

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

OCTOBER 31, 2021

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2021

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Summary of Investment Data
A Comparison of October 2021 with October 2020
(Dollars In Thousands)

	October 2021	October 2020	Change
Average Daily Portfolio (\$)	174,818,488	103,573,622	+71,244,866
Accrued Earnings (\$)	30,221	54,503	-24,282
Effective Yield (%)	0.203	0.620	-0.417
Average Life-Month End (In Days)	335	177	+158
Total Security Transactions			
Amount (\$)	48,355,151	33,915,766	+14,439,385
Number	972	681	+291
Total Time Deposit Transactions			
Amount (\$)	1,923,000	3,327,500	-1,404,500
Number	70	116	-46
Average Workday Investment Activity (\$)	2,394,198	1,692,876	+701,322
Prescribed Demand Account Balances For Services (\$)	1,692,000	1,745,000	-53,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

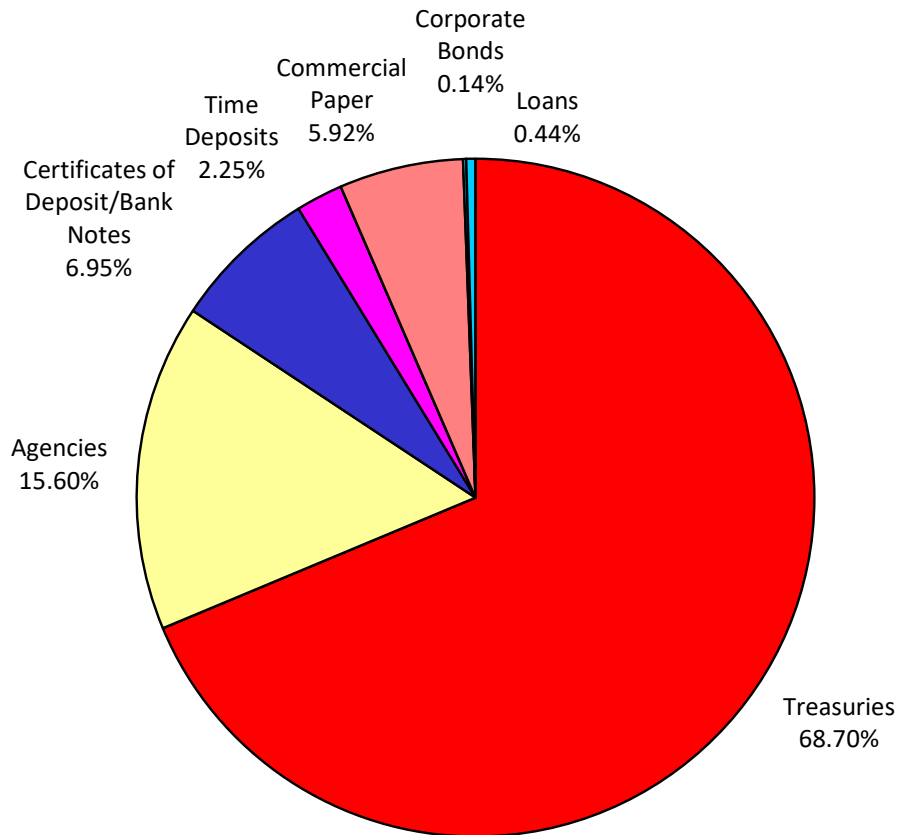
October 31, 2021

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	51,528,364	29.49	-1.89
Bonds	0	0.00	0
Notes	68,546,612	39.21	+2.96
Strips	0	0.00	0
Total Government	<u>120,074,976</u>	<u>68.70</u>	<u>+1.07</u>
Agency Debentures	13,343,518	7.64	+0.19
Certificates of Deposit	12,100,000	6.92	-1.01
Bank Notes	50,000	0.03	0
Repurchases	0	0.00	0
Agency Discount Notes	13,921,696	7.96	-0.68
Time Deposits	3,941,500	2.25	+0.07
GNMAs	0	0.00	0
Commercial Paper	10,353,697	5.92	+0.30
Remics	7,685	0.00	0
Corporate Bonds	250,118	0.14	+0.05
PMIA Loans	775,298	0.44	+0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>174,818,488</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>October 2021</u>		<u>September 2021</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	972	48,355,151	985	49,224,384
Other	4	1,813,389	4	128,314
Time Deposits	70	1,923,000	68	2,078,500
Total	<u>1,046</u>	<u>52,091,540</u>	<u>1,057</u>	<u>51,431,198</u>
PMIA Monthly Average Effective Yield (%)		0.203		0.206
Year to Date Yield Last Day of Month (%)		0.213		0.216

Pooled Money Investment Account Portfolio Composition \$174.8 billion 10/31/21



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/21 SALES									
	DEB CL	FHLB	0.400	10/01/21	0.400	50,000	128	69,444.44	0.396
	DEB CL	FHLB	0.400	10/01/21	0.400	50,000	128	69,444.44	0.396
	DEB CL	FHLB	0.730	10/01/21	0.073	50,000	137	135,861.11	0.724
	DEB CL	FHLB	0.730	10/01/21	0.073	50,000	137	135,861.11	0.724
10/01/21 REDEMPTIONS									
	CD	BOWEST	0.070	10/01/21	0.070	50,000	36	3,500.00	0.071
	CD	BOWEST	0.070	10/01/21	0.070	50,000	36	3,500.00	0.071
	CD	MUFG UNION	0.080	10/01/21	0.080	50,000	143	15,888.89	0.081
	CD	MUFG UNION	0.080	10/01/21	0.080	50,000	143	15,888.89	0.081
	CD	BOWEST	0.160	10/01/21	0.160	50,000	170	37,777.78	0.162
	CD	BOWEST	0.160	10/01/21	0.160	50,000	170	37,777.78	0.162
	CD	BOWEST	0.160	10/01/21	0.160	50,000	170	37,777.78	0.162
	CP	SOC GEN NY		10/01/21	0.060	50,000	59	4,916.67	0.061
	CP	SOC GEN NY		10/01/21	0.060	50,000	59	4,916.67	0.061
	CP	NATIXIS NY		10/01/21	0.060	50,000	60	5,000.00	0.061
	CP	NATIXIS NY		10/01/21	0.060	50,000	60	5,000.00	0.061
	CP	NATIXIS NY		10/01/21	0.060	50,000	60	5,000.00	0.061
	CP	APPLE		10/01/21	0.050	50,000	93	6,458.33	0.051
	CP	MUFG BK		10/01/21	0.070	50,000	93	9,041.67	0.071
	CP	MUFG BK		10/01/21	0.070	50,000	93	9,041.67	0.071
	CP	MIZUHO NY		10/01/21	0.070	50,000	100	9,722.22	0.071
	CP	MIZUHO NY		10/01/21	0.070	50,000	100	9,722.22	0.071
	CP	GOTHAM		10/01/21	0.090	50,000	113	14,125.00	0.091
	CP	CR AG NY		10/01/21	0.140	50,000	143	27,805.56	0.142
	CP	CR AG NY		10/01/21	0.140	50,000	143	27,805.56	0.142
	CP	SOC GEN NY		10/01/21	0.170	50,000	156	36,833.33	0.172
	CP	SOC GEN NY		10/01/21	0.170	50,000	156	36,833.33	0.172
	CP	ATLANTIC		10/01/21	0.150	50,000	158	32,916.67	0.152
	CP	THUNDER		10/01/21	0.170	50,000	190	44,861.11	0.173
	CP	TOYOTA		10/01/21	0.150	50,000	192	40,000.00	0.152
	CP	TOYOTA		10/01/21	0.150	50,000	192	40,000.00	0.152
	CP	CGMI		10/01/21	0.170	50,000	192	45,333.33	0.173
	CP	CGMI		10/01/21	0.170	50,000	192	45,333.33	0.173
	CP	JPM LLC		10/01/21	0.230	50,000	267	85,291.67	0.234
	CP	JPM LLC		10/01/21	0.230	50,000	267	85,291.67	0.234
	DEB	FHLB	0.320	10/01/21	0.384	27,000	540	153,114.00	0.384
	DEB	FHLB	0.320	10/01/21	0.384	50,000	540	283,544.44	0.384
	DN	FHLB		10/01/21	0.040	50,000	87	4,833.33	0.041
	DN	FHLB		10/01/21	0.025	50,000	93	3,229.17	0.025
	DN	FHLB		10/01/21	0.025	50,000	93	3,229.17	0.025
	DN	FHLB		10/01/21	0.020	50,000	107	2,972.22	0.020
	DN	FHLB		10/01/21	0.020	50,000	107	2,972.22	0.020
	DN	IBRD		10/01/21	0.020	50,000	116	3,222.22	0.020
	DN	IBRD		10/01/21	0.020	50,000	116	3,222.22	0.020

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/21	REDEMPTIONS (Continued)								
DN	IBRD			10/01/21	0.020	50,000	143	3,972.22	0.020
DN	IBRD			10/01/21	0.020	50,000	143	3,972.22	0.020
DN	IBRD			10/01/21	0.020	50,000	143	3,972.22	0.020
DN	IBRD			10/01/21	0.020	50,000	143	3,972.22	0.020
DN	IBRD			10/01/21	0.040	50,000	178	9,888.89	0.041
DN	IBRD			10/01/21	0.040	50,000	178	9,888.89	0.041
DN	IBRD			10/01/21	0.040	50,000	178	9,888.89	0.041
DN	IBRD			10/01/21	0.040	50,000	178	9,888.89	0.041
DN	IBRD			10/01/21	0.030	50,000	189	7,875.00	0.030
DN	IBRD			10/01/21	0.030	50,000	189	7,875.00	0.030
DN	FHLB			10/01/21	0.035	50,000	190	9,236.11	0.035
DN	FHLB			10/01/21	0.035	50,000	190	9,236.11	0.035
DN	FHLB			10/01/21	0.050	50,000	197	13,680.56	0.051
DN	FHLB			10/01/21	0.050	50,000	197	13,680.56	0.051
DN	FHLB			10/01/21	0.050	50,000	197	13,680.56	0.051
DN	FHLB			10/01/21	0.050	50,000	197	13,680.56	0.051
DN	FHLB			10/01/21	0.045	50,000	217	13,562.50	0.046
DN	FHLB			10/01/21	0.045	50,000	217	13,562.50	0.046
DN	FHLB			10/01/21	0.045	50,000	217	13,562.50	0.046
DN	FHLB			10/01/21	0.045	50,000	217	13,562.50	0.046
DN	FHLB			10/01/21	0.080	50,000	290	32,222.22	0.081
DN	FHLB			10/01/21	0.080	50,000	290	32,222.22	0.081
DN	FHLB			10/01/21	0.080	50,000	291	32,333.33	0.081
DN	FHLB			10/01/21	0.080	50,000	291	32,333.33	0.081
DN	IFC			10/01/21	0.100	50,000	326	45,277.78	0.101
DN	IFC			10/01/21	0.110	50,000	337	51,486.11	0.112
DN	IFC			10/01/21	0.110	50,000	337	51,486.11	0.112
DN	FHLB			10/01/21	0.120	50,000	350	58,333.33	0.122
DN	FHLB			10/01/21	0.120	50,000	350	58,333.33	0.122
YCD	DNB		0.060	10/01/21	0.060	50,000	10	833.33	0.061
YCD	DNB		0.060	10/01/21	0.060	50,000	10	833.33	0.061
YCD	MUFG BK		0.070	10/01/21	0.070	50,000	57	5,541.67	0.071
YCD	MUFG BK		0.070	10/01/21	0.070	50,000	57	5,541.67	0.071
YCD	KBC		0.090	10/01/21	0.090	50,000	74	9,250.00	0.091
YCD	KBC		0.090	10/01/21	0.090	50,000	74	9,250.00	0.091
YCD	SVENSKA		0.090	10/01/21	0.090	50,000	84	10,500.00	0.091
YCD	SVENSKA		0.090	10/01/21	0.090	50,000	84	10,500.00	0.091
YCD	SWEDBANK		0.080	10/01/21	0.080	50,000	92	10,222.22	0.081
YCD	SWEDBANK		0.080	10/01/21	0.080	50,000	92	10,222.22	0.081
YCD	DNB		0.090	10/01/21	0.090	50,000	92	11,500.00	0.091
YCD	DNB		0.090	10/01/21	0.090	50,000	92	11,500.00	0.091
YCD	SUMITOMO		0.100	10/01/21	0.100	50,000	92	12,777.78	0.101
YCD	SUMITOMO		0.100	10/01/21	0.100	50,000	92	12,777.78	0.101
YCD	NORINCHUK		0.100	10/01/21	0.100	50,000	92	12,777.78	0.101
YCD	NORINCHUK		0.100	10/01/21	0.100	50,000	92	12,777.78	0.101
YCD	SUMI TRUST		0.100	10/01/21	0.100	50,000	92	12,777.78	0.101
YCD	SUMI TRUST		0.100	10/01/21	0.100	50,000	92	12,777.78	0.101

