

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**MAY 31, 2023**

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

MAY 2023

TABLE OF CONTENTS

|                                              |    |
|----------------------------------------------|----|
| SUMMARY.....                                 | 01 |
| SELECTED INVESTMENT DATA.....                | 02 |
| PORTFOLIO COMPOSITION.....                   | 03 |
| INVESTMENT TRANSACTIONS.....                 | 04 |
| TIME DEPOSITS.....                           | 27 |
| BANK DEMAND DEPOSITS.....                    | 32 |
| POOLED MONEY INVESTMENT BOARD DESIGNATION... | 33 |



## Summary of Investment Data A Comparison of May 2023 with May 2022

(Dollars In Thousands)

|                                                                 | May 2023           | May 2022           | Change             |
|-----------------------------------------------------------------|--------------------|--------------------|--------------------|
| <b>Average Daily Portfolio (\$)</b>                             | <b>183,313,334</b> | <b>226,958,217</b> | <b>-43,644,883</b> |
| <b>Accrued Earnings (\$)</b>                                    | <b>466,044</b>     | <b>131,922</b>     | <b>+334,122</b>    |
| <b>Effective Yield (%)</b>                                      | <b>2.993</b>       | <b>0.684</b>       | <b>+2.309</b>      |
| <b>Average Life-Month End (In Days)</b>                         | <b>258</b>         | <b>309</b>         | <b>-51</b>         |
| <b>Total Security Transactions</b>                              |                    |                    |                    |
| Amount (\$)                                                     | 43,849,361         | 41,073,012         | +2,776,349         |
| Number                                                          | 882                | 825                | +57                |
| <b>Total Time Deposit Transactions</b>                          |                    |                    |                    |
| Amount (\$)                                                     | 2,130,000          | 1,693,000          | +437,000           |
| Number                                                          | 60                 | 56                 | +4                 |
| <b>Average Workday Investment Activity (\$)</b>                 | <b>2,089,971</b>   | <b>2,036,477</b>   | <b>+53,494</b>     |
| <b>Prescribed Demand Account Balances<br/>For Services (\$)</b> | <b>211,000</b>     | <b>1,306,000</b>   | <b>-1,095,000</b>  |



## Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

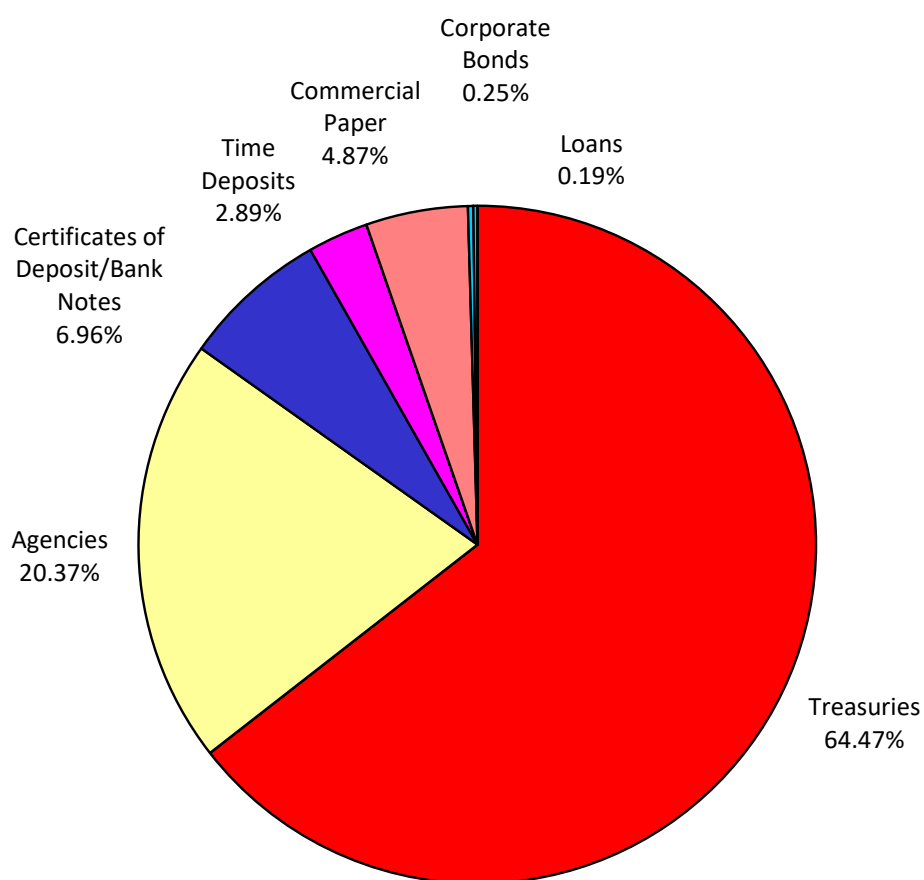
May 31, 2023

| <u>TYPE OF SECURITY</u>        | <u>AMOUNT (\$)</u> | <u>*PERCENT OF PORTFOLIO</u> | <u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u> |
|--------------------------------|--------------------|------------------------------|-------------------------------------------------------------|
| <b>Government</b>              |                    |                              |                                                             |
| Bills                          | 26,335,204         | 14.66                        | -1.46                                                       |
| Bonds                          | 0                  | 0.00                         | 0                                                           |
| Notes                          | 89,471,754         | 49.81                        | -0.73                                                       |
| Strips                         | 0                  | 0.00                         | 0                                                           |
| <b>Total Government</b>        | <b>115,806,958</b> | <b>64.47</b>                 | <b>-2.19</b>                                                |
| <b>Agency Debentures</b>       | <b>14,324,948</b>  | <b>7.97</b>                  | <b>-0.80</b>                                                |
| <b>Certificates of Deposit</b> | <b>12,300,000</b>  | <b>6.85</b>                  | <b>+1.37</b>                                                |
| <b>Bank Notes</b>              | <b>200,000</b>     | <b>0.11</b>                  | <b>0</b>                                                    |
| <b>Repurchases</b>             | <b>0</b>           | <b>0.00</b>                  | <b>0</b>                                                    |
| <b>Agency Discount Notes</b>   | <b>22,277,933</b>  | <b>12.40</b>                 | <b>+0.61</b>                                                |
| <b>Time Deposits</b>           | <b>5,193,000</b>   | <b>2.89</b>                  | <b>+0.05</b>                                                |
| <b>GNMAs</b>                   | <b>0</b>           | <b>0.00</b>                  | <b>0</b>                                                    |
| <b>Commercial Paper</b>        | <b>8,744,397</b>   | <b>4.87</b>                  | <b>+0.93</b>                                                |
| <b>Remics</b>                  | <b>2,938</b>       | <b>0.00</b>                  | <b>0</b>                                                    |
| <b>Corporate Bonds</b>         | <b>449,354</b>     | <b>0.25</b>                  | <b>+0.02</b>                                                |
| <b>PMIA Loans</b>              | <b>342,644</b>     | <b>0.19</b>                  | <b>+0.01</b>                                                |
| <b>GF Loans</b>                | <b>0</b>           | <b>0.00</b>                  | <b>0</b>                                                    |
| <b>Other</b>                   | <b>0</b>           | <b>0.00</b>                  | <b>0</b>                                                    |
| <b>Reversed Repurchases</b>    | <b>0</b>           | <b>0.00</b>                  | <b>0</b>                                                    |
| <b>Total (All Types)</b>       | <b>179,642,172</b> | <b>100.00</b>                |                                                             |

\*Percentages may be off due to rounding.

| <u>INVESTMENT ACTIVITY</u>                      | <u>May 2023</u> |                    | <u>April 2023</u> |                    |
|-------------------------------------------------|-----------------|--------------------|-------------------|--------------------|
|                                                 | <u>NUMBER</u>   | <u>AMOUNT (\$)</u> | <u>NUMBER</u>     | <u>AMOUNT (\$)</u> |
| Pooled Money                                    | 882             | 43,849,361         | 761               | 37,848,225         |
| Other                                           | 13              | 1,482,958          | 6                 | 503,041            |
| Time Deposits                                   | 60              | 2,130,000          | 67                | 2,053,000          |
| <b>Total</b>                                    | <b>955</b>      | <b>47,462,319</b>  | <b>834</b>        | <b>40,404,266</b>  |
| <b>PMIA Monthly Average Effective Yield (%)</b> |                 | <b>2.993</b>       |                   | <b>2.870</b>       |
| <b>Year to Date Yield Last Day of Month (%)</b> |                 | <b>2.092</b>       |                   | <b>2.012</b>       |

**Pooled Money Investment Account  
Portfolio Composition  
\$179.6 billion  
05/31/2023**



Percentages may not total 100%, due to rounding.

