

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

FEBRUARY 28, 2022

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

FEBRUARY 2022

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

(Dollars In Thousands)

	February 2022	February 2021	Change
Average Daily Portfolio (\$)	201,371,613	124,723,382	+76,648,231
Accrued Earnings (\$)	43,016	38,955	+4,061
Effective Yield (%)	0.278	0.407	-0.129
Average Life-Month End (In Days)	319	198	+121
Total Security Transactions			
Amount (\$)	43,141,350	37,546,838	+5,594,512
Number	867	752	+115
Total Time Deposit Transactions			
Amount (\$)	1,136,000	1,506,000	-370,000
Number	45	55	-10
Average Workday Investment Activity (\$)	2,330,387	2,055,413	+274,974
Prescribed Demand Account Balances For Services (\$)	1,614,000	1,755,500	-141,500



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

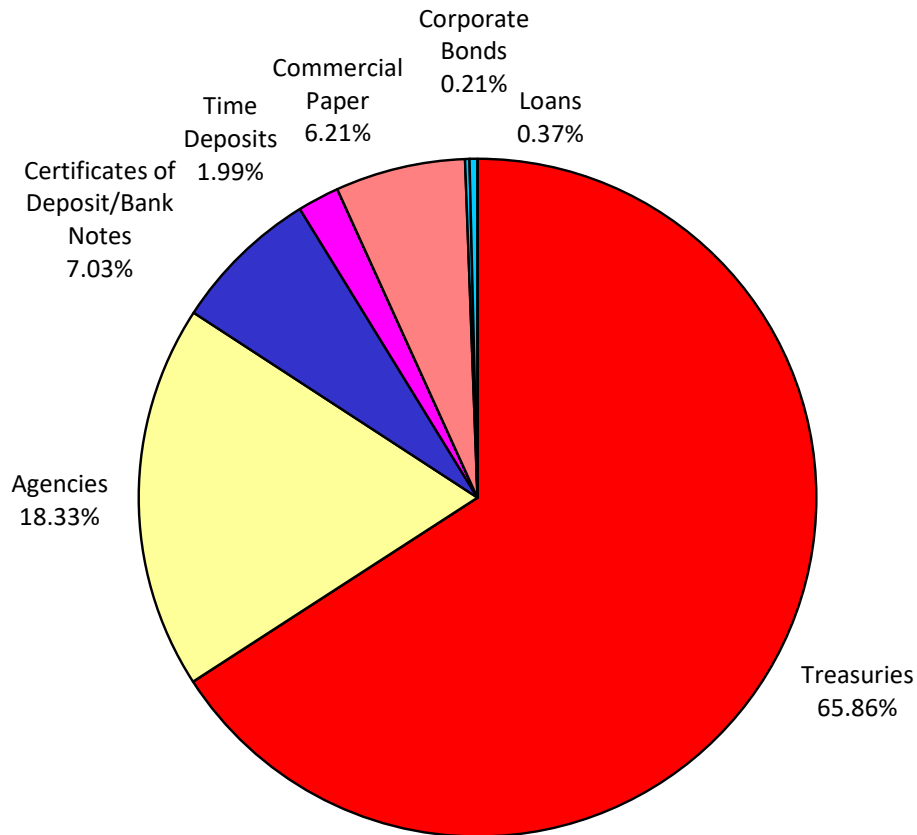
February 28, 2022

<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	46,472,272	23.35	-0.56
Bonds	0	0.00	0
Notes	84,628,471	42.51	+0.26
Strips	0	0.00	0
Total Government	<u>131,100,743</u>	<u>65.86</u>	<u>-0.30</u>
Agency Debentures	12,564,356	6.31	-0.48
Certificates of Deposit	13,985,000	7.03	-0.33
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	23,921,166	12.02	+1.00
Time Deposits	3,960,500	1.99	+0.07
GNMAs	0	0.00	0
Commercial Paper	12,359,935	6.21	-0.01
Remics	5,920	0.00	0
Corporate Bonds	425,881	0.21	+0.05
PMIA Loans	743,769	0.37	0
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>199,067,270</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>February 2022</u>		<u>January 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	867	43,141,350	879	43,819,932
Other	5	10,823	1	165,000
Time Deposits	45	1,136,000	59	2,096,000
Total	<u>917</u>	<u>44,288,173</u>	<u>939</u>	<u>46,080,932</u>
PMIA Monthly Average Effective Yield (%)		0.278	0.234	
Year to Date Yield Last Day of Month (%)		0.223	0.215	

Pooled Money Investment Account Portfolio Composition \$199.1 billion 02/28/22



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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/01/22 REDEMPTIONS									
CD	BOWEST		0.110	02/01/22	0.110	50,000	132	20,166.67	0.112
CD	BOWEST		0.110	02/01/22	0.110	50,000	132	20,166.67	0.112
CP	CAFCO			02/01/22	0.100	50,000	132	18,333.33	0.101
CP	SOC GEN NY			02/01/22	0.110	50,000	140	21,388.89	0.112
CP	SOC GEN NY			02/01/22	0.110	50,000	140	21,388.89	0.112
CP	BNP NY			02/01/22	0.120	50,000	152	25,333.33	0.122
CP	BNP NY			02/01/22	0.120	50,000	152	25,333.33	0.122
CP	RABO NY			02/01/22	0.120	50,000	172	28,666.67	0.122
CP	TOYOTA			02/01/22	0.100	50,000	182	25,277.78	0.101
CP	TOYOTA			02/01/22	0.100	50,000	182	25,277.78	0.101
CP	RBC NY			02/01/22	0.130	50,000	182	32,861.11	0.132
CP	RBC NY			02/01/22	0.130	50,000	182	32,861.11	0.132
CP	AMAZON			02/01/22	0.060	50,000	186	15,500.00	0.061
CP	SCOTIA NY			02/01/22	0.120	50,000	204	34,000.00	0.122
CP	SCOTIA NY			02/01/22	0.120	50,000	204	34,000.00	0.122
DEB	FHLB		0.035	02/01/22	0.045	50,000	117	7,068.67	0.044
DEB	FHLB		0.035	02/01/22	0.045	50,000	117	7,068.67	0.044
DEB	FHLB		0.035	02/01/22	0.045	50,000	117	7,068.67	0.044
DEB	FHLB		0.045	02/01/22	0.045	50,000	263	16,062.50	0.045
DEB	FHLB		0.045	02/01/22	0.045	50,000	263	16,062.50	0.045
DEB	FHLB		0.045	02/01/22	0.047	50,000	266	19,995.00	0.047
DEB	FHLB		0.045	02/01/22	0.047	50,000	266	19,995.00	0.047
DEB	FHLB		0.045	02/01/22	0.046	50,000	271	17,047.92	0.046
DEB	FHLB		0.045	02/01/22	0.046	50,000	271	17,047.92	0.046
DEB	FHLB		0.070	02/01/22	0.070	50,000	355	34,027.78	0.070
DEB	FHLB		0.070	02/01/22	0.070	50,000	355	34,027.78	0.070
DN	IBRD			02/01/22	0.040	50,000	154	8,555.56	0.041
DN	IBRD			02/01/22	0.040	50,000	154	8,555.56	0.041
DN	IBRD			02/01/22	0.030	50,000	161	6,708.33	0.030
DN	IBRD			02/01/22	0.030	50,000	161	6,708.33	0.030
DN	IBRD			02/01/22	0.040	50,000	168	9,333.33	0.041
DN	IBRD			02/01/22	0.040	50,000	168	9,333.33	0.041
DN	FHLB			02/01/22	0.045	50,000	194	12,125.00	0.046
DN	FHLB			02/01/22	0.045	50,000	194	12,125.00	0.046
TR	BILL			02/01/22	0.040	50,000	75	4,166.67	0.041
TR	BILL			02/01/22	0.040	50,000	75	4,166.67	0.041
TR	BILL			02/01/22	0.040	50,000	75	4,166.67	0.041
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TR	BILL			02/01/22	0.040	50,000	75	4,166.67	0.041
TR	BILL			02/01/22	0.040	50,000	75	4,166.67	0.041
TR	BILL			02/01/22	0.040	50,000	103	5,722.22	0.041
TR	BILL			02/01/22	0.040	50,000	103	5,722.22	0.041
TR	BILL			02/01/22	0.040	50,000	103	5,722.22	0.041

