

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

NOVEMBER 30, 2022

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

NOVEMBER 2022

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

(Dollars In Thousands)

	November 2022	November 2021	Change
Average Daily Portfolio (\$)	207,085,327	175,887,590	+31,197,737
Accrued Earnings (\$)	341,550	29,362	+312,188
Effective Yield (%)	2.007	0.203	+1.804
Average Life-Month End (In Days)	298	332	-34
Total Security Transactions			
Amount (\$)	33,220,009	40,176,690	-6,956,681
Number	668	805	-137
Total Time Deposit Transactions			
Amount (\$)	1,909,000	1,321,000	+588,000
Number	59	40	+19
Average Workday Investment Activity (\$)	1,848,895	2,184,089	-335,194
Prescribed Demand Account Balances For Services (\$)	205,000	1,575,000	-1,370,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

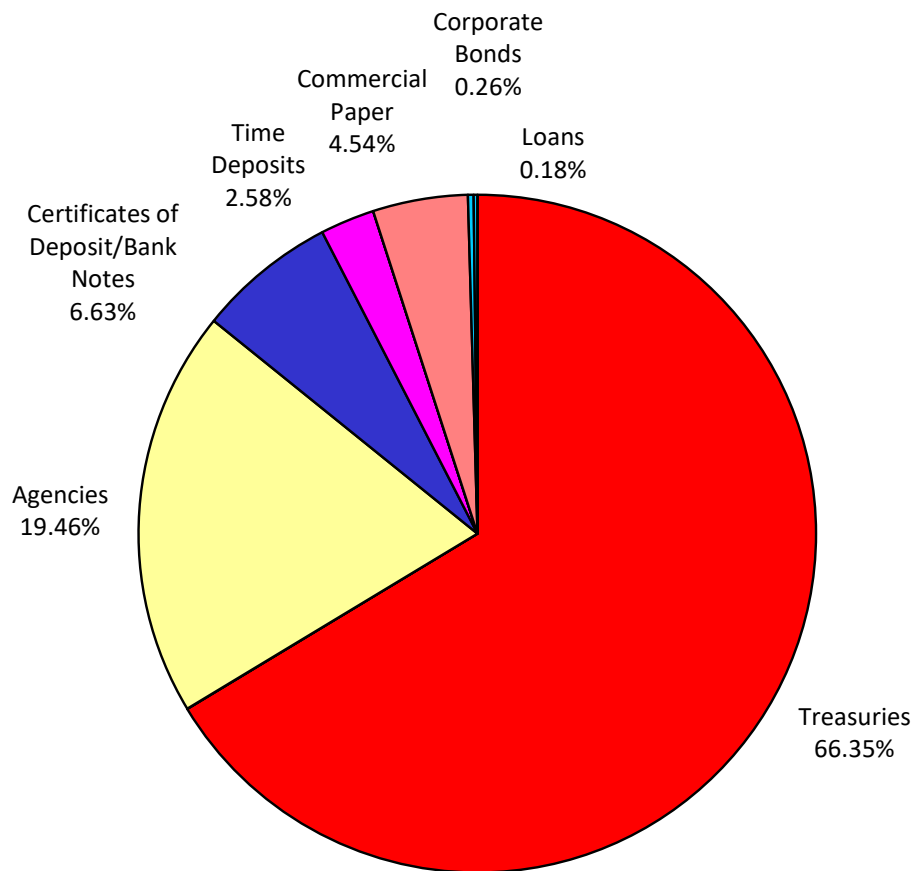
November 30, 2022

<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	37,457,877	18.39	-1.11
Bonds	0	0.00	0
Notes	97,679,631	47.96	+0.89
Strips	0	0.00	0
Total Government	<u>135,137,508</u>	<u>66.35</u>	<u>-0.22</u>
Agency Debentures	14,541,831	7.14	+0.78
Certificates of Deposit	13,400,000	6.58	+0.12
Bank Notes	100,000	0.05	0
Repurchases	0	0.00	0
Agency Discount Notes	25,084,355	12.32	-0.51
Time Deposits	5,264,000	2.58	+0.28
GNMAs	0	0.00	0
Commercial Paper	9,241,303	4.54	-0.48
Remics	3,542	0.00	0
Corporate Bonds	531,092	0.26	+0.02
PMIA Loans	372,231	0.18	+0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>203,675,862</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>November 2022</u>		<u>October 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	668	33,220,009	1,004	49,711,370
Other	29	2,265,904	5	999,035
Time Deposits	59	1,909,000	79	2,527,000
Total	<u>756</u>	<u>37,394,913</u>	<u>1,088</u>	<u>53,237,405</u>
PMIA Monthly Average Effective Yield (%)		2.007		1.772
Year to Date Yield Last Day of Month (%)		1.516		1.406

Pooled Money Investment Account Portfolio Composition \$203.7 billion 11/30/22



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/01/22	REDEMPTIONS								
	CD	US BANK	3.000	11/01/22	3.000	50,000	14	58,333.33	3.042
	CD	US BANK	3.000	11/01/22	3.000	50,000	14	58,333.33	3.042
	CD	US BANK	3.000	11/01/22	3.000	50,000	14	58,333.33	3.042
	CD	US BANK	3.000	11/01/22	3.000	50,000	14	58,333.33	3.042
	CP	CR AG NY		11/01/22	3.050	50,000	15	63,541.67	3.096
	CP	CR AG NY		11/01/22	3.050	50,000	15	63,541.67	3.096
	CP	MUFG BK		11/01/22	3.100	50,000	15	64,583.33	3.147
	CP	MUFG BK		11/01/22	3.100	50,000	15	64,583.33	3.147
	CP	SHEFFIELD		11/01/22	2.730	50,000	62	235,083.33	2.781
	CP	LIBERTY		11/01/22	2.450	50,000	124	421,944.44	2.505
	CP	THUNDER		11/01/22	2.500	50,000	139	482,638.89	2.559
	CP	APPLE		11/01/22	1.580	50,000	161	353,305.56	1.613
	CP	APPLE		11/01/22	1.580	50,000	161	353,305.56	1.613
	CP	SOC GEN NY		11/01/22	1.900	50,000	165	435,416.67	1.943
	CP	SOC GEN NY		11/01/22	1.900	50,000	165	435,416.67	1.943
	CP	TOYOTA		11/01/22	1.940	50,000	166	447,277.78	1.985
	CP	TOYOTA		11/01/22	1.940	50,000	166	447,277.78	1.985
	CP	COCA COLA		11/01/22	1.600	50,000	182	404,444.44	1.635
	CP	RABO NY		11/01/22	1.705	50,000	195	461,770.83	1.745
	CP	RABO NY		11/01/22	1.705	50,000	195	461,770.83	1.745
	CP	RBC NY		11/01/22	1.580	50,000	208	456,444.44	1.617
	CP	RBC NY		11/01/22	1.580	50,000	208	456,444.44	1.617
	DN	FHLB		11/01/22	1.385	50,000	169	325,090.28	1.413
	DN	FHLB		11/01/22	1.385	50,000	169	325,090.28	1.413
	DN	FHLB		11/01/22	1.335	50,000	194	359,708.33	1.363
	DN	FHLB		11/01/22	1.335	50,000	194	359,708.33	1.363
	DN	FHLB		11/01/22	1.240	50,000	195	335,833.33	1.266
	DN	FHLB		11/01/22	1.240	50,000	195	335,833.33	1.266
	DN	IBRD		11/01/22	1.200	50,000	196	326,666.67	1.225
	DN	IBRD		11/01/22	1.200	50,000	196	326,666.67	1.225
	DN	FHLB		11/01/22	1.245	50,000	202	349,291.67	1.271
	DN	FHLB		11/01/22	1.245	50,000	202	349,291.67	1.271
	DN	IBRD		11/01/22	1.100	50,000	203	310,138.89	1.122
	DN	IBRD		11/01/22	1.100	50,000	203	310,138.89	1.122
	DN	IBRD		11/01/22	0.750	50,000	251	261,458.33	0.764
	DN	IBRD		11/01/22	0.750	50,000	251	261,458.33	0.764
	DN	FFCB		11/01/22	0.400	50,000	293	162,777.78	0.407
	DN	FHLB		11/01/22	0.250	50,000	307	106,597.22	0.254
	DN	FHLB		11/01/22	0.250	50,000	307	106,597.22	0.254
	DN	FHLB		11/01/22	0.250	50,000	307	106,597.22	0.254
	DN	FHLB		11/01/22	0.250	50,000	307	106,597.22	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254
	DN	FHLB		11/01/22	0.250	50,000	308	106,944.44	0.254

