

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

JANUARY 31, 2022

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

JANUARY 2022

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Summary of Investment Data A Comparison of January 2022 with January 2021 (Dollars In Thousands)

	January 2022	January 2021	Change
Average Daily Portfolio (\$)	191,755,610	115,132,308	+76,623,302
Accrued Earnings (\$)	38,114	44,809	-6,695
Effective Yield (%)	0.234	0.458	-0.224
Average Life-Month End (In Days)	322	188	+134
Total Security Transactions			
Amount (\$)	43,819,932	38,515,407	+5,304,525
Number	879	770	+109
Total Time Deposit Transactions			
Amount (\$)	2,096,000	2,774,000	-678,000
Number	59	97	-38
Average Workday Investment Activity (\$)	2,295,797	2,173,127	+122,670
Prescribed Demand Account Balances For Services (\$)	1,603,000	1,626,700	-23,700



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

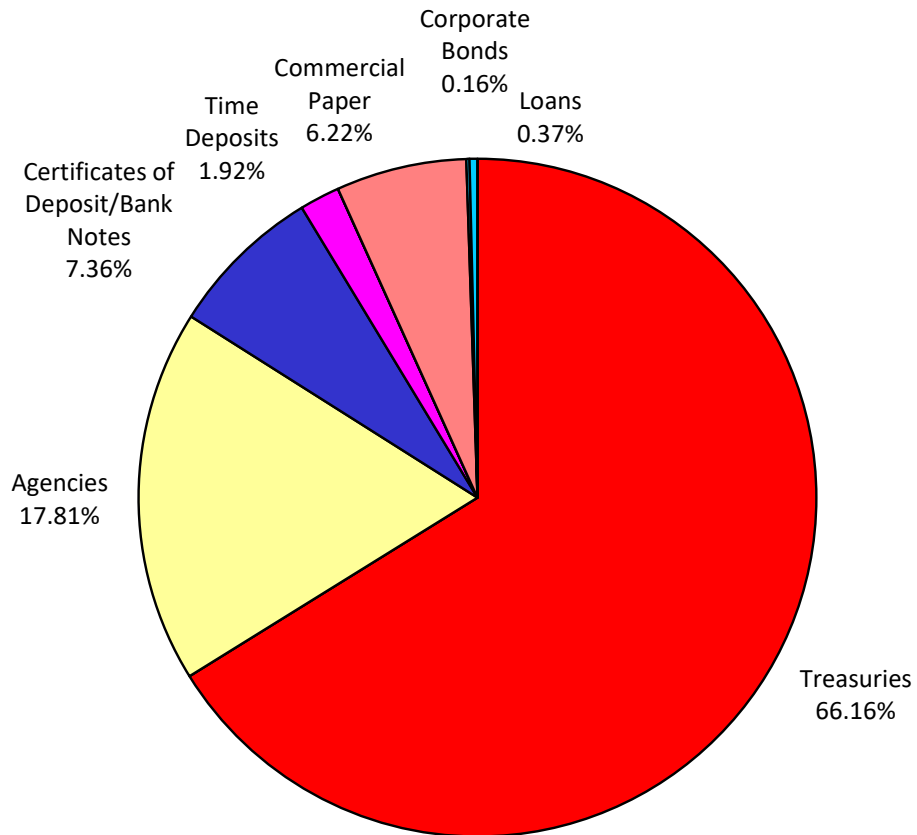
January 31, 2022

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	48,500,255	23.91	-0.10
Bonds	0	0.00	0
Notes	85,696,415	42.25	+0.87
Strips	0	0.00	0
Total Government	<u>134,196,670</u>	<u>66.16</u>	<u>+0.77</u>
Agency Debentures	13,770,080	6.79	-0.85
Certificates of Deposit	14,925,000	7.36	-0.00
Bank Notes	0	0.00	-0.03
Repurchases	0	0.00	0
Agency Discount Notes	22,357,095	11.02	+0.46
Time Deposits	3,903,500	1.92	-0.18
GNMAs	0	0.00	0
Commercial Paper	12,613,539	6.22	-0.11
Remics	6,159	0.00	0
Corporate Bonds	329,900	0.16	-0.01
PMIA Loans	743,769	0.37	-0.04
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>202,845,712</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>January 2022</u>		<u>December 2021</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	879	43,819,932	878	43,859,477
Other	1	165,000	25	682,891
Time Deposits	59	2,096,000	73	2,316,000
Total	<u>939</u>	<u>46,080,932</u>	<u>976</u>	<u>46,858,368</u>
PMIA Monthly Average Effective Yield (%)		0.234	0.212	
Year to Date Yield Last Day of Month (%)		0.215	0.211	

**Pooled Money Investment Account
Portfolio Composition
\$202.8 billion
01/31/22**



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/03/22	REDEMPTIONS								
	BN	BOFA	0.100	01/03/22	0.100	50,000	213	29,583.33	0.101
	CD	BOWEST	0.100	01/03/22	0.100	50,000	111	15,416.67	0.101
	CD	BOWEST	0.100	01/03/22	0.100	50,000	111	15,416.67	0.101
	CD	CITIBANK	0.110	01/03/22	0.110	50,000	202	30,861.11	0.112
	CD	CITIBANK	0.110	01/03/22	0.110	50,000	202	30,861.11	0.112
	CD	CITIBANK	0.110	01/03/22	0.110	50,000	202	30,861.11	0.112
	CP	MUFG BK		01/03/22	0.080	50,000	111	12,333.33	0.081
	CP	MUFG BK		01/03/22	0.080	50,000	111	12,333.33	0.081
	CP	MUFG BK		01/03/22	0.080	50,000	111	12,333.33	0.081
	CP	MIZUHO NY		01/03/22	0.100	50,000	117	16,250.00	0.101
	CP	MIZUHO NY		01/03/22	0.100	50,000	117	16,250.00	0.101
	CP	JUPITER		01/03/22	0.110	50,000	118	18,027.78	0.112
	CP	SOC GEN NY		01/03/22	0.100	50,000	131	18,194.44	0.101
	CP	SOC GEN NY		01/03/22	0.100	50,000	131	18,194.44	0.101
	CP	TOYOTA		01/03/22	0.110	50,000	200	30,555.56	0.112
	CP	CGMI		01/03/22	0.120	50,000	202	33,666.67	0.122
	CP	THUNDER		01/03/22	0.100	50,000	210	29,166.67	0.101
	CP	CGMI		01/03/22	0.150	50,000	227	47,291.67	0.152
	CP	CGMI		01/03/22	0.170	50,000	234	55,250.00	0.173
	CP	CGMI		01/03/22	0.170	50,000	241	56,902.78	0.173
	CP	SCOTIA NY		01/03/22	0.200	50,000	264	73,333.33	0.203
	CP	SCOTIA NY		01/03/22	0.200	50,000	264	73,333.33	0.203
	CP	JPM LLC		01/03/22	0.210	50,000	270	78,750.00	0.213
	CP	JPM LLC		01/03/22	0.210	50,000	270	78,750.00	0.213
	DN	IBRD		01/03/22	0.040	50,000	125	6,944.44	0.041
	DN	IBRD		01/03/22	0.040	50,000	125	6,944.44	0.041
	DN	IADB		01/03/22	0.048	50,000	125	8,333.33	0.049
	DN	IBRD		01/03/22	0.040	50,000	137	7,611.11	0.041
	DN	IBRD		01/03/22	0.040	50,000	137	7,611.11	0.041
	DN	IBRD		01/03/22	0.050	50,000	151	10,486.11	0.051
	DN	IBRD		01/03/22	0.050	50,000	151	10,486.11	0.051
	DN	IFC		01/03/22	0.050	50,000	158	10,972.22	0.051
	DN	IFC		01/03/22	0.050	50,000	158	10,972.22	0.051
	DN	IBRD		01/03/22	0.040	50,000	165	9,166.67	0.041
	DN	IBRD		01/03/22	0.040	50,000	165	9,166.67	0.041
	DN	IBRD		01/03/22	0.050	50,000	174	12,083.33	0.051
	DN	IBRD		01/03/22	0.050	50,000	174	12,083.33	0.051
	DN	FHLB		01/03/22	0.040	50,000	187	10,388.89	0.041
	DN	FHLB		01/03/22	0.040	50,000	187	10,388.89	0.041
	DN	FHLB		01/03/22	0.045	50,000	195	12,187.50	0.046
	DN	FHLB		01/03/22	0.045	50,000	195	12,187.50	0.046
	DN	IFC		01/03/22	0.025	50,000	234	8,125.00	0.025
	DN	IFC		01/03/22	0.025	50,000	234	8,125.00	0.025
	YCD	SUMITOMO		01/03/22	0.050	50,000	41	2,847.22	0.051
	YCD	SUMITOMO		01/03/22	0.050	50,000	41	2,847.22	0.051
	YCD	SUMITOMO	0.100	01/03/22	0.100	50,000	47	6,527.78	0.101
	YCD	SUMITOMO	0.100	01/03/22	0.100	50,000	47	6,527.78	0.101