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/21	REDEMPTIONS (Continued)								
YCD		MONTREAL	0.100	10/01/21	0.100	50,000	99	13,750.00	0.101
YCD		MONTREAL	0.100	10/01/21	0.100	50,000	99	13,750.00	0.101
YCD		BARCLAYS	0.060	10/01/21	0.060	50,000	107	8,916.67	0.061
YCD		BARCLAYS	0.060	10/01/21	0.060	50,000	107	8,916.67	0.061
YCD		MIZUHO	0.090	10/01/21	0.090	50,000	127	15,875.00	0.091
YCD		MIZUHO	0.090	10/01/21	0.090	50,000	127	15,875.00	0.091
YCD		SOC GEN	0.130	10/01/21	0.130	50,000	143	25,819.44	0.132
YCD		SOC GEN	0.130	10/01/21	0.130	50,000	143	25,819.44	0.132
YCD		FORTIS	0.150	10/01/21	0.150	50,000	144	30,000.00	0.152
YCD		FORTIS	0.150	10/01/21	0.150	50,000	144	30,000.00	0.152
YCD		CR AG CIB	0.130	10/01/21	0.130	50,000	150	27,083.33	0.132
YCD		CR AG CIB	0.130	10/01/21	0.130	50,000	150	27,083.33	0.132
YCD		BARCLAYS	0.190	10/01/21	0.190	50,000	156	41,166.67	0.193
YCD		BARCLAYS	0.190	10/01/21	0.190	50,000	156	41,166.67	0.193
YCD		BNP	0.160	10/01/21	0.160	50,000	157	34,888.89	0.162
YCD		BNP	0.160	10/01/21	0.160	50,000	157	34,888.89	0.162
YCD		SE BANKEN	0.150	10/01/21	0.150	50,000	161	33,541.67	0.152
YCD		SE BANKEN	0.150	10/01/21	0.150	50,000	161	33,541.67	0.152
YCD		NORDEA ABP	0.120	10/01/21	0.120	50,000	169	28,166.67	0.122
YCD		NORDEA ABP	0.120	10/01/21	0.120	50,000	169	28,166.67	0.122
YCD		FORTIS	0.160	10/01/21	0.160	50,000	169	37,555.56	0.162
YCD		FORTIS	0.160	10/01/21	0.160	50,000	169	37,555.56	0.162
YCD		RABOBANK	0.130	10/01/21	0.130	50,000	170	30,694.44	0.132
YCD		RABOBANK	0.130	10/01/21	0.130	50,000	170	30,694.44	0.132
YCD FR		NAT AUB	0.110	10/01/21	0.110	50,000	176	24,126.97	0.100
YCD FR		NAT AUB	0.110	10/01/21	0.110	50,000	176	24,126.97	0.100
YCD		SOC GEN	0.180	10/01/21	0.180	50,000	176	44,000.00	0.183
YCD		SOC GEN	0.180	10/01/21	0.180	50,000	176	44,000.00	0.183
YCD		CR SUISSE	0.230	10/01/21	0.230	50,000	186	59,416.67	0.233
YCD		CR SUISSE	0.230	10/01/21	0.230	50,000	186	59,416.67	0.233
YCD		CIC	0.160	10/01/21	0.160	50,000	192	42,666.67	0.162
YCD		CIC	0.160	10/01/21	0.160	50,000	192	42,666.67	0.162
YCD		TORONTO	0.170	10/01/21	0.170	50,000	192	45,333.33	0.172
YCD		TORONTO	0.170	10/01/21	0.170	50,000	192	45,333.33	0.172
YCD		NATIXIS	0.180	10/01/21	0.180	50,000	192	48,000.00	0.183
YCD		NATIXIS	0.180	10/01/21	0.180	50,000	192	48,000.00	0.183
YCD		CIBC	0.140	10/01/21	0.140	50,000	239	46,472.22	0.142
YCD		CIBC	0.140	10/01/21	0.140	50,000	239	46,472.22	0.142
YCD		RB CANADA	0.270	10/01/21	0.270	50,000	317	118,875.00	0.274
YCD		RB CANADA	0.270	10/01/21	0.270	50,000	317	118,875.00	0.274
YCD		RB CANADA	0.270	10/01/21	0.270	50,000	317	118,875.00	0.274
YCD		SCOTIA	0.250	10/01/21	0.250	50,000	352	122,222.22	0.253
YCD		SCOTIA	0.250	10/01/21	0.250	50,000	352	122,222.22	0.253

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/21 NO PURCHASES									
10/04/21 NO REDEMPTIONS									
10/04/21 NO PURCHASES									
10/05/21 REDEMPTIONS									
	TR	BILL		10/05/21	0.030	50,000	39	1,625.00	0.030
	TR	BILL		10/05/21	0.030	50,000	39	1,625.00	0.030
	TR	BILL		10/05/21	0.030	50,000	39	1,625.00	0.030
10/05/21 PURCHASES									
	CD	BOWEST	0.060	10/15/21	0.060	50,000			
	CD	BOWEST	0.060	10/15/21	0.060	50,000			
	CP	CR AG NY		10/06/21	0.070	50,000			
	CP	CR AG NY		10/06/21	0.070	50,000			
	CP	CR AG NY		10/06/21	0.070	50,000			
	CP	MUFG BK		10/15/21	0.040	50,000			
	CP	MUFG BK		10/15/21	0.040	50,000			
	CP	MUFG BK		10/15/21	0.040	50,000			
	CP	PROCTER		02/04/22	0.050	50,000			
	CP	PROCTER		02/04/22	0.050	50,000			
	CP	PROCTER		02/04/22	0.050	50,000			
	CP	BOFA		03/01/22	0.120	50,000			
	CP	BOFA		03/01/22	0.120	50,000			
	CP	BOFA		03/01/22	0.120	50,000			
	CP	TOYOTA		04/01/22	0.110	50,000			
	CP	TOYOTA		04/01/22	0.110	50,000			
	CP	ATLANTIC		04/01/22	0.130	50,000			
	CP	ATLANTIC		04/01/22	0.130	50,000			
	CP	CGMI		06/01/22	0.150	50,000			
	CP	CGMI		06/01/22	0.150	50,000			
	CP	JPM LLC		06/01/22	0.150	50,000			
	CP	JPM LLC		06/01/22	0.150	50,000			
	DN	FHLB		03/09/22	0.040	50,000			
	DN	FHLB		03/09/22	0.040	50,000			
	DN	IBRD		03/14/22	0.035	50,000			
	DN	IBRD		03/14/22	0.035	50,000			
	DN	FHLB		03/14/22	0.040	50,000			
	DN	FHLB		03/14/22	0.040	50,000			
	DN	IBRD		03/25/22	0.040	50,000			
	DN	IBRD		03/25/22	0.040	50,000			
	DN	IBRD		04/01/22	0.040	50,000			
	DN	IBRD		04/01/22	0.040	50,000			
	DN	IBRD		04/01/22	0.040	50,000			
	DN	IFC		04/27/22	0.040	50,000			
	DN	IFC		04/27/22	0.040	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/05/21 PURCHASES (Continued)									
	DN	IBRD		05/02/22	0.050	50,000			
	DN	IBRD		05/02/22	0.050	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	TR	BILL		02/01/22	0.045	50,000			
	YCD	SUMI TRUST	0.060	10/15/21	0.060	50,000			
	YCD	SUMI TRUST	0.060	10/15/21	0.060	50,000			
	YCD	ANZ	0.110	04/01/22	0.110	50,000			
	YCD	ANZ	0.110	04/01/22	0.110	50,000			
10/06/21 REDEMPTIONS									
	CP	CR AG NY		10/06/21	0.070	50,000	1	97.22	0.071
	CP	CR AG NY		10/06/21	0.070	50,000	1	97.22	0.071
	CP	CR AG NY		10/06/21	0.070	50,000	1	97.22	0.071
	CP	MUFG BK		10/06/21	0.050	50,000	14	972.22	0.051
	CP	MUFG BK		10/06/21	0.050	50,000	14	972.22	0.051
	DN	FHLB		10/06/21	0.035	50,000	48	2,333.33	0.035
	DN	FHLB		10/06/21	0.035	50,000	48	2,333.33	0.035
	DN	FHLB		10/06/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/06/21	0.040	50,000	56	3,111.11	0.041
	YCD	MUFG BK	0.160	10/06/21	0.160	50,000	159	35,333.33	0.162
	YCD	MUFG BK	0.160	10/06/21	0.160	50,000	159	35,333.33	0.162
10/06/21 PURCHASES									
	CP	MUFG BK		10/15/21	0.040	50,000			
	CP	MUFG BK		10/15/21	0.040	50,000			
	CP	BOFA		04/01/22	0.140	50,000			
	CP	BOFA		04/01/22	0.140	50,000			
	CP	JPM LLC		07/01/22	0.170	50,000			
	CP	JPM LLC		07/01/22	0.170	50,000			
	DN	IBRD		03/25/22	0.040	50,000			
	DN	IBRD		03/25/22	0.040	50,000			
10/07/21 REDEMPTIONS									
	DEB	FNMA	1.375	10/07/21	0.051	50,000	206	14,413.89	0.051
	DEB	FNMA	1.375	10/07/21	0.086	50,000	252	30,020.83	0.086
	DEB	FNMA	1.375	10/07/21	0.086	50,000	252	30,020.83	0.086
	DEB	FNMA	1.375	10/07/21	0.086	50,000	252	30,020.83	0.086
	DEB	FNMA	1.375	10/07/21	0.128	50,000	385	68,194.44	0.128
	DEB	FNMA	1.375	10/07/21	0.128	50,000	385	68,194.44	0.128

