

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

OCTOBER 31, 2022

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2022

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

(Dollars In Thousands)

	October 2022	October 2021	Change
Average Daily Portfolio (\$)	218,046,421	174,818,488	+43,227,933
Accrued Earnings (\$)	328,068	30,221	+297,847
Effective Yield (%)	1.772	0.203	+1.569
Average Life-Month End (In Days)	303	335	-32
Total Security Transactions			
Amount (\$)	49,711,370	48,355,151	+1,356,219
Number	1,004	972	+32
Total Time Deposit Transactions			
Amount (\$)	2,527,000	1,923,000	+604,000
Number	79	70	+9
Average Workday Investment Activity (\$)	2,487,541	2,394,198	+93,344
Prescribed Demand Account Balances For Services (\$)	208,000	1,692,000	-1,484,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

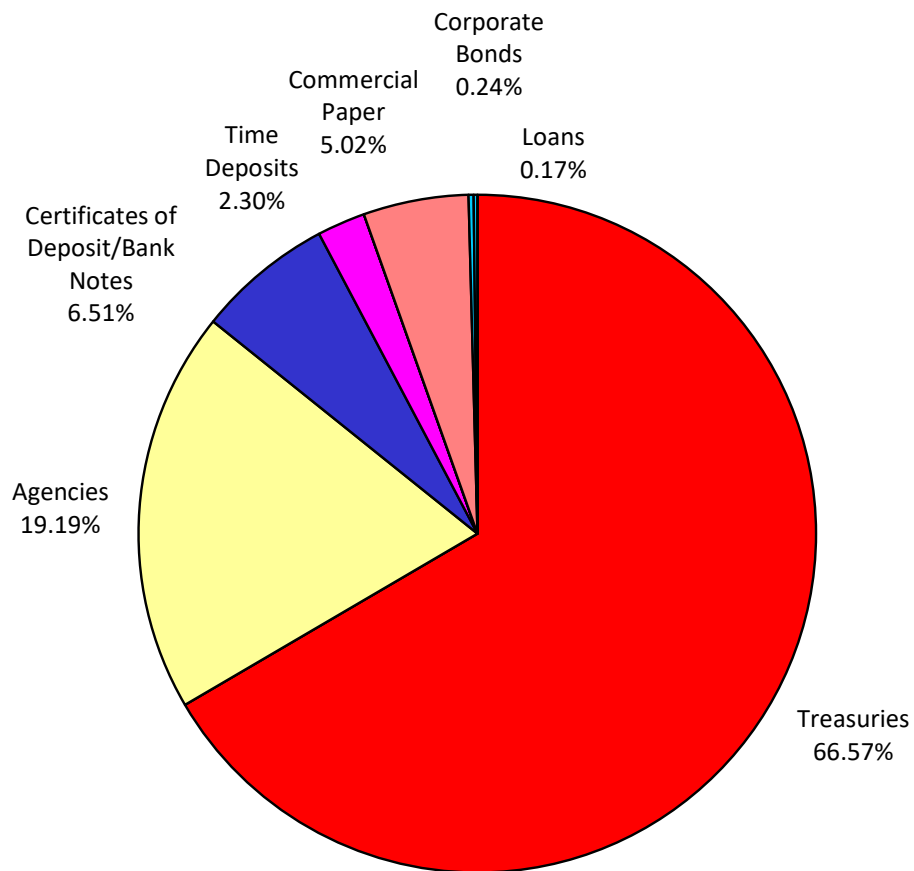
October 31, 2022

<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	41,973,670	19.50	-1.35
Bonds	0	0.00	0
Notes	101,336,838	47.07	+1.32
Strips	0	0.00	0
Total Government	<u>143,310,508</u>	<u>66.57</u>	<u>-0.03</u>
Agency Debentures	13,698,547	6.36	+0.16
Certificates of Deposit	13,900,000	6.46	+0.06
Bank Notes	100,000	0.05	+0.01
Repurchases	0	0.00	0
Agency Discount Notes	27,614,628	12.83	-0.76
Time Deposits	4,959,000	2.30	+0.10
GNMAs	0	0.00	0
Commercial Paper	10,795,126	5.02	+0.43
Remics	3,715	0.00	0
Corporate Bonds	521,177	0.24	+0.02
PMIA Loans	367,981	0.17	0
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>215,270,682</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>October 2022</u>		<u>September 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,004	49,711,370	923	45,857,714
Other	5	999,035	6	1,491,070
Time Deposits	79	2,527,000	87	2,877,000
Total	<u>1,088</u>	<u>53,237,405</u>	<u>1,016</u>	<u>50,225,784</u>
PMIA Monthly Average Effective Yield (%)		1.772	1.513	
Year to Date Yield Last Day of Month (%)		1.406	1.289	

Pooled Money Investment Account Portfolio Composition \$215.3 billion 10/31/22



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/03/22	REDEMPTIONS								
	CD	BOWEST	1.470	10/03/22	1.470	50,000	171	349,125.00	1.490
	CD	BOWEST	1.470	10/03/22	1.470	50,000	171	349,125.00	1.490
	CD	BOWEST	1.470	10/03/22	1.470	50,000	171	349,125.00	1.490
	CD	BOWEST	1.470	10/03/22	1.470	50,000	171	349,125.00	1.490
	CD	US BANK	0.770	10/03/22	0.770	50,000	200	213,888.89	0.781
	CD	US BANK	0.770	10/03/22	0.770	50,000	200	213,888.89	0.781
	CD	CITIBANK	0.890	10/03/22	0.890	10,000	229	56,613.89	0.902
	CD	CITIBANK	0.890	10/03/22	0.890	50,000	229	283,069.44	0.902
	CD	CITIBANK	0.890	10/03/22	0.890	50,000	229	283,069.44	0.902
	CP	CRC		10/03/22	1.850	50,000	117	300,625.00	1.887
	CP	LIBERTY		10/03/22	1.750	50,000	118	286,805.56	1.785
	CP	MUFG BK		10/03/22	1.730	50,000	124	297,944.44	1.765
	CP	MUFG BK		10/03/22	1.730	50,000	124	297,944.44	1.765
	CP	APPLE		10/03/22	1.150	50,000	172	274,722.22	1.172
	CP	APPLE		10/03/22	1.150	50,000	172	274,722.22	1.172
	CP	GOTHAM		10/03/22	1.480	50,000	175	359,722.22	1.511
	CP	GOTHAM		10/03/22	1.480	50,000	175	359,722.22	1.511
	CP	RBC NY		10/03/22	0.960	50,000	214	285,333.33	0.979
	CP	RBC NY		10/03/22	0.960	50,000	214	285,333.33	0.979
	CP	BOFA		10/03/22	0.990	50,000	214	294,250.00	1.010
	CP	BOFA		10/03/22	0.990	50,000	214	294,250.00	1.010
	CP	BNP NY		10/03/22	0.820	50,000	216	246,000.00	0.835
	CP	BNP NY		10/03/22	0.820	50,000	216	246,000.00	0.835
	CP	JPM LLC		10/03/22	0.910	50,000	223	281,847.22	0.928
	CP	JPM LLC		10/03/22	0.910	50,000	223	281,847.22	0.928
	CP	TOYOTA		10/03/22	0.830	50,000	235	270,902.78	0.846
	CP	TOYOTA		10/03/22	0.830	50,000	235	270,902.78	0.846
	CP	AMAZON		10/03/22	0.530	50,000	244	179,611.11	0.539
	CP	JPM LLC		10/03/22	0.580	50,000	250	201,388.89	0.590
	CP	JPM LLC		10/03/22	0.580	50,000	250	201,388.89	0.590
	CP	SOC GEN NY		10/03/22	0.580	50,000	256	206,222.22	0.590
	CP	SOC GEN NY		10/03/22	0.580	50,000	256	206,222.22	0.590
	CP	SCOTIA NY		10/03/22	0.500	50,000	263	182,638.89	0.509
	CP	SCOTIA NY		10/03/22	0.500	50,000	263	182,638.89	0.509
	CP	CGMI		10/03/22	0.530	50,000	264	194,333.33	0.539
	CP	CGMI		10/03/22	0.530	50,000	264	194,333.33	0.539
	DEB	FHLB	0.100	10/03/22	0.101	50,000	319	44,300.00	0.101
	DEB	FHLB	0.100	10/03/22	0.101	50,000	319	44,300.00	0.101
	DN	IFC		10/03/22	1.140	50,000	144	228,000.00	1.161
	DN	IFC		10/03/22	1.140	50,000	144	228,000.00	1.161
	DN	FFCB		10/03/22	0.640	50,000	237	210,666.67	0.652
	DN	FFCB		10/03/22	0.640	50,000	237	210,666.67	0.652
	DN	FFCB		10/03/22	0.410	50,000	250	142,361.11	0.417
	DN	FFCB		10/03/22	0.410	50,000	250	142,361.11	0.417
	DN	FHLB		10/03/22	0.380	50,000	257	135,638.89	0.386
	DN	FHLB		10/03/22	0.380	50,000	257	135,638.89	0.386

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/03/22	REDEMPTIONS (Continued)								
	DN	FFCB		10/03/22	0.300	50,000	263	109,583.33	0.305
	DN	FFCB		10/03/22	0.300	50,000	263	109,583.33	0.305
	DN	IBRD		10/03/22	0.130	50,000	270	48,750.00	0.132
	DN	IBRD		10/03/22	0.130	50,000	270	48,750.00	0.132
	DN	FHLB		10/03/22	0.215	50,000	278	83,013.89	0.218
	DN	FHLB		10/03/22	0.215	50,000	278	83,013.89	0.218
	DN	FHLB		10/03/22	0.215	50,000	278	83,013.89	0.218
	DN	FHLB		10/03/22	0.215	50,000	278	83,013.89	0.218
	DN	FHLB		10/03/22	0.215	50,000	279	83,312.50	0.218
	DN	FHLB		10/03/22	0.215	50,000	279	83,312.50	0.218
	DN	FHLB		10/03/22	0.215	50,000	279	83,312.50	0.218
	DN	FHLB		10/03/22	0.215	50,000	279	83,312.50	0.218
	DN	FHLB		10/03/22	0.215	50,000	279	83,312.50	0.218
	DN	FHLB		10/03/22	0.215	50,000	285	85,104.17	0.218
	DN	FHLB		10/03/22	0.215	50,000	285	85,104.17	0.218
	DN	IBRD		10/03/22	0.150	50,000	287	59,791.67	0.152
	DN	IBRD		10/03/22	0.150	50,000	287	59,791.67	0.152
	DN	FHLB		10/03/22	0.200	50,000	291	80,833.33	0.203
	DN	FHLB		10/03/22	0.200	50,000	291	80,833.33	0.203
	DN	IBRD		10/03/22	0.140	50,000	292	56,777.78	0.142
	DN	IBRD		10/03/22	0.140	50,000	292	56,777.78	0.142
	DN	IBRD		10/03/22	0.140	50,000	292	56,777.78	0.142
	DN	IBRD		10/03/22	0.140	50,000	292	56,777.78	0.142
	DN	FHLB		10/03/22	0.165	50,000	298	68,291.67	0.168
	DN	FHLB		10/03/22	0.165	50,000	298	68,291.67	0.168
	DN	FHLB		10/03/22	0.065	50,000	307	27,715.28	0.066
	DN	FHLB		10/03/22	0.065	50,000	307	27,715.28	0.066
	DN	FHLB		10/03/22	0.060	50,000	314	26,166.67	0.061
	DN	FHLB		10/03/22	0.060	50,000	314	26,166.67	0.061
	DN	FHLB		10/03/22	0.060	50,000	314	26,166.67	0.061
	DN	FHLB		10/03/22	0.060	50,000	314	26,166.67	0.061
	DN	FHLB		10/03/22	0.060	50,000	319	26,583.33	0.061
	DN	FHLB		10/03/22	0.060	50,000	319	26,583.33	0.061
	DN	FHLB		10/03/22	0.105	50,000	319	46,520.83	0.107
	DN	FHLB		10/03/22	0.105	50,000	319	46,520.83	0.107
	DN	FHLB		10/03/22	0.060	50,000	320	26,666.67	0.061
	DN	FHLB		10/03/22	0.060	50,000	320	26,666.67	0.061
	DN	FHLB		10/03/22	0.065	50,000	320	28,888.89	0.066
	DN	FHLB		10/03/22	0.065	50,000	320	28,888.89	0.066
	DN	FHLB		10/03/22	0.065	50,000	320	28,888.89	0.066
	DN	FHLB		10/03/22	0.065	50,000	320	28,888.89	0.066
	DN	FHLB		10/03/22	0.060	50,000	321	26,750.00	0.061
	DN	FHLB		10/03/22	0.060	50,000	321	26,750.00	0.061
	DN	FHLB		10/03/22	0.060	50,000	322	26,833.33	0.061
	DN	FHLB		10/03/22	0.060	50,000	322	26,833.33	0.061
	DN	FHLB		10/03/22	0.060	50,000	322	26,833.33	0.061
	DN	FHLB		10/03/22	0.060	50,000	322	26,833.33	0.061

