

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

AUGUST 31, 2022

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

AUGUST 2022

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

(Dollars In Thousands)

| | August 2022 | August 2021 | Change |
|---|-------------|-------------|-------------|
| Average Daily Portfolio (\$) | 228,216,461 | 180,376,875 | +47,839,586 |
| Accrued Earnings (\$) | 247,297 | 33,866 | +213,431 |
| Effective Yield (%) | 1.276 | 0.221 | +1.055 |
| Average Life-Month End (In Days) | 304 | 312 | -8 |
| Total Security Transactions | | | |
| Amount (\$) | 40,828,748 | 51,165,138 | -10,336,390 |
| Number | 822 | 1,026 | -204 |
| Total Time Deposit Transactions | | | |
| Amount (\$) | 1,539,000 | 979,500 | +559,500 |
| Number | 60 | 44 | +16 |
| Average Workday Investment Activity (\$) | 1,842,076 | 2,370,211 | -528,135 |
| Prescribed Demand Account Balances For Services (\$) | 265,000 | 1,586,000 | -1,321,000 |



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

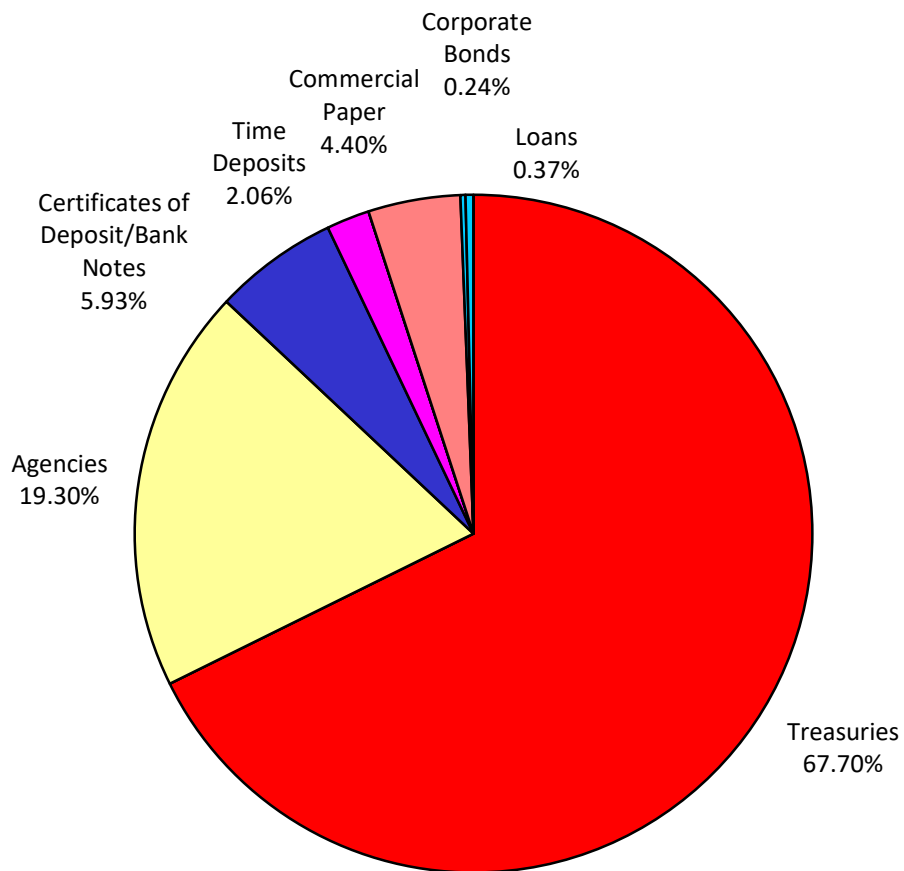
August 31, 2022

| <u>TYPE OF SECURITY</u> | <u>AMOUNT (\$)</u> | <u>*PERCENT OF PORTFOLIO</u> | <u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u> |
|--------------------------------|--------------------|------------------------------|---|
| Government | | | |
| Bills | 50,959,356 | 22.22 | -0.44 |
| Bonds | 0 | 0.00 | 0 |
| Notes | 104,276,905 | 45.48 | -0.43 |
| Strips | 0 | 0.00 | 0 |
| Total Government | 155,236,261 | 67.70 | -0.87 |
| Agency Debentures | 14,113,609 | 6.16 | +0.12 |
| Certificates of Deposit | 13,510,000 | 5.89 | +0.34 |
| Bank Notes | 100,000 | 0.04 | 0 |
| Repurchases | 0 | 0.00 | 0 |
| Agency Discount Notes | 30,130,920 | 13.14 | +0.32 |
| Time Deposits | 4,714,000 | 2.06 | +0.05 |
| GNMAs | 0 | 0.00 | 0 |
| Commercial Paper | 10,096,386 | 4.40 | 0 |
| Remics | 4,017 | 0.00 | 0 |
| Corporate Bonds | 542,757 | 0.24 | +0.03 |
| PMIA Loans | 841,492 | 0.37 | +0.01 |
| GF Loans | 0 | 0.00 | 0 |
| Other | 0 | 0.00 | 0 |
| Reversed Repurchases | 0 | 0.00 | 0 |
| Total (All Types) | 229,289,442 | 100.00 | |

*Percentages may be off due to rounding.

| <u>INVESTMENT ACTIVITY</u> | <u>August 2022</u> | | <u>July 2022</u> | |
|---|--------------------|--------------------|------------------|--------------------|
| | <u>NUMBER</u> | <u>AMOUNT (\$)</u> | <u>NUMBER</u> | <u>AMOUNT (\$)</u> |
| Pooled Money | 822 | 40,828,748 | 796 | 39,581,189 |
| Other | 5 | 144,361 | 3 | 1,692,579 |
| Time Deposits | 60 | 1,539,000 | 77 | 2,582,000 |
| Total | 887 | 42,512,109 | 876 | 43,855,768 |
| PMIA Monthly Average Effective Yield (%) | | 1.276 | 1.090 | |
| Year to Date Yield Last Day of Month (%) | | 1.182 | 1.090 | |

**Pooled Money Investment Account
Portfolio Composition
\$229.3 billion
08/31/22**



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/01/22 | REDEMPTIONS | | | | | | | | |
| | CP | MUFG BK | | 08/01/22 | 1.850 | 50,000 | 7 | 17,986.11 | 1.876 |
| | CP | MUFG BK | | 08/01/22 | 1.850 | 50,000 | 7 | 17,986.11 | 1.876 |
| | CP | CGMI | | 08/01/22 | 0.330 | 50,000 | 245 | 112,291.67 | 0.335 |
| | CP | CGMI | | 08/01/22 | 0.330 | 50,000 | 245 | 112,291.67 | 0.335 |
| | DN | FHLB | | 08/01/22 | 1.350 | 50,000 | 4 | 7,500.00 | 1.369 |
| | DN | FHLB | | 08/01/22 | 1.350 | 50,000 | 4 | 7,500.00 | 1.369 |
| | DN | FHLMC | | 08/01/22 | 1.430 | 50,000 | 4 | 7,944.44 | 1.450 |
| | DN | FHLMC | | 08/01/22 | 1.430 | 50,000 | 4 | 7,944.44 | 1.450 |
| | DN | FHLB | | 08/01/22 | 0.870 | 50,000 | 104 | 125,666.67 | 0.884 |
| | DN | FHLB | | 08/01/22 | 0.870 | 50,000 | 104 | 125,666.67 | 0.884 |
| | DN | FHLB | | 08/01/22 | 0.870 | 50,000 | 104 | 125,666.67 | 0.884 |
| | DN | IBRD | | 08/01/22 | 0.600 | 50,000 | 138 | 115,000.00 | 0.610 |
| | DN | IBRD | | 08/01/22 | 0.600 | 50,000 | 138 | 115,000.00 | 0.610 |
| | DN | IBRD | | 08/01/22 | 0.600 | 50,000 | 138 | 115,000.00 | 0.610 |
| | DN | IBRD | | 08/01/22 | 0.410 | 50,000 | 179 | 101,930.56 | 0.417 |
| | DN | IBRD | | 08/01/22 | 0.410 | 50,000 | 179 | 101,930.56 | 0.417 |
| | DN | FHLB | | 08/01/22 | 0.065 | 50,000 | 361 | 32,590.28 | 0.066 |
| | YCD | DNB | 1.900 | 08/01/22 | 1.900 | 50,000 | 7 | 18,472.22 | 1.926 |
| | YCD | DNB | 1.900 | 08/01/22 | 1.900 | 50,000 | 7 | 18,472.22 | 1.926 |
| | YCD | MUFG BK | 1.310 | 08/01/22 | 1.310 | 50,000 | 90 | 163,750.00 | 1.328 |
| | YCD | MUFG BK | 1.310 | 08/01/22 | 1.310 | 50,000 | 90 | 163,750.00 | 1.328 |
| | YCD | UBS | 0.240 | 08/01/22 | 0.240 | 50,000 | 270 | 90,000.00 | 0.243 |
| | YCD | UBS | 0.240 | 08/01/22 | 0.240 | 50,000 | 270 | 90,000.00 | 0.243 |
| 08/01/22 | PURCHASES | | | | | | | | |
| | DN | FHLMC | | 09/02/22 | 2.050 | 50,000 | | | |
| | DN | FHLMC | | 09/02/22 | 2.050 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 2.886 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 2.886 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 2.888 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 2.888 | 50,000 | | | |
| | YCD | UBS | 3.620 | 04/03/23 | 3.620 | 50,000 | | | |
| | YCD | UBS | 3.620 | 04/03/23 | 3.620 | 50,000 | | | |
| 08/02/22 | REDEMPTIONS | | | | | | | | |
| | DEB | FFCB | 0.100 | 08/02/22 | 0.100 | 50,000 | 524 | 71,944.44 | 0.100 |
| | DEB | FFCB | 0.100 | 08/02/22 | 0.100 | 50,000 | 524 | 71,944.44 | 0.100 |
| | DN | FHLB | | 08/02/22 | 0.600 | 50,000 | 141 | 117,500.00 | 0.610 |
| | DN | FHLB | | 08/02/22 | 0.600 | 50,000 | 141 | 117,500.00 | 0.610 |
| | DN | IBRD | | 08/02/22 | 0.520 | 50,000 | 161 | 116,277.78 | 0.528 |
| | DN | IBRD | | 08/02/22 | 0.520 | 50,000 | 161 | 116,277.78 | 0.528 |
| | DN | FHLB | | 08/02/22 | 0.535 | 50,000 | 168 | 124,833.33 | 0.544 |
| | DN | FHLB | | 08/02/22 | 0.535 | 50,000 | 168 | 124,833.33 | 0.544 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/02/22 | REDEMPTIONS (Continued) | | | | | | | | |
| | TR | BILL | | 08/02/22 | 1.295 | 50,000 | 47 | 84,534.72 | 1.315 |
| | TR | BILL | | 08/02/22 | 1.295 | 50,000 | 47 | 84,534.72 | 1.315 |
| | TR | BILL | | 08/02/22 | 1.295 | 50,000 | 47 | 84,534.72 | 1.315 |
| | TR | BILL | | 08/02/22 | 1.300 | 50,000 | 47 | 84,861.11 | 1.320 |
| | TR | BILL | | 08/02/22 | 1.300 | 50,000 | 47 | 84,861.11 | 1.320 |
| | TR | BILL | | 08/02/22 | 1.300 | 50,000 | 47 | 84,861.11 | 1.320 |
| | TR | BILL | | 08/02/22 | 0.831 | 50,000 | 112 | 129,266.67 | 0.845 |
| | TR | BILL | | 08/02/22 | 0.831 | 50,000 | 112 | 129,266.67 | 0.845 |
| | TR | BILL | | 08/02/22 | 0.831 | 50,000 | 112 | 129,266.67 | 0.845 |
| | TR | BILL | | 08/02/22 | 0.835 | 50,000 | 112 | 129,888.89 | 0.849 |
| | TR | BILL | | 08/02/22 | 0.835 | 50,000 | 112 | 129,888.89 | 0.849 |
| | TR | BILL | | 08/02/22 | 0.835 | 50,000 | 112 | 129,888.89 | 0.849 |
| | TR | BILL | | 08/02/22 | 0.838 | 50,000 | 112 | 130,277.78 | 0.851 |
| | TR | BILL | | 08/02/22 | 0.838 | 50,000 | 112 | 130,277.78 | 0.851 |
| | TR | BILL | | 08/02/22 | 0.838 | 50,000 | 112 | 130,277.78 | 0.851 |
| | TR | BILL | | 08/02/22 | 0.810 | 50,000 | 117 | 131,625.00 | 0.823 |
| | TR | BILL | | 08/02/22 | 0.810 | 50,000 | 117 | 131,625.00 | 0.823 |
| | TR | BILL | | 08/02/22 | 0.810 | 50,000 | 117 | 131,625.00 | 0.823 |
| | TR | BILL | | 08/02/22 | 0.810 | 50,000 | 117 | 131,625.00 | 0.823 |
| | TR | BILL | | 08/02/22 | 0.810 | 50,000 | 117 | 131,625.00 | 0.823 |
| | TR | BILL | | 08/02/22 | 0.810 | 50,000 | 117 | 131,625.00 | 0.823 |
| | TR | BILL | | 08/02/22 | 0.815 | 50,000 | 117 | 132,437.50 | 0.829 |
| | TR | BILL | | 08/02/22 | 0.815 | 50,000 | 117 | 132,437.50 | 0.829 |
| | TR | BILL | | 08/02/22 | 0.815 | 50,000 | 117 | 132,437.50 | 0.829 |
| | TR | BILL | | 08/02/22 | 0.805 | 50,000 | 119 | 133,048.61 | 0.818 |
| | TR | BILL | | 08/02/22 | 0.805 | 50,000 | 119 | 133,048.61 | 0.818 |
| | TR | BILL | | 08/02/22 | 0.813 | 50,000 | 119 | 134,288.19 | 0.826 |
| | TR | BILL | | 08/02/22 | 0.813 | 50,000 | 119 | 134,288.19 | 0.826 |
| | YCD | NATIXIS | 1.080 | 08/02/22 | 1.080 | 50,000 | 138 | 207,000.00 | 1.095 |
| | YCD | NATIXIS | 1.080 | 08/02/22 | 1.080 | 50,000 | 138 | 207,000.00 | 1.095 |
| | YCD | FORTIS | 1.170 | 08/02/22 | 1.170 | 50,000 | 138 | 224,250.00 | 1.186 |
| | YCD | FORTIS | 1.170 | 08/02/22 | 1.170 | 50,000 | 138 | 224,250.00 | 1.186 |

