

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**MARCH 31, 2023**

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

MARCH 2023

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## Summary of Investment Data A Comparison of March 2023 with March 2022

(Dollars In Thousands)

	March 2023	March 2022	Change
<b>Average Daily Portfolio (\$)</b>	196,251,054	202,840,599	-6,589,545
<b>Accrued Earnings (\$)</b>	471,918	62,921	+408,997
<b>Effective Yield (%)</b>	2.831	0.365	+2.466
<b>Average Life-Month End (In Days)</b>	275	310	-35
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	46,105,607	47,976,085	-1,870,478
<b>Number</b>	926	940	-14
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	3,307,000	2,199,500	+1,107,500
<b>Number</b>	99	68	+31
<b>Average Workday Investment Activity (\$)</b>	2,246,028	2,280,708	-34,680
<b>Prescribed Demand Account Balances For Services (\$)</b>	199,000	1,565,000	-1,366,000



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

(Dollars In Thousands)

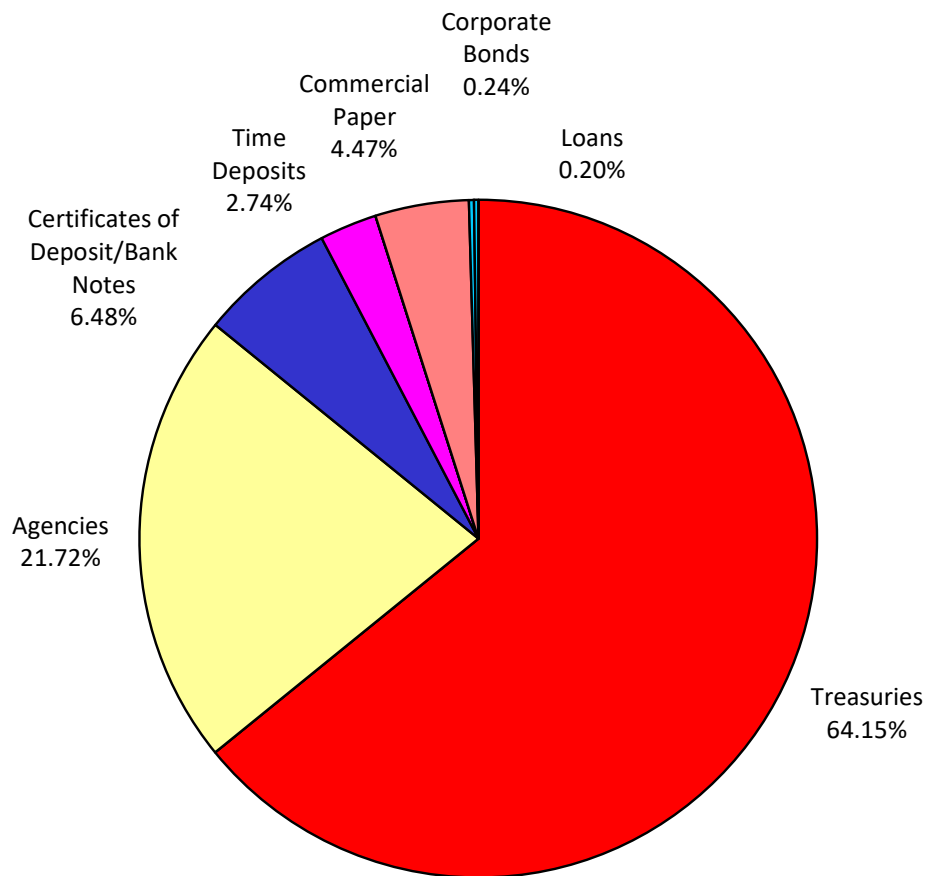
March 31, 2023

<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	29,418,546	15.38	-2.31
Bonds	0	0.00	0
Notes	93,254,979	48.77	+1.65
Strips	0	0.00	0
<b>Total Government</b>	122,673,525	64.15	-0.66
Agency Debentures	16,296,217	8.52	+0.30
Certificates of Deposit	12,200,000	6.38	+0.27
Bank Notes	200,000	0.10	0
Repurchases	0	0.00	0
Agency Discount Notes	25,242,636	13.20	-0.26
Time Deposits	5,237,000	2.74	+0.12
GNMAs	0	0.00	0
Commercial Paper	8,539,927	4.47	+0.22
Remics	3,085	0.00	0
Corporate Bonds	454,676	0.24	0
PMIA Loans	376,839	0.20	+0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	191,223,905	100.00	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>March 2023</u>		<u>February 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	926	46,105,607	850	42,288,890
Other	0	0	5	1,239,936
Time Deposits	99	3,307,000	48	1,581,000
<b>Total</b>	1,025	49,412,607	903	45,109,826
 PMIA Monthly Average Effective Yield (%)		2.831	2.624	
 Year to Date Yield Last Day of Month (%)		1.929	1.824	

**Pooled Money Investment Account  
Portfolio Composition  
\$191.2 billion  
03/31/2023**



Percentages may not total 100%, due to rounding.

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
03/01/23	REDEMPTIONS								
	CB	CITIGROUP	3.375	03/01/23	2.840	20,000	253	399,950.00	2.875
	CD	CITIBANK	3.550	03/01/23	3.550	50,000	209	1,030,486.11	3.599
	CD	CITIBANK	3.550	03/01/23	3.550	50,000	209	1,030,486.11	3.599
	CP	UNITEDHEALTH		03/01/23	4.580	50,000	14	89,055.56	4.652
	CP	UNITEDHEALTH		03/01/23	4.580	50,000	14	89,055.56	4.652
	CP	TOYOTA		03/01/23	2.900	50,000	238	958,611.11	2.998
	CP	TOYOTA		03/01/23	2.900	50,000	238	958,611.11	2.998
	CP	BOFA		03/01/23	3.350	50,000	251	1,167,847.22	3.478
	CP	BOFA		03/01/23	3.350	50,000	251	1,167,847.22	3.478
	CP	CGMI		03/01/23	3.250	50,000	253	1,142,013.89	3.372
	CP	CGMI		03/01/23	3.250	50,000	253	1,142,013.89	3.372
	CP	NATIXIS NY		03/01/23	3.000	50,000	260	1,083,333.33	3.109
	CP	NATIXIS NY		03/01/23	3.000	50,000	260	1,083,333.33	3.109
	DN	FNMA		03/01/23	4.350	50,000	34	205,416.67	4.429
	DN	FNMA		03/01/23	4.350	50,000	34	205,416.67	4.429
	DN	FFCB		03/01/23	2.970	50,000	197	812,625.00	3.061
	DN	FFCB		03/01/23	2.970	50,000	197	812,625.00	3.061
	DN	IFC		03/01/23	2.750	50,000	209	798,263.89	2.833
	DN	IFC		03/01/23	2.750	50,000	209	798,263.89	2.833
	DN	FFCB		03/01/23	2.570	50,000	244	870,944.44	2.652
	DN	FFCB		03/01/23	2.570	50,000	244	870,944.44	2.652
	DN	FHLB		03/01/23	2.670	50,000	251	930,791.67	2.758
	DN	FHLB		03/01/23	2.670	50,000	251	930,791.67	2.758
	DN	FHLB		03/01/23	2.515	50,000	258	901,208.33	2.597
	DN	FHLB		03/01/23	2.515	50,000	258	901,208.33	2.597
	DN	FHLB		03/01/23	1.750	50,000	274	665,972.22	1.798
	DN	FHLB		03/01/23	1.750	50,000	274	665,972.22	1.798
	DN	FHLB		03/01/23	1.790	50,000	286	711,027.78	1.841
	DN	FHLB		03/01/23	1.790	50,000	286	711,027.78	1.841
	DN	FHLB		03/01/23	1.790	50,000	286	711,027.78	1.841
	DN	FHLB		03/01/23	1.790	50,000	286	711,027.78	1.841
	DN	FHLB		03/01/23	1.750	50,000	288	700,000.00	1.799
	DN	FHLB		03/01/23	1.750	50,000	288	700,000.00	1.799
	DN	FFCB		03/01/23	1.800	50,000	288	720,000.00	1.852
	DN	FFCB		03/01/23	1.800	50,000	288	720,000.00	1.852
	DN	FHLB		03/01/23	1.905	50,000	302	799,041.67	1.963
	DN	FHLB		03/01/23	1.905	50,000	302	799,041.67	1.963
	DN	FHLB		03/01/23	1.670	50,000	324	751,500.00	1.719
	DN	FHLB		03/01/23	1.670	50,000	324	751,500.00	1.719
	DN	FHLB		03/01/23	1.430	50,000	343	681,236.11	1.470
	DN	FHLB		03/01/23	1.430	50,000	343	681,236.11	1.470
	DN	FHLB		03/01/23	1.295	50,000	344	618,722.22	1.329
	DN	FHLB		03/01/23	1.295	50,000	344	618,722.22	1.329
	DN	FFCB		03/01/23	1.020	50,000	365	517,083.33	1.045
	DN	FFCB		03/01/23	1.020	50,000	365	517,083.33	1.045

## 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>
<b>03/01/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	NORINCHUK	4.550	03/01/23	4.550	50,000	29	183,263.89	4.613
	YCD	NORINCHUK	4.550	03/01/23	4.550	50,000	29	183,263.89	4.613
	YCD	SWEDBANK	4.430	03/01/23	4.430	50,000	30	184,583.33	4.492
	YCD	SWEDBANK	4.430	03/01/23	4.430	50,000	30	184,583.33	4.492
	YCD	SCOTIA	3.500	03/01/23	3.500	50,000	211	1,025,694.44	3.549
	YCD	SCOTIA	3.500	03/01/23	3.500	50,000	211	1,025,694.44	3.549
	YCD	RABOBANK	3.260	03/01/23	3.260	50,000	244	1,104,777.78	3.305
	YCD	RABOBANK	3.260	03/01/23	3.260	50,000	244	1,104,777.78	3.305
	YCD	CIC	2.460	03/01/23	2.460	50,000	289	987,416.67	2.494
	YCD	CIC	2.460	03/01/23	2.460	50,000	289	987,416.67	2.494
<b>03/01/23</b>	<b>NO PURCHASES</b>								
<b>03/02/23</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		03/02/23	4.520	50,000	28	175,777.78	4.599
	CP	MUFG BK		03/02/23	4.520	50,000	28	175,777.78	4.599
	CP	MUFG BK		03/02/23	4.520	50,000	28	175,777.78	4.599
	CP	RBC NY		03/02/23	3.390	50,000	217	1,021,708.33	3.509
	CP	RBC NY		03/02/23	3.390	50,000	217	1,021,708.33	3.509
	TR	BILL		03/02/23	3.600	50,000	163	815,000.00	3.710
	TR	BILL		03/02/23	3.600	50,000	163	815,000.00	3.710
	TR	BILL		03/02/23	3.600	50,000	163	815,000.00	3.710
	TR	BILL		03/02/23	3.601	50,000	163	815,226.39	3.712
	TR	BILL		03/02/23	3.601	50,000	163	815,226.39	3.712
	TR	BILL		03/02/23	3.601	50,000	163	815,226.39	3.712
	TR	BILL		03/02/23	3.571	50,000	167	828,273.61	3.682
	TR	BILL		03/02/23	3.571	50,000	167	828,273.61	3.682
	TR	BILL		03/02/23	3.571	50,000	167	828,273.61	3.682
	TR	BILL		03/02/23	3.575	50,000	167	829,201.39	3.686
	TR	BILL		03/02/23	3.575	50,000	167	829,201.39	3.686
	TR	BILL		03/02/23	3.575	50,000	167	829,201.39	3.686
	TR	BILL		03/02/23	3.550	50,000	169	833,263.89	3.660
	TR	BILL		03/02/23	3.550	50,000	169	833,263.89	3.660
	TR	BILL		03/02/23	3.288	50,000	175	799,045.14	3.387
	TR	BILL		03/02/23	3.288	50,000	175	799,045.14	3.387
	TR	BILL		03/02/23	3.288	50,000	175	799,045.14	3.387
	TR	BILL		03/02/23	3.293	50,000	175	800,260.42	3.393
	TR	BILL		03/02/23	3.293	50,000	175	800,260.42	3.393
	TR	BILL		03/02/23	3.293	50,000	175	800,260.42	3.393
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370

