KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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Board of Supervisors
HILDA L. SOLIS
First District
HOLLY J. MITCHELL
Second District
SHEILA KUEHL
Third District
JANICE HAHN
Fourth District
KATHRYN BARGER
Fifth District

August 1, 2022

TO: Supervisor Holly J. Mitchell, Chair
Supervisor Hilda L. Solis
Supervisor Sheila Kuehl
Supervisor Janice Hahn
Supervisor Kathryn Barger

FROM: Keith Knox
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JUNE 2022**

The Report of Investments for the month of June 2022 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of June 2022 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The attached Schedules A and B summarize important Treasury Pool information. You will find the complete monthly Report of Investments at the following link:

https://ttc.lacounty.gov/monthly-reports/

Should you have any questions, please contact me directly or your staff may contact Ms. Damia J. Johnson, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 or djohnson@ttc.lacounty.gov.

KK:EBG:DJJ:JK:bp

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
Auditor-Controller
Acting County Counsel
Los Angeles Community College District
Los Angeles County Office of Education

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2022

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

D - Treasurer's Activity and Cash Availability for the Next Six-Month Period

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury

II. Compliance Report

Detailed report of transactions, if any, which deviate from the Treasurer's investment policy

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2022

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2022

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2022

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 06/30/22		
At Cost	$ 46,939,724,288	$ 156,668,029
At Market	$ 44,996,782,054	$ 141,033,558
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	3.62%	0.00%
United States Government and Agency Obligations	74.07%	72.29%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	22.24%	0.00%
Municipal Obligations	0.05%	1.82%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.89%
1-60 days	41.37%	0.00%
61 days-1 year	18.75%	25.89%
Over 1 year	39.88%	74.11%
Weighted Average Days to Maturity	933	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2022

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at June 30, 2022:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	22.24%
Corporate and Deposit Notes	-	-	-	0.00%
	A+	A1	-	0.02%
Municipals:				
Los Angeles County Securities	-	-	-	0.00%
State of California Municipal Bond	AA-	Aa2	AA	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	3.62%
U.S. Agency Securities	AA+	Aaa	AAA	57.72%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	6.16%
U.S. Treasury Bills	AA+	Aaa	AAA	10.19%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.89%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	1.82%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	46.85%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	25.44%
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JUNE 30, 2022

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 06/30/22	$ 46,939,724,288
Market Value at 06/30/22	$ 44,996,782,054
Average Daily Balance	$ 46,016,977,795
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 6,004
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 43,664,219
Earnings for the Past 12 Months	$ 274,458,754
Earnings Rate for the Month	1.15%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JUNE 30, 2022

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	51,917,485.16	
Bank of the West - Concentration	$	104,739,377.07	(A)
Citibank - Concentration	$	20,268.99	
JP Morgan Chase - Concentration	$	101,153,189.13	(B)
Union Bank- Concentration	$	972,417.23	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	258,802,737.58	

(A) $103.74 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $100 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR JUNE 2022
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3) requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for June 2022

Total Deposits	$	7,688,401,600.89
Total Disbursements	$	7,084,721,668.43
Discretionary Funds Liquidity Withdrawal Ratio:		
As of June 30, 2022		1.58

Six-Month Cash Availability Projection:

	Investment			Cumulative
Month	Maturities	Deposits	Disbursements	Available Cash
July	$ 9,918,234,000.00	$ 3,846,800,000.00	$ 7,846,200,000.00	$ 5,918,834,000.00
August	$ 9,519,647,000.00	$ 3,643,500,000.00	$ 5,857,800,000.00	$ 13,224,181,000.00
September	$ 4,741,659,000.00	$ 5,258,700,000.00	$ 5,591,100,000.00	$ 17,633,440,000.00
October	$ 1,892,585,000.00	$ 5,119,000,000.00	$ 5,632,400,000.00	$ 19,012,625,000.00
November	$ 624,700,000.00	$ 6,521,900,000.00	$ 5,628,100,000.00	$ 20,531,125,000.00
December	$ 950,000,000.00	$ 13,197,100,000.00	$ 7,318,900,000.00	$ 27,359,325,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. On August 30, 2021, the Treasurer increased the average days to maturity target range from between 1 and 3 years to between 1 and 4 years.

In June 2022, the Treasurer placed $377.78 million in the Bank of the West Money Market Plus Account and $100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $103.74 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases, a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 1-month, 3-month, 6-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

FORWARD CONTRACTS – Customized contracts traded in the Over The Counter Market where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

FUTURE CONTRACTS – Standardized contracts traded on recognized exchanges where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a "notional amount" is established to serve as the basis for calculating the interest payment.

LOCAL AGENCY INVESTMENT FUND – Shares of beneficial interest issued by the State of California pursuant to Government Code Section 16429.1.

MONEY MARKET FUND – Shares of beneficial interest issued by diversified management companies registered with the Securities and Exchange Commission in accordance with Section 270, 2a-7 of Title 17 of the Code of Federal Regulation.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

OPTION CONTRACTS – Contracts traded in either the Over the Counter Market or recognized exchanges where the purchaser has the right but not the obligation to buy or sell a specific amount of an underlying asset at a specific price within a specific time period.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest- bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds

of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

SECURITIES LENDING AGREEMENTS – Agreements under which the County agrees to transfer securities to a borrower who, in turn agrees to provide collateral to the County. During the term of the agreement, both the securities and the collateral are held by a third party. At the conclusion of the agreement, the securities are transferred back to the County in return for the collateral.

SUPRANATIONALS – United States dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in Government Code Section 53601(Q) which are eligible for purchase and sale within the United States.

TRUST INVESTMENTS – Shares of beneficial interest issued by a joint powers authority organized pursuant to Government Code Section 6509.7 that invests in securities and obligations authorized in Section 53601 (a) to (o) of the Government Code.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JUNE 2022
COMPLIANCE REPORT

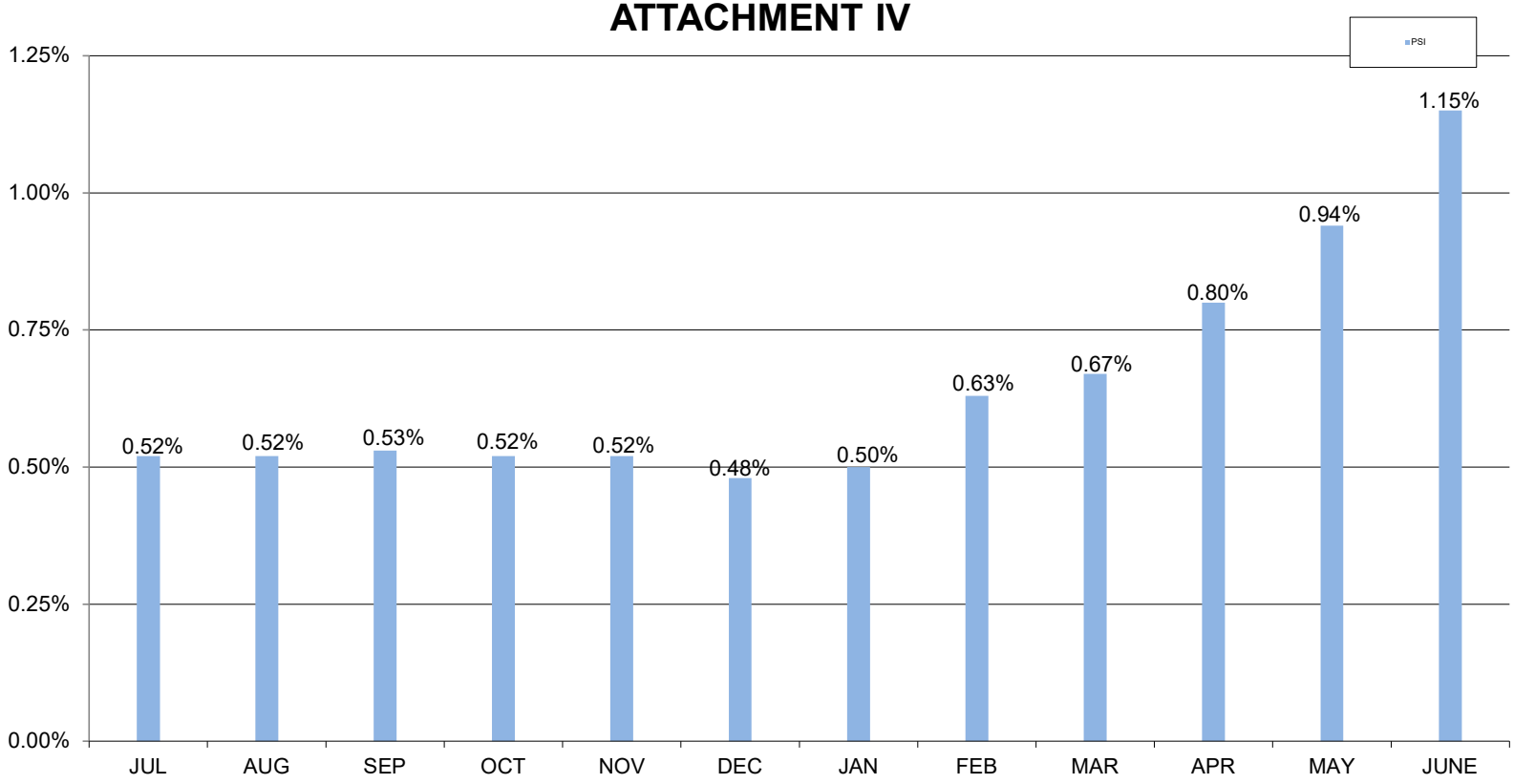
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2022

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 06/30/22
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
6/1/2022	$ 45,659,946,197.94	$ 156,660,706.38
6/2/2022	45,760,231,347.09	156,660,706.38
6/3/2022	45,367,824,028.03	156,660,706.38
6/4/2022	45,367,824,028.03	156,660,706.38
6/5/2022	45,367,824,028.03	156,660,706.38
6/6/2022	45,135,515,075.23	156,660,706.38
6/7/2022	44,952,989,625.29	156,660,706.38
6/8/2022	44,956,698,607.87	156,660,706.38
6/9/2022	45,864,419,383.00	156,660,706.38
6/10/2022	45,811,113,663.69	156,660,706.38
6/11/2022	45,811,113,663.69	156,660,706.38
6/12/2022	45,811,113,663.69	156,660,706.38
6/13/2022	45,810,425,247.02	156,660,706.38
6/14/2022	45,779,677,941.46	156,660,706.38
6/15/2022	45,695,944,992.47	156,660,706.38
6/16/2022	45,557,405,892.57	156,660,706.38
6/17/2022	45,491,865,482.77	156,660,706.38
6/18/2022	45,491,865,482.77	156,660,706.38
6/19/2022	45,491,865,482.77	156,660,706.38
6/20/2022	45,491,865,482.77	156,660,706.38
6/21/2022	45,305,671,689.51	156,660,706.38
6/22/2022	45,353,460,470.02	156,660,706.38
6/23/2022	45,382,689,100.55	156,660,706.38
6/24/2022	47,455,172,099.15	156,660,706.38
6/25/2022	47,455,172,099.15	156,660,706.38
6/26/2022	47,455,172,099.15	156,660,706.38
6/27/2022	47,886,768,464.27	156,660,706.38
6/28/2022	48,110,974,144.82	156,660,706.38
6/29/2022	48,487,000,083.15	156,660,706.38
6/30/2022	46,939,724,287.92	156,668,028.55
	$ 46,016,977,795.13	**$ 156,660,950.46**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2021-22
ATTACHMENT IV



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 06/30/22 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$23,006,975	$210,013
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	20,657,244	7,322
Total Revenues	$43,664,219	$217,335
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	4,726
	-	$4,726
NET INCOME	$43,664,219	$212,609

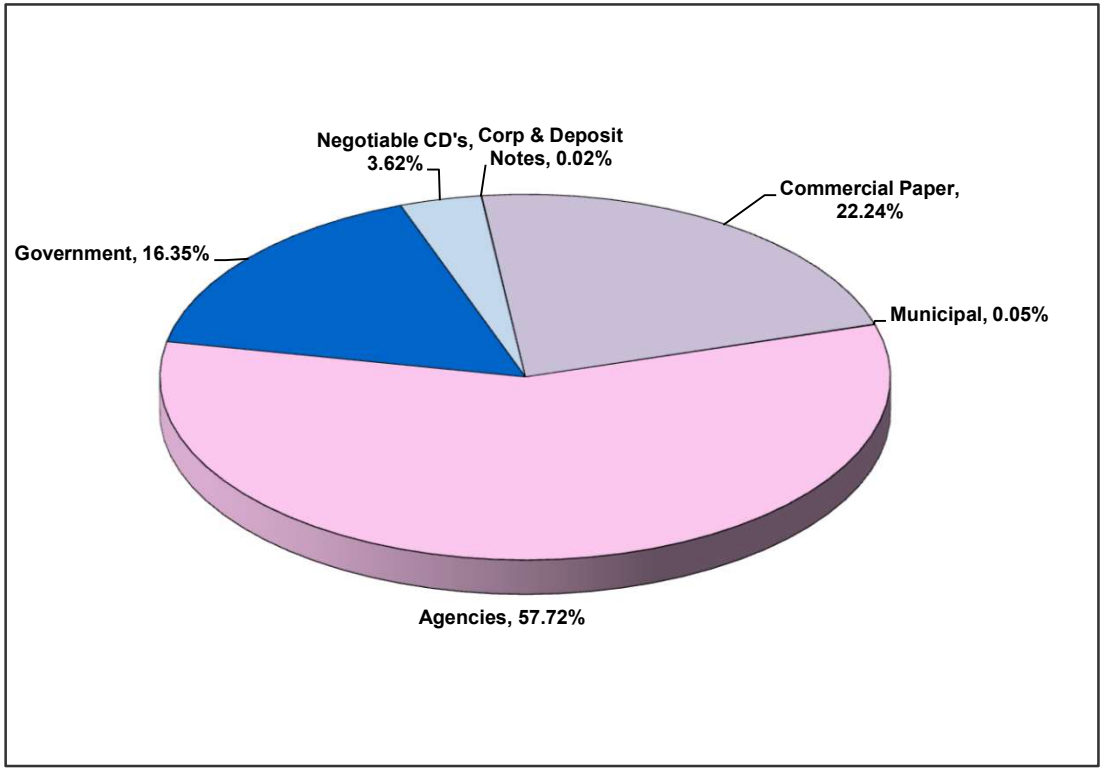
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of June 30, 2022
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	48.10%	
Los Angeles County and Related Entities	43.36%	
Consolidated Sanitation Districts		2.66%
Metropolitan Transportation Authority		0.95%
Miscellaneous Agencies Pooled Investments		1.98%
South Coast Air Quality Management District		2.47%
Miscellaneous		0.01%
Subtotal	91.46%	8.07%
County Bond Proceeds and Repayment Funds		0.47%
Grand Total	91.46%	8.54%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JUNE 2022
ATTACHMENT VII



	In Thousands
Negotiable CD's	1,700,000
Corp & Deposit Notes	10,991
Bankers Acceptance	-
Commercial Paper	10,438,975
Municipal	23,887
Agencies	27,091,289
Other	-
Government	7,674,582
Total	$ 46,939,724

Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2022 to June 30, 2022
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	119965	FFCB D-N	06/30/22	10/07/22	1.85	50,000,000.00	49,745,625.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
	FFCB DISC TOTAL					**50,000,000.00**	**49,745,625.00**	**0.00**		
NTRD	119639	FFCB 4.33 (CALLABLE	06/02/22	06/02/31	4.33	25,000,000.00	25,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119669	FFCB 3.93 (CALLABLE	06/01/22	06/01/29	3.93	20,000,000.00	20,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119702	FFCB 3.93 (CALLABLE	06/01/22	06/01/29	3.93	25,000,000.00	24,981,250.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	119722	FFCB 3.78 (CALLABLE	06/08/22	06/08/28	3.78	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	119726	FFCB 3.14 NOTE	06/02/22	04/27/29	3.14	16,250,000.00	16,210,512.50	49,607.64	CITIBANK	CANTOR FITZGERALD
NTRD	119735	FFCB 3.78 (CALLABLE	06/08/22	06/08/28	3.78	25,000,000.00	25,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	119895	FFCB 4.27 (CALLABLE	06/29/22	06/29/29	4.27	25,000,000.00	25,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119960	FFCB 4.70 (CALLABLE	06/29/22	06/29/32	4.70	20,000,000.00	19,920,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
	FFCB TOTAL					**181,250,000.00**	**181,111,762.50**	**49,607.64**		
NTRD	119601	FHLB 3.25 (CALLABLE	06/07/22	06/07/27	3.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119777	FHLB 3.335 (CALLABL	06/27/22	06/27/25	3.34	25,000,000.00	25,000,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	119789	FHLB 3.30 (CALLABLE	06/28/22	06/28/27	3.30	25,000,000.00	25,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119795	FHLB 3.50 (CALLABLE	06/27/22	06/27/25	3.50	25,000,000.00	25,000,000.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	119796	FHLB 3.80 (CALLABLE	06/29/22	06/29/27	3.80	25,000,000.00	25,000,000.00	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119798	FHLB 3.50 (CALLABLE	06/27/22	06/27/25	3.50	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119805	FHLB 3.82 (CALLABLE	06/27/22	06/27/25	3.82	25,000,000.00	25,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	119837	FHLB 4.26 (CALLABLE	06/28/22	06/28/27	4.26	25,000,000.00	25,000,000.00	0.00	CITIBANK	UBS SEC LLC
	FHLB TOTAL					**200,000,000.00**	**200,000,000.00**	**0.00**		
NTRD	119704	FHLB D-N	06/01/22	08/31/22	1.19	50,000,000.00	49,849,597.22	0.00	CITIBANK	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	119705	FHLB D-N	06/01/22	08/31/22	1.19	4,000,000.00	3,987,967.78	0.00	CITIBANK	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	119718	FHLB D-N	06/02/22	08/05/22	0.94	50,000,000.00	49,916,444.44	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119724	FHLB D-N	06/03/22	09/02/22	1.19	50,000,000.00	49,849,597.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119725	FHLB D-N	06/03/22	09/02/22	1.19	50,000,000.00	49,849,597.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119728	FHLB D-N	06/03/22	08/04/22	0.94	50,000,000.00	49,919,055.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	119736	FHLB D-N	06/06/22	08/05/22	0.99	50,000,000.00	49,917,500.00	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119744	FHLB D-N	06/07/22	08/10/22	1.06	50,000,000.00	49,906,222.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119745	FHLB D-N	06/07/22	08/10/22	1.06	25,000,000.00	24,953,111.11	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	119750	FHLB D-N	06/08/22	08/11/22	1.05	41,774,000.00	41,696,021.87	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119760	FHLB D-N	06/09/22	08/11/22	1.07	50,000,000.00	49,906,375.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	119761	FHLB D-N	06/09/22	08/11/22	1.07	50,000,000.00	49,906,375.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	119762	FHLB D-N	06/09/22	08/12/22	1.07	50,000,000.00	49,904,888.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119763	FHLB D-N	06/09/22	08/12/22	1.07	50,000,000.00	49,904,888.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119764	FHLB D-N	06/09/22	06/10/22	0.62	50,000,000.00	49,999,138.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119765	FHLB D-N	06/09/22	06/10/22	0.62	50,000,000.00	49,999,138.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119766	FHLB D-N	06/09/22	06/10/22	0.62	50,000,000.00	49,999,138.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119767	FHLB D-N	06/09/22	06/10/22	0.62	50,000,000.00	49,999,138.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119768	FHLB D-N	06/09/22	06/10/22	0.62	50,000,000.00	49,999,138.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119769	FHLB D-N	06/09/22	06/10/22	0.62	50,000,000.00	49,999,138.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119770	FHLB D-N	06/09/22	06/10/22	0.62	50,000,000.00	49,999,138.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119771	FHLB D-N	06/09/22	06/10/22	0.62	50,000,000.00	49,999,138.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119772	FHLB D-N	06/09/22	06/10/22	0.62	50,000,000.00	49,999,138.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119773	FHLB D-N	06/09/22	06/10/22	0.62	50,000,000.00	49,999,138.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119774	FHLB D-N	06/09/22	09/01/22	1.26	50,000,000.00	49,853,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119775	FHLB D-N	06/09/22	09/01/22	1.26	50,000,000.00	49,853,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119782	FHLB D-N	06/10/22	08/05/22	1.15	50,000,000.00	49,910,555.56	0.00	CITIBANK	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	119783	FHLB D-N	06/10/22	08/05/22	1.15	50,000,000.00	49,910,555.56	0.00	CITIBANK	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	119784	FHLB D-N	06/10/22	09/09/22	1.35	50,000,000.00	49,829,375.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119785	FHLB D-N	06/10/22	09/09/22	1.35	50,000,000.00	49,829,375.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119786	FHLB D-N	06/10/22	09/09/22	1.35	50,000,000.00	49,829,375.00	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119787	FHLB D-N	06/10/22	09/09/22	1.35	50,000,000.00	49,829,375.00	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119791	FHLB D-N	06/10/22	09/02/22	1.26	50,000,000.00	49,853,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	119792	FHLB D-N	06/10/22	09/02/22	1.26	50,000,000.00	49,853,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	119801	FHLB D-N	06/13/22	08/16/22	1.26	50,000,000.00	49,888,444.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119808	FHLB D-N	06/14/22	08/03/22	1.48	50,000,000.00	49,897,569.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119811	FHLB D-N	06/15/22	09/15/22	1.84	50,000,000.00	49,764,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	119812	FHLB D-N	06/15/22	09/15/22	1.84	50,000,000.00	49,764,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	119813	FHLB D-N	06/14/22	08/16/22	1.61	50,000,000.00	49,859,125.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119816	FHLB D-N	06/15/22	08/10/22	1.62	50,000,000.00	49,874,155.56	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119819	FHLB D-N	06/15/22	08/22/22	1.65	50,000,000.00	49,844,166.67	0.00	CITIBANK	SIEBERT WILLIAMS SHANK & CO. LLC

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NTRD	119820	FHLB D-N	06/15/22	08/22/22	1.65	50,000,000.00	49,844,166.67	0.00	CITIBANK	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	119823	FHLB D-N	06/15/22	08/19/22	1.63	50,000,000.00	49,853,298.61	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119844	FHLB D-N	06/17/22	08/19/22	1.65	50,000,000.00	49,855,625.00	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119845	FHLB D-N	06/17/22	08/25/22	1.65	50,000,000.00	49,841,875.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	119855	FHLB D-N	06/22/22	08/17/22	1.66	50,000,000.00	49,870,888.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119856	FHLB D-N	06/22/22	08/17/22	1.66	50,000,000.00	49,870,888.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119857	FHLB D-N	06/22/22	09/21/22	1.87	50,000,000.00	49,763,905.56	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119858	FHLB D-N	06/22/22	09/21/22	1.87	50,000,000.00	49,763,905.56	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119862	FHLB D-N	06/22/22	08/30/22	1.67	50,000,000.00	49,839,958.33	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	119863	FHLB D-N	06/22/22	08/30/22	1.67	50,000,000.00	49,839,958.33	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	119866	FHLB D-N	06/22/22	08/30/22	1.67	50,000,000.00	49,839,958.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119867	FHLB D-N	06/22/22	08/30/22	1.67	50,000,000.00	49,839,958.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119874	FHLB D-N	06/24/22	06/30/22	1.20	50,000,000.00	49,990,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119875	FHLB D-N	06/24/22	06/30/22	1.20	50,000,000.00	49,990,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119876	FHLB D-N	06/24/22	06/30/22	1.20	50,000,000.00	49,990,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119877	FHLB D-N	06/24/22	06/30/22	1.20	50,000,000.00	49,990,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119878	FHLB D-N	06/23/22	06/30/22	1.20	50,000,000.00	49,988,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119879	FHLB D-N	06/23/22	06/30/22	1.20	50,000,000.00	49,988,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119880	FHLB D-N	06/23/22	06/30/22	1.20	50,000,000.00	49,988,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119881	FHLB D-N	06/23/22	06/30/22	1.20	50,000,000.00	49,988,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119887	FHLB D-N	06/24/22	09/23/22	1.84	50,000,000.00	49,767,444.44	0.00	CITIBANK	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	119888	FHLB D-N	06/24/22	09/23/22	1.84	50,000,000.00	49,767,444.44	0.00	CITIBANK	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	119889	FHLB D-N	06/24/22	08/19/22	1.60	50,000,000.00	49,875,555.56	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119890	FHLB D-N	06/24/22	08/19/22	1.60	50,000,000.00	49,875,555.56	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119891	FHLB D-N	06/24/22	09/23/22	1.84	50,000,000.00	49,767,444.44	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	119892	FHLB D-N	06/24/22	09/23/22	1.84	50,000,000.00	49,767,444.44	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	119893	FHLB D-N	06/24/22	09/23/22	1.84	50,000,000.00	49,767,444.44	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119894	FHLB D-N	06/24/22	09/23/22	1.84	50,000,000.00	49,767,444.44	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119905	FHLB D-N	06/24/22	08/31/22	1.65	50,000,000.00	49,844,166.67	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	119906	FHLB D-N	06/24/22	08/31/22	1.65	50,000,000.00	49,844,166.67	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	119907	FHLB D-N	06/24/22	08/30/22	1.65	50,000,000.00	49,846,458.33	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	119908	FHLB D-N	06/24/22	08/30/22	1.65	50,000,000.00	49,846,458.33	0.00	CITIBANK	MORGAN KEEGAN & CO

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NTRD	119909	FHLB D-N	06/24/22	06/27/22	1.35	50,000,000.00	49,994,375.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119910	FHLB D-N	06/24/22	06/27/22	1.35	50,000,000.00	49,994,375.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119911	FHLB D-N	06/24/22	06/27/22	1.35	50,000,000.00	49,994,375.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119912	FHLB D-N	06/24/22	06/27/22	1.35	45,000,000.00	44,994,937.50	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119916	FHLB D-N	06/24/22	09/02/22	1.66	50,000,000.00	49,838,611.11	0.00	CITIBANK	UBS SEC LLC
NTRD	119917	FHLB D-N	06/24/22	09/02/22	1.66	50,000,000.00	49,838,611.11	0.00	CITIBANK	UBS SEC LLC
NTRD	119918	FHLB D-N	06/24/22	08/02/22	1.40	50,000,000.00	49,924,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119919	FHLB D-N	06/24/22	08/02/22	1.40	50,000,000.00	49,924,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119933	FHLB D-N	06/27/22	08/31/22	1.61	50,000,000.00	49,854,652.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119934	FHLB D-N	06/27/22	08/31/22	1.61	50,000,000.00	49,854,652.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119940	FHLB D-N	06/27/22	09/12/22	1.70	50,000,000.00	49,818,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119948	FHLB D-N	06/28/22	09/06/22	1.67	50,000,000.00	49,837,638.89	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	119949	FHLB D-N	06/28/22	09/06/22	1.67	50,000,000.00	49,837,638.89	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	119953	FHLB D-N	06/29/22	09/02/22	1.63	50,000,000.00	49,853,298.61	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119958	FHLB D-N	06/29/22	09/06/22	1.68	50,000,000.00	49,839,000.00	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119959	FHLB D-N	06/29/22	09/06/22	1.68	50,000,000.00	49,839,000.00	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	119961	FHLB D-N	06/29/22	09/12/22	1.70	50,000,000.00	49,823,437.50	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119966	FHLB D-N	06/30/22	09/01/22	1.70	50,000,000.00	49,851,250.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119967	FHLB D-N	06/30/22	09/01/22	1.70	50,000,000.00	49,851,250.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	119969	FHLB D-N	06/30/22	09/14/22	1.80	50,000,000.00	49,810,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	119970	FHLB D-N	06/30/22	09/14/22	1.80	50,000,000.00	49,810,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
	FHLB DISC TOTAL					**4,615,774,000.00**	**4,604,961,261.86**	**0.00**		
NTRD	119742	FHLMC 3.25 (CALLABL	06/29/22	06/27/25	3.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119815	FHLMC 4.00 (CALLABL	06/27/22	06/27/25	4.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	119817	FHLMC 4.00 (CALLABL	06/27/22	06/27/25	4.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	119833	FHLMC 4.00 (CALLABL	06/27/22	06/27/25	4.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
	FHLMC Fxd-(S) TOTAL					**100,000,000.00**	**100,000,000.00**	**0.00**		
NTRD	119699	CANCARA ASSET SEC L	06/01/22	08/05/22	1.34	50,000,000.00	49,879,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119700	CANCARA ASSET SEC L	06/01/22	08/05/22	1.34	50,000,000.00	49,879,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119701	CANCARA ASSET SEC L	06/01/22	08/05/22	1.34	30,000,000.00	29,927,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	119706	THUNDER BAY FUNDING	06/01/22	08/22/22	1.30	50,000,000.00	49,851,944.44	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	119707	JUPITER SEC COMPANY	06/01/22	07/06/22	0.95	50,000,000.00	49,953,819.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119708	JUPITER SEC COMPANY	06/01/22	07/06/22	0.95	50,000,000.00	49,953,819.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119709	SHEFFIELD RECEIVABL	06/01/22	08/05/22	1.32	50,000,000.00	49,880,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119710	TOYOTA MOTOR CREDIT	06/01/22	08/04/22	1.34	50,000,000.00	49,880,888.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	119711	OLD LINE FUNDING LL	06/01/22	08/08/22	1.34	50,000,000.00	49,873,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119712	CREDIT AGRICOLE CIB	06/01/22	08/02/22	1.37	47,795,000.00	47,682,230.35	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119715	SHEFFIELD RECEIVABL	06/02/22	08/03/22	1.33	50,000,000.00	49,885,472.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119716	JUPITER SEC COMPANY	06/02/22	07/29/22	0.95	50,000,000.00	49,924,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119717	JUPITER SEC COMPANY	06/02/22	07/29/22	0.95	50,000,000.00	49,924,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119719	OLD LINE FUNDING LL	06/02/22	08/08/22	1.31	50,000,000.00	49,878,097.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119720	CREDIT AGRICOLE CIB	06/02/22	06/03/22	0.78	50,000,000.00	49,998,916.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119721	CREDIT AGRICOLE CIB	06/02/22	06/03/22	0.78	30,000,000.00	29,999,350.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119723	LA FAYETTE ASSET SE	06/02/22	09/15/22	1.75	16,205,000.00	16,122,286.98	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119727	THUNDER BAY FUNDING	06/03/22	08/08/22	1.29	46,185,000.00	46,075,772.48	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119729	SHEFFIELD RECEIVABL	06/03/22	08/09/22	1.33	50,000,000.00	49,876,236.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119730	CREDIT AGRICOLE CIB	06/03/22	08/05/22	1.44	50,000,000.00	49,874,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119731	SHEFFIELD RECEIVABL	06/03/22	08/10/22	1.33	50,000,000.00	49,874,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119733	THUNDER BAY FUNDING	06/06/22	08/18/22	1.30	50,000,000.00	49,868,194.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119734	JUPITER SEC COMPANY	06/06/22	07/13/22	1.05	25,000,000.00	24,973,020.83	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119737	UNILEVER CAPITAL CO	06/06/22	08/09/22	1.15	43,000,000.00	42,912,088.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119739	JUPITER SEC COMPANY	06/07/22	07/15/22	1.02	50,000,000.00	49,946,166.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119740	SHEFFIELD RECEIVABL	06/07/22	08/11/22	1.33	50,000,000.00	49,879,930.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119743	OLD LINE FUNDING LL	06/07/22	08/25/22	1.38	50,000,000.00	49,848,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119747	TOYOTA MOTOR CREDIT	06/08/22	08/08/22	1.43	50,000,000.00	49,878,847.22	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	119749	CREDIT AGRICOLE CIB	06/08/22	08/09/22	1.46	50,000,000.00	49,874,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119754	NESTLE CAPITAL CORP	06/09/22	08/10/22	1.11	50,000,000.00	49,904,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119755	SHEFFIELD RECEIVABL	06/09/22	08/15/22	1.44	50,000,000.00	49,866,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119776	TORONTO DOMINION BA	06/09/22	08/15/22	1.13	50,000,000.00	49,894,847.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119778	CANCARA ASSET SEC L	06/10/22	08/15/22	1.40	50,000,000.00	49,871,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119779	CANCARA ASSET SEC L	06/10/22	08/15/22	1.40	50,000,000.00	49,871,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119780	OLD LINE FUNDING LL	06/10/22	08/22/22	1.42	50,000,000.00	49,856,027.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