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/07/21 REDEMPTIONS (Continued)									
TR		BILL		10/07/21	0.023	50,000	170	5,312.50	0.023
TR		BILL		10/07/21	0.023	50,000	170	5,312.50	0.023
TR		BILL		10/07/21	0.023	50,000	170	5,312.50	0.023
TR		BILL		10/07/21	0.025	50,000	170	5,902.78	0.025
TR		BILL		10/07/21	0.025	50,000	170	5,902.78	0.025
TR		BILL		10/07/21	0.025	50,000	170	5,902.78	0.025
TR		BILL		10/07/21	0.030	50,000	170	7,083.33	0.030
TR		BILL		10/07/21	0.030	50,000	170	7,083.33	0.030
TR		BILL		10/07/21	0.030	50,000	170	7,083.33	0.030
TR		BILL		10/07/21	0.122	50,000	338	57,272.22	0.124
TR		BILL		10/07/21	0.122	50,000	338	57,272.22	0.124
TR		BILL		10/07/21	0.123	50,000	338	57,741.67	0.125
TR		BILL		10/07/21	0.123	50,000	338	57,741.67	0.125
TR		BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
TR		BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
TR		BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
TR		BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
TR		BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
TR		BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
TR		BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
TR		BILL		10/07/21	0.113	50,000	339	52,968.75	0.114
TR		BILL		10/07/21	0.125	50,000	358	62,152.78	0.127
TR		BILL		10/07/21	0.125	50,000	358	62,152.78	0.127
TR		BILL		10/07/21	0.125	50,000	358	62,152.78	0.127
TR		BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
TR		BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
TR		BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
TR		BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
TR		BILL		10/07/21	0.128	50,000	364	64,458.33	0.129
TR		BILL		10/07/21	0.128	50,000	364	64,458.33	0.129

10/07/21 PURCHASES

CP		VERSAILLES		02/11/22	0.110	50,000			
CP		PROCTER		02/25/22	0.060	50,000			
CP		PROCTER		02/25/22	0.060	50,000			
DEB		FHLB	0.035	02/01/22	0.045	50,000			
DEB		FHLB	0.035	02/01/22	0.045	50,000			
DEB		FHLB	0.035	02/01/22	0.045	50,000			
DN		IBRD		04/01/22	0.040	50,000			
DN		IBRD		04/01/22	0.040	50,000			
DN		IBRD		04/01/22	0.050	50,000			
DN		IBRD		04/01/22	0.050	50,000			
TR		BILL		02/01/22	0.040	50,000			
TR		BILL		02/01/22	0.040	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/07/21	PURCHASES (Continued)								
TR		BILL		02/01/22	0.040	50,000			
TR		BILL		02/01/22	0.040	50,000			
TR		BILL		02/01/22	0.040	50,000			
TR		BILL		02/01/22	0.040	50,000			
TR		BILL		10/06/22	0.085	50,000			
TR		BILL		10/06/22	0.085	50,000			
TR		BILL		10/06/22	0.085	50,000			
TR		BILL		10/06/22	0.085	50,000			
TR		BILL		10/06/22	0.085	50,000			
TR		BILL		10/06/22	0.085	50,000			
TR		BILL		10/06/22	0.090	50,000			
TR		BILL		10/06/22	0.090	50,000			
TR		BILL		10/06/22	0.090	50,000			
TR		NOTE	0.250	09/30/23	0.288	50,000			
TR		NOTE	0.250	09/30/23	0.288	50,000			
TR		NOTE	0.250	09/30/23	0.288	50,000			
TR		NOTE	0.250	09/30/23	0.288	50,000			
TR		NOTE	0.250	09/30/23	0.288	50,000			
TR		NOTE	0.250	09/30/23	0.288	50,000			
TR		NOTE	0.250	09/30/23	0.303	50,000			
TR		NOTE	0.250	09/30/23	0.303	50,000			
TR		NOTE	0.250	09/30/23	0.303	50,000			
TR		NOTE	0.250	09/30/23	0.303	50,000			
TR		NOTE	0.250	09/30/23	0.303	50,000			
TR		NOTE	0.250	09/30/23	0.303	50,000			
TR		NOTE	0.250	09/30/23	0.303	50,000			
TR		NOTE	0.250	09/30/23	0.303	50,000			
YCD		DNB	0.060	10/15/21	0.060	50,000			
YCD		DNB	0.060	10/15/21	0.060	50,000			
YCD		DNB	0.060	10/15/21	0.060	50,000			
YCD		MUFG BK	0.080	12/08/21	0.080	50,000			
YCD		MUFG BK	0.080	12/08/21	0.080	50,000			
YCD		NORINCHUK	0.120	02/04/22	0.120	50,000			
YCD		NORINCHUK	0.120	02/04/22	0.120	50,000			
YCD		SUMITOMO	0.120	02/07/22	0.120	50,000			
YCD		SUMITOMO	0.120	02/07/22	0.120	50,000			
YCD		CIC	0.110	04/01/22	0.110	50,000			
YCD		CIC	0.110	04/01/22	0.110	50,000			
YCD		SOC GEN	0.130	04/01/22	0.130	50,000			
YCD		SOC GEN	0.130	04/01/22	0.130	50,000			
YCD		NATIXIS	0.130	04/08/22	0.130	50,000			
YCD		NATIXIS	0.130	04/08/22	0.130	50,000			
YCD		BARCLAYS	0.190	06/01/22	0.190	50,000			
YCD		BARCLAYS	0.190	06/01/22	0.190	50,000			
YCD		BARCLAYS	0.190	06/01/22	0.190	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/08/21 SALES									
	TR	BILL		02/24/22	0.055	50,000	200	16,454.86	0.060
	TR	BILL		02/24/22	0.055	50,000	204	16,774.30	0.060
	TR	BILL		02/24/22	0.055	50,000	204	16,774.30	0.060
	TR	BILL		02/24/22	0.055	50,000	204	16,774.30	0.060
10/08/21 REDEMPTIONS									
	CP	APPLE		10/08/21	0.060	50,000	78	6,500.00	0.061
	CP	APPLE		10/08/21	0.060	50,000	78	6,500.00	0.061
	CP	PROCTER		10/08/21	0.050	5,000	84	583.33	0.051
	CP	PROCTER		10/08/21	0.050	50,000	84	5,833.33	0.051
	CP	PROCTER		10/08/21	0.050	50,000	84	5,833.33	0.051
	CP	VERSAILLES		10/08/21	0.110	50,000	102	15,583.33	0.112
	CP	CHARIOT		10/08/21	0.080	50,000	121	13,444.44	0.081
	CP	CHARIOT		10/08/21	0.110	50,000	141	21,541.67	0.112
	CP	CHARIOT		10/08/21	0.110	50,000	141	21,541.67	0.112
	CP	OLD LINE		10/08/21	0.160	50,000	183	40,666.67	0.162
	DEB	FHLB	0.040	10/08/21	0.041	50,000	78	4,337.22	0.041
	DEB	FHLB	0.040	10/08/21	0.041	50,000	78	4,337.22	0.041
	DN	FHLB		10/08/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/08/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/08/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/08/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/08/21	0.040	50,000	81	4,500.00	0.041
	DN	FHLB		10/08/21	0.040	50,000	81	4,500.00	0.041
	DN	FHLB		10/08/21	0.040	50,000	98	5,444.44	0.041
	DN	FHLB		10/08/21	0.040	50,000	98	5,444.44	0.041
	DN	FHLB		10/08/21	0.040	50,000	98	5,444.44	0.041
	DN	IFC		10/08/21	0.030	50,000	176	7,333.33	0.030
	DN	IFC		10/08/21	0.030	50,000	176	7,333.33	0.030
	DN	FHLB		10/08/21	0.030	50,000	179	7,458.33	0.030
	DN	FHLB		10/08/21	0.030	50,000	179	7,458.33	0.030
	DN	FHLB		10/08/21	0.030	50,000	179	7,458.33	0.030
	YCD	BNP	0.100	10/08/21	0.100	50,000	87	12,083.33	0.101
	YCD	BNP	0.100	10/08/21	0.100	50,000	87	12,083.33	0.101
10/08/21 PURCHASES									
	CB CL	BOFA	1.150	09/10/26	1.425	9,000			
	DN	FHLB		03/25/22	0.035	50,000			
	DN	FHLB		03/25/22	0.035	50,000			
10/11/21 NO REDEMPTIONS									
10/11/21 NO PURCHASES									