## 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>
<b>03/02/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		03/02/23	3.271	50,000	177	804,120.83	3.371
	TR	BILL		03/02/23	3.271	50,000	177	804,120.83	3.371
	TR	BILL		03/02/23	3.271	50,000	177	804,120.83	3.371
	TR	BILL		03/02/23	3.233	50,000	182	817,230.56	3.332
	TR	BILL		03/02/23	3.233	50,000	182	817,230.56	3.332
	TR	BILL		03/02/23	3.233	50,000	182	817,230.56	3.332
	TR	BILL		03/02/23	3.235	50,000	182	817,736.11	3.334
	TR	BILL		03/02/23	3.235	50,000	182	817,736.11	3.334
	TR	BILL		03/02/23	3.235	50,000	182	817,736.11	3.334
	YCD	DNB	4.450	03/02/23	4.450	50,000	31	191,597.22	4.512
	YCD	DNB	4.450	03/02/23	4.450	50,000	31	191,597.22	4.512
	YCD	KBC	4.560	03/02/23	4.560	50,000	31	196,333.33	4.623
	YCD	KBC	4.560	03/02/23	4.560	50,000	31	196,333.33	4.623
<b>03/02/23</b>	<b>PURCHASES</b>								
	CP	COCA COLA		04/05/23	4.560	50,000			
	DN	FHLB		03/01/24	5.065	50,000			
	DN	FHLB		03/01/24	5.065	50,000			
	DN	FHLB		03/01/24	5.065	50,000			
	DN	FHLB		03/01/24	5.065	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.992	50,000			
	YCD	CIBC	5.190	09/01/23	5.190	50,000			
	YCD	CIBC	5.190	09/01/23	5.190	50,000			
	YCD	NATIXIS	5.380	10/27/23	5.380	50,000			
	YCD	NATIXIS	5.380	10/27/23	5.380	50,000			
<b>03/03/23</b>	<b>NO REDEMPTIONS</b>								
<b>03/03/23</b>	<b>PURCHASES</b>								
	DN	FFCB		03/01/24	5.000	50,000			
	DN	FFCB		03/01/24	5.000	50,000			
<b>03/06/23</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		03/06/23	4.520	50,000	13	81,611.11	4.590
	CP	CR AG NY		03/06/23	4.520	50,000	13	81,611.11	4.590
	CP	APPLE		03/06/23	4.450	50,000	17	105,069.44	4.521



## 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>
03/06/23	NO PURCHASES								
03/07/23	NO REDEMPTIONS								
03/07/23	PURCHASES								
	CD	FIRST REP	5.150	09/25/23	5.150	50,000			
	CD	FIRST REP	5.150	09/25/23	5.150	50,000			
	CP	BNP NY		03/10/23	4.540	50,000			
	CP	BNP NY		03/10/23	4.540	50,000			
	CP	CR AG NY		03/13/23	4.520	50,000			
	CP	CR AG NY		03/13/23	4.520	50,000			
	CP	MUFG BK		04/14/23	4.670	50,000			
	CP	MUFG BK		04/14/23	4.670	50,000			
	CP	NATIXIS NY		09/29/23	5.220	50,000			
	CP	NATIXIS NY		09/29/23	5.220	50,000			
	DN	FHLMC		03/16/23	4.350	50,000			
	DN	FHLMC		03/16/23	4.350	50,000			
	DN	FNMA		03/24/23	4.380	50,000			
	DN	FNMA		03/24/23	4.380	50,000			
	DN	FNMA		03/28/23	4.470	50,000			
	DN	FNMA		03/28/23	4.470	50,000			
	DN	FNMA		04/05/23	4.520	50,000			
	DN	FNMA		04/05/23	4.520	50,000			
	DN	FNMA		04/10/23	4.530	50,000			
	DN	FNMA		04/10/23	4.530	50,000			
	DN	FNMA		04/10/23	4.530	50,000			
	DN	FNMA		04/10/23	4.550	50,000			
	DN	FNMA		04/10/23	4.550	50,000			
	DN	FFCB		04/10/23	4.600	50,000			
	DN	FFCB		04/10/23	4.600	50,000			
	DN	FHLB		09/11/23	4.990	50,000			
	DN	FHLB		09/11/23	4.990	50,000			
	DN	FHLB		09/25/23	5.010	50,000			
	DN	FHLB		09/25/23	5.010	50,000			
	DN	FNMA		09/27/23	4.955	50,000			
	DN	FNMA		09/27/23	4.955	50,000			
	TR	BILL		06/27/23	4.810	50,000			
	TR	BILL		06/27/23	4.810	50,000			
	TR	BILL		06/27/23	4.810	50,000			
	TR	BILL		06/27/23	4.815	50,000			
	TR	BILL		06/27/23	4.815	50,000			
	TR	BILL		06/27/23	4.815	50,000			
	TR	BILL		06/27/23	4.840	50,000			
	TR	BILL		06/27/23	4.840	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	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>
<b>03/07/23</b>	<b>PURCHASES (Continued)</b>								
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	YCD	DNB	4.500	03/16/23	4.500	50,000			
	YCD	DNB	4.500	03/16/23	4.500	50,000			
	YCD	SUMI TRUST	4.550	03/16/23	4.550	50,000			
	YCD	SUMI TRUST	4.550	03/16/23	4.550	50,000			
	YCD	SWEDBANK	4.650	04/10/23	4.650	50,000			
	YCD	SWEDBANK	4.650	04/10/23	4.650	50,000			
	YCD	NORINCHUK	4.680	04/10/23	4.680	50,000			
	YCD	NORINCHUK	4.680	04/10/23	4.680	50,000			
	YCD	KBC	4.690	04/10/23	4.690	50,000			
	YCD	KBC	4.690	04/10/23	4.690	50,000			
	YCD	NORDEA ABP	5.190	09/25/23	5.190	50,000			
	YCD	NORDEA ABP	5.190	09/25/23	5.190	50,000			
<b>03/08/23</b>	<b>REDEMPTIONS</b>								
	CD	MUFG UNION	4.000	03/08/23	4.000	50,000	169	938,888.89	4.056
	CD	MUFG UNION	4.000	03/08/23	4.000	50,000	169	938,888.89	4.056
	CP	MUFG BK		03/08/23	4.500	50,000	8	50,000.00	4.567
	CP	MUFG BK		03/08/23	4.500	50,000	8	50,000.00	4.567
	CP	PROCTER		03/08/23	4.400	50,000	119	727,222.22	4.527
	CP	CAFCO		03/08/23	4.550	50,000	140	884,722.22	4.696
	CP	CAFCO		03/08/23	4.550	50,000	140	884,722.22	4.696
	CP	LIBERTY		03/08/23	4.250	50,000	153	903,125.00	4.388
	CP	LIBERTY		03/08/23	4.250	50,000	153	903,125.00	4.388
	CP	SCOTIA NY		03/08/23	4.250	50,000	154	909,027.78	4.389
	CP	SCOTIA NY		03/08/23	4.250	50,000	154	909,027.78	4.389
	DN	FHLB		03/08/23	4.175	50,000	133	771,215.28	4.299
	DN	FHLB		03/08/23	4.175	50,000	133	771,215.28	4.299
	DN	FHLB		03/08/23	4.045	50,000	146	820,236.11	4.170
	DN	FHLB		03/08/23	4.045	50,000	146	820,236.11	4.170
	DN	IFC		03/08/23	3.745	50,000	153	795,812.50	3.858
	DN	IFC		03/08/23	3.745	50,000	153	795,812.50	3.858
	DN	IFC		03/08/23	3.745	50,000	153	795,812.50	3.858
	DN	IBRD		03/08/23	3.700	50,000	167	585,194.44	3.817
	DN	IBRD		03/08/23	3.700	50,000	167	585,194.44	3.817
	DN	FHLB		03/08/23	3.735	50,000	169	876,687.50	3.854
	DN	FHLB		03/08/23	3.735	50,000	169	876,687.50	3.854
	DN	IBRD		03/08/23	3.800	50,000	169	891,944.44	3.923
	DN	IBRD		03/08/23	3.800	50,000	169	891,944.44	3.923
	DN	FHLB		03/08/23	3.735	50,000	170	881,875.00	3.855
	DN	FHLB		03/08/23	3.735	50,000	170	881,875.00	3.855

## 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>
<b>03/08/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FFCB		03/08/23	3.680	50,000	173	884,222.22	3.798
	DN	FFCB		03/08/23	3.680	50,000	173	884,222.22	3.798
	DN	IBRD		03/08/23	3.300	50,000	176	806,666.67	3.401
	DN	IBRD		03/08/23	3.300	50,000	176	806,666.67	3.401
	DN	IBRD		03/08/23	3.200	50,000	181	804,444.44	3.297
	DN	IBRD		03/08/23	3.200	50,000	181	804,444.44	3.297
	YCD	KBC	4.560	03/08/23	4.560	50,000	33	209,000.00	4.623
	YCD	KBC	4.560	03/08/23	4.560	50,000	33	209,000.00	4.623
	YCD	DNB	4.500	03/08/23	4.500	50,000	34	212,500.00	4.563
	YCD	DNB	4.500	03/08/23	4.500	50,000	34	212,500.00	4.563
	YCD	NORINCHUK	4.470	03/08/23	4.470	50,000	56	347,666.67	4.532
	YCD	NORINCHUK	4.470	03/08/23	4.470	50,000	56	347,666.67	4.532
	YCD	MONTREAL	4.230	03/08/23	4.230	50,000	153	898,875.00	4.289
	YCD	MONTREAL	4.230	03/08/23	4.230	50,000	153	898,875.00	4.289
	YCD	NATIXIS	4.190	03/08/23	4.190	50,000	154	896,194.44	4.248
	YCD	NATIXIS	4.190	03/08/23	4.190	50,000	154	896,194.44	4.248
	YCD	NATIXIS	4.190	03/08/23	4.190	50,000	154	896,194.44	4.248
	YCD	FORTIS	4.200	03/08/23	4.200	50,000	154	898,333.33	4.258
	YCD	FORTIS	4.200	03/08/23	4.200	50,000	154	898,333.33	4.258
	YCD	BARCLAYS	4.100	03/08/23	4.100	50,000	167	950,972.22	4.157
	YCD	BARCLAYS	4.100	03/08/23	4.100	50,000	167	950,972.22	4.157
	YCD	NORDEA ABP	3.670	03/08/23	3.670	50,000	181	922,597.22	3.721
	YCD	NORDEA ABP	3.670	03/08/23	3.670	50,000	181	922,597.22	3.721
<b>03/08/23</b>	<b>NO PURCHASES</b>								
<b>03/09/23</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		03/09/23	4.510	50,000	14	87,694.44	4.581
	CP	MUFG BK		03/09/23	4.510	50,000	14	87,694.44	4.581
	DEB	FFCB	0.125	03/09/23	0.154	50,000	687	145,208.33	0.154
	DEB	FFCB	0.125	03/09/23	0.154	50,000	687	145,208.33	0.154
	DEB	FFCB	0.125	03/09/23	0.165	25,000	692	78,288.19	0.165
	DEB	FFCB	0.125	03/09/23	0.165	50,000	692	156,576.39	0.165
	TR	BILL		03/09/23	3.680	50,000	168	858,666.67	3.796
	TR	BILL		03/09/23	3.680	50,000	168	858,666.67	3.796
	TR	BILL		03/09/23	3.680	50,000	168	858,666.67	3.796
	TR	BILL		03/09/23	3.685	50,000	168	859,833.33	3.802
	TR	BILL		03/09/23	3.685	50,000	168	859,833.33	3.802
	TR	BILL		03/09/23	3.685	50,000	168	859,833.33	3.802
	TR	BILL		03/09/23	3.690	50,000	170	871,250.00	3.808
	TR	BILL		03/09/23	3.690	50,000	170	871,250.00	3.808
	TR	BILL		03/09/23	3.690	50,000	170	871,250.00	3.808
	TR	BILL		03/09/23	3.691	50,000	170	871,486.11	3.809
	TR	BILL		03/09/23	3.691	50,000	170	871,486.11	3.809
	TR	BILL		03/09/23	3.691	50,000	170	871,486.11	3.809