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/03/22	REDEMPTIONS (Continued)								
	YCD	MIZUHO	2.300	10/03/22	2.300	50,000	95	303,472.22	2.332
	YCD	MIZUHO	2.300	10/03/22	2.300	50,000	95	303,472.22	2.332
	YCD	SVENSKA	1.970	10/03/22	1.970	50,000	104	284,555.56	1.997
	YCD	SVENSKA	1.970	10/03/22	1.970	50,000	104	284,555.56	1.997
	YCD	SUMITOMO	1.800	10/03/22	1.800	50,000	116	290,000.00	1.825
	YCD	SUMITOMO	1.800	10/03/22	1.800	50,000	116	290,000.00	1.825
	YCD	CIBC	1.440	10/03/22	1.440	50,000	171	342,000.00	1.460
	YCD	CIBC	1.440	10/03/22	1.440	50,000	171	342,000.00	1.460
	YCD	FORTIS	1.470	10/03/22	1.470	50,000	173	353,208.33	1.490
	YCD	FORTIS	1.470	10/03/22	1.470	50,000	173	353,208.33	1.490
	YCD	RABOBANK	1.450	10/03/22	1.450	50,000	179	360,486.11	1.470
	YCD	RABOBANK	1.450	10/03/22	1.450	50,000	179	360,486.11	1.470
	YCD	NATIXIS	1.510	10/03/22	1.510	50,000	179	375,402.78	1.531
	YCD	NATIXIS	1.510	10/03/22	1.510	50,000	179	375,402.78	1.531
	YCD	NAT AUB	1.300	10/03/22	1.300	50,000	202	364,722.22	1.318
	YCD	NAT AUB	1.300	10/03/22	1.300	50,000	202	364,722.22	1.318
	YCD	SCOTIA	0.880	10/03/22	0.880	50,000	221	270,111.11	0.892
	YCD	SCOTIA	0.880	10/03/22	0.880	50,000	221	270,111.11	0.892
	YCD	CIC	0.570	10/03/22	0.570	50,000	248	196,333.33	0.578
	YCD	CIC	0.570	10/03/22	0.570	50,000	248	196,333.33	0.578
	YCD	RB CANADA	0.580	10/03/22	0.580	50,000	250	201,388.89	0.588
	YCD	RB CANADA	0.580	10/03/22	0.580	50,000	250	201,388.89	0.588
	YCD	LLOYDS	0.540	10/03/22	0.540	50,000	264	198,000.00	0.548
10/03/22	PURCHASES								
	CP	CR AG NY		10/14/22	3.060	50,000			
	CP	CR AG NY		10/14/22	3.060	50,000			
	CP	CR AG NY		10/14/22	3.060	50,000			
	DN	FHLMC		10/21/22	2.520	50,000			
	DN	FHLMC		10/21/22	2.520	50,000			
	YCD	MUFG BK	3.010	10/11/22	3.010	50,000			
	YCD	MUFG BK	3.010	10/11/22	3.010	50,000			
	YCD	NORINCHUK	3.040	10/11/22	3.040	50,000			
	YCD	NORINCHUK	3.040	10/11/22	3.040	50,000			
	YCD	LLOYDS	4.590	07/03/23	4.590	50,000			
	YCD	LLOYDS	4.590	07/03/23	4.590	50,000			
10/04/22	REDEMPTIONS								
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/04/22	REDEMPTIONS (Continued)								
	TR	BILL		10/04/22	1.398	50,000	119	230,975.69	1.423
	TR	BILL		10/04/22	1.398	50,000	119	230,975.69	1.423
	TR	BILL		10/04/22	1.398	50,000	119	230,975.69	1.423
10/04/22	PURCHASES								
	CD	US BANK	3.000	10/21/22	3.000	50,000			
	CD	US BANK	3.000	10/21/22	3.000	50,000			
	CP	TOYOTA		04/26/23	4.290	50,000			
	CP	TOYOTA		04/26/23	4.290	50,000			
	CP	TOYOTA		04/26/23	4.290	50,000			
	CP	BOFA		04/26/23	4.400	50,000			
	CP	BOFA		04/26/23	4.400	50,000			
	CP	JPM LLC		06/26/23	4.370	50,000			
	CP	JPM LLC		06/26/23	4.370	50,000			
10/05/22	REDEMPTIONS								
	DEB	FNMA	2.000	10/05/22	0.238	50,000	294	97,055.56	0.238
	DEB	FNMA	2.000	10/05/22	0.238	50,000	294	97,055.56	0.238
10/05/22	PURCHASES								
	CP	SCOTIA NY		03/08/23	4.250	50,000			
	CP	SCOTIA NY		03/08/23	4.250	50,000			
	DN	FHLMC		10/27/22	2.720	50,000			
	DN	FHLMC		10/27/22	2.720	50,000			
	TR	BILL		01/24/23	3.466	50,000			
	TR	BILL		01/24/23	3.466	50,000			
	TR	BILL		01/24/23	3.466	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		03/30/23	3.815	50,000			
	TR	BILL		03/30/23	3.815	50,000			
	TR	BILL		03/30/23	3.815	50,000			
	YCD	NATIXIS	4.190	03/08/23	4.190	50,000			
	YCD	NATIXIS	4.190	03/08/23	4.190	50,000			
	YCD	NATIXIS	4.190	03/08/23	4.190	50,000			
	YCD	FORTIS	4.200	03/08/23	4.200	50,000			
	YCD	FORTIS	4.200	03/08/23	4.200	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/06/22	REDEMPTIONS								
	TR	BILL		10/06/22	0.245	50,000	281	95,618.06	0.249
	TR	BILL		10/06/22	0.245	50,000	281	95,618.06	0.249
	TR	BILL		10/06/22	0.110	50,000	343	52,402.78	0.112
	TR	BILL		10/06/22	0.110	50,000	343	52,402.78	0.112
	TR	BILL		10/06/22	0.110	50,000	343	52,402.78	0.112
	TR	BILL		10/06/22	0.115	50,000	343	54,784.72	0.117
	TR	BILL		10/06/22	0.115	50,000	343	54,784.72	0.117
	TR	BILL		10/06/22	0.115	50,000	343	54,784.72	0.117
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.090	50,000	358	44,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	358	44,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	358	44,750.00	0.091
	TR	BILL		10/06/22	0.093	50,000	358	46,241.67	0.094
	TR	BILL		10/06/22	0.093	50,000	358	46,241.67	0.094
	TR	BILL		10/06/22	0.093	50,000	358	46,241.67	0.094
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.090	50,000	364	45,500.00	0.091
	TR	BILL		10/06/22	0.090	50,000	364	45,500.00	0.091
	TR	BILL		10/06/22	0.090	50,000	364	45,500.00	0.091
10/06/22	PURCHASES								
	CD	FIRST REP	3.000	10/24/22	3.000	50,000			
	CD	FIRST REP	3.000	10/24/22	3.000	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/06/22	PURCHASES (Continued)								
	CD	BOWEST	3.060	10/27/22	3.060	50,000			
	CD	BOWEST	3.060	10/27/22	3.060	50,000			
	CP	LIBERTY		03/08/23	4.250	50,000			
	CP	LIBERTY		03/08/23	4.250	50,000			
	CP	JPM LLC		04/10/23	4.300	50,000			
	CP	JPM LLC		04/10/23	4.300	50,000			
	CP	RBC NY		04/24/23	4.350	50,000			
	CP	RBC NY		04/24/23	4.350	50,000			
	DN	FHLMC		10/27/22	2.730	50,000			
	DN	FHLMC		10/27/22	2.730	50,000			
	DN	IFC		03/08/23	3.745	50,000			
	DN	IFC		03/08/23	3.745	50,000			
	DN	IFC		03/08/23	3.745	50,000			
	DN	FHLB		04/26/23	3.985	50,000			
	DN	FHLB		04/26/23	3.985	50,000			
	DN	FHLB		06/26/23	4.060	50,000			
	DN	FHLB		06/26/23	4.060	50,000			
	TR	BILL		01/24/23	3.470	50,000			
	TR	BILL		01/24/23	3.470	50,000			
	TR	BILL		01/24/23	3.470	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.803	50,000			
	TR	BILL		03/30/23	3.803	50,000			
	TR	BILL		03/30/23	3.803	50,000			
	TR	BILL		03/30/23	3.810	50,000			
	TR	BILL		03/30/23	3.810	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.978	50,000			
	TR	BILL		10/05/23	3.978	50,000			
	TR	BILL		10/05/23	3.978	50,000			
	TR	BILL		10/05/23	3.978	50,000			
	TR	NOTE	4.250	09/30/24	4.216	50,000			
	TR	NOTE	4.250	09/30/24	4.216	50,000			
	TR	NOTE	4.250	09/30/24	4.216	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/06/22	PURCHASES (Continued)								
	YCD	MONTREAL	4.230	03/08/23	4.230	50,000			
	YCD	MONTREAL	4.230	03/08/23	4.230	50,000			
	YCD	ANZ	4.000	04/07/23	4.000	50,000			
	YCD	ANZ	4.000	04/07/23	4.000	50,000			
10/07/22	REDEMPTIONS								
	CD	BOWEST	2.420	10/07/22	2.420	50,000	37	124,361.11	2.454
	CD	BOWEST	2.420	10/07/22	2.420	50,000	37	124,361.11	2.454
	CP	SHEFFIELD		10/07/22	2.270	50,000	99	312,125.00	2.316
	CP	CAFCO		10/07/22	2.100	50,000	114	332,500.00	2.143
	CP	CAFCO		10/07/22	2.100	50,000	114	332,500.00	2.143
	DN	FHLMC		10/07/22	2.300	50,000	31	99,027.78	2.337
	DN	FHLMC		10/07/22	2.300	50,000	31	99,027.78	2.337
	DN	FHLB		10/07/22	1.100	50,000	184	281,111.11	1.122
	DN	FHLB		10/07/22	1.100	50,000	184	281,111.11	1.122
	DN	IBRD		10/07/22	1.070	50,000	189	280,875.00	1.091
	DN	IBRD		10/07/22	1.070	50,000	189	280,875.00	1.091
	DN	FHLB		10/07/22	0.780	50,000	206	223,166.67	0.794
	DN	FHLB		10/07/22	0.780	50,000	206	223,166.67	0.794
	DN	FHLB		10/07/22	0.780	50,000	206	223,166.67	0.794
	DN	FHLB		10/07/22	0.780	50,000	206	223,166.67	0.794
	YCD	DNB	2.400	10/07/22	2.400	50,000	30	100,000.00	2.433
	YCD	DNB	2.400	10/07/22	2.400	50,000	30	100,000.00	2.433
	YCD	KBC	2.500	10/07/22	2.500	50,000	36	125,000.00	2.535
	YCD	KBC	2.500	10/07/22	2.500	50,000	36	125,000.00	2.535
	YCD	NORINCHUK	2.380	10/07/22	2.380	50,000	93	307,416.67	2.413
	YCD	NORINCHUK	2.380	10/07/22	2.380	50,000	93	307,416.67	2.413
	YCD	CR AG CIB	1.870	10/07/22	1.870	50,000	120	311,666.67	1.896
	YCD	CR AG CIB	1.870	10/07/22	1.870	50,000	120	311,666.67	1.896
10/07/22	PURCHASES								
	YCD	SUMI TRUST	3.050	10/14/22	3.050	50,000			
	YCD	SUMI TRUST	3.050	10/14/22	3.050	50,000			
	YCD	NAT AUB	3.720	01/27/23	3.720	50,000			
	YCD	NAT AUB	3.720	01/27/23	3.720	50,000			
	YCD	CIBC	5.000	10/02/23	5.000	50,000			
	YCD	CIBC	5.000	10/02/23	5.000	50,000			
10/10/22	NO REDEMPTIONS								
10/10/22	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/11/22	REDEMPTIONS								
	DN	FHLMC		10/11/22	2.300	50,000	20	63,888.89	2.335
	DN	FHLMC		10/11/22	2.300	50,000	20	63,888.89	2.335
	DN	FHLMC		10/11/22	2.400	50,000	25	83,333.33	2.437
	DN	FHLMC		10/11/22	2.400	50,000	25	83,333.33	2.437
	DN	IFC		10/11/22	1.250	50,000	124	215,277.78	1.273
	DN	FHLB		10/11/22	1.300	50,000	145	261,805.56	1.325
	DN	FHLB		10/11/22	1.300	50,000	145	261,805.56	1.325
	DN	FHLB		10/11/22	1.340	50,000	160	297,777.78	1.367
	DN	FHLB		10/11/22	1.340	50,000	160	297,777.78	1.367
	DN	IBRD		10/11/22	1.250	50,000	168	291,666.67	1.275
	DN	IBRD		10/11/22	1.250	50,000	168	291,666.67	1.275
	DN	IBRD		10/11/22	1.120	50,000	175	272,222.22	1.142
	DN	IBRD		10/11/22	1.120	50,000	175	272,222.22	1.142
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.515	50,000	119	250,395.83	1.544
	TR	BILL		10/11/22	1.515	50,000	119	250,395.83	1.544
	TR	BILL		10/11/22	1.515	50,000	119	250,395.83	1.544
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	YCD	MUFG BK	3.010	10/11/22	3.010	50,000	8	33,444.44	3.052
	YCD	MUFG BK	3.010	10/11/22	3.010	50,000	8	33,444.44	3.052
	YCD	NORINCHUK	3.040	10/11/22	3.040	50,000	8	33,777.78	3.082
	YCD	NORINCHUK	3.040	10/11/22	3.040	50,000	8	33,777.78	3.082
	YCD	NORINCHUK	2.650	10/11/22	2.650	50,000	33	121,458.33	2.687
	YCD	NORINCHUK	2.650	10/11/22	2.650	50,000	33	121,458.33	2.687
	YCD	CIBC	1.570	10/11/22	1.570	50,000	183	399,041.67	1.592
	YCD	CIBC	1.570	10/11/22	1.570	50,000	183	399,041.67	1.592