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/01/22 REDEMPTIONS (Continued)									
DN	FHLB			11/01/22	0.245	50,000	313	106,506.94	0.249
DN	FHLB			11/01/22	0.245	50,000	313	106,506.94	0.249
DN	FHLB			11/01/22	0.245	50,000	314	106,847.22	0.249
DN	FHLB			11/01/22	0.245	50,000	314	106,847.22	0.249
DN	FHLB			11/01/22	0.195	50,000	321	86,937.50	0.198
DN	FHLB			11/01/22	0.195	50,000	321	86,937.50	0.198
DN	FHLB			11/01/22	0.200	50,000	321	89,166.67	0.203
DN	FHLB			11/01/22	0.200	50,000	321	89,166.67	0.203
DN	FHLB			11/01/22	0.200	50,000	321	89,166.67	0.203
DN	FHLB			11/01/22	0.200	50,000	321	89,166.67	0.203
DN	FHLB			11/01/22	0.170	50,000	327	77,208.33	0.173
DN	FHLB			11/01/22	0.170	50,000	327	77,208.33	0.173
DN	FHLB			11/01/22	0.120	50,000	343	57,166.67	0.122
DN	FHLB			11/01/22	0.120	50,000	343	57,166.67	0.122
DN	FHLB			11/01/22	0.150	50,000	343	71,458.33	0.152
DN	FHLB			11/01/22	0.150	50,000	343	71,458.33	0.152
TR	BILL			11/01/22	2.110	50,000	117	342,875.00	2.154
TR	BILL			11/01/22	2.110	50,000	117	342,875.00	2.154
TR	BILL			11/01/22	2.115	50,000	117	343,687.50	2.159
TR	BILL			11/01/22	2.115	50,000	117	343,687.50	2.159
TR	BILL			11/01/22	2.080	50,000	119	343,777.78	2.123
TR	BILL			11/01/22	2.080	50,000	119	343,777.78	2.123
TR	BILL			11/01/22	2.080	50,000	119	343,777.78	2.123
TR	BILL			11/01/22	2.103	50,000	119	347,579.17	2.147
TR	BILL			11/01/22	2.103	50,000	119	347,579.17	2.147
TR	BILL			11/01/22	2.103	50,000	119	347,579.17	2.147
YCD	KBC		3.070	11/01/22	3.070	50,000	33	140,708.33	3.113
YCD	KBC		3.070	11/01/22	3.070	50,000	33	140,708.33	3.113
YCD	SCOTIA		1.950	11/01/22	1.950	50,000	182	492,916.67	1.977
YCD	SCOTIA		1.950	11/01/22	1.950	50,000	182	492,916.67	1.977
YCD	BARCLAYS		1.630	11/01/22	1.630	50,000	196	443,722.22	1.653
YCD	BARCLAYS		1.630	11/01/22	1.630	50,000	196	443,722.22	1.653
YCD	UBS		0.340	11/01/22	0.340	50,000	354	167,166.67	0.345
YCD	UBS		0.340	11/01/22	0.340	50,000	354	167,166.67	0.345

11/01/22 PURCHASES

CP	CR AG NY			11/03/22	3.040	50,000			
CP	CR AG NY			11/03/22	3.040	50,000			
CP	CR AG NY			11/03/22	3.040	50,000			
CP	BNP NY			11/03/22	3.050	50,000			
CP	RABO NY			11/03/22	3.050	50,000			
CP	RABO NY			11/03/22	3.050	50,000			
CP	RABO NY			11/03/22	3.050	50,000			
CP	RABO NY			11/03/22	3.050	50,000			
CP	MUFG BK			12/05/22	3.810	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
	CP	MUFG BK		12/05/22	3.810	50,000			
11/01/22 PURCHASES (Continued)									
	CP	CGMI		05/30/23	5.140	50,000			
	CP	CGMI		05/30/23	5.140	50,000			
	CP	TOYOTA		07/03/23	5.000	50,000			
	CP	TOYOTA		07/03/23	5.000	50,000			
	DN	FHLB		07/03/23	4.450	50,000			
	DN	FHLB		07/03/23	4.450	50,000			
	DN	FHLB		10/02/23	4.495	50,000			
	DN	FHLB		10/02/23	4.495	50,000			
	TR	BILL		02/21/23	4.110	50,000			
	TR	BILL		02/21/23	4.110	50,000			
	TR	BILL		02/21/23	4.120	50,000			
	TR	BILL		02/21/23	4.120	50,000			
	TR	BILL		02/28/23	4.195	50,000			
	TR	BILL		02/28/23	4.195	50,000			
	YCD	NORINCHUK	3.800	12/01/22	3.800	50,000			
	YCD	NORINCHUK	3.800	12/01/22	3.800	50,000			
	YCD	KBC	3.780	12/09/22	3.780	50,000			
	YCD	KBC	3.780	12/09/22	3.780	50,000			
11/02/22 REDEMPTIONS									
	CP	PROCTER		11/02/22	2.550	50,000	96	340,000.00	2.603
	CP	PROCTER		11/02/22	2.550	50,000	96	340,000.00	2.603
	CP	PROCTER		11/02/22	2.550	50,000	97	343,541.67	2.603
	DN	FHLB		11/02/22	2.900	50,000	20	80,555.56	2.945
	DN	FHLB		11/02/22	2.900	50,000	20	80,555.56	2.945
	DN	FHLMC		11/02/22	2.680	50,000	21	78,166.67	2.721
	DN	FHLMC		11/02/22	2.680	50,000	21	78,166.67	2.721
	YCD	MUFG BK	3.080	11/02/22	3.080	50,000	15	64,166.67	3.123
	YCD	MUFG BK	3.080	11/02/22	3.080	50,000	15	64,166.67	3.123
11/02/22 PURCHASES									
	CP	BNP NY		11/03/22	3.050	50,000			
	CP	BNP NY		11/03/22	3.050	50,000			
	CP	BNP NY		11/03/22	3.050	50,000			
	CP	RABO NY		11/03/22	3.050	50,000			
	CP	RABO NY		11/03/22	3.050	50,000			
	CP	RABO NY		11/03/22	3.050	50,000			
11/03/22 REDEMPTIONS									
	CD	BOWEST	3.060	11/03/22	3.060	50,000	15	63,750.00	3.103
	CD	BOWEST	3.060	11/03/22	3.060	50,000	15	63,750.00	3.103
	CP	BNP NY		11/03/22	3.050	50,000	1	4,236.11	3.093

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS	d/ PAR (\$)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
					YIELD (%)	(000)			
	CP	BNP NY		11/03/22	3.050	50,000	1	4,236.11	3.093
	CP	BNP NY		11/03/22	3.050	50,000	1	4,236.11	3.093

11/03/22 REDEMPTIONS (Continued)

