

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**MARCH 31, 2022**

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

MARCH 2022

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## Summary of Investment Data A Comparison of March 2022 with March 2021

(Dollars In Thousands)

	March 2022	March 2021	Change
<b>Average Daily Portfolio (\$)</b>	202,840,599	124,498,850	+78,341,749
<b>Accrued Earnings (\$)</b>	62,921	37,818	+25,103
<b>Effective Yield (%)</b>	0.365	0.357	+0.008
<b>Average Life-Month End (In Days)</b>	310	220	+90
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	47,976,085	33,485,964	+14,490,121
<b>Number</b>	940	670	+270
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	2,199,500	2,102,000	+97,500
<b>Number</b>	68	68	0
<b>Average Workday Investment Activity (\$)</b>	2,280,708	1,547,303	+733,405
<b>Prescribed Demand Account Balances For Services (\$)</b>	1,565,000	1,665,500	-100,500



## Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

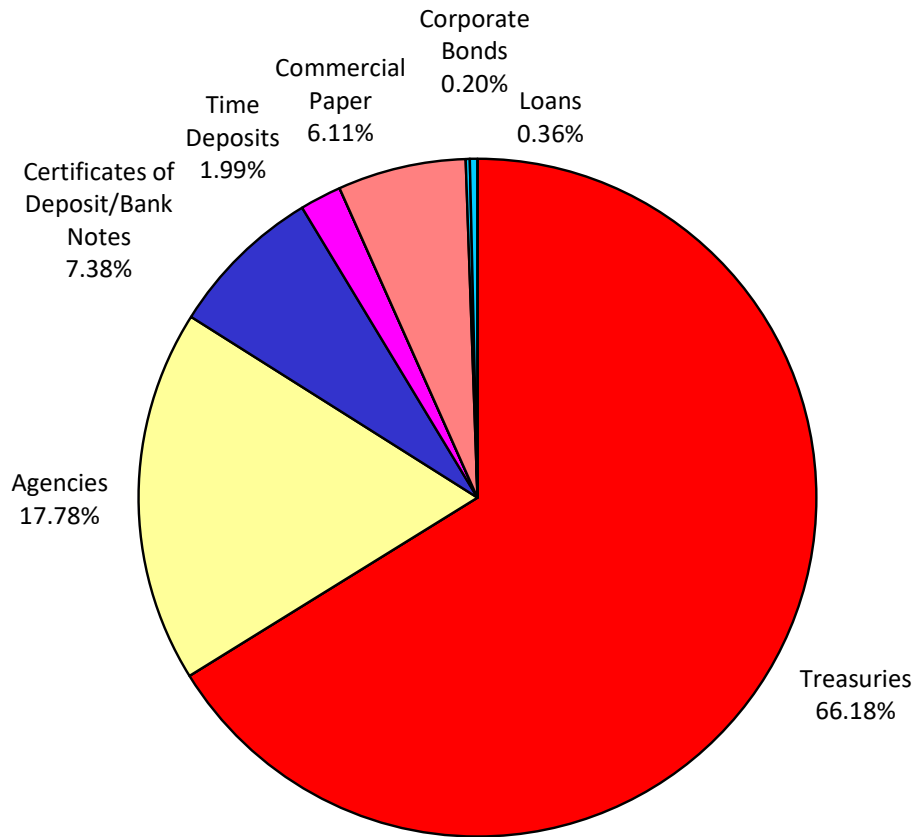
March 31, 2022

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	46,438,365	22.34	-1.01
Bonds	0	0.00	0
Notes	91,147,036	43.84	+1.33
Strips	0	0.00	0
<b>Total Government</b>	<u>137,585,401</u>	<u>66.18</u>	<u>+0.32</u>
Agency Debentures	12,017,572	5.78	-0.53
Certificates of Deposit	15,335,000	7.38	+0.35
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	24,949,940	12.00	-0.02
Time Deposits	4,135,000	1.99	0.00
GNMAs	0	0.00	0
Commercial Paper	12,697,608	6.11	-0.10
Remics	5,704	0.00	0
Corporate Bonds	424,350	0.20	-0.01
PMIA Loans	756,663	0.36	-0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<u>207,907,238</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>March 2022</u>		<u>February 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	940	47,976,085	867	43,141,350
Other	4	163,576	5	10,823
Time Deposits	68	2,199,500	45	1,136,000
<b>Total</b>	<u>1,012</u>	<u>50,339,161</u>	<u>917</u>	<u>44,288,173</u>
PMIA Monthly Average Effective Yield (%)		0.365	0.278	
Year to Date Yield Last Day of Month (%)		0.240	0.223	

**Pooled Money Investment Account  
Portfolio Composition  
\$207.9 billion  
03/31/22**



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>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>
03/01/22	REDEMPTIONS								
	CP	OLD LINE		03/01/22	0.130	50,000	124	22,388.89	0.132
	CP	OLD LINE		03/01/22	0.130	50,000	124	22,388.89	0.132
	CP	CHARIOT		03/01/22	0.110	50,000	133	20,319.44	0.112
	CP	CHARIOT		03/01/22	0.110	50,000	133	20,319.44	0.112
	CP	BOFA		03/01/22	0.120	50,000	147	24,500.00	0.122
	CP	BOFA		03/01/22	0.120	50,000	147	24,500.00	0.122
	CP	BOFA		03/01/22	0.120	50,000	147	24,500.00	0.122
	CP	NATIXIS NY		03/01/22	0.110	50,000	161	24,597.22	0.112
	CP	NATIXIS NY		03/01/22	0.110	50,000	161	24,597.22	0.112
	CP	SOC GEN NY		03/01/22	0.120	50,000	161	26,833.33	0.122
	CP	SOC GEN NY		03/01/22	0.120	50,000	161	26,833.33	0.122
	CP	BNP NY		03/01/22	0.140	50,000	168	32,666.67	0.142
	CP	BNP NY		03/01/22	0.140	50,000	168	32,666.67	0.142
	CP	CR AG NY		03/01/22	0.110	50,000	173	26,430.56	0.112
	CP	CR AG NY		03/01/22	0.110	50,000	173	26,430.56	0.112
	CP	TOYOTA		03/01/22	0.110	50,000	180	27,500.00	0.112
	CP	SCOTIA NY		03/01/22	0.140	50,000	210	40,833.33	0.142
	CP	SCOTIA NY		03/01/22	0.140	50,000	210	40,833.33	0.142
	CP	RBC NY		03/01/22	0.110	50,000	264	40,333.33	0.112
	CP	RBC NY		03/01/22	0.110	50,000	264	40,333.33	0.112
	DN	IBRD		03/01/22	0.045	50,000	167	10,437.50	0.046
	DN	IBRD		03/01/22	0.045	50,000	167	10,437.50	0.046
	DN	IBRD		03/01/22	0.045	50,000	168	10,500.00	0.046
	DN	IBRD		03/01/22	0.045	50,000	168	10,500.00	0.046
	DN	IBRD		03/01/22	0.045	50,000	168	10,500.00	0.046
	DN	IBRD		03/01/22	0.045	50,000	168	10,500.00	0.046
	DN	IBRD		03/01/22	0.045	50,000	173	10,812.50	0.046
	DN	IBRD		03/01/22	0.045	50,000	173	10,812.50	0.046
	DN	IBRD		03/01/22	0.045	50,000	173	10,812.50	0.046
	DN	FHLB		03/01/22	0.045	50,000	180	11,250.00	0.046
	DN	FHLB		03/01/22	0.045	50,000	180	11,250.00	0.046
	DN	FHLB		03/01/22	0.045	50,000	180	11,250.00	0.046
	DN	FHLB		03/01/22	0.045	50,000	180	11,250.00	0.046
	DN	IBRD		03/01/22	0.040	50,000	182	10,111.11	0.041
	DN	IBRD		03/01/22	0.040	50,000	182	10,111.11	0.041
	DN	IBRD		03/01/22	0.060	50,000	201	16,750.00	0.061
	DN	IBRD		03/01/22	0.060	50,000	201	16,750.00	0.061
	TR	BILL		03/01/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/01/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/01/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/01/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/01/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/01/22	0.046	50,000	112	7,077.78	0.046
	TR	BILL		03/01/22	0.046	50,000	112	7,077.78	0.046
	TR	BILL		03/01/22	0.046	50,000	112	7,077.78	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>
<b>03/01/22 REDEMPTIONS (Continued)</b>									
TR	BILL			03/01/22	0.050	50,000	118	8,194.44	0.051
TR	BILL			03/01/22	0.050	50,000	118	8,194.44	0.051
TR	BILL			03/01/22	0.050	50,000	118	8,194.44	0.051
TR	BILL			03/01/22	0.050	50,000	118	8,194.44	0.051
TR	BILL			03/01/22	0.050	50,000	118	8,194.44	0.051
TR	BILL			03/01/22	0.050	50,000	118	8,194.44	0.051
TR	BILL			03/01/22	0.050	50,000	119	8,263.89	0.051
TR	BILL			03/01/22	0.050	50,000	119	8,263.89	0.051
TR	BILL			03/01/22	0.050	50,000	119	8,263.89	0.051
TR	BILL			03/01/22	0.050	50,000	119	8,263.89	0.051
TR	BILL			03/01/22	0.050	50,000	119	8,263.89	0.051
TR	BILL			03/01/22	0.050	50,000	119	8,263.89	0.051
TR	BILL			03/01/22	0.050	50,000	119	8,263.89	0.051
TR	BILL			03/01/22	0.053	50,000	119	8,759.72	0.054
TR	BILL			03/01/22	0.053	50,000	119	8,759.72	0.054
TR	BILL			03/01/22	0.053	50,000	119	8,759.72	0.054
YCD	NORINCHUK	0.140		03/01/22	0.140	50,000	124	24,111.11	0.142
YCD	NORINCHUK	0.140		03/01/22	0.140	50,000	124	24,111.11	0.142
YCD	NAT AUB	0.100		03/01/22	0.100	50,000	162	22,500.00	0.101
YCD	NAT AUB	0.100		03/01/22	0.100	50,000	162	22,500.00	0.101
YCD	CIBC	0.120		03/01/22	0.120	50,000	168	28,000.00	0.122
YCD	CIBC	0.120		03/01/22	0.120	50,000	168	28,000.00	0.122
YCD	CIC	0.120		03/01/22	0.120	50,000	180	30,000.00	0.122
YCD	CIC	0.120		03/01/22	0.120	50,000	180	30,000.00	0.122
YCD	BARCLAYS	0.140		03/01/22	0.140	50,000	182	35,388.89	0.142
YCD	BARCLAYS	0.140		03/01/22	0.140	50,000	182	35,388.89	0.142
YCD	SCOTIA	0.190		03/01/22	0.190	50,000	287	75,736.11	0.193
YCD	SCOTIA	0.190		03/01/22	0.190	50,000	287	75,736.11	0.193