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/03/22 REDEMPTIONS (Continued)									
	YCD	DNB	0.060	01/03/22	0.060	50,000	109	9,083.33	0.061
	YCD	DNB	0.060	01/03/22	0.060	50,000	109	9,083.33	0.061
	YCD	SUMI TRUST	0.120	01/03/22	0.120	50,000	111	18,500.00	0.122
	YCD	SUMI TRUST	0.120	01/03/22	0.120	50,000	111	18,500.00	0.122
	YCD	NORINCHUK	0.110	01/03/22	0.110	50,000	125	19,097.22	0.112
	YCD	NORINCHUK	0.110	01/03/22	0.110	50,000	125	19,097.22	0.112
	YCD	CIBC	0.110	01/03/22	0.110	50,000	186	28,416.67	0.112
	YCD	CIBC	0.110	01/03/22	0.110	50,000	186	28,416.67	0.112
	YCD	RB CANADA	0.170	01/03/22	0.170	50,000	263	62,097.22	0.172
	YCD	RB CANADA	0.170	01/03/22	0.170	50,000	263	62,097.22	0.172
	YCD	LLOYDS	0.190	01/03/22	0.190	50,000	263	69,402.78	0.193
	YCD	NAT AUB	0.140	01/03/22	0.140	50,000	271	52,694.44	0.142
	YCD	NAT AUB	0.140	01/03/22	0.140	50,000	271	52,694.44	0.142
01/03/22 PURCHASES									
	DN	FFCB		10/28/22	0.310	50,000			
	TR	BILL		12/29/22	0.380	50,000			
	TR	BILL		12/29/22	0.380	50,000			
	TR	BILL		12/29/22	0.380	50,000			
	TR	BILL		12/29/22	0.381	50,000			
	TR	BILL		12/29/22	0.381	50,000			
	TR	BILL		12/29/22	0.381	50,000			
	YCD	KBC	0.070	02/11/22	0.070	50,000			
	YCD	KBC	0.070	02/11/22	0.070	50,000			
	YCD	DNB	0.140	04/01/22	0.140	50,000			
	YCD	DNB	0.140	04/01/22	0.140	50,000			
	YCD	SWEDBANK	0.150	04/01/22	0.150	50,000			
	YCD	SWEDBANK	0.150	04/01/22	0.150	50,000			
01/04/22 NO REDEMPTIONS									
01/04/22 PURCHASES									
	CD	BOFA	0.330	07/01/22	0.330	50,000			
	DEB	FHLB	0.120	06/01/22	0.131	50,000			
	DEB	FHLB	0.120	06/01/22	0.131	50,000			
	DN	FHLB		07/01/22	0.120	50,000			
	DN	FHLB		07/01/22	0.120	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	YCD	NORDEA ABP	0.150	04/01/22	0.150	50,000			
	YCD	NORDEA ABP	0.150	04/01/22	0.150	50,000			
	YCD	FORTIS	0.250	05/17/22	0.250	50,000			
	YCD	FORTIS	0.250	05/17/22	0.250	50,000			

INVESTMENT TRANSACTIONS

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01/04/22 PURCHASES (Continued)									
	YCD	RABOBANK	0.250	06/01/22	0.250	50,000			
	YCD	RABOBANK	0.250	06/01/22	0.250	50,000			
01/05/22 REDEMPTIONS									
	DEB	FNMA	2.000	01/05/22	0.041	50,000	237	13,444.44	0.041
	DEB	FNMA	2.000	01/05/22	0.041	50,000	237	13,444.44	0.041
01/05/22 PURCHASES									
	CD	CITIBANK	0.330	07/01/22	0.330	25,000			
	CD	CITIBANK	0.330	07/01/22	0.330	50,000			
	CP	PEPSICO		02/04/22	0.050	50,000			
	DN	IFC		05/09/22	0.080	50,000			
	DN	IFC		05/09/22	0.080	50,000			
	DN	FHLB		05/17/22	0.085	50,000			
	DN	FHLB		05/17/22	0.085	50,000			
	DN	FHLB		01/03/23	0.330	50,000			
	DN	FHLB		01/03/23	0.330	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.115	50,000			
	TR	BILL		05/03/22	0.115	50,000			
	TR	BILL		05/03/22	0.115	50,000			
	TR	BILL		05/03/22	0.120	50,000			
	TR	BILL		05/03/22	0.120	50,000			
	TR	BILL		05/03/22	0.120	50,000			
	TR	NOTE	1.750	09/30/22	0.288	50,000			
	TR	NOTE	1.750	09/30/22	0.288	50,000			
	TR	NOTE	1.750	09/30/22	0.288	50,000			
	TR	NOTE	1.750	09/30/22	0.293	50,000			
	TR	NOTE	1.750	09/30/22	0.293	50,000			
	TR	NOTE	1.750	09/30/22	0.293	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	YCD	MIZUHO	0.240	04/25/22	0.240	50,000			
	YCD	MIZUHO	0.240	04/25/22	0.240	50,000			
	YCD	CIBC	0.330	07/01/22	0.330	50,000			
	YCD	CIBC	0.330	07/01/22	0.330	50,000			

INVESTMENT TRANSACTIONS

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01/06/22 NO REDEMPTIONS									
01/06/22 PURCHASES									
	DN	IBRD		07/01/22	0.100	50,000			
	DN	IBRD		07/01/22	0.100	50,000			
	DN	IBRD		10/03/22	0.130	50,000			
	DN	IBRD		10/03/22	0.130	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.230	50,000			
	TR	BILL		07/07/22	0.230	50,000			
	TR	BILL		07/07/22	0.230	50,000			
	TR	BILL		07/07/22	0.235	50,000			
	TR	BILL		07/07/22	0.235	50,000			
	TR	BILL		07/07/22	0.235	50,000			
	TR	BILL		12/29/22	0.408	50,000			
	TR	BILL		12/29/22	0.408	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	NOTE	0.500	03/15/23	0.530	50,000			
	TR	NOTE	0.500	03/15/23	0.530	50,000			
	TR	NOTE	0.500	03/15/23	0.530	50,000			
	TR	NOTE	0.500	03/15/23	0.540	50,000			
	TR	NOTE	0.500	03/15/23	0.540	50,000			
	TR	NOTE	0.500	03/15/23	0.540	50,000			
	YCD	KBC	0.070	02/07/22	0.070	50,000			
	YCD	KBC	0.070	02/07/22	0.070	50,000			
01/07/22 REDEMPTIONS									
	CD	BOWEST	0.060	01/07/22	0.060	50,000	7	583.33	0.061
	CD	BOWEST	0.060	01/07/22	0.060	50,000	7	583.33	0.061
01/07/22 NO PURCHASES									
01/10/22 REDEMPTIONS									
	CP	MUFG BK		01/10/22	0.050	50,000	14	972.22	0.051
	CP	MUFG BK		01/10/22	0.050	50,000	14	972.22	0.051