CP	RABO NY			11/03/22	3.050	50,000	1	4,236.11	3.093
CP	RABO NY			11/03/22	3.050	50,000	1	4,236.11	3.093
CP	RABO NY			11/03/22	3.050	50,000	1	4,236.11	3.093
CP	CR AG NY			11/03/22	3.040	50,000	2	8,444.44	3.083
CP	CR AG NY			11/03/22	3.040	50,000	2	8,444.44	3.083
CP	CR AG NY			11/03/22	3.040	50,000	2	8,444.44	3.083
CP	BNP NY			11/03/22	3.050	50,000	2	8,472.22	3.093
CP	RABO NY			11/03/22	3.050	50,000	2	8,472.22	3.093
CP	RABO NY			11/03/22	3.050	50,000	2	8,472.22	3.093
CP	RABO NY			11/03/22	3.050	50,000	2	8,472.22	3.093
CP	RABO NY			11/03/22	3.050	50,000	2	8,472.22	3.093
CP	MUFG BK			11/03/22	3.020	50,000	7	29,361.11	3.064
CP	MUFG BK			11/03/22	3.020	50,000	7	29,361.11	3.064
DN	FHLMC			11/03/22	2.610	50,000	15	54,375.00	2.649
DN	FHLMC			11/03/22	2.610	50,000	15	54,375.00	2.649
DN	FHLMC			11/03/22	2.610	50,000	16	58,000.00	2.649
DN	FHLMC			11/03/22	2.610	50,000	16	58,000.00	2.649
TR	BILL			11/03/22	2.535	50,000	22	77,458.33	2.574
TR	BILL			11/03/22	2.535	50,000	22	77,458.33	2.574
TR	BILL			11/03/22	2.600	50,000	22	79,444.44	2.640
TR	BILL			11/03/22	2.600	50,000	22	79,444.44	2.640
TR	BILL			11/03/22	0.218	50,000	337	101,802.08	0.221
TR	BILL			11/03/22	0.218	50,000	337	101,802.08	0.221
TR	BILL			11/03/22	0.218	50,000	337	101,802.08	0.221
TR	BILL			11/03/22	0.218	50,000	337	101,802.08	0.221
TR	BILL			11/03/22	0.165	50,000	345	79,062.50	0.168
TR	BILL			11/03/22	0.165	50,000	345	79,062.50	0.168
TR	BILL			11/03/22	0.165	50,000	345	79,062.50	0.168
TR	BILL			11/03/22	0.165	50,000	345	79,062.50	0.168
TR	BILL			11/03/22	0.165	50,000	345	79,062.50	0.168
TR	BILL			11/03/22	0.165	50,000	345	79,062.50	0.168
TR	BILL			11/03/22	0.168	50,000	345	80,500.00	0.171
TR	BILL			11/03/22	0.168	50,000	345	80,500.00	0.171
TR	BILL			11/03/22	0.168	50,000	345	80,500.00	0.171
TR	BILL			11/03/22	0.155	50,000	350	75,347.22	0.157
TR	BILL			11/03/22	0.155	50,000	350	75,347.22	0.157
TR	BILL			11/03/22	0.155	50,000	350	75,347.22	0.157
TR	BILL			11/03/22	0.155	50,000	350	75,347.22	0.157
TR	BILL			11/03/22	0.155	50,000	350	75,347.22	0.157
TR	BILL			11/03/22	0.155	50,000	350	75,347.22	0.157
TR	BILL			11/03/22	0.155	50,000	350	75,347.22	0.157
TR	BILL			11/03/22	0.155	50,000	350	75,347.22	0.157
TR	BILL			11/03/22	0.155	50,000	351	75,562.50	0.157
TR	BILL			11/03/22	0.155	50,000	351	75,562.50	0.157

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS	d/ PAR (\$)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
					YIELD (%)	(000)			
	TR	BILL		11/03/22	0.155	50,000	351	75,562.50	0.157
	TR	BILL		11/03/22	0.155	50,000	351	75,562.50	0.157

11/03/22 REDEMPTIONS (Continued)

TR	BILL			11/03/22	0.158	50,000	351	76,781.25	0.160
TR	BILL			11/03/22	0.158	50,000	351	76,781.25	0.160
TR	BILL			11/03/22	0.158	50,000	351	76,781.25	0.160
TR	BILL			11/03/22	0.158	50,000	351	76,781.25	0.160
TR	BILL			11/03/22	0.131	50,000	359	65,318.06	0.133
TR	BILL			11/03/22	0.131	50,000	359	65,318.06	0.133
TR	BILL			11/03/22	0.131	50,000	359	65,318.06	0.133
TR	BILL			11/03/22	0.133	50,000	359	66,065.97	0.135
TR	BILL			11/03/22	0.133	50,000	359	66,065.97	0.135
TR	BILL			11/03/22	0.148	50,000	364	74,569.44	0.150
TR	BILL			11/03/22	0.148	50,000	364	74,569.44	0.150
TR	BILL			11/03/22	0.148	50,000	364	74,569.44	0.150
TR	BILL			11/03/22	0.158	50,000	364	79,625.00	0.160
TR	BILL			11/03/22	0.158	50,000	364	79,625.00	0.160
TR	BILL			11/03/22	0.158	50,000	364	79,625.00	0.160
TR	BILL			11/03/22	0.158	50,000	364	79,625.00	0.160
TR	BILL			11/03/22	0.158	50,000	364	79,625.00	0.160
TR	BILL			11/03/22	0.158	50,000	364	79,625.00	0.160
TR	BILL			11/03/22	0.161	50,000	364	81,394.44	0.164
TR	BILL			11/03/22	0.161	50,000	364	81,394.44	0.164
TR	BILL			11/03/22	0.161	50,000	364	81,394.44	0.164
TR	BILL			11/03/22	0.163	50,000	364	82,152.78	0.165
TR	BILL			11/03/22	0.163	50,000	364	82,152.78	0.165
TR	BILL			11/03/22	0.163	50,000	364	82,152.78	0.165

11/03/22 PURCHASES

CP	METLIFE STF			05/30/23	4.950	50,000			
CP	METLIFE STF			05/30/23	4.950	50,000			
TR	BILL			11/02/23	4.520	50,000			
TR	BILL			11/02/23	4.520	50,000			
TR	BILL			11/02/23	4.520	50,000			

11/04/22 REDEMPTIONS

CD	BOWEST	3.060		11/04/22	3.060	50,000	23	97,750.00	3.103
CD	BOWEST	3.060		11/04/22	3.060	50,000	23	97,750.00	3.103
CP	SOC GEN NY			11/04/22	3.030	50,000	22	92,583.33	3.078
CP	SOC GEN NY			11/04/22	3.030	50,000	22	92,583.33	3.078
CP	SOC GEN NY			11/04/22	3.030	50,000	22	92,583.33	3.078
CP	SOC GEN NY			11/04/22	3.030	50,000	22	92,583.33	3.078
CP	MUFG BK			11/04/22	3.150	50,000	23	100,625.00	3.200
CP	MUFG BK			11/04/22	3.150	50,000	23	100,625.00	3.200

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS	d/ PAR (\$)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
					YIELD (%)	(000)			
	CP	CR AG NY		11/04/22	3.060	50,000	24	102,000.00	3.109
	CP	CR AG NY		11/04/22	3.060	50,000	24	102,000.00	3.109
	CP	CR AG NY		11/04/22	3.060	50,000	24	102,000.00	3.109

11/04/22 REDEMPTIONS (Continued)

CP	SHEFFIELD			11/04/22	2.800	50,000	94	365,555.56	2.860
CP	SHEFFIELD			11/04/22	2.800	50,000	94	365,555.56	2.860
CP	CAFCO			11/04/22	2.900	50,000	113	455,138.89	2.967
CP	CAFCO			11/04/22	2.900	50,000	113	455,138.89	2.967
DN	FFCB			11/04/22	2.900	50,000	22	88,611.11	2.945
DN	FFCB			11/04/22	2.900	50,000	22	88,611.11	2.945
DN	FHLB			11/04/22	2.900	50,000	22	88,611.11	2.945
DN	FHLB			11/04/22	2.900	50,000	22	88,611.11	2.945
DN	FHLMC			11/04/22	2.770	50,000	23	88,486.11	2.813
DN	FHLMC			11/04/22	2.770	50,000	23	88,486.11	2.813
DN	IADB			11/04/22	1.450	50,000	148	298,055.56	1.479
DN	IBRD			11/04/22	1.500	50,000	150	312,500.00	1.530
DN	IBRD			11/04/22	1.500	50,000	150	312,500.00	1.530
DN	FHLB			11/04/22	1.405	50,000	185	361,006.94	1.435
DN	FHLB			11/04/22	1.405	50,000	185	361,006.94	1.435
DN	FFCB			11/04/22	1.250	50,000	205	355,902.78	1.276
DN	FFCB			11/04/22	1.250	50,000	205	355,902.78	1.276
YCD	SUMI TRUST	3.050		11/04/22	3.050	50,000	10	42,361.11	3.092
YCD	SUMI TRUST	3.050		11/04/22	3.050	50,000	10	42,361.11	3.092
YCD	MUFG BK	3.080		11/04/22	3.080	50,000	15	64,166.67	3.123
YCD	MUFG BK	3.080		11/04/22	3.080	50,000	15	64,166.67	3.123
YCD	DNB	3.040		11/04/22	3.040	50,000	22	92,888.89	3.082
YCD	DNB	3.040		11/04/22	3.040	50,000	22	92,888.89	3.082
YCD	KBC	3.100		11/04/22	3.100	50,000	23	99,027.78	3.143
YCD	KBC	3.100		11/04/22	3.100	50,000	23	99,027.78	3.143
YCD	SUMI TRUST	2.850		11/04/22	2.850	50,000	98	387,916.67	2.890
YCD	SUMI TRUST	2.850		11/04/22	2.850	50,000	98	387,916.67	2.890

