



# COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR


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ttc.lacounty.gov and propertytax.lacounty.gov

**KEITH KNOX**  
TREASURER AND TAX COLLECTOR

December 30, 2022

Board of Supervisors  
**HILDA L. SOLIS**  
First District  
**HOLLY J. MITCHELL**  
Second District  
**LINDSEY P. HORVATH**  
Third District  
**JANICE HAHN**  
Fourth District  
**KATHRYN BARGER**  
Fifth District

TO: Supervisor Janice Hahn, Chair  
Supervisor Hilda L. Solis  
Supervisor Holly J. Mitchell  
Supervisor Lindsey P. Horvath  
Supervisor Kathryn Barger

FROM: Keith Knox   
Treasurer and Tax Collector

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

The Report of Investments for the month of November 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 November 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](mailto: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 NOVEMBER 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 NOVEMBER 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 NOVEMBER 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 NOVEMBER 30, 2022**

**SCHEDULE A**

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 11/30/22		
At Cost	\$ 47,126,229,699	\$ 296,053,603
At Market	\$ 44,363,505,792	\$ 272,456,769
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	4.14%	0.00%
United States Government and Agency Obligations	74.01%	85.27%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	21.77%	0.00%
Municipal Obligations	0.06%	0.96%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	13.77%
1-60 days	34.63%	13.77%
61 days-1 year	24.64%	1.73%
Over 1 year	40.73%	84.50%
Weighted Average Days to Maturity	886	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF NOVEMBER 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 November 30, 2022:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-2	P-1	F1	21.77%
Corporate and Deposit Notes	A+	A1	-	0.02%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.06%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.14%
U.S. Agency Securities	AA+	Aaa	AAA	59.87%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	6.03%
U.S. Treasury Bills	AA+	Aaa	AAA	8.11%
				100.00%
 <u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.77%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	0.97%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	70.46%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	13.47%
U.S. Treasury Bills	AA+	Aaa	AAA	1.33%
				100.00%

**POOLED SURPLUS EARNINGS REPORT**  
**NOVEMBER 30, 2022**

**SCHEDULE B**

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 11/30/22	\$ 47,126,229,699
Market Value at 11/30/22	\$ 44,363,505,792
Average Daily Balance	\$ 44,649,021,657
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	\$ 101,215,499
Earnings for the Past 12 Months	\$ 551,669,880
Earnings Rate for the Month	2.74%

**SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF NOVEMBER 30, 2022**

**SCHEDULE C**

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 96,708,568.14
Bank of the West - Concentration	\$ 114,720,769.47 (A)
Citibank - Concentration	\$ 202,990.21
JP Morgan Chase - Concentration	\$ 98,564,062.49 (B)
Union Bank- Concentration	\$ 2,189,501.66
Wells Fargo - Concentration	\$ <u>-</u>
Total Ledger Balance for all Banks	<u>\$ 312,385,891.97</u>

(A) \$104.75 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 NOVEMBER 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 November 2022

Total Deposits	\$	9,666,693,872.61
Total Disbursements	\$	5,906,867,223.99
Discretionary Funds Liquidity Withdrawal Ratio:		
As of November 30, 2022		1.80

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u>
	<u>Maturities</u>			<u>Available Cash</u>
December	\$ 7,011,939,000.00	\$ 13,262,200,000.00	\$ 7,692,400,000.00	\$ 12,581,739,000.00
January	\$ 9,566,795,000.00	\$ 4,264,200,000.00	\$ 8,014,400,000.00	\$ 18,398,334,000.00
February	\$ 6,770,112,000.00	\$ 4,554,700,000.00	\$ 5,816,800,000.00	\$ 23,906,346,000.00
March	\$ 3,678,710,000.00	\$ 6,643,600,000.00	\$ 6,470,200,000.00	\$ 27,758,456,000.00
April	\$ 754,000,000.00	\$ 10,263,900,000.00	\$ 6,575,000,000.00	\$ 32,201,356,000.00
May	\$ 200,307,000.00	\$ 3,894,600,000.00	\$ 7,128,200,000.00	\$ 29,168,063,000.00

## 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 November 2022, the Treasurer placed \$303.94 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, \$104.75 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.

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.