### 03/01/22 PURCHASES

CD	BOWEST	0.080		03/09/22	0.080	50,000			
CD	BOWEST	0.080		03/09/22	0.080	50,000			
CP	APPLE			04/11/22	0.200	50,000			
CP	APPLE			04/11/22	0.200	50,000			
CP	TOYOTA			04/11/22	0.260	50,000			
CP	SHEFFIELD			06/08/22	0.550	50,000			
CP	SHEFFIELD			06/08/22	0.550	50,000			
CP	VERSAILLES			06/08/22	0.600	50,000			
CP	VERSAILLES			06/08/22	0.600	50,000			
CP	OLD LINE			07/01/22	0.620	50,000			
CP	OLD LINE			07/01/22	0.620	50,000			
CP	BNP NY			10/03/22	0.820	50,000			
CP	BNP NY			10/03/22	0.820	50,000			

## INVESTMENT TRANSACTIONS

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<b>03/01/22 PURCHASES (Continued)</b>									
DEB	FHLB		2.125	03/10/23	1.127	50,000			
DEB	FHLB		2.125	03/10/23	1.127	50,000			
DEB	FHLB		2.125	03/10/23	1.127	50,000			
DN	FHLB			07/01/22	0.370	50,000			
DN	FHLB			07/01/22	0.370	50,000			
DN	IBRD			10/24/22	0.700	50,000			
DN	IBRD			10/24/22	0.700	50,000			
DN	IBRD			11/29/22	0.750	50,000			
DN	IBRD			11/29/22	0.750	50,000			
DN	FFCB			03/01/23	1.020	50,000			
DN	FFCB			03/01/23	1.020	50,000			
TR	NOTE		1.750	07/15/22	0.463	50,000			
TR	NOTE		1.750	07/15/22	0.463	50,000			
TR	NOTE		1.750	07/15/22	0.463	50,000			
TR	BILL			07/21/22	0.505	50,000			
TR	BILL			07/21/22	0.505	50,000			
TR	BILL			07/21/22	0.510	50,000			
TR	BILL			07/21/22	0.510	50,000			
TR	NOTE		0.125	01/31/23	1.015	50,000			
TR	NOTE		0.125	01/31/23	1.015	50,000			
TR	NOTE		0.125	01/31/23	1.015	50,000			
YCD	KBC		0.160	04/01/22	0.160	50,000			
YCD	KBC		0.160	04/01/22	0.160	50,000			
YCD	NAT AUB		0.720	09/26/22	0.720	50,000			
YCD	NAT AUB		0.720	09/26/22	0.720	50,000			
<b>03/02/22 REDEMPTIONS</b>									
CD	BOWEST		0.110	03/02/22	0.110	50,000	127	19,402.78	0.112
CD	BOWEST		0.110	03/02/22	0.110	50,000	127	19,402.78	0.112
CP	JPM LLC			03/02/22	0.200	50,000	90	25,000.00	0.203
CP	JPM LLC			03/02/22	0.200	50,000	90	25,000.00	0.203
CP	MIZUHO NY			03/02/22	0.150	50,000	118	24,583.33	0.152
CP	MIZUHO NY			03/02/22	0.150	50,000	118	24,583.33	0.152
CP	LIBERTY			03/02/22	0.140	50,000	121	23,527.78	0.142
CP	PROCTER			03/02/22	0.080	50,000	133	14,777.78	0.081
CP	PROCTER			03/02/22	0.070	50,000	139	13,513.89	0.071
CP	VERSAILLES			03/02/22	0.110	50,000	155	23,680.56	0.112
CP	RABO NY			03/02/22	0.110	50,000	174	26,583.33	0.112
CP	RABO NY			03/02/22	0.110	50,000	174	26,583.33	0.112
CP	RABO NY			03/02/22	0.110	50,000	176	26,888.89	0.112
CP	RABO NY			03/02/22	0.110	50,000	176	26,888.89	0.112
DN	FHLB			03/02/22	0.040	50,000	135	7,500.00	0.041
DN	IBRD			03/02/22	0.045	50,000	160	10,000.00	0.046
DN	IBRD			03/02/22	0.045	50,000	160	10,000.00	0.046
DN	IBRD			03/02/22	0.040	50,000	181	10,055.56	0.041
DN	IBRD			03/02/22	0.040	50,000	181	10,055.56	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>
<b>03/02/22 REDEMPTIONS (Continued)</b>									
	YCD	DNB	0.060	03/02/22	0.060	50,000	8	666.67	0.061
	YCD	DNB	0.060	03/02/22	0.060	50,000	8	666.67	0.061
<b>03/02/22 NO PURCHASES</b>									
<b>03/03/22 REDEMPTIONS</b>									
	TR	BILL		03/03/22	0.035	50,000	106	5,152.78	0.035
	TR	BILL		03/03/22	0.035	50,000	106	5,152.78	0.035
	TR	BILL		03/03/22	0.035	50,000	106	5,152.78	0.035
	TR	BILL		03/03/22	0.035	50,000	106	5,152.78	0.035
	TR	BILL		03/03/22	0.050	50,000	126	8,750.00	0.051
	TR	BILL		03/03/22	0.050	50,000	126	8,750.00	0.051
	TR	BILL		03/03/22	0.050	50,000	126	8,750.00	0.051
	TR	BILL		03/03/22	0.050	50,000	126	8,750.00	0.051
	TR	BILL		03/03/22	0.050	50,000	126	8,750.00	0.051
	TR	BILL		03/03/22	0.050	50,000	126	8,750.00	0.051
	TR	BILL		03/03/22	0.044	50,000	176	10,633.33	0.044
	TR	BILL		03/03/22	0.044	50,000	176	10,633.33	0.044
	TR	BILL		03/03/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/03/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/03/22	0.046	50,000	182	11,627.78	0.047
	TR	BILL		03/03/22	0.046	50,000	182	11,627.78	0.047
<b>03/03/22 PURCHASES</b>									
	CP	APPLE		04/25/22	0.250	50,000			
	CP	AMAZON		07/01/22	0.510	50,000			
	CP	AMAZON		07/01/22	0.510	50,000			
	CP	JPM LLC		09/26/22	0.970	50,000			
	CP	JPM LLC		09/26/22	0.970	50,000			
	CP	RBC NY		10/03/22	0.960	50,000			
	CP	RBC NY		10/03/22	0.960	50,000			
	CP	BOFA		10/03/22	0.990	50,000			
	CP	BOFA		10/03/22	0.990	50,000			
	DN	IFC		07/01/22	0.400	50,000			
	DN	IFC		07/01/22	0.400	50,000			
	DN	FHLB		08/26/22	0.520	50,000			
	DN	FHLB		08/26/22	0.520	50,000			
	TR	BILL		09/01/22	0.625	50,000			
	TR	BILL		09/01/22	0.625	50,000			
	TR	BILL		09/01/22	0.640	50,000			
	TR	BILL		09/01/22	0.640	50,000			
	TR	BILL		09/01/22	0.640	50,000			
	TR	BILL		09/01/22	0.640	50,000			
	YCD	MUFG BK	0.220	04/01/22	0.220	50,000			
	YCD	MUFG BK	0.220	04/01/22	0.220	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>
<b>03/04/22 REDEMPTIONS</b>									
	CP	MIZUHO NY		03/04/22	0.180	50,000	105	26,250.00	0.183
	CP	MIZUHO NY		03/04/22	0.180	50,000	105	26,250.00	0.183
	CP	MIZUHO NY		03/04/22	0.180	50,000	105	26,250.00	0.183
	DN	IFC		03/04/22	0.045	50,000	134	8,375.00	0.046
	DN	IFC		03/04/22	0.045	50,000	134	8,375.00	0.046
	DN	IFC		03/04/22	0.040	50,000	170	9,444.44	0.041
	YCD	MUFG BK	0.100	03/04/22	0.100	50,000	29	4,027.78	0.101
	YCD	MUFG BK	0.100	03/04/22	0.100	50,000	29	4,027.78	0.101
	YCD	SUMITOMO	0.180	03/04/22	0.180	50,000	120	30,000.00	0.183
	YCD	SUMITOMO	0.180	03/04/22	0.180	50,000	120	30,000.00	0.183
<b>03/04/22 NO PURCHASES</b>									
<b>03/07/22 NO REDEMPTIONS</b>									
<b>03/07/22 PURCHASES</b>									
	DN	FHLB		04/11/22	0.180	50,000			
	DN	FHLB		04/11/22	0.180	50,000			
	DN	FHLB		04/11/22	0.180	50,000			
	YCD	DNB	0.190	04/11/22	0.190	50,000			
	YCD	DNB	0.190	04/11/22	0.190	50,000			
	YCD	SWEDBANK	0.230	04/11/22	0.230	50,000			
	YCD	SWEDBANK	0.230	04/11/22	0.230	50,000			
<b>03/08/22 NO REDEMPTIONS</b>									
<b>03/08/22 PURCHASES</b>									
	CD	MUFG UNION	0.150	04/11/22	0.150	50,000			
	CD	MUFG UNION	0.150	04/11/22	0.150	50,000			
	CD	MUFG UNION	0.150	04/11/22	0.150	50,000			
	CD	MUFG UNION	0.150	04/11/22	0.150	50,000			
	CD	US BANK	0.150	04/11/22	0.150	50,000			
	CD	US BANK	0.150	04/11/22	0.150	50,000			
	CD	US BANK	0.150	04/11/22	0.150	50,000			
	CD	US BANK	0.150	04/11/22	0.150	50,000			
	CP	CIBC HLD		04/11/22	0.200	50,000			
	CP	CIBC HLD		04/11/22	0.200	50,000			
	CP	RABO NY		04/11/22	0.240	50,000			
	CP	RABO NY		04/11/22	0.240	50,000			
	CP	JPM LLC		04/11/22	0.400	50,000			
	CP	JPM LLC		04/11/22	0.400	50,000			
	CP	ATLANTIC		06/24/22	1.030	50,000			
	CP	ATLANTIC		06/24/22	1.030	50,000			
	DN	IFC		06/27/22	0.400	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>
<b>03/08/22 PURCHASES (Continued)</b>									
DN	FHLB			09/09/22	0.600	50,000			
DN	FHLB			09/09/22	0.600	50,000			
DN	FHLB			09/09/22	0.600	50,000			
DN	FHLB			09/26/22	0.630	50,000			
DN	FHLB			09/26/22	0.630	50,000			
DN	FFCB			10/24/22	0.780	50,000			
DN	FFCB			10/24/22	0.780	50,000			
TR	BILL			09/01/22	0.630	50,000			
TR	BILL			09/01/22	0.630	50,000			
TR	BILL			09/01/22	0.630	50,000			
TR	BILL			09/01/22	0.630	50,000			
TR	BILL			09/01/22	0.630	50,000			
YCD	NORINCHUK	0.280		04/11/22	0.280	50,000			
YCD	NORINCHUK	0.280		04/11/22	0.280	50,000			
YCD	MUFG BK	0.330		04/11/22	0.330	50,000			
YCD	MUFG BK	0.330		04/11/22	0.330	50,000			
YCD	CB AUS	1.200		09/26/22	1.200	50,000			
YCD	CB AUS	1.200		09/26/22	1.200	50,000			