08/02/22 PURCHASES

| | | | | | | | | | |
|--|----|-----------|--|----------|-------|--------|--|--|--|
| | CP | SHEFFIELD | | 11/04/22 | 2.800 | 50,000 | | | |
| | CP | SHEFFIELD | | 11/04/22 | 2.800 | 50,000 | | | |
| | CP | CGMI | | 04/03/23 | 3.550 | 50,000 | | | |
| | CP | CGMI | | 04/03/23 | 3.550 | 50,000 | | | |
| | TR | BILL | | 11/29/22 | 2.600 | 50,000 | | | |
| | TR | BILL | | 11/29/22 | 2.600 | 50,000 | | | |
| | TR | BILL | | 11/29/22 | 2.620 | 50,000 | | | |
| | TR | BILL | | 11/29/22 | 2.620 | 50,000 | | | |
| | TR | BILL | | 11/29/22 | 2.623 | 50,000 | | | |
| | TR | BILL | | 11/29/22 | 2.623 | 50,000 | | | |
| | TR | BILL | | 11/29/22 | 2.623 | 50,000 | | | |
| | TR | BILL | | 11/29/22 | 2.623 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/02/22 | PURCHASES (Continued) | | | | | | | | |
| | YCD | SWEDBANK | 2.860 | 12/05/22 | 2.860 | 50,000 | | | |
| | YCD | SWEDBANK | 2.860 | 12/05/22 | 2.860 | 50,000 | | | |
| | YCD | SCOTIA | 3.500 | 03/01/23 | 3.500 | 50,000 | | | |
| | YCD | SCOTIA | 3.500 | 03/01/23 | 3.500 | 50,000 | | | |
| 08/03/22 | REDEMPTION | | | | | | | | |
| | DN | FHLB | | 08/03/22 | 0.065 | 50,000 | 363 | 32,770.83 | 0.066 |
| 08/03/22 | PURCHASES | | | | | | | | |
| | CP | CRC | | 12/16/22 | 3.070 | 50,000 | | | |
| | CP | CRC | | 12/16/22 | 3.070 | 50,000 | | | |
| | CP | JOHNSON | | 01/03/23 | 2.800 | 50,000 | | | |
| | CP | JOHNSON | | 01/03/23 | 2.800 | 50,000 | | | |
| | CP | JPM LLC | | 03/28/23 | 3.520 | 50,000 | | | |
| | CP | JPM LLC | | 03/28/23 | 3.520 | 50,000 | | | |
| | DN | FHLB | | 07/03/23 | 3.000 | 50,000 | | | |
| | DN | FHLB | | 07/03/23 | 3.000 | 50,000 | | | |
| | DN | FFCB | | 08/01/23 | 3.050 | 50,000 | | | |
| | DN | FFCB | | 08/01/23 | 3.050 | 50,000 | | | |
| | TR | BILL | | 07/13/23 | 3.040 | 50,000 | | | |
| | TR | BILL | | 07/13/23 | 3.040 | 50,000 | | | |
| | TR | BILL | | 07/13/23 | 3.040 | 50,000 | | | |
| 08/04/22 | REDEMPTIONS | | | | | | | | |
| | DEB | FFCB | 0.080 | 08/04/22 | 0.090 | 50,000 | 448 | 55,000.00 | 0.090 |
| | TR | BILL | | 08/04/22 | 0.605 | 50,000 | 175 | 147,048.61 | 0.615 |
| | TR | BILL | | 08/04/22 | 0.605 | 50,000 | 175 | 147,048.61 | 0.615 |
| | TR | BILL | | 08/04/22 | 0.605 | 50,000 | 175 | 147,048.61 | 0.615 |
| | TR | BILL | | 08/04/22 | 0.605 | 50,000 | 175 | 147,048.61 | 0.615 |
| | TR | BILL | | 08/04/22 | 0.605 | 50,000 | 175 | 147,048.61 | 0.615 |
| | TR | BILL | | 08/04/22 | 0.605 | 50,000 | 175 | 147,048.61 | 0.615 |
| | TR | BILL | | 08/04/22 | 0.605 | 50,000 | 175 | 147,048.61 | 0.615 |
| | TR | BILL | | 08/04/22 | 0.605 | 50,000 | 175 | 147,048.61 | 0.615 |
| | TR | BILL | | 08/04/22 | 0.542 | 50,000 | 177 | 133,241.67 | 0.551 |
| | TR | BILL | | 08/04/22 | 0.542 | 50,000 | 177 | 133,241.67 | 0.551 |
| | TR | BILL | | 08/04/22 | 0.542 | 50,000 | 177 | 133,241.67 | 0.551 |
| | TR | BILL | | 08/04/22 | 0.545 | 50,000 | 177 | 133,979.17 | 0.554 |
| | TR | BILL | | 08/04/22 | 0.545 | 50,000 | 177 | 133,979.17 | 0.554 |
| | TR | BILL | | 08/04/22 | 0.545 | 50,000 | 177 | 133,979.17 | 0.554 |
| | TR | BILL | | 08/04/22 | 0.445 | 50,000 | 182 | 112,486.11 | 0.452 |
| | TR | BILL | | 08/04/22 | 0.445 | 50,000 | 182 | 112,486.11 | 0.452 |
| | TR | BILL | | 08/04/22 | 0.445 | 50,000 | 182 | 112,486.11 | 0.452 |
| | TR | BILL | | 08/04/22 | 0.445 | 50,000 | 182 | 112,486.11 | 0.452 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/04/22 | REDEMPTIONS (Continued) | | | | | | | | |
| | TR | BILL | | 08/04/22 | 0.462 | 50,000 | 182 | 116,656.94 | 0.469 |
| | TR | BILL | | 08/04/22 | 0.462 | 50,000 | 182 | 116,656.94 | 0.469 |
| | TR | BILL | | 08/04/22 | 0.462 | 50,000 | 182 | 116,656.94 | 0.469 |
| | TR | BILL | | 08/04/22 | 0.467 | 50,000 | 182 | 117,920.83 | 0.474 |
| | TR | BILL | | 08/04/22 | 0.467 | 50,000 | 182 | 117,920.83 | 0.474 |
| | TR | BILL | | 08/04/22 | 0.467 | 50,000 | 182 | 117,920.83 | 0.474 |
| 08/04/22 | PURCHASES | | | | | | | | |
| | CD | MUFG UNION | 3.150 | 01/03/23 | 3.150 | 50,000 | | | |
| | CD | MUFG UNION | 3.150 | 01/03/23 | 3.150 | 50,000 | | | |
| | CD | BOWEST | 3.270 | 01/03/23 | 3.270 | 50,000 | | | |
| | CD | BOWEST | 3.270 | 01/03/23 | 3.270 | 50,000 | | | |
| | CD | CITIBANK | 3.550 | 03/01/23 | 3.550 | 50,000 | | | |
| | CD | CITIBANK | 3.550 | 03/01/23 | 3.550 | 50,000 | | | |
| | CP | CHARIOT | | 10/21/22 | 2.700 | 50,000 | | | |
| | CP | VERSAILLES | | 12/07/22 | 3.050 | 50,000 | | | |
| | CP | VERSAILLES | | 12/07/22 | 3.050 | 50,000 | | | |
| | CP | METLIFE STF | | 01/03/23 | 3.000 | 50,000 | | | |
| | CP | METLIFE STF | | 01/03/23 | 3.000 | 50,000 | | | |
| | DEB | FHLB | 3.000 | 08/04/23 | 3.100 | 50,000 | | | |
| | DEB | FHLB | 3.000 | 08/04/23 | 3.219 | 50,000 | | | |
| | DEB | FHLB | 3.000 | 08/04/23 | 3.219 | 50,000 | | | |
| | DN | IFC | | 03/01/23 | 2.750 | 50,000 | | | |
| | DN | IFC | | 03/01/23 | 2.750 | 50,000 | | | |
| | DN | FHLB | | 07/03/23 | 3.000 | 50,000 | | | |
| | DN | FHLB | | 07/03/23 | 3.000 | 50,000 | | | |
| | DN | FHLB | | 08/01/23 | 3.030 | 50,000 | | | |
| | DN | FHLB | | 08/01/23 | 3.030 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.745 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.745 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.745 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.750 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.750 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.880 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.880 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.885 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.885 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.141 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.141 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.141 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.141 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.141 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.141 | 50,000 | | | |
| | YCD | DNB | 2.240 | 08/23/22 | 2.240 | 50,000 | | | |
| | YCD | DNB | 2.240 | 08/23/22 | 2.240 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/04/22 | PURCHASES (Continued) | | | | | | | | |
| | YCD | NATIXIS | 3.450 | 02/01/23 | 3.450 | 50,000 | | | |
| | YCD | NATIXIS | 3.450 | 02/01/23 | 3.450 | 50,000 | | | |
| 08/05/22 | REDEMPTIONS | | | | | | | | |
| | CD | MUFG UNION | 0.900 | 08/05/22 | 0.900 | 50,000 | 108 | 135,000.00 | 0.913 |
| | CD | MUFG UNION | 0.900 | 08/05/22 | 0.900 | 50,000 | 108 | 135,000.00 | 0.913 |
| | CP | APPLE | | 08/05/22 | 0.800 | 50,000 | 108 | 120,000.00 | 0.813 |
| | CP | APPLE | | 08/05/22 | 0.800 | 50,000 | 108 | 120,000.00 | 0.813 |
| | CP | MIZUHO NY | | 08/05/22 | 1.080 | 50,000 | 108 | 162,000.00 | 1.099 |
| | CP | MIZUHO NY | | 08/05/22 | 1.080 | 50,000 | 108 | 162,000.00 | 1.099 |
| | DN | FHLB | | 08/05/22 | 0.430 | 50,000 | 178 | 106,305.56 | 0.437 |
| | DN | FHLB | | 08/05/22 | 0.430 | 50,000 | 178 | 106,305.56 | 0.437 |
| | YCD | DNB | 1.700 | 08/05/22 | 1.700 | 50,000 | 29 | 68,472.22 | 1.724 |
| | YCD | DNB | 1.700 | 08/05/22 | 1.700 | 50,000 | 29 | 68,472.22 | 1.724 |
| | YCD | CR AG CIB | 1.180 | 08/05/22 | 1.180 | 50,000 | 115 | 188,472.22 | 1.196 |
| | YCD | CR AG CIB | 1.180 | 08/05/22 | 1.180 | 50,000 | 115 | 188,472.22 | 1.196 |
| 08/05/22 | NO PURCHASES | | | | | | | | |
| 08/08/22 | REDEMPTIONS | | | | | | | | |
| | CP | PROCTER | | 08/08/22 | 0.950 | 50,000 | 98 | 129,305.56 | 0.966 |
| | CP | PROCTER | | 08/08/22 | 0.950 | 50,000 | 98 | 129,305.56 | 0.966 |
| | DN | FHLB | | 08/08/22 | 0.870 | 50,000 | 112 | 135,333.33 | 0.884 |
| | DN | FHLB | | 08/08/22 | 0.870 | 50,000 | 112 | 135,333.33 | 0.884 |
| | DN | IBRD | | 08/08/22 | 0.800 | 50,000 | 125 | 138,888.89 | 0.813 |
| | DN | IBRD | | 08/08/22 | 0.800 | 50,000 | 125 | 138,888.89 | 0.813 |
| | YCD | DNB | 2.240 | 08/08/22 | 2.240 | 50,000 | 10 | 31,111.11 | 2.271 |
| | YCD | DNB | 2.240 | 08/08/22 | 2.240 | 50,000 | 10 | 31,111.11 | 2.271 |
| | YCD | KBC | 1.730 | 08/08/22 | 1.730 | 50,000 | 34 | 81,694.44 | 1.754 |
| | YCD | KBC | 1.730 | 08/08/22 | 1.730 | 50,000 | 34 | 81,694.44 | 1.754 |
| | YCD | SUMITOMO | 0.950 | 08/08/22 | 0.950 | 50,000 | 109 | 143,819.44 | 0.963 |
| | YCD | SUMITOMO | 0.950 | 08/08/22 | 0.950 | 50,000 | 109 | 143,819.44 | 0.963 |
| 08/08/22 | NO PURCHASES | | | | | | | | |
| 08/09/22 | NO REDEMPTIONS | | | | | | | | |
| 08/09/22 | PURCHASES | | | | | | | | |
| | CP | LIBERTY | | 02/08/23 | 3.550 | 50,000 | | | |
| | DN | FHLB | | 02/10/23 | 2.960 | 50,000 | | | |
| | DN | FHLB | | 02/10/23 | 2.960 | 50,000 | | | |
| | DN | FHLB | | 02/27/23 | 2.990 | 50,000 | | | |
| | DN | FHLB | | 02/27/23 | 2.990 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/09/22 | PURCHASES (Continued) | | | | | | | | |
| | DN | FFCB | | 04/03/23 | 3.090 | 50,000 | | | |
| | DN | FFCB | | 04/03/23 | 3.090 | 50,000 | | | |
| | DN | FHLB | | 08/01/23 | 3.030 | 50,000 | | | |
| | DN | FHLB | | 08/01/23 | 3.030 | 50,000 | | | |
| | DN | FFCB | | 08/01/23 | 3.170 | 50,000 | | | |
| | DN | FFCB | | 08/01/23 | 3.170 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.980 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.980 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.980 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.990 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.990 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.990 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.259 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.259 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.265 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.265 | 50,000 | | | |
| | YCD | CR AG CIB | 2.320 | 08/29/22 | 2.320 | 50,000 | | | |