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/01/22 REDEMPTIONS (Continued)									
TR	BILL			02/01/22	0.040	50,000	103	5,722.22	0.041
TR	BILL			02/01/22	0.040	50,000	103	5,722.22	0.041
TR	BILL			02/01/22	0.040	50,000	103	5,722.22	0.041
TR	BILL			02/01/22	0.042	50,000	103	6,008.33	0.043
TR	BILL			02/01/22	0.042	50,000	103	6,008.33	0.043
TR	BILL			02/01/22	0.042	50,000	103	6,008.33	0.043
TR	BILL			02/01/22	0.043	50,000	110	6,493.06	0.043
TR	BILL			02/01/22	0.043	50,000	110	6,493.06	0.043
TR	BILL			02/01/22	0.043	50,000	110	6,493.06	0.043
TR	BILL			02/01/22	0.043	50,000	110	6,493.06	0.043
TR	BILL			02/01/22	0.043	50,000	110	6,493.06	0.043
TR	BILL			02/01/22	0.043	50,000	110	6,493.06	0.043
TR	BILL			02/01/22	0.045	50,000	110	6,875.00	0.046
TR	BILL			02/01/22	0.045	50,000	110	6,875.00	0.046
TR	BILL			02/01/22	0.045	50,000	110	6,875.00	0.046
TR	BILL			02/01/22	0.040	50,000	117	6,500.00	0.041
TR	BILL			02/01/22	0.040	50,000	117	6,500.00	0.041
TR	BILL			02/01/22	0.040	50,000	117	6,500.00	0.041
TR	BILL			02/01/22	0.040	50,000	117	6,500.00	0.041
TR	BILL			02/01/22	0.040	50,000	117	6,500.00	0.041
TR	BILL			02/01/22	0.040	50,000	117	6,500.00	0.041
TR	BILL			02/01/22	0.045	50,000	119	7,437.50	0.046
TR	BILL			02/01/22	0.045	50,000	119	7,437.50	0.046
TR	BILL			02/01/22	0.045	50,000	119	7,437.50	0.046
TR	BILL			02/01/22	0.045	50,000	119	7,437.50	0.046
TR	BILL			02/01/22	0.045	50,000	119	7,437.50	0.046
TR	BILL			02/01/22	0.045	50,000	119	7,437.50	0.046
TR	BILL			02/01/22	0.045	50,000	119	7,437.50	0.046
YCD	CR AG CIB		0.100	02/01/22	0.100	50,000	140	19,444.44	0.101
YCD	CR AG CIB		0.100	02/01/22	0.100	50,000	140	19,444.44	0.101
YCD	BARCLAYS		0.140	02/01/22	0.140	50,000	166	32,277.78	0.142
YCD	BARCLAYS		0.140	02/01/22	0.140	50,000	166	32,277.78	0.142
YCD	CIC		0.130	02/01/22	0.130	50,000	195	35,208.33	0.132
YCD	CIC		0.130	02/01/22	0.130	50,000	195	35,208.33	0.132

02/01/22 PURCHASES

CP	CR AG NY			07/01/22	0.450	50,000			
CP	CR AG NY			07/01/22	0.450	50,000			
CP	SOC GEN NY			07/25/22	0.480	50,000			
CP	SOC GEN NY			07/25/22	0.480	50,000			
CP	AMAZON			10/03/22	0.530	50,000			
DN	FHLB			09/01/22	0.445	50,000			
DN	FHLB			09/01/22	0.445	50,000			
DN	FFCB			01/03/23	0.700	50,000			
DN	FFCB			01/03/23	0.700	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/01/22 PURCHASES (Continued)									
	TR	NOTE	1.750	07/15/22	0.419	50,000			
	TR	NOTE	1.750	07/15/22	0.419	50,000			
	TR	NOTE	1.750	07/15/22	0.419	50,000			
	TR	NOTE	1.750	07/15/22	0.419	50,000			
	TR	NOTE	1.750	07/15/22	0.419	50,000			
	YCD	CIC	0.060	02/28/22	0.060	50,000			
	YCD	CIC	0.060	02/28/22	0.060	50,000			
	YCD	RABOBANK	0.450	06/27/22	0.450	50,000			
	YCD	RABOBANK	0.450	06/27/22	0.450	50,000			
02/02/22 REDEMPTIONS									
	DN	FHLB		02/02/22	0.048	50,000	91	6,066.67	0.049
	DN	FHLB		02/02/22	0.048	50,000	91	6,066.67	0.049
02/02/22 PURCHASES									
	DN	IBRD		07/01/22	0.340	50,000			
	DN	IBRD		07/01/22	0.340	50,000			
	DN	IBRD		07/01/22	0.340	50,000			
02/03/22 REDEMPTIONS									
	TR	BILL		02/03/22	0.035	50,000	167	8,118.03	0.035
	TR	BILL		02/03/22	0.035	50,000	167	8,118.03	0.035
	TR	BILL		02/03/22	0.035	50,000	167	8,118.03	0.035
	TR	BILL		02/03/22	0.038	50,000	167	8,697.92	0.038
	TR	BILL		02/03/22	0.038	50,000	167	8,697.92	0.038
	TR	BILL		02/03/22	0.038	50,000	167	8,697.92	0.038
02/03/22 PURCHASES									
	CP	LIBERTY		06/01/22	0.420	50,000			
	CP	SCOTIA NY		08/29/22	0.590	50,000			
	CP	SCOTIA NY		08/29/22	0.590	50,000			
	DEB	FFCB	0.800	04/03/23	0.836	50,000			
	DN	IBRD		08/01/22	0.410	50,000			
	DN	IBRD		08/01/22	0.410	50,000			
	DN	FHLB		08/26/22	0.440	50,000			
	DN	FHLB		08/26/22	0.440	50,000			
	DN	FHLB		08/26/22	0.440	50,000			
	DN	FHLB		08/26/22	0.440	50,000			
	DN	FFCB		01/03/23	0.720	50,000			
	DN	FFCB		01/03/23	0.720	50,000			
	TR	BILL		08/04/22	0.445	50,000			
	TR	BILL		08/04/22	0.445	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/03/22 PURCHASES (Continued)									
	TR	BILL		08/04/22	0.445	50,000			
	TR	BILL		08/04/22	0.445	50,000			
	TR	BILL		08/04/22	0.462	50,000			
	TR	BILL		08/04/22	0.462	50,000			
	TR	BILL		08/04/22	0.462	50,000			
	TR	BILL		08/04/22	0.467	50,000			
	TR	BILL		08/04/22	0.467	50,000			
	TR	BILL		08/04/22	0.467	50,000			
	YCD	MUFG BK	0.100	03/04/22	0.100	50,000			
	YCD	MUFG BK	0.100	03/04/22	0.100	50,000			
	YCD	NORINCHUK	0.220	04/08/22	0.220	50,000			
	YCD	NORINCHUK	0.220	04/08/22	0.220	50,000			
	YCD	SUMITOMO	0.300	06/01/22	0.300	50,000			
	YCD	SUMITOMO	0.300	06/01/22	0.300	50,000			
02/04/22 SALES									
	TR	BILL		02/24/22	0.039	50,000	324	32,361.11	0.073
	TR	BILL		02/24/22	0.039	50,000	324	32,361.11	0.073
	TR	BILL		02/24/22	0.039	50,000	324	32,361.11	0.073
02/04/22 REDEMPTIONS									
	CP	PEPSICO		02/04/22	0.050	50,000	30	2,083.33	0.051
	CP	PROCTER		02/04/22	0.050	50,000	122	8,472.22	0.051
	CP	PROCTER		02/04/22	0.050	50,000	122	8,472.22	0.051
	CP	PROCTER		02/04/22	0.050	50,000	122	8,472.22	0.051
	CP	LIBERTY		02/04/22	0.130	50,000	185	33,402.78	0.132
	DN	FHLB		02/04/22	0.050	50,000	91	6,319.44	0.051
	DN	FHLB		02/04/22	0.050	50,000	91	6,319.44	0.051
	DN	IFC		02/04/22	0.035	50,000	142	6,902.78	0.035
	YCD	SUMITOMO	0.110	02/04/22	0.110	50,000	106	16,194.44	0.112
	YCD	SUMITOMO	0.110	02/04/22	0.110	50,000	106	16,194.44	0.112
	YCD	NORINCHUK	0.120	02/04/22	0.120	50,000	120	20,000.00	0.122
	YCD	NORINCHUK	0.120	02/04/22	0.120	50,000	120	20,000.00	0.122
02/04/22 PURCHASES									
	CP	PROCTER		06/01/22	0.210	50,000			
	CP	PROCTER		06/01/22	0.210	50,000			
	CP	PROCTER		06/01/22	0.210	50,000			
02/07/22 REDEMPTIONS									
	DN	IFC		02/07/22	0.035	50,000	138	6,708.33	0.035
	DN	IFC		02/07/22	0.035	50,000	138	6,708.33	0.035
	DN	IFC		02/07/22	0.040	50,000	172	9,555.56	0.041