### 03/09/22 REDEMPTIONS

CD	BOWEST	0.080	03/09/22	0.080	50,000	8	888.89	0.081
CD	BOWEST	0.080	03/09/22	0.080	50,000	8	888.89	0.081
CP	APPLE		03/09/22	0.070	50,000	56	5,444.44	0.071
CP	APPLE		03/09/22	0.070	50,000	56	5,444.44	0.071
CP	PROCTER		03/09/22	0.070	50,000	138	13,416.67	0.071
CP	PROCTER		03/09/22	0.070	50,000	138	13,416.67	0.071
CP	COCA COLA		03/09/22	0.060	50,000	141	11,750.00	0.061
CP	COCA COLA		03/09/22	0.060	50,000	141	11,750.00	0.061
DN	FHLB		03/09/22	0.040	50,000	155	8,611.11	0.041
DN	FHLB		03/09/22	0.040	50,000	155	8,611.11	0.041
YCD	SUMI TRUST	0.080	03/09/22	0.080	50,000	9	1,000.00	0.081
YCD	SUMI TRUST	0.080	03/09/22	0.080	50,000	9	1,000.00	0.081
YCD	MIZUHO	0.210	03/09/22	0.210	50,000	99	28,875.00	0.213
YCD	MIZUHO	0.210	03/09/22	0.210	50,000	99	28,875.00	0.213
YCD	SE BANKEN	0.140	03/09/22	0.140	50,000	114	22,166.67	0.142
YCD	SE BANKEN	0.140	03/09/22	0.140	50,000	114	22,166.67	0.142
YCD	NORDEA ABP	0.130	03/09/22	0.130	50,000	176	31,777.78	0.132
YCD	NORDEA ABP	0.130	03/09/22	0.130	50,000	176	31,777.78	0.132
YCD	CIC	0.130	03/09/22	0.130	50,000	182	32,861.11	0.132
YCD	CIC	0.130	03/09/22	0.130	50,000	182	32,861.11	0.132
YCD	TORONTO	0.130	03/09/22	0.130	50,000	182	32,861.11	0.132
YCD	TORONTO	0.130	03/09/22	0.130	50,000	182	32,861.11	0.132
YCD	SVENSKA	0.120	03/09/22	0.120	50,000	183	30,500.00	0.122
YCD	SVENSKA	0.120	03/09/22	0.120	50,000	183	30,500.00	0.122

## 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>
<b>03/09/22 PURCHASES</b>									
<b>03/10/22 REDEMPTIONS</b>									
	TR	BILL		03/10/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/10/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/10/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/10/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/10/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/10/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/10/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/10/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/10/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		03/10/22	0.048	50,000	182	12,006.94	0.048
	TR	BILL		03/10/22	0.048	50,000	182	12,006.94	0.048
	TR	BILL		03/10/22	0.048	50,000	182	12,006.94	0.048
<b>03/10/22 PURCHASES</b>									
	CD	MUFG UNION	0.130	04/01/22	0.130	50,000			
	CD	MUFG UNION	0.130	04/01/22	0.130	50,000			
	CD	MUFG UNION	0.130	04/01/22	0.130	50,000			
	CP	MUFG BK		04/08/22	0.330	50,000			
	CP	MUFG BK		04/08/22	0.330	50,000			
	CP	VERSAILLES		07/11/22	1.100	50,000			
	CP	VERSAILLES		07/11/22	1.100	50,000			
	CP	PEPSICO		08/10/22	0.720	50,000			
	CP	PEPSICO		08/10/22	0.720	50,000			
	DN	FHLB		09/28/22	0.660	50,000			
	DN	FHLB		09/28/22	0.660	50,000			
	TR	BILL		09/01/22	0.688	50,000			
	TR	BILL		09/01/22	0.688	50,000			
	TR	BILL		09/01/22	0.690	50,000			
	TR	BILL		09/01/22	0.690	50,000			
	TR	BILL		09/01/22	0.705	50,000			
	TR	BILL		09/01/22	0.705	50,000			
	TR	BILL		09/01/22	0.705	50,000			
	TR	BILL		09/01/22	0.705	50,000			
	YCD	KBC	0.240	04/11/22	0.240	50,000			
	YCD	KBC	0.240	04/11/22	0.240	50,000			
	YCD	MIZUHO	0.510	04/11/22	0.510	50,000			
	YCD	MIZUHO	0.510	04/11/22	0.510	50,000			
	YCD	SUMITOMO	1.000	07/11/22	1.000	50,000			
	YCD	SUMITOMO	1.000	07/11/22	1.000	50,000			
	YCD	NAT AUB	1.210	09/09/22	1.210	50,000			
	YCD	NAT AUB	1.210	09/09/22	1.210	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>
<b>03/11/22 REDEMPTION</b>									
	DEB	FHLB	2.500	03/11/22	0.061	40,000	329	22,337.78	0.061
<b>03/11/22 PURCHASES</b>									
	CP	MIZUHO NY		04/08/22	0.490	50,000			
	CP	MIZUHO NY		04/08/22	0.490	50,000			
	TR	BILL		09/01/22	0.700	50,000			
	TR	BILL		09/01/22	0.700	50,000			
	TR	NOTE	0.125	01/31/23	1.135	50,000			
	TR	NOTE	0.125	01/31/23	1.135	50,000			
	TR	NOTE	0.125	01/31/23	1.135	50,000			
<b>03/14/22 SALES</b>									
	TR	BILL		03/17/22	0.030	50,000	179	9,986.11	0.041
	TR	BILL		03/17/22	0.030	50,000	179	9,986.11	0.041
	TR	BILL		03/17/22	0.030	50,000	179	9,986.11	0.041
	TR	BILL		03/17/22	0.040	50,000	179	9,944.44	0.041
	TR	BILL		03/17/22	0.040	50,000	179	9,944.44	0.041
	TR	BILL		03/17/22	0.040	50,000	179	9,944.44	0.041
<b>03/14/22 REDEMPTIONS</b>									
	CP	SOC GEN NY		03/14/22	0.140	50,000	172	33,444.44	0.142
	CP	SOC GEN NY		03/14/22	0.140	50,000	172	33,444.44	0.142
	CP	ATLANTIC		03/14/22	0.130	50,000	181	32,680.56	0.132
	CP	CR AG NY		03/14/22	0.120	50,000	186	31,000.00	0.122
	CP	CR AG NY		03/14/22	0.120	50,000	186	31,000.00	0.122
	DEB	FHLB	0.050	03/14/22	0.055	40,000	139	8,506.67	0.056
	DEB	FHLB	0.050	03/14/22	0.052	50,000	151	10,800.67	0.052
	DEB	FHLB	0.050	03/14/22	0.052	50,000	151	10,800.67	0.052
	DEB	FHLB	0.050	03/14/22	0.052	50,000	151	10,800.67	0.052
	DEB	FHLB	0.050	03/14/22	0.052	50,000	151	10,800.67	0.052
	DN	FHLB		03/14/22	0.035	50,000	60	2,916.67	0.035
	DN	FHLB		03/14/22	0.035	50,000	60	2,916.67	0.035
	DN	FHLB		03/14/22	0.040	50,000	136	7,555.56	0.041
	DN	FHLB		03/14/22	0.040	50,000	136	7,555.56	0.041
	DN	IBRD		03/14/22	0.045	50,000	139	8,687.50	0.046
	DN	IBRD		03/14/22	0.045	50,000	139	8,687.50	0.046
	DN	IBRD		03/14/22	0.035	50,000	160	7,777.78	0.035
	DN	IBRD		03/14/22	0.035	50,000	160	7,777.78	0.035
	DN	FHLB		03/14/22	0.040	50,000	160	8,888.89	0.041
	DN	FHLB		03/14/22	0.040	50,000	160	8,888.89	0.041
	DN	IBRD		03/14/22	0.050	50,000	192	13,333.33	0.051
	YCD	RABOBANK	0.110	03/14/22	0.110	50,000	181	27,652.78	0.112
	YCD	RABOBANK	0.110	03/14/22	0.110	50,000	181	27,652.78	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>
<b>03/14/22 REDEMPTIONS (Continued)</b>									
	YCD	FORTIS	0.140	03/14/22	0.140	50,000	186	36,166.67	0.142
	YCD	FORTIS	0.140	03/14/22	0.140	50,000	186	36,166.67	0.142
<b>03/14/22 PURCHASES</b>									
	CP	JOHNSON		09/01/22	0.750	50,000			
	CP	CGMI		11/29/22	1.600	50,000			
	CP	CGMI		11/29/22	1.600	50,000			
	DN	FHLB		08/02/22	0.600	50,000			
	DN	FHLB		08/02/22	0.600	50,000			
	DN	FFCB		08/16/22	0.670	50,000			
	DN	IBRD		09/09/22	0.720	50,000			
	DN	IBRD		09/09/22	0.720	50,000			
	DN	IBRD		09/26/22	0.750	50,000			
	DN	IBRD		09/26/22	0.750	50,000			
	DN	IBRD		09/30/22	0.750	50,000			
	DN	IBRD		09/30/22	0.750	50,000			
	TR	BILL		09/01/22	0.751	50,000			
	TR	BILL		09/01/22	0.751	50,000			
	TR	BILL		09/01/22	0.755	50,000			
	TR	BILL		09/01/22	0.755	50,000			
	YCD	BARCLAYS	1.320	09/26/22	1.320	50,000			
	YCD	BARCLAYS	1.320	09/26/22	1.320	50,000			
<b>03/15/22 REDEMPTIONS</b>									
	DEB FR	IADB	2.476	03/15/22	2.476	50,000	1,006	1,142,813.61	0.832
	TR	BILL		03/15/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/15/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/15/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/15/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/15/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/15/22	0.045	50,000	112	7,000.00	0.046
	TR	BILL		03/15/22	0.045	50,000	116	7,169.44	0.045
	TR	BILL		03/15/22	0.045	50,000	116	7,169.44	0.045
	TR	BILL		03/15/22	0.045	50,000	116	7,250.00	0.046
	TR	BILL		03/15/22	0.045	50,000	116	7,250.00	0.046
	TR	NOTE	2.375	03/15/22	0.034	50,000	180	8,433.36	0.034
	TR	NOTE	2.375	03/15/22	0.034	50,000	180	8,433.36	0.034
	TR	NOTE	2.375	03/15/22	0.034	50,000	180	8,433.36	0.034
	TR	NOTE	2.375	03/15/22	0.034	50,000	180	8,433.36	0.034
	TR	NOTE	2.375	03/15/22	0.034	50,000	180	8,433.36	0.034
	TR	NOTE	2.375	03/15/22	0.034	50,000	180	8,433.36	0.034
	TR	NOTE	2.375	03/15/22	0.041	50,000	180	10,391.48	0.042
	TR	NOTE	2.375	03/15/22	0.041	50,000	180	10,391.48	0.042
	TR	NOTE	2.375	03/15/22	0.041	50,000	180	10,391.48	0.042