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/12/21 REDEMPTIONS									
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.025	50,000	119	4,131.94	0.025
TR		BILL		10/12/21	0.027	50,000	119	4,379.86	0.027
TR		BILL		10/12/21	0.027	50,000	119	4,379.86	0.027
TR		BILL		10/12/21	0.027	50,000	119	4,379.86	0.027
TR		BILL		10/12/21	0.027	50,000	119	4,379.86	0.027
10/12/21 PURCHASES									
DEB		IADB	1.750	09/14/22	0.101	50,000			
DEB		IADB	3.000	09/26/22	0.117	50,000			
DN		FHLB		02/22/22	0.035	50,000			
DN		FHLB		02/22/22	0.035	50,000			
DN		FHLB		03/25/22	0.035	50,000			
DN		FHLB		03/25/22	0.035	50,000			
DN		FHLB		04/08/22	0.045	50,000			
DN		FHLB		04/08/22	0.045	50,000			
DN		FHLB		04/08/22	0.045	50,000			
TR		BILL		02/08/22	0.050	50,000			
TR		BILL		02/08/22	0.050	50,000			
TR		BILL		02/08/22	0.050	50,000			
TR		BILL		02/08/22	0.050	50,000			
TR		BILL		02/08/22	0.050	50,000			
TR		BILL		02/08/22	0.050	50,000			
TR		NOTE	0.250	09/30/23	0.338	50,000			
TR		NOTE	0.250	09/30/23	0.338	50,000			
TR		NOTE	0.250	09/30/23	0.338	50,000			
TR		NOTE	0.250	09/30/23	0.338	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/12/21 PURCHASES (Continued)									
	TR	NOTE	0.375	09/15/24	0.602	50,000			
	TR	NOTE	0.375	09/15/24	0.602	50,000			
	TR	NOTE	0.375	09/15/24	0.602	50,000			
	TR	NOTE	0.375	09/15/24	0.602	50,000			
10/13/21 REDEMPTION									
	DEB	FHLB	0.125	10/13/21	0.132	50,000	362	65,316.67	0.132
10/13/21 PURCHASES									
	CB	JPM CHASE	3.250	09/23/22	0.173	50,000			
	CP	BOFA		03/25/22	0.120	50,000			
	CP	BOFA		03/25/22	0.120	50,000			
	CP	BOFA		03/25/22	0.120	50,000			
	CP	BOFA		03/25/22	0.120	50,000			
	DEB	FFCB	0.050	06/24/22	0.059	50,000			
	DEB	FFCB	0.050	06/24/22	0.059	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.090	50,000			
	TR	BILL		10/06/22	0.093	50,000			
	TR	BILL		10/06/22	0.093	50,000			
	TR	BILL		10/06/22	0.093	50,000			
	YCD	CR AG CIB	0.130	04/25/22	0.130	50,000			
	YCD	CR AG CIB	0.130	04/25/22	0.130	50,000			
10/14/21 NO REDEMPTIONS									
10/14/21 PURCHASES									
	CP	PROCTER		03/02/22	0.070	50,000			
	DEB	FHLB	0.050	03/14/22	0.052	50,000			
	DEB	FHLB	0.050	03/14/22	0.052	50,000			
	DEB	FHLB	0.050	03/14/22	0.052	50,000			
	DEB	FHLB	0.050	03/14/22	0.052	50,000			
	DEB	FNMA	1.375	09/06/22	0.076	50,000			
	DEB	FNMA	1.375	09/06/22	0.076	50,000			
	DN	IFC		05/26/22	0.050	50,000			
	DN	IFC		05/26/22	0.050	50,000			
	DN	FHLB		06/01/22	0.040	50,000			
	DN	FHLB		06/01/22	0.040	50,000			
	DN	IFC		06/01/22	0.050	50,000			
	DN	IFC		06/01/22	0.050	50,000			
	TR	BILL		02/01/22	0.043	50,000			
	TR	BILL		02/01/22	0.043	50,000			
	TR	BILL		02/01/22	0.043	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/14/21 PURCHASES (Continued)									
TR		BILL		02/01/22	0.043	50,000			
TR		BILL		02/01/22	0.043	50,000			
TR		BILL		02/01/22	0.043	50,000			
TR		BILL		02/01/22	0.045	50,000			
TR		BILL		02/01/22	0.045	50,000			
TR		BILL		02/01/22	0.045	50,000			
TR		BILL		02/08/22	0.045	50,000			
TR		BILL		02/08/22	0.045	50,000			
TR		BILL		02/08/22	0.045	50,000			
TR		BILL		02/08/22	0.045	50,000			
TR		BILL		02/08/22	0.045	50,000			
TR		BILL		02/08/22	0.045	50,000			
TR		BILL		02/08/22	0.045	50,000			
TR		BILL		02/08/22	0.045	50,000			
TR		BILL		10/06/22	0.088	50,000			
TR		BILL		10/06/22	0.088	50,000			
TR		BILL		10/06/22	0.088	50,000			
TR		BILL		10/06/22	0.088	50,000			
TR		BILL		10/06/22	0.088	50,000			
TR		BILL		10/06/22	0.088	50,000			
TR		NOTE	0.250	09/30/23	0.358	50,000			
TR		NOTE	0.250	09/30/23	0.358	50,000			
TR		NOTE	0.250	09/30/23	0.358	50,000			
TR		NOTE	0.250	09/30/23	0.358	50,000			
TR		NOTE	0.250	09/30/23	0.358	50,000			
TR		NOTE	0.250	09/30/23	0.358	50,000			
TR		NOTE	0.250	09/30/23	0.358	50,000			
TR		NOTE	0.250	09/30/23	0.358	50,000			
TR		NOTE	0.250	09/30/23	0.358	50,000			
TR		NOTE	0.250	09/30/23	0.358	50,000			
TR		NOTE	0.375	08/15/24	0.589	50,000			
TR		NOTE	0.375	08/15/24	0.589	50,000			
TR		NOTE	0.375	08/15/24	0.589	50,000			
TR		NOTE	0.375	08/15/24	0.589	50,000			
TR		NOTE	0.375	08/15/24	0.589	50,000			
TR		NOTE	0.375	08/15/24	0.589	50,000			
YCD		BNP	0.170	05/02/22	0.170	50,000			
YCD		BNP	0.170	05/02/22	0.170	50,000			
YCD		BNP	0.170	05/02/22	0.170	50,000			
10/15/21 REDEMPTIONS									
CD		BOWEST	0.060	10/15/21	0.060	50,000	10	833.33	0.061
CD		BOWEST	0.060	10/15/21	0.060	50,000	10	833.33	0.061
CP		MUFG BK		10/15/21	0.040	50,000	9	500.00	0.041
CP		MUFG BK		10/15/21	0.040	50,000	9	500.00	0.041

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/15/21 REDEMPTIONS (Continued)									
CP		MUFG BK		10/15/21	0.040	50,000	10	555.56	0.041
CP		MUFG BK		10/15/21	0.040	50,000	10	555.56	0.041
CP		MUFG BK		10/15/21	0.040	50,000	10	555.56	0.041
TR		BILL		10/15/21	0.045	50,000	25	1,562.50	0.046
TR		BILL		10/15/21	0.045	50,000	25	1,562.50	0.046
TR		BILL		10/15/21	0.045	50,000	25	1,562.50	0.046
TR		BILL		10/15/21	0.050	50,000	25	1,736.11	0.051
TR		BILL		10/15/21	0.050	50,000	25	1,736.11	0.051
TR		BILL		10/15/21	0.050	50,000	25	1,736.11	0.051
TR		BILL		10/15/21	0.045	50,000	30	1,875.00	0.046
TR		BILL		10/15/21	0.045	50,000	30	1,875.00	0.046
TR		BILL		10/15/21	0.050	50,000	30	2,083.33	0.051
TR		BILL		10/15/21	0.050	50,000	30	2,083.33	0.051
TR		BILL		10/15/21	0.050	50,000	30	2,083.33	0.051
TR		BILL		10/15/21	0.043	50,000	56	3,305.56	0.043
TR		BILL		10/15/21	0.043	50,000	56	3,305.56	0.043
TR		BILL		10/15/21	0.043	50,000	56	3,305.56	0.043
TR		BILL		10/15/21	0.061	50,000	57	4,829.17	0.062
TR		BILL		10/15/21	0.061	50,000	57	4,829.17	0.062
TR		BILL		10/15/21	0.061	50,000	57	4,829.17	0.062
TR		BILL		10/15/21	0.063	50,000	57	4,947.92	0.063
TR		BILL		10/15/21	0.063	50,000	57	4,947.92	0.063
TR		BILL		10/15/21	0.063	50,000	57	4,947.92	0.063
TR		NOTE	2.875	10/15/21	1.620	50,000	680	1,530,161.37	1.610
TR		NOTE	2.875	10/15/21	1.620	50,000	680	1,530,161.37	1.610
TR		NOTE	2.875	10/15/21	1.620	50,000	680	1,530,161.37	1.610
TR		NOTE	2.875	10/15/21	1.620	50,000	680	1,530,161.37	1.610
TR		NOTE	2.875	10/15/21	1.656	50,000	715	1,644,189.72	1.645
TR		NOTE	2.875	10/15/21	1.656	50,000	715	1,644,189.72	1.645
YCD		DNB	0.060	10/15/21	0.060	50,000	8	666.67	0.061
YCD		DNB	0.060	10/15/21	0.060	50,000	8	666.67	0.061
YCD		DNB	0.060	10/15/21	0.060	50,000	8	666.67	0.061
YCD		SUMI TRUST	0.060	10/15/21	0.060	50,000	10	833.33	0.061
YCD		SUMI TRUST	0.060	10/15/21	0.060	50,000	10	833.33	0.061
YCD		MIZUHO	0.060	10/15/21	0.060	50,000	31	2,583.33	0.061
YCD		MIZUHO	0.060	10/15/21	0.060	50,000	31	2,583.33	0.061

10/15/21 PURCHASES

CP		BOFA		02/25/22	0.100	50,000			
CP		SCOTIA NY		06/24/22	0.170	50,000			
CP		SCOTIA NY		06/24/22	0.170	50,000			
DN		FHLB		06/01/22	0.040	50,000			
DN		FHLB		06/01/22	0.040	50,000			
TR		NOTE	0.625	10/15/24	0.657	50,000			
TR		NOTE	0.625	10/15/24	0.657	50,000			
TR		NOTE	0.625	10/15/24	0.657	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/15/21 PURCHASES (Continued)									
	TR	NOTE	0.625	10/15/24	0.659	50,000			
	TR	NOTE	0.625	10/15/24	0.659	50,000			
	TR	NOTE	0.625	10/15/24	0.659	50,000			
	YCD	ANZ	0.130	06/01/22	0.130	50,000			
	YCD	ANZ	0.130	06/01/22	0.130	50,000			
10/18/21 REDEMPTIONS									
	YCD	SUMITOMO	0.050	10/18/21	0.050	50,000	38	2,638.89	0.051
	YCD	SUMITOMO	0.050	10/18/21	0.050	50,000	38	2,638.89	0.051
	YCD	SUMITOMO	0.050	10/18/21	0.050	50,000	38	2,638.89	0.051
10/18/21 PURCHASES									
	DN	FHLB		03/02/22	0.040	50,000			
	TR	NOTE	0.125	10/15/23	0.435	50,000			
	TR	NOTE	0.125	10/15/23	0.435	50,000			
	TR	NOTE	0.125	10/15/23	0.435	50,000			
	YCD	ANZ	0.130	06/30/22	0.130	50,000			
	YCD	ANZ	0.130	06/30/22	0.130	50,000			
10/19/21 REDEMPTIONS									
	DEB	FHLB	0.125	10/19/21	0.127	50,000	356	61,787.50	0.127
	TR	BILL		10/19/21	0.043	50,000	117	6,906.25	0.043
	TR	BILL		10/19/21	0.043	50,000	117	6,906.25	0.043
	TR	BILL		10/19/21	0.045	50,000	117	7,312.50	0.046
	TR	BILL		10/19/21	0.045	50,000	117	7,312.50	0.046
	TR	BILL		10/19/21	0.040	50,000	118	6,555.56	0.041
	TR	BILL		10/19/21	0.040	50,000	118	6,555.56	0.041
	TR	BILL		10/19/21	0.040	50,000	118	6,555.56	0.041
	TR	BILL		10/19/21	0.041	50,000	118	6,719.44	0.042
	TR	BILL		10/19/21	0.041	50,000	118	6,719.44	0.042
	TR	BILL		10/19/21	0.041	50,000	118	6,719.44	0.042
	TR	BILL		10/19/21	0.042	50,000	118	6,883.33	0.043
	TR	BILL		10/19/21	0.042	50,000	118	6,883.33	0.043
	TR	BILL		10/19/21	0.042	50,000	118	6,883.33	0.043
	TR	BILL		10/19/21	0.043	50,000	119	7,106.94	0.044
	TR	BILL		10/19/21	0.043	50,000	119	7,106.94	0.044
	TR	BILL		10/19/21	0.043	50,000	119	7,106.94	0.044
	TR	BILL		10/19/21	0.045	50,000	119	7,354.86	0.045
	TR	BILL		10/19/21	0.045	50,000	119	7,354.86	0.045
	TR	BILL		10/19/21	0.045	50,000	119	7,354.86	0.045
	TR	BILL		10/19/21	0.045	50,000	119	7,437.50	0.046
	TR	BILL		10/19/21	0.045	50,000	119	7,437.50	0.046
	TR	BILL		10/19/21	0.045	50,000	119	7,437.50	0.046

