

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

APRIL 30, 2022

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

APRIL 2022

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

(Dollars In Thousands)

	April 2022	April 2021	Change
Average Daily Portfolio (\$)	214,948,749	131,543,808	+83,404,941
Accrued Earnings (\$)	92,462	36,657	+55,805
Effective Yield (%)	0.523	0.339	+0.184
Average Life-Month End (In Days)	315	256	+59
Total Security Transactions			
Amount (\$)	46,781,221	41,127,983	+5,653,238
Number	939	822	+117
Total Time Deposit Transactions			
Amount (\$)	2,453,000	1,918,000	+535,000
Number	83	87	-4
Average Workday Investment Activity (\$)	2,344,487	1,956,636	+387,851
Prescribed Demand Account Balances For Services (\$)	1,230,000	1,652,400	-422,400



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

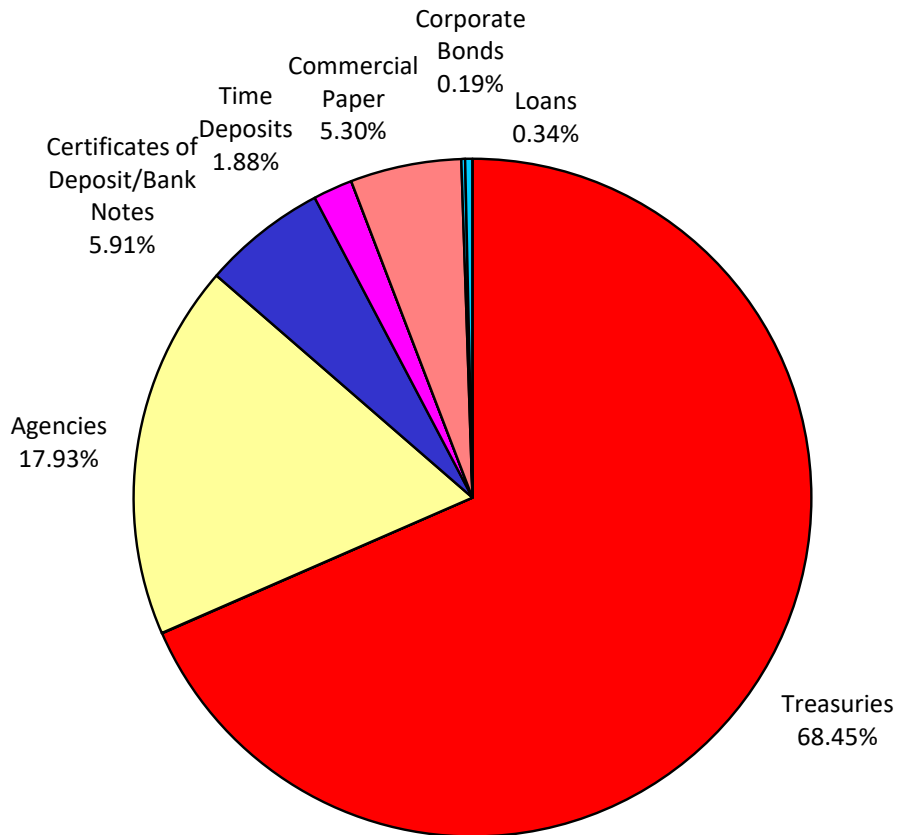
April 30, 2022

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	53,275,095	23.62	+1.28
Bonds	0	0.00	0
Notes	101,108,568	44.83	+0.99
Strips	0	0.00	0
Total Government	<u>154,383,663</u>	<u>68.45</u>	<u>+2.27</u>
Agency Debentures	12,508,200	5.55	-0.23
Certificates of Deposit	13,335,000	5.91	-1.47
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	27,920,384	12.38	+0.38
Time Deposits	4,229,000	1.88	-0.11
GNMAs	0	0.00	0
Commercial Paper	11,958,500	5.30	-0.81
Remics	5,303	0.00	0
Corporate Bonds	424,350	0.19	-0.01
PMIA Loans	756,896	0.34	-0.02
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>225,521,296</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>April 2022</u>		<u>March 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	939	46,781,221	940	47,976,085
Other	21	785,387	4	163,576
Time Deposits	83	2,453,000	68	2,199,500
Total	<u>1,043</u>	<u>50,019,608</u>	<u>1,012</u>	<u>50,339,161</u>
PMIA Monthly Average Effective Yield (%)		0.523		0.365
Year to Date Yield Last Day of Month (%)		0.272		0.240

Pooled Money Investment Account Portfolio Composition \$225.5 billion 04/30/22



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/01/22	REDEMPTIONS								
	CD	MUFG UNION	0.130	04/01/22	0.130	50,000	22	3,972.22	0.132
	CD	MUFG UNION	0.130	04/01/22	0.130	50,000	22	3,972.22	0.132
	CD	MUFG UNION	0.130	04/01/22	0.130	50,000	22	3,972.22	0.132
	CD	BOWEST	0.170	04/01/22	0.170	50,000	113	26,680.56	0.172
	CD	BOWEST	0.170	04/01/22	0.170	50,000	113	26,680.56	0.172
	CD	CITIBANK	0.140	04/01/22	0.140	50,000	274	53,277.78	0.142
	CD	CITIBANK	0.140	04/01/22	0.140	50,000	274	53,277.78	0.142
	CP	MUFG BK		04/01/22	0.310	50,000	14	6,027.78	0.314
	CP	MUFG BK		04/01/22	0.310	50,000	14	6,027.78	0.314
	CP	MUFG BK		04/01/22	0.210	50,000	91	26,541.67	0.213
	CP	MUFG BK		04/01/22	0.210	50,000	91	26,541.67	0.213
	CP	MUFG BK		04/01/22	0.210	50,000	91	26,541.67	0.213
	CP	GOTHAM		04/01/22	0.210	50,000	106	30,916.67	0.213
	CP	OLD LINE		04/01/22	0.220	50,000	113	34,527.78	0.223
	CP	OLD LINE		04/01/22	0.220	50,000	113	34,527.78	0.223
	CP	THUNDER		04/01/22	0.220	50,000	113	34,527.78	0.223
	CP	THUNDER		04/01/22	0.220	50,000	113	34,527.78	0.223
	CP	MIZUHO NY		04/01/22	0.230	50,000	113	36,097.22	0.233
	CP	MIZUHO NY		04/01/22	0.230	50,000	113	36,097.22	0.233
	CP	CAFCO		04/01/22	0.170	50,000	123	29,041.67	0.172
	CP	LIBERTY		04/01/22	0.170	50,000	134	31,638.89	0.172
	CP	SOC GEN NY		04/01/22	0.120	50,000	150	25,000.00	0.122
	CP	SOC GEN NY		04/01/22	0.120	50,000	150	25,000.00	0.122
	CP	NATIXIS NY		04/01/22	0.150	50,000	150	31,250.00	0.152
	CP	NATIXIS NY		04/01/22	0.150	50,000	150	31,250.00	0.152
	CP	SCOTIA NY		04/01/22	0.140	50,000	151	29,361.11	0.142
	CP	SCOTIA NY		04/01/22	0.140	50,000	151	29,361.11	0.142
	CP	SCOTIA NY		04/01/22	0.140	50,000	151	29,361.11	0.142
	CP	SCOTIA NY		04/01/22	0.140	50,000	151	29,361.11	0.142
	CP	TOYOTA		04/01/22	0.150	50,000	151	31,458.33	0.152
	CP	TOYOTA		04/01/22	0.150	50,000	151	31,458.33	0.152
	CP	BOFA		04/01/22	0.140	50,000	177	34,416.67	0.142
	CP	BOFA		04/01/22	0.140	50,000	177	34,416.67	0.142
	CP	TOYOTA		04/01/22	0.110	50,000	178	27,194.44	0.112
	CP	TOYOTA		04/01/22	0.110	50,000	178	27,194.44	0.112
	CP	ATLANTIC		04/01/22	0.130	50,000	178	32,138.89	0.132
	CP	ATLANTIC		04/01/22	0.130	50,000	178	32,138.89	0.132
	CP	SOC GEN NY		04/01/22	0.140	50,000	197	38,305.56	0.142
	CP	SOC GEN NY		04/01/22	0.140	50,000	197	38,305.56	0.142
	CP	CR AG NY		04/01/22	0.110	50,000	199	30,402.78	0.112
	CP	CR AG NY		04/01/22	0.110	50,000	199	30,402.78	0.112
	CP	RABO NY		04/01/22	0.120	50,000	199	33,166.67	0.122
	CP	RABO NY		04/01/22	0.120	50,000	199	33,166.67	0.122
	CP	RABO NY		04/01/22	0.120	50,000	199	33,166.67	0.122
	CP	RABO NY		04/01/22	0.120	50,000	199	33,166.67	0.122
	CP	RBC NY		04/01/22	0.140	50,000	206	40,055.56	0.142
	CP	RBC NY		04/01/22	0.140	50,000	206	40,055.56	0.142

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/01/22	REDEMPTIONS (Continued)								
	CP	JPM LLC		04/01/22	0.130	50,000	218	39,361.11	0.132
	CP	JPM LLC		04/01/22	0.130	50,000	218	39,361.11	0.132
	CP	CGMI		04/01/22	0.170	50,000	269	63,513.89	0.173
	CP	CGMI		04/01/22	0.170	50,000	269	63,513.89	0.173
	DEB	FHLB	0.040	04/01/22	0.040	50,000	204	11,222.22	0.040
	DEB	FHLB	0.040	04/01/22	0.040	50,000	204	11,222.22	0.040
	DEB	FHLB	0.040	04/01/22	0.040	50,000	204	11,222.22	0.040
	DN	FHLB		04/01/22	0.050	50,000	77	5,347.22	0.051
	DN	FHLB		04/01/22	0.050	50,000	77	5,347.22	0.051
	DN	IBRD		04/01/22	0.040	50,000	176	9,777.78	0.041
	DN	IBRD		04/01/22	0.040	50,000	176	9,777.78	0.041
	DN	IBRD		04/01/22	0.050	50,000	176	12,222.22	0.051
	DN	IBRD		04/01/22	0.050	50,000	176	12,222.22	0.051
	DN	IBRD		04/01/22	0.040	50,000	178	9,888.89	0.041
	DN	IBRD		04/01/22	0.040	50,000	178	9,888.89	0.041
	DN	IBRD		04/01/22	0.040	50,000	178	9,888.89	0.041
	DN	IBRD		04/01/22	0.050	50,000	197	13,680.56	0.051
	DN	IBRD		04/01/22	0.050	50,000	197	13,680.56	0.051
	DN	IBRD		04/01/22	0.050	50,000	197	13,680.56	0.051
	DN	IBRD		04/01/22	0.050	50,000	197	13,680.56	0.051
	DN	IBRD		04/01/22	0.045	50,000	199	12,437.50	0.046
	DN	IBRD		04/01/22	0.045	50,000	199	12,437.50	0.046
	DN	IBRD		04/01/22	0.045	50,000	199	12,437.50	0.046
	DN	IBRD		04/01/22	0.045	50,000	199	12,437.50	0.046
	DN	IBRD		04/01/22	0.050	50,000	204	14,166.67	0.051
	DN	IBRD		04/01/22	0.050	50,000	204	14,166.67	0.051
	DN	IBRD		04/01/22	0.050	50,000	204	14,166.67	0.051
	YCD	MUFG BK	0.220	04/01/22	0.220	50,000	29	8,861.11	0.223
	YCD	MUFG BK	0.220	04/01/22	0.220	50,000	29	8,861.11	0.223
	YCD	KBC	0.160	04/01/22	0.160	50,000	31	6,888.89	0.162
	YCD	KBC	0.160	04/01/22	0.160	50,000	31	6,888.89	0.162
	YCD	NORDEA ABP	0.150	04/01/22	0.150	50,000	87	18,125.00	0.152
	YCD	NORDEA ABP	0.150	04/01/22	0.150	50,000	87	18,125.00	0.152
	YCD	DNB	0.140	04/01/22	0.140	50,000	88	17,111.11	0.142
	YCD	DNB	0.140	04/01/22	0.140	50,000	88	17,111.11	0.142
	YCD	SWEDBANK	0.150	04/01/22	0.150	50,000	88	18,333.33	0.152
	YCD	SWEDBANK	0.150	04/01/22	0.150	50,000	88	18,333.33	0.152
	YCD	CR AG CIB	0.190	04/01/22	0.190	50,000	93	24,541.67	0.193
	YCD	CR AG CIB	0.190	04/01/22	0.190	50,000	93	24,541.67	0.193
	YCD	SE BANKEN	0.140	04/01/22	0.140	50,000	136	26,444.44	0.142
	YCD	SE BANKEN	0.140	04/01/22	0.140	50,000	136	26,444.44	0.142
	YCD	BNP	0.140	04/01/22	0.140	50,000	157	30,527.78	0.142
	YCD	BNP	0.140	04/01/22	0.140	50,000	157	30,527.78	0.142
	YCD	CIC	0.110	04/01/22	0.110	50,000	176	26,888.89	0.112
	YCD	CIC	0.110	04/01/22	0.110	50,000	176	26,888.89	0.112
	YCD	SOC GEN	0.130	04/01/22	0.130	50,000	176	31,777.78	0.132
	YCD	SOC GEN	0.130	04/01/22	0.130	50,000	176	31,777.78	0.132

