

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

FEBRUARY 28, 2023

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

FEBRUARY 2023

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Summary of Investment Data A Comparison of February 2023 with February 2022

(Dollars In Thousands)

	February 2023	February 2022	Change
Average Daily Portfolio (\$)	204,279,066	201,371,613	+2,907,453
Accrued Earnings (\$)	411,248	43,016	+368,232
Effective Yield (%)	2.624	0.278	+2.346
Average Life-Month End (In Days)	281	319	-38
Total Security Transactions			
Amount (\$)	42,288,890	43,141,350	-852,460
Number	850	867	-17
Total Time Deposit Transactions			
Amount (\$)	1,581,000	1,136,000	+445,000
Number	48	45	+3
Average Workday Investment Activity (\$)	2,308,942	2,330,387	-21,445
Prescribed Demand Account Balances For Services (\$)	202,000	1,614,000	-1,412,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

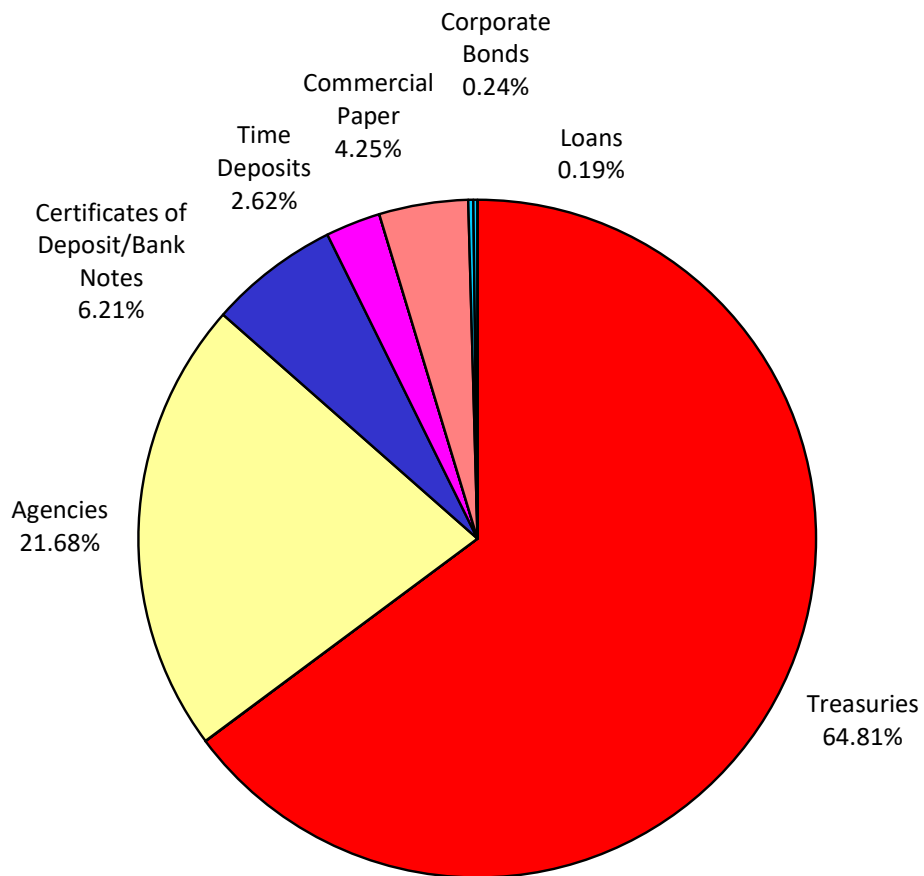
February 28, 2023

<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	35,472,002	17.69	-0.87
Bonds	0	0.00	0
Notes	94,479,803	47.12	-0.24
Strips	0	0.00	0
Total Government	<u>129,951,805</u>	<u>64.81</u>	<u>-1.11</u>
Agency Debentures	16,473,981	8.22	+0.75
Certificates of Deposit	12,250,000	6.11	-0.08
Bank Notes	200,000	0.10	+0.05
Repurchases	0	0.00	0
Agency Discount Notes	26,993,359	13.46	-0.15
Time Deposits	5,254,000	2.62	+0.12
GNMAs	0	0.00	0
Commercial Paper	8,523,062	4.25	+0.40
Remics	3,158	0.00	0
Corporate Bonds	475,106	0.24	+0.01
PMIA Loans	376,839	0.19	+0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>200,501,310</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>February 2023</u>		<u>January 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	850	42,288,890	787	39,985,047
Other	5	1,239,936	4	20,070
Time Deposits	48	1,581,000	80	2,587,000
Total	<u>903</u>	<u>45,109,826</u>	<u>871</u>	<u>42,592,117</u>
PMIA Monthly Average Effective Yield (%)		2.624	2.425	
Year to Date Yield Last Day of Month (%)		1.824	1.726	

**Pooled Money Investment Account
Portfolio Composition
\$200.5 billion
02/28/2023**



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>
02/01/23	REDEMPTIONS								
	CD	US BANK	4.120	02/01/23	4.120	50,000	40	228,888.89	4.177
	CD	US BANK	4.120	02/01/23	4.120	50,000	40	228,888.89	4.177
	CD	US BANK	4.120	02/01/23	4.120	50,000	40	228,888.89	4.177
	CD	CITIBANK	3.050	02/01/23	3.050	50,000	216	915,000.00	3.092
	CD	CITIBANK	3.050	02/01/23	3.050	50,000	216	915,000.00	3.092
	CD	CITIBANK	3.050	02/01/23	3.050	50,000	216	915,000.00	3.092
	CD	CITIBANK	3.050	02/01/23	3.050	50,000	216	915,000.00	3.092
	CP	MUFG BK		02/01/23	4.330	50,000	40	240,555.56	4.411
	CP	MUFG BK		02/01/23	4.330	50,000	40	240,555.56	4.411
	CP	MUFG BK		02/01/23	4.330	50,000	40	240,555.56	4.411
	CP	CRC		02/01/23	4.000	50,000	128	711,111.11	4.114
	CP	CRC		02/01/23	4.000	50,000	128	711,111.11	4.114
	CP	JPM LLC		02/01/23	2.380	50,000	253	836,305.56	2.454
	CP	JPM LLC		02/01/23	2.380	50,000	253	836,305.56	2.454
	CP	SCOTIA NY		02/01/23	2.420	50,000	258	867,166.67	2.497
	CP	SCOTIA NY		02/01/23	2.420	50,000	258	867,166.67	2.497
	CP	SOC GEN NY		02/01/23	2.300	50,000	260	830,555.56	2.371
	CP	SOC GEN NY		02/01/23	2.300	50,000	260	830,555.56	2.371
	DN	FFCB		02/01/23	4.050	50,000	34	191,250.00	4.122
	DN	FFCB		02/01/23	4.050	50,000	34	191,250.00	4.122
	DN	FFCB		02/01/23	3.900	50,000	35	189,583.33	3.969
	DN	FFCB		02/01/23	3.900	50,000	35	189,583.33	3.969
	DN	FFCB		02/01/23	3.900	50,000	35	189,583.33	3.969
	DN	IFC		02/01/23	3.800	50,000	110	580,555.56	3.898
	DN	IFC		02/01/23	3.800	50,000	110	580,555.56	3.898
	DN	IBRD		02/01/23	2.950	50,000	148	606,388.89	3.028
	DN	IBRD		02/01/23	2.950	50,000	148	606,388.89	3.028
	DN	FHLB		02/01/23	3.130	50,000	154	669,472.22	3.217
	DN	FHLB		02/01/23	3.130	50,000	154	669,472.22	3.217
	DN	FHLB		02/01/23	3.100	50,000	156	671,666.67	3.186
	DN	FHLB		02/01/23	3.100	50,000	156	671,666.67	3.186
	DN	FHLB		02/01/23	2.985	50,000	160	663,333.33	3.067
	DN	FHLB		02/01/23	2.985	50,000	160	663,333.33	3.067
	DN	IBRD		02/01/23	2.850	50,000	169	668,958.33	2.929
	DN	IBRD		02/01/23	2.850	50,000	169	668,958.33	2.929
	DN	FHLB		02/01/23	2.870	50,000	169	673,652.78	2.950
	DN	FHLB		02/01/23	2.870	50,000	169	673,652.78	2.950
	DN	IBRD		02/01/23	2.850	50,000	170	672,916.67	2.929
	DN	IBRD		02/01/23	2.850	50,000	170	672,916.67	2.929
	DN	IFC		02/01/23	2.500	50,000	208	722,222.22	2.572
	DN	IFC		02/01/23	2.500	50,000	208	722,222.22	2.572
	DN	FHLB		02/01/23	2.450	50,000	219	745,208.33	2.522
	DN	FHLB		02/01/23	2.450	50,000	219	745,208.33	2.522
	DN	FHLB		02/01/23	1.660	50,000	260	599,444.44	1.703
	DN	FHLB		02/01/23	1.660	50,000	260	599,444.44	1.703
	DN	FFCB		02/01/23	1.750	50,000	265	644,097.22	1.797
	DN	FFCB		02/01/23	1.750	50,000	265	644,097.22	1.797

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>
02/01/23	REDEMPTIONS (Continued)								
	DN	FHLB		02/01/23	1.855	50,000	273	703,354.17	1.908
	DN	FHLB		02/01/23	1.855	50,000	273	703,354.17	1.908
	DN	FHLB		02/01/23	1.435	50,000	309	615,854.17	1.473
	DN	FHLB		02/01/23	1.435	50,000	309	615,854.17	1.473
	DN	FFCB		02/01/23	1.050	50,000	348	507,500.00	1.075
	YCD	CR AG CIB	3.990	02/01/23	3.990	50,000	126	698,250.00	4.045
	YCD	CR AG CIB	3.990	02/01/23	3.990	50,000	126	698,250.00	4.045
	YCD	CR AG CIB	3.990	02/01/23	3.990	50,000	126	698,250.00	4.045
	YCD	NATIXIS	3.450	02/01/23	3.450	50,000	181	867,291.67	3.498
	YCD	NATIXIS	3.450	02/01/23	3.450	50,000	181	867,291.67	3.498
	YCD	RB CANADA	2.400	02/01/23	2.400	50,000	274	913,333.33	2.433
	YCD	RB CANADA	2.400	02/01/23	2.400	50,000	274	913,333.33	2.433
02/01/23	PURCHASES								
	CP	BNP NY		02/06/23	4.230	50,000			
	CP	BNP NY		02/06/23	4.230	50,000			
	CP	RABO NY		02/06/23	4.490	50,000			
	CP	RABO NY		02/06/23	4.490	50,000			
	CP	CRC		06/07/23	4.800	50,000			
	CP	ATLANTIC		06/26/23	4.750	50,000			
	CP	ATLANTIC		06/26/23	4.750	50,000			
	CP	GTA		08/01/23	4.920	50,000			
	CP	TOYOTA		10/02/23	4.950	50,000			
	CP	TOYOTA		10/02/23	4.950	50,000			
	DN	IFC		04/14/23	4.580	50,000			
	DN	IFC		04/14/23	4.580	50,000			
	DN	IFC		04/17/23	4.580	50,000			
	DN	IFC		04/17/23	4.580	50,000			
	DN	FHLB		07/24/23	4.705	50,000			
	DN	FHLB		07/24/23	4.705	50,000			
	DN	IBRD		08/01/23	4.680	50,000			
	DN	IBRD		08/01/23	4.680	50,000			
	DN	FHLB		09/01/23	4.700	50,000			
	DN	FHLB		09/01/23	4.700	50,000			
	TR	BILL		05/30/23	4.575	50,000			
	TR	BILL		05/30/23	4.575	50,000			
	TR	BILL		05/30/23	4.575	50,000			
	TR	BILL		05/30/23	4.580	50,000			
	TR	BILL		05/30/23	4.580	50,000			
	TR	BILL		05/30/23	4.580	50,000			
	TR	BILL		07/27/23	4.550	50,000			
	TR	BILL		07/27/23	4.550	50,000			
	TR	BILL		07/27/23	4.550	50,000			
	YCD	CR AG CIB	4.930	07/03/23	4.930	50,000			
	YCD	CR AG CIB	4.930	07/03/23	4.930	50,000			