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NTRD	119781	UNILEVER CAPITAL CO	06/09/22	08/15/22	1.17	24,475,000.00	24,421,705.69	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119788	JUPITER SEC COMPANY	06/09/22	08/08/22	1.35	35,000,000.00	34,921,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119790	CREDIT AGRICOLE CIB	06/10/22	08/15/22	1.46	50,000,000.00	49,866,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119793	MONT BLANC CAPITAL	06/10/22	09/07/22	1.74	48,569,000.00	48,360,072.35	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119794	CREDIT AGRICOLE CIB	06/10/22	06/21/22	0.87	50,000,000.00	49,986,708.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119799	NESTLE CAPITAL CORP	06/13/22	08/15/22	1.27	50,000,000.00	49,888,875.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119800	NESTLE CAPITAL CORP	06/13/22	08/15/22	1.27	50,000,000.00	49,888,875.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119802	LA FAYETTE ASSET SE	06/13/22	08/24/22	1.57	50,000,000.00	49,843,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119803	JUPITER SEC COMPANY	06/14/22	09/12/22	1.90	50,000,000.00	49,762,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119804	MONT BLANC CAPITAL	06/13/22	09/13/22	1.84	50,000,000.00	49,764,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119807	ATLANTIC ASSET SEC	06/14/22	08/03/22	1.64	50,000,000.00	49,886,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119809	TOYOTA MOTOR CREDIT	06/14/22	09/02/22	1.90	50,000,000.00	49,788,888.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	119810	THUNDER BAY FUNDING	06/15/22	08/17/22	1.70	50,000,000.00	49,851,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119818	TORONTO DOMINION BA	06/15/22	08/16/22	1.63	50,000,000.00	49,859,638.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119821	CREDIT AGRICOLE CIB	06/15/22	08/18/22	1.82	50,000,000.00	49,838,222.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119822	NESTLE CAPITAL CORP	06/15/22	08/15/22	1.59	50,000,000.00	49,865,291.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119824	ATLANTIC ASSET SEC	06/15/22	09/15/22	2.10	50,000,000.00	49,731,666.67	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	119828	THUNDER BAY FUNDING	06/16/22	08/19/22	1.75	50,000,000.00	49,844,444.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	119829	LA FAYETTE ASSET SE	06/15/22	06/16/22	0.80	25,637,000.00	25,636,430.29	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119830	CREDIT AGRICOLE CIB	06/15/22	06/16/22	0.78	50,000,000.00	49,998,916.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119831	CREDIT AGRICOLE CIB	06/15/22	06/16/22	0.78	50,000,000.00	49,998,916.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119832	OLD LINE FUNDING LL	06/15/22	10/03/22	2.30	27,585,000.00	27,391,138.75	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119834	ATLANTIC ASSET SEC	06/16/22	08/22/22	1.77	50,000,000.00	49,835,291.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	119835	MONT BLANC CAPITAL	06/16/22	08/19/22	1.92	38,594,000.00	38,462,265.81	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119836	CHARIOT FUNDING LLC	06/16/22	09/16/22	2.05	50,000,000.00	49,738,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119838	CREDIT AGRICOLE CIB	06/16/22	08/16/22	1.89	40,430,000.00	40,300,522.93	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119839	MONT BLANC CAPITAL	06/17/22	08/22/22	1.94	29,178,000.00	29,074,223.58	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119840	TORONTO DOMINION BA	06/17/22	08/17/22	1.80	50,000,000.00	49,847,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119842	SHEFFIELD RECEIVABL	06/17/22	08/19/22	1.94	50,000,000.00	49,830,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119843	TOYOTA MOTOR CREDIT	06/17/22	08/30/22	1.92	50,000,000.00	49,802,666.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	119846	CREDIT AGRICOLE CIB	06/17/22	08/16/22	1.87	50,000,000.00	49,844,166.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119847	OLD LINE FUNDING LL	06/17/22	09/06/22	1.74	31,385,000.00	31,262,127.73	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	119849	CANCARA ASSET SEC L	06/21/22	09/20/22	2.05	50,000,000.00	49,740,902.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119850	MONT BLANC CAPITAL	06/21/22	09/20/22	2.20	50,000,000.00	49,721,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119851	AUTOBAHN FUNDING CO	06/21/22	08/23/22	1.79	50,000,000.00	49,843,375.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119852	UNILEVER CAPITAL CO	06/22/22	08/25/22	1.83	50,000,000.00	49,837,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119853	CREDIT AGRICOLE CIB	06/21/22	08/25/22	1.89	50,000,000.00	49,829,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119859	ING U.S. FUNDING LL	06/22/22	09/20/22	2.14	50,000,000.00	49,732,500.00	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	119860	UNILEVER CAPITAL CO	06/22/22	08/23/22	1.84	50,000,000.00	49,841,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119861	CRC FUNDING LLC CP	06/22/22	10/21/22	2.44	50,000,000.00	49,589,944.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119864	UNILEVER CAPITAL CO	06/23/22	08/29/22	1.87	50,000,000.00	49,825,986.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119865	UNILEVER CAPITAL CO	06/23/22	08/29/22	1.87	50,000,000.00	49,825,986.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119869	ING U.S. FUNDING LL	06/23/22	09/23/22	2.14	50,000,000.00	49,726,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119870	ATLANTIC ASSET SEC	06/23/22	09/14/22	2.17	30,000,000.00	29,849,908.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119872	CREDIT AGRICOLE CIB	06/23/22	06/30/22	1.55	50,000,000.00	49,984,930.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119873	CREDIT AGRICOLE CIB	06/23/22	06/30/22	1.55	50,000,000.00	49,984,930.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119883	SHEFFIELD RECEIVABL	06/24/22	06/30/22	1.53	50,000,000.00	49,987,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119884	SHEFFIELD RECEIVABL	06/24/22	06/30/22	1.53	50,000,000.00	49,987,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119885	SHEFFIELD RECEIVABL	06/24/22	06/30/22	1.53	50,000,000.00	49,987,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119886	SHEFFIELD RECEIVABL	06/24/22	06/30/22	1.53	50,000,000.00	49,987,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119896	TORONTO DOMINION BA	06/24/22	08/31/22	1.80	50,000,000.00	49,830,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	119897	TORONTO DOMINION BA	06/24/22	06/30/22	1.53	50,000,000.00	49,987,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119898	TORONTO DOMINION BA	06/24/22	06/30/22	1.53	50,000,000.00	49,987,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119899	TORONTO DOMINION BA	06/24/22	06/30/22	1.53	50,000,000.00	49,987,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119900	TORONTO DOMINION BA	06/24/22	06/30/22	1.53	50,000,000.00	49,987,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119901	ING U.S. FUNDING LL	06/24/22	09/22/22	2.18	50,000,000.00	49,727,500.00	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	119904	ATLANTIC ASSET SEC	06/24/22	08/24/22	1.90	50,000,000.00	49,839,027.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119913	CIESCO LLC CP	06/24/22	10/05/22	2.29	50,000,000.00	49,672,402.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119914	CIESCO LLC CP	06/24/22	10/05/22	2.29	50,000,000.00	49,672,402.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	119915	CRC FUNDING LLC CP	06/24/22	10/04/22	2.29	50,000,000.00	49,675,583.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119920	AUTOBAHN FUNDING CO	06/24/22	08/26/22	1.90	35,000,000.00	34,883,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119927	CREDIT AGRICOLE CIB	06/27/22	06/30/22	1.53	50,000,000.00	49,993,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119928	CREDIT AGRICOLE CIB	06/27/22	06/30/22	1.53	50,000,000.00	49,993,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119929	CREDIT AGRICOLE CIB	06/27/22	06/30/22	1.53	50,000,000.00	49,993,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	119930	CREDIT AGRICOLE CIB	06/27/22	06/30/22	1.53	50,000,000.00	49,993,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119931	CAFCO LLC CP	06/27/22	10/05/22	2.30	50,000,000.00	49,680,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119935	TOYOTA MOTOR CREDIT	06/27/22	09/01/22	1.96	50,000,000.00	49,820,333.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	119936	TOYOTA MOTOR CREDIT	06/27/22	09/01/22	1.96	50,000,000.00	49,820,333.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	119938	TORONTO DOMINION BA	06/27/22	09/06/22	1.83	50,000,000.00	49,819,541.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119939	TORONTO DOMINION BA	06/27/22	09/06/22	1.83	50,000,000.00	49,819,541.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119941	ING U.S. FUNDING LL	06/27/22	09/30/22	2.18	50,000,000.00	49,712,361.11	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	119942	AUTOBAHN FUNDING CO	06/28/22	08/31/22	1.95	25,000,000.00	24,913,333.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	119943	SHEFFIELD RECEIVABL	06/28/22	09/02/22	1.92	50,000,000.00	49,824,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119944	OLD LINE FUNDING LL	06/28/22	10/04/22	2.30	50,000,000.00	49,686,944.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	119951	OLD LINE FUNDING LL	06/29/22	10/05/22	2.30	50,000,000.00	49,686,944.44	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	119952	SHEFFIELD RECEIVABL	06/29/22	09/06/22	1.92	50,000,000.00	49,816,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119956	TORONTO DOMINION BA	06/29/22	07/29/22	1.57	50,000,000.00	49,934,583.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119957	TORONTO DOMINION BA	06/29/22	07/29/22	1.57	50,000,000.00	49,934,583.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	119962	CAFCO LLC CP	06/29/22	10/05/22	2.32	25,000,000.00	24,842,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	119964	CRC FUNDING LLC CP	06/30/22	10/12/22	2.40	50,000,000.00	49,653,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119968	ING U.S. FUNDING LL	06/30/22	10/03/22	2.26	50,000,000.00	49,701,805.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**5,454,038,000.00**	**5,438,208,895.01**	**0.00**		
NTRD	119756	UST BILL	06/09/22	09/08/22	1.24	50,000,000.00	49,843,909.72	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	119757	UST BILL	06/09/22	09/08/22	1.24	50,000,000.00	49,843,909.72	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	119758	UST BILL	06/09/22	09/08/22	1.24	50,000,000.00	49,843,909.72	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	119759	UST BILL	06/09/22	09/08/22	1.24	50,000,000.00	49,843,909.72	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	119826	UST BILL	06/16/22	12/15/22	2.27	50,000,000.00	49,427,458.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	119827	UST BILL	06/16/22	12/15/22	2.27	50,000,000.00	49,427,458.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	119922	UST BILL	06/24/22	12/22/22	2.35	50,000,000.00	49,409,236.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119923	UST BILL	06/24/22	12/22/22	2.35	50,000,000.00	49,409,236.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119924	UST BILL	06/24/22	12/22/22	2.35	50,000,000.00	49,409,236.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119925	UST BILL	06/24/22	12/22/22	2.35	50,000,000.00	49,409,236.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119926	UST BILL	06/24/22	12/22/22	2.35	50,000,000.00	49,409,236.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	119954	UST BILL	06/29/22	10/18/22	1.94	50,000,000.00	49,700,916.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	119955	UST BILL	06/29/22	10/18/22	1.94	50,000,000.00	49,700,916.67	0.00	CITIBANK	KEYBANC CAP MKTS INC

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	US TBILLS TOTAL					**650,000,000.00**	**644,678,569.43**	**0.00**		
NTRD	119902	MUFG UNION BANK NA	06/24/22	08/31/22	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	119903	MUFG UNION BANK NA	06/24/22	08/31/22	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	119945	MUFG UNION BANK NA	06/28/22	09/16/22	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	119946	MUFG UNION BANK NA	06/28/22	09/16/22	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	119972	MUFG UNION BANK NA	06/08/22	08/10/22	1.37	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	119973	MUFG UNION BANK NA	06/08/22	08/10/22	1.37	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**300,000,000.00**	**300,000,000.00**	**0.00**		
NTRD	5382	CREDIT SUISSE NY CD	06/13/22	09/13/22	1.84	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	119741	DNB BANK ASA NY CD	06/07/22	08/08/22	1.30	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	119748	CREDIT SUISSE NY CD	06/08/22	09/09/22	1.72	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	119825	CREDIT AGRICOLE CIB	06/15/22	08/17/22	1.85	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	119841	CREDIT SUISSE NY CD	06/17/22	09/19/22	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	119871	BANK OF MONTREAL CH	06/23/22	08/31/22	1.97	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	119932	NORDEA BANK ABP NY	06/27/22	09/30/22	2.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	119937	BANK OF MONTREAL CH	06/27/22	09/02/22	2.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	119947	CREDIT SUISSE NY CD	06/28/22	09/30/22	2.34	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
	YANKEE CDS TOTAL					**450,000,000.00**	**450,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**12,001,062,000.00**	**11,968,706,113.80**	**49,607.64**		
		PSI TOTAL				**12,001,062,000.00**	**11,968,706,113.80**	**49,607.64**		

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of June 30, 2022
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	0.00	0.00	$0.00
Negotiable CD's	1,700,000,000.00	1,699,421,500.00	(578,500.00)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	10,438,975,179.66	10,434,740,665.88	(4,234,513.78)	0.00	0.00	0.00
Governments	7,674,581,750.73	7,414,793,000.00	(259,788,750.73)	39,851,603.89	39,086,000.00	(765,603.89)
Agencies	27,091,289,027.68	25,414,744,328.39	(1,676,544,699.29)	73,405,000.00	58,536,133.45	(14,868,866.55)
Municipals	23,886,905.22	22,690,420.00	(1,196,485.22)	2,855,000.00	2,855,000.00	0.00
Corp. & Deposit Notes	10,991,424.63	10,392,140.00	(599,284.63)	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	40,556,424.66	40,556,424.66	0.00
TOTAL	$46,939,724,287.92	$44,996,782,054.27	($1,942,942,233.65)	$156,668,028.55	$141,033,558.11	($15,634,470.44)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Currently, there are no such non-traded securities in the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of June 30, 2022
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2022 to June 30, 2022
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
118558	FFCB D-N	0.150000	08/15/22	50,000,000.00	49,990,625.00	49,893,500.00
118559	FFCB D-N	0.150000	08/15/22	50,000,000.00	49,990,625.00	49,893,500.00
118864	FFCB D-N	1.140000	02/15/23	25,000,000.00	24,818,708.34	24,577,250.00
119125	FFCB D-N	0.910000	09/02/22	50,000,000.00	49,920,375.00	49,834,000.00
119428	FFCB D-N	1.250000	10/26/22	50,000,000.00	49,796,874.99	49,648,500.00
119445	FFCB D-N	1.300000	10/31/22	40,000,000.00	39,823,777.78	39,708,800.00
119469	FFCB D-N	0.850000	07/21/22	50,000,000.00	49,976,388.89	49,961,500.00
119470	FFCB D-N	0.850000	07/21/22	5,000,000.00	4,997,638.89	4,996,150.00
119605	FFCB D-N	0.790000	07/01/22	30,000,000.00	30,000,000.00	30,000,000.00
119640	FFCB D-N	1.100000	08/22/22	50,000,000.00	49,920,555.55	49,877,000.00
119965	FFCB D-N	1.850000	10/07/22	50,000,000.00	49,748,194.44	49,707,500.00
FFCB DISC TOTAL				**450,000,000.00**	**448,983,763.88**	**448,097,700.00**
110731	FFCB 2.31	2.310000	05/13/24	50,000,000.00	50,000,000.00	49,533,000.00
110795	FFCB 2.30	2.300000	05/15/23	50,000,000.00	50,024,836.27	49,791,500.00
110827	FFCB 2.20	2.200000	11/23/22	24,700,000.00	24,699,524.33	24,712,350.00
110881	FFCB 2.32	2.320000	08/28/24	50,000,000.00	50,117,856.37	49,404,000.00
110882	FFCB 2.32	2.320000	08/28/24	18,000,000.00	18,042,428.29	17,785,440.00
112249	FFCB 1.625	1.625000	12/03/24	50,000,000.00	49,970,903.06	48,446,500.00
112538	FFCB 1.66	1.660000	12/27/22	50,000,000.00	49,997,550.18	49,811,000.00
112558	FFCB 1.82	1.820000	12/18/25	36,274,000.00	36,263,481.76	34,826,304.66
113137	FFCB 1.00 (CALLABLE	1.000000	03/17/27	50,000,000.00	50,000,000.00	45,463,000.00
113156	FFCB 0.92 NOTE	0.920000	03/18/24	50,000,000.00	50,125,328.53	48,441,000.00
113264	FFCB 0.80	0.800000	03/30/23	50,000,000.00	50,000,000.00	49,334,500.00
113265	FFCB 0.80	0.800000	03/30/23	50,000,000.00	50,000,000.00	49,334,500.00
113350	FFCB 0.875 (CALLABL	0.875000	04/08/24	50,000,000.00	50,000,000.00	48,190,500.00
113487	FFCB 1.33 (CALLABLE	1.330000	04/21/27	25,000,000.00	25,000,000.00	22,813,750.00
113488	FFCB 1.33 (CALLABLE	1.330000	04/21/27	25,000,000.00	25,000,000.00	22,813,750.00
113557	FFCB 1.02	1.020000	04/27/27	50,000,000.00	50,000,000.00	45,368,500.00
113558	FFCB 1.02	1.020000	04/27/27	25,000,000.00	25,000,000.00	22,684,250.00
113599	FFCB 1.02	1.020000	04/27/27	35,000,000.00	35,000,000.00	31,757,950.00
113687	FFCB 1.02	1.020000	04/27/27	20,925,000.00	20,973,660.21	18,986,717.25
113738	FFCB 1.02	1.020000	04/27/27	50,000,000.00	50,000,000.00	45,368,500.00
113739	FFCB 1.02	1.020000	04/27/27	5,000,000.00	5,000,000.00	4,536,850.00
113831	FFCB 0.73 (CALLABLE	0.730000	05/27/25	50,000,000.00	50,000,000.00	46,623,500.00
113843	FFCB 0.82 (CALLABLE	0.820000	05/27/26	25,000,000.00	25,000,000.00	22,828,250.00
113844	FFCB 0.82 (CALLABLE	0.820000	05/27/26	25,000,000.00	25,000,000.00	22,828,250.00
113897	FFCB 1.04 (CALLABLE	1.040000	05/27/27	35,500,000.00	35,500,000.00	32,092,000.00
113991	FFCB 0.875 (CALLABL	0.875000	06/22/27	25,000,000.00	25,000,000.00	22,043,500.00
114304	FFCB 1.12 (CALLABLE	1.120000	07/30/29	25,000,000.00	25,000,000.00	21,602,000.00
114305	FFCB 1.12 (CALLABLE	1.120000	07/30/29	20,000,000.00	20,000,000.00	17,281,600.00
114404	FFCB 1.14 (CALLABLE	1.140000	08/20/29	25,000,000.00	25,000,000.00	21,424,250.00
114435	FFCB 1.14 (CALLABLE	1.140000	08/20/29	45,200,000.00	45,200,000.00	38,735,044.00
114455	FFCB 1.03 (CALLABLE	1.030000	12/01/28	25,000,000.00	25,000,000.00	21,903,500.00
114456	FFCB 1.03 (CALLABLE	1.030000	12/01/28	25,000,000.00	25,000,000.00	21,903,500.00
114480	FFCB 1.14 (CALLABLE	1.140000	08/20/29	25,000,000.00	24,980,129.57	21,424,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2022 to June 30, 2022
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114505	FFCB 1.12 (CALLABLE	1.120000	09/01/28	25,000,000.00	25,000,000.00	22,091,250.00
114538	FFCB 1.24 (CALLABLE	1.240000	09/03/30	50,000,000.00	50,000,000.00	41,620,500.00
114539	FFCB 1.24 (CALLABLE	1.240000	09/03/30	50,000,000.00	50,000,000.00	41,620,500.00
114549	FFCB 1.25 (CALLABLE	1.250000	06/03/30	50,000,000.00	50,000,000.00	42,753,500.00
114550	FFCB 1.25 (CALLABLE	1.250000	06/03/30	50,000,000.00	50,000,000.00	42,753,500.00
114551	FFCB 1.24 (CALLABLE	1.240000	09/03/30	50,000,000.00	49,918,236.59	41,620,500.00
114554	FFCB 1.32 (CALLABLE	1.320000	09/09/30	50,000,000.00	50,000,000.00	41,740,000.00
114569	FFCB 1.14 (CALLABLE	1.140000	08/20/29	43,338,000.00	43,286,220.83	37,139,365.86
114570	FFCB 1.03 (CALLABLE	1.030000	12/01/28	40,000,000.00	39,910,903.99	35,045,600.00
114604	FFCB 1.32 (CALLABLE	1.320000	09/09/30	32,190,000.00	32,190,000.00	26,872,212.00
114606	FFCB 0.95	0.950000	09/10/30	25,000,000.00	24,902,678.32	20,492,000.00
114607	FFCB 1.23 (CALLABLE	1.230000	09/10/29	25,000,000.00	25,000,000.00	21,453,000.00
114608	FFCB 1.00 (CALLABLE	1.000000	09/14/28	20,000,000.00	20,000,000.00	17,708,800.00
114719	FFCB 1.15 (CALLABLE	1.150000	08/12/30	50,000,000.00	49,942,446.55	41,253,500.00
114720	FFCB 1.15 (CALLABLE	1.150000	08/12/30	10,551,000.00	10,538,855.03	8,705,313.57
114914	FFCB NOTE 0.99	0.990000	10/21/30	50,000,000.00	49,925,230.01	41,011,500.00
114999	FFCB 1.30 (CALLABLE	1.300000	11/04/30	50,000,000.00	50,000,000.00	43,055,500.00
115019	FFCB 1.24	1.240000	11/03/32	18,330,000.00	18,330,000.00	14,839,968.00
115020	FFCB 1.24	1.240000	11/03/32	18,330,000.00	18,330,000.00	14,839,968.00
115021	FFCB 1.24	1.240000	11/03/32	18,340,000.00	18,340,000.00	14,848,064.00
115022	FFCB 1.30 (CALLABLE	1.300000	11/04/30	50,000,000.00	50,000,000.00	43,055,500.00
115023	FFCB 0.90 (CALLABLE	0.900000	01/21/28	50,000,000.00	49,982,705.40	44,474,000.00
115024	FFCB 0.90 (CALLABLE	0.900000	01/21/28	17,300,000.00	17,294,016.06	15,388,004.00
115092	FFCB 1.37 (CALLABLE	1.370000	11/04/30	50,000,000.00	50,000,000.00	41,582,000.00
115093	FFCB 1.37 (CALLABLE	1.370000	11/04/30	6,000,000.00	6,000,000.00	4,989,840.00
115100	FFCB NOTE 1.03	1.030000	11/12/30	25,000,000.00	24,989,540.00	20,547,250.00
115101	FFCB NOTE 1.03	1.030000	11/12/30	25,000,000.00	24,967,573.95	20,547,250.00
115172	FFCB 1.34 (CALLABLE	1.340000	11/19/30	50,000,000.00	50,000,000.00	42,478,000.00
115173	FFCB 1.34 (CALLABLE	1.340000	11/19/30	25,000,000.00	25,000,000.00	21,239,000.00
115174	FFCB 1.34 (CALLABLE	1.340000	11/19/30	25,000,000.00	25,000,000.00	21,239,000.00
115202	FFCB 1.34 (CALLABLE	1.340000	11/19/30	50,000,000.00	50,000,000.00	42,478,000.00
115203	FFCB 1.34 (CALLABLE	1.340000	11/19/30	6,525,000.00	6,525,000.00	5,543,379.00
115222	FFCB NOTE 1.03	1.030000	11/12/30	20,000,000.00	19,889,315.49	16,437,800.00
115357	FFCB 1.28 (CALLABLE	1.280000	12/09/30	50,000,000.00	50,000,000.00	42,703,000.00
115386	FFCB 1.17 NOTE	1.170000	12/10/31	37,000,000.00	36,823,368.59	30,002,930.00
115432	FFCB 0.86 (CALLABLE	0.860000	12/09/27	26,200,000.00	26,200,000.00	23,296,254.00
115433	FFCB 1.28 (CALLABLE	1.280000	12/09/30	50,000,000.00	49,894,475.59	42,703,000.00
115434	FFCB 1.28 (CALLABLE	1.280000	12/09/30	50,000,000.00	49,894,475.59	42,703,000.00
115493	FFCB 0.74 (CALLABLE	0.740000	12/21/27	20,000,000.00	20,000,000.00	17,635,600.00
115513	FFCB 1.17 (CALLABLE	1.170000	12/23/30	50,000,000.00	49,936,397.89	42,494,500.00
115543	FFCB NOTE 1.125	1.125000	02/21/31	25,000,000.00	24,994,687.33	20,580,750.00
115569	FFCB NOTE 1.125	1.125000	02/21/31	21,750,000.00	21,750,000.00	17,905,252.50
115570	FFCB NOTE 1.125	1.125000	02/21/31	22,956,000.00	22,954,048.66	18,898,067.88
115609	FFCB 1.24 (CALLABLE	1.240000	12/23/30	50,000,000.00	50,000,000.00	42,368,000.00
115610	FFCB 1.24 (CALLABLE	1.240000	12/23/30	50,000,000.00	50,000,000.00	42,368,000.00
115611	FFCB 1.24 (CALLABLE	1.240000	12/23/30	50,000,000.00	50,000,000.00	42,368,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2022 to June 30, 2022
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115655	FFCB 1.24 (CALLABLE	1.240000	12/23/30	48,935,000.00	48,890,523.73	41,465,561.60
115666	FFCB 1.24 (CALLABLE	1.240000	01/06/31	25,000,000.00	25,000,000.00	21,346,000.00
115673	FFCB 1.24 (CALLABLE	1.240000	01/06/31	50,000,000.00	50,000,000.00	42,692,000.00
115725	FFCB 1.38 (CALLABLE	1.380000	01/14/31	25,000,000.00	25,000,000.00	21,607,500.00
115726	FFCB 1.38 (CALLABLE	1.380000	01/14/31	25,000,000.00	25,000,000.00	21,607,500.00
115727	FFCB 1.38 (CALLABLE	1.380000	01/14/31	25,000,000.00	25,000,000.00	21,607,500.00
115754	FFCB 1.38 (CALLABLE	1.380000	01/14/31	50,000,000.00	49,948,756.84	43,215,000.00
115774	FFCB 1.38 (CALLABLE	1.380000	01/14/31	50,000,000.00	49,989,321.44	43,215,000.00
115851	FFCB 0.70 (CALLABLE	0.700000	01/27/27	50,000,000.00	50,000,000.00	44,689,000.00
115854	FFCB 0.70 (CALLABLE	0.700000	01/27/27	40,000,000.00	40,000,000.00	35,751,200.00
116108	FFCB 1.10 (CALLABLE	1.100000	03/03/27	50,000,000.00	49,970,800.98	45,454,500.00
116282	FFCB 1.05 (CALLABLE	1.050000	03/25/26	25,000,000.00	25,000,000.00	23,359,500.00
116284	FFCB 1.05 (CALLABLE	1.050000	03/25/26	25,000,000.00	25,000,000.00	23,359,500.00
116328	FFCB 1.30 (CALLABLE	1.300000	03/30/27	25,000,000.00	25,000,000.00	23,091,000.00
116340	FFCB 1.30 (CALLABLE	1.300000	03/30/27	25,000,000.00	25,000,000.00	23,091,000.00
116363	FFCB 1.73 (CALLABLE	1.730000	04/05/29	25,000,000.00	25,000,000.00	22,629,000.00
116366	FFCB 2.02 (CALLABLE	2.020000	04/01/31	25,000,000.00	25,000,000.00	21,952,500.00
116368	FFCB 2.02 (CALLABLE	2.020000	04/01/31	25,000,000.00	25,000,000.00	21,952,500.00
116391	FFCB 2.02 (CALLABLE	2.020000	04/01/31	25,000,000.00	25,000,000.00	21,952,500.00
116395	FFCB 1.57 (CALLABLE	1.570000	04/05/28	50,000,000.00	50,000,000.00	45,247,500.00
116400	FFCB 1.57 (CALLABLE	1.570000	04/05/28	50,000,000.00	50,000,000.00	45,247,500.00
116413	FFCB 1.98 (CALLABLE	1.980000	03/24/31	50,000,000.00	49,890,521.98	43,653,500.00
116421	FFCB 2.02 (CALLABLE	2.020000	04/01/31	50,000,000.00	49,824,780.71	43,905,000.00
116436	FFCB 1.57 (CALLABLE	1.570000	04/05/28	50,000,000.00	49,907,350.36	45,247,500.00
116487	FFCB 1.55 (CALLABLE	1.550000	03/15/29	50,000,000.00	49,725,448.46	44,169,000.00
116488	FFCB 1.55 (CALLABLE	1.550000	03/15/29	20,945,000.00	20,829,990.38	18,502,394.10
116489	FFCB 1.57 (CALLABLE	1.570000	04/05/28	50,000,000.00	50,000,000.00	45,247,500.00
116518	FFCB 1.43 (CALLABLE	1.430000	04/14/28	25,000,000.00	25,000,000.00	22,841,500.00
116520	FFCB 1.43 (CALLABLE	1.430000	04/14/28	25,000,000.00	25,000,000.00	22,841,500.00
116532	FFCB 2.04 (CALLABLE	2.040000	04/14/31	25,000,000.00	25,000,000.00	22,646,500.00
116533	FFCB 2.04 (CALLABLE	2.040000	04/14/31	25,000,000.00	25,000,000.00	22,646,500.00
116562	FFCB 1.70 (CALLABLE	1.700000	04/19/29	25,000,000.00	25,000,000.00	22,955,500.00
116564	FFCB 1.97 (CALLABLE	1.970000	04/21/31	45,000,000.00	45,000,000.00	40,339,350.00
116572	FFCB 1.70 (CALLABLE	1.700000	04/19/29	25,000,000.00	25,000,000.00	22,955,500.00
116595	FFCB 2.04 (CALLABLE	2.040000	04/14/31	25,000,000.00	25,000,000.00	22,646,500.00
116650	FFCB 0.94 (CALLABLE	0.940000	04/28/26	25,000,000.00	25,000,000.00	23,225,250.00
116651	FFCB 1.43 (CALLABLE	1.430000	04/30/29	30,000,000.00	30,000,000.00	26,886,900.00
116694	FFCB 1.40 (CALLABLE	1.400000	04/28/28	25,000,000.00	24,958,356.12	22,818,500.00
116702	FFCB 1.00 (CALLABLE	1.000000	05/04/26	25,000,000.00	24,971,187.04	23,267,500.00
116896	FFCB 1.94 (CALLABLE	1.940000	05/27/31	11,923,000.00	11,923,000.00	10,649,623.60
117119	FFCB 1.74 (CALLABLE	1.740000	06/03/30	25,000,000.00	25,000,000.00	21,779,250.00
117875	FFCB 1.98 (CALLABLE	1.980000	10/27/31	25,000,000.00	25,000,000.00	22,540,000.00
117876	FFCB 1.98 (CALLABLE	1.980000	10/27/31	20,000,000.00	20,000,000.00	18,032,000.00
117966	FFCB 1.33 (CALLABLE	1.330000	11/03/26	25,000,000.00	25,000,000.00	23,242,750.00
118009	FFCB 1.33 (CALLABLE	1.330000	11/03/26	20,000,000.00	19,991,314.34	18,594,200.00
118019	FFCB 1.40 (CALLABLE	1.400000	11/08/27	20,000,000.00	20,000,000.00	18,192,400.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
118079	FFCB 1.27 (CALLABLE	1.270000	11/16/26	20,000,000.00	20,000,000.00	18,618,200.00
118080	FFCB 1.27 (CALLABLE	1.270000	11/16/26	20,000,000.00	20,000,000.00	18,618,200.00
118120	FFCB 1.43 (CALLABLE	1.430000	11/23/26	25,000,000.00	25,000,000.00	23,133,500.00
118123	FFCB 1.43 (CALLABLE	1.430000	11/23/26	20,000,000.00	20,000,000.00	18,506,800.00
118152	FFCB 1.43 (CALLABLE	1.430000	11/23/26	10,000,000.00	10,000,000.00	9,253,400.00
118166	FFCB 1.65 (CALLABLE	1.650000	11/29/28	22,000,000.00	22,000,000.00	20,161,460.00
118194	FFCB 1.54 (CALLABLE	1.540000	11/30/26	25,000,000.00	25,000,000.00	23,298,500.00
118195	FFCB 1.54 (CALLABLE	1.540000	11/30/26	25,000,000.00	25,000,000.00	23,298,500.00
118201	FFCB 1.54 (CALLABLE	1.540000	11/30/26	25,000,000.00	25,000,000.00	23,298,500.00
118202	FFCB 1.54 (CALLABLE	1.540000	11/30/26	25,000,000.00	25,000,000.00	23,298,500.00
118219	FFCB 1.78 (CALLABLE	1.780000	12/06/28	25,000,000.00	25,000,000.00	23,092,750.00
118221	FFCB 1.78 (CALLABLE	1.780000	12/06/28	25,000,000.00	25,000,000.00	23,092,750.00
118235	FFCB 2.00 (CALLABLE	2.000000	12/07/29	20,000,000.00	20,000,000.00	18,517,800.00
118236	FFCB 2.00 (CALLABLE	2.000000	12/07/29	20,000,000.00	20,000,000.00	18,517,800.00
118237	FFCB 2.00 (CALLABLE	2.000000	12/07/29	20,000,000.00	20,000,000.00	18,517,800.00
118261	FFCB 2.20 (CALLABLE	2.200000	12/09/31	25,000,000.00	25,000,000.00	22,013,250.00
118262	FFCB 2.20 (CALLABLE	2.200000	12/09/31	25,000,000.00	25,000,000.00	22,013,250.00
118314	FFCB 1.93 (CALLABLE	1.930000	12/14/29	25,000,000.00	25,000,000.00	22,844,750.00
118315	FFCB 1.84 (CALLABLE	1.840000	12/14/28	25,000,000.00	25,000,000.00	23,078,750.00
118352	FFCB 1.84 (CALLABLE	1.840000	12/14/28	25,000,000.00	25,000,000.00	23,078,750.00
118353	FFCB 1.84 (CALLABLE	1.840000	12/14/28	25,000,000.00	25,000,000.00	23,078,750.00
118354	FFCB 1.84 (CALLABLE	1.840000	12/14/28	25,000,000.00	25,000,000.00	23,078,750.00
118374	FFCB 1.45 NOTE	1.450000	12/20/28	25,000,000.00	24,975,037.95	22,406,500.00
118409	FFCB 1.34 (CALLABLE	1.340000	12/01/25	9,880,000.00	9,880,000.00	9,276,134.40
118415	FFCB 1.59 (CALLABLE	1.590000	06/14/29	21,072,000.00	20,974,080.34	19,165,826.88
118436	FFCB 0.55 NOTE	0.550000	11/24/23	50,000,000.00	49,916,164.06	48,432,000.00
118442	FFCB 2.35 (CALLABLE	2.350000	11/29/33	15,150,000.00	15,150,000.00	13,412,295.00
118446	FFCB 1.45 (CALLABLE	1.450000	12/27/28	20,000,000.00	20,000,000.00	18,193,200.00
118454	FFCB 1.29 (CALLABLE	1.290000	12/22/26	25,000,000.00	25,000,000.00	23,057,250.00
118455	FFCB 2.05 (CALLABLE	2.050000	12/23/31	45,000,000.00	45,000,000.00	40,253,400.00
118456	FFCB 1.48 (CALLABLE	1.480000	12/27/27	50,000,000.00	50,000,000.00	45,651,000.00
118484	FFCB 1.29 (CALLABLE	1.290000	12/22/26	12,000,000.00	11,989,249.33	11,067,480.00
118552	FFCB 1.80 (CALLABLE	1.800000	01/05/32	25,000,000.00	24,991,674.08	21,712,250.00
118555	FFCB 2.125 (CALLABL	2.125000	01/05/32	30,000,000.00	30,000,000.00	27,072,900.00
118572	FFCB 2.34 (CALLABLE	2.340000	01/05/34	38,700,000.00	38,662,862.85	34,186,032.00
118584	FFCB 1.60 (CALLABLE	1.600000	01/10/28	25,000,000.00	25,000,000.00	23,203,500.00
118585	FFCB 1.60 (CALLABLE	1.600000	01/10/28	25,000,000.00	25,000,000.00	23,203,500.00
118593	FFCB 2.12 (CALLABLE	2.120000	01/12/32	25,000,000.00	25,000,000.00	21,857,750.00
118594	FFCB 2.12 (CALLABLE	2.120000	01/12/32	25,000,000.00	25,000,000.00	21,857,750.00
118595	FFCB 2.12 (CALLABLE	2.120000	01/12/32	25,000,000.00	25,000,000.00	21,857,750.00
118617	FFCB 1.50 NOTE	1.500000	01/13/27	25,000,000.00	24,984,119.66	23,318,500.00
118632	FFCB 1.83 (CALLABLE	1.830000	01/18/28	27,000,000.00	27,000,000.00	24,933,150.00
118633	FFCB 1.83 (CALLABLE	1.830000	01/18/28	25,000,000.00	25,000,000.00	23,086,250.00
118647	FFCB 2.05 (CALLABLE	2.050000	01/20/32	25,000,000.00	25,000,000.00	22,543,250.00
118649	FFCB 2.05 (CALLABLE	2.050000	01/20/32	20,000,000.00	20,000,000.00	18,034,600.00
118661	FFCB 2.00 (CALLABLE	2.000000	01/24/29	25,000,000.00	25,000,000.00	23,433,000.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
118682	FFCB 2.00 NOTE	2.000000	01/14/32	25,000,000.00	24,880,390.01	21,887,250.00
118684	FFCB 1.78 (CALLABLE	1.780000	01/26/27	25,000,000.00	25,000,000.00	23,524,500.00
118692	FFCB 2.32 (CALLABLE	2.320000	01/26/32	25,000,000.00	25,000,000.00	22,183,500.00
118693	FFCB 2.32 (CALLABLE	2.320000	01/26/32	25,000,000.00	25,000,000.00	22,183,500.00
118694	FFCB 2.23 (CALLABLE	2.230000	01/27/32	25,000,000.00	25,000,000.00	22,514,750.00
118695	FFCB 2.23 (CALLABLE	2.230000	01/27/32	25,000,000.00	25,000,000.00	22,514,750.00
118701	FFCB 2.23 (CALLABLE	2.230000	01/27/32	25,000,000.00	25,000,000.00	22,514,750.00
118702	FFCB 2.23 (CALLABLE	2.230000	01/27/32	20,900,000.00	20,900,000.00	18,822,331.00
118709	FFCB 2.05 (CALLABLE	2.050000	02/01/30	25,000,000.00	25,000,000.00	23,052,000.00
118710	FFCB 2.05 (CALLABLE	2.050000	02/01/30	25,000,000.00	25,000,000.00	23,052,000.00
118723	FFCB 1.875 (CALLABL	1.875000	02/01/28	21,250,000.00	21,225,256.02	19,720,637.50
118739	FFCB 2.05 (CALLABLE	2.050000	02/01/30	27,200,000.00	27,200,000.00	25,080,576.00
119074	FFCB 2.87 (CALLABLE	2.870000	03/21/29	50,000,000.00	49,962,511.74	47,660,500.00
119172	FFCB 3.50 (CALLABLE	3.500000	04/04/29	21,000,000.00	21,000,000.00	20,660,220.00
119173	FFCB 3.50 (CALLABLE	3.500000	04/04/29	8,200,000.00	8,200,000.00	8,067,324.00
119335	FFCB 4.00 (CALLABLE	4.000000	04/19/32	25,000,000.00	25,000,000.00	24,765,250.00
119477	FFCB 3.49 (CALLABLE	3.490000	05/03/27	25,000,000.00	25,000,000.00	24,879,250.00
119630	FFCB 3.125 NOTE	3.125000	04/26/30	21,450,000.00	21,372,682.09	20,922,115.50
119639	FFCB 4.33 (CALLABLE	4.330000	06/02/31	25,000,000.00	25,000,000.00	24,720,750.00
119649	FFCB 3.375 (CALLABL	3.375000	05/26/26	25,000,000.00	25,000,000.00	24,797,750.00
119669	FFCB 3.93 (CALLABLE	3.930000	06/01/29	20,000,000.00	20,000,000.00	19,719,400.00
119702	FFCB 3.93 (CALLABLE	3.930000	06/01/29	25,000,000.00	24,981,469.98	24,649,250.00
119722	FFCB 3.78 (CALLABLE	3.780000	06/08/28	25,000,000.00	25,000,000.00	24,901,250.00
119726	FFCB 3.14 NOTE	3.140000	04/27/29	16,250,000.00	16,210,966.74	16,211,000.00
119735	FFCB 3.78 (CALLABLE	3.780000	06/08/28	25,000,000.00	25,000,000.00	24,901,250.00
119895	FFCB 4.27 (CALLABLE	4.270000	06/29/29	25,000,000.00	25,000,000.00	25,061,000.00
119960	FFCB 4.70 (CALLABLE	4.700000	06/29/32	20,000,000.00	19,920,043.80	19,947,800.00
FFCB TOTAL				**6,068,264,000.00**	**6,065,803,735.47**	**5,454,483,436.30**
112128	FHLB 2.08 (CALLABLE	2.080000	11/25/26	50,000,000.00	50,000,000.00	48,050,500.00
112145	FHLB 2.08 (CALLABLE	2.080000	11/25/26	40,950,000.00	40,950,000.00	39,353,359.50
112332	FHLB 2.02 (CALLABLE	2.020000	12/16/26	50,000,000.00	50,000,000.00	47,220,000.00
112486	FHLB 2.09 (CALLABLE	2.090000	12/23/26	40,000,000.00	40,000,000.00	38,216,000.00
112637	FHLB 1.875	1.875000	12/09/22	50,000,000.00	50,048,655.26	49,905,500.00
113541	FHLB 1.20 (CALLABLE	1.200000	04/27/27	50,000,000.00	50,000,000.00	45,425,500.00
113600	FHLB 1.20 (CALLABLE	1.200000	05/04/27	19,444,444.45	19,444,444.45	17,601,305.56
114029	FHLB 1.00 (CALLABLE	1.000000	06/25/27	50,000,000.00	50,000,000.00	45,391,000.00
114118	FHLB 1.02 (CALLABLE	1.020000	07/06/27	24,185,000.00	24,180,662.01	21,769,885.90
114223	FHLB 0.77 (CALLABLE	0.770000	07/28/27	50,000,000.00	50,000,000.00	44,204,000.00
114337	FHLB 1.02 (CALLABLE	1.020000	08/10/28	32,995,000.00	32,995,000.00	29,233,899.95
114617	FHLB 1.30 (CALLABLE	1.300000	09/30/30	39,950,000.00	39,950,000.00	34,475,252.00
114722	FHLB 1.25 (CALLABLE	1.250000	10/08/30	50,000,000.00	50,000,000.00	41,848,000.00
114733	FHLB 1.21 (CALLABLE	1.210000	10/07/30	50,000,000.00	50,000,000.00	42,838,000.00
114743	FHLB 1.21 (CALLABLE	1.210000	10/07/30	38,200,000.00	38,200,000.00	32,728,232.00
114771	FHLB 1.08 (CALLABLE	1.080000	10/02/30	50,000,000.00	50,000,000.00	42,421,000.00
115431	FHLB 1.28 (CALLABLE	1.280000	12/16/30	33,200,000.00	33,191,572.77	28,342,508.00