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

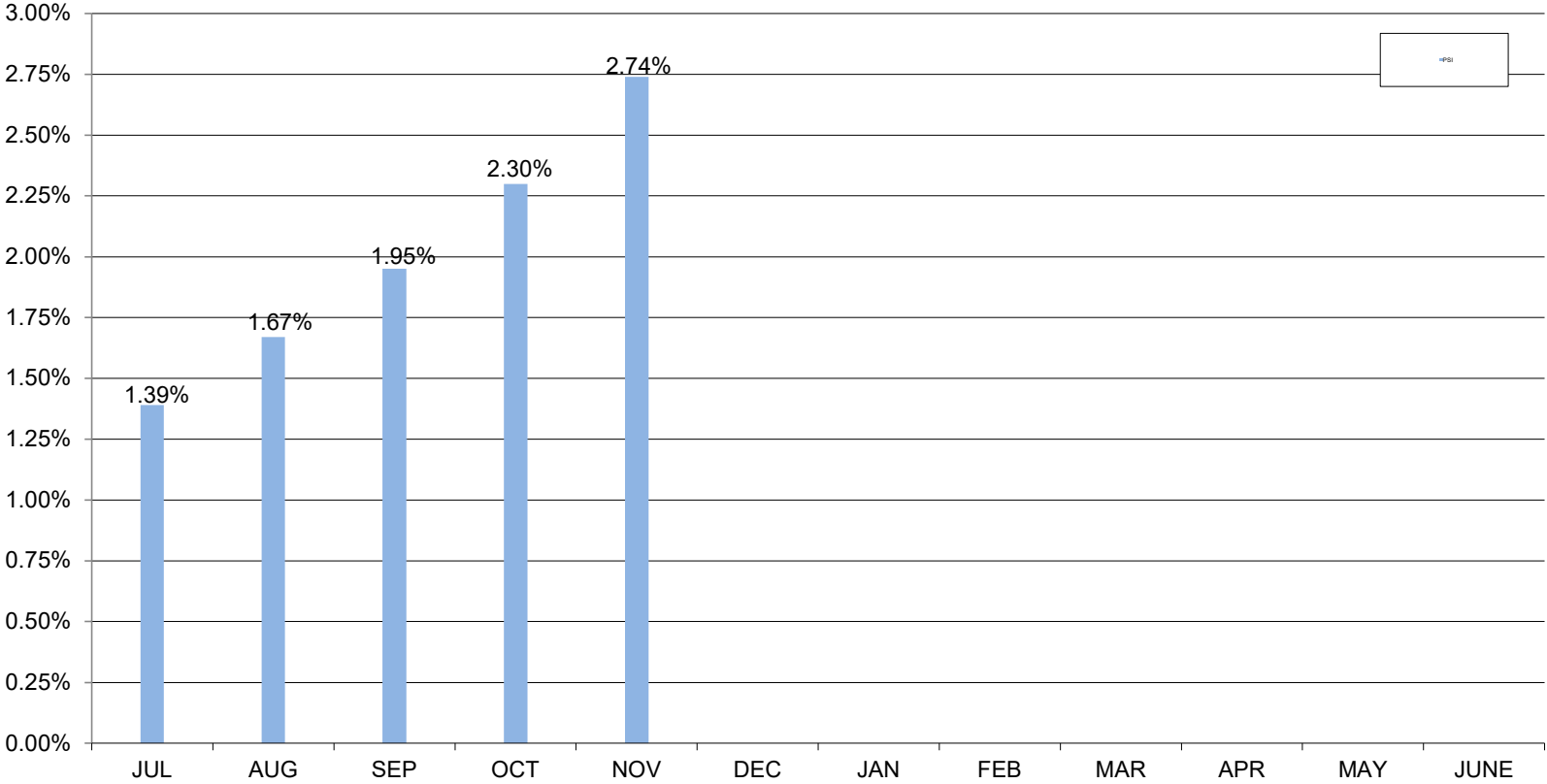
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of November 2022

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH NOVEMBER 30, 2022  
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
11/1/2022	\$	43,092,176,300.14	\$	160,832,862.86
11/2/2022		43,265,623,899.65		160,833,578.05
11/3/2022		43,288,414,329.71		244,834,293.23
11/4/2022		44,155,480,984.49		244,835,008.41
11/5/2022		44,157,683,678.20		244,835,723.60
11/6/2022		44,159,886,371.90		244,836,438.78
11/7/2022		43,845,583,983.80		244,837,153.96
11/8/2022		44,037,795,534.69		244,837,869.15
11/9/2022		44,108,073,696.76		244,838,584.33
11/10/2022		44,058,201,725.70		244,839,299.52
11/11/2022		44,060,450,018.55		244,840,014.70
11/12/2022		44,062,698,311.40		244,840,729.88
11/13/2022		44,064,946,604.24		244,841,445.07
11/14/2022		44,158,328,994.04		294,842,160.25
11/15/2022		43,951,179,909.94		296,042,875.43
11/16/2022		44,181,619,623.34		296,043,590.62
11/17/2022		44,404,552,479.04		296,044,305.80
11/18/2022		44,443,621,850.02		296,045,020.98
11/19/2022		44,445,995,781.82		296,045,736.17
11/20/2022		44,448,369,713.61		296,046,451.35
11/21/2022		44,473,282,754.85		296,047,166.54
11/22/2022		45,208,772,267.28		296,047,881.72
11/23/2022		45,578,813,211.18		296,048,596.90
11/24/2022		45,581,369,339.37		296,049,312.09
11/25/2022		45,583,925,064.63		296,050,027.27
11/26/2022		45,586,480,789.88		296,050,742.45
11/27/2022		45,589,036,515.13		296,051,457.64
11/28/2022		46,889,846,631.78		296,052,172.82
11/29/2022		47,462,209,650.39		296,052,888.00
11/30/2022		47,126,229,699.45		296,053,603.19
	<b>\$</b>	<b><u>44,649,021,657.17</u></b>	<b>\$</b>	<b><u>268,216,566.36</u></b>