| | YCD | CR AG CIB | 2.320 | 08/29/22 | 2.320 | 50,000 | | | |
| | YCD | DNB | 2.280 | 09/12/22 | 2.280 | 50,000 | | | |
| | YCD | DNB | 2.280 | 09/12/22 | 2.280 | 50,000 | | | |
| | YCD | FORTIS | 3.550 | 02/08/23 | 3.550 | 50,000 | | | |
| | YCD | FORTIS | 3.550 | 02/08/23 | 3.550 | 50,000 | | | |
| 08/10/22 | REDEMPTIONS | | | | | | | | |
| | CP | MUFG BK | | 08/10/22 | 2.300 | 50,000 | 12 | 38,333.33 | 2.334 |
| | CP | MUFG BK | | 08/10/22 | 2.300 | 50,000 | 12 | 38,333.33 | 2.334 |
| | CP | COCA COLA | | 08/10/22 | 1.170 | 50,000 | 85 | 138,125.00 | 1.190 |
| | CP | COCA COLA | | 08/10/22 | 1.170 | 50,000 | 85 | 138,125.00 | 1.190 |
| | CP | ATLANTIC | | 08/10/22 | 1.220 | 50,000 | 119 | 201,638.89 | 1.242 |
| | CP | PEPSICO | | 08/10/22 | 0.720 | 50,000 | 153 | 153,000.00 | 0.732 |
| | CP | PEPSICO | | 08/10/22 | 0.720 | 50,000 | 153 | 153,000.00 | 0.732 |
| | CP | CGMI | | 08/10/22 | 0.800 | 50,000 | 176 | 195,555.56 | 0.814 |
| | CP | CGMI | | 08/10/22 | 0.800 | 50,000 | 176 | 195,555.56 | 0.814 |
| | DEB | FFCB | 0.070 | 08/10/22 | 0.070 | 50,000 | 365 | 35,000.00 | 0.070 |
| | DEB | FFCB | 0.070 | 08/10/22 | 0.070 | 50,000 | 365 | 35,000.00 | 0.070 |
| | DN | FHLB | | 08/10/22 | 0.995 | 50,000 | 99 | 136,812.50 | 1.012 |
| | DN | FHLB | | 08/10/22 | 0.995 | 50,000 | 99 | 136,812.50 | 1.012 |
| | DN | FHLB | | 08/10/22 | 0.900 | 50,000 | 112 | 140,000.00 | 0.915 |
| | DN | FHLB | | 08/10/22 | 0.900 | 50,000 | 112 | 140,000.00 | 0.915 |
| | DN | IBRD | | 08/10/22 | 0.600 | 50,000 | 168 | 140,000.00 | 0.610 |
| | DN | IBRD | | 08/10/22 | 0.600 | 50,000 | 168 | 140,000.00 | 0.610 |
| | YCD | NORINCHUK | 1.370 | 08/10/22 | 1.370 | 50,000 | 98 | 186,472.22 | 1.389 |
| | YCD | NORINCHUK | 1.370 | 08/10/22 | 1.370 | 50,000 | 98 | 186,472.22 | 1.389 |
| 08/10/22 | NO PURCHASES | | | | | | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/11/22 | REDEMPTIONS | | | | | | | | |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 350 | 29,166.67 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 350 | 29,166.67 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 350 | 29,166.67 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 350 | 29,166.67 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 350 | 29,166.67 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 350 | 29,166.67 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 350 | 29,166.67 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 350 | 29,166.67 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 350 | 29,166.67 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.064 | 50,000 | 350 | 30,868.06 | 0.064 |
| | TR | BILL | | 08/11/22 | 0.064 | 50,000 | 350 | 30,868.06 | 0.064 |
| | TR | BILL | | 08/11/22 | 0.064 | 50,000 | 350 | 30,868.06 | 0.064 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 357 | 29,750.00 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 357 | 29,750.00 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 357 | 29,750.00 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 357 | 29,750.00 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 357 | 29,750.00 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 357 | 29,750.00 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.060 | 50,000 | 357 | 29,750.00 | 0.061 |
| | TR | BILL | | 08/11/22 | 0.065 | 50,000 | 358 | 32,319.44 | 0.066 |
| | TR | BILL | | 08/11/22 | 0.065 | 50,000 | 358 | 32,319.44 | 0.066 |
| | TR | BILL | | 08/11/22 | 0.065 | 50,000 | 358 | 32,319.44 | 0.066 |
| | TR | BILL | | 08/11/22 | 0.065 | 50,000 | 358 | 32,319.44 | 0.066 |
| | TR | BILL | | 08/11/22 | 0.065 | 50,000 | 358 | 32,319.44 | 0.066 |
| | TR | BILL | | 08/11/22 | 0.065 | 50,000 | 358 | 32,319.44 | 0.066 |
| | TR | BILL | | 08/11/22 | 0.066 | 50,000 | 359 | 32,908.33 | 0.067 |
| | TR | BILL | | 08/11/22 | 0.066 | 50,000 | 359 | 32,908.33 | 0.067 |
| | TR | BILL | | 08/11/22 | 0.073 | 50,000 | 364 | 36,652.78 | 0.074 |
| | TR | BILL | | 08/11/22 | 0.073 | 50,000 | 364 | 36,652.78 | 0.074 |
| | TR | BILL | | 08/11/22 | 0.073 | 50,000 | 364 | 36,652.78 | 0.074 |
| | TR | BILL | | 08/11/22 | 0.073 | 50,000 | 364 | 36,652.78 | 0.074 |
| | TR | BILL | | 08/11/22 | 0.073 | 50,000 | 364 | 36,652.78 | 0.074 |
| | TR | BILL | | 08/11/22 | 0.073 | 50,000 | 364 | 36,652.78 | 0.074 |
| | TR | BILL | | 08/11/22 | 0.075 | 50,000 | 364 | 37,916.67 | 0.076 |
| | TR | BILL | | 08/11/22 | 0.075 | 50,000 | 364 | 37,916.67 | 0.076 |
| | TR | BILL | | 08/11/22 | 0.075 | 50,000 | 364 | 37,916.67 | 0.076 |
| | TR | BILL | | 08/11/22 | 0.075 | 50,000 | 364 | 37,916.67 | 0.076 |
| | TR | BILL | | 08/11/22 | 0.075 | 50,000 | 364 | 37,916.67 | 0.076 |
| | TR | BILL | | 08/11/22 | 0.075 | 50,000 | 364 | 37,916.67 | 0.076 |
| | TR | BILL | | 08/11/22 | 0.075 | 50,000 | 364 | 37,916.67 | 0.076 |
| | TR | BILL | | 08/11/22 | 0.075 | 50,000 | 364 | 37,916.67 | 0.076 |
| | TR | BILL | | 08/11/22 | 0.075 | 50,000 | 364 | 37,916.67 | 0.076 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/11/22 | PURCHASES | | | | | | | | |
| | CB | BOFA | 4.100 | 07/24/23 | 3.443 | 25,000 | | | |
| | CD | BOWEST | 2.310 | 08/29/22 | 2.310 | 50,000 | | | |
| | CD | BOWEST | 2.310 | 08/29/22 | 2.310 | 50,000 | | | |
| | CP | JUPITER | | 12/16/22 | 2.950 | 50,000 | | | |
| | DEB | IADB | 3.250 | 07/01/24 | 3.264 | 50,000 | | | |
| | DN | FHLB | | 02/27/23 | 2.870 | 50,000 | | | |
| | DN | FHLB | | 02/27/23 | 2.870 | 50,000 | | | |
| | DN | FFCB | | 04/03/23 | 2.930 | 50,000 | | | |
| | DN | FFCB | | 04/03/23 | 2.930 | 50,000 | | | |
| | DN | FHLB | | 07/27/23 | 3.120 | 50,000 | | | |
| | DN | FHLB | | 07/27/23 | 3.120 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.925 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.925 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.925 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.925 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.925 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.925 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.930 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.930 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.930 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.930 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.930 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.930 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.931 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.931 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.931 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.153 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.153 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.160 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.160 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.170 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.170 | 50,000 | | | |
| | YCD | KBC | 2.350 | 09/12/22 | 2.350 | 50,000 | | | |
| | YCD | KBC | 2.350 | 09/12/22 | 2.350 | 50,000 | | | |
| | YCD | NORINCHUK | 2.890 | 11/09/22 | 2.890 | 50,000 | | | |
| | YCD | NORINCHUK | 2.890 | 11/09/22 | 2.890 | 50,000 | | | |
| | YCD | MUFG BK | 2.940 | 11/21/22 | 2.940 | 50,000 | | | |
| | YCD | MUFG BK | 2.940 | 11/21/22 | 2.940 | 50,000 | | | |
| 08/12/22 | REDEMPTIONS | | | | | | | | |
| | DEB | FHLB | 0.125 | 08/12/22 | 0.061 | 50,000 | 324 | 27,010.06 | 0.061 |
| | DEB | FHLB | 0.125 | 08/12/22 | 0.080 | 50,000 | 444 | 48,368.06 | 0.079 |
| | YCD | KBC | 2.000 | 08/12/22 | 2.000 | 50,000 | 31 | 86,111.11 | 2.028 |
| | YCD | KBC | 2.000 | 08/12/22 | 2.000 | 50,000 | 31 | 86,111.11 | 2.028 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>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> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|---|---------------------------------|---|-------------------------------------|--------------------------------------|
| 08/12/22 | PURCHASES | | | | | | | | |
| | YCD | KBC | 2.360 | 09/26/22 | 2.360 | 50,000 | | | |
| | YCD | KBC | 2.360 | 09/26/22 | 2.360 | 50,000 | | | |
| 08/15/22 | REDEMPTIONS | | | | | | | | |
| | TR | NOTE | 1.500 | 08/15/22 | 0.595 | 50,000 | 174 | 143,700.36 | 0.600 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.595 | 50,000 | 174 | 143,700.36 | 0.600 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.595 | 50,000 | 174 | 143,700.36 | 0.600 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.603 | 50,000 | 174 | 146,653.49 | 0.608 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.603 | 50,000 | 174 | 146,653.49 | 0.608 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.603 | 50,000 | 174 | 146,653.49 | 0.608 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.700 | 50,000 | 181 | 175,781.25 | 0.706 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.700 | 50,000 | 181 | 175,781.25 | 0.706 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.700 | 50,000 | 181 | 175,781.25 | 0.706 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.700 | 50,000 | 181 | 175,781.25 | 0.706 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.547 | 50,000 | 186 | 141,049.59 | 0.551 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.547 | 50,000 | 186 | 141,049.59 | 0.551 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.547 | 50,000 | 186 | 141,049.59 | 0.551 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.547 | 50,000 | 186 | 141,049.59 | 0.551 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.547 | 50,000 | 186 | 141,049.59 | 0.551 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.547 | 50,000 | 186 | 141,049.59 | 0.551 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.556 | 50,000 | 188 | 145,125.67 | 0.561 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.556 | 50,000 | 188 | 