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02/01/23	PURCHASES (Continued)								
	YCD	SOC GEN	5.040	09/01/23	5.040	50,000			
	YCD	SOC GEN	5.040	09/01/23	5.040	50,000			
02/02/23	REDEMPTIONS								
	TR	BILL		02/02/23	2.915	50,000	171	692,312.50	2.997
	TR	BILL		02/02/23	2.915	50,000	171	692,312.50	2.997
	TR	BILL		02/02/23	2.915	50,000	171	692,312.50	2.997
	TR	BILL		02/02/23	2.915	50,000	171	692,312.50	2.997
	TR	BILL		02/02/23	2.980	50,000	177	732,583.33	3.066
	TR	BILL		02/02/23	2.980	50,000	177	732,583.33	3.066
	TR	BILL		02/02/23	2.980	50,000	177	732,583.33	3.066
	TR	BILL		02/02/23	2.990	50,000	177	735,041.67	3.077
	TR	BILL		02/02/23	2.990	50,000	177	735,041.67	3.077
	TR	BILL		02/02/23	2.990	50,000	177	735,041.67	3.077
	TR	BILL		02/02/23	2.990	50,000	177	735,041.67	3.077
	TR	BILL		02/02/23	2.880	50,000	182	728,000.00	2.963
	TR	BILL		02/02/23	2.880	50,000	182	728,000.00	2.963
	TR	BILL		02/02/23	2.885	50,000	182	729,263.89	2.968
	TR	BILL		02/02/23	2.885	50,000	182	729,263.89	2.968
	YCD	RB CANADA	3.170	02/02/23	3.170	50,000	217	955,402.78	3.214
	YCD	RB CANADA	3.170	02/02/23	3.170	50,000	217	955,402.78	3.214
02/02/23	PURCHASES								
	CD	US BANK	4.450	03/10/23	4.450	50,000			
	CD	US BANK	4.450	03/10/23	4.450	50,000			
	CP	MUFG BK		03/02/23	4.520	50,000			
	CP	MUFG BK		03/02/23	4.520	50,000			
	CP	MUFG BK		03/02/23	4.520	50,000			
	YCD	DNB	4.500	03/08/23	4.500	50,000			
	YCD	DNB	4.500	03/08/23	4.500	50,000			
02/03/23	REDEMPTIONS								
	YCD	SUMI TRUST	4.330	02/03/23	4.330	50,000	7	42,097.22	4.390
	YCD	SUMI TRUST	4.330	02/03/23	4.330	50,000	7	42,097.22	4.390
02/03/23	PURCHASES								
	TR	BILL		07/27/23	4.558	50,000			
	TR	BILL		07/27/23	4.558	50,000			
	TR	BILL		07/27/23	4.558	50,000			
	YCD	KBC	4.560	03/08/23	4.560	50,000			
	YCD	KBC	4.560	03/08/23	4.560	50,000			
	YCD	SE BANKEN	4.770	06/02/23	4.770	50,000			
	YCD	SE BANKEN	4.770	06/02/23	4.770	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>
02/03/23	PURCHASES (Continued)								
	YCD	MIZUHO	4.870	06/02/23	4.870	50,000			
	YCD	MIZUHO	4.870	06/02/23	4.870	50,000			
02/06/23	REDEMPTIONS								
	CP	BNP NY		02/06/23	4.230	50,000	5	29,375.00	4.291
	CP	BNP NY		02/06/23	4.230	50,000	5	29,375.00	4.291
	CP	RABO NY		02/06/23	4.490	50,000	5	31,180.56	4.555
	CP	RABO NY		02/06/23	4.490	50,000	5	31,180.56	4.555
	DN	FHLB		02/06/23	4.100	50,000	6	34,166.67	4.160
	DN	FHLB		02/06/23	4.100	50,000	6	34,166.67	4.160
	DN	FHLB		02/06/23	4.100	50,000	6	34,166.67	4.160
	DN	FHLB		02/06/23	4.100	50,000	6	34,166.67	4.160
	DN	IBRD		02/06/23	4.100	50,000	6	34,166.67	4.160
	DN	IBRD		02/06/23	4.100	50,000	6	34,166.67	4.160
02/06/23	PURCHASES								
	CP	MUFG BK		02/13/23	4.500	50,000			
	CP	MUFG BK		02/13/23	4.500	50,000			
	CP	MUFG BK		02/13/23	4.500	50,000			
	TR	NOTE	4.125	01/31/25	4.411	50,000			
	TR	NOTE	4.125	01/31/25	4.411	50,000			
	TR	NOTE	4.125	01/31/25	4.414	50,000			
	TR	NOTE	4.125	01/31/25	4.414	50,000			
	TR	NOTE	4.000	12/15/25	4.077	50,000			
	TR	NOTE	4.000	12/15/25	4.077	50,000			
	TR	NOTE	4.000	12/15/25	4.077	50,000			
	TR	NOTE	4.000	12/15/25	4.077	50,000			
02/07/23	NO REDEMPTIONS								
02/07/23	PURCHASES								
	BN	BOFA	5.250	10/02/23	5.250	50,000			
	BN	BOFA	5.250	10/02/23	5.250	50,000			
	CP	GTA		07/10/23	4.850	50,000			
	DN	FHLB		08/02/23	4.765	50,000			
	DN	FHLB		08/02/23	4.765	50,000			
	DN	FHLB		08/28/23	4.785	50,000			
	DN	FHLB		08/28/23	4.785	50,000			
	TR	BILL		05/30/23	4.568	50,000			
	TR	BILL		05/30/23	4.568	50,000			
	TR	BILL		05/30/23	4.570	50,000			
	TR	BILL		05/30/23	4.570	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>
02/07/23	PURCHASES (Continued)								
	TR	NOTE	4.125	01/31/25	4.426	50,000			
	TR	NOTE	4.125	01/31/25	4.426	50,000			
	TR	NOTE	4.250	10/15/25	4.175	50,000			
	TR	NOTE	4.250	10/15/25	4.175	50,000			
	TR	NOTE	4.250	10/15/25	4.177	50,000			
	TR	NOTE	4.250	10/15/25	4.177	50,000			
	TR	NOTE	4.000	12/15/25	4.092	50,000			
	TR	NOTE	4.000	12/15/25	4.092	50,000			
	YCD	CR AG CIB	4.550	03/14/23	4.550	50,000			
	YCD	CR AG CIB	4.550	03/14/23	4.550	50,000			
02/08/23	REDEMPTIONS								
	CD	BOWEST	4.300	02/08/23	4.300	50,000	28	167,222.22	4.360
	CD	BOWEST	4.300	02/08/23	4.300	50,000	28	167,222.22	4.360
	CD	BOWEST	4.300	02/08/23	4.300	50,000	28	167,222.22	4.360
	CD	MUFG UNION	3.500	02/08/23	3.500	50,000	153	743,750.00	3.549
	CD	MUFG UNION	3.500	02/08/23	3.500	50,000	153	743,750.00	3.549
	CP	MUFG BK		02/08/23	4.350	50,000	29	175,208.33	4.426
	CP	MUFG BK		02/08/23	4.350	50,000	29	175,208.33	4.426
	CP	PROCTER		02/08/23	4.300	50,000	100	597,222.22	4.412
	CP	MIZUHO NY		02/08/23	4.420	50,000	104	638,444.44	4.539
	CP	MIZUHO NY		02/08/23	4.420	50,000	104	638,444.44	4.539
	CP	OLD LINE		02/08/23	3.500	50,000	153	743,750.00	3.602
	CP	NATIXIS NY		02/08/23	3.400	50,000	154	727,222.22	3.498
	CP	NATIXIS NY		02/08/23	3.400	50,000	154	727,222.22	3.498
	CP	LIBERTY		02/08/23	3.550	50,000	183	902,291.67	3.665
	DN	FNMA		02/08/23	4.100	50,000	29	165,138.89	4.171
	DN	FNMA		02/08/23	4.100	50,000	29	165,138.89	4.171
	DN	FNMA		02/08/23	4.100	50,000	30	170,833.33	4.171
	DN	FNMA		02/08/23	4.100	50,000	34	193,611.11	4.173
	DN	FNMA		02/08/23	4.100	50,000	34	193,611.11	4.173
	DN	FHLB		02/08/23	2.950	50,000	168	688,333.33	3.033
	DN	FHLB		02/08/23	2.950	50,000	168	688,333.33	3.033
	DN	IBRD		02/08/23	2.850	50,000	174	688,750.00	2.930
	DN	IBRD		02/08/23	2.850	50,000	174	688,750.00	2.930
	DN	FHLB		02/08/23	2.935	50,000	175	713,368.06	3.019
	DN	FHLB		02/08/23	2.935	50,000	175	713,368.06	3.019
	DN	FHLB		02/08/23	2.900	50,000	176	708,888.89	2.983
	DN	FHLB		02/08/23	2.900	50,000	176	708,888.89	2.983
	DN	IBRD		02/08/23	2.850	50,000	177	700,625.00	2.931
	DN	IBRD		02/08/23	2.850	50,000	177	700,625.00	2.931
	YCD	DNB	4.260	02/08/23	4.260	50,000	14	82,833.33	4.319
	YCD	DNB	4.260	02/08/23	4.260	50,000	14	82,833.33	4.319
	YCD	DNB	4.270	02/08/23	4.270	50,000	35	207,569.44	4.329
	YCD	DNB	4.270	02/08/23	4.270	50,000	35	207,569.44	4.329