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/01/22	REDEMPTIONS (Continued)								
YCD	ANZ		0.110	04/01/22	0.110	50,000	178	27,194.44	0.112
YCD	ANZ		0.110	04/01/22	0.110	50,000	178	27,194.44	0.112
YCD	RABOBANK		0.130	04/01/22	0.130	50,000	185	33,402.78	0.132
YCD	RABOBANK		0.130	04/01/22	0.130	50,000	185	33,402.78	0.132
YCD	SVENSKA		0.130	04/01/22	0.130	50,000	192	34,666.67	0.132
YCD	SVENSKA		0.130	04/01/22	0.130	50,000	192	34,666.67	0.132
YCD	FORTIS		0.140	04/01/22	0.140	50,000	193	37,527.78	0.142
YCD	FORTIS		0.140	04/01/22	0.140	50,000	193	37,527.78	0.142
YCD	CIBC		0.140	04/01/22	0.140	50,000	211	41,027.78	0.142
YCD	CIBC		0.140	04/01/22	0.140	50,000	211	41,027.78	0.142
YCD	LLOYDS		0.180	04/01/22	0.180	50,000	283	70,750.00	0.183
YCD	NATIXIS		0.170	04/01/22	0.170	50,000	295	69,652.78	0.172
YCD	NATIXIS		0.170	04/01/22	0.170	50,000	295	69,652.78	0.172
YCD	BARCLAYS		0.240	04/01/22	0.240	50,000	318	106,000.00	0.243
YCD	BARCLAYS		0.240	04/01/22	0.240	50,000	318	106,000.00	0.243
YCD	RB CANADA		0.160	04/01/22	0.160	50,000	319	70,888.89	0.162
YCD	RB CANADA		0.160	04/01/22	0.160	50,000	319	70,888.89	0.162
YCD	MONTREAL		0.210	04/01/22	0.210	50,000	323	94,208.33	0.213
YCD	MONTREAL		0.210	04/01/22	0.210	50,000	323	94,208.33	0.213
YCD	TORONTO		0.230	04/01/22	0.230	50,000	337	107,652.78	0.233
YCD	TORONTO		0.230	04/01/22	0.230	50,000	337	107,652.78	0.233
YCD	SCOTIA		0.220	04/01/22	0.220	50,000	346	105,722.22	0.223
YCD	SCOTIA		0.220	04/01/22	0.220	50,000	346	105,722.22	0.223
YCD	NAT AUB		0.190	04/01/22	0.190	50,000	351	92,625.00	0.193
YCD	NAT AUB		0.190	04/01/22	0.190	50,000	351	92,625.00	0.193
04/01/22	PURCHASES								
CP	TOYOTA			09/26/22	1.390	50,000			
CP	TOYOTA			09/26/22	1.390	50,000			
CP	AMAZON			10/24/22	1.250	50,000			
CP	AMAZON			10/24/22	1.250	50,000			
DEB CL	FHLMC		2.900	04/01/25	2.900	50,000			
DEB CL	FHLMC		2.900	04/01/25	2.900	50,000			
DN	IBRD			10/07/22	1.070	50,000			
DN	IBRD			10/07/22	1.070	50,000			
TR	BILL			09/29/22	1.025	50,000			
TR	BILL			09/29/22	1.025	50,000			
TR	BILL			09/29/22	1.035	50,000			
TR	BILL			09/29/22	1.035	50,000			
04/04/22	REDEMPTIONS								
YCD	NORINCHUK		0.230	04/04/22	0.230	50,000	95	30,347.22	0.233
YCD	NORINCHUK		0.230	04/04/22	0.230	50,000	95	30,347.22	0.233

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/04/22	PURCHASES								
	DEB	FHLB	0.900	09/02/22	0.980	50,000			
	DEB	FHLB	0.900	09/02/22	0.980	50,000			
	DN	IBRD		09/26/22	1.000	50,000			
	DN	IBRD		09/26/22	1.000	50,000			
	DN	IBRD		09/28/22	1.000	50,000			
	DN	IBRD		09/28/22	1.000	50,000			
04/05/22	REDEMPTIONS								
	DEB	FNMA	1.875	04/05/22	0.051	50,000	337	23,733.33	0.051
	DEB	FNMA	1.875	04/05/22	0.051	50,000	337	23,733.33	0.051
04/05/22	PURCHASES								
	DN	IBRD		08/08/22	0.800	50,000			
	DN	IBRD		08/08/22	0.800	50,000			
	DN	IBRD		09/09/22	0.950	50,000			
	DN	IBRD		09/09/22	0.950	50,000			
	TR	BILL		08/02/22	0.805	50,000			
	TR	BILL		08/02/22	0.805	50,000			
	TR	BILL		08/02/22	0.813	50,000			
	TR	BILL		08/02/22	0.813	50,000			
	TR	BILL		09/29/22	1.050	50,000			
	TR	BILL		09/29/22	1.050	50,000			
	TR	BILL		09/29/22	1.050	50,000			
	TR	BILL		09/29/22	1.053	50,000			
	TR	BILL		09/29/22	1.053	50,000			
	TR	BILL		09/29/22	1.053	50,000			
	TR	BILL		09/29/22	1.053	50,000			
	TR	BILL		09/29/22	1.053	50,000			
	TR	BILL		09/29/22	1.053	50,000			
	TR	BILL		09/29/22	1.053	50,000			
04/06/22	NO REDEMPTIONS								
04/06/22	PURCHASES								
	DEB	FHLB	0.900	09/02/22	1.036	50,000			
	DEB	FHLB	0.900	09/02/22	1.036	50,000			
	DN	FHLB		10/07/22	1.100	50,000			
	DN	FHLB		10/07/22	1.100	50,000			
	DN	FHLB		11/29/22	1.315	50,000			
	DN	FHLB		11/29/22	1.315	50,000			
	TR	NOTE	1.500	09/30/24	2.678	50,000			
	TR	NOTE	1.500	09/30/24	2.678	50,000			
	TR	NOTE	1.500	09/30/24	2.678	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/06/22	PURCHASES (Continued)								
	TR	NOTE	1.500	09/30/24	2.678	50,000			
	TR	NOTE	1.500	09/30/24	2.678	50,000			
	TR	NOTE	1.500	09/30/24	2.678	50,000			
	TR	NOTE	1.500	09/30/24	2.681	50,000			
	TR	NOTE	1.500	09/30/24	2.681	50,000			
	TR	NOTE	1.500	09/30/24	2.681	50,000			
	TR	NOTE	2.250	11/15/24	2.712	50,000			
	TR	NOTE	2.250	11/15/24	2.712	50,000			
04/07/22	NO REDEMPTIONS								
04/07/22	PURCHASES								
	CP	APPLE		07/08/22	0.650	50,000			
	CP	APPLE		07/08/22	0.650	50,000			
	CP	SOC GEN NY		09/09/22	1.300	50,000			
	CP	SOC GEN NY		09/09/22	1.300	50,000			
	CP	RBC NY		11/01/22	1.580	50,000			
	CP	RBC NY		11/01/22	1.580	50,000			
	DEB	FHLMC	0.375	05/05/23	1.924	50,000			
	DEB	FHLB	1.000	12/20/24	2.721	50,000			
	DEB	FHLB	1.000	12/20/24	2.721	50,000			
	DEB CL	FHLB	2.875	04/01/25	2.875	50,000			
	DEB CL	FHLB	2.875	04/01/25	2.875	50,000			
	DN	FHLB		08/16/22	0.850	50,000			
	DN	FHLB		08/16/22	0.850	50,000			
	DN	FHLB		09/26/22	1.030	50,000			
	DN	FHLB		09/26/22	1.030	50,000			
	TR	BILL		08/02/22	0.810	50,000			
	TR	BILL		08/02/22	0.810	50,000			
	TR	BILL		08/02/22	0.810	50,000			
	TR	BILL		08/02/22	0.810	50,000			
	TR	BILL		08/02/22	0.810	50,000			
	TR	BILL		08/02/22	0.810	50,000			
	TR	BILL		08/02/22	0.815	50,000			
	TR	BILL		08/02/22	0.815	50,000			
	TR	BILL		08/02/22	0.815	50,000			
	TR	BILL		09/01/22	0.935	50,000			
	TR	BILL		09/01/22	0.935	50,000			
	TR	BILL		09/29/22	1.070	50,000			
	TR	BILL		09/29/22	1.070	50,000			
	TR	BILL		09/29/22	1.070	50,000			
	TR	BILL		09/29/22	1.070	50,000			
	TR	BILL		09/29/22	1.070	50,000			
	TR	BILL		09/29/22	1.070	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/07/22	PURCHASES (Continued)								
	TR	BILL		03/23/23	1.685	50,000			
	TR	BILL		03/23/23	1.685	50,000			
	TR	BILL		03/23/23	1.685	50,000			
	TR	BILL		03/23/23	1.688	50,000			
	TR	BILL		03/23/23	1.688	50,000			
	TR	BILL		03/23/23	1.688	50,000			
	YCD	SWEDBANK	0.340	05/09/22	0.340	50,000			
	YCD	SWEDBANK	0.340	05/09/22	0.340	50,000			
	YCD	RABOBANK	1.450	10/03/22	1.450	50,000			
	YCD	RABOBANK	1.450	10/03/22	1.450	50,000			
	YCD	NATIXIS	1.510	10/03/22	1.510	50,000			
	YCD	NATIXIS	1.510	10/03/22	1.510	50,000			
04/08/22	REDEMPTIONS								
	CD	BOWEST	0.180	04/08/22	0.180	50,000	67	16,750.00	0.183
	CD	BOWEST	0.180	04/08/22	0.180	50,000	67	16,750.00	0.183
	CP	APPLE		04/08/22	0.250	50,000	23	7,986.11	0.254
	CP	APPLE		04/08/22	0.250	50,000	23	7,986.11	0.254
	CP	AMAZON		04/08/22	0.300	50,000	23	9,583.33	0.304
	CP	AMAZON		04/08/22	0.300	50,000	23	9,583.33	0.304
	CP	MIZUHO NY		04/08/22	0.490	50,000	28	19,055.56	0.497
	CP	MIZUHO NY		04/08/22	0.490	50,000	28	19,055.56	0.497
	CP	MUFG BK		04/08/22	0.330	50,000	29	13,291.67	0.335
	CP	MUFG BK		04/08/22	0.330	50,000	29	13,291.67	0.335
	CP	AMAZON		04/08/22	0.130	50,000	49	8,847.22	0.132
	CP	SHEFFIELD		04/08/22	0.270	50,000	50	18,750.00	0.274
	CP	SHEFFIELD		04/08/22	0.270	50,000	50	18,750.00	0.274
	DEB	FFCB	0.375	04/08/22	0.051	50,000	343	23,891.67	0.051
	DEB	FFCB	0.375	04/08/22	0.051	50,000	343	23,891.67	0.051
	DN	FHLB		04/08/22	0.045	50,000	178	11,125.00	0.046
	DN	FHLB		04/08/22	0.045	50,000	178	11,125.00	0.046
	DN	FHLB		04/08/22	0.045	50,000	178	11,125.00	0.046
	YCD	NORINCHUK	0.220	04/08/22	0.220	50,000	64	19,555.56	0.223
	YCD	NORINCHUK	0.220	04/08/22	0.220	50,000	64	19,555.56	0.223
	YCD	DNB	0.120	04/08/22	0.120	50,000	67	11,166.67	0.122
	YCD	DNB	0.120	04/08/22	0.120	50,000	67	11,166.67	0.122
	YCD	SWEDBANK	0.140	04/08/22	0.140	50,000	67	13,027.78	0.142
	YCD	SWEDBANK	0.140	04/08/22	0.140	50,000	67	13,027.78	0.142
	YCD	KBC	0.160	04/08/22	0.160	50,000	67	14,888.89	0.162
	YCD	KBC	0.160	04/08/22	0.160	50,000	67	14,888.89	0.162
	YCD	MUFG BK	0.220	04/08/22	0.220	50,000	67	20,472.22	0.223
	YCD	MUFG BK	0.220	04/08/22	0.220	50,000	67	20,472.22	0.223
	YCD	SE BANKEN	0.200	04/08/22	0.200	50,000	85	23,611.11	0.203
	YCD	SE BANKEN	0.200	04/08/22	0.200	50,000	85	23,611.11	0.203
	YCD	SUMI TRUST	0.240	04/08/22	0.240	50,000	109	36,333.33	0.243
	YCD	SUMI TRUST	0.240	04/08/22	0.240	50,000	109	36,333.33	0.243