145,125.67 | 0.561 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.564 | 50,000 | 188 | 147,078.80 | 0.568 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.564 | 50,000 | 188 | 147,078.80 | 0.568 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.334 | 50,000 | 207 | 95,957.88 | 0.336 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.334 | 50,000 | 207 | 95,957.88 | 0.336 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.334 | 50,000 | 207 | 95,957.88 | 0.336 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.334 | 50,000 | 207 | 95,957.88 | 0.336 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.334 | 50,000 | 207 | 95,957.88 | 0.336 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.334 | 50,000 | 207 | 95,957.88 | 0.336 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.334 | 50,000 | 207 | 95,957.88 | 0.336 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.333 | 50,000 | 213 | 98,420.51 | 0.335 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.333 | 50,000 | 213 | 98,420.51 | 0.335 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.333 | 50,000 | 213 | 98,420.51 | 0.335 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.333 | 50,000 | 213 | 98,420.51 | 0.335 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.333 | 50,000 | 213 | 98,420.51 | 0.335 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.299 | 50,000 | 214 | 88,739.80 | 0.301 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.299 | 50,000 | 214 | 88,739.80 | 0.301 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.299 | 50,000 | 214 | 88,739.80 | 0.301 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.066 | 50,000 | 334 | 30,570.65 | 0.066 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.066 | 50,000 | 334 | 30,570.65 | 0.066 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.066 | 50,000 | 334 | 30,570.65 | 0.066 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/15/22 | REDEMPTIONS (Continued) | | | | | | | | |
| | TR | NOTE | 1.500 | 08/15/22 | 0.066 | 50,000 | 334 | 30,570.65 | 0.066 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.066 | 50,000 | 334 | 30,570.65 | 0.066 |
| | TR | NOTE | 1.500 | 08/15/22 | 0.066 | 50,000 | 334 | 30,570.65 | 0.066 |
| | TR | NOTE | 1.500 | 08/15/22 | 1.724 | 50,000 | 1063 | 2,499,150.82 | 1.732 |
| | TR | NOTE | 1.500 | 08/15/22 | 1.724 | 50,000 | 1063 | 2,499,150.82 | 1.732 |
| | TR | NOTE | 1.500 | 08/15/22 | 1.724 | 50,000 | 1063 | 2,499,150.82 | 1.732 |
| | TR | NOTE | 1.500 | 08/15/22 | 1.724 | 50,000 | 1063 | 2,499,150.82 | 1.732 |
| 08/15/22 | PURCHASES | | | | | | | | |
| | CP | JUPITER | | 09/26/22 | 2.350 | 50,000 | | | |
| | CP | MUFG BK | | 09/26/22 | 2.440 | 50,000 | | | |
| | CP | MUFG BK | | 09/26/22 | 2.440 | 50,000 | | | |
| | DEB | FHLMC | 0.125 | 10/16/23 | 3.268 | 50,000 | | | |
| | DEB | FHLMC | 0.125 | 10/16/23 | 3.268 | 50,000 | | | |
| | DN | IBRD | | 02/01/23 | 2.850 | 50,000 | | | |
| | DN | IBRD | | 02/01/23 | 2.850 | 50,000 | | | |
| | DN | IBRD | | 02/08/23 | 2.850 | 50,000 | | | |
| | DN | IBRD | | 02/08/23 | 2.850 | 50,000 | | | |
| | DN | FFCB | | 07/03/23 | 3.120 | 50,000 | | | |
| | DN | FFCB | | 07/03/23 | 3.120 | 50,000 | | | |
| | DN | FHLB | | 07/27/23 | 3.110 | 50,000 | | | |
| | DN | FHLB | | 07/27/23 | 3.110 | 50,000 | | | |
| | DN | FHLB | | 08/01/23 | 3.140 | 50,000 | | | |
| | DN | FHLB | | 08/01/23 | 3.140 | 50,000 | | | |
| | TR | BILL | | 12/06/22 | 2.711 | 50,000 | | | |
| | TR | BILL | | 12/06/22 | 2.711 | 50,000 | | | |
| | TR | BILL | | 12/06/22 | 2.711 | 50,000 | | | |
| | TR | BILL | | 12/06/22 | 2.711 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.915 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.915 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.915 | 50,000 | | | |
| | TR | BILL | | 02/02/23 | 2.915 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.950 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.950 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.950 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.950 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.950 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.950 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.950 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.950 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.950 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/15/22 | PURCHASES (Continued) | | | | | | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.125 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.125 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.125 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.125 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.125 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.166 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.166 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.166 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.183 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.183 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.183 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.186 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.186 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.186 | 50,000 | | | |
| | YCD | DNB | 2.370 | 09/26/22 | 2.370 | 50,000 | | | |
| | YCD | DNB | 2.370 | 09/26/22 | 2.370 | 50,000 | | | |
| | YCD | CR AG CIB | 2.400 | 09/26/22 | 2.400 | 50,000 | | | |
| | YCD | CR AG CIB | 2.400 | 09/26/22 | 2.400 | 50,000 | | | |
| 08/16/22 | REDEMPTIONS | | | | | | | | |
| | CP | SCOTIA NY | | 08/16/22 | 1.200 | 50,000 | 154 | 256,666.67 | 1.223 |
| | CP | SCOTIA NY | | 08/16/22 | 1.200 | 50,000 | 154 | 256,666.67 | 1.223 |
| | DN | FHLB | | 08/16/22 | 0.920 | 50,000 | 119 | 152,055.56 | 0.936 |
| | DN | FHLB | | 08/16/22 | 0.920 | 50,000 | 119 | 152,055.56 | 0.936 |
| | DN | FHLB | | 08/16/22 | 0.850 | 50,000 | 131 | 154,652.78 | 0.864 |
| | DN | FHLB | | 08/16/22 | 0.850 | 50,000 | 131 | 154,652.78 | 0.864 |
| | DN | FFCB | | 08/16/22 | 0.670 | 50,000 | 155 | 144,236.11 | 0.681 |
| | DN | IBRD | | 08/16/22 | 0.600 | 50,000 | 169 | 140,833.33 | 0.610 |
| | DN | IBRD | | 08/16/22 | 0.600 | 50,000 | 169 | 140,833.33 | 0.610 |
| | DN | IBRD | | 08/16/22 | 0.600 | 50,000 | 173 | 144,166.67 | 0.610 |
| | DN | IBRD | | 08/16/22 | 0.600 | 50,000 | 173 | 144,166.67 | 0.610 |
| | DN | FHLB | | 08/16/22 | 0.600 | 50,000 | 180 | 150,000.00 | 0.610 |
| | DN | FHLB | | 08/16/22 | 0.600 | 50,000 | 180 | 150,000.00 | 0.610 |
| | TR | BILL | | 08/16/22 | 0.985 | 50,000 | 118 | 161,430.56 | 1.002 |
| | TR | BILL | | 08/16/22 | 0.985 | 50,000 | 118 | 161,430.56 | 1.002 |
| | TR | BILL | | 08/16/22 | 0.985 | 50,000 | 118 | 161,430.56 | 1.002 |
| | TR | BILL | | 08/16/22 | 0.985 | 50,000 | 118 | 161,430.56 | 1.002 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/16/22 | REDEMPTIONS (Continued) | | | | | | | | |
| | TR | BILL | | 08/16/22 | 0.986 | 50,000 | 118 | 161,594.44 | 1.003 |
| | TR | BILL | | 08/16/22 | 0.986 | 50,000 | 118 | 161,594.44 | 1.003 |
| | TR | BILL | | 08/16/22 | 0.986 | 50,000 | 118 | 161,594.44 | 1.003 |
| | TR | BILL | | 08/16/22 | 0.986 | 50,000 | 118 | 161,594.44 | 1.003 |
| | TR | BILL | | 08/16/22 | 0.965 | 50,000 | 119 | 159,493.06 | 0.982 |
| | TR | BILL | | 08/16/22 | 0.965 | 50,000 | 119 | 159,493.06 | 0.982 |
| | TR | BILL | | 08/16/22 | 0.965 | 50,000 | 119 | 159,493.06 | 0.982 |
| | TR | BILL | | 08/16/22 | 0.970 | 50,000 | 119 | 160,319.44 | 0.987 |
| | TR | BILL | | 08/16/22 | 0.970 | 50,000 | 119 | 160,319.44 | 0.987 |
| | TR | BILL | | 08/16/22 | 0.970 | 50,000 | 119 | 160,319.44 | 0.987 |
| | TR | BILL | | 08/16/22 | 0.970 | 50,000 | 119 | 160,319.44 | 0.987 |
| | TR | BILL | | 08/16/22 | 0.970 | 50,000 | 119 | 160,319.44 | 0.987 |
| | TR | BILL | | 08/16/22 | 0.970 | 50,000 | 119 | 160,319.44 | 0.987 |
| | YCD | NORDEA ABP | 1.090 | 08/16/22 | 1.090 | 50,000 | 154 | 233,138.89 | 1.105 |
| | YCD | NORDEA ABP | 1.090 | 08/16/22 | 1.090 | 50,000 | 154 | 233,138.89 | 1.105 |
| 08/16/22 | PURCHASES | | | | | | | | |
| | CD | BOWEST | 2.320 | 09/26/22 | 2.320 | 50,000 | | | |
| | CD | BOWEST | 2.320 | 09/26/22 | 2.320 | 50,000 | | | |
| | CP | JOHNSON | | 02/14/23 | 3.040 | 50,000 | | | |
| | CP | JOHNSON | | 02/14/23 | 3.040 | 50,000 | | | |
| | DN | IBRD | | 02/01/23 | 2.850 | 50,000 | | | |
| | DN | IBRD | | 02/01/23 | 2.850 | 50,000 | | | |
| | DN | FHLB | | 02/01/23 | 2.870 | 50,000 | | | |
| | DN | FHLB | | 02/01/23 | 2.870 | 50,000 | | | |
| | DN | FHLB | | 02/08/23 | 2.900 | 50,000 | | | |
| | DN | FHLB | | 02/08/23 | 2.900 | 50,000 | | | |
| | DN | FFCB | | 03/01/23 | 2.970 | 50,000 | | | |
| | DN | FFCB | | 03/01/23 | 2.970 | 50,000 | | | |
| | TR | BILL | | 12/13/22 | 2.770 | 50,000 | | | |
| | TR | BILL | | 12/13/22 | 2.770 | 50,000 | | | |
| | TR | BILL | | 12/13/22 | 2.770 | 50,000 | | | |
| | TR | BILL | | 12/13/22 | 2.780 | 50,000 | | | |
| | TR | BILL | | 12/13/22 | 2.780 | 50,000 | | | |
| | TR | BILL | | 12/13/22 | 2.780 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.105 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.105 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.105 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.105 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.125 | 50,000 | | | |
| | YCD | SOC GEN | 3.500 | 02/27/23 | 3.500 | 50,000 | | | |
| | YCD | SOC GEN | 3.500 | 02/27/23 | 3.500 | 50,000 | | | |
| 08/17/22 | NO REDEMPTIONS | | | | | | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/17/22 | PURCHASES | | | | | | | | |
| | CP | MIZUHO NY | | 12/02/22 | 2.910 | 50,000 | | | |
| | CP | MIZUHO NY | | 12/02/22 | 2.910 | 50,000 | | | |