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>
02/08/23	REDEMPTIONS (Continued)								
	YCD	SUMITOMO	3.800	02/08/23	3.800	50,000	132	696,666.67	3.853
	YCD	SUMITOMO	3.800	02/08/23	3.800	50,000	132	696,666.67	3.853
	YCD	FORTIS	3.550	02/08/23	3.550	50,000	183	902,291.67	3.599
	YCD	FORTIS	3.550	02/08/23	3.550	50,000	183	902,291.67	3.599
02/08/23	PURCHASES								
	CP	GOTHAM		05/08/23	4.740	50,000			
	CP	GOTHAM		05/08/23	4.740	50,000			
	YCD	CIC	5.030	08/01/23	5.030	50,000			
	YCD	CIC	5.030	08/01/23	5.030	50,000			
02/09/23	REDEMPTIONS								
	TR	BILL		02/09/23	2.995	50,000	169	702,993.06	3.080
	TR	BILL		02/09/23	2.995	50,000	169	702,993.06	3.080
	TR	BILL		02/09/23	2.995	50,000	169	702,993.06	3.080
	TR	BILL		02/09/23	3.000	50,000	169	704,166.67	3.085
	TR	BILL		02/09/23	3.000	50,000	169	704,166.67	3.085
	TR	BILL		02/09/23	3.000	50,000	169	704,166.67	3.085
	TR	BILL		02/09/23	2.960	50,000	175	719,444.44	3.045
	TR	BILL		02/09/23	2.960	50,000	175	719,444.44	3.045
	TR	BILL		02/09/23	2.961	50,000	175	719,687.50	3.046
	TR	BILL		02/09/23	2.961	50,000	175	719,687.50	3.046
	TR	BILL		02/09/23	2.990	50,000	176	730,888.89	3.076
	TR	BILL		02/09/23	2.990	50,000	176	730,888.89	3.076
	TR	BILL		02/09/23	2.990	50,000	176	730,888.89	3.076
	TR	BILL		02/09/23	2.990	50,000	176	730,888.89	3.076
	TR	BILL		02/09/23	2.990	50,000	176	730,888.89	3.076
	TR	BILL		02/09/23	2.950	50,000	178	729,305.56	3.035
	TR	BILL		02/09/23	2.950	50,000	178	729,305.56	3.035
	TR	BILL		02/09/23	2.950	50,000	178	729,305.56	3.035
	TR	BILL		02/09/23	2.950	50,000	178	729,305.56	3.035
	TR	BILL		02/09/23	2.950	50,000	178	729,305.56	3.035
	TR	BILL		02/09/23	2.950	50,000	178	729,305.56	3.035
	TR	BILL		02/09/23	2.950	50,000	178	729,305.56	3.035
	TR	BILL		02/09/23	2.950	50,000	178	729,305.56	3.035
	TR	BILL		02/09/23	2.925	50,000	182	739,375.00	3.010
	TR	BILL		02/09/23	2.925	50,000	182	739,375.00	3.010
	TR	BILL		02/09/23	2.925	50,000	182	739,375.00	3.010
	TR	BILL		02/09/23	2.925	50,000	182	739,375.00	3.010
	TR	BILL		02/09/23	2.925	50,000	182	739,375.00	3.010
	TR	BILL		02/09/23	2.925	50,000	182	739,375.00	3.010
	TR	BILL		02/09/23	2.925	50,000	182	739,375.00	3.010
	TR	BILL		02/09/23	2.930	50,000	182	740,638.89	3.015
	TR	BILL		02/09/23	2.930	50,000	182	740,638.89	3.015
	TR	BILL		02/09/23	2.930	50,000	182	740,638.89	3.015

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>
02/09/23	REDEMPTIONS (Continued)								
	TR	BILL		02/09/23	2.930	50,000	182	740,638.89	3.015
	TR	BILL		02/09/23	2.930	50,000	182	740,638.89	3.015
	TR	BILL		02/09/23	2.930	50,000	182	740,638.89	3.015
	TR	BILL		02/09/23	2.931	50,000	182	740,891.67	3.016
	TR	BILL		02/09/23	2.931	50,000	182	740,891.67	3.016
	TR	BILL		02/09/23	2.931	50,000	182	740,891.67	3.016
02/09/23	PURCHASES								
	CP	DISNEY		06/26/23	4.850	50,000			
	CP	DISNEY		06/26/23	4.850	50,000			
	DEB	FHLB	5.000	02/08/24	5.006	50,000			
	DEB	FHLB	5.000	02/08/24	5.006	50,000			
	DN	IBRD		08/01/23	4.680	50,000			
	DN	IBRD		08/01/23	4.680	50,000			
	DN	FHLMC		02/01/24	4.680	50,000			
	DN	FHLMC		02/01/24	4.680	50,000			
	DN	FFCB		02/01/24	4.750	50,000			
	DN	FFCB		02/01/24	4.750	50,000			
	TR	BILL		08/10/23	4.718	50,000			
	TR	BILL		08/10/23	4.718	50,000			
	TR	BILL		08/10/23	4.718	50,000			
	TR	NOTE	4.125	01/31/25	4.463	50,000			
	TR	NOTE	4.125	01/31/25	4.463	50,000			
	TR	NOTE	4.125	01/31/25	4.463	50,000			
	YCD	MUFG BK	4.670	04/17/23	4.670	50,000			
	YCD	MUFG BK	4.670	04/17/23	4.670	50,000			
	YCD	RABOBANK	5.000	08/01/23	5.000	50,000			
	YCD	RABOBANK	5.000	08/01/23	5.000	50,000			
	YCD	MONTREAL	5.070	08/02/23	5.070	50,000			
	YCD	MONTREAL	5.070	08/02/23	5.070	50,000			
	YCD	DNB	5.000	08/09/23	5.000	50,000			
	YCD	DNB	5.000	08/09/23	5.000	50,000			
02/10/23	REDEMPTIONS								
	CD	BOWEST	4.430	02/10/23	4.430	50,000	14	86,138.89	4.492
	CD	BOWEST	4.430	02/10/23	4.430	50,000	14	86,138.89	4.492
	CP	CR AG NY		02/10/23	4.410	50,000	16	98,000.00	4.480
	CP	CR AG NY		02/10/23	4.410	50,000	16	98,000.00	4.480
	CP	DEERE CAP		02/10/23	4.360	50,000	85	514,722.22	4.467
	CP	DEERE CAP		02/10/23	4.360	50,000	85	514,722.22	4.467
	DN	FHLB		02/10/23	2.960	50,000	185	760,555.56	3.047
	DN	FHLB		02/10/23	2.960	50,000	185	760,555.56	3.047

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>
02/10/23	REDEMPTIONS (Continued)								
	YCD	SVENSKA	4.050	02/10/23	4.050	50,000	105	590,625.00	4.106
	YCD	SVENSKA	4.050	02/10/23	4.050	50,000	105	590,625.00	4.106
	YCD	BNP	3.480	02/10/23	3.480	50,000	156	754,000.00	3.528
	YCD	BNP	3.480	02/10/23	3.480	50,000	156	754,000.00	3.528
02/10/23	PURCHASES								
	CP	JOHNSON		08/14/23	4.780	50,000			
	CP	JOHNSON		08/14/23	4.780	50,000			
	DEB	FHLB	5.000	02/01/24	5.002	50,000			
	DEB	FHLB	5.000	02/01/24	5.002	50,000			
	DN	FHLB		08/02/23	4.680	50,000			
	DN	FHLB		08/02/23	4.680	50,000			
	TR	BILL		01/25/24	4.640	50,000			
	TR	BILL		01/25/24	4.640	50,000			
02/13/23	REDEMPTIONS								
	CD	BOWEST	4.370	02/13/23	4.370	50,000	34	206,361.11	4.431
	CD	BOWEST	4.370	02/13/23	4.370	50,000	34	206,361.11	4.431
	CP	MUFG BK		02/13/23	4.500	50,000	7	43,750.00	4.566
	CP	MUFG BK		02/13/23	4.500	50,000	7	43,750.00	4.566
	CP	MUFG BK		02/13/23	4.500	50,000	7	43,750.00	4.566
	CP	CR AG NY		02/13/23	4.340	50,000	34	204,944.44	4.418
	CP	CR AG NY		02/13/23	4.340	50,000	34	204,944.44	4.418
	DN	FNMA		02/13/23	4.150	50,000	34	195,972.22	4.224
	DN	FNMA		02/13/23	4.150	50,000	34	195,972.22	4.224
	YCD	MUFG BK	4.360	02/13/23	4.360	50,000	18	109,000.00	4.421
	YCD	MUFG BK	4.360	02/13/23	4.360	50,000	18	109,000.00	4.421
	YCD	SWEDBANK	4.340	02/13/23	4.340	50,000	34	204,944.44	4.400
	YCD	SWEDBANK	4.340	02/13/23	4.340	50,000	34	204,944.44	4.400
	YCD	KBC	4.400	02/13/23	4.400	50,000	34	207,777.78	4.461
	YCD	KBC	4.400	02/13/23	4.400	50,000	34	207,777.78	4.461
02/13/23	PURCHASES								
	YCD	SUMI TRUST	4.550	02/22/23	4.550	50,000			
	YCD	SUMI TRUST	4.550	02/22/23	4.550	50,000			
	YCD	DNB	4.500	02/28/23	4.500	50,000			
	YCD	DNB	4.500	02/28/23	4.500	50,000			
02/14/23	REDEMPTIONS								
	CP	JOHNSON		02/14/23	3.040	50,000	182	768,444.44	3.130
	CP	JOHNSON		02/14/23	3.040	50,000	182	768,444.44	3.130
	DN	IADB		02/14/23	3.950	50,000	119	652,847.22	4.058
	DN	IADB		02/14/23	3.950	50,000	119	652,847.22	4.058

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>
02/14/23	REDEMPTIONS (Continued)								
	DN	FHLB		02/14/23	3.645	50,000	144	729,000.00	3.750
	DN	FHLB		02/14/23	3.645	50,000	144	729,000.00	3.750
	DN	IBRD		02/14/23	3.270	50,000	154	699,416.67	3.362
	DN	IBRD		02/14/23	3.270	50,000	154	699,416.67	3.362
	TR	BILL		02/14/23	4.040	50,000	106	594,777.78	4.145
	TR	BILL		02/14/23	4.040	50,000	106	594,777.78	4.145
	TR	BILL		02/14/23	4.040	50,000	117	656,500.00	4.151
	TR	BILL		02/14/23	4.040	50,000	117	656,500.00	4.151
	TR	BILL		02/14/23	4.045	50,000	117	657,312.50	4.156
	TR	BILL		02/14/23	4.045	50,000	117	657,312.50	4.156
	YCD	SE BANKEN	4.080	02/14/23	4.080	50,000	137	776,333.33	4.137
	YCD	SE BANKEN	4.080	02/14/23	4.080	50,000	137	776,333.33	4.137
02/14/23	PURCHASES								
	TR	BILL		07/27/23	4.658	50,000			
	TR	BILL		07/27/23	4.658	50,000			
	TR	BILL		07/27/23	4.658	50,000			
	TR	BILL		07/27/23	4.658	50,000			
	TR	BILL		07/27/23	4.658	50,000			
	TR	BILL		07/27/23	4.658	50,000			
	YCD	MUFG BK	4.540	03/16/23	4.540	50,000			
	YCD	MUFG BK	4.540	03/16/23	4.540	50,000			
	YCD	MUFG BK	4.540	03/16/23	4.540	50,000			
	YCD	NB CANADA	5.050	10/02/23	5.050	50,000			
	YCD	NB CANADA	5.050	10/02/23	5.050	50,000			
02/15/23	REDEMPTIONS								
	TR	NOTE	2.000	02/15/23	2.498	50,000	244	829,808.36	2.491
	TR	NOTE	2.000	02/15/23	2.498	50,000	244	829,808.36	2.491
	TR	NOTE	2.000	02/15/23	2.498	50,000	244	829,808.36	2.491
	TR	NOTE	2.000	02/15/23	2.504	50,000	244	831,761.48	2.497
	TR	NOTE	2.000	02/15/23	2.504	50,000	244	831,761.48	2.497
	TR	NOTE	2.000	02/15/23	2.504	50,000	244	831,761.48	2.497
	TR	NOTE	2.000	02/15/23	2.540	50,000	244	843,480.23	2.533
	TR	NOTE	2.000	02/15/23	2.540	50,000	244	843,480.23	2.533
	TR	NOTE	2.000	02/15/23	2.540	50,000	244	843,480.23	2.533
	TR	NOTE	1.375	02/15/23	0.601	50,000	391	323,963.99	0.600
	TR	NOTE	1.375	02/15/23	0.601	50,000	391	323,963.99	0.600
	TR	NOTE	1.375	02/15/23	0.601	50,000	391	323,963.99	0.600
	TR	NOTE	1.375	02/15/23	0.601	50,000	391	323,963.99	0.600
	TR	NOTE	1.375	02/15/23	0.605	50,000	391	325,917.12	0.604
	TR	NOTE	1.375	02/15/23	0.605	50,000	391	325,917.12	0.604
	TR	NOTE	1.375	02/15/23	0.605	50,000	391	325,917.12	0.604
	TR	NOTE	1.375	02/15/23	0.605	50,000	391	325,917.12	0.604