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/07/22 REDEMPTIONS (Continued)									
	YCD	KBC	0.070	02/07/22	0.070	50,000	32	3,111.11	0.071
	YCD	KBC	0.070	02/07/22	0.070	50,000	32	3,111.11	0.071
	YCD	KBC	0.100	02/07/22	0.100	50,000	95	13,194.44	0.101
	YCD	KBC	0.100	02/07/22	0.100	50,000	95	13,194.44	0.101
	YCD	SUMITOMO	0.120	02/07/22	0.120	50,000	123	20,500.00	0.122
	YCD	SUMITOMO	0.120	02/07/22	0.120	50,000	123	20,500.00	0.122
02/07/22 NO PURCHASES									
02/08/22 REDEMPTIONS									
	TR	BILL		02/08/22	0.039	50,000	110	5,958.33	0.040
	TR	BILL		02/08/22	0.039	50,000	110	5,958.33	0.040
	TR	BILL		02/08/22	0.039	50,000	110	5,958.33	0.040
	TR	BILL		02/08/22	0.040	50,000	110	6,111.11	0.041
	TR	BILL		02/08/22	0.040	50,000	110	6,111.11	0.041
	TR	BILL		02/08/22	0.040	50,000	110	6,111.11	0.041
	TR	BILL		02/08/22	0.045	50,000	117	7,312.50	0.046
	TR	BILL		02/08/22	0.045	50,000	117	7,312.50	0.046
	TR	BILL		02/08/22	0.045	50,000	117	7,312.50	0.046
	TR	BILL		02/08/22	0.045	50,000	117	7,312.50	0.046
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	TR	BILL		02/08/22	0.045	50,000	117	7,312.50	0.046
	TR	BILL		02/08/22	0.045	50,000	117	7,312.50	0.046
	TR	BILL		02/08/22	0.045	50,000	117	7,312.50	0.046
	TR	BILL		02/08/22	0.045	50,000	117	7,312.50	0.046
	TR	BILL		02/08/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		02/08/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		02/08/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		02/08/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		02/08/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		02/08/22	0.050	50,000	119	8,263.89	0.051
02/08/22 PURCHASES									
	CB	JPM CHASE	3.200	01/25/23	1.020	30,000			
	CP	CR AG NY		02/28/22	0.070	50,000			
	CP	CR AG NY		02/28/22	0.070	50,000			
	CP	CR AG NY		02/28/22	0.070	50,000			
	CP	CR AG NY		02/28/22	0.070	50,000			
	CP	GOTHAM		06/08/22	0.400	50,000			
	CP	THUNDER		06/08/22	0.400	50,000			
	CP	JOHNSON		06/24/22	0.380	50,000			
	DN	FHLB		06/27/22	0.330	50,000			
	DN	FHLB		06/27/22	0.330	50,000			
	DN	FHLB		06/27/22	0.330	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/08/22 PURCHASES (Continued)									
DN	FHLB			07/25/22	0.420	50,000			
DN	FHLB			07/25/22	0.420	50,000			
DN	FHLB			08/05/22	0.430	50,000			
DN	FHLB			08/05/22	0.430	50,000			
DN	FHLB			08/26/22	0.440	50,000			
DN	FHLB			08/26/22	0.440	50,000			
DN	FHLB			08/26/22	0.440	50,000			
DN	FHLB			08/26/22	0.440	50,000			
DN	FFCB			10/03/22	0.640	50,000			
DN	FFCB			10/03/22	0.640	50,000			
TR	BILL			08/04/22	0.542	50,000			
TR	BILL			08/04/22	0.542	50,000			
TR	BILL			08/04/22	0.542	50,000			
TR	BILL			08/04/22	0.545	50,000			
TR	BILL			08/04/22	0.545	50,000			
TR	BILL			08/04/22	0.545	50,000			
TR	NOTE	1.500		08/15/22	0.556	50,000			
TR	NOTE	1.500		08/15/22	0.556	50,000			
TR	NOTE	1.500		08/15/22	0.564	50,000			
TR	NOTE	1.500		08/15/22	0.564	50,000			
TR	BILL			01/26/23	0.848	50,000			
TR	BILL			01/26/23	0.848	50,000			
TR	BILL			01/26/23	0.848	50,000			
TR	BILL			01/26/23	0.848	50,000			
TR	BILL			01/26/23	0.848	50,000			
TR	BILL			01/26/23	0.848	50,000			
TR	BILL			01/26/23	0.848	50,000			
TR	BILL			01/26/23	0.848	50,000			
TR	NOTE	0.875		01/31/24	1.302	50,000			
TR	NOTE	0.875		01/31/24	1.302	50,000			
TR	NOTE	0.875		01/31/24	1.302	50,000			
TR	NOTE	0.875		01/31/24	1.302	50,000			
TR	NOTE	0.875		01/31/24	1.302	50,000			
TR	NOTE	0.875		01/31/24	1.302	50,000			
02/09/22 REDEMPTIONS									
CP	DEERE CAP			02/09/22	0.080	50,000	89	9,888.89	0.081
DEB	FFCB	0.070		02/09/22	0.071	50,000	365	35,500.00	0.071
DEB	FFCB	0.070		02/09/22	0.071	50,000	365	35,500.00	0.071
DEB	FFCB	0.070		02/09/22	0.071	50,000	365	35,500.00	0.071
DEB	FFCB	0.070		02/09/22	0.071	50,000	365	35,500.00	0.071
DN	FHLB			02/09/22	0.035	50,000	54	2,625.00	0.035
DN	FHLB			02/09/22	0.035	50,000	54	2,625.00	0.035
DN	FHLB			02/09/22	0.045	50,000	89	5,562.50	0.046
DN	FHLB			02/09/22	0.045	50,000	89	5,562.50	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/09/22	NO PURCHASES								
02/10/22	REDEMPTIONS								
	DEB	IBRD	1.625	02/10/22	0.138	50,000	344	65,190.28	0.136
	DEB	IBRD	1.625	02/10/22	0.138	50,000	344	65,190.28	0.136
02/10/22	PURCHASES								
	CD	BOWEST	0.070	02/28/22	0.070	50,000			
	CD	BOWEST	0.070	02/28/22	0.070	50,000			
	CP	MIZUHO NY		05/11/22	0.340	50,000			
	CP	MIZUHO NY		05/11/22	0.340	50,000			
	CP	TOYOTA		10/03/22	0.830	50,000			
	CP	TOYOTA		10/03/22	0.830	50,000			
	DN	IBRD		07/25/22	0.450	50,000			
	DN	IBRD		07/25/22	0.450	50,000			
	DN	FHLB		08/26/22	0.500	50,000			
	DN	FHLB		08/26/22	0.500	50,000			
	DN	FHLB		09/26/22	0.520	50,000			
	DN	FHLB		09/26/22	0.520	50,000			
	TR	BILL		08/04/22	0.605	50,000			
	TR	BILL		08/04/22	0.605	50,000			
	TR	BILL		08/04/22	0.605	50,000			
	TR	BILL		08/04/22	0.605	50,000			
	TR	BILL		08/04/22	0.605	50,000			
	TR	BILL		08/04/22	0.605	50,000			
	TR	BILL		08/04/22	0.605	50,000			
	TR	BILL		08/04/22	0.605	50,000			
	TR	NOTE	1.500	08/15/22	0.547	50,000			
	TR	NOTE	1.500	08/15/22	0.547	50,000			
	TR	NOTE	1.500	08/15/22	0.547	50,000			
	TR	NOTE	1.500	08/15/22	0.547	50,000			
	TR	NOTE	1.500	08/15/22	0.547	50,000			
	TR	NOTE	1.500	08/15/22	0.547	50,000			
	YCD	CR AG CIB	0.470	06/24/22	0.470	50,000			
	YCD	CR AG CIB	0.470	06/24/22	0.470	50,000			
02/11/22	SALES								
	TR	BILL		02/24/22	0.030	50,000	331	32,902.77	0.073
	TR	BILL		02/24/22	0.030	50,000	331	32,902.77	0.073
	TR	BILL		02/24/22	0.030	50,000	331	32,902.77	0.073
02/11/22	REDEMPTIONS								
	CP	APPLE		02/11/22	0.050	50,000	86	5,972.22	0.051
	CP	APPLE		02/11/22	0.050	50,000	86	5,972.22	0.051
	CP	THUNDER		02/11/22	0.110	50,000	113	17,263.89	0.112