**LOS ANGELES COUNTY TREASURER  
EARNINGS RATE ON INVESTMENTS  
FISCAL YEAR 2022-23  
ATTACHMENT IV**





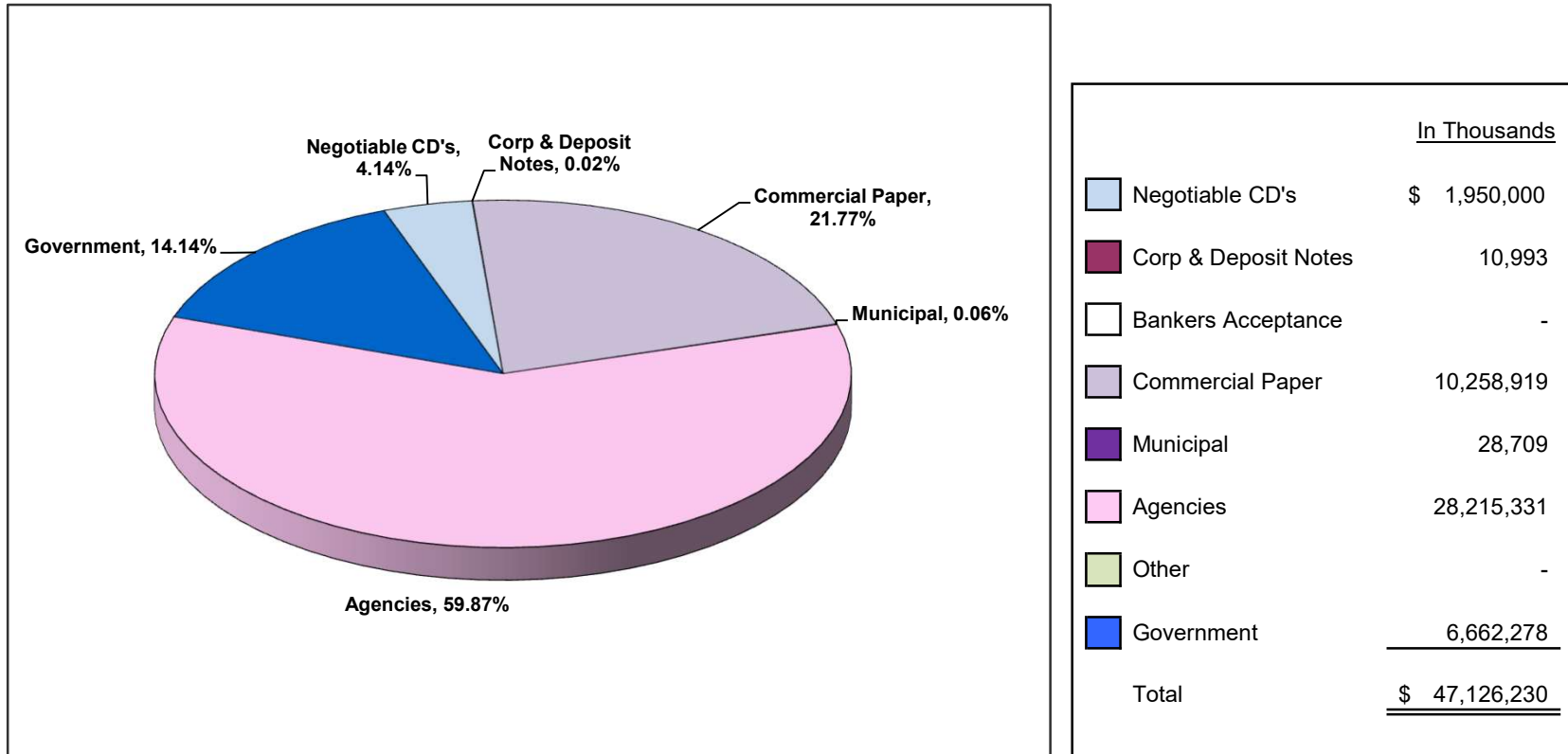


**LOS ANGELES COUNTY TREASURER**  
**PSI COMPOSITION**  
**AS OF NOVEMBER 30, 2022**  
**ATTACHMENT VI**

**PSI PORTFOLIO PARTICIPATION COMPOSITION**

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	47.17%	
Los Angeles County and Related Entities	44.99%	
Consolidated Sanitation Districts		2.05%
Metropolitan Transportation Authority		1.39%
Miscellaneous Agencies Pooled Investments		1.53%
South Coast Air Quality Management District		2.60%
Miscellaneous		0.00%
Subtotal	<u>92.16%</u>	<u>7.57%</u>
County Bond Proceeds and Repayment Funds		0.27%
<b>Grand Total</b>	<b><u>92.16%</u></b>	<b><u>7.84%</u></b>