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/11/22	PURCHASES								
	CP	CR AG NY		11/04/22	3.060	50,000			
	CP	CR AG NY		11/04/22	3.060	50,000			
	CP	CR AG NY		11/04/22	3.060	50,000			
	CP	PROCTER		01/06/23	3.600	50,000			
10/12/22	NO REDEMPTIONS								
10/12/22	PURCHASES								
	CD	BOWEST	3.060	11/04/22	3.060	50,000			
	CD	BOWEST	3.060	11/04/22	3.060	50,000			
	CP	MUFG BK		11/04/22	3.150	50,000			
	CP	MUFG BK		11/04/22	3.150	50,000			
	CP	NATIXIS NY		06/26/23	4.710	50,000			
	CP	NATIXIS NY		06/26/23	4.710	50,000			
	DN	FHLMC		11/02/22	2.680	50,000			
	DN	FHLMC		11/02/22	2.680	50,000			
	DN	FHLMC		11/04/22	2.770	50,000			
	DN	FHLMC		11/04/22	2.770	50,000			
	DN	FHLB		03/28/23	4.020	50,000			
	DN	FHLB		03/28/23	4.020	50,000			
	DN	IBRD		03/30/23	4.100	50,000			
	DN	IBRD		03/30/23	4.100	50,000			
	DN	FHLB		06/26/23	4.180	50,000			
	DN	FHLB		06/26/23	4.180	50,000			
	DN	FFCB		10/02/23	4.230	50,000			
	DN	FFCB		10/02/23	4.230	50,000			
	DN	FFCB		10/02/23	4.230	50,000			
	TR	BILL		11/03/22	2.535	50,000			
	TR	BILL		11/03/22	2.535	50,000			
	TR	BILL		11/03/22	2.600	50,000			
	TR	BILL		11/03/22	2.600	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	YCD	KBC	3.100	11/04/22	3.100	50,000			
	YCD	KBC	3.100	11/04/22	3.100	50,000			
	YCD	SVENSKA	4.650	04/10/23	4.650	50,000			
	YCD	SVENSKA	4.650	04/10/23	4.650	50,000			
	YCD	UBS	5.160	10/02/23	5.160	50,000			
	YCD	UBS	5.160	10/02/23	5.160	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/13/22	NO REDEMPTIONS								
10/13/22	PURCHASES								
	CP	SOC GEN NY		11/04/22	3.030	50,000			
	CP	SOC GEN NY		11/04/22	3.030	50,000			
	CP	SOC GEN NY		11/04/22	3.030	50,000			
	CP	SOC GEN NY		11/04/22	3.030	50,000			
	CP	SCOTIA NY		03/24/23	4.600	50,000			
	CP	SCOTIA NY		03/24/23	4.600	50,000			
	CP	BOFA		07/03/23	4.800	50,000			
	CP	BOFA		07/03/23	4.800	50,000			
	DN	FHLB		11/02/22	2.900	50,000			
	DN	FHLB		11/02/22	2.900	50,000			
	DN	FFCB		11/04/22	2.900	50,000			
	DN	FFCB		11/04/22	2.900	50,000			
	DN	FHLB		11/04/22	2.900	50,000			
	DN	FHLB		11/04/22	2.900	50,000			
	DN	FHLB		03/08/23	4.045	50,000			
	DN	FHLB		03/08/23	4.045	50,000			
	DN	IBRD		03/28/23	4.000	50,000			
	DN	IBRD		03/28/23	4.000	50,000			
	DN	IBRD		04/24/23	4.200	50,000			
	DN	IBRD		04/24/23	4.200	50,000			
	DN	FHLB		10/02/23	4.380	50,000			
	DN	FHLB		10/02/23	4.380	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.890	50,000			
	TR	BILL		03/30/23	3.890	50,000			
	TR	BILL		03/30/23	3.890	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.008	50,000			
	TR	BILL		04/13/23	4.008	50,000			
	TR	BILL		04/13/23	4.008	50,000			
	YCD	DNB	3.040	11/04/22	3.040	50,000			
	YCD	DNB	3.040	11/04/22	3.040	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/13/22	PURCHASES (Continued)								
	YCD	NORINCHUK	4.100	01/09/23	4.100	50,000			
	YCD	NORINCHUK	4.100	01/09/23	4.100	50,000			
	YCD	SE BANKEN	4.660	03/24/23	4.660	50,000			
	YCD	SE BANKEN	4.660	03/24/23	4.660	50,000			
10/14/22	REDEMPTIONS								
	CD	BOWEST	2.630	10/14/22	2.630	50,000	35	127,847.22	2.667
	CD	BOWEST	2.630	10/14/22	2.630	50,000	35	127,847.22	2.667
	CP	CR AG NY		10/14/22	3.060	50,000	11	46,750.00	3.105
	CP	CR AG NY		10/14/22	3.060	50,000	11	46,750.00	3.105
	CP	CR AG NY		10/14/22	3.060	50,000	11	46,750.00	3.105
	CP	CR AG NY		10/14/22	2.700	50,000	31	116,250.00	2.744
	CP	CR AG NY		10/14/22	2.700	50,000	31	116,250.00	2.744
	CP	CR AG NY		10/14/22	2.700	50,000	31	116,250.00	2.744
	CP	APPLE		10/14/22	2.400	50,000	36	120,000.00	2.439
	CP	APPLE		10/14/22	2.400	50,000	37	123,333.33	2.439
	CP	CR AG NY		10/14/22	2.530	50,000	38	133,527.78	2.572
	CP	CR AG NY		10/14/22	2.530	50,000	38	133,527.78	2.572
	YCD	SUMI TRUST	3.050	10/14/22	3.050	50,000	7	29,652.78	3.092
	YCD	SUMI TRUST	3.050	10/14/22	3.050	50,000	7	29,652.78	3.092
	YCD	MUFG BK	3.050	10/14/22	3.050	50,000	21	88,958.33	3.092
	YCD	MUFG BK	3.050	10/14/22	3.050	50,000	21	88,958.33	3.092
	YCD	KBC	2.780	10/14/22	2.780	50,000	32	123,555.56	2.819
	YCD	KBC	2.780	10/14/22	2.780	50,000	32	123,555.56	2.819
	YCD	SUMI TRUST	2.570	10/14/22	2.570	50,000	93	331,958.33	2.606
	YCD	SUMI TRUST	2.570	10/14/22	2.570	50,000	93	331,958.33	2.606
	YCD	SWEDBANK	2.270	10/14/22	2.270	50,000	120	378,333.33	2.302
	YCD	SWEDBANK	2.270	10/14/22	2.270	50,000	120	378,333.33	2.302
10/14/22	PURCHASES								
	CP	APPLE		11/21/22	3.250	50,000			
	CP	APPLE		11/21/22	3.250	50,000			
	DN	IFC		02/01/23	3.800	50,000			
	DN	IFC		02/01/23	3.800	50,000			
	DN	IBRD		03/30/23	4.100	50,000			
	DN	IBRD		03/30/23	4.100	50,000			
	DN	FHLB		04/26/23	4.185	50,000			
	DN	FHLB		04/26/23	4.185	50,000			
	DN	FHLB		04/26/23	4.185	50,000			
10/15/22	REDEMPTIONS								
	TR	NOTE	1.375	10/15/22	1.705	50,000	1,068	1,791,154.37	1.239
	TR	NOTE	1.375	10/15/22	1.705	50,000	1,068	1,791,154.37	1.239