| | DEB | FHLB | 3.375 | 12/08/23 | 3.432 | 50,000 | | | |
| | DEB | FHLB | 3.375 | 12/08/23 | 3.432 | 50,000 | | | |
| | DN | FHLMC | | 09/26/22 | 2.030 | 50,000 | | | |
| | DN | FHLMC | | 09/26/22 | 2.030 | 50,000 | | | |
| | DN | FHLMC | | 09/26/22 | 2.030 | 50,000 | | | |
| | DN | FHLB | | 02/08/23 | 2.935 | 50,000 | | | |
| | DN | FHLB | | 02/08/23 | 2.935 | 50,000 | | | |
| | DN | FHLB | | 02/27/23 | 2.985 | 50,000 | | | |
| | DN | FHLB | | 02/27/23 | 2.985 | 50,000 | | | |
| | DN | FFCB | | 06/01/23 | 3.150 | 50,000 | | | |
| | DN | FFCB | | 06/01/23 | 3.150 | 50,000 | | | |
| | DN | FHLB | | 06/26/23 | 3.175 | 50,000 | | | |
| | DN | FHLB | | 06/26/23 | 3.175 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.990 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.990 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.990 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.990 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.990 | 50,000 | | | |
| 08/18/22 | REDEMPTIONS | | | | | | | | |
| | TR | BILL | | 08/18/22 | 0.623 | 50,000 | 171 | 147,843.75 | 0.633 |
| | TR | BILL | | 08/18/22 | 0.623 | 50,000 | 171 | 147,843.75 | 0.633 |
| | TR | BILL | | 08/18/22 | 0.685 | 50,000 | 176 | 167,444.44 | 0.697 |
| | TR | BILL | | 08/18/22 | 0.685 | 50,000 | 176 | 167,444.44 | 0.697 |
| | TR | BILL | | 08/18/22 | 0.686 | 50,000 | 176 | 167,688.89 | 0.698 |
| | TR | BILL | | 08/18/22 | 0.686 | 50,000 | 176 | 167,688.89 | 0.698 |
| | TR | BILL | | 08/18/22 | 0.625 | 50,000 | 181 | 157,118.06 | 0.636 |
| | TR | BILL | | 08/18/22 | 0.625 | 50,000 | 181 | 157,118.06 | 0.636 |
| | TR | BILL | | 08/18/22 | 0.625 | 50,000 | 181 | 157,118.06 | 0.636 |
| | TR | BILL | | 08/18/22 | 0.633 | 50,000 | 181 | 159,129.17 | 0.644 |
| | TR | BILL | | 08/18/22 | 0.633 | 50,000 | 181 | 159,129.17 | 0.644 |
| | TR | BILL | | 08/18/22 | 0.633 | 50,000 | 181 | 159,129.17 | 0.644 |
| | TR | BILL | | 08/18/22 | 0.621 | 50,000 | 182 | 156,975.00 | 0.632 |
| | TR | BILL | | 08/18/22 | 0.621 | 50,000 | 182 | 156,975.00 | 0.632 |
| | TR | BILL | | 08/18/22 | 0.621 | 50,000 | 182 | 156,975.00 | 0.632 |
| | TR | BILL | | 08/18/22 | 0.622 | 50,000 | 182 | 157,227.78 | 0.633 |
| | TR | BILL | | 08/18/22 | 0.622 | 50,000 | 182 | 157,227.78 | 0.633 |
| | TR | BILL | | 08/18/22 | 0.622 | 50,000 | 182 | 157,227.78 | 0.633 |
| | TR | BILL | | 08/18/22 | 0.625 | 50,000 | 182 | 157,986.11 | 0.636 |
| | TR | BILL | | 08/18/22 | 0.625 | 50,000 | 182 | 157,986.11 | 0.636 |
| | TR | BILL | | 08/18/22 | 0.625 | 50,000 | 182 | 157,986.11 | 0.636 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|---------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/18/22 | PURCHASES | | | | | | | | |
| | CB CL | BOFA | 4.160 | 08/18/25 | 4.160 | 25,000 | | | |
| | DEB | FFCB | 3.250 | 08/18/23 | 3.289 | 50,000 | | | |
| | DEB | FFCB | 3.250 | 08/18/23 | 3.289 | 50,000 | | | |
| | DEB CL | IBRD | 3.700 | 08/18/27 | 3.700 | 50,000 | | | |
| | DEB CL | IBRD | 3.700 | 08/18/27 | 3.700 | 50,000 | | | |
| | DN | IBRD | | 02/08/23 | 2.850 | 50,000 | | | |
| | DN | IBRD | | 02/08/23 | 2.850 | 50,000 | | | |
| | DN | IBRD | | 02/27/23 | 2.850 | 50,000 | | | |
| | DN | IBRD | | 02/27/23 | 2.850 | 50,000 | | | |
| | DN | FHLB | | 02/27/23 | 2.940 | 50,000 | | | |
| | DN | FHLB | | 02/27/23 | 2.940 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.780 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.780 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.780 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.785 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.785 | 50,000 | | | |
| | TR | BILL | | 01/12/23 | 2.785 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.960 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.960 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.961 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.961 | 50,000 | | | |
| | TR | BILL | | 02/16/23 | 3.010 | 50,000 | | | |
| | TR | BILL | | 02/16/23 | 3.010 | 50,000 | | | |
| | TR | BILL | | 02/16/23 | 3.010 | 50,000 | | | |
| | TR | BILL | | 02/16/23 | 3.011 | 50,000 | | | |
| | TR | BILL | | 02/16/23 | 3.011 | 50,000 | | | |
| | TR | BILL | | 02/16/23 | 3.011 | 50,000 | | | |
| | YCD | NORINCHUK | 2.560 | 10/24/22 | 2.560 | 50,000 | | | |
| | YCD | NORINCHUK | 2.560 | 10/24/22 | 2.560 | 50,000 | | | |
| 08/19/22 | REDEMPTIONS | | | | | | | | |
| | DEB | FFCB | 0.070 | 08/19/22 | 0.072 | 50,000 | 364 | 35,902.78 | 0.072 |
| | DEB | FFCB | 0.070 | 08/19/22 | 0.072 | 50,000 | 364 | 35,902.78 | 0.072 |
| 08/19/22 | NO PURCHASES | | | | | | | | |
| 08/22/22 | REDEMPTIONS | | | | | | | | |
| | CP | CHARIOT | | 08/22/22 | 2.250 | 50,000 | 32 | 100,000.00 | 2.286 |
| | CP | CR AG NY | | 08/22/22 | 2.170 | 50,000 | 33 | 99,458.33 | 2.205 |
| | CP | CR AG NY | | 08/22/22 | 2.170 | 50,000 | 33 | 99,458.33 | 2.205 |
| | CP | NATIXIS NY | | 08/22/22 | 1.320 | 50,000 | 125 | 229,166.67 | 1.344 |
| | CP | NATIXIS NY | | 08/22/22 | 1.320 | 50,000 | 125 | 229,166.67 | 1.344 |
| | DN | FHLMC | | 08/22/22 | 1.850 | 50,000 | 32 | 82,222.22 | 1.879 |
| | DN | FHLMC | | 08/22/22 | 1.850 | 50,000 | 32 | 82,222.22 | 1.879 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/22/22 | REDEMPTIONS (Continued) | | | | | | | | |
| | YCD | MUFG BK | 2.120 | 08/22/22 | 2.120 | 50,000 | 34 | 100,111.11 | 2.149 |
| | YCD | MUFG BK | 2.120 | 08/22/22 | 2.120 | 50,000 | 34 | 100,111.11 | 2.149 |
| | YCD | MUFG BK | 2.120 | 08/22/22 | 2.120 | 50,000 | 34 | 100,111.11 | 2.149 |
| | YCD | KBC | 2.080 | 08/22/22 | 2.080 | 50,000 | 38 | 109,777.78 | 2.109 |
| | YCD | KBC | 2.080 | 08/22/22 | 2.080 | 50,000 | 38 | 109,777.78 | 2.109 |
| 08/22/22 | NO PURCHASES | | | | | | | | |
| 08/23/22 | REDEMPTIONS | | | | | | | | |
| | CP | APPLE | | 08/23/22 | 2.150 | 50,000 | 26 | 77,638.89 | 2.183 |
| | CP | APPLE | | 08/23/22 | 2.150 | 50,000 | 26 | 77,638.89 | 2.183 |
| | YCD | DNB | 2.240 | 08/23/22 | 2.240 | 50,000 | 19 | 59,111.11 | 2.271 |
| | YCD | DNB | 2.240 | 08/23/22 | 2.240 | 50,000 | 19 | 59,111.11 | 2.271 |
| 08/23/22 | PURCHASES | | | | | | | | |
| | YCD | DNB | 2.290 | 09/26/22 | 2.290 | 50,000 | | | |
| | YCD | DNB | 2.290 | 09/26/22 | 2.290 | 50,000 | | | |
| | YCD | KBC | 2.340 | 09/28/22 | 2.340 | 50,000 | | | |
| | YCD | KBC | 2.340 | 09/28/22 | 2.340 | 50,000 | | | |
| | YCD | TORONTO | 3.570 | 02/27/23 | 3.570 | 50,000 | | | |
| | YCD | TORONTO | 3.570 | 02/27/23 | 3.570 | 50,000 | | | |
| 08/24/22 | NO REDEMPTIONS | | | | | | | | |
| 08/24/22 | PURCHASES | | | | | | | | |
| | CP | SOC GEN NY | | 02/28/23 | 3.500 | 50,000 | | | |
| | CP | SOC GEN NY | | 02/28/23 | 3.500 | 50,000 | | | |
| | DEB | FHLB | 3.230 | 12/01/26 | 3.230 | 50,000 | | | |
| | DEB | FHLB | 3.230 | 12/01/26 | 3.230 | 50,000 | | | |
| | DEB | FHLB | 3.230 | 12/01/26 | 3.230 | 50,000 | | | |
| | DN | FHLB | | 02/08/23 | 2.950 | 50,000 | | | |
| | DN | FHLB | | 02/08/23 | 2.950 | 50,000 | | | |
| | DN | IBRD | | 02/27/23 | 2.900 | 50,000 | | | |
| | DN | IBRD | | 02/27/23 | 2.900 | 50,000 | | | |
| | DN | IBRD | | 02/27/23 | 2.900 | 50,000 | | | |
| | DN | FHLB | | 02/27/23 | 3.080 | 50,000 | | | |
| | DN | FHLB | | 02/27/23 | 3.080 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.995 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.995 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 2.995 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 3.000 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 3.000 | 50,000 | | | |
| | TR | BILL | | 02/09/23 | 3.000 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/24/22 | PURCHASES (Continued) | | | | | | | | |
| | TR | NOTE | 2.625 | 02/28/23 | 2.976 | 50,000 | | | |
| | TR | NOTE | 2.625 | 02/28/23 | 2.976 | 50,000 | | | |
| | TR | NOTE | 2.625 | 02/28/23 | 2.976 | 50,000 | | | |
| | TR | NOTE | 2.625 | 02/28/23 | 2.991 | 50,000 | | | |
| | TR | NOTE | 2.625 | 02/28/23 | 2.991 | 50,000 | | | |
| | TR | NOTE | 2.625 | 02/28/23 | 2.991 | 50,000 | | | |
| | TR | NOTE | 2.625 | 02/28/23 | 2.999 | 50,000 | | | |
| | TR | NOTE | 2.625 | 02/28/23 | 2.999 | 50,000 | | | |
| | TR | NOTE | 2.625 | 02/28/23 | 2.999 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.251 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.251 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.251 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.251 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.251 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.251 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.321 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.321 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.321 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.321 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.325 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.325 | 50,000 | | | |
| | TR | NOTE | 3.000 | 07/31/24 | 3.325 | 50,000 | | | |
| | YCD | CR AG CIB | 3.610 | 02/27/23 | 3.610 | 50,000 | | | |
| | YCD | CR AG CIB | 3.610 | 02/27/23 | 3.610 | 50,000 | | | |
| | YCD | BARCLAYS | 3.640 | 02/27/23 | 3.640 | 50,000 | | | |
| | YCD | BARCLAYS | 3.640 | 02/27/23 | 3.640 | 50,000 | | | |
| 08/25/22 | REDEMPTIONS | | | | | | | | |
| | DEB | FFCB | 0.070 | 08/25/22 | 0.070 | 50,000 | 365 | 35,000.00 | 0.070 |
| | DEB | FFCB | 0.070 | 08/25/22 | 0.070 | 50,000 | 365 | 35,000.00 | 0.070 |
| | TR | BILL | | 08/25/22 | 0.700 | 50,000 | 182 | 176,944.44 | 0.712 |
| | TR | BILL | | 08/25/22 | 0.700 | 50,000 | 182 | 176,944.44 | 0.712 |
| | TR | BILL | | 08/25/22 | 0.700 | 50,000 | 182 | 176,944.44 | 0.712 |
| | TR | BILL | | 08/25/22 | 0.700 | 50,000 | 182 | 176,944.44 | 0.712 |
| | TR | BILL | | 08/25/22 | 0.705 | 50,000 | 182 | 178,208.33 | 0.717 |