11/04/22 NO PURCHASES

11/07/22 REDEMPTIONS

CP	MUFG BK			11/07/22	3.280	50,000	10	45,555.56	3.329
CP	MUFG BK			11/07/22	3.280	50,000	10	45,555.56	3.329
YCD	DNB	3.080		11/07/22	3.080	50,000	13	55,611.11	3.123
YCD	DNB	3.080		11/07/22	3.080	50,000	13	55,611.11	3.123

11/07/22 PURCHASES

YCD	KBC	3.820		12/07/22	3.820	50,000			
YCD	KBC	3.820		12/07/22	3.820	50,000			
YCD	DNB	3.750		12/09/22	3.750	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
	YCD	DNB	3.750	12/09/22	3.750	50,000			
	YCD	DNB	3.750	12/09/22	3.750	50,000			

11/08/22 NO REDEMPTIONS

11/08/22 PURCHASES

CB CL	WELLS FGO	3.750	01/24/24	5.420	10,000			
DN	FNMA		12/09/22	3.450	50,000			
DN	FNMA		12/09/22	3.450	50,000			
DN	FHLB		05/16/23	4.470	50,000			
DN	FHLB		05/16/23	4.470	50,000			
YCD	SUMI TRUST	3.840	12/09/22	3.840	50,000			
YCD	SUMI TRUST	3.840	12/09/22	3.840	50,000			

11/09/22 REDEMPTIONS

CP	MIZUHO NY		11/09/22	2.810	50,000	104	405,888.89	2.872
CP	MIZUHO NY		11/09/22	2.810	50,000	104	405,888.89	2.872
CP	VERSAILLES		11/09/22	3.000	50,000	118	491,666.67	3.072
CP	VERSAILLES		11/09/22	3.000	50,000	118	491,666.67	3.072
CP	APPLE		11/09/22	1.500	50,000	181	377,083.33	1.532
DN	IBRD		11/09/22	1.750	50,000	149	362,152.78	1.787
DN	IBRD		11/09/22	1.750	50,000	149	362,152.78	1.787
DN	IFC		11/09/22	1.380	50,000	167	320,083.33	1.408
DN	IFC		11/09/22	1.380	50,000	167	320,083.33	1.408
YCD	NORINCHUK	2.890	11/09/22	2.890	50,000	90	361,250.00	2.930
YCD	NORINCHUK	2.890	11/09/22	2.890	50,000	90	361,250.00	2.930
YCD	FORTIS	2.080	11/09/22	2.080	50,000	155	447,777.78	2.109
YCD	FORTIS	2.080	11/09/22	2.080	50,000	155	447,777.78	2.109
YCD	NORDEA ABP	1.820	11/09/22	1.820	50,000	181	457,527.78	1.845
YCD	NORDEA ABP	1.820	11/09/22	1.820	50,000	181	457,527.78	1.845

11/09/22 PURCHASES

CD	MUFG UNION	4.000	12/16/22	4.000	50,000			
CD	MUFG UNION	4.000	12/16/22	4.000	50,000			
CD	MUFG UNION	4.000	12/16/22	4.000	50,000			
CD	MUFG UNION	4.000	12/16/22	4.000	50,000			
CD	MUFG UNION	4.000	12/16/22	4.000	50,000			
CP	PROCTER		03/08/23	4.400	50,000			
CP	AMAZON		05/26/23	4.750	50,000			
CP	AMAZON		05/26/23	4.750	50,000			
DN	FNMA		12/08/22	3.450	50,000			
DN	FNMA		12/08/22	3.450	50,000			
DN	IFC		05/26/23	4.450	50,000			
DN	IFC		05/26/23	4.450	50,000			
DN	FFCB		05/30/23	4.520	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/10/22 REDEMPTIONS									
	CP	JPM LLC		11/10/22	1.950	50,000	188	509,166.67	1.997
	CP	JPM LLC		11/10/22	1.950	50,000	188	509,166.67	1.997
	CP	APPLE		11/10/22	1.620	50,000	189	425,250.00	1.657
11/10/22 REDEMPTIONS (Continued)									
	CP	BOFA		11/10/22	1.980	50,000	189	519,750.00	2.029
	CP	BOFA		11/10/22	1.980	50,000	189	519,750.00	2.029
	DN	FHLB		11/10/22	1.460	50,000	190	385,277.78	1.492
	DN	FHLB		11/10/22	1.460	50,000	190	385,277.78	1.492
	TR	BILL		11/10/22	1.920	50,000	147	392,000.00	1.962
	TR	BILL		11/10/22	1.920	50,000	147	392,000.00	1.962
	TR	BILL		11/10/22	1.920	50,000	147	392,000.00	1.962
	TR	BILL		11/10/22	1.950	50,000	147	398,125.00	1.993
	TR	BILL		11/10/22	1.950	50,000	147	398,125.00	1.993
	TR	BILL		11/10/22	1.950	50,000	147	398,125.00	1.993
	TR	BILL		11/10/22	1.430	50,000	177	351,541.67	1.460
	TR	BILL		11/10/22	1.430	50,000	177	351,541.67	1.460
	TR	BILL		11/10/22	1.430	50,000	177	351,541.67	1.460
	TR	BILL		11/10/22	1.435	50,000	177	352,770.83	1.465
	TR	BILL		11/10/22	1.435	50,000	177	352,770.83	1.465
	TR	BILL		11/10/22	1.435	50,000	177	352,770.83	1.465
	TR	BILL		11/10/22	1.365	50,000	182	345,041.67	1.394
	TR	BILL		11/10/22	1.365	50,000	182	345,041.67	1.394
	TR	BILL		11/10/22	1.365	50,000	182	345,041.67	1.394
	TR	BILL		11/10/22	1.366	50,000	182	345,294.44	1.395
	TR	BILL		11/10/22	1.366	50,000	182	345,294.44	1.395
	TR	BILL		11/10/22	1.366	50,000	182	345,294.44	1.395
	TR	BILL		11/10/22	1.368	50,000	182	345,673.61	1.396
	TR	BILL		11/10/22	1.368	50,000	182	345,673.61	1.396
	TR	BILL		11/10/22	1.368	50,000	182	345,673.61	1.396
	TR	BILL		11/10/22	1.371	50,000	182	346,558.33	1.400
	TR	BILL		11/10/22	1.371	50,000	182	346,558.33	1.400
	TR	BILL		11/10/22	1.373	50,000	182	346,937.50	1.401
	TR	BILL		11/10/22	1.373	50,000	182	346,937.50	1.401
	TR	BILL		11/10/22	1.373	50,000	182	346,937.50	1.401
	TR	BILL		11/10/22	1.375	50,000	182	347,569.44	1.404
	TR	BILL		11/10/22	1.375	50,000	182	347,569.44	1.404
	TR	BILL		11/10/22	1.375	50,000	182	347,569.44	1.404
	TR	BILL		11/10/22	1.390	50,000	182	351,361.11	1.431
	TR	BILL		11/10/22	1.390	50,000	182	351,361.11	1.431
	TR	BILL		11/10/22	1.390	50,000	182	351,361.11	1.431
	TR	BILL		11/10/22	1.395	50,000	182	352,625.00	1.424
	TR	BILL		11/10/22	1.395	50,000	182	352,625.00	1.424
	TR	BILL		11/10/22	1.395	50,000	182	352,625.00	1.424
	YCD	BNP	1.980	11/10/22	1.980	50,000	188	517,000.00	2.008