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/08/22	REDEMPTIONS (Continued)								
	YCD	NATIXIS	0.130	04/08/22	0.130	50,000	183	33,041.67	0.132
	YCD	NATIXIS	0.130	04/08/22	0.130	50,000	183	33,041.67	0.132
04/08/22	PURCHASES								
	TR	BILL		03/23/23	1.678	50,000			
	TR	BILL		03/23/23	1.678	50,000			
	TR	NOTE	1.500	02/29/24	2.449	50,000			
	TR	NOTE	1.500	02/29/24	2.449	50,000			
04/11/22	REDEMPTIONS								
	CD	MUFG UNION	0.150	04/11/22	0.150	50,000	34	7,083.33	0.152
	CD	MUFG UNION	0.150	04/11/22	0.150	50,000	34	7,083.33	0.152
	CD	MUFG UNION	0.150	04/11/22	0.150	50,000	34	7,083.33	0.152
	CD	MUFG UNION	0.150	04/11/22	0.150	50,000	34	7,083.33	0.152
	CD	US BANK	0.150	04/11/22	0.150	50,000	34	7,083.33	0.152
	CD	US BANK	0.150	04/11/22	0.150	50,000	34	7,083.33	0.152
	CD	US BANK	0.150	04/11/22	0.150	50,000	34	7,083.33	0.152
	CD	US BANK	0.150	04/11/22	0.150	50,000	34	7,083.33	0.152
	CP	CIBC HLD		04/11/22	0.200	50,000	34	9,444.44	0.203
	CP	CIBC HLD		04/11/22	0.200	50,000	34	9,444.44	0.203
	CP	RABO NY		04/11/22	0.240	50,000	34	11,333.33	0.243
	CP	RABO NY		04/11/22	0.240	50,000	34	11,333.33	0.243
	CP	JPM LLC		04/11/22	0.400	50,000	34	18,888.89	0.406
	CP	JPM LLC		04/11/22	0.400	50,000	34	18,888.89	0.406
	CP	APPLE		04/11/22	0.200	50,000	41	11,388.89	0.203
	CP	APPLE		04/11/22	0.200	50,000	41	11,388.89	0.203
	CP	TOYOTA		04/11/22	0.260	50,000	41	14,805.56	0.264
	DN	FHLB		04/11/22	0.180	50,000	35	8,750.00	0.183
	DN	FHLB		04/11/22	0.180	50,000	35	8,750.00	0.183
	DN	FHLB		04/11/22	0.180	50,000	35	8,750.00	0.183
	YCD	KBC	0.240	04/11/22	0.240	50,000	32	10,666.67	0.243
	YCD	KBC	0.240	04/11/22	0.240	50,000	32	10,666.67	0.243
	YCD	MIZUHO	0.510	04/11/22	0.510	50,000	32	22,666.67	0.517
	YCD	MIZUHO	0.510	04/11/22	0.510	50,000	32	22,666.67	0.517
	YCD	NORINCHUK	0.280	04/11/22	0.280	50,000	34	13,222.22	0.284
	YCD	NORINCHUK	0.280	04/11/22	0.280	50,000	34	13,222.22	0.284
	YCD	MUFG BK	0.330	04/11/22	0.330	50,000	34	15,583.33	0.335
	YCD	MUFG BK	0.330	04/11/22	0.330	50,000	34	15,583.33	0.335
	YCD	DNB	0.190	04/11/22	0.190	50,000	35	9,236.11	0.193
	YCD	DNB	0.190	04/11/22	0.190	50,000	35	9,236.11	0.193
	YCD	SWEDBANK	0.230	04/11/22	0.230	50,000	35	11,180.56	0.233
	YCD	SWEDBANK	0.230	04/11/22	0.230	50,000	35	11,180.56	0.233