| | TR | BILL | | 08/25/22 | 0.705 | 50,000 | 182 | 178,208.33 | 0.717 |
| | TR | BILL | | 08/25/22 | 0.705 | 50,000 | 182 | 178,208.33 | 0.717 |
| | TR | BILL | | 08/25/22 | 0.705 | 50,000 | 182 | 178,208.33 | 0.717 |
| 08/25/22 | PURCHASES | | | | | | | | |
| | CD | CITIBANK | 4.100 | 08/25/23 | 4.100 | 50,000 | | | |
| | CD | CITIBANK | 4.100 | 08/25/23 | 4.100 | 50,000 | | | |
| | CP | CHARIOT | | 12/07/22 | 2.850 | 50,000 | | | |
| | CP | AMAZON | | 12/23/22 | 2.800 | 50,000 | | | |
| | CP | AMAZON | | 12/23/22 | 2.800 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/25/22 | PURCHASES (Continued) | | | | | | | | |
| | DN | FHLB | | 02/01/23 | 2.985 | 50,000 | | | |
| | DN | FHLB | | 02/01/23 | 2.985 | 50,000 | | | |
| | DN | FFCB | | 07/03/23 | 3.230 | 50,000 | | | |
| | DN | FFCB | | 07/03/23 | 3.230 | 50,000 | | | |
| | YCD | SUMI TRUST | 3.160 | 12/27/22 | 3.160 | 50,000 | | | |
| | YCD | SUMI TRUST | 3.160 | 12/27/22 | 3.160 | 50,000 | | | |
| | YCD | CB AUS | 3.460 | 02/27/23 | 3.460 | 50,000 | | | |
| | YCD | CB AUS | 3.460 | 02/27/23 | 3.460 | 50,000 | | | |
| | YCD | NORDEA ABP | 3.580 | 04/03/23 | 3.580 | 50,000 | | | |
| | YCD | NORDEA ABP | 3.580 | 04/03/23 | 3.580 | 50,000 | | | |
| | YCD | FORTIS | 3.600 | 04/03/23 | 3.600 | 50,000 | | | |
| | YCD | FORTIS | 3.600 | 04/03/23 | 3.600 | 50,000 | | | |
| 08/26/22 | REDEMPTIONS | | | | | | | | |
| | CD | BOWEST | 1.810 | 08/26/22 | 1.810 | 50,000 | 70 | 175,972.22 | 1.835 |
| | CD | BOWEST | 1.810 | 08/26/22 | 1.810 | 50,000 | 70 | 175,972.22 | 1.835 |
| | CD | MUFG UNION | 0.900 | 08/26/22 | 0.900 | 50,000 | 130 | 162,500.00 | 0.913 |
| | CD | MUFG UNION | 0.900 | 08/26/22 | 0.900 | 50,000 | 130 | 162,500.00 | 0.913 |
| | CP | AMAZON | | 08/26/22 | 0.980 | 50,000 | 149 | 202,805.56 | 0.998 |
| | CP | AMAZON | | 08/26/22 | 0.980 | 50,000 | 149 | 202,805.56 | 0.998 |
| | CP | PEPSICO | | 08/26/22 | 1.030 | 50,000 | 150 | 214,583.33 | 1.049 |
| | CP | SHEFFIELD | | 08/26/22 | 1.270 | 50,000 | 157 | 276,930.56 | 1.295 |
| | CP | SHEFFIELD | | 08/26/22 | 1.270 | 50,000 | 157 | 276,930.56 | 1.295 |
| | CP | JPM LLC | | 08/26/22 | 0.820 | 50,000 | 190 | 216,388.89 | 0.835 |
| | CP | JPM LLC | | 08/26/22 | 0.820 | 50,000 | 190 | 216,388.89 | 0.835 |
| | DN | FHLMC | | 08/26/22 | 2.000 | 50,000 | 31 | 86,111.11 | 2.031 |
| | DN | FHLMC | | 08/26/22 | 2.000 | 50,000 | 31 | 86,111.11 | 2.031 |
| | DN | FHLB | | 08/26/22 | 0.950 | 50,000 | 129 | 170,208.33 | 0.966 |
| | DN | FHLB | | 08/26/22 | 0.950 | 50,000 | 129 | 170,208.33 | 0.966 |
| | DN | IBRD | | 08/26/22 | 0.730 | 50,000 | 151 | 153,097.22 | 0.742 |
| | DN | IBRD | | 08/26/22 | 0.730 | 50,000 | 151 | 153,097.22 | 0.742 |
| | DN | FHLB | | 08/26/22 | 0.715 | 50,000 | 162 | 160,875.00 | 0.727 |
| | DN | FHLB | | 08/26/22 | 0.715 | 50,000 | 162 | 160,875.00 | 0.727 |
| | DN | FHLB | | 08/26/22 | 0.670 | 50,000 | 164 | 152,611.11 | 0.681 |
| | DN | FHLB | | 08/26/22 | 0.670 | 50,000 | 164 | 152,611.11 | 0.681 |
| | DN | FHLB | | 08/26/22 | 0.520 | 50,000 | 176 | 127,111.11 | 0.529 |
| | DN | FHLB | | 08/26/22 | 0.520 | 50,000 | 176 | 127,111.11 | 0.529 |
| | DN | FFCB | | 08/26/22 | 0.700 | 50,000 | 183 | 177,916.67 | 0.712 |
| | DN | FFCB | | 08/26/22 | 0.700 | 50,000 | 183 | 177,916.67 | 0.712 |
| | DN | FHLB | | 08/26/22 | 0.600 | 50,000 | 185 | 154,166.67 | 0.610 |
| | DN | FHLB | | 08/26/22 | 0.600 | 50,000 | 185 | 154,166.67 | 0.610 |
| | DN | FHLB | | 08/26/22 | 0.590 | 50,000 | 190 | 155,694.44 | 0.600 |
| | DN | FHLB | | 08/26/22 | 0.590 | 50,000 | 190 | 155,694.44 | 0.600 |
| | DN | FHLB | | 08/26/22 | 0.500 | 50,000 | 197 | 136,805.56 | 0.508 |
| | DN | FHLB | | 08/26/22 | 0.500 | 50,000 | 197 | 136,805.56 | 0.508 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>a/</u> <u>TYPE</u> | <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|--------------------------------|--------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/26/22 | REDEMPTIONS (Continued) | | | | | | | | |
| | DN | FHLB | | 08/26/22 | 0.440 | 50,000 | 199 | 121,611.11 | 0.447 |
| | DN | FHLB | | 08/26/22 | 0.440 | 50,000 | 199 | 121,611.11 | 0.447 |
| | DN | FHLB | | 08/26/22 | 0.440 | 50,000 | 199 | 121,611.11 | 0.447 |
| | DN | FHLB | | 08/26/22 | 0.440 | 50,000 | 199 | 121,611.11 | 0.447 |
| | DN | FHLB | | 08/26/22 | 0.440 | 50,000 | 204 | 124,666.67 | 0.447 |
| | DN | FHLB | | 08/26/22 | 0.440 | 50,000 | 204 | 124,666.67 | 0.447 |
| | DN | FHLB | | 08/26/22 | 0.440 | 50,000 | 204 | 124,666.67 | 0.447 |
| | DN | FHLB | | 08/26/22 | 0.440 | 50,000 | 204 | 124,666.67 | 0.447 |
| | YCD | DNB | 2.090 | 08/26/22 | 2.090 | 50,000 | 36 | 104,500.00 | 2.119 |
| | YCD | DNB | 2.090 | 08/26/22 | 2.090 | 50,000 | 36 | 104,500.00 | 2.119 |
| | YCD | KBC | 2.220 | 08/26/22 | 2.220 | 50,000 | 36 | 111,000.00 | 2.251 |
| | YCD | KBC | 2.220 | 08/26/22 | 2.220 | 50,000 | 36 | 111,000.00 | 2.251 |
| | YCD | NORINCHUK | 2.080 | 08/26/22 | 2.080 | 50,000 | 39 | 112,666.67 | 2.109 |
| | YCD | NORINCHUK | 2.080 | 08/26/22 | 2.080 | 50,000 | 39 | 112,666.67 | 2.109 |
| | YCD | SWEDBANK | 1.380 | 08/26/22 | 1.380 | 50,000 | 99 | 189,750.00 | 1.399 |
| | YCD | SWEDBANK | 1.380 | 08/26/22 | 1.380 | 50,000 | 99 | 189,750.00 | 1.399 |
| | YCD | SE BANKEN | 1.110 | 08/26/22 | 1.110 | 50,000 | 136 | 209,666.67 | 1.125 |
| | YCD | SE BANKEN | 1.110 | 08/26/22 | 1.110 | 50,000 | 136 | 209,666.67 | 1.125 |
| | YCD | RB CANADA | 0.800 | 08/26/22 | 0.800 | 50,000 | 183 | 203,333.33 | 0.811 |
| | YCD | RB CANADA | 0.800 | 08/26/22 | 0.800 | 50,000 | 183 | 203,333.33 | 0.811 |
| | YCD | SVENSKA | 0.810 | 08/26/22 | 0.810 | 50,000 | 183 | 205,875.00 | 0.821 |
| | YCD | SVENSKA | 0.810 | 08/26/22 | 0.810 | 50,000 | 183 | 205,875.00 | 0.821 |
| | YCD | SOC GEN | 0.840 | 08/26/22 | 0.840 | 50,000 | 183 | 213,500.00 | 0.852 |
| | YCD | SOC GEN | 0.840 | 08/26/22 | 0.840 | 50,000 | 183 | 213,500.00 | 0.852 |
| 08/26/22 | PURCHASES | | | | | | | | |
| | DN | FFCB | | 06/26/23 | 3.240 | 50,000 | | | |
| | DN | FFCB | | 06/26/23 | 3.240 | 50,000 | | | |
| 08/29/22 | REDEMPTIONS | | | | | | | | |
| | CD | BOWEST | 2.310 | 08/29/22 | 2.310 | 50,000 | 18 | 57,750.00 | 2.342 |
| | CD | BOWEST | 2.310 | 08/29/22 | 2.310 | 50,000 | 18 | 57,750.00 | 2.342 |
| | CP | SCOTIA NY | | 08/29/22 | 0.590 | 50,000 | 207 | 169,625.00 | 0.600 |
| | CP | SCOTIA NY | | 08/29/22 | 0.590 | 50,000 | 207 | 169,625.00 | 0.600 |
| | YCD | CR AG CIB | 2.320 | 08/29/22 | 2.320 | 50,000 | 20 | 64,444.44 | 2.352 |
| | YCD | CR AG CIB | 2.320 | 08/29/22 | 2.320 | 50,000 | 20 | 64,444.44 | 2.352 |
| 08/29/22 | PURCHASES | | | | | | | | |
| | DN | FHLB | | 02/01/23 | 3.100 | 50,000 | | | |
| | DN | FHLB | | 02/01/23 | 3.100 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.442 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.442 | 50,000 | | | |
| | TR | NOTE | 3.125 | 08/15/25 | 3.442 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/29/22 | PURCHASES (Continued) | | | | | | | | |
| | YCD | SE BANKEN | 3.030 | 12/23/22 | 3.030 | 50,000 | | | |
| | YCD | SE BANKEN | 3.030 | 12/23/22 | 3.030 | 50,000 | | | |
| 08/30/22 | REDEMPTIONS | | | | | | | | |
| | TR | BILL | | 08/30/22 | 1.081 | 50,000 | 119 | 178,665.28 | 1.100 |
| | TR | BILL | | 08/30/22 | 1.081 | 50,000 | 119 | 178,665.28 | 1.100 |
| | TR | BILL | | 08/30/22 | 1.081 | 50,000 | 119 | 178,665.28 | 1.100 |
| | TR | BILL | | 08/30/22 | 1.081 | 50,000 | 119 | 178,665.28 | 1.100 |
| 08/30/22 | PURCHASES | | | | | | | | |
| | CP | MIZUHO NY | | 10/27/22 | 2.640 | 50,000 | | | |
| | CP | MIZUHO NY | | 10/27/22 | 2.640 | 50,000 | | | |
| | CP | CHARIOT | | 11/29/22 | 3.000 | 50,000 | | | |
| | CP | CHARIOT | | 11/29/22 | 3.000 | 50,000 | | | |
| | CP | CHARIOT | | 11/29/22 | 3.000 | 50,000 | | | |
| | DN | FHLB | | 01/27/23 | 3.115 | 50,000 | | | |
| | DN | FHLB | | 01/27/23 | 3.115 | 50,000 | | | |
| | DN | FHLB | | 06/26/23 | 3.330 | 50,000 | | | |
| | DN | FHLB | | 06/26/23 | 3.330 | 50,000 | | | |
| | DN | FFCB | | 08/01/23 | 3.320 | 50,000 | | | |
| | DN | FFCB | | 08/01/23 | 3.320 | 50,000 | | | |
| | SBA FR | POOL #530194 | 2.250 | 07/25/47 | 2.250 | 47,250 | | | |
| | TR | BILL | | 12/27/22 | 3.010 | 50,000 | | | |
| | TR | BILL | | 12/27/22 | 3.010 | 50,000 | | | |
| | YCD | NORINCHUK | 2.670 | 10/27/22 | 2.670 | 50,000 | | | |
| | YCD | NORINCHUK | 2.670 | 10/27/22 | 2.670 | 50,000 | | | |
| | YCD | SWEDBANK | 3.050 | 12/28/22 | 3.050 | 50,000 | | | |
| | YCD | SWEDBANK | 3.050 | 12/28/22 | 3.050 | 50,000 | | | |
| 08/31/22 | REDEMPTIONS | | | | | | | | |
| | TR | NOTE | 0.125 | 08/31/22 | 0.923 | 50,000 | 141 | 176,290.76 | 0.916 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.923 | 50,000 | 141 | 176,290.76 | 0.916 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.923 | 50,000 | 141 | 176,290.76 | 0.916 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.933 | 50,000 | 141 | 178,243.88 | 0.926 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.933 | 50,000 | 141 | 178,243.88 | 0.926 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.933 | 50,000 | 141 | 178,243.88 | 0.926 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.943 | 50,000 | 141 | 180,197.01 | 0.936 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.943 | 50,000 | 141 | 180,197.01 | 0.936 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.943 | 50,000 | 141 | 180,197.01 | 0.936 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.219 | 50,000 | 245 | 73,031.77 | 0.218 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.219 | 50,000 | 245 | 73,031.77 | 0.218 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.219 | 50,000 | 245 | 73,031.77 | 0.218 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.219 | 50,000 | 245 | 73,031.77 | 0.218 |