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/15/22	REDEMPTIONS (Continued)								
	TR	NOTE	1.375	10/15/22	1.676	50,000	1,073	2,448,983.95	1.685
	TR	NOTE	1.375	10/15/22	1.676	50,000	1,073	2,448,983.95	1.685
	TR	NOTE	1.375	10/15/22	1.676	50,000	1,073	2,448,983.95	1.685
	TR	NOTE	1.375	10/15/22	1.676	50,000	1,073	2,448,983.95	1.685
10/17/22	REDEMPTIONS								
	CP	AMAZON		10/17/22	2.900	50,000	25	100,694.44	2.946
	CP	APPLE		10/17/22	2.750	50,000	31	118,402.78	2.795
	CP	APPLE		10/17/22	2.750	50,000	31	118,402.78	2.795
	CP	MUFG BK		10/17/22	2.810	50,000	34	132,694.44	2.857
	CP	MUFG BK		10/17/22	2.810	50,000	34	132,694.44	2.857
	CP	MUFG BK		10/17/22	2.810	50,000	34	132,694.44	2.857
	CP	RABO NY		10/17/22	1.510	50,000	187	392,180.56	1.543
	CP	RABO NY		10/17/22	1.510	50,000	187	392,180.56	1.543
	DN	FHLMC		10/17/22	2.510	50,000	38	132,472.22	2.552
	DN	FHLMC		10/17/22	2.510	50,000	38	132,472.22	2.552
	DN	FHLMC		10/17/22	2.510	50,000	38	132,472.22	2.552
	DN	FHLB		10/17/22	1.340	50,000	151	281,027.78	1.366
	DN	FHLB		10/17/22	1.340	50,000	151	281,027.78	1.366
	DN	IBRD		10/17/22	1.340	50,000	151	281,027.78	1.366
	DN	IBRD		10/17/22	1.340	50,000	151	281,027.78	1.366
	DN	IFC		10/17/22	1.280	50,000	153	272,000.00	1.305
	DN	IFC		10/17/22	1.280	50,000	153	272,000.00	1.305
	DN	IBRD		10/17/22	1.300	50,000	160	288,888.89	1.326
	DN	IBRD		10/17/22	1.300	50,000	160	288,888.89	1.326
	DN	IBRD		10/17/22	1.200	50,000	172	286,666.67	1.224
	DN	IBRD		10/17/22	1.200	50,000	172	286,666.67	1.224
	YCD	KBC	3.000	10/17/22	3.000	50,000	28	116,666.67	3.042
	YCD	KBC	3.000	10/17/22	3.000	50,000	28	116,666.67	3.042
	YCD	NORINCHUK	2.950	10/17/22	2.950	50,000	32	131,111.11	2.991
	YCD	NORINCHUK	2.950	10/17/22	2.950	50,000	32	131,111.11	2.991
	YCD	TORONTO	1.600	10/17/22	1.600	50,000	182	404,444.44	1.622
	YCD	TORONTO	1.600	10/17/22	1.600	50,000	182	404,444.44	1.622
	YCD	MONTREAL	1.540	10/17/22	1.540	50,000	188	402,111.11	1.561
	YCD	MONTREAL	1.540	10/17/22	1.540	50,000	188	402,111.11	1.561
	YCD	BARCLAYS	1.600	10/17/22	1.600	50,000	188	417,777.78	1.622
	YCD	BARCLAYS	1.600	10/17/22	1.600	50,000	188	417,777.78	1.622
10/17/22	PURCHASES								
	CP	RABO NY		10/21/22	3.050	50,000			
	CP	RABO NY		10/21/22	3.050	50,000			
	CP	RABO NY		10/21/22	3.050	50,000			
	CP	RABO NY		10/21/22	3.050	50,000			
	CP	CR AG NY		11/01/22	3.050	50,000			
	CP	CR AG NY		11/01/22	3.050	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/17/22	PURCHASES (Continued)								
	CP	MUFG BK		11/01/22	3.100	50,000			
	CP	MUFG BK		11/01/22	3.100	50,000			
	DEB	FFCB	4.375	10/17/24	4.402	25,000			
	DEB	FFCB	4.375	10/17/24	4.402	50,000			
10/18/22	REDEMPTIONS								
	TR	BILL		10/18/22	2.040	50,000	98	277,666.67	2.080
	TR	BILL		10/18/22	2.040	50,000	98	277,666.67	2.080
	TR	BILL		10/18/22	2.040	50,000	98	277,666.67	2.080
	TR	BILL		10/18/22	2.045	50,000	98	278,347.22	2.085
	TR	BILL		10/18/22	2.045	50,000	98	278,347.22	2.085
	TR	BILL		10/18/22	2.045	50,000	98	278,347.22	2.085
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.950	50,000	113	306,041.67	1.989
	TR	BILL		10/18/22	1.950	50,000	113	306,041.67	1.989
	TR	BILL		10/18/22	1.950	50,000	113	306,041.67	1.989
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.895	50,000	118	310,569.44	1.933
	TR	BILL		10/18/22	1.895	50,000	118	310,569.44	1.933
	TR	BILL		10/18/22	1.895	50,000	118	310,569.44	1.933
	TR	BILL		10/18/22	1.910	50,000	119	315,680.56	1.949
	TR	BILL		10/18/22	1.910	50,000	119	315,680.56	1.949
	TR	BILL		10/18/22	1.920	50,000	119	317,333.33	1.959
	TR	BILL		10/18/22	1.920	50,000	119	317,333.33	1.959
10/18/22	PURCHASES								
	CD	US BANK	3.000	11/01/22	3.000	50,000			
	CD	US BANK	3.000	11/01/22	3.000	50,000			
	CD	US BANK	3.000	11/01/22	3.000	50,000			
	CD	US BANK	3.000	11/01/22	3.000	50,000			
	CP	CGMI		04/26/23	4.880	50,000			
	CP	CGMI		04/26/23	4.880	50,000			
	DN	FHLMC		11/03/22	2.610	50,000			
	DN	FHLMC		11/03/22	2.610	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/18/22	PURCHASES (Continued)								
	DN	IADB		02/14/23	3.950	50,000			
	DN	IADB		02/14/23	3.950	50,000			
	DN	FHLB		03/14/23	4.125	50,000			
	DN	FHLB		03/14/23	4.125	50,000			
	DN	FHLB		03/30/23	4.180	50,000			
	DN	FHLB		03/30/23	4.180	50,000			
	TR	BILL		03/30/23	3.950	50,000			
	TR	BILL		03/30/23	3.950	50,000			
	TR	BILL		10/05/23	4.265	50,000			
	TR	BILL		10/05/23	4.265	50,000			
	YCD	MUFG BK	3.080	11/02/22	3.080	50,000			
	YCD	MUFG BK	3.080	11/02/22	3.080	50,000			
	YCD	SUMI TRUST	4.350	01/27/23	4.350	50,000			
	YCD	SUMI TRUST	4.350	01/27/23	4.350	50,000			
	YCD	SCOTIA	4.920	04/26/23	4.920	50,000			
	YCD	SCOTIA	4.920	04/26/23	4.920	50,000			
10/19/22	NO REDEMPTIONS								
10/19/22	PURCHASES								
	CD	BOWEST	3.060	11/03/22	3.060	50,000			
	CD	BOWEST	3.060	11/03/22	3.060	50,000			
	CD	CITIBANK	5.450	10/02/23	5.450	50,000			
	CD	CITIBANK	5.450	10/02/23	5.450	50,000			
	CP	CAFCO		03/08/23	4.550	50,000			
	CP	CAFCO		03/08/23	4.550	50,000			
	CP	AMAZON		03/24/23	4.300	50,000			
	CP	AMAZON		03/24/23	4.300	50,000			
	CP	BNP NY		04/07/23	4.780	50,000			
	CP	BNP NY		04/07/23	4.780	50,000			
	DN	FHLMC		11/03/22	2.610	50,000			
	DN	FHLMC		11/03/22	2.610	50,000			
	DN	FFCB		04/10/23	4.230	50,000			
	DN	FFCB		04/10/23	4.230	50,000			
	DN	IBRD		04/10/23	4.250	50,000			
	DN	IBRD		04/10/23	4.250	50,000			
	DN	FHLB		04/24/23	4.290	50,000			
	DN	FHLB		04/24/23	4.290	50,000			
	DN	IBRD		04/26/23	4.250	50,000			
	DN	IBRD		04/26/23	4.250	50,000			
	DN	FFCB		07/03/23	4.400	50,000			
	DN	FFCB		07/03/23	4.400	50,000			
	TR	BILL		03/30/23	4.040	50,000			
	TR	BILL		03/30/23	4.040	50,000			
	TR	BILL		03/30/23	4.040	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/19/22	PURCHASES (Continued)								
	YCD	KBC	3.480	11/21/22	3.480	50,000			
	YCD	KBC	3.480	11/21/22	3.480	50,000			
	YCD	DNB	3.580	12/23/22	3.580	50,000			
	YCD	DNB	3.580	12/23/22	3.580	50,000			
	YCD	TORONTO	5.220	06/26/23	5.220	50,000			
	YCD	TORONTO	5.220	06/26/23	5.220	50,000			
10/20/22	REDEMPTIONS								
	TR	BILL		10/20/22	2.070	50,000	100	287,500.00	2.111
	TR	BILL		10/20/22	2.070	50,000	100	287,500.00	2.111
	TR	BILL		10/20/22	2.070	50,000	100	287,500.00	2.111
	TR	BILL		10/20/22	2.085	50,000	100	289,583.33	2.126
	TR	BILL		10/20/22	2.085	50,000	100	289,583.33	2.126
	TR	BILL		10/20/22	2.085	50,000	100	289,583.33	2.126
	TR	BILL		10/20/22	1.945	50,000	106	286,347.22	1.983
	TR	BILL		10/20/22	1.945	50,000	106	286,347.22	1.983
	TR	BILL		10/20/22	1.945	50,000	106	286,347.22	1.983
	TR	BILL		10/20/22	1.950	50,000	106	287,083.33	1.989
	TR	BILL		10/20/22	1.950	50,000	106	287,083.33	1.989
	TR	BILL		10/20/22	1.950	50,000	106	287,083.33	1.989
	TR	BILL		10/20/22	1.265	50,000	156	274,083.33	1.290
	TR	BILL		10/20/22	1.265	50,000	156	274,083.33	1.290
	TR	BILL		10/20/22	1.270	50,000	156	275,166.67	1.295
	TR	BILL		10/20/22	1.270	50,000	156	275,166.67	1.295
	TR	BILL		10/20/22	1.240	50,000	161	277,277.78	1.264
	TR	BILL		10/20/22	1.240	50,000	161	277,277.78	1.264
	TR	BILL		10/20/22	1.255	50,000	161	280,631.94	1.280
	TR	BILL		10/20/22	1.255	50,000	161	280,631.94	1.280
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.260	50,000	177	309,750.00	1.285
	TR	BILL		10/20/22	1.260	50,000	177	309,750.00	1.285
	TR	BILL		10/20/22	1.260	50,000	177	309,750.00	1.285
	TR	BILL		10/20/22	1.275	50,000	182	322,291.67	1.301
	TR	BILL		10/20/22	1.275	50,000	182	322,291.67	1.301
	TR	BILL		10/20/22	1.275	50,000	182	322,291.67	1.301
	TR	BILL		10/20/22	1.278	50,000	182	322,923.61	1.304
	TR	BILL		10/20/22	1.278	50,000	182	322,923.61	1.304
	TR	BILL		10/20/22	1.278	50,000	182	322,923.61	1.304