## 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>
03/09/23	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		03/09/23	3.700	50,000	171	878,750.00	3.818
	TR	BILL		03/09/23	3.700	50,000	171	878,750.00	3.818
	TR	BILL		03/09/23	3.700	50,000	171	878,750.00	3.818
	TR	BILL		03/09/23	3.700	50,000	171	878,750.00	3.818
	TR	BILL		03/09/23	3.633	50,000	175	882,899.31	3.749
	TR	BILL		03/09/23	3.633	50,000	175	882,899.31	3.749
	TR	BILL		03/09/23	3.633	50,000	175	882,899.31	3.749
	TR	BILL		03/09/23	3.645	50,000	175	885,937.50	3.762
	TR	BILL		03/09/23	3.645	50,000	175	885,937.50	3.762
	TR	BILL		03/09/23	3.645	50,000	175	885,937.50	3.762
	TR	BILL		03/09/23	3.440	50,000	177	845,666.67	3.548
	TR	BILL		03/09/23	3.440	50,000	177	845,666.67	3.548
	TR	BILL		03/09/23	3.440	50,000	177	845,666.67	3.548
	TR	BILL		03/09/23	3.580	50,000	177	880,083.33	3.695
	TR	BILL		03/09/23	3.580	50,000	177	880,083.33	3.695
	TR	BILL		03/09/23	3.580	50,000	177	880,083.33	3.695
	TR	BILL		03/09/23	3.330	50,000	182	841,750.00	3.434
	TR	BILL		03/09/23	3.330	50,000	182	841,750.00	3.434
	TR	BILL		03/09/23	3.330	50,000	182	841,750.00	3.434
	TR	BILL		03/09/23	3.333	50,000	182	842,381.94	3.437
	TR	BILL		03/09/23	3.333	50,000	182	842,381.94	3.437
	TR	BILL		03/09/23	3.333	50,000	182	842,381.94	3.437
	TR	BILL		03/09/23	3.340	50,000	182	844,277.78	3.445
	TR	BILL		03/09/23	3.340	50,000	182	844,277.78	3.445
	TR	BILL		03/09/23	3.340	50,000	182	844,277.78	3.445
	TR	BILL		03/09/23	3.345	50,000	182	845,541.67	3.450
	TR	BILL		03/09/23	3.345	50,000	182	845,541.67	3.450
	TR	BILL		03/09/23	3.345	50,000	182	845,541.67	3.450
	YCD	DNB	4.500	03/09/23	4.500	50,000	14	87,500.00	4.563
	YCD	DNB	4.500	03/09/23	4.500	50,000	14	87,500.00	4.563

### 03/09/23 PURCHASES

CD	US BANK	4.600	04/10/23	4.600	50,000				
CD	US BANK	4.600	04/10/23	4.600	50,000				
CD	BMO HARRIS	4.860	04/10/23	4.860	50,000				
CD	BMO HARRIS	4.860	04/10/23	4.860	50,000				
CD	BOFA	5.500	09/29/23	5.500	50,000				
CD	BOFA	5.500	09/29/23	5.500	50,000				
CP	RABO NY		03/13/23	4.550	50,000				
CP	RABO NY		03/13/23	4.550	50,000				
CP	MUFG BK		03/16/23	4.500	50,000				
CP	MUFG BK		03/16/23	4.500	50,000				
CP	RABO NY		03/16/23	4.550	50,000				
CP	RABO NY		03/16/23	4.550	50,000				
CP	OLD LINE		09/11/23	5.100	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>
<b>03/09/23</b>	<b>PURCHASES (Continued)</b>								
	DEB	FNMA	5.430	03/01/24	5.432	50,000			
	DEB	FNMA	5.430	03/01/24	5.432	50,000			
	DN	IFC		07/12/23	4.890	50,000			
	DN	FNMA		09/29/23	5.085	50,000			
	DN	FNMA		09/29/23	5.085	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	YCD	CR AG CIB	4.560	03/16/23	4.560	50,000			
	YCD	CR AG CIB	4.560	03/16/23	4.560	50,000			
	YCD	KBC	4.740	04/14/23	4.740	50,000			
	YCD	KBC	4.740	04/14/23	4.740	50,000			
	YCD	SE BANKEN	5.370	09/25/23	5.370	50,000			
	YCD	SE BANKEN	5.370	09/25/23	5.370	50,000			
	YCD	BNP	5.480	09/25/23	5.480	50,000			
	YCD	BNP	5.480	09/25/23	5.480	50,000			
	YCD	NATIXIS	5.520	09/25/23	5.520	50,000			
	YCD	NATIXIS	5.520	09/25/23	5.520	50,000			
<b>03/10/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	4.450	03/10/23	4.450	50,000	36	222,500.00	4.512
	CD	US BANK	4.450	03/10/23	4.450	50,000	36	222,500.00	4.512
	CP	BNP NY		03/10/23	4.540	50,000	3	18,916.67	4.605
	CP	BNP NY		03/10/23	4.540	50,000	3	18,916.67	4.605
	CP	CR AG NY		03/10/23	4.530	50,000	10	62,916.67	4.599
	CP	CR AG NY		03/10/23	4.530	50,000	10	62,916.67	4.599
	DEB	FHLB	2.125	03/10/23	1.127	50,000	374	581,912.50	1.124
	DEB	FHLB	2.125	03/10/23	1.127	50,000	374	581,912.50	1.124
	DEB	FHLB	2.125	03/10/23	1.127	50,000	374	581,912.50	1.124
	YCD	MIZUHO	4.780	03/10/23	4.780	50,000	116	770,111.11	4.846
	YCD	MIZUHO	4.780	03/10/23	4.780	50,000	116	770,111.11	4.846
<b>03/10/23</b>	<b>NO PURCHASES</b>								
<b>03/13/23</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		03/13/23	4.550	50,000	4	25,277.78	4.616
	CP	RABO NY		03/13/23	4.550	50,000	4	25,277.78	4.616
	CP	CR AG NY		03/13/23	4.520	50,000	6	37,666.67	4.586
	CP	CR AG NY		03/13/23	4.520	50,000	6	37,666.67	4.586

## 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>
<b>03/13/23</b>	<b>PURCHASES</b>								
	CP	UNITEDHEALTH		03/27/23	4.750	50,000			
	CP	UNITEDHEALTH		03/27/23	4.750	50,000			
	CP	UNITEDHEALTH		03/27/23	4.750	50,000			
<b>03/14/23</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		03/14/23	3.960	50,000	181	995,500.00	4.097
	CP	CR AG NY		03/14/23	3.960	50,000	181	995,500.00	4.097
	DN	FHLB		03/14/23	4.175	50,000	138	800,208.33	4.302
	DN	FHLB		03/14/23	4.175	50,000	138	800,208.33	4.302
	DN	FHLB		03/14/23	4.125	50,000	147	842,187.50	4.254
	DN	FHLB		03/14/23	4.125	50,000	147	842,187.50	4.254
	DN	IBRD		03/14/23	3.900	50,000	166	899,166.67	4.027
	DN	IBRD		03/14/23	3.900	50,000	166	899,166.67	4.027
	TR	BILL		03/14/23	4.450	50,000	47	290,486.11	4.538
	TR	BILL		03/14/23	4.450	50,000	47	290,486.11	4.538
	TR	BILL		03/14/23	4.450	50,000	47	290,486.11	4.538
	TR	BILL		03/14/23	4.460	50,000	47	291,138.89	4.548
	TR	BILL		03/14/23	4.460	50,000	47	291,138.89	4.548
	TR	BILL		03/14/23	4.460	50,000	47	291,138.89	4.548
	TR	BILL		03/14/23	4.075	50,000	75	424,479.17	4.167
	TR	BILL		03/14/23	4.075	50,000	75	424,479.17	4.167
	TR	BILL		03/14/23	4.075	50,000	75	424,479.17	4.167
	TR	BILL		03/14/23	4.260	50,000	117	692,250.00	4.380
	TR	BILL		03/14/23	4.260	50,000	117	692,250.00	4.380
	TR	BILL		03/14/23	4.260	50,000	117	692,250.00	4.380
	TR	BILL		03/14/23	4.258	50,000	119	703,670.14	4.378
	TR	BILL		03/14/23	4.258	50,000	119	703,670.14	4.378
	TR	BILL		03/14/23	4.258	50,000	119	703,670.14	4.378
	TR	BILL		03/14/23	4.259	50,000	119	703,918.06	4.380
	TR	BILL		03/14/23	4.259	50,000	119	703,918.06	4.380
	TR	BILL		03/14/23	4.259	50,000	119	703,918.06	4.380
	YCD	CR AG CIB	4.550	03/14/23	4.550	50,000	35	221,180.56	4.613
	YCD	CR AG CIB	4.550	03/14/23	4.550	50,000	35	221,180.56	4.613
<b>03/14/23</b>	<b>PURCHASES</b>								
	CP	UNITEDHEALTH		04/10/23	4.850	50,000			
	CP	UNITEDHEALTH		04/10/23	4.850	50,000			
	CP	COCA COLA		04/17/23	4.750	50,000			
	DN	IBRD		04/06/23	4.430	50,000			
	DN	IBRD		04/06/23	4.430	50,000			
	DN	IBRD		04/10/23	4.450	50,000			
	DN	IBRD		04/10/23	4.450	50,000			
	DN	IBRD		04/10/23	4.450	50,000			
	DN	IBRD		04/10/23	4.450	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>
<b>03/14/23</b>	<b>PURCHASES (Continued)</b>								
	DN	FHLB		04/17/23	4.755	50,000			
	DN	FHLB		04/17/23	4.755	50,000			
	DN	FHLB		04/17/23	4.755	50,000			
	DN	FHLB		04/17/23	4.755	50,000			
	TR	BILL		03/28/23	4.250	50,000			
	TR	BILL		03/28/23	4.250	50,000			
	TR	BILL		03/28/23	4.250	50,000			
	TR	BILL		04/06/23	4.330	50,000			
	TR	BILL		04/06/23	4.330	50,000			
	TR	BILL		04/06/23	4.330	50,000			
	TR	BILL		04/13/23	4.210	50,000			
	TR	BILL		04/13/23	4.210	50,000			
	TR	BILL		04/13/23	4.210	50,000			
	YCD	SUMI TRUST	4.620	04/05/23	4.620	50,000			
	YCD	SUMI TRUST	4.620	04/05/23	4.620	50,000			
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000			
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000			
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000			
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000			