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS	d/ PAR (\$)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
					YIELD (%)	(000)			
	YCD	BNP	1.980	11/10/22	1.980	50,000	188	517,000.00	2.008
	YCD	NATIXIS	1.930	11/10/22	1.930	50,000	189	506,625.00	1.957
	YCD	NATIXIS	1.930	11/10/22	1.930	50,000	189	506,625.00	1.957
11/10/22 NO PURCHASES									
11/14/22 NO REDEMPTIONS									
11/14/22 PURCHASES									
	CP	MUFG BK		12/28/22	4.070	50,000			
	CP	MUFG BK		12/28/22	4.070	50,000			
	CP	COCA COLA		01/24/23	4.000	50,000			
	CP	COCA COLA		01/24/23	4.000	50,000			
	CP	JOHNSON		03/27/23	4.410	50,000			
	CP	JOHNSON		03/27/23	4.410	50,000			
	DN	FHLB		03/27/23	4.305	50,000			
	DN	FHLB		03/27/23	4.305	50,000			
	DN	FFCB		05/26/23	4.440	50,000			
	DN	FFCB		05/26/23	4.440	50,000			
	DN	FHLB		10/02/23	4.540	50,000			
	DN	FHLB		10/02/23	4.540	50,000			
	YCD	NORINCHUK	3.840	12/16/22	3.840	50,000			
	YCD	NORINCHUK	3.840	12/16/22	3.840	50,000			
	YCD	MIZUHO	4.780	03/10/23	4.780	50,000			
	YCD	MIZUHO	4.780	03/10/23	4.780	50,000			
11/15/22 REDEMPTIONS									
	TR	NOTE	1.625	11/15/22	1.257	50,000	216	370,651.32	1.250
	TR	NOTE	1.625	11/15/22	1.257	50,000	216	370,651.32	1.250
	TR	NOTE	1.625	11/15/22	1.257	50,000	216	370,651.32	1.250
	TR	NOTE	1.625	11/15/22	1.270	50,000	216	374,557.57	1.263
	TR	NOTE	1.625	11/15/22	1.270	50,000	216	374,557.57	1.263
	TR	NOTE	1.625	11/15/22	1.270	50,000	216	374,557.57	1.263
	TR	NOTE	1.625	11/15/22	0.390	50,000	306	164,450.97	0.388
	TR	NOTE	1.625	11/15/22	0.390	50,000	306	164,450.97	0.388
	TR	NOTE	1.625	11/15/22	0.390	50,000	306	164,450.97	0.388
	TR	NOTE	1.625	11/15/22	0.403	50,000	306	170,310.34	0.402
	TR	NOTE	1.625	11/15/22	0.403	50,000	306	170,310.34	0.402
	TR	NOTE	1.625	11/15/22	0.403	50,000	306	170,310.34	0.402
	TR	NOTE	1.625	11/15/22	0.408	50,000	306	172,263.47	0.407
	TR	NOTE	1.625	11/15/22	0.408	50,000	306	172,263.47	0.407
	TR	NOTE	1.625	11/15/22	0.408	50,000	306	172,263.47	0.407
	TR	NOTE	1.625	11/15/22	0.105	50,000	550	80,369.48	0.104
	TR	NOTE	1.625	11/15/22	0.105	50,000	550	80,369.48	0.104
	TR	NOTE	1.625	11/15/22	0.105	50,000	550	80,369.48	0.104
	TR	NOTE	1.625	11/15/22	0.105	50,000	550	80,369.48	0.104
	TR	NOTE	1.625	11/15/22	0.108	50,000	550	82,322.60	0.107

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS	d/ PAR (\$)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
					YIELD (%)	(000)			
	TR	NOTE	1.625	11/15/22	0.108	50,000	550	82,322.60	0.107
	TR	NOTE	1.625	11/15/22	0.108	50,000	550	82,322.60	0.107
	TR	NOTE	1.625	11/15/22	1.662	50,000	1,070	2,432,198.66	1.666
	TR	NOTE	1.625	11/15/22	1.662	50,000	1,070	2,432,198.66	1.666
	TR	NOTE	1.625	11/15/22	1.662	50,000	1,070	2,432,198.66	1.666
	TR	NOTE	0.625	11/15/22	1.636	50,000	1,072	2,399,553.57	1.639
	TR	NOTE	0.625	11/15/22	1.636	50,000	1,072	2,399,553.57	1.639

11/15/22 REDEMPTIONS (Continued)

	TR	NOTE	1.625	11/15/22	1.641	50,000	1,072	2,407,366.07	1.645
	TR	NOTE	1.625	11/15/22	1.641	50,000	1,072	2,407,366.07	1.645
	TR	NOTE	1.625	11/15/22	1.625	50,000	1,075	2,390,625.00	1.628
	TR	NOTE	1.625	11/15/22	1.625	50,000	1,075	2,390,625.00	1.628
	TR	NOTE	1.625	11/15/22	1.700	50,000	1,096	2,546,875.00	1.705
	TR	NOTE	1.625	11/15/22	1.700	50,000	1,096	2,546,875.00	1.705

11/15/22 PURCHASES

	CD	BOWEST	3.800	12/09/22	3.800	50,000			
	CD	BOWEST	3.800	12/09/22	3.800	50,000			
	CP	COCA COLA		02/28/23	4.200	50,000			
	CP	COCA COLA		02/28/23	4.200	50,000			
	CP	SHEFFIELD		04/26/23	4.950	50,000			
	CP	SHEFFIELD		04/26/23	4.950	50,000			
	CP	NATIXIS NY		05/30/23	5.000	50,000			
	CP	NATIXIS NY		05/30/23	5.000	50,000			
	DN	IBRD		05/10/23	4.350	50,000			
	DN	IBRD		05/10/23	4.350	50,000			
	DN	FHLB		05/30/23	4.430	50,000			
	DN	FHLB		05/30/23	4.430	50,000			
	TR	BILL		03/14/23	4.258	50,000			
	TR	BILL		03/14/23	4.258	50,000			
	TR	BILL		03/14/23	4.258	50,000			
	TR	BILL		03/14/23	4.259	50,000			
	TR	BILL		03/14/23	4.259	50,000			
	TR	BILL		03/14/23	4.259	50,000			
	TR	BILL		05/04/23	4.345	50,000			
	TR	BILL		05/04/23	4.345	50,000			
	TR	BILL		05/04/23	4.345	50,000			
	TR	BILL		05/04/23	4.345	50,000			
	TR	BILL		05/04/23	4.345	50,000			
	TR	BILL		05/11/23	4.408	50,000			
	TR	BILL		05/11/23	4.408	50,000			
	TR	BILL		05/11/23	4.408	50,000			
	TR	BILL		05/11/23	4.410	50,000			
	TR	BILL		05/11/23	4.410	50,000			
	TR	BILL		05/11/23	4.410	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
	TR	BILL		11/02/23	4.415	50,000			
	TR	BILL		11/02/23	4.415	50,000			
	TR	BILL		11/02/23	4.415	50,000			
	TR	BILL		11/02/23	4.420	50,000			
	TR	BILL		11/02/23	4.420	50,000			
	TR	BILL		11/02/23	4.420	50,000			
	YCD	SWEDBANK	3.810	12/16/22	3.810	50,000			
	YCD	SWEDBANK	3.810	12/16/22	3.810	50,000			

11/15/22 PURCHASES (Continued)

	YCD	BARCLAYS	5.240	05/30/23	5.240	50,000			
	YCD	BARCLAYS	5.240	05/30/23	5.240	50,000			

11/16/22 NO REDEMPTIONS

11/16/22 PURCHASES

	CP	RABO NY		12/01/22	3.800	50,000			
	CP	RABO NY		12/01/22	3.800	50,000			
	CP	DISNEY		03/30/23	4.900	50,000			
	DN	IBRD		04/26/23	4.350	50,000			
	DN	IBRD		04/26/23	4.350	50,000			
	DN	FHLB		05/30/23	4.470	50,000			
	DN	FHLB		05/30/23	4.470	50,000			
	DN	FHLB		05/30/23	4.470	50,000			
	DN	FHLB		05/30/23	4.470	50,000			
	YCD	BNP	5.050	05/16/23	5.050	50,000			
	YCD	BNP	5.050	05/16/23	5.050	50,000			
	YCD	SOC GEN	5.190	06/26/23	5.190	50,000			
	YCD	SOC GEN	5.190	06/26/23	5.190	50,000			

11/17/22 REDEMPTIONS

	CP	JOHNSON		11/17/22	1.590	50,000	183	404,125.00	1.625
	TR	BILL		11/17/22	1.995	50,000	140	387,916.67	2.039
	TR	BILL		11/17/22	1.995	50,000	140	387,916.67	2.039
	TR	BILL		11/17/22	2.000	50,000	140	388,888.89	2.044
	TR	BILL		11/17/22	2.000	50,000	140	388,888.89	2.044
	TR	BILL		11/17/22	2.075	50,000	155	446,701.39	2.123
	TR	BILL		11/17/22	2.075	50,000	155	446,701.39	2.123
	TR	BILL		11/17/22	2.075	50,000	155	446,701.39	2.123
	TR	BILL		11/17/22	2.080	50,000	155	447,777.78	2.128
	TR	BILL		11/17/22	2.080	50,000	155	447,777.78	2.128
	TR	BILL		11/17/22	2.080	50,000	155	447,777.78	2.128
	TR	BILL		11/17/22	1.505	50,000	182	380,430.56	1.538
	TR	BILL		11/17/22	1.505	50,000	182	380,430.56	1.538
	TR	BILL		11/17/22	1.505	50,000	182	380,430.56	1.538