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/01/23    | REDEMPTIONS |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.850                                         | 50,000                                       | 277                        | 1,096,458.33                        | 2.954                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.850                                         | 50,000                                       | 277                        | 1,096,458.33                        | 2.954                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.780                                         | 50,000                                       | 319                        | 1,231,694.44                        | 2.890                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.780                                         | 50,000                                       | 319                        | 1,231,694.44                        | 2.890                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.075                                         | 50,000                                       | 328                        | 945,277.78                          | 2.144                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.075                                         | 50,000                                       | 328                        | 945,277.78                          | 2.144                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.065                                         | 50,000                                       | 333                        | 955,062.50                          | 2.134                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.065                                         | 50,000                                       | 333                        | 955,062.50                          | 2.134                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.010                                         | 50,000                                       | 334                        | 932,416.67                          | 2.077                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.010                                         | 50,000                                       | 334                        | 932,416.67                          | 2.077                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.000                                         | 50,000                                       | 342                        | 950,000.00                          | 2.067                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.000                                         | 50,000                                       | 342                        | 950,000.00                          | 2.067                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.000                                         | 50,000                                       | 342                        | 950,000.00                          | 2.067                                |
|             | DN          | FHLB                            |                | 05/01/23                       | 2.000                                         | 50,000                                       | 342                        | 950,000.00                          | 2.067                                |
|             | DN          | FFCB                            |                | 05/01/23                       | 2.000                                         | 50,000                                       | 349                        | 969,444.44                          | 2.068                                |
|             | DN          | FFCB                            |                | 05/01/23                       | 2.000                                         | 50,000                                       | 349                        | 969,444.44                          | 2.068                                |
| 05/01/23    | PURCHASES   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CD          | US BANK                         | 4.890          | 05/10/23                       | 4.890                                         | 50,000                                       |                            |                                     |                                      |
|             | CD          | US BANK                         | 4.890          | 05/10/23                       | 4.890                                         | 50,000                                       |                            |                                     |                                      |
|             | CD          | WELLS FGO                       | 5.000          | 04/26/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | CD          | WELLS FGO                       | 5.000          | 04/26/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | RABO NY                         |                | 05/08/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | RABO NY                         |                | 05/08/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | PEPSICO                         |                | 06/05/23                       | 4.840                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | BNP NY                          |                | 08/02/23                       | 5.220                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | BNP NY                          |                | 08/02/23                       | 5.220                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | TOYOTA                          |                | 09/27/23                       | 5.190                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | TOYOTA                          |                | 09/27/23                       | 5.190                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB         | FFCB                            | 4.450          | 10/01/24                       | 4.452                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB         | FFCB                            | 4.450          | 10/01/24                       | 4.452                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB         | FFCB                            | 4.450          | 10/01/24                       | 4.452                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB         | FHLB                            | 4.450          | 10/01/24                       | 4.452                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB         | FHLB                            | 4.450          | 10/01/24                       | 4.452                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FNMA                            |                | 07/03/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FNMA                            |                | 07/03/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 09/25/23                       | 4.970                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 09/25/23                       | 4.970                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 09/27/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 09/27/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 09/29/23                       | 4.955                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 09/29/23                       | 4.955                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IFC                             |                | 10/27/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IFC                             |                | 10/27/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 09/14/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 09/14/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|------------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/01/23    | <b>PURCHASES (Continued)</b> |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                           | BILL                            |                | 09/14/23                       | 4.829                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                           | BILL                            |                | 09/14/23                       | 4.829                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | KBC                             | 5.030          | 06/09/23                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | KBC                             | 5.030          | 06/09/23                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SUMI TRUST                      | 5.200          | 07/14/23                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SUMI TRUST                      | 5.200          | 07/14/23                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | MIZUHO                          | 5.300          | 08/28/23                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | MIZUHO                          | 5.300          | 08/28/23                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SOC GEN                         | 5.440          | 09/27/23                       | 5.440                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SOC GEN                         | 5.440          | 09/27/23                       | 5.440                                         | 50,000                                       |                            |                                     |                                      |
| 05/02/23    | <b>REDEMPTIONS</b>           |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DEB                          | FHLB                            | 2.030          | 05/02/23                       | 2.234                                         | 50,000                                       | 362                        | 1,106,041.67                        | 2.235                                |
|             | DEB                          | FHLB                            | 2.030          | 05/02/23                       | 2.234                                         | 50,000                                       | 362                        | 1,106,041.67                        | 2.235                                |
|             | TR                           | BILL                            |                | 05/02/23                       | 4.550                                         | 50,000                                       | 112                        | 707,777.78                          | 4.679                                |
|             | TR                           | BILL                            |                | 05/02/23                       | 4.550                                         | 50,000                                       | 112                        | 707,777.78                          | 4.679                                |
|             | TR                           | BILL                            |                | 05/02/23                       | 4.555                                         | 50,000                                       | 112                        | 708,555.56                          | 4.685                                |
|             | TR                           | BILL                            |                | 05/02/23                       | 4.555                                         | 50,000                                       | 112                        | 708,555.56                          | 4.685                                |
|             | TR                           | BILL                            |                | 05/02/23                       | 4.530                                         | 50,000                                       | 119                        | 748,708.33                          | 4.663                                |
|             | TR                           | BILL                            |                | 05/02/23                       | 4.530                                         | 50,000                                       | 119                        | 748,708.33                          | 4.663                                |
|             | TR                           | BILL                            |                | 05/02/23                       | 4.530                                         | 50,000                                       | 119                        | 748,708.33                          | 4.663                                |
|             | TR                           | BILL                            |                | 05/02/23                       | 4.533                                         | 50,000                                       | 119                        | 749,121.53                          | 4.665                                |
|             | TR                           | BILL                            |                | 05/02/23                       | 4.533                                         | 50,000                                       | 119                        | 749,121.53                          | 4.665                                |
|             | TR                           | BILL                            |                | 05/02/23                       | 4.533                                         | 50,000                                       | 119                        | 749,121.53                          | 4.665                                |
|             | YCD                          | SUMITOMO                        | 4.780          | 05/02/23                       | 4.780                                         | 50,000                                       | 119                        | 790,027.78                          | 4.846                                |
|             | YCD                          | SUMITOMO                        | 4.780          | 05/02/23                       | 4.780                                         | 50,000                                       | 119                        | 790,027.78                          | 4.846                                |
| 05/02/23    | <b>PURCHASES</b>             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                           | SOC GEN NY                      |                | 05/10/23                       | 4.940                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                           | SOC GEN NY                      |                | 05/10/23                       | 4.940                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                           | APPLE                           |                | 06/05/23                       | 4.850                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FHLB                            |                | 08/04/23                       | 4.965                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FHLB                            |                | 08/04/23                       | 4.965                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FNMA                            |                | 08/14/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FNMA                            |                | 08/14/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FNMA                            |                | 08/28/23                       | 4.920                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FNMA                            |                | 08/28/23                       | 4.920                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SWEDBANK                        | 5.000          | 06/09/23                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SWEDBANK                        | 5.000          | 06/09/23                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | MONTREAL                        | 5.330          | 08/14/23                       | 5.330                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | MONTREAL                        | 5.330          | 08/14/23                       | 5.330                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SUMITOMO                        | 5.260          | 09/01/23                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SUMITOMO                        | 5.260          | 09/01/23                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SCOTIA                          | 5.420          | 11/01/23                       | 5.420                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SCOTIA                          | 5.420          | 11/01/23                       | 5.420                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>    | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|----------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/03/23    | NO REDEMPTIONS |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 05/03/23    | PURCHASES      |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP             | APPLE                           |                | 06/13/23                       | 4.920                                         | 50,000                                       |                            |                                     |                                      |
|             | CP             | LIBERTY                         |                | 09/01/23                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | DN             | FFCB                            |                | 11/01/23                       | 4.850                                         | 50,000                                       |                            |                                     |                                      |
|             | DN             | FFCB                            |                | 11/01/23                       | 4.850                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD            | CR AG CIB                       | 5.040          | 06/05/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD            | CR AG CIB                       | 5.040          | 06/05/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD            | MUFG BK                         | 5.100          | 06/05/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD            | MUFG BK                         | 5.100          | 06/05/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD            | TORONTO                         | 5.250          | 09/01/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD            | TORONTO                         | 5.250          | 09/01/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
| 05/04/23    | REDEMPTIONS    |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR             | BILL                            |                | 05/04/23                       | 4.525                                         | 50,000                                       | 107                        | 672,465.28                          | 4.650                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.525                                         | 50,000                                       | 107                        | 672,465.28                          | 4.650                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.525                                         | 50,000                                       | 107                        | 672,465.28                          | 4.650                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.420                                         | 50,000                                       | 163                        | 100,638.89                          | 4.573                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.420                                         | 50,000                                       | 163                        | 100,638.89                          | 4.573                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.420                                         | 50,000                                       | 163                        | 100,638.89                          | 4.573                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.420                                         | 50,000                                       | 163                        | 100,638.89                          | 4.573                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.420                                         | 50,000                                       | 163                        | 100,638.89                          | 4.573                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.420                                         | 50,000                                       | 163                        | 100,638.89                          | 4.573                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.421                                         | 50,000                                       | 163                        | 100,865.28                          | 4.574                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.421                                         | 50,000                                       | 163                        | 100,865.28                          | 4.574                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.421                                         | 50,000                                       | 163                        | 100,865.28                          | 4.574                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.415                                         | 50,000                                       | 164                        | 1,005,638.89                        | 4.568                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.415                                         | 50,000                                       | 164                        | 1,005,638.89                        | 4.568                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.415                                         | 50,000                                       | 164                        | 1,005,638.89                        | 4.568                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.345                                         | 50,000                                       | 170                        | 1,025,902.78                        | 4.498                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.345                                         | 50,000                                       | 170                        | 1,025,902.78                        | 4.498                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.345                                         | 50,000                                       | 170                        | 1,025,902.78                        | 4.498                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.345                                         | 50,000                                       | 170                        | 1,025,902.78                        | 4.498                                |
|             | TR             | BILL                            |                | 05/04/23                       | 4.345                                         | 50,000                                       | 170                        | 1,025,902.78                        | 4.498                                |
| 05/04/23    | NO PURCHASES   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 05/05/23    | REDEMPTIONS    |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DEB            | FHLMC                           | 0.375          | 05/05/23                       | 2.870                                         | 50,000                                       | 322                        | 1,246,265.00                        | 2.888                                |
|             | DEB            | FHLMC                           | 0.375          | 05/05/23                       | 2.870                                         | 50,000                                       | 322                        | 1,246,265.00                        | 2.888                                |
|             | DEB            | FHLMC                           | 0.375          | 05/05/23                       | 2.155                                         | 50,000                                       | 337                        | 984,437.50                          | 2.168                                |
|             | DEB            | FHLMC                           | 0.375          | 05/05/23                       | 2.155                                         | 50,000                                       | 337                        | 984,437.50                          | 2.168                                |
|             | DEB            | FHLMC                           | 0.375          | 05/05/23                       | 1.924                                         | 50,000                                       | 393                        | 1,024,583.33                        | 1.935                                |
|             | DEB            | FHLMC                           | 0.375          | 05/05/23                       | 0.151                                         | 50,000                                       | 693                        | 143,850.00                          | 0.151                                |
|             | DEB            | FHLMC                           | 0.375          | 05/05/23                       | 0.151                                         | 50,000                                       | 693                        | 143,850.00                          | 0.151                                |



## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/05/23    | REDEMPTIONS (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DEB                     | FHLMC                           | 0.375          | 05/05/23                       | 0.177                                         | 40,000                                       | 722                        | 140,386.67                          | 0.177                                |
|             | DEB                     | FHLMC                           | 0.375          | 05/05/23                       | 0.177                                         | 50,000                                       | 722                        | 175,483.33                          | 0.177                                |
|             | DEB                     | FHLMC                           | 0.375          | 05/05/23                       | 0.177                                         | 50,000                                       | 722                        | 175,483.33                          | 0.177                                |
|             | DEB                     | FHLMC                           | 0.375          | 05/05/23                       | 0.303                                         | 50,000                                       | 1,044                      | 434,008.33                          | 0.303                                |
|             | DEB                     | FHLMC                           | 0.375          | 05/05/23                       | 0.303                                         | 50,000                                       | 1,044                      | 434,008.33                          | 0.303                                |
| 05/05/23    | NO PURCHASES            |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 05/08/23    | REDEMPTIONS             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                      | RABO NY                         |                | 05/08/23                       | 4.950                                         | 50,000                                       | 7                          | 48,125.00                           | 5.024                                |
|             | CP                      | RABO NY                         |                | 05/08/23                       | 4.950                                         | 50,000                                       | 7                          | 48,125.00                           | 5.024                                |
|             | CP                      | JUPITER                         |                | 05/08/23                       | 4.860                                         | 50,000                                       | 24                         | 162,000.00                          | 4.944                                |
|             | CP                      | JUPITER                         |                | 05/08/23                       | 4.860                                         | 50,000                                       | 24                         | 162,000.00                          | 4.944                                |
|             | CP                      | CR AG NY                        |                | 05/08/23                       | 4.790                                         | 50,000                                       | 26                         | 172,972.22                          | 4.873                                |
|             | CP                      | CR AG NY                        |                | 05/08/23                       | 4.790                                         | 50,000                                       | 26                         | 172,972.22                          | 4.873                                |
|             | CP                      | GOTHAM                          |                | 05/08/23                       | 4.740                                         | 50,000                                       | 89                         | 585,916.67                          | 4.863                                |
|             | CP                      | GOTHAM                          |                | 05/08/23                       | 4.740                                         | 50,000                                       | 89                         | 585,916.67                          | 4.863                                |
|             | CP                      | DISNEY                          |                | 05/08/23                       | 4.850                                         | 50,000                                       | 123                        | 828,541.67                          | 5.000                                |
|             | CP                      | DISNEY                          |                | 05/08/23                       | 4.850                                         | 50,000                                       | 123                        | 828,541.67                          | 5.000                                |
|             | DN                      | FHLB                            |                | 05/08/23                       | 4.515                                         | 50,000                                       | 140                        | 877,916.67                          | 4.660                                |
|             | DN                      | FHLB                            |                | 05/08/23                       | 4.515                                         | 50,000                                       | 140                        | 877,916.67                          | 4.660                                |
|             | DN                      | IBRD                            |                | 05/08/23                       | 4.550                                         | 50,000                                       | 167                        | 1,055,347.22                        | 4.713                                |
|             | DN                      | IBRD                            |                | 05/08/23                       | 4.550                                         | 50,000                                       | 167                        | 1,055,347.22                        | 4.713                                |
|             | YCD                     | DNB                             | 4.750          | 05/08/23                       | 4.750                                         | 50,000                                       | 11                         | 72,569.44                           | 4.816                                |
|             | YCD                     | DNB                             | 4.750          | 05/08/23                       | 4.750                                         | 50,000                                       | 11                         | 72,569.44                           | 4.816                                |
|             | YCD                     | MUFG BK                         | 4.840          | 05/08/23                       | 4.840                                         | 50,000                                       | 33                         | 221,833.33                          | 4.907                                |
|             | YCD                     | MUFG BK                         | 4.840          | 05/08/23                       | 4.840                                         | 50,000                                       | 33                         | 221,833.33                          | 4.907                                |
|             | YCD                     | MIZUHO                          | 4.760          | 05/08/23                       | 4.760                                         | 50,000                                       | 118                        | 780,111.11                          | 4.826                                |
|             | YCD                     | MIZUHO                          | 4.760          | 05/08/23                       | 4.760                                         | 50,000                                       | 118                        | 780,111.11                          | 4.826                                |
| 05/08/23    | NO PURCHASES            |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 05/09/23    | NO REDEMPTIONS          |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 05/09/23    | PURCHASES               |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CD                      | BMO HARRIS                      | 5.090          | 06/12/23                       | 5.090                                         | 50,000                                       |                            |                                     |                                      |
|             | CD                      | BMO HARRIS                      | 5.090          | 06/12/23                       | 5.090                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | BNP NY                          |                | 05/12/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | BNP NY                          |                | 05/12/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | CR AG NY                        |                | 06/07/23                       | 5.060                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | CR AG NY                        |                | 06/07/23                       | 5.060                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | CHARIOT                         |                | 08/14/23                       | 5.220                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | SHEFFIELD                       |                | 09/25/23                       | 5.270                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | SHEFFIELD                       |                | 09/25/23                       | 5.270                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/09/23    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DEB                   | FHLB                            | 5.080          | 11/01/23                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB                   | FHLB                            | 5.080          | 11/01/23                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 06/30/23                       | 4.835                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 06/30/23                       | 4.835                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IADB                            |                | 08/28/23                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IADB                            |                | 08/28/23                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 09/01/23                       | 4.840                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 09/01/23                       | 4.840                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 09/29/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 09/29/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 09/05/23                       | 4.970                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 09/05/23                       | 4.970                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 09/05/23                       | 4.985                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 09/05/23                       | 4.985                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | DNB                             | 5.050          | 06/09/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | DNB                             | 5.050          | 06/09/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | KBC                             | 5.080          | 06/12/23                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | KBC                             | 5.080          | 06/12/23                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
| 05/10/23    | REDEMPTIONS           |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CD                    | US BANK                         | 4.890          | 05/10/23                       | 4.890                                         | 50,000                                       | 9                          | 61,125.00                           | 4.958                                |
|             | CD                    | US BANK                         | 4.890          | 05/10/23                       | 4.890                                         | 50,000                                       | 9                          | 61,125.00                           | 4.958                                |
|             | CP                    | SOC GEN NY                      |                | 05/10/23                       | 4.940                                         | 50,000                                       | 8                          | 54,888.89                           | 5.014                                |
|             | CP                    | SOC GEN NY                      |                | 05/10/23                       | 4.940                                         | 50,000                                       | 8                          | 54,888.89                           | 5.014                                |
|             | CP                    | MUFG BK                         |                | 05/10/23                       | 4.870                                         | 50,000                                       | 12                         | 81,166.67                           | 4.946                                |
|             | CP                    | MUFG BK                         |                | 05/10/23                       | 4.870                                         | 50,000                                       | 12                         | 81,166.67                           | 4.946                                |
|             | CP                    | CR AG NY                        |                | 05/10/23                       | 4.850                                         | 50,000                                       | 13                         | 87,569.44                           | 4.926                                |
|             | CP                    | CR AG NY                        |                | 05/10/23                       | 4.850                                         | 50,000                                       | 13                         | 87,569.44                           | 4.926                                |
|             | CP                    | MUFG BK                         |                | 05/10/23                       | 4.890                                         | 50,000                                       | 26                         | 176,583.33                          | 4.975                                |
|             | CP                    | MUFG BK                         |                | 05/10/23                       | 4.890                                         | 50,000                                       | 26                         | 176,583.33                          | 4.975                                |
|             | DEB                   | FHLB                            | 4.580          | 05/10/23                       | 4.580                                         | 50,000                                       | 146                        | 922,361.11                          | 4.612                                |
|             | DEB                   | FHLB                            | 4.580          | 05/10/23                       | 4.580                                         | 50,000                                       | 146                        | 922,361.11                          | 4.612                                |
|             | DEB                   | FFCB                            | 0.125          | 05/10/23                       | 0.189                                         | 25,000                                       | 730                        | 94,500.00                           | 0.189                                |
|             | DEB                   | FFCB                            | 0.125          | 05/10/23                       | 0.189                                         | 50,000                                       | 730                        | 189,000.00                          | 0.189                                |
|             | DN                    | FHLB                            |                | 05/10/23                       | 4.530                                         | 50,000                                       | 138                        | 868,250.00                          | 4.674                                |
|             | DN                    | FHLB                            |                | 05/10/23                       | 4.530                                         | 50,000                                       | 138                        | 868,250.00                          | 4.674                                |
|             | DN                    | FHLB                            |                | 05/10/23                       | 4.490                                         | 50,000                                       | 148                        | 922,944.44                          | 4.638                                |
|             | DN                    | FHLB                            |                | 05/10/23                       | 4.490                                         | 50,000                                       | 148                        | 922,944.44                          | 4.638                                |
|             | DN                    | IBRD                            |                | 05/10/23                       | 4.500                                         | 50,000                                       | 170                        | 1,062,500.00                        | 4.662                                |
|             | DN                    | IBRD                            |                | 05/10/23                       | 4.500                                         | 50,000                                       | 170                        | 1,062,500.00                        | 4.662                                |
|             | DN                    | IBRD                            |                | 05/10/23                       | 4.350                                         | 50,000                                       | 176                        | 1,063,333.33                        | 4.506                                |
|             | DN                    | IBRD                            |                | 05/10/23                       | 4.350                                         | 50,000                                       | 176                        | 1,063,333.33                        | 4.506                                |
|             | YCD                   | DNB                             | 4.800          | 05/10/23                       | 4.800                                         | 50,000                                       | 27                         | 180,000.00                          | 4.867                                |
|             | YCD                   | DNB                             | 4.800          | 05/10/23                       | 4.800                                         | 50,000                                       | 27                         | 180,000.00                          | 4.867                                |
|             | YCD                   | NORINCHUK                       | 4.900          | 05/10/23                       | 4.900                                         | 50,000                                       | 29                         | 197,361.11                          | 4.968                                |
|             | YCD                   | NORINCHUK                       | 4.900          | 05/10/23                       | 4.900                                         | 50,000                                       | 29                         | 197,361.11                          | 4.968                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|--------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/10/23    | NO PURCHASES |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 05/11/23    | REDEMPTIONS  |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR           | BILL                            |                | 05/11/23                       | 4.500                                         | 50,000                                       | 118                        | 737,500.00                          | 4.631                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.500                                         | 50,000                                       | 118                        | 737,500.00                          | 4.631                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.471                                         | 50,000                                       | 127                        | 788,634.72                          | 4.606                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.471                                         | 50,000                                       | 127                        | 788,634.72                          | 4.606                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.471                                         | 50,000                                       | 127                        | 788,634.72                          | 4.606                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.477                                         | 50,000                                       | 127                        | 789,693.06                          | 4.612                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.477                                         | 50,000                                       | 127                        | 789,693.06                          | 4.612                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.477                                         | 50,000                                       | 127                        | 789,693.06                          | 4.612                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.435                                         | 50,000                                       | 147                        | 905,479.17                          | 4.580                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.435                                         | 50,000                                       | 147                        | 905,479.17                          | 4.580                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.435                                         | 50,000                                       | 147                        | 905,479.17                          | 4.580                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.440                                         | 50,000                                       | 147                        | 906,500.00                          | 4.585                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.440                                         | 50,000                                       | 147                        | 906,500.00                          | 4.585                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.440                                         | 50,000                                       | 147                        | 906,500.00                          | 4.585                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.408                                         | 50,000                                       | 177                        | 1,083,510.42                        | 4.568                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.408                                         | 50,000                                       | 177                        | 1,083,510.42                        | 4.568                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.408                                         | 50,000                                       | 177                        | 1,083,510.42                        | 4.568                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.410                                         | 50,000                                       | 177                        | 1,084,125.00                        | 4.570                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.410                                         | 50,000                                       | 177                        | 1,084,125.00                        | 4.570                                |
|             | TR           | BILL                            |                | 05/11/23                       | 4.410                                         | 50,000                                       | 177                        | 1,084,125.00                        | 4.570                                |
| 05/11/23    | PURCHASES    |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP           | SOC GEN NY                      |                | 05/26/23                       | 5.060                                         | 50,000                                       |                            |                                     |                                      |
|             | CP           | SOC GEN NY                      |                | 05/26/23                       | 5.060                                         | 50,000                                       |                            |                                     |                                      |
|             | CP           | MUFG BK                         |                | 06/09/23                       | 5.090                                         | 50,000                                       |                            |                                     |                                      |
|             | CP           | MUFG BK                         |                | 06/09/23                       | 5.090                                         | 50,000                                       |                            |                                     |                                      |
|             | CP           | MUFG BK                         |                | 06/09/23                       | 5.090                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD          | NORINCHUK                       | 5.100          | 06/12/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD          | NORINCHUK                       | 5.100          | 06/12/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
| 05/12/23    | REDEMPTIONS  |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP           | BNP NY                          |                | 05/12/23                       | 5.040                                         | 50,000                                       | 3                          | 21,000.00                           | 5.112                                |
|             | CP           | BNP NY                          |                | 05/12/23                       | 5.040                                         | 50,000                                       | 3                          | 21,000.00                           | 5.112                                |
| 05/12/23    | PURCHASES    |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP           | CR AG NY                        |                | 06/02/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP           | CR AG NY                        |                | 06/02/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | DN           | IADB                            |                | 09/01/23                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN           | IADB                            |                | 09/01/23                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/15/23    | REDEMPTIONS |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DEB         | FFCB                            | 0.170          | 05/15/23                       | 0.220                                         | 50,000                                       | 593                        | 178,961.11                          | 0.220                                |
|             | DEB         | FFCB                            | 0.170          | 05/15/23                       | 0.220                                         | 50,000                                       | 593                        | 178,961.11                          | 0.220                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 2.809                                         | 50,000                                       | 312                        | 1,194,293.48                        | 2.819                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 2.809                                         | 50,000                                       | 312                        | 1,194,293.48                        | 2.819                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 2.809                                         | 50,000                                       | 312                        | 1,194,293.48                        | 2.819                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 2.814                                         | 50,000                                       | 312                        | 1,196,246.60                        | 2.824                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 2.814                                         | 50,000                                       | 312                        | 1,196,246.60                        | 2.824                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 2.814                                         | 50,000                                       | 312                        | 1,196,246.60                        | 2.824                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 1.956                                         | 50,000                                       | 392                        | 1,049,637.43                        | 1.959                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 1.956                                         | 50,000                                       | 392                        | 1,049,637.43                        | 1.959                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 1.956                                         | 50,000                                       | 392                        | 1,049,637.43                        | 1.959                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 1.956                                         | 50,000                                       | 392                        | 1,049,637.43                        | 1.959                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 1.967                                         | 50,000                                       | 392                        | 1,055,496.80                        | 1.970                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 1.967                                         | 50,000                                       | 392                        | 1,055,496.80                        | 1.970                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 1.967                                         | 50,000                                       | 392                        | 1,055,496.80                        | 1.970                                |
|             | TR          | NOTE                            | 1.750          | 05/15/23                       | 1.967                                         | 50,000                                       | 392                        | 1,055,496.80                        | 1.970                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.403                                         | 50,000                                       | 424                        | 807,061.46                          | 1.410                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.403                                         | 50,000                                       | 424                        | 807,061.46                          | 1.410                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.403                                         | 50,000                                       | 424                        | 807,061.46                          | 1.410                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.403                                         | 50,000                                       | 424                        | 807,061.46                          | 1.410                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.409                                         | 50,000                                       | 424                        | 810,967.71                          | 1.417                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.409                                         | 50,000                                       | 424                        | 810,967.71                          | 1.417                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.409                                         | 50,000                                       | 424                        | 810,967.71                          | 1.417                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.409                                         | 50,000                                       | 424                        | 810,967.71                          | 1.417                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.409                                         | 50,000                                       | 424                        | 810,967.71                          | 1.417                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.409                                         | 50,000                                       | 424                        | 810,967.71                          | 1.417                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.409                                         | 50,000                                       | 424                        | 810,967.71                          | 1.417                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.409                                         | 50,000                                       | 424                        | 810,967.71                          | 1.417                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 1.409                                         | 50,000                                       | 424                        | 810,967.71                          | 1.417                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.741                                         | 50,000                                       | 481                        | 486,824.49                          | 0.745                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.741                                         | 50,000                                       | 481                        | 486,824.49                          | 0.745                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.741                                         | 50,000                                       | 481                        | 486,824.49                          | 0.745                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.741                                         | 50,000                                       | 481                        | 486,824.49                          | 0.745                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.741                                         | 50,000                                       | 481                        | 486,824.49                          | 0.745                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.741                                         | 50,000                                       | 481                        | 486,824.49                          | 0.745                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.741                                         | 50,000                                       | 481                        | 486,824.49                          | 0.745                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.741                                         | 50,000                                       | 481                        | 486,824.49                          | 0.745                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.663                                         | 50,000                                       | 487                        | 440,985.41                          | 0.666                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.663                                         | 50,000                                       | 487                        | 440,985.41                          | 0.666                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.663                                         | 50,000                                       | 487                        | 440,985.41                          | 0.666                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.663                                         | 50,000                                       | 487                        | 440,985.41                          | 0.666                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.663                                         | 50,000                                       | 487                        | 440,985.41                          | 0.666                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.663                                         | 50,000                                       | 487                        | 440,985.41                          | 0.666                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.666                                         | 50,000                                       | 487                        | 442,938.54                          | 0.669                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.666                                         | 50,000                                       | 487                        | 442,938.54                          | 0.669                                |
|             | TR          | NOTE                            | 0.125          | 05/15/23                       | 0.666                                         | 50,000                                       | 487                        | 442,938.54                          | 0.669                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/15/23    | PURCHASES   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CD          | BMO HARRIS                      | 5.070          | 06/07/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|             | CD          | BMO HARRIS                      | 5.070          | 06/07/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|             | CD          | US BANK                         | 5.050          | 06/09/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CD          | US BANK                         | 5.050          | 06/09/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | MIZUHO NY                       |                | 09/01/23                       | 5.190                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | MIZUHO NY                       |                | 09/01/23                       | 5.190                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | PROCTER                         |                | 11/08/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | PROCTER                         |                | 11/08/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | SOC GEN NY                      |                | 11/08/23                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | SOC GEN NY                      |                | 11/08/23                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 06/02/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 06/02/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IADB                            |                | 08/14/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IADB                            |                | 08/14/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 08/28/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 08/28/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 09/08/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 09/08/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 09/11/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 09/11/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 09/05/23                       | 4.910                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 09/05/23                       | 4.910                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 09/05/23                       | 4.910                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.860                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.860                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.890                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.890                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.890                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.890                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.890                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.890                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.895                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.895                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.895                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 3.625          | 05/15/26                       | 3.667                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 3.625          | 05/15/26                       | 3.667                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 3.625          | 05/15/26                       | 3.667                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 3.625          | 05/15/26                       | 3.671                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 3.625          | 05/15/26                       | 3.671                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | SWEDBANK                        | 5.020          | 06/13/23                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | SWEDBANK                        | 5.020          | 06/13/23                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | MONTREAL                        | 5.240          | 09/29/23                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | MONTREAL                        | 5.240          | 09/29/23                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | CIC                             | 5.370          | 11/28/23                       | 5.370                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | CIC                             | 5.370          | 11/28/23                       | 5.370                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>        | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| <b>05/16/23</b> | <b>REDEMPTIONS</b> |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CP                 | PEPSICO                         |                | 05/16/23                       | 4.760                                         | 50,000                                       | 32                         | 211,555.56                          | 4.847                                |
|                 | CP                 | DEERE CAP                       |                | 05/16/23                       | 4.830                                         | 50,000                                       | 33                         | 221,375.00                          | 4.919                                |
|                 | CP                 | INTEL                           |                | 05/16/23                       | 4.630                                         | 50,000                                       | 180                        | 1,157,500.00                        | 4.806                                |
|                 | DEB                | FHLB                            | 2.125          | 05/16/23                       | 2.125                                         | 50,000                                       | 365                        | 1,062,500.00                        | 2.125                                |
|                 | DN                 | IBRD                            |                | 05/16/23                       | 4.580                                         | 50,000                                       | 133                        | 846,027.78                          | 4.724                                |
|                 | DN                 | IBRD                            |                | 05/16/23                       | 4.580                                         | 50,000                                       | 133                        | 846,027.78                          | 4.724                                |
|                 | DN                 | FHLB                            |                | 05/16/23                       | 4.580                                         | 50,000                                       | 137                        | 871,472.22                          | 4.726                                |
|                 | DN                 | FHLB                            |                | 05/16/23                       | 4.580                                         | 50,000                                       | 137                        | 871,472.22                          | 4.726                                |
|                 | DN                 | FHLB                            |                | 05/16/23                       | 4.480                                         | 50,000                                       | 180                        | 1,120,000.00                        | 4.646                                |
|                 | DN                 | FHLB                            |                | 05/16/23                       | 4.480                                         | 50,000                                       | 180                        | 1,120,000.00                        | 4.646                                |
|                 | DN                 | FHLB                            |                | 05/16/23                       | 4.470                                         | 50,000                                       | 189                        | 1,173,375.00                        | 4.641                                |
|                 | DN                 | FHLB                            |                | 05/16/23                       | 4.470                                         | 50,000                                       | 189                        | 1,173,375.00                        | 4.641                                |
|                 | TR                 | BILL                            |                | 05/16/23                       | 4.590                                         | 50,000                                       | 119                        | 758,625.00                          | 4.725                                |
|                 | TR                 | BILL                            |                | 05/16/23                       | 4.590                                         | 50,000                                       | 119                        | 758,625.00                          | 4.725                                |
|                 | TR                 | BILL                            |                | 05/16/23                       | 4.591                                         | 50,000                                       | 119                        | 758,790.28                          | 4.726                                |
|                 | TR                 | BILL                            |                | 05/16/23                       | 4.591                                         | 50,000                                       | 119                        | 758,790.28                          | 4.726                                |
|                 | TR                 | BILL                            |                | 05/16/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|                 | TR                 | BILL                            |                | 05/16/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|                 | TR                 | BILL                            |                | 05/16/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|                 | TR                 | BILL                            |                | 05/16/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|                 | TR                 | BILL                            |                | 05/16/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|                 | TR                 | BILL                            |                | 05/16/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|                 | YCD                | DNB                             | 4.820          | 05/16/23                       | 4.820                                         | 50,000                                       | 29                         | 194,138.89                          | 4.887                                |
|                 | YCD                | DNB                             | 4.820          | 05/16/23                       | 4.820                                         | 50,000                                       | 29                         | 194,138.89                          | 4.887                                |
|                 | YCD                | KBC                             | 4.900          | 05/16/23                       | 4.900                                         | 50,000                                       | 34                         | 231,388.89                          | 4.968                                |
|                 | YCD                | KBC                             | 4.900          | 05/16/23                       | 4.900                                         | 50,000                                       | 34                         | 231,388.89                          | 4.968                                |
|                 | YCD                | BNP                             | 5.050          | 05/16/23                       | 5.050                                         | 50,000                                       | 181                        | 1,269,513.89                        | 5.120                                |
|                 | YCD                | BNP                             | 5.050          | 05/16/23                       | 5.050                                         | 50,000                                       | 181                        | 1,269,513.89                        | 5.120                                |
| <b>05/16/23</b> | <b>PURCHASES</b>   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CP                 | MUFG BK                         |                | 06/08/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | MUFG BK                         |                | 06/08/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | RABO NY                         |                | 06/09/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | RABO NY                         |                | 06/09/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | RABO NY                         |                | 06/09/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | RABO NY                         |                | 06/09/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | VERSAILLES                      |                | 09/11/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | COCA COLA                       |                | 11/01/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | COCA COLA                       |                | 11/01/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IBRD                            |                | 08/28/23                       | 4.980                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IBRD                            |                | 08/28/23                       | 4.980                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IBRD                            |                | 09/27/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IBRD                            |                | 09/27/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IBRD                            |                | 09/29/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IBRD                            |                | 09/29/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/16/23    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 10/27/23                       | 4.910                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 10/27/23                       | 4.910                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 11/09/23                       | 4.970                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 11/09/23                       | 4.970                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 09/05/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 09/05/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 09/05/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 09/05/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.945                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.945                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.945                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | DNB                             | 5.040          | 06/12/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | DNB                             | 5.040          | 06/12/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SUMI TRUST                      | 5.340          | 09/11/23                       | 5.340                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SUMI TRUST                      | 5.340          | 09/11/23                       | 5.340                                         | 50,000                                       |                            |                                     |                                      |
| 05/17/23    | NO REDEMPTIONS        |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 05/17/23    | PURCHASES             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CD                    | US BANK                         | 5.050          | 06/05/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CD                    | US BANK                         | 5.050          | 06/05/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 06/08/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 06/08/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 06/08/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 06/08/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | MUFG BK                         |                | 06/12/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | MUFG BK                         |                | 06/12/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | MUFG BK                         |                | 06/12/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | DEERE CAP                       |                | 08/11/23                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | DEERE CAP                       |                | 08/11/23                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.625          | 05/15/26                       | 3.756                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.625          | 05/15/26                       | 3.756                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.625          | 05/15/26                       | 3.757                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.625          | 05/15/26                       | 3.757                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SOC GEN                         | 5.060          | 06/08/23                       | 5.060                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SOC GEN                         | 5.060          | 06/08/23                       | 5.060                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SOC GEN                         | 5.060          | 06/08/23                       | 5.060                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SOC GEN                         | 5.060          | 06/08/23                       | 5.060                                         | 50,000                                       |                            |                                     |                                      |
| 05/18/23    | REDEMPTIONS           |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DEB                   | FFCB                            | 0.125          | 05/18/23                       | 0.150                                         | 50,000                                       | 729                        | 149,826.39                          | 0.150                                |
|             | DEB                   | FFCB                            | 0.125          | 05/18/23                       | 0.150                                         | 50,000                                       | 729                        | 149,826.39                          | 0.150                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/18/23    | REDEMPTIONS (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.810                                         | 50,000                                       | 309                        | 1,205,958.33                        | 2.919                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.810                                         | 50,000                                       | 309                        | 1,205,958.33                        | 2.919                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.690                                         | 50,000                                       | 336                        | 1,255,333.33                        | 2.798                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.690                                         | 50,000                                       | 336                        | 1,255,333.33                        | 2.798                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.690                                         | 50,000                                       | 336                        | 1,255,333.33                        | 2.798                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.770                                         | 50,000                                       | 337                        | 1,296,513.89                        | 2.883                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.770                                         | 50,000                                       | 337                        | 1,296,513.89                        | 2.883                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.770                                         | 50,000                                       | 337                        | 1,296,513.89                        | 2.883                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.770                                         | 50,000                                       | 337                        | 1,296,513.89                        | 2.883                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.790                                         | 50,000                                       | 337                        | 1,305,875.00                        | 2.905                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.790                                         | 50,000                                       | 337                        | 1,305,875.00                        | 2.905                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.790                                         | 50,000                                       | 337                        | 1,305,875.00                        | 2.905                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.790                                         | 50,000                                       | 337                        | 1,305,875.00                        | 2.905                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.800                                         | 50,000                                       | 337                        | 1,310,555.56                        | 2.915                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.800                                         | 50,000                                       | 337                        | 1,310,555.56                        | 2.915                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.800                                         | 50,000                                       | 337                        | 1,310,555.56                        | 2.915                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.800                                         | 50,000                                       | 337                        | 1,310,555.56                        | 2.915                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.020                                         | 50,000                                       | 351                        | 984,750.00                          | 2.089                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.020                                         | 50,000                                       | 351                        | 984,750.00                          | 2.089                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.025                                         | 50,000                                       | 351                        | 987,187.50                          | 2.094                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.025                                         | 50,000                                       | 351                        | 987,187.50                          | 2.094                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 1.980                                         | 50,000                                       | 352                        | 968,000.00                          | 2.047                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 1.980                                         | 50,000                                       | 352                        | 968,000.00                          | 2.047                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 1.980                                         | 50,000                                       | 352                        | 968,000.00                          | 2.047                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 1.980                                         | 50,000                                       | 352                        | 968,000.00                          | 2.047                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.018                                         | 50,000                                       | 359                        | 1,005,947.92                        | 2.088                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.018                                         | 50,000                                       | 359                        | 1,005,947.92                        | 2.088                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.020                                         | 50,000                                       | 359                        | 1,007,194.44                        | 2.090                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.020                                         | 50,000                                       | 359                        | 1,007,194.44                        | 2.090                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 1.985                                         | 50,000                                       | 360                        | 992,500.00                          | 2.053                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 1.985                                         | 50,000                                       | 360                        | 992,500.00                          | 2.053                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.030                                         | 50,000                                       | 363                        | 1,023,458.33                        | 2.101                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.030                                         | 50,000                                       | 363                        | 1,023,458.33                        | 2.101                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.030                                         | 50,000                                       | 363                        | 1,023,458.33                        | 2.101                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.092                                         | 50,000                                       | 364                        | 1,057,369.44                        | 2.166                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.092                                         | 50,000                                       | 364                        | 1,057,369.44                        | 2.166                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.092                                         | 50,000                                       | 364                        | 1,057,369.44                        | 2.166                                |
|             | TR                      | BILL                            |                | 05/18/23                       | 2.092                                         | 50,000                                       | 364                        | 1,057,369.44                        | 2.166                                |
| 05/18/23    | PURCHASES               |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                      | BNP NY                          |                | 05/19/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | BNP NY                          |                | 05/19/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | UNITEDHEALTH                    |                | 05/26/23                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | UNITEDHEALTH                    |                | 05/26/23                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB                     | IFC                             | 4.330          | 09/03/24                       | 4.334                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB                     | IFC                             | 4.330          | 09/03/24                       | 4.334                                         | 50,000                                       |                            |                                     |                                      |



## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/18/23    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 09/28/23                       | 4.945                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 09/28/23                       | 4.945                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FFCB                            |                | 10/27/23                       | 4.850                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FFCB                            |                | 10/27/23                       | 4.850                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/13/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/13/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/13/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/13/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.819                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.819                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.819                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.819                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.886                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.886                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.886                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.886                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.886                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.919                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.919                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.919                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 0.125          | 06/30/23                       | 4.919                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.950                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.955                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.955                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/09/23                       | 4.955                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/16/24                       | 4.560                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/16/24                       | 4.560                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/16/24                       | 4.560                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/16/24                       | 4.565                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/16/24                       | 4.565                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/16/24                       | 4.565                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | KBC                             | 5.100          | 06/30/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | KBC                             | 5.100          | 06/30/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | NORINCHUK                       | 5.100          | 06/30/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | NORINCHUK                       | 5.100          | 06/30/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>        | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| <b>05/19/23</b> | <b>REDEMPTIONS</b> |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CP                 | BNP NY                          |                | 05/19/23                       | 5.040                                         | 50,000                                       | 1                          | 7,000.00                            | 5.111                                |
|                 | CP                 | BNP NY                          |                | 05/19/23                       | 5.040                                         | 50,000                                       | 1                          | 7,000.00                            | 5.111                                |
| <b>05/19/23</b> | <b>PURCHASES</b>   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CP                 | JUPITER                         |                | 06/30/23                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | JUPITER                         |                | 06/30/23                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FHLB                            |                | 06/08/23                       | 4.600                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FHLB                            |                | 06/08/23                       | 4.600                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FHLB                            |                | 06/08/23                       | 4.600                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | DNB                             | 5.030          | 06/02/23                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | DNB                             | 5.030          | 06/02/23                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
| <b>05/22/23</b> | <b>REDEMPTIONS</b> |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CP                 | JUPITER                         |                | 05/22/23                       | 4.900                                         | 50,000                                       | 31                         | 210,972.22                          | 4.989                                |
|                 | CP                 | JUPITER                         |                | 05/22/23                       | 4.900                                         | 50,000                                       | 31                         | 210,972.22                          | 4.989                                |
|                 | CP                 | PEPSICO                         |                | 05/22/23                       | 4.760                                         | 50,000                                       | 33                         | 218,166.67                          | 4.847                                |
|                 | CP                 | PEPSICO                         |                | 05/22/23                       | 4.760                                         | 50,000                                       | 34                         | 224,777.78                          | 4.848                                |
|                 | DEB                | FNMA                            | 0.250          | 05/22/23                       | 2.144                                         | 50,000                                       | 355                        | 1,030,875.00                        | 2.159                                |
|                 | DEB                | FNMA                            | 0.250          | 05/22/23                       | 2.144                                         | 50,000                                       | 355                        | 1,030,875.00                        | 2.159                                |
|                 | DEB                | FNMA                            | 0.250          | 05/22/23                       | 0.161                                         | 45,000                                       | 728                        | 144,680.00                          | 0.161                                |
|                 | DEB                | FNMA                            | 0.250          | 05/22/23                       | 0.161                                         | 50,000                                       | 728                        | 160,755.56                          | 0.161                                |
|                 | DEB                | FNMA                            | 0.250          | 05/22/23                       | 0.280                                         | 50,000                                       | 1,042                      | 399,594.44                          | 0.280                                |
|                 | DEB                | FNMA                            | 0.250          | 05/22/23                       | 0.280                                         | 50,000                                       | 1,042                      | 399,594.44                          | 0.280                                |
|                 | DEB                | FNMA                            | 0.250          | 05/22/23                       | 0.306                                         | 50,000                                       | 1,061                      | 444,541.67                          | 0.306                                |
|                 | DEB                | FNMA                            | 0.250          | 05/22/23                       | 0.306                                         | 50,000                                       | 1,061                      | 444,541.67                          | 0.306                                |
|                 | DEB                | FNMA                            | 0.250          | 05/22/23                       | 0.316                                         | 50,000                                       | 1,068                      | 462,072.22                          | 0.316                                |
|                 | DEB                | FNMA                            | 0.250          | 05/22/23                       | 0.316                                         | 50,000                                       | 1,068                      | 462,072.22                          | 0.316                                |
|                 | YCD                | CR AG CIB                       | 4.840          | 05/22/23                       | 4.840                                         | 50,000                                       | 32                         | 215,111.11                          | 4.907                                |
|                 | YCD                | CR AG CIB                       | 4.840          | 05/22/23                       | 4.840                                         | 50,000                                       | 32                         | 215,111.11                          | 4.907                                |
|                 | YCD                | KBC                             | 4.930          | 05/22/23                       | 4.930                                         | 50,000                                       | 34                         | 232,805.56                          | 4.998                                |
|                 | YCD                | KBC                             | 4.930          | 05/22/23                       | 4.930                                         | 50,000                                       | 34                         | 232,805.56                          | 4.998                                |
|                 | YCD                | SWEDBANK                        | 4.840          | 05/22/23                       | 4.840                                         | 50,000                                       | 35                         | 235,277.78                          | 4.907                                |
|                 | YCD                | SWEDBANK                        | 4.840          | 05/22/23                       | 4.840                                         | 50,000                                       | 35                         | 235,277.78                          | 4.907                                |
|                 | YCD                | NORINCHUK                       | 4.950          | 05/22/23                       | 4.950                                         | 50,000                                       | 35                         | 240,625.00                          | 5.019                                |
|                 | YCD                | NORINCHUK                       | 4.950          | 05/22/23                       | 4.950                                         | 50,000                                       | 35                         | 240,625.00                          | 5.019                                |
| <b>05/22/23</b> | <b>PURCHASES</b>   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | YCD                | MUFG BK                         | 5.040          | 06/07/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | MUFG BK                         | 5.040          | 06/07/23                       | 5.040                                         | 50,000                                       |                            |                                     |                                      |
| <b>05/23/23</b> | <b>REDEMPTIONS</b> |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | DEB                | FFCB                            | 0.375          | 05/23/23                       | 0.405                                         | 50,000                                       | 546                        | 303,750.00                          | 0.406                                |
|                 | DEB                | FFCB                            | 0.375          | 05/23/23                       | 0.405                                         | 50,000                                       | 546                        | 303,750.00                          | 0.406                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>        | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| <b>05/23/23</b> | <b>PURCHASES</b>   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | DN                 | FFCB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FFCB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FFCB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FFCB                            |                | 06/30/23                       | 4.800                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | SWEDBANK                        | 5.050          | 06/30/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | SWEDBANK                        | 5.050          | 06/30/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | SUMI TRUST                      | 5.130          | 06/30/23                       | 5.130                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | SUMI TRUST                      | 5.130          | 06/30/23                       | 5.130                                         | 50,000                                       |                            |                                     |                                      |
| <b>05/24/23</b> | <b>REDEMPTIONS</b> |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | DEB                | IADB                            | 0.500          | 05/24/23                       | 0.190                                         | 50,000                                       | 631                        | 165,683.33                          | 0.191                                |
|                 | DEB                | IADB                            | 0.500          | 05/24/23                       | 0.190                                         | 50,000                                       | 631                        | 165,683.33                          | 0.191                                |
|                 | DEB                | IADB                            | 0.500          | 05/24/23                       | 0.207                                         | 50,000                                       | 670                        | 190,677.78                          | 0.207                                |
|                 | DEB                | IADB                            | 0.500          | 05/24/23                       | 0.207                                         | 50,000                                       | 670                        | 190,677.78                          | 0.207                                |
|                 | DEB                | IADB                            | 0.500          | 05/24/23                       | 0.217                                         | 50,000                                       | 790                        | 235,472.22                          | 0.216                                |
|                 | DEB                | IADB                            | 0.500          | 05/24/23                       | 0.217                                         | 50,000                                       | 790                        | 235,472.22                          | 0.216                                |
| <b>05/24/23</b> | <b>PURCHASES</b>   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CP                 | CHARIOT                         |                | 06/30/23                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | CHARIOT                         |                | 06/30/23                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | PEPSICO                         |                | 08/04/23                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | PEPSICO                         |                | 08/04/23                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | CRC                             |                | 09/25/23                       | 5.330                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | CRC                             |                | 09/25/23                       | 5.330                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IBRD                            |                | 06/30/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IBRD                            |                | 06/30/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IBRD                            |                | 06/30/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IBRD                            |                | 06/30/23                       | 4.900                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FHLB                            |                | 06/30/23                       | 4.920                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FHLB                            |                | 06/30/23                       | 4.920                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FHLB                            |                | 06/30/23                       | 4.920                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FHLB                            |                | 06/30/23                       | 4.920                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 2.625          | 06/30/23                       | 4.726                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 2.625          | 06/30/23                       | 4.726                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 2.625          | 06/30/23                       | 4.726                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 2.625          | 06/30/23                       | 4.726                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 1.375          | 06/30/23                       | 4.959                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 1.375          | 06/30/23                       | 4.959                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 1.375          | 06/30/23                       | 4.959                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 1.375          | 06/30/23                       | 4.997                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 1.375          | 06/30/23                       | 4.997                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 1.375          | 06/30/23                       | 4.997                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | DNB                             | 5.080          | 06/30/23                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | DNB                             | 5.080          | 06/30/23                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| <b>05/24/23</b> | <b>PURCHASES (Continued)</b> |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | YCD                          | KBC                             | 5.100          | 06/30/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | KBC                             | 5.100          | 06/30/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | NORINCHUK                       | 5.120          | 06/30/23                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | NORINCHUK                       | 5.120          | 06/30/23                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | MUFG BK                         | 5.180          | 06/30/23                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | MUFG BK                         | 5.180          | 06/30/23                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
| <b>05/25/23</b> | <b>NO REDEMPTIONS</b>        |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| <b>05/25/23</b> | <b>PURCHASES</b>             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CD                           | US BANK                         | 5.070          | 06/08/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|                 | CD                           | US BANK                         | 5.070          | 06/08/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | SUMI TRUST                      |                | 06/30/23                       | 5.090                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | SUMI TRUST                      |                | 06/30/23                       | 5.090                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | JUPITER                         |                | 06/30/23                       | 5.190                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | JUPITER                         |                | 06/30/23                       | 5.190                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | SCOTIA NY                       |                | 09/27/23                       | 5.420                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | SCOTIA NY                       |                | 09/27/23                       | 5.420                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | NATIXIS NY                      |                | 10/02/23                       | 5.500                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | NATIXIS NY                      |                | 10/02/23                       | 5.500                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | CR AG CIB                       | 5.070          | 06/12/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | CR AG CIB                       | 5.070          | 06/12/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | CR AG CIB                       | 5.070          | 06/12/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
| <b>05/26/23</b> | <b>REDEMPTIONS</b>           |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CP                           | UNITEDHEALTH                    |                | 05/26/23                       | 5.080                                         | 50,000                                       | 8                          | 56,444.44                           | 5.156                                |
|                 | CP                           | UNITEDHEALTH                    |                | 05/26/23                       | 5.080                                         | 50,000                                       | 8                          | 56,444.44                           | 5.156                                |
|                 | CP                           | SOC GEN NY                      |                | 05/26/23                       | 5.060                                         | 50,000                                       | 15                         | 105,416.70                          | 5.141                                |
|                 | CP                           | SOC GEN NY                      |                | 05/26/23                       | 5.060                                         | 50,000                                       | 15                         | 105,416.70                          | 5.141                                |
|                 | CP                           | CHARIOT                         |                | 05/26/23                       | 4.930                                         | 50,000                                       | 37                         | 253,347.22                          | 5.024                                |
|                 | CP                           | CHARIOT                         |                | 05/26/23                       | 4.930                                         | 50,000                                       | 37                         | 253,347.22                          | 5.024                                |
|                 | CP                           | MUFG BK                         |                | 05/26/23                       | 4.800                                         | 50,000                                       | 98                         | 653,333.33                          | 4.931                                |
|                 | CP                           | MUFG BK                         |                | 05/26/23                       | 4.800                                         | 50,000                                       | 98                         | 653,333.33                          | 4.931                                |
|                 | CP                           | MIZUHO NY                       |                | 05/26/23                       | 4.740                                         | 50,000                                       | 120                        | 790,000.00                          | 4.883                                |
|                 | CP                           | MIZUHO NY                       |                | 05/26/23                       | 4.740                                         | 50,000                                       | 120                        | 790,000.00                          | 4.883                                |
|                 | CP                           | THUNDER                         |                | 05/26/23                       | 4.850                                         | 50,000                                       | 134                        | 902,638.89                          | 5.008                                |
|                 | CP                           | THUNDER                         |                | 05/26/23                       | 4.850                                         | 50,000                                       | 134                        | 902,638.89                          | 5.008                                |
|                 | CP                           | JOHNSON                         |                | 05/26/23                       | 4.680                                         | 50,000                                       | 135                        | 877,500.00                          | 4.830                                |
|                 | CP                           | JOHNSON                         |                | 05/26/23                       | 4.680                                         | 50,000                                       | 135                        | 877,500.00                          | 4.830                                |
|                 | CP                           | CR AG NY                        |                | 05/26/23                       | 4.750                                         | 50,000                                       | 156                        | 1,029,166.67                        | 4.917                                |
|                 | CP                           | CR AG NY                        |                | 05/26/23                       | 4.750                                         | 50,000                                       | 156                        | 1,029,166.67                        | 4.917                                |
|                 | CP                           | SHEFFIELD                       |                | 05/26/23                       | 4.930                                         | 50,000                                       | 156                        | 1,068,166.67                        | 5.108                                |
|                 | CP                           | SHEFFIELD                       |                | 05/26/23                       | 4.930                                         | 50,000                                       | 156                        | 1,068,166.67                        | 5.108                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/26/23    | REDEMPTIONS (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                      | AMAZON                          |                | 05/26/23                       | 4.750                                         | 50,000                                       | 198                        | 1,306,250.00                        | 4.945                                |
|             | CP                      | AMAZON                          |                | 05/26/23                       | 4.750                                         | 50,000                                       | 198                        | 1,306,250.00                        | 4.945                                |
|             | CP                      | JPM LLC                         |                | 05/26/23                       | 4.960                                         | 50,000                                       | 207                        | 1,426,000.00                        | 5.177                                |
|             | CP                      | JPM LLC                         |                | 05/26/23                       | 4.960                                         | 50,000                                       | 207                        | 1,426,000.00                        | 5.177                                |
|             | DEB                     | FHLB                            | 4.550          | 05/26/23                       | 4.550                                         | 50,000                                       | 190                        | 1,194,375.00                        | 4.589                                |
|             | DEB                     | FHLB                            | 4.550          | 05/26/23                       | 4.550                                         | 50,000                                       | 190                        | 1,194,375.00                        | 4.589                                |
|             | DN                      | FNMA                            |                | 05/26/23                       | 4.500                                         | 50,000                                       | 36                         | 225,000.00                          | 4.583                                |
|             | DN                      | FNMA                            |                | 05/26/23                       | 4.500                                         | 50,000                                       | 36                         | 225,000.00                          | 4.583                                |
|             | DN                      | FNMA                            |                | 05/26/23                       | 4.450                                         | 50,000                                       | 129                        | 797,291.67                          | 4.585                                |
|             | DN                      | FNMA                            |                | 05/26/23                       | 4.450                                         | 50,000                                       | 129                        | 797,291.67                          | 4.585                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 4.575                                         | 50,000                                       | 149                        | 946,770.83                          | 4.728                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 4.575                                         | 50,000                                       | 149                        | 946,770.83                          | 4.728                                |
|             | DN                      | IBRD                            |                | 05/26/23                       | 4.500                                         | 50,000                                       | 155                        | 968,750.00                          | 4.653                                |
|             | DN                      | IBRD                            |                | 05/26/23                       | 4.500                                         | 50,000                                       | 155                        | 968,750.00                          | 4.653                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 4.555                                         | 50,000                                       | 157                        | 993,243.06                          | 4.712                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 4.555                                         | 50,000                                       | 157                        | 993,243.06                          | 4.712                                |
|             | DN                      | IBRD                            |                | 05/26/23                       | 4.500                                         | 50,000                                       | 158                        | 987,500.00                          | 4.654                                |
|             | DN                      | IBRD                            |                | 05/26/23                       | 4.500                                         | 50,000                                       | 158                        | 987,500.00                          | 4.654                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 4.540                                         | 50,000                                       | 163                        | 1,027,805.56                        | 4.700                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 4.540                                         | 50,000                                       | 163                        | 1,027,805.56                        | 4.700                                |
|             | DN                      | IBRD                            |                | 05/26/23                       | 4.550                                         | 50,000                                       | 164                        | 1,036,388.89                        | 4.711                                |
|             | DN                      | IBRD                            |                | 05/26/23                       | 4.550                                         | 50,000                                       | 164                        | 1,036,388.89                        | 4.711                                |
|             | DN                      | IBRD                            |                | 05/26/23                       | 4.550                                         | 50,000                                       | 177                        | 1,118,541.67                        | 4.719                                |