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/20/22	PURCHASES								
	CB CL	WELLS FGO	6.200	10/20/27	6.200	10,000			
	CP	MIZUHO NY		02/21/23	4.370	50,000			
	CP	MIZUHO NY		02/21/23	4.370	50,000			
	CP	GTA		02/21/23	4.730	50,000			
	CP	JPM LLC		02/27/23	4.540	50,000			
	CP	JPM LLC		02/27/23	4.540	50,000			
	CP	GOTHAM		04/10/23	4.900	50,000			
	CP	GOTHAM		04/10/23	4.900	50,000			
	CP	RBC NY		06/26/23	5.070	50,000			
	CP	RBC NY		06/26/23	5.070	50,000			
	DN	FHLB		06/26/23	4.390	50,000			
	DN	FHLB		06/26/23	4.390	50,000			
	TR	BILL		02/14/23	4.040	50,000			
	TR	BILL		02/14/23	4.040	50,000			
	TR	BILL		02/14/23	4.045	50,000			
	TR	BILL		02/14/23	4.045	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	YCD	MUFG BK	3.080	11/04/22	3.080	50,000			
	YCD	MUFG BK	3.080	11/04/22	3.080	50,000			
	YCD	NORDEA ABP	4.600	04/07/23	4.600	50,000			
	YCD	NORDEA ABP	4.600	04/07/23	4.600	50,000			
	YCD	RABOBANK	5.020	04/24/23	5.020	50,000			
	YCD	RABOBANK	5.020	04/24/23	5.020	50,000			
	YCD	UBS	5.040	04/24/23	5.040	50,000			
	YCD	UBS	5.040	04/24/23	5.040	50,000			
10/21/22	REDEMPTIONS								
	CD	US BANK	3.000	10/21/22	3.000	50,000	17	70,833.33	3.042
	CD	US BANK	3.000	10/21/22	3.000	50,000	17	70,833.33	3.042
	CP	RABO NY		10/21/22	3.050	50,000	4	16,944.44	3.093
	CP	RABO NY		10/21/22	3.050	50,000	4	16,944.44	3.093
	CP	RABO NY		10/21/22	3.050	50,000	4	16,944.44	3.093
	CP	RABO NY		10/21/22	3.050	50,000	4	16,944.44	3.093
	CP	APPLE		10/21/22	2.800	50,000	31	120,555.56	2.846
	CP	APPLE		10/21/22	2.800	50,000	31	120,555.56	2.846
	CP	CHARIOT		10/21/22	2.700	50,000	78	292,500.00	2.754
	DN	FHLMC		10/21/22	2.520	50,000	18	63,000.00	2.558
	DN	FHLMC		10/21/22	2.520	50,000	18	63,000.00	2.558
	DN	FHLMC		10/21/22	2.580	50,000	24	86,000.00	2.620

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/21/22	REDEMPTIONS (Continued)								
	DN	FHLMC		10/21/22	2.580	50,000	25	89,583.33	2.621
	DN	FHLMC		10/21/22	2.580	50,000	25	89,583.33	2.621
	DN	FHLMC		10/21/22	2.580	50,000	25	89,583.33	2.621
	DN	IFC		10/21/22	2.450	50,000	38	129,305.56	2.490
	DN	IFC		10/21/22	2.450	50,000	38	129,305.56	2.490
	DN	IFC		10/21/22	2.450	50,000	38	129,305.56	2.490
	DN	FHLB		10/21/22	1.380	50,000	136	260,666.67	1.406
	DN	FHLB		10/21/22	1.380	50,000	136	260,666.67	1.406
	YCD	SUMI TRUST	2.740	10/21/22	2.740	50,000	44	167,444.44	2.778
	YCD	SUMI TRUST	2.740	10/21/22	2.740	50,000	44	167,444.44	2.778
	YCD	MUFG BK	2.480	10/21/22	2.480	50,000	106	365,111.11	2.514
	YCD	MUFG BK	2.480	10/21/22	2.480	50,000	106	365,111.11	2.514
	YCD	SUMITOMO	2.500	10/21/22	2.500	50,000	115	52,083.33	2.535
	YCD	SUMITOMO	2.500	10/21/22	2.500	50,000	115	52,083.33	2.535
10/21/22	PURCHASES								
	CP	ATLANTIC		11/21/22	3.520	50,000			
	CP	ATLANTIC		11/21/22	3.520	50,000			
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000			
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000			
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000			
10/24/22	REDEMPTIONS								
	CD	FIRST REP	3.000	10/24/22	3.000	50,000	18	75,000.00	3.042
	CD	FIRST REP	3.000	10/24/22	3.000	50,000	18	75,000.00	3.042
	CD	BOWEST	3.050	10/24/22	3.050	50,000	28	118,611.11	3.092
	CD	BOWEST	3.050	10/24/22	3.050	50,000	28	118,611.11	3.092
	CP	MUFG BK		10/24/22	3.130	50,000	28	121,722.22	3.181
	CP	MUFG BK		10/24/22	3.130	50,000	28	121,722.22	3.181
	CP	BOFA		10/24/22	2.400	50,000	125	416,666.67	2.454
	CP	BOFA		10/24/22	2.400	50,000	125	416,666.67	2.454
	CP	THUNDER		10/24/22	1.855	50,000	153	394,187.50	1.896
	CP	SOC GEN NY		10/24/22	1.570	50,000	195	425,208.33	1.605
	CP	SOC GEN NY		10/24/22	1.570	50,000	195	425,208.33	1.605
	CP	AMAZON		10/24/22	1.250	50,000	206	357,638.89	1.276
	CP	AMAZON		10/24/22	1.250	50,000	206	357,638.89	1.276
	DN	FHLB		10/24/22	2.730	50,000	40	151,666.67	2.776
	DN	FHLB		10/24/22	2.730	50,000	40	151,666.67	2.776
	DN	FHLMC		10/24/22	2.540	50,000	46	162,277.78	2.584
	DN	FHLMC		10/24/22	2.540	50,000	46	162,277.78	2.584
	DN	FHLB		10/24/22	1.345	50,000	179	334,381.94	1.373
	DN	FHLB		10/24/22	1.350	50,000	181	339,375.00	1.378
	DN	FHLB		10/24/22	1.350	50,000	181	339,375.00	1.378
	DN	FHLB		10/24/22	1.240	50,000	187	322,055.56	1.265
	DN	FHLB		10/24/22	1.240	50,000	187	322,055.56	1.265

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/24/22	REDEMPTIONS (Continued)								
	DN	IBRD		10/24/22	1.100	50,000	195	297,916.67	1.122
	DN	IBRD		10/24/22	1.100	50,000	195	297,916.67	1.122
	DN	FHLB		10/24/22	1.010	50,000	215	301,597.22	1.030
	DN	FHLB		10/24/22	1.010	50,000	215	301,597.22	1.030
	DN	FHLB		10/24/22	1.030	50,000	216	309,000.00	1.051
	DN	FHLB		10/24/22	1.030	50,000	216	309,000.00	1.051
	DN	FHLB		10/24/22	0.905	50,000	220	276,527.78	0.923
	DN	FHLB		10/24/22	0.905	50,000	220	276,527.78	0.923
	DN	FFCB		10/24/22	0.920	50,000	221	282,388.89	0.938
	DN	FFCB		10/24/22	0.920	50,000	221	282,388.89	0.938
	DN	FHLB		10/24/22	0.890	50,000	222	274,416.67	0.907
	DN	FHLB		10/24/22	0.890	50,000	222	274,416.67	0.907
	DN	FHLB		10/24/22	0.890	50,000	222	274,416.67	0.907
	DN	FFCB		10/24/22	0.780	50,000	230	249,166.67	0.795
	DN	FFCB		10/24/22	0.780	50,000	230	249,166.67	0.795
	DN	IBRD		10/24/22	0.700	50,000	237	230,416.67	0.713
	DN	IBRD		10/24/22	0.700	50,000	237	230,416.67	0.713
	YCD	KBC	3.070	10/24/22	3.070	50,000	28	119,388.89	3.113
	YCD	KBC	3.070	10/24/22	3.070	50,000	28	119,388.89	3.113
	YCD	DNB	2.610	10/24/22	2.610	50,000	54	195,750.00	2.646
	YCD	DNB	2.610	10/24/22	2.610	50,000	54	195,750.00	2.646
	YCD	NORINCHUK	2.560	10/24/22	2.560	50,000	67	238,222.22	2.596
	YCD	NORINCHUK	2.560	10/24/22	2.560	50,000	67	238,222.22	2.596
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000	123	432,208.33	2.565
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000	123	432,208.33	2.565
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000	123	432,208.33	2.565
	YCD	SE BANKEN	1.935	10/24/22	1.935	50,000	153	411,187.50	1.962
	YCD	SE BANKEN	1.935	10/24/22	1.935	50,000	153	411,187.50	1.962
	YCD	NAT AUB	1.670	10/24/22	1.670	50,000	181	419,819.44	1.693
	YCD	NAT AUB	1.670	10/24/22	1.670	50,000	181	419,819.44	1.693
10/24/22	PURCHASE								
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000			
10/25/22	REDEMPTIONS								
	TR	BILL		10/25/22	2.020	50,000	110	308,611.11	2.061
	TR	BILL		10/25/22	2.020	50,000	110	308,611.11	2.061
	TR	BILL		10/25/22	2.020	50,000	110	308,611.11	2.061
	TR	BILL		10/25/22	2.021	50,000	110	308,763.89	2.062
	TR	BILL		10/25/22	2.021	50,000	110	308,763.89	2.062
	TR	BILL		10/25/22	2.021	50,000	110	308,763.89	2.062
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/25/22	REDEMPTIONS (Continued)								
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087
	TR	BILL		10/25/22	2.048	50,000	117	332,718.75	2.090
	TR	BILL		10/25/22	2.048	50,000	117	332,718.75	2.090
	TR	BILL		10/25/22	2.048	50,000	117	332,718.75	2.090
10/25/22	PURCHASES								
	CP	AMAZON		03/24/23	4.400	50,000			
	CP	AMAZON		03/24/23	4.400	50,000			
	DN	IBRD		04/10/23	4.300	50,000			
	DN	IBRD		04/10/23	4.300	50,000			
	TR	BILL		02/21/23	4.095	50,000			
	TR	BILL		02/21/23	4.095	50,000			
	TR	BILL		02/21/23	4.095	50,000			
	YCD	SUMI TRUST	3.050	11/04/22	3.050	50,000			
	YCD	SUMI TRUST	3.050	11/04/22	3.050	50,000			
	YCD	DNB	3.080	11/07/22	3.080	50,000			
	YCD	DNB	3.080	11/07/22	3.080	50,000			
10/26/22	NO REDEMPTIONS								
10/26/22	PURCHASES								
	CB CL	CITIGROUP	6.200	10/26/27	6.200	15,000			
	CD	BOWEST	3.690	11/29/22	3.690	50,000			
	CD	BOWEST	3.690	11/29/22	3.690	50,000			
	CP	DEERE CAP		01/11/23	3.880	50,000			
	CP	DEERE CAP		01/11/23	3.880	50,000			
	CP	JPM LLC		04/26/23	4.890	50,000			
	CP	JPM LLC		04/26/23	4.890	50,000			
	DN	IADB		01/24/23	3.950	50,000			
	DN	IADB		01/24/23	3.950	50,000			
	DN	FHLB		03/08/23	4.175	50,000			
	DN	FHLB		03/08/23	4.175	50,000			
	DN	IFC		03/24/23	4.150	50,000			
	DN	IFC		03/24/23	4.150	50,000			
	DN	FHLB		04/24/23	4.345	50,000			
	DN	FHLB		04/24/23	4.345	50,000			
	DN	IBRD		04/26/23	4.300	50,000			
	DN	IBRD		04/26/23	4.300	50,000			
	SBA FR	POOL #530234	3.750	10/25/47	3.750	23,474			
	TR	BILL		03/30/23	4.000	50,000			
	TR	BILL		03/30/23	4.000	50,000			
	TR	BILL		03/30/23	4.005	50,000			
	TR	BILL		03/30/23	4.005	50,000			

