB	2.370	09/26/22	2.370	50,000	42	138,250.00	2.403
	YCD	DNB	2.370	09/26/22	2.370	50,000	42	138,250.00	2.403
	YCD	CR AG CIB	2.400	09/26/22	2.400	50,000	42	140,000.00	2.433
	YCD	CR AG CIB	2.400	09/26/22	2.400	50,000	42	140,000.00	2.433
	YCD	KBC	2.360	09/26/22	2.360	50,000	45	147,500.00	2.393
	YCD	KBC	2.360	09/26/22	2.360	50,000	45	147,500.00	2.393
	YCD	FORTIS	1.620	09/26/22	1.620	50,000	132	297,000.00	1.643
	YCD	FORTIS	1.620	09/26/22	1.620	50,000	132	297,000.00	1.643
	YCD	SUMITOMO	1.600	09/26/22	1.600	50,000	133	295,555.56	1.622
	YCD	SUMITOMO	1.600	09/26/22	1.600	50,000	133	295,555.56	1.622
	YCD	NORDEA ABP	1.290	09/26/22	1.290	50,000	160	286,666.67	1.308
	YCD	NORDEA ABP	1.290	09/26/22	1.290	50,000	160	286,666.67	1.308
	YCD	BNP	1.400	09/26/22	1.400	50,000	160	311,111.11	1.419
	YCD	BNP	1.400	09/26/22	1.400	50,000	160	311,111.11	1.419
	YCD	SOC GEN	1.470	09/26/22	1.470	50,000	187	381,791.67	1.490
	YCD	SOC GEN	1.470	09/26/22	1.470	50,000	187	381,791.67	1.490
	YCD	SCOTIA	1.450	09/26/22	1.450	50,000	188	378,611.11	1.470
	YCD	SCOTIA	1.450	09/26/22	1.450	50,000	188	378,611.11	1.470
	YCD	CIC	1.100	09/26/22	1.100	50,000	193	294,861.11	1.115
	YCD	CIC	1.100	09/26/22	1.100	50,000	193	294,861.11	1.115
	YCD	TORONTO	1.300	09/26/22	1.300	50,000	194	350,277.78	1.318
	YCD	TORONTO	1.300	09/26/22	1.300	50,000	194	350,277.78	1.318

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>
09/26/22	REDEMPTIONS (Continued)								
	YCD	BARCLAYS	1.320	09/26/22	1.320	50,000	196	359,333.33	1.338
	YCD	BARCLAYS	1.320	09/26/22	1.320	50,000	196	359,333.33	1.338
	YCD	CB AUS	1.200	09/26/22	1.200	50,000	202	336,666.67	1.217
	YCD	CB AUS	1.200	09/26/22	1.200	50,000	202	336,666.67	1.217
	YCD	NAT AUB	0.720	09/26/22	0.720	50,000	209	209,000.00	0.730
	YCD	NAT AUB	0.720	09/26/22	0.720	50,000	209	209,000.00	0.730
09/26/22	PURCHASES								
	CD	BOWEST	3.050	10/24/22	3.050	50,000			
	CD	BOWEST	3.050	10/24/22	3.050	50,000			
	CP	MUFG BK		10/24/22	3.130	50,000			
	CP	MUFG BK		10/24/22	3.130	50,000			
	CP	CRC		02/01/23	4.000	50,000			
	CP	CRC		02/01/23	4.000	50,000			
	DN	FHLMC		10/21/22	2.580	50,000			
	DN	FHLMC		10/21/22	2.580	50,000			
	DN	FHLMC		10/21/22	2.580	50,000			
	YCD	KBC	3.070	10/24/22	3.070	50,000			
	YCD	KBC	3.070	10/24/22	3.070	50,000			
09/27/22	REDEMPTIONS								
	TR	BILL		09/27/22	1.670	50,000	103	238,902.78	1.701
	TR	BILL		09/27/22	1.670	50,000	103	238,902.78	1.701
	TR	BILL		09/27/22	1.670	50,000	103	238,902.78	1.701
	TR	BILL		09/27/22	1.680	50,000	103	240,333.33	1.712
	TR	BILL		09/27/22	1.680	50,000	103	240,333.33	1.712
	TR	BILL		09/27/22	1.680	50,000	103	240,333.33	1.712
	TR	BILL		09/27/22	1.705	50,000	103	243,909.72	1.737
	TR	BILL		09/27/22	1.705	50,000	103	243,909.72	1.737
	TR	BILL		09/27/22	1.705	50,000	103	243,909.72	1.737
	TR	BILL		09/27/22	1.280	50,000	112	199,111.11	1.303
	TR	BILL		09/27/22	1.280	50,000	112	199,111.11	1.303
	TR	BILL		09/27/22	1.280	50,000	112	199,111.11	1.303
	TR	BILL		09/27/22	1.281	50,000	112	199,266.67	1.304
	TR	BILL		09/27/22	1.281	50,000	112	199,266.67	1.304
	TR	BILL		09/27/22	1.281	50,000	112	199,266.67	1.304
	TR	BILL		09/27/22	1.295	50,000	117	210,437.50	1.319
	TR	BILL		09/27/22	1.295	50,000	117	210,437.50	1.319
	TR	BILL		09/27/22	1.295	50,000	117	210,437.50	1.319
	TR	BILL		09/27/22	1.295	50,000	117	210,437.50	1.319
	TR	BILL		09/27/22	1.295	50,000	117	210,437.50	1.319
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283