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



*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: NOVEMBER 1, 2022 TO NOVEMBER 30, 2022  
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	933638115	FEDERAL FARM 5.200 11/03/25 '23	11/03/2022	11/03/2025	5.20000	25,000,000.00	25,000,000.00	0.00	CANTOR FITZGERALD & CO.
NTRD	936537938	FHLBANKS D NOTE 01/30/23	11/01/2022	01/30/2023	4.03000	50,000,000.00	49,496,250.00	0.00	UBS SECURITIES LLC
NTRD	936537939	FHLBANKS D NOTE 01/30/23	11/01/2022	01/30/2023	4.03000	50,000,000.00	49,496,250.00	0.00	UBS SECURITIES LLC
NTRD	937665905	FHLBANKS D NOTE 01/30/23	11/02/2022	01/30/2023	4.07000	50,000,000.00	49,496,902.78	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	937665907	FHLBANKS D NOTE 02/06/23	11/02/2022	02/06/2023	4.10500	50,000,000.00	49,452,666.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	937665909	FHLBANKS D NOTE 02/06/23	11/02/2022	02/06/2023	4.10500	50,000,000.00	49,452,666.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	937665910	FHLBANKS D NOTE 01/30/23	11/02/2022	01/30/2023	4.07000	50,000,000.00	49,496,902.78	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	937665911	FHLBANKS D NOTE 01/25/23	11/02/2022	01/25/2023	4.07000	50,000,000.00	49,525,166.67	0.00	MIZUHO SEC. LLC
NTRD	938233576	FHLBANKS D NOTE 02/08/23	11/03/2022	02/08/2023	4.10000	50,000,000.00	49,447,638.89	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	938233577	FHLBANKS D NOTE 02/08/23	11/03/2022	02/08/2023	4.10000	50,000,000.00	49,447,638.89	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	938233579	FHLBANKS D NOTE 01/20/23	11/03/2022	01/20/2023	4.02000	50,000,000.00	49,564,500.00	0.00	BLAYLOCK VAN-LLC
NTRD	938233582	FHLBANKS D NOTE 02/03/23	11/04/2022	02/03/2023	4.10500	50,000,000.00	49,481,173.61	0.00	BANCROFT CAPITAL, LLC
NTRD	938233585	FHLBANKS D NOTE 01/31/23	11/03/2022	01/31/2023	4.01000	50,000,000.00	49,504,319.44	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	938233591	FHLBANKS D NOTE 01/31/23	11/03/2022	01/31/2023	4.01000	50,000,000.00	49,504,319.44	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	938732026	FHLBANKS D NOTE 01/30/23	11/04/2022	01/30/2023	4.01000	50,000,000.00	49,515,458.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	938732028	FHLBANKS D NOTE 02/09/23	11/04/2022	02/09/2023	4.11000	50,000,000.00	49,446,291.67	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	938732032	FHLBANKS D NOTE 02/07/23	11/04/2022	02/07/2023	4.11000	50,000,000.00	49,457,708.33	0.00	MORGAN STANLEY & CO LLC.
NTRD	938732033	FHLBANKS D NOTE 01/31/23	11/04/2022	01/31/2023	4.01000	50,000,000.00	49,509,888.89	0.00	BANCROFT CAPITAL, LLC
NTRD	938732035	FHLBANKS D NOTE 01/31/23	11/04/2022	01/31/2023	4.01000	50,000,000.00	49,509,888.89	0.00	BANCROFT CAPITAL, LLC
NTRD	938732038	FHLBANKS D NOTE 02/09/23	11/04/2022	02/09/2023	4.11000	50,000,000.00	49,446,291.67	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	938732040	FHLBANKS D NOTE 01/31/23	11/04/2022	01/31/2023	4.01000	50,000,000.00	49,509,888.89	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	938732042	FHLBANKS D NOTE 02/10/23	11/04/2022	02/10/2023	4.11000	50,000,000.00	49,440,583.33	0.00	MIZUHO SEC. LLC
NTRD	938732044	FHLBANKS D NOTE 01/31/23	11/04/2022	01/31/2023	4.01000	50,000,000.00	49,509,888.89	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	938732045	FHLBANKS D NOTE 02/10/23	11/04/2022	02/10/2023	4.11000	50,000,000.00	49,440,583.33	0.00	MIZUHO SEC. LLC
NTRD	938732046	FHLBANKS D NOTE 02/07/23	11/04/2022	02/07/2023	4.11000	14,937,000.00	14,774,995.79	0.00	MORGAN STANLEY & CO LLC.