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115526	FHLB 1.25 (CALLABLE	1.250000	12/23/30	50,000,000.00	50,000,000.00	41,186,000.00
115527	FHLB 1.25 (CALLABLE	1.250000	12/23/30	25,000,000.00	25,000,000.00	20,593,000.00
115529	FHLB 0.875 (CALLABL	0.875000	12/30/27	22,000,000.00	22,000,000.00	19,658,980.00
115557	FHLB 1.29 (CALLABLE	1.290000	12/30/30	19,875,000.00	19,875,000.00	16,522,683.75
115670	FHLB 1.25 (CALLABLE	1.250000	12/30/30	40,440,000.00	40,440,000.00	33,622,624.80
115713	FHLB 1.34 (CALLABLE	1.340000	01/27/32	50,000,000.00	50,000,000.00	40,419,500.00
115714	FHLB 1.35 (CALLABLE	1.350000	01/27/32	50,000,000.00	50,000,000.00	42,088,500.00
115728	FHLB 1.26 (CALLABLE	1.260000	01/27/31	50,000,000.00	50,000,000.00	42,707,500.00
115729	FHLB 1.37 (CALLABLE	1.370000	01/27/32	50,000,000.00	50,000,000.00	42,163,500.00
115730	FHLB 1.37 (CALLABLE	1.370000	01/27/32	25,000,000.00	25,000,000.00	21,081,750.00
115740	FHLB 1.50 (CALLABLE	1.500000	01/27/33	50,000,000.00	50,000,000.00	41,531,000.00
115768	FHLB 1.495 (CALLABL	1.495000	01/27/33	50,000,000.00	50,000,000.00	41,494,000.00
115815	FHLB 1.32 (CALLABLE	1.320000	01/28/31	50,000,000.00	50,000,000.00	42,908,000.00
115835	FHLB 1.32 (CALLABLE	1.320000	02/03/31	50,000,000.00	50,000,000.00	42,890,500.00
115907	FHLB 1.35 (CALLABLE	1.350000	02/17/32	50,000,000.00	50,000,000.00	40,396,000.00
115952	FHLB 1.15 (CALLABLE	1.150000	08/24/29	25,000,000.00	25,000,000.00	21,875,250.00
115953	FHLB 1.32 (CALLABLE	1.320000	02/24/31	50,000,000.00	50,000,000.00	42,837,500.00
116026	FHLB 1.25 (CALLABLE	1.250000	02/24/31	50,000,000.00	50,000,000.00	42,599,000.00
116035	FHLB 1.46 (CALLABLE	1.460000	02/24/31	25,000,000.00	25,000,000.00	21,653,250.00
116117	FHLB NOTE 1.50	1.500000	03/14/31	25,000,000.00	24,759,741.76	21,550,500.00
116380	FHLB 1.03 (CALLABLE	1.030000	03/30/26	25,000,000.00	25,000,000.00	23,338,750.00
116543	FHLB 1.05 (CALLABLE	1.050000	04/28/26	50,000,000.00	50,000,000.00	46,636,500.00
116645	FHLB 1.55 (CALLABLE	1.550000	04/27/29	25,000,000.00	25,000,000.00	22,567,250.00
116662	FHLB 1.10 (CALLABLE	1.100000	11/12/26	30,000,000.00	30,000,000.00	27,749,400.00
116700	FHLB 1.45 (CALLABLE	1.450000	05/18/28	25,000,000.00	25,000,000.00	22,830,250.00
117891	FHLB 1.40 (CALLABLE	1.400000	10/27/27	25,000,000.00	25,000,000.00	23,124,750.00
117894	FHLB 1.25 (CALLABLE	1.250000	10/27/26	25,000,000.00	25,000,000.00	23,339,500.00
117900	FHLB 1.28 (CALLABLE	1.280000	10/27/26	25,000,000.00	25,000,000.00	23,387,750.00
117917	FHLB 1.60 (CALLABLE	1.600000	11/17/28	12,000,000.00	12,000,000.00	11,057,280.00
118082	FHLB 1.39 (CALLABLE	1.390000	11/23/27	25,000,000.00	25,000,000.00	23,071,000.00
118087	FHLB 1.30 (CALLABLE	1.300000	11/23/26	25,000,000.00	25,000,000.00	23,412,500.00
118097	FHLB 1.375 (CALLABL	1.375000	11/23/26	25,000,000.00	25,000,000.00	23,432,000.00
118100	FHLB 1.40 (CALLABLE	1.400000	12/01/26	25,000,000.00	25,000,000.00	23,466,500.00
118118	FHLB 1.42 (CALLABLE	1.420000	12/01/26	25,000,000.00	25,000,000.00	23,420,500.00
118133	FHLB 1.29 (CALLABLE	1.290000	06/08/26	25,000,000.00	25,000,000.00	23,518,750.00
118148	FHLB 0.52 (CALLABLE	0.520000	09/08/23	50,000,000.00	50,000,000.00	48,721,500.00
118149	FHLB 0.52 (CALLABLE	0.520000	09/08/23	50,000,000.00	50,000,000.00	48,721,500.00
118161	FHLB 0.50 NOTE	0.500000	12/08/23	50,000,000.00	49,977,831.78	48,329,500.00
118196	FHLB 2.08 (CALLABLE	2.080000	12/08/31	24,000,000.00	24,000,000.00	21,630,480.00
118218	FHLB 1.70 (CALLABLE	1.700000	12/13/28	25,000,000.00	25,000,000.00	23,106,750.00
118252	FHLB 1.61 (CALLABLE	1.610000	12/21/27	25,000,000.00	25,000,000.00	23,280,000.00
118278	FHLB 1.50 (CALLABLE	1.500000	12/30/26	25,000,000.00	25,000,000.00	23,087,000.00
118301	FHLB 1.80 (CALLABLE	1.800000	12/14/29	25,000,000.00	25,000,000.00	22,673,500.00
118465	FHLB 1.40 (CALLABLE	1.400000	12/29/26	50,000,000.00	50,000,000.00	46,855,500.00
118466	FHLB 1.50 (CALLABLE	1.500000	12/29/27	25,000,000.00	25,000,000.00	23,225,500.00
118576	FHLB 1.54 (CALLABLE	1.540000	01/25/27	25,000,000.00	25,000,000.00	23,567,500.00

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118591	FHLB 1.52 (CALLABLE	1.520000	01/27/27	50,000,000.00	50,000,000.00	47,066,500.00
118596	FHLB 1.50 (CALLABLE	1.500000	01/27/27	25,000,000.00	25,000,000.00	23,491,250.00
118600	FHLB 1.77 (CALLABLE	1.770000	01/19/29	25,000,000.00	25,000,000.00	23,148,500.00
118601	FHLB 1.625 (CALLABL	1.625000	01/27/27	25,000,000.00	25,000,000.00	23,604,000.00
118606	FHLB 2.16 (CALLABLE	2.160000	01/20/32	25,000,000.00	25,000,000.00	22,650,250.00
118607	FHLB 1.875 (CALLABL	1.875000	01/26/29	25,000,000.00	25,000,000.00	23,279,000.00
118615	FHLB 1.65 (CALLABLE	1.650000	01/27/27	25,000,000.00	25,000,000.00	23,562,500.00
118616	FHLB 1.66 (CALLABLE	1.660000	01/27/27	25,000,000.00	25,000,000.00	23,613,000.00
118623	FHLB 2.25 (CALLABLE	2.250000	01/27/32	22,700,000.00	22,700,000.00	20,738,947.00
118658	FHLB 1.70 (CALLABLE	1.700000	01/27/27	25,000,000.00	25,000,000.00	23,498,750.00
118659	FHLB 1.75 (CALLABLE	1.750000	01/27/27	25,000,000.00	25,000,000.00	23,365,000.00
118745	FHLB 2.40 (CALLABLE	2.400000	02/17/32	25,000,000.00	25,000,000.00	22,200,000.00
118775	FHLB 1.55 (CALLABLE	1.550000	02/28/25	25,000,000.00	25,000,000.00	24,048,750.00
118777	FHLB 1.50 (CALLABLE	1.500000	02/28/25	25,000,000.00	25,000,000.00	24,059,500.00
118797	FHLB 1.65 (CALLABLE	1.650000	02/24/25	25,000,000.00	25,000,000.00	24,183,750.00
118808	FHLB 1.70 (CALLABLE	1.700000	02/24/25	25,000,000.00	25,000,000.00	24,254,250.00
118809	FHLB 1.70 (CALLABLE	1.700000	02/24/25	15,000,000.00	15,000,000.00	14,552,550.00
118818	FHLB 1.72 (CALLABLE	1.720000	03/03/25	25,000,000.00	25,000,000.00	24,252,000.00
118821	FHLB 1.74 (CALLABLE	1.740000	03/07/25	25,000,000.00	25,000,000.00	24,236,750.00
118833	FHLB 2.00 (CALLABLE	2.000000	03/03/25	25,000,000.00	25,000,000.00	24,389,750.00
118853	FHLB 2.00 (CALLABLE	2.000000	03/10/25	25,000,000.00	25,000,000.00	24,393,250.00
118857	FHLB 2.01 (CALLABLE	2.010000	03/07/25	25,000,000.00	25,000,000.00	24,388,500.00
118909	FHLB 1.875 (CALLABL	1.875000	03/24/25	50,000,000.00	50,000,000.00	48,650,000.00
118917	FHLB 1.89 (CALLABLE	1.890000	03/24/25	50,000,000.00	50,000,000.00	48,652,500.00
118929	FHLB 2.00 (CALLABLE	2.000000	03/24/25	50,000,000.00	50,000,000.00	48,621,500.00
118930	FHLB 2.00 (CALLABLE	2.000000	03/24/25	50,000,000.00	50,000,000.00	48,825,500.00
118931	FHLB 2.00 (CALLABLE	2.000000	03/28/25	50,000,000.00	50,000,000.00	48,618,500.00
118968	FHLB 2.00 (CALLABLE	2.000000	03/28/25	50,000,000.00	50,000,000.00	48,914,000.00
118978	FHLB 2.00 (CALLABLE	2.000000	03/28/25	50,000,000.00	50,000,000.00	48,517,000.00
118988	FHLB 2.03 (CALLABLE	2.030000	03/24/25	50,000,000.00	50,000,000.00	48,843,500.00
118989	FHLB 2.04 (CALLABLE	2.040000	03/24/25	25,000,000.00	25,000,000.00	24,423,250.00
118990	FHLB 2.04 (CALLABLE	2.040000	03/24/25	25,000,000.00	25,000,000.00	24,423,250.00
118999	FHLB 2.08 (CALLABLE	2.080000	04/04/25	25,000,000.00	25,000,000.00	24,468,500.00
119009	FHLB 2.09 (CALLABLE	2.090000	04/04/25	25,000,000.00	25,000,000.00	24,454,000.00
119018	FHLB 2.21 (CALLABLE	2.210000	04/04/25	25,000,000.00	25,000,000.00	24,497,500.00
119049	FHLB 2.30 (CALLABLE	2.300000	04/11/25	25,000,000.00	25,000,000.00	24,549,000.00
119051	FHLB 2.30 (CALLABLE	2.300000	04/11/25	25,000,000.00	25,000,000.00	24,548,250.00
119076	FHLB 2.60 (CALLABLE	2.600000	04/14/25	25,000,000.00	25,000,000.00	24,672,000.00
119098	FHLB 2.60 (CALLABLE	2.600000	04/17/25	25,000,000.00	25,000,000.00	24,653,250.00
119159	FHLB 2.84 (CALLABLE	2.840000	04/14/25	25,000,000.00	25,000,000.00	24,785,750.00
119160	FHLB 3.00 (CALLABLE	3.000000	04/21/26	25,000,000.00	25,000,000.00	24,715,500.00
119161	FHLB 2.91 (CALLABLE	2.910000	04/25/25	25,000,000.00	25,000,000.00	24,789,250.00
119197	FHLB 3.25 (CALLABLE	3.250000	04/27/27	50,000,000.00	50,000,000.00	49,457,000.00
119201	FHLB 3.26 (CALLABLE	3.260000	04/21/27	25,000,000.00	25,000,000.00	24,697,250.00
119216	FHLB 3.00 (CALLABLE	3.000000	04/25/25	25,000,000.00	25,000,000.00	24,828,000.00
119217	FHLB 3.01 (CALLABLE	3.010000	04/28/25	25,000,000.00	25,000,000.00	24,834,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
119218	FHLB 3.02 (CALLABLE	3.020000	04/28/25	25,000,000.00	24,996,472.19	24,827,750.00
119220	FHLB 3.00 (CALLABLE	3.000000	04/25/25	50,000,000.00	50,000,000.00	49,651,500.00
119221	FHLB 3.00 (CALLABLE	3.000000	04/28/25	25,000,000.00	25,000,000.00	24,833,750.00
119303	FHLB 3.02 (CALLABLE	3.020000	04/25/25	25,000,000.00	25,000,000.00	24,830,500.00
119304	FHLB 3.02 (CALLABLE	3.020000	04/28/25	25,000,000.00	25,000,000.00	24,831,750.00
119397	FHLB 3.12 (CALLABLE	3.120000	05/12/25	25,000,000.00	25,000,000.00	24,918,250.00
119415	FHLB 3.10 (CALLABLE	3.100000	05/05/25	25,000,000.00	25,000,000.00	24,880,250.00
119420	FHLB 3.20 (CALLABLE	3.200000	05/12/25	25,000,000.00	25,000,000.00	24,932,250.00
119421	FHLB 3.21 (CALLABLE	3.210000	05/19/25	25,000,000.00	25,000,000.00	24,910,500.00
119433	FHLB 3.30 (CALLABLE	3.300000	05/09/25	25,000,000.00	25,000,000.00	24,914,500.00
119434	FHLB 3.32 (CALLABLE	3.320000	05/16/25	25,000,000.00	25,000,000.00	24,936,750.00
119508	FHLB 3.40 (CALLABLE	3.400000	05/23/25	25,000,000.00	25,000,000.00	24,936,000.00
119517	FHLB 3.45 (CALLABLE	3.450000	05/23/25	25,000,000.00	25,000,000.00	24,956,000.00
119519	FHLB 3.50 (CALLABLE	3.500000	05/23/25	25,000,000.00	25,000,000.00	24,966,500.00
119579	FHLB 2.625 (CALLABL	2.625000	02/26/24	25,000,000.00	25,000,000.00	24,806,500.00
119580	FHLB 2.625 (CALLABL	2.625000	02/26/24	50,000,000.00	50,000,000.00	49,613,000.00
119601	FHLB 3.25 (CALLABLE	3.250000	06/07/27	25,000,000.00	25,000,000.00	24,889,750.00
119602	FHLB 2.75 (CALLABLE	2.750000	02/26/24	50,000,000.00	50,000,000.00	49,787,000.00
119623	FHLB 3.35 (CALLABLE	3.350000	05/19/25	25,000,000.00	25,000,000.00	24,933,500.00
119631	FHLB 2.625 (CALLABL	2.625000	02/26/24	25,000,000.00	25,000,000.00	24,806,500.00
119777	FHLB 3.335 (CALLABL	3.335000	06/27/25	25,000,000.00	25,000,000.00	24,942,250.00
119789	FHLB 3.30 (CALLABLE	3.300000	06/28/27	25,000,000.00	25,000,000.00	24,946,250.00
119795	FHLB 3.50 (CALLABLE	3.500000	06/27/25	25,000,000.00	25,000,000.00	25,031,500.00
119796	FHLB 3.80 (CALLABLE	3.800000	06/29/27	25,000,000.00	25,000,000.00	25,025,250.00
119798	FHLB 3.50 (CALLABLE	3.500000	06/27/25	25,000,000.00	25,000,000.00	25,098,250.00
119805	FHLB 3.82 (CALLABLE	3.820000	06/27/25	25,000,000.00	25,000,000.00	25,117,000.00
119837	FHLB 4.26 (CALLABLE	4.260000	06/28/27	25,000,000.00	25,000,000.00	25,210,750.00
FHLB TOTAL				**4,429,939,444.45**	**4,429,709,380.22**	**4,135,303,138.46**
118485	FHLB D-N	0.070000	07/05/22	50,000,000.00	49,999,611.11	49,992,500.00
118486	FHLB D-N	0.070000	07/05/22	50,000,000.00	49,999,611.11	49,992,500.00
118487	FHLB D-N	0.070000	07/05/22	50,000,000.00	49,999,611.11	49,992,500.00
118517	FHLB D-N	0.070000	07/06/22	50,000,000.00	49,999,513.89	49,990,500.00
118518	FHLB D-N	0.070000	07/06/22	50,000,000.00	49,999,513.89	49,990,500.00
118538	FHLB D-N	0.070000	07/08/22	50,000,000.00	49,999,319.44	49,986,500.00
118539	FHLB D-N	0.070000	07/08/22	50,000,000.00	49,999,319.44	49,986,500.00
118546	FHLB D-N	0.140000	08/08/22	50,000,000.00	49,992,611.11	49,910,000.00
118556	FHLB D-N	0.215000	10/03/22	50,000,000.00	49,971,930.55	49,717,000.00
118557	FHLB D-N	0.215000	10/03/22	50,000,000.00	49,971,930.55	49,717,000.00
118635	FHLB D-N	0.240000	07/12/22	50,000,000.00	49,996,333.33	49,979,000.00
119047	FHLB D-N	0.520000	07/11/22	50,000,000.00	49,992,777.78	49,980,500.00
119048	FHLB D-N	0.520000	07/11/22	50,000,000.00	49,992,777.78	49,980,500.00
119060	FHLB D-N	0.490000	07/05/22	50,000,000.00	49,997,277.78	49,992,500.00
119094	FHLB D-N	0.550000	07/05/22	50,000,000.00	49,996,944.44	49,992,500.00
119095	FHLB D-N	0.550000	07/05/22	50,000,000.00	49,996,944.44	49,992,500.00
119101	FHLB D-N	0.510000	07/13/22	50,000,000.00	49,991,500.00	49,977,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
119112	FHLB D-N	0.600000	07/29/22	50,000,000.00	49,976,666.67	49,945,500.00
119113	FHLB D-N	0.600000	07/29/22	50,000,000.00	49,976,666.67	49,945,500.00
119115	FHLB D-N	0.870000	09/20/22	50,000,000.00	49,902,124.99	49,786,500.00
119116	FHLB D-N	0.870000	09/20/22	50,000,000.00	49,902,124.99	49,786,500.00
119117	FHLB D-N	0.660000	08/08/22	50,000,000.00	49,965,166.67	49,910,000.00
119122	FHLB D-N	0.540000	07/05/22	50,000,000.00	49,997,000.00	49,992,500.00
119123	FHLB D-N	0.540000	07/05/22	50,000,000.00	49,997,000.00	49,992,500.00
119132	FHLB D-N	0.600000	07/29/22	50,000,000.00	49,976,666.66	49,945,500.00
119133	FHLB D-N	0.600000	07/29/22	50,000,000.00	49,976,666.66	49,945,500.00
119138	FHLB D-N	0.580000	07/15/22	50,000,000.00	49,988,722.22	49,973,000.00
119139	FHLB D-N	0.580000	07/15/22	50,000,000.00	49,988,722.22	49,973,000.00
119140	FHLB D-N	0.670000	08/05/22	50,000,000.00	49,967,430.56	49,917,000.00
119141	FHLB D-N	0.670000	08/05/22	50,000,000.00	49,967,430.56	49,917,000.00
119147	FHLB D-N	0.750000	08/30/22	50,000,000.00	49,937,500.00	49,858,000.00
119148	FHLB D-N	0.750000	08/30/22	50,000,000.00	49,937,500.00	49,858,000.00
119151	FHLB D-N	0.620000	07/29/22	50,000,000.00	49,975,888.89	49,945,500.00
119152	FHLB D-N	0.620000	07/29/22	50,000,000.00	49,975,888.89	49,945,500.00
119164	FHLB D-N	0.620000	07/29/22	50,000,000.00	49,975,888.89	49,945,500.00
119166	FHLB D-N	0.750000	08/30/22	50,000,000.00	49,937,500.00	49,858,000.00
119167	FHLB D-N	0.750000	08/30/22	47,000,000.00	46,941,250.00	46,866,520.00
119175	FHLB D-N	0.450000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119176	FHLB D-N	0.450000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119186	FHLB D-N	0.450000	07/08/22	50,000,000.00	49,995,625.00	49,986,500.00
119187	FHLB D-N	0.450000	07/08/22	50,000,000.00	49,995,625.00	49,986,500.00
119192	FHLB D-N	0.617000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119205	FHLB D-N	1.580000	03/01/23	50,000,000.00	49,466,750.00	49,086,500.00
119212	FHLB D-N	1.000000	09/30/22	50,000,000.00	49,873,611.12	49,760,000.00
119213	FHLB D-N	1.000000	09/30/22	50,000,000.00	49,873,611.12	49,760,000.00
119247	FHLB D-N	0.670000	07/15/22	50,000,000.00	49,986,972.22	49,973,000.00
119248	FHLB D-N	0.670000	07/15/22	50,000,000.00	49,986,972.22	49,973,000.00
119249	FHLB D-N	0.670000	07/15/22	50,000,000.00	49,986,972.22	49,973,000.00
119250	FHLB D-N	0.670000	07/15/22	50,000,000.00	49,986,972.22	49,973,000.00
119254	FHLB D-N	0.740000	07/29/22	50,000,000.00	49,971,222.22	49,945,500.00
119255	FHLB D-N	0.740000	07/29/22	50,000,000.00	49,971,222.22	49,945,500.00
119256	FHLB D-N	0.740000	07/29/22	50,000,000.00	49,971,222.22	49,945,500.00
119257	FHLB D-N	0.740000	07/29/22	50,000,000.00	49,971,222.22	49,945,500.00
119258	FHLB D-N	0.500000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119259	FHLB D-N	0.500000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119260	FHLB D-N	0.670000	07/13/22	50,000,000.00	49,988,833.33	49,977,000.00
119261	FHLB D-N	0.670000	07/13/22	50,000,000.00	49,988,833.33	49,977,000.00
119268	FHLB D-N	0.710000	07/18/22	50,000,000.00	49,983,236.11	49,967,000.00
119269	FHLB D-N	0.710000	07/18/22	50,000,000.00	49,983,236.11	49,967,000.00
119278	FHLB D-N	1.070000	10/05/22	50,000,000.00	49,857,333.33	49,713,500.00
119279	FHLB D-N	1.070000	10/05/22	50,000,000.00	49,857,333.33	49,713,500.00
119280	FHLB D-N	1.070000	10/05/22	50,000,000.00	49,857,333.33	49,713,500.00
119281	FHLB D-N	1.070000	10/05/22	50,000,000.00	49,857,333.33	49,713,500.00

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119291	FHLB D-N	0.930000	08/30/22	50,000,000.00	49,922,500.00	49,858,000.00
119292	FHLB D-N	0.930000	08/30/22	50,000,000.00	49,922,500.00	49,858,000.00
119300	FHLB D-N	0.660000	07/05/22	50,000,000.00	49,996,333.33	49,992,500.00
119301	FHLB D-N	0.660000	07/05/22	50,000,000.00	49,996,333.33	49,992,500.00
119313	FHLB D-N	0.860000	08/12/22	50,000,000.00	49,949,833.33	49,900,500.00
119314	FHLB D-N	0.860000	08/12/22	50,000,000.00	49,949,833.33	49,900,500.00
119316	FHLB D-N	0.910000	08/26/22	50,000,000.00	49,929,222.23	49,866,500.00
119317	FHLB D-N	0.910000	08/26/22	50,000,000.00	49,929,222.23	49,866,500.00
119330	FHLB D-N	0.540000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119331	FHLB D-N	0.540000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119333	FHLB D-N	0.750000	07/20/22	50,000,000.00	49,980,208.34	49,963,500.00
119349	FHLB D-N	0.620000	07/05/22	50,000,000.00	49,996,555.56	49,992,500.00
119350	FHLB D-N	0.620000	07/05/22	50,000,000.00	49,996,555.56	49,992,500.00
119351	FHLB D-N	0.720000	07/11/22	50,000,000.00	49,990,000.00	49,980,500.00
119352	FHLB D-N	0.720000	07/11/22	50,000,000.00	49,990,000.00	49,980,500.00
119370	FHLB D-N	0.920000	08/15/22	50,000,000.00	49,942,500.00	49,893,500.00
119371	FHLB D-N	0.920000	08/15/22	25,000,000.00	24,971,250.00	24,946,750.00
119386	FHLB D-N	0.650000	07/08/22	50,000,000.00	49,993,680.56	49,986,500.00
119387	FHLB D-N	0.650000	07/08/22	50,000,000.00	49,993,680.56	49,986,500.00
119403	FHLB D-N	0.850000	07/20/22	47,000,000.00	46,978,915.28	46,965,690.00
119406	FHLB D-N	0.870000	08/01/22	50,000,000.00	49,962,541.67	49,926,500.00
119425	FHLB D-N	0.854000	07/22/22	50,000,000.00	49,975,091.67	49,959,000.00
119426	FHLB D-N	0.854000	07/22/22	50,000,000.00	49,975,091.67	49,959,000.00
119454	FHLB D-N	0.870000	08/01/22	50,000,000.00	49,962,541.66	49,926,500.00
119455	FHLB D-N	0.870000	08/01/22	50,000,000.00	49,962,541.66	49,926,500.00
119465	FHLB D-N	0.889000	07/27/22	50,000,000.00	49,967,897.22	49,950,000.00
119466	FHLB D-N	0.889000	07/27/22	50,000,000.00	49,967,897.22	49,950,000.00
119475	FHLB D-N	0.860000	07/29/22	50,000,000.00	49,966,555.56	49,945,500.00
119476	FHLB D-N	0.860000	07/29/22	50,000,000.00	49,966,555.56	49,945,500.00
119478	FHLB D-N	0.865000	07/25/22	50,000,000.00	49,971,166.67	49,953,500.00
119479	FHLB D-N	0.865000	07/25/22	50,000,000.00	49,971,166.67	49,953,500.00
119501	FHLB D-N	0.810000	07/14/22	50,000,000.00	49,985,375.00	49,975,000.00
119518	FHLB D-N	0.850000	07/14/22	50,000,000.00	49,984,652.78	49,975,000.00
119520	FHLB D-N	0.850000	07/15/22	50,000,000.00	49,983,472.22	49,973,000.00
119529	FHLB D-N	0.780000	07/15/22	50,000,000.00	49,984,833.34	49,973,000.00
119530	FHLB D-N	2.030000	05/01/23	50,000,000.00	49,142,888.89	48,825,500.00
119533	FHLB D-N	0.850000	07/20/22	50,000,000.00	49,977,569.45	49,963,500.00
119534	FHLB D-N	0.850000	07/20/22	50,000,000.00	49,977,569.45	49,963,500.00
119537	FHLB D-N	0.760000	07/05/22	50,000,000.00	49,995,777.78	49,992,500.00
119539	FHLB D-N	0.825000	07/19/22	50,000,000.00	49,979,375.00	49,965,500.00
119550	FHLB D-N	0.850000	07/20/22	50,000,000.00	49,977,569.45	49,963,500.00
119551	FHLB D-N	0.850000	07/22/22	50,000,000.00	49,975,208.33	49,959,000.00
119558	FHLB D-N	0.840000	07/29/22	50,000,000.00	49,967,333.33	49,945,500.00
119559	FHLB D-N	0.840000	07/29/22	50,000,000.00	49,967,333.33	49,945,500.00
119564	FHLB D-N	1.000000	08/12/22	50,000,000.00	49,941,666.67	49,900,500.00
119567	FHLB D-N	0.860000	07/25/22	50,000,000.00	49,971,333.33	49,953,500.00