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>
09/27/22	REDEMPTIONS (Continued)								
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283
09/27/22	PURCHASES								
	DN	FHLMC		10/21/22	2.580	50,000			
	TR	BILL		01/24/23	3.453	50,000			
	TR	BILL		01/24/23	3.453	50,000			
	TR	BILL		01/24/23	3.453	50,000			
	TR	BILL		01/24/23	3.457	50,000			
	TR	BILL		01/24/23	3.457	50,000			
	TR	BILL		01/24/23	3.457	50,000			
09/28/22	REDEMPTIONS								
	CD	US BANK	2.560	09/28/22	2.560	50,000	8	28,444.44	2.596
	CD	US BANK	2.560	09/28/22	2.560	50,000	8	28,444.44	2.596
	CD	US BANK	2.560	09/28/22	2.560	50,000	8	28,444.44	2.596
	CD	BOWEST	2.930	09/28/22	2.930	50,000	8	32,555.56	2.971
	CD	BOWEST	2.930	09/28/22	2.930	50,000	8	32,555.56	2.971
	CD	JPM CHASE	2.500	09/28/22	2.500	50,000	27	93,750.00	2.535
	CD	JPM CHASE	2.500	09/28/22	2.500	50,000	27	93,750.00	2.535
	CP	CR AG NY		09/28/22	2.950	50,000	6	24,583.33	2.992
	CP	CR AG NY		09/28/22	2.950	50,000	6	24,583.33	2.992
	CP	SOC GEN NY		09/28/22	2.650	50,000	12	44,166.67	2.689
	CP	SOC GEN NY		09/28/22	2.650	50,000	12	44,166.67	2.689
	CP	SOC GEN NY		09/28/22	2.650	50,000	12	44,166.67	2.689
	CP	COCA COLA		09/28/22	1.950	50,000	105	284,375.00	1.988
	CP	COCA COLA		09/28/22	1.950	50,000	105	284,375.00	1.988
	CP	MUFG BK		09/28/22	2.120	50,000	105	309,166.67	2.163
	CP	MUFG BK		09/28/22	2.120	50,000	105	309,166.67	2.163
	DN	FHLB		09/28/22	1.110	50,000	161	248,208.33	1.131
	DN	FHLB		09/28/22	1.110	50,000	161	248,208.33	1.131
	DN	IBRD		09/28/22	1.100	50,000	167	255,138.89	1.121
	DN	IBRD		09/28/22	1.100	50,000	167	255,138.89	1.121
	DN	IBRD		09/28/22	1.000	50,000	177	245,833.33	1.019
	DN	IBRD		09/28/22	1.000	50,000	177	245,833.33	1.019
	DN	FHLB		09/28/22	0.920	50,000	189	241,500.00	0.937
	DN	FHLB		09/28/22	0.920	50,000	189	241,500.00	0.937
	DN	IBRD		09/28/22	0.750	50,000	194	202,083.33	0.764
	DN	IBRD		09/28/22	0.750	50,000	194	202,083.33	0.764
	DN	FHLB		09/28/22	0.720	50,000	196	196,000.00	0.733
	DN	FHLB		09/28/22	0.720	50,000	196	196,000.00	0.733
	DN	FHLB		09/28/22	0.660	50,000	202	185,166.67	0.672
	DN	FHLB		09/28/22	0.660	50,000	202	185,166.67	0.672