### 03/15/23 REDEMPTIONS

	TR	NOTE	0.500	03/15/23	2.740	50,000	273	1,013,671.87	2.756
	TR	NOTE	0.500	03/15/23	2.740	50,000	273	1,013,671.87	2.756
	TR	NOTE	0.500	03/15/23	2.740	50,000	273	1,013,671.87	2.756
	TR	NOTE	0.500	03/15/23	2.746	50,000	273	1,015,625.00	2.762
	TR	NOTE	0.500	03/15/23	2.746	50,000	273	1,015,625.00	2.762
	TR	NOTE	0.500	03/15/23	2.746	50,000	273	1,015,625.00	2.762
	TR	NOTE	0.500	03/15/23	1.129	50,000	384	591,246.55	1.131
	TR	NOTE	0.500	03/15/23	1.129	50,000	384	591,246.55	1.131
	TR	NOTE	0.500	03/15/23	1.129	50,000	384	591,246.55	1.131
	TR	NOTE	0.500	03/15/23	1.136	50,000	384	595,152.80	1.139
	TR	NOTE	0.500	03/15/23	1.136	50,000	384	595,152.80	1.139
	TR	NOTE	0.500	03/15/23	1.136	50,000	384	595,152.80	1.139
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.633	50,000	421	364,845.90	0.634
	TR	NOTE	0.500	03/15/23	0.633	50,000	421	364,845.90	0.634
	TR	NOTE	0.500	03/15/23	0.633	50,000	421	364,845.90	0.634
	TR	NOTE	0.500	03/15/23	0.560	50,000	428	328,664.54	0.561
	TR	NOTE	0.500	03/15/23	0.560	50,000	428	328,664.54	0.561
	TR	NOTE	0.500	03/15/23	0.560	50,000	428	328,664.54	0.561

## 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>
<b>03/15/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	NOTE	0.500	03/15/23	0.563	50,000	428	330,617.66	0.564
	TR	NOTE	0.500	03/15/23	0.563	50,000	428	330,617.66	0.564
	TR	NOTE	0.500	03/15/23	0.563	50,000	428	330,617.66	0.564
	TR	NOTE	0.500	03/15/23	0.530	50,000	433	314,539.45	0.530
	TR	NOTE	0.500	03/15/23	0.530	50,000	433	314,539.45	0.530
	TR	NOTE	0.500	03/15/23	0.530	50,000	433	314,539.45	0.530
	TR	NOTE	0.500	03/15/23	0.540	50,000	433	320,398.83	0.540
	TR	NOTE	0.500	03/15/23	0.540	50,000	433	320,398.83	0.540
	TR	NOTE	0.500	03/15/23	0.540	50,000	433	320,398.83	0.540
	TR	NOTE	0.500	03/15/23	0.433	50,000	447	265,614.20	0.433
	TR	NOTE	0.500	03/15/23	0.433	50,000	447	265,614.20	0.433
	TR	NOTE	0.500	03/15/23	0.433	50,000	447	265,614.20	0.433
	TR	NOTE	0.500	03/15/23	0.433	50,000	447	265,614.20	0.433
	TR	NOTE	0.500	03/15/23	0.577	50,000	1,091	860,563.86	0.577
	TR	NOTE	0.500	03/15/23	0.577	50,000	1,091	860,563.86	0.577
	TR	NOTE	0.500	03/15/23	0.577	50,000	1,091	860,563.86	0.577
	TR	NOTE	0.500	03/15/23	0.577	50,000	1,091	860,563.86	0.577

### 03/15/23 PURCHASES

CD	BMO HARRIS	4.600	04/07/23	4.600	50,000
CD	BMO HARRIS	4.600	04/07/23	4.600	50,000
CD	BMO HARRIS	4.600	04/07/23	4.600	50,000
CP	CR AG NY		03/16/23	4.520	50,000
CP	CR AG NY		03/16/23	4.520	50,000
CP	CR AG NY		03/16/23	4.520	50,000
CP	CR AG NY		03/16/23	4.520	50,000
CP	BNP NY		03/16/23	4.540	50,000
CP	BNP NY		03/16/23	4.540	50,000
CP	BNP NY		03/16/23	4.540	50,000
CP	BNP NY		03/16/23	4.540	50,000
CP	NATIXIS NY		03/16/23	4.550	50,000
CP	NATIXIS NY		03/16/23	4.550	50,000
CP	RABO NY		03/16/23	4.550	50,000
CP	RABO NY		03/16/23	4.550	50,000
CP	RABO NY		03/16/23	4.550	50,000
CP	RABO NY		03/16/23	4.550	50,000
CP	SOC GEN NY		03/16/23	4.550	50,000
CP	SOC GEN NY		03/16/23	4.550	50,000
CP	CR AG NY		04/05/23	4.530	50,000
CP	CR AG NY		04/05/23	4.530	50,000
CP	CR AG NY		04/05/23	4.530	50,000
CP	CR AG NY		04/05/23	4.530	50,000
CP	RABO NY		04/05/23	4.700	50,000
CP	RABO NY		04/05/23	4.700	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>
03/15/23	PURCHASES (Continued)								
	CP	RABO NY		04/05/23	4.700	50,000			
	CP	RABO NY		04/05/23	4.700	50,000			
	CP	MUFG BK		04/07/23	4.550	50,000			
	CP	MUFG BK		04/07/23	4.550	50,000			
	CP	MUFG BK		04/07/23	4.550	50,000			
	CP	BOFA		04/14/23	4.800	50,000			
	CP	BOFA		04/14/23	4.800	50,000			
	CP	CRC		04/17/23	4.900	50,000			
	CP	MIZUHO NY		07/03/23	4.770	50,000			
	CP	MIZUHO NY		07/03/23	4.770	50,000			
	CP	CAFCO		07/24/23	5.050	50,000			
	DEB	FHLB	5.000	07/01/25	5.003	50,000			
	DEB	FHLB	5.000	07/01/25	5.003	50,000			
	DEB	FHLB	5.000	07/01/25	5.003	50,000			
	DEB	FFCB	4.850	10/01/25	4.851	50,000			
	DEB	FFCB	4.850	10/01/25	4.851	50,000			
	DEB	FFCB	4.850	10/01/25	4.851	50,000			
	DN	IBRD		04/14/23	4.350	50,000			
	DN	IBRD		04/14/23	4.350	50,000			
	DN	IBRD		04/17/23	4.400	50,000			
	DN	IBRD		04/17/23	4.400	50,000			
	DN	FHLB		04/17/23	4.755	50,000			
	DN	FHLB		04/17/23	4.755	50,000			
	DN	FHLB		04/21/23	4.760	50,000			
	DN	FHLB		04/21/23	4.760	50,000			
	DN	IBRD		09/14/23	4.500	50,000			
	DN	IBRD		09/14/23	4.500	50,000			
	TR	BILL		04/06/23	3.850	50,000			
	TR	BILL		04/06/23	3.850	50,000			
	TR	BILL		04/06/23	3.850	50,000			
	TR	BILL		04/06/23	3.900	50,000			
	TR	BILL		04/06/23	3.900	50,000			
	TR	BILL		04/06/23	3.900	50,000			
	TR	BILL		04/13/23	3.945	50,000			
	TR	BILL		04/13/23	3.945	50,000			
	TR	BILL		04/13/23	3.945	50,000			
	YCD	DNB	4.540	04/05/23	4.540	50,000			
	YCD	DNB	4.540	04/05/23	4.540	50,000			
	YCD	NORINCHUK	4.750	04/05/23	4.750	50,000			
	YCD	NORINCHUK	4.750	04/05/23	4.750	50,000			
	YCD	KBC	4.550	04/07/23	4.550	50,000			
	YCD	KBC	4.550	04/07/23	4.550	50,000			
	YCD	NORINCHUK	4.600	04/07/23	4.600	50,000			
	YCD	NORINCHUK	4.600	04/07/23	4.600	50,000			
	YCD	SUMITOMO	4.790	07/24/23	4.790	50,000			
	YCD	SUMITOMO	4.790	07/24/23	4.790	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>
03/16/23	REDEMPTIONS								
	CP	CR AG NY		03/16/23	4.520	50,000	1	6,277.78	4.583
	CP	CR AG NY		03/16/23	4.520	50,000	1	6,277.78	4.583
	CP	CR AG NY		03/16/23	4.520	50,000	1	6,277.78	4.583
	CP	CR AG NY		03/16/23	4.520	50,000	1	6,277.78	4.583
	CP	BNP NY		03/16/23	4.540	50,000	1	6,305.56	4.604
	CP	BNP NY		03/16/23	4.540	50,000	1	6,305.56	4.604
	CP	BNP NY		03/16/23	4.540	50,000	1	6,305.56	4.604
	CP	BNP NY		03/16/23	4.540	50,000	1	6,305.56	4.604
	CP	NATIXIS NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	NATIXIS NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	SOC GEN NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	SOC GEN NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	RABO NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	RABO NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	RABO NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	RABO NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	MUFG BK		03/16/23	4.500	50,000	7	43,750.00	4.566
	CP	MUFG BK		03/16/23	4.500	50,000	7	43,750.00	4.566
	CP	RABO NY		03/16/23	4.550	50,000	7	44,236.11	4.617
	CP	RABO NY		03/16/23	4.550	50,000	7	44,236.11	4.617
	DN	FHLMC		03/16/23	4.350	50,000	9	54,375.00	4.415
	DN	FHLMC		03/16/23	4.350	50,000	9	54,375.00	4.415
	DN	FHLMC		03/16/23	4.350	50,000	21	126,875.00	4.422
	DN	FNMA		03/16/23	4.385	50,000	21	127,895.83	4.457
	DN	FNMA		03/16/23	4.385	50,000	21	127,895.83	4.457
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	YCD	CR AG CIB	4.560	03/16/23	4.560	50,000	7	44,333.33	4.623
	YCD	CR AG CIB	4.560	03/16/23	4.560	50,000	7	44,333.33	4.623
	YCD	DNB	4.500	03/16/23	4.500	50,000	9	56,250.00	4.563
	YCD	DNB	4.500	03/16/23	4.500	50,000	9	56,250.00	4.563
	YCD	SUMI TRUST	4.550	03/16/23	4.550	50,000	9	56,875.00	4.613
	YCD	SUMI TRUST	4.550	03/16/23	4.550	50,000	9	56,875.00	4.613
	YCD	CR AG CIB	4.550	03/16/23	4.550	50,000	29	183,263.89	4.613
	YCD	CR AG CIB	4.550	03/16/23	4.550	50,000	29	183,263.89	4.613
	YCD	MUFG BK	4.540	03/16/23	4.540	50,000	30	189,166.67	4.603
	YCD	MUFG BK	4.540	03/16/23	4.540	50,000	30	189,166.67	4.603
	YCD	MUFG BK	4.540	03/16/23	4.540	50,000	30	189,166.67	4.603