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<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/26/22	PURCHASES (Continued)								
	YCD	NAT AUB	4.920	05/26/23	4.920	50,000			
	YCD	NAT AUB	4.920	05/26/23	4.920	50,000			
10/27/22	REDEMPTIONS								
	CD	BOWEST	3.060	10/27/22	3.060	50,000	21	89,250.00	3.103
	CD	BOWEST	3.060	10/27/22	3.060	50,000	21	89,250.00	3.103
	CP	APPLE		10/27/22	2.500	50,000	44	152,777.78	2.542
	CP	APPLE		10/27/22	2.500	50,000	44	152,777.78	2.542
	CP	MIZUHO NY		10/27/22	2.640	50,000	58	212,666.67	2.688
	CP	MIZUHO NY		10/27/22	2.640	50,000	58	212,666.67	2.688
	DN	FHLMC		10/27/22	2.730	50,000	21	79,625.00	2.772
	DN	FHLMC		10/27/22	2.730	50,000	21	79,625.00	2.772
	DN	FHLMC		10/27/22	2.720	50,000	22	83,111.11	2.762
	DN	FHLMC		10/27/22	2.720	50,000	22	83,111.11	2.762
	DN	IFC		10/27/22	2.600	50,000	37	133,611.11	2.643
	DN	IFC		10/27/22	2.600	50,000	37	133,611.11	2.643
	DN	FHLMC		10/27/22	2.600	50,000	44	158,888.89	2.645
	DN	FHLMC		10/27/22	2.600	50,000	44	158,888.89	2.645
	DN	FHLB		10/27/22	1.340	50,000	168	312,666.67	1.367
	DN	FHLB		10/27/22	1.340	50,000	168	312,666.67	1.367
	DN	IBRD		10/27/22	1.100	50,000	196	299,444.44	1.122
	DN	IBRD		10/27/22	1.100	50,000	196	299,444.44	1.122
	DN	FHLB		10/27/22	1.205	50,000	198	331,375.00	1.230
	DN	FHLB		10/27/22	1.205	50,000	198	331,375.00	1.230
	TR	BILL		10/27/22	1.885	50,000	134	350,819.44	1.925
	TR	BILL		10/27/22	1.885	50,000	134	350,819.44	1.925
	TR	BILL		10/27/22	1.885	50,000	134	350,819.44	1.925
	TR	BILL		10/27/22	1.888	50,000	134	351,284.72	1.927
	TR	BILL		10/27/22	1.888	50,000	134	351,284.72	1.927
	TR	BILL		10/27/22	1.888	50,000	134	351,284.72	1.927
	TR	BILL		10/27/22	1.900	50,000	134	353,611.11	1.940
	TR	BILL		10/27/22	1.900	50,000	134	353,611.11	1.940
	TR	BILL		10/27/22	1.900	50,000	134	353,611.11	1.940
	TR	BILL		10/27/22	1.450	50,000	141	283,958.33	1.479
	TR	BILL		10/27/22	1.450	50,000	141	283,958.33	1.479
	TR	BILL		10/27/22	1.450	50,000	141	283,958.33	1.479
	TR	BILL		10/27/22	1.450	50,000	141	283,958.33	1.479
	TR	BILL		10/27/22	1.302	50,000	156	282,100.00	1.328
	TR	BILL		10/27/22	1.302	50,000	156	282,100.00	1.328
	TR	BILL		10/27/22	1.315	50,000	156	284,916.67	1.341
	TR	BILL		10/27/22	1.315	50,000	156	284,916.67	1.341
	TR	BILL		10/27/22	1.300	50,000	164	296,111.11	1.326
	TR	BILL		10/27/22	1.300	50,000	164	296,111.11	1.326
	TR	BILL		10/27/22	1.300	50,000	164	296,111.11	1.326

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/27/22	REDEMPTIONS (Continued)								
	TR	BILL		10/27/22	1.303	50,000	164	296,680.56	1.328
	TR	BILL		10/27/22	1.303	50,000	164	296,680.56	1.328
	TR	BILL		10/27/22	1.303	50,000	164	296,680.56	1.328
	TR	BILL		10/27/22	1.255	50,000	170	296,201.39	1.280
	TR	BILL		10/27/22	1.255	50,000	170	296,201.39	1.280
	TR	BILL		10/27/22	1.255	50,000	170	296,201.39	1.280
	TR	BILL		10/27/22	1.240	50,000	174	299,666.67	1.265
	TR	BILL		10/27/22	1.240	50,000	174	299,666.67	1.265
	TR	BILL		10/27/22	1.240	50,000	174	299,666.67	1.265
	TR	BILL		10/27/22	1.285	50,000	175	312,326.39	1.311
	TR	BILL		10/27/22	1.285	50,000	175	312,326.39	1.311
	TR	BILL		10/27/22	1.290	50,000	175	313,541.67	1.316
	TR	BILL		10/27/22	1.290	50,000	175	313,541.67	1.316
	TR	BILL		10/27/22	1.375	50,000	176	336,111.11	1.404
	TR	BILL		10/27/22	1.375	50,000	176	336,111.11	1.404
	TR	BILL		10/27/22	1.375	50,000	176	336,111.11	1.404
	TR	BILL		10/27/22	1.380	50,000	176	337,333.33	1.409
	TR	BILL		10/27/22	1.380	50,000	176	337,333.33	1.409
	TR	BILL		10/27/22	1.380	50,000	176	337,333.33	1.409
	TR	BILL		10/27/22	1.345	50,000	177	330,645.83	1.373
	TR	BILL		10/27/22	1.345	50,000	177	330,645.83	1.373
	TR	BILL		10/27/22	1.350	50,000	177	331,875.00	1.378
	TR	BILL		10/27/22	1.350	50,000	177	331,875.00	1.378
	TR	BILL		10/27/22	1.350	50,000	177	331,875.00	1.378
	TR	BILL		10/27/22	1.355	50,000	177	333,104.17	1.383
	TR	BILL		10/27/22	1.355	50,000	177	333,104.17	1.383
	TR	BILL		10/27/22	1.355	50,000	177	333,104.17	1.383
	TR	BILL		10/27/22	1.358	50,000	177	333,718.75	1.386
	TR	BILL		10/27/22	1.358	50,000	177	333,718.75	1.386
	TR	BILL		10/27/22	1.358	50,000	177	333,718.75	1.386
	TR	BILL		10/27/22	1.370	50,000	178	338,694.44	1.399
	TR	BILL		10/27/22	1.370	50,000	178	338,694.44	1.399
	TR	BILL		10/27/22	1.370	50,000	178	338,694.44	1.399
	TR	BILL		10/27/22	1.370	50,000	178	338,694.44	1.399
	TR	BILL		10/27/22	1.360	50,000	181	341,888.89	1.388
	TR	BILL		10/27/22	1.360	50,000	181	341,888.89	1.388
	TR	BILL		10/27/22	1.405	50,000	182	355,152.78	1.435
	TR	BILL		10/27/22	1.405	50,000	182	355,152.78	1.435
	TR	BILL		10/27/22	1.405	50,000	182	355,152.78	1.435
	YCD	NORINCHUK	2.670	10/27/22	2.670	50,000	58	215,083.33	2.707
	YCD	NORINCHUK	2.670	10/27/22	2.670	50,000	58	215,083.33	2.707
	YCD	SOC GEN	1.620	10/27/22	1.620	50,000	191	429,750.00	1.643
	YCD	SOC GEN	1.620	10/27/22	1.620	50,000	191	429,750.00	1.643

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/27/22	PURCHASES								
	CB CL	BOFA	6.020	10/27/25	6.020	15,000			
	CP	MUFG BK		11/03/22	3.020	50,000			
	CP	MUFG BK		11/03/22	3.020	50,000			
	CP	MIZUHO NY		02/08/23	4.420	50,000			
	CP	MIZUHO NY		02/08/23	4.420	50,000			
	DN	FHLB		03/14/23	4.175	50,000			
	DN	FHLB		03/14/23	4.175	50,000			
	DN	IBRD		04/24/23	4.300	50,000			
	DN	IBRD		04/24/23	4.300	50,000			
	TR	BILL		04/27/23	4.280	50,000			
	TR	BILL		04/27/23	4.280	50,000			
	TR	BILL		04/27/23	4.280	50,000			
10/28/22	REDEMPTIONS								
	DN	FFCB		10/28/22	0.310	50,000	298	128,305.56	0.315
	DN	FHLB		10/28/22	0.250	50,000	302	104,861.11	0.254
	DN	FHLB		10/28/22	0.250	50,000	302	104,861.11	0.254
	DN	FHLB		10/28/22	0.250	50,000	302	104,861.11	0.254
	DN	FHLB		10/28/22	0.250	50,000	302	104,861.11	0.254
	DN	FHLB		10/28/22	0.110	50,000	318	48,583.33	0.112
	DN	FHLB		10/28/22	0.110	50,000	318	48,583.33	0.112
10/28/22	PURCHASES								
	CP	MUFG BK		11/07/22	3.280	50,000			
	CP	MUFG BK		11/07/22	3.280	50,000			
	TR	BILL		04/27/23	4.320	50,000			
	TR	BILL		04/27/23	4.320	50,000			
	TR	BILL		04/27/23	4.320	50,000			
	YCD	SWEDBANK	3.450	11/29/22	3.450	50,000			
	YCD	SWEDBANK	3.450	11/29/22	3.450	50,000			
	YCD	SVENSKA	4.050	02/10/23	4.050	50,000			
	YCD	SVENSKA	4.050	02/10/23	4.050	50,000			
10/31/22	REDEMPTIONS								
	TR	NOTE	1.875	10/31/22	0.835	50,000	249	285,523.14	0.831
	TR	NOTE	1.875	10/31/22	0.835	50,000	249	285,523.14	0.831
	TR	NOTE	1.875	10/31/22	0.835	50,000	249	285,523.14	0.831
	TR	NOTE	1.875	10/31/22	0.835	50,000	249	285,523.14	0.831
	TR	NOTE	1.875	10/31/22	0.846	50,000	249	289,429.39	0.843
	TR	NOTE	1.875	10/31/22	0.846	50,000	249	289,429.39	0.843
	TR	NOTE	1.875	10/31/22	0.846	50,000	249	289,429.39	0.843
	TR	NOTE	1.875	10/31/22	0.846	50,000	249	289,429.39	0.843