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS	d/ PAR (\$)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
					YIELD (%)	(000)			
	TR	BILL		11/17/22	1.505	50,000	182	380,430.56	1.538
	TR	BILL		11/17/22	1.508	50,000	182	381,062.50	1.540
	TR	BILL		11/17/22	1.508	50,000	182	381,062.50	1.540
	TR	BILL		11/17/22	1.508	50,000	182	381,062.50	1.540
	TR	BILL		11/17/22	1.508	50,000	182	381,062.50	1.540
	TR	BILL		11/17/22	1.513	50,000	182	382,326.39	1.545
	TR	BILL		11/17/22	1.513	50,000	182	382,326.39	1.545
	TR	BILL		11/17/22	1.513	50,000	182	382,326.39	1.545
	TR	BILL		11/17/22	1.513	50,000	182	382,326.39	1.545

11/17/22 PURCHASES

CP	DEERE CAP		02/10/23	4.360	50,000			
CP	DEERE CAP		02/10/23	4.360	50,000			
CP	INTEL		05/16/23	4.630	50,000			
DEB	FHLB	4.550	05/26/23	4.550	50,000			
DEB	FHLB	4.550	05/26/23	4.550	50,000			
DN	FHLB		05/16/23	4.480	50,000			
DN	FHLB		05/16/23	4.480	50,000			
DN	FHLB		05/30/23	4.500	50,000			
DN	FHLB		05/30/23	4.500	50,000			
TR	BILL		03/14/23	4.260	50,000			
TR	BILL		03/14/23	4.260	50,000			
TR	BILL		03/14/23	4.260	50,000			
YCD	MUFG BK	3.770	12/01/22	3.770	50,000			
YCD	MUFG BK	3.770	12/01/22	3.770	50,000			
YCD	KBC	3.840	12/16/22	3.840	50,000			
YCD	KBC	3.840	12/16/22	3.840	50,000			
YCD	SCOTIA	5.100	05/26/23	5.100	50,000			
YCD	SCOTIA	5.100	05/26/23	5.100	50,000			
YCD	MONTREAL	5.100	05/26/23	5.100	50,000			
YCD	MONTREAL	5.100	05/26/23	5.100	50,000			

11/18/22 REDEMPTIONS

DN	FHLB		11/18/22	1.260	50,000	213	372,750.00	1.287
DN	FHLB		11/18/22	1.260	50,000	213	372,750.00	1.287
DN	FHLB		11/18/22	1.260	50,000	213	372,750.00	1.287

11/18/22 PURCHASES

DEB	FFCB	4.500	11/18/24	4.556	50,000	731		
DEB	FFCB	4.500	11/18/24	4.556	50,000	731		
DEB CL	FNMA	5.410	12/01/25	5.410	50,000	1,109		
DEB CL	FNMA	5.410	12/01/25	5.410	50,000	1,109		
DEB CL	FNMA	5.410	12/01/25	5.410	50,000	1,109		

11/21/22 REDEMPTIONS

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
	CP	ATLANTIC		11/21/22	3.520	50,000	31	151,555.56	3.580
	CP	ATLANTIC		11/21/22	3.520	50,000	31	151,555.56	3.580
	CP	APPLE		11/21/22	3.250	50,000	38	171,527.78	3.306
	CP	APPLE		11/21/22	3.250	50,000	38	171,527.78	3.306
	DN	FHLB		11/21/22	0.270	50,000	327	122,625.00	0.274
	DN	FHLB		11/21/22	0.270	50,000	327	122,625.00	0.274
	YCD	KBC	3.480	11/21/22	3.480	50,000	33	159,500.00	3.528
	YCD	KBC	3.480	11/21/22	3.480	50,000	33	159,500.00	3.528
	YCD	SWEDBANK	3.030	11/21/22	3.030	50,000	67	281,958.33	3.072
	YCD	SWEDBANK	3.030	11/21/22	3.030	50,000	67	281,958.33	3.072

11/21/22 REDEMPTIONS (Continued)

	YCD	MUFG BK	2.940	11/21/22	2.940	50,000	102	416,500.00	2.981
	YCD	MUFG BK	2.940	11/21/22	2.940	50,000	102	416,500.00	2.981
	YCD	TORONTO	2.060	11/21/22	2.060	50,000	188	537,888.89	2.089
	YCD	TORONTO	2.060	11/21/22	2.060	50,000	188	537,888.89	2.089

11/21/22 PURCHASES

	CD	BOWEST	3.950	12/28/22	3.950	50,000			
	CD	BOWEST	3.950	12/28/22	3.950	50,000			
	CP	GTA		01/13/23	4.230	50,000			
	CP	GTA		01/13/23	4.230	50,000			
	DEB	IBRD	3.000	09/27/23	4.780	50,000			
	DEB	IBRD	3.000	09/27/23	4.780	50,000			
	DEB CL	FNMA	5.125	05/01/25	5.125	50,000			
	DEB CL	FNMA	5.125	05/01/25	5.125	50,000			
	DEB CL	FNMA	5.125	05/01/25	5.125	50,000			
	DN	IBRD		05/10/23	4.500	50,000			
	DN	IBRD		05/10/23	4.500	50,000			
	TR	BILL		05/04/23	4.415	50,000			
	TR	BILL		05/04/23	4.415	50,000			
	TR	BILL		05/04/23	4.415	50,000			
	YCD	KBC	3.960	12/28/22	3.960	50,000			
	YCD	KBC	3.960	12/28/22	3.960	50,000			

11/22/22 REDEMPTIONS

	TR	BILL		11/22/22	2.543	50,000	116	409,625.00	2.599
	TR	BILL		11/22/22	2.543	50,000	116	409,625.00	2.599
	TR	BILL		11/22/22	2.543	50,000	116	409,625.00	2.599
	TR	BILL		11/22/22	2.540	50,000	117	412,750.00	2.597
	TR	BILL		11/22/22	2.540	50,000	117	412,750.00	2.597
	TR	BILL		11/22/22	2.540	50,000	117	412,750.00	2.597
	TR	BILL		11/22/22	2.540	50,000	117	412,750.00	2.597

11/22/22 PURCHASES

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
	CP	CR AG NY		04/07/23	4.710	50,000			
	CP	CR AG NY		04/07/23	4.710	50,000			
	DN	FNMA		12/02/22	3.500	50,000			
	DN	FNMA		12/02/22	3.500	50,000			
	DN	IBRD		05/08/23	4.550	50,000			
	DN	IBRD		05/08/23	4.550	50,000			
	DN	FHLB		05/30/23	4.610	50,000			
	DN	FHLB		05/30/23	4.610	50,000			
	DN	FHLB		06/26/23	4.630	50,000			
	DN	FHLB		06/26/23	4.630	50,000			
11/22/22 PURCHASES (Continued)									
	TR	BILL		05/04/23	4.420	50,000			
	TR	BILL		05/04/23	4.420	50,000			
	TR	BILL		05/04/23	4.420	50,000			
	TR	BILL		05/04/23	4.420	50,000			
	TR	BILL		05/04/23	4.420	50,000			
	TR	BILL		05/04/23	4.420	50,000			
	TR	BILL		05/04/23	4.421	50,000			
	TR	BILL		05/04/23	4.421	50,000			
	TR	BILL		05/04/23	4.421	50,000			
	YCD	SWEDBANK	4.200	01/27/23	4.200	50,000			
	YCD	SWEDBANK	4.200	01/27/23	4.200	50,000			
	YCD	NORDEA ABP	5.010	05/26/23	5.010	50,000			
	YCD	NORDEA ABP	5.010	05/26/23	5.010	50,000			
11/23/22 SALES									
	TR	BILL		04/13/23	4.350	50,000	34	178,680.56	3.917
	TR	BILL		04/13/23	4.350	50,000	34	178,680.56	3.917
	TR	BILL		04/13/23	4.350	50,000	34	178,680.56	3.917
	TR	BILL		04/13/23	4.350	50,000	34	178,680.56	3.917
	TR	NOTE	4.250	10/15/25		50,000	23	253,412.60	8.044
	TR	NOTE	4.250	10/15/25		50,000	23	255,365.73	8.106
	TR	NOTE	4.250	10/15/25		50,000	23	249,506.35	7.921
	TR	NOTE	4.250	10/15/25		50,000	23	249,506.35	7.921
11/23/22 REDEMPTION									
	CP	AMAZON		11/23/22	3.050	50,000	65	275,347.22	3.109
11/23/22 NO PURCHASES									
11/28/22 REDEMPTIONS									
	CP	BOFA		11/28/22	2.750	50,000	154	588,194.44	2.821