|             | DN                      | IBRD                            |                | 05/26/23                       | 4.550                                         | 50,000                                       | 177                        | 1,118,541.67                        | 4.719                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 4.565                                         | 50,000                                       | 179                        | 1,134,909.72                        | 4.736                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 4.565                                         | 50,000                                       | 179                        | 1,134,909.72                        | 4.736                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 4.565                                         | 50,000                                       | 179                        | 1,134,909.72                        | 4.736                                |
|             | DN                      | FFCB                            |                | 05/26/23                       | 4.440                                         | 50,000                                       | 193                        | 1,190,166.67                        | 4.611                                |
|             | DN                      | FFCB                            |                | 05/26/23                       | 4.440                                         | 50,000                                       | 193                        | 1,190,166.67                        | 4.611                                |
|             | DN                      | IFC                             |                | 05/26/23                       | 4.450                                         | 50,000                                       | 198                        | 1,223,750.00                        | 4.625                                |
|             | DN                      | IFC                             |                | 05/26/23                       | 4.450                                         | 50,000                                       | 198                        | 1,223,750.00                        | 4.625                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 2.860                                         | 50,000                                       | 302                        | 1,199,611.11                        | 2.971                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 2.860                                         | 50,000                                       | 302                        | 1,199,611.11                        | 2.971                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 3.030                                         | 50,000                                       | 309                        | 1,300,375.00                        | 3.154                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 3.030                                         | 50,000                                       | 309                        | 1,300,375.00                        | 3.154                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 2.825                                         | 50,000                                       | 318                        | 1,247,708.33                        | 2.938                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 2.825                                         | 50,000                                       | 318                        | 1,247,708.33                        | 2.938                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 2.715                                         | 50,000                                       | 332                        | 1,251,916.67                        | 2.823                                |
|             | DN                      | FHLB                            |                | 05/26/23                       | 2.715                                         | 50,000                                       | 332                        | 1,251,916.67                        | 2.823                                |
|             | YCD                     | SVENSKA                         | 4.770          | 05/26/23                       | 4.770                                         | 50,000                                       | 92                         | 609,500.00                          | 4.836                                |
|             | YCD                     | SVENSKA                         | 4.770          | 05/26/23                       | 4.770                                         | 50,000                                       | 92                         | 609,500.00                          | 4.836                                |
|             | YCD                     | SE BANKEN                       | 4.780          | 05/26/23                       | 4.780                                         | 50,000                                       | 99                         | 657,250.00                          | 4.846                                |
|             | YCD                     | SE BANKEN                       | 4.780          | 05/26/23                       | 4.780                                         | 50,000                                       | 99                         | 657,250.00                          | 4.846                                |
|             | YCD                     | FORTIS                          | 4.900          | 05/26/23                       | 4.900                                         | 50,000                                       | 143                        | 973,194.44                          | 4.968                                |
|             | YCD                     | FORTIS                          | 4.900          | 05/26/23                       | 4.900                                         | 50,000                                       | 143                        | 973,194.44                          | 4.968                                |
|             | YCD                     | SOC GEN                         | 4.840          | 05/26/23                       | 4.840                                         | 50,000                                       | 162                        | 1,089,000.00                        | 4.907                                |
|             | YCD                     | SOC GEN                         | 4.840          | 05/26/23                       | 4.840                                         | 50,000                                       | 162                        | 1,089,000.00                        | 4.907                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>a/</u><br><u>TYPE</u>       | <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------------------|--------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| <b>05/26/23</b> | <b>REDEMPTIONS (Continued)</b> |                    |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | YCD                            | TORONTO            | 4.860          | 05/26/23                       | 4.860                                         | 50,000                                       | 162                        | 1,093,500.00                        | 4.928                                |
|                 | YCD                            | TORONTO            | 4.860          | 05/26/23                       | 4.860                                         | 50,000                                       | 162                        | 1,093,500.00                        | 4.928                                |
|                 | YCD                            | NORDEA ABP         | 5.010          | 05/26/23                       | 5.010                                         | 50,000                                       | 185                        | 1,287,291.67                        | 5.080                                |
|                 | YCD                            | NORDEA ABP         | 5.010          | 05/26/23                       | 5.010                                         | 50,000                                       | 185                        | 1,287,291.67                        | 5.080                                |
|                 | YCD                            | MONTREAL           | 5.100          | 05/26/23                       | 5.100                                         | 50,000                                       | 190                        | 1,345,833.33                        | 5.171                                |
|                 | YCD                            | MONTREAL           | 5.100          | 05/26/23                       | 5.100                                         | 50,000                                       | 190                        | 1,345,833.33                        | 5.171                                |
|                 | YCD                            | SCOTIA             | 5.100          | 05/26/23                       | 5.100                                         | 50,000                                       | 190                        | 1,345,833.33                        | 5.171                                |
|                 | YCD                            | SCOTIA             | 5.100          | 05/26/23                       | 5.100                                         | 50,000                                       | 190                        | 1,345,833.33                        | 5.171                                |
|                 | YCD                            | NAT AUB            | 4.920          | 05/26/23                       | 4.920                                         | 50,000                                       | 212                        | 1,448,666.67                        | 4.988                                |
|                 | YCD                            | NAT AUB            | 4.920          | 05/26/23                       | 4.920                                         | 50,000                                       | 212                        | 1,448,666.67                        | 4.988                                |
| <b>05/26/23</b> | <b>PURCHASES</b>               |                    |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CP                             | DISNEY             |                | 06/30/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IFC                |                | 06/20/23                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IFC                |                | 06/20/23                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL               |                | 06/27/23                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL               |                | 06/27/23                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | NORINCHUK          | 5.120          | 06/27/23                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | NORINCHUK          | 5.120          | 06/27/23                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | NORINCHUK          | 5.120          | 06/27/23                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | SWEDBANK           | 5.050          | 06/30/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | SWEDBANK           | 5.050          | 06/30/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | KBC                | 5.110          | 07/03/23                       | 5.110                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | KBC                | 5.110          | 07/03/23                       | 5.110                                         | 50,000                                       |                            |                                     |                                      |
| <b>05/30/23</b> | <b>SALES</b>                   |                    |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | DEB CL                         | FNMA               | 5.025          | 05/30/23                       | 5.025                                         | 50,000                                       | 182                        | 1,263,229.17                        | 5.067                                |
|                 | DEB CL                         | FNMA               | 5.025          | 05/30/23                       | 5.025                                         | 50,000                                       | 182                        | 1,263,229.17                        | 5.067                                |
|                 | DEB CL                         | FNMA               | 5.025          | 05/30/23                       | 5.025                                         | 50,000                                       | 182                        | 1,263,229.17                        | 5.067                                |
| <b>05/30/23</b> | <b>REDEMPTIONS</b>             |                    |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CD                             | US BANK            | 4.970          | 05/30/23                       | 4.970                                         | 50,000                                       | 34                         | 234,694.44                          | 5.039                                |
|                 | CD                             | US BANK            | 4.970          | 05/30/23                       | 4.970                                         | 50,000                                       | 34                         | 234,694.44                          | 5.039                                |
|                 | CP                             | NATIXIS NY         |                | 05/30/23                       | 5.000                                         | 50,000                                       | 196                        | 1,361,111.11                        | 5.211                                |
|                 | CP                             | NATIXIS NY         |                | 05/30/23                       | 5.000                                         | 50,000                                       | 196                        | 1,361,111.11                        | 5.211                                |
|                 | CP                             | METLIFE STF        |                | 05/30/23                       | 4.950                                         | 50,000                                       | 208                        | 1,430,000.00                        | 5.167                                |
|                 | CP                             | METLIFE STF        |                | 05/30/23                       | 4.950                                         | 50,000                                       | 208                        | 1,430,000.00                        | 5.167                                |
|                 | CP                             | CGMI               |                | 05/30/23                       | 5.140                                         | 50,000                                       | 210                        | 1,499,166.67                        | 5.372                                |
|                 | CP                             | CGMI               |                | 05/30/23                       | 5.140                                         | 50,000                                       | 210                        | 1,499,166.67                        | 5.372                                |
|                 | DEB                            | FHLB               | 4.700          | 05/30/23                       | 4.700                                         | 50,000                                       | 181                        | 1,175,000.00                        | 4.739                                |
|                 | DEB                            | FHLB               | 4.700          | 05/30/23                       | 4.700                                         | 50,000                                       | 181                        | 1,175,000.00                        | 4.739                                |
|                 | DN                             | IFC                |                | 05/30/23                       | 4.620                                         | 50,000                                       | 133                        | 853,416.67                          | 4.766                                |
|                 | DN                             | IFC                |                | 05/30/23                       | 4.620                                         | 50,000                                       | 133                        | 853,416.67                          | 4.766                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/30/23    | REDEMPTIONS (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN                      | FNMA                            |                | 05/30/23                       | 4.450                                         | 50,000                                       | 137                        | 846,736.11                          | 4.590                                |
|             | DN                      | FNMA                            |                | 05/30/23                       | 4.450                                         | 50,000                                       | 137                        | 846,736.11                          | 4.590                                |
|             | DN                      | IBRD                            |                | 05/30/23                       | 4.590                                         | 50,000                                       | 145                        | 924,375.00                          | 4.741                                |
|             | DN                      | IBRD                            |                | 05/30/23                       | 4.590                                         | 50,000                                       | 145                        | 924,375.00                          | 4.741                                |
|             | DN                      | IBRD                            |                | 05/30/23                       | 4.590                                         | 50,000                                       | 146                        | 930,750.00                          | 4.742                                |
|             | DN                      | IBRD                            |                | 05/30/23                       | 4.590                                         | 50,000                                       | 146                        | 930,750.00                          | 4.742                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.580                                         | 50,000                                       | 154                        | 979,611.11                          | 4.736                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.580                                         | 50,000                                       | 154                        | 979,611.11                          | 4.736                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.610                                         | 50,000                                       | 189                        | 1,210,125.00                        | 4.790                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.610                                         | 50,000                                       | 189                        | 1,210,125.00                        | 4.790                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.500                                         | 50,000                                       | 194                        | 1,212,500.00                        | 4.676                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.500                                         | 50,000                                       | 194                        | 1,212,500.00                        | 4.676                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.470                                         | 50,000                                       | 195                        | 1,210,625.00                        | 4.645                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.470                                         | 50,000                                       | 195                        | 1,210,625.00                        | 4.645                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.470                                         | 50,000                                       | 195                        | 1,210,625.00                        | 4.645                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.470                                         | 50,000                                       | 195                        | 1,210,625.00                        | 4.645                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.430                                         | 50,000                                       | 196                        | 1,205,944.44                        | 4.603                                |
|             | DN                      | FHLB                            |                | 05/30/23                       | 4.430                                         | 50,000                                       | 196                        | 1,205,944.44                        | 4.603                                |
|             | DN                      | FFCB                            |                | 05/30/23                       | 4.520                                         | 50,000                                       | 202                        | 1,268,111.11                        | 4.702                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.663                                         | 50,000                                       | 96                         | 621,666.67                          | 4.787                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.663                                         | 50,000                                       | 96                         | 621,666.67                          | 4.787                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.663                                         | 50,000                                       | 96                         | 621,666.67                          | 4.787                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.568                                         | 50,000                                       | 112                        | 710,500.00                          | 4.698                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.568                                         | 50,000                                       | 112                        | 710,500.00                          | 4.698                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.570                                         | 50,000                                       | 112                        | 710,888.89                          | 4.700                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.570                                         | 50,000                                       | 112                        | 710,888.89                          | 4.700                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.575                                         | 50,000                                       | 118                        | 749,791.67                          | 4.709                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.575                                         | 50,000                                       | 118                        | 749,791.67                          | 4.709                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.575                                         | 50,000                                       | 118                        | 749,791.67                          | 4.709                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.580                                         | 50,000                                       | 118                        | 750,611.11                          | 4.714                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.580                                         | 50,000                                       | 118                        | 750,611.11                          | 4.714                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.580                                         | 50,000                                       | 118                        | 750,611.11                          | 4.714                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.595                                         | 50,000                                       | 119                        | 759,451.39                          | 4.731                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.598                                         | 50,000                                       | 119                        | 759,864.58                          | 4.733                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.598                                         | 50,000                                       | 119                        | 759,864.58                          | 4.733                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.598                                         | 50,000                                       | 119                        | 759,864.58                          | 4.733                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.598                                         | 50,000                                       | 119                        | 759,864.58                          | 4.733                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.615                                         | 50,000                                       | 119                        | 762,756.94                          | 4.752                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.615                                         | 50,000                                       | 119                        | 762,756.94                          | 4.752                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.615                                         | 50,000                                       | 119                        | 762,756.94                          | 4.752                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/30/23    | REDEMPTIONS (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.615                                         | 50,000                                       | 119                        | 762,756.94                          | 4.752                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.615                                         | 50,000                                       | 119                        | 762,756.94                          | 4.752                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.615                                         | 50,000                                       | 119                        | 762,756.94                          | 4.752                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.615                                         | 50,000                                       | 119                        | 762,756.94                          | 4.752                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.615                                         | 50,000                                       | 119                        | 762,756.94                          | 4.752                                |
|             | TR                      | BILL                            |                | 05/30/23                       | 4.615                                         | 50,000                                       | 119                        | 762,756.94                          | 4.752                                |
|             | YCD                     | NORINCHUK                       | 5.100          | 05/30/23                       | 5.100                                         | 50,000                                       | 36                         | 255,000.00                          | 5.171                                |
|             | YCD                     | NORINCHUK                       | 5.100          | 05/30/23                       | 5.100                                         | 50,000                                       | 36                         | 255,000.00                          | 5.171                                |
|             | YCD                     | BARCLAYS                        | 5.240          | 05/30/23                       | 5.240                                         | 50,000                                       | 196                        | 1,426,444.44                        | 5.313                                |
|             | YCD                     | BARCLAYS                        | 5.240          | 05/30/23                       | 5.240                                         | 50,000                                       | 196                        | 1,426,444.44                        | 5.313                                |
| 05/30/23    | PURCHASES               |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CB                      | TOYOTA                          | 2.900          | 04/17/24                       | 5.237                                         | 20,000                                       |                            |                                     |                                      |
|             | CD                      | US BANK                         | 5.170          | 06/30/23                       | 5.170                                         | 50,000                                       |                            |                                     |                                      |
|             | CD                      | US BANK                         | 5.170          | 06/30/23                       | 5.170                                         | 50,000                                       |                            |                                     |                                      |
|             | CD                      | US BANK                         | 5.170          | 06/30/23                       | 5.170                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | CHARIOT                         |                | 06/30/23                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | CHARIOT                         |                | 06/30/23                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | MIZUHO NY                       |                | 09/29/23                       | 5.420                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | MIZUHO NY                       |                | 09/29/23                       | 5.420                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                      | FNMA                            |                | 06/30/23                       | 4.830                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                      | FNMA                            |                | 06/30/23                       | 4.830                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                      | FNMA                            |                | 06/30/23                       | 4.830                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                      | FNMA                            |                | 06/30/23                       | 4.830                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | NAT AUB                         | 5.480          | 12/01/23                       | 5.480                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | NAT AUB                         | 5.480          | 12/01/23                       | 5.480                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | NORDEA ABP                      | 5.600          | 12/01/23                       | 5.600                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | NORDEA ABP                      | 5.600          | 12/01/23                       | 5.600                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | BARCLAYS                        | 5.780          | 03/01/24                       | 5.780                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | BARCLAYS                        | 5.780          | 03/01/24                       | 5.780                                         | 50,000                                       |                            |                                     |                                      |
| 05/31/23    | REDEMPTIONS             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.268                                         | 50,000                                       | 709                        | 260,085.80                          | 0.269                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.268                                         | 50,000                                       | 709                        | 260,085.80                          | 0.269                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.268                                         | 50,000                                       | 709                        | 260,085.80                          | 0.269                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.268                                         | 50,000                                       | 709                        | 260,085.80                          | 0.269                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.268                                         | 50,000                                       | 709                        | 260,085.80                          | 0.269                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.268                                         | 50,000                                       | 709                        | 260,085.80                          | 0.269                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.161                                         | 50,000                                       | 713                        | 157,253.24                          | 0.161                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.161                                         | 50,000                                       | 713                        | 157,253.24                          | 0.161                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.161                                         | 50,000                                       | 713                        | 157,253.24                          | 0.161                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.161                                         | 50,000                                       | 713                        | 157,253.24                          | 0.161                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.161                                         | 50,000                                       | 713                        | 157,253.24                          | 0.161                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.161                                         | 50,000                                       | 713                        | 157,253.24                          | 0.161                                |
|             | TR                      | NOTE                            | 0.125          | 05/31/23                       | 0.161                                         | 50,000                                       | 713                        | 157,253.24                          | 0.161                                |