## 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>
<b>03/15/22 REDEMPTIONS (Continued)</b>									
	TR	NOTE	2.375	03/15/22	0.059	50,000	187	15,455.16	0.060
	TR	NOTE	2.375	03/15/22	0.059	50,000	187	15,455.16	0.060
	YCD	MIZUHO	0.180	03/15/22	0.180	50,000	119	29,750.00	0.183
	YCD	MIZUHO	0.180	03/15/22	0.180	50,000	119	29,750.00	0.183
<b>03/15/22 PURCHASES</b>									
	CP	CR AG NY		03/25/22	0.270	50,000			
	CP	CR AG NY		03/25/22	0.270	50,000			
	CP	CR AG NY		03/25/22	0.270	50,000			
	CP	CR AG NY		03/25/22	0.270	50,000			
	CP	MUFG BK		03/28/22	0.270	50,000			
	CP	MUFG BK		03/28/22	0.270	50,000			
	CP	MUFG BK		03/28/22	0.270	50,000			
	CP	MUFG BK		03/28/22	0.270	50,000			
	CP	LIBERTY		07/25/22	1.070	50,000			
	CP	LIBERTY		07/25/22	1.070	50,000			
	CP	SCOTIA NY		08/16/22	1.200	50,000			
	CP	SCOTIA NY		08/16/22	1.200	50,000			
	CP	RBC NY		09/26/22	1.410	50,000			
	CP	RBC NY		09/26/22	1.410	50,000			
	CP	RBC NY		09/26/22	1.410	50,000			
	CP	RBC NY		09/26/22	1.410	50,000			
	DN	FHLB		06/06/22	0.365	50,000			
	DN	FHLB		06/06/22	0.365	50,000			
	DN	FHLB		06/06/22	0.365	50,000			
	DN	FHLB		07/01/22	0.420	50,000			
	DN	FHLB		07/01/22	0.420	50,000			
	DN	FHLB		07/01/22	0.420	50,000			
	DN	FHLB		08/26/22	0.670	50,000			
	DN	FHLB		08/26/22	0.670	50,000			
	DN	FHLB		10/07/22	0.780	50,000			
	DN	FHLB		10/07/22	0.780	50,000			
	DN	FHLB		10/07/22	0.780	50,000			
	DN	FHLB		10/07/22	0.780	50,000			
	TR	BILL		07/21/22	0.560	50,000			
	TR	BILL		07/21/22	0.560	50,000			
	TR	BILL		07/21/22	0.560	50,000			
	TR	BILL		07/21/22	0.570	50,000			
	TR	BILL		07/21/22	0.570	50,000			
	TR	BILL		07/21/22	0.570	50,000			
	TR	BILL		09/01/22	0.736	50,000			
	TR	BILL		09/01/22	0.736	50,000			
	TR	BILL		09/01/22	0.736	50,000			
	TR	BILL		09/01/22	0.736	50,000			
	TR	BILL		09/01/22	0.740	50,000			
	TR	BILL		09/01/22	0.740	50,000			

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<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>
<b>03/15/22 PURCHASES (Continued)</b>									
TR	BILL			09/01/22	0.740	50,000			
TR	BILL			09/01/22	0.740	50,000			
TR	NOTE		1.750	09/30/22	0.819	50,000			
TR	NOTE		1.750	09/30/22	0.819	50,000			
TR	NOTE		1.750	09/30/22	0.819	50,000			
TR	NOTE		1.750	09/30/22	0.819	50,000			
TR	NOTE		1.750	09/30/22	0.834	50,000			
TR	NOTE		1.750	09/30/22	0.834	50,000			
TR	NOTE		1.750	09/30/22	0.834	50,000			
TR	NOTE		1.750	09/30/22	0.841	50,000			
TR	NOTE		1.750	09/30/22	0.841	50,000			
TR	NOTE		1.750	09/30/22	0.841	50,000			
TR	BILL			02/23/23	1.153	50,000			
TR	BILL			02/23/23	1.153	50,000			
TR	BILL			02/23/23	1.153	50,000			
TR	BILL			02/23/23	1.153	50,000			
TR	NOTE		1.500	02/29/24	1.804	50,000			
TR	NOTE		1.500	02/29/24	1.804	50,000			
TR	NOTE		1.500	02/29/24	1.804	50,000			
TR	NOTE		1.500	02/29/24	1.804	50,000			
TR	NOTE		1.500	02/29/24	1.804	50,000			
TR	NOTE		1.500	02/29/24	1.804	50,000			
TR	NOTE		1.500	02/29/24	1.816	50,000			
TR	NOTE		1.500	02/29/24	1.816	50,000			
TR	NOTE		1.500	02/29/24	1.816	50,000			
TR	NOTE		1.500	02/29/24	1.816	50,000			
TR	NOTE		1.500	02/29/24	1.816	50,000			
TR	NOTE		1.500	02/29/24	1.818	50,000			
TR	NOTE		1.500	02/29/24	1.818	50,000			
TR	NOTE		1.500	02/29/24	1.818	50,000			
TR	NOTE		1.500	02/29/24	1.818	50,000			
TR	NOTE		1.750	03/15/25	2.003	50,000			
TR	NOTE		1.750	03/15/25	2.003	50,000			
TR	NOTE		1.750	03/15/25	2.003	50,000			
TR	NOTE		1.750	03/15/25	2.003	50,000			
YCD	SUMITOMO		1.000	06/27/22	1.000	50,000			
YCD	SUMITOMO		1.000	06/27/22	1.000	50,000			
YCD	NORDEA ABP		1.090	08/16/22	1.090	50,000			
YCD	NORDEA ABP		1.090	08/16/22	1.090	50,000			
YCD	NAT AUB		1.300	10/03/22	1.300	50,000			
YCD	NAT AUB		1.300	10/03/22	1.300	50,000			