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119568	FHLB D-N	0.860000	07/25/22	50,000,000.00	49,971,333.33	49,953,500.00
119570	FHLB D-N	0.880000	07/29/22	50,000,000.00	49,965,777.78	49,945,500.00
119571	FHLB D-N	0.880000	07/29/22	50,000,000.00	49,965,777.78	49,945,500.00
119576	FHLB D-N	0.875000	07/26/22	50,000,000.00	49,969,618.05	49,952,000.00
119585	FHLB D-N	0.850000	07/25/22	50,000,000.00	49,971,666.67	49,953,500.00
119588	FHLB D-N	0.895000	07/29/22	50,000,000.00	49,965,194.44	49,945,500.00
119590	FHLB D-N	1.520000	11/16/22	50,000,000.00	49,708,666.67	49,542,000.00
119591	FHLB D-N	1.085000	08/17/22	50,000,000.00	49,929,173.61	49,889,000.00
119592	FHLB D-N	1.085000	08/17/22	50,000,000.00	49,929,173.61	49,889,000.00
119597	FHLB D-N	0.905000	07/29/22	50,000,000.00	49,964,805.55	49,945,500.00
119611	FHLB D-N	1.137000	08/19/22	50,000,000.00	49,922,620.83	49,884,000.00
119612	FHLB D-N	1.137000	08/19/22	50,000,000.00	49,922,620.83	49,884,000.00
119618	FHLB D-N	0.770000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119620	FHLB D-N	0.975000	08/05/22	50,000,000.00	49,952,604.17	49,917,000.00
119621	FHLB D-N	0.975000	08/05/22	50,000,000.00	49,952,604.17	49,917,000.00
119626	FHLB D-N	1.005000	08/03/22	50,000,000.00	49,953,937.50	49,922,000.00
119641	FHLB D-N	1.240000	08/24/22	50,000,000.00	49,907,000.00	49,871,500.00
119642	FHLB D-N	1.240000	08/24/22	50,000,000.00	49,907,000.00	49,871,500.00
119643	FHLB D-N	1.240000	08/24/22	50,000,000.00	49,907,000.00	49,871,500.00
119644	FHLB D-N	1.240000	08/24/22	50,000,000.00	49,907,000.00	49,871,500.00
119655	FHLB D-N	0.990000	08/03/22	50,000,000.00	49,954,625.00	49,922,000.00
119656	FHLB D-N	0.990000	08/03/22	50,000,000.00	49,954,625.00	49,922,000.00
119658	FHLB D-N	0.960000	07/29/22	50,000,000.00	49,962,666.67	49,945,500.00
119659	FHLB D-N	0.960000	07/29/22	50,000,000.00	49,962,666.67	49,945,500.00
119677	FHLB D-N	1.090000	08/16/22	50,000,000.00	49,930,361.11	49,890,500.00
119678	FHLB D-N	1.150000	08/30/22	50,000,000.00	49,904,166.67	49,858,000.00
119679	FHLB D-N	1.150000	08/30/22	50,000,000.00	49,904,166.67	49,858,000.00
119680	FHLB D-N	1.150000	08/31/22	50,000,000.00	49,902,569.44	49,856,000.00
119683	FHLB D-N	1.190000	08/26/22	50,000,000.00	49,907,444.44	49,866,500.00
119684	FHLB D-N	1.190000	08/26/22	50,000,000.00	49,907,444.44	49,866,500.00
119686	FHLB D-N	0.960000	07/22/22	50,000,000.00	49,972,000.00	49,959,000.00
119687	FHLB D-N	0.960000	07/22/22	50,000,000.00	49,972,000.00	49,959,000.00
119704	FHLB D-N	1.190000	08/31/22	50,000,000.00	49,899,180.55	49,856,000.00
119705	FHLB D-N	1.190000	08/31/22	4,000,000.00	3,991,934.45	3,988,480.00
119718	FHLB D-N	0.940000	08/05/22	50,000,000.00	49,954,305.55	49,917,000.00
119724	FHLB D-N	1.190000	09/02/22	50,000,000.00	49,895,875.00	49,834,000.00
119725	FHLB D-N	1.190000	09/02/22	50,000,000.00	49,895,875.00	49,834,000.00
119728	FHLB D-N	0.940000	08/04/22	50,000,000.00	49,955,611.11	49,919,500.00
119736	FHLB D-N	0.990000	08/05/22	50,000,000.00	49,951,875.00	49,917,000.00
119744	FHLB D-N	1.055000	08/10/22	50,000,000.00	49,941,388.89	49,905,500.00
119745	FHLB D-N	1.055000	08/10/22	25,000,000.00	24,970,694.44	24,952,750.00
119750	FHLB D-N	1.050000	08/11/22	41,774,000.00	41,724,045.26	41,692,958.44
119760	FHLB D-N	1.070000	08/11/22	50,000,000.00	49,939,069.44	49,903,000.00
119761	FHLB D-N	1.070000	08/11/22	50,000,000.00	49,939,069.44	49,903,000.00
119762	FHLB D-N	1.070000	08/12/22	50,000,000.00	49,937,583.33	49,900,500.00
119763	FHLB D-N	1.070000	08/12/22	50,000,000.00	49,937,583.33	49,900,500.00

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119774	FHLB D-N	1.260000	09/01/22	50,000,000.00	49,891,500.00	49,836,500.00
119775	FHLB D-N	1.260000	09/01/22	50,000,000.00	49,891,500.00	49,836,500.00
119782	FHLB D-N	1.150000	08/05/22	50,000,000.00	49,944,097.23	49,917,000.00
119783	FHLB D-N	1.150000	08/05/22	50,000,000.00	49,944,097.23	49,917,000.00
119784	FHLB D-N	1.350000	09/09/22	50,000,000.00	49,868,750.00	49,815,500.00
119785	FHLB D-N	1.350000	09/09/22	50,000,000.00	49,868,750.00	49,815,500.00
119786	FHLB D-N	1.350000	09/09/22	50,000,000.00	49,868,750.00	49,815,500.00
119787	FHLB D-N	1.350000	09/09/22	50,000,000.00	49,868,750.00	49,815,500.00
119791	FHLB D-N	1.260000	09/02/22	50,000,000.00	49,889,750.00	49,834,000.00
119792	FHLB D-N	1.260000	09/02/22	50,000,000.00	49,889,750.00	49,834,000.00
119801	FHLB D-N	1.255000	08/16/22	50,000,000.00	49,919,819.44	49,890,500.00
119808	FHLB D-N	1.475000	08/03/22	50,000,000.00	49,932,395.83	49,922,000.00
119811	FHLB D-N	1.840000	09/15/22	50,000,000.00	49,805,777.78	49,799,500.00
119812	FHLB D-N	1.840000	09/15/22	50,000,000.00	49,805,777.78	49,799,500.00
119813	FHLB D-N	1.610000	08/16/22	50,000,000.00	49,897,138.89	49,890,500.00
119816	FHLB D-N	1.618000	08/10/22	50,000,000.00	49,910,111.11	49,905,500.00
119819	FHLB D-N	1.650000	08/22/22	50,000,000.00	49,880,833.34	49,877,000.00
119820	FHLB D-N	1.650000	08/22/22	50,000,000.00	49,880,833.34	49,877,000.00
119823	FHLB D-N	1.625000	08/19/22	50,000,000.00	49,889,409.72	49,884,000.00
119844	FHLB D-N	1.650000	08/19/22	50,000,000.00	49,887,708.33	49,884,000.00
119845	FHLB D-N	1.650000	08/25/22	50,000,000.00	49,873,958.33	49,870,000.00
119855	FHLB D-N	1.660000	08/17/22	50,000,000.00	49,891,638.89	49,889,000.00
119856	FHLB D-N	1.660000	08/17/22	50,000,000.00	49,891,638.89	49,889,000.00
119857	FHLB D-N	1.868000	09/21/22	50,000,000.00	49,787,255.56	49,784,000.00
119858	FHLB D-N	1.868000	09/21/22	50,000,000.00	49,787,255.56	49,784,000.00
119862	FHLB D-N	1.670000	08/30/22	50,000,000.00	49,860,833.33	49,858,000.00
119863	FHLB D-N	1.670000	08/30/22	50,000,000.00	49,860,833.33	49,858,000.00
119866	FHLB D-N	1.670000	08/30/22	50,000,000.00	49,860,833.33	49,858,000.00
119867	FHLB D-N	1.670000	08/30/22	50,000,000.00	49,860,833.33	49,858,000.00
119887	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119888	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119889	FHLB D-N	1.600000	08/19/22	50,000,000.00	49,891,111.12	49,884,000.00
119890	FHLB D-N	1.600000	08/19/22	50,000,000.00	49,891,111.12	49,884,000.00
119891	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119892	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119893	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119894	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119905	FHLB D-N	1.650000	08/31/22	50,000,000.00	49,860,208.34	49,856,000.00
119906	FHLB D-N	1.650000	08/31/22	50,000,000.00	49,860,208.34	49,856,000.00
119907	FHLB D-N	1.650000	08/30/22	50,000,000.00	49,862,500.00	49,858,000.00
119908	FHLB D-N	1.650000	08/30/22	50,000,000.00	49,862,500.00	49,858,000.00
119916	FHLB D-N	1.660000	09/02/22	50,000,000.00	49,854,750.00	49,834,000.00
119917	FHLB D-N	1.660000	09/02/22	50,000,000.00	49,854,750.00	49,834,000.00
119918	FHLB D-N	1.400000	08/02/22	50,000,000.00	49,937,777.78	49,924,500.00
119919	FHLB D-N	1.400000	08/02/22	50,000,000.00	49,937,777.78	49,924,500.00
119933	FHLB D-N	1.610000	08/31/22	50,000,000.00	49,863,597.22	49,856,000.00

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119934	FHLB D-N	1.610000	08/31/22	50,000,000.00	49,863,597.22	49,856,000.00
119940	FHLB D-N	1.700000	09/12/22	50,000,000.00	49,827,638.88	49,807,500.00
119948	FHLB D-N	1.670000	09/06/22	50,000,000.00	49,844,597.22	49,823,500.00
119949	FHLB D-N	1.670000	09/06/22	50,000,000.00	49,844,597.22	49,823,500.00
119953	FHLB D-N	1.625000	09/02/22	50,000,000.00	49,857,812.50	49,834,000.00
119958	FHLB D-N	1.680000	09/06/22	50,000,000.00	49,843,666.67	49,823,500.00
119959	FHLB D-N	1.680000	09/06/22	50,000,000.00	49,843,666.67	49,823,500.00
119961	FHLB D-N	1.695000	09/12/22	50,000,000.00	49,828,145.83	49,807,500.00
119966	FHLB D-N	1.700000	09/01/22	50,000,000.00	49,853,611.11	49,836,500.00
119967	FHLB D-N	1.700000	09/01/22	50,000,000.00	49,853,611.11	49,836,500.00
119969	FHLB D-N	1.800000	09/14/22	50,000,000.00	49,812,500.00	49,802,500.00
119970	FHLB D-N	1.800000	09/14/22	50,000,000.00	49,812,500.00	49,802,500.00
FHLB DISC TOTAL				**10,539,774,000.00**	**10,524,190,153.28**	**10,517,240,648.44**
112901	FHLMC 1.50	1.500000	02/12/25	25,000,000.00	24,989,905.66	24,051,500.00
113117	FHLMC 1.00 (CALLABL	1.000000	03/17/26	50,000,000.00	50,000,000.00	46,192,500.00
113530	FHLMC 1.00 (CALLABL	1.000000	04/28/26	50,000,000.00	50,000,000.00	46,548,000.00
113668	FHLMC 1.05 (CALLABL	1.050000	05/04/27	50,000,000.00	50,000,000.00	45,684,500.00
113728	FHLMC 0.75 (CALLABL	0.750000	05/27/25	50,000,000.00	50,000,000.00	46,544,500.00
113729	FHLMC 0.75 (CALLABL	0.750000	05/27/25	50,000,000.00	50,000,000.00	46,544,500.00
113740	FHLMC 0.77 (CALLABL	0.770000	05/27/25	50,000,000.00	50,000,000.00	46,572,000.00
113750	FHLMC 0.77 (CALLABL	0.770000	05/27/25	50,000,000.00	50,000,000.00	46,572,000.00
113767	FHLMC 1.05 (CALLABL	1.050000	05/27/27	50,000,000.00	50,000,000.00	45,607,000.00
113774	FHLMC 1.07 (CALLABL	1.070000	05/27/27	50,000,000.00	50,000,000.00	45,700,500.00
113793	FHLMC 0.73 (CALLABL	0.730000	05/27/25	50,000,000.00	50,000,000.00	46,517,500.00
113992	FHLMC 1.00 (CALLABL	1.000000	06/23/27	25,000,000.00	25,000,000.00	22,643,750.00
114019	FHLMC 1.00 (CALLABL	1.000000	06/28/27	25,000,000.00	24,999,821.83	22,634,250.00
114045	FHLMC 0.71 (CALLABL	0.710000	06/23/25	50,000,000.00	50,000,000.00	46,399,000.00
114161	FHLMC 0.83 (CALLABL	0.830000	07/22/26	25,000,000.00	25,000,000.00	23,017,750.00
114217	FHLMC 1.00 (CALLABL	1.000000	07/29/27	50,000,000.00	50,000,000.00	45,377,000.00
114224	FHLMC 0.83 (CALLABL	0.830000	07/29/27	50,000,000.00	50,000,000.00	45,013,000.00
114308	FHLMC 1.10 (CALLABL	1.100000	02/12/29	25,000,000.00	25,000,000.00	21,677,500.00
114371	FHLMC 1.10 (CALLABL	1.100000	08/20/29	25,000,000.00	25,000,000.00	21,454,250.00
114378	FHLMC 1.15 (CALLABL	1.150000	08/24/29	25,000,000.00	25,000,000.00	21,528,000.00
114390	FHLMC 1.07 (CALLABL	1.070000	08/25/28	25,000,000.00	25,000,000.00	22,193,750.00
114391	FHLMC 1.25 (CALLABL	1.250000	08/26/30	25,000,000.00	25,000,000.00	20,861,500.00
114393	FHLMC 1.26 (CALLABL	1.260000	09/03/30	25,000,000.00	25,000,000.00	20,863,000.00
114454	FHLMC 1.20 (CALLABL	1.200000	08/27/30	25,000,000.00	25,000,000.00	20,656,750.00
114465	FHLMC 1.20 (CALLABL	1.200000	09/09/30	25,000,000.00	25,000,000.00	20,806,500.00
114490	FHLMC 1.25 (CALLABL	1.250000	09/09/30	25,000,000.00	25,000,000.00	20,846,750.00
114491	FHLMC 1.28 (CALLABL	1.280000	09/17/30	25,000,000.00	25,000,000.00	21,003,500.00
114506	FHLMC 1.25 (CALLABL	1.250000	09/16/30	25,000,000.00	25,000,000.00	20,967,500.00
114526	FHLMC 1.32 (CALLABL	1.320000	09/17/30	25,000,000.00	25,000,000.00	20,954,750.00
114623	FHLMC 1.00 (CALLABL	1.000000	09/28/28	50,000,000.00	50,000,000.00	43,494,000.00
114624	FHLMC 1.33 (CALLABL	1.330000	09/26/30	50,000,000.00	50,000,000.00	41,908,000.00
114640	FHLMC 1.25 (CALLABL	1.250000	09/23/30	50,000,000.00	50,000,000.00	41,908,500.00

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114641	FHLMC 1.25 (CALLABL	1.250000	09/23/30	50,000,000.00	50,000,000.00	41,908,500.00
114642	FHLMC 1.00 (CALLABL	1.000000	09/28/28	50,000,000.00	50,000,000.00	43,656,500.00
114643	FHLMC 1.00 (CALLABL	1.000000	09/28/28	50,000,000.00	50,000,000.00	43,656,500.00
114660	FHLMC 1.25 (CALLABL	1.250000	09/30/30	50,000,000.00	50,000,000.00	41,665,500.00
114675	FHLMC 1.25 (CALLABL	1.250000	09/30/30	50,000,000.00	50,000,000.00	41,665,500.00
114702	FHLMC 1.24 (CALLABL	1.240000	09/30/30	50,000,000.00	50,000,000.00	41,694,000.00
114744	FHLMC 1.24 (CALLABL	1.240000	10/08/30	50,000,000.00	50,000,000.00	41,689,000.00
114792	FHLMC 1.25 (CALLABL	1.250000	10/15/30	50,000,000.00	50,000,000.00	41,620,000.00
114793	FHLMC 1.25 (CALLABL	1.250000	10/22/30	50,000,000.00	50,000,000.00	41,628,000.00
114819	FHLMC 1.26 (CALLABL	1.260000	10/15/30	50,000,000.00	50,000,000.00	41,623,500.00
114829	FHLMC 1.26 (CALLABL	1.260000	10/22/30	50,000,000.00	49,987,534.26	41,625,500.00
114830	FHLMC 1.26 (CALLABL	1.260000	10/22/30	25,000,000.00	24,993,767.07	20,812,750.00
114831	FHLMC 1.27 (CALLABL	1.270000	10/22/30	50,000,000.00	50,000,000.00	41,661,000.00
114841	FHLMC 1.27 (CALLABL	1.270000	10/21/30	50,000,000.00	50,000,000.00	41,646,500.00
114842	FHLMC 1.29 (CALLABL	1.290000	10/21/30	50,000,000.00	50,000,000.00	41,734,500.00
114843	FHLMC 1.30 (CALLABL	1.300000	10/28/30	50,000,000.00	50,000,000.00	41,762,000.00
114844	FHLMC 1.30 (CALLABL	1.300000	10/28/30	50,000,000.00	50,000,000.00	41,739,500.00
114854	FHLMC 1.30 (CALLABL	1.300000	10/28/30	50,000,000.00	50,000,000.00	41,756,000.00
114875	FHLMC 1.30 (CALLABL	1.300000	10/28/30	50,000,000.00	50,000,000.00	41,739,500.00
114876	FHLMC 1.31 (CALLABL	1.310000	10/28/30	50,000,000.00	50,000,000.00	41,775,000.00
114884	FHLMC 1.31 (CALLABL	1.310000	10/28/30	50,000,000.00	50,000,000.00	41,775,000.00
114892	FHLMC 1.30 (CALLABL	1.300000	10/28/30	50,000,000.00	50,000,000.00	41,406,000.00
114970	FHLMC 1.50 (CALLABL	1.500000	11/04/32	50,000,000.00	50,000,000.00	42,328,500.00
114971	FHLMC 1.50 (CALLABL	1.500000	11/05/32	50,000,000.00	50,000,000.00	42,327,500.00
114972	FHLMC 1.31 (CALLABL	1.310000	11/12/30	50,000,000.00	50,000,000.00	42,891,000.00
114973	FHLMC 1.31 (CALLABL	1.310000	11/12/30	25,000,000.00	25,000,000.00	21,445,500.00
115000	FHLMC 1.41 (CALLABL	1.410000	11/17/31	50,000,000.00	50,000,000.00	42,402,500.00
115065	FHLMC 1.50 (CALLABL	1.500000	08/09/32	50,000,000.00	50,000,000.00	42,179,000.00
115087	FHLMC 1.50 (CALLABL	1.500000	11/23/32	50,000,000.00	50,000,000.00	41,924,500.00
115094	FHLMC 1.36 (CALLABL	1.360000	11/26/30	50,000,000.00	50,000,000.00	43,039,500.00
115223	FHLMC 1.32 (CALLABL	1.320000	11/25/31	50,000,000.00	50,000,000.00	42,013,000.00
115224	FHLMC 1.42 (CALLABL	1.420000	11/23/32	50,000,000.00	50,000,000.00	41,605,500.00
115242	FHLMC 1.32 (CALLABL	1.320000	11/25/31	50,000,000.00	50,000,000.00	42,013,000.00
115243	FHLMC 1.42 (CALLABL	1.420000	11/23/32	50,000,000.00	50,000,000.00	41,605,500.00
115244	FHLMC 1.49 (CALLABL	1.490000	11/26/32	50,000,000.00	50,000,000.00	41,877,000.00
115284	FHLMC 1.40 (CALLABL	1.400000	12/02/31	50,000,000.00	50,000,000.00	42,327,000.00
115285	FHLMC 1.22 (CALLABL	1.220000	12/09/30	50,000,000.00	50,000,000.00	42,464,000.00
115301	FHLMC 1.33 (CALLABL	1.330000	12/09/31	50,000,000.00	50,000,000.00	42,025,000.00
115302	FHLMC 1.33 (CALLABL	1.330000	12/16/31	50,000,000.00	50,000,000.00	42,005,500.00
115391	FHLMC 0.625 (CALLAB	0.625000	11/25/25	50,000,000.00	50,083,300.85	45,881,000.00
115392	FHLMC 0.625 (CALLAB	0.625000	11/25/25	50,000,000.00	50,083,300.85	45,881,000.00
115393	FHLMC 0.625 (CALLAB	0.625000	11/25/25	50,000,000.00	50,083,300.85	45,881,000.00
115394	FHLMC 0.60 (CALLABL	0.600000	11/12/25	50,000,000.00	50,000,000.00	45,885,500.00
115395	FHLMC 0.60 (CALLABL	0.600000	11/12/25	31,739,000.00	31,739,000.00	29,127,197.69
115575	FHLMC 1.36 (CALLABL	1.360000	01/06/33	50,000,000.00	50,000,000.00	40,997,500.00
115582	FHLMC 1.15 (CALLABL	1.150000	01/06/31	50,000,000.00	50,000,000.00	42,098,500.00

Los Angeles County Treasurer
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For the Period: June 1, 2022 to June 30, 2022
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Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
119742	FHLMC 3.25 (CALLABL	3.250000	06/27/25	25,000,000.00	25,000,000.00	24,959,250.00
119815	FHLMC 4.00 (CALLABL	4.000000	06/27/25	25,000,000.00	25,000,000.00	25,187,250.00
119817	FHLMC 4.00 (CALLABL	4.000000	06/27/25	25,000,000.00	25,000,000.00	25,182,250.00
119833	FHLMC 4.00 (CALLABL	4.000000	06/27/25	25,000,000.00	25,000,000.00	25,182,250.00
FHLMC Fxd-(S) TOTAL				**3,531,739,000.00**	**3,531,959,931.37**	**3,065,719,947.69**
114030	FHLMC 0.75 (CALLABL	0.750000	12/26/25	50,000,000.00	50,000,000.00	46,272,500.00
114100	FHLMC 0.73 (CALLABL	0.730000	07/09/25	50,000,000.00	50,000,000.00	46,377,500.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**92,650,000.00**
114028	FNMA 0.50	0.500000	06/17/25	25,000,000.00	24,994,342.86	23,212,750.00
114101	FNMA 0.71 (CALLABLE	0.710000	07/09/25	50,000,000.00	50,000,000.00	46,656,500.00
114155	FNMA 0.82 (CALLABLE	0.820000	07/09/26	50,000,000.00	50,000,000.00	45,782,000.00
114160	FNMA 0.95 (CALLABLE	0.950000	07/15/27	50,000,000.00	50,000,000.00	45,122,000.00
114179	FNMA 0.75 (CALLABLE	0.750000	06/30/25	21,000,000.00	21,000,000.00	19,627,230.00
114285	FNMA 0.875 (CALLABL	0.875000	07/30/27	25,000,000.00	25,000,000.00	22,451,750.00
114392	FNMA 1.18 (CALLABLE	1.180000	08/26/30	50,000,000.00	50,000,000.00	42,594,500.00
114417	FNMA 1.25 (CALLABLE	1.250000	08/27/30	25,000,000.00	25,000,000.00	21,425,500.00
114503	FNMA 1.18 (CALLABLE	1.180000	08/26/30	25,000,000.00	25,000,000.00	21,297,250.00
114525	FNMA 1.12 (CALLABLE	1.120000	09/11/30	25,000,000.00	25,000,000.00	21,155,750.00
114631	FNMA 1.20 (CALLABLE	1.200000	09/27/30	50,000,000.00	50,000,000.00	42,565,500.00
114632	FNMA 1.25 (CALLABLE	1.250000	09/27/30	50,000,000.00	50,000,000.00	42,758,500.00
114901	FNMA NOTE 0.875	0.875000	08/05/30	50,000,000.00	49,472,023.35	41,421,500.00
114940	FNMA 1.20 (CALLABLE	1.200000	10/28/30	50,000,000.00	50,000,000.00	42,476,000.00
114983	FNMA 1.45 (CALLABLE	1.450000	10/28/32	50,000,000.00	50,000,000.00	41,634,500.00
114984	FNMA 1.365 (CALLABL	1.365000	10/28/31	50,000,000.00	50,000,000.00	42,161,500.00
114985	FNMA 1.45 (CALLABLE	1.450000	11/18/32	50,000,000.00	50,000,000.00	41,588,000.00
114986	FNMA 1.26 (CALLABLE	1.260000	10/28/30	50,000,000.00	50,000,000.00	42,704,000.00
115001	FNMA 1.46 (CALLABLE	1.460000	11/17/32	50,000,000.00	50,000,000.00	41,635,500.00
115058	FNMA 1.22 (CALLABLE	1.220000	08/27/32	50,000,000.00	49,463,127.99	40,751,500.00
115059	FNMA 1.22 (CALLABLE	1.220000	08/27/32	49,250,000.00	48,720,813.53	40,140,227.50
115066	FNMA 1.27 (CALLABLE	1.270000	11/18/30	50,000,000.00	50,000,000.00	42,692,000.00
115109	FNMA 1.24 (CALLABLE	1.240000	11/25/30	50,000,000.00	50,000,000.00	42,558,500.00
115126	FNMA 1.50 (CALLABLE	1.500000	11/16/32	50,000,000.00	50,000,000.00	41,823,000.00
115127	FNMA 1.32 (CALLABLE	1.320000	11/18/30	50,000,000.00	50,000,000.00	42,882,500.00
115128	FNMA 1.50 (CALLABLE	1.500000	11/23/32	50,000,000.00	50,000,000.00	41,806,500.00
115254	FNMA NOTE 0.875	0.875000	08/05/30	50,000,000.00	49,213,777.09	41,421,500.00
115257	FNMA NOTE 0.875	0.875000	08/05/30	50,000,000.00	49,235,690.68	41,421,500.00
115343	FNMA 1.515 (CALLABL	1.515000	12/08/32	50,000,000.00	50,000,000.00	41,837,000.00
115344	FNMA 1.36 (CALLABLE	1.360000	12/16/31	50,000,000.00	50,000,000.00	42,014,000.00
115358	FNMA 1.33 (CALLABLE	1.330000	12/09/30	50,000,000.00	50,000,000.00	42,864,000.00
115359	FNMA 1.24 (CALLABLE	1.240000	12/09/30	50,000,000.00	50,000,000.00	42,521,000.00
115378	FNMA 0.95 (CALLABLE	0.950000	12/08/28	50,000,000.00	50,000,000.00	43,632,500.00
115379	FNMA 1.00 (CALLABLE	1.000000	12/08/28	50,000,000.00	50,000,000.00	43,780,500.00
115380	FNMA 1.35 (CALLABLE	1.350000	12/16/31	50,000,000.00	50,000,000.00	41,979,500.00
115461	FNMA 1.33 (CALLABLE	1.330000	12/10/30	50,000,000.00	50,000,000.00	42,861,000.00

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115492	FNMA 1.30 (CALLABLE	1.300000	12/17/30	25,000,000.00	24,989,420.20	21,364,250.00
115691	FNMA 1.36 (CALLABLE	1.360000	01/20/33	50,000,000.00	50,000,000.00	41,016,000.00
115697	FNMA 0.875	0.875000	08/05/30	25,000,000.00	24,454,599.66	20,710,750.00
115698	FNMA 1.31 (CALLABLE	1.310000	01/27/32	50,000,000.00	50,000,000.00	41,700,000.00
115699	FNMA 1.31 (CALLABLE	1.310000	01/27/32	50,000,000.00	50,000,000.00	41,700,000.00
115756	FNMA 1.61 (CALLABLE	1.610000	01/27/33	50,000,000.00	50,000,000.00	42,163,000.00
115882	FNMA NOTE 0.875	0.875000	08/05/30	50,000,000.00	49,098,268.10	41,421,500.00
FNMA TOTAL				**1,945,250,000.00**	**1,940,642,063.46**	**1,655,332,457.50**
113929	FHLMC 1.75 (CALLABL	0.500000	12/09/25	50,000,000.00	50,000,000.00	45,917,000.00
MCPN TOTAL				**50,000,000.00**	**50,000,000.00**	**45,917,000.00**
119092	CRC FUNDING LLC CP	1.000000	07/06/22	50,000,000.00	49,993,055.56	49,986,500.00
119096	CAFCO LLC CP	0.970000	07/06/22	50,000,000.00	49,993,263.89	49,986,500.00
119105	UNILEVER CAPITAL CO	0.830000	07/05/22	50,000,000.00	49,995,388.89	49,989,000.00
119106	UNILEVER CAPITAL CO	0.830000	07/05/22	50,000,000.00	49,995,388.89	49,989,000.00
119118	CRC FUNDING LLC CP	1.000000	07/07/22	31,078,000.00	31,072,820.33	31,068,365.82
119121	UNILEVER CAPITAL CO	0.800000	07/01/22	47,000,000.00	47,000,000.00	46,997,650.00
119124	CAFCO LLC CP	0.990000	07/08/22	50,000,000.00	49,990,375.00	49,982,000.00
119149	CRC FUNDING LLC CP	1.000000	07/11/22	50,000,000.00	49,986,111.11	49,975,500.00
119150	CRC FUNDING LLC CP	1.000000	07/11/22	25,000,000.00	24,993,055.56	24,987,750.00
119153	LA FAYETTE ASSET SE	1.070000	07/06/22	50,000,000.00	49,992,569.44	49,986,500.00
119155	ING U.S. FUNDING LL	1.100000	08/01/22	50,000,000.00	49,952,638.89	49,923,500.00
119156	CAFCO LLC CP	0.940000	07/08/22	50,000,000.00	49,990,861.11	49,982,000.00
119174	CAFCO LLC CP	0.920000	07/11/22	48,000,000.00	47,987,733.33	47,976,480.00
119177	LA FAYETTE ASSET SE	1.160000	07/15/22	50,000,000.00	49,977,444.44	49,966,500.00
119178	LA FAYETTE ASSET SE	1.160000	07/15/22	2,389,000.00	2,387,922.30	2,387,399.37
119182	ATLANTIC ASSET SEC	1.050000	08/02/22	50,000,000.00	49,953,333.33	49,920,000.00
119183	CIESCO LLC CP	0.890000	07/13/22	20,000,000.00	19,994,066.67	19,988,400.00
119184	OLD LINE FUNDING LL	0.890000	07/06/22	30,000,000.00	29,996,291.67	29,991,900.00
119190	CRC FUNDING LLC CP	1.000000	07/15/22	50,000,000.00	49,980,555.56	49,966,500.00
119196	OLD LINE FUNDING LL	0.900000	07/06/22	24,183,000.00	24,179,977.13	24,176,470.59
119202	TORONTO DOMINION BA	0.970000	08/04/22	50,000,000.00	49,954,194.45	49,917,500.00
119222	CANCARA ASSET SEC L	0.920000	07/05/22	50,000,000.00	49,994,888.89	49,989,000.00
119223	CANCARA ASSET SEC L	0.920000	07/05/22	3,510,000.00	3,509,641.20	3,509,227.80
119232	LA FAYETTE ASSET SE	1.000000	07/18/22	50,000,000.00	49,976,388.89	49,959,500.00
119234	OLD LINE FUNDING LL	0.920000	07/19/22	50,000,000.00	49,977,000.00	49,957,000.00
119246	ATLANTIC ASSET SEC	0.940000	07/06/22	50,000,000.00	49,993,472.22	49,986,500.00
119262	ING U.S. FUNDING LL	0.870000	07/08/22	50,000,000.00	49,991,541.67	49,982,000.00
119263	ING U.S. FUNDING LL	0.870000	07/08/22	50,000,000.00	49,991,541.67	49,982,000.00
119277	OLD LINE FUNDING LL	0.920000	07/19/22	27,993,000.00	27,980,123.22	27,968,926.02
119287	ING U.S. FUNDING LL	1.060000	08/01/22	23,838,000.00	23,816,241.20	23,801,527.86
119299	MONT BLANC CAPITAL	1.030000	07/12/22	39,657,000.00	39,644,519.06	39,635,585.22
119315	OLD LINE FUNDING LL	0.990000	07/19/22	22,007,000.00	21,996,106.54	21,988,073.98
119324	PROCTER & GAMBLE CO	0.760000	07/12/22	50,000,000.00	49,988,388.89	49,974,000.00
119325	PROCTER & GAMBLE CO	0.760000	07/12/22	50,000,000.00	49,988,388.89	49,974,000.00