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>
02/15/23	REDEMPTIONS (Continued)								
TR	NOTE		1.375	02/15/23	0.605	50,000	391	325,917.12	0.604
TR	NOTE		1.375	02/15/23	0.605	50,000	391	325,917.12	0.604
TR	NOTE		1.375	02/15/23	0.605	50,000	391	325,917.12	0.604
TR	NOTE		1.375	02/15/23	0.605	50,000	391	325,917.12	0.604
TR	NOTE		1.375	02/15/23	0.490	50,000	398	268,682.07	0.488
TR	NOTE		1.375	02/15/23	0.490	50,000	398	268,682.07	0.488
TR	NOTE		1.375	02/15/23	0.490	50,000	398	268,682.07	0.488
TR	NOTE		1.375	02/15/23	0.497	50,000	398	272,588.32	0.495
TR	NOTE		1.375	02/15/23	0.497	50,000	398	272,588.32	0.495
TR	NOTE		1.375	02/15/23	0.497	50,000	398	272,588.32	0.495
TR	NOTE		1.375	02/15/23	0.412	50,000	412	234,290.08	0.411
TR	NOTE		1.375	02/15/23	0.412	50,000	412	234,290.08	0.411
TR	NOTE		1.375	02/15/23	0.412	50,000	412	234,290.08	0.411
TR	NOTE		1.375	02/15/23	0.419	50,000	412	238,196.33	0.418
TR	NOTE		1.375	02/15/23	0.419	50,000	412	238,196.33	0.418
TR	NOTE		1.375	02/15/23	0.419	50,000	412	238,196.33	0.418
TR	NOTE		1.375	02/15/23	0.116	50,000	611	98,217.37	0.115
TR	NOTE		1.375	02/15/23	0.116	50,000	611	98,217.37	0.115
TR	NOTE		1.375	02/15/23	0.116	50,000	611	98,217.37	0.115
TR	NOTE		1.375	02/15/23	0.116	50,000	611	98,217.37	0.115
TR	NOTE		1.375	02/15/23	0.121	50,000	611	445,873.62	0.522
TR	NOTE		1.375	02/15/23	0.121	50,000	611	445,873.62	0.522
TR	NOTE		1.375	02/15/23	0.121	50,000	611	445,873.62	0.522
TR	NOTE		1.375	02/15/23	0.121	50,000	611	445,873.62	0.522
TR	NOTE		1.375	02/15/23	0.127	50,000	611	107,982.99	0.126
TR	NOTE		1.375	02/15/23	0.127	50,000	611	107,982.99	0.126
TR	NOTE		1.375	02/15/23	0.127	50,000	611	107,982.99	0.126
TR	NOTE		1.375	02/15/23	0.127	50,000	611	107,982.99	0.126

02/15/23 PURCHASES

CP	UNITEDHEALTH			03/01/23	4.580	50,000			
CP	UNITEDHEALTH			03/01/23	4.580	50,000			
CP	DEERE CAP			04/10/23	4.620	50,000			
CP	DEERE CAP			04/10/23	4.620	50,000			
CP	JOHNSON			07/14/23	4.750	50,000			
CP	JOHNSON			07/14/23	4.750	50,000			
CP	THUNDER			11/01/23	5.000	50,000			
CP	THUNDER			11/01/23	5.000	50,000			
DEB	FNMA	4.970		02/28/24	4.968	50,000			
DEB	FNMA	4.970		02/28/24	4.968	50,000			
DEB	FNMA	4.950		03/01/24	4.947	50,000			
DEB	FNMA	4.950		03/01/24	4.947	50,000			
DEB	FNMA	4.950		03/01/24	4.947	50,000			
DEB	FNMA	4.950		03/01/24	4.947	50,000			
DEB	FHLB	5.000		07/01/24	5.004	50,000			
DEB	FHLB	5.000		07/01/24	5.004	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>
02/15/23	PURCHASES (Continued)								
	DEB	IBRD	4.040	07/01/26	4.041	50,000			
	DEB	IBRD	4.040	07/01/26	4.041	50,000			
	DN	FHLB		08/14/23	4.750	50,000			
	DN	FHLB		08/14/23	4.750	50,000			
	DN	FHLB		08/28/23	4.790	50,000			
	DN	FHLB		08/28/23	4.790	50,000			
	DN	FHLMC		11/28/23	4.750	50,000			
	DN	FHLMC		11/28/23	4.750	50,000			
	DN	FHLB		01/02/24	4.850	50,000			
	TR	NOTE	2.375	02/29/24	5.010	50,000			
	TR	NOTE	2.375	02/29/24	5.010	50,000			
	TR	NOTE	2.375	02/29/24	5.010	50,000			
	TR	NOTE	2.375	02/29/24	5.014	50,000			
	TR	NOTE	2.375	02/29/24	5.014	50,000			
	TR	NOTE	2.375	02/29/24	5.014	50,000			
	TR	NOTE	4.000	02/15/26	4.115	50,000			
	TR	NOTE	4.000	02/15/26	4.115	50,000			
	TR	NOTE	4.000	02/15/26	4.115	50,000			
	TR	NOTE	4.000	02/15/26	4.115	50,000			
	TR	NOTE	4.000	02/15/26	4.115	50,000			
	TR	NOTE	4.000	02/15/26	4.115	50,000			
	TR	NOTE	4.000	02/15/26	4.115	50,000			
	TR	NOTE	4.000	02/15/26	4.115	50,000			
	TR	NOTE	4.000	02/15/26	4.221	50,000			
	TR	NOTE	4.000	02/15/26	4.221	50,000			
	TR	NOTE	4.000	02/15/26	4.221	50,000			
	TR	NOTE	4.000	02/15/26	4.221	50,000			
	TR	NOTE	4.000	02/15/26	4.221	50,000			
	TR	NOTE	4.000	02/15/26	4.221	50,000			
	TR	NOTE	4.000	02/15/26	4.221	50,000			
	TR	NOTE	4.000	02/15/26	4.221	50,000			
	TR	NOTE	4.000	02/15/26	4.221	50,000			
	YCD	CR AG CIB	4.550	03/16/23	4.550	50,000			
	YCD	CR AG CIB	4.550	03/16/23	4.550	50,000			
	YCD	FORTIS	5.040	08/14/23	5.040	50,000			
	YCD	FORTIS	5.040	08/14/23	5.040	50,000			
	YCD	SOC GEN	5.100	08/14/23	5.100	50,000			
	YCD	SOC GEN	5.100	08/14/23	5.100	50,000			
	YCD	NB CANADA	4.970	08/28/23	4.970	50,000			
	YCD	NB CANADA	4.970	08/28/23	4.970	50,000			
	YCD	RABOBANK	5.090	08/28/23	5.090	50,000			
	YCD	RABOBANK	5.090	08/28/23	5.090	50,000			
	YCD	NB CANADA	5.010	09/01/23	5.010	50,000			
	YCD	NB CANADA	5.010	09/01/23	5.010	50,000			
	YCD	MONTREAL	5.200	11/01/23	5.200	50,000			
	YCD	MONTREAL	5.200	11/01/23	5.200	50,000			

02/16/23 REDEMPTIONS

	TR	BILL		02/16/23	3.010	50,000	182	760,861.11	3.099
	TR	BILL		02/16/23	3.010	50,000	182	760,861.11	3.099
	TR	BILL		02/16/23	3.010	50,000	182	760,861.11	3.099