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/10/22 REDEMPTIONS (Continued)									
	CP	VERSAILLES		01/10/22	0.110	50,000	118	18,027.78	0.112
	CP	CAFCO		01/10/22	0.090	50,000	123	15,375.00	0.091
	DEB	FHLB	0.045	01/10/22	0.040	50,000	123	6,687.50	0.040
	DEB	FHLB	0.045	01/10/22	0.040	50,000	123	6,687.50	0.040
	DEB	FHLB	0.045	01/10/22	0.040	50,000	123	6,687.50	0.040
	DN	IFC		01/10/22	0.045	50,000	158	9,875.00	0.046
	DN	IFC		01/10/22	0.040	50,000	172	9,555.56	0.041
	YCD	SUMI TRUST	0.130	01/10/22	0.130	50,000	124	22,388.89	0.132
	YCD	SUMI TRUST	0.130	01/10/22	0.130	50,000	124	22,388.89	0.132
01/10/22 NO PURCHASES									
01/11/22 REDEMPTIONS									
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
01/11/22 PURCHASES									
	CP	CR AG NY		02/14/22	0.100	50,000			
	CP	CR AG NY		02/14/22	0.100	50,000			
	CP	JOHNSON		06/08/22	0.170	50,000			
	DEB	FHLB	0.120	06/01/22	0.166	40,000			
	DN	IBRD		05/17/22	0.100	50,000			
	DN	IBRD		05/17/22	0.100	50,000			
	DN	IBRD		05/17/22	0.100	50,000			
	TR	NOTE	0.500	03/15/23	0.560	50,000			
	TR	NOTE	0.500	03/15/23	0.560	50,000			
	TR	NOTE	0.500	03/15/23	0.560	50,000			
	TR	NOTE	0.500	03/15/23	0.563	50,000			
	TR	NOTE	0.500	03/15/23	0.563	50,000			
	TR	NOTE	0.500	03/15/23	0.563	50,000			
	YCD	DNB	0.060	02/11/22	0.060	50,000			
	YCD	DNB	0.060	02/11/22	0.060	50,000			
	YCD	NORINCHUK	0.090	02/14/22	0.090	50,000			
	YCD	NORINCHUK	0.090	02/14/22	0.090	50,000			
01/12/22 NO REDEMPTIONS									
01/12/22 PURCHASES									
	CP	MUFG BK		02/14/22	0.100	50,000			
	CP	MUFG BK		02/14/22	0.100	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/12/22 PURCHASES (Continued)									
	CP	APPLE		03/09/22	0.070	50,000			
	CP	APPLE		03/09/22	0.070	50,000			
	CP	CGMI		10/03/22	0.530	50,000			
	CP	CGMI		10/03/22	0.530	50,000			
	DN	FHLB		09/01/22	0.250	50,000			
	DN	FHLB		09/01/22	0.250	50,000			
	DN	FFCB		11/01/22	0.400	50,000			
	TR	BILL		07/07/22	0.242	50,000			
	TR	BILL		07/07/22	0.242	50,000			
	TR	BILL		07/07/22	0.242	50,000			
	TR	BILL		07/07/22	0.245	50,000			
	TR	BILL		07/07/22	0.245	50,000			
	TR	BILL		07/07/22	0.245	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	0.125	10/31/22	0.390	50,000			
	TR	NOTE	0.125	10/31/22	0.390	50,000			
	TR	NOTE	0.125	10/31/22	0.395	50,000			
	TR	NOTE	0.125	10/31/22	0.395	50,000			
	YCD	SWEDBANK	0.160	04/25/22	0.160	50,000			
	YCD	SWEDBANK	0.160	04/25/22	0.160	50,000			
	YCD	LLOYDS	0.540	10/03/22	0.540	50,000			
01/13/22 REDEMPTIONS									
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.043	50,000	182	10,869.44	0.044
	TR	BILL		01/13/22	0.043	50,000	182	10,869.44	0.044
	TR	BILL		01/13/22	0.043	50,000	182	10,869.44	0.044
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/13/22 REDEMPTIONS (Continued)									
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.048	50,000	182	12,006.94	0.048
	TR	BILL		01/13/22	0.048	50,000	182	12,006.94	0.048
	TR	BILL		01/13/22	0.048	50,000	182	12,006.94	0.048
	YCD	CB AUS	0.110	01/13/22	0.110	50,000	182	27,805.56	0.112
	YCD	CB AUS	0.110	01/13/22	0.110	50,000	182	27,805.56	0.112

01/13/22 PURCHASES

	CP	MIZUHO NY		04/27/22	0.220	50,000			
	CP	MIZUHO NY		04/27/22	0.220	50,000			
	CP	RABO NY		06/01/22	0.300	50,000			
	CP	RABO NY		06/01/22	0.300	50,000			
	CP	NATIXIS NY		07/01/22	0.350	50,000			
	CP	NATIXIS NY		07/01/22	0.350	50,000			
	CP	JOHNSON		07/11/22	0.300	50,000			
	CP	SCOTIA NY		10/03/22	0.500	50,000			
	CP	SCOTIA NY		10/03/22	0.500	50,000			
	DEB	FHLB	0.220	06/30/22	0.221	50,000			
	DEB	FHLB	0.220	06/30/22	0.221	50,000			
	DN	FHLB		03/14/22	0.035	50,000			
	DN	FHLB		03/14/22	0.035	50,000			
	DN	FHLB		05/27/22	0.135	50,000			
	DN	FHLB		05/27/22	0.135	50,000			
	DN	FHLB		06/27/22	0.210	50,000			
	DN	FHLB		06/27/22	0.210	50,000			
	DN	IBRD		07/01/22	0.130	50,000			
	DN	IBRD		07/01/22	0.130	50,000			
	DN	IBRD		07/01/22	0.130	50,000			
	DN	FHLB		07/01/22	0.220	50,000			
	DN	FHLB		07/01/22	0.220	50,000			
	DN	FFCB		10/03/22	0.300	50,000			
	DN	FFCB		10/03/22	0.300	50,000			
	TR	BILL		06/30/22	0.215	50,000			
	TR	BILL		06/30/22	0.215	50,000			
	TR	BILL		06/30/22	0.215	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/13/22	PURCHASES (Continued)								
	TR	NOTE	1.625	11/15/22	0.390	50,000			
	TR	NOTE	1.625	11/15/22	0.390	50,000			
	TR	NOTE	1.625	11/15/22	0.390	50,000			
	TR	NOTE	1.625	11/15/22	0.403	50,000			
	TR	NOTE	1.625	11/15/22	0.403	50,000			
	TR	NOTE	1.625	11/15/22	0.403	50,000			
	TR	NOTE	1.625	11/15/22	0.408	50,000			
	TR	NOTE	1.625	11/15/22	0.408	50,000			
	TR	NOTE	1.625	11/15/22	0.408	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.436	50,000			
	TR	BILL		12/29/22	0.436	50,000			
	TR	BILL		12/29/22	0.436	50,000			
	TR	NOTE	1.375	02/15/23	0.490	50,000			
	TR	NOTE	1.375	02/15/23	0.490	50,000			
	TR	NOTE	1.375	02/15/23	0.490	50,000			
	TR	NOTE	1.375	02/15/23	0.497	50,000			
	TR	NOTE	1.375	02/15/23	0.497	50,000			
	TR	NOTE	1.375	02/15/23	0.497	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.666	50,000			
	TR	NOTE	0.125	05/15/23	0.666	50,000			
	TR	NOTE	0.125	05/15/23	0.666	50,000			
	TR	NOTE	0.125	07/15/23	0.752	50,000			
	TR	NOTE	0.125	07/15/23	0.752	50,000			
	TR	NOTE	0.125	07/15/23	0.752	50,000			
	TR	NOTE	0.125	07/15/23	0.755	50,000			
	TR	NOTE	0.125	07/15/23	0.755	50,000			
	TR	NOTE	0.125	07/15/23	0.755	50,000			
	TR	NOTE	0.125	09/15/23	0.786	50,000			
	TR	NOTE	0.125	09/15/23	0.786	50,000			
	TR	NOTE	0.125	09/15/23	0.786	50,000			
	TR	NOTE	0.125	09/15/23	0.788	50,000			
	TR	NOTE	0.125	09/15/23	0.788	50,000			
	TR	NOTE	0.125	09/15/23	0.788	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/13/22	PURCHASES (Continued)								
	TR	NOTE	0.500	11/30/23	0.895	50,000			
	TR	NOTE	0.500	11/30/23	0.895	50,000			
	TR	NOTE	0.500	11/30/23	0.895	50,000			
	TR	NOTE	0.500	11/30/23	0.897	50,000			
	TR	NOTE	0.500	11/30/23	0.897	50,000			
	TR	NOTE	0.500	11/30/23	0.897	50,000			
	TR	NOTE	1.000	12/15/24	1.209	50,000			
	TR	NOTE	1.000	12/15/24	1.209	50,000			
	TR	NOTE	1.000	12/15/24	1.209	50,000			
	TR	NOTE	1.000	12/15/24	1.209	50,000			
	TR	NOTE	1.000	12/15/24	1.209	50,000			
	TR	NOTE	1.000	12/15/24	1.209	50,000			
	YCD	SE BANKEN	0.200	04/08/22	0.200	50,000			
	YCD	SE BANKEN	0.200	04/08/22	0.200	50,000			
	YCD	SUMITOMO	0.250	05/11/22	0.250	50,000			
	YCD	SUMITOMO	0.250	05/11/22	0.250	50,000			
	YCD	SUMI TRUST	0.250	05/17/22	0.250	50,000			
	YCD	SUMI TRUST	0.250	05/17/22	0.250	50,000			
	YCD	BARCLAYS	0.340	07/01/22	0.340	50,000			
	YCD	BARCLAYS	0.340	07/01/22	0.340	50,000			
	YCD	SCOTIA	0.380	07/25/22	0.380	50,000			
	YCD	SCOTIA	0.380	07/25/22	0.380	50,000			