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/11/22	PURCHASES								
	CP	APPLE		07/11/22	0.650	50,000			
	CP	APPLE		07/11/22	0.650	50,000			
	CP	GOTHAM		10/03/22	1.480	50,000			
	CP	GOTHAM		10/03/22	1.480	50,000			
	DN	IFC		07/01/22	0.570	50,000			
	DN	IFC		07/01/22	0.570	50,000			
	DN	FFCB		12/27/22	1.450	50,000			
	DN	FFCB		12/27/22	1.450	50,000			
	DN	FHLB		03/01/23	1.670	50,000			
	DN	FHLB		03/01/23	1.670	50,000			
	DN	FHLB		04/03/23	1.775	50,000			
	DN	FHLB		04/03/23	1.775	50,000			
	TR	BILL		09/29/22	1.110	50,000			
	TR	BILL		09/29/22	1.110	50,000			
	TR	BILL		09/29/22	1.110	50,000			
	TR	BILL		09/29/22	1.110	50,000			
	TR	BILL		09/29/22	1.110	50,000			
	TR	BILL		09/29/22	1.110	50,000			
	YCD	CIBC	1.570	10/11/22	1.570	50,000			
	YCD	CIBC	1.570	10/11/22	1.570	50,000			
04/12/22	NO REDEMPTIONS								
04/12/22	PURCHASES								
	CP	PROCTER		07/11/22	0.780	50,000			
	CP	PROCTER		07/11/22	0.780	50,000			
	CP	SOC GEN NY		10/24/22	1.570	50,000			
	CP	SOC GEN NY		10/24/22	1.570	50,000			
	DN	IBRD		10/24/22	1.100	50,000			
	DN	IBRD		10/24/22	1.100	50,000			
	DN	FHLB		10/27/22	1.205	50,000			
	DN	FHLB		10/27/22	1.205	50,000			
	DN	IBRD		11/01/22	1.100	50,000			
	DN	IBRD		11/01/22	1.100	50,000			
	DN	FHLB		12/01/22	1.285	50,000			
	DN	FHLB		12/01/22	1.285	50,000			
	TR	BILL		08/02/22	0.831	50,000			
	TR	BILL		08/02/22	0.831	50,000			
	TR	BILL		08/02/22	0.831	50,000			
	TR	BILL		08/02/22	0.835	50,000			
	TR	BILL		08/02/22	0.835	50,000			
	TR	BILL		08/02/22	0.835	50,000			
	TR	BILL		08/02/22	0.838	50,000			
	TR	BILL		08/02/22	0.838	50,000			
	TR	BILL		08/02/22	0.838	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/12/22	PURCHASES (Continued)								
	TR	NOTE	0.125	08/31/22	0.923	50,000			
	TR	NOTE	0.125	08/31/22	0.923	50,000			
	TR	NOTE	0.125	08/31/22	0.923	50,000			
	TR	NOTE	0.125	08/31/22	0.933	50,000			
	TR	NOTE	0.125	08/31/22	0.933	50,000			
	TR	NOTE	0.125	08/31/22	0.933	50,000			
	TR	NOTE	0.125	08/31/22	0.943	50,000			
	TR	NOTE	0.125	08/31/22	0.943	50,000			
	TR	NOTE	0.125	08/31/22	0.943	50,000			
	TR	BILL		09/01/22	0.931	50,000			
	TR	BILL		09/01/22	0.931	50,000			
	TR	BILL		09/01/22	0.948	50,000			
	TR	BILL		09/01/22	0.948	50,000			
	TR	BILL		09/01/22	0.948	50,000			
	TR	NOTE	2.000	05/31/24	2.575	50,000			
	TR	NOTE	2.000	05/31/24	2.575	50,000			
	TR	NOTE	2.000	05/31/24	2.575	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	0.375	07/15/24	2.599	50,000			
	TR	NOTE	2.125	07/31/24	2.602	50,000			
	TR	NOTE	2.125	07/31/24	2.602	50,000			
	TR	NOTE	2.125	07/31/24	2.602	50,000			
	TR	NOTE	2.125	07/31/24	2.602	50,000			
	TR	NOTE	2.125	07/31/24	2.606	50,000			
	TR	NOTE	2.125	07/31/24	2.606	50,000			
	TR	NOTE	2.125	07/31/24	2.606	50,000			
	TR	NOTE	2.125	07/31/24	2.606	50,000			
	TR	NOTE	2.250	11/15/24	2.712	50,000			
	TR	NOTE	2.250	11/15/24	2.712	50,000			
	TR	NOTE	2.250	11/15/24	2.712	50,000			
	TR	NOTE	2.250	11/15/24	2.712	50,000			
	TR	NOTE	1.750	03/15/25	2.735	50,000			
	TR	NOTE	1.750	03/15/25	2.735	50,000			
	TR	NOTE	1.750	03/15/25	2.735	50,000			
	TR	NOTE	1.750	03/15/25	2.735	50,000			
	YCD	DNB	0.810	07/13/22	0.810	50,000			
	YCD	DNB	0.810	07/13/22	0.810	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/12/22	PURCHASES (Continued)								
	YCD	MUFG BK	1.010	07/13/22	1.010	50,000			
	YCD	MUFG BK	1.010	07/13/22	1.010	50,000			
	YCD	MIZUHO	1.000	07/25/22	1.000	50,000			
	YCD	MIZUHO	1.000	07/25/22	1.000	50,000			
	YCD	CR AG CIB	1.180	08/05/22	1.180	50,000			
	YCD	CR AG CIB	1.180	08/05/22	1.180	50,000			
	YCD	SE BANKEN	1.110	08/26/22	1.110	50,000			
	YCD	SE BANKEN	1.110	08/26/22	1.110	50,000			
	YCD	MONTREAL	1.540	10/17/22	1.540	50,000			
	YCD	MONTREAL	1.540	10/17/22	1.540	50,000			
	YCD	BARCLAYS	1.600	10/17/22	1.600	50,000			
	YCD	BARCLAYS	1.600	10/17/22	1.600	50,000			
04/13/22	NO REDEMPTIONS								
04/13/22	PURCHASES								
	CP	APPLE		05/27/22	0.450	50,000			
	CP	APPLE		05/27/22	0.450	50,000			
	CP	SHEFFIELD		07/13/22	1.000	50,000			
	CP	SHEFFIELD		07/13/22	1.000	50,000			
	CP	ATLANTIC		08/10/22	1.220	50,000			
	CP	RABO NY		10/17/22	1.510	50,000			
	CP	RABO NY		10/17/22	1.510	50,000			
	CP	CGMI		01/03/23	2.000	50,000			
	CP	CGMI		01/03/23	2.000	50,000			
	DN	FHLB		07/08/22	0.530	50,000			
	DN	FHLB		07/08/22	0.530	50,000			
	DN	FHLB		11/01/22	1.245	50,000			
	DN	FHLB		11/01/22	1.245	50,000			
	DN	FFCB		11/04/22	1.250	50,000			
	DN	FFCB		11/04/22	1.250	50,000			
	DN	FHLB		12/01/22	1.285	50,000			
	DN	FHLB		12/01/22	1.285	50,000			
	TR	BILL		09/29/22	1.045	50,000			
	TR	BILL		09/29/22	1.045	50,000			
	TR	BILL		09/29/22	1.050	50,000			
	TR	BILL		09/29/22	1.050	50,000			
	TR	BILL		09/29/22	1.050	50,000			
	TR	NOTE	1.750	09/30/22	1.073	50,000			
	TR	NOTE	1.750	09/30/22	1.073	50,000			
	TR	NOTE	1.750	09/30/22	1.073	50,000			
	TR	NOTE	1.750	09/30/22	1.073	50,000			
	TR	NOTE	1.750	09/30/22	1.073	50,000			
	TR	NOTE	1.750	09/30/22	1.073	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/13/22	PURCHASES (Continued)								
	TR	NOTE	1.625	11/15/22	1.257	50,000			
	TR	NOTE	1.625	11/15/22	1.257	50,000			
	TR	NOTE	1.625	11/15/22	1.257	50,000			
	TR	NOTE	1.625	11/15/22	1.270	50,000			
	TR	NOTE	1.625	11/15/22	1.270	50,000			
	TR	NOTE	1.625	11/15/22	1.270	50,000			
	TR	BILL		03/23/23	1.620	50,000			
	TR	BILL		03/23/23	1.620	50,000			
	TR	BILL		03/23/23	1.620	50,000			
	YCD	NORINCHUK	1.020	07/25/22	1.020	50,000			
	YCD	NORINCHUK	1.020	07/25/22	1.020	50,000			
	YCD	FORTIS	1.470	10/03/22	1.470	50,000			
	YCD	FORTIS	1.470	10/03/22	1.470	50,000			
	YCD	BNP	2.210	04/03/23	2.210	50,000			
	YCD	BNP	2.210	04/03/23	2.210	50,000			
04/14/22	NO REDEMPTIONS								
04/14/22	PURCHASES								
	CP	APPLE		09/26/22	1.120	50,000			
	CP	APPLE		09/26/22	1.120	50,000			
	CP	APPLE		10/03/22	1.150	50,000			
	CP	APPLE		10/03/22	1.150	50,000			
	CP	SCOTIA NY		01/03/23	1.900	50,000			
	CP	SCOTIA NY		01/03/23	1.900	50,000			
	DN	FHLB		09/26/22	1.060	50,000			
	DN	FHLB		09/26/22	1.060	50,000			
	DN	IBRD		09/28/22	1.100	50,000			
	DN	IBRD		09/28/22	1.100	50,000			
	DN	IBRD		10/27/22	1.100	50,000			
	DN	IBRD		10/27/22	1.100	50,000			
	DN	FHLB		12/27/22	1.380	50,000			
	DN	FHLB		12/27/22	1.380	50,000			
	DN	FFCB		12/27/22	1.430	50,000			
	TR	BILL		09/01/22	0.950	50,000			
	TR	BILL		09/01/22	0.950	50,000			
	TR	BILL		09/01/22	0.950	50,000			
	TR	BILL		09/01/22	0.960	50,000			
	TR	BILL		09/01/22	0.960	50,000			
	TR	BILL		09/01/22	0.960	50,000			
	TR	BILL		09/22/22	1.000	50,000			
	TR	BILL		09/22/22	1.000	50,000			
	TR	BILL		09/22/22	1.000	50,000			
	TR	BILL		09/22/22	1.000	50,000			
	TR	BILL		09/22/22	1.000	50,000			
	TR	BILL		09/22/22	1.000	50,000			
	TR	BILL		09/22/22	1.000	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/14/22	PURCHASES (Continued)								
	TR	BILL		09/22/22	1.010	50,000			
	TR	BILL		09/22/22	1.010	50,000			
	TR	BILL		09/22/22	1.010	50,000			
	TR	BILL		03/23/23	1.665	50,000			
	TR	BILL		03/23/23	1.665	50,000			
	TR	BILL		03/23/23	1.665	50,000			
	TR	BILL		03/23/23	1.665	50,000			
	TR	BILL		03/23/23	1.665	50,000			
	TR	BILL		03/23/23	1.665	50,000			
	TR	NOTE	1.750	03/15/25	2.640	50,000			
	TR	NOTE	1.750	03/15/25	2.640	50,000			
	TR	NOTE	1.750	03/15/25	2.645	50,000			
	TR	NOTE	1.750	03/15/25	2.645	50,000			
04/15/22	NO REDEMPTIONS								
04/15/22	PURCHASES								
	CD	MUFG UNION	0.350	04/25/22	0.350	50,000			
	CD	MUFG UNION	0.350	04/25/22	0.350	50,000			
	CD	MUFG UNION	0.350	04/27/22	0.350	50,000			
	CD	MUFG UNION	0.350	04/27/22	0.350	50,000			
	CD	MUFG UNION	0.350	04/27/22	0.350	50,000			
	CD	MUFG UNION	0.350	04/27/22	0.350	50,000			
	CD	US BANK	0.770	07/08/22	0.770	50,000			
	CD	US BANK	0.770	07/08/22	0.770	50,000			
	CD	US BANK	0.820	07/25/22	0.820	50,000			
	CD	US BANK	0.820	07/25/22	0.820	50,000			
	CD	BOWEST	1.470	10/03/22	1.470	50,000			
	CD	BOWEST	1.470	10/03/22	1.470	50,000			
	CD	BOWEST	1.470	10/03/22	1.470	50,000			
	CD	BOWEST	1.470	10/03/22	1.470	50,000			
	YCD	CIBC	1.440	10/03/22	1.440	50,000			
	YCD	CIBC	1.440	10/03/22	1.440	50,000			
	YCD	CIBC	1.680	12/01/22	1.680	50,000			
	YCD	CIBC	1.680	12/01/22	1.680	50,000			
04/18/22	NO REDEMPTIONS								
04/18/22	PURCHASES								
	CD	MUFG UNION	0.900	08/26/22	0.900	50,000			
	CD	MUFG UNION	0.900	08/26/22	0.900	50,000			
	CP	MUFG BK		04/29/22	0.310	50,000			
	CP	MUFG BK		04/29/22	0.310	50,000			
	CP	CR AG NY		05/27/22	0.550	50,000			
	CP	CR AG NY		05/27/22	0.550	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/18/22	PURCHASES (Continued)								
	DEB	FFCB	2.200	10/18/23	2.220	50,000			
	DEB	FFCB	2.200	10/18/23	2.220	50,000			
	DN	FHLB		07/08/22	0.620	50,000			
	DN	FHLB		07/08/22	0.620	50,000			
	DN	FHLB		07/27/22	0.800	50,000			
	DN	FHLB		07/27/22	0.800	50,000			
	DN	FHLB		08/08/22	0.870	50,000			
	DN	FHLB		08/08/22	0.870	50,000			
	TR	BILL		03/23/23	1.705	50,000			
	TR	BILL		03/23/23	1.705	50,000			
	TR	BILL		03/23/23	1.713	50,000			
	TR	BILL		03/23/23	1.713	50,000			
	TR	BILL		03/23/23	1.713	50,000			
	TR	NOTE	1.750	05/15/23	1.956	50,000			
	TR	NOTE	1.750	05/15/23	1.956	50,000			
	TR	NOTE	1.750	05/15/23	1.956	50,000			
	TR	NOTE	1.750	05/15/23	1.956	50,000			
	TR	NOTE	1.750	05/15/23	1.967	50,000			
	TR	NOTE	1.750	05/15/23	1.967	50,000			
	TR	NOTE	1.750	05/15/23	1.967	50,000			
	TR	NOTE	1.750	05/15/23	1.967	50,000			
	TR	NOTE	2.500	08/15/23	2.103	50,000			
	TR	NOTE	2.500	08/15/23	2.103	50,000			
	TR	NOTE	2.500	08/15/23	2.103	50,000			
	TR	NOTE	2.500	08/15/23	2.103	50,000			
	TR	NOTE	2.500	08/15/23	2.106	50,000			
	TR	NOTE	2.500	08/15/23	2.106	50,000			
	TR	NOTE	2.500	08/15/23	2.106	50,000			
	TR	NOTE	2.500	08/15/23	2.106	50,000			
	TR	NOTE	2.500	08/15/23	2.109	50,000			
	TR	NOTE	2.500	08/15/23	2.109	50,000			
	TR	NOTE	2.500	08/15/23	2.109	50,000			
	TR	NOTE	2.500	08/15/23	2.109	50,000			
	TR	NOTE	2.000	02/15/25	2.667	50,000			
	TR	NOTE	2.000	02/15/25	2.667	50,000			
	TR	NOTE	2.000	02/15/25	2.667	50,000			
	TR	NOTE	2.000	02/15/25	2.669	50,000			
	TR	NOTE	2.000	02/15/25	2.669	50,000			
	TR	NOTE	2.000	02/15/25	2.669	50,000			
	YCD	SUMI TRUST	1.080	07/27/22	1.080	50,000			
	YCD	SUMI TRUST	1.080	07/27/22	1.080	50,000			
	YCD	TORONTO	1.600	10/17/22	1.600	50,000			
	YCD	TORONTO	1.600	10/17/22	1.600	50,000			