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>
02/16/23	REDEMPTIONS (Continued)								
	TR	BILL		02/16/23	3.011	50,000	182	761,113.89	3.100
	TR	BILL		02/16/23	3.011	50,000	182	761,113.89	3.100
	TR	BILL		02/16/23	3.011	50,000	182	761,113.89	3.100
	YCD	KBC	4.450	02/16/23	4.450	50,000	29	179,236.11	4.512
	YCD	KBC	4.450	02/16/23	4.450	50,000	29	179,236.11	4.512
02/16/23	PURCHASES								
	CP	UNITEDHEALTH		03/24/23	4.680	50,000			
	CP	UNITEDHEALTH		03/24/23	4.680	50,000			
	DEB	FHLB	5.050	11/01/23	5.061	50,000			
	DEB	FHLB	5.050	11/01/23	5.061	50,000			
	DN	FHLB		08/04/23	4.760	50,000			
	DN	FHLB		08/04/23	4.760	50,000			
	DN	FHLB		09/25/23	4.840	50,000			
	DN	FHLB		09/25/23	4.840	50,000			
	DN	FNMA		12/27/23	4.825	50,000			
	DN	FNMA		12/27/23	4.825	50,000			
	TR	BILL		07/27/23	4.705	50,000			
	TR	BILL		07/27/23	4.705	50,000			
	TR	BILL		07/27/23	4.705	50,000			
	YCD	SE BANKEN	4.780	05/26/23	4.780	50,000			
	YCD	SE BANKEN	4.780	05/26/23	4.780	50,000			
	YCD	BNP	4.950	07/03/23	4.950	50,000			
	YCD	BNP	4.950	07/03/23	4.950	50,000			
02/17/23	REDEMPTIONS								
	DEB	FHLB	1.375	02/17/23	1.314	50,000	337	602,550.83	1.305
	DEB	FHLB	1.375	02/17/23	1.314	50,000	337	602,550.83	1.305
02/17/23	PURCHASES								
	CP	RABO NY		02/21/23	4.550	50,000			
	CP	RABO NY		02/21/23	4.550	50,000			
	CP	APPLE		03/06/23	4.450	50,000			
	CP	MUFG BK		05/26/23	4.800	50,000			
	CP	MUFG BK		05/26/23	4.800	50,000			
	CP	SUMI TRUST		06/02/23	4.840	50,000			
	CP	SUMI TRUST		06/02/23	4.840	50,000			
	DN	FHLMC		08/28/23	4.775	50,000			
	DN	FHLMC		08/28/23	4.775	50,000			
	DN	FHLB		10/27/23	4.890	50,000			
	DN	FHLB		10/27/23	4.890	50,000			
	DN	FHLB		01/29/24	4.890	50,000			
	DN	FHLB		01/29/24	4.890	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>
02/17/23	PURCHASES (Continued)								
	TR	BILL		04/11/23	4.585	50,000			
	TR	BILL		04/11/23	4.585	50,000			
	TR	BILL		04/11/23	4.585	50,000			
	TR	NOTE	4.375	10/31/24	4.773	50,000			
	TR	NOTE	4.375	10/31/24	4.773	50,000			
	TR	NOTE	4.375	10/31/24	4.773	50,000			
	TR	NOTE	4.375	10/31/24	4.773	50,000			
	TR	NOTE	4.375	10/31/24	4.773	50,000			
	TR	NOTE	4.375	10/31/24	4.773	50,000			
	TR	NOTE	4.375	10/31/24	4.778	50,000			
	TR	NOTE	4.375	10/31/24	4.778	50,000			
	TR	NOTE	4.375	10/31/24	4.778	50,000			
	YCD	KBC	4.680	04/17/23	4.680	50,000			
	YCD	KBC	4.680	04/17/23	4.680	50,000			
02/21/23	REDEMPTIONS								
	CP	RABO NY		02/21/23	4.550	50,000	4	25,277.78	4.616
	CP	RABO NY		02/21/23	4.550	50,000	4	25,277.78	4.616
	CP	MIZUHO NY		02/21/23	4.370	50,000	124	752,611.11	4.498
	CP	MIZUHO NY		02/21/23	4.370	50,000	124	752,611.11	4.498
	CP	GTA		02/21/23	4.730	50,000	124	814,611.11	4.875
	TR	BILL		02/21/23	4.110	50,000	112	639,333.33	4.221
	TR	BILL		02/21/23	4.110	50,000	112	639,333.33	4.221
	TR	BILL		02/21/23	4.120	50,000	112	640,888.89	4.231
	TR	BILL		02/21/23	4.120	50,000	112	640,888.89	4.231
	TR	BILL		02/21/23	4.095	50,000	119	676,812.50	4.209
	TR	BILL		02/21/23	4.095	50,000	119	676,812.50	4.209
	TR	BILL		02/21/23	4.095	50,000	119	676,812.50	4.209
02/21/23	PURCHASES								
	CP	CR AG NY		03/06/23	4.520	50,000			
	CP	CR AG NY		03/06/23	4.520	50,000			
	CP	JOHNSON		06/26/23	4.780	50,000			
	CP	JOHNSON		06/26/23	4.780	50,000			
	CP	MIZUHO NY		06/26/23	4.870	50,000			
	CP	MIZUHO NY		06/26/23	4.870	50,000			
	DN	FHLB		12/01/23	4.910	50,000			
	DN	FHLB		12/01/23	4.910	50,000			
02/22/23	REDEMPTIONS								
	YCD	SUMI TRUST	4.550	02/22/23	4.550	50,000	9	56,875.00	4.613
	YCD	SUMI TRUST	4.550	02/22/23	4.550	50,000	9	56,875.00	4.613
02/22/23	NO PURCHASES								

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/23/23	REDEMPTIONS								
	TR	BILL		02/23/23	2.380	50,000	252	833,000.00	2.454
	TR	BILL		02/23/23	2.380	50,000	252	833,000.00	2.454
	TR	BILL		02/23/23	2.380	50,000	252	833,000.00	2.454
	TR	BILL		02/23/23	1.610	50,000	310	693,194.44	1.655
	TR	BILL		02/23/23	1.610	50,000	310	693,194.44	1.655
	TR	BILL		02/23/23	1.610	50,000	310	693,194.44	1.655
	TR	BILL		02/23/23	1.190	50,000	342	565,250.00	1.220
	TR	BILL		02/23/23	1.190	50,000	342	565,250.00	1.220
	TR	BILL		02/23/23	1.190	50,000	342	565,250.00	1.220
	TR	BILL		02/23/23	1.183	50,000	343	563,568.06	1.213
	TR	BILL		02/23/23	1.183	50,000	343	563,568.06	1.213
	TR	BILL		02/23/23	1.190	50,000	343	566,902.78	1.220
	TR	BILL		02/23/23	1.190	50,000	343	566,902.78	1.220
	TR	BILL		02/23/23	1.180	50,000	344	563,777.78	1.210
	TR	BILL		02/23/23	1.180	50,000	344	563,777.78	1.210
	TR	BILL		02/23/23	1.180	50,000	344	563,777.78	1.210
	TR	BILL		02/23/23	1.153	50,000	345	552,239.58	1.182
	TR	BILL		02/23/23	1.153	50,000	345	552,239.58	1.182
	TR	BILL		02/23/23	1.153	50,000	345	552,239.58	1.182
	TR	BILL		02/23/23	1.153	50,000	345	552,239.58	1.182
	TR	BILL		02/23/23	1.085	50,000	363	547,020.83	1.112
	TR	BILL		02/23/23	1.085	50,000	363	547,020.83	1.112
	TR	BILL		02/23/23	1.085	50,000	363	547,020.83	1.112
	TR	BILL		02/23/23	1.040	50,000	364	525,777.78	1.066
	TR	BILL		02/23/23	1.040	50,000	364	525,777.78	1.066
	TR	BILL		02/23/23	1.040	50,000	364	525,777.78	1.066
	TR	BILL		02/23/23	1.040	50,000	364	525,777.78	1.066
	TR	BILL		02/23/23	1.050	50,000	364	530,833.33	1.076
	TR	BILL		02/23/23	1.050	50,000	364	530,833.33	1.076
	TR	BILL		02/23/23	1.050	50,000	364	530,833.33	1.076
	TR	BILL		02/23/23	1.050	50,000	364	530,833.33	1.076
	TR	BILL		02/23/23	1.065	50,000	364	538,416.67	1.092
	TR	BILL		02/23/23	1.065	50,000	364	538,416.67	1.092
	TR	BILL		02/23/23	1.065	50,000	364	538,416.67	1.092
	TR	BILL		02/23/23	1.065	50,000	364	538,416.67	1.092
	TR	BILL		02/23/23	1.065	50,000	364	538,416.67	1.092
	TR	BILL		02/23/23	1.065	50,000	364	538,416.67	1.092
	TR	BILL		02/23/23	1.065	50,000	364	538,416.67	1.092
	TR	BILL		02/23/23	1.070	50,000	364	540,944.44	1.097
	TR	BILL		02/23/23	1.070	50,000	364	540,944.44	1.097
	TR	BILL		02/23/23	1.070	50,000	364	540,944.44	1.097
	TR	BILL		02/23/23	1.070	50,000	364	540,944.44	1.097
	TR	BILL		02/23/23	1.094	50,000	364	552,951.39	1.121
	TR	BILL		02/23/23	1.094	50,000	364	552,951.39	1.121

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>
02/23/23	PURCHASES								
	CP	BNP NY		02/28/23	4.540	50,000			
	CP	BNP NY		02/28/23	4.540	50,000			
	CP	RABO NY		02/28/23	4.550	50,000			
	CP	RABO NY		02/28/23	4.550	50,000			
	CP	RABO NY		02/28/23	4.550	50,000			
	CP	MUFG BK		03/09/23	4.510	50,000			
	CP	MUFG BK		03/09/23	4.510	50,000			
	CP	GTA		06/26/23	4.850	50,000			
	CP	CRC		06/26/23	4.920	50,000			
	CP	OLD LINE		08/02/23	4.920	50,000			
	CP	OLD LINE		08/02/23	4.920	50,000			
	CP	ATLANTIC		08/28/23	5.070	50,000			
	CP	JOHNSON		09/01/23	4.910	50,000			
	CP	JOHNSON		09/01/23	4.910	50,000			
	DEB	IADB	4.460	02/02/26	4.521	50,000			
	DEB	IFC	4.250	03/02/26	4.250	50,000			
	DEB	IFC	4.250	03/02/26	4.250	50,000			
	DEB	IFC	4.250	03/02/26	4.250	50,000			
	DEB	IFC	4.380	07/01/26	4.382	50,000			
	DEB	IFC	4.380	07/01/26	4.382	50,000			
	DEB	IFC	4.380	07/01/26	4.382	50,000			
	DN	FHLMC		03/16/23	4.350	50,000			
	DN	FNMA		03/16/23	4.385	50,000			
	DN	FNMA		03/16/23	4.385	50,000			
	DN	FHLB		03/28/23	4.525	50,000			
	DN	FHLB		03/28/23	4.525	50,000			
	DN	FNMA		07/24/23	4.775	50,000			
	DN	FNMA		07/24/23	4.775	50,000			
	DN	FHLB		08/28/23	4.870	50,000			
	DN	FHLB		08/28/23	4.870	50,000			
	DN	FFCB		09/27/23	4.850	50,000			
	DN	FFCB		09/27/23	4.850	50,000			
	DN	FFCB		10/27/23	4.850	50,000			
	DN	FFCB		10/27/23	4.850	50,000			
	DN	FHLB		10/27/23	4.925	50,000			
	DN	FHLB		10/27/23	4.925	50,000			
	DN	FHLB		11/01/23	4.950	50,000			
	DN	FHLB		11/01/23	4.950	50,000			
	TR	BILL		05/30/23	4.663	50,000			
	TR	BILL		05/30/23	4.663	50,000			
	TR	BILL		05/30/23	4.663	50,000			
	TR	NOTE	2.875	09/30/23	5.022	50,000			
	TR	NOTE	2.875	09/30/23	5.022	50,000			
	TR	NOTE	2.875	09/30/23	5.022	50,000			
	TR	NOTE	2.875	09/30/23	5.028	50,000			
	TR	NOTE	2.875	09/30/23	5.028	50,000			
	TR	NOTE	2.875	09/30/23	5.028	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>
02/23/23	PURCHASES (Continued)								
	TR	NOTE	2.875	09/30/23	5.028	50,000			
	TR	NOTE	2.875	09/30/23	5.028	50,000			
	TR	NOTE	2.875	09/30/23	5.028	50,000			
	TR	BILL		02/22/24	4.815	50,000			
	TR	BILL		02/22/24	4.815	50,000			
	TR	BILL		02/22/24	4.815	50,000			
	TR	BILL		02/22/24	4.818	50,000			
	TR	BILL		02/22/24	4.818	50,000			
	TR	BILL		02/22/24	4.818	50,000			
	TR	BILL		02/22/24	4.820	50,000			
	TR	BILL		02/22/24	4.820	50,000			
	TR	BILL		02/22/24	4.820	50,000			
	YCD	DNB	4.500	03/09/23	4.500	50,000			
	YCD	DNB	4.500	03/09/23	4.500	50,000			
	YCD	SWEDBANK	4.520	03/27/23	4.520	50,000			
	YCD	SWEDBANK	4.520	03/27/23	4.520	50,000			
	YCD	SVENSKA	4.770	05/26/23	4.770	50,000			
	YCD	SVENSKA	4.770	05/26/23	4.770	50,000			
02/24/23	REDEMPTIONS								
	DN	FHLB		02/24/23	2.865	50,000	226	899,291.67	2.958
	DN	FHLB		02/24/23	2.865	50,000	226	899,291.67	2.958
	DN	FFCB		02/24/23	1.800	50,000	284	710,000.00	1.851
	DN	FFCB		02/24/23	1.800	50,000	284	710,000.00	1.851
02/24/23	PURCHASES								
	CP	CR AG NY		02/27/23	4.520	50,000	3		
	CP	CR AG NY		02/27/23	4.520	50,000	3		
	DEB	IFC	4.430	04/01/26	4.431	50,000	1,132		
	DEB	IFC	4.430	04/01/26	4.431	50,000	1,132		
	DEB	IFC	4.430	04/01/26	4.431	50,000	1,132		
	DN	FHLB		09/01/23	4.920	50,000	189		
	DN	FHLB		09/01/23	4.920	50,000	189		
	DN	FHLB		09/25/23	4.940	50,000	213		
	DN	FHLB		09/25/23	4.940	50,000	213		
	DN	FNMA		09/27/23	4.890	50,000	215		
	DN	FNMA		09/27/23	4.890	50,000	215		
	DN	FHLB		02/01/24	4.965	50,000	342		
	DN	FHLB		02/01/24	4.965	50,000	342		
	TR	BILL		04/11/23	4.540	50,000	46		
	TR	BILL		04/11/23	4.540	50,000	46		
	TR	BILL		04/11/23	4.555	50,000	46		
	TR	BILL		04/11/23	4.555	50,000	46		