### 03/16/22 NO REDEMPTIONS

### 03/16/22 PURCHASES

CD	BOWEST	0.310	03/28/22	0.310	50,000				
CD	BOWEST	0.310	03/28/22	0.310	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>
03/16/22	PURCHASES (Continued)								
	CP	APPLE		04/08/22	0.250	50,000			
	CP	APPLE		04/08/22	0.250	50,000			
	CP	AMAZON		04/08/22	0.300	50,000			
	CP	AMAZON		04/08/22	0.300	50,000			
	CP	CGMI		12/01/22	1.650	50,000			
	CP	CGMI		12/01/22	1.650	50,000			
	DN	IBRD		08/01/22	0.600	50,000			
	DN	IBRD		08/01/22	0.600	50,000			
	DN	IBRD		08/01/22	0.600	50,000			
	DN	IBRD		09/26/22	0.750	50,000			
	DN	IBRD		09/26/22	0.750	50,000			
	DN	IBRD		09/26/22	0.750	50,000			
	DN	FHLB		09/28/22	0.720	50,000			
	DN	FHLB		09/28/22	0.720	50,000			
	DN	FHLB		10/24/22	0.890	50,000			
	DN	FHLB		10/24/22	0.890	50,000			
	DN	FHLB		10/24/22	0.890	50,000			
	TR	NOTE	0.125	06/30/22	0.472	50,000			
	TR	NOTE	0.125	06/30/22	0.472	50,000			
	TR	NOTE	0.125	06/30/22	0.472	50,000			
	TR	NOTE	0.125	06/30/22	0.472	50,000			
	TR	NOTE	0.125	06/30/22	0.512	50,000			
	TR	NOTE	0.125	06/30/22	0.512	50,000			
	TR	NOTE	0.125	06/30/22	0.512	50,000			
	TR	NOTE	0.125	06/30/22	0.512	50,000			
	TR	BILL		07/07/22	0.530	50,000			
	TR	BILL		07/07/22	0.530	50,000			
	TR	BILL		07/07/22	0.530	50,000			
	TR	BILL		07/07/22	0.530	50,000			
	TR	BILL		07/07/22	0.530	50,000			
	TR	BILL		07/07/22	0.530	50,000			
	TR	BILL		07/07/22	0.530	50,000			
	TR	BILL		07/07/22	0.540	50,000			
	TR	BILL		07/07/22	0.540	50,000			
	TR	BILL		07/07/22	0.540	50,000			
	TR	NOTE	1.750	07/15/22	0.566	50,000			
	TR	NOTE	1.750	07/15/22	0.566	50,000			
	TR	NOTE	1.750	07/15/22	0.566	50,000			
	TR	NOTE	1.750	07/15/22	0.601	50,000			
	TR	NOTE	1.750	07/15/22	0.601	50,000			
	TR	NOTE	1.750	07/15/22	0.601	50,000			
	TR	BILL		09/01/22	0.750	50,000			
	TR	BILL		09/01/22	0.750	50,000			
	TR	BILL		09/01/22	0.760	50,000			
	TR	BILL		09/01/22	0.760	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>
<b>03/16/22 PURCHASES (Continued)</b>									
	TR	BILL		02/23/23	1.180	50,000			
	TR	BILL		02/23/23	1.180	50,000			
	TR	BILL		02/23/23	1.180	50,000			
	YCD	DNB	0.270	03/28/22	0.270	50,000			
	YCD	DNB	0.270	03/28/22	0.270	50,000			
	YCD	KBC	0.330	04/25/22	0.330	50,000			
	YCD	KBC	0.330	04/25/22	0.330	50,000			
	YCD	MIZUHO	1.050	06/27/22	1.050	50,000			
	YCD	MIZUHO	1.050	06/27/22	1.050	50,000			
	YCD	TORONTO	1.300	09/26/22	1.300	50,000			
	YCD	TORONTO	1.300	09/26/22	1.300	50,000			
<b>03/17/22 REDEMPTIONS</b>									
	DEB	FHLB	0.050	03/17/22	0.056	50,000	273	20,900.00	0.056
	DEB	FHLB	0.050	03/17/22	0.056	50,000	273	20,900.00	0.056
	TR	BILL		03/17/22	0.040	50,000	182	10,111.11	0.041
	TR	BILL		03/17/22	0.040	50,000	182	10,111.11	0.041
	TR	BILL		03/17/22	0.040	50,000	182	10,111.11	0.041
	TR	BILL		03/17/22	0.043	50,000	182	10,743.06	0.043
	TR	BILL		03/17/22	0.043	50,000	182	10,743.06	0.043
	TR	BILL		03/17/22	0.043	50,000	182	10,743.06	0.043
	TR	BILL		03/17/22	0.043	50,000	182	10,743.06	0.043
	TR	BILL		03/17/22	0.043	50,000	182	10,743.06	0.043
	TR	BILL		03/17/22	0.043	50,000	182	10,743.06	0.043
<b>03/17/22 PURCHASES</b>									
	CD	US BANK	0.770	10/03/22	0.770	50,000			
	CD	US BANK	0.770	10/03/22	0.770	50,000			
	DEB	FHLB	1.375	02/17/23	1.314	50,000			
	DEB	FHLB	1.375	02/17/23	1.314	50,000			
	DN	FHLB		08/26/22	0.715	50,000			
	DN	FHLB		08/26/22	0.715	50,000			
	DN	FHLB		09/26/22	0.810	50,000			
	DN	FHLB		09/26/22	0.810	50,000			
	DN	FFCB		10/24/22	0.920	50,000			
	DN	FFCB		10/24/22	0.920	50,000			
	DN	FFCB		12/01/22	0.950	50,000			
	TR	BILL		09/01/22	0.731	50,000			
	TR	BILL		09/01/22	0.731	50,000			
	TR	BILL		09/01/22	0.731	50,000			
	TR	BILL		09/01/22	0.735	50,000			
	TR	BILL		09/01/22	0.735	50,000			
	TR	BILL		09/01/22	0.735	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>
03/17/22	PURCHASES (Continued)								
TR	BILL			09/15/22	0.805	50,000			
TR	BILL			09/15/22	0.805	50,000			
TR	BILL			09/15/22	0.805	50,000			
TR	BILL			09/15/22	0.805	50,000			
TR	BILL			09/15/22	0.805	50,000			
TR	BILL			09/15/22	0.805	50,000			
TR	BILL			09/15/22	0.810	50,000			
TR	BILL			09/15/22	0.810	50,000			
TR	BILL			09/15/22	0.810	50,000			
TR	NOTE		0.125	09/30/22	0.832	50,000			
TR	NOTE		0.125	09/30/22	0.832	50,000			
TR	NOTE		0.125	09/30/22	0.832	50,000			
TR	NOTE		0.125	09/30/22	0.832	50,000			
TR	NOTE		0.125	09/30/22	0.832	50,000			
TR	NOTE		0.125	09/30/22	0.832	50,000			
TR	NOTE		1.750	01/31/23	1.228	50,000			
TR	NOTE		1.750	01/31/23	1.228	50,000			
TR	NOTE		1.750	01/31/23	1.246	50,000			
TR	NOTE		1.750	01/31/23	1.246	50,000			
TR	BILL			02/23/23	1.183	50,000			
TR	BILL			02/23/23	1.183	50,000			
TR	BILL			02/23/23	1.190	50,000			
TR	BILL			02/23/23	1.190	50,000			
TR	NOTE		0.125	05/15/23	1.403	50,000			
TR	NOTE		0.125	05/15/23	1.403	50,000			
TR	NOTE		0.125	05/15/23	1.403	50,000			
TR	NOTE		0.125	05/15/23	1.403	50,000			
TR	NOTE		0.125	05/15/23	1.409	50,000			
TR	NOTE		0.125	05/15/23	1.409	50,000			
TR	NOTE		0.125	05/15/23	1.409	50,000			
TR	NOTE		0.125	05/15/23	1.409	50,000			
TR	NOTE		0.125	05/15/23	1.409	50,000			
TR	NOTE		0.125	05/15/23	1.409	50,000			
TR	NOTE		0.125	05/15/23	1.409	50,000			
TR	NOTE		0.125	05/15/23	1.409	50,000			
TR	NOTE		1.500	02/29/24	1.866	50,000			
TR	NOTE		1.500	02/29/24	1.866	50,000			
TR	NOTE		1.500	02/29/24	1.866	50,000			
TR	NOTE		1.500	02/29/24	1.866	50,000			
TR	NOTE		1.500	02/29/24	1.866	50,000			
TR	NOTE		1.500	02/29/24	1.866	50,000			
TR	NOTE		1.500	02/29/24	1.866	50,000			
TR	NOTE		1.500	02/29/24	1.866	50,000			
TR	NOTE		1.500	02/29/24	1.866	50,000			
TR	NOTE		1.500	02/29/24	1.868	50,000			
TR	NOTE		1.500	02/29/24	1.868	50,000			
TR	NOTE		1.500	02/29/24	1.868	50,000			
TR	NOTE		1.500	02/29/24	1.868	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>
<b>03/17/22 PURCHASES (Continued)</b>									
TR	NOTE		2.375	08/15/24	1.938	50,000			
TR	NOTE		2.375	08/15/24	1.938	50,000			
TR	NOTE		2.375	08/15/24	1.938	50,000			
TR	NOTE		2.375	08/15/24	1.938	50,000			
TR	NOTE		2.375	08/15/24	1.938	50,000			
TR	NOTE		2.375	08/15/24	1.938	50,000			
TR	NOTE		2.375	08/15/24	1.939	50,000			
TR	NOTE		2.375	08/15/24	1.939	50,000			
TR	NOTE		2.375	08/15/24	1.939	50,000			
TR	NOTE		1.500	09/30/24	1.950	50,000			
TR	NOTE		1.500	09/30/24	1.950	50,000			
TR	NOTE		1.500	09/30/24	1.950	50,000			
TR	NOTE		1.500	09/30/24	1.950	50,000			
TR	NOTE		1.500	09/30/24	1.950	50,000			
TR	NOTE		1.500	09/30/24	1.950	50,000			
TR	NOTE		1.500	09/30/24	1.950	50,000			
TR	NOTE		1.500	09/30/24	1.950	50,000			
TR	NOTE		1.750	03/15/25	2.008	50,000			
TR	NOTE		1.750	03/15/25	2.008	50,000			
TR	NOTE		1.750	03/15/25	2.008	50,000			
TR	NOTE		1.750	03/15/25	2.008	50,000			
TR	NOTE		1.750	03/15/25	2.009	50,000			
TR	NOTE		1.750	03/15/25	2.009	50,000			
TR	NOTE		1.750	03/15/25	2.009	50,000			
TR	NOTE		1.750	03/15/25	2.009	50,000			
YCD	NORINCHUK		0.950	06/27/22	0.950	50,000			
YCD	NORINCHUK		0.950	06/27/22	0.950	50,000			
YCD	NATIXIS		1.080	08/02/22	1.080	50,000			
YCD	NATIXIS		1.080	08/02/22	1.080	50,000			
YCD	FORTIS		1.170	08/02/22	1.170	50,000			
YCD	FORTIS		1.170	08/02/22	1.170	50,000			
YCD	CIC		1.100	09/26/22	1.100	50,000			
YCD	CIC		1.100	09/26/22	1.100	50,000			
<b>03/18/22 REDEMPTIONS</b>									
DN	FHLB			03/18/22	0.045	50,000	91	5,687.50	0.046
DN	FHLB			03/18/22	0.045	50,000	91	5,687.50	0.046
DN	FHLB			03/18/22	0.070	50,000	365	35,486.11	0.071
<b>03/18/22 PURCHASES</b>									
CP	BNP NY			03/21/22	0.310	50,000			
CP	BNP NY			03/21/22	0.310	50,000			
CP	MUFG BK			04/01/22	0.310	50,000			
CP	MUFG BK			04/01/22	0.310	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>
<b>03/18/22 PURCHASES (Continued)</b>									
	DN	IBRD		09/28/22	0.750	50,000			
	DN	IBRD		09/28/22	0.750	50,000			
	DN	FHLB		10/24/22	0.905	50,000			
	DN	FHLB		10/24/22	0.905	50,000			
	DN	FHLB		11/29/22	1.010	50,000			
	DN	FHLB		11/29/22	1.010	50,000			
	TR	BILL		09/01/22	0.750	50,000			
	TR	BILL		09/01/22	0.750	50,000			
	TR	BILL		09/01/22	0.750	50,000			
	TR	BILL		02/23/23	1.190	50,000			
	TR	BILL		02/23/23	1.190	50,000			
	TR	BILL		02/23/23	1.190	50,000			
	YCD	CIBC	0.340	04/25/22	0.340	50,000			
	YCD	CIBC	0.340	04/25/22	0.340	50,000			
	YCD	DNB	0.300	04/27/22	0.300	50,000			
	YCD	DNB	0.300	04/27/22	0.300	50,000			
<b>03/21/22 REDEMPTIONS</b>									
	CP	BNP NY		03/21/22	0.310	50,000	3	1,291.67	0.314
	CP	BNP NY		03/21/22	0.310	50,000	3	1,291.67	0.314
	CP	MUFG BK		03/21/22	0.200	50,000	95	26,388.89	0.203
	CP	MUFG BK		03/21/22	0.200	50,000	95	26,388.89	0.203
	CP	GOTHAM		03/21/22	0.210	50,000	102	29,750.00	0.213
	CP	CAFCO		03/21/22	0.120	50,000	182	30,333.33	0.122
	DN	FHLB		03/21/22	0.055	50,000	88	6,722.22	0.056
	DN	FHLB		03/21/22	0.055	50,000	88	6,722.22	0.056
	DN	FHLB		03/21/22	0.040	50,000	172	9,555.56	0.041
	DN	FHLB		03/21/22	0.040	50,000	172	9,555.56	0.041
	YCD	SUMITOMO	0.210	03/21/22	0.210	50,000	96	28,000.00	0.213
	YCD	SUMITOMO	0.210	03/21/22	0.210	50,000	96	28,000.00	0.213
<b>03/21/22 NO PURCHASES</b>									
<b>03/22/22 REDEMPTIONS</b>									
	TR	BILL		03/22/22	0.049	50,000	119	8,098.61	0.050
	TR	BILL		03/22/22	0.049	50,000	119	8,098.61	0.050
	TR	BILL		03/22/22	0.049	50,000	119	8,098.61	0.050
	TR	BILL		03/22/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		03/22/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		03/22/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		03/22/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		03/22/22	0.050	50,000	119	8,263.89	0.051
	TR	BILL		03/22/22	0.050	50,000	119	8,263.89	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>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>
<b>03/22/22 PURCHASES</b>									
CD	BOWEST		0.500	04/25/22	0.500	50,000			
CD	BOWEST		0.500	04/25/22	0.500	50,000			
CP	MUFG BK			04/25/22	0.470	50,000			
CP	MUFG BK			04/25/22	0.470	50,000			
CP	JPM LLC			04/27/22	0.500	50,000			
CP	JPM LLC			04/27/22	0.500	50,000			
CP	SHEFFIELD			08/26/22	1.270	50,000			
CP	SHEFFIELD			08/26/22	1.270	50,000			
DN	FHLB			09/01/22	0.765	50,000			
DN	FHLB			09/01/22	0.765	50,000			
DN	FHLB			09/09/22	0.870	50,000			
DN	FHLB			09/09/22	0.870	50,000			
DN	FHLB			10/24/22	1.030	50,000			
DN	FHLB			10/24/22	1.030	50,000			
DN	FHLB			11/29/22	1.155	50,000			
DN	FHLB			11/29/22	1.155	50,000			
DN	FHLB			03/01/23	1.295	50,000			
DN	FHLB			03/01/23	1.295	50,000			
TR	BILL			09/01/22	0.825	50,000			
TR	BILL			09/01/22	0.825	50,000			
TR	BILL			09/01/22	0.825	50,000			
TR	BILL			09/01/22	0.830	50,000			
TR	BILL			09/01/22	0.830	50,000			
TR	BILL			09/01/22	0.830	50,000			
TR	NOTE		0.125	11/30/22	1.216	50,000			
TR	NOTE		0.125	11/30/22	1.216	50,000			
TR	NOTE		0.125	11/30/22	1.216	50,000			
TR	BILL			12/29/22	1.200	50,000			
TR	BILL			12/29/22	1.200	50,000			
TR	BILL			12/29/22	1.200	50,000			
TR	NOTE		0.500	11/30/23	2.115	50,000			
TR	NOTE		0.500	11/30/23	2.115	50,000			
TR	NOTE		0.500	11/30/23	2.115	50,000			
TR	NOTE		0.500	11/30/23	2.115	50,000			
TR	NOTE		0.500	11/30/23	2.115	50,000			
TR	NOTE		0.500	11/30/23	2.115	50,000			
TR	NOTE		0.500	11/30/23	2.115	50,000			
TR	NOTE		0.500	11/30/23	2.115	50,000			
TR	NOTE		0.875	01/31/24	2.015	50,000			
TR	NOTE		0.875	01/31/24	2.015	50,000			
TR	NOTE		0.875	01/31/24	2.015	50,000			
TR	NOTE		0.875	01/31/24	2.018	50,000			
TR	NOTE		0.875	01/31/24	2.018	50,000			
TR	NOTE		0.875	01/31/24	2.018	50,000			
TR	NOTE		0.875	01/31/24	2.018	50,000			
TR	NOTE		0.875	01/31/24	2.022	50,000			
TR	NOTE		0.875	01/31/24	2.022	50,000			
TR	NOTE		0.875	01/31/24	2.022	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>
<b>03/22/22 PURCHASES (Continued)</b>									
	YCD	SE BANKEN	1.080	07/19/22	1.080	50,000			
	YCD	SE BANKEN	1.080	07/19/22	1.080	50,000			
	YCD	SCOTIA	1.450	09/26/22	1.450	50,000			
	YCD	SCOTIA	1.450	09/26/22	1.450	50,000			
	YCD	CIC	1.480	12/23/22	1.480	50,000			
	YCD	CIC	1.480	12/23/22	1.480	50,000			
<b>03/23/22 NO REDEMPTIONS</b>									
<b>03/23/22 PURCHASES</b>									
	CP	CAFCO		07/08/22	1.000	50,000			
	CP	AMAZON		09/26/22	1.100	50,000			
	CP	AMAZON		09/26/22	1.100	50,000			
	CP	RABO NY		11/29/22	1.650	50,000			
	CP	RABO NY		11/29/22	1.650	50,000			
	DN	FHLB		09/28/22	0.920	50,000			
	DN	FHLB		09/28/22	0.920	50,000			
	DN	FHLB		10/24/22	1.010	50,000			
	DN	FHLB		10/24/22	1.010	50,000			
	DN	FHLB		12/23/22	1.200	50,000			
	DN	FHLB		12/23/22	1.200	50,000			
	DN	FHLB		03/01/23	1.430	50,000			
	DN	FHLB		03/01/23	1.430	50,000			
	TR	NOTE	0.125	09/30/22	0.907	50,000			
	TR	NOTE	0.125	09/30/22	0.907	50,000			
	TR	NOTE	0.125	09/30/22	0.907	50,000			
	TR	NOTE	0.125	09/30/22	0.930	50,000			
	TR	NOTE	0.125	09/30/22	0.930	50,000			
	TR	NOTE	0.125	09/30/22	0.930	50,000			
	YCD	SUMI TRUST	0.870	06/24/22	0.870	50,000			
	YCD	SUMI TRUST	0.870	06/24/22	0.870	50,000			
	YCD	SOC GEN	1.470	09/26/22	1.470	50,000			
	YCD	SOC GEN	1.470	09/26/22	1.470	50,000			
<b>03/24/22 REDEMPTIONS</b>									
	TR	BILL		03/24/22	0.020	50,000	309	8,583.33	0.020
	TR	BILL		03/24/22	0.020	50,000	309	8,583.33	0.020
	TR	BILL		03/24/22	0.020	50,000	309	8,583.33	0.020
	TR	BILL		03/24/22	0.020	50,000	309	8,583.33	0.020
	TR	BILL		03/24/22	0.020	50,000	309	8,583.33	0.020
	TR	BILL		03/24/22	0.020	50,000	309	8,583.33	0.020
	TR	BILL		03/24/22	0.053	50,000	339	24,718.75	0.053
	TR	BILL		03/24/22	0.053	50,000	339	24,718.75	0.053
	TR	BILL		03/24/22	0.053	50,000	339	24,718.75	0.053