## 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>
<b>03/16/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		04/10/23	4.710	50,000			
	CP	MUFG BK		04/10/23	4.710	50,000			
	CP	MUFG BK		04/10/23	4.710	50,000			
	DN	FFCB		04/17/23	4.650	50,000			
	DN	FFCB		04/17/23	4.650	50,000			
	DN	FFCB		04/21/23	4.650	50,000			
	DN	FFCB		04/21/23	4.650	50,000			
	TR	BILL		04/06/23	3.900	50,000			
	TR	BILL		04/06/23	3.900	50,000			
	TR	BILL		04/06/23	3.960	50,000			
	TR	BILL		04/06/23	3.960	50,000			
	TR	BILL		09/14/23	4.425	50,000			
	TR	BILL		09/14/23	4.425	50,000			
	TR	BILL		09/14/23	4.425	50,000			
	TR	BILL		09/14/23	4.425	50,000			
	TR	BILL		09/14/23	4.430	50,000			
	TR	BILL		09/14/23	4.430	50,000			
	TR	BILL		09/14/23	4.430	50,000			
	TR	BILL		09/14/23	4.430	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.540	50,000			
	TR	BILL		09/14/23	4.540	50,000			
	TR	BILL		09/14/23	4.540	50,000			
	TR	BILL		09/14/23	4.545	50,000			
	TR	BILL		09/14/23	4.545	50,000			
	TR	BILL		09/14/23	4.545	50,000			
	TR	BILL		09/14/23	4.550	50,000			
	TR	BILL		09/14/23	4.550	50,000			
	TR	BILL		09/14/23	4.550	50,000			
	YCD	SWEDBANK	4.650	04/17/23	4.650	50,000			
	YCD	SWEDBANK	4.650	04/17/23	4.650	50,000			
<b>03/17/23</b>	<b>REDEMPTIONS</b>								
	DEB	FHLB	0.125	03/17/23	0.180	50,000	729	179,826.39	0.180
	DEB	FHLB	0.125	03/17/23	0.180	50,000	729	179,826.39	0.180
<b>03/17/23</b>	<b>PURCHASES</b>								
	CP	GOTHAM		04/13/23	4.920	50,000			
	CP	GOTHAM		04/13/23	4.920	50,000			
	CP	METLIFE STF		04/17/23	4.800	50,000			
	CP	METLIFE STF		04/17/23	4.800	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>
<b>03/17/23</b>	<b>PURCHASES (Continued)</b>								
	CP	JUPITER		04/17/23	4.870	50,000			
	CP	JUPITER		04/17/23	4.870	50,000			
<b>03/20/23</b>	<b>NO REDEMPTIONS</b>								
<b>03/20/23</b>	<b>PURCHASES</b>								
	CP	BNP NY		03/24/23	4.540	50,000			
	CP	BNP NY		03/24/23	4.540	50,000			
	CP	BNP NY		03/24/23	4.540	50,000			
	CP	APPLE		04/05/23	4.600	50,000			
	CP	APPLE		04/05/23	4.600	50,000			
	CP	APPLE		04/05/23	4.600	50,000			
<b>03/21/23</b>	<b>NO REDEMPTIONS</b>								
<b>03/21/23</b>	<b>PURCHASES</b>								
	CD	BMO HARRIS	4.770	04/21/23	4.770	50,000			
	CD	BMO HARRIS	4.770	04/21/23	4.770	50,000			
	CP	SOC GEN NY		03/29/23	4.690	50,000			
	CP	SOC GEN NY		03/29/23	4.690	50,000			
	CP	JUPITER		04/06/23	4.850	50,000			
	CP	JUPITER		04/06/23	4.850	50,000			
	CP	CHARIOT		04/17/23	4.870	50,000			
	CP	CHARIOT		04/17/23	4.870	50,000			
	CP	COCA COLA		06/26/23	4.900	50,000			
	CP	COCA COLA		06/26/23	4.900	50,000			
	TR	BILL		07/18/23	4.656	50,000			
	TR	BILL		07/18/23	4.656	50,000			
	TR	BILL		07/18/23	4.656	50,000			
	TR	BILL		07/18/23	4.660	50,000			
	TR	BILL		07/18/23	4.660	50,000			
	TR	BILL		07/18/23	4.660	50,000			
	YCD	SUMI TRUST	4.750	03/29/23	4.750	50,000			
	YCD	SUMI TRUST	4.750	03/29/23	4.750	50,000			
<b>03/22/23</b>	<b>NO REDEMPTIONS</b>								
<b>03/22/23</b>	<b>PURCHASES</b>								
	CP	UNITEDHEALTH		04/21/23	5.200	50,000			
	CP	UNITEDHEALTH		04/21/23	5.200	50,000			
	DN	IBRD		04/21/23	4.450	50,000			
	DN	IBRD		04/21/23	4.450	50,000			
	DN	FFCB		04/26/23	4.300	50,000			
	DN	FFCB		04/26/23	4.300	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>
<b>03/22/23</b>	<b>PURCHASES (Continued)</b>								
	DN	FHLB		04/26/23	4.555	50,000			
	DN	FHLB		04/26/23	4.555	50,000			
	TR	BILL		07/18/23	4.705	50,000			
	TR	BILL		07/18/23	4.705	50,000			
	TR	BILL		07/18/23	4.708	50,000			
	TR	BILL		07/18/23	4.708	50,000			
	TR	BILL		09/14/23	4.700	50,000			
	TR	BILL		09/14/23	4.700	50,000			
	TR	BILL		09/14/23	4.720	50,000			
	TR	BILL		09/14/23	4.720	50,000			
	YCD	RABOBANK	4.760	04/10/23	4.760	50,000			
	YCD	RABOBANK	4.760	04/10/23	4.760	50,000			
	YCD	FORTIS	5.260	09/25/23	5.260	50,000			
	YCD	FORTIS	5.260	09/25/23	5.260	50,000			
<b>03/23/23</b>	<b>REDEMPTIONS</b>								
	DEB	FFCB	0.125	03/23/23	0.168	50,000	707	163,180.56	0.169
	DEB	FFCB	0.125	03/23/23	0.164	50,000	730	164,150.00	0.164
	DEB	FFCB	0.125	03/23/23	0.164	50,000	730	164,150.00	0.164
	TR	BILL		03/23/23	1.745	50,000	337	816,756.94	1.799
	TR	BILL		03/23/23	1.745	50,000	337	816,756.94	1.799
	TR	BILL		03/23/23	1.745	50,000	337	816,756.94	1.799
	TR	BILL		03/23/23	1.735	50,000	338	814,486.11	1.788
	TR	BILL		03/23/23	1.735	50,000	338	814,486.11	1.788
	TR	BILL		03/23/23	1.745	50,000	338	819,180.56	1.799
	TR	BILL		03/23/23	1.745	50,000	338	819,180.56	1.799
	TR	BILL		03/23/23	1.745	50,000	338	819,180.56	1.799
	TR	BILL		03/23/23	1.745	50,000	338	819,180.56	1.799
	TR	BILL		03/23/23	1.746	50,000	338	819,650.00	1.800
	TR	BILL		03/23/23	1.746	50,000	338	819,650.00	1.800
	TR	BILL		03/23/23	1.746	50,000	338	819,650.00	1.800
	TR	BILL		03/23/23	1.746	50,000	338	819,650.00	1.800
	TR	BILL		03/23/23	1.705	50,000	339	802,770.83	1.757
	TR	BILL		03/23/23	1.705	50,000	339	802,770.83	1.757
	TR	BILL		03/23/23	1.713	50,000	339	806,302.08	1.765
	TR	BILL		03/23/23	1.713	50,000	339	806,302.08	1.765
	TR	BILL		03/23/23	1.713	50,000	339	806,302.08	1.765
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.620	50,000	344	774,000.00	1.668
	TR	BILL		03/23/23	1.620	50,000	344	774,000.00	1.668
	TR	BILL		03/23/23	1.620	50,000	344	774,000.00	1.668