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>
09/28/22	REDEMPTIONS (Continued)								
	DN	FHLB		09/28/22	0.205	50,000	272	77,444.44	0.208
	DN	FHLB		09/28/22	0.205	50,000	272	77,444.44	0.208
	DN	FHLB		09/28/22	0.205	50,000	272	77,444.44	0.208
	DN	FHLB		09/28/22	0.205	50,000	272	77,444.44	0.208
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000	12	43,500.00	2.646
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000	12	43,500.00	2.646
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000	12	43,500.00	2.646
	YCD	KBC	2.340	09/28/22	2.340	50,000	36	117,000.00	2.373
	YCD	KBC	2.340	09/28/22	2.340	50,000	36	117,000.00	2.373
	YCD	SUMI TRUST	1.720	09/28/22	1.720	50,000	118	281,888.89	1.744
	YCD	SUMI TRUST	1.720	09/28/22	1.720	50,000	118	281,888.89	1.744
09/28/22	PURCHASES								
	TR	BILL		01/24/23	3.455	50,000			
	TR	BILL		01/24/23	3.455	50,000			
	TR	BILL		01/24/23	3.455	50,000			
	YCD	CR AG CIB	3.990	02/01/23	3.990	50,000			
	YCD	CR AG CIB	3.990	02/01/23	3.990	50,000			
	YCD	CR AG CIB	3.990	02/01/23	3.990	50,000			
09/29/22	REDEMPTIONS								
	TR	BILL		09/29/22	1.550	50,000	105	226,041.67	1.579
	TR	BILL		09/29/22	1.550	50,000	105	226,041.67	1.579
	TR	BILL		09/29/22	1.550	50,000	105	226,041.67	1.579
	TR	BILL		09/29/22	1.551	50,000	105	226,187.50	1.580
	TR	BILL		09/29/22	1.551	50,000	105	226,187.50	1.580
	TR	BILL		09/29/22	1.551	50,000	105	226,187.50	1.580
	TR	BILL		09/29/22	1.045	50,000	169	245,284.72	1.065
	TR	BILL		09/29/22	1.045	50,000	169	245,284.72	1.065
	TR	BILL		09/29/22	1.050	50,000	169	246,458.33	1.070
	TR	BILL		09/29/22	1.050	50,000	169	246,458.33	1.070
	TR	BILL		09/29/22	1.050	50,000	169	246,458.33	1.070
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091