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/11/22 REDEMPTIONS (Continued)									
	CP	VERSAILLES		02/11/22	0.110	50,000	127	19,402.78	0.112
	CP	CRC		02/11/22	0.110	50,000	149	22,763.89	0.112
	CP	CRC		02/11/22	0.110	50,000	149	22,763.89	0.112
	DEB	FHLB	0.050	02/11/22	0.046	50,000	182	11,378.11	0.046
	DEB	FHLB	0.050	02/11/22	0.046	50,000	182	11,378.11	0.046
	DEB	FHLB	0.050	02/11/22	0.046	50,000	182	11,378.11	0.046
	YCD	DNB	0.060	02/11/22	0.060	50,000	16	1,333.33	0.061
	YCD	DNB	0.060	02/11/22	0.060	50,000	16	1,333.33	0.061
	YCD	DNB	0.060	02/11/22	0.060	50,000	31	2,583.33	0.061
	YCD	DNB	0.060	02/11/22	0.060	50,000	31	2,583.33	0.061
	YCD	KBC	0.070	02/11/22	0.070	50,000	39	3,791.67	0.071
	YCD	KBC	0.070	02/11/22	0.070	50,000	39	3,791.67	0.071
	YCD	MUFG BK	0.120	02/11/22	0.120	50,000	59	9,833.33	0.122
	YCD	MUFG BK	0.120	02/11/22	0.120	50,000	59	9,833.33	0.122
	YCD	MONTREAL	0.120	02/11/22	0.120	50,000	155	25,833.33	0.122
	YCD	MONTREAL	0.120	02/11/22	0.120	50,000	155	25,833.33	0.122
02/11/22 PURCHASES									
	CB	BOFA	3.300	01/11/23	1.030	25,000			
	CB	JPM CHASE	3.625	05/13/24	1.644	14,000			
02/14/22 REDEMPTIONS									
	CD	BOWEST	0.070	02/14/22	0.070	50,000	19	1,847.22	0.071
	CD	BOWEST	0.070	02/14/22	0.070	50,000	19	1,847.22	0.071
	CP	CR AG NY		02/14/22	0.080	50,000	19	2,111.11	0.081
	CP	CR AG NY		02/14/22	0.080	50,000	19	2,111.11	0.081
	CP	MUFG BK		02/14/22	0.100	50,000	33	4,583.33	0.101
	CP	MUFG BK		02/14/22	0.100	50,000	33	4,583.33	0.101
	CP	CR AG NY		02/14/22	0.100	50,000	34	4,722.22	0.101
	CP	CR AG NY		02/14/22	0.100	50,000	34	4,722.22	0.101
	CP	GOTHAM		02/14/22	0.130	50,000	102	18,416.67	0.132
	CP	LIBERTY		02/14/22	0.110	50,000	150	22,916.67	0.112
	CP	BNP NY		02/14/22	0.120	50,000	158	26,333.33	0.122
	CP	BNP NY		02/14/22	0.120	50,000	158	26,333.33	0.122
	CP	BNP NY		02/14/22	0.120	50,000	158	26,333.33	0.122
	CP	NATIXIS NY		02/14/22	0.100	50,000	159	22,083.33	0.101
	CP	NATIXIS NY		02/14/22	0.100	50,000	159	22,083.33	0.101
	CP	NATIXIS NY		02/14/22	0.100	50,000	159	22,083.33	0.101
	DEB	FHLB	0.045	02/14/22	0.047	50,000	153	9,881.00	0.047
	DEB	FHLB	0.045	02/14/22	0.047	50,000	153	9,881.00	0.047
	DEB	FHLB	0.045	02/14/22	0.047	50,000	153	9,881.00	0.047
	DEB	FHLB	0.045	02/14/22	0.047	50,000	153	9,881.00	0.047
	DEB	FFCB	2.530	02/14/22	2.554	50,000	1,096	3,829,500.00	2.559
	DN	FHLB		02/14/22	0.045	50,000	94	5,875.00	0.046
	DN	FHLB		02/14/22	0.045	50,000	94	5,875.00	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/14/22 REDEMPTIONS (Continued)									
DN	IFC			02/14/22	0.035	50,000	152	7,388.89	0.035
DN	IBRD			02/14/22	0.040	50,000	165	9,166.67	0.041
DN	IBRD			02/14/22	0.040	50,000	165	9,166.67	0.041
DN	IFC			02/14/22	0.040	25,000	174	4,833.33	0.041
DN	IFC			02/14/22	0.040	50,000	174	9,666.67	0.041
YCD	NORINCHUK	0.090		02/14/22	0.090	50,000	34	4,250.00	0.091
YCD	NORINCHUK	0.090		02/14/22	0.090	50,000	34	4,250.00	0.091
YCD	SWEDBANK	0.120		02/14/22	0.120	50,000	60	10,000.00	0.122
YCD	SWEDBANK	0.120		02/14/22	0.120	50,000	60	10,000.00	0.122
YCD	MUFG BK	0.170		02/14/22	0.170	50,000	97	22,902.78	0.172
YCD	MUFG BK	0.170		02/14/22	0.170	50,000	97	22,902.78	0.172
YCD	SUMI TRUST	0.155		02/14/22	0.155	50,000	118	25,402.78	0.157
YCD	SUMI TRUST	0.155		02/14/22	0.155	50,000	118	25,402.78	0.157
YCD	NAT AUB	0.100		02/14/22	0.100	50,000	159	22,083.33	0.101
YCD	NAT AUB	0.100		02/14/22	0.100	50,000	159	22,083.33	0.101
YCD	NORDEA ABP	0.110		02/14/22	0.110	50,000	159	24,291.67	0.112
YCD	NORDEA ABP	0.110		02/14/22	0.110	50,000	159	24,291.67	0.112
YCD	FORTIS	0.140		02/14/22	0.140	50,000	185	35,972.22	0.142
YCD	FORTIS	0.140		02/14/22	0.140	50,000	185	35,972.22	0.142
YCD	TORONTO	0.130		02/14/22	0.130	50,000	186	33,583.33	0.132
YCD	TORONTO	0.130		02/14/22	0.130	50,000	186	33,583.33	0.132
02/14/22 PURCHASES									
CP	NATIXIS NY			06/27/22	0.560	50,000			
CP	NATIXIS NY			06/27/22	0.560	50,000			
CP	NATIXIS NY			06/27/22	0.560	50,000			
YCD	KBC	0.070		02/25/22	0.070	50,000			
YCD	KBC	0.070		02/25/22	0.070	50,000			
YCD	KBC	0.070		02/25/22	0.070	50,000			
02/15/22 REDEMPTIONS									
TR	BILL			02/15/22	0.050	50,000	110	7,638.89	0.051
TR	BILL			02/15/22	0.050	50,000	110	7,638.89	0.051
TR	BILL			02/15/22	0.050	50,000	110	7,638.89	0.051
TR	BILL			02/15/22	0.050	50,000	110	7,638.89	0.051
TR	BILL			02/15/22	0.050	50,000	110	7,638.89	0.051
TR	BILL			02/15/22	0.050	50,000	110	7,638.89	0.051
TR	BILL			02/15/22	0.045	50,000	118	7,375.00	0.046
TR	BILL			02/15/22	0.045	50,000	118	7,375.00	0.046
TR	BILL			02/15/22	0.045	50,000	118	7,375.00	0.046
TR	BILL			02/15/22	0.045	50,000	118	7,375.00	0.046
TR	BILL			02/15/22	0.045	50,000	118	7,375.00	0.046
TR	BILL			02/15/22	0.045	50,000	118	7,375.00	0.046
TR	BILL			02/15/22	0.045	50,000	118	7,375.00	0.046
TR	BILL			02/15/22	0.045	50,000	118	7,375.00	0.046
TR	BILL			02/15/22	0.045	50,000	118	7,375.00	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/15/22 REDEMPTIONS (Continued)									
	TR	BILL		02/15/22	0.050	50,000	119	8,189.51	0.050
	TR	BILL		02/15/22	0.050	50,000	119	8,189.51	0.050
	TR	BILL		02/15/22	0.050	50,000	119	8,189.51	0.050
	TR	BILL		02/15/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		02/15/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		02/15/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		02/15/22	0.050	50,000	119	8,263.89	0.051
02/15/22 PURCHASES									
	CP	BNP NY		02/25/22	0.070	50,000			
	CP	BNP NY		02/25/22	0.070	50,000			
	CP	TOYOTA		04/25/22	0.310	50,000			
	CP	CGMI		08/10/22	0.800	50,000			
	CP	CGMI		08/10/22	0.800	50,000			
	DN	IADB		06/08/22	0.490	50,000			
	DN	FHLB		06/24/22	0.420	50,000			
	DN	FHLB		06/24/22	0.420	50,000			
	DN	FHLB		06/27/22	0.460	50,000			
	DN	FHLB		06/27/22	0.460	50,000			
	DN	FHLB		08/02/22	0.535	50,000			
	DN	FHLB		08/02/22	0.535	50,000			
	TR	NOTE	1.500	08/15/22	0.700	50,000			
	TR	NOTE	1.500	08/15/22	0.700	50,000			
	TR	NOTE	1.500	08/15/22	0.700	50,000			
	TR	NOTE	1.500	08/15/22	0.700	50,000			
	TR	NOTE	0.125	11/30/22	1.008	50,000			
	TR	NOTE	0.125	11/30/22	1.008	50,000			
	TR	NOTE	0.125	11/30/22	1.008	50,000			
	TR	NOTE	0.125	11/30/22	1.008	50,000			
	TR	NOTE	0.125	11/30/22	1.008	50,000			
	TR	NOTE	0.125	11/30/22	1.008	50,000			
	TR	NOTE	0.125	11/30/22	1.008	50,000			
	TR	BILL		01/26/23	1.043	50,000			
	TR	BILL		01/26/23	1.043	50,000			
	TR	BILL		01/26/23	1.045	50,000			
	TR	BILL		01/26/23	1.045	50,000			
	YCD	CR AG CIB	0.080	02/25/22	0.080	50,000			
	YCD	CR AG CIB	0.080	02/25/22	0.080	50,000			
	YCD	MONTREAL	0.490	06/08/22	0.490	50,000			
	YCD	MONTREAL	0.490	06/08/22	0.490	50,000			
	YCD	SUMITOMO	0.500	06/08/22	0.500	50,000			
	YCD	SUMITOMO	0.500	06/08/22	0.500	50,000			
	YCD	SE BANKEN	0.630	07/01/22	0.630	50,000			
	YCD	SE BANKEN	0.630	07/01/22	0.630	50,000			

02/16/22 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/17/22 PURCHASES (Continued)									
CP		LIBERTY		06/24/22	0.600	50,000			
CP		JPM LLC		08/26/22	0.820	50,000			
CP		JPM LLC		08/26/22	0.820	50,000			
DN		FHLB		07/25/22	0.500	50,000			
DN		FHLB		07/25/22	0.500	50,000			
DN		FHLB		08/16/22	0.600	50,000			
DN		FHLB		08/16/22	0.600	50,000			
DN		FHLB		08/26/22	0.590	50,000			
DN		FHLB		08/26/22	0.590	50,000			
DN		FFCB		09/26/22	0.810	50,000			
DN		FFCB		09/26/22	0.810	50,000			
TR		BILL		07/07/22	0.553	50,000			
TR		BILL		07/07/22	0.553	50,000			
TR		BILL		07/07/22	0.553	50,000			
TR		BILL		07/07/22	0.563	50,000			
TR		BILL		07/07/22	0.563	50,000			
TR		BILL		07/07/22	0.563	50,000			
TR		BILL		08/18/22	0.621	50,000			
TR		BILL		08/18/22	0.621	50,000			
TR		BILL		08/18/22	0.621	50,000			
TR		BILL		08/18/22	0.622	50,000			
TR		BILL		08/18/22	0.622	50,000			
TR		BILL		08/18/22	0.622	50,000			
TR		BILL		08/18/22	0.625	50,000			
TR		BILL		08/18/22	0.625	50,000			
TR		BILL		08/18/22	0.625	50,000			
TR		NOTE	0.125	01/31/23	1.096	50,000			
TR		NOTE	0.125	01/31/23	1.096	50,000			
TR		NOTE	0.125	01/31/23	1.096	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		BARCLAYS	0.620	06/24/22	0.620	50,000			
YCD		BARCLAYS	0.620	06/24/22	0.620	50,000			