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119332	ATLANTIC ASSET SEC	1.010000	07/20/22	47,000,000.00	46,974,946.39	46,957,700.00
119347	ATLANTIC ASSET SEC	0.970000	07/15/22	50,000,000.00	49,981,138.89	49,966,500.00
119373	MONT BLANC CAPITAL	1.100000	07/20/22	50,000,000.00	49,970,972.22	49,955,000.00
119374	MONT BLANC CAPITAL	1.100000	07/20/22	35,227,000.00	35,206,548.77	35,195,295.70
119384	LA FAYETTE ASSET SE	1.070000	07/21/22	50,000,000.00	49,970,277.78	49,952,500.00
119390	ATLANTIC ASSET SEC	1.060000	07/20/22	50,000,000.00	49,972,027.78	49,955,000.00
119427	CHARIOT FUNDING LLC	1.100000	07/21/22	50,000,000.00	49,969,444.44	49,952,500.00
119446	TOYOTA MOTOR CREDIT	1.060000	07/06/22	50,000,000.00	49,992,638.89	49,986,500.00
119448	CRC FUNDING LLC CP	1.230000	08/09/22	50,000,000.00	49,933,375.00	49,899,500.00
119449	CAFCO LLC CP	1.120000	08/04/22	50,000,000.00	49,947,111.11	49,914,000.00
119452	NESTLE CAPITAL CORP	0.940000	07/26/22	50,000,000.00	49,967,361.11	49,945,000.00
119458	LA FAYETTE ASSET SE	1.210000	07/25/22	50,000,000.00	49,959,666.67	49,942,000.00
119459	CAFCO LLC CP	1.120000	08/09/22	40,000,000.00	39,951,466.66	39,919,600.00
119464	SHEFFIELD RECEIVABL	1.100000	07/12/22	29,368,000.00	29,358,129.09	29,352,141.28
119467	ATLANTIC ASSET SEC	1.200000	07/26/22	50,000,000.00	49,958,333.34	49,939,500.00
119468	ING U.S. FUNDING LL	1.240000	08/05/22	50,000,000.00	49,939,722.22	49,912,500.00
119481	CRC FUNDING LLC CP	1.600000	09/09/22	50,000,000.00	49,844,444.45	49,793,000.00
119486	TOYOTA MOTOR CREDIT	1.210000	07/18/22	50,000,000.00	49,971,430.56	49,960,500.00
119489	CAFCO LLC CP	1.470000	08/24/22	50,000,000.00	49,889,750.00	49,852,000.00
119490	CIESCO LLC CP	1.810000	10/28/22	50,000,000.00	49,700,847.23	49,579,000.00
119491	OLD LINE FUNDING LL	1.250000	08/09/22	48,426,000.00	48,360,423.13	48,325,273.92
119492	ATLANTIC ASSET SEC	1.000000	07/01/22	44,500,000.00	44,500,000.00	44,497,775.00
119494	CANCARA ASSET SEC L	1.060000	07/06/22	50,000,000.00	49,992,638.89	49,986,500.00
119495	CANCARA ASSET SEC L	1.060000	07/13/22	50,000,000.00	49,982,333.33	49,970,500.00
119496	CANCARA ASSET SEC L	1.060000	07/13/22	50,000,000.00	49,982,333.33	49,970,500.00
119509	ATLANTIC ASSET SEC	1.400000	08/05/22	50,000,000.00	49,931,944.44	49,911,500.00
119510	OLD LINE FUNDING LL	1.280000	07/26/22	50,000,000.00	49,955,555.55	49,939,500.00
119513	EMERSON ELECTRIC CO	1.010000	07/20/22	25,000,000.00	24,986,673.61	24,977,750.00
119515	EMERSON ELECTRIC CO	1.000000	07/13/22	25,000,000.00	24,991,666.67	24,985,750.00
119516	TORONTO DOMINION BA	0.900000	07/15/22	50,000,000.00	49,982,500.00	49,966,500.00
119522	LA FAYETTE ASSET SE	1.400000	08/03/22	50,000,000.00	49,935,833.33	49,917,000.00
119523	TOYOTA MOTOR CREDIT	1.220000	07/15/22	50,000,000.00	49,976,277.78	49,966,500.00
119524	NESTLE CAPITAL CORP	0.930000	08/03/22	50,000,000.00	49,957,375.00	49,928,500.00
119525	TORONTO DOMINION BA	0.960000	07/14/22	50,000,000.00	49,982,666.67	49,969,000.00
119528	EMERSON ELECTRIC CO	0.990000	07/22/22	30,000,000.00	29,982,675.00	29,970,600.00
119531	TORONTO DOMINION BA	0.990000	07/15/22	50,000,000.00	49,980,750.00	49,966,500.00
119538	NATIXIS NY BRANCH C	1.150000	08/01/22	25,000,000.00	24,975,243.05	24,961,250.00
119540	LA FAYETTE ASSET SE	1.360000	08/17/22	19,310,000.00	19,275,714.02	19,261,531.90
119544	TORONTO DOMINION BA	0.940000	07/18/22	37,070,000.00	37,053,545.04	37,039,973.30
119552	MONT BLANC CAPITAL	1.160000	07/13/22	34,926,000.00	34,912,495.28	34,905,742.92
119554	NESTLE CAPITAL CORP	0.870000	07/21/22	50,000,000.00	49,975,833.34	49,956,000.00
119555	THUNDER BAY FUNDING	0.890000	07/18/22	25,000,000.00	24,989,493.06	24,979,750.00
119560	CANCARA ASSET SEC L	1.150000	07/22/22	50,000,000.00	49,966,458.33	49,949,500.00
119561	EMERSON ELECTRIC CO	1.060000	07/21/22	25,000,000.00	24,985,277.78	24,976,750.00
119562	EMERSON ELECTRIC CO	1.060000	07/22/22	25,000,000.00	24,984,541.67	24,975,500.00
119565	CANCARA ASSET SEC L	1.150000	07/21/22	46,900,000.00	46,870,036.11	46,900,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
119566	SHEFFIELD RECEIVABL	1.220000	07/22/22	50,000,000.00	49,964,416.67	49,950,000.00
119569	MONT BLANC CAPITAL	1.440000	08/16/22	50,000,000.00	49,908,000.00	49,878,000.00
119572	OLD LINE FUNDING LL	0.890000	07/18/22	50,000,000.00	49,978,986.11	49,959,500.00
119574	TOYOTA MOTOR CREDIT	1.300000	07/26/22	50,000,000.00	49,954,861.11	49,941,000.00
119575	CANCARA ASSET SEC L	1.160000	07/25/22	36,400,000.00	36,371,850.67	36,357,412.00
119577	CREDIT AGRICOLE CIB	1.060000	07/26/22	50,000,000.00	49,963,194.45	49,941,000.00
119581	EMERSON ELECTRIC CO	1.155000	08/19/22	50,000,000.00	49,921,395.83	49,882,000.00
119589	CREDIT AGRICOLE CIB	1.080000	07/29/22	49,026,000.00	48,984,818.16	48,961,285.68
119593	UNILEVER CAPITAL CO	1.150000	08/05/22	50,000,000.00	49,944,097.22	49,918,500.00
119594	SHEFFIELD RECEIVABL	1.190000	07/28/22	50,000,000.00	49,955,375.00	49,934,000.00
119595	SHEFFIELD RECEIVABL	1.190000	07/28/22	25,000,000.00	24,977,687.50	24,967,000.00
119598	CREDIT AGRICOLE CIB	1.090000	07/20/22	50,000,000.00	49,971,236.11	49,955,500.00
119599	EMERSON ELECTRIC CO	1.240000	08/19/22	29,801,000.00	29,750,702.53	29,730,669.64
119603	ING U.S. FUNDING LL	1.440000	08/19/22	50,000,000.00	49,902,000.00	49,868,000.00
119604	ING U.S. FUNDING LL	1.440000	08/19/22	50,000,000.00	49,902,000.00	49,868,000.00
119606	SHEFFIELD RECEIVABL	1.180000	07/28/22	50,000,000.00	49,955,750.00	49,934,000.00
119608	UNILEVER CAPITAL CO	1.140000	08/05/22	40,000,000.00	39,955,666.67	39,934,800.00
119609	ING U.S. FUNDING LL	1.440000	08/15/22	50,000,000.00	49,910,000.00	49,882,000.00
119614	EMERSON ELECTRIC CO	1.220000	08/16/22	35,750,000.00	35,694,269.72	35,671,350.00
119615	SHEFFIELD RECEIVABL	1.180000	07/29/22	50,000,000.00	49,954,111.11	49,931,000.00
119616	CREDIT AGRICOLE CIB	1.370000	08/01/22	50,000,000.00	49,941,013.89	49,926,500.00
119617	LA FAYETTE ASSET SE	1.200000	07/19/22	50,000,000.00	49,970,000.00	49,957,000.00
119619	NATIXIS NY BRANCH C	1.180000	08/01/22	50,000,000.00	49,949,194.45	49,922,500.00
119624	TOYOTA MOTOR CREDIT	1.270000	07/29/22	50,000,000.00	49,950,611.11	49,933,000.00
119625	TOYOTA MOTOR CREDIT	1.270000	07/29/22	50,000,000.00	49,950,611.11	49,933,000.00
119627	TORONTO DOMINION BA	0.960000	07/29/22	50,000,000.00	49,962,666.67	49,933,500.00
119628	EMERSON ELECTRIC CO	1.190000	08/10/22	40,800,000.00	40,746,053.33	40,723,296.00
119632	EMERSON ELECTRIC CO	1.050000	07/29/22	50,000,000.00	49,959,166.67	49,935,500.00
119633	SHEFFIELD RECEIVABL	1.270000	08/01/22	50,000,000.00	49,945,319.45	49,922,500.00
119634	CHARIOT FUNDING LLC	1.130000	07/20/22	50,000,000.00	49,970,180.56	49,955,000.00
119636	CREDIT AGRICOLE CIB	1.370000	08/01/22	50,000,000.00	49,941,013.89	49,926,500.00
119637	SHEFFIELD RECEIVABL	1.280000	08/02/22	50,000,000.00	49,943,111.11	49,920,000.00
119638	CANCARA ASSET SEC L	1.200000	07/29/22	50,000,000.00	49,953,333.34	49,931,000.00
119645	LA FAYETTE ASSET SE	1.420000	08/17/22	30,690,000.00	30,633,104.15	30,612,968.10
119646	ATLANTIC ASSET SEC	1.400000	08/11/22	23,601,000.00	23,563,369.51	23,551,201.89
119650	NESTLE CAPITAL CORP	0.990000	07/29/22	50,000,000.00	49,961,500.00	49,939,000.00
119651	LA FAYETTE ASSET SE	1.430000	08/22/22	50,000,000.00	49,896,722.22	49,858,500.00
119652	SHEFFIELD RECEIVABL	1.280000	08/03/22	50,000,000.00	49,941,333.33	49,917,000.00
119657	CIESCO LLC CP	1.540000	09/07/22	25,000,000.00	24,927,277.77	24,900,250.00
119664	OLD LINE FUNDING LL	1.390000	08/23/22	50,000,000.00	49,897,680.56	49,846,500.00
119665	OLD LINE FUNDING LL	1.390000	08/23/22	50,000,000.00	49,897,680.56	49,846,500.00
119666	ATLANTIC ASSET SEC	1.420000	08/23/22	25,000,000.00	24,947,736.11	24,928,250.00
119667	UNILEVER CAPITAL CO	0.990000	07/29/22	50,000,000.00	49,961,500.00	49,935,500.00
119668	UNILEVER CAPITAL CO	0.990000	07/29/22	50,000,000.00	49,961,500.00	49,935,500.00
119670	THUNDER BAY FUNDING	1.590000	09/20/22	26,000,000.00	25,906,985.00	25,870,000.00
119672	SHEFFIELD RECEIVABL	1.300000	08/05/22	50,000,000.00	49,936,805.56	49,911,500.00

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119673	ATLANTIC ASSET SEC	1.630000	09/07/22	41,000,000.00	40,873,765.56	40,837,640.00
119674	CRC FUNDING LLC CP	1.550000	09/06/22	25,000,000.00	24,927,881.94	24,902,250.00
119681	LA FAYETTE ASSET SE	1.630000	09/07/22	50,000,000.00	49,846,055.56	49,800,500.00
119682	CIESCO LLC CP	1.500000	09/07/22	23,500,000.00	23,433,416.67	23,406,235.00
119688	TOYOTA MOTOR CREDIT	1.050000	08/02/22	50,000,000.00	49,953,333.34	49,923,000.00
119691	CRC FUNDING LLC CP	1.560000	09/12/22	50,000,000.00	49,841,833.34	49,781,000.00
119692	CAFCO LLC CP	1.490000	09/13/22	50,000,000.00	49,846,861.11	49,778,000.00
119693	CAFCO LLC CP	1.490000	09/13/22	25,000,000.00	24,923,430.56	24,889,000.00
119695	SHEFFIELD RECEIVABL	1.310000	08/04/22	50,000,000.00	49,938,138.89	49,914,000.00
119696	TOYOTA MOTOR CREDIT	1.050000	08/02/22	50,000,000.00	49,953,333.33	49,923,000.00
119698	AUTOBAHN FUNDING CO	0.990000	07/08/22	50,000,000.00	49,990,375.00	49,982,000.00
119699	CANCARA ASSET SEC L	1.340000	08/05/22	50,000,000.00	49,934,861.11	49,911,500.00
119700	CANCARA ASSET SEC L	1.340000	08/05/22	50,000,000.00	49,934,861.11	49,911,500.00
119701	CANCARA ASSET SEC L	1.340000	08/05/22	30,000,000.00	29,960,916.67	29,946,900.00
119706	THUNDER BAY FUNDING	1.300000	08/22/22	50,000,000.00	49,906,111.11	49,859,500.00
119707	JUPITER SEC COMPANY	0.950000	07/06/22	50,000,000.00	49,993,402.78	49,986,500.00
119708	JUPITER SEC COMPANY	0.950000	07/06/22	50,000,000.00	49,993,402.78	49,986,500.00
119709	SHEFFIELD RECEIVABL	1.320000	08/05/22	50,000,000.00	49,935,833.33	49,911,500.00
119710	TOYOTA MOTOR CREDIT	1.340000	08/04/22	50,000,000.00	49,936,722.22	49,918,000.00
119711	OLD LINE FUNDING LL	1.340000	08/08/22	50,000,000.00	49,929,277.78	49,899,000.00
119712	CREDIT AGRICOLE CIB	1.370000	08/02/22	47,795,000.00	47,736,796.31	47,721,873.65
119715	SHEFFIELD RECEIVABL	1.330000	08/03/22	50,000,000.00	49,939,041.67	49,917,000.00
119716	JUPITER SEC COMPANY	0.950000	07/29/22	50,000,000.00	49,963,055.56	49,931,000.00
119717	JUPITER SEC COMPANY	0.950000	07/29/22	50,000,000.00	49,963,055.56	49,931,000.00
119719	OLD LINE FUNDING LL	1.310000	08/08/22	50,000,000.00	49,930,861.11	49,899,000.00
119723	LA FAYETTE ASSET SE	1.750000	09/15/22	16,205,000.00	16,145,131.53	16,129,970.85
119727	THUNDER BAY FUNDING	1.290000	08/08/22	46,185,000.00	46,122,111.43	46,095,862.95
119729	SHEFFIELD RECEIVABL	1.330000	08/09/22	50,000,000.00	49,927,958.33	49,899,500.00
119730	CREDIT AGRICOLE CIB	1.440000	08/05/22	50,000,000.00	49,930,000.00	49,915,500.00
119731	SHEFFIELD RECEIVABL	1.330000	08/10/22	50,000,000.00	49,926,111.11	49,896,500.00
119733	THUNDER BAY FUNDING	1.300000	08/18/22	50,000,000.00	49,913,333.33	49,873,000.00
119734	JUPITER SEC COMPANY	1.050000	07/13/22	25,000,000.00	24,991,250.00	24,985,500.00
119737	UNILEVER CAPITAL CO	1.150000	08/09/22	43,000,000.00	42,946,429.17	42,921,310.00
119739	JUPITER SEC COMPANY	1.020000	07/15/22	50,000,000.00	49,980,166.67	49,966,500.00
119740	SHEFFIELD RECEIVABL	1.330000	08/11/22	50,000,000.00	49,924,263.89	49,893,500.00
119743	OLD LINE FUNDING LL	1.380000	08/25/22	50,000,000.00	49,894,583.33	49,839,000.00
119747	TOYOTA MOTOR CREDIT	1.430000	08/08/22	50,000,000.00	49,924,527.78	49,907,500.00
119749	CREDIT AGRICOLE CIB	1.460000	08/09/22	50,000,000.00	49,920,916.67	49,904,000.00
119754	NESTLE CAPITAL CORP	1.110000	08/10/22	50,000,000.00	49,938,333.34	49,913,500.00
119755	SHEFFIELD RECEIVABL	1.440000	08/15/22	50,000,000.00	49,910,000.00	49,881,000.00
119776	TORONTO DOMINION BA	1.130000	08/15/22	50,000,000.00	49,929,375.00	49,886,500.00
119778	CANCARA ASSET SEC L	1.400000	08/15/22	50,000,000.00	49,912,500.00	49,881,000.00
119779	CANCARA ASSET SEC L	1.400000	08/15/22	50,000,000.00	49,912,500.00	49,881,000.00
119780	OLD LINE FUNDING LL	1.420000	08/22/22	50,000,000.00	49,897,444.45	49,850,000.00
119781	UNILEVER CAPITAL CO	1.170000	08/15/22	24,475,000.00	24,439,205.31	24,422,378.75
119788	JUPITER SEC COMPANY	1.350000	08/08/22	35,000,000.00	34,950,125.00	34,931,750.00

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119790	CREDIT AGRICOLE CIB	1.460000	08/15/22	50,000,000.00	49,908,750.00	49,886,000.00
119793	MONT BLANC CAPITAL	1.740000	09/07/22	48,569,000.00	48,409,369.89	48,375,209.69
119799	NESTLE CAPITAL CORP	1.270000	08/15/22	50,000,000.00	49,920,625.00	49,903,000.00
119800	NESTLE CAPITAL CORP	1.270000	08/15/22	50,000,000.00	49,920,625.00	49,903,000.00
119802	LA FAYETTE ASSET SE	1.570000	08/24/22	50,000,000.00	49,882,250.00	49,851,500.00
119803	JUPITER SEC COMPANY	1.900000	09/12/22	50,000,000.00	49,807,361.11	49,781,000.00
119804	MONT BLANC CAPITAL	1.840000	09/13/22	50,000,000.00	49,810,888.89	49,777,000.00
119807	ATLANTIC ASSET SEC	1.640000	08/03/22	50,000,000.00	49,924,833.33	49,917,500.00
119809	TOYOTA MOTOR CREDIT	1.900000	09/02/22	50,000,000.00	49,833,750.00	49,824,000.00
119810	THUNDER BAY FUNDING	1.700000	08/17/22	50,000,000.00	49,889,027.78	49,876,000.00
119818	TORONTO DOMINION BA	1.630000	08/16/22	50,000,000.00	49,895,861.11	49,883,500.00
119821	CREDIT AGRICOLE CIB	1.820000	08/18/22	50,000,000.00	49,878,666.67	49,877,000.00
119822	NESTLE CAPITAL CORP	1.590000	08/15/22	50,000,000.00	49,900,625.00	49,903,000.00
119824	ATLANTIC ASSET SEC	2.100000	09/15/22	50,000,000.00	49,778,333.34	49,769,500.00
119828	THUNDER BAY FUNDING	1.750000	08/19/22	50,000,000.00	49,880,902.77	49,869,500.00
119832	OLD LINE FUNDING LL	2.300000	10/03/22	27,585,000.00	27,419,336.75	27,403,490.70
119834	ATLANTIC ASSET SEC	1.770000	08/22/22	50,000,000.00	49,872,166.67	49,859,500.00
119835	MONT BLANC CAPITAL	1.920000	08/19/22	38,594,000.00	38,493,141.01	38,492,111.84
119836	CHARIOT FUNDING LLC	2.050000	09/16/22	50,000,000.00	49,780,763.89	49,764,500.00
119838	CREDIT AGRICOLE CIB	1.890000	08/16/22	40,430,000.00	40,332,361.55	40,335,393.80
119839	MONT BLANC CAPITAL	1.940000	08/22/22	29,178,000.00	29,096,236.76	29,095,426.26
119840	TORONTO DOMINION BA	1.800000	08/17/22	50,000,000.00	49,882,500.00	49,880,500.00
119842	SHEFFIELD RECEIVABL	1.940000	08/19/22	50,000,000.00	49,867,972.22	49,868,000.00
119843	TOYOTA MOTOR CREDIT	1.920000	08/30/22	50,000,000.00	49,840,000.00	49,834,500.00
119846	CREDIT AGRICOLE CIB	1.870000	08/16/22	50,000,000.00	49,880,527.78	49,883,000.00
119847	OLD LINE FUNDING LL	1.740000	09/06/22	31,385,000.00	31,283,364.91	31,254,438.40
119849	CANCARA ASSET SEC L	2.050000	09/20/22	50,000,000.00	49,769,375.00	49,748,000.00
119850	MONT BLANC CAPITAL	2.200000	09/20/22	50,000,000.00	49,752,500.00	49,748,000.00
119851	AUTOBAHN FUNDING CO	1.790000	08/23/22	50,000,000.00	49,868,236.11	49,855,000.00
119852	UNILEVER CAPITAL CO	1.830000	08/25/22	50,000,000.00	49,860,208.33	49,865,000.00
119853	CREDIT AGRICOLE CIB	1.890000	08/25/22	50,000,000.00	49,855,625.00	49,854,500.00
119859	ING U.S. FUNDING LL	2.140000	09/20/22	50,000,000.00	49,759,250.00	49,743,500.00
119860	UNILEVER CAPITAL CO	1.840000	08/23/22	50,000,000.00	49,864,555.56	49,870,500.00
119861	CRC FUNDING LLC CP	2.440000	10/21/22	50,000,000.00	49,620,444.44	49,612,000.00
119864	UNILEVER CAPITAL CO	1.870000	08/29/22	50,000,000.00	49,846,763.89	49,853,500.00
119865	UNILEVER CAPITAL CO	1.870000	08/29/22	50,000,000.00	49,846,763.89	49,853,500.00
119869	ING U.S. FUNDING LL	2.140000	09/23/22	50,000,000.00	49,750,333.34	49,730,000.00
119870	ATLANTIC ASSET SEC	2.170000	09/14/22	30,000,000.00	29,864,375.00	29,864,400.00
119896	TORONTO DOMINION BA	1.800000	08/31/22	50,000,000.00	49,847,500.00	49,837,000.00
119901	ING U.S. FUNDING LL	2.180000	09/22/22	50,000,000.00	49,748,694.44	49,734,500.00
119904	ATLANTIC ASSET SEC	1.900000	08/24/22	50,000,000.00	49,857,500.00	49,853,000.00
119913	CIESCO LLC CP	2.290000	10/05/22	50,000,000.00	49,694,666.67	49,683,500.00
119914	CIESCO LLC CP	2.290000	10/05/22	50,000,000.00	49,694,666.67	49,683,500.00
119915	CRC FUNDING LLC CP	2.290000	10/04/22	50,000,000.00	49,697,847.22	49,687,500.00
119920	AUTOBAHN FUNDING CO	1.900000	08/26/22	35,000,000.00	34,896,555.56	34,891,150.00
119931	CAFCO LLC CP	2.300000	10/05/22	50,000,000.00	49,693,333.34	49,684,500.00

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119935	TOYOTA MOTOR CREDIT	1.960000	09/01/22	50,000,000.00	49,831,222.22	49,827,500.00
119936	TOYOTA MOTOR CREDIT	1.960000	09/01/22	50,000,000.00	49,831,222.22	49,827,500.00
119938	TORONTO DOMINION BA	1.830000	09/06/22	50,000,000.00	49,829,708.34	49,817,000.00
119939	TORONTO DOMINION BA	1.830000	09/06/22	50,000,000.00	49,829,708.34	49,817,000.00
119941	ING U.S. FUNDING LL	2.180000	09/30/22	50,000,000.00	49,724,472.22	49,699,500.00
119942	AUTOBAHN FUNDING CO	1.950000	08/31/22	25,000,000.00	24,917,395.83	24,913,500.00
119943	SHEFFIELD RECEIVABL	1.920000	09/02/22	50,000,000.00	49,832,000.00	49,819,500.00
119944	OLD LINE FUNDING LL	2.300000	10/04/22	50,000,000.00	49,696,527.77	49,666,500.00
119951	OLD LINE FUNDING LL	2.300000	10/05/22	50,000,000.00	49,693,333.33	49,661,500.00
119952	SHEFFIELD RECEIVABL	1.920000	09/06/22	50,000,000.00	49,821,333.33	49,804,500.00
119956	TORONTO DOMINION BA	1.570000	07/29/22	50,000,000.00	49,938,944.44	49,933,500.00
119957	TORONTO DOMINION BA	1.570000	07/29/22	50,000,000.00	49,938,944.44	49,933,500.00
119962	CAFCO LLC CP	2.320000	10/05/22	25,000,000.00	24,845,333.33	24,842,250.00
119964	CRC FUNDING LLC CP	2.400000	10/12/22	50,000,000.00	49,656,666.66	49,653,000.00
119968	ING U.S. FUNDING LL	2.260000	10/03/22	50,000,000.00	49,704,944.45	49,687,000.00
CPD TOTAL				**10,457,351,000.00**	**10,438,975,179.66**	**10,434,740,665.88**
117023	TOYOTA MOTOR CREDIT	0.500000	06/18/24	11,000,000.00	10,991,424.63	10,392,140.00
CORP NOTE FXD TOTAL				**11,000,000.00**	**10,991,424.63**	**10,392,140.00**
112380	USTN 1.625	1.625000	11/15/22	50,000,000.00	49,993,507.83	49,875,000.00
115286	USTN 0.875	0.875000	11/15/30	50,000,000.00	50,000,000.00	42,318,500.00
115287	USTN 0.875	0.875000	11/15/30	50,000,000.00	50,000,000.00	42,318,500.00
115335	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,963,668.24	43,984,500.00
115336	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,963,668.24	43,984,500.00
115337	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,963,668.24	43,984,500.00
115338	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,963,668.24	43,984,500.00
115374	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,866,783.36	43,984,500.00
115375	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,866,783.36	43,984,500.00
115376	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,866,783.36	43,984,500.00
115377	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,866,783.36	43,984,500.00
115382	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,933,313.34	43,984,500.00
115383	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,933,313.34	43,984,500.00
115384	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,933,313.34	43,984,500.00
115385	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,933,313.34	43,984,500.00
115417	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,951,481.54	43,984,500.00
115418	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,951,481.54	43,984,500.00
115594	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,951,213.51	43,984,500.00
115595	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,951,213.51	43,984,500.00
115622	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,902,156.70	43,984,500.00
115731	USTN 0.875	0.875000	11/15/30	50,000,000.00	49,109,225.62	42,318,500.00
116457	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00
116458	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00
116459	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00
116460	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00
116461	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00

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116462	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00
116467	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,750,232.74	45,982,500.00
116468	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,750,232.74	45,982,500.00
116469	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,750,232.74	45,982,500.00
116470	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,750,232.74	45,982,500.00
116492	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,823,888.97	45,982,500.00
116493	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,823,888.97	45,982,500.00
116494	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,823,888.97	45,982,500.00
116495	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,823,888.97	45,982,500.00
116496	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,823,888.97	45,982,500.00
116829	USTN 0.25	0.250000	05/15/24	50,000,000.00	49,937,305.22	47,560,500.00
116830	USTN 0.25	0.250000	05/15/24	50,000,000.00	49,937,305.22	47,560,500.00
116831	USTN 0.25	0.250000	05/15/24	50,000,000.00	49,937,305.22	47,560,500.00
116832	USTN 0.25	0.250000	05/15/24	50,000,000.00	49,937,305.22	47,560,500.00
116837	USTN 0.75	0.750000	04/30/26	50,000,000.00	49,887,677.23	45,894,500.00
116838	USTN 0.75	0.750000	04/30/26	50,000,000.00	49,887,677.23	45,894,500.00
117095	USTN 0.25	0.250000	06/15/24	50,000,000.00	49,815,001.16	47,455,000.00
117096	USTN 0.25	0.250000	06/15/24	50,000,000.00	49,815,001.16	47,455,000.00
117097	USTN 0.25	0.250000	06/15/24	50,000,000.00	49,815,001.16	47,455,000.00
117098	USTN 0.25	0.250000	06/15/24	50,000,000.00	49,815,001.16	47,455,000.00
117099	USTN 0.25	0.250000	06/15/24	50,000,000.00	49,815,001.16	47,455,000.00
117105	USTN 0.75	0.750000	05/31/26	50,000,000.00	49,779,910.15	45,806,500.00
117106	USTN 0.75	0.750000	05/31/26	50,000,000.00	49,779,910.15	45,806,500.00
117107	USTN 0.75	0.750000	05/31/26	50,000,000.00	49,779,910.15	45,806,500.00
117108	USTN 0.75	0.750000	05/31/26	50,000,000.00	49,779,910.15	45,806,500.00
117109	USTN 0.75	0.750000	05/31/26	50,000,000.00	49,779,910.15	45,806,500.00
117703	USTN 1.125	1.125000	08/31/28	50,000,000.00	49,540,647.23	44,582,000.00
117713	USTN 1.125	1.125000	08/31/28	50,000,000.00	49,427,173.18	44,582,000.00
118177	USTN 0.75	0.750000	11/15/24	50,000,000.00	49,774,016.58	47,449,000.00
118178	USTN 0.75	0.750000	11/15/24	50,000,000.00	49,774,016.58	47,449,000.00
118179	USTN 0.75	0.750000	11/15/24	50,000,000.00	49,774,016.58	47,449,000.00
118180	USTN 0.75	0.750000	11/15/24	50,000,000.00	49,774,016.58	47,449,000.00
UST NOTES TOTAL				**2,900,000,000.00**	**2,889,970,924.40**	**2,641,603,000.00**
118073	UST BILL	0.147500	11/03/22	50,000,000.00	49,974,392.36	49,657,000.00
118074	UST BILL	0.147500	11/03/22	50,000,000.00	49,974,392.36	49,657,000.00
118198	UST BILL	0.187500	11/03/22	50,000,000.00	49,967,447.93	49,657,000.00
118199	UST BILL	0.187500	11/03/22	50,000,000.00	49,967,447.93	49,657,000.00
118223	UST BILL	0.130000	09/08/22	50,000,000.00	49,987,541.67	49,852,000.00
118224	UST BILL	0.130000	09/08/22	50,000,000.00	49,987,541.67	49,852,000.00
118246	UST BILL	0.245000	12/01/22	50,000,000.00	49,947,937.49	49,531,500.00
118247	UST BILL	0.245000	12/01/22	50,000,000.00	49,947,937.49	49,531,500.00
118323	UST BILL	0.270000	12/01/22	50,000,000.00	49,942,625.00	49,531,500.00
118324	UST BILL	0.270000	12/01/22	50,000,000.00	49,942,625.00	49,531,500.00
118325	UST BILL	0.270000	12/01/22	50,000,000.00	49,942,625.00	49,531,500.00
118326	UST BILL	0.270000	12/01/22	50,000,000.00	49,942,625.00	49,531,500.00

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118506	UST BILL	0.240000	12/01/22	50,000,000.00	49,948,999.99	49,531,500.00
118507	UST BILL	0.240000	12/01/22	50,000,000.00	49,948,999.99	49,531,500.00
118542	UST BILL	0.180000	09/08/22	50,000,000.00	49,982,750.00	49,852,000.00
118543	UST BILL	0.180000	09/08/22	50,000,000.00	49,982,750.00	49,852,000.00
118611	UST BILL	0.232500	07/07/22	50,000,000.00	49,998,062.50	49,994,000.00
118612	UST BILL	0.232500	07/07/22	50,000,000.00	49,998,062.50	49,994,000.00
118631	UST BILL	0.250000	07/14/22	50,000,000.00	49,995,486.11	49,981,500.00
119042	UST BILL	0.780000	09/15/22	50,000,000.00	49,917,666.66	49,832,500.00
119043	UST BILL	0.780000	09/15/22	50,000,000.00	49,917,666.66	49,832,500.00
119061	UST BILL	0.780000	09/15/22	50,000,000.00	49,917,666.67	49,832,500.00
119062	UST BILL	0.780000	09/15/22	50,000,000.00	49,917,666.67	49,832,500.00
119069	UST BILL	0.655000	08/04/22	50,000,000.00	49,969,069.45	49,945,000.00
119070	UST BILL	0.655000	08/04/22	50,000,000.00	49,969,069.45	49,945,000.00
119071	UST BILL	0.685000	08/11/22	50,000,000.00	49,960,993.06	49,924,000.00
119072	UST BILL	0.685000	08/11/22	50,000,000.00	49,960,993.06	49,924,000.00
119078	UST BILL	0.690000	07/19/22	50,000,000.00	49,982,750.00	49,973,500.00
119079	UST BILL	0.690000	07/19/22	50,000,000.00	49,982,750.00	49,973,500.00
119090	UST BILL	1.135000	01/26/23	50,000,000.00	49,670,534.73	49,296,500.00
119091	UST BILL	1.280000	02/23/23	50,000,000.00	49,578,666.66	49,225,000.00
119093	UST BILL	1.510000	03/23/23	50,000,000.00	49,444,236.12	49,141,000.00
119103	UST BILL	0.540000	07/12/22	50,000,000.00	49,991,750.00	49,984,500.00
119104	UST BILL	0.540000	07/12/22	50,000,000.00	49,991,750.00	49,984,500.00
119130	UST BILL	1.535000	03/23/23	50,000,000.00	49,435,034.72	49,141,000.00
119131	UST BILL	1.535000	03/23/23	50,000,000.00	49,435,034.72	49,141,000.00
119136	UST BILL	0.855000	09/01/22	50,000,000.00	49,926,375.00	49,869,000.00
119137	UST BILL	0.855000	09/01/22	50,000,000.00	49,926,375.00	49,869,000.00
119142	UST BILL	0.895000	09/15/22	50,000,000.00	49,905,527.78	49,832,500.00
119143	UST BILL	0.895000	09/15/22	50,000,000.00	49,905,527.78	49,832,500.00
119154	UST BILL	1.600000	03/23/23	50,000,000.00	49,411,111.12	49,141,000.00
119165	UST BILL	1.395000	02/23/23	50,000,000.00	49,540,812.50	49,225,000.00
119188	UST BILL	0.960000	09/29/22	50,000,000.00	49,879,999.99	49,795,000.00
119189	UST BILL	0.960000	09/29/22	50,000,000.00	49,879,999.99	49,795,000.00
119206	UST BILL	0.985000	09/22/22	50,000,000.00	49,886,451.39	49,813,500.00
119207	UST BILL	0.985000	09/22/22	50,000,000.00	49,886,451.39	49,813,500.00
119227	UST BILL	0.885000	08/25/22	50,000,000.00	49,932,395.84	49,887,000.00
119228	UST BILL	0.885000	08/25/22	50,000,000.00	49,932,395.84	49,887,000.00
119236	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119237	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119238	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119239	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119240	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119241	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119242	UST BILL	0.650000	07/07/22	50,000,000.00	49,994,583.33	49,994,000.00
119243	UST BILL	0.650000	07/07/22	50,000,000.00	49,994,583.33	49,994,000.00
119244	UST BILL	0.650000	07/07/22	50,000,000.00	49,994,583.33	49,994,000.00
119245	UST BILL	0.650000	07/07/22	50,000,000.00	49,994,583.33	49,994,000.00