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>
09/29/22	REDEMPTIONS (Continued)								
	TR	BILL		09/29/22	1.050	50,000	177	258,125.00	1.070
	TR	BILL		09/29/22	1.050	50,000	177	258,125.00	1.070
	TR	BILL		09/29/22	1.050	50,000	177	258,125.00	1.070
	TR	BILL		09/29/22	1.053	50,000	177	258,739.58	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,739.58	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,739.58	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,862.50	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,862.50	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,862.50	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,862.50	1.073
	TR	BILL		09/29/22	1.025	50,000	181	257,673.61	1.045
	TR	BILL		09/29/22	1.025	50,000	181	257,673.61	1.045
	TR	BILL		09/29/22	1.035	50,000	181	260,187.50	1.055
	TR	BILL		09/29/22	1.035	50,000	181	260,187.50	1.055
09/29/22	PURCHASES								
	DEB	FFCB	3.960	09/02/25	3.960	50,000			
	DEB	FFCB	3.960	09/02/25	3.960	50,000			
	DEB	FFCB	3.960	09/02/25	3.960	50,000			
	DN	IBRD		03/14/23	3.900	50,000			
	DN	IBRD		03/14/23	3.900	50,000			
	TR	BILL		03/30/23	3.771	50,000			
	TR	BILL		03/30/23	3.771	50,000			
	TR	BILL		03/30/23	3.771	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.830	50,000			
	TR	BILL		03/30/23	3.830	50,000			
	TR	BILL		03/30/23	3.830	50,000			
	TR	BILL		03/30/23	3.833	50,000			
	TR	BILL		03/30/23	3.833	50,000			
	TR	BILL		03/30/23	3.833	50,000			
	YCD	KBC	3.070	11/01/22	3.070	50,000			
	YCD	KBC	3.070	11/01/22	3.070	50,000			
	YCD	SUMITOMO	3.800	02/08/23	3.800	50,000			
	YCD	SUMITOMO	3.800	02/08/23	3.800	50,000			
09/30/22	REDEMPTIONS								
	CD	US BANK	3.000	09/30/22	3.000	50,000	7	29,166.67	3.042
	CD	US BANK	3.000	09/30/22	3.000	50,000	7	29,166.67	3.042
	CD	US BANK	3.000	09/30/22	3.000	50,000	7	29,166.67	3.042

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>
09/30/22	REDEMPTIONS (Continued)								
	DN	IBRD		09/30/22	0.750	50,000	200	208,333.33	0.764
	DN	IBRD		09/30/22	0.750	50,000	200	208,333.33	0.764
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	0.125	09/30/22	0.907	50,000	191	235,748.63	0.905
	TR	NOTE	0.125	09/30/22	0.907	50,000	191	235,748.63	0.905
	TR	NOTE	0.125	09/30/22	0.907	50,000	191	235,748.63	0.905
	TR	NOTE	0.125	09/30/22	0.930	50,000	191	241,608.00	0.927
	TR	NOTE	0.125	09/30/22	0.930	50,000	191	241,608.00	0.927
	TR	NOTE	0.125	09/30/22	0.930	50,000	191	241,608.00	0.927
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	1.750	09/30/22	0.819	50,000	199	224,008.41	0.818
	TR	NOTE	1.750	09/30/22	0.819	50,000	199	224,008.41	0.818
	TR	NOTE	1.750	09/30/22	0.819	50,000	199	224,008.41	0.818
	TR	NOTE	1.750	09/30/22	0.819	50,000	199	224,008.41	0.818
	TR	NOTE	1.750	09/30/22	0.834	50,000	199	227,914.66	0.832
	TR	NOTE	1.750	09/30/22	0.834	50,000	199	227,914.66	0.832
	TR	NOTE	1.750	09/30/22	0.834	50,000	199	227,914.66	0.832
	TR	NOTE	1.750	09/30/22	0.841	50,000	199	229,867.79	0.839
	TR	NOTE	1.750	09/30/22	0.841	50,000	199	229,867.79	0.839
	TR	NOTE	1.750	09/30/22	0.841	50,000	199	229,867.79	0.839
	TR	NOTE	1.750	09/30/22	0.288	50,000	268	106,670.67	0.287
	TR	NOTE	1.750	09/30/22	0.288	50,000	268	106,670.67	0.287
	TR	NOTE	1.750	09/30/22	0.288	50,000	268	106,670.67	0.287
	TR	NOTE	1.750	09/30/22	0.293	50,000	268	108,623.79	0.293
	TR	NOTE	1.750	09/30/22	0.293	50,000	268	108,623.79	0.293
	TR	NOTE	1.750	09/30/22	0.293	50,000	268	108,623.79	0.293
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.209	50,000	289	82,653.67	0.209
	TR	NOTE	0.125	09/30/22	0.209	50,000	289	82,653.67	0.209
	TR	NOTE	0.125	09/30/22	0.209	50,000	289	82,653.67	0.209