02/18/22 NO REDEMPTIONS

02/18/22 PURCHASES

CP		APPLE		03/25/22	0.080	50,000			
CP		AMAZON		04/08/22	0.130	50,000			
CP		THUNDER		06/24/22	0.570	50,000			
DN		FHLB		06/24/22	0.420	50,000			
DN		FHLB		06/24/22	0.420	50,000			
DN		FFCB		02/01/23	1.050	50,000			
TR		BILL		08/18/22	0.625	50,000			
TR		BILL		08/18/22	0.625	50,000			
TR		BILL		08/18/22	0.625	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/18/22 PURCHASES (Continued)									
	TR	BILL		08/18/22	0.633	50,000			
	TR	BILL		08/18/22	0.633	50,000			
	TR	BILL		08/18/22	0.633	50,000			
	YCD	KBC	0.150	03/28/22	0.150	50,000			
	YCD	KBC	0.150	03/28/22	0.150	50,000			
	YCD	MIZUHO	0.470	06/08/22	0.470	50,000			
	YCD	MIZUHO	0.470	06/08/22	0.470	50,000			
02/22/22 REDEMPTIONS									
	DN	FHLB		02/22/22	0.035	50,000	133	6,465.28	0.035
	DN	FHLB		02/22/22	0.035	50,000	133	6,465.28	0.035
	TR	BILL		02/22/22	0.048	50,000	112	7,388.89	0.048
	TR	BILL		02/22/22	0.048	50,000	112	7,388.89	0.048
	TR	BILL		02/22/22	0.048	50,000	112	7,388.89	0.048
	TR	BILL		02/22/22	0.048	50,000	112	7,388.89	0.048
	TR	BILL		02/22/22	0.048	50,000	112	7,388.89	0.048
	TR	BILL		02/22/22	0.048	50,000	112	7,388.89	0.048
	TR	BILL		02/22/22	0.048	50,000	117	7,800.00	0.049
	TR	BILL		02/22/22	0.048	50,000	117	7,800.00	0.049
	TR	BILL		02/22/22	0.048	50,000	117	7,800.00	0.049
	TR	BILL		02/22/22	0.048	50,000	119	7,850.69	0.048
	TR	BILL		02/22/22	0.048	50,000	119	7,850.69	0.048
	TR	BILL		02/22/22	0.048	50,000	119	7,850.69	0.048
	TR	BILL		02/22/22	0.048	50,000	119	7,850.69	0.048
	TR	BILL		02/22/22	0.048	50,000	119	7,850.69	0.048
	TR	BILL		02/22/22	0.048	50,000	119	7,850.69	0.048
02/22/22 PURCHASES									
	CP	JPM LLC		10/03/22	0.910	50,000			
	CP	JPM LLC		10/03/22	0.910	50,000			
	DN	IBRD		07/19/22	0.460	50,000			
	DN	IBRD		07/19/22	0.460	50,000			
	DN	IBRD		08/02/22	0.520	50,000			
	DN	IBRD		08/02/22	0.520	50,000			
	DN	FHLB		08/26/22	0.600	50,000			
	DN	FHLB		08/26/22	0.600	50,000			
	TR	NOTE	1.500	08/15/22	0.595	50,000			
	TR	NOTE	1.500	08/15/22	0.595	50,000			
	TR	NOTE	1.500	08/15/22	0.595	50,000			
	TR	NOTE	1.500	08/15/22	0.603	50,000			
	TR	NOTE	1.500	08/15/22	0.603	50,000			
	TR	NOTE	1.500	08/15/22	0.603	50,000			
	TR	NOTE	0.125	01/31/23	1.043	50,000			
	TR	NOTE	0.125	01/31/23	1.043	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/22/22 PURCHASES (Continued)									
	TR	NOTE	0.125	01/31/23	1.047	50,000			
	TR	NOTE	0.125	01/31/23	1.047	50,000			
	YCD	DNB	0.060	03/02/22	0.060	50,000			
	YCD	DNB	0.060	03/02/22	0.060	50,000			
	YCD	MUFG BK	0.160	03/28/22	0.160	50,000			
	YCD	MUFG BK	0.160	03/28/22	0.160	50,000			
02/23/22 NO REDEMPTIONS									
02/23/22 PURCHASES									
	DN	FHLB		06/27/22	0.440	50,000			
	DN	FHLB		06/27/22	0.440	50,000			
	DN	FHLB		06/27/22	0.440	50,000			
	DN	FHLB		06/27/22	0.440	50,000			
	DN	IBRD		08/10/22	0.600	50,000			
	DN	IBRD		08/10/22	0.600	50,000			
	DN	FFCB		09/26/22	0.780	50,000			
	DN	IBRD		11/01/22	0.750	50,000			
	DN	IBRD		11/01/22	0.750	50,000			
	TR	BILL		08/18/22	0.685	50,000			
	TR	BILL		08/18/22	0.685	50,000			
	TR	BILL		08/18/22	0.686	50,000			
	TR	BILL		08/18/22	0.686	50,000			
	TR	BILL		01/26/23	1.020	50,000			
	TR	BILL		01/26/23	1.020	50,000			
	TR	BILL		01/26/23	1.020	50,000			
	YCD	NORINCHUK	0.300	04/25/22	0.300	50,000			
	YCD	NORINCHUK	0.300	04/25/22	0.300	50,000			
	YCD	NORDEA ABP	0.640	07/25/22	0.640	50,000			
	YCD	NORDEA ABP	0.640	07/25/22	0.640	50,000			
02/24/22 REDEMPTIONS									
	TR	BILL		02/24/22	0.075	50,000	350	36,458.33	0.076
	TR	BILL		02/24/22	0.075	50,000	350	36,458.33	0.076
	TR	BILL		02/24/22	0.075	50,000	350	36,458.33	0.076
	TR	BILL		02/24/22	0.075	50,000	350	36,458.33	0.076
	TR	BILL		02/24/22	0.073	50,000	356	35,847.22	0.074
	TR	BILL		02/24/22	0.073	50,000	356	35,847.22	0.074
	TR	BILL		02/24/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		02/24/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		02/24/22	0.078	50,000	364	39,180.56	0.079
	TR	BILL		02/24/22	0.078	50,000	364	39,180.56	0.079
	TR	BILL		02/24/22	0.078	50,000	364	39,180.56	0.079
	TR	BILL		02/24/22	0.078	50,000	364	39,180.56	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/24/22 PURCHASES									
	CB CL	CITIGROUP	2.350	02/24/25	2.350	25,000			
	CP	RABO NY		02/25/22	0.070	50,000			
	CP	RABO NY		02/25/22	0.070	50,000			
	CP	RABO NY		02/25/22	0.070	50,000			
	CP	RABO NY		02/25/22	0.070	50,000			
	CP	APPLE		03/28/22	0.090	50,000			
	CP	GOTHAM		05/27/22	0.550	50,000			
	CP	AMAZON		06/01/22	0.400	50,000			
	CP	AMAZON		06/01/22	0.400	50,000			
	CP	MIZUHO NY		06/01/22	0.450	50,000			
	CP	MIZUHO NY		06/01/22	0.450	50,000			
	DN	IFC		04/25/22	0.180	50,000			
	DN	IFC		04/25/22	0.180	50,000			
	DN	FHLB		06/01/22	0.340	50,000			
	DN	FHLB		06/01/22	0.340	50,000			
	DN	FHLB		06/24/22	0.390	50,000			
	DN	FHLB		06/24/22	0.390	50,000			
	DN	IBRD		07/25/22	0.560	50,000			
	DN	IBRD		07/25/22	0.560	50,000			
	DN	IBRD		08/16/22	0.600	50,000			
	DN	IBRD		08/16/22	0.600	50,000			
	DN	FFCB		08/26/22	0.700	50,000			
	DN	FFCB		08/26/22	0.700	50,000			
	TR	NOTE	1.750	07/15/22	0.423	50,000			
	TR	NOTE	1.750	07/15/22	0.423	50,000			
	TR	NOTE	1.750	07/15/22	0.423	50,000			
	TR	NOTE	1.750	07/15/22	0.443	50,000			
	TR	NOTE	1.750	07/15/22	0.443	50,000			
	TR	NOTE	1.750	07/15/22	0.443	50,000			
	TR	BILL		07/28/22	0.535	50,000			
	TR	BILL		07/28/22	0.535	50,000			
	TR	BILL		07/28/22	0.538	50,000			
	TR	BILL		07/28/22	0.538	50,000			
	TR	BILL		08/25/22	0.700	50,000			
	TR	BILL		08/25/22	0.700	50,000			
	TR	BILL		08/25/22	0.700	50,000			
	TR	BILL		08/25/22	0.700	50,000			
	TR	BILL		08/25/22	0.705	50,000			
	TR	BILL		08/25/22	0.705	50,000			
	TR	BILL		08/25/22	0.705	50,000			
	TR	BILL		08/25/22	0.705	50,000			
	TR	NOTE	1.875	10/31/22	0.835	50,000			
	TR	NOTE	1.875	10/31/22	0.835	50,000			
	TR	NOTE	1.875	10/31/22	0.835	50,000			
	TR	NOTE	1.875	10/31/22	0.835	50,000			
	TR	NOTE	1.875	10/31/22	0.846	50,000			
	TR	NOTE	1.875	10/31/22	0.846	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/24/22 PURCHASES (Continued)									
	YCD	SVENSKA	0.810	08/26/22	0.810	50,000			
	YCD	SVENSKA	0.810	08/26/22	0.810	50,000			
	YCD	SOC GEN	0.840	08/26/22	0.840	50,000			
	YCD	SOC GEN	0.840	08/26/22	0.840	50,000			
	YCD	SCOTIA	0.880	10/03/22	0.880	50,000			
	YCD	SCOTIA	0.880	10/03/22	0.880	50,000			
	YCD	CIBC	1.100	12/23/22	1.100	50,000			
	YCD	CIBC	1.100	12/23/22	1.100	50,000			
02/25/22 REDEMPTIONS									
	CD	BOWEST	0.080	02/25/22	0.080	50,000	8	888.89	0.081
	CD	BOWEST	0.080	02/25/22	0.080	50,000	8	888.89	0.081
	CP	RABO NY		02/25/22	0.070	50,000	1	97.22	0.071
	CP	RABO NY		02/25/22	0.070	50,000	1	97.22	0.071
	CP	RABO NY		02/25/22	0.070	50,000	1	97.22	0.071
	CP	RABO NY		02/25/22	0.070	50,000	1	97.22	0.071
	CP	BNP NY		02/25/22	0.080	50,000	8	888.89	0.081
	CP	BNP NY		02/25/22	0.080	50,000	8	888.89	0.081
	CP	BNP NY		02/25/22	0.070	50,000	10	972.22	0.071
	CP	BNP NY		02/25/22	0.070	50,000	10	972.22	0.071
	CP	CR AG NY		02/25/22	0.100	50,000	28	3,888.89	0.101
	CP	CR AG NY		02/25/22	0.100	50,000	28	3,888.89	0.101
	CP	MUFG BK		02/25/22	0.100	50,000	42	5,833.33	0.101
	CP	MUFG BK		02/25/22	0.100	50,000	42	5,833.33	0.101
	CP	BOFA		02/25/22	0.100	50,000	133	18,472.22	0.101
	CP	PROCTER		02/25/22	0.060	50,000	141	11,750.00	0.061
	CP	PROCTER		02/25/22	0.060	50,000	141	11,750.00	0.061
	CP	CIBC HLD		02/25/22	0.130	50,000	178	32,138.89	0.132
	CP	RABO NY		02/25/22	0.110	50,000	184	28,111.11	0.112
	CP	LIBERTY		02/25/22	0.130	50,000	190	34,305.56	0.132
	CP	RABO NY		02/25/22	0.120	50,000	192	32,000.00	0.122
	DN	FHLB		02/25/22	0.035	50,000	148	7,194.44	0.035
	DN	FHLB		02/25/22	0.045	50,000	156	9,750.00	0.046
	DN	FHLB		02/25/22	0.045	50,000	156	9,750.00	0.046
	DN	IFC		02/25/22	0.040	50,000	162	9,000.00	0.041
	DN	FHLB		02/25/22	0.045	50,000	176	11,000.00	0.046
	DN	FHLB		02/25/22	0.045	50,000	176	11,000.00	0.046
	DN	FHLB		02/25/22	0.040	50,000	182	10,111.11	0.041
	DN	FHLB		02/25/22	0.047	50,000	182	11,880.56	0.048
	DN	FHLB		02/25/22	0.047	50,000	182	11,880.56	0.048
	DN	FHLB		02/25/22	0.040	50,000	184	10,222.22	0.041
	DN	FHLB		02/25/22	0.040	50,000	184	10,222.22	0.041
	DN	IFC		02/25/22	0.040	50,000	184	10,222.22	0.041
	DN	IBRD		02/25/22	0.030	50,000	185	7,708.33	0.030
	DN	IBRD		02/25/22	0.030	50,000	185	7,708.33	0.030