## 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>
<b>03/24/22 REDEMPTIONS (Continued)</b>									
TR	BILL			03/24/22	0.058	50,000	339	27,072.92	0.058
TR	BILL			03/24/22	0.058	50,000	339	27,072.92	0.058
TR	BILL			03/24/22	0.058	50,000	339	27,072.92	0.058
TR	BILL			03/24/22	0.053	50,000	343	25,010.42	0.053
TR	BILL			03/24/22	0.053	50,000	343	25,010.42	0.053
TR	BILL			03/24/22	0.053	50,000	343	25,010.42	0.053
TR	BILL			03/24/22	0.053	50,000	343	25,010.42	0.053
TR	BILL			03/24/22	0.053	50,000	343	25,010.42	0.053
TR	BILL			03/24/22	0.056	50,000	343	26,677.78	0.057
TR	BILL			03/24/22	0.056	50,000	343	26,677.78	0.057
TR	BILL			03/24/22	0.051	50,000	344	24,366.67	0.052
TR	BILL			03/24/22	0.051	50,000	344	24,366.67	0.052
TR	BILL			03/24/22	0.051	50,000	344	24,366.67	0.052
TR	BILL			03/24/22	0.052	50,000	344	24,844.44	0.053
TR	BILL			03/24/22	0.052	50,000	344	24,844.44	0.053
TR	BILL			03/24/22	0.052	50,000	344	24,844.44	0.053
TR	BILL			03/24/22	0.053	50,000	344	25,083.33	0.053
TR	BILL			03/24/22	0.053	50,000	344	25,083.33	0.053
TR	BILL			03/24/22	0.053	50,000	344	25,083.33	0.053
TR	BILL			03/24/22	0.053	50,000	357	26,031.25	0.053
TR	BILL			03/24/22	0.053	50,000	357	26,031.25	0.053
TR	BILL			03/24/22	0.055	50,000	359	27,423.61	0.056
TR	BILL			03/24/22	0.055	50,000	359	27,423.61	0.056
TR	BILL			03/24/22	0.058	50,000	360	28,750.00	0.058
TR	BILL			03/24/22	0.058	50,000	360	28,750.00	0.058
TR	BILL			03/24/22	0.060	50,000	360	30,000.00	0.061
TR	BILL			03/24/22	0.060	50,000	360	30,000.00	0.061
TR	BILL			03/24/22	0.063	50,000	364	31,597.22	0.063
TR	BILL			03/24/22	0.063	50,000	364	31,597.22	0.063
TR	BILL			03/24/22	0.063	50,000	364	31,597.22	0.063
TR	BILL			03/24/22	0.063	50,000	364	31,597.22	0.063
TR	BILL			03/24/22	0.065	50,000	364	32,861.11	0.066
TR	BILL			03/24/22	0.065	50,000	364	32,861.11	0.066

### 03/24/22 PURCHASES

CP	MIZUHO NY			06/24/22	0.880	50,000			
CP	MIZUHO NY			06/24/22	0.880	50,000			
CP	NATIXIS NY			09/26/22	1.430	50,000			
CP	NATIXIS NY			09/26/22	1.430	50,000			
TR	BILL			07/19/22	0.630	50,000			
TR	BILL			07/19/22	0.630	50,000			
TR	BILL			07/19/22	0.630	50,000			
TR	BILL			07/19/22	0.640	50,000			
TR	BILL			07/19/22	0.640	50,000			
TR	BILL			07/19/22	0.640	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>
<b>03/24/22 PURCHASES (Continued)</b>									
TR	BILL			09/22/22	0.900	50,000			
TR	BILL			09/22/22	0.900	50,000			
TR	BILL			09/22/22	0.900	50,000			
TR	BILL			09/22/22	0.900	50,000			
TR	BILL			09/22/22	0.900	50,000			
TR	BILL			09/22/22	0.900	50,000			
TR	BILL			03/23/23	1.483	50,000			
TR	BILL			03/23/23	1.483	50,000			
TR	BILL			03/23/23	1.483	50,000			
TR	BILL			03/23/23	1.486	50,000			
TR	BILL			03/23/23	1.486	50,000			
TR	BILL			03/23/23	1.486	50,000			
TR	NOTE		1.500	02/29/24	2.144	50,000			
TR	NOTE		1.500	02/29/24	2.144	50,000			
TR	NOTE		1.500	02/29/24	2.144	50,000			
YCD	NORINCHUK		0.430	04/27/22	0.430	50,000			
YCD	NORINCHUK		0.430	04/27/22	0.430	50,000			
YCD	MUFG BK		0.650	05/27/22	0.650	50,000			
YCD	MUFG BK		0.650	05/27/22	0.650	50,000			
YCD	SVENSKA		0.850	06/27/22	0.850	50,000			
YCD	SVENSKA		0.850	06/27/22	0.850	50,000			
YCD	CB AUS		1.720	11/29/22	1.720	50,000			
YCD	CB AUS		1.720	11/29/22	1.720	50,000			