INVESTMENT TRANSACTIONS

| DATE | <u>a/</u> TYPE | DESCRIPTION | CPN (%) | MATURITY DATE | <u>b/</u> TRANS YIELD (%) | <u>d/</u> PAR (\$) (000) | DAYS HELD | AMOUNT EARNED (\$) | EFFECTIVE YIELD (%) |
|----------|--------------------------------|-------------|---------|------------------|---------------------------------|-----------------------------|--------------|-----------------------|------------------------|
| 08/31/22 | REDEMPTIONS (Continued) | | | | | | | | |
| | TR | NOTE | 0.125 | 08/31/22 | 0.120 | 50,000 | 593 | 97,440.44 | 0.120 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.120 | 50,000 | 593 | 97,440.44 | 0.120 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.120 | 50,000 | 593 | 97,440.44 | 0.120 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.120 | 50,000 | 593 | 97,440.44 | 0.120 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.120 | 50,000 | 593 | 97,440.44 | 0.120 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.120 | 50,000 | 593 | 97,440.44 | 0.120 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.120 | 50,000 | 593 | 97,440.44 | 0.120 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.120 | 50,000 | 593 | 97,440.44 | 0.120 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.123 | 50,000 | 593 | 99,393.56 | 0.122 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.123 | 50,000 | 593 | 99,393.56 | 0.122 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.123 | 50,000 | 593 | 99,393.56 | 0.122 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.123 | 50,000 | 593 | 99,393.56 | 0.122 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.135 | 50,000 | 593 | 109,159.19 | 0.134 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.135 | 50,000 | 593 | 109,159.19 | 0.134 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.135 | 50,000 | 593 | 109,159.19 | 0.134 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.135 | 50,000 | 593 | 109,159.19 | 0.134 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.135 | 50,000 | 593 | 109,159.19 | 0.134 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.135 | 50,000 | 593 | 109,159.19 | 0.134 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.135 | 50,000 | 593 | 109,159.19 | 0.134 |
| | TR | NOTE | 0.125 | 08/31/22 | 0.135 | 50,000 | 593 | 109,159.19 | 0.134 |
| 08/31/22 | PURCHASES | | | | | | | | |
| | CD | BOWEST | 2.420 | 10/07/22 | 2.420 | 50,000 | | | |
| | CD | BOWEST | 2.420 | 10/07/22 | 2.420 | 50,000 | | | |
| | CD | US BANK | 3.300 | 01/27/23 | 3.300 | 50,000 | | | |
| | CD | US BANK | 3.300 | 01/27/23 | 3.300 | 50,000 | | | |
| | CP | SHEFFIELD | | 11/01/22 | 2.730 | 50,000 | | | |
| | CP | LIBERTY | | 01/27/23 | 3.450 | 50,000 | | | |
| | CP | LIBERTY | | 01/27/23 | 3.450 | 50,000 | | | |
| | DN | FHLB | | 02/01/23 | 3.130 | 50,000 | | | |
| | DN | FHLB | | 02/01/23 | 3.130 | 50,000 | | | |
| | DN | FFCB | | 07/03/23 | 3.300 | 50,000 | | | |
| | DN | FFCB | | 07/03/23 | 3.300 | 50,000 | | | |
| | TR | BILL | | 12/27/22 | 3.010 | 50,000 | | | |
| | TR | BILL | | 12/27/22 | 3.010 | 50,000 | | | |
| | TR | BILL | | 12/27/22 | 3.010 | 50,000 | | | |
| | TR | BILL | | 12/27/22 | 3.011 | 50,000 | | | |
| | TR | BILL | | 12/27/22 | 3.011 | 50,000 | | | |
| | TR | BILL | | 12/27/22 | 3.011 | 50,000 | | | |
| | TR | BILL | | 12/27/22 | 3.020 | 50,000 | | | |
| | TR | BILL | | 12/27/22 | 3.020 | 50,000 | | | |
| | TR | BILL | | 12/27/22 | 3.020 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.315 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.315 | 50,000 | | | |
| | TR | BILL | | 08/10/23 | 3.315 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 08/31/22 | PURCHASES (Continued) | | | | | | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.405 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.405 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.405 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.405 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.405 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.405 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.425 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.425 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.425 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.425 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.425 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.425 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.429 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.429 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.429 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.429 | 50,000 | | | |
| | TR | NOTE | 3.250 | 08/31/24 | 3.429 | 50,000 | | | |
| | YCD | DNB | 2.610 | 10/24/22 | 2.610 | 50,000 | | | |
| | YCD | DNB | 2.610 | 10/24/22 | 2.610 | 50,000 | | | |

FOOTNOTES

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

TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u> | <u>DEPOSIT</u> | | <u>PAR</u> | <u>MATURITY</u> |
|---------------------------------------|----------------|------------------|--------------------|-----------------|
| | <u>DATE</u> | <u>YIELD (%)</u> | <u>AMOUNT (\$)</u> | <u>DATE</u> |
| ALHAMBRA | | | | |
| New Omni Bank, N.A. | 07/14/22 | 2.150 | 9,000,000.00 | 10/13/22 |
| New Omni Bank, N.A. | 05/19/22 | 1.530 | 15,000,000.00 | 11/17/22 |
| New Omni Bank, N.A. | 06/01/22 | 1.500 | 8,000,000.00 | 11/30/22 |
| New Omni Bank, N.A. | 06/08/22 | 1.670 | 8,000,000.00 | 12/07/22 |
| ARCADIA | | | | |
| American Plus Bank, N.A. | 07/08/22 | 1.860 | 10,000,000.00 | 10/07/22 |
| American Plus Bank, N.A. | 08/12/22 | 2.540 | 4,000,000.00 | 11/10/22 |
| American Plus Bank, N.A. | 08/17/22 | 2.510 | 8,000,000.00 | 11/16/22 |
| American Plus Bank, N.A. | 07/22/22 | 2.900 | 14,000,000.00 | 01/20/23 |
| American Plus Bank, N.A. | 08/03/22 | 2.790 | 3,000,000.00 | 02/01/23 |
| BREA | | | | |
| American First Credit Union | 06/08/22 | 1.190 | 27,000,000.00 | 09/07/22 |
| American First Credit Union | 04/01/22 | 1.070 | 23,000,000.00 | 09/23/22 |
| Pacific Western Bank | 06/15/22 | 1.510 | 10,000,000.00 | 09/14/22 |
| Pacific Western Bank | 04/20/22 | 1.250 | 90,000,000.00 | 10/19/22 |
| Pacific Western Bank | 08/26/22 | 2.770 | 90,000,000.00 | 12/02/22 |
| DIAMOND BAR | | | | |
| Prospectors Federal Credit Union | 03/03/22 | 0.650 | 2,000,000.00 | 09/01/22 |
| DOWNEY | | | | |
| Financial Partners Credit Union | 04/07/22 | 1.190 | 10,000,000.00 | 10/06/22 |
| Financial Partners Credit Union | 04/28/22 | 1.430 | 20,000,000.00 | 10/27/22 |
| EL MONTE | | | | |
| Cathay Bank | 05/13/22 | 1.430 | 125,000,000.00 | 11/10/22 |
| Cathay Bank | 05/19/22 | 1.550 | 50,000,000.00 | 11/17/22 |
| Cathay Bank | 08/24/22 | 3.110 | 100,000,000.00 | 02/22/23 |
| FRESNO | | | | |
| Fresno First Bank | 07/07/22 | 1.680 | 2,000,000.00 | 10/06/22 |
| GARDEN GROVE | | | | |
| US Metro Bank | 06/08/22 | 1.210 | 10,000,000.00 | 09/07/22 |
| US Metro Bank | 03/10/22 | 0.720 | 20,000,000.00 | 09/08/22 |
| US Metro Bank | 08/19/22 | 2.660 | 5,000,000.00 | 11/18/22 |
| GARDENA | | | | |
| Northrop Grumman Federal Credit Union | 08/04/22 | 2.530 | 25,000,000.00 | 11/03/22 |

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> |
| HUNTINGTON BEACH | | | | |
| Nuvision Federal Credit Union | 04/07/22 | 1.180 | 25,000,000.00 | 10/06/22 |
| IRVINE | | | | |
| CommerceWest Bank | 07/22/22 | 2.440 | 5,000,000.00 | 10/21/22 |
| CommerceWest Bank | 08/11/22 | 2.590 | 15,000,000.00 | 11/10/22 |
| Commercial Bank of California | 07/07/22 | 1.710 | 1,000,000.00 | 10/06/22 |
| First Foundation Bank | 06/08/22 | 1.210 | 22,000,000.00 | 09/07/22 |
| First Foundation Bank | 06/09/22 | 1.280 | 50,000,000.00 | 09/08/22 |
| First Foundation Bank | 07/01/22 | 1.790 | 44,000,000.00 | 09/30/22 |
| First Foundation Bank | 07/22/22 | 2.440 | 50,000,000.00 | 10/21/22 |
| First Foundation Bank | 07/27/22 | 2.440 | 50,000,000.00 | 10/26/22 |
| First Foundation Bank | 08/19/22 | 2.660 | 37,000,000.00 | 11/18/22 |
| First Foundation Bank | 08/25/22 | 2.740 | 47,000,000.00 | 12/01/22 |
| Pacific Premier Bank | 06/02/22 | 1.080 | 25,000,000.00 | 09/01/22 |
| Pacific Premier Bank | 06/09/22 | 1.280 | 50,000,000.00 | 09/08/22 |
| Pacific Premier Bank | 07/07/22 | 1.700 | 50,000,000.00 | 10/06/22 |
| Pacific Premier Bank | 06/09/22 | 1.740 | 50,000,000.00 | 12/08/22 |
| LODI | | | | |
| Farmers & Merchants Bank of Central CA | 07/06/22 | 1.660 | 3,000,000.00 | 10/05/22 |
| LOS ANGELES | | | | |
| Bank of Hope | 07/07/22 | 1.700 | 135,000,000.00 | 10/06/22 |
| Bank of Hope | 05/18/22 | 1.460 | 90,000,000.00 | 11/16/22 |
| Bank of Hope | 06/03/22 | 1.630 | 75,000,000.00 | 12/02/22 |
| Commonwealth Business Bank | 06/09/22 | 1.260 | 12,000,000.00 | 09/08/22 |
| Commonwealth Business Bank | 08/04/22 | 2.480 | 5,000,000.00 | 11/03/22 |
| Commonwealth Business Bank | 06/10/22 | 1.740 | 13,000,000.00 | 12/09/22 |
| Hanmi Bank | 05/13/22 | 1.410 | 30,000,000.00 | 11/10/22 |
| Hanmi Bank | 06/16/22 | 2.350 | 30,000,000.00 | 12/15/22 |
| Hanmi Bank | 07/13/22 | 2.610 | 20,000,000.00 | 01/11/23 |
| Hanmi Bank | 08/12/22 | 2.980 | 15,000,000.00 | 02/10/23 |
| Manufacturers Bank | 06/02/22 | 1.590 | 20,000,000.00 | 12/01/22 |
| Open Bank | 06/02/22 | 1.080 | 10,000,000.00 | 09/01/22 |
| Open Bank | 06/08/22 | 1.210 | 10,000,000.00 | 09/07/22 |
| Open Bank | 07/07/22 | 1.700 | 14,000,000.00 | 10/06/22 |
| Open Bank | 07/27/22 | 2.440 | 16,000,000.00 | 10/26/22 |
| Open Bank | 08/03/22 | 2.350 | 10,000,000.00 | 11/02/22 |
| Pacific City Bank | 06/15/22 | 1.480 | 20,000,000.00 | 09/14/22 |
| Pacific City Bank | 07/07/22 | 1.680 | 30,000,000.00 | 10/06/22 |
| Pacific City Bank | 07/15/22 | 2.240 | 10,000,000.00 | 10/14/22 |
| Preferred Bank | 06/15/22 | 1.480 | 125,000,000.00 | 09/14/22 |
| Preferred Bank | 08/11/22 | 2.570 | 20,000,000.00 | 11/10/22 |
| State Bank of India (California) | 06/15/22 | 1.480 | 30,000,000.00 | 09/14/22 |
| State Bank of India (California) | 07/01/22 | 1.770 | 10,000,000.00 | 09/30/22 |
| State Bank of India (California) | 07/27/22 | 2.420 | 15,000,000.00 | 10/26/22 |