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/19/21 PURCHASES									
	CP	MUFG BK		12/01/21	0.070	50,000			
	CP	MUFG BK		12/01/21	0.070	50,000			
	CP	MUFG BK		12/01/21	0.070	50,000			
	CP	CHARIOT		03/01/22	0.110	50,000			
	CP	CHARIOT		03/01/22	0.110	50,000			
	CP	COCA COLA		03/09/22	0.060	50,000			
	CP	COCA COLA		03/09/22	0.060	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	TR	BILL		02/15/22	0.050	50,000			
	YCD	DNB	0.060	11/23/21	0.060	50,000			
	YCD	DNB	0.060	11/23/21	0.060	50,000			
	YCD	CR AG CIB	0.080	12/01/21	0.080	50,000			
	YCD	CR AG CIB	0.080	12/01/21	0.080	50,000			
	YCD	CR AG CIB	0.080	12/01/21	0.080	50,000			
	YCD	SUMI TRUST	0.155	02/14/22	0.155	50,000			
	YCD	SUMI TRUST	0.155	02/14/22	0.155	50,000			
10/20/21 NO REDEMPTIONS									
10/20/21 PURCHASES									
	CD	BOWEST	0.060	12/01/21	0.060	50,000			
	CD	BOWEST	0.060	12/01/21	0.060	50,000			
	CP	MIZUHO NY		12/01/21	0.050	50,000			
	CP	MIZUHO NY		12/01/21	0.050	50,000			
	CP	PROCTER		03/02/22	0.080	50,000			
	CP	COCA COLA		05/26/22	0.080	50,000			
	DEB	FHLB	0.030	11/05/21	0.030	50,000			
	DEB	FHLB	0.030	11/05/21	0.030	50,000			
	DN	IFC		05/02/22	0.045	50,000			
	DN	IFC		05/02/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	BILL		02/15/22	0.045	50,000			
	TR	NOTE	0.125	09/15/23	0.381	50,000			
	TR	NOTE	0.125	09/15/23	0.381	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/20/21 PURCHASES (Continued)									
	TR	NOTE	0.125	09/15/23	0.381	50,000			
	TR	NOTE	0.125	09/15/23	0.381	50,000			
	TR	NOTE	0.125	09/15/23	0.382	50,000			
	TR	NOTE	0.125	09/15/23	0.382	50,000			
	TR	NOTE	0.125	09/15/23	0.382	50,000			
	TR	NOTE	0.125	09/15/23	0.382	50,000			
10/21/21 REDEMPTIONS									
	DN	IFC		10/21/21	0.035	50,000	196	9,527.78	0.035
	DN	IFC		10/21/21	0.035	50,000	196	9,527.78	0.035
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.010	50,000	148	2,055.56	0.010
	TR	BILL		10/21/21	0.012	50,000	148	2,466.67	0.012
	TR	BILL		10/21/21	0.012	50,000	148	2,466.67	0.012
	TR	BILL		10/21/21	0.012	50,000	148	2,466.67	0.012
	TR	BILL		10/21/21	0.010	50,000	156	2,166.67	0.010
	TR	BILL		10/21/21	0.010	50,000	156	2,166.67	0.010
	TR	BILL		10/21/21	0.010	50,000	156	2,166.67	0.010
	TR	BILL		10/21/21	0.010	50,000	161	2,236.11	0.010
	TR	BILL		10/21/21	0.010	50,000	161	2,236.11	0.010
	TR	BILL		10/21/21	0.013	50,000	161	2,795.14	0.013
	TR	BILL		10/21/21	0.013	50,000	161	2,795.14	0.013
	TR	BILL		10/21/21	0.025	50,000	169	5,868.06	0.025
	TR	BILL		10/21/21	0.025	50,000	169	5,868.06	0.025
	TR	BILL		10/21/21	0.025	50,000	169	5,868.06	0.025
	TR	BILL		10/21/21	0.025	50,000	169	5,868.06	0.025
	TR	BILL		10/21/21	0.020	50,000	170	4,722.22	0.020
	TR	BILL		10/21/21	0.020	50,000	170	4,722.22	0.020
	TR	BILL		10/21/21	0.021	50,000	170	4,958.33	0.021
	TR	BILL		10/21/21	0.021	50,000	170	4,958.33	0.021
	TR	BILL		10/21/21	0.015	50,000	171	3,562.50	0.015
	TR	BILL		10/21/21	0.015	50,000	171	3,562.50	0.015
	TR	BILL		10/21/21	0.015	50,000	171	3,562.50	0.015
	TR	BILL		10/21/21	0.015	50,000	171	3,562.50	0.015
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020
	TR	BILL		10/21/21	0.020	50,000	176	4,888.89	0.020

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/21/21 REDEMPTIONS (Continued)									
TR		BILL		10/21/21	0.021	50,000	176	5,133.33	0.021
TR		BILL		10/21/21	0.021	50,000	176	5,133.33	0.021
TR		BILL		10/21/21	0.021	50,000	176	5,133.33	0.021
TR		BILL		10/21/21	0.030	50,000	178	7,416.67	0.030
TR		BILL		10/21/21	0.030	50,000	178	7,416.67	0.030
TR		BILL		10/21/21	0.030	50,000	178	7,416.67	0.030
TR		BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
TR		BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
TR		BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
TR		BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
TR		BILL		10/21/21	0.030	50,000	181	7,541.67	0.030
TR		BILL		10/21/21	0.028	50,000	182	6,951.39	0.028
TR		BILL		10/21/21	0.028	50,000	182	6,951.39	0.028
TR		BILL		10/21/21	0.028	50,000	182	6,951.39	0.028
TR		BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
TR		BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
TR		BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
TR		BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
TR		BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
TR		BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
TR		BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
TR		BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
TR		BILL		10/21/21	0.030	50,000	182	7,583.33	0.030
TR		BILL		10/21/21	0.031	50,000	182	7,836.11	0.031
TR		BILL		10/21/21	0.031	50,000	182	7,836.11	0.031
TR		BILL		10/21/21	0.037	50,000	182	9,352.78	0.038
TR		BILL		10/21/21	0.037	50,000	182	9,352.78	0.038
TR		BILL		10/21/21	0.038	50,000	182	9,479.17	0.038
TR		BILL		10/21/21	0.038	50,000	182	9,479.17	0.038

10/21/21 PURCHASES

CP		APPLE		12/01/21	0.040	50,000			
CP		THUNDER		02/11/22	0.110	50,000			
DEB		FHLB	0.035	11/29/21	0.035	50,000			
DN		IFC		03/04/22	0.045	50,000			
DN		IFC		03/04/22	0.045	50,000			
DN		FHLB		03/25/22	0.040	50,000			
DN		FHLB		03/25/22	0.040	50,000			
DN		FHLB		03/28/22	0.040	50,000			
DN		FHLB		03/28/22	0.040	50,000			
TR		BILL		02/01/22	0.040	50,000			
TR		BILL		02/01/22	0.040	50,000			
TR		BILL		02/01/22	0.040	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/21/21 PURCHASES (Continued)									
	YCD	MUFG BK	0.080	12/01/21	0.080	50,000			
	YCD	MUFG BK	0.080	12/01/21	0.080	50,000			
	YCD	SUMITOMO	0.110	02/04/22	0.110	50,000			
	YCD	SUMITOMO	0.110	02/04/22	0.110	50,000			
	YCD	BARCLAYS	0.140	03/28/22	0.140	50,000			
	YCD	BARCLAYS	0.140	03/28/22	0.140	50,000			
10/22/21 REDEMPTIONS									
	CP	PROCTER		10/22/21	0.050	50,000	91	6,319.44	0.051
	CP	JUPITER		10/22/21	0.100	50,000	98	13,611.11	0.101
	DEB	FHLB	0.040	10/22/21	0.036	50,000	182	8,849.44	0.035
	DN	FHLB		10/22/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/22/21	0.040	50,000	56	3,111.11	0.041
	DN	FHLB		10/22/21	0.043	50,000	91	5,434.72	0.044
	DN	FHLB		10/22/21	0.043	50,000	91	5,434.72	0.044
	DN	FHLB		10/22/21	0.020	50,000	128	3,555.56	0.020
	DN	FHLB		10/22/21	0.020	50,000	128	3,555.56	0.020
	DN	FHLB		10/22/21	0.025	50,000	179	6,215.28	0.025
	YCD	CB AUS	0.110	10/22/21	0.110	50,000	183	27,958.33	0.112
	YCD	CB AUS	0.110	10/22/21	0.110	50,000	183	27,958.33	0.112
10/22/21 PURCHASES									
	CP	SOC GEN NY		12/01/21	0.060	50,000			
	CP	SOC GEN NY		12/01/21	0.060	50,000			
	CP	CR AG NY		12/01/21	0.090	50,000			
	CP	CR AG NY		12/01/21	0.090	50,000			
	CP	PROCTER		03/09/22	0.070	50,000			
	CP	PROCTER		03/09/22	0.070	50,000			
	TR	NOTE	0.250	09/30/23	0.457	50,000			
	TR	NOTE	0.250	09/30/23	0.457	50,000			
	YCD	SUMI TRUST	0.075	12/01/21	0.075	50,000			
	YCD	SUMI TRUST	0.075	12/01/21	0.075	50,000			
	YCD	NORINCHUK	0.080	12/01/21	0.080	50,000			
	YCD	NORINCHUK	0.080	12/01/21	0.080	50,000			
10/25/21 SALES									
	TR	BILL		02/24/22	0.055	50,000	216	17,673.62	0.060
	TR	BILL		02/24/22	0.055	50,000	217	17,753.48	0.060
	TR	BILL		02/24/22	0.055	50,000	217	17,753.48	0.060
	TR	BILL		02/24/22	0.059	50,000	221	18,109.72	0.060
	TR	BILL		02/24/22	0.059	50,000	221	18,109.72	0.060
	TR	BILL		02/24/22	0.059	50,000	221	18,109.72	0.060