### 03/25/22 REDEMPTIONS

CP	CR AG NY			03/25/22	0.270	50,000	10	3,750.00	0.274
CP	CR AG NY			03/25/22	0.270	50,000	10	3,750.00	0.274
CP	CR AG NY			03/25/22	0.270	50,000	10	3,750.00	0.274
CP	CR AG NY			03/25/22	0.270	50,000	10	3,750.00	0.274
CP	APPLE			03/25/22	0.080	50,000	35	3,888.89	0.081
CP	JUPITER			03/25/22	0.220	50,000	95	29,027.78	0.223
CP	JUPITER			03/25/22	0.220	50,000	95	29,027.78	0.223
CP	PROCTER			03/25/22	0.070	50,000	148	14,388.89	0.071
CP	BOFA			03/25/22	0.120	50,000	163	27,166.67	0.122
CP	BOFA			03/25/22	0.120	50,000	163	27,166.67	0.122
CP	BOFA			03/25/22	0.120	50,000	163	27,166.67	0.122
CP	BOFA			03/25/22	0.120	50,000	163	27,166.67	0.122
DEB	FHLB	0.050		03/25/22	0.053	50,000	150	10,947.22	0.053
DEB	FHLB	0.050		03/25/22	0.053	50,000	150	10,947.22	0.053
DEB	FHLB	0.070		03/25/22	0.070	50,000	364	34,902.78	0.070
DN	FHLB			03/25/22	0.045	50,000	136	8,500.00	0.046
DN	FHLB			03/25/22	0.045	50,000	136	8,500.00	0.046
DN	FHLB			03/25/22	0.040	50,000	155	8,611.11	0.041
DN	FHLB			03/25/22	0.040	50,000	155	8,611.11	0.041
DN	FHLB			03/25/22	0.035	50,000	164	7,972.22	0.035
DN	FHLB			03/25/22	0.035	50,000	164	7,972.22	0.035

## 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>
<b>03/25/22 REDEMPTIONS (Continued)</b>									
DN	FHLB			03/25/22	0.035	50,000	168	8,166.67	0.035
DN	FHLB			03/25/22	0.035	50,000	168	8,166.67	0.035
DN	IBRD			03/25/22	0.040	50,000	170	9,444.44	0.041
DN	IBRD			03/25/22	0.040	50,000	170	9,444.44	0.041
DN	IBRD			03/25/22	0.040	50,000	171	9,500.00	0.041
DN	IBRD			03/25/22	0.040	50,000	171	9,500.00	0.041
DN	IBRD			03/25/22	0.045	50,000	191	11,937.50	0.046
DN	IBRD			03/25/22	0.045	50,000	191	11,937.50	0.046
DN	IBRD			03/25/22	0.050	50,000	197	13,680.56	0.051
DN	IBRD			03/25/22	0.050	50,000	197	13,680.56	0.051
DN	IBRD			03/25/22	0.050	50,000	197	13,680.56	0.051
YCD	SWEDBANK		0.170	03/25/22	0.170	50,000	100	23,611.11	0.172
YCD	SWEDBANK		0.170	03/25/22	0.170	50,000	100	23,611.11	0.172
YCD	SUMI TRUST		0.240	03/25/22	0.240	50,000	100	33,333.33	0.243
YCD	SUMI TRUST		0.240	03/25/22	0.240	50,000	100	33,333.33	0.243
YCD	CR AG CIB		0.090	03/25/22	0.090	50,000	184	23,000.00	0.091
YCD	CR AG CIB		0.090	03/25/22	0.090	50,000	184	23,000.00	0.091
YCD	TORONTO		0.130	03/25/22	0.130	50,000	184	33,222.22	0.132
YCD	TORONTO		0.130	03/25/22	0.130	50,000	184	33,222.22	0.132
YCD	SCOTIA		0.130	03/25/22	0.130	50,000	189	34,125.00	0.132
YCD	SCOTIA		0.130	03/25/22	0.130	50,000	189	34,125.00	0.132
YCD	LLOYDS		0.140	03/25/22	0.140	50,000	192	37,333.33	0.142
<b>03/25/22 NO PURCHASES</b>									
<b>03/28/22 REDEMPTIONS</b>									
CD	BOWEST		0.310	03/28/22	0.310	50,000	12	5,166.67	0.314
CD	BOWEST		0.310	03/28/22	0.310	50,000	12	5,166.67	0.314
CD	MUFG UNION		0.070	03/28/22	0.070	50,000	109	10,597.22	0.071
CD	MUFG UNION		0.070	03/28/22	0.070	50,000	109	10,597.22	0.071
CP	MUFG BK			03/28/22	0.270	50,000	13	4,875.00	0.274
CP	MUFG BK			03/28/22	0.270	50,000	13	4,875.00	0.274
CP	MUFG BK			03/28/22	0.270	50,000	13	4,875.00	0.274
CP	MUFG BK			03/28/22	0.270	50,000	13	4,875.00	0.274
CP	CR AG NY			03/28/22	0.210	50,000	28	8,166.67	0.213
CP	CR AG NY			03/28/22	0.210	50,000	28	8,166.67	0.213
CP	CR AG NY			03/28/22	0.210	50,000	28	8,166.67	0.213
CP	APPLE			03/28/22	0.090	50,000	32	4,000.00	0.091
CP	APPLE			03/28/22	0.080	50,000	39	4,333.33	0.081
CP	APPLE			03/28/22	0.080	50,000	39	4,333.33	0.081
CP	RBC NY			03/28/22	0.210	50,000	103	30,041.67	0.213
CP	RBC NY			03/28/22	0.210	50,000	103	30,041.67	0.213
CP	NATIXIS NY			03/28/22	0.110	50,000	181	27,652.78	0.112
CP	NATIXIS NY			03/28/22	0.110	50,000	181	27,652.78	0.112
CP	SCOTIA NY			03/28/22	0.140	50,000	221	42,972.22	0.142
CP	SCOTIA NY			03/28/22	0.140	50,000	221	42,972.22	0.142

## 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>
<b>03/28/22 REDEMPTIONS (Continued)</b>									
	CP	JPM LLC		03/28/22	0.170	50,000	270	63,750.00	0.173
	CP	JPM LLC		03/28/22	0.170	50,000	270	63,750.00	0.173
	DN	FHLB		03/28/22	0.045	50,000	143	8,937.50	0.046
	DN	FHLB		03/28/22	0.045	50,000	143	8,937.50	0.046
	DN	IBRD		03/28/22	0.045	50,000	153	9,562.50	0.046
	DN	IBRD		03/28/22	0.045	50,000	153	9,562.50	0.046
	DN	FHLB		03/28/22	0.045	50,000	153	9,562.50	0.046
	DN	FHLB		03/28/22	0.045	50,000	153	9,562.50	0.046
	DN	FHLB		03/28/22	0.040	50,000	158	8,777.78	0.041
	DN	FHLB		03/28/22	0.040	50,000	158	8,777.78	0.041
	DN	FHLB		03/28/22	0.040	50,000	189	10,500.00	0.041
	DN	FHLB		03/28/22	0.040	50,000	189	10,500.00	0.041
	YCD	DNB	0.270	03/28/22	0.270	50,000	12	4,500.00	0.274
	YCD	DNB	0.270	03/28/22	0.270	50,000	12	4,500.00	0.274
	YCD	MUFG BK	0.160	03/28/22	0.160	50,000	34	7,555.56	0.162
	YCD	MUFG BK	0.160	03/28/22	0.160	50,000	34	7,555.56	0.162
	YCD	KBC	0.150	03/28/22	0.150	50,000	38	7,916.67	0.152
	YCD	KBC	0.150	03/28/22	0.150	50,000	38	7,916.67	0.152
	YCD	BARCLAYS	0.140	03/28/22	0.140	50,000	158	30,722.22	0.142
	YCD	BARCLAYS	0.140	03/28/22	0.140	50,000	158	30,722.22	0.142
<b>03/28/22 PURCHASES</b>									
	CP	MUFG BK		07/01/22	0.980	50,000			
	CP	MUFG BK		07/01/22	0.980	50,000			
	DN	IBRD		08/26/22	0.730	50,000			
	DN	IBRD		08/26/22	0.730	50,000			
	TR	BILL		07/19/22	0.640	50,000			
	TR	BILL		07/19/22	0.640	50,000			
	TR	BILL		07/19/22	0.640	50,000			
	TR	BILL		07/19/22	0.640	50,000			
	TR	NOTE	1.500	02/29/24	2.304	50,000			
	TR	NOTE	1.500	02/29/24	2.304	50,000			
	YCD	RABOBANK	1.810	12/23/22	1.810	50,000			
	YCD	RABOBANK	1.810	12/23/22	1.810	50,000			
<b>03/29/22 REDEMPTIONS</b>									
	DEB	FFCB	0.070	03/29/22	0.066	50,000	357	32,224.44	0.066
	DEB	FFCB	0.070	03/29/22	0.066	50,000	357	32,224.44	0.066
	DEB	FFCB	0.070	03/29/22	0.066	50,000	362	32,675.56	0.066
	DEB	FFCB	0.070	03/29/22	0.066	50,000	362	32,675.56	0.066
	TR	BILL		03/29/22	0.075	50,000	68	7,083.33	0.076
	TR	BILL		03/29/22	0.075	50,000	68	7,083.33	0.076
	TR	BILL		03/29/22	0.075	50,000	68	7,083.33	0.076