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS	d/ PAR (\$)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
					YIELD (%)	(000)			
	CP	BOFA		11/28/22	2.750	50,000	154	588,194.44	2.821
	DN	FFCB		11/28/22	1.500	50,000	195	406,250.00	1.533
	DN	FHLB		11/28/22	0.280	50,000	333	129,500.00	0.285
	DN	FHLB		11/28/22	0.280	50,000	333	129,500.00	0.285
	DN	FHLB		11/28/22	0.280	50,000	333	129,500.00	0.285
	DN	FHLB		11/28/22	0.280	50,000	333	129,500.00	0.285
11/28/22 PURCHASES									
	CP	MUFG BK		12/05/22	3.780	50,000			
	CP	MUFG BK		12/05/22	3.780	50,000			
11/28/22 PURCHASES (Continued)									
	DN	FHLB		05/26/23	4.565	50,000			
	DN	FHLB		05/26/23	4.565	50,000			
	DN	FHLB		05/26/23	4.565	50,000			
11/29/22 REDEMPTIONS									
	CD	BOWEST	3.690	11/29/22	3.690	50,000	34	174,250.00	3.741
	CD	BOWEST	3.690	11/29/22	3.690	50,000	34	174,250.00	3.741
	CP	CHARIOT		11/29/22	3.000	50,000	91	379,166.67	3.065
	CP	CHARIOT		11/29/22	3.000	50,000	91	379,166.67	3.065
	CP	CHARIOT		11/29/22	3.000	50,000	91	379,166.67	3.065
	CP	TOYOTA		11/29/22	2.150	50,000	173	516,597.22	2.203
	CP	TOYOTA		11/29/22	2.150	50,000	173	516,597.22	2.203
	CP	NATIXIS NY		11/29/22	2.130	50,000	194	573,916.67	2.185
	CP	NATIXIS NY		11/29/22	2.130	50,000	194	573,916.67	2.185
	CP	AMAZON		11/29/22	1.250	50,000	222	385,416.67	1.277
	CP	RBC NY		11/29/22	1.850	50,000	223	572,986.11	1.897
	CP	RBC NY		11/29/22	1.850	50,000	223	572,986.11	1.897
	CP	RABO NY		11/29/22	1.650	50,000	251	575,208.33	1.692
	CP	RABO NY		11/29/22	1.650	50,000	251	575,208.33	1.692
	CP	CGMI		11/29/22	1.600	50,000	260	577,777.78	1.641
	CP	CGMI		11/29/22	1.600	50,000	260	577,777.78	1.641
	DN	FHLB		11/29/22	1.505	50,000	197	411,784.72	1.539
	DN	FHLB		11/29/22	1.505	50,000	197	411,784.72	1.539
	DN	FHLB		11/29/22	1.505	50,000	197	411,784.72	1.539
	DN	FHLB		11/29/22	1.505	50,000	197	411,784.72	1.539
	DN	IBRD		11/29/22	1.400	50,000	203	394,722.22	1.431
	DN	IBRD		11/29/22	1.400	50,000	203	394,722.22	1.431
	DN	FHLB		11/29/22	1.450	50,000	203	408,819.44	1.482
	DN	FHLB		11/29/22	1.450	50,000	203	408,819.44	1.482
	DN	FHLB		11/29/22	1.490	50,000	208	430,444.44	1.524
	DN	FHLB		11/29/22	1.490	50,000	208	430,444.44	1.524
	DN	FHLB		11/29/22	1.315	50,000	237	432,854.17	1.345

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS	d/ PAR (\$)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
					YIELD (%)	(000)			
	DN	FHLB		11/29/22	1.315	50,000	237	432,854.17	1.345
	DN	FHLB		11/29/22	1.020	50,000	245	347,083.33	1.041
	DN	FHLB		11/29/22	1.020	50,000	245	347,083.33	1.041
	DN	FHLB		11/29/22	1.155	50,000	252	404,250.00	1.181
	DN	FHLB		11/29/22	1.155	50,000	252	404,250.00	1.181
	DN	FHLB		11/29/22	1.010	50,000	256	359,111.11	1.031
	DN	FHLB		11/29/22	1.010	50,000	256	359,111.11	1.031
	DN	IBRD		11/29/22	0.750	50,000	273	284,375.00	0.765
	DN	IBRD		11/29/22	0.750	50,000	273	284,375.00	0.765
	TR	BILL		11/29/22	2.600	50,000	119	429,722.22	2.659
	TR	BILL		11/29/22	2.600	50,000	119	429,722.22	2.659
	TR	BILL		11/29/22	2.620	50,000	119	433,027.78	2.680
	TR	BILL		11/29/22	2.620	50,000	119	433,027.78	2.680

11/29/22 REDEMPTIONS (Continued)

	TR	BILL		11/29/22	2.623	50,000	119	433,440.97	2.682
	TR	BILL		11/29/22	2.623	50,000	119	433,440.97	2.682
	TR	BILL		11/29/22	2.623	50,000	119	433,440.97	2.682
	TR	BILL		11/29/22	2.623	50,000	119	433,440.97	2.682
	YCD	SWEDBANK	3.450	11/29/22	3.450	50,000	32	153,333.33	3.498
	YCD	SWEDBANK	3.450	11/29/22	3.450	50,000	32	153,333.33	3.498
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000	36	180,000.00	3.650
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000	39	195,000.00	3.650
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000	39	195,000.00	3.650
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000	39	195,000.00	3.650
	YCD	CB AUS	1.720	11/29/22	1.720	50,000	250	597,222.22	1.744
	YCD	CB AUS	1.720	11/29/22	1.720	50,000	250	597,222.22	1.744

11/29/22 PURCHASES

	DEB CL	FNMA	5.025	05/30/24	5.025	50,000			
	DEB CL	FNMA	5.025	05/30/24	5.025	50,000			
	DEB CL	FNMA	5.025	05/30/24	5.025	50,000			
	TR	BILL		03/28/23	4.380	50,000			
	TR	BILL		03/28/23	4.380	50,000			

11/30/22 REDEMPTIONS

	TR	NOTE	0.125	11/30/22	1.216	50,000	253	418,269.23	1.216
	TR	NOTE	0.125	11/30/22	1.216	50,000	253	418,269.23	1.216
	TR	NOTE	0.125	11/30/22	1.216	50,000	253	418,269.23	1.216
	TR	NOTE	0.125	11/30/22	1.008	50,000	288	394,981.97	0.406
	TR	NOTE	0.125	11/30/22	1.008	50,000	288	394,981.97	0.406
	TR	NOTE	0.125	11/30/22	1.008	50,000	288	394,981.97	0.406
	TR	NOTE	0.125	11/30/22	1.008	50,000	288	394,981.97	0.406
	TR	NOTE	0.125	11/30/22	1.008	50,000	288	394,981.97	0.406
	TR	NOTE	0.125	11/30/22	1.008	50,000	288	394,981.97	0.406
	TR	NOTE	0.125	11/30/22	1.008	50,000	288	394,981.97	0.406

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS	d/ PAR (\$)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
					YIELD (%)	(000)			
	TR	NOTE	0.125	11/30/22	0.342	50,000	356	166,423.42	0.342
	TR	NOTE	0.125	11/30/22	0.342	50,000	356	166,423.42	0.342
	TR	NOTE	0.125	11/30/22	0.342	50,000	356	166,423.42	0.342
	TR	NOTE	0.125	11/30/22	0.350	50,000	356	1,545.33	0.350
	TR	NOTE	0.125	11/30/22	0.350	50,000	356	1,545.33	0.350
	TR	NOTE	0.125	11/30/22	0.350	50,000	356	1,545.33	0.350
	TR	NOTE	0.125	11/30/22	0.125	50,000	680	116,414.84	0.125
	TR	NOTE	0.125	11/30/22	0.125	50,000	680	116,414.84	0.125
	TR	NOTE	0.125	11/30/22	0.125	50,000	680	116,414.84	0.125
	TR	NOTE	0.125	11/30/22	0.127	50,000	680	118,367.96	0.127
	TR	NOTE	0.125	11/30/22	0.127	50,000	680	118,367.96	0.127
	TR	NOTE	0.125	11/30/22	0.127	50,000	680	118,367.96	0.127
	TR	NOTE	0.125	11/30/22	0.129	50,000	680	120,321.09	0.128
	TR	NOTE	0.125	11/30/22	0.129	50,000	680	120,321.09	0.128
	TR	NOTE	0.125	11/30/22	0.129	50,000	680	120,321.09	0.128