NTRD	938732047	FHLBANKS D NOTE 01/30/23	11/04/2022	01/30/2023	4.01000	50,000,000.00	49,515,458.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	939493147	FHLBANKS D NOTE 01/25/23	11/07/2022	01/25/2023	4.02000	50,000,000.00	49,558,916.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	939493150	FHLBANKS D NOTE 01/03/23	11/07/2022	01/03/2023	3.95000	32,471,000.00	32,267,920.95	0.00	RBC CAPITAL MARKETS, LLC
NTRD	939493152	FHLBANKS D NOTE 01/03/23	11/08/2022	01/03/2023	3.95000	50,000,000.00	49,692,777.78	0.00	RBC CAPITAL MARKETS, LLC
NTRD	939528634	FREDDIE MAC 5.350 12/01/25 '23 MTN	11/28/2022	12/01/2025	5.35000	25,000,000.00	25,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	940141796	FHLBANKS D NOTE 02/13/23	11/08/2022	02/13/2023	4.12000	50,000,000.00	49,444,944.44	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	940141797	FHLBANKS D NOTE 02/13/23	11/08/2022	02/13/2023	4.12000	50,000,000.00	49,444,944.44	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	940141798	FHLBANKS D NOTE 02/08/23	11/09/2022	02/08/2023	4.14800	50,000,000.00	49,475,738.89	0.00	BANCROFT CAPITAL, LLC
NTRD	940141802	FHLBANKS D NOTE 02/10/23	11/08/2022	02/10/2023	4.12000	50,000,000.00	49,462,111.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	940141805	FHLBANKS D NOTE 02/10/23	11/08/2022	02/10/2023	4.12000	50,000,000.00	49,462,111.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	940141806	FHLBANKS D NOTE 02/08/23	11/09/2022	02/08/2023	4.14800	50,000,000.00	49,475,738.89	0.00	MIZUHO SEC. LLC
NTRD	940745506	FREDDIE MAC 5.300 11/21/25 '23 MTN	11/28/2022	11/21/2025	5.30000	25,000,000.00	25,000,000.00	0.00	FTN FINANCIAL CAPITAL MARKETS
NTRD	941143145	FHLBANKS D NOTE 01/24/23	11/10/2022	01/24/2023	4.00000	50,000,000.00	49,583,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	941143146	FHLBANKS D NOTE 02/15/23	11/10/2022	02/15/2023	4.12000	50,000,000.00	49,444,944.44	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	941891119	FHLBANKS D NOTE 02/14/23	11/14/2022	02/14/2023	4.12000	50,000,000.00	49,473,555.56	0.00	BANCROFT CAPITAL, LLC
NTRD	941891120	FHLBANKS D NOTE 02/16/23	11/14/2022	02/16/2023	4.12000	45,421,000.00	44,932,370.98	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	941891122	FHLBANKS D NOTE 02/17/23	11/14/2022	02/17/2023	4.12000	50,000,000.00	49,456,388.89	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	941891123	FHLBANKS D NOTE 02/17/23	11/14/2022	02/17/2023	4.12000	50,000,000.00	49,456,388.89	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	941891126	FHLBANKS D NOTE 02/16/23	11/14/2022	02/16/2023	4.12000	50,000,000.00	49,462,111.11	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	941891127	FHLBANKS 4.625 11/15/23	11/15/2022	11/15/2023	4.62500	25,000,000.00	25,000,000.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	942606279	FHLBANKS D NOTE 02/15/23	11/16/2022	02/15/2023	4.21500	50,000,000.00	49,467,270.83	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	942606280	FHLBANKS D NOTE 02/15/23	11/16/2022	02/15/2023	4.21500	50,000,000.00	49,467,270.83	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	942606281	FHLBANKS D NOTE 02/06/23	11/15/2022	02/06/2023	4.11000	50,000,000.00	49,526,208.33	0.00	BLAYLOCK VAN-LLC
NTRD	942606282	FHLBANKS D NOTE 12/30/22	11/15/2022	12/30/2022	3.90000	50,000,000.00	49,756,250.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	942606283	FHLBANKS D NOTE 12/30/22	11/15/2022	12/30/2022	3.90000	50,000,000.00	49,756,250.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	942606289	FHLBANKS D NOTE 02/17/23	11/15/2022	02/17/2023	4.17000	50,000,000.00	49,455,583.33	0.00	MIZUHO SEC. LLC