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/25/21 REDEMPTIONS									
CD		BOWEST	0.070	10/25/21	0.070	50,000	236	2,527.78	0.071
CD		BOWEST	0.070	10/25/21	0.070	50,000	236	2,527.78	0.071
CP		APPLE		10/25/21	0.060	5,000	94	783.33	0.061
CP		APPLE		10/25/21	0.060	50,000	94	7,833.33	0.061
CP		APPLE		10/25/21	0.060	50,000	94	7,833.33	0.061
CP		JUPITER		10/25/21	0.100	50,000	95	13,194.44	0.101
CP		GOTHAM		10/25/21	0.100	50,000	102	14,166.67	0.101
DEB		FHLB	0.030	10/25/21	0.030	50,000	180	7,475.00	0.030
DEB		FHLB	0.030	10/25/21	0.030	50,000	180	7,475.00	0.030
DEB		FHLB	0.035	10/25/21	0.036	50,000	180	8,754.17	0.036
DEB		FHLB	0.035	10/25/21	0.036	50,000	180	8,754.17	0.036
DEB FR		IADB	2.470	10/25/21	2.470	50,000	1,096	1,979,804.23	1.322
DN		IBRD		10/25/21	0.040	50,000	104	5,777.78	0.041
DN		IBRD		10/25/21	0.040	50,000	104	5,777.78	0.041
DN		FHLB		10/25/21	0.045	50,000	116	7,250.00	0.046
DN		FHLB		10/25/21	0.045	50,000	116	7,250.00	0.046
DN		FHLB		10/25/21	0.045	50,000	130	8,125.00	0.046
DN		FHLB		10/25/21	0.045	50,000	130	8,125.00	0.046
DN		IBRD		10/25/21	0.030	50,000	136	5,666.67	0.030
DN		IBRD		10/25/21	0.030	50,000	136	5,666.67	0.030
DN		IBRD		10/25/21	0.030	50,000	136	5,666.67	0.030
DN		IBRD		10/25/21	0.030	50,000	136	5,666.67	0.030
DN		IBRD		10/25/21	0.030	50,000	166	6,916.67	0.030
DN		IBRD		10/25/21	0.030	50,000	166	6,916.67	0.030
YCD		NORINCHUK	0.050	10/25/21	0.050	50,000	27	1,875.00	0.051
YCD		NORINCHUK	0.050	10/25/21	0.050	50,000	27	1,875.00	0.051
YCD		SUMI TRUST	0.070	10/25/21	0.070	50,000	32	3,111.11	0.071
YCD		SUMI TRUST	0.070	10/25/21	0.070	50,000	32	3,111.11	0.071
YCD		SOC GEN	0.080	10/25/21	0.080	50,000	67	7,444.44	0.081
YCD		SOC GEN	0.080	10/25/21	0.080	50,000	67	7,444.44	0.081
YCD		SWEDBANK	0.090	10/25/21	0.090	50,000	98	12,250.00	0.091
YCD		SWEDBANK	0.090	10/25/21	0.090	50,000	98	12,250.00	0.091
YCD		BNP	0.120	10/25/21	0.120	50,000	123	20,500.00	0.122
YCD		BNP	0.120	10/25/21	0.120	50,000	123	20,500.00	0.122
YCD		TORONTO	0.110	10/25/21	0.110	50,000	124	18,944.44	0.112
YCD		TORONTO	0.110	10/25/21	0.110	50,000	124	18,944.44	0.112
YCD		SOC GEN	0.110	10/25/21	0.110	50,000	153	23,375.00	0.112
YCD		SOC GEN	0.110	10/25/21	0.110	50,000	153	23,375.00	0.112
YCD		RABOBANK	0.150	10/25/21	0.150	50,000	181	37,708.33	0.152
YCD		BARCLAYS	0.210	10/25/21	0.210	50,000	195	56,875.00	0.213
YCD		BARCLAYS	0.210	10/25/21	0.210	50,000	195	56,875.00	0.213

10/25/21 NO PURCHASES

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/26/21 REDEMPTIONS									
TR		BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
TR		BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
TR		BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
TR		BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
TR		BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
TR		BILL		10/26/21	0.038	50,000	34	1,770.83	0.038
TR		BILL		10/26/21	0.036	50,000	118	5,900.00	0.037
TR		BILL		10/26/21	0.036	50,000	118	5,900.00	0.037
TR		BILL		10/26/21	0.036	50,000	118	5,900.00	0.037
TR		BILL		10/26/21	0.040	50,000	118	6,555.56	0.041
TR		BILL		10/26/21	0.040	50,000	118	6,555.56	0.041
TR		BILL		10/26/21	0.040	50,000	118	6,555.56	0.041
TR		BILL		10/26/21	0.045	50,000	118	7,375.00	0.046
TR		BILL		10/26/21	0.045	50,000	118	7,375.00	0.046
TR		BILL		10/26/21	0.045	50,000	118	7,375.00	0.046
TR		BILL		10/26/21	0.045	50,000	118	7,375.00	0.046
TR		BILL		10/26/21	0.048	50,000	118	7,866.67	0.049
TR		BILL		10/26/21	0.048	50,000	118	7,866.67	0.049
TR		BILL		10/26/21	0.048	50,000	118	7,866.67	0.049
TR		BILL		10/26/21	0.048	50,000	118	7,866.67	0.049
TR		BILL		10/26/21	0.050	50,000	118	8,194.44	0.051
TR		BILL		10/26/21	0.050	50,000	118	8,194.44	0.051
TR		BILL		10/26/21	0.050	50,000	118	8,194.44	0.051
TR		BILL		10/26/21	0.050	50,000	118	8,194.44	0.051
10/26/21 PURCHASES									
CD		BOWEST	0.110	03/02/22	0.110	50,000			
CD		BOWEST	0.110	03/02/22	0.110	50,000			
CP		APPLE		12/01/21	0.040	50,000			
CP		GOTHAM		02/28/22	0.110	50,000			
DEB		FHLB	0.050	03/14/22	0.055	40,000			
DEB		FHLB	0.050	03/25/22	0.053	50,000			
DEB		FHLB	0.050	03/25/22	0.053	50,000			
DN		IBRD		03/14/22	0.045	50,000			
DN		IBRD		03/14/22	0.045	50,000			
DN		IBRD		03/28/22	0.045	50,000			
DN		IBRD		03/28/22	0.045	50,000			
DN		FHLB		03/28/22	0.045	50,000			
DN		FHLB		03/28/22	0.045	50,000			
DN		IBRD		06/01/22	0.050	50,000			
DN		IBRD		06/01/22	0.050	50,000			
TR		BILL		02/22/22	0.048	50,000			
TR		BILL		02/22/22	0.048	50,000			
TR		BILL		02/22/22	0.048	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/26/21 PURCHASES (Continued)									
	TR	BILL		02/22/22	0.048	50,000			
	TR	BILL		02/22/22	0.048	50,000			
	TR	BILL		02/22/22	0.048	50,000			
	YCD	KBC	0.060	12/01/21	0.060	50,000			
	YCD	KBC	0.060	12/01/21	0.060	50,000			
	YCD	BNP	0.140	04/01/22	0.140	50,000			
	YCD	BNP	0.140	04/01/22	0.140	50,000			
	YCD	NATIXIS	0.150	04/25/22	0.150	50,000			
	YCD	NATIXIS	0.150	04/25/22	0.150	50,000			
10/27/21 SALES									
	TR	BILL		02/24/22	0.055	50,000	218	17,826.39	0.060
	TR	BILL		02/24/22	0.055	50,000	223	22,036.80	0.072
	TR	BILL		02/24/22	0.055	50,000	223	20,607.64	0.068
	TR	BILL		02/24/22	0.055	50,000	223	20,607.64	0.068
	TR	BILL		02/24/22	0.055	50,000	223	20,607.64	0.068
10/27/21 REDEMPTIONS									
	CP	MIZUHO NY		10/27/21	0.090	50,000	92	11,500.00	0.091
	CP	MIZUHO NY		10/27/21	0.090	50,000	92	11,500.00	0.091
	CP	APPLE		10/27/21	0.060	50,000	103	8,583.33	0.061
	CP	LIBERTY		10/27/21	0.100	50,000	107	14,861.11	0.101
	CP	MIZUHO NY		10/27/21	0.090	50,000	110	13,750.00	0.091
	CP	MIZUHO NY		10/27/21	0.090	50,000	110	13,750.00	0.091
	CP	CHARIOT		10/27/21	0.100	50,000	110	15,277.78	0.101
	CP	TOYOTA		10/27/21	0.150	50,000	177	36,875.00	0.152
	CP	TOYOTA		10/27/21	0.150	50,000	177	36,875.00	0.152
	DEB	FHLB	0.035	10/27/21	0.036	50,000	182	8,851.39	0.036
	DEB	FHLB	0.035	10/27/21	0.036	50,000	182	8,851.39	0.036
	DN	FHLB		10/27/21	0.040	50,000	63	3,500.00	0.041
	DN	FHLB		10/27/21	0.040	50,000	63	3,500.00	0.041
	DN	FHLB		10/27/21	0.040	50,000	63	3,500.00	0.041
	DN	FHLB		10/27/21	0.038	50,000	64	3,377.78	0.039
	DN	FHLB		10/27/21	0.038	50,000	64	3,377.78	0.039
	DN	FHLB		10/27/21	0.040	50,000	69	3,833.33	0.041
	DN	FHLB		10/27/21	0.040	50,000	69	3,833.33	0.041
	DN	FHLB		10/27/21	0.040	50,000	70	3,888.89	0.041
	DN	FHLB		10/27/21	0.040	50,000	70	3,888.89	0.041
	DN	FHLB		10/27/21	0.040	50,000	97	5,388.89	0.041
	DN	FHLB		10/27/21	0.040	50,000	97	5,388.89	0.041
	DN	FHLB		10/27/21	0.033	50,000	182	8,341.67	0.033
	DN	FHLB		10/27/21	0.033	50,000	182	8,341.67	0.033
	DN	FHLB		10/27/21	0.055	50,000	223	17,034.72	0.056
	DN	FHLB		10/27/21	0.055	50,000	223	17,034.72	0.056

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/27/21 REDEMPTIONS (Continued)									
	YCD	NATIXIS	0.060	10/27/21	0.060	50,000	70	5,833.33	0.061
	YCD	NATIXIS	0.060	10/27/21	0.060	50,000	70	5,833.33	0.061
	YCD	SUMI TRUST	0.110	10/27/21	0.110	50,000	92	14,055.56	0.112
	YCD	SUMI TRUST	0.110	10/27/21	0.110	50,000	92	14,055.56	0.112
	YCD	CB AUS	0.110	10/27/21	0.110	50,000	177	27,041.67	0.112
	YCD	CB AUS	0.110	10/27/21	0.110	50,000	177	27,041.67	0.112
10/27/21 NO PURCHASES									
10/28/21 REDEMPTIONS									
	TR	BILL		10/28/21	0.010	50,000	155	2,152.78	0.010
	TR	BILL		10/28/21	0.010	50,000	155	2,152.78	0.010
	TR	BILL		10/28/21	0.010	50,000	155	2,152.78	0.010
	TR	BILL		10/28/21	0.012	50,000	155	2,583.33	0.012
	TR	BILL		10/28/21	0.012	50,000	155	2,583.33	0.012
	TR	BILL		10/28/21	0.012	50,000	155	2,583.33	0.012
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.013	50,000	155	2,690.97	0.013
	TR	BILL		10/28/21	0.015	50,000	155	3,229.17	0.015
	TR	BILL		10/28/21	0.015	50,000	155	3,229.17	0.015
	TR	BILL		10/28/21	0.015	50,000	155	3,229.17	0.015
	TR	BILL		10/28/21	0.018	50,000	170	4,131.94	0.018
	TR	BILL		10/28/21	0.018	50,000	170	4,131.94	0.018
	TR	BILL		10/28/21	0.018	50,000	170	4,131.94	0.018
	TR	BILL		10/28/21	0.020	50,000	170	4,722.22	0.020
	TR	BILL		10/28/21	0.020	50,000	170	4,722.22	0.020
	TR	BILL		10/28/21	0.020	50,000	170	4,722.22	0.020
10/28/21 PURCHASES									
	CP	CR AG NY		11/29/21	0.080	50,000			
	CP	CR AG NY		11/29/21	0.080	50,000			
	CP	OLD LINE		03/01/22	0.130	50,000			
	CP	OLD LINE		03/01/22	0.130	50,000			
	CP	PROCTER		03/25/22	0.070	50,000			
	DEB	FFCB	0.050	06/24/22	0.068	50,000			
	DEB	FFCB	0.050	06/24/22	0.068	50,000			
	DEB	FFCB	0.050	06/24/22	0.068	50,000			
	DN	FHLB		04/25/22	0.045	50,000			
	DN	FHLB		04/25/22	0.045	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/28/21 PURCHASES (Continued)									
TR		BILL		02/15/22	0.050	50,000			
TR		BILL		02/15/22	0.050	50,000			
TR		BILL		02/15/22	0.050	50,000			
TR		BILL		02/15/22	0.050	50,000			
TR		BILL		02/15/22	0.050	50,000			
TR		BILL		02/15/22	0.050	50,000			
TR		BILL		02/22/22	0.048	50,000			
TR		BILL		02/22/22	0.048	50,000			
TR		BILL		02/22/22	0.048	50,000			
TR		BILL		03/03/22	0.050	50,000			
TR		BILL		03/03/22	0.050	50,000			
TR		BILL		03/03/22	0.050	50,000			
TR		BILL		03/03/22	0.050	50,000			
TR		BILL		03/03/22	0.050	50,000			
TR		BILL		03/03/22	0.050	50,000			
TR		BILL		10/06/22	0.110	50,000			
TR		BILL		10/06/22	0.110	50,000			
TR		BILL		10/06/22	0.110	50,000			
TR		BILL		10/06/22	0.115	50,000			
TR		BILL		10/06/22	0.115	50,000			
TR		BILL		10/06/22	0.115	50,000			
TR		NOTE	0.250	09/30/23	0.462	50,000			
TR		NOTE	0.250	09/30/23	0.462	50,000			
TR		NOTE	0.250	09/30/23	0.462	50,000			
YCD		MIZUHO	0.060	11/29/21	0.060	50,000			
YCD		MIZUHO	0.060	11/29/21	0.060	50,000			
YCD		NORINCHUK	0.140	03/01/22	0.140	50,000			
YCD		NORINCHUK	0.140	03/01/22	0.140	50,000			