04/19/22 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/19/22	PURCHASES								
	CD	US BANK	0.470	05/27/22	0.470	50,000			
	CD	US BANK	0.470	05/27/22	0.470	50,000			
	CD	US BANK	0.470	05/27/22	0.470	50,000			
	CD	US BANK	0.470	05/27/22	0.470	50,000			
	CD	BOWEST	0.590	05/27/22	0.590	50,000			
	CD	BOWEST	0.590	05/27/22	0.590	50,000			
	CD	MUFG UNION	0.900	08/05/22	0.900	50,000			
	CD	MUFG UNION	0.900	08/05/22	0.900	50,000			
	CP	MUFG BK		04/28/22	0.290	50,000			
	CP	MUFG BK		04/28/22	0.290	50,000			
	CP	MUFG BK		04/28/22	0.290	50,000			
	CP	MUFG BK		04/28/22	0.290	50,000			
	CP	BNP NY		04/28/22	0.330	50,000			
	CP	BNP NY		04/28/22	0.330	50,000			
	CP	BNP NY		04/28/22	0.330	50,000			
	CP	BNP NY		04/28/22	0.330	50,000			
	CP	COCA COLA		06/01/22	0.450	50,000			
	CP	COCA COLA		06/01/22	0.450	50,000			
	CP	APPLE		08/05/22	0.800	50,000			
	CP	APPLE		08/05/22	0.800	50,000			
	CP	MIZUHO NY		08/05/22	1.080	50,000			
	CP	MIZUHO NY		08/05/22	1.080	50,000			
	CP	NATIXIS NY		08/22/22	1.320	50,000			
	CP	NATIXIS NY		08/22/22	1.320	50,000			
	CP	OLD LINE		09/26/22	1.380	50,000			
	CP	THUNDER		09/26/22	1.380	50,000			
	DN	FHLB		08/01/22	0.870	50,000			
	DN	FHLB		08/01/22	0.870	50,000			
	DN	FHLB		08/01/22	0.870	50,000			
	DN	FHLB		08/16/22	0.920	50,000			
	DN	FHLB		08/16/22	0.920	50,000			
	DN	FHLB		08/26/22	0.950	50,000			
	DN	FHLB		08/26/22	0.950	50,000			
	DN	IBRD		10/11/22	1.120	50,000			
	DN	IBRD		10/11/22	1.120	50,000			
	DN	IBRD		11/01/22	1.200	50,000			
	DN	IBRD		11/01/22	1.200	50,000			
	DN	FHLB		11/18/22	1.260	50,000			
	DN	FHLB		11/18/22	1.260	50,000			
	DN	FHLB		11/18/22	1.260	50,000			
	DN	FFCB		03/29/23	1.800	50,000			
	DN	FFCB		03/29/23	1.800	50,000			
	TR	BILL		08/16/22	0.965	50,000			
	TR	BILL		08/16/22	0.965	50,000			
	TR	BILL		08/16/22	0.965	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/19/22	PURCHASES (Continued)								
	TR	BILL		08/16/22	0.970	50,000			
	TR	BILL		08/16/22	0.970	50,000			
	TR	BILL		08/16/22	0.970	50,000			
	TR	BILL		08/16/22	0.970	50,000			
	TR	BILL		08/16/22	0.970	50,000			
	TR	BILL		08/16/22	0.970	50,000			
	TR	BILL		02/23/23	1.610	50,000			
	TR	BILL		02/23/23	1.610	50,000			
	TR	BILL		02/23/23	1.610	50,000			
	TR	BILL		03/23/23	1.735	50,000			
	TR	BILL		03/23/23	1.735	50,000			
	TR	BILL		03/23/23	1.745	50,000			
	TR	BILL		03/23/23	1.745	50,000			
	TR	BILL		03/23/23	1.745	50,000			
	TR	BILL		03/23/23	1.745	50,000			
	TR	BILL		03/23/23	1.746	50,000			
	TR	BILL		03/23/23	1.746	50,000			
	TR	BILL		03/23/23	1.746	50,000			
	TR	BILL		03/23/23	1.746	50,000			
	TR	NOTE	2.375	02/29/24	2.432	50,000			
	TR	NOTE	2.375	02/29/24	2.432	50,000			
	TR	NOTE	2.375	02/29/24	2.432	50,000			
	TR	NOTE	2.375	02/29/24	2.435	50,000			
	TR	NOTE	2.375	02/29/24	2.435	50,000			
	TR	NOTE	2.375	02/29/24	2.435	50,000			
	TR	NOTE	2.375	02/29/24	2.435	50,000			
	TR	NOTE	2.375	02/29/24	2.435	50,000			
	TR	NOTE	2.375	02/29/24	2.435	50,000			
	TR	NOTE	2.000	02/15/25	2.675	50,000			
	TR	NOTE	2.000	02/15/25	2.675	50,000			
	TR	NOTE	2.000	02/15/25	2.675	50,000			
	TR	NOTE	2.000	02/15/25	2.678	50,000			
	TR	NOTE	2.000	02/15/25	2.678	50,000			
	TR	NOTE	2.000	02/15/25	2.678	50,000			
	TR	NOTE	2.000	02/15/25	2.680	50,000			
	TR	NOTE	2.000	02/15/25	2.680	50,000			
	TR	NOTE	2.000	02/15/25	2.680	50,000			
	TR	NOTE	2.750	02/28/25	2.728	50,000			
	TR	NOTE	2.750	02/28/25	2.728	50,000			
	TR	NOTE	2.750	02/28/25	2.728	50,000			
	TR	NOTE	2.750	02/28/25	2.728	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/19/22	PURCHASES (Continued)								
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	02/28/25	2.729	50,000			
	TR	NOTE	2.750	06/30/25	2.767	50,000			
	TR	NOTE	2.750	06/30/25	2.767	50,000			
	TR	NOTE	2.750	06/30/25	2.767	50,000			
	TR	NOTE	2.750	06/30/25	2.767	50,000			
	TR	NOTE	2.750	06/30/25	2.770	50,000			
	TR	NOTE	2.750	06/30/25	2.770	50,000			
	TR	NOTE	2.750	06/30/25	2.770	50,000			
	TR	NOTE	2.750	06/30/25	2.770	50,000			
	TR	NOTE	2.750	06/30/25	2.771	50,000			
	TR	NOTE	2.750	06/30/25	2.771	50,000			
	TR	NOTE	2.750	06/30/25	2.771	50,000			
	TR	NOTE	2.750	06/30/25	2.771	50,000			
	TR	NOTE	2.875	07/31/25	2.779	50,000			
	TR	NOTE	2.875	07/31/25	2.779	50,000			
	TR	NOTE	2.875	07/31/25	2.779	50,000			
	TR	NOTE	2.875	07/31/25	2.779	50,000			
	TR	NOTE	2.875	07/31/25	2.779	50,000			
	TR	NOTE	2.875	07/31/25	2.779	50,000			
	TR	NOTE	2.875	07/31/25	2.779	50,000			
	TR	NOTE	2.875	07/31/25	2.779	50,000			
	TR	NOTE	2.875	07/31/25	2.780	50,000			
	TR	NOTE	2.875	07/31/25	2.780	50,000			
	TR	NOTE	2.875	07/31/25	2.780	50,000			
	TR	NOTE	2.875	07/31/25	2.780	50,000			
	TR	NOTE	2.875	07/31/25	2.780	50,000			
	TR	NOTE	3.000	10/31/25	2.817	50,000			
	TR	NOTE	3.000	10/31/25	2.817	50,000			
	TR	NOTE	3.000	10/31/25	2.817	50,000			
	TR	NOTE	3.000	10/31/25	2.817	50,000			
	TR	NOTE	3.000	10/31/25	2.820	50,000			
	TR	NOTE	3.000	10/31/25	2.820	50,000			
	TR	NOTE	3.000	10/31/25	2.820	50,000			
	TR	NOTE	3.000	10/31/25	2.820	50,000			
	TR	NOTE	3.000	10/31/25	2.820	50,000			
	TR	NOTE	3.000	10/31/25	2.820	50,000			
	TR	NOTE	3.000	10/31/25	2.820	50,000			
	TR	NOTE	3.000	10/31/25	2.820	50,000			
	TR	NOTE	3.000	10/31/25	2.820	50,000			
	TR	NOTE	3.000	10/31/25	2.820	50,000			
	YCD	DNB	0.470	05/23/22	0.470	50,000			
	YCD	DNB	0.470	05/23/22	0.470	50,000			
	YCD	NORINCHUK	0.590	05/23/22	0.590	50,000			
	YCD	NORINCHUK	0.590	05/23/22	0.590	50,000			
	YCD	SWEDBANK	0.970	07/27/22	0.970	50,000			
	YCD	SWEDBANK	0.970	07/27/22	0.970	50,000			
	YCD	NORDEA ABP	1.290	09/26/22	1.290	50,000			
	YCD	NORDEA ABP	1.290	09/26/22	1.290	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/19/22	PURCHASES (Continued)								
	YCD	BNP	1.400	09/26/22	1.400	50,000			
	YCD	BNP	1.400	09/26/22	1.400	50,000			
	YCD	SOC GEN	1.620	10/27/22	1.620	50,000			
	YCD	SOC GEN	1.620	10/27/22	1.620	50,000			
	YCD	BARCLAYS	1.630	11/01/22	1.630	50,000			
	YCD	BARCLAYS	1.630	11/01/22	1.630	50,000			
04/20/22	NO REDEMPTIONS								
04/20/22	PURCHASES								
	CP	RABO NY		04/28/22	0.320	50,000			
	CP	RABO NY		04/28/22	0.320	50,000			
	CP	RABO NY		04/28/22	0.320	50,000			
	CP	RABO NY		04/28/22	0.320	50,000			
	CP	CR AG NY		05/04/22	0.320	50,000			
	CP	CR AG NY		05/04/22	0.320	50,000			
	CP	ATLANTIC		05/04/22	0.320	50,000			
	CP	RABO NY		11/01/22	1.705	50,000			
	CP	RABO NY		11/01/22	1.705	50,000			
	CP	RBC NY		11/29/22	1.850	50,000			
	CP	RBC NY		11/29/22	1.850	50,000			
	CP	SCOTIA NY		12/23/22	1.900	50,000			
	CP	SCOTIA NY		12/23/22	1.900	50,000			
	DEB CL	FHLB	2.950	02/01/27	2.950	50,000			
	DEB CL	FHLB	2.950	02/01/27	2.950	50,000			
	DN	IFC		07/13/22	0.750	50,000			
	DN	IFC		07/13/22	0.750	50,000			
	DN	IFC		07/13/22	0.750	50,000			
	DN	IFC		07/13/22	0.750	50,000			
	DN	FHLB		08/10/22	0.900	50,000			
	DN	FHLB		08/10/22	0.900	50,000			
	DN	FHLB		09/28/22	1.110	50,000			
	DN	FHLB		09/28/22	1.110	50,000			
	DN	FHLB		10/24/22	1.240	50,000			
	DN	FHLB		10/24/22	1.240	50,000			
	DN	FHLB		11/01/22	1.240	50,000			
	DN	FHLB		11/01/22	1.240	50,000			
	TR	BILL		08/16/22	0.985	50,000			
	TR	BILL		08/16/22	0.985	50,000			
	TR	BILL		08/16/22	0.985	50,000			
	TR	BILL		08/16/22	0.985	50,000			
	TR	BILL		08/16/22	0.986	50,000			
	TR	BILL		08/16/22	0.986	50,000			
	TR	BILL		08/16/22	0.986	50,000			
	TR	BILL		08/16/22	0.986	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/20/22	PURCHASES (Continued)								
	TR	BILL		03/23/23	1.745	50,000			
	TR	BILL		03/23/23	1.745	50,000			
	TR	BILL		03/23/23	1.745	50,000			
	TR	NOTE	2.750	02/15/24	2.535	50,000			
	TR	NOTE	2.750	02/15/24	2.535	50,000			
	TR	NOTE	2.750	02/15/24	2.535	50,000			
	TR	NOTE	2.750	02/15/24	2.535	50,000			
	TR	NOTE	2.750	02/15/24	2.539	50,000			
	TR	NOTE	2.750	02/15/24	2.539	50,000			
	TR	NOTE	2.750	02/15/24	2.539	50,000			
	TR	NOTE	2.250	04/30/24	2.612	50,000			
	TR	NOTE	2.250	04/30/24	2.612	50,000			
	TR	NOTE	2.250	04/30/24	2.612	50,000			
	TR	NOTE	2.250	04/30/24	2.612	50,000			
	TR	NOTE	2.250	04/30/24	2.612	50,000			
	TR	NOTE	2.250	04/30/24	2.612	50,000			
	TR	NOTE	2.250	04/30/24	2.612	50,000			
	TR	NOTE	2.250	04/30/24	2.612	50,000			
	TR	NOTE	2.250	04/30/24	2.612	50,000			
	TR	NOTE	2.750	02/28/25	2.782	50,000			
	TR	NOTE	2.750	02/28/25	2.782	50,000			
	TR	NOTE	2.750	02/28/25	2.782	50,000			
	TR	NOTE	2.750	02/28/25	2.782	50,000			
	TR	NOTE	2.750	02/28/25	2.784	50,000			
	TR	NOTE	2.750	02/28/25	2.784	50,000			
	TR	NOTE	2.750	02/28/25	2.784	50,000			
	TR	NOTE	2.750	02/28/25	2.784	50,000			
	TR	NOTE	2.750	02/28/25	2.785	50,000			
	TR	NOTE	2.750	02/28/25	2.785	50,000			
	TR	NOTE	2.750	02/28/25	2.785	50,000			
	TR	NOTE	2.750	02/28/25	2.785	50,000			
	YCD	NORDEA ABP	0.310	04/27/22	0.310	50,000			
	YCD	NORDEA ABP	0.310	04/27/22	0.310	50,000			
04/21/22	REDEMPTIONS								
	TR	BILL		04/21/22	0.041	50,000	339	19,304.17	0.042
	TR	BILL		04/21/22	0.041	50,000	339	19,304.17	0.042
	TR	BILL		04/21/22	0.041	50,000	339	19,304.17	0.042
	TR	BILL		04/21/22	0.042	50,000	339	19,775.00	0.043
	TR	BILL		04/21/22	0.042	50,000	339	19,775.00	0.043
	TR	BILL		04/21/22	0.042	50,000	339	19,775.00	0.043
	TR	BILL		04/21/22	0.040	50,000	342	19,000.00	0.041
	TR	BILL		04/21/22	0.040	50,000	342	19,000.00	0.041
	TR	BILL		04/21/22	0.040	50,000	345	19,166.67	0.041
	TR	BILL		04/21/22	0.040	50,000	345	19,166.67	0.041
	TR	BILL		04/21/22	0.040	50,000	345	19,166.67	0.041