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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	943762601	FHLBANKS D NOTE 02/01/23	11/16/2022	02/01/2023	4.10000	50,000,000.00	49,561,527.78	0.00	RBC CAPITAL MARKETS, LLC
NTRD	943762605	FHLBANKS D NOTE 02/08/23	11/16/2022	02/08/2023	4.16000	50,000,000.00	49,514,666.67	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	943762606	FHLBANKS D NOTE 02/06/23	11/16/2022	02/06/2023	4.14000	50,000,000.00	49,528,500.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	943762608	FHLBANKS D NOTE 02/08/23	11/16/2022	02/08/2023	4.16000	50,000,000.00	49,514,666.67	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	944217921	FHLBANKS D NOTE 02/24/23	11/17/2022	02/24/2023	4.24500	50,000,000.00	49,416,312.50	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	944217923	FHLBANKS D NOTE 02/17/23	11/18/2022	02/17/2023	4.23600	50,000,000.00	49,464,616.67	0.00	MIZUHO SEC. LLC
NTRD	944217924	FHLBANKS D NOTE 02/03/23	11/17/2022	02/03/2023	4.14000	50,000,000.00	49,551,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	944217925	FHLBANKS D NOTE 02/09/23	11/17/2022	02/09/2023	4.17500	50,000,000.00	49,512,916.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	944217926	FHLBANKS D NOTE 02/24/23	11/17/2022	02/24/2023	4.24500	50,000,000.00	49,416,312.50	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	944217927	FHLBANKS D NOTE 02/03/23	11/17/2022	02/03/2023	4.14000	50,000,000.00	49,551,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	944217928	FHLBANKS D NOTE 02/17/23	11/18/2022	02/17/2023	4.23600	50,000,000.00	49,464,616.67	0.00	MIZUHO SEC. LLC
NTRD	944217931	FHLBANKS D NOTE 02/09/23	11/17/2022	02/09/2023	4.17500	50,000,000.00	49,512,916.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	944746377	FHLBANKS D NOTE 02/22/23	11/18/2022	02/22/2023	4.26000	17,365,000.00	17,167,733.60	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	944746378	FHLBANKS D NOTE 02/06/23	11/18/2022	02/06/2023	4.17000	50,000,000.00	49,536,666.67	0.00	BANCROFT CAPITAL, LLC
NTRD	944746379	FHLBANKS D NOTE 02/01/23	11/18/2022	02/01/2023	4.13000	50,000,000.00	49,569,791.67	0.00	MORGAN STANLEY & CO LLC.
NTRD	944746382	FHLBANKS D NOTE 02/01/23	11/18/2022	02/01/2023	4.13000	50,000,000.00	49,569,791.67	0.00	MORGAN STANLEY & CO LLC.
NTRD	944746385	FHLBANKS D NOTE 02/22/23	11/18/2022	02/22/2023	4.26000	50,000,000.00	49,432,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	945439249	FHLBANKS D NOTE 02/13/23	11/21/2022	02/13/2023	4.21500	50,000,000.00	49,508,250.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	945445260	FREDDIE MAC 5.210 11/25/25 '23 MTN	11/28/2022	11/25/2025	5.21000	25,000,000.00	25,000,000.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	946093016	FHLBANKS D NOTE 02/13/23	11/22/2022	02/13/2023	4.25500	50,000,000.00	49,509,493.06	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	946093017	FHLBANKS D NOTE 02/14/23	11/22/2022	02/14/2023	4.25500	50,000,000.00	49,503,583.33	0.00	BLAYLOCK VAN-LLC
NTRD	946093018	FHLBANKS D NOTE 02/22/23	11/23/2022	02/22/2023	4.31000	50,000,000.00	49,455,263.89	0.00	BANCROFT CAPITAL, LLC
NTRD	946093020	FHLBANKS D NOTE 03/03/23	11/22/2022	03/03/2023	4.33500	50,000,000.00	49,391,895.83	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	946093022	FHLBANKS D NOTE 03/03/23	11/22/2022	03/03/2023	4.33500	50,000,000.00	49,391,895.83	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	946093025	FHLBANKS D NOTE 03/01/23	11/22/2022	03/01/2023	4.31000	50,000,000.00	49,407,375.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	946093027	FHLBANKS D NOTE 03/01/23	11/22/2022	03/01/2023	4.31000	50,000,000.00	49,407,375.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	946093029	FHLBANKS D NOTE 02/14/23	11/22/2022	02/14/2023	4.25500	50,000,000.00	49,503,583.33	0.00	BLAYLOCK VAN-LLC