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>
09/30/22	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	09/30/22	0.251	50,000	295	101,262.02	0.251
	TR	NOTE	0.125	09/30/22	0.251	50,000	295	101,262.02	0.251
	TR	NOTE	0.125	09/30/22	0.251	50,000	295	101,262.02	0.251
	TR	NOTE	0.125	09/30/22	0.125	50,000	316	54,086.54	0.125
	TR	NOTE	0.125	09/30/22	0.125	50,000	316	54,086.54	0.125
	TR	NOTE	0.125	09/30/22	0.130	50,000	316	56,039.66	0.129
	TR	NOTE	0.125	09/30/22	0.130	50,000	316	56,039.66	0.129
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
09/30/22	PURCHASES								
	YCD	SE BANKEN	4.080	02/14/23	4.080	50,000			
	YCD	SE BANKEN	4.080	02/14/23	4.080	50,000			

FOOTNOTES

a/ 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)
SBA 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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP Termination of Reverse Repurchase Agreement

RRS Reverse Repurchase Agreement

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>
ALHAMBRA				
New Omni Bank, N.A.	07/14/22	2.150	9,000,000.00	10/13/22
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
BREA				
American First Credit Union	09/07/22	3.300	27,000,000.00	03/08/23
American First Credit Union	09/23/22	3.820	23,000,000.00	03/24/23
Pacific Western Bank	04/20/22	1.250	90,000,000.00	10/19/22
Pacific Western Bank	08/26/22	2.770	90,000,000.00	12/02/22
Pacific Western Bank	09/14/22	3.060	10,000,000.00	12/14/22
DIAMOND BAR				
Prospectors Federal Credit Union	09/01/22	3.290	2,000,000.00	03/02/23
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	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
Cathay Bank	08/24/22	3.110	100,000,000.00	02/22/23
Cathay Bank	09/15/22	3.650	25,000,000.00	03/16/23
FRESNO				
Fresno First Bank	07/07/22	1.680	2,000,000.00	10/06/22
GARDEN GROVE				
US Metro Bank	08/19/22	2.660	5,000,000.00	11/18/22
US Metro Bank	09/07/22	2.890	10,000,000.00	12/07/22
US Metro Bank	09/08/22	2.900	20,000,000.00	12/08/22
GARDENA				
Northrop Grumman Federal Credit Union	08/04/22	2.530	25,000,000.00	11/03/22
HUNTINGTON BEACH				
Nuvison Federal Credit Union	04/07/22	1.180	25,000,000.00	10/06/22