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> |
| OAKLAND | | | | |
| Beneficial State Bank | 06/10/22 | 1.790 | 1,000,000.00 | 12/09/22 |
| California Bank of Commerce | 06/03/22 | 1.160 | 10,000,000.00 | 09/02/22 |
| California Bank of Commerce | 06/16/22 | 1.800 | 5,000,000.00 | 09/15/22 |
| California Bank of Commerce | 07/06/22 | 1.670 | 13,500,000.00 | 10/05/22 |
| California Bank of Commerce | 08/03/22 | 2.360 | 5,000,000.00 | 11/02/22 |
| Community Bank of the Bay | 06/09/22 | 1.280 | 30,000,000.00 | 09/08/22 |
| Metropolitan Bank | 03/03/22 | 0.640 | 2,000,000.00 | 09/01/22 |
| Metropolitan Bank | 08/18/22 | 3.060 | 1,000,000.00 | 02/16/23 |
| PALOS VERDES ESTATES | | | | |
| Malaga Bank F.S.B. | 07/07/22 | 1.700 | 5,000,000.00 | 10/06/22 |
| Malaga Bank F.S.B. | 07/15/22 | 2.260 | 46,000,000.00 | 10/14/22 |
| PASADENA | | | | |
| East West Bank | 07/07/22 | 2.460 | 50,000,000.00 | 01/05/23 |
| East West Bank | 07/13/22 | 2.610 | 175,000,000.00 | 01/11/23 |
| East West Bank | 07/29/22 | 2.930 | 75,000,000.00 | 01/27/23 |
| Wescom Central Credit Union | 06/09/22 | 1.330 | 50,000,000.00 | 09/08/22 |
| Wescom Central Credit Union | 06/10/22 | 1.330 | 25,000,000.00 | 09/09/22 |
| Wescom Central Credit Union | 06/15/22 | 1.550 | 50,000,000.00 | 09/14/22 |
| Wescom Central Credit Union | 07/14/22 | 2.220 | 50,000,000.00 | 10/13/22 |
| Wescom Central Credit Union | 07/15/22 | 2.310 | 25,000,000.00 | 10/14/22 |
| Wescom Central Credit Union | 08/25/22 | 2.790 | 50,000,000.00 | 12/01/22 |
| REDDING | | | | |
| Cornerstone Community Bank | 04/20/22 | 1.230 | 9,000,000.00 | 10/19/22 |
| Cornerstone Community Bank | 08/12/22 | 2.980 | 8,500,000.00 | 02/10/23 |
| REDWOOD CITY | | | | |
| Provident Credit Union | 06/03/22 | 1.170 | 20,000,000.00 | 09/02/22 |
| Provident Credit Union | 06/08/22 | 1.230 | 20,000,000.00 | 09/07/22 |
| Provident Credit Union | 03/18/22 | 0.860 | 20,000,000.00 | 09/16/22 |
| Provident Credit Union | 04/07/22 | 1.180 | 20,000,000.00 | 10/06/22 |
| Provident Credit Union | 04/14/22 | 1.230 | 20,000,000.00 | 10/13/22 |
| Provident Credit Union | 04/14/22 | 1.230 | 20,000,000.00 | 10/13/22 |
| Provident Credit Union | 05/13/22 | 1.440 | 20,000,000.00 | 11/10/22 |
| Provident Credit Union | 08/18/22 | 2.680 | 20,000,000.00 | 11/17/22 |
| ROSEMEAD | | | | |
| Pacific Alliance Bank | 07/06/22 | 2.410 | 4,000,000.00 | 01/04/23 |

TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u> | <u>DEPOSIT</u> | | <u>PAR</u> | <u>MATURITY</u> |
|-------------------------------|----------------|------------------|--------------------|-----------------|
| | <u>DATE</u> | <u>YIELD (%)</u> | <u>AMOUNT (\$)</u> | <u>DATE</u> |
| ROSEVILLE | | | | |
| Five Star Bank | 03/03/22 | 0.620 | 75,000,000.00 | 09/01/22 |
| Five Star Bank | 06/08/22 | 1.210 | 5,000,000.00 | 09/07/22 |
| Five Star Bank | 06/15/22 | 1.500 | 20,000,000.00 | 09/14/22 |
| Five Star Bank | 08/24/22 | 2.700 | 50,000,000.00 | 11/30/22 |
| SACRAMENTO | | | | |
| Golden 1 Credit Union | 06/16/22 | 1.800 | 75,000,000.00 | 09/15/22 |
| Golden 1 Credit Union | 06/08/22 | 1.700 | 75,000,000.00 | 12/07/22 |
| SAN DIEGO | | | | |
| Axos Bank | 06/15/22 | 1.480 | 100,000,000.00 | 09/14/22 |
| Axos Bank | 07/13/22 | 1.940 | 50,000,000.00 | 10/12/22 |
| Axos Bank | 07/20/22 | 2.310 | 25,000,000.00 | 10/19/22 |
| Axos Bank | 06/09/22 | 1.720 | 100,000,000.00 | 12/08/22 |
| Axos Bank | 08/31/22 | 3.200 | 25,000,000.00 | 03/01/23 |
| California Coast Credit Union | 08/17/22 | 3.030 | 1,000,000.00 | 02/15/23 |
| San Diego County Credit Union | 06/09/22 | 1.260 | 100,000,000.00 | 09/08/22 |
| SAN FRANCISCO | | | | |
| Bank of San Francisco | 03/25/22 | 0.950 | 10,000,000.00 | 09/23/22 |
| Bank of San Francisco | 06/10/22 | 1.760 | 10,000,000.00 | 12/09/22 |
| Mission National Bank | 07/06/22 | 1.670 | 15,000,000.00 | 10/05/22 |
| Mission National Bank | 07/21/22 | 2.500 | 5,000,000.00 | 10/20/22 |
| SAN JOSE | | | | |
| Meriwest Credit Union | 07/14/22 | 2.200 | 10,000,000.00 | 10/13/22 |
| Meriwest Credit Union | 08/10/22 | 2.540 | 10,000,000.00 | 11/09/22 |
| Meriwest Credit Union | 07/27/22 | 2.940 | 25,000,000.00 | 01/25/23 |
| Technology Credit Union | 03/03/22 | 0.600 | 50,000,000.00 | 09/01/22 |
| Technology Credit Union | 06/02/22 | 1.040 | 50,000,000.00 | 09/01/22 |
| Technology Credit Union | 07/08/22 | 1.860 | 100,000,000.00 | 10/07/22 |
| Technology Credit Union | 08/04/22 | 2.460 | 50,000,000.00 | 11/03/22 |
| Technology Credit Union | 08/18/22 | 2.620 | 50,000,000.00 | 11/17/22 |
| SANTA ANA | | | | |
| Banc of California, N.A. | 04/20/22 | 1.260 | 100,000,000.00 | 10/19/22 |
| Banc of California, N.A. | 05/26/22 | 1.480 | 50,000,000.00 | 11/17/22 |
| Banc of California, N.A. | 07/14/22 | 2.660 | 75,000,000.00 | 01/12/23 |
| Banc of California, N.A. | 07/20/22 | 2.840 | 25,000,000.00 | 01/18/23 |

TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u> | <u>DEPOSIT</u> | | <u>PAR</u> | <u>MATURITY</u> |
|--|----------------|------------------|-------------------------|-----------------|
| | <u>DATE</u> | <u>YIELD (%)</u> | <u>AMOUNT (\$)</u> | <u>DATE</u> |
| SANTA ROSA | | | | |
| Poppy Bank | 06/10/22 | 1.290 | 23,000,000.00 | 09/09/22 |
| Poppy Bank | 07/13/22 | 1.970 | 50,000,000.00 | 10/12/22 |
| Poppy Bank | 04/21/22 | 1.300 | 70,000,000.00 | 10/20/22 |
| Poppy Bank | 08/18/22 | 2.670 | 30,000,000.00 | 11/17/22 |
| Poppy Bank | 08/31/22 | 2.860 | 50,000,000.00 | 11/30/22 |
| Poppy Bank | 06/08/22 | 1.700 | 72,000,000.00 | 12/07/22 |
| SUN VALLEY | | | | |
| Mission Valley Bank | 5/4/2022 | 1.400 | 10,000,000.00 | 11/2/2022 |
| VACAVILLE | | | | |
| Travis Credit Union | 06/10/22 | 1.300 | 100,000,000.00 | 09/09/22 |
| Travis Credit Union | 07/14/22 | 2.720 | 50,000,000.00 | 01/12/23 |
| Travis Credit Union | 08/12/22 | 3.000 | 50,000,000.00 | 02/10/23 |
| Travis Credit Union | 08/17/22 | 3.040 | 25,000,000.00 | 02/15/23 |
| WALNUT CREEK | | | | |
| Mechanics Bank | 06/02/22 | 1.090 | 1,000,000.00 | 09/01/22 |
| WATSONVILLE | | | | |
| Santa Cruz County Bank | 07/08/22 | 1.900 | 10,000,000.00 | 10/07/22 |
| Santa Cruz County Bank | 08/11/22 | 2.590 | 10,000,000.00 | 11/10/22 |
| TOTAL TIME DEPOSITS AUGUST 2022 | | | 4,714,000,000.00 | |

BANK DEMAND DEPOSITS

AUGUST 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 | \$ 406,033 | \$ 1,075,000 | \$ 4,293,271 |
| 2 | 416,246 | 1,125,000 | 4,293,271 |
| 3 | 326,650 | 1,145,000 | 4,293,271 |
| 4 | 330,176 | 1,005,000 | 4,036,327 |
| 5 | 372,624 | 715,000 | 4,803,540 |
| 6 | 372,624 | 715,000 | 4,818,395 |
| 7 | 372,624 | 715,000 | 4,443,183 |
| 8 | 296,903 | 815,000 | 4,522,556 |
| 9 | 265,478 | 815,000 | 4,522,556 |
| 10 | 317,615 | 665,000 | 4,522,556 |
| 11 | 412,737 | 800,000 | 4,868,831 |
| 12 | 339,334 | 825,000 | 5,323,196 |
| 13 | 339,334 | 825,000 | 4,281,865 |
| 14 | 339,334 | 825,000 | 5,675,821 |
| 15 | 323,453 | 700,000 | 5,457,964 |
| 16 | 372,701 | 620,000 | 5,457,820 |
| 17 | 347,144 | 565,000 | 5,457,820 |
| 18 | 344,369 | 490,000 | 6,451,552 |
| 19 | 327,714 | 1,015,000 | 8,274,538 |
| 20 | 327,714 | 1,015,000 | 7,351,452 |
| 21 | 327,714 | 1,015,000 | 9,195,240 |
| 22 | 350,662 | 825,000 | 8,367,477 |
| 23 | 380,272 | 760,000 | 8,367,477 |
| 24 | 315,167 | 855,000 | 8,367,477 |
| 25 | 371,066 | 940,000 | 9,584,844 |
| 26 | 325,922 | 1,010,000 | 9,698,262 |
| 27 | 325,922 | 1,010,000 | 9,613,813 |
| 28 | 325,922 | 1,010,000 | 9,841,865 |
| 29 | 371,089 | 915,000 | 11,136,786 |
| 30 | 354,210 | 905,000 | 11,136,786 |
| 31 | 339,744 | 1,005,000 | 11,136,211 |
| AVERAGE DOLLAR DAYS | \$346,403 ^{a/} | \$861,935 ^{b/} | |

^{a/} The prescribed bank balance for August was \$341,188. This consisted of \$265,069 in compensating balances for services, balances for uncollected funds of \$76,874 and a deduction of \$755 for August 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**

1878

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on August 17, 2022, has determined and designated the amount of money available for deposit and investment as of August 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 \$ 265,000,000

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) | 8/15/2022 | 8/19/2022 | \$ 2,800,650,000 | \$ (1,803,350,000) | \$ 4,604,000,000 | \$ 2,800,650,000 |
| (2) | 8/22/2022 | 8/26/2022 | \$ (304,350,000) | \$ (2,107,700,000) | \$ 4,604,000,000 | \$ 2,496,300,000 |
| (3) | 8/29/2022 | 9/2/2022 | \$ (2,838,950,000) | \$ (4,946,650,000) | \$ 4,604,000,000 | \$ (342,650,000) |
| (4) | 9/5/2022 | 9/9/2022 | \$ 1,798,850,000 | \$ (3,147,800,000) | \$ 4,604,000,000 | \$ 1,456,200,000 |
| (5) | 9/12/2022 | 9/16/2022 | \$ 3,094,650,000 | \$ (53,150,000) | \$ 4,604,000,000 | \$ 4,550,850,000 |
| (6) | 9/19/2022 | 9/23/2022 | \$ 2,590,050,000 | \$ 2,536,900,000 | \$ 4,604,000,000 | \$ 7,140,900,000 |
| (7) | 9/26/2022 | 9/30/2022 | \$ (5,748,050,000) | \$ (3,211,150,000) | \$ 4,604,000,000 | \$ 1,392,850,000 |
| (8) | 10/3/2022 | 10/7/2022 | \$ (7,379,550,000) | \$ (10,590,700,000) | \$ 4,604,000,000 | \$ (5,986,700,000) |
| (9) | 10/10/2022 | 10/14/2022 | \$ 1,072,850,000 | \$ (9,517,850,000) | \$ 4,604,000,000 | \$ (4,913,850,000) |
| (10) | 10/17/2022 | 10/21/2022 | \$ 2,267,950,000 | \$ (7,249,900,000) | \$ 4,604,000,000 | \$ (2,645,900,000) |

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 \$ 265,000,000.

Dated: August 17, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