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/21/22	REDEMPTIONS (Continued)								
	TR	BILL		04/21/22	0.040	50,000	345	19,166.67	0.041
	TR	BILL		04/21/22	0.040	50,000	345	19,166.67	0.041
	TR	BILL		04/21/22	0.040	50,000	345	19,166.67	0.041
	TR	BILL		04/21/22	0.043	50,000	345	20,364.58	0.043
	TR	BILL		04/21/22	0.043	50,000	345	20,364.58	0.043
	TR	BILL		04/21/22	0.043	50,000	345	20,364.58	0.043
	TR	BILL		04/21/22	0.048	50,000	358	23,618.06	0.048
	TR	BILL		04/21/22	0.048	50,000	358	23,618.06	0.048
	TR	BILL		04/21/22	0.048	50,000	358	23,618.06	0.048
	TR	BILL		04/21/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		04/21/22	0.068	50,000	364	34,125.00	0.068
04/21/22	PURCHASES								
	CP	CR AG NY		04/28/22	0.310	50,000			
	CP	CR AG NY		04/28/22	0.310	50,000			
	CP	CR AG NY		04/28/22	0.310	50,000			
	CP	APPLE		09/09/22	1.100	50,000			
	CP	APPLE		09/09/22	1.100	50,000			
	CP	AMAZON		11/29/22	1.250	50,000			
	DN	FHLB		11/01/22	1.335	50,000			
	DN	FHLB		11/01/22	1.335	50,000			
	DN	FHLB		12/01/22	1.450	50,000			
	DN	FHLB		12/01/22	1.450	50,000			
	TR	BILL		10/20/22	1.275	50,000			
	TR	BILL		10/20/22	1.275	50,000			
	TR	BILL		10/20/22	1.275	50,000			
	TR	BILL		10/20/22	1.278	50,000			
	TR	BILL		10/20/22	1.278	50,000			
	TR	BILL		10/20/22	1.278	50,000			
	TR	BILL		10/20/22	1.278	50,000			
	TR	BILL		04/20/23	1.885	50,000			
	TR	BILL		04/20/23	1.885	50,000			
	TR	BILL		04/20/23	1.885	50,000			
	TR	BILL		04/20/23	1.890	50,000			
	TR	BILL		04/20/23	1.890	50,000			
	TR	BILL		04/20/23	1.890	50,000			
	TR	BILL		04/20/23	1.890	50,000			
	TR	BILL		04/20/23	1.895	50,000			
	TR	BILL		04/20/23	1.895	50,000			
	TR	BILL		04/20/23	1.895	50,000			
	TR	NOTE	2.750	02/28/25	2.858	50,000			
	TR	NOTE	2.750	02/28/25	2.858	50,000			
	TR	NOTE	2.750	02/28/25	2.858	50,000			
	TR	NOTE	2.750	02/28/25	2.862	50,000			
	TR	NOTE	2.750	02/28/25	2.862	50,000			
	TR	NOTE	2.750	02/28/25	2.862	50,000			
	YCD	DNB	0.300	04/28/22	0.300	50,000			
	YCD	DNB	0.300	04/28/22	0.300	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/21/22	PURCHASES (Continued)								
	YCD	SUMITOMO	0.950	08/08/22	0.950	50,000			
	YCD	SUMITOMO	0.950	08/08/22	0.950	50,000			
04/22/22	NO REDEMPTIONS								
04/22/22	PURCHASES								
	CP	CR AG NY		05/09/22	0.360	50,000			
	CP	CR AG NY		05/09/22	0.360	50,000			
	CP	MUFG BK		05/09/22	0.370	50,000			
	CP	MUFG BK		05/09/22	0.370	50,000			
	CP	MUFG BK		05/09/22	0.370	50,000			
	CP	MUFG BK		05/09/22	0.370	50,000			
	YCD	DNB	0.310	05/09/22	0.310	50,000			
	YCD	DNB	0.310	05/09/22	0.310	50,000			
04/25/22	REDEMPTIONS								
	CD	MUFG UNION	0.350	04/25/22	0.350	50,000	10	4,861.11	0.355
	CD	MUFG UNION	0.350	04/25/22	0.350	50,000	10	4,861.11	0.355
	CD	MUFG UNION	0.350	04/25/22	0.350	50,000	27	13,125.00	0.355
	CD	MUFG UNION	0.350	04/25/22	0.350	50,000	27	13,125.00	0.355
	CD	BOWEST	0.500	04/25/22	0.500	50,000	34	23,611.11	0.507
	CD	BOWEST	0.500	04/25/22	0.500	50,000	34	23,611.11	0.507
	CP	MUFG BK		04/25/22	0.470	50,000	34	22,194.44	0.477
	CP	MUFG BK		04/25/22	0.470	50,000	34	22,194.44	0.477
	CP	APPLE		04/25/22	0.250	50,000	53	18,402.78	0.254
	CP	TOYOTA		04/25/22	0.310	50,000	69	29,708.33	0.314
	CP	THUNDER		04/25/22	0.220	25,000	97	14,819.44	0.223
	CP	THUNDER		04/25/22	0.220	50,000	97	29,638.89	0.223
	DN	IFC		04/25/22	0.180	50,000	60	15,000.00	0.183
	DN	IFC		04/25/22	0.180	50,000	60	15,000.00	0.183
	DN	FHLB		04/25/22	0.120	50,000	101	16,833.33	0.122
	DN	FHLB		04/25/22	0.120	50,000	101	16,833.33	0.122
	DN	FHLB		04/25/22	0.045	50,000	179	11,187.50	0.046
	DN	FHLB		04/25/22	0.045	50,000	179	11,187.50	0.046
	YCD	CIBC	0.340	04/25/22	0.340	50,000	38	17,944.44	0.345
	YCD	CIBC	0.340	04/25/22	0.340	50,000	38	17,944.44	0.345
	YCD	KBC	0.330	04/25/22	0.330	50,000	40	18,333.33	0.335
	YCD	KBC	0.330	04/25/22	0.330	50,000	40	18,333.33	0.335
	YCD	NORINCHUK	0.300	04/25/22	0.300	50,000	61	25,416.67	0.304
	YCD	NORINCHUK	0.300	04/25/22	0.300	50,000	61	25,416.67	0.304
	YCD	SUMI TRUST	0.275	04/25/22	0.275	50,000	84	32,083.33	0.279
	YCD	SUMI TRUST	0.275	04/25/22	0.275	50,000	84	32,083.33	0.279
	YCD	SWEDBANK	0.160	04/25/22	0.160	50,000	103	22,888.89	0.162
	YCD	SWEDBANK	0.160	04/25/22	0.160	50,000	103	22,888.89	0.162