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>
IRVINE				
CommerceWest Bank	07/22/22	2.440	5,000,000.00	10/21/22
CommerceWest Bank	08/11/22	2.590	15,000,000.00	11/10/22
Commercial Bank of California	07/07/22	1.710	1,000,000.00	10/06/22
First Foundation Bank	07/22/22	2.440	50,000,000.00	10/21/22
First Foundation Bank	07/27/22	2.440	50,000,000.00	10/26/22
First Foundation Bank	08/19/22	2.660	37,000,000.00	11/18/22
First Foundation Bank	08/25/22	2.740	47,000,000.00	12/01/22
First Foundation Bank	09/07/22	2.900	22,000,000.00	12/07/22
First Foundation Bank	09/08/22	2.910	50,000,000.00	12/08/22
First Foundation Bank	09/30/22	3.290	44,000,000.00	01/06/23
Pacific Premier Bank	07/07/22	1.700	50,000,000.00	10/06/22
Pacific Premier Bank	06/09/22	1.740	50,000,000.00	12/08/22
Pacific Premier Bank	09/01/22	3.270	25,000,000.00	03/02/23
Pacific Premier Bank	09/08/22	3.320	50,000,000.00	03/09/23
Pacific Premier Bank	09/23/22	3.820	50,000,000.00	03/24/23
LODI				
Farmers & Merchants Bank of Central CA	07/06/22	1.660	3,000,000.00	10/05/22
LOS ANGELES				
Bank of Hope	07/07/22	1.700	135,000,000.00	10/06/22
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	08/04/22	2.480	5,000,000.00	11/03/22
Commonwealth Business Bank	06/10/22	1.740	13,000,000.00	12/09/22
Commonwealth Business Bank	09/08/22	3.300	12,000,000.00	03/09/23
CTBC Bank Corp. (USA)	09/23/22	3.290	40,000,000.00	12/16/22
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
Hanmi Bank	07/13/22	2.610	20,000,000.00	01/11/23
Hanmi Bank	08/12/22	2.980	15,000,000.00	02/10/23
Hanmi Bank	09/15/22	3.630	25,000,000.00	03/16/23
Manufacturers Bank	06/02/22	1.590	20,000,000.00	12/01/22
Open Bank	07/07/22	1.700	14,000,000.00	10/06/22
Open Bank	07/27/22	2.440	16,000,000.00	10/26/22
Open Bank	08/03/22	2.350	10,000,000.00	11/02/22
Open Bank	09/01/22	2.930	10,000,000.00	12/01/22
Open Bank	09/07/22	2.890	10,000,000.00	12/07/22
Pacific City Bank	07/07/22	1.680	30,000,000.00	10/06/22
Pacific City Bank	07/15/22	2.240	10,000,000.00	10/14/22
Pacific City Bank	09/14/22	3.030	20,000,000.00	12/14/22
Preferred Bank	08/11/22	2.570	20,000,000.00	11/10/22
Preferred Bank	09/14/22	3.030	125,000,000.00	12/14/22
State Bank of India (California)	07/27/22	2.420	15,000,000.00	10/26/22
State Bank of India (California)	09/14/22	3.060	30,000,000.00	12/14/22
State Bank of India (California)	09/30/22	3.290	10,000,000.00	01/06/23

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	07/06/22	1.670	13,500,000.00	10/05/22
California Bank of Commerce	08/03/22	2.360	5,000,000.00	11/02/22
California Bank of Commerce	09/02/22	2.920	10,000,000.00	12/02/22
California Bank of Commerce	09/15/22	3.180	5,000,000.00	12/15/22
Community Bank of the Bay	09/08/22	2.860	30,000,000.00	12/08/22
Metropolitan Bank	08/18/22	3.060	1,000,000.00	02/16/23
Metropolitan Bank	09/01/22	3.270	2,000,000.00	03/02/23
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	07/07/22	1.700	5,000,000.00	10/06/22
Malaga Bank F.S.B.	07/15/22	2.260	46,000,000.00	10/14/22
PASADENA				
American Plus Bank, N.A.	07/08/22	1.860	10,000,000.00	10/07/22
American Plus Bank, N.A.	08/12/22	2.540	4,000,000.00	11/10/22
American Plus Bank, N.A.	08/17/22	2.510	8,000,000.00	11/16/22
American Plus Bank, N.A.	09/16/22	3.140	5,000,000.00	12/16/22
American Plus Bank, N.A.	07/22/22	2.900	14,000,000.00	01/20/23
American Plus Bank, N.A.	08/03/22	2.790	3,000,000.00	02/01/23
East West Bank	07/07/22	2.460	50,000,000.00	01/05/23
East West Bank	07/13/22	2.610	175,000,000.00	01/11/23
East West Bank	07/29/22	2.930	75,000,000.00	01/27/23
Wescom Central Credit Union	07/14/22	2.220	50,000,000.00	10/13/22
Wescom Central Credit Union	07/15/22	2.310	25,000,000.00	10/14/22
Wescom Central Credit Union	08/25/22	2.790	50,000,000.00	12/01/22
Wescom Central Credit Union	09/08/22	2.950	50,000,000.00	12/08/22
Wescom Central Credit Union	09/09/22	3.040	25,000,000.00	12/09/22
Wescom Central Credit Union	09/14/22	3.100	50,000,000.00	12/14/22
REDDING				
Cornerstone Community Bank	04/20/22	1.230	9,000,000.00	10/19/22
Cornerstone Community Bank	08/12/22	2.980	8,500,000.00	02/10/23
REDWOOD CITY				
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
Provident Credit Union	08/18/22	2.680	20,000,000.00	11/17/22
Provident Credit Union	09/02/22	2.930	20,000,000.00	12/02/22
Provident Credit Union	09/07/22	2.910	20,000,000.00	12/07/22
Provident Credit Union	09/16/22	3.200	20,000,000.00	12/16/22