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/25/22 REDEMPTIONS (Continued)									
DN	FHLB			02/25/22	0.040	50,000	185	10,277.78	0.041
DN	FHLB			02/25/22	0.040	50,000	185	10,277.78	0.041
DN	IBRD			02/25/22	0.030	50,000	189	7,875.00	0.030
DN	IBRD			02/25/22	0.030	50,000	189	7,875.00	0.030
DN	FHLB			02/25/22	0.040	50,000	191	10,611.11	0.041
DN	FHLB			02/25/22	0.040	50,000	191	10,611.11	0.041
DN	FHLB			02/25/22	0.040	50,000	191	10,611.11	0.041
DN	FHLB			02/25/22	0.040	50,000	191	10,611.11	0.041
DN	IBRD			02/25/22	0.040	50,000	192	10,666.67	0.041
DN	IBRD			02/25/22	0.040	50,000	192	10,666.67	0.041
YCD	DNB		0.060	02/25/22	0.060	50,000	8	666.67	0.061
YCD	DNB		0.060	02/25/22	0.060	50,000	8	666.67	0.061
YCD	SUMI TRUST		0.070	02/25/22	0.070	50,000	9	875.00	0.071
YCD	SUMI TRUST		0.070	02/25/22	0.070	50,000	9	875.00	0.071
YCD	SUMI TRUST		0.070	02/25/22	0.070	50,000	9	875.00	0.071
YCD	CR AG CIB		0.080	02/25/22	0.080	50,000	10	1,111.11	0.081
YCD	CR AG CIB		0.080	02/25/22	0.080	50,000	10	1,111.11	0.081
YCD	KBC		0.070	02/25/22	0.070	50,000	11	1,069.44	0.071
YCD	KBC		0.070	02/25/22	0.070	50,000	11	1,069.44	0.071
YCD	KBC		0.070	02/25/22	0.070	50,000	11	1,069.44	0.071
YCD	DNB		0.060	02/25/22	0.060	50,000	42	3,500.00	0.061
YCD	DNB		0.060	02/25/22	0.060	50,000	42	3,500.00	0.061
YCD	NORINCHUK		0.100	02/25/22	0.100	50,000	42	5,833.33	0.101
YCD	NORINCHUK		0.100	02/25/22	0.100	50,000	42	5,833.33	0.101
YCD	BARCLAYS		0.120	02/25/22	0.120	50,000	157	26,166.67	0.122
YCD	BARCLAYS		0.120	02/25/22	0.120	50,000	157	26,166.67	0.122
YCD	BNP		0.120	02/25/22	0.120	50,000	164	27,333.33	0.122
YCD	BNP		0.120	02/25/22	0.120	50,000	164	27,333.33	0.122
YCD	SVENSKA		0.130	02/25/22	0.130	50,000	179	32,319.44	0.132
YCD	SVENSKA		0.130	02/25/22	0.130	50,000	179	32,319.44	0.132
YCD	MONTREAL		0.140	02/25/22	0.140	50,000	185	35,972.22	0.142
YCD	MONTREAL		0.140	02/25/22	0.140	50,000	185	35,972.22	0.142
YCD	NORDEA ABP		0.130	02/25/22	0.130	50,000	189	34,125.00	0.132
YCD	NORDEA ABP		0.130	02/25/22	0.130	50,000	189	34,125.00	0.132
YCD	TORONTO		0.140	02/25/22	0.140	50,000	190	36,944.44	0.142
YCD	TORONTO		0.140	02/25/22	0.140	50,000	190	36,944.44	0.142
YCD	CIBC		0.140	02/25/22	0.140	50,000	192	37,333.33	0.142
YCD	CIBC		0.140	02/25/22	0.140	50,000	192	37,333.33	0.142