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/22	REDEMPTIONS (Continued)								
	TR	NOTE	1.875	10/31/22	0.482	50,000	278	184,845.48	0.480
	TR	NOTE	1.875	10/31/22	0.482	50,000	278	184,845.48	0.480
	TR	NOTE	1.875	10/31/22	0.482	50,000	278	184,845.48	0.480
	TR	NOTE	0.125	10/31/22	0.390	50,000	292	155,365.16	0.389
	TR	NOTE	0.125	10/31/22	0.390	50,000	292	155,365.16	0.389
	TR	NOTE	0.125	10/31/22	0.395	50,000	292	157,318.28	0.394
	TR	NOTE	0.125	10/31/22	0.395	50,000	292	157,318.28	0.394
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.233	50,000	319	101,433.01	0.232
	TR	NOTE	0.125	10/31/22	0.233	50,000	319	101,433.01	0.232
	TR	NOTE	0.125	10/31/22	0.233	50,000	319	101,433.01	0.232
	TR	NOTE	0.125	10/31/22	0.233	50,000	319	101,433.01	0.232
	TR	NOTE	0.125	10/31/22	0.127	50,000	650	123,140.97	0.138
	TR	NOTE	0.125	10/31/22	0.127	50,000	650	123,140.97	0.138
	TR	NOTE	0.125	10/31/22	0.127	50,000	650	123,140.97	0.138
	TR	NOTE	0.125	10/31/22	0.132	50,000	650	117,047.22	0.131
	TR	NOTE	0.125	10/31/22	0.132	50,000	650	117,047.22	0.131
	TR	NOTE	0.125	10/31/22	0.132	50,000	650	117,047.22	0.131
	TR	NOTE	0.125	10/31/22	0.132	50,000	650	117,047.22	0.131
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136

10/31/22 PURCHASES

CD	BOWEST	3.800	12/07/22	3.800	50,000
CD	BOWEST	3.800	12/07/22	3.800	50,000
CP	PROCTER		02/08/23	4.300	50,000
CP	INTEL		03/24/23	4.450	50,000
CP	INTEL		03/24/23	4.450	50,000
CP	JPM LLC		05/26/23	4.960	50,000
CP	JPM LLC		05/26/23	4.960	50,000
DN	FHLB		04/10/23	4.300	50,000
DN	FHLB		04/10/23	4.300	50,000
DN	IFC		04/24/23	4.300	50,000
DN	IFC		04/24/23	4.300	50,000
DN	IFC		04/24/23	4.300	50,000
DN	IBRD		04/24/23	4.330	50,000
DN	IBRD		04/24/23	4.330	50,000
DN	FHLB		04/26/23	4.290	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/22	PURCHASES (Continued)								
	DN	IFC		04/26/23	4.300	50,000			
	DN	IFC		04/26/23	4.300	50,000			
	DN	FFCB		09/01/23	4.480	50,000			
	DN	FFCB		09/01/23	4.480	50,000			
	TR	BILL		02/14/23	4.040	50,000			
	TR	BILL		02/14/23	4.040	50,000			
	TR	BILL		03/30/23	4.100	50,000			
	TR	BILL		03/30/23	4.100	50,000			
	TR	BILL		03/30/23	4.100	50,000			
	TR	BILL		03/30/23	4.100	50,000			
	TR	BILL		03/30/23	4.100	50,000			
	TR	NOTE	2.750	07/31/23	4.248	50,000			
	TR	NOTE	2.750	07/31/23	4.248	50,000			
	TR	NOTE	2.750	07/31/23	4.248	50,000			
	TR	NOTE	2.750	07/31/23	4.253	50,000			
	TR	NOTE	2.750	07/31/23	4.253	50,000			
	TR	NOTE	2.750	07/31/23	4.253	50,000			
	TR	BILL		10/05/23	4.335	50,000			
	TR	BILL		10/05/23	4.335	50,000			
	TR	BILL		10/05/23	4.335	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	NOTE	2.875	10/31/23	4.384	50,000			
	TR	NOTE	2.875	10/31/23	4.384	50,000			
	TR	NOTE	2.875	10/31/23	4.384	50,000			
	TR	NOTE	2.875	10/31/23	4.392	50,000			
	TR	NOTE	2.875	10/31/23	4.392	50,000			
	TR	NOTE	2.875	10/31/23	4.392	50,000			
	TR	NOTE	4.375	10/31/24	4.344	50,000			
	TR	NOTE	4.375	10/31/24	4.344	50,000			
	TR	NOTE	4.375	10/31/24	4.344	50,000			
	TR	NOTE	4.375	10/31/24	4.344	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.250	10/15/25	4.342	50,000			
	TR	NOTE	4.250	10/15/25	4.342	50,000			
	TR	NOTE	4.250	10/15/25	4.342	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/22	PURCHASES (Continued)								
	TR	NOTE	4.250	10/15/25	4.343	50,000			
	TR	NOTE	4.250	10/15/25	4.343	50,000			
	TR	NOTE	4.250	10/15/25	4.343	50,000			
	YCD	CR AG CIB	3.730	12/02/22	3.730	50,000			
	YCD	CR AG CIB	3.730	12/02/22	3.730	50,000			
	YCD	MIZUHO	4.600	02/27/23	4.600	50,000			
	YCD	MIZUHO	4.600	02/27/23	4.600	50,000			
	YCD	SUMITOMO	4.600	02/27/23	4.600	50,000			
	YCD	SUMITOMO	4.600	02/27/23	4.600	50,000			
	YCD	BARCLAYS	5.200	04/26/23	5.200	50,000			
	YCD	BARCLAYS	5.200	04/26/23	5.200	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)
SBA FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
<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.	05/19/22	1.530	15,000,000.00	11/17/22
New Omni Bank, N.A.	06/01/22	1.500	8,000,000.00	11/30/22
New Omni Bank, N.A.	06/08/22	1.670	8,000,000.00	12/07/22
New Omni Bank, N.A.	10/13/22	3.330	9,000,000.00	01/12/23
BREA				
American First Credit Union	09/07/22	3.300	27,000,000.00	03/08/23
American First Credit Union	09/23/22	3.820	23,000,000.00	03/24/23
Pacific Western Bank	08/26/22	2.770	90,000,000.00	12/02/22
Pacific Western Bank	09/14/22	3.060	10,000,000.00	12/14/22
Pacific Western Bank	10/19/22	4.240	90,000,000.00	04/19/23
DIAMOND BAR				
Prospectors Federal Credit Union	09/01/22	3.290	2,000,000.00	03/02/23
DOWNEY				
Financial Partners Credit Union	10/06/22	3.390	10,000,000.00	01/05/23
Financial Partners Credit Union	10/27/22	4.050	20,000,000.00	01/26/23
EL MONTE				
Cathay Bank	05/13/22	1.430	125,000,000.00	11/10/22
Cathay Bank	05/19/22	1.550	50,000,000.00	11/17/22
Cathay Bank	08/24/22	3.110	100,000,000.00	02/22/23
Cathay Bank	09/15/22	3.650	25,000,000.00	03/16/23
FRESNO				
Fresno First Bank	10/06/22	3.340	2,000,000.00	01/05/23
GARDEN GROVE				
US Metro Bank	08/19/22	2.660	5,000,000.00	11/18/22
US Metro Bank	09/07/22	2.890	10,000,000.00	12/07/22
US Metro Bank	09/08/22	2.900	20,000,000.00	12/08/22
GARDENA				
Northrop Grumman Federal Credit Union	08/04/22	2.530	25,000,000.00	11/03/22
HUNTINGTON BEACH				
Nuvison Federal Credit Union	10/06/22	3.920	25,000,000.00	04/06/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
IRVINE				
CommerceWest Bank	08/11/22	2.590	15,000,000.00	11/10/22
CommerceWest Bank	10/21/22	3.930	5,000,000.00	01/20/23
Commercial Bank of California	10/06/22	3.370	1,000,000.00	01/05/23
First Foundation Bank	08/19/22	2.660	37,000,000.00	11/18/22
First Foundation Bank	08/25/22	2.740	47,000,000.00	12/01/22
First Foundation Bank	09/07/22	2.900	22,000,000.00	12/07/22
First Foundation Bank	09/08/22	2.910	50,000,000.00	12/08/22
First Foundation Bank	09/30/22	3.290	44,000,000.00	01/06/23
First Foundation Bank	10/21/22	3.940	50,000,000.00	01/20/23
First Foundation Bank	10/26/22	4.180	50,000,000.00	04/26/23
Pacific Premier Bank	06/09/22	1.740	50,000,000.00	12/08/22
Pacific Premier Bank	10/06/22	3.360	50,000,000.00	01/05/23
Pacific Premier Bank	09/01/22	3.270	25,000,000.00	03/02/23
Pacific Premier Bank	09/08/22	3.320	50,000,000.00	03/09/23
Pacific Premier Bank	09/23/22	3.820	50,000,000.00	03/24/23
LODI				
Farmers & Merchants Bank of Central CA	10/05/22	3.850	3,000,000.00	04/05/23
LOS ANGELES				
Bank of Hope	05/18/22	1.460	90,000,000.00	11/16/22
Bank of Hope	06/03/22	1.630	75,000,000.00	12/02/22
Bank of Hope	10/06/22	3.900	135,000,000.00	04/06/23
Commonwealth Business Bank	08/04/22	2.480	5,000,000.00	11/03/22
Commonwealth Business Bank	06/10/22	1.740	13,000,000.00	12/09/22
Commonwealth Business Bank	09/08/22	3.300	12,000,000.00	03/09/23
CTBC Bank Corp. (USA)	09/23/22	3.290	40,000,000.00	12/16/22
Hanmi Bank	05/13/22	1.410	30,000,000.00	11/10/22
Hanmi Bank	06/16/22	2.350	30,000,000.00	12/15/22
Hanmi Bank	07/13/22	2.610	20,000,000.00	01/11/23
Hanmi Bank	08/12/22	2.980	15,000,000.00	02/10/23
Hanmi Bank	09/15/22	3.630	25,000,000.00	03/16/23
Manufacturers Bank	06/02/22	1.590	20,000,000.00	12/01/22
Open Bank	08/03/22	2.350	10,000,000.00	11/02/22
Open Bank	09/01/22	2.930	10,000,000.00	12/01/22
Open Bank	09/07/22	2.890	10,000,000.00	12/07/22
Open Bank	10/06/22	3.360	14,000,000.00	01/05/23
Open Bank	10/26/22	3.950	16,000,000.00	01/25/23
Pacific City Bank	09/14/22	3.030	20,000,000.00	12/14/22
Pacific City Bank	10/06/22	3.340	30,000,000.00	01/05/23
Pacific City Bank	10/14/22	3.570	10,000,000.00	01/13/23
Preferred Bank	08/11/22	2.570	20,000,000.00	11/10/22
Preferred Bank	09/14/22	3.030	125,000,000.00	12/14/22
State Bank of India (California)	09/14/22	3.060	30,000,000.00	12/14/22
State Bank of India (California)	09/30/22	3.290	10,000,000.00	01/06/23
State Bank of India (California)	10/26/22	4.180	15,000,000.00	04/26/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
OAKLAND				
Beneficial State Bank	06/10/22	1.790	1,000,000.00	12/09/22
California Bank of Commerce	08/03/22	2.360	5,000,000.00	11/02/22
California Bank of Commerce	09/02/22	2.920	10,000,000.00	12/02/22
California Bank of Commerce	09/15/22	3.180	5,000,000.00	12/15/22
California Bank of Commerce	10/05/22	3.240	13,500,000.00	01/04/23
Community Bank of the Bay	09/08/22	2.860	30,000,000.00	12/08/22
Metropolitan Bank	08/18/22	3.060	1,000,000.00	02/16/23
Metropolitan Bank	09/01/22	3.270	2,000,000.00	03/02/23
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	10/06/22	3.360	5,000,000.00	01/05/23
Malaga Bank F.S.B.	10/14/22	3.590	46,000,000.00	01/13/23
PASADENA				
American Plus Bank, N.A.	08/12/22	2.540	4,000,000.00	11/10/22
American Plus Bank, N.A.	08/17/22	2.510	8,000,000.00	11/16/22
American Plus Bank, N.A.	09/16/22	3.140	5,000,000.00	12/16/22
American Plus Bank, N.A.	07/22/22	2.900	14,000,000.00	01/20/23
American Plus Bank, N.A.	08/03/22	2.790	3,000,000.00	02/01/23
American Plus Bank, N.A.	10/07/22	3.860	10,000,000.00	04/07/23
East West Bank	07/07/22	2.460	50,000,000.00	01/05/23
East West Bank	07/13/22	2.610	175,000,000.00	01/11/23
East West Bank	07/29/22	2.930	75,000,000.00	01/27/23
Wescom Central Credit Union	08/25/22	2.790	50,000,000.00	12/01/22
Wescom Central Credit Union	09/08/22	2.950	50,000,000.00	12/08/22
Wescom Central Credit Union	09/09/22	3.040	25,000,000.00	12/09/22
Wescom Central Credit Union	09/14/22	3.100	50,000,000.00	12/14/22
Wescom Central Credit Union	10/13/22	3.420	50,000,000.00	01/12/23
Wescom Central Credit Union	10/14/22	3.640	25,000,000.00	01/13/23
REDDING				
Cornerstone Community Bank	08/12/22	2.980	8,500,000.00	02/10/23
Cornerstone Community Bank	10/19/22	4.230	9,000,000.00	04/19/23
REDWOOD CITY				
Provident Credit Union	05/13/22	1.440	20,000,000.00	11/10/22
Provident Credit Union	08/18/22	2.680	20,000,000.00	11/17/22
Provident Credit Union	09/02/22	2.930	20,000,000.00	12/02/22
Provident Credit Union	09/07/22	2.910	20,000,000.00	12/07/22
Provident Credit Union	09/16/22	3.200	20,000,000.00	12/16/22
Provident Credit Union	10/06/22	3.380	20,000,000.00	01/05/23
Provident Credit Union	10/13/22	3.390	20,000,000.00	01/12/23
Provident Credit Union	10/13/22	3.390	20,000,000.00	01/12/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
ROSEMEAD				
Pacific Alliance Bank	07/06/22	2.410	4,000,000.00	01/04/23
ROSEVILLE				
Five Star Bank	08/24/22	2.700	50,000,000.00	11/30/22
Five Star Bank	09/14/22	3.050	20,000,000.00	12/14/22
Five Star Bank	09/15/22	3.180	50,000,000.00	12/15/22
Five Star Bank	09/01/22	3.270	75,000,000.00	03/02/23
Five Star Bank	09/07/22	3.300	5,000,000.00	03/08/23
SACRAMENTO				
Golden 1 Credit Union	06/08/22	1.700	75,000,000.00	12/07/22
Golden 1 Credit Union	09/15/22	3.190	75,000,000.00	12/15/22
SAN DIEGO				
Axos Bank	06/09/22	1.720	100,000,000.00	12/08/22
Axos Bank	08/31/22	3.200	25,000,000.00	03/01/23
Axos Bank	09/14/22	3.460	100,000,000.00	03/15/23
Axos Bank	10/12/22	3.970	50,000,000.00	04/12/23
Axos Bank	10/19/22	4.210	25,000,000.00	04/19/23
California Coast Credit Union	08/17/22	3.030	1,000,000.00	02/15/23
Mission Federal Credit Union	10/05/22	3.220	50,000,000.00	01/04/23
San Diego County Credit Union	10/13/22	3.270	50,000,000.00	12/15/22
SAN FRANCISCO				
Bank of San Francisco	06/10/22	1.760	10,000,000.00	12/09/22
Bank of San Francisco	09/23/22	3.820	10,000,000.00	03/24/23
Mission National Bank	10/05/22	3.240	15,000,000.00	01/04/23
Mission National Bank	10/20/22	3.870	5,000,000.00	01/19/23
SAN JOSE				
Meriwest Credit Union	08/10/22	2.540	10,000,000.00	11/09/22
Meriwest Credit Union	10/13/22	3.400	10,000,000.00	01/12/23
Meriwest Credit Union	07/27/22	2.940	25,000,000.00	01/25/23
Technology Credit Union	08/04/22	2.460	50,000,000.00	11/03/22
Technology Credit Union	08/18/22	2.620	50,000,000.00	11/17/22
Technology Credit Union	09/01/22	3.230	100,000,000.00	03/02/23
Technology Credit Union	10/07/22	3.880	100,000,000.00	04/07/23
SANTA ANA				
Banc of California, N.A.	05/26/22	1.480	50,000,000.00	11/17/22
Banc of California, N.A.	09/02/22	2.870	25,000,000.00	12/02/22
Banc of California, N.A.	07/14/22	2.660	75,000,000.00	01/12/23
Banc of California, N.A.	07/20/22	2.840	25,000,000.00	01/18/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
<u>SANTA ANA (Continued)</u>	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
Banc of California, N.A.	10/19/22	3.700	100,000,000.00	01/18/23
Banc of California, N.A.	09/02/22	3.240	25,000,000.00	03/03/23
SANTA ROSA				
Poppy Bank	08/18/22	2.670	30,000,000.00	11/17/22
Poppy Bank	08/31/22	2.860	50,000,000.00	11/30/22
Poppy Bank	06/08/22	1.700	72,000,000.00	12/07/22
Poppy Bank	10/12/22	3.350	50,000,000.00	01/11/23
Poppy Bank	10/20/22	3.880	70,000,000.00	01/19/23
Poppy Bank	09/09/22	3.380	23,000,000.00	03/10/23
SUN VALLEY				
Mission Valley Bank	5/4/2022	1.400	10,000,000.00	11/2/2022
VACAVILLE				
Travis Credit Union	07/14/22	2.720	50,000,000.00	01/12/23
Travis Credit Union	08/12/22	3.000	50,000,000.00	02/10/23
Travis Credit Union	08/17/22	3.040	25,000,000.00	02/15/23
Travis Credit Union	09/09/22	3.400	100,000,000.00	03/10/23
WALNUT CREEK				
Mechanics Bank	09/01/22	2.940	1,000,000.00	12/01/22
WATSONVILLE				
Santa Cruz County Bank	08/11/22	2.590	10,000,000.00	11/10/22
Santa Cruz County Bank	10/07/22	3.360	10,000,000.00	01/06/23
TOTAL TIME DEPOSITS OCTOBER 2022			4,959,000,000.00	