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>
ROSEMEAD				
Pacific Alliance Bank	07/06/22	2.410	4,000,000.00	01/04/23
ROSEVILLE				
Five Star Bank	08/24/22	2.700	50,000,000.00	11/30/22
Five Star Bank	09/14/22	3.050	20,000,000.00	12/14/22
Five Star Bank	09/15/22	3.180	50,000,000.00	12/15/22
Five Star Bank	09/01/22	3.270	75,000,000.00	03/02/23
Five Star Bank	09/07/22	3.300	5,000,000.00	03/08/23
SACRAMENTO				
Golden 1 Credit Union	06/08/22	1.700	75,000,000.00	12/07/22
Golden 1 Credit Union	09/15/22	3.190	75,000,000.00	12/15/22
SAN DIEGO				
Axos Bank	07/13/22	1.940	50,000,000.00	10/12/22
Axos Bank	07/20/22	2.310	25,000,000.00	10/19/22
Axos Bank	06/09/22	1.720	100,000,000.00	12/08/22
Axos Bank	08/31/22	3.200	25,000,000.00	03/01/23
Axos Bank	09/14/22	3.460	100,000,000.00	03/15/23
California Coast Credit Union	08/17/22	3.030	1,000,000.00	02/15/23
San Diego County Credit Union	09/08/22	2.390	50,000,000.00	10/13/22
SAN FRANCISCO				
Bank of San Francisco	06/10/22	1.760	10,000,000.00	12/09/22
Bank of San Francisco	09/23/22	3.820	10,000,000.00	03/24/23
Mission National Bank	07/06/22	1.670	15,000,000.00	10/05/22
Mission National Bank	07/21/22	2.500	5,000,000.00	10/20/22
SAN JOSE				
Meriwest Credit Union	07/14/22	2.200	10,000,000.00	10/13/22
Meriwest Credit Union	08/10/22	2.540	10,000,000.00	11/09/22
Meriwest Credit Union	07/27/22	2.940	25,000,000.00	01/25/23
Technology Credit Union	07/08/22	1.860	100,000,000.00	10/07/22
Technology Credit Union	08/04/22	2.460	50,000,000.00	11/03/22
Technology Credit Union	08/18/22	2.620	50,000,000.00	11/17/22
Technology Credit Union	09/01/22	3.230	100,000,000.00	03/02/23
SANTA ANA				
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
Banc of California, N.A.	09/02/22	2.870	25,000,000.00	12/02/22
Banc of California, N.A.	07/14/22	2.660	75,000,000.00	01/12/23
Banc of California, N.A.	07/20/22	2.840	25,000,000.00	01/18/23
Banc of California, N.A.	09/02/22	3.240	25,000,000.00	03/03/23