NTRD	946093031	FHLBANKS D NOTE 02/24/23	11/22/2022	02/24/2023	4.30500	50,000,000.00	49,437,958.33	0.00	UBS SECURITIES LLC
NTRD	946093032	FHLBANKS D NOTE 02/22/23	11/23/2022	02/22/2023	4.31000	50,000,000.00	49,455,263.89	0.00	BANCROFT CAPITAL, LLC
NTRD	946093034	FHLBANKS D NOTE 03/03/23	11/22/2022	03/03/2023	4.33500	50,000,000.00	49,391,895.83	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	946093035	FHLBANKS D NOTE 02/13/23	11/22/2022	02/13/2023	4.25500	50,000,000.00	49,509,493.06	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	946093036	FHLBANKS D NOTE 02/22/23	11/23/2022	02/22/2023	4.31000	50,000,000.00	49,455,263.89	0.00	MIZUHO SEC. LLC
NTRD	946093038	FHLBANKS D NOTE 03/03/23	11/22/2022	03/03/2023	4.33500	11,916,000.00	11,771,076.62	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	946093039	FHLBANKS D NOTE 02/22/23	11/23/2022	02/22/2023	4.31000	50,000,000.00	49,455,263.89	0.00	MIZUHO SEC. LLC
NTRD	946107249	FEDERAL FARM 5.340 05/28/26 '23	11/28/2022	05/28/2026	5.34000	25,000,000.00	25,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	946107250	FEDERAL FARM 5.340 05/28/26 '23	11/28/2022	05/28/2026	5.34000	25,000,000.00	25,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	946494137	FHLBANKS D NOTE 03/01/23	11/23/2022	03/01/2023	4.27000	30,140,000.00	29,789,655.99	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	947037918	FHLBANKS D NOTE 03/22/23	11/28/2022	03/22/2023	4.40000	50,000,000.00	49,303,333.33	0.00	MIZUHO SEC. LLC
NTRD	947037920	FHLBANKS D NOTE 03/08/23	11/28/2022	03/08/2023	4.35000	50,000,000.00	49,395,833.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	947037921	FHLBANKS D NOTE 03/08/23	11/28/2022	03/08/2023	4.35000	50,000,000.00	49,395,833.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	947037924	FHLBANKS D NOTE 03/01/23	11/28/2022	03/01/2023	4.27000	50,000,000.00	49,448,458.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	947037926	FHLBANKS D NOTE 03/01/23	11/28/2022	03/01/2023	4.27000	50,000,000.00	49,448,458.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	947037927	FHLBANKS D NOTE 03/22/23	11/28/2022	03/22/2023	4.40000	50,000,000.00	49,303,333.33	0.00	MIZUHO SEC. LLC
NTRD	948071444	FHLBANKS D NOTE 04/20/23	11/28/2022	04/20/2023	4.48000	50,000,000.00	49,110,222.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	948071446	FHLBANKS D NOTE 03/30/23	11/28/2022	03/30/2023	4.42000	50,000,000.00	49,251,055.56	0.00	MORGAN STANLEY & CO LLC.
NTRD	948071447	FHLBANKS D NOTE 03/06/23	11/28/2022	03/06/2023	4.35000	50,000,000.00	49,407,916.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	948071449	FHLBANKS D NOTE 04/20/23	11/28/2022	04/20/2023	4.48000	50,000,000.00	49,110,222.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	948071451	FHLBANKS D NOTE 03/06/23	11/28/2022	03/06/2023	4.35000	50,000,000.00	49,407,916.67	0.00	MIZUHO SEC. LLC
NTRD	948071453	FHLBANKS D NOTE 03/06/23	11/28/2022	03/06/2023	4.34500	25,204,000.00	24,905,885.69	0.00	MIZUHO SEC. LLC
NTRD	948071456	FHLBANKS D NOTE 03/30/23	11/28/2022	03/30/2023	4.42000	50,000,000.00	49,251,055.56	0.00	MORGAN STANLEY & CO LLC.
NTRD	948516613	FHLBANKS D NOTE 03/07/23	11/29/2022	03/07/2023	4.35000	50,000,000.00	49,407,916.67	0.00	MORGAN KEEGAN & COMPANY, INC.