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>
02/24/23	PURCHASES (Continued)								
	TR	BILL		08/03/23	4.795	50,000	160		
	TR	BILL		08/03/23	4.795	50,000	160		
	TR	BILL		08/03/23	4.795	50,000	160		
	TR	BILL		08/03/23	4.795	50,000	160		
	TR	BILL		08/03/23	4.795	50,000	160		
	TR	BILL		08/03/23	4.795	50,000	160		
	TR	BILL		02/22/24	4.785	50,000	363		
	TR	BILL		02/22/24	4.785	50,000	363		
	TR	BILL		02/22/24	4.785	50,000	363		
	TR	NOTE	4.500	11/30/24	4.821	50,000	645		
	TR	NOTE	4.500	11/30/24	4.821	50,000	645		
	TR	NOTE	4.500	11/30/24	4.821	50,000	645		
	TR	NOTE	4.500	11/30/24	4.821	50,000	645		
	TR	NOTE	4.500	11/30/24	4.821	50,000	645		
	TR	NOTE	4.500	11/30/24	4.821	50,000	645		
	YCD	NORINCHUK	4.870	06/05/23	4.870	50,000	101		
	YCD	NORINCHUK	4.870	06/05/23	4.870	50,000	101		
	YCD	SUMI TRUST	5.010	06/26/23	5.010	50,000	122		
	YCD	SUMI TRUST	5.010	06/26/23	5.010	50,000	122		

02/27/23 REDEMPTIONS

	CP	CR AG NY		02/27/23	4.520	50,000	3	18,833.33	4.585
	CP	CR AG NY		02/27/23	4.520	50,000	3	18,833.33	4.585
	CP	JPM LLC		02/27/23	4.540	50,000	130	819,722.22	4.680
	CP	JPM LLC		02/27/23	4.540	50,000	130	819,722.22	4.680
	CP	LIBERTY		02/27/23	3.920	50,000	160	871,111.11	4.045
	DN	FHLB		02/27/23	3.305	50,000	167	766,576.39	3.403
	DN	FHLB		02/27/23	3.305	50,000	167	766,576.39	3.403
	DN	IBRD		02/27/23	3.150	50,000	173	756,875.00	3.243
	DN	IBRD		02/27/23	3.150	50,000	173	756,875.00	3.243
	DN	IBRD		02/27/23	2.900	50,000	187	753,194.44	2.985
	DN	IBRD		02/27/23	2.900	50,000	187	753,194.44	2.985
	DN	IBRD		02/27/23	2.900	50,000	187	753,194.44	2.985
	DN	FHLB		02/27/23	3.080	50,000	187	799,944.44	3.174
	DN	FHLB		02/27/23	3.080	50,000	187	799,944.44	3.174
	DN	IBRD		02/27/23	2.850	50,000	193	763,958.33	2.934
	DN	IBRD		02/27/23	2.850	50,000	193	763,958.33	2.934
	DN	FHLB		02/27/23	2.940	50,000	193	788,083.33	3.029
	DN	FHLB		02/27/23	2.940	50,000	193	788,083.33	3.029
	DN	FHLB		02/27/23	2.985	50,000	194	804,291.67	3.076
	DN	FHLB		02/27/23	2.985	50,000	194	804,291.67	3.076
	DN	FHLB		02/27/23	2.870	50,000	200	797,222.22	2.957
	DN	FHLB		02/27/23	2.870	50,000	200	797,222.22	2.957
	DN	FHLB		02/27/23	2.990	50,000	202	838,861.11	3.083
	DN	FHLB		02/27/23	2.990	50,000	202	838,861.11	3.083

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>
02/27/23	REDEMPTIONS (Continued)								
	YCD	NORINCHUK	4.550	02/27/23	4.550	50,000	31	195,902.78	4.613
	YCD	NORINCHUK	4.550	02/27/23	4.550	50,000	31	195,902.78	4.613
	YCD	KBC	4.530	02/27/23	4.530	50,000	32	201,333.33	4.593
	YCD	KBC	4.530	02/27/23	4.530	50,000	32	201,333.33	4.593
	YCD	SWEDBANK	4.280	02/27/23	4.280	50,000	69	410,166.67	4.339
	YCD	SWEDBANK	4.280	02/27/23	4.280	50,000	69	410,166.67	4.339
	YCD	MIZUHO	4.600	02/27/23	4.600	50,000	119	760,277.78	4.664
	YCD	MIZUHO	4.600	02/27/23	4.600	50,000	119	760,277.78	4.664
	YCD	SUMITOMO	4.600	02/27/23	4.600	50,000	119	760,277.78	4.664
	YCD	SUMITOMO	4.600	02/27/23	4.600	50,000	119	760,277.78	4.664
	YCD	CB AUS	3.460	02/27/23	3.460	50,000	186	893,833.33	3.508
	YCD	CB AUS	3.460	02/27/23	3.460	50,000	186	893,833.33	3.508
	YCD	CR AG CIB	3.610	02/27/23	3.610	50,000	187	937,597.22	3.660
	YCD	CR AG CIB	3.610	02/27/23	3.610	50,000	187	937,597.22	3.660
	YCD	BARCLAYS	3.640	02/27/23	3.640	50,000	187	945,388.89	3.691
	YCD	BARCLAYS	3.640	02/27/23	3.640	50,000	187	945,388.89	3.691
	YCD	TORONTO	3.570	02/27/23	3.570	50,000	188	932,166.67	3.620
	YCD	TORONTO	3.570	02/27/23	3.570	50,000	188	932,166.67	3.620
	YCD	SOC GEN	3.500	02/27/23	3.500	50,000	195	947,916.67	3.549
	YCD	SOC GEN	3.500	02/27/23	3.500	50,000	195	947,916.67	3.549
02/27/23	NO PURCHASES								
02/28/23	REDEMPTIONS								
	CD	BOWEST	4.480	02/28/23	4.480	50,000	61	379,555.56	4.542
	CD	BOWEST	4.480	02/28/23	4.480	50,000	61	379,555.56	4.542
	CP	BNP NY		02/28/23	4.540	50,000	5	31,527.78	4.606
	CP	BNP NY		02/28/23	4.540	50,000	5	31,527.78	4.606
	CP	RABO NY		02/28/23	4.550	50,000	5	31,597.22	4.616
	CP	RABO NY		02/28/23	4.550	50,000	5	31,597.22	4.616
	CP	RABO NY		02/28/23	4.550	50,000	5	31,597.22	4.616
	CP	COCA COLA		02/28/23	4.200	50,000	105	612,500.00	4.311
	CP	COCA COLA		02/28/23	4.200	50,000	105	612,500.00	4.311
	CP	SOC GEN NY		02/28/23	3.500	50,000	188	913,888.89	3.615
	CP	SOC GEN NY		02/28/23	3.500	50,000	188	913,888.89	3.615
	DEB	IADB	0.155	02/28/23	0.155	50,000	740	157,152.78	0.155
	DEB	IADB	0.155	02/28/23	0.155	50,000	740	157,152.78	0.155
	DN	FHLB		02/28/23	1.750	50,000	280	680,555.56	1.799
	DN	FHLB		02/28/23	1.750	50,000	280	680,555.56	1.799
	TR	BILL		02/28/23	4.195	50,000	119	693,340.28	4.313
	TR	BILL		02/28/23	4.195	50,000	119	693,340.28	4.313
	TR	NOTE	2.625	02/28/23	2.976	50,000	188	771,059.78	2.999
	TR	NOTE	2.625	02/28/23	2.976	50,000	188	771,059.78	2.999
	TR	NOTE	2.625	02/28/23	2.976	50,000	188	771,059.78	2.999

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>
02/28/23	REDEMPTIONS (Continued)								
TR	NOTE		2.625	02/28/23	2.991	50,000	188	774,966.03	3.015
TR	NOTE		2.625	02/28/23	2.991	50,000	188	774,966.03	3.015
TR	NOTE		2.625	02/28/23	2.991	50,000	188	774,966.03	3.015
TR	NOTE		2.625	02/28/23	2.999	50,000	188	776,919.15	3.023
TR	NOTE		2.625	02/28/23	2.999	50,000	188	776,919.15	3.023
TR	NOTE		2.625	02/28/23	2.999	50,000	188	776,919.15	3.023
TR	NOTE		0.125	02/28/23	0.152	50,000	684	142,578.12	0.152
TR	NOTE		0.125	02/28/23	0.152	50,000	684	142,578.12	0.152
TR	NOTE		0.125	02/28/23	0.152	50,000	684	142,578.12	0.152
TR	NOTE		0.125	02/28/23	0.152	50,000	684	142,578.12	0.152
TR	NOTE		0.125	02/28/23	0.152	50,000	684	142,578.12	0.152
TR	NOTE		0.125	02/28/23	0.152	50,000	684	142,578.12	0.152
TR	NOTE		0.125	02/28/23	0.152	50,000	684	142,578.12	0.152
TR	NOTE		0.125	02/28/23	0.154	50,000	686	144,870.92	0.154
TR	NOTE		0.125	02/28/23	0.154	50,000	686	144,870.92	0.154
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.172	50,000	693	163,637.90	0.173
TR	NOTE		0.125	02/28/23	0.145	50,000	707	140,625.00	0.145
TR	NOTE		0.125	02/28/23	0.145	50,000	707	140,625.00	0.145
TR	NOTE		0.125	02/28/23	0.145	50,000	707	140,625.00	0.145
TR	NOTE		0.125	02/28/23	0.145	50,000	707	140,625.00	0.145
TR	NOTE		0.125	02/28/23	0.145	50,000	707	140,625.00	0.145
TR	NOTE		0.125	02/28/23	0.145	50,000	707	140,625.00	0.145
TR	NOTE		0.125	02/28/23	0.145	50,000	707	140,625.00	0.145
TR	NOTE		0.125	02/28/23	0.145	50,000	707	140,625.00	0.145
TR	NOTE		0.125	02/28/23	0.145	50,000	707	140,625.00	0.145
TR	NOTE		0.125	02/28/23	0.145	50,000	707	140,625.00	0.145
TR	NOTE		0.125	02/28/23	0.149	50,000	708	144,701.09	0.149
TR	NOTE		0.125	02/28/23	0.149	50,000	708	144,701.09	0.149
TR	NOTE		0.125	02/28/23	0.149	50,000	708	144,701.09	0.149
TR	NOTE		0.125	02/28/23	0.149	50,000	708	144,701.09	0.149
TR	NOTE		0.125	02/28/23	0.129	50,000	712	125,849.18	0.129
TR	NOTE		0.125	02/28/23	0.129	50,000	712	125,849.18	0.129
TR	NOTE		0.125	02/28/23	0.129	50,000	712	125,849.18	0.129
TR	NOTE		0.125	02/28/23	0.129	50,000	712	125,849.18	0.129
TR	NOTE		0.125	02/28/23	0.129	50,000	712	125,849.18	0.129
TR	NOTE		0.125	02/28/23	0.129	50,000	712	125,849.18	0.129
TR	NOTE		0.125	02/28/23	0.129	50,000	712	125,849.18	0.129