01/14/22 NO REDEMPTIONS

01/14/22 PURCHASES

	CP	MUFG BK		02/25/22	0.100	50,000			
	CP	MUFG BK		02/25/22	0.100	50,000			
	CP	CHARIOT		07/25/22	0.400	50,000			
	CP	CHARIOT		07/25/22	0.400	50,000			
	DN	FHLB		04/01/22	0.050	50,000			
	DN	FHLB		04/01/22	0.050	50,000			
	DN	FHLB		04/25/22	0.120	50,000			
	DN	FHLB		04/25/22	0.120	50,000			
	DN	FHLB		05/27/22	0.165	50,000			
	DN	FHLB		05/27/22	0.165	50,000			
	DN	FHLB		07/19/22	0.250	50,000			
	DN	FHLB		07/19/22	0.250	50,000			
	DN	FHLB		07/25/22	0.260	50,000			
	DN	FHLB		07/25/22	0.260	50,000			
	TR	BILL		05/03/22	0.140	50,000			
	TR	BILL		05/03/22	0.140	50,000			
	TR	BILL		05/03/22	0.140	50,000			
	TR	BILL		05/03/22	0.140	50,000			
	TR	BILL		05/03/22	0.140	50,000			
	TR	BILL		05/03/22	0.140	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/14/22 PURCHASES (Continued)									
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	YCD	DNB	0.060	02/25/22	0.060	50,000			
	YCD	DNB	0.060	02/25/22	0.060	50,000			
	YCD	NORINCHUK	0.100	02/25/22	0.100	50,000			
	YCD	NORINCHUK	0.100	02/25/22	0.100	50,000			
01/18/22 REDEMPTIONS									
	DEB	FFCB	1.875	01/18/22	1.921	50,000	915	2,399,400.00	1.916
	DEB	FFCB	2.600	01/18/22	2.610	50,000	1,096	3,914,500.00	2.608
01/18/22 PURCHASES									
	CP	THUNDER		04/25/22	0.220	25,000			
	CP	THUNDER		04/25/22	0.220	50,000			
	DEB	FHLMC	0.250	06/08/22	0.206	25,000			
	DEB	FHLMC	0.250	06/08/22	0.206	50,000			
	DEB CL	FHLB	1.120	10/01/24	1.120	50,000			
	DEB CL	FHLB	1.120	10/01/24	1.120	50,000			
	DN	FHLB		05/27/22	0.190	50,000			
	DN	FHLB		05/27/22	0.190	50,000			
	DN	FHLB		06/08/22	0.200	50,000			
	DN	FHLB		06/08/22	0.200	50,000			
	DN	FHLB		06/27/22	0.240	50,000			
	DN	FHLB		06/27/22	0.240	50,000			
	DN	FHLB		07/01/22	0.250	50,000			
	DN	FHLB		07/01/22	0.250	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.196	50,000			
	TR	BILL		05/17/22	0.196	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/18/22	PURCHASES (Continued)								
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/09/22	0.230	50,000			
	TR	BILL		06/09/22	0.230	50,000			
	TR	BILL		06/09/22	0.230	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.633	50,000			
	TR	NOTE	0.500	03/15/23	0.633	50,000			
	TR	NOTE	0.500	03/15/23	0.633	50,000			
	TR	NOTE	0.500	11/30/23	0.981	50,000			
	TR	NOTE	0.500	11/30/23	0.981	50,000			
	TR	NOTE	0.500	11/30/23	0.981	50,000			
	YCD	NORDEA ABP	0.220	05/27/22	0.220	50,000			
	YCD	NORDEA ABP	0.220	05/27/22	0.220	50,000			

01/19/22 NO REDEMPTIONS

01/19/22 PURCHASES

	CP	NATIXIS NY		06/01/22	0.310	50,000			
	CP	NATIXIS NY		06/01/22	0.310	50,000			
	CP	OLD LINE		06/27/22	0.300	50,000			
	DN	FHLB		05/27/22	0.190	50,000			
	DN	FHLB		05/27/22	0.190	50,000			
	DN	FHLB		06/24/22	0.220	50,000			
	DN	FHLB		06/24/22	0.220	50,000			
	DN	FHLB		06/24/22	0.220	50,000			
	DN	FHLB		06/24/22	0.220	50,000			
	DN	FHLB		06/27/22	0.210	50,000			
	DN	FHLB		06/27/22	0.210	50,000			
	DN	FHLB		07/19/22	0.280	50,000			
	DN	FHLB		07/19/22	0.280	50,000			
	DN	FFCB		07/19/22	0.360	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/19/22	PURCHASES (Continued)								
	DN	FHLB		10/03/22	0.380	50,000			
	DN	FHLB		10/03/22	0.380	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.218	50,000			
	TR	BILL		05/12/22	0.218	50,000			
	TR	BILL		05/12/22	0.218	50,000			
	TR	BILL		05/12/22	0.218	50,000			
	TR	BILL		05/12/22	0.218	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/09/22	0.252	50,000			
	TR	BILL		06/09/22	0.252	50,000			
	TR	BILL		06/09/22	0.252	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.953	50,000			
	TR	NOTE	0.250	11/15/23	0.953	50,000			
	TR	NOTE	0.250	11/15/23	0.953	50,000			
	TR	NOTE	0.250	11/15/23	0.953	50,000			
	TR	NOTE	0.250	03/15/24	1.073	50,000			
	TR	NOTE	0.250	03/15/24	1.073	50,000			
	TR	NOTE	0.250	03/15/24	1.073	50,000			
	TR	NOTE	0.250	03/15/24	1.073	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/19/22	PURCHASES (Continued)								
	TR	NOTE	0.250	03/15/24	1.075	50,000			
	TR	NOTE	0.250	03/15/24	1.075	50,000			
	TR	NOTE	0.250	03/15/24	1.075	50,000			
	TR	NOTE	0.250	03/15/24	1.075	50,000			
	TR	NOTE	2.000	05/31/24	1.128	50,000			
	TR	NOTE	2.000	05/31/24	1.128	50,000			
	TR	NOTE	2.000	05/31/24	1.128	50,000			
	TR	NOTE	2.000	05/31/24	1.128	50,000			
	TR	NOTE	2.000	05/31/24	1.129	50,000			
	TR	NOTE	2.000	05/31/24	1.129	50,000			
	TR	NOTE	2.000	05/31/24	1.129	50,000			
	TR	NOTE	2.000	05/31/24	1.129	50,000			
	TR	NOTE	0.375	07/15/24	1.167	50,000			
	TR	NOTE	0.375	07/15/24	1.167	50,000			
	TR	NOTE	0.375	07/15/24	1.167	50,000			
	TR	NOTE	0.375	07/15/24	1.167	50,000			
	TR	NOTE	0.375	07/15/24	1.169	50,000			
	TR	NOTE	0.375	07/15/24	1.169	50,000			
	TR	NOTE	0.375	07/15/24	1.169	50,000			
	TR	NOTE	0.375	07/15/24	1.169	50,000			
	TR	NOTE	0.375	07/15/24	1.169	50,000			
	TR	NOTE	1.000	12/15/24	1.304	50,000			
	TR	NOTE	1.000	12/15/24	1.304	50,000			
	TR	NOTE	1.000	12/15/24	1.304	50,000			
	TR	NOTE	1.000	12/15/24	1.304	50,000			
	TR	NOTE	1.000	12/15/24	1.304	50,000			
	TR	NOTE	1.000	12/15/24	1.304	50,000			
	TR	NOTE	1.000	12/15/24	1.304	50,000			
	TR	NOTE	1.000	12/15/24	1.304	50,000			
	TR	NOTE	1.000	12/15/24	1.304	50,000			
	TR	NOTE	1.000	12/15/24	1.304	50,000			