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119264	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119265	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119266	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119267	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119270	UST BILL	0.795000	08/04/22	50,000,000.00	49,962,458.34	49,945,000.00
119309	UST BILL	1.350000	12/29/22	50,000,000.00	49,660,625.00	49,391,500.00
119310	UST BILL	1.350000	12/29/22	50,000,000.00	49,660,625.00	49,391,500.00
119327	UST BILL	0.935000	09/08/22	50,000,000.00	49,910,395.83	49,852,000.00
119328	UST BILL	0.935000	09/08/22	50,000,000.00	49,910,395.83	49,852,000.00
119344	UST BILL	1.185000	10/13/22	50,000,000.00	49,828,833.33	49,733,000.00
119345	UST BILL	1.185000	10/13/22	50,000,000.00	49,828,833.33	49,733,000.00
119361	UST BILL	1.200000	10/13/22	50,000,000.00	49,826,666.67	49,733,000.00
119362	UST BILL	1.200000	10/13/22	50,000,000.00	49,826,666.67	49,733,000.00
119391	UST BILL	0.970000	08/18/22	50,000,000.00	49,935,333.33	49,911,000.00
119392	UST BILL	0.970000	08/18/22	50,000,000.00	49,935,333.33	49,911,000.00
119435	UST BILL	1.282500	10/20/22	50,000,000.00	49,802,281.25	49,706,000.00
119436	UST BILL	1.282500	10/20/22	50,000,000.00	49,802,281.25	49,706,000.00
119460	UST BILL	1.025000	08/23/22	50,000,000.00	49,924,548.61	49,891,500.00
119461	UST BILL	1.025000	08/23/22	50,000,000.00	49,924,548.61	49,891,500.00
119549	UST BILL	0.920000	08/16/22	50,000,000.00	49,941,222.22	49,913,500.00
119596	UST BILL	0.820000	07/28/22	50,000,000.00	49,969,250.00	49,964,000.00
119647	UST BILL	1.415000	11/17/22	50,000,000.00	49,726,826.38	49,604,500.00
119648	UST BILL	1.415000	11/17/22	50,000,000.00	49,726,826.38	49,604,500.00
119675	UST BILL	1.370000	11/10/22	50,000,000.00	49,748,833.33	49,630,500.00
119676	UST BILL	1.370000	11/10/22	50,000,000.00	49,748,833.33	49,630,500.00
119756	UST BILL	1.235000	09/08/22	50,000,000.00	49,881,645.83	49,852,000.00
119757	UST BILL	1.235000	09/08/22	50,000,000.00	49,881,645.83	49,852,000.00
119758	UST BILL	1.235000	09/08/22	50,000,000.00	49,881,645.83	49,852,000.00
119759	UST BILL	1.235000	09/08/22	50,000,000.00	49,881,645.83	49,852,000.00
119826	UST BILL	2.265000	12/15/22	50,000,000.00	49,474,645.83	49,475,500.00
119827	UST BILL	2.265000	12/15/22	50,000,000.00	49,474,645.83	49,475,500.00
119922	UST BILL	2.350000	12/22/22	50,000,000.00	49,432,083.33	49,420,500.00
119923	UST BILL	2.350000	12/22/22	50,000,000.00	49,432,083.33	49,420,500.00
119924	UST BILL	2.350000	12/22/22	50,000,000.00	49,432,083.33	49,420,500.00
119925	UST BILL	2.350000	12/22/22	50,000,000.00	49,432,083.33	49,420,500.00
119926	UST BILL	2.350000	12/22/22	50,000,000.00	49,432,083.33	49,420,500.00
119954	UST BILL	1.940000	10/18/22	50,000,000.00	49,706,305.56	49,706,500.00
119955	UST BILL	1.940000	10/18/22	50,000,000.00	49,706,305.56	49,706,500.00
US TBILLS TOTAL				**4,800,000,000.00**	**4,784,610,826.33**	**4,773,190,000.00**
113129	SAN JOSE CA REDEV A	2.958000	08/01/24	23,000,000.00	23,886,905.22	22,690,420.00
CA MUNI BDN TOTAL				**23,000,000.00**	**23,886,905.22**	**22,690,420.00**
119660	MUFG UNION BANK NA	1.370000	08/01/22	50,000,000.00	50,000,000.00	49,989,000.00
119661	MUFG UNION BANK NA	1.370000	08/01/22	50,000,000.00	50,000,000.00	49,989,000.00
119902	MUFG UNION BANK NA	1.600000	08/31/22	50,000,000.00	50,000,000.00	50,009,500.00

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119903	MUFG UNION BANK NA	1.600000	08/31/22	50,000,000.00	50,000,000.00	50,009,500.00
119945	MUFG UNION BANK NA	2.050000	09/16/22	50,000,000.00	50,000,000.00	50,004,500.00
119946	MUFG UNION BANK NA	2.050000	09/16/22	50,000,000.00	50,000,000.00	50,004,500.00
119972	MUFG UNION BANK NA	1.370000	08/10/22	50,000,000.00	50,000,000.00	49,980,500.00
119973	MUFG UNION BANK NA	1.370000	08/10/22	50,000,000.00	50,000,000.00	49,980,500.00
NEG CDS TOTAL				**400,000,000.00**	**400,000,000.00**	**399,967,000.00**
5382	CREDIT SUISSE NY CD	1.840000	09/13/22	50,000,000.00	50,000,000.00	49,968,000.00
119185	TORONTO DOMINION BA	1.000000	07/18/22	50,000,000.00	50,000,000.00	49,984,500.00
119225	NORDEA BANK ABP NY	0.800000	07/05/22	50,000,000.00	50,000,000.00	49,994,500.00
119226	CREDIT SUISSE NY CD	0.930000	07/08/22	50,000,000.00	50,000,000.00	49,992,500.00
119290	DNB BANK ASA NY CD	0.810000	07/11/22	50,000,000.00	50,000,000.00	49,988,500.00
119323	BANK OF MONTREAL CH	0.900000	07/13/22	50,000,000.00	50,000,000.00	49,987,500.00
119329	NORDEA BANK ABP NY	0.920000	07/11/22	50,000,000.00	50,000,000.00	49,990,000.00
119346	CREDIT SUISSE NY CD	0.950000	07/01/22	50,000,000.00	50,000,000.00	49,999,000.00
119388	BANK OF MONTREAL CH	0.960000	07/20/22	50,000,000.00	50,000,000.00	49,982,000.00
119532	TORONTO DOMINION BA	1.030000	07/18/22	50,000,000.00	50,000,000.00	49,985,500.00
119548	BANK OF MONTREAL CH	1.070000	07/18/22	50,000,000.00	50,000,000.00	49,986,500.00
119586	BANK OF MONTREAL CH	1.070000	07/26/22	50,000,000.00	50,000,000.00	49,980,000.00
119587	DNB BANK ASA NY CD	1.080000	07/28/22	50,000,000.00	50,000,000.00	49,979,000.00
119607	CREDIT AGRICOLE CIB	1.110000	07/29/22	50,000,000.00	50,000,000.00	49,978,500.00
119635	DNB BANK ASA NY CD	1.110000	07/29/22	50,000,000.00	50,000,000.00	49,979,500.00
119653	BANK OF NOVA SCOTIA	2.080000	11/21/22	50,000,000.00	50,000,000.00	49,894,000.00
119654	BANK OF NOVA SCOTIA	2.080000	11/21/22	50,000,000.00	50,000,000.00	49,894,000.00
119697	SVENSKA HANDELSBANK	1.350000	08/30/22	50,000,000.00	50,000,000.00	49,950,000.00
119741	DNB BANK ASA NY CD	1.300000	08/08/22	50,000,000.00	50,000,000.00	49,980,500.00
119748	CREDIT SUISSE NY CD	1.720000	09/09/22	50,000,000.00	50,000,000.00	49,962,500.00
119825	CREDIT AGRICOLE CIB	1.850000	08/17/22	50,000,000.00	50,000,000.00	50,003,000.00
119841	CREDIT SUISSE NY CD	2.220000	09/19/22	50,000,000.00	50,000,000.00	50,000,500.00
119871	BANK OF MONTREAL CH	1.970000	08/31/22	50,000,000.00	50,000,000.00	49,998,500.00
119932	NORDEA BANK ABP NY	2.080000	09/30/22	50,000,000.00	50,000,000.00	49,993,000.00
119937	BANK OF MONTREAL CH	2.020000	09/02/22	50,000,000.00	50,000,000.00	50,001,500.00
119947	CREDIT SUISSE NY CD	2.340000	09/30/22	50,000,000.00	50,000,000.00	50,001,500.00
YANKEE CDS TOTAL				**1,300,000,000.00**	**1,300,000,000.00**	**1,299,454,500.00**
	PSI - NTRD TOTAL			**47,006,317,444.45**	**46,939,724,287.92**	**44,996,782,054.27**
	PSI - NTRD HISTORICAL COST TOTAL				**46,901,762,946.30**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2022 to June 30, 2022
Fund: Specific Purpose Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
114162	FHLB 2.03 (CALLABLE)	2.030000	07/27/40	25,230,000.00	25,230,000.00	19,197,254.70
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**19,197,254.70**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**19,197,254.70**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.270000	12/26/41	7,000,000.00	7,000,000.00	6,258,350.00
106615	FFCB 3.25	3.250000	12/27/39	9,000,000.00	9,000,000.00	8,150,670.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**14,409,020.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**14,409,020.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION BOND 1997	5.000000	12/02/27	2,855,000.00	2,855,000.00	2,855,000.00
LONG TERM BDS TOTAL				**2,855,000.00**	**2,855,000.00**	**2,855,000.00**
GF TOTAL				**2,855,000.00**	**2,855,000.00**	**2,855,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
117243	FFCB 2.50 (CALLABLE)	2.500000	07/29/41	22,675,000.00	22,675,000.00	18,222,763.75
FFCB TOTAL				**22,675,000.00**	**22,675,000.00**	**18,222,763.75**
114424	FHLMC 2.00 (CALLABLE)	2.000000	08/27/43	9,500,000.00	9,500,000.00	6,707,095.00
FHLMC TOTAL				**9,500,000.00**	**9,500,000.00**	**6,707,095.00**
PHHPA TOTAL				**32,175,000.00**	**32,175,000.00**	**24,929,858.75**
SCP61 - SCAQMD - GENERAL FUND						
119011	USTN 1.50	1.500000	02/29/24	10,000,000.00	9,962,900.97	9,771,500.00
	UST NOTES TOTAL			**10,000,000.00**	**9,962,900.97**	**9,771,500.00**
SCP61 - SCAQMD TOTAL				**10,000,000.00**	**9,962,900.97**	**9,771,500.00**
SCP6G - SCAQMD - INVESTMENT						
119012	USTN 1.50	1.500000	02/29/24	10,000,000.00	9,962,900.97	9,771,500.00
	UST NOTES TOTAL			**10,000,000.00**	**9,962,900.97**	**9,771,500.00**
SCP6G - SCAQMD TOTAL				**10,000,000.00**	**9,962,900.97**	**9,771,500.00**
SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND						
119010	USTN 1.50	1.500000	02/29/24	20,000,000.00	19,925,801.95	19,543,000.00
	UST NOTES TOTAL			**20,000,000.00**	**19,925,801.95**	**19,543,000.00**
SCP9A - SCAQMD TOTAL				**20,000,000.00**	**19,925,801.95**	**19,543,000.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.000000	12/31/22	37,080,251.22	37,080,251.22	37,080,251.22
COLLATERIZED TDS TOTAL				**37,080,251.22**	**37,080,251.22**	**37,080,251.22**
SCAQM TOTAL				**37,080,251.22**	**37,080,251.22**	**37,080,251.22**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2022 to June 30, 2022
Fund: Specific Purpose Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.000000	12/31/22	3,434,680.89	3,434,680.89	3,434,680.89
COLLATERIZED TDS TOTAL				**3,434,680.89**	**3,434,680.89**	**3,434,680.89**
SLIM TOTAL				**3,434,680.89**	**3,434,680.89**	**3,434,680.89**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.000000	12/31/22	41,492.55	41,492.55	41,492.55
COLLATERIZED TDS TOTAL				**41,492.55**	**41,492.55**	**41,492.55**
WASIA TOTAL				**41,492.55**	**41,492.55**	**41,492.55**
SPI TOTAL				**156,816,424.66**	**156,668,028.55**	**141,033,558.11**
	SPI HISTORICAL COST TOTAL				**156,641,424.66**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/22
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	2,930,306.24
	DEUTSCHE BANK - TRUSTEE TOTAL	$2,930,306.24

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/22
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,466,281.55
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	314,567.12
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$23,782,810.82

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/22
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	888,327.96
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	1,513,494.52
02/09/93	DISNEY PROJECT 1993	8,175,350.75
03/21/12	DISNEY PROJECT 2012	4,188,024.50
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,502,037.43
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	1,090,910.91
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	6,900.93
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	110,050,046.89
	U.S. BANK - TRUSTEE TOTAL	$177,425,186.00

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/22
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,469,612.33
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,439,969.03
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,361,164.11
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	16,932,092.00
	ZIONS BANK - TRUSTEE TOTAL	$39,202,837.47

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/22
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,119.38
	TREASURER TOTAL	$301,119.38

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of June 30, 2022
Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
NTRD - PSI NON-TRADING Total				0.00	0.00	

Los Angeles County Treasurer
Bond Anticipation Notes / LACCAL
As of JUNE 30, 2022
ATTACHMENT XIII

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
			0.00	

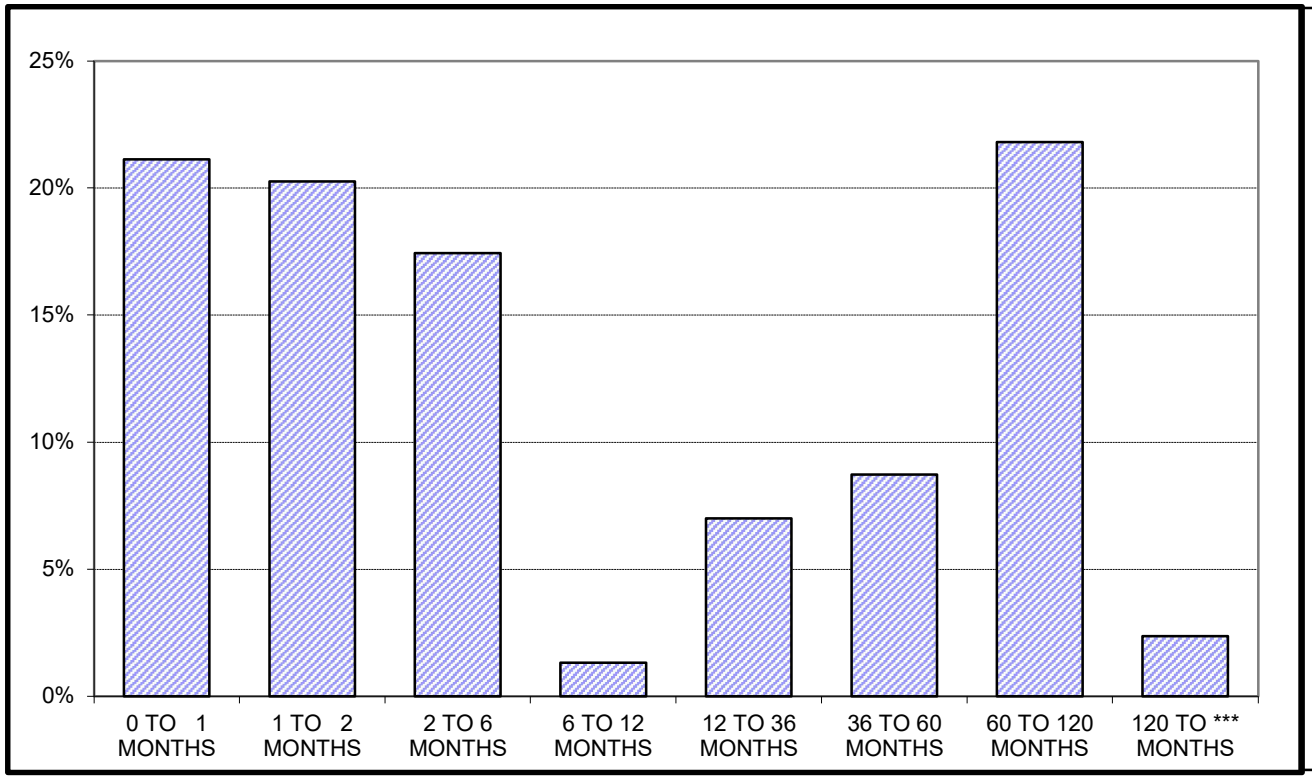
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 06/30/22
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,700,000,000.00	48.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	10,438,975,179.66	40.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	7,674,581,750.73	633.00	DAYS	0.00	0.00	DAYS
AGENCIES	27,091,289,027.68	1,417.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	23,886,905.22	763.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	10,991,424.63	719.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$46,939,724,287.92	933.00	DAYS	$0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 06/30/2022
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	07/01/22-07/31/22	$9,914,653,319.62	21.12
1 TO 2 MONTHS	08/01/22-08/31/22	$9,505,039,208.32	20.25
2 TO 3 MONTHS	09/01/22-09/30/22	$4,728,851,454.36	10.07
3 TO 4 MONTHS	10/01/22-10/31/22	$1,884,733,163.11	4.02
4 TO 5 MONTHS	11/01/22-11/30/22	$623,236,698.83	1.33
5 TO 6 MONTHS	12/01/22-12/31/22	$945,041,538.71	2.01
6 TO 12 MONTHS	01/01/23-06/30/23	$619,968,614.07	1.32
12 TO 24 MONTHS	07/01/23-06/30/24	$959,834,975.68	2.05
24 TO 36 MONTHS	07/01/24-06/30/25	$2,327,094,879.97	4.96
36 TO 48 MONTHS	07/01/25-06/30/26	$1,973,321,042.33	4.20
48 TO 60 MONTHS	07/01/26-06/30/27	$2,118,803,410.80	4.51
60 TO 120 MONTHS	07/01/27-06/30/32	$10,232,149,177.75	21.80
120 TO *** MONTHS	07/01/32-	$1,106,996,804.37	2.36
Portfolio Total:		**$46,939,724,287.92**	**100.00**
AVCCD			
120 TO *** MONTHS	07/01/32-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	07/01/32-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	07/01/27-06/30/32	$2,855,000.00	100.00
Portfolio Total:		**$2,855,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	07/01/32-	$32,175,000.00	100.00
Portfolio Total:		**$32,175,000.00**	**100.00**
SCP61			
12 TO 24 MONTHS	07/01/23-06/30/24	$9,962,900.97	100.00
Portfolio Total:		**$9,962,900.97**	**100.00**
SCP6G			
12 TO 24 MONTHS	07/01/23-06/30/24	$9,962,900.97	100.00
Portfolio Total:		**$9,962,900.97**	**100.00**
SCP9A			
12 TO 24 MONTHS	07/01/23-06/30/24	$19,925,801.95	100.00
Portfolio Total:		**$19,925,801.95**	**100.00**
SCAQM			
5 TO 6 MONTHS	12/01/22-12/31/22	$37,080,251.22	100.00
Portfolio Total:		**$37,080,251.22**	**100.00**
SLIM			
5 TO 6 MONTHS	12/01/22-12/31/22	$3,434,680.89	100.00
Portfolio Total:		**$3,434,680.89**	**100.00**
WASIA			
5 TO 6 MONTHS	12/01/22-12/31/22	$41,492.55	100.00
Portfolio Total:		**$41,492.55**	**100.00**

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JUNE 2022
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 9,914,653	21.12%
1 TO 2 MONTHS	9,505,039	20.25%
2 TO 6 MONTHS	8,181,863	17.43%
6 TO 12 MONTHS	619,969	1.32%
12 TO 36 MONTHS	3,286,930	7.00%
36 TO 60 MONTHS	4,092,124	8.72%
60 TO 120 MONTHS	10,232,149	21.80%
120 TO *** MONTHS	1,106,997	2.36%
	$ 46,939,724	100.00%

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 06/30/22
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$37,080,251.22
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,434,680.89
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	41,492.55
	LAIF TOTAL	$40,556,424.66

Fiona Ma, CPA

Treasurer
State of California

POOLED MONEY INVESTMENT BOARD REPORT

MAY 31, 2022

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

MAY 2022

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POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	May 2022	May 2021	Change
Average Daily Portfolio ($)	**226,958,217**	**143,811,257**	**+83,146,960**
Accrued Earnings ($)	**131,922**	**38,527**	**+93,395**
Effective Yield (%)	**0.684**	**0.315**	**+0.369**
Average Life-Month End (In Days)	**309**	**287**	**+22**
Total Security Transactions			
Amount ($)	**41,073,012**	**48,721,467**	**-7,648,455**
Number	**825**	**976**	**-151**
Total Time Deposit Transactions			
Amount ($)	**1,693,000**	**1,529,000**	**+164,000**
Number	**56**	**55**	**+1**
Average Workday Investment Activity ($)	**2,036,477**	**2,512,523**	**-476,047**
Prescribed Demand Account Balances For Services ($)	**1,306,000**	**1,613,653**	**-307,653**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

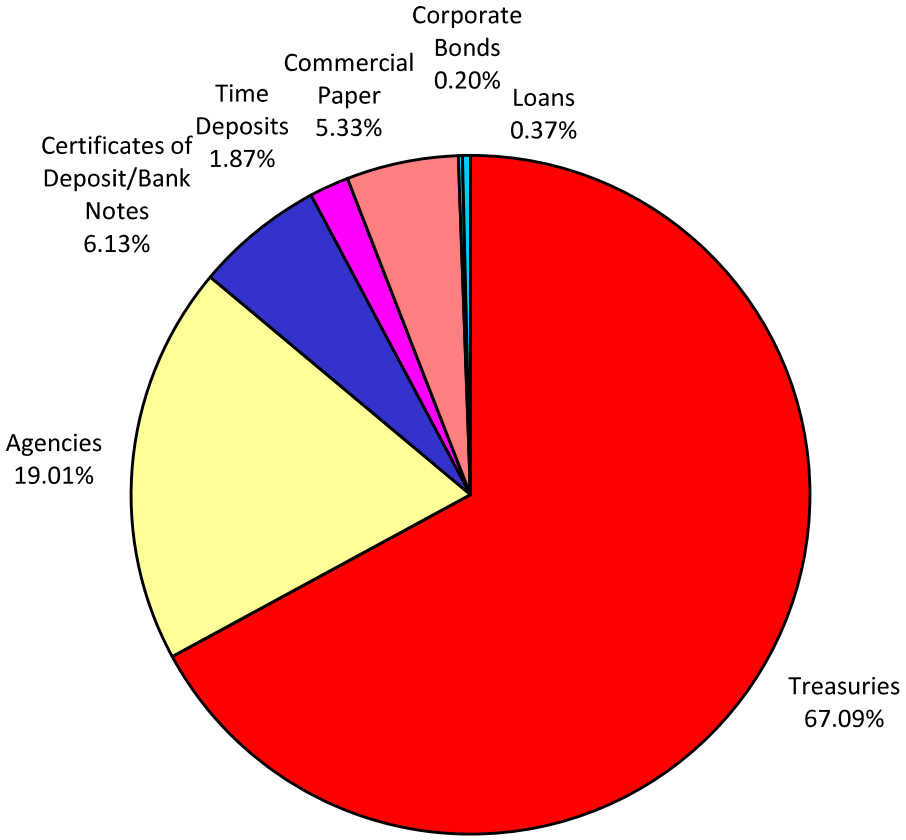
May 31, 2022

TYPE OF SECURITY	AMOUNT ($)	*PERCENT OF PORTFOLIO	*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	49,529,238	21.93	-1.69
Bonds	0	0.00	0
Notes	102,013,124	45.16	+0.33
Strips	0	0.00	0
Total Government	151,542,362	67.09	-1.36
Agency Debentures	12,970,072	5.74	+0.19
Certificates of Deposit	13,835,000	6.13	+0.22
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	29,979,362	13.27	+0.89
Time Deposits	4,224,000	1.87	-0.01
GNMAs	0	0.00	0
Commercial Paper	12,043,520	5.33	+0.03
Remics	5,098	0.00	0
Corporate Bonds	448,806	0.20	+0.01
PMIA Loans	825,022	0.37	+0.03
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	225,873,242	100.00	

*Percentages may be off due to rounding.

INVESTMENT ACTIVITY	May 2022		April 2022	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	825	41,073,012	939	46,781,221
Other	14	148,415	21	785,387
Time Deposits	56	1,693,000	83	2,453,000
Total	895	42,914,427	1,043	50,019,608
PMIA Monthly Average Effective Yield (%)		0.684	0.523	
Year to Date Yield Last Day of Month (%)		0.318	0.272	

Pooled Money Investment Account
Portfolio Composition
$225.9 billion
05/31/22



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/02/22	**REDEMPTIONS**								
	CP	JOHNSON		05/02/22	0.050	50,000	179	12,430.56	0.051
	CP	JOHNSON		05/02/22	0.050	50,000	180	12,500.00	0.051
	DN	FHLB		05/02/22	0.045	50,000	182	11,375.00	0.046
	DN	FHLB		05/02/22	0.045	50,000	182	11,375.00	0.046
	DN	IFC		05/02/22	0.045	50,000	194	12,125.00	0.046
	DN	IFC		05/02/22	0.045	50,000	194	12,125.00	0.046
	DN	IBRD		05/02/22	0.050	50,000	209	14,513.89	0.051
	DN	IBRD		05/02/22	0.050	50,000	209	14,513.89	0.051
	DN	FHLB		05/02/22	0.040	50,000	221	12,277.78	0.041
	DN	FHLB		05/02/22	0.040	50,000	221	12,277.78	0.041
	DN	FHLB		05/02/22	0.045	50,000	362	22,625.00	0.046
	DN	FHLB		05/02/22	0.045	50,000	362	22,625.00	0.046
	YCD	SVENSKA	0.200	05/02/22	0.200	50,000	181	50,277.78	0.203
	YCD	SVENSKA	0.200	05/02/22	0.200	50,000	181	50,277.78	0.203
	YCD	BNP	0.170	05/02/22	0.170	50,000	200	47,222.22	0.172
	YCD	BNP	0.170	05/02/22	0.170	50,000	200	47,222.22	0.172
	YCD	BNP	0.170	05/02/22	0.170	50,000	200	47,222.22	0.172
	YCD	LLOYDS	0.140	05/02/22	0.140	50,000	221	42,972.22	0.142
	YCD	LLOYDS	0.140	05/02/22	0.140	50,000	221	42,972.22	0.142
05/02/22	**PURCHASES**								
	CP	PROCTER		08/08/22	0.950	50,000			
	CP	PROCTER		08/08/22	0.950	50,000			
	DEB	IADB	3.030	08/01/25	3.030	50,000			
	DEB	IADB	3.030	08/01/25	3.030	50,000			
	DEB CL	FHLMC	3.280	05/01/25	3.280	50,000			
	DEB CL	FHLMC	3.280	05/01/25	3.280	50,000			
	DEB CL	FHLMC	3.050	08/01/25	3.050	50,000			
	DEB CL	FHLMC	3.050	08/01/25	3.050	50,000			
	TR	BILL		10/27/22	1.370	50,000			
	TR	BILL		10/27/22	1.370	50,000			
	TR	BILL		10/27/22	1.370	50,000			
	TR	BILL		10/27/22	1.370	50,000			
	YCD	SUMI TRUST	0.610	05/09/22	0.610	50,000			
	YCD	SUMI TRUST	0.610	05/09/22	0.610	50,000			
05/03/22	**REDEMPTIONS**								
	TR	BILL		05/03/22	0.140	50,000	109	21,194.44	0.142
	TR	BILL		05/03/22	0.140	50,000	109	21,194.44	0.142
	TR	BILL		05/03/22	0.140	50,000	109	21,194.44	0.142
	TR	BILL		05/03/22	0.140	50,000	109	21,194.44	0.142
	TR	BILL		05/03/22	0.140	50,000	109	21,194.44	0.142
	TR	BILL		05/03/22	0.140	50,000	109	21,194.44	0.142