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>
02/28/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	02/28/23	0.129	50,000	712	125,849.18	0.129
	TR	NOTE	0.125	02/28/23	0.129	50,000	712	125,849.18	0.129
	TR	NOTE	0.125	02/28/23	0.129	50,000	712	125,849.18	0.129
	TR	NOTE	0.125	02/28/23	0.163	50,000	712	159,052.30	0.163
	TR	NOTE	0.125	02/28/23	0.163	50,000	712	159,052.30	0.163
	TR	NOTE	0.125	02/28/23	0.164	50,000	712	160,028.87	0.164
	TR	NOTE	0.125	02/28/23	0.164	50,000	712	160,028.87	0.164
	TR	NOTE	0.125	02/28/23	0.155	50,000	713	151,409.64	0.155
	TR	NOTE	0.125	02/28/23	0.155	50,000	713	151,409.64	0.155
	TR	NOTE	0.125	02/28/23	0.157	50,000	718	154,211.96	0.157
	TR	NOTE	0.125	02/28/23	0.157	50,000	718	154,211.96	0.157
	TR	NOTE	0.125	02/28/23	0.157	50,000	718	154,211.96	0.157
	TR	NOTE	0.125	02/28/23	0.157	50,000	718	154,211.96	0.157
	TR	NOTE	0.125	02/28/23	0.151	50,000	719	148,522.41	0.151
	TR	NOTE	0.125	02/28/23	0.151	50,000	719	148,522.41	0.151
	TR	NOTE	0.125	02/28/23	0.151	50,000	719	148,522.41	0.151
	TR	NOTE	0.125	02/28/23	0.151	50,000	719	148,522.41	0.151
	TR	NOTE	0.125	02/28/23	0.151	50,000	719	148,522.41	0.151
	TR	NOTE	0.125	02/28/23	0.151	50,000	719	148,522.41	0.151
	TR	NOTE	0.125	02/28/23	0.149	50,000	721	146,908.97	0.149
	TR	NOTE	0.125	02/28/23	0.149	50,000	721	146,908.97	0.149
	TR	NOTE	0.125	02/28/23	0.149	50,000	721	146,908.97	0.149
	TR	NOTE	0.125	02/28/23	0.149	50,000	721	146,908.97	0.149
	TR	NOTE	0.125	02/28/23	0.149	50,000	721	146,908.97	0.149
	TR	NOTE	0.125	02/28/23	0.149	50,000	721	146,908.97	0.149
	TR	NOTE	0.125	02/28/23	0.149	50,000	721	146,908.97	0.149
	TR	NOTE	0.125	02/28/23	0.149	50,000	721	146,908.97	0.149
	TR	NOTE	0.125	02/28/23	0.149	50,000	721	146,908.97	0.149
	TR	NOTE	0.125	02/28/23	0.149	50,000	721	146,908.97	0.149
	TR	NOTE	0.125	02/28/23	0.161	50,000	721	158,627.72	0.161
	TR	NOTE	0.125	02/28/23	0.161	50,000	721	158,627.72	0.161
	TR	NOTE	0.125	02/28/23	0.161	50,000	721	158,627.72	0.161
	TR	NOTE	0.125	02/28/23	0.161	50,000	721	158,627.72	0.161
	TR	NOTE	0.125	02/28/23	0.161	50,000	721	158,627.72	0.161
	TR	NOTE	0.125	02/28/23	0.161	50,000	721	158,627.72	0.161
	TR	NOTE	0.125	02/28/23	0.161	50,000	721	158,627.72	0.161
	TR	NOTE	0.125	02/28/23	0.161	50,000	721	158,627.72	0.161
	TR	NOTE	1.500	02/28/23	0.113	50,000	735	115,827.87	0.112
	TR	NOTE	1.500	02/28/23	0.113	50,000	735	115,827.87	0.112
	TR	NOTE	1.500	02/28/23	0.117	50,000	735	119,734.12	0.116
	TR	NOTE	1.500	02/28/23	0.117	50,000	735	119,734.12	0.116
	YCD	DNB	4.500	02/28/23	4.500	50,000	15	93,750.00	4.563
	YCD	DNB	4.500	02/28/23	4.500	50,000	15	93,750.00	4.563
	YCD	RABOBANK	2.460	02/28/23	2.460	50,000	287	980,583.33	2.494
	YCD	RABOBANK	2.460	02/28/23	2.460	50,000	287	980,583.33	2.494
	YCD	LLOYDS	2.480	02/28/23	2.480	50,000	301	1,036,777.78	2.514
	YCD	LLOYDS	2.480	02/28/23	2.480	50,000	301	1,036,777.78	2.514

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>
02/28/23	PURCHASES								
	CP	MUFG BK		03/08/23	4.500	50,000			
	CP	MUFG BK		03/08/23	4.500	50,000			
	CP	CR AG NY		03/10/23	4.530	50,000			
	CP	CR AG NY		03/10/23	4.530	50,000			
	DN	IBRD		04/17/23	4.600	50,000			
	DN	IBRD		04/17/23	4.600	50,000			
	TR	BILL		06/27/23	4.820	50,000			
	TR	BILL		06/27/23	4.820	50,000			
	TR	BILL		06/27/23	4.820	50,000			
	TR	BILL		06/27/23	4.820	50,000			
	TR	BILL		06/27/23	4.840	50,000			
	TR	BILL		06/27/23	4.840	50,000			
	TR	NOTE	4.625	02/28/25	4.793	50,000			
	TR	NOTE	4.625	02/28/25	4.793	50,000			
	TR	NOTE	4.625	02/28/25	4.795	50,000			
	TR	NOTE	4.625	02/28/25	4.795	50,000			
	TR	NOTE	4.625	02/28/25	4.805	50,000			
	TR	NOTE	4.625	02/28/25	4.805	50,000			
	TR	NOTE	4.625	02/28/25	4.805	50,000			
	TR	NOTE	4.625	02/28/25	4.805	50,000			
	TR	NOTE	4.000	02/29/28	4.120	50,000			
	TR	NOTE	4.000	02/29/28	4.120	50,000			
	TR	NOTE	4.000	02/29/28	4.120	50,000			
	TR	NOTE	4.000	02/29/28	4.120	50,000			
	YCD	KBC	4.620	03/28/23	4.620	50,000			
	YCD	KBC	4.620	03/28/23	4.620	50,000			
	YCD	LLOYDS	5.480	12/01/23	5.480	50,000			
	YCD	LLOYDS	5.480	12/01/23	5.480	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.	11/30/22	4.190	8,000,000.00	03/01/23
New Omni Bank, N.A.	12/07/22	4.200	8,000,000.00	03/08/23
New Omni Bank, N.A.	12/16/22	4.250	30,000,000.00	03/17/23
New Omni Bank, N.A.	01/12/23	4.580	9,000,000.00	04/13/23
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	10/19/22	4.240	90,000,000.00	04/19/23
Pacific Western Bank	12/02/22	4.600	90,000,000.00	06/02/23
Pacific Western Bank	12/14/22	4.640	10,000,000.00	06/14/23
DIAMOND BAR				
Prospectors Federal Credit Union	09/01/22	3.290	2,000,000.00	03/02/23
DOWNEY				
Financial Partners Credit Union	01/05/23	4.350	10,000,000.00	04/06/23
Financial Partners Credit Union	01/26/23	4.680	20,000,000.00	04/27/23
EL MONTE				
Cathay Bank	09/15/22	3.650	25,000,000.00	03/16/23
Cathay Bank	02/09/23	4.630	125,000,000.00	05/11/23
Cathay Bank	02/16/23	4.880	50,000,000.00	08/17/23
Cathay Bank	02/22/23	4.880	100,000,000.00	08/23/23
FRESNO				
Fresno First Bank	01/05/23	4.280	2,000,000.00	04/06/23
FOLSOM				
Safe Credit Union	11/30/22	4.570	50,000,000.00	05/31/23
GARDEN GROVE				
US Metro Bank	11/18/22	4.350	5,000,000.00	05/19/23
US Metro Bank	12/07/22	4.580	10,000,000.00	06/07/23
US Metro Bank	12/08/22	4.610	20,000,000.00	06/08/23
GARDENA				
Northrop Grumman Federal Credit Union	02/02/23	4.650	25,000,000.00	05/04/23