01/20/22 NO REDEMPTIONS

01/20/22 PURCHASES

CP	OLD LINE		05/27/22	0.250	50,000				
CP	SOC GEN NY		10/03/22	0.580	50,000				
CP	SOC GEN NY		10/03/22	0.580	50,000				
DN	FHLB		06/08/22	0.200	50,000				
DN	FHLB		06/08/22	0.200	50,000				
DN	FHLB		06/27/22	0.240	50,000				
DN	FHLB		06/27/22	0.240	50,000				
DN	FHLB		07/01/22	0.220	50,000				
DN	FHLB		07/01/22	0.220	50,000				
DN	FHLB		07/19/22	0.220	50,000				
DN	FHLB		07/19/22	0.220	50,000				
TR	BILL		03/29/22	0.075	50,000				
TR	BILL		03/29/22	0.075	50,000				
TR	BILL		03/29/22	0.075	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>
01/20/22	PURCHASES (Continued)								
TR	BILL			03/29/22	0.083	50,000			
TR	BILL			03/29/22	0.083	50,000			
TR	BILL			03/29/22	0.083	50,000			
TR	BILL			05/17/22	0.215	50,000			
TR	BILL			05/17/22	0.215	50,000			
TR	BILL			05/17/22	0.215	50,000			
TR	BILL			05/17/22	0.215	50,000			
TR	BILL			05/17/22	0.215	50,000			
TR	BILL			05/17/22	0.215	50,000			
TR	BILL			05/17/22	0.220	50,000			
TR	BILL			05/17/22	0.220	50,000			
TR	BILL			05/17/22	0.220	50,000			
TR	BILL			05/17/22	0.220	50,000			
TR	BILL			07/21/22	0.335	50,000			
TR	BILL			07/21/22	0.335	50,000			
TR	BILL			07/21/22	0.335	50,000			
TR	BILL			07/21/22	0.335	50,000			
TR	BILL			07/21/22	0.335	50,000			
TR	BILL			07/21/22	0.335	50,000			
TR	BILL			07/21/22	0.335	50,000			
TR	BILL			07/21/22	0.335	50,000			
TR	BILL			07/21/22	0.335	50,000			
TR	BILL			07/21/22	0.340	50,000			
TR	BILL			07/21/22	0.340	50,000			
TR	BILL			07/21/22	0.340	50,000			
TR	BILL			07/21/22	0.340	50,000			
TR	NOTE		1.500	08/15/22	0.334	50,000			
TR	NOTE		1.500	08/15/22	0.334	50,000			
TR	NOTE		1.500	08/15/22	0.334	50,000			
TR	NOTE		1.500	08/15/22	0.334	50,000			
TR	NOTE		1.500	08/15/22	0.334	50,000			
TR	NOTE		1.500	08/15/22	0.334	50,000			
TR	NOTE		1.500	08/15/22	0.334	50,000			
TR	NOTE		1.500	08/15/22	0.334	50,000			
TR	NOTE		1.500	08/15/22	0.334	50,000			
TR	NOTE		1.375	02/15/23	0.601	50,000			
TR	NOTE		1.375	02/15/23	0.601	50,000			
TR	NOTE		1.375	02/15/23	0.601	50,000			
TR	NOTE		1.375	02/15/23	0.601	50,000			
TR	NOTE		1.375	02/15/23	0.605	50,000			
TR	NOTE		1.375	02/15/23	0.605	50,000			
TR	NOTE		1.375	02/15/23	0.605	50,000			
TR	NOTE		1.375	02/15/23	0.605	50,000			
TR	NOTE		1.375	02/15/23	0.605	50,000			
TR	NOTE		1.375	02/15/23	0.605	50,000			
TR	NOTE		1.375	02/15/23	0.605	50,000			
TR	NOTE		1.375	02/15/23	0.605	50,000			
TR	NOTE		1.375	02/15/23	0.605	50,000			
YCD	SVENSKA		0.430	07/25/22	0.430	50,000			
YCD	SVENSKA		0.430	07/25/22	0.430	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/20/22 PURCHASES (Continued)									
	YCD	BNP	0.450	07/25/22	0.450	50,000			
	YCD	BNP	0.450	07/25/22	0.450	50,000			
01/21/22 NO REDEMPTIONS									
01/21/22 NO PURCHASES									
01/24/22 REDEMPTIONS									
	CP	APPLE		01/24/22	0.050	50,000	116	8,055.56	0.051
	CP	PROCTER		01/24/22	0.050	50,000	116	8,055.56	0.051
	CP	APPLE		01/24/22	0.050	50,000	131	9,097.22	0.051
	CP	JPM LLC		01/24/22	0.200	50,000	269	74,722.22	0.203
	DN	FHLB		01/24/22	0.035	50,000	126	6,125.00	0.035
	DN	FHLB		01/24/22	0.035	50,000	126	6,125.00	0.035
	DN	FHLB		01/24/22	0.045	50,000	179	11,187.50	0.046
	DN	FHLB		01/24/22	0.045	50,000	179	11,187.50	0.046
	DN	FHLB		01/24/22	0.040	50,000	185	10,277.78	0.041
	DN	FHLB		01/24/22	0.040	50,000	185	10,277.78	0.041
	DN	IBRD		01/24/22	0.040	50,000	185	10,277.78	0.041
	DN	IBRD		01/24/22	0.040	50,000	185	10,277.78	0.041
	YCD	MUFG BK	0.100	01/24/22	0.100	50,000	34	4,722.22	0.101
	YCD	MUFG BK	0.100	01/24/22	0.100	50,000	34	4,722.22	0.101
	YCD	MUFG BK	0.100	01/24/22	0.100	50,000	34	4,722.22	0.101
	YCD	MUFG BK	0.100	01/24/22	0.100	50,000	34	4,722.22	0.101
	YCD	KBC	0.070	01/24/22	0.070	50,000	38	3,694.44	0.071
	YCD	KBC	0.070	01/24/22	0.070	50,000	38	3,694.44	0.071
	YCD	MONTREAL	0.100	01/24/22	0.100	50,000	38	5,277.78	0.101
	YCD	MONTREAL	0.100	01/24/22	0.100	50,000	38	5,277.78	0.101
	YCD	SOC GEN	0.100	01/24/22	0.100	50,000	124	17,222.22	0.101
	YCD	SOC GEN	0.100	01/24/22	0.100	50,000	124	17,222.22	0.101
	YCD	NORINCHUK	0.100	01/24/22	0.100	50,000	130	18,055.56	0.101
	YCD	NORINCHUK	0.100	01/24/22	0.100	50,000	130	18,055.56	0.101
	YCD	CB AUS	0.120	01/24/22	0.120	50,000	185	30,833.33	0.122
	YCD	CB AUS	0.120	01/24/22	0.120	50,000	185	30,833.33	0.122
	YCD	CB AUS	0.120	01/24/22	0.120	50,000	185	30,833.33	0.122
01/24/22 NO PURCHASES									
01/25/22 NO REDEMPTIONS									
01/25/22 PURCHASES									
	CP	AMAZON		07/25/22	0.300	50,000			
	CP	AMAZON		07/25/22	0.300	50,000			
	DN	IBRD		07/01/22	0.180	50,000			
	DN	IBRD		07/01/22	0.180	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/25/22 PURCHASES (Continued)									
	DN	IBRD		07/25/22	0.220	50,000			
	DN	IBRD		07/25/22	0.220	50,000			
	YCD	KBC	0.070	02/28/22	0.070	50,000			
	YCD	KBC	0.070	02/28/22	0.070	50,000			
	YCD	KBC	0.070	02/28/22	0.070	50,000			
01/26/22 REDEMPTIONS									
	DEB	IBRD	2.000	01/26/22	0.116	50,000	356	57,627.78	0.116
	DEB	IBRD	2.000	01/26/22	0.116	50,000	356	57,627.78	0.116
	DEB	IBRD	2.000	01/26/22	0.116	50,000	356	57,627.78	0.116