## 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>
<b>03/23/23</b>	<b>REDEMPTIONS (Continued)</b>								
TR	BILL			03/23/23	1.678	50,000	349	813,121.53	1.729
TR	BILL			03/23/23	1.678	50,000	349	813,121.53	1.729
TR	BILL			03/23/23	1.685	50,000	350	819,097.22	1.737
TR	BILL			03/23/23	1.685	50,000	350	819,097.22	1.737
TR	BILL			03/23/23	1.685	50,000	350	819,097.22	1.737
TR	BILL			03/23/23	1.688	50,000	350	820,312.50	1.739
TR	BILL			03/23/23	1.688	50,000	350	820,312.50	1.739
TR	BILL			03/23/23	1.688	50,000	350	820,312.50	1.739
TR	BILL			03/23/23	1.590	50,000	358	790,583.33	1.638
TR	BILL			03/23/23	1.590	50,000	358	790,583.33	1.638
TR	BILL			03/23/23	1.600	50,000	359	797,777.78	1.649
TR	BILL			03/23/23	1.600	50,000	359	797,777.78	1.649
TR	BILL			03/23/23	1.600	50,000	359	797,777.78	1.649
TR	BILL			03/23/23	1.600	50,000	359	797,777.78	1.649
TR	BILL			03/23/23	1.483	50,000	364	749,486.11	1.526
TR	BILL			03/23/23	1.483	50,000	364	749,486.11	1.526
TR	BILL			03/23/23	1.483	50,000	364	749,486.11	1.526
TR	BILL			03/23/23	1.486	50,000	364	751,255.56	1.530
TR	BILL			03/23/23	1.486	50,000	364	751,255.56	1.530
TR	BILL			03/23/23	1.486	50,000	364	751,255.56	1.530
<b>03/23/23</b>	<b>PURCHASES</b>								
CP	AMAZON			07/03/23	4.690	50,000			
CP	AMAZON			07/03/23	4.690	50,000			
CP	SCOTIA NY			09/25/23	5.070	50,000			
CP	SCOTIA NY			09/25/23	5.070	50,000			
DN	IFC			04/10/23	4.300	50,000			
DN	IFC			04/10/23	4.300	50,000			
DN	FHLMC			04/10/23	4.450	50,000			
DN	FHLMC			04/10/23	4.450	50,000			
DN	FHLMC			04/17/23	4.470	50,000			
DN	FHLMC			04/17/23	4.470	50,000			
DN	FHLB			04/27/23	4.500	50,000			
DN	FHLB			04/27/23	4.500	50,000			
TR	BILL			09/21/23	4.622	50,000			
TR	BILL			09/21/23	4.622	50,000			
TR	BILL			09/21/23	4.625	50,000			
TR	BILL			09/21/23	4.625	50,000			
TR	BILL			03/21/24	4.263	50,000			
TR	BILL			03/21/24	4.263	50,000			
YCD	DNB	4.750		04/05/23	4.750	50,000			
YCD	CIBC	5.230		09/25/23	5.230	50,000			
YCD	CIBC	5.230		09/25/23	5.230	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>
<b>03/24/23</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		03/24/23	4.540	50,000	4	25,222.22	4.605
	CP	BNP NY		03/24/23	4.540	50,000	4	25,222.22	4.605
	CP	BNP NY		03/24/23	4.540	50,000	4	25,222.22	4.605
	CP	UNITEDHEALTH		03/24/23	4.680	50,000	36	234,000.00	4.767
	CP	UNITEDHEALTH		03/24/23	4.680	50,000	36	234,000.00	4.767
	CP	INTEL		03/24/23	4.450	50,000	144	890,000.00	4.594
	CP	INTEL		03/24/23	4.450	50,000	144	890,000.00	4.594
	CP	AMAZON		03/24/23	4.400	50,000	150	916,666.67	4.544
	CP	AMAZON		03/24/23	4.400	50,000	150	916,666.67	4.544
	CP	AMAZON		03/24/23	4.300	50,000	156	931,666.67	4.443
	CP	AMAZON		03/24/23	4.300	50,000	156	931,666.67	4.443
	CP	SCOTIA NY		03/24/23	4.600	50,000	162	1,035,000.00	4.762
	CP	SCOTIA NY		03/24/23	4.600	50,000	162	1,035,000.00	4.762
	CP	NATIXIS NY		03/24/23	4.060	50,000	191	1,077,027.78	4.207
	CP	NATIXIS NY		03/24/23	4.060	50,000	191	1,077,027.78	4.207
	DN	FNMA		03/24/23	4.380	50,000	17	103,416.67	4.450
	DN	FNMA		03/24/23	4.380	50,000	17	103,416.67	4.450
	DN	IFC		03/24/23	4.150	50,000	149	858,819.44	4.281
	DN	IFC		03/24/23	4.150	50,000	149	858,819.44	4.281
	DN	FHLB		03/24/23	3.900	50,000	182	985,833.33	4.034
	DN	FHLB		03/24/23	3.900	50,000	182	985,833.33	4.034
	DN	FHLB		03/24/23	3.785	50,000	185	972,534.72	3.914
	DN	FHLB		03/24/23	3.785	50,000	185	972,534.72	3.914
	DN	FHLB		03/24/23	3.780	50,000	186	976,500.00	3.909
	DN	FHLB		03/24/23	3.780	50,000	186	976,500.00	3.909
	DN	FFCB		03/24/23	3.710	50,000	190	979,027.78	3.837
	DN	FFCB		03/24/23	3.710	50,000	190	979,027.78	3.837
	DN	FFCB		03/24/23	3.710	50,000	191	984,180.56	3.837
	DN	FFCB		03/24/23	3.710	50,000	191	984,180.56	3.837
	YCD	MUFG BK	4.590	03/24/23	4.590	50,000	66	420,750.00	4.654
	YCD	MUFG BK	4.590	03/24/23	4.590	50,000	66	420,750.00	4.654
	YCD	SE BANKEN	4.660	03/24/23	4.660	50,000	162	1,048,500.00	4.725
	YCD	SE BANKEN	4.660	03/24/23	4.660	50,000	162	1,048,500.00	4.725
	YCD	TORONTO	4.290	03/24/23	4.290	50,000	183	1,090,375.00	4.350
	YCD	TORONTO	4.290	03/24/23	4.290	50,000	183	1,090,375.00	4.350
	YCD	BNP	4.000	03/24/23	4.000	50,000	185	1,027,777.78	4.056
	YCD	BNP	4.000	03/24/23	4.000	50,000	185	1,027,777.78	4.056
	YCD	ANZ	3.910	03/24/23	3.910	50,000	192	1,042,666.67	3.964
	YCD	ANZ	3.910	03/24/23	3.910	50,000	192	1,042,666.67	3.964
<b>03/24/23</b>	<b>PURCHASES</b>								
	CP	BNP NY		03/27/23	4.790	50,000			
	DN	FNMA		04/06/23	4.100	50,000			
	DN	FNMA		04/06/23	4.100	50,000			
	DN	FNMA		04/06/23	4.100	50,000			
	DN	FNMA		04/06/23	4.100	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>
<b>03/24/23</b>	<b>PURCHASES (Continued)</b>								
	DN	IADB		07/03/23	4.650	50,000			
	DN	IADB		07/03/23	4.650	50,000			
	TR	BILL		07/18/23	4.505	50,000			
	TR	BILL		07/18/23	4.505	50,000			
<b>03/27/23</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		03/27/23	4.790	50,000	3	19,583.33	4.858
	CP	UNITEDHEALTH		03/27/23	4.750	50,000	14	92,361.11	4.825
	CP	UNITEDHEALTH		03/27/23	4.750	50,000	14	92,361.11	4.825
	CP	UNITEDHEALTH		03/27/23	4.750	50,000	14	92,361.11	4.825
	CP	JOHNSON		03/27/23	4.410	50,000	133	814,625.00	4.545
	CP	JOHNSON		03/27/23	4.410	50,000	133	814,625.00	4.545
	DN	FHLB		03/27/23	4.305	50,000	133	795,229.17	4.435
	DN	FHLB		03/27/23	4.305	50,000	133	795,229.17	4.435
	YCD	SWEDBANK	4.520	03/27/23	4.520	50,000	32	200,888.89	4.583
	YCD	SWEDBANK	4.520	03/27/23	4.520	50,000	32	200,888.89	4.583
	YCD	NORINCHUK	4.650	03/27/23	4.650	50,000	97	626,458.33	4.715
	YCD	NORINCHUK	4.650	03/27/23	4.650	50,000	97	626,458.33	4.715
<b>03/27/23</b>	<b>PURCHASES</b>								
	CD	US BANK	4.750	04/13/23	4.750	50,000			
	CD	US BANK	4.750	04/13/23	4.750	50,000			
	DN	FHLMC		04/21/23	4.580	50,000			
	DN	FHLMC		04/21/23	4.580	50,000			
	DN	FHLB		04/24/23	4.620	50,000			
	DN	FHLB		04/24/23	4.620	50,000			
	DN	IBRD		09/29/23	4.500	50,000			
	DN	IBRD		09/29/23	4.500	50,000			
	TR	BILL		09/14/23	4.635	50,000			
	TR	BILL		09/14/23	4.635	50,000			
	TR	BILL		09/14/23	4.635	50,000			
<b>03/28/23</b>	<b>REDEMPTIONS</b>								
	CD	FIRST REP	4.080	03/28/23	4.080	50,000	186	1,054,000.00	4.137
	CD	FIRST REP	4.080	03/28/23	4.080	50,000	186	1,054,000.00	4.137
	CP	JPM LLC		03/28/23	3.520	50,000	237	1,158,666.67	3.654
	CP	JPM LLC		03/28/23	3.520	50,000	237	1,158,666.67	3.654
	DN	FNMA		03/28/23	4.470	50,000	21	130,375.00	4.544
	DN	FNMA		03/28/23	4.470	50,000	21	130,375.00	4.544
	DN	FHLB		03/28/23	4.525	50,000	33	207,395.83	4.607
	DN	FHLB		03/28/23	4.525	50,000	33	207,395.83	4.607
	DN	IBRD		03/28/23	4.000	50,000	166	922,222.22	4.132
	DN	IBRD		03/28/23	4.000	50,000	166	922,222.22	4.132



## 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>
<b>03/28/23</b>	<b>REDEMPTIONS (Continued)</b>								
DN	FHLB			03/28/23	4.020	50,000	167	932,416.67	4.153
DN	FHLB			03/28/23	4.020	50,000	167	932,416.67	4.153
DN	FHLB			03/28/23	3.790	50,000	189	994,875.00	3.921
DN	FHLB			03/28/23	3.790	50,000	189	994,875.00	3.921
DN	FFCB			03/28/23	2.500	50,000	264	916,666.67	2.582
DN	FFCB			03/28/23	2.500	50,000	264	916,666.67	2.582
DN	FHLB			03/28/23	2.610	50,000	264	957,000.00	2.698
DN	FHLB			03/28/23	2.610	50,000	264	957,000.00	2.698
DN	FHLB			03/28/23	2.450	50,000	266	905,138.89	2.530
DN	FHLB			03/28/23	2.450	50,000	266	905,138.89	2.530
DN	FHLB			03/28/23	2.680	50,000	285	1,060,833.33	2.776
DN	FHLB			03/28/23	2.680	50,000	285	1,060,833.33	2.776
DN	FHLB			03/28/23	2.355	50,000	287	938,729.17	2.433
DN	FHLB			03/28/23	2.355	50,000	287	938,729.17	2.433
DN	FHLB			03/28/23	1.960	50,000	294	800,333.33	2.020
DN	FHLB			03/28/23	1.960	50,000	294	800,333.33	2.020
TR	BILL			03/28/23	4.250	50,000	14	82,638.89	4.316
TR	BILL			03/28/23	4.250	50,000	14	82,638.89	4.316
TR	BILL			03/28/23	4.250	50,000	14	82,638.89	4.316
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.250	50,000	111	655,208.33	4.366
TR	BILL			03/28/23	4.250	50,000	111	655,208.33	4.366
TR	BILL			03/28/23	4.250	50,000	111	655,208.33	4.366
TR	BILL			03/28/23	4.250	50,000	111	655,208.33	4.366
TR	BILL			03/28/23	4.380	50,000	119	723,916.67	4.506
TR	BILL			03/28/23	4.380	50,000	119	723,916.67	4.506
YCD	KBC	4.620		03/28/23	4.620	50,000	28	179,666.67	4.684
YCD	KBC	4.620		03/28/23	4.620	50,000	28	179,666.67	4.684
YCD	SWEDBANK	4.480		03/28/23	4.480	50,000	96	597,333.33	4.542
YCD	SWEDBANK	4.480		03/28/23	4.480	50,000	96	597,333.33	4.542
YCD	MUFG BK	4.740		03/28/23	4.740	50,000	96	632,000.00	4.806
YCD	MUFG BK	4.740		03/28/23	4.740	50,000	96	632,000.00	4.806