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/03/22	**REDEMPTIONS (Continued)**								
	TR	BILL		05/03/22	0.105	50,000	118	17,208.33	0.106
	TR	BILL		05/03/22	0.105	50,000	118	17,208.33	0.106
	TR	BILL		05/03/22	0.105	50,000	118	17,208.33	0.106
	TR	BILL		05/03/22	0.105	50,000	118	17,208.33	0.106
	TR	BILL		05/03/22	0.105	50,000	118	17,208.33	0.106
	TR	BILL		05/03/22	0.105	50,000	118	17,208.33	0.106
	TR	BILL		05/03/22	0.115	50,000	118	18,847.22	0.117
	TR	BILL		05/03/22	0.115	50,000	118	18,847.22	0.117
	TR	BILL		05/03/22	0.115	50,000	118	18,847.22	0.117
	TR	BILL		05/03/22	0.120	50,000	118	19,666.67	0.122
	TR	BILL		05/03/22	0.120	50,000	118	19,666.67	0.122
	TR	BILL		05/03/22	0.120	50,000	118	19,666.67	0.122
	TR	BILL		05/03/22	0.105	50,000	119	17,354.17	0.106
	TR	BILL		05/03/22	0.105	50,000	119	17,354.17	0.106
	TR	BILL		05/03/22	0.105	50,000	119	17,354.17	0.106
05/03/22	**PURCHASES**								
	CP	COCA COLA		11/01/22	1.600	50,000			
	DN	FHLB		08/10/22	0.995	50,000			
	DN	FHLB		08/10/22	0.995	50,000			
	DN	FHLB		11/04/22	1.405	50,000			
	DN	FHLB		11/04/22	1.405	50,000			
	DN	FHLB		12/27/22	1.550	50,000			
	DN	FHLB		12/27/22	1.550	50,000			
	DN	FHLB		03/01/23	1.905	50,000			
	DN	FHLB		03/01/23	1.905	50,000			
	TR	BILL		08/30/22	1.081	50,000			
	TR	BILL		08/30/22	1.081	50,000			
	TR	BILL		08/30/22	1.081	50,000			
	TR	BILL		08/30/22	1.081	50,000			
	TR	BILL		10/27/22	1.345	50,000			
	TR	BILL		10/27/22	1.345	50,000			
	TR	BILL		10/27/22	1.350	50,000			
	TR	BILL		10/27/22	1.350	50,000			
	TR	BILL		10/27/22	1.350	50,000			
	TR	BILL		10/27/22	1.355	50,000			
	TR	BILL		10/27/22	1.355	50,000			
	TR	BILL		10/27/22	1.355	50,000			
	TR	BILL		10/27/22	1.358	50,000			
	TR	BILL		10/27/22	1.358	50,000			
	TR	BILL		10/27/22	1.358	50,000			
	TR	NOTE	2.500	04/30/24	2.707	50,000			
	TR	NOTE	2.500	04/30/24	2.707	50,000			
	TR	NOTE	2.500	04/30/24	2.707	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/03/22	**PURCHASES (Continued)**								
	TR	NOTE	2.500	04/30/24	2.709	50,000			
	TR	NOTE	2.500	04/30/24	2.709	50,000			
	TR	NOTE	2.500	04/30/24	2.709	50,000			
	TR	NOTE	1.750	03/15/25	2.903	50,000			
	TR	NOTE	1.750	03/15/25	2.903	50,000			
	TR	NOTE	1.750	03/15/25	2.903	50,000			
	TR	NOTE	1.750	03/15/25	2.903	50,000			
	TR	NOTE	1.750	03/15/25	2.903	50,000			
	TR	NOTE	1.750	03/15/25	2.903	50,000			
	TR	NOTE	1.750	03/15/25	2.903	50,000			
	TR	NOTE	1.750	03/15/25	2.903	50,000			
	TR	NOTE	1.750	03/15/25	2.903	50,000			
	YCD	MUFG BK	1.310	08/01/22	1.310	50,000			
	YCD	MUFG BK	1.310	08/01/22	1.310	50,000			
	YCD	SE BANKEN	1.630	09/02/22	1.630	50,000			
	YCD	SE BANKEN	1.630	09/02/22	1.630	50,000			
	YCD	SCOTIA	1.950	11/01/22	1.950	50,000			
	YCD	SCOTIA	1.950	11/01/22	1.950	50,000			
	YCD	RB CANADA	2.400	02/01/23	2.400	50,000			
	YCD	RB CANADA	2.400	02/01/23	2.400	50,000			
	YCD	LLOYDS	2.480	02/28/23	2.480	50,000			
	YCD	LLOYDS	2.480	02/28/23	2.480	50,000			
05/04/22	**REDEMPTIONS**								
	CP	CR AG NY		05/04/22	0.320	50,000	14	6,222.22	0.324
	CP	CR AG NY		05/04/22	0.320	50,000	14	6,222.22	0.324
	CP	ATLANTIC		05/04/22	0.320	50,000	14	6,222.22	0.324
	DN	FHLB		05/04/22	0.060	50,000	135	11,250.00	0.061
	DN	FHLB		05/04/22	0.060	50,000	135	11,250.00	0.061
	DN	FHLB		05/04/22	0.058	50,000	140	11,180.56	0.058
	DN	FHLB		05/04/22	0.058	50,000	140	11,180.56	0.058
	DN	FHLB		05/04/22	0.058	50,000	141	11,260.42	0.058
	DN	FHLB		05/04/22	0.058	50,000	141	11,260.42	0.058
05/04/22	**PURCHASES**								
	DN	FHLB		10/11/22	1.340	50,000			
	DN	FHLB		10/11/22	1.340	50,000			
	DN	FHLB		11/10/22	1.460	50,000			
	DN	FHLB		11/10/22	1.460	50,000			
	DN	FHLB		02/01/23	1.855	50,000			
	DN	FHLB		02/01/23	1.855	50,000			
	DN	FHLB		03/29/23	2.055	50,000			
	DN	FHLB		03/29/23	2.055	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/04/22	**PURCHASES (Continued)**								
	TR	BILL		10/27/22	1.375	50,000			
	TR	BILL		10/27/22	1.375	50,000			
	TR	BILL		10/27/22	1.375	50,000			
	TR	BILL		10/27/22	1.380	50,000			
	TR	BILL		10/27/22	1.380	50,000			
	TR	BILL		10/27/22	1.380	50,000			
	TR	NOTE	2.500	04/30/24	2.797	50,000			
	TR	NOTE	2.500	04/30/24	2.797	50,000			
	TR	NOTE	2.500	04/30/24	2.799	50,000			
	TR	NOTE	2.500	04/30/24	2.799	50,000			
	YCD	NORINCHUK	1.370	08/10/22	1.370	50,000			
	YCD	NORINCHUK	1.370	08/10/22	1.370	50,000			
05/05/22	**REDEMPTIONS**								
	TR	BILL		05/05/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/05/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/05/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/05/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/05/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/05/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/05/22	0.060	50,000	182	15,166.67	0.061
	TR	BILL		05/05/22	0.060	50,000	182	15,166.67	0.061
	TR	BILL		05/05/22	0.060	50,000	182	15,166.67	0.061
	TR	BILL		05/05/22	0.060	50,000	182	15,166.67	0.061
	TR	BILL		05/05/22	0.060	50,000	182	15,166.67	0.061
	TR	BILL		05/05/22	0.060	50,000	182	15,166.67	0.061
	TR	BILL		05/05/22	0.065	50,000	182	16,304.17	0.065
	TR	BILL		05/05/22	0.065	50,000	182	16,304.17	0.065
	TR	BILL		05/05/22	0.065	50,000	182	16,304.17	0.065
	TR	BILL		05/05/22	0.065	50,000	182	16,430.56	0.066
	TR	BILL		05/05/22	0.065	50,000	182	16,430.56	0.066
	TR	BILL		05/05/22	0.065	50,000	182	16,430.56	0.066
05/05/22	**PURCHASES**								
	CP	MUFG BK		05/13/22	0.780	50,000			
	CP	MUFG BK		05/13/22	0.780	50,000			
	CP	APPLE		11/10/22	1.620	50,000			
	CP	BOFA		11/10/22	1.980	50,000			
	CP	BOFA		11/10/22	1.980	50,000			
	DEB	FHLB	2.030	05/02/23	2.234	50,000			
	DEB	FHLB	2.030	05/02/23	2.234	50,000			
	DEB CL	FHLB	3.100	12/01/25	3.100	50,000			
	DEB CL	FHLB	3.100	12/01/25	3.100	50,000			
	DN	FHLB		11/29/22	1.490	50,000			
	DN	FHLB		11/29/22	1.490	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/05/22	**PURCHASES (Continued)**								
	TR	BILL		10/27/22	1.285	50,000			
	TR	BILL		10/27/22	1.285	50,000			
	TR	BILL		10/27/22	1.290	50,000			
	TR	BILL		10/27/22	1.290	50,000			
	YCD	NATIXIS	1.930	11/10/22	1.930	50,000			
	YCD	NATIXIS	1.930	11/10/22	1.930	50,000			
05/06/22	**REDEMPTIONS**								
	DN	FHLB		05/06/22	0.060	50,000	182	15,166.67	0.061
	DN	FHLB		05/06/22	0.060	50,000	182	15,166.67	0.061
	DN	FHLB		05/06/22	0.055	50,000	365	27,881.94	0.056
	DN	FHLB		05/06/22	0.055	50,000	365	27,881.94	0.056
	DN	FHLB		05/06/22	0.055	50,000	365	27,881.94	0.056
	DN	FHLB		05/06/22	0.055	50,000	365	27,881.94	0.056
05/06/22	**PURCHASES**								
	CB	TOYOTA	0.400	04/06/23	2.298	25,000			
	CP	JPM LLC		11/10/22	1.950	50,000			
	CP	JPM LLC		11/10/22	1.950	50,000			
	CP	BOFA		12/23/22	2.150	50,000			
	CP	BOFA		12/23/22	2.150	50,000			
	TR	BILL		10/27/22	1.240	50,000			
	TR	BILL		10/27/22	1.240	50,000			
	TR	BILL		10/27/22	1.240	50,000			
	YCD	BNP	1.980	11/10/22	1.980	50,000			
	YCD	BNP	1.980	11/10/22	1.980	50,000			
05/09/22	**REDEMPTIONS**								
	CD	BOWEST	0.460	05/09/22	0.460	50,000	14	8,944.44	0.466
	CD	BOWEST	0.460	05/09/22	0.460	50,000	14	8,944.44	0.466
	CD	BOWEST	0.460	05/09/22	0.460	50,000	14	8,944.44	0.466
	CP	CR AG NY		05/09/22	0.360	50,000	17	8,500.00	0.365
	CP	CR AG NY		05/09/22	0.360	50,000	17	8,500.00	0.365
	CP	MUFG BK		05/09/22	0.370	50,000	17	8,736.11	0.375
	CP	MUFG BK		05/09/22	0.370	50,000	17	8,736.11	0.375
	CP	MUFG BK		05/09/22	0.370	50,000	17	8,736.11	0.375
	CP	MUFG BK		05/09/22	0.370	50,000	17	8,736.11	0.375
	CP	APPLE		05/09/22	0.380	50,000	41	21,638.89	0.385
	CP	APPLE		05/09/22	0.380	50,000	41	21,638.89	0.385
	CP	NATIXIS NY		05/09/22	0.190	50,000	181	47,763.89	0.193
	CP	NATIXIS NY		05/09/22	0.190	50,000	181	47,763.89	0.193
	DN	IFC		05/09/22	0.080	50,000	124	13,777.78	0.081
	DN	IFC		05/09/22	0.080	50,000	124	13,777.78	0.081

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/09/22	**REDEMPTIONS (Continued)**								
	YCD	SUMI TRUST	0.610	05/09/22	0.610	50,000	7	5,930.56	0.618
	YCD	SUMI TRUST	0.610	05/09/22	0.610	50,000	7	5,930.56	0.618
	YCD	MONTREAL	0.470	05/09/22	0.470	50,000	14	9,138.89	0.477
	YCD	MONTREAL	0.470	05/09/22	0.470	50,000	14	9,138.89	0.477
	YCD	MONTREAL	0.470	05/09/22	0.470	50,000	14	9,138.89	0.477
	YCD	DNB	0.310	05/09/22	0.310	50,000	17	7,319.44	0.314
	YCD	DNB	0.310	05/09/22	0.310	50,000	17	7,319.44	0.314
	YCD	SWEDBANK	0.340	05/09/22	0.340	50,000	32	15,111.11	0.345
	YCD	SWEDBANK	0.340	05/09/22	0.340	50,000	32	15,111.11	0.345
	YCD	MIZUHO	0.290	05/09/22	0.290	50,000	98	39,472.22	0.294
	YCD	MIZUHO	0.290	05/09/22	0.290	50,000	98	39,472.22	0.294
	YCD	CB AUS	0.160	05/09/22	0.160	50,000	181	40,222.22	0.162
	YCD	CB AUS	0.160	05/09/22	0.160	50,000	181	40,222.22	0.162
	YCD	CB AUS	0.160	05/09/22	0.160	50,000	181	40,222.22	0.162
05/09/22	**NO PURCHASES**								
05/10/22	**REDEMPTIONS**								
	DEB	FHLB	0.060	05/10/22	0.060	50,000	364	29,916.67	0.060
	DEB	FHLB	0.060	05/10/22	0.060	50,000	364	29,916.67	0.060
05/10/22	**PURCHASES**								
	CD	BOWEST	0.830	06/24/22	0.830	50,000			
	CD	BOWEST	0.830	06/24/22	0.830	50,000			
	CP	CR AG NY		06/24/22	0.860	50,000			
	CP	CR AG NY		06/24/22	0.860	50,000			
	CP	TOYOTA		01/27/23	2.200	50,000			
	DN	IBRD		10/17/22	1.300	50,000			
	DN	IBRD		10/17/22	1.300	50,000			
	DN	IBRD		11/29/22	1.400	50,000			
	DN	IBRD		11/29/22	1.400	50,000			
	DN	FHLB		11/29/22	1.450	50,000			
	DN	FHLB		11/29/22	1.450	50,000			
	DN	FHLB		12/23/22	1.530	50,000			
	DN	FHLB		12/23/22	1.530	50,000			
	TR	BILL		10/27/22	1.255	50,000			
	TR	BILL		10/27/22	1.255	50,000			
	TR	BILL		10/27/22	1.255	50,000			
	YCD	DNB	0.800	06/24/22	0.800	50,000			
	YCD	DNB	0.800	06/24/22	0.800	50,000			
	YCD	MUFG BK	0.940	06/24/22	0.940	50,000			
	YCD	MUFG BK	0.940	06/24/22	0.940	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/11/22	**REDEMPTIONS**								
	CP	MIZUHO NY		05/11/22	0.340	50,000	90	42,500.00	0.345
	CP	MIZUHO NY		05/11/22	0.340	50,000	90	42,500.00	0.345
	CP	SCOTIA NY		05/11/22	0.210	50,000	174	50,750.00	0.213
	CP	SCOTIA NY		05/11/22	0.210	50,000	174	50,750.00	0.213
	CP	JPM LLC		05/11/22	0.220	50,000	174	53,166.67	0.223
	CP	JPM LLC		05/11/22	0.220	50,000	174	53,166.67	0.223
	CP	JPM LLC		05/11/22	0.220	50,000	174	53,166.67	0.223
	YCD	SUMITOMO	0.250	05/11/22	0.250	50,000	118	40,972.22	0.253
	YCD	SUMITOMO	0.250	05/11/22	0.250	50,000	118	40,972.22	0.253
	YCD	RABOBANK	0.190	05/11/22	0.190	50,000	180	47,500.00	0.193
	YCD	RABOBANK	0.190	05/11/22	0.190	50,000	180	47,500.00	0.193
05/11/22	**PURCHASES**								
	CP	SHEFFIELD		06/24/22	0.880	50,000			
	CP	SHEFFIELD		06/24/22	0.880	50,000			
	CP	MUFG BK		06/24/22	0.940	50,000			
	CP	MUFG BK		06/24/22	0.940	50,000			
	DN	FHLB		06/24/22	0.690	50,000			
	DN	FHLB		06/24/22	0.690	50,000			
05/12/22	**REDEMPTIONS**								
	TR	BILL		05/12/22	0.215	50,000	113	33,743.06	0.218
	TR	BILL		05/12/22	0.215	50,000	113	33,743.06	0.218
	TR	BILL		05/12/22	0.215	50,000	113	33,743.06	0.218
	TR	BILL		05/12/22	0.215	50,000	113	33,743.06	0.218
	TR	BILL		05/12/22	0.215	50,000	113	33,743.06	0.218
	TR	BILL		05/12/22	0.215	50,000	113	33,743.06	0.218
	TR	BILL		05/12/22	0.215	50,000	113	33,743.06	0.218
	TR	BILL		05/12/22	0.215	50,000	113	33,743.06	0.218
	TR	BILL		05/12/22	0.218	50,000	113	34,135.42	0.221
	TR	BILL		05/12/22	0.218	50,000	113	34,135.42	0.221
	TR	BILL		05/12/22	0.218	50,000	113	34,135.42	0.221
	TR	BILL		05/12/22	0.218	50,000	113	34,135.42	0.221
	TR	BILL		05/12/22	0.085	50,000	135	15,937.50	0.086
	TR	BILL		05/12/22	0.085	50,000	135	15,937.50	0.086
	TR	BILL		05/12/22	0.085	50,000	135	15,937.50	0.086
	TR	BILL		05/12/22	0.085	50,000	135	15,937.50	0.086
	TR	BILL		05/12/22	0.065	50,000	146	13,180.56	0.066
	TR	BILL		05/12/22	0.065	50,000	146	13,180.56	0.066
	TR	BILL		05/12/22	0.073	50,000	163	16,413.19	0.074
	TR	BILL		05/12/22	0.073	50,000	163	16,413.19	0.074
	TR	BILL		05/12/22	0.073	50,000	163	16,413.19	0.074
	TR	BILL		05/12/22	0.073	50,000	163	16,413.19	0.074
	TR	BILL		05/12/22	0.073	50,000	163	16,413.19	0.074

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/12/22	**REDEMPTIONS (Continued)**								
	TR	BILL		05/12/22	0.073	50,000	164	16,513.89	0.074
	TR	BILL		05/12/22	0.073	50,000	164	16,513.89	0.074
	TR	BILL		05/12/22	0.073	50,000	164	16,513.89	0.074
	TR	BILL		05/12/22	0.049	50,000	176	11,977.78	0.050
	TR	BILL		05/12/22	0.049	50,000	176	11,977.78	0.050
	TR	BILL		05/12/22	0.049	50,000	176	11,977.78	0.050
	TR	BILL		05/12/22	0.050	50,000	176	12,222.22	0.051
	TR	BILL		05/12/22	0.050	50,000	176	12,222.22	0.051
	TR	BILL		05/12/22	0.050	50,000	176	12,222.22	0.051
	TR	BILL		05/12/22	0.058	50,000	181	14,454.86	0.058
	TR	BILL		05/12/22	0.058	50,000	181	14,454.86	0.058
	TR	BILL		05/12/22	0.058	50,000	181	14,454.86	0.058
	TR	BILL		05/12/22	0.058	50,000	181	14,454.86	0.058
	TR	BILL		05/12/22	0.058	50,000	181	14,454.86	0.058
	TR	BILL		05/12/22	0.058	50,000	181	14,454.86	0.058
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
	TR	BILL		05/12/22	0.060	50,000	181	15,083.33	0.061
05/12/22	**PURCHASES**								
	CD	MUFG UNION	1.240	07/25/22	1.240	50,000			
	CD	MUFG UNION	1.240	07/25/22	1.240	50,000			
	CP	APPLE		06/24/22	0.800	50,000			
	CP	APPLE		11/09/22	1.500	50,000			
	DN	FHLB		06/24/22	0.690	50,000			
	DN	FHLB		06/24/22	0.690	50,000			
	DN	IFC		10/03/22	1.140	50,000			
	DN	IFC		10/03/22	1.140	50,000			
	DN	FHLB		10/27/22	1.340	50,000			
	DN	FHLB		10/27/22	1.340	50,000			
	DN	FFCB		02/01/23	1.750	50,000			
	DN	FFCB		02/01/23	1.750	50,000			
	TR	BILL		10/20/22	1.240	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/12/22	**PURCHASES (Continued)**								
	TR	BILL		10/20/22	1.240	50,000			
	TR	BILL		10/20/22	1.255	50,000			
	TR	BILL		10/20/22	1.255	50,000			
	TR	BILL		11/10/22	1.365	50,000			
	TR	BILL		11/10/22	1.365	50,000			
	TR	BILL		11/10/22	1.365	50,000			
	TR	BILL		11/10/22	1.366	50,000			
	TR	BILL		11/10/22	1.366	50,000			
	TR	BILL		11/10/22	1.366	50,000			
	TR	BILL		11/10/22	1.368	50,000			
	TR	BILL		11/10/22	1.368	50,000			
	TR	BILL		11/10/22	1.368	50,000			
	TR	BILL		11/10/22	1.371	50,000			
	TR	BILL		11/10/22	1.371	50,000			
	TR	BILL		11/10/22	1.373	50,000			
	TR	BILL		11/10/22	1.373	50,000			
	TR	BILL		11/10/22	1.373	50,000			
	TR	BILL		11/10/22	1.375	50,000			
	TR	BILL		11/10/22	1.375	50,000			
	TR	BILL		11/10/22	1.375	50,000			
	TR	BILL		11/10/22	1.390	50,000			
	TR	BILL		11/10/22	1.390	50,000			
	TR	BILL		11/10/22	1.390	50,000			
	TR	BILL		11/10/22	1.395	50,000			
	TR	BILL		11/10/22	1.395	50,000			
	TR	BILL		11/10/22	1.395	50,000			
	YCD	MONTREAL	0.870	06/24/22	0.870	50,000			
	YCD	MONTREAL	0.870	06/24/22	0.870	50,000			
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000			
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000			
	YCD	NORDEA ABP	1.820	11/09/22	1.820	50,000			
	YCD	NORDEA ABP	1.820	11/09/22	1.820	50,000			
05/13/22	**REDEMPTIONS**								
	CP	MUFG BK		05/13/22	0.780	50,000	8	8,666.67	0.791
	CP	MUFG BK		05/13/22	0.780	50,000	8	8,666.67	0.791
05/13/22	**NO PURCHASES**								
05/15/22	**REDEMPTIONS**								
	TR	NOTE	1.750	05/15/22	0.065	50,000	335	20,230.98	0.065
	TR	NOTE	1.750	05/15/22	0.065	50,000	335	20,230.98	0.065
	TR	NOTE	1.750	05/15/22	0.065	50,000	335	20,230.98	0.065
	TR	NOTE	1.750	05/15/22	0.065	50,000	335	20,230.98	0.065

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/15/22	**REDEMPTIONS (Continued)**								
	TR	NOTE	1.750	05/15/22	0.065	50,000	335	20,230.98	0.065
	TR	NOTE	1.750	05/15/22	0.065	50,000	335	20,230.98	0.065
	TR	NOTE	1.750	05/15/22	0.065	50,000	335	20,230.98	0.065
	TR	NOTE	1.750	05/15/22	0.065	50,000	335	20,230.98	0.065
	TR	NOTE	1.750	05/15/22	0.069	50,000	335	32,184.10	0.069
	TR	NOTE	1.750	05/15/22	0.069	50,000	335	32,184.10	0.069
	TR	NOTE	1.750	05/15/22	0.069	50,000	335	32,184.10	0.069
	TR	NOTE	1.750	05/15/22	0.069	50,000	335	32,184.10	0.069
05/16/22	**REDEMPTIONS**								
	DN	FHLB		05/16/22	0.055	50,000	364	27,805.56	0.056
	DN	FHLB		05/16/22	0.055	50,000	364	27,805.56	0.056
05/16/22	**PURCHASES**								
	CP	MIZUHO NY		09/02/22	1.420	50,000			
	CP	MIZUHO NY		09/02/22	1.420	50,000			
	DEB	FHLB	2.125	05/16/23	2.125	50,000			
	DN	FHLB		11/01/22	1.385	50,000			
	DN	FHLB		11/01/22	1.385	50,000			
	DN	FHLB		11/29/22	1.505	50,000			
	DN	FHLB		11/29/22	1.505	50,000			
	DN	FHLB		11/29/22	1.505	50,000			
	DN	FHLB		11/29/22	1.505	50,000			
	DN	FHLB		12/27/22	1.500	50,000			
	DN	FHLB		12/27/22	1.500	50,000			
	DN	FFCB		02/24/23	1.800	50,000			
	DN	FFCB		02/24/23	1.800	50,000			
	TR	BILL		10/27/22	1.300	50,000			
	TR	BILL		10/27/22	1.300	50,000			
	TR	BILL		10/27/22	1.300	50,000			
	TR	BILL		10/27/22	1.303	50,000			
	TR	BILL		10/27/22	1.303	50,000			
	TR	BILL		10/27/22	1.303	50,000			
	TR	NOTE	2.750	05/15/25	2.807	50,000			
	TR	NOTE	2.750	05/15/25	2.807	50,000			
	TR	NOTE	2.750	05/15/25	2.810	50,000			
	TR	NOTE	2.750	05/15/25	2.810	50,000			
	YCD	SUMITOMO	1.600	09/26/22	1.600	50,000			
	YCD	SUMITOMO	1.600	09/26/22	1.600	50,000			
	YCD	CIC	2.460	03/01/23	2.460	50,000			
	YCD	CIC	2.460	03/01/23	2.460	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/17/22	**REDEMPTIONS**								
	CD	BOWEST	0.220	05/17/22	0.220	50,000	148	45,222.22	0.223
	CD	BOWEST	0.220	05/17/22	0.220	50,000	148	45,222.22	0.223
	CP	JOHNSON		05/17/22	0.090	50,000	154	19,250.00	0.091
	DEB	FFCB	0.060	05/17/22	0.056	25,000	365	14,000.00	0.056
	DEB	FFCB	0.060	05/17/22	0.056	50,000	365	28,000.00	0.056
	DEB	FFCB	0.060	05/17/22	0.056	50,000	365	28,000.00	0.056
	DEB	FFCB	0.060	05/17/22	0.056	50,000	365	28,000.00	0.056
	DN	IBRD		05/17/22	0.100	50,000	126	17,500.00	0.101
	DN	IBRD		05/17/22	0.100	50,000	126	17,500.00	0.101
	DN	IBRD		05/17/22	0.100	50,000	126	17,500.00	0.101
	DN	FHLB		05/17/22	0.085	50,000	132	15,583.33	0.086
	DN	FHLB		05/17/22	0.085	50,000	132	15,583.33	0.086
	DN	IFC		05/17/22	0.095	50,000	155	20,451.39	0.096
	DN	IFC		05/17/22	0.095	50,000	155	20,451.39	0.096
	TR	BILL		05/17/22	0.215	50,000	117	34,856.25	0.218
	TR	BILL		05/17/22	0.215	50,000	117	34,856.25	0.218
	TR	BILL		05/17/22	0.215	50,000	117	34,856.25	0.218
	TR	BILL		05/17/22	0.215	50,000	117	34,937.50	0.218
	TR	BILL		05/17/22	0.215	50,000	117	34,937.50	0.218
	TR	BILL		05/17/22	0.215	50,000	117	34,937.50	0.218
	TR	BILL		05/17/22	0.220	50,000	117	35,750.00	0.223
	TR	BILL		05/17/22	0.220	50,000	117	35,750.00	0.223
	TR	BILL		05/17/22	0.220	50,000	117	35,750.00	0.223
	TR	BILL		05/17/22	0.195	50,000	119	32,146.53	0.197
	TR	BILL		05/17/22	0.195	50,000	119	32,146.53	0.197
	TR	BILL		05/17/22	0.195	50,000	119	32,146.53	0.197
	TR	BILL		05/17/22	0.195	50,000	119	32,229.17	0.198
	TR	BILL		05/17/22	0.195	50,000	119	32,229.17	0.198
	TR	BILL		05/17/22	0.195	50,000	119	32,229.17	0.198
	TR	BILL		05/17/22	0.196	50,000	119	32,394.44	0.199
	TR	BILL		05/17/22	0.196	50,000	119	32,394.44	0.199
	TR	BILL		05/17/22	0.196	50,000	119	32,394.44	0.199
	TR	BILL		05/17/22	0.200	50,000	119	33,055.56	0.203
	TR	BILL		05/17/22	0.200	50,000	119	33,055.56	0.203
	TR	BILL		05/17/22	0.200	50,000	119	33,055.56	0.203
	TR	BILL		05/17/22	0.200	50,000	119	33,055.56	0.203
	TR	BILL		05/17/22	0.200	50,000	119	33,055.56	0.203
	TR	BILL		05/17/22	0.200	50,000	119	33,055.56	0.203
	TR	BILL		05/17/22	0.200	50,000	119	33,055.56	0.203
	TR	BILL		05/17/22	0.200	50,000	119	33,055.56	0.203
	TR	BILL		05/17/22	0.200	50,000	119	33,055.56	0.203
	YCD	SUMI TRUST	0.250	05/17/22	0.250	50,000	124	43,055.56	0.253
	YCD	SUMI TRUST	0.250	05/17/22	0.250	50,000	124	43,055.56	0.253
	YCD	FORTIS	0.250	05/17/22	0.250	50,000	133	46,180.56	0.253
	YCD	FORTIS	0.250	05/17/22	0.250	50,000	133	46,180.56	0.253
	YCD	BNP	0.200	05/17/22	0.200	50,000	155	43,055.56	0.203
	YCD	BNP	0.200	05/17/22	0.200	50,000	155	43,055.56	0.203

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/17/22	**REDEMPTIONS (Continued)**								
	YCD	RB CANADA	0.210	05/17/22	0.210	50,000	181	52,791.67	0.213
	YCD	RB CANADA	0.210	05/17/22	0.210	50,000	181	52,791.67	0.213
05/17/22	**PURCHASES**								
	CP	COCA COLA		08/10/22	1.170	50,000			
	CP	COCA COLA		08/10/22	1.170	50,000			
	CP	SOC GEN NY		02/01/23	2.300	50,000			
	CP	SOC GEN NY		02/01/23	2.300	50,000			
	DN	IFC		10/17/22	1.280	50,000			
	DN	IFC		10/17/22	1.280	50,000			
	DN	FFCB		11/28/22	1.500	50,000			
	DN	FHLB		02/01/23	1.660	50,000			
	DN	FHLB		02/01/23	1.660	50,000			
	DN	FHLB		03/01/23	1.750	50,000			
	DN	FHLB		03/01/23	1.750	50,000			
	DN	FFCB		03/01/23	1.800	50,000			
	DN	FFCB		03/01/23	1.800	50,000			
	DN	FHLB		04/03/23	1.965	50,000			
	DN	FHLB		04/03/23	1.965	50,000			
	DN	FFCB		05/01/23	2.000	50,000			
	DN	FFCB		05/01/23	2.000	50,000			
	TR	BILL		10/20/22	1.265	50,000			
	TR	BILL		10/20/22	1.265	50,000			
	TR	BILL		10/20/22	1.270	50,000			
	TR	BILL		10/20/22	1.270	50,000			
	TR	BILL		11/10/22	1.430	50,000			
	TR	BILL		11/10/22	1.430	50,000			
	TR	BILL		11/10/22	1.430	50,000			
	TR	BILL		11/10/22	1.435	50,000			
	TR	BILL		11/10/22	1.435	50,000			
	TR	BILL		11/10/22	1.435	50,000			
	TR	NOTE	2.750	05/15/25	2.813	50,000			
	TR	NOTE	2.750	05/15/25	2.813	50,000			
	TR	NOTE	2.750	05/15/25	2.813	50,000			
	TR	NOTE	2.750	05/15/25	2.814	50,000			
	TR	NOTE	2.750	05/15/25	2.814	50,000			
	TR	NOTE	2.750	05/15/25	2.814	50,000			
	TR	NOTE	2.750	05/15/25	2.829	50,000			
	TR	NOTE	2.750	05/15/25	2.829	50,000			
	TR	NOTE	2.750	05/15/25	2.829	50,000			
	YCD	FORTIS	1.620	09/26/22	1.620	50,000			
	YCD	FORTIS	1.620	09/26/22	1.620	50,000			
	YCD	TORONTO	2.060	11/21/22	2.060	50,000			
	YCD	TORONTO	2.060	11/21/22	2.060	50,000			
	YCD	RABOBANK	2.460	02/28/23	2.460	50,000			
	YCD	RABOBANK	2.460	02/28/23	2.460	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/18/22	**REDEMPTIONS**								
	DN	FHLB		05/18/22	0.045	50,000	363	22,687.50	0.046
	DN	FHLB		05/18/22	0.045	50,000	363	22,687.50	0.046
05/18/22	**PURCHASES**								
	CD	US BANK	0.650	06/24/22	0.650	50,000			
	CD	US BANK	0.650	06/24/22	0.650	50,000			
	CP	MUFG BK		05/27/22	0.790	50,000			
	CP	MUFG BK		05/27/22	0.790	50,000			
	CP	MUFG BK		05/27/22	0.790	50,000			
	CP	MUFG BK		05/27/22	0.790	50,000			
	CP	JOHNSON		11/17/22	1.590	50,000			
	DN	IBRD		06/24/22	0.750	50,000			
	DN	IBRD		06/24/22	0.750	50,000			
	DN	IBRD		06/24/22	0.750	50,000			
	YCD	SUMI TRUST	0.810	05/27/22	0.810	50,000			
	YCD	SUMI TRUST	0.810	05/27/22	0.810	50,000			
	YCD	CR AG CIB	0.870	06/24/22	0.870	50,000			
	YCD	CR AG CIB	0.870	06/24/22	0.870	50,000			
	YCD	SOC GEN	0.880	06/24/22	0.880	50,000			
	YCD	SOC GEN	0.880	06/24/22	0.880	50,000			
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000			
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000			
05/19/22	**REDEMPTIONS**								
	TR	BILL		05/19/22	0.048	50,000	337	22,232.64	0.048
	TR	BILL		05/19/22	0.048	50,000	337	22,232.64	0.048
	TR	BILL		05/19/22	0.048	50,000	337	22,232.64	0.048
	TR	BILL		05/19/22	0.048	50,000	337	22,232.64	0.048
	TR	BILL		05/19/22	0.050	50,000	337	23,402.78	0.051
	TR	BILL		05/19/22	0.050	50,000	337	23,402.78	0.051
	TR	BILL		05/19/22	0.050	50,000	337	23,402.78	0.051
	TR	BILL		05/19/22	0.050	50,000	337	23,402.78	0.051
	TR	BILL		05/19/22	0.040	50,000	342	19,000.00	0.041
	TR	BILL		05/19/22	0.040	50,000	342	19,000.00	0.041
	TR	BILL		05/19/22	0.040	50,000	342	19,000.00	0.041
	TR	BILL		05/19/22	0.040	50,000	342	19,000.00	0.041
	TR	BILL		05/19/22	0.043	50,000	342	20,187.50	0.043
	TR	BILL		05/19/22	0.043	50,000	342	20,187.50	0.043
	TR	BILL		05/19/22	0.043	50,000	342	20,187.50	0.043
	TR	BILL		05/19/22	0.043	50,000	342	20,187.50	0.043
	TR	BILL		05/19/22	0.045	50,000	342	21,375.00	0.046
	TR	BILL		05/19/22	0.045	50,000	342	21,375.00	0.046
	TR	BILL		05/19/22	0.045	50,000	342	21,375.00	0.046
	TR	BILL		05/19/22	0.045	50,000	342	21,375.00	0.046