01/26/22 PURCHASES									
	CD	BOWEST	0.070	02/14/22	0.070	50,000			
	CD	BOWEST	0.070	02/14/22	0.070	50,000			
	CP	CR AG NY		02/14/22	0.080	50,000			
	CP	CR AG NY		02/14/22	0.080	50,000			
	CP	CAFCO		07/25/22	0.450	50,000			
	CP	CIBC HLD		07/25/22	0.500	50,000			
	CP	CIBC HLD		07/25/22	0.500	50,000			
	CP	JPM LLC		10/03/22	0.580	50,000			
	CP	JPM LLC		10/03/22	0.580	50,000			
	DN	FHLB		06/27/22	0.245	50,000			
	DN	FHLB		06/27/22	0.245	50,000			
	DN	FHLB		07/25/22	0.290	50,000			
	DN	FHLB		07/25/22	0.290	50,000			
	DN	FHLB		07/27/22	0.300	50,000			
	DN	FHLB		07/27/22	0.300	50,000			
	DN	FFCB		10/03/22	0.410	50,000			
	DN	FFCB		10/03/22	0.410	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.338	50,000			
	TR	BILL		07/21/22	0.338	50,000			
	TR	BILL		07/21/22	0.338	50,000			
	TR	NOTE	1.875	10/31/22	0.482	50,000			
	TR	NOTE	1.875	10/31/22	0.482	50,000			
	TR	NOTE	1.875	10/31/22	0.482	50,000			
	YCD	DNB	0.060	02/11/22	0.060	50,000			
	YCD	DNB	0.060	02/11/22	0.060	50,000			
	YCD	SOC GEN	0.360	07/01/22	0.360	50,000			
	YCD	SOC GEN	0.360	07/01/22	0.360	50,000			
	YCD	RB CANADA	0.580	10/03/22	0.580	50,000			
	YCD	RB CANADA	0.580	10/03/22	0.580	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/27/22	REDEMPTIONS								
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.025	50,000	225	7,656.25	0.025
TR	BILL			01/27/22	0.025	50,000	225	7,656.25	0.025
TR	BILL			01/27/22	0.025	50,000	225	7,656.25	0.025
TR	BILL			01/27/22	0.025	50,000	225	7,656.25	0.025
TR	BILL			01/27/22	0.018	50,000	230	5,590.28	0.018
TR	BILL			01/27/22	0.018	50,000	230	5,590.28	0.018
TR	BILL			01/27/22	0.018	50,000	230	5,590.28	0.018
TR	BILL			01/27/22	0.018	50,000	230	5,590.28	0.018
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.012	50,000	253	4,216.67	0.012
TR	BILL			01/27/22	0.012	50,000	253	4,216.67	0.012
TR	BILL			01/27/22	0.012	50,000	253	4,216.67	0.012
TR	BILL			01/27/22	0.018	50,000	253	6,149.31	0.018
TR	BILL			01/27/22	0.018	50,000	253	6,149.31	0.018
TR	BILL			01/27/22	0.018	50,000	253	6,149.31	0.018
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/27/22 REDEMPTIONS (Continued)									
TR	BILL			01/27/22	0.080	50,000	363	40,333.33	0.081
TR	BILL			01/27/22	0.080	50,000	363	40,333.33	0.081
TR	BILL			01/27/22	0.080	50,000	363	40,333.33	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.083	50,000	364	41,708.33	0.084
TR	BILL			01/27/22	0.083	50,000	364	41,708.33	0.084
TR	BILL			01/27/22	0.083	50,000	364	41,708.33	0.084
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
01/27/22 PURCHASES									
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
01/28/22 NO REDEMPTIONS									
01/28/22 PURCHASES									
CP	CR AG NY			02/25/22	0.100	50,000			
CP	CR AG NY			02/25/22	0.100	50,000			
CP	CHARIOT			06/24/22	0.450	50,000			
CP	CHARIOT			06/24/22	0.450	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/28/22 PURCHASES (Continued)									
	DN	FHLB		07/25/22	0.290	50,000			
	DN	FHLB		07/25/22	0.290	50,000			
	DN	FHLB		12/01/22	0.605	50,000			
	DN	FHLB		12/01/22	0.605	50,000			
	TR	BILL		07/28/22	0.416	50,000			
	TR	BILL		07/28/22	0.416	50,000			
	TR	BILL		07/28/22	0.416	50,000			
	TR	BILL		07/28/22	0.420	50,000			
	TR	BILL		07/28/22	0.420	50,000			
	TR	BILL		07/28/22	0.420	50,000			
	YCD	CIC	0.570	10/03/22	0.570	50,000			
	YCD	CIC	0.570	10/03/22	0.570	50,000			
01/31/22 REDEMPTIONS									
	TR	NOTE	1.375	01/31/22	1.188	50,000	705	1,148,158.48	1.188
	TR	NOTE	1.375	01/31/22	1.188	50,000	705	1,148,158.48	1.188
	TR	NOTE	1.375	01/31/22	1.188	50,000	705	1,148,158.48	1.188
	TR	NOTE	1.375	01/31/22	1.208	50,000	705	1,167,689.73	1.209
	TR	NOTE	1.375	01/31/22	1.208	50,000	705	1,167,689.73	1.209
	TR	NOTE	1.375	01/31/22	1.208	50,000	705	1,167,689.73	1.209
	TR	NOTE	1.375	01/31/22	1.256	50,000	707	1,216,389.08	1.257
	TR	NOTE	1.375	01/31/22	1.256	50,000	707	1,216,389.08	1.257
	TR	NOTE	1.375	01/31/22	1.256	50,000	707	1,216,389.08	1.257
	TR	NOTE	1.375	01/31/22	1.256	50,000	707	1,216,389.08	1.257
	TR	NOTE	1.375	01/31/22	1.399	50,000	711	1,360,662.77	1.402
	TR	NOTE	1.375	01/31/22	1.399	50,000	711	1,360,662.77	1.402
01/31/22 PURCHASES									
	CB	DEERE CAP	1.250	01/10/25	1.607	20,000			
	CD	BOWEST	0.180	04/08/22	0.180	50,000			
	CD	BOWEST	0.180	04/08/22	0.180	50,000			
	CP	CGMI		06/24/22	0.430	50,000			
	CP	CGMI		06/24/22	0.430	50,000			
	CP	CRC		06/27/22	0.450	50,000			
	CP	RBC NY		07/25/22	0.530	50,000			
	CP	RBC NY		07/25/22	0.530	50,000			
	DN	FHLB		07/25/22	0.300	50,000			
	DN	FHLB		07/25/22	0.300	50,000			
	DN	FHLB		12/01/22	0.480	50,000			
	DN	FHLB		12/01/22	0.480	50,000			
	DN	FHLB		12/01/22	0.480	50,000			
	DN	FHLB		12/01/22	0.480	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>
01/31/22	PURCHASES (Continued)								
	YCD	MUFG BK	0.220	04/08/22	0.220	50,000			
	YCD	MUFG BK	0.220	04/08/22	0.220	50,000			
	YCD	SUMI TRUST	0.275	04/25/22	0.275	50,000			
	YCD	SUMI TRUST	0.275	04/25/22	0.275	50,000			
	YCD	MIZUHO	0.290	05/09/22	0.290	50,000			
	YCD	MIZUHO	0.290	05/09/22	0.290	50,000			