### 03/28/23 PURCHASES

YCD	DNB	4.750		04/10/23	4.750	50,000			
YCD	DNB	4.750		04/10/23	4.750	50,000			
YCD	DNB	4.750		04/10/23	4.750	50,000			
YCD	TORONTO	5.260		09/29/23	5.260	50,000			
YCD	TORONTO	5.260		09/29/23	5.260	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>
<b>03/29/23 REDEMPTIONS</b>									
	CP	SOC GEN NY		03/29/23	4.690	50,000	8	52,111.11	4.760
	CP	SOC GEN NY		03/29/23	4.690	50,000	8	52,111.11	4.760
	DN	FHLB		03/29/23	2.055	50,000	329	939,020.83	2.123
	DN	FHLB		03/29/23	2.055	50,000	329	939,020.83	2.123
	DN	FFCB		03/29/23	1.800	50,000	344	860,000.00	1.857
	DN	FFCB		03/29/23	1.800	50,000	344	860,000.00	1.857
	YCD	SUMI TRUST	4.750	03/29/23	4.750	50,000	8	52,777.78	4.816
	YCD	SUMI TRUST	4.750	03/29/23	4.750	50,000	8	52,777.78	4.816
<b>03/29/23 PURCHASES</b>									
	CD	BMO HARRIS	4.810	04/05/23	4.810	50,000			
	CD	BMO HARRIS	4.810	04/05/23	4.810	50,000			
	DN	FHLMC		04/24/23	4.500	50,000			
	DN	FHLMC		04/24/23	4.500	50,000			
	DN	FHLMC		04/26/23	4.500	50,000			
	DN	FHLB		09/01/23	4.645	50,000			
	DN	FHLB		09/01/23	4.645	50,000			
	DN	FHLB		09/01/23	4.645	50,000			
	YCD	NORINCHUK	4.810	04/05/23	4.810	50,000			
	YCD	NORINCHUK	4.810	04/05/23	4.810	50,000			
<b>03/30/23 REDEMPTIONS</b>									
	CP	DISNEY		03/30/23	4.900	50,000	134	911,944.44	5.060
	DN	FHLB		03/30/23	4.180	50,000	163	946,305.56	4.320
	DN	FHLB		03/30/23	4.180	50,000	163	946,305.56	4.320
	DN	IBRD		03/30/23	4.100	50,000	167	950,972.22	4.238
	DN	IBRD		03/30/23	4.100	50,000	167	950,972.22	4.238
	DN	IBRD		03/30/23	4.100	50,000	169	962,361.11	4.239
	DN	IBRD		03/30/23	4.100	50,000	169	962,361.11	4.239
	DN	IBRD		03/30/23	3.750	50,000	188	979,166.67	3.878
	DN	IBRD		03/30/23	3.750	50,000	188	979,166.67	3.878
	DN	FHLB		03/30/23	3.800	50,000	190	1,002,777.78	3.932
	DN	FHLB		03/30/23	3.800	50,000	190	1,002,777.78	3.932
	DN	FHLB		03/30/23	3.800	50,000	190	1,002,777.78	3.932
	DN	IBRD		03/30/23	3.800	50,000	191	1,008,055.56	3.932
	DN	IBRD		03/30/23	3.800	50,000	191	1,008,055.56	3.932
	DN	FFCB		03/30/23	3.630	50,000	197	993,208.33	3.755
	DN	FFCB		03/30/23	3.630	50,000	197	993,208.33	3.755
	DN	FFCB		03/30/23	3.330	50,000	198	915,750.00	3.439
	DN	FFCB		03/30/23	3.330	50,000	198	915,750.00	3.439
	DN	FHLB		03/30/23	3.390	50,000	204	960,500.00	3.504
	DN	FHLB		03/30/23	3.390	50,000	204	960,500.00	3.504
	DN	FHLB		03/30/23	3.390	50,000	204	960,500.00	3.504

## 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>
03/30/23	REDEMPTIONS (Continued)								
	TR	BILL		03/30/23	4.100	50,000	150	854,166.67	4.229
	TR	BILL		03/30/23	4.100	50,000	150	854,166.67	4.229
	TR	BILL		03/30/23	4.100	50,000	150	854,166.67	4.229
	TR	BILL		03/30/23	4.100	50,000	150	854,166.67	4.229
	TR	BILL		03/30/23	4.100	50,000	150	854,166.67	4.229
	TR	BILL		03/30/23	4.100	50,000	150	854,166.67	4.229
	TR	BILL		03/30/23	4.000	50,000	155	861,111.11	4.127
	TR	BILL		03/30/23	4.000	50,000	155	861,111.11	4.127
	TR	BILL		03/30/23	4.005	50,000	155	862,187.50	4.132
	TR	BILL		03/30/23	4.005	50,000	155	862,187.50	4.132
	TR	BILL		03/30/23	4.040	50,000	162	909,000.00	4.172
	TR	BILL		03/30/23	4.040	50,000	162	909,000.00	4.172
	TR	BILL		03/30/23	4.040	50,000	162	909,000.00	4.172
	TR	BILL		03/30/23	3.950	50,000	163	894,236.11	4.078
	TR	BILL		03/30/23	3.950	50,000	163	894,236.11	4.078
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.875	50,000	168	904,166.67	4.001
	TR	BILL		03/30/23	3.890	50,000	168	907,666.67	4.017
	TR	BILL		03/30/23	3.890	50,000	168	907,666.67	4.017
	TR	BILL		03/30/23	3.890	50,000	168	907,666.67	4.017
	TR	BILL		03/30/23	3.800	50,000	175	923,611.11	3.925
	TR	BILL		03/30/23	3.800	50,000	175	923,611.11	3.925
	TR	BILL		03/30/23	3.800	50,000	175	923,611.11	3.925
	TR	BILL		03/30/23	3.803	50,000	175	924,218.75	3.928
	TR	BILL		03/30/23	3.803	50,000	175	924,218.75	3.928
	TR	BILL		03/30/23	3.803	50,000	175	924,218.75	3.928
	TR	BILL		03/30/23	3.810	50,000	175	926,041.67	3.936
	TR	BILL		03/30/23	3.810	50,000	175	926,041.67	3.936
	TR	BILL		03/30/23	3.810	50,000	175	926,041.67	3.936
	TR	BILL		03/30/23	3.815	50,000	176	932,555.56	3.941
	TR	BILL		03/30/23	3.815	50,000	176	932,555.56	3.941
	TR	BILL		03/30/23	3.815	50,000	176	932,555.56	3.941
	TR	BILL		03/30/23	3.771	50,000	182	953,225.00	3.898
	TR	BILL		03/30/23	3.771	50,000	182	953,225.00	3.898
	TR	BILL		03/30/23	3.771	50,000	182	953,225.00	3.898
	TR	BILL		03/30/23	3.800	50,000	182	960,555.56	3.928
	TR	BILL		03/30/23	3.800	50,000	182	960,555.56	3.928
	TR	BILL		03/30/23	3.800	50,000	182	960,555.56	3.928
	TR	BILL		03/30/23	3.800	50,000	182	960,555.56	3.928
	TR	BILL		03/30/23	3.800	50,000	182	960,555.56	3.928

## 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>
<b>03/30/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		03/30/23	3.830	50,000	182	968,138.89	3.960
	TR	BILL		03/30/23	3.830	50,000	182	968,138.89	3.960
	TR	BILL		03/30/23	3.830	50,000	182	968,138.89	3.960
	TR	BILL		03/30/23	3.833	50,000	182	968,770.83	3.963
	TR	BILL		03/30/23	3.833	50,000	182	968,770.83	3.963
	TR	BILL		03/30/23	3.833	50,000	182	968,770.83	3.963
<b>03/30/23</b>	<b>PURCHASES</b>								
	DN	IBRD		08/02/23	4.600	50,000			
	DN	IBRD		08/02/23	4.600	50,000			
	DN	IBRD		09/01/23	4.500	50,000			
	DN	IBRD		09/01/23	4.500	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	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>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	01/12/23	4.580	9,000,000.00	04/13/23
New Omni Bank, N.A.	11/17/22	4.360	15,000,000.00	05/18/23
New Omni Bank, N.A.	03/01/23	4.700	8,000,000.00	05/31/23
New Omni Bank, N.A.	03/08/23	4.730	8,000,000.00	06/07/23
New Omni Bank, N.A.	03/17/23	4.350	30,000,000.00	09/15/23
<b>BREA</b>				
American First Credit Union	03/08/23	4.980	27,000,000.00	09/06/23
American First Credit Union	03/24/23	4.740	23,000,000.00	09/22/23
Pacific Western Bank	10/19/22	4.240	90,000,000.00	04/19/23
Pacific Western Bank	12/02/22	4.600	90,000,000.00	06/02/23
Pacific Western Bank	12/14/22	4.640	10,000,000.00	06/14/23
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	03/02/23	4.990	2,000,000.00	08/31/23
<b>DOWNEY</b>				
Financial Partners Credit Union	01/05/23	4.350	10,000,000.00	04/06/23
Financial Partners Credit Union	01/26/23	4.680	20,000,000.00	04/27/23
<b>EL CENTRO</b>				
Community Valley Bank	03/02/23	4.750	3,000,000.00	06/01/23
Community Valley Bank	03/02/23	4.950	5,000,000.00	08/31/23
<b>EL MONTE</b>				
Cathay Bank	02/09/23	4.630	125,000,000.00	05/11/23
Cathay Bank	02/16/23	4.880	50,000,000.00	08/17/23
Cathay Bank	02/22/23	4.880	100,000,000.00	08/23/23
Cathay Bank	03/16/23	4.770	25,000,000.00	09/14/23
<b>FRESNO</b>				
Fresno First Bank	01/05/23	4.280	2,000,000.00	04/06/23
<b>FOLSOM</b>				
Safe Credit Union	11/30/22	4.570	50,000,000.00	05/31/23
<b>GARDEN GROVE</b>				
US Metro Bank	11/18/22	4.350	5,000,000.00	05/19/23
US Metro Bank	12/07/22	4.580	10,000,000.00	06/07/23
US Metro Bank	12/08/22	4.610	20,000,000.00	06/08/23

## 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>GARDENA</b>				
Northrop Grumman Federal Credit Union	02/02/23	4.650	25,000,000.00	05/04/23
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	10/06/22	3.920	25,000,000.00	04/06/23
<b>IRVINE</b>				
CommerceWest Bank	01/20/23	4.580	5,000,000.00	04/21/23
CommerceWest Bank	02/09/23	4.630	15,000,000.00	05/11/23
Commercial Bank of California	01/05/23	4.310	1,000,000.00	04/06/23
First Foundation Bank	01/06/23	4.460	44,000,000.00	04/07/23
First Foundation Bank	01/20/23	4.590	50,000,000.00	04/21/23
First Foundation Bank	10/26/22	4.180	50,000,000.00	04/26/23
First Foundation Bank	02/17/23	4.710	37,000,000.00	05/19/23
First Foundation Bank	03/02/23	4.780	47,000,000.00	06/01/23
First Foundation Bank	03/08/23	4.780	22,000,000.00	06/07/23
First Foundation Bank	03/09/23	4.880	50,000,000.00	06/08/23
Pacific Premier Bank	03/02/23	4.770	25,000,000.00	06/01/23
Pacific Premier Bank	12/08/22	4.610	50,000,000.00	06/08/23
Pacific Premier Bank	01/05/23	4.650	50,000,000.00	07/06/23
Pacific Premier Bank	03/24/23	4.740	50,000,000.00	09/22/23
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	10/05/22	3.850	3,000,000.00	04/05/23
<b>LOS ANGELES</b>				
Bank of Hope	10/06/22	3.900	135,000,000.00	04/06/23
Bank of Hope	11/16/22	4.450	90,000,000.00	05/17/23
Bank of Hope	12/02/22	4.590	75,000,000.00	06/02/23
Commonwealth Business Bank	11/03/22	4.460	5,000,000.00	05/04/23
Commonwealth Business Bank	12/09/22	4.590	13,000,000.00	06/09/23
Commonwealth Business Bank	03/09/23	5.090	12,000,000.00	09/07/23
CTBC Bank Corp. (USA)	02/17/23	4.860	60,000,000.00	08/18/23
CTBC Bank Corp. (USA)	03/17/23	4.390	40,000,000.00	09/15/23
Hanmi Bank	11/10/22	4.480	30,000,000.00	05/11/23
Hanmi Bank	12/15/22	4.570	30,000,000.00	06/15/23
Hanmi Bank	01/11/23	4.740	20,000,000.00	07/12/23
Hanmi Bank	02/10/23	4.790	15,000,000.00	08/11/23
Hanmi Bank	03/16/23	4.770	25,000,000.00	09/14/23
Manufacturers Bank	03/02/23	4.980	20,000,000.00	08/31/23
Open Bank	01/05/23	4.300	14,000,000.00	04/06/23
Open Bank	01/25/23	4.580	16,000,000.00	04/26/23
Open Bank	02/01/23	4.590	10,000,000.00	05/03/23
Open Bank	03/02/23	4.770	10,000,000.00	06/01/23
Open Bank	03/08/23	4.770	10,000,000.00	06/07/23