## 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>
<b>03/29/22 REDEMPTIONS (Continued)</b>									
	TR	BILL		03/29/22	0.083	50,000	68	7,791.67	0.084
	TR	BILL		03/29/22	0.083	50,000	68	7,791.67	0.084
	TR	BILL		03/29/22	0.083	50,000	68	7,791.67	0.084
	TR	BILL		03/29/22	0.038	50,000	97	5,052.08	0.038
	TR	BILL		03/29/22	0.038	50,000	97	5,052.08	0.038
	TR	BILL		03/29/22	0.038	50,000	97	5,052.08	0.038
	TR	BILL		03/29/22	0.040	50,000	104	5,777.78	0.041
	TR	BILL		03/29/22	0.040	50,000	104	5,777.78	0.041
	TR	BILL		03/29/22	0.040	50,000	104	5,777.78	0.041
<b>03/29/22 PURCHASES</b>									
	CD	MUFG UNION	0.350	04/25/22	0.350	50,000			
	CD	MUFG UNION	0.350	04/25/22	0.350	50,000			
	CP	APPLE		05/09/22	0.380	50,000			
	CP	APPLE		05/09/22	0.380	50,000			
	CP	PEPSICO		08/26/22	1.030	50,000			
	CP	CGMI		09/09/22	1.400	50,000			
	CP	CGMI		09/09/22	1.400	50,000			
	DN	FHLB		11/29/22	1.020	50,000			
	DN	FHLB		11/29/22	1.020	50,000			
	DN	FHLB		02/01/23	1.435	50,000			
	DN	FHLB		02/01/23	1.435	50,000			
	TR	BILL		07/19/22	0.620	50,000			
	TR	BILL		07/19/22	0.620	50,000			
	TR	BILL		07/19/22	0.620	50,000			
	TR	BILL		07/26/22	0.715	50,000			
	TR	BILL		07/26/22	0.715	50,000			
	TR	BILL		07/26/22	0.720	50,000			
	TR	BILL		07/26/22	0.720	50,000			
	TR	BILL		09/01/22	0.865	50,000			
	TR	BILL		09/01/22	0.865	50,000			
	TR	BILL		09/01/22	0.870	50,000			
	TR	BILL		09/01/22	0.870	50,000			
	TR	BILL		03/23/23	1.600	50,000			
	TR	BILL		03/23/23	1.600	50,000			
	TR	BILL		03/23/23	1.600	50,000			
	TR	BILL		03/23/23	1.600	50,000			
	TR	NOTE	1.500	02/29/24	2.345	50,000			
	TR	NOTE	1.500	02/29/24	2.345	50,000			
	YCD	LLOYDS	1.840	01/03/23	1.840	50,000			
<b>03/30/22 REDEMPTION</b>									
	DN	FHLB		03/30/22	0.043	50,000	182	10,743.06	0.043

## 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>
<b>03/30/22 PURCHASES</b>									
	CP	AMAZON		08/26/22	0.980	50,000			
	CP	AMAZON		08/26/22	0.980	50,000			
	TR	BILL		07/26/22	0.690	50,000			
	TR	BILL		07/26/22	0.690	50,000			
	TR	BILL		07/26/22	0.695	50,000			
	TR	BILL		07/26/22	0.695	50,000			
	TR	BILL		03/23/23	1.590	50,000			
	TR	BILL		03/23/23	1.590	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 DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	02/17/22	0.430	15,000,000.00	05/19/22
New Omni Bank, N.A.	03/02/22	0.310	8,000,000.00	06/01/22
New Omni Bank, N.A.	03/09/22	0.340	8,000,000.00	06/08/22
New Omni Bank, N.A.	01/13/22	0.290	9,000,000.00	07/14/22
<b>ARCADIA</b>				
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
<b>BREA</b>				
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	03/16/22	0.430	10,000,000.00	06/15/22
<b>CHICO</b>				
Tri Counties Bank	03/02/22	0.330	1,000,000.00	06/01/22
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	03/03/22	0.650	2,000,000.00	09/01/22
<b>DOWNEY</b>				
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
<b>EL MONTE</b>				
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
<b>FOLSOM</b>				
SAFE Credit Union	01/05/22	0.110	20,000,000.00	04/06/22
<b>FRESNO</b>				
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>
<b>GARDEN GROVE</b>				
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
US Metro Bank	03/10/22	0.720	20,000,000.00	09/08/22
<b>GARDENA</b>				
Northrop Grumman Federal Credit Union	02/03/22	0.270	25,000,000.00	05/05/22
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	10/07/21	0.130	25,000,000.00	04/07/22
<b>IRVINE</b>				
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	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
First Foundation Bank	03/09/22	0.360	22,000,000.00	06/08/22
First Foundation Bank	03/10/22	0.410	50,000,000.00	06/09/22
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
Pacific Premier Bank	03/03/22	0.340	25,000,000.00	06/02/22
Pacific Premier Bank	03/10/22	0.390	100,000,000.00	06/09/22
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	01/05/22	0.110	3,000,000.00	04/06/22
<b>LOS ANGELES</b>				
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
Bank of Hope	03/04/22	0.380	75,000,000.00	06/03/22
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

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR</b>	<b>MATURITY</b>
	<b>DATE</b>	<b>YIELD (%)</b>	<b>AMOUNT (\$)</b>	<b>DATE</b>
<b>LOS ANGELES (Continued)</b>				
Manufacturers Bank	03/03/22	0.370	20,000,000.00	06/02/22
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
Open Bank	03/03/22	0.340	10,000,000.00	06/02/22
Open Bank	03/09/22	0.340	10,000,000.00	06/08/22
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
Pacific City Bank	03/16/22	0.410	20,000,000.00	06/15/22
Preferred Bank	03/16/22	0.410	125,000,000.00	06/15/22
State Bank of India (California)	01/26/22	0.220	15,000,000.00	04/27/22
State Bank of India (California)	03/16/22	0.410	30,000,000.00	06/15/22
<b>OAKLAND</b>				
Beneficial State Bank	12/10/21	0.190	1,000,000.00	06/10/22
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
California Bank of Commerce	03/17/22	0.510	5,000,000.00	06/16/22
Metropolitan Bank	02/17/22	0.750	1,000,000.00	08/18/22
Metropolitan Bank	03/03/22	0.640	2,000,000.00	09/01/22
<b>PALOS VERDES ESTATES</b>				
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
<b>PASADENA</b>				
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	01/13/22	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
Wescom Central Credit Union	03/10/22	0.430	50,000,000.00	06/09/22
Wescom Central Credit Union	03/11/22	0.440	25,000,000.00	06/10/22
Wescom Central Credit Union	03/16/22	0.450	50,000,000.00	06/15/22
<b>REDDING</b>				
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

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR</b>	<b>MATURITY</b>
	<b>DATE</b>	<b>YIELD (%)</b>	<b>AMOUNT (\$)</b>	<b>DATE</b>
<b>REDWOOD CITY</b>				
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
Provident Credit Union	03/04/22	0.390	20,000,000.00	06/03/22
Provident Credit Union	03/09/22	0.370	20,000,000.00	06/08/22
Provident Credit Union	03/18/22	0.860	20,000,000.00	09/16/22
<b>ROSEMEAD</b>				
Pacific Alliance Bank	10/06/21	0.100	4,000,000.00	04/06/22
<b>ROSEVILLE</b>				
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
Five Star Bank	03/03/22	0.620	75,000,000.00	09/01/22
<b>SACRAMENTO</b>				
Golden 1 Credit Union	12/08/21	0.140	75,000,000.00	06/08/22
Golden 1 Credit Union	03/17/22	0.500	75,000,000.00	06/16/22
<b>SAN DIEGO</b>				
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
Axos Bank	03/02/22	0.310	25,000,000.00	06/01/22
Axos Bank	03/16/22	0.410	100,000,000.00	06/15/22
California Coast Credit Union	02/16/22	0.780	1,000,000.00	08/17/22
<b>SAN FRANCISCO</b>				
Bank of San Francisco	12/10/21	0.180	10,000,000.00	06/10/22
Bank of San Francisco	03/25/22	0.950	10,000,000.00	09/23/22
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
<b>SAN JOSE</b>				
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	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
Technology Credit Union	03/03/22	0.600	50,000,000.00	09/01/22

## 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>
<b>SANTA ANA</b>				
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
<b>SANTA ROSA</b>				
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
Poppy Bank	03/11/22	0.430	23,000,000.00	06/10/22
<b>SUN VALLEY</b>				
Mission Valley Bank	11/03/21	0.080	10,000,000.00	5/4/2022
<b>VACAVILLE</b>				
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
Travis Credit Union	03/11/22	0.400	100,000,000.00	06/10/22
<b>WALNUT CREEK</b>				
Mechanics Bank	03/03/22	0.370	1,000,000.00	06/02/22
<b>WATSONVILLE</b>				
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
<b>TOTAL TIME DEPOSITS MARCH 2022</b>			<b>4,135,000,000.00</b>	

# BANK DEMAND DEPOSITS

## MARCH 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	\$ 1,578,468	\$ 845,000	\$ 5,974,380
2	1,570,575	905,000	6,065,280
3	1,581,942	865,000	6,297,038
4	1,553,736	860,000	6,907,910
5	1,553,736	860,000	6,907,910
6	1,553,736	860,000	6,907,910
7	1,590,510	860,000	6,637,983
8	1,579,447	860,000	6,058,873
9	1,595,906	710,000	8,176,795
10	1,572,816	630,000	6,067,629
11	1,582,384	630,000	10,124,635
12	1,582,384	630,000	7,525,321
13	1,582,384	630,000	7,525,321
14	1,568,265	630,000	8,733,903
15	1,538,737	585,000	6,408,800
16	1,513,577	675,000	6,418,011
17	1,533,781	625,000	6,454,730
18	1,597,285	660,000	7,532,440
19	1,597,285	660,000	7,532,440
20	1,597,285	660,000	7,532,440
21	1,588,576	810,000	6,941,494
22	1,599,345	745,000	6,528,621
23	1,573,860	780,000	6,452,226
24	1,524,409	450,000	6,386,060
25	1,597,798	685,000	6,502,603
26	1,597,798	685,000	6,502,603
27	1,597,798	685,000	6,502,603
28	1,553,438	825,000	6,274,804
29	1,547,022	600,000	6,471,222
30	1,542,113		6,228,191
	1,728,003	1,075,000	6,228,742
<b>AVERAGE DOLLAR DAYS</b>	\$1,576,594 <u>a/</u>	\$709,032 <u>b/</u>	

a/ The prescribed bank balance for March was \$1,653,223. This consisted of \$1,565,430 in compensating balances for services, balances for uncollected funds of \$88,197 and a deduction of \$404 for March 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**

1873

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on March 16, 2022, has determined and designated the amount of money available for deposit and investment as of March 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 \$ 1,565,000,000

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)	3/14/2022	3/18/2022	\$ 1,272,150,000	\$ (7,680,950,000)	\$ 4,018,500,000	\$ (3,662,450,000)
(2)	3/21/2022	3/25/2022	\$ (2,307,950,000)	\$ (9,988,900,000)	\$ 4,018,500,000	\$ (5,970,400,000)
(3)	3/28/2022	4/1/2022	\$ (6,971,350,000)	\$ (16,960,250,000)	\$ 4,018,500,000	\$ (12,941,750,000)
(4)	4/4/2022	4/8/2022	\$ (335,350,000)	\$ (17,295,600,000)	\$ 4,018,500,000	\$ (13,277,100,000)
(5)	4/11/2022	4/15/2022	\$ 7,114,450,000	\$ (10,181,150,000)	\$ 4,018,500,000	\$ (6,162,650,000)
(6)	4/18/2022	4/22/2022	\$ 6,060,950,000	\$ (4,120,200,000)	\$ 4,018,500,000	\$ (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 \$ 1,565,000,000.

Dated: March 16, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

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Member

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Member

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