FOOTNOTES

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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
ALHAMBRA				
New Omni Bank, N.A.	08/19/21	0.080	15,000,000.00	02/17/22
New Omni Bank, N.A.	09/01/21	0.070	8,000,000.00	03/02/22
New Omni Bank, N.A.	09/08/21	0.070	8,000,000.00	03/09/22
New Omni Bank, N.A.	01/13/22	0.290	9,000,000.00	07/14/22
ARCADIA				
American Plus Bank, N.A.	08/13/21	0.060	7,000,000.00	02/11/22
American Plus Bank, N.A.	12/02/21	0.060	7,000,000.00	03/03/22
American Plus Bank, N.A.	10/08/21	0.060	8,000,000.00	04/08/22
American Plus Bank, N.A.	01/21/22	0.180	14,000,000.00	04/22/22
American Plus Bank, N.A.	11/03/21	0.060	3,000,000.00	05/04/22
BREA				
American First Credit Union	10/01/21	0.100	23,000,000.00	04/01/22
American First Credit Union	12/08/21	0.140	27,000,000.00	06/08/22
Pacific Western Bank	12/15/21	0.070	10,000,000.00	03/16/22
CHICO				
Tri Counties Bank	12/01/21	0.090	1,000,000.00	03/02/22
DIAMOND BAR				
Prospectors Federal Credit Union	09/02/21	0.100	2,000,000.00	03/03/22
DOWNEY				
Financial Partners Credit Union	10/07/21	0.130	10,000,000.00	04/07/22
Financial Partners Credit Union	10/28/21	0.120	20,000,000.00	04/28/22
EL MONTE				
Cathay Bank	08/25/21	0.070	100,000,000.00	02/23/22
Cathay Bank	11/12/21	0.090	125,000,000.00	05/13/22
Cathay Bank	11/18/21	0.090	50,000,000.00	05/19/22
FOLSOM				
SAFE Credit Union	08/20/21	0.100	5,000,000.00	02/18/22
SAFE Credit Union	01/05/22	0.110	20,000,000.00	04/06/22
FRESNO				
Fresno First Bank	10/07/21	0.090	10,000,000.00	04/07/22

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
GARDEN GROVE				
US Metro Bank	08/12/21	0.080	5,000,000.00	02/10/22
US Metro Bank	11/12/21	0.090	5,000,000.00	05/13/22
US Metro Bank	11/19/21	0.090	10,000,000.00	05/20/22
US Metro Bank	12/08/21	0.120	10,000,000.00	06/08/22
GARDENA				
Northrop Grumman Federal Credit Union	11/04/21	0.110	25,000,000.00	02/03/22
HUNTINGTON BEACH				
Nuvision Federal Credit Union	10/07/21	0.130	25,000,000.00	04/07/22
IRVINE				
Banc of California, N.A.	10/14/21	0.110	75,000,000.00	04/14/22
CommerceWest Bank	08/06/21	0.090	5,000,000.00	02/04/22
CommerceWest Bank	09/03/21	0.100	10,000,000.00	03/04/22
CommerceWest Bank	01/21/22	0.400	5,000,000.00	07/22/22
Commercial Bank of California	01/06/22	0.140	1,000,000.00	04/07/22
First Foundation Bank	08/26/21	0.100	47,000,000.00	02/24/22
First Foundation Bank	12/08/21	0.090	22,000,000.00	03/09/22
First Foundation Bank	09/09/21	0.090	50,000,000.00	03/10/22
First Foundation Bank	10/01/21	0.100	44,000,000.00	04/01/22
First Foundation Bank	01/21/22	0.220	50,000,000.00	04/22/22
First Foundation Bank	10/27/21	0.100	50,000,000.00	04/27/22
Pacific Premier Bank	11/12/21	0.070	10,000,000.00	02/11/22
Pacific Premier Bank	12/02/21	0.080	25,000,000.00	03/03/22
Pacific Premier Bank	12/09/21	0.090	100,000,000.00	03/10/22
Pacific Premier Bank	01/06/22	0.110	50,000,000.00	04/07/22
Pacific Premier Bank	01/14/22	0.150	50,000,000.00	04/15/22
Pacific Premier Bank	01/20/22	0.160	35,000,000.00	04/21/22
LODI				
Farmers & Merchants Bank of Central CA	01/05/22	0.110	3,000,000.00	04/06/22
LOS ANGELES				
Bank of Hope	11/17/21	0.100	90,000,000.00	02/16/22
Bank of Hope	12/03/21	0.100	75,000,000.00	03/04/22
Bank of Hope	01/06/22	0.130	135,000,000.00	04/07/22
Commonwealth Business Bank	08/05/21	0.080	5,000,000.00	02/03/22
Commonwealth Business Bank	12/09/21	0.160	12,000,000.00	06/09/22
Commonwealth Business Bank	12/10/21	0.160	13,000,000.00	06/10/22
Hanmi Bank	11/12/21	0.090	15,000,000.00	02/11/22
Hanmi Bank	11/12/21	0.110	30,000,000.00	05/13/22
Hanmi Bank	12/16/21	0.150	30,000,000.00	06/16/22
Hanmi Bank	01/12/22	0.280	20,000,000.00	07/13/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
LOS ANGELES (Continued)				
Manufacturers Bank	12/02/21	0.110	20,000,000.00	03/03/22
Open Bank	08/04/21	0.090	10,000,000.00	02/02/22
Open Bank	09/02/21	0.100	10,000,000.00	03/03/22
Open Bank	09/08/21	0.090	10,000,000.00	03/09/22
Open Bank	01/06/22	0.110	14,000,000.00	04/07/22
Open Bank	01/26/22	0.190	16,000,000.00	04/27/22
Pacific City Bank	11/03/21	0.070	40,000,000.00	02/02/22
Pacific City Bank	12/15/21	0.070	20,000,000.00	03/16/22
Pacific City Bank	01/06/22	0.110	30,000,000.00	04/07/22
Pacific City Bank	10/15/21	0.080	10,000,000.00	04/15/22
Preferred Bank	09/15/21	0.080	125,000,000.00	03/16/22
State Bank of India (California)	12/15/21	0.100	30,000,000.00	03/16/22
State Bank of India (California)	01/26/22	0.220	15,000,000.00	04/27/22
OAKLAND				
Beneficial State Bank	12/10/21	0.190	1,000,000.00	06/10/22
California Bank of Commerce	09/16/21	0.100	5,000,000.00	03/17/22
California Bank of Commerce	10/06/21	0.110	13,500,000.00	04/06/22
California Bank of Commerce	11/03/21	0.110	5,000,000.00	05/04/22
California Bank of Commerce	12/03/21	0.150	10,000,000.00	06/03/22
Metropolitan Bank	08/19/21	0.100	1,000,000.00	02/17/22
Metropolitan Bank	09/02/21	0.100	2,000,000.00	03/03/22
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	10/07/21	0.090	5,000,000.00	04/07/22
Malaga Bank F.S.B.	10/15/21	0.080	46,000,000.00	04/15/22
Malaga Bank F.S.B.	01/21/22	0.200	9,000,000.00	04/22/22
PASADENA				
East West Bank	01/06/22	0.260	50,000,000.00	07/07/22
East West Bank	01/12/22	0.300	175,000,000.00	07/13/22
East West Bank	01/28/22	0.410	75,000,000.00	07/29/22
Wescom Central Credit Union	01/20/22	0.100	50,000,000.00	02/24/22
Wescom Central Credit Union	12/09/21	0.120	50,000,000.00	03/10/22
Wescom Central Credit Union	12/10/21	0.120	25,000,000.00	03/11/22
Wescom Central Credit Union	12/15/21	0.100	50,000,000.00	03/16/22
Wescom Central Credit Union	01/13/22	0.170	50,000,000.00	04/14/22
Wescom Central Credit Union	12/17/21	0.120	25,000,000.00	04/15/22
REDDING				
Cornerstone Community Bank	08/13/21	0.080	8,500,000.00	02/11/22
Cornerstone Community Bank	10/20/21	0.100	9,000,000.00	04/20/22