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/25/22	REDEMPTIONS (Continued)								
	YCD	MIZUHO	0.240	04/25/22	0.240	50,000	110	36,666.67	0.243
	YCD	MIZUHO	0.240	04/25/22	0.240	50,000	110	36,666.67	0.243
	YCD	NATIXIS	0.150	04/25/22	0.150	50,000	181	37,708.33	0.152
	YCD	NATIXIS	0.150	04/25/22	0.150	50,000	181	37,708.33	0.152
	YCD	CR AG CIB	0.130	04/25/22	0.130	50,000	194	35,027.78	0.132
	YCD	CR AG CIB	0.130	04/25/22	0.130	50,000	194	35,027.78	0.132
04/25/22	PURCHASES								
	CD	BOWEST	0.460	05/09/22	0.460	50,000			
	CD	BOWEST	0.460	05/09/22	0.460	50,000			
	CD	BOWEST	0.460	05/09/22	0.460	50,000			
	YCD	MONTREAL	0.470	05/09/22	0.470	50,000			
	YCD	MONTREAL	0.470	05/09/22	0.470	50,000			
	YCD	MONTREAL	0.470	05/09/22	0.470	50,000			
04/26/22	NO REDEMPTIONS								
04/26/22	PURCHASES								
	DEB CL	FHLB	2.650	10/01/24	2.650	50,000			
	DEB CL	FHLB	2.650	10/01/24	2.650	50,000			
	DN	IBRD		10/11/22	1.250	50,000			
	DN	IBRD		10/11/22	1.250	50,000			
	DN	FHLB		10/24/22	1.350	50,000			
	DN	FHLB		10/24/22	1.350	50,000			
	DN	FHLB		12/27/22	1.490	50,000			
	DN	FHLB		12/27/22	1.490	50,000			
	TR	BILL		10/20/22	1.250	50,000			
	TR	BILL		10/20/22	1.250	50,000			
	TR	BILL		10/20/22	1.250	50,000			
	TR	BILL		10/20/22	1.250	50,000			
	TR	BILL		10/20/22	1.250	50,000			
	TR	BILL		10/20/22	1.250	50,000			
	TR	BILL		10/20/22	1.260	50,000			
	TR	BILL		10/20/22	1.260	50,000			
	TR	BILL		10/20/22	1.260	50,000			
	TR	NOTE	2.000	02/15/25	2.689	50,000			
	TR	NOTE	2.000	02/15/25	2.689	50,000			
	TR	NOTE	2.000	02/15/25	2.698	50,000			
	TR	NOTE	2.000	02/15/25	2.698	50,000			
	TR	NOTE	2.000	02/15/25	2.698	50,000			
	YCD	NAT AUB	1.670	10/24/22	1.670	50,000			
	YCD	NAT AUB	1.670	10/24/22	1.670	50,000			

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<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/27/22	REDEMPTIONS								
	CD	MUFG UNION	0.350	04/27/22	0.350	50,000	12	5,833.33	0.355
	CD	MUFG UNION	0.350	04/27/22	0.350	50,000	12	5,833.33	0.355
	CD	MUFG UNION	0.350	04/27/22	0.350	50,000	12	5,833.33	0.355
	CD	MUFG UNION	0.350	04/27/22	0.350	50,000	12	5,833.33	0.355
	CP	JPM LLC		04/27/22	0.500	50,000	36	25,000.00	0.507
	CP	JPM LLC		04/27/22	0.500	50,000	36	25,000.00	0.507
	CP	MIZUHO NY		04/27/22	0.220	50,000	104	31,777.78	0.223
	CP	MIZUHO NY		04/27/22	0.220	50,000	104	31,777.78	0.223
	CP	SOC GEN NY		04/27/22	0.190	50,000	126	33,250.00	0.193
	CP	SOC GEN NY		04/27/22	0.190	50,000	126	33,250.00	0.193
	CP	SCOTIA NY		04/27/22	0.140	50,000	216	42,000.00	0.142
	CP	SCOTIA NY		04/27/22	0.140	50,000	216	42,000.00	0.142
	DEB	FFCB	0.060	04/27/22	0.061	50,000	365	30,410.00	0.061
	DN	FHLB		04/27/22	0.045	50,000	177	11,062.50	0.046
	DN	FHLB		04/27/22	0.045	50,000	177	11,062.50	0.046
	DN	IFC		04/27/22	0.040	50,000	204	11,333.33	0.041
	DN	IFC		04/27/22	0.040	50,000	204	11,333.33	0.041
	DN	FHLB		04/27/22	0.045	50,000	209	13,062.50	0.046
	DN	FHLB		04/27/22	0.045	50,000	209	13,062.50	0.046
	YCD	NORDEA ABP	0.310	04/27/22	0.310	50,000	7	3,013.89	0.314
	YCD	NORDEA ABP	0.310	04/27/22	0.310	50,000	7	3,013.89	0.314
	YCD	NORINCHUK	0.430	04/27/22	0.430	50,000	34	20,305.56	0.436
	YCD	NORINCHUK	0.430	04/27/22	0.430	50,000	34	20,305.56	0.436
	YCD	DNB	0.300	04/27/22	0.300	50,000	40	16,666.67	0.304
	YCD	DNB	0.300	04/27/22	0.300	50,000	40	16,666.67	0.304
	YCD	MONTREAL	0.180	04/27/22	0.180	50,000	174	43,500.00	0.183
	YCD	MONTREAL	0.180	04/27/22	0.180	50,000	174	43,500.00	0.183
	YCD	CB AUS	0.160	04/27/22	0.160	50,000	180	40,000.00	0.162
	YCD	CB AUS	0.160	04/27/22	0.160	50,000	180	40,000.00	0.162
04/27/22	NO PURCHASES								
04/28/22	REDEMPTIONS								
	CP	CR AG NY		04/28/22	0.310	50,000	7	3,013.89	0.314
	CP	CR AG NY		04/28/22	0.310	50,000	7	3,013.89	0.314
	CP	CR AG NY		04/28/22	0.310	50,000	7	3,013.89	0.314
	CP	RABO NY		04/28/22	0.320	50,000	8	3,555.56	0.324
	CP	RABO NY		04/28/22	0.320	50,000	8	3,555.56	0.324
	CP	RABO NY		04/28/22	0.320	50,000	8	3,555.56	0.324
	CP	RABO NY		04/28/22	0.320	50,000	8	3,555.56	0.324
	CP	MUFG BK		04/28/22	0.290	50,000	9	3,625.00	0.294
	CP	MUFG BK		04/28/22	0.290	50,000	9	3,625.00	0.294
	CP	MUFG BK		04/28/22	0.290	50,000	9	3,625.00	0.294
	CP	MUFG BK		04/28/22	0.290	50,000	9	3,625.00	0.294
	CP	BNP NY		04/28/22	0.330	50,000	9	4,125.00	0.335
	CP	BNP NY		04/28/22	0.330	50,000	9	4,125.00	0.335

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
04/28/22	REDEMPTIONS (Continued)								
	CP	BNP NY		04/28/22	0.330	50,000	9	4,125.00	0.335
	CP	BNP NY		04/28/22	0.330	50,000	9	4,125.00	0.335
	YCD	DNB	0.300	04/28/22	0.300	50,000	7	2,916.67	0.304
	YCD	DNB	0.300	04/28/22	0.300	50,000	7	2,916.67	0.304
04/28/22	PURCHASES								
	DN	IBRD		10/17/22	1.200	50,000			
	DN	IBRD		10/17/22	1.200	50,000			
	DN	FHLB		10/24/22	1.345	50,000			
	TR	BILL		10/27/22	1.405	50,000			
	TR	BILL		10/27/22	1.405	50,000			
	TR	BILL		10/27/22	1.405	50,000			
04/29/22	REDEMPTIONS								
	CP	MUFG BK		04/29/22	0.310	50,000	11	4,736.11	0.314
	CP	MUFG BK		04/29/22	0.310	50,000	11	4,736.11	0.314
04/29/22	PURCHASES								
	DEB	IADB	3.000	04/29/25	3.014	50,000			
	TR	BILL		10/27/22	1.360	50,000			
	TR	BILL		10/27/22	1.360	50,000			

FOOTNOTES

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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</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.	02/17/22	0.430	15,000,000.00	05/19/22
New Omni Bank, N.A.	03/02/22	0.310	8,000,000.00	06/01/22
New Omni Bank, N.A.	03/09/22	0.340	8,000,000.00	06/08/22
New Omni Bank, N.A.	01/13/22	0.290	9,000,000.00	07/14/22
ARCADIA				
American Plus Bank, N.A.	11/03/21	0.060	3,000,000.00	05/04/22
American Plus Bank, N.A.	02/11/22	0.280	4,000,000.00	05/13/22
American Plus Bank, N.A.	04/22/22	0.840	14,000,000.00	07/22/22
BREA				
American First Credit Union	12/08/21	0.140	27,000,000.00	06/08/22
American First Credit Union	04/01/22	1.070	23,000,000.00	09/23/22
Pacific Western Bank	03/16/22	0.430	10,000,000.00	06/15/22
Pacific Western Bank	04/20/22	1.250	90,000,000.00	10/19/22
CHICO				
Tri Counties Bank	03/02/22	0.330	1,000,000.00	06/01/22
DIAMOND BAR				
Prospectors Federal Credit Union	03/03/22	0.650	2,000,000.00	09/01/22
DOWNEY				
Financial Partners Credit Union	04/07/22	1.190	10,000,000.00	10/06/22
Financial Partners Credit Union	04/28/22	1.430	20,000,000.00	10/27/22
EL MONTE				
Cathay Bank	11/12/21	0.090	125,000,000.00	05/13/22
Cathay Bank	11/18/21	0.090	50,000,000.00	05/19/22
Cathay Bank	02/23/22	0.670	100,000,000.00	08/24/22
FRESNO				
Fresno First Bank	04/07/22	0.700	2,000,000.00	07/07/22
GARDEN GROVE				
US Metro Bank	11/12/21	0.090	5,000,000.00	05/13/22
US Metro Bank	11/19/21	0.090	10,000,000.00	05/20/22
US Metro Bank	12/08/21	0.120	10,000,000.00	06/08/22
US Metro Bank	02/02/22	0.490	10,000,000.00	08/03/22
US Metro Bank	02/10/22	0.600	5,000,000.00	08/11/22
US Metro Bank	03/10/22	0.720	20,000,000.00	09/08/22