02/25/22 PURCHASES

CP	CRC			06/03/22	0.520	50,000			
TR	BILL			02/23/23	1.085	50,000			
TR	BILL			02/23/23	1.085	50,000			
TR	BILL			02/23/23	1.085	50,000			
YCD	ANZ		1.080	12/27/22	1.080	50,000			
YCD	ANZ		1.080	12/27/22	1.080	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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/28/22	REDEMPTIONS								
	CD	BOWEST	0.070	02/28/22	0.070	50,000	18	1,750.00	0.071
	CD	BOWEST	0.070	02/28/22	0.070	50,000	18	1,750.00	0.071
	CP	CR AG NY		02/28/22	0.070	50,000	20	1,944.44	0.071
	CP	CR AG NY		02/28/22	0.070	50,000	20	1,944.44	0.071
	CP	CR AG NY		02/28/22	0.070	50,000	20	1,944.44	0.071
	CP	CR AG NY		02/28/22	0.070	50,000	20	1,944.44	0.071
	CP	GOTHAM		02/28/22	0.110	50,000	125	19,097.22	0.112
	CP	ATLANTIC		02/28/22	0.130	50,000	158	28,527.78	0.132
	CP	RBC NY		02/28/22	0.130	50,000	193	34,847.22	0.132
	CP	RBC NY		02/28/22	0.130	50,000	193	34,847.22	0.132
	CP	CGMI		02/28/22	0.150	50,000	270	56,250.00	0.152
	DN	IBRD		02/28/22	0.060	50,000	200	16,666.67	0.061
	TR	NOTE	1.125	02/28/22	0.040	50,000	172	9,452.69	0.040
	TR	NOTE	1.125	02/28/22	0.040	50,000	172	9,452.69	0.040
	TR	NOTE	1.125	02/28/22	0.040	50,000	172	9,452.69	0.040
	TR	NOTE	1.125	02/28/22	0.048	50,000	172	11,405.81	0.048
	TR	NOTE	1.125	02/28/22	0.048	50,000	172	11,405.81	0.048
	TR	NOTE	1.125	02/28/22	0.048	50,000	172	11,405.81	0.048
	TR	NOTE	1.125	02/28/22	0.031	50,000	185	8,067.25	0.032
	TR	NOTE	1.125	02/28/22	0.031	50,000	185	8,067.25	0.032
	TR	NOTE	1.125	02/28/22	0.031	50,000	185	8,067.25	0.032
	TR	NOTE	1.125	02/28/22	0.031	50,000	185	8,067.25	0.032
	TR	NOTE	1.125	02/28/22	0.031	50,000	185	8,067.25	0.032
	TR	NOTE	1.125	02/28/22	0.031	50,000	185	8,067.25	0.032
	TR	NOTE	1.125	02/28/22	0.035	50,000	187	9,171.20	0.036
	TR	NOTE	1.125	02/28/22	0.035	50,000	187	9,171.20	0.036
	TR	NOTE	1.125	02/28/22	0.035	50,000	187	9,171.20	0.036
	TR	NOTE	1.125	02/28/22	0.035	50,000	187	9,171.20	0.036
	TR	NOTE	1.125	02/28/22	0.041	50,000	188	10,699.73	0.041
	TR	NOTE	1.125	02/28/22	0.041	50,000	188	10,699.73	0.041
	TR	NOTE	1.125	02/28/22	0.041	50,000	188	10,699.73	0.041
	TR	NOTE	1.125	02/28/22	0.094	50,000	405	52,389.07	0.093
	TR	NOTE	1.125	02/28/22	0.094	50,000	405	52,389.07	0.093
	TR	NOTE	1.125	02/28/22	0.094	50,000	405	52,389.07	0.093
	TR	NOTE	1.125	02/28/22	0.101	50,000	405	56,295.32	0.100
	TR	NOTE	1.125	02/28/22	0.101	50,000	405	56,295.32	0.100
	TR	NOTE	1.125	02/28/22	0.101	50,000	405	56,295.32	0.100
	TR	NOTE	1.125	02/28/22	0.101	50,000	405	56,295.32	0.100
	TR	NOTE	1.125	02/28/22	0.101	50,000	405	56,295.32	0.100
	TR	NOTE	1.125	02/28/22	0.101	50,000	405	56,295.32	0.100
	TR	NOTE	1.125	02/28/22	0.100	50,000	409	56,651.42	0.100
	TR	NOTE	1.125	02/28/22	0.100	50,000	409	56,651.42	0.100
	TR	NOTE	1.125	02/28/22	0.100	50,000	409	56,651.42	0.100
	TR	NOTE	1.125	02/28/22	0.100	50,000	409	56,651.42	0.100
	TR	NOTE	1.125	02/28/22	0.100	50,000	409	56,651.42	0.100
	TR	NOTE	1.125	02/28/22	0.100	50,000	409	56,651.42	0.100

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/28/22	REDEMPTIONS (Continued)								
TR	NOTE		1.125	02/28/22	0.100	50,000	409	56,651.42	0.100
TR	NOTE		1.125	02/28/22	0.100	50,000	409	56,651.42	0.100
TR	NOTE		1.125	02/28/22	0.100	50,000	409	56,651.42	0.100
TR	NOTE		1.125	02/28/22	0.106	50,000	417	61,269.85	0.106
TR	NOTE		1.125	02/28/22	0.106	50,000	417	61,269.85	0.106
TR	NOTE		1.125	02/28/22	0.106	50,000	417	61,269.85	0.106
TR	NOTE		1.125	02/28/22	0.106	50,000	417	61,269.85	0.106
TR	NOTE		1.125	02/28/22	0.106	50,000	417	61,269.85	0.106
TR	NOTE		1.125	02/28/22	0.106	50,000	417	61,269.85	0.106
TR	NOTE		1.125	02/28/22	0.106	50,000	417	61,269.85	0.106
TR	NOTE		1.125	02/28/22	0.106	50,000	417	61,269.85	0.106
TR	NOTE		1.125	02/28/22	0.106	50,000	417	61,269.85	0.106
TR	NOTE		1.125	02/28/22	0.137	50,000	466	88,581.23	0.137
TR	NOTE		1.125	02/28/22	0.137	50,000	466	88,581.23	0.137
TR	NOTE		1.125	02/28/22	0.137	50,000	466	88,581.23	0.137
TR	NOTE		1.125	02/28/22	0.144	50,000	468	93,642.09	0.144
TR	NOTE		1.125	02/28/22	0.144	50,000	468	93,642.09	0.144
TR	NOTE		1.125	02/28/22	0.144	50,000	468	93,642.09	0.144
TR	NOTE		1.125	02/28/22	0.151	50,000	468	97,548.34	0.150
TR	NOTE		1.125	02/28/22	0.151	50,000	468	97,548.34	0.150
TR	NOTE		1.125	02/28/22	0.151	50,000	468	97,548.34	0.150
TR	NOTE		1.125	02/28/22	0.128	50,000	487	86,056.19	0.127
TR	NOTE		1.125	02/28/22	0.128	50,000	487	86,056.19	0.127
TR	NOTE		1.125	02/28/22	0.128	50,000	487	86,056.19	0.127
TR	NOTE		1.125	02/28/22	0.128	50,000	487	86,056.19	0.127
TR	NOTE		1.125	02/28/22	0.128	50,000	487	86,056.19	0.127
TR	NOTE		1.125	02/28/22	0.128	50,000	487	86,056.19	0.127
TR	NOTE		1.125	02/28/22	0.128	50,000	487	86,056.19	0.127
TR	NOTE		1.125	02/28/22	0.128	50,000	496	88,322.25	0.128
TR	NOTE		1.125	02/28/22	0.128	50,000	496	88,322.25	0.128
TR	NOTE		1.125	02/28/22	0.128	50,000	496	88,322.25	0.128
TR	NOTE		1.125	02/28/22	0.128	50,000	496	88,322.25	0.128
TR	NOTE		1.125	02/28/22	0.128	50,000	496	88,322.25	0.128
TR	NOTE		1.125	02/28/22	0.128	50,000	496	88,322.25	0.128
TR	NOTE		1.125	02/28/22	0.128	50,000	496	88,322.25	0.128
TR	NOTE		1.125	02/28/22	0.129	50,000	502	89,832.95	0.129
TR	NOTE		1.125	02/28/22	0.129	50,000	502	89,832.95	0.129
TR	NOTE		1.125	02/28/22	0.129	50,000	502	89,832.95	0.129
TR	NOTE		1.125	02/28/22	0.127	50,000	515	90,501.98	0.126
TR	NOTE		1.125	02/28/22	0.127	50,000	515	90,501.98	0.126
TR	NOTE		1.125	02/28/22	0.130	50,000	518	93,210.46	0.130
TR	NOTE		1.125	02/28/22	0.130	50,000	518	93,210.46	0.130
TR	NOTE		1.125	02/28/22	0.125	50,000	521	90,059.50	0.124
TR	NOTE		1.125	02/28/22	0.125	50,000	521	90,059.50	0.124
TR	NOTE		1.125	02/28/22	0.125	50,000	521	90,059.50	0.124
TR	NOTE		1.125	02/28/22	0.133	50,000	524	96,674.29	0.135
TR	NOTE		1.125	02/28/22	0.133	50,000	524	96,674.29	0.135
TR	NOTE		1.125	02/28/22	0.470	50,000	711	461,192.25	0.468
TR	NOTE		1.125	02/28/22	0.470	50,000	711	461,192.25	0.468