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
REDWOOD CITY				
Provident Credit Union	11/12/21	0.090	20,000,000.00	02/11/22
Provident Credit Union	11/18/21	0.090	20,000,000.00	02/17/22
Provident Credit Union	12/03/21	0.110	20,000,000.00	03/04/22
Provident Credit Union	12/08/21	0.100	20,000,000.00	03/09/22
Provident Credit Union	09/17/21	0.090	20,000,000.00	03/18/22
Provident Credit Union	01/06/22	0.140	20,000,000.00	04/07/22
Provident Credit Union	10/14/21	0.100	20,000,000.00	04/14/22
Provident Credit Union	10/14/21	0.100	20,000,000.00	04/14/22
ROSEMEAD				
Pacific Alliance Bank	10/06/21	0.100	4,000,000.00	04/06/22
ROSEVILLE				
Five Star Bank	11/23/21	0.090	50,000,000.00	05/25/22
Five Star Bank	12/08/21	0.120	5,000,000.00	06/08/22
Five Star Bank	12/15/21	0.140	20,000,000.00	06/15/22
SACRAMENTO				
Golden 1 Credit Union	12/16/21	0.100	75,000,000.00	03/17/22
Golden 1 Credit Union	12/08/21	0.140	75,000,000.00	06/08/22
SAN DIEGO				
Axos Bank	12/01/21	0.090	25,000,000.00	03/02/22
Axos Bank	12/15/21	0.090	100,000,000.00	03/16/22
Axos Bank	01/12/22	0.140	50,000,000.00	04/13/22
Axos Bank	01/19/22	0.170	25,000,000.00	04/20/22
California Coast Credit Union	08/18/21	0.100	1,000,000.00	02/16/22
SAN FRANCISCO				
Bank of San Francisco	09/24/21	0.090	10,000,000.00	03/25/22
Bank of San Francisco	12/10/21	0.180	10,000,000.00	06/10/22
Mission National Bank	12/08/21	0.100	3,500,000.00	03/09/22
Mission National Bank	01/05/22	0.120	15,000,000.00	04/06/22
Mission National Bank	01/20/22	0.190	5,000,000.00	04/21/22
SAN JOSE				
Meriwest Credit Union	10/14/21	0.100	10,000,000.00	04/14/22
Meriwest Credit Union	01/26/22	0.230	25,000,000.00	04/27/22
Technology Credit Union	08/19/21	0.060	50,000,000.00	02/17/22
Technology Credit Union	09/02/21	0.060	50,000,000.00	03/03/22
Technology Credit Union	11/04/21	0.080	50,000,000.00	05/05/22
Technology Credit Union	12/02/21	0.100	50,000,000.00	06/02/22

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 ROSA				
Poppy Bank	09/10/21	0.090	23,000,000.00	03/11/22
Poppy Bank	01/20/22	0.180	70,000,000.00	04/21/22
Poppy Bank	11/18/21	0.110	30,000,000.00	05/19/22
Poppy Bank	12/01/21	0.130	50,000,000.00	06/01/22
Poppy Bank	12/08/21	0.140	72,000,000.00	06/08/22
SUN VALLEY				
Mission Valley Bank	11/03/21	0.080	10,000,000.00	5/4/2022
VACAVILLE				
Travis Credit Union	10/14/21	0.080	50,000,000.00	04/14/22
Travis Credit Union	11/12/21	0.090	50,000,000.00	05/13/22
Travis Credit Union	11/17/21	0.090	25,000,000.00	05/18/22
WALNUT CREEK				
Mechanics Bank	09/02/21	0.110	1,000,000.00	03/03/22
WATSONVILLE				
Santa Cruz County Bank	08/12/21	0.100	10,000,000.00	02/10/22
Santa Cruz County Bank	01/07/22	0.260	10,000,000.00	07/08/22
TOTAL TIME DEPOSITS JANUARY 2022			3,903,500,000.00	

BANK DEMAND DEPOSITS

JANUARY 2022

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,547,834	\$ 250,000	\$ 9,595,360
2	1,547,834	250,000	9,595,360
3	1,824,266	260,000	9,385,603
4	1,858,142	660,000	8,704,502
5	1,882,194	895,000	8,288,489
6	1,838,207	670,000	8,521,482
7	1,799,081	470,000	8,974,203
8	1,799,081	470,000	8,974,203
9	1,799,081	470,000	8,974,203
10	1,678,887	470,000	7,959,084
11	1,924,744	695,000	7,444,967
12	1,750,363	695,000	7,338,577
13	1,779,019	765,000	8,099,218
14	1,757,836	885,000	12,551,391
15	1,757,836	885,000	12,551,391
16	1,757,836	885,000	12,551,516
17	1,757,836	885,000	12,551,516
18	1,827,559	800,000	9,904,329
19	1,754,374	835,000	7,849,446
20	1,796,132	900,000	8,675,388
21	1,758,901	900,000	8,424,135
22	1,758,901	900,000	8,424,135
23	1,758,901	900,000	8,424,135
24	1,733,529	750,000	8,442,099
25	1,841,369	950,000	8,378,272
26	1,480,216	960,000	8,118,539
27	1,758,942	895,000	7,709,783
28	1,877,785	1,000,000	7,951,575
29	1,877,785	1,000,000	7,951,575
30	1,877,785	1,000,000	7,951,575
31	1,767,878	955,000	7,589,116
AVERAGE DOLLAR DAYS	\$1,771,940 ^{a/}	\$751,774 ^{b/}	

a/ The prescribed bank balance for January was \$1,679,316. This consisted of \$1,603,447 in compensating balances for services, balances for uncollected funds of \$76,451 and a deduction of \$582 for January 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**

1871

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on January 19, 2022, has determined and designated the amount of money available for deposit and investment as of January 6, 2022, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 1,603,000,000

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)	1/17/2022	1/21/2022	\$ 6,662,950,000	\$ 8,000,400,000	\$ 3,797,500,000	\$ 11,797,900,000
(2)	1/24/2022	1/28/2022	\$ (2,728,050,000)	\$ 5,272,350,000	\$ 3,797,500,000	\$ 9,069,850,000
(3)	1/31/2022	2/4/2022	\$ (705,650,000)	\$ 4,566,700,000	\$ 3,797,500,000	\$ 8,364,200,000
(4)	2/7/2022	2/11/2022	\$ (454,850,000)	\$ 4,111,850,000	\$ 3,797,500,000	\$ 7,909,350,000
(5)	2/14/2022	2/18/2022	\$ 319,650,000	\$ 4,431,500,000	\$ 3,797,500,000	\$ 8,229,000,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 1,603,000,000.

Dated: January 19, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