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/19/22	**REDEMPTIONS (Continued)**								
	TR	BILL		05/19/22	0.037	50,000	357	18,345.83	0.038
	TR	BILL		05/19/22	0.037	50,000	357	18,345.83	0.038
	TR	BILL		05/19/22	0.037	50,000	357	18,345.83	0.038
	TR	BILL		05/19/22	0.038	50,000	357	18,593.75	0.038
	TR	BILL		05/19/22	0.038	50,000	357	18,593.75	0.038
	TR	BILL		05/19/22	0.038	50,000	357	18,593.75	0.038
	TR	BILL		05/19/22	0.038	50,000	357	18,841.67	0.039
	TR	BILL		05/19/22	0.038	50,000	357	18,841.67	0.039
	TR	BILL		05/19/22	0.038	50,000	357	18,841.67	0.039
	TR	BILL		05/19/22	0.032	50,000	360	16,000.00	0.032
	TR	BILL		05/19/22	0.032	50,000	360	16,000.00	0.032
	TR	BILL		05/19/22	0.032	50,000	360	16,000.00	0.032
	TR	BILL		05/19/22	0.035	50,000	360	17,500.00	0.035
	TR	BILL		05/19/22	0.035	50,000	360	17,500.00	0.035
	TR	BILL		05/19/22	0.035	50,000	360	17,500.00	0.035
	TR	BILL		05/19/22	0.036	50,000	360	18,000.00	0.037
	TR	BILL		05/19/22	0.036	50,000	360	18,000.00	0.037
	TR	BILL		05/19/22	0.036	50,000	360	18,000.00	0.037
	TR	BILL		05/19/22	0.030	50,000	363	15,125.00	0.030
	TR	BILL		05/19/22	0.030	50,000	363	15,125.00	0.030
	TR	BILL		05/19/22	0.030	50,000	363	15,125.00	0.030
	TR	BILL		05/19/22	0.035	50,000	363	17,645.83	0.035
	TR	BILL		05/19/22	0.035	50,000	363	17,645.83	0.035
	TR	BILL		05/19/22	0.035	50,000	363	17,645.83	0.035
	TR	BILL		05/19/22	0.035	50,000	363	17,645.83	0.035
	TR	BILL		05/19/22	0.035	50,000	363	17,645.83	0.035
	TR	BILL		05/19/22	0.035	50,000	363	17,645.83	0.035
	TR	BILL		05/19/22	0.051	50,000	364	25,909.72	0.052
	TR	BILL		05/19/22	0.051	50,000	364	25,909.72	0.052
	TR	BILL		05/19/22	0.051	50,000	364	25,909.72	0.052
	TR	BILL		05/19/22	0.053	50,000	364	26,541.67	0.053
	TR	BILL		05/19/22	0.053	50,000	364	26,541.67	0.053
	TR	BILL		05/19/22	0.053	50,000	364	26,541.67	0.053
	TR	BILL		05/19/22	0.053	50,000	364	26,794.44	0.054
	TR	BILL		05/19/22	0.053	50,000	364	26,794.44	0.054
	TR	BILL		05/19/22	0.053	50,000	364	26,794.44	0.054
05/19/22	**PURCHASES**								
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000			
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000			
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000			
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000			
	CD	US BANK	0.650	06/24/22	0.650	50,000			
	CD	US BANK	0.650	06/24/22	0.650	50,000			
	CD	US BANK	0.650	06/24/22	0.650	50,000			
	CD	US BANK	0.650	06/24/22	0.650	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/19/22	PURCHASES (Continued)								
	CD	BOWEST	0.860	06/24/22	0.860	50,000			
	CD	BOWEST	0.860	06/24/22	0.860	50,000			
	CD	BOWEST	0.860	06/24/22	0.860	50,000			
	CD	BOWEST	0.860	06/24/22	0.860	50,000			
	CP	TOYOTA		11/01/22	1.940	50,000			
	CP	TOYOTA		11/01/22	1.940	50,000			
	CP	NATIXIS NY		11/29/22	2.130	50,000			
	CP	NATIXIS NY		11/29/22	2.130	50,000			
	CP	SCOTIA NY		02/01/23	2.420	50,000			
	CP	SCOTIA NY		02/01/23	2.420	50,000			
	DN	IBRD		06/24/22	0.770	50,000			
	DN	IBRD		06/24/22	0.770	50,000			
	DN	IBRD		06/24/22	0.770	50,000			
	DN	IBRD		06/24/22	0.770	50,000			
	DN	IBRD		06/24/22	0.770	50,000			
	DN	FHLB		06/24/22	0.770	50,000			
	DN	FHLB		06/24/22	0.770	50,000			
	DN	FHLB		06/24/22	0.770	50,000			
	DN	FHLB		06/24/22	0.770	50,000			
	DN	FHLB		06/24/22	0.770	50,000			
	DN	FHLB		06/24/22	0.770	50,000			
	DN	FHLB		06/24/22	0.770	50,000			
	DN	FHLB		10/11/22	1.300	50,000			
	DN	FHLB		10/11/22	1.300	50,000			
	DN	FHLB		10/17/22	1.340	50,000			
	DN	FHLB		10/17/22	1.340	50,000			
	DN	IBRD		10/17/22	1.340	50,000			
	DN	IBRD		10/17/22	1.340	50,000			
	DN	FHLB		03/01/23	1.790	50,000			
	DN	FHLB		03/01/23	1.790	50,000			
	DN	FHLB		03/01/23	1.790	50,000			
	DN	FHLB		03/01/23	1.790	50,000			
	TR	BILL		11/17/22	1.505	50,000			
	TR	BILL		11/17/22	1.505	50,000			
	TR	BILL		11/17/22	1.505	50,000			
	TR	BILL		11/17/22	1.505	50,000			
	TR	BILL		11/17/22	1.508	50,000			
	TR	BILL		11/17/22	1.508	50,000			
	TR	BILL		11/17/22	1.508	50,000			
	TR	BILL		11/17/22	1.508	50,000			
	TR	BILL		11/17/22	1.513	50,000			
	TR	BILL		11/17/22	1.513	50,000			
	TR	BILL		11/17/22	1.513	50,000			
	TR	BILL		11/17/22	1.513	50,000			
	TR	BILL		05/18/23	2.092	50,000			
	TR	BILL		05/18/23	2.092	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/19/22	**PURCHASES (Continued)**								
	TR	BILL		05/18/23	2.092	50,000			
	TR	BILL		05/18/23	2.092	50,000			
	YCD	DNB	0.800	06/24/22	0.800	50,000			
	YCD	DNB	0.800	06/24/22	0.800	50,000			
	YCD	MONTREAL	0.910	06/24/22	0.910	50,000			
	YCD	MONTREAL	0.910	06/24/22	0.910	50,000			
	YCD	SWEDBANK	1.380	08/26/22	1.380	50,000			
	YCD	SWEDBANK	1.380	08/26/22	1.380	50,000			
	YCD	MIZUHO	1.480	09/09/22	1.480	50,000			
	YCD	MIZUHO	1.480	09/09/22	1.480	50,000			
05/20/22	**REDEMPTIONS**								
	DN	FHLB		05/20/22	0.045	50,000	365	22,812.50	0.046
	DN	FHLB		05/20/22	0.045	50,000	365	22,812.50	0.046
05/20/22	**PURCHASES**								
	CP	MUFG BK		06/24/22	0.910	50,000			
	CP	MUFG BK		06/24/22	0.910	50,000			
	CP	SOC GEN NY		11/01/22	1.900	50,000			
	CP	SOC GEN NY		11/01/22	1.900	50,000			
	DN	IBRD		06/24/22	0.770	50,000			
	DN	IBRD		06/24/22	0.770	50,000			
	DN	IBRD		06/24/22	0.770	50,000			
	TR	BILL		05/18/23	2.030	50,000			
	TR	BILL		05/18/23	2.030	50,000			
	TR	BILL		05/18/23	2.030	50,000			
	YCD	SUMI TRUST	0.930	06/24/22	0.930	50,000			
	YCD	SUMI TRUST	0.930	06/24/22	0.930	50,000			
05/23/22	**REDEMPTIONS**								
	YCD	DNB	0.470	05/23/22	0.470	50,000	34	22,194.44	0.477
	YCD	DNB	0.470	05/23/22	0.470	50,000	34	22,194.44	0.477
	YCD	NORINCHUK	0.590	05/23/22	0.590	50,000	34	27,861.11	0.598
	YCD	NORINCHUK	0.590	05/23/22	0.590	50,000	34	27,861.11	0.598
05/23/22	**PURCHASES**								
	DN	IBRD		06/24/22	0.770	50,000			
	DN	IBRD		06/24/22	0.770	50,000			
	TR	BILL		05/18/23	1.985	50,000			
	TR	BILL		05/18/23	1.985	50,000			
05/24/22	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/24/22	PURCHASES								
	CP	THUNDER		10/24/22	1.855	50,000			
	CP	APPLE		11/01/22	1.580	50,000			
	CP	APPLE		11/01/22	1.580	50,000			
	CP	JPM LLC		02/01/23	2.380	50,000			
	CP	JPM LLC		02/01/23	2.380	50,000			
	DEB	FHLMC	0.250	11/06/23	2.432	50,000			
	DEB	FHLMC	0.250	11/06/23	2.432	50,000			
	DEB	FFCB	2.600	02/23/24	2.563	50,000			
	DEB	FFCB	2.600	02/23/24	2.563	50,000			
	DN	IBRD		06/24/22	0.780	50,000			
	DN	IBRD		06/24/22	0.780	50,000			
	DN	FHLB		02/28/23	1.750	50,000			
	DN	FHLB		02/28/23	1.750	50,000			
	DN	FHLB		04/03/23	1.900	50,000			
	DN	FHLB		04/03/23	1.900	50,000			
	DN	FHLB		05/01/23	2.000	50,000			
	DN	FHLB		05/01/23	2.000	50,000			
	DN	FHLB		05/01/23	2.000	50,000			
	DN	FHLB		05/01/23	2.000	50,000			
	TR	BILL		09/06/22	1.125	50,000			
	TR	BILL		09/06/22	1.125	50,000			
	TR	BILL		09/06/22	1.125	50,000			
	TR	BILL		09/06/22	1.125	50,000			
	TR	BILL		09/06/22	1.125	50,000			
	TR	BILL		09/06/22	1.125	50,000			
	TR	BILL		10/27/22	1.302	50,000			
	TR	BILL		10/27/22	1.302	50,000			
	TR	BILL		10/27/22	1.315	50,000			
	TR	BILL		10/27/22	1.315	50,000			
	TR	BILL		05/18/23	2.018	50,000			
	TR	BILL		05/18/23	2.018	50,000			
	TR	BILL		05/18/23	2.020	50,000			
	TR	BILL		05/18/23	2.020	50,000			
	TR	NOTE	2.750	05/15/25	2.766	50,000			
	TR	NOTE	2.750	05/15/25	2.766	50,000			
	TR	NOTE	2.750	05/15/25	2.766	50,000			
	TR	NOTE	2.750	05/15/25	2.766	50,000			
	TR	NOTE	2.750	05/15/25	2.766	50,000			
	TR	NOTE	2.750	05/15/25	2.766	50,000			
	TR	NOTE	2.750	05/15/25	2.766	50,000			
	TR	NOTE	2.750	05/15/25	2.766	50,000			
	TR	NOTE	2.750	05/15/25	2.766	50,000			
	TR	NOTE	2.750	06/30/25	2.800	50,000			
	TR	NOTE	2.750	06/30/25	2.800	50,000			
	TR	NOTE	2.750	06/30/25	2.802	50,000			
	TR	NOTE	2.750	06/30/25	2.802	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/24/22	**PURCHASES**								
	YCD	SE BANKEN	1.935	10/24/22	1.935	50,000			
	YCD	SE BANKEN	1.935	10/24/22	1.935	50,000			
05/25/22	**NO REDEMPTIONS**								
05/25/22	**NO PURCHASES**								
05/26/22	**REDEMPTIONS**								
	CP	COCA COLA		05/26/22	0.080	50,000	218	24,222.22	0.081
	CP	JPM LLC		05/26/22	0.170	50,000	267	63,041.67	0.173
	CP	JPM LLC		05/26/22	0.170	50,000	267	63,041.67	0.173
	DN	FHLB		05/26/22	0.050	50,000	198	13,750.00	0.051
	DN	FHLB		05/26/22	0.050	50,000	198	13,750.00	0.051
	DN	IFC		05/26/22	0.050	50,000	224	15,555.56	0.051
	DN	IFC		05/26/22	0.050	50,000	224	15,555.56	0.051
	DN	FHLB		05/26/22	0.040	50,000	246	13,666.67	0.041
	DN	FHLB		05/26/22	0.040	50,000	246	13,666.67	0.041
	DN	FHLB		05/26/22	0.040	50,000	246	13,666.67	0.041
	DN	FHLB		05/26/22	0.040	50,000	246	13,666.67	0.041
	TR	BILL		05/26/22	0.100	50,000	150	20,833.33	0.101
	TR	BILL		05/26/22	0.100	50,000	150	20,833.33	0.101
	TR	BILL		05/26/22	0.090	50,000	154	19,250.00	0.091
	TR	BILL		05/26/22	0.090	50,000	154	19,250.00	0.091
	TR	BILL		05/26/22	0.090	50,000	154	19,250.00	0.091
	TR	BILL		05/26/22	0.075	50,000	157	16,354.17	0.076
	TR	BILL		05/26/22	0.075	50,000	157	16,354.17	0.076
	TR	BILL		05/26/22	0.075	50,000	157	16,354.17	0.076
	TR	BILL		05/26/22	0.075	50,000	157	16,354.17	0.076
	TR	BILL		05/26/22	0.085	50,000	162	19,125.00	0.086
	TR	BILL		05/26/22	0.085	50,000	162	19,125.00	0.086
	TR	BILL		05/26/22	0.085	50,000	162	19,125.00	0.086
	TR	BILL		05/26/22	0.085	50,000	162	19,125.00	0.086
	TR	BILL		05/26/22	0.085	50,000	162	19,125.00	0.086
	TR	BILL		05/26/22	0.085	50,000	162	19,125.00	0.086
	TR	BILL		05/26/22	0.080	50,000	178	19,777.78	0.081
	TR	BILL		05/26/22	0.080	50,000	178	19,777.78	0.081
	TR	BILL		05/26/22	0.083	50,000	178	20,395.83	0.084
	TR	BILL		05/26/22	0.083	50,000	178	20,395.83	0.084
	TR	BILL		05/26/22	0.083	50,000	178	20,395.83	0.084
	TR	BILL		05/26/22	0.083	50,000	178	20,395.83	0.084
	TR	BILL		05/26/22	0.083	50,000	178	20,395.83	0.084
	TR	BILL		05/26/22	0.083	50,000	178	20,395.83	0.084

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/26/22	**PURCHASES**								
	CP	BNP NY		05/27/22	0.810	50,000			
	CP	BNP NY		05/27/22	0.810	50,000			
	CP	BNP NY		05/27/22	0.810	50,000			
	CP	BNP NY		05/27/22	0.810	50,000			
	DN	IFC		11/09/22	1.380	50,000			
	DN	IFC		11/09/22	1.380	50,000			
05/27/22	**REDEMPTIONS**								
	CD	US BANK	0.470	05/27/22	0.470	50,000	38	24,805.56	0.477
	CD	US BANK	0.470	05/27/22	0.470	50,000	38	24,805.56	0.477
	CD	US BANK	0.470	05/27/22	0.470	50,000	38	24,805.56	0.477
	CD	US BANK	0.470	05/27/22	0.470	50,000	38	24,805.56	0.477
	CD	BOWEST	0.590	05/27/22	0.590	50,000	38	31,138.89	0.598
	CD	BOWEST	0.590	05/27/22	0.590	50,000	38	31,138.89	0.598
	CP	BNP NY		05/27/22	0.810	50,000	1	1,125.00	0.821
	CP	BNP NY		05/27/22	0.810	50,000	1	1,125.00	0.821
	CP	BNP NY		05/27/22	0.810	50,000	1	1,125.00	0.821
	CP	BNP NY		05/27/22	0.810	50,000	1	1,125.00	0.821
	CP	MUFG BK		05/27/22	0.790	50,000	9	9,875.00	0.801
	CP	MUFG BK		05/27/22	0.790	50,000	9	9,875.00	0.801
	CP	MUFG BK		05/27/22	0.790	50,000	9	9,875.00	0.801
	CP	MUFG BK		05/27/22	0.790	50,000	9	9,875.00	0.801
	CP	CR AG NY		05/27/22	0.550	50,000	39	29,791.67	0.558
	CP	CR AG NY		05/27/22	0.550	50,000	39	29,791.67	0.558
	CP	APPLE		05/27/22	0.450	50,000	44	27,500.00	0.457
	CP	APPLE		05/27/22	0.450	50,000	44	27,500.00	0.457
	CP	GOTHAM		05/27/22	0.550	50,000	92	70,277.78	0.558
	CP	OLD LINE		05/27/22	0.250	50,000	127	44,097.22	0.254
	CP	SOC GEN NY		05/27/22	0.260	50,000	150	54,166.67	0.264
	CP	SOC GEN NY		05/27/22	0.260	50,000	150	54,166.67	0.264
	CP	TOYOTA		05/27/22	0.200	50,000	178	49,444.45	0.203
	CP	CIBC HLD		05/27/22	0.250	50,000	191	66,319.44	0.254
	CP	CIBC HLD		05/27/22	0.250	50,000	191	66,319.44	0.254
	CP	RBC NY		05/27/22	0.160	50,000	253	56,222.22	0.162
	CP	RBC NY		05/27/22	0.160	50,000	253	56,222.22	0.162
	DN	FHLB		05/27/22	0.315	50,000	100	43,750.00	0.320
	DN	FHLB		05/27/22	0.315	50,000	100	43,750.00	0.320
	DN	FHLB		05/27/22	0.190	50,000	128	33,777.78	0.193
	DN	FHLB		05/27/22	0.190	50,000	128	33,777.78	0.193
	DN	FHLB		05/27/22	0.190	50,000	129	34,041.67	0.193
	DN	FHLB		05/27/22	0.190	50,000	129	34,041.67	0.193
	DN	FHLB		05/27/22	0.165	50,000	133	30,479.17	0.167
	DN	FHLB		05/27/22	0.165	50,000	133	30,479.17	0.167
	DN	FHLB		05/27/22	0.135	50,000	134	25,125.00	0.137
	DN	FHLB		05/27/22	0.135	50,000	134	25,125.00	0.137

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/27/22	**REDEMPTIONS (Continued)**								
	DN	IBRD		05/27/22	0.100	50,000	169	23,472.22	0.101
	DN	IBRD		05/27/22	0.100	50,000	169	23,472.22	0.101
	DN	FHLB		05/27/22	0.080	50,000	179	19,888.89	0.081
	DN	FHLB		05/27/22	0.045	50,000	364	22,750.00	0.046
	DN	FHLB		05/27/22	0.045	50,000	364	22,750.00	0.046
	DN	FHLB		05/27/22	0.045	50,000	364	22,750.00	0.046
	YCD	SUMI TRUST	0.810	05/27/22	0.810	50,000	9	10,125.00	0.821
	YCD	SUMI TRUST	0.810	05/27/22	0.810	50,000	9	10,125.00	0.821
	YCD	MUFG BK	0.650	05/27/22	0.650	50,000	64	57,777.78	0.659
	YCD	MUFG BK	0.650	05/27/22	0.650	50,000	64	57,777.78	0.659
	YCD	NORINCHUK	0.500	05/27/22	0.500	50,000	92	63,888.89	0.507
	YCD	NORINCHUK	0.500	05/27/22	0.500	50,000	92	63,888.89	0.507
	YCD	NORDEA ABP	0.220	05/27/22	0.220	50,000	129	39,416.67	0.223
	YCD	NORDEA ABP	0.220	05/27/22	0.220	50,000	129	39,416.67	0.223
	YCD	BNP	0.220	05/27/22	0.220	50,000	150	45,833.33	0.223
	YCD	BNP	0.220	05/27/22	0.220	50,000	150	45,833.33	0.223
	YCD	CR AG CIB	0.240	05/27/22	0.240	50,000	163	54,333.33	0.243
	YCD	CR AG CIB	0.240	05/27/22	0.240	50,000	163	54,333.33	0.243
	YCD	TORONTO	0.260	05/27/22	0.260	50,000	176	63,555.56	0.264
	YCD	TORONTO	0.260	05/27/22	0.260	50,000	176	63,555.56	0.264
	YCD	SE BANKEN	0.250	05/27/22	0.250	50,000	178	61,805.56	0.253
	YCD	SE BANKEN	0.250	05/27/22	0.250	50,000	178	61,805.56	0.253
	YCD	SOC GEN	0.200	05/27/22	0.200	50,000	185	51,388.89	0.203
	YCD	SOC GEN	0.200	05/27/22	0.200	50,000	185	51,388.89	0.203
05/27/22	**NO PURCHASES**								
05/31/22	**REDEMPTIONS**								
	TR	NOTE	0.125	05/31/22	0.106	50,000	153	22,364.35	0.107
	TR	NOTE	0.125	05/31/22	0.106	50,000	153	22,364.35	0.107
	TR	NOTE	0.125	05/31/22	0.116	50,000	153	24,317.47	0.116
	TR	NOTE	0.125	05/31/22	0.116	50,000	153	24,317.47	0.116
	TR	NOTE	0.125	05/31/22	0.053	50,000	377	27,451.06	0.053
	TR	NOTE	0.125	05/31/22	0.053	50,000	377	27,451.06	0.053
	TR	NOTE	0.125	05/31/22	0.053	50,000	377	27,451.06	0.053
	TR	NOTE	0.125	05/31/22	0.053	50,000	377	27,451.06	0.053
	TR	NOTE	0.125	05/31/22	0.053	50,000	377	27,451.06	0.053
	TR	NOTE	0.125	05/31/22	0.053	50,000	377	27,451.06	0.053
	TR	NOTE	0.125	05/31/22	0.057	50,000	377	29,404.19	0.057
	TR	NOTE	0.125	05/31/22	0.057	50,000	377	29,404.19	0.057
	TR	NOTE	0.125	05/31/22	0.057	50,000	377	29,404.19	0.057
	TR	NOTE	0.125	05/31/22	0.201	50,000	712	196,144.98	0.201
	TR	NOTE	0.125	05/31/22	0.201	50,000	712	196,144.98	0.201
	TR	NOTE	0.125	05/31/22	0.201	50,000	712	196,144.98	0.201
	TR	NOTE	0.125	05/31/22	0.201	50,000	712	196,144.98	0.201

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/31/22	**PURCHASES**								
	DN	FHLB		03/01/23	1.750	50,000			
	DN	FHLB		03/01/23	1.750	50,000			
	TR	BILL		09/27/22	1.260	50,000			
	TR	BILL		09/27/22	1.260	50,000			
	TR	BILL		09/27/22	1.260	50,000			
	TR	BILL		09/27/22	1.260	50,000			
	TR	BILL		09/27/22	1.260	50,000			
	TR	BILL		09/27/22	1.260	50,000			
	TR	BILL		05/18/23	1.980	50,000			
	TR	BILL		05/18/23	1.980	50,000			
	TR	BILL		05/18/23	1.980	50,000			
	TR	BILL		05/18/23	1.980	50,000			
	TR	NOTE	2.500	05/31/24	2.552	50,000			
	TR	NOTE	2.500	05/31/24	2.552	50,000			
	TR	NOTE	2.500	05/31/24	2.552	50,000			

FOOTNOTES

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB CL	Callable Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD),Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	03/02/22	0.310	8,000,000.00	06/01/22
New Omni Bank, N.A.	03/09/22	0.340	8,000,000.00	06/08/22
New Omni Bank, N.A.	01/13/22	0.290	9,000,000.00	07/14/22
New Omni Bank, N.A.	05/19/22	1.530	15,000,000.00	11/17/22
ARCADIA				
American Plus Bank, N.A.	04/22/22	0.840	14,000,000.00	07/22/22
American Plus Bank, N.A.	05/04/22	0.780	3,000,000.00	08/03/22
American Plus Bank, N.A.	05/13/22	0.900	4,000,000.00	08/12/22
American Plus Bank, N.A.	05/18/22	0.990	8,000,000.00	08/17/22
BREA				
American First Credit Union	12/08/21	0.140	27,000,000.00	06/08/22
American First Credit Union	04/01/22	1.070	23,000,000.00	09/23/22
Pacific Western Bank	03/16/22	0.430	10,000,000.00	06/15/22
Pacific Western Bank	04/20/22	1.250	90,000,000.00	10/19/22
CHICO				
Tri Counties Bank	03/02/22	0.330	1,000,000.00	06/01/22
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	02/23/22	0.670	100,000,000.00	08/24/22
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
FRESNO				
Fresno First Bank	04/07/22	0.700	2,000,000.00	07/07/22
GARDEN GROVE				
US Metro Bank	12/08/21	0.120	10,000,000.00	06/08/22
US Metro Bank	02/02/22	0.490	10,000,000.00	08/03/22
US Metro Bank	02/10/22	0.600	5,000,000.00	08/11/22
US Metro Bank	05/13/22	0.920	5,000,000.00	08/12/22
US Metro Bank	05/20/22	1.060	10,000,000.00	08/19/22
US Metro Bank	03/10/22	0.720	20,000,000.00	09/08/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDENA				
Northrop Grumman Federal Credit Union	05/05/22	0.950	25,000,000.00	08/04/22
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/07/22	1.180	25,000,000.00	10/06/22
IRVINE				
CommerceWest Bank	01/21/22	0.400	5,000,000.00	07/22/22
Commercial Bank of California	04/07/22	0.720	1,000,000.00	07/07/22
First Foundation Bank	03/09/22	0.360	22,000,000.00	06/08/22
First Foundation Bank	03/10/22	0.410	50,000,000.00	06/09/22
First Foundation Bank	04/01/22	0.630	44,000,000.00	07/01/22
First Foundation Bank	04/22/22	0.880	50,000,000.00	07/22/22
First Foundation Bank	04/27/22	0.850	50,000,000.00	07/27/22
First Foundation Bank	05/20/22	1.080	37,000,000.00	08/19/22
First Foundation Bank	05/26/22	1.090	47,000,000.00	08/25/22
Pacific Premier Bank	03/03/22	0.340	25,000,000.00	06/02/22
Pacific Premier Bank	03/10/22	0.390	100,000,000.00	06/09/22
Pacific Premier Bank	04/07/22	0.700	50,000,000.00	07/07/22
LODI				
Farmers & Merchants Bank of Central CA	04/06/22	0.580	3,000,000.00	07/06/22
LOS ANGELES				
Bank of Hope	03/04/22	0.380	75,000,000.00	06/03/22
Bank of Hope	04/07/22	0.720	135,000,000.00	07/07/22
Bank of Hope	05/18/22	1.460	90,000,000.00	11/16/22
Commonwealth Business Bank	12/09/21	0.160	12,000,000.00	06/09/22
Commonwealth Business Bank	12/10/21	0.160	13,000,000.00	06/10/22
Commonwealth Business Bank	05/05/22	0.920	5,000,000.00	08/04/22
Hanmi Bank	12/16/21	0.150	30,000,000.00	06/16/22
Hanmi Bank	01/12/22	0.280	20,000,000.00	07/13/22
Hanmi Bank	02/11/22	0.600	15,000,000.00	08/12/22
Hanmi Bank	05/13/22	1.410	30,000,000.00	11/10/22
Manufacturers Bank	03/03/22	0.370	20,000,000.00	06/02/22
Open Bank	03/03/22	0.340	10,000,000.00	06/02/22
Open Bank	03/09/22	0.340	10,000,000.00	06/08/22
Open Bank	04/07/22	0.700	14,000,000.00	07/07/22
Open Bank	04/27/22	0.830	16,000,000.00	07/27/22
Open Bank	05/04/22	0.800	10,000,000.00	08/03/22
Pacific City Bank	03/16/22	0.410	20,000,000.00	06/15/22
Pacific City Bank	04/07/22	0.700	30,000,000.00	07/07/22
Pacific City Bank	04/15/22	0.760	10,000,000.00	07/15/22
Preferred Bank	03/16/22	0.410	125,000,000.00	06/15/22
State Bank of India (California)	03/16/22	0.410	30,000,000.00	06/15/22
State Bank of India (California)	04/27/22	0.830	15,000,000.00	07/27/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND				
Beneficial State Bank	12/10/21	0.190	1,000,000.00	06/10/22
California Bank of Commerce	12/03/21	0.150	10,000,000.00	06/03/22
California Bank of Commerce	03/17/22	0.510	5,000,000.00	06/16/22
California Bank of Commerce	04/06/22	0.590	13,500,000.00	07/06/22
California Bank of Commerce	05/04/22	0.830	5,000,000.00	08/03/22
Metropolitan Bank	02/17/22	0.750	1,000,000.00	08/18/22
Metropolitan Bank	03/03/22	0.640	2,000,000.00	09/01/22
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	04/07/22	0.700	5,000,000.00	07/07/22
Malaga Bank F.S.B.	04/15/22	0.760	46,000,000.00	07/15/22
Malaga Bank F.S.B.	04/22/22	0.860	9,000,000.00	07/22/22
PASADENA				
East West Bank	01/06/22	0.260	50,000,000.00	07/07/22
East West Bank	01/12/22	0.300	175,000,000.00	07/13/22
East West Bank	01/28/22	0.410	75,000,000.00	07/29/22
Wescom Central Credit Union	03/10/22	0.430	50,000,000.00	06/09/22
Wescom Central Credit Union	03/11/22	0.440	25,000,000.00	06/10/22
Wescom Central Credit Union	03/16/22	0.450	50,000,000.00	06/15/22
Wescom Central Credit Union	04/14/22	0.810	50,000,000.00	07/14/22
Wescom Central Credit Union	04/15/22	0.800	25,000,000.00	07/15/22
Wescom Central Credit Union	05/26/22	1.140	50,000,000.00	08/25/22
REDDING				
Cornerstone Community Bank	02/11/22	0.600	8,500,000.00	08/12/22
Cornerstone Community Bank	04/20/22	1.230	9,000,000.00	10/19/22
REDWOOD CITY				
Provident Credit Union	03/04/22	0.390	20,000,000.00	06/03/22
Provident Credit Union	03/09/22	0.370	20,000,000.00	06/08/22
Provident Credit Union	05/19/22	1.100	20,000,000.00	08/18/22
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
ROSEMEAD				
Pacific Alliance Bank	04/06/22	0.560	4,000,000.00	07/06/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEVILLE				
Five Star Bank	12/08/21	0.120	5,000,000.00	06/08/22
Five Star Bank	12/15/21	0.140	20,000,000.00	06/15/22
Five Star Bank	05/25/22	1.020	50,000,000.00	08/24/22
Five Star Bank	03/03/22	0.620	75,000,000.00	09/01/22
SACRAMENTO				
Golden 1 Credit Union	12/08/21	0.140	75,000,000.00	06/08/22
Golden 1 Credit Union	03/17/22	0.500	75,000,000.00	06/16/22
SAN DIEGO				
Axos Bank	03/02/22	0.310	25,000,000.00	06/01/22
Axos Bank	03/16/22	0.410	100,000,000.00	06/15/22
Axos Bank	04/13/22	0.720	50,000,000.00	07/13/22
Axos Bank	04/20/22	0.790	25,000,000.00	07/20/22
California Coast Credit Union	02/16/22	0.780	1,000,000.00	08/17/22
SAN FRANCISCO				
Bank of San Francisco	12/10/21	0.180	10,000,000.00	06/10/22
Bank of San Francisco	03/25/22	0.950	10,000,000.00	09/23/22
Mission National Bank	04/06/22	0.580	15,000,000.00	07/06/22
Mission National Bank	04/21/22	0.880	5,000,000.00	07/21/22
SAN JOSE				
Meriwest Credit Union	04/14/22	0.820	10,000,000.00	07/14/22
Meriwest Credit Union	04/27/22	0.880	25,000,000.00	07/27/22
Meriwest Credit Union	05/11/22	0.870	10,000,000.00	08/10/22
Technology Credit Union	12/02/21	0.100	50,000,000.00	06/02/22
Technology Credit Union	05/05/22	0.900	50,000,000.00	08/04/22
Technology Credit Union	02/17/22	0.710	50,000,000.00	08/18/22
Technology Credit Union	03/03/22	0.600	50,000,000.00	09/01/22
SANTA ANA				
Banc of California, N.A.	04/14/22	0.800	75,000,000.00	07/14/22
Banc of California, N.A.	04/20/22	0.820	25,000,000.00	07/20/22
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
SANTA ROSA				
Poppy Bank	12/01/21	0.130	50,000,000.00	06/01/22
Poppy Bank	12/08/21	0.140	72,000,000.00	06/08/22
Poppy Bank	03/11/22	0.430	23,000,000.00	06/10/22
Poppy Bank	05/19/22	1.100	30,000,000.00	08/18/22
Poppy Bank	04/21/22	1.300	70,000,000.00	10/20/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SUN VALLEY				
Mission Valley Bank	5/4/2022	1.400	10,000,000.00	11/2/2022
VACAVILLE				
Travis Credit Union	03/11/22	0.400	100,000,000.00	06/10/22
Travis Credit Union	04/14/22	0.770	50,000,000.00	07/14/22
Travis Credit Union	05/13/22	0.920	50,000,000.00	08/12/22
Travis Credit Union	05/18/22	1.010	25,000,000.00	08/17/22
WALNUT CREEK				
Mechanics Bank	03/03/22	0.370	1,000,000.00	06/02/22
WATSONVILLE				
Santa Cruz County Bank	01/07/22	0.260	10,000,000.00	07/08/22
Santa Cruz County Bank	05/12/22	0.940	10,000,000.00	08/11/22
TOTAL TIME DEPOSITS MAY 2022			**4,224,000,000.00**	

BANK DEMAND DEPOSITS
MAY 2022
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,272,388	$ 750,000	$ 8,776,255
2	1,357,551	820,000	8,869,906
3	1,504,935	900,000	9,292,061
4	1,417,169	800,000	9,294,788
5	1,434,319	835,000	9,047,088
6	1,405,656	645,000	8,992,366
7	1,405,656	645,000	8,992,366
8	1,405,656	645,000	8,992,366
9	1,402,890	181,000	8,581,070
10	1,396,279	715,000	9,233,524
11	1,421,273	765,000	7,409,096
12	1,417,316	810,000	8,236,969
13	1,376,447	670,000	7,058,399
14	1,376,447	670,000	7,058,399
15	1,376,447	670,000	7,058,399
16	1,363,305	760,000	7,340,714
17	1,498,202	656,000	8,881,587
18	1,455,431	720,000	9,131,097
19	1,392,965	665,000	8,702,550
20	1,424,680	695,000	7,916,821
21	1,424,680	695,000	7,916,821
22	1,424,680	695,000	7,916,821
23	1,361,660	645,000	8,410,033
24	1,391,220	645,000	9,131,987
25	1,453,998	355,000	9,281,925
26	1,363,064	730,000	8,677,721
27	1,404,303	580,000	8,843,484
28	1,404,303	580,000	8,843,484
29	1,404,303	580,000	8,843,484
30	1,404,303	580,000	8,843,484
31	1,396,743	860,000	8,378,939
AVERAGE DOLLAR DAYS	$1,404,460 a/	$676,194 b/	

a/ The prescribed bank balance for May was $1,407,764. This consisted of $1,306,468 in compensating balances for services, balances for uncollected funds of $101,822 and a deduction of $526 for May 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

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on May 18, 2022, has determined and designated the amount of money available for deposit and investment as of May 5, 2022, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

   a. Compensating Balance for Services $ 1,306,000,000

   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)	5/16/2022	5/20/2022	$ 1,808,500,000	$ 4,940,800,000	$ 4,189,000,000	$ 9,129,800,000
(2)	5/23/2022	5/27/2022	$ (2,293,900,000)	$ 2,646,900,000	$ 4,189,000,000	$ 6,835,900,000
(3)	5/30/2022	6/3/2022	$ (943,600,000)	$ 1,703,300,000	$ 4,189,000,000	$ 5,892,300,000
(4)	6/6/2022	6/10/2022	$ 881,900,000	$ 2,585,200,000	$ 4,189,000,000	$ 6,774,200,000
(5)	6/13/2022	6/17/2022	$ 17,961,900,000	$ 20,547,100,000	$ 4,189,000,000	$ 24,736,100,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance $ 1,306,000,000.

Dated: May 18, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of June 30, 2022
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
							$0.00	$0.00	$0.00