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>
HUNTINGTON BEACH				
Nuvision Federal Credit Union	10/06/22	3.920	25,000,000.00	04/06/23
IRVINE				
CommerceWest Bank	01/20/23	4.580	5,000,000.00	04/21/23
CommerceWest Bank	02/09/23	4.630	15,000,000.00	05/11/23
Commercial Bank of California	01/05/23	4.310	1,000,000.00	04/06/23
First Foundation Bank	12/01/22	4.330	47,000,000.00	03/02/23
First Foundation Bank	12/07/22	4.250	22,000,000.00	03/08/23
First Foundation Bank	12/08/22	4.310	50,000,000.00	03/09/23
First Foundation Bank	01/06/23	4.460	44,000,000.00	04/07/23
First Foundation Bank	01/20/23	4.590	50,000,000.00	04/21/23
First Foundation Bank	10/26/22	4.180	50,000,000.00	04/26/23
First Foundation Bank	02/17/23	4.710	37,000,000.00	05/19/23
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
Pacific Premier Bank	12/08/22	4.610	50,000,000.00	06/08/23
Pacific Premier Bank	01/05/23	4.650	50,000,000.00	07/06/23
LODI				
Farmers & Merchants Bank of Central CA	10/05/22	3.850	3,000,000.00	04/05/23
LOS ANGELES				
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
Bank of Hope	12/02/22	4.590	75,000,000.00	06/02/23
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
Commonwealth Business Bank	12/09/22	4.590	13,000,000.00	06/09/23
CTBC Bank Corp. (USA)	12/16/22	4.290	40,000,000.00	03/17/23
CTBC Bank Corp. (USA)	02/17/23	4.860	60,000,000.00	08/18/23
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
Hanmi Bank	12/15/22	4.570	30,000,000.00	06/15/23
Hanmi Bank	01/11/23	4.740	20,000,000.00	07/12/23
Hanmi Bank	02/10/23	4.790	15,000,000.00	08/11/23
Manufacturers Bank	12/01/22	4.350	20,000,000.00	03/02/23
Open Bank	12/01/22	4.320	10,000,000.00	03/02/23
Open Bank	12/07/22	4.240	10,000,000.00	03/08/23
Open Bank	01/05/23	4.300	14,000,000.00	04/06/23
Open Bank	01/25/23	4.580	16,000,000.00	04/26/23
Open Bank	02/01/23	4.590	10,000,000.00	05/03/23
PCB Bank (FKA Pacific City Bank)	12/14/22	4.180	20,000,000.00	03/15/23
PCB Bank (FKA Pacific City Bank)	01/05/23	4.280	30,000,000.00	04/06/23
PCB Bank (FKA Pacific City Bank)	01/13/23	4.590	10,000,000.00	04/14/23
Preferred Bank	12/14/22	4.180	125,000,000.00	03/15/23
Preferred Bank	02/09/23	4.610	20,000,000.00	05/11/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
LOS ANGELES (Continued)				
State Bank of India (California)	12/14/22	4.210	30,000,000.00	03/15/23
State Bank of India (California)	10/26/22	4.180	15,000,000.00	04/26/23
OAKLAND				
Beneficial State Bank	12/09/22	4.290	1,000,000.00	03/10/23
California Bank of Commerce	12/02/22	4.310	10,000,000.00	03/03/23
California Bank of Commerce	12/15/22	4.270	5,000,000.00	03/16/23
California Bank of Commerce	01/04/23	4.340	13,500,000.00	04/05/23
California Bank of Commerce	02/01/23	4.590	5,000,000.00	05/03/23
Community Bank of the Bay	12/08/22	4.280	30,000,000.00	03/09/23
Metropolitan Bank	09/01/22	3.270	2,000,000.00	03/02/23
Metropolitan Bank	02/16/23	4.880	1,000,000.00	08/17/23
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	01/05/23	4.630	5,000,000.00	07/06/23
Malaga Bank F.S.B.	01/13/23	4.730	46,000,000.00	07/14/23
PASADENA				
American Plus Bank, N.A.	12/16/22	4.250	5,000,000.00	03/17/23
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
American Plus Bank, N.A.	01/20/23	4.640	14,000,000.00	07/21/23
American Plus Bank, N.A.	02/01/23	4.640	3,000,000.00	08/02/23
East West Bank	01/05/23	4.650	50,000,000.00	07/06/23
East West Bank	01/11/23	4.740	175,000,000.00	07/12/23
East West Bank	01/27/23	4.700	75,000,000.00	07/28/23
Wescom Central Credit Union	12/09/22	4.310	20,000,000.00	03/10/23
Wescom Central Credit Union	12/14/22	4.250	50,000,000.00	03/15/23
Wescom Central Credit Union	01/12/23	4.670	50,000,000.00	04/13/23
Wescom Central Credit Union	01/13/23	4.660	25,000,000.00	04/14/23
REDDING				
Cornerstone Community Bank	10/19/22	4.230	9,000,000.00	04/19/23
Cornerstone Community Bank	02/10/23	4.790	8,500,000.00	08/11/23
REDWOOD CITY				
Provident Credit Union	12/02/22	4.330	20,000,000.00	03/03/23
Provident Credit Union	12/07/22	4.260	20,000,000.00	03/08/23
Provident Credit Union	12/16/22	4.310	20,000,000.00	03/17/23
Provident Credit Union	01/05/23	4.320	20,000,000.00	04/06/23
Provident Credit Union	02/02/23	4.640	50,000,000.00	05/04/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
REDWOOD CITY (Continued)				
Provident Credit Union	01/12/23	4.790	20,000,000.00	07/13/23
Provident Credit Union	01/12/23	4.790	20,000,000.00	07/13/23
Provident Credit Union	02/09/23	4.810	20,000,000.00	08/10/23
Provident Credit Union	02/16/23	4.900	20,000,000.00	08/17/23
ROSEMEAD				
Pacific Alliance Bank	01/04/23	4.600	4,000,000.00	07/05/23
ROSEVILLE				
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	12/15/22	4.270	50,000,000.00	03/16/23
Five Star Bank	11/30/22	4.560	50,000,000.00	05/31/23
SACRAMENTO				
Golden 1 Credit Union	12/07/22	4.260	75,000,000.00	03/08/23
Golden 1 Credit Union	12/15/22	4.290	75,000,000.00	03/16/23
Golden 1 Credit Union	02/02/23	4.640	150,000,000.00	05/04/23
SAN DIEGO				
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
Axos Bank	12/08/22	4.610	100,000,000.00	06/08/23
Bank of Southern California N.A.	02/17/23	4.710	5,000,000.00	05/19/23
Bank of Southern California N.A.	01/19/23	4.670	10,000,000.00	07/20/23
California Coast Credit Union	11/18/22	4.360	50,000,000.00	05/19/23
California Coast Credit Union	02/15/23	4.810	1,000,000.00	08/16/23
Mission Federal Credit Union	01/04/23	4.320	50,000,000.00	04/05/23
San Diego County Credit Union	12/15/22	4.250	25,000,000.00	03/16/23
San Diego County Credit Union	11/30/22	4.540	50,000,000.00	05/31/23
SAN FRANCISCO				
Bank of San Francisco	12/09/22	4.260	10,000,000.00	03/10/23
Bank of San Francisco	09/23/22	3.820	10,000,000.00	03/24/23
Mission National Bank	01/04/23	4.350	15,000,000.00	04/05/23
Mission National Bank	01/19/23	4.570	5,000,000.00	04/20/23
SAN JOSE				
Meriwest Credit Union	11/09/22	4.520	10,000,000.00	05/10/23
Meriwest Credit Union	01/12/23	4.790	10,000,000.00	07/13/23
Meriwest Credit Union	01/25/23	4.720	25,000,000.00	07/26/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
SAN JOSE (Continued)				
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
SANTA ANA				
Banc of California, N.A.	09/02/22	3.240	25,000,000.00	03/03/23
Banc of California, N.A.	01/18/23	4.510	50,000,000.00	04/19/23
Banc of California, N.A.	11/17/22	4.380	50,000,000.00	05/18/23
Banc of California, N.A.	12/02/22	4.570	25,000,000.00	06/02/23
Banc of California, N.A.	01/12/23	4.750	75,000,000.00	07/13/23
Banc of California, N.A.	01/18/23	4.630	75,000,000.00	07/19/23
SANTA ROSA				
Poppy Bank	11/30/22	4.230	50,000,000.00	03/01/23
Poppy Bank	12/07/22	4.240	72,000,000.00	03/08/23
Poppy Bank	09/09/22	3.380	23,000,000.00	03/10/23
Poppy Bank	01/11/23	4.740	50,000,000.00	07/12/23
Poppy Bank	01/19/23	4.660	70,000,000.00	07/20/23
Poppy Bank	02/16/23	4.880	30,000,000.00	08/17/23
SUN VALLEY				
Mission Valley Bank	02/01/23	4.680	10,000,000.00	08/02/23
VACAVILLE				
Travis Credit Union	09/09/22	3.400	100,000,000.00	03/10/23
Travis Credit Union	01/12/23	4.650	50,000,000.00	04/13/23
Travis Credit Union	02/10/23	4.670	50,000,000.00	05/12/23
Travis Credit Union	02/15/23	4.730	25,000,000.00	05/17/23
WALNUT CREEK				
Mechanics Bank	12/01/22	4.610	1,000,000.00	06/01/23
WATSONVILLE				
Santa Cruz County Bank	01/06/23	4.450	10,000,000.00	04/07/23
Santa Cruz County Bank	02/09/23	4.630	10,000,000.00	05/11/23
TOTAL TIME DEPOSITS FEBRUARY 2023			5,254,000,000.00	

BANK DEMAND DEPOSITS

FEBRUARY 2023

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 255,551	\$ 885,000	\$ 3,917,834
2	323,864	960,000	3,988,713
3	269,097	855,000	5,234,845
4	269,097	855,000	5,234,845
5	269,097	855,000	5,234,845
6	317,154	900,000	5,097,174
7	292,142	1,075,000	4,180,887
8	292,354	970,000	5,907,091
9	285,576	920,000	4,494,875
10	297,856	840,000	5,471,532
11	297,856	840,000	5,471,532
12	297,856	840,000	5,471,532
13	276,737	785,000	5,437,731
14	258,854	855,000	4,819,379
15	291,917	685,000	4,490,650
16	272,530	970,000	4,619,088
17	285,481	650,000	5,507,914
18	285,481	650,000	5,507,914
19	285,481	650,000	5,507,914
20	285,481	650,000	5,507,914
21	331,271	820,000	4,924,291
22	304,807	690,000	4,340,608
23	288,286	680,000	4,089,485
24	265,399	1,000,000	4,468,347
25	265,399	1,000,000	4,468,347
26	265,399	1,000,000	4,468,347
27	280,411	645,000	4,625,342
28	294,312	635,000	4,080,961

AVERAGE DOLLAR DAYS

\$285,884 a/

\$827,143 b/

a/ The prescribed bank balance for February was \$298,8412. This consisted of \$202,029 in compensating balances for services, balances for uncollected funds of \$96,782 and a deduction of \$399 for February 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**

1884

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on February 15, 2023, has determined and designated the amount of money available for deposit and investment as of February 10, 2023, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 202,000,000

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)	2/13/2023	2/17/2023	\$ (1,021,400,000)	\$ (6,215,400,000)	\$ 5,194,000,000	\$ (1,021,400,000)
(2)	2/20/2023	2/24/2023	\$ (426,500,000)	\$ (6,641,900,000)	\$ 5,194,000,000	\$ (1,447,900,000)
(3)	2/27/2023	3/3/2023	\$ (5,487,300,000)	\$ (12,129,200,000)	\$ 5,194,000,000	\$ (6,935,200,000)
(4)	3/6/2023	3/10/2023	\$ 46,800,000	\$ (12,082,400,000)	\$ 5,194,000,000	\$ (6,888,400,000)
(5)	3/13/2023	3/17/2023	\$ 155,100,000	\$ (11,927,300,000)	\$ 5,194,000,000	\$ (6,733,300,000)
(6)	3/20/2023	3/24/2023	\$ 672,400,000	\$ (11,254,900,000)	\$ 5,194,000,000	\$ (6,060,900,000)
(7)	3/27/2023	3/31/2023	\$ (4,730,600,000)	\$ (15,985,500,000)	\$ 5,194,000,000	\$ (10,791,500,000)
(8)	4/3/2023	4/7/2023	\$ (3,730,100,000)	\$ (19,715,600,000)	\$ 5,194,000,000	\$ (14,521,600,000)
(9)	4/10/2023	4/14/2023	\$ 625,900,000	\$ (19,089,700,000)	\$ 5,194,000,000	\$ (13,895,700,000)
(10)	4/17/2023	4/21/2023	\$ 1,260,300,000	\$ (17,829,400,000)	\$ 5,194,000,000	\$ (12,635,400,000)

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 \$ 202,000,000.

Dated: February 15, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