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>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/28/22 REDEMPTIONS (Continued)									
TR	NOTE		1.125	02/28/22	0.470	50,000	711	461,192.25	0.468
TR	NOTE		1.125	02/28/22	0.470	50,000	711	461,192.25	0.468
TR	NOTE		1.125	02/28/22	0.476	50,000	711	467,051.63	0.474
TR	NOTE		1.125	02/28/22	0.476	50,000	711	467,051.63	0.474
TR	NOTE		1.125	02/28/22	0.476	50,000	711	467,051.63	0.474
TR	NOTE		1.125	02/28/22	0.476	50,000	711	467,051.63	0.474
TR	NOTE		1.125	02/28/22	0.520	50,000	711	510,020.38	0.518
TR	NOTE		1.125	02/28/22	0.520	50,000	711	510,020.38	0.518
TR	NOTE		1.125	02/28/22	0.520	50,000	711	510,020.38	0.518
TR	NOTE		1.125	02/28/22	0.520	50,000	711	510,020.38	0.518
YCD	CIC		0.060	02/28/22	0.060	50,000	27	2,250.00	0.061
YCD	CIC		0.060	02/28/22	0.060	50,000	27	2,250.00	0.061
YCD	KBC		0.070	02/28/22	0.070	50,000	34	3,305.56	0.071
YCD	KBC		0.070	02/28/22	0.070	50,000	34	3,305.56	0.071
YCD	KBC		0.070	02/28/22	0.070	50,000	34	3,305.56	0.071
YCD	MUFG BK		0.190	02/28/22	0.190	50,000	101	26,652.78	0.193
YCD	MUFG BK		0.190	02/28/22	0.190	50,000	101	26,652.78	0.193
YCD	MIZUHO		0.150	02/28/22	0.150	50,000	111	22,916.67	0.151
YCD	MIZUHO		0.150	02/28/22	0.150	50,000	111	22,916.67	0.151
YCD	SOC GEN		0.110	02/28/22	0.110	50,000	152	23,222.22	0.112
YCD	SOC GEN		0.110	02/28/22	0.110	50,000	152	23,222.22	0.112

02/28/22 PURCHASES

CP	CR AG NY			03/28/22	0.210	50,000			
CP	CR AG NY			03/28/22	0.210	50,000			
CP	CR AG NY			03/28/22	0.210	50,000			
CP	BOFA			06/08/22	0.520	50,000			
CP	BOFA			06/08/22	0.520	50,000			
CP	BOFA			06/08/22	0.520	50,000			
DN	IBRD			08/16/22	0.600	50,000			
DN	IBRD			08/16/22	0.600	50,000			
DN	IBRD			09/26/22	0.660	50,000			
DN	IBRD			09/26/22	0.660	50,000			
TR	BILL			08/18/22	0.623	50,000			
TR	BILL			08/18/22	0.623	50,000			
YCD	SUMI TRUST	0.080		03/09/22	0.080	50,000			
YCD	SUMI TRUST	0.080		03/09/22	0.080	50,000			

FOOTNOTES

a/ 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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ 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.	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.	02/17/22	0.430	15,000,000.00	05/19/22
New Omni Bank, N.A.	01/13/22	0.290	9,000,000.00	07/14/22
ARCADIA				
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
American Plus Bank, N.A.	02/11/22	0.280	4,000,000.00	05/13/22
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	11/12/21	0.090	125,000,000.00	05/13/22
Cathay Bank	11/18/21	0.090	50,000,000.00	05/19/22
Cathay Bank	02/23/22	0.670	100,000,000.00	08/24/22
FOLSOM				
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</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
GARDEN GROVE				
US Metro Bank	11/12/21	0.090	5,000,000.00	05/13/22
US Metro Bank	11/19/21	0.090	10,000,000.00	05/20/22
US Metro Bank	12/08/21	0.120	10,000,000.00	06/08/22
US Metro Bank	02/02/22	0.490	10,000,000.00	08/03/22
US Metro Bank	02/10/22	0.600	5,000,000.00	08/11/22
GARDENA				
Northrop Grumman Federal Credit Union	02/03/22	0.270	25,000,000.00	05/05/22
HUNTINGTON BEACH				
Nuvision Federal Credit Union	10/07/21	0.130	25,000,000.00	04/07/22
IRVINE				
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	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
First Foundation Bank	02/24/22	0.370	47,000,000.00	05/26/22
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
Pacific Premier Bank	02/11/22	0.300	10,000,000.00	05/13/22
LODI				
Farmers & Merchants Bank of Central CA	01/05/22	0.110	3,000,000.00	04/06/22
LOS ANGELES				
Bank of Hope	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
Bank of Hope	02/16/22	0.430	90,000,000.00	05/18/22
Commonwealth Business Bank	02/03/22	0.240	5,000,000.00	05/05/22
Commonwealth Business Bank	12/09/21	0.160	12,000,000.00	06/09/22
Commonwealth Business Bank	12/10/21	0.160	13,000,000.00	06/10/22
Hanmi Bank	11/12/21	0.110	30,000,000.00	05/13/22
Hanmi Bank	12/16/21	0.150	30,000,000.00	06/16/22
Hanmi Bank	01/12/22	0.280	20,000,000.00	07/13/22
Hanmi Bank	02/11/22	0.600	15,000,000.00	08/12/22

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	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
Open Bank	02/02/22	0.200	10,000,000.00	05/04/22
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
Pacific City Bank	02/02/22	0.200	40,000,000.00	05/04/22
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	09/02/21	0.100	2,000,000.00	03/03/22
Metropolitan Bank	02/17/22	0.750	1,000,000.00	08/18/22
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	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
Wescom Central Credit Union	02/24/22	0.380	50,000,000.00	05/26/22
REDDING				
Cornerstone Community Bank	10/20/21	0.100	9,000,000.00	04/20/22
Cornerstone Community Bank	02/11/22	0.600	8,500,000.00	08/12/22

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	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
Provident Credit Union	02/11/22	0.330	20,000,000.00	05/13/22
Provident Credit Union	02/17/22	0.460	20,000,000.00	05/19/22
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	02/16/22	0.780	1,000,000.00	08/17/22
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
Meriwest Credit Union	02/09/22	0.280	10,000,000.00	05/11/22
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
Technology Credit Union	02/17/22	0.710	50,000,000.00	08/18/22

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 ANA				
Banc of California, N.A.	10/14/21	0.110	75,000,000.00	04/14/22
Banc of California, N.A.	02/24/22	0.380	50,000,000.00	05/26/22
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	02/10/22	0.320	10,000,000.00	05/12/22
Santa Cruz County Bank	01/07/22	0.260	10,000,000.00	07/08/22
TOTAL TIME DEPOSITS FEBRUARY 2022			3,960,500,000.00	

BANK DEMAND DEPOSITS

FEBRUARY 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	\$ 1,848,307	\$ 865,000	\$ 6,647,919
2	1,849,360	750,000	6,399,462
3	1,890,315	770,000	6,531,252
4	1,829,406	640,000	6,591,315
5	1,829,406	640,000	6,591,315
6	1,829,406	640,000	6,591,315
7	1,878,948	550,000	6,402,488
8	1,922,308	680,000	6,170,998
9	1,817,257	635,000	7,746,973
10	1,810,666	730,000	7,321,666
11	1,837,095	810,000	8,696,600
12	1,837,095	810,000	8,696,600
13	1,837,095	810,000	8,696,600
14	1,802,716	725,000	6,784,544
15	1,912,707	740,000	6,477,078
16	1,860,313	655,000	6,164,930
17	1,875,770	655,000	6,275,608
18	1,859,693	720,000	6,759,511
19	1,859,693	720,000	6,759,511
20	1,859,693	720,000	6,759,511
21	1,859,693	720,000	6,759,511
22	1,848,217	620,000	6,107,981
23	1,809,494	620,000	5,750,066
24	1,842,136	755,000	5,788,322
25	1,857,899	875,000	6,091,676
26	1,857,899	875,000	6,091,676
27	1,857,899	875,000	6,091,676
28	1,833,072	855,000	5,738,127

AVERAGE DOLLAR DAYS

\$1,671,405 a/

\$660,000 b/

a/ The prescribed bank balance for February was \$1,741,528. This consisted of \$1,613,854 in compensating balances for services, balances for uncollected funds of \$128,103 and a deduction of \$429 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**

1872

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on February 16, 2022, has determined and designated the amount of money available for deposit and investment as of February 4, 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 \$ 1,614,000,000

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)	2/14/2022	2/18/2022	\$ 3,073,050,000	\$ (845,450,000)	\$ 3,918,500,000	\$ 3,073,050,000
(2)	2/21/2022	2/25/2022	\$ (2,160,450,000)	\$ (3,005,900,000)	\$ 3,918,500,000	\$ 912,600,000
(3)	2/28/2022	3/4/2022	\$ (6,507,950,000)	\$ (9,513,850,000)	\$ 3,918,500,000	\$ (5,595,350,000)
(4)	3/7/2022	3/11/2022	\$ 660,750,000	\$ (8,853,100,000)	\$ 3,918,500,000	\$ (4,934,600,000)
(5)	3/14/2022	3/18/2022	\$ 1,272,150,000	\$ (7,580,950,000)	\$ 3,918,500,000	\$ (3,662,450,000)
(6)	3/21/2022	3/25/2022	\$ (2,307,950,000)	\$ (9,888,900,000)	\$ 3,918,500,000	\$ (5,970,400,000)
(7)	3/28/2022	4/1/2022	\$ (6,971,350,000)	\$ (16,860,250,000)	\$ 3,918,500,000	\$ (12,941,750,000)
(8)	4/4/2022	4/8/2022	\$ (335,350,000)	\$ (17,195,600,000)	\$ 3,918,500,000	\$ (13,277,100,000)
(9)	4/11/2022	4/15/2022	\$ 7,114,450,000	\$ (10,081,150,000)	\$ 3,918,500,000	\$ (6,162,650,000)
(10)	4/18/2022	4/22/2022	\$ 6,060,950,000	\$ (4,020,200,000)	\$ 3,918,500,000	\$ (101,700,000)

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 \$ 1,614,000,000.

Dated: February 16, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