BANK DEMAND DEPOSITS

OCTOBER 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	\$ 354,755	\$ 825,000	\$ 7,300,234
2	354,755	825,000	7,300,234
3	244,126	880,000	7,067,214
4	261,820	850,000	6,552,739
5	217,888	930,000	6,392,287
6	296,751	850,000	6,560,719
7	294,289	835,000	6,381,491
8	294,289	835,000	6,381,491
9	294,289	835,000	6,381,491
10	294,289	835,000	6,992,931
11	301,713	830,000	6,490,034
12	293,190	845,000	6,472,536
13	278,422	730,000	7,415,235
14	286,075	830,000	11,157,939
15	286,075	830,000	11,157,939
16	286,075	830,000	11,158,057
17	320,568	855,000	8,924,191
18	332,487	865,000	7,048,061
19	296,391	865,000	8,437,840
20	279,324	840,000	8,197,413
21	272,481	870,000	7,844,786
22	272,481	870,000	7,844,786
23	272,481	870,000	7,844,786
24	359,499	955,000	7,875,232
25	282,769	995,000	7,164,377
26	296,668	840,000	7,237,079
27	326,702	735,000	7,648,685
28	262,551	825,000	7,906,937
29	262,551	825,000	7,906,937
30	262,551	825,000	7,906,937
31	339,820	715,000	6,881,801
AVERAGE DOLLAR DAYS	\$292,843 <u>a/</u>	\$843,387 <u>b/</u>	

a/ The prescribed bank balance for October was \$300,907. This consisted of \$207,673 in compensating balances for services, balances for uncollected funds of \$93,478 and a deduction of \$244 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**

1880

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on October 19, 2022, has determined and designated the amount of money available for deposit and investment as of October 14, 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 \$ 208,000,000

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)	10/17/2022	10/21/2022	\$ 4,011,900,000	\$ (947,100,000)	\$ 4,959,000,000	\$ 4,011,900,000
(2)	10/24/2022	10/28/2022	\$ (7,549,400,000)	\$ (8,496,500,000)	\$ 4,959,000,000	\$ (3,537,500,000)
(3)	10/31/2022	11/4/2022	\$ (2,777,600,000)	\$ (11,274,100,000)	\$ 4,959,000,000	\$ (6,315,100,000)
(4)	11/7/2022	11/11/2022	\$ (1,739,000,000)	\$ (13,013,100,000)	\$ 4,959,000,000	\$ (8,054,100,000)
(5)	11/14/2022	11/18/2022	\$ 14,700,000	\$ (12,998,400,000)	\$ 4,959,000,000	\$ (8,039,400,000)
(6)	11/21/2022	11/25/2022	\$ 593,200,000	\$ (12,405,200,000)	\$ 4,959,000,000	\$ (7,446,200,000)
(7)	11/28/2022	12/2/2022	\$ (5,643,200,000)	\$ (18,048,400,000)	\$ 4,959,000,000	\$ (13,089,400,000)
(8)	12/5/2022	12/9/2022	\$ 965,500,000	\$ (17,082,900,000)	\$ 4,959,000,000	\$ (12,123,900,000)
(9)	12/12/2022	12/16/2022	\$ 733,800,000	\$ (16,349,100,000)	\$ 4,959,000,000	\$ (11,390,100,000)

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 \$ 208,000,000.

Dated: October 19, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