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	07/13/22	1.970	50,000,000.00	10/12/22
Poppy Bank	04/21/22	1.300	70,000,000.00	10/20/22
Poppy Bank	08/18/22	2.670	30,000,000.00	11/17/22
Poppy Bank	08/31/22	2.860	50,000,000.00	11/30/22
Poppy Bank	06/08/22	1.700	72,000,000.00	12/07/22
Poppy Bank	09/09/22	3.380	23,000,000.00	03/10/23
SUN VALLEY				
Mission Valley Bank	5/4/2022	1.400	10,000,000.00	11/2/2022
VACAVILLE				
Travis Credit Union	07/14/22	2.720	50,000,000.00	01/12/23
Travis Credit Union	08/12/22	3.000	50,000,000.00	02/10/23
Travis Credit Union	08/17/22	3.040	25,000,000.00	02/15/23
Travis Credit Union	09/09/22	3.400	100,000,000.00	03/10/23
WALNUT CREEK				
Mechanics Bank	09/01/22	2.940	1,000,000.00	12/01/22
WATSONVILLE				
Santa Cruz County Bank	07/08/22	1.900	10,000,000.00	10/07/22
Santa Cruz County Bank	08/11/22	2.590	10,000,000.00	11/10/22
TOTAL TIME DEPOSITS SEPTEMBER 2022			4,909,000,000.00	

BANK DEMAND DEPOSITS

SEPTEMBER 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	\$ 335,680	\$ 1,130,000	\$ 7,660,631
2	349,283	950,000	7,594,659
3	349,283	950,000	7,594,659
4	349,283	950,000	7,594,659
5	349,283	950,000	7,594,659
6	313,174	875,000	7,373,036
7	336,836	840,000	6,932,627
8	345,250	880,000	7,422,280
9	337,755	1,034,000	9,553,623
10	337,755	1,034,000	9,553,623
11	337,755	1,034,000	9,553,623
12	338,000	945,000	9,724,192
13	343,779	930,000	7,082,921
14	369,913	810,000	10,399,454
15	304,346	975,000	7,510,621
16	330,855	850,000	7,670,672
17	330,855	850,000	7,670,672
18	330,855	850,000	7,670,672
19	368,801	825,000	7,501,422
20	374,407	1,110,000	7,148,591
21	309,577	875,000	7,705,287
22	346,853	890,000	7,552,068
23	321,446	900,000	7,672,430
24	321,446	900,000	7,672,430
25	321,446	900,000	7,672,430
26	377,910	815,000	7,182,303
27	350,918	900,000	6,700,935
28	347,202	845,000	6,815,267
29	342,438	820,000	7,153,874
30	354,755	825,000	6,924,838

AVERAGE DOLLAR DAYS

\$340,905 a/

\$914,733 b/

a/ The prescribed bank balance for September was \$345,797. This consisted of \$241,757 in compensating balances for services, balances for uncollected funds of \$104,716 and a deduction of \$676 for September 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**

1879

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on September 21, 2022, has determined and designated the amount of money available for deposit and investment as of September 9, 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 \$ 242,000,000

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)	9/19/2022	9/23/2022	\$ 2,590,050,000	\$ 2,426,900,000	\$ 4,714,000,000	\$ 7,140,900,000
(2)	9/26/2022	9/30/2022	\$ (5,748,050,000)	\$ (3,321,150,000)	\$ 4,714,000,000	\$ 1,392,850,000
(3)	10/3/2022	10/7/2022	\$ (7,379,550,000)	\$ (10,700,700,000)	\$ 4,714,000,000	\$ (5,986,700,000)
(4)	10/10/2022	10/14/2022	\$ 1,072,850,000	\$ (9,627,850,000)	\$ 4,714,000,000	\$ (4,913,850,000)
(5)	10/17/2022	10/21/2022	\$ 2,267,950,000	\$ (7,359,900,000)	\$ 4,714,000,000	\$ (2,645,900,000)

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 \$ 242,000,000.

Dated: September 21, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