## INVESTMENT TRANSACTIONS

[illegible]

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/31/23    | PURCHASES   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP          | CR AG NY                        |                | 06/30/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | CR AG NY                        |                | 06/30/23                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | METLIFE STF                     |                | 06/30/23                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | METLIFE STF                     |                | 06/30/23                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | MUFG BK                         |                | 06/30/23                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | MUFG BK                         |                | 06/30/23                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | GOTHAM                          |                | 09/01/23                       | 5.400                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | GOTHAM                          |                | 09/01/23                       | 5.400                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | PEPSICO                         |                | 09/11/23                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | OLD LINE                        |                | 09/25/23                       | 5.390                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | OLD LINE                        |                | 09/25/23                       | 5.390                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FFCB                            |                | 06/30/23                       | 4.850                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FFCB                            |                | 06/30/23                       | 4.850                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 08/09/23                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 08/09/23                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 09/01/23                       | 5.170                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 09/01/23                       | 5.170                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 10/02/23                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 10/02/23                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IFC                             |                | 10/02/23                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IFC                             |                | 10/02/23                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 10/27/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 10/27/23                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 10/27/23                       | 5.195                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 10/27/23                       | 5.195                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLMC                           |                | 11/01/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLMC                           |                | 11/01/23                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 11/01/23                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 11/01/23                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 1.375          | 06/30/23                       | 4.566                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 1.375          | 06/30/23                       | 4.566                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 1.375          | 06/30/23                       | 4.566                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 1.375          | 06/30/23                       | 4.708                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 1.375          | 06/30/23                       | 4.708                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 1.375          | 06/30/23                       | 4.708                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 0.125          | 06/30/23                       | 4.997                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 0.125          | 06/30/23                       | 4.997                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 0.125          | 06/30/23                       | 4.997                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 0.125          | 06/30/23                       | 5.045                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 0.125          | 06/30/23                       | 5.045                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | NOTE                            | 0.125          | 06/30/23                       | 5.045                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 11/09/23                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 05/16/24                       | 4.970                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 05/16/24                       | 4.970                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 05/31/23    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/16/24                       | 4.973                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/16/24                       | 4.973                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 05/31/25                       | 4.421                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 05/31/25                       | 4.421                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 05/31/25                       | 4.421                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 05/31/25                       | 4.423                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 05/31/25                       | 4.423                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 05/31/25                       | 4.423                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 05/31/25                       | 4.452                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 05/31/25                       | 4.452                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 05/31/25                       | 4.452                                         | 50,000                                       |                            |                                     |                                      |