10/29/21 NO REDEMPTIONS

10/29/21 PURCHASES

CB CL		CITIGROUP	1.750	10/29/26	1.750	25,000			
CD		BOWEST	0.060	12/01/21	0.060	50,000			
DEB		FFCB	0.080	07/29/22	0.096	50,000			
DEB		FFCB	0.080	07/29/22	0.096	50,000			
DN		FHLB		03/14/22	0.040	50,000			
DN		FHLB		03/14/22	0.040	50,000			
TR		BILL		12/02/21	0.045	50,000			
TR		BILL		12/02/21	0.045	50,000			
TR		BILL		12/02/21	0.045	50,000			
TR		BILL		12/02/21	0.045	50,000			
TR		NOTE	0.625	10/15/24	0.796	50,000			
TR		NOTE	0.625	10/15/24	0.796	50,000			
TR		NOTE	0.625	10/15/24	0.796	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/29/21 PURCHASES (Continued)									
	YCD	CB AUS	0.160	04/27/22	0.160	50,000			
	YCD	CB AUS	0.160	04/27/22	0.160	50,000			
10/31/21 REDEMPTIONS									
	TR	NOTE	1.500	10/31/21	1.628	50,000	704	1,565,461.88	1.632
	TR	NOTE	1.500	10/31/21	1.628	50,000	704	1,565,461.88	1.632
	TR	NOTE	1.500	10/31/21	1.628	50,000	704	1,565,461.88	1.632
	TR	NOTE	1.500	10/31/21	1.628	50,000	704	1,565,461.88	1.632
	TR	NOTE	1.500	10/31/21	1.634	50,000	704	1,571,321.25	1.638
	TR	NOTE	1.500	10/31/21	1.602	50,000	710	1,554,387.02	1.606
	TR	NOTE	1.500	10/31/21	1.602	50,000	710	1,554,387.02	1.606
	TR	NOTE	1.500	10/31/21	1.602	50,000	710	1,554,387.02	1.606
	TR	NOTE	1.500	10/31/21	1.602	50,000	710	1,554,387.02	1.606
	TR	NOTE	1.500	10/31/21	1.614	50,000	716	1,578,468.41	1.617
	TR	NOTE	1.500	10/31/21	1.614	50,000	716	1,578,468.41	1.617
	TR	NOTE	1.500	10/31/21	1.616	50,000	716	1,580,421.53	1.619
	TR	NOTE	1.500	10/31/21	1.616	50,000	716	1,580,421.53	1.619
	TR	NOTE	1.500	10/31/21	1.664	50,000	719	1,633,477.85	1.667
	TR	NOTE	1.500	10/31/21	1.664	50,000	719	1,633,477.85	1.667
	TR	NOTE	1.500	10/31/21	1.670	50,000	719	1,639,337.23	1.674
	TR	NOTE	1.500	10/31/21	1.670	50,000	719	1,639,337.23	1.674
	TR	NOTE	1.500	10/31/21	1.655	50,000	724	1,635,967.54	1.659
	TR	NOTE	1.500	10/31/21	1.655	50,000	724	1,635,967.54	1.659
	TR	NOTE	1.500	10/31/21	1.655	50,000	724	1,635,967.54	1.659
	TR	NOTE	1.500	10/31/21	1.655	50,000	724	1,635,967.54	1.659
	TR	NOTE	1.500	10/31/21	1.640	50,000	726	1,626,416.55	1.644
	TR	NOTE	1.500	10/31/21	1.640	50,000	726	1,626,416.55	1.644
	TR	NOTE	1.500	10/31/21	1.640	50,000	726	1,626,416.55	1.644
	TR	NOTE	1.500	10/31/21	1.640	50,000	726	1,626,416.55	1.644
	TR	NOTE	1.500	10/31/21	1.632	50,000	731	1,628,906.25	1.635
	TR	NOTE	1.500	10/31/21	1.632	50,000	731	1,628,906.25	1.635
	TR	NOTE	1.500	10/31/21	1.656	50,000	731	1,652,343.75	1.660
	TR	NOTE	1.500	10/31/21	1.656	50,000	731	1,652,343.75	1.660
	TR	NOTE	1.500	10/31/21	1.656	50,000	731	1,652,343.75	1.660
	TR	NOTE	1.500	10/31/21	1.656	50,000	731	1,652,343.75	1.660

FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB CL	Callable Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD), Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security “SWAP” transactions
<u>i/</u>	Buy back agreement
RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
ALHAMBRA				
New Omni Bank, N.A.	07/15/21	0.080	9,000,000.00	01/13/22
New Omni Bank, N.A.	08/19/21	0.080	15,000,000.00	02/17/22
New Omni Bank, N.A.	09/01/21	0.070	8,000,000.00	03/02/22
New Omni Bank, N.A.	09/08/21	0.070	8,000,000.00	03/09/22
ARCADIA				
American Plus Bank, N.A.	05/05/21	0.060	3,000,000.00	11/03/21
American Plus Bank, N.A.	06/03/21	0.040	7,000,000.00	12/02/21
American Plus Bank, N.A.	07/23/21	0.060	18,000,000.00	01/21/22
American Plus Bank, N.A.	08/13/21	0.060	7,000,000.00	02/11/22
American Plus Bank, N.A.	10/08/21	0.060	8,000,000.00	04/08/22
BREA				
American First Credit Union	06/09/21	0.060	27,000,000.00	12/08/21
American First Credit Union	10/01/21	0.100	23,000,000.00	04/01/22
Pacific Western Bank	09/15/21	0.070	10,000,000.00	12/15/21
CHICO				
Tri Counties Bank	06/02/21	0.050	10,000,000.00	12/01/21
DIAMOND BAR				
Prospectors Federal Credit Union	09/02/21	0.100	2,000,000.00	03/03/22
DOWNEY				
Financial Partners Credit Union	10/07/21	0.130	10,000,000.00	04/07/22
Financial Partners Credit Union	10/28/21	0.120	20,000,000.00	04/28/22
EL MONTE				
Cathay Bank	05/13/21	0.080	125,000,000.00	11/12/21
Cathay Bank	05/20/21	0.070	50,000,000.00	11/18/21
Cathay Bank	08/25/21	0.070	100,000,000.00	02/23/22
FOLSOM				
SAFE Credit Union	10/06/21	0.090	20,000,000.00	01/05/22
SAFE Credit Union	08/20/21	0.100	5,000,000.00	02/18/22
FRESNO				
Fresno First Bank	10/07/21	0.090	10,000,000.00	04/07/22