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>
GARDENA				
Northrop Grumman Federal Credit Union	02/03/22	0.270	25,000,000.00	05/05/22
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/07/22	1.180	25,000,000.00	10/06/22
IRVINE				
CommerceWest Bank	01/21/22	0.400	5,000,000.00	07/22/22
Commercial Bank of California	04/07/22	0.720	1,000,000.00	07/07/22
First Foundation Bank	02/24/22	0.370	47,000,000.00	05/26/22
First Foundation Bank	03/09/22	0.360	22,000,000.00	06/08/22
First Foundation Bank	03/10/22	0.410	50,000,000.00	06/09/22
First Foundation Bank	04/01/22	0.630	44,000,000.00	07/01/22
First Foundation Bank	04/22/22	0.880	50,000,000.00	07/22/22
First Foundation Bank	04/27/22	0.850	50,000,000.00	07/27/22
Pacific Premier Bank	02/11/22	0.300	10,000,000.00	05/13/22
Pacific Premier Bank	03/03/22	0.340	25,000,000.00	06/02/22
Pacific Premier Bank	03/10/22	0.390	100,000,000.00	06/09/22
Pacific Premier Bank	04/07/22	0.700	50,000,000.00	07/07/22
LODI				
Farmers & Merchants Bank of Central CA	04/06/22	0.580	3,000,000.00	07/06/22
LOS ANGELES				
Bank of Hope	02/16/22	0.430	90,000,000.00	05/18/22
Bank of Hope	03/04/22	0.380	75,000,000.00	06/03/22
Bank of Hope	04/07/22	0.720	135,000,000.00	07/07/22
Commonwealth Business Bank	02/03/22	0.240	5,000,000.00	05/05/22
Commonwealth Business Bank	12/09/21	0.160	12,000,000.00	06/09/22
Commonwealth Business Bank	12/10/21	0.160	13,000,000.00	06/10/22
Hanmi Bank	11/12/21	0.110	30,000,000.00	05/13/22
Hanmi Bank	12/16/21	0.150	30,000,000.00	06/16/22
Hanmi Bank	01/12/22	0.280	20,000,000.00	07/13/22
Hanmi Bank	02/11/22	0.600	15,000,000.00	08/12/22
Manufacturers Bank	03/03/22	0.370	20,000,000.00	06/02/22
Open Bank	02/02/22	0.200	10,000,000.00	05/04/22
Open Bank	03/03/22	0.340	10,000,000.00	06/02/22
Open Bank	03/09/22	0.340	10,000,000.00	06/08/22
Open Bank	04/07/22	0.700	14,000,000.00	07/07/22
Open Bank	04/27/22	0.830	16,000,000.00	07/27/22
Pacific City Bank	02/02/22	0.200	40,000,000.00	05/04/22
Pacific City Bank	03/16/22	0.410	20,000,000.00	06/15/22
Pacific City Bank	04/07/22	0.700	30,000,000.00	07/07/22
Pacific City Bank	04/15/22	0.760	10,000,000.00	07/15/22
Preferred Bank	03/16/22	0.410	125,000,000.00	06/15/22
State Bank of India (California)	03/16/22	0.410	30,000,000.00	06/15/22
State Bank of India (California)	04/27/22	0.830	15,000,000.00	07/27/22

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
OAKLAND				
Beneficial State Bank	12/10/21	0.190	1,000,000.00	06/10/22
California Bank of Commerce	11/03/21	0.110	5,000,000.00	05/04/22
California Bank of Commerce	12/03/21	0.150	10,000,000.00	06/03/22
California Bank of Commerce	03/17/22	0.510	5,000,000.00	06/16/22
California Bank of Commerce	04/06/22	0.590	13,500,000.00	07/06/22
Metropolitan Bank	02/17/22	0.750	1,000,000.00	08/18/22
Metropolitan Bank	03/03/22	0.640	2,000,000.00	09/01/22
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	04/07/22	0.700	5,000,000.00	07/07/22
Malaga Bank F.S.B.	04/15/22	0.760	46,000,000.00	07/15/22
Malaga Bank F.S.B.	04/22/22	0.860	9,000,000.00	07/22/22
PASADENA				
East West Bank	01/06/22	0.260	50,000,000.00	07/07/22
East West Bank	01/12/22	0.300	175,000,000.00	07/13/22
East West Bank	01/28/22	0.410	75,000,000.00	07/29/22
Wescom Central Credit Union	02/24/22	0.380	50,000,000.00	05/26/22
Wescom Central Credit Union	03/10/22	0.430	50,000,000.00	06/09/22
Wescom Central Credit Union	03/11/22	0.440	25,000,000.00	06/10/22
Wescom Central Credit Union	03/16/22	0.450	50,000,000.00	06/15/22
Wescom Central Credit Union	04/14/22	0.810	50,000,000.00	07/14/22
Wescom Central Credit Union	04/15/22	0.800	25,000,000.00	07/15/22
REDDING				
Cornerstone Community Bank	02/11/22	0.600	8,500,000.00	08/12/22
Cornerstone Community Bank	04/20/22	1.230	9,000,000.00	10/19/22
REDWOOD CITY				
Provident Credit Union	02/11/22	0.330	20,000,000.00	05/13/22
Provident Credit Union	02/17/22	0.460	20,000,000.00	05/19/22
Provident Credit Union	03/04/22	0.390	20,000,000.00	06/03/22
Provident Credit Union	03/09/22	0.370	20,000,000.00	06/08/22
Provident Credit Union	03/18/22	0.860	20,000,000.00	09/16/22
Provident Credit Union	04/07/22	1.180	20,000,000.00	10/06/22
Provident Credit Union	04/14/22	1.230	20,000,000.00	10/13/22
Provident Credit Union	04/14/22	1.230	20,000,000.00	10/13/22
ROSEMEAD				
Pacific Alliance Bank	04/06/22	0.560	4,000,000.00	07/06/22

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
ROSEVILLE				
Five Star Bank	11/23/21	0.090	50,000,000.00	05/25/22
Five Star Bank	12/08/21	0.120	5,000,000.00	06/08/22
Five Star Bank	12/15/21	0.140	20,000,000.00	06/15/22
Five Star Bank	03/03/22	0.620	75,000,000.00	09/01/22
SACRAMENTO				
Golden 1 Credit Union	12/08/21	0.140	75,000,000.00	06/08/22
Golden 1 Credit Union	03/17/22	0.500	75,000,000.00	06/16/22
SAN DIEGO				
Axos Bank	03/02/22	0.310	25,000,000.00	06/01/22
Axos Bank	03/16/22	0.410	100,000,000.00	06/15/22
Axos Bank	04/13/22	0.720	50,000,000.00	07/13/22
Axos Bank	04/20/22	0.790	25,000,000.00	07/20/22
California Coast Credit Union	02/16/22	0.780	1,000,000.00	08/17/22
SAN FRANCISCO				
Bank of San Francisco	12/10/21	0.180	10,000,000.00	06/10/22
Bank of San Francisco	03/25/22	0.950	10,000,000.00	09/23/22
Mission National Bank	04/06/22	0.580	15,000,000.00	07/06/22
Mission National Bank	04/21/22	0.880	5,000,000.00	07/21/22
SAN JOSE				
Meriwest Credit Union	02/09/22	0.280	10,000,000.00	05/11/22
Meriwest Credit Union	04/14/22	0.820	10,000,000.00	07/14/22
Meriwest Credit Union	04/27/22	0.880	25,000,000.00	07/27/22
Technology Credit Union	11/04/21	0.080	50,000,000.00	05/05/22
Technology Credit Union	12/02/21	0.100	50,000,000.00	06/02/22
Technology Credit Union	02/17/22	0.710	50,000,000.00	08/18/22
Technology Credit Union	03/03/22	0.600	50,000,000.00	09/01/22
SANTA ANA				
Banc of California, N.A.	02/24/22	0.380	50,000,000.00	05/26/22
Banc of California, N.A.	04/14/22	0.800	75,000,000.00	07/14/22
Banc of California, N.A.	04/20/22	0.820	25,000,000.00	07/20/22
Banc of California, N.A.	04/20/22	1.260	100,000,000.00	10/19/22
SANTA ROSA				
Poppy Bank	11/18/21	0.110	30,000,000.00	05/19/22
Poppy Bank	12/01/21	0.130	50,000,000.00	06/01/22
Poppy Bank	12/08/21	0.140	72,000,000.00	06/08/22
Poppy Bank	03/11/22	0.430	23,000,000.00	06/10/22
Poppy Bank	04/21/22	1.300	70,000,000.00	10/20/22

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>
SUN VALLEY				
Mission Valley Bank	11/03/21	0.080	10,000,000.00	5/4/2022
VACAVILLE				
Travis Credit Union	11/12/21	0.090	50,000,000.00	05/13/22
Travis Credit Union	11/17/21	0.090	25,000,000.00	05/18/22
Travis Credit Union	03/11/22	0.400	100,000,000.00	06/10/22
Travis Credit Union	04/14/22	0.770	50,000,000.00	07/14/22
WALNUT CREEK				
Mechanics Bank	03/03/22	0.370	1,000,000.00	06/02/22
WATSONVILLE				
Santa Cruz County Bank	02/10/22	0.320	10,000,000.00	05/12/22
Santa Cruz County Bank	01/07/22	0.260	10,000,000.00	07/08/22
TOTAL TIME DEPOSITS APRIL 2022			4,229,000,000.00	

BANK DEMAND DEPOSITS

APRIL 2022

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,235,843	\$ 850,000	\$ 4,359,636
2	1,235,843	850,000	4,359,636
3	1,235,843	850,000	4,359,636
4	1,284,814	670,000	3,996,190
5	1,310,958	725,000	3,759,968
6	1,243,600	725,000	3,648,489
7	1,265,450	775,000	4,075,592
8	1,255,832	800,000	3,819,010
9	1,255,832	800,000	3,819,010
10	1,255,832	800,000	3,819,010
11	1,277,371	800,000	3,794,400
12	1,284,678	704,000	3,922,213
13	1,298,527	635,000	6,802,077
14	946,510		6,598,608
15	1,350,237	850,000	6,544,044
16	1,350,237	850,000	6,544,189
17	1,350,237	850,000	6,544,189
18	1,351,956	925,000	6,147,653
19	1,245,888	920,000	5,158,239
20	1,215,264	625,000	4,958,852
21	1,397,459	645,000	4,503,038
22	1,225,383	895,000	4,925,815
23	1,225,383	895,000	4,925,815
24	1,225,383	895,000	4,925,815
25	1,238,210	910,000	4,361,843
26	1,267,668	500,000	4,144,091
27	1,259,530	275,000	4,578,095
28	1,418,273	450,000	4,828,376
29	1,272,388	750,000	4,403,210
30	1,272,388	750,000	4,403,771

AVERAGE DOLLAR DAYS

\$1,268,427 a/

\$732,300 b/

a/ The prescribed bank balance for April was \$1,316,647. This consisted of \$1,229,864 in compensating balances for services, balances for uncollected funds of \$87,390 and a deduction of \$607 for April 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**

1874

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on April 20, 2022, has determined and designated the amount of money available for deposit and investment as of April 8, 2022, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as:

a. Compensating Balance for Services \$ 1,230,000,000

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)	4/18/2022	4/22/2022	\$ 9,461,900,000	\$ 5,362,900,000	\$ 4,099,000,000	\$ 9,461,900,000
(2)	4/25/2022	4/29/2022	\$ (1,831,800,000)	\$ 3,531,100,000	\$ 4,099,000,000	\$ 7,630,100,000
(3)	5/2/2022	5/6/2022	\$ (398,000,000)	\$ 3,133,100,000	\$ 4,099,000,000	\$ 7,232,100,000
(4)	5/9/2022	5/13/2022	\$ 89,200,000	\$ 3,222,300,000	\$ 4,099,000,000	\$ 7,321,300,000
(5)	5/16/2022	5/20/2022	\$ 1,808,500,000	\$ 5,030,800,000	\$ 4,099,000,000	\$ 9,129,800,000
(6)	5/23/2022	5/27/2022	\$ (2,293,900,000)	\$ 2,736,900,000	\$ 4,099,000,000	\$ 6,835,900,000
(7)	5/30/2022	6/3/2022	\$ (943,600,000)	\$ 1,793,300,000	\$ 4,099,000,000	\$ 5,892,300,000
(8)	6/6/2022	6/10/2022	\$ 881,900,000	\$ 2,675,200,000	\$ 4,099,000,000	\$ 6,774,200,000
(9)	6/13/2022	6/17/2022	\$ 17,961,900,000	\$ 20,637,100,000	\$ 4,099,000,000	\$ 24,736,100,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), GC.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 1,230,000,000.

Dated: April 20, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