## FOOTNOTES

|                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b><u>a/</u></b> | 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><u>b/</u></b> | Industry standard purchase yield calculation                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| <b><u>c/</u></b> | Repurchase Agreement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| <b><u>d/</u></b> | Par amount of securities purchased, sold or redeemed                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| <b><u>e/</u></b> | Securities were purchased and sold as of the same date                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| <b><u>f/</u></b> | Repurchase Agreement against Reverse Repurchase Agreement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| <b><u>g/</u></b> | Outright purchase against Reverse Repurchase Agreement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| <b><u>h/</u></b> | Security “SWAP” transactions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| <b><u>i/</u></b> | Buy back agreement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| RRP              | Termination of Reverse Repurchase Agreement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| RRS              | Reverse Repurchase Agreement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |

## TIME DEPOSITS

| <b>FINANCIAL INSTITUTION</b>     | <b>DEPOSIT<br/>DATE</b> | <b>YIELD (%)</b> | <b>PAR<br/>AMOUNT (\$)</b> | <b>MATURITY<br/>DATE</b> |
|----------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| <b>ALHAMBRA</b>                  |                         |                  |                            |                          |
| New Omni Bank, N.A.              | 03/08/23                | 4.730            | 8,000,000.00               | 06/07/23                 |
| New Omni Bank, N.A.              | 05/31/23                | 5.150            | 8,000,000.00               | 08/30/23                 |
| New Omni Bank, N.A.              | 03/17/23                | 4.350            | 30,000,000.00              | 09/15/23                 |
| New Omni Bank, N.A.              | 04/13/23                | 4.780            | 9,000,000.00               | 10/12/23                 |
| New Omni Bank, N.A.              | 05/18/23                | 5.010            | 15,000,000.00              | 11/16/23                 |
| <b>BREA</b>                      |                         |                  |                            |                          |
| American First Credit Union      | 03/08/23                | 4.980            | 27,000,000.00              | 09/06/23                 |
| American First Credit Union      | 03/24/23                | 4.740            | 23,000,000.00              | 09/22/23                 |
| Pacific Western Bank             | 12/02/22                | 4.600            | 90,000,000.00              | 06/02/23                 |
| Pacific Western Bank             | 12/14/22                | 4.640            | 10,000,000.00              | 06/14/23                 |
| Pacific Western Bank             | 04/19/23                | 4.900            | 90,000,000.00              | 10/18/23                 |
| <b>DIAMOND BAR</b>               |                         |                  |                            |                          |
| Prospectors Federal Credit Union | 03/02/23                | 4.990            | 2,000,000.00               | 08/31/23                 |
| <b>DOWNEY</b>                    |                         |                  |                            |                          |
| Financial Partners Credit Union  | 04/06/23                | 4.840            | 10,000,000.00              | 07/06/23                 |
| Financial Partners Credit Union  | 04/27/23                | 5.090            | 20,000,000.00              | 07/27/23                 |
| <b>EL CENTRO</b>                 |                         |                  |                            |                          |
| Community Valley Bank            | 03/02/23                | 4.750            | 3,000,000.00               | 06/01/23                 |
| Community Valley Bank            | 03/02/23                | 4.950            | 5,000,000.00               | 08/31/23                 |
| <b>EL MONTE</b>                  |                         |                  |                            |                          |
| Cathay Bank                      | 02/16/23                | 4.880            | 50,000,000.00              | 08/17/23                 |
| Cathay Bank                      | 02/22/23                | 4.880            | 100,000,000.00             | 08/23/23                 |
| Cathay Bank                      | 03/16/23                | 4.770            | 25,000,000.00              | 09/14/23                 |
| Cathay Bank                      | 05/11/23                | 4.960            | 125,000,000.00             | 11/09/23                 |
| <b>FRESNO</b>                    |                         |                  |                            |                          |
| Fresno First Bank                | 04/06/23                | 4.630            | 2,000,000.00               | 10/05/23                 |
| <b>FOLSOM</b>                    |                         |                  |                            |                          |
| Safe Credit Union                | 05/31/23                | 5.230            | 1,000,000.00               | 11/29/23                 |
| <b>GARDEN GROVE</b>              |                         |                  |                            |                          |
| US Metro Bank                    | 12/07/22                | 4.580            | 10,000,000.00              | 06/07/23                 |
| US Metro Bank                    | 12/08/22                | 4.610            | 20,000,000.00              | 06/08/23                 |
| US Metro Bank                    | 05/19/23                | 5.080            | 5,000,000.00               | 11/17/23                 |

## TIME DEPOSITS

| <b>FINANCIAL INSTITUTION</b>           | <b>DEPOSIT<br/>DATE</b> | <b>YIELD (%)</b> | <b>PAR<br/>AMOUNT (\$)</b> | <b>MATURITY<br/>DATE</b> |
|----------------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| <b>HUNTINGTON BEACH</b>                |                         |                  |                            |                          |
| Nuvision Federal Credit Union          | 04/06/23                | 4.670            | 25,000,000.00              | 10/05/23                 |
| <b>IRVINE</b>                          |                         |                  |                            |                          |
| CommerceWest Bank                      | 04/06/23                | 4.630            | 30,000,000.00              | 10/05/23                 |
| CommerceWest Bank                      | 04/21/23                | 4.900            | 5,000,000.00               | 10/20/23                 |
| CommerceWest Bank                      | 05/11/23                | 4.960            | 15,000,000.00              | 11/09/23                 |
| Commercial Bank of California          | 04/06/23                | 4.660            | 1,000,000.00               | 10/05/23                 |
| First Foundation Bank                  | 03/02/23                | 4.780            | 47,000,000.00              | 06/01/23                 |
| First Foundation Bank                  | 03/08/23                | 4.780            | 22,000,000.00              | 06/07/23                 |
| First Foundation Bank                  | 03/09/23                | 4.880            | 50,000,000.00              | 06/08/23                 |
| First Foundation Bank                  | 04/07/23                | 4.640            | 44,000,000.00              | 10/06/23                 |
| First Foundation Bank                  | 04/21/23                | 4.930            | 50,000,000.00              | 10/20/23                 |
| First Foundation Bank                  | 04/26/23                | 4.880            | 50,000,000.00              | 10/25/23                 |
| First Foundation Bank                  | 05/19/23                | 5.090            | 37,000,000.00              | 11/17/23                 |
| Pacific Premier Bank                   | 03/02/23                | 4.770            | 25,000,000.00              | 06/01/23                 |
| Pacific Premier Bank                   | 12/08/22                | 4.610            | 50,000,000.00              | 06/08/23                 |
| Pacific Premier Bank                   | 01/05/23                | 4.650            | 50,000,000.00              | 07/06/23                 |
| Pacific Premier Bank                   | 03/24/23                | 4.740            | 50,000,000.00              | 09/22/23                 |
| <b>LODI</b>                            |                         |                  |                            |                          |
| Farmers & Merchants Bank of Central CA | 04/05/23                | 4.710            | 3,000,000.00               | 10/04/23                 |
| <b>LOS ANGELES</b>                     |                         |                  |                            |                          |
| Bank of Hope                           | 12/02/22                | 4.590            | 75,000,000.00              | 06/02/23                 |
| Bank of Hope                           | 04/06/23                | 4.650            | 135,000,000.00             | 10/05/23                 |
| Bank of Hope                           | 05/17/23                | 4.970            | 90,000,000.00              | 11/15/23                 |
| Commonwealth Business Bank             | 12/09/22                | 4.590            | 13,000,000.00              | 06/09/23                 |
| Commonwealth Business Bank             | 03/09/23                | 5.090            | 12,000,000.00              | 09/07/23                 |
| Commonwealth Business Bank             | 05/04/23                | 4.850            | 5,000,000.00               | 11/02/23                 |
| CTBC Bank Corp. (USA)                  | 02/17/23                | 4.860            | 60,000,000.00              | 08/18/23                 |
| CTBC Bank Corp. (USA)                  | 03/17/23                | 4.390            | 40,000,000.00              | 09/15/23                 |
| Hanmi Bank                             | 12/15/22                | 4.570            | 30,000,000.00              | 06/15/23                 |
| Hanmi Bank                             | 01/11/23                | 4.740            | 20,000,000.00              | 07/12/23                 |
| Hanmi Bank                             | 02/10/23                | 4.790            | 15,000,000.00              | 08/11/23                 |
| Hanmi Bank                             | 03/16/23                | 4.770            | 25,000,000.00              | 09/14/23                 |
| Hanmi Bank                             | 05/11/23                | 4.960            | 30,000,000.00              | 11/09/23                 |
| Manufacturers Bank                     | 03/02/23                | 4.980            | 20,000,000.00              | 08/31/23                 |
| Open Bank                              | 03/02/23                | 4.770            | 10,000,000.00              | 06/01/23                 |
| Open Bank                              | 03/08/23                | 4.770            | 10,000,000.00              | 06/07/23                 |
| Open Bank                              | 04/06/23                | 4.650            | 14,000,000.00              | 10/05/23                 |
| Open Bank                              | 04/26/23                | 4.870            | 16,000,000.00              | 10/25/23                 |
| Open Bank                              | 05/03/23                | 4.930            | 10,000,000.00              | 11/01/23                 |
| PCB Bank (FKA Pacific City Bank)       | 03/15/23                | 4.720            | 20,000,000.00              | 09/13/23                 |
| PCB Bank (FKA Pacific City Bank)       | 04/06/23                | 4.630            | 30,000,000.00              | 10/05/23                 |
| PCB Bank (FKA Pacific City Bank)       | 04/14/23                | 4.780            | 10,000,000.00              | 10/13/23                 |
| Preferred Bank                         | 03/15/23                | 4.700            | 125,000,000.00             | 09/13/23                 |
| Preferred Bank                         | 05/11/23                | 4.940            | 20,000,000.00              | 11/09/23                 |

## TIME DEPOSITS

| <b>FINANCIAL INSTITUTION</b>     | <b>DEPOSIT<br/>DATE</b> | <b>YIELD (%)</b> | <b>PAR<br/>AMOUNT (\$)</b> | <b>MATURITY<br/>DATE</b> |
|----------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| <b>LOS ANGELES (Continued)</b>   |                         |                  |                            |                          |
| Royal Business Bank              | 05/12/23                | 5.110            | 30,000,000.00              | 08/11/23                 |
| State Bank of India (California) | 03/15/23                | 4.740            | 30,000,000.00              | 09/13/23                 |
| State Bank of India (California) | 04/26/23                | 4.870            | 15,000,000.00              | 10/25/23                 |
| <b>OAKLAND</b>                   |                         |                  |                            |                          |
| Beneficial State Bank            | 03/10/23                | 4.940            | 1,000,000.00               | 06/09/23                 |
| California Bank of Commerce      | 03/03/23                | 4.770            | 10,000,000.00              | 06/02/23                 |
| California Bank of Commerce      | 03/16/23                | 4.790            | 5,000,000.00               | 09/14/23                 |
| California Bank of Commerce      | 04/05/23                | 4.730            | 13,500,000.00              | 10/04/23                 |
| California Bank of Commerce      | 05/03/23                | 4.930            | 5,000,000.00               | 11/01/23                 |
| Community Bank of the Bay        | 03/09/23                | 5.070            | 30,000,000.00              | 09/07/23                 |
| Metropolitan Bank                | 02/16/23                | 4.880            | 1,000,000.00               | 08/17/23                 |
| Metropolitan Bank                | 03/02/23                | 4.970            | 2,000,000.00               | 08/31/23                 |
| <b>ONTARIO</b>                   |                         |                  |                            |                          |
| Citizens Business Bank           | 05/25/23                | 5.230            | 50,000,000.00              | 08/24/23                 |
| <b>PALOS VERDES ESTATES</b>      |                         |                  |                            |                          |
| Malaga Bank F.S.B.               | 01/05/23                | 4.630            | 5,000,000.00               | 07/06/23                 |
| Malaga Bank F.S.B.               | 01/13/23                | 4.730            | 46,000,000.00              | 07/14/23                 |
| <b>PASADENA</b>                  |                         |                  |                            |                          |
| American Plus Bank, N.A.         | 01/20/23                | 4.640            | 14,000,000.00              | 07/21/23                 |
| American Plus Bank, N.A.         | 02/01/23                | 4.640            | 3,000,000.00               | 08/02/23                 |
| American Plus Bank, N.A.         | 03/17/23                | 4.350            | 5,000,000.00               | 09/15/23                 |
| American Plus Bank, N.A.         | 04/07/23                | 4.590            | 10,000,000.00              | 10/06/23                 |
| American Plus Bank, N.A.         | 05/11/23                | 4.940            | 4,000,000.00               | 11/09/23                 |
| American Plus Bank, N.A.         | 05/17/23                | 4.930            | 8,000,000.00               | 11/15/23                 |
| East West Bank                   | 01/05/23                | 4.650            | 50,000,000.00              | 07/06/23                 |
| East West Bank                   | 01/11/23                | 4.740            | 175,000,000.00             | 07/12/23                 |
| East West Bank                   | 01/27/23                | 4.700            | 75,000,000.00              | 07/28/23                 |
| Wescom Central Credit Union      | 03/10/23                | 4.960            | 20,000,000.00              | 06/09/23                 |
| Wescom Central Credit Union      | 03/15/23                | 4.820            | 50,000,000.00              | 06/14/23                 |
| Wescom Central Credit Union      | 04/13/23                | 5.000            | 50,000,000.00              | 07/13/23                 |
| Wescom Central Credit Union      | 04/14/23                | 4.990            | 25,000,000.00              | 07/14/23                 |
| <b>PORTERVILLE</b>               |                         |                  |                            |                          |
| Bank of The Sierra               | 03/09/23                | 4.880            | 5,000,000.00               | 06/08/23                 |
| <b>REDDING</b>                   |                         |                  |                            |                          |
| Cornerstone Community Bank       | 02/10/23                | 4.790            | 8,500,000.00               | 08/11/23                 |
| Cornerstone Community Bank       | 04/19/23                | 4.890            | 9,000,000.00               | 10/18/23                 |