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
GARDEN GROVE				
US Metro Bank	05/13/21	0.080	5,000,000.00	11/12/21
US Metro Bank	05/21/21	0.070	20,000,000.00	11/19/21
US Metro Bank	06/09/21	0.060	10,000,000.00	12/08/21
US Metro Bank	08/12/21	0.080	5,000,000.00	02/10/22
GARDENA				
Northrop Grumman Federal Credit Union	05/06/21	0.100	25,000,000.00	11/04/21
HUNTINGTON BEACH				
Nuvision Federal Credit Union	10/07/21	0.130	25,000,000.00	04/07/22
IRVINE				
Banc of California, N.A.	05/13/21	0.100	25,000,000.00	11/12/21
Banc of California, N.A.	06/03/21	0.090	25,000,000.00	12/02/21
Banc of California, N.A.	09/09/21	0.100	100,000,000.00	12/09/21
Banc of California, N.A.	10/14/21	0.110	75,000,000.00	04/14/22
CommerceWest Bank	05/07/21	0.090	10,000,000.00	11/05/21
CommerceWest Bank	10/06/21	0.090	10,000,000.00	01/05/22
CommerceWest Bank	07/23/21	0.100	5,000,000.00	01/21/22
CommerceWest Bank	08/06/21	0.090	5,000,000.00	02/04/22
CommerceWest Bank	09/03/21	0.100	10,000,000.00	03/04/22
Commercial Bank of California	10/07/21	0.100	1,000,000.00	01/06/22
First Foundation Bank	06/09/21	0.090	22,000,000.00	12/08/21
First Foundation Bank	07/23/21	0.110	50,000,000.00	01/21/22
First Foundation Bank	08/26/21	0.100	47,000,000.00	02/24/22
First Foundation Bank	09/09/21	0.090	50,000,000.00	03/10/22
First Foundation Bank	10/01/21	0.100	44,000,000.00	04/01/22
First Foundation Bank	10/27/21	0.100	50,000,000.00	04/27/22
Pacific Enterprise Bank	08/19/21	0.100	25,000,000.00	02/17/22
Pacific Premier Bank	08/12/21	0.100	10,000,000.00	11/12/21
Pacific Premier Bank	09/02/21	0.070	25,000,000.00	12/02/21
Pacific Premier Bank	09/09/21	0.070	100,000,000.00	12/09/21
Pacific Premier Bank	10/07/21	0.070	50,000,000.00	01/06/22
Pacific Premier Bank	10/15/21	0.080	50,000,000.00	01/14/22
Pacific Premier Bank	10/21/21	0.080	35,000,000.00	01/20/22
LODI				
Farmers & Merchants Bank of Central CA	10/06/21	0.090	3,000,000.00	01/05/22
LOS ANGELES				
Bank of Hope	08/18/21	0.100	90,000,000.00	11/17/21
Bank of Hope	09/03/21	0.100	75,000,000.00	12/03/21
Bank of Hope	10/07/21	0.100	135,000,000.00	01/06/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	06/10/21	0.060	12,000,000.00	12/09/21
Commonwealth Business Bank	06/11/21	0.060	5,000,000.00	12/10/21
Commonwealth Business Bank	06/16/21	0.060	8,000,000.00	12/10/21
Commonwealth Business Bank	08/05/21	0.080	5,000,000.00	02/03/22
Hanmi Bank	05/13/21	0.100	45,000,000.00	11/12/21
Hanmi Bank	06/17/21	0.090	30,000,000.00	12/16/21
Hanmi Bank	07/14/21	0.100	20,000,000.00	01/12/22
Manufacturers Bank	06/03/21	0.090	20,000,000.00	12/02/21
Open Bank	07/08/21	0.100	14,000,000.00	01/06/22
Open Bank	07/28/21	0.100	16,000,000.00	01/26/22
Open Bank	08/04/21	0.090	10,000,000.00	02/02/22
Open Bank	09/02/21	0.100	10,000,000.00	03/03/22
Open Bank	09/08/21	0.090	10,000,000.00	03/09/22
Pacific City Bank	08/04/21	0.070	40,000,000.00	11/03/21
Pacific City Bank	09/15/21	0.070	20,000,000.00	12/15/21
Pacific City Bank	10/07/21	0.070	30,000,000.00	01/06/22
Pacific City Bank	10/15/21	0.080	10,000,000.00	04/15/22
Preferred Bank	09/15/21	0.080	125,000,000.00	03/16/22
State Bank of India (California)	09/15/21	0.100	15,000,000.00	12/15/21
State Bank of India (California)	09/22/21	0.090	15,000,000.00	12/15/21
OAKLAND				
Beneficial State Bank	06/11/21	0.090	1,000,000.00	12/10/21
California Bank of Commerce	05/05/21	0.090	5,000,000.00	11/03/21
California Bank of Commerce	06/04/21	0.090	10,000,000.00	12/03/21
California Bank of Commerce	09/16/21	0.100	5,000,000.00	03/17/22
California Bank of Commerce	10/06/21	0.110	13,500,000.00	04/06/22
Metropolitan Bank	08/19/21	0.100	1,000,000.00	02/17/22
Metropolitan Bank	09/02/21	0.100	2,000,000.00	03/03/22
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	07/23/21	0.100	9,000,000.00	01/21/22
Malaga Bank F.S.B.	10/07/21	0.090	5,000,000.00	04/07/22
Malaga Bank F.S.B.	10/15/21	0.080	46,000,000.00	04/15/22
PASADENA				
East West Bank	07/08/21	0.110	50,000,000.00	01/06/22
East West Bank	07/14/21	0.110	175,000,000.00	01/12/22
East West Bank	07/30/21	0.110	75,000,000.00	01/28/22
Wescom Central Credit Union	09/09/21	0.090	50,000,000.00	12/09/21
Wescom Central Credit Union	09/10/21	0.090	25,000,000.00	12/10/21
Wescom Central Credit Union	09/22/21	0.080	50,000,000.00	12/15/21
Wescom Central Credit Union	09/17/21	0.090	25,000,000.00	12/17/21
Wescom Central Credit Union	10/14/21	0.090	50,000,000.00	01/13/22

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
REDDING				
Cornerstone Community Bank	08/13/21	0.080	8,500,000.00	02/11/22
Cornerstone Community Bank	10/20/21	0.100	9,000,000.00	04/20/22
REDWOOD CITY				
Provident Credit Union	08/13/21	0.100	20,000,000.00	11/12/21
Provident Credit Union	08/26/21	0.100	20,000,000.00	11/18/21
Provident Credit Union	09/03/21	0.090	20,000,000.00	12/03/21
Provident Credit Union	09/08/21	0.090	20,000,000.00	12/08/21
Provident Credit Union	10/07/21	0.090	20,000,000.00	01/06/22
Provident Credit Union	09/17/21	0.090	20,000,000.00	03/18/22
Provident Credit Union	10/14/21	0.100	20,000,000.00	04/14/22
Provident Credit Union	10/14/21	0.100	20,000,000.00	04/14/22
ROSEMEAD				
Pacific Alliance Bank	10/06/21	0.100	4,000,000.00	04/06/22
ROSEVILLE				
Five Star Bank	06/09/21	0.080	5,000,000.00	12/08/21
Five Star Bank	06/23/21	0.100	20,000,000.00	12/15/21
SACRAMENTO				
Golden 1 Credit Union	06/09/21	0.080	75,000,000.00	12/08/21
Golden 1 Credit Union	09/16/21	0.090	75,000,000.00	12/16/21
SAN DIEGO				
Axos Bank	09/01/21	0.090	25,000,000.00	12/01/21
Axos Bank	09/15/21	0.090	100,000,000.00	12/15/21
Axos Bank	10/13/21	0.100	50,000,000.00	01/12/22
Axos Bank	10/20/21	0.090	25,000,000.00	01/19/22
California Coast Credit Union	08/18/21	0.100	1,000,000.00	02/16/22
California Credit Union	09/24/21	0.100	5,000,000.00	12/17/21
SAN FRANCISCO				
Bank of San Francisco	06/11/21	0.080	10,000,000.00	12/10/21
Bank of San Francisco	09/24/21	0.090	10,000,000.00	03/25/22
Mission National Bank	09/08/21	0.100	3,500,000.00	12/08/21
Mission National Bank	10/06/21	0.100	15,000,000.00	01/05/22
Mission National Bank	10/21/21	0.110	5,000,000.00	01/20/22
SAN JOSE				
Meriwest Credit Union	10/27/21	0.110	25,000,000.00	01/26/22
Meriwest Credit Union	10/14/21	0.100	10,000,000.00	04/14/22

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
SAN JOSE (Conitued)				
Technology Credit Union	05/06/21	0.070	50,000,000.00	11/04/21
Technology Credit Union	06/03/21	0.060	50,000,000.00	12/02/21
Technology Credit Union	08/19/21	0.060	50,000,000.00	02/17/22
Technology Credit Union	09/02/21	0.060	50,000,000.00	03/03/22
SANTA ROSA				
Poppy Bank	05/20/21	0.070	30,000,000.00	11/18/21
Poppy Bank	06/02/21	0.070	50,000,000.00	12/01/21
Poppy Bank	06/09/21	0.080	72,000,000.00	12/08/21
Poppy Bank	09/10/21	0.090	23,000,000.00	03/11/22
SUN VALLEY				
Mission Valley Bank	05/05/21	0.080	10,000,000.00	11/03/21
VACAVILLE				
Travis Credit Union	05/14/21	0.080	50,000,000.00	11/12/21
Travis Credit Union	05/19/21	0.070	25,000,000.00	11/17/21
Travis Credit Union	10/14/21	0.080	50,000,000.00	04/14/22
WALNUT CREEK				
Mechanics Bank	09/02/21	0.110	1,000,000.00	03/03/22
WATSONVILLE				
Santa Cruz County Bank	07/09/21	0.090	10,000,000.00	01/07/22
Santa Cruz County Bank	08/12/21	0.100	10,000,000.00	02/10/22
TOTAL TIME DEPOSITS OCTOBER 2021			3,941,500,000.00	

BANK DEMAND DEPOSITS

OCTOBER 2021

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,695,550	\$ 425,000	\$ 7,318,515
2	1,695,550	425,000	7,237,118
3	1,695,550	425,000	7,237,118
4	1,714,414	350,000	7,065,423
5	1,794,943	860,000	7,210,533
6	1,770,962	780,000	8,875,279
7	1,756,265	895,000	7,692,650
8	1,753,329	995,000	7,187,635
9	1,753,329	995,000	7,187,635
10	1,753,329	995,000	7,187,635
11	1,753,329	995,000	7,403,339
12	1,695,099	750,000	7,033,179
13	1,671,481	610,000	6,618,440
14	1,737,822	705,000	7,574,898
15	1,730,921	715,000	9,197,477
16	1,730,921	715,000	9,198,716
17	1,730,921	715,000	9,198,716
18	1,678,988	805,000	8,949,488
19	1,739,660	720,000	7,396,081
20	1,710,010	720,000	7,736,965
21	1,754,743	725,000	7,165,388
22	1,716,838	845,000	7,711,846
23	1,716,838	845,000	7,711,846
24	1,716,838	845,000	7,711,846
25	1,771,575	850,000	7,182,344
26	1,739,275	885,000	7,030,809
27	1,748,375	975,000	7,055,436
28	1,719,203	795,000	7,552,902
29	1,719,861	795,000	7,688,330
30	1,719,861	795,000	7,688,330
31	1,719,861	795,000	7,688,922
AVERAGE DOLLAR DAYS	\$1,729,526 <u>a/</u>	\$765,000 <u>b/</u>	

a/ The prescribed bank balance for October was \$1,780,495. This consisted of \$1,692,043 in compensating balances for services, balances for uncollected funds of \$89,632 and a deduction of \$1,180 for October 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**

1868

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on October 20, 2021, has determined and designated the amount of money available for deposit and investment as of October 8, 2021, 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 \$ 1,692,000,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

b. Interest Bearing Accounts for Cash Flow Variability: \$ 1,000,000,000

JP Morgan Chase Bank	\$ 500,000,000
Bank of the West	\$ 500,000,000

The interest bearing bank account designation represents targeted balances to be averaged over one month's period to smooth cash flow variability. The balances may fluctuate above and below these amounts as needed to manage cash flow variances and to meet daily liquidity needs. Interest earnings for these accounts will be calculated according to the terms of the agreement between the Treasurer's Office and the account's depository bank, paid monthly and recorded as a deposit into the state's main demand deposit account, and allocated quarterly by the State Controller's Office as directed by GC 16475 and GC 16480.6.

2. In accordance with law, for investment in securities authorized by section 16430, GC, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	10/18/2021	10/22/2021	\$ 8,539,100,000	\$ 4,627,600,000	\$ 3,911,500,000	\$ 8,539,100,000
(2)	10/25/2021	10/29/2021	\$ (4,567,700,000)	\$ 59,900,000	\$ 3,911,500,000	\$ 3,971,400,000
(3)	11/1/2021	11/5/2021	\$ (2,127,100,000)	\$ (2,067,200,000)	\$ 3,911,500,000	\$ 1,844,300,000
(4)	11/8/2021	11/12/2021	\$ (2,183,800,000)	\$ (4,251,000,000)	\$ 3,911,500,000	\$ (339,500,000)
(5)	11/15/2021	11/19/2021	\$ 3,468,500,000	\$ (782,500,000)	\$ 3,911,500,000	\$ 3,129,000,000
(6)	11/22/2021	11/26/2021	\$ (3,505,100,000)	\$ (4,287,600,000)	\$ 3,911,500,000	\$ (376,100,000)
(7)	11/29/2021	12/3/2021	\$ (4,062,200,000)	\$ (8,349,800,000)	\$ 3,911,500,000	\$ (4,438,300,000)
(8)	12/6/2021	12/10/2021	\$ (77,300,000)	\$ (8,427,100,000)	\$ 3,911,500,000	\$ (4,515,600,000)
(9)	12/13/2021	12/17/2021	\$ 2,635,900,000	\$ (5,791,200,000)	\$ 3,911,500,000	\$ (1,879,700,000)

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 \$ 1,692,000,000.

Dated: October 20, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