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>LOS ANGELES (Continued)</b>				
PCB Bank (FKA Pacific City Bank)	01/05/23	4.280	30,000,000.00	04/06/23
PCB Bank (FKA Pacific City Bank)	01/13/23	4.590	10,000,000.00	04/14/23
PCB Bank (FKA Pacific City Bank)	03/15/23	4.720	20,000,000.00	09/13/23
Preferred Bank	02/09/23	4.610	20,000,000.00	05/11/23
Preferred Bank	03/15/23	4.700	125,000,000.00	09/13/23
State Bank of India (California)	10/26/22	4.180	15,000,000.00	04/26/23
State Bank of India (California)	03/15/23	4.740	30,000,000.00	09/13/23
<b>OAKLAND</b>				
Beneficial State Bank	03/10/23	4.940	1,000,000.00	06/09/23
California Bank of Commerce	01/04/23	4.340	13,500,000.00	04/05/23
California Bank of Commerce	02/01/23	4.590	5,000,000.00	05/03/23
California Bank of Commerce	03/03/23	4.770	10,000,000.00	06/02/23
California Bank of Commerce	03/16/23	4.790	5,000,000.00	09/14/23
Community Bank of the Bay	03/09/23	5.070	30,000,000.00	09/07/23
Metropolitan Bank	02/16/23	4.880	1,000,000.00	08/17/23
Metropolitan Bank	03/02/23	4.970	2,000,000.00	08/31/23
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	01/05/23	4.630	5,000,000.00	07/06/23
Malaga Bank F.S.B.	01/13/23	4.730	46,000,000.00	07/14/23
<b>PASADENA</b>				
American Plus Bank, N.A.	10/07/22	3.860	10,000,000.00	04/07/23
American Plus Bank, N.A.	11/10/22	4.480	4,000,000.00	05/11/23
American Plus Bank, N.A.	11/16/22	4.410	8,000,000.00	05/17/23
American Plus Bank, N.A.	01/20/23	4.640	14,000,000.00	07/21/23
American Plus Bank, N.A.	02/01/23	4.640	3,000,000.00	08/02/23
American Plus Bank, N.A.	03/17/23	4.350	5,000,000.00	09/15/23
East West Bank	01/05/23	4.650	50,000,000.00	07/06/23
East West Bank	01/11/23	4.740	175,000,000.00	07/12/23
East West Bank	01/27/23	4.700	75,000,000.00	07/28/23
Wescom Central Credit Union	01/12/23	4.670	50,000,000.00	04/13/23
Wescom Central Credit Union	01/13/23	4.660	25,000,000.00	04/14/23
Wescom Central Credit Union	03/10/23	4.960	20,000,000.00	06/09/23
Wescom Central Credit Union	03/15/23	4.820	50,000,000.00	06/14/23
<b>PORTERVILLE</b>				
Bank of The Sierra	03/09/23	4.880	5,000,000.00	06/08/23
<b>REDDING</b>				
Cornerstone Community Bank	10/19/22	4.230	9,000,000.00	04/19/23
Cornerstone Community Bank	02/10/23	4.790	8,500,000.00	08/11/23



## 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>REDWOOD CITY</b>				
Provident Credit Union	01/05/23	4.320	20,000,000.00	04/06/23
Provident Credit Union	02/02/23	4.640	50,000,000.00	05/04/23
Provident Credit Union	01/12/23	4.790	20,000,000.00	07/13/23
Provident Credit Union	01/12/23	4.790	20,000,000.00	07/13/23
Provident Credit Union	02/09/23	4.810	20,000,000.00	08/10/23
Provident Credit Union	02/16/23	4.900	20,000,000.00	08/17/23
Provident Credit Union	03/03/23	5.000	20,000,000.00	09/01/23
Provident Credit Union	03/08/23	5.000	20,000,000.00	09/06/23
Provident Credit Union	03/17/23	4.410	20,000,000.00	09/15/23
<b>ROSEMEAD</b>				
Pacific Alliance Bank	01/04/23	4.600	4,000,000.00	07/05/23
<b>ROSEVILLE</b>				
Five Star Bank	11/30/22	4.560	50,000,000.00	05/31/23
Five Star Bank	03/02/23	4.750	75,000,000.00	06/01/23
Five Star Bank	03/16/23	4.770	50,000,000.00	09/14/23
<b>SACRAMENTO</b>				
Golden 1 Credit Union	02/02/23	4.640	150,000,000.00	05/04/23
Golden 1 Credit Union	03/16/23	4.800	75,000,000.00	06/15/23
Golden 1 Credit Union	03/08/23	5.000	75,000,000.00	09/06/23
River City Bank	03/27/23	4.660	50,000,000.00	10/05/23
<b>SAN DIEGO</b>				
Axos Bank	10/12/22	3.970	50,000,000.00	04/12/23
Axos Bank	10/19/22	4.210	25,000,000.00	04/19/23
Axos Bank	12/08/22	4.610	100,000,000.00	06/08/23
Axos Bank	03/01/23	4.930	25,000,000.00	08/30/23
Axos Bank	03/15/23	4.720	100,000,000.00	09/13/23
Bank of Southern California N.A.	02/17/23	4.710	5,000,000.00	05/19/23
Bank of Southern California N.A.	01/19/23	4.670	10,000,000.00	07/20/23
California Coast Credit Union	11/18/22	4.360	50,000,000.00	05/19/23
California Coast Credit Union	02/15/23	4.810	1,000,000.00	08/16/23
Mission Federal Credit Union	01/04/23	4.320	50,000,000.00	04/05/23
San Diego County Credit Union	11/30/22	4.540	50,000,000.00	05/31/23
<b>SAN FRANCISCO</b>				
Bank of San Francisco	03/24/23	4.660	10,000,000.00	06/23/23
Bank of San Francisco	03/10/23	5.110	10,000,000.00	09/08/23
Mission National Bank	01/04/23	4.350	15,000,000.00	04/05/23
Mission National Bank	01/19/23	4.570	5,000,000.00	04/20/23

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
<b>SAN JOSE</b>				
Meriwest Credit Union	11/09/22	4.520	10,000,000.00	05/10/23
Meriwest Credit Union	01/12/23	4.790	10,000,000.00	07/13/23
Meriwest Credit Union	01/25/23	4.720	25,000,000.00	07/26/23
Technology Credit Union	10/07/22	3.880	100,000,000.00	04/07/23
Technology Credit Union	11/03/22	4.460	50,000,000.00	05/04/23
Technology Credit Union	11/17/22	4.380	50,000,000.00	05/18/23
Technology Credit Union	03/02/23	4.980	100,000,000.00	08/31/23
<b>SANTA ANA</b>				
Banc of California, N.A.	01/18/23	4.510	50,000,000.00	04/19/23
Banc of California, N.A.	11/17/22	4.380	50,000,000.00	05/18/23
Banc of California, N.A.	12/02/22	4.570	25,000,000.00	06/02/23
Banc of California, N.A.	01/12/23	4.750	75,000,000.00	07/13/23
Banc of California, N.A.	01/18/23	4.630	75,000,000.00	07/19/23
Banc of California, N.A.	03/03/23	4.960	25,000,000.00	09/01/23
<b>SANTA ROSA</b>				
Poppy Bank	03/01/23	4.740	50,000,000.00	05/31/23
Poppy Bank	03/08/23	4.770	72,000,000.00	06/07/23
Poppy Bank	01/11/23	4.740	50,000,000.00	07/12/23
Poppy Bank	01/19/23	4.660	70,000,000.00	07/20/23
Poppy Bank	02/16/23	4.880	30,000,000.00	08/17/23
Poppy Bank	03/10/23	5.110	23,000,000.00	09/08/23
<b>SUN VALLEY</b>				
Mission Valley Bank	02/01/23	4.680	10,000,000.00	08/02/23
<b>VACAVILLE</b>				
Travis Credit Union	01/12/23	4.650	50,000,000.00	04/13/23
Travis Credit Union	02/10/23	4.670	50,000,000.00	05/12/23
Travis Credit Union	02/15/23	4.730	25,000,000.00	05/17/23
Travis Credit Union	03/10/23	5.120	100,000,000.00	09/08/23
<b>WALNUT CREEK</b>				
Mechanics Bank	12/01/22	4.610	1,000,000.00	06/01/23
<b>WATSONVILLE</b>				
Santa Cruz County Bank	01/06/23	4.450	10,000,000.00	04/07/23
Santa Cruz County Bank	02/09/23	4.630	10,000,000.00	05/11/23
<b>TOTAL TIME DEPOSITS MARCH 2023</b>			<b>5,237,000,000.00</b>	

# BANK DEMAND DEPOSITS

## MARCH 2023

(\$ in thousands)

### DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 296,735	\$ 850,000	\$ 4,352,844
2	290,581	925,000	4,353,351
3	286,763	945,000	4,399,107
4	286,763	945,000	4,399,107
5	286,763	945,000	4,399,107
6	285,765	780,000	4,287,196
7	310,535	935,000	4,359,774
8	280,508	925,000	7,933,241
9	299,842	860,000	4,792,580
10	278,176	625,000	7,960,078
11	278,176	625,000	7,960,078
12	278,176	625,000	7,960,078
13	330,134	805,000	8,654,017
14	259,815	845,000	5,582,145
15	317,145	955,000	6,099,430
16	280,711	920,000	4,499,469
17	269,990	485,000	4,514,080
18	269,990	485,000	4,514,080
19	269,990	485,000	4,514,080
20	297,487	1,075,000	4,434,021
21	294,085	880,000	3,902,589
22	287,774	860,000	4,169,024
23	313,046	890,000	4,301,185
24	309,221	880,000	5,288,113
25	309,221	880,000	5,288,113
26	309,221	880,000	5,288,113
27	250,982	660,000	5,224,059
28	306,771	1,135,000	4,842,856
29	285,150	1,010,000	5,011,927
30	305,756	125,000	4,926,121
31	293,492	1,280,000	4,926,671
<b>AVERAGE DOLLAR DAYS</b>	\$290,928 <u>a/</u>	\$823,226 <u>b/</u>	

a/ The prescribed bank balance for March was \$291,990. This consisted of \$198,522 in compensating balances for services, balances for uncollected funds of \$94,202 and a deduction of \$734 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**

1885

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on March 15, 2023, has determined and designated the amount of money available for deposit and investment as of March 1, 2023, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 199,000,000

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)	3/13/2023	3/17/2023	\$ 155,100,000	\$ (11,945,300,000)	\$ 5,212,000,000	\$ (6,733,300,000)
(2)	3/20/2023	3/24/2023	\$ 672,400,000	\$ (11,272,900,000)	\$ 5,212,000,000	\$ (6,060,900,000)
(3)	3/27/2023	3/31/2023	\$ (4,730,600,000)	\$ (16,003,500,000)	\$ 5,212,000,000	\$ (10,791,500,000)
(4)	4/3/2023	4/7/2023	\$ (3,730,100,000)	\$ (19,733,600,000)	\$ 5,212,000,000	\$ (14,521,600,000)
(5)	4/10/2023	4/14/2023	\$ 625,900,000	\$ (19,107,700,000)	\$ 5,212,000,000	\$ (13,895,700,000)
(6)	4/17/2023	4/21/2023	\$ 1,260,300,000	\$ (17,847,400,000)	\$ 5,212,000,000	\$ (12,635,400,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 199,000,000.

Dated: March 15, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

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Member

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Member

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