## TIME DEPOSITS

| <b>FINANCIAL INSTITUTION</b>     | <b>DEPOSIT<br/>DATE</b> | <b>YIELD (%)</b> | <b>PAR<br/>AMOUNT (\$)</b> | <b>MATURITY<br/>DATE</b> |
|----------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| <b>REDWOOD CITY</b>              |                         |                  |                            |                          |
| Provident Credit Union           | 01/12/23                | 4.790            | 20,000,000.00              | 07/13/23                 |
| Provident Credit Union           | 01/12/23                | 4.790            | 20,000,000.00              | 07/13/23                 |
| Provident Credit Union           | 02/09/23                | 4.810            | 20,000,000.00              | 08/10/23                 |
| Provident Credit Union           | 02/16/23                | 4.900            | 20,000,000.00              | 08/17/23                 |
| Provident Credit Union           | 03/03/23                | 5.000            | 20,000,000.00              | 09/01/23                 |
| Provident Credit Union           | 03/08/23                | 5.000            | 20,000,000.00              | 09/06/23                 |
| Provident Credit Union           | 03/17/23                | 4.410            | 20,000,000.00              | 09/15/23                 |
| Provident Credit Union           | 04/06/23                | 4.670            | 20,000,000.00              | 10/05/23                 |
| Provident Credit Union           | 05/04/23                | 4.870            | 50,000,000.00              | 11/02/23                 |
| <b>ROSEMEAD</b>                  |                         |                  |                            |                          |
| Pacific Alliance Bank            | 01/04/23                | 4.600            | 4,000,000.00               | 07/05/23                 |
| <b>ROSEVILLE</b>                 |                         |                  |                            |                          |
| Five Star Bank                   | 03/02/23                | 4.750            | 75,000,000.00              | 06/01/23                 |
| Five Star Bank                   | 03/16/23                | 4.770            | 50,000,000.00              | 09/14/23                 |
| Five Star Bank                   | 05/31/23                | 5.190            | 50,000,000.00              | 11/29/23                 |
| <b>SACRAMENTO</b>                |                         |                  |                            |                          |
| Golden 1 Credit Union            | 03/16/23                | 4.800            | 75,000,000.00              | 06/15/23                 |
| Golden 1 Credit Union            | 03/08/23                | 5.000            | 75,000,000.00              | 09/06/23                 |
| Golden 1 Credit Union            | 05/04/23                | 4.870            | 150,000,000.00             | 11/02/23                 |
| River City Bank                  | 03/27/23                | 4.660            | 50,000,000.00              | 10/05/23                 |
| <b>SAN DIEGO</b>                 |                         |                  |                            |                          |
| Axos Bank                        | 12/08/22                | 4.610            | 100,000,000.00             | 06/08/23                 |
| Axos Bank                        | 03/01/23                | 4.930            | 25,000,000.00              | 08/30/23                 |
| Axos Bank                        | 03/15/23                | 4.720            | 100,000,000.00             | 09/13/23                 |
| Axos Bank                        | 04/12/23                | 4.790            | 50,000,000.00              | 10/11/23                 |
| Axos Bank                        | 04/19/23                | 4.870            | 25,000,000.00              | 10/18/23                 |
| Bank of Southern California N.A. | 01/19/23                | 4.670            | 10,000,000.00              | 07/20/23                 |
| Bank of Southern California N.A. | 05/25/23                | 5.180            | 20,000,000.00              | 11/16/23                 |
| Bank of Southern California N.A. | 05/19/23                | 5.090            | 5,000,000.00               | 11/17/23                 |
| California Coast Credit Union    | 02/15/23                | 4.810            | 1,000,000.00               | 08/16/23                 |
| Mission Federal Credit Union     | 04/05/23                | 4.670            | 50,000,000.00              | 07/05/23                 |
| <b>SAN FRANCISCO</b>             |                         |                  |                            |                          |
| Bank of San Francisco            | 03/24/23                | 4.660            | 10,000,000.00              | 06/23/23                 |
| Bank of San Francisco            | 03/10/23                | 5.110            | 10,000,000.00              | 09/08/23                 |
| Mission National Bank            | 04/05/23                | 4.690            | 15,000,000.00              | 07/05/23                 |
| Mission National Bank            | 04/20/23                | 5.080            | 5,000,000.00               | 07/20/23                 |



## TIME DEPOSITS

| <b>FINANCIAL INSTITUTION</b>        | <b>DEPOSIT<br/>DATE</b> | <b>YIELD (%)</b> | <b>PAR<br/>AMOUNT (\$)</b> | <b>MATURITY<br/>DATE</b> |
|-------------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| <b>SAN JOSE</b>                     |                         |                  |                            |                          |
| Meriwest Credit Union               | 01/12/23                | 4.790            | 10,000,000.00              | 07/13/23                 |
| Meriwest Credit Union               | 01/25/23                | 4.720            | 25,000,000.00              | 07/26/23                 |
| Meriwest Credit Union               | 05/10/23                | 4.930            | 10,000,000.00              | 11/08/23                 |
| Technology Credit Union             | 05/18/23                | 5.120            | 50,000,000.00              | 08/17/23                 |
| Technology Credit Union             | 03/02/23                | 4.980            | 100,000,000.00             | 08/31/23                 |
| Technology Credit Union             | 04/07/23                | 4.640            | 100,000,000.00             | 10/06/23                 |
| Technology Credit Union             | 05/04/23                | 4.860            | 50,000,000.00              | 11/02/23                 |
| <b>SANTA ANA</b>                    |                         |                  |                            |                          |
| Banc of California, N.A.            | 12/02/22                | 4.570            | 25,000,000.00              | 06/02/23                 |
| Banc of California, N.A.            | 01/12/23                | 4.750            | 75,000,000.00              | 07/13/23                 |
| Banc of California, N.A.            | 01/18/23                | 4.630            | 75,000,000.00              | 07/19/23                 |
| Banc of California, N.A.            | 03/03/23                | 4.960            | 25,000,000.00              | 09/01/23                 |
| Banc of California, N.A.            | 04/19/23                | 4.870            | 50,000,000.00              | 10/18/23                 |
| Banc of California, N.A.            | 05/18/23                | 5.050            | 50,000,000.00              | 11/16/23                 |
| <b>SANTA ROSA</b>                   |                         |                  |                            |                          |
| Poppy Bank                          | 03/08/23                | 4.770            | 72,000,000.00              | 06/07/23                 |
| Poppy Bank                          | 01/11/23                | 4.740            | 50,000,000.00              | 07/12/23                 |
| Poppy Bank                          | 01/19/23                | 4.660            | 70,000,000.00              | 07/20/23                 |
| Poppy Bank                          | 02/16/23                | 4.880            | 30,000,000.00              | 08/17/23                 |
| Poppy Bank                          | 03/10/23                | 5.110            | 23,000,000.00              | 09/08/23                 |
| Poppy Bank                          | 05/31/23                | 5.220            | 50,000,000.00              | 11/29/23                 |
| <b>SUN VALLEY</b>                   |                         |                  |                            |                          |
| Mission Valley Bank                 | 02/01/23                | 4.680            | 10,000,000.00              | 08/02/23                 |
| <b>VACAVILLE</b>                    |                         |                  |                            |                          |
| Travis Credit Union                 | 03/10/23                | 5.120            | 100,000,000.00             | 09/08/23                 |
| Travis Credit Union                 | 04/13/23                | 4.830            | 50,000,000.00              | 10/12/23                 |
| Travis Credit Union                 | 05/12/23                | 4.930            | 50,000,000.00              | 11/09/23                 |
| Travis Credit Union                 | 05/17/23                | 4.980            | 25,000,000.00              | 11/15/23                 |
| <b>WALNUT CREEK</b>                 |                         |                  |                            |                          |
| Mechanics Bank                      | 12/01/22                | 4.610            | 1,000,000.00               | 06/01/23                 |
| <b>WATSONVILLE</b>                  |                         |                  |                            |                          |
| Santa Cruz County Bank              | 04/07/23                | 4.750            | 10,000,000.00              | 07/07/23                 |
| Santa Cruz County Bank              | 05/11/23                | 4.980            | 10,000,000.00              | 11/09/23                 |
| <b>TOTAL TIME DEPOSITS MAY 2023</b> |                         |                  | <b>5,193,000,000.00</b>    |                          |

# BANK DEMAND DEPOSITS

**MAY 2023**

(\$ in thousands)

## DAILY BALANCES

| <u>DAY OF<br/>MONTH</u> |    | <u>BANK<br/>BALANCES</u> |    | <u>INTEREST BEARING<br/>BANK BALANCES</u> |    | <u>WARRANTS<br/>OUTSTANDING</u> |
|-------------------------|----|--------------------------|----|-------------------------------------------|----|---------------------------------|
| 1                       | \$ | 252,475                  | \$ | 1,400,000                                 | \$ | 3,699,798                       |
| 2                       |    | 278,171                  |    | 1,460,000                                 |    | 3,631,179                       |
| 3                       |    | 259,617                  |    | 1,240,000                                 |    | 3,605,330                       |
| 4                       |    | 289,048                  |    | 1,145,000                                 |    | 4,280,479                       |
| 5                       |    | 260,304                  |    | 1,260,000                                 |    | 4,053,116                       |
| 6                       |    | 260,304                  |    | 1,260,000                                 |    | 4,053,116                       |
| 7                       |    | 260,304                  |    | 1,260,000                                 |    | 4,053,116                       |
| 8                       |    | 269,258                  |    | 980,000                                   |    | 3,639,318                       |
| 9                       |    | 347,049                  |    | 1,430,000                                 |    | 3,889,463                       |
| 10                      |    | 322,835                  |    | 1,345,000                                 |    | 5,374,138                       |
| 11                      |    | 330,677                  |    | 1,380,000                                 |    | 3,214,556                       |
| 12                      |    | 305,628                  |    | 1,455,000                                 |    | 5,551,517                       |
| 13                      |    | 305,628                  |    | 1,455,000                                 |    | 5,551,517                       |
| 14                      |    | 305,628                  |    | 1,455,000                                 |    | 5,551,517                       |
| 15                      |    | 311,860                  |    | 1,385,000                                 |    | 5,123,595                       |
| 16                      |    | 263,912                  |    | 1,520,000                                 |    | 3,538,850                       |
| 17                      |    | 325,527                  |    | 1,465,000                                 |    | 3,280,868                       |
| 18                      |    | 288,251                  |    | 1,565,000                                 |    | 3,594,137                       |
| 19                      |    | 277,996                  |    | 1,620,000                                 |    | 4,579,672                       |
| 20                      |    | 277,996                  |    | 1,620,000                                 |    | 4,579,672                       |
| 21                      |    | 277,996                  |    | 1,620,000                                 |    | 4,579,672                       |
| 22                      |    | 298,091                  |    | 1,500,000                                 |    | 4,184,234                       |
| 23                      |    | 308,791                  |    | 1,550,000                                 |    | 3,784,895                       |
| 24                      |    | 339,378                  |    | 1,745,000                                 |    | 3,334,187                       |
| 25                      |    | 276,010                  |    | 1,865,000                                 |    | 3,426,364                       |
| 26                      |    | 304,696                  |    | 1,930,000                                 |    | 4,110,904                       |
| 27                      |    | 304,696                  |    | 1,930,000                                 |    | 4,110,904                       |
| 28                      |    | 304,696                  |    | 1,930,000                                 |    | 4,110,904                       |
| 29                      |    | 304,696                  |    | 1,930,000                                 |    | 4,110,904                       |
| 30                      |    | 206,713                  |    | 1,425,000                                 |    | 3,839,108                       |
| 31                      |    | 720,935                  |    | 1,800,000                                 |    | 3,484,285                       |
| AVERAGE DOLLAR DAYS     |    | \$304,489 <u>a/</u>      |    | \$1,513,710 <u>b/</u>                     |    |                                 |

a/ The prescribed bank balance for May was \$291,737.00. This consisted of \$211,051.00 in compensating balances for services, balances for uncollected funds of \$81,137.00 and a deduction of \$451.00 for May 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**

1887

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on May 17, 2023, has determined and designated the amount of money available for deposit and investment as of May 4, 2023, 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 \$ 211,000,000

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: \$ 1,500,000,000

|                      |                |
|----------------------|----------------|
| JP Morgan Chase Bank | \$ 500,000,000 |
| Bank of the West     | \$ 500,000,000 |
| US Bank              | \$ 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<br>(GC section 16430) | Time Deposits in<br>Various Financial<br>Institutions<br>(GC sections 16503a<br>and 16602) | Estimated<br>Total  |
|-----|-----------|-----------|--------------------|-------------------------------------|--------------------------------------------------------------------------------------------|---------------------|
| (1) | 5/15/2023 | 5/19/2023 | \$ 163,300,000     | \$ (10,410,275,000)                 | \$ 5,242,000,000                                                                           | \$ (5,168,275,000)  |
| (2) | 5/22/2023 | 5/26/2023 | \$ (1,902,600,000) | \$ (12,312,875,000)                 | \$ 5,242,000,000                                                                           | \$ (7,070,875,000)  |
| (3) | 5/29/2023 | 6/2/2023  | \$ (4,522,700,000) | \$ (16,835,575,000)                 | \$ 5,242,000,000                                                                           | \$ (11,593,575,000) |
| (4) | 6/5/2023  | 6/9/2023  | \$ (1,282,900,000) | \$ (18,118,475,000)                 | \$ 5,242,000,000                                                                           | \$ (12,876,475,000) |
| (5) | 6/12/2023 | 6/16/2023 | \$ 2,139,000,000   | \$ (15,979,475,000)                 | \$ 5,242,000,000                                                                           | \$ (10,737,475,000) |
| (6) | 6/19/2023 | 6/23/2023 | \$ 1,712,000,000   | \$ (14,267,475,000)                 | \$ 5,242,000,000                                                                           | \$ (9,025,475,000)  |

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 \$ 211,000,000.

Dated: May 17, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO  
Chair

Member

Member