11/30/22 REDEMPTIONS (Continued)

	TR	NOTE	0.125	11/30/22	0.131	50,000	684	122,961.02	0.131
	TR	NOTE	0.125	11/30/22	0.131	50,000	684	122,961.02	0.131
	TR	NOTE	0.125	11/30/22	0.131	50,000	684	122,961.02	0.131
	TR	NOTE	0.125	11/30/22	0.131	50,000	684	122,961.02	0.131
	TR	NOTE	0.125	11/30/22	0.133	50,000	684	124,914.15	0.133
	TR	NOTE	0.125	11/30/22	0.133	50,000	684	124,914.15	0.133
	TR	NOTE	0.125	11/30/22	0.133	50,000	684	124,914.15	0.133
	TR	NOTE	0.125	11/30/22	0.133	50,000	684	124,914.15	0.133
	TR	NOTE	0.125	11/30/22	0.133	50,000	684	124,914.15	0.133
	TR	NOTE	0.125	11/30/22	0.133	50,000	684	124,914.15	0.133
	TR	NOTE	0.125	11/30/22	0.133	50,000	684	124,914.15	0.133
	TR	NOTE	0.125	11/30/22	0.133	50,000	684	124,914.15	0.133

11/30/22 PURCHASES

	CD	BOWEST	3.800	12/09/22	3.800	50,000			
	CD	BOWEST	3.800	12/09/22	3.800	50,000			
	CP	MUFG BK		12/08/22	3.760	50,000			
	CP	MUFG BK		12/08/22	3.760	50,000			
	CP	CR AG NY		12/08/22	3.790	50,000			
	CP	CR AG NY		12/08/22	3.790	50,000			
	DEB	FHLB	4.700	05/30/23	4.700	50,000			
	DEB	FHLB	4.700	05/30/23	4.700	50,000			
	DN	IBRD		05/26/23	4.550	50,000			
	DN	IBRD		05/26/23	4.550	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.	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
New Omni Bank, N.A.	11/30/22	4.190	8,000,000.00	03/01/23
New Omni Bank, N.A.	11/17/22	4.360	15,000,000.00	05/18/23
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	11/10/22	4.140	125,000,000.00	02/09/23
Cathay Bank	11/17/22	4.180	50,000,000.00	02/16/23
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
FOLSOM				
Safe Credit Union	11/30/22	4.570	50,000,000.00	05/31/23
GARDEN GROVE				
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
US Metro Bank	11/18/22	4.350	5,000,000.00	05/19/23
GARDENA				
Northrop Grumman Federal Credit Union	11/03/22	4.140	25,000,000.00	02/02/23
HUNTINGTON BEACH				
Nuvision 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	10/21/22	3.930	5,000,000.00	01/20/23
CommerceWest Bank	11/10/22	4.140	15,000,000.00	02/09/23
Commercial Bank of California	10/06/22	3.370	1,000,000.00	01/05/23
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	11/18/22	4.100	37,000,000.00	02/17/23
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	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
Bank of Hope	11/16/22	4.450	90,000,000.00	05/17/23
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
Commonwealth Business Bank	11/03/22	4.460	5,000,000.00	05/04/23
CTBC Bank Corp. (USA)	09/23/22	3.290	40,000,000.00	12/16/22
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
Hanmi Bank	11/10/22	4.480	30,000,000.00	05/11/23
Manufacturers Bank	06/02/22	1.590	20,000,000.00	12/01/22
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
Open Bank	11/02/22	4.020	10,000,000.00	02/01/23
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	09/14/22	3.030	125,000,000.00	12/14/22
Preferred Bank	11/10/22	4.120	20,000,000.00	02/09/23
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	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
California Bank of Commerce	11/02/22	4.020	5,000,000.00	02/01/23
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.	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
American Plus Bank, N.A.	11/10/22	4.480	4,000,000.00	05/11/23
American Plus Bank, N.A.	11/16/22	4.410	8,000,000.00	05/17/23
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	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
Provident Credit Union	11/10/22	4.160	20,000,000.00	02/09/23
Provident Credit Union	11/17/22	4.200	20,000,000.00	02/16/23

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	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
Five Star Bank	11/30/22	4.560	50,000,000.00	05/31/23
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
Golden 1 Credit Union	11/03/22	4.120	150,000,000.00	02/02/23
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
Bank of Southern California N.A.	11/18/22	4.120	5,000,000.00	02/17/23
California Coast Credit Union	08/17/22	3.030	1,000,000.00	02/15/23
California Coast Credit Union	11/18/22	4.360	50,000,000.00	05/19/23
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 Diego County Credit Union	11/30/22	4.540	50,000,000.00	05/31/23
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	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
Meriwest Credit Union	11/09/22	4.520	10,000,000.00	05/10/23
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
Technology Credit Union	11/03/22	4.460	50,000,000.00	05/04/23
Technology Credit Union	11/17/22	4.380	50,000,000.00	05/18/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
SANTA ANA				
Banc of California, N.A.	09/02/22	2.870	25,000,000.00	12/02/22
Banc of California, N.A.	07/14/22	2.660	75,000,000.00	01/12/23
Banc of California, N.A.	07/20/22	2.840	25,000,000.00	01/18/23
Banc of California, N.A.	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
Banc of California, N.A.	11/17/22	4.380	50,000,000.00	05/18/23
SANTA ROSA				
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	11/17/22	4.190	30,000,000.00	02/16/23
Poppy Bank	11/30/22	4.230	50,000,000.00	03/01/23
Poppy Bank	09/09/22	3.380	23,000,000.00	03/10/23
SUN VALLEY				
Mission Valley Bank	11/2/2022	4.020	10,000,000.00	2/1/2023
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	10/07/22	3.360	10,000,000.00	01/06/23
Santa Cruz County Bank	11/10/22	4.140	10,000,000.00	02/09/23
TOTAL TIME DEPOSITS NOVEMBER 2022			5,264,000,000.00	

BANK DEMAND DEPOSITS

NOVEMBER 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	\$ 205,087	\$ 725,000	\$ 11,345,353
2	142,522	705,000	11,100,337
3	164,087	765,000	8,914,412
4	217,783	460,000	7,695,890
5	217,783	460,000	7,695,890
6	217,783	460,000	7,695,890
7	199,963	790,000	7,695,890
8	156,647	630,000	7,065,134
9	202,793	915,000	9,752,907
10	324,424	985,000	7,881,857
11	324,424	985,000	7,881,857
12	324,424	985,000	7,881,857
13	324,424	985,000	7,881,857
14	288,185	775,000	7,881,857
15	235,076	1,050,000	8,626,619
16	174,991	855,000	9,020,392
17	164,442	840,000	7,653,071
18	134,453	840,000	7,305,408
19	134,453	840,000	7,305,408
20	134,453	840,000	7,305,408
21	202,128	790,000	7,456,740
22	113,501	100,000	7,224,003
23	240,980		7,193,390
24	240,980		7,193,390
25	1,039,261	1,425,000	7,193,390
26	1,039,261	1,425,000	7,193,390
27	1,039,261	1,425,000	7,193,390
28	217,437	1,050,000	7,616,065
29	206,616	935,000	7,992,741
30	301,803	960,000	7,578,917

AVERAGE DOLLAR DAYS

\$297,648 a/

\$774,194 b/

a/ The prescribed bank balance for November was \$294,551. This consisted of \$204,762 in compensating balances for services, balances for uncollected funds of \$90,227 and a deduction of \$438 for November 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**

1881

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on November 16, 2022, has determined and designated the amount of money available for deposit and investment as of November 3, 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 \$ 205,000,000

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)	11/14/2022	11/18/2022	\$ 14,700,000	\$ (13,148,400,000)	\$ 5,109,000,000	\$ (8,039,400,000)
(2)	11/21/2022	11/25/2022	\$ 593,200,000	\$ (12,555,200,000)	\$ 5,109,000,000	\$ (7,446,200,000)
(3)	11/28/2022	12/2/2022	\$ (5,643,200,000)	\$ (18,198,400,000)	\$ 5,109,000,000	\$ (13,089,400,000)
(4)	12/5/2022	12/9/2022	\$ 965,500,000	\$ (17,232,900,000)	\$ 5,109,000,000	\$ (12,123,900,000)
(5)	12/12/2022	12/16/2022	\$ 733,800,000	\$ (16,499,100,000)	\$ 5,109,000,000	\$ (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 \$ 205,000,000.

Dated: November 16, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