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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	948516616	FHLBANKS D NOTE 03/06/23	11/29/2022	03/06/2023	4.34500	50,000,000.00	49,414,631.94	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	948516618	FHLBANKS D NOTE 03/07/23	11/29/2022	03/07/2023	4.35000	50,000,000.00	49,407,916.67	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	948516622	FHLBANKS D NOTE 03/06/23	11/29/2022	03/06/2023	4.34500	50,000,000.00	49,414,631.94	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	948516623	FHLBANKS D NOTE 03/01/23	11/30/2022	03/01/2023	4.36800	50,000,000.00	49,447,933.33	0.00	BANCROFT CAPITAL, LLC
NTRD	948516624	FHLBANKS D NOTE 03/22/23	11/30/2022	03/22/2023	4.44000	50,000,000.00	49,309,333.33	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	948516626	FHLBANKS D NOTE 03/01/23	11/30/2022	03/01/2023	4.36800	50,000,000.00	49,447,933.33	0.00	BANCROFT CAPITAL, LLC
NTRD	949016350	FHLBANKS D NOTE 01/03/23	11/30/2022	01/03/2023	4.00000	23,278,000.00	23,190,060.89	0.00	GREAT PACIFIC SECURITIES
NTRD	949016354	FHLBANKS D NOTE 01/03/23	11/30/2022	01/03/2023	4.00000	50,000,000.00	49,811,111.11	0.00	GREAT PACIFIC SECURITIES
NTRD	949016355	FHLBANKS D NOTE 02/23/23	11/30/2022	02/23/2023	4.32000	50,000,000.00	49,490,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	949016356	FHLBANKS D NOTE 02/23/23	11/30/2022	02/23/2023	4.32000	50,000,000.00	49,490,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
<b>AGENCIES TOTAL</b>						<b>5,225,732,000.00</b>	<b>5,172,168,069.94</b>	<b>0.00</b>	
NTRD	936537935	SVNSKA HNDLSB NY 4.100 01/31/23	11/01/2022	01/31/2023	4.10000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	936576461	MUFG UNION BANK 4.260 01/23/23	11/01/2022	01/23/2023	4.26000	50,000,000.00	50,000,000.00	0.00	UNION BANK OF CALIFORNIA
NTRD	937616191	MUFG UNION BANK 4.260 01/23/23	11/01/2022	01/23/2023	4.26000	50,000,000.00	50,000,000.00	0.00	UNION BANK OF CALIFORNIA
NTRD	938233590	DNB NEW YORK 3.930 12/30/22	11/03/2022	12/30/2022	3.93000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	938732048	CREDIT AGRI NY 4.550 01/31/23	11/04/2022	01/31/2023	4.55000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	939568601	TD 5.200 05/10/23	11/07/2022	05/10/2023	5.20000	50,000,000.00	50,000,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	942606285	DNB NEW YORK 3.850 12/30/22	11/15/2022	12/30/2022	3.85000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	943764090	BMO CHICAGO 4.500 02/17/23	11/16/2022	02/17/2023	4.50000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	945445505	CREDIT AGRI NY 4.300 02/06/23	11/22/2022	02/06/2023	4.30000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	946093040	NORDEA BK NY 4.810 04/21/23	11/22/2022	04/21/2023	4.81000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	948074703	NORDEA BK NY 4.430 03/03/23	11/28/2022	03/03/2023	4.43000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
<b>CDS TOTAL</b>						<b>550,000,000.00</b>	<b>550,000,000.00</b>	<b>0.00</b>	
NTRD	936537931	CANCARA ASSETSEC 01/03/23	11/01/2022	01/03/2023	4.10000	20,000,000.00	19,856,500.00	0.00	BLAYLOCK VAN-LLC
NTRD	936537933	CHARIOT FUNDING 02/01/23	11/01/2022	02/01/2023	4.61000	50,000,000.00	49,410,944.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	936537934	SHEFFIELD RECEIV 02/06/23	11/01/2022	02/06/2023	4.65000	31,205,000.00	30,814,027.35	0.00	BLAYLOCK VAN-LLC
NTRD	936537936	CANCARA ASSETSEC 01/03/23	11/01/2022	01/03/2023	4.10000	50,000,000.00	49,641,250.00	0.00	BLAYLOCK VAN-LLC
NTRD	937665906	AUTOBAHN FUND 11/30/22 MATD	11/02/2022	11/30/2022	3.82000	50,000,000.00	49,851,444.44	0.00	GREAT PACIFIC SECURITIES
NTRD	937665908	CANCARA ASSETSEC 01/03/23	11/02/2022	01/03/2023	4.10000	25,000,000.00	24,823,472.22	0.00	BLAYLOCK VAN-LLC
NTRD	937666773	SHEFFIELD RECEIV 01/03/23	11/02/2022	01/03/2023	4.10000	50,000,000.00	49,646,944.44	0.00	BLAYLOCK VAN-LLC
NTRD	937666774	SHEFFIELD RECEIV 01/03/23	11/02/2022	01/03/2023	4.10000	50,000,000.00	49,646,944.44	0.00	BLAYLOCK VAN-LLC
NTRD	938233578	CIBC 03/20/23	11/03/2022	03/20/2023	4.69000	40,000,000.00	39,286,077.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	938233580	FAYETE AST SECUR 02/07/23	11/03/2022	02/07/2023	4.72000	50,000,000.00	49,370,666.67	0.00	MORGAN STANLEY & CO LLC.
NTRD	938233583	AUTOBAHN FUND 01/03/23	11/03/2022	01/03/2023	4.09000	10,000,000.00	9,930,697.22	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	938233587	AUTOBAHN FUND 01/03/23	11/03/2022	01/03/2023	4.09000	50,000,000.00	49,653,486.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	938732029	CHARIOT FUNDING 01/24/23	11/04/2022	01/24/2023	4.61000	50,000,000.00	49,481,375.00	0.00	GREAT PACIFIC SECURITIES
NTRD	938732031	PROCTER GAMBLE 03/01/23	11/04/2022	03/01/2023	4.40000	50,000,000.00	49,285,000.00	0.00	BLAYLOCK VAN-LLC
NTRD	938732034	CANCARA ASSETSEC 01/20/23	11/04/2022	01/20/2023	4.20000	40,000,000.00	39,640,666.67	0.00	BLAYLOCK VAN-LLC
NTRD	938732039	PROCTER GAMBLE 03/01/23	11/04/2022	03/01/2023	4.40000	50,000,000.00	49,285,000.00	0.00	BLAYLOCK VAN-LLC
NTRD	938732041	FAYETE AST SECUR 02/10/23	11/04/2022	02/10/2023	4.71000	50,000,000.00	49,358,916.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	938755101	SHEFFIELD RECEIV 02/03/23	11/04/2022	02/03/2023	4.67000	50,000,000.00	49,409,763.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	939493148	UNILEVER CAPITAL 02/06/23	11/07/2022	02/06/2023	4.23000	20,000,000.00	19,786,150.00	0.00	BLAYLOCK VAN-LLC
NTRD	939493151	UNILEVER CAPITAL 02/06/23	11/07/2022	02/06/2023	4.23000	50,000,000.00	49,465,375.00	0.00	BLAYLOCK VAN-LLC
NTRD	939568599	MONT BLANC CAPTL 02/07/23	11/07/2022	02/07/2023	4.55000	50,000,000.00	49,418,611.11	0.00	ING FINANCIAL MARKETS LLC
NTRD	939568600	MONT BLANC CAPTL 02/07/23	11/07/2022	02/07/2023	4.55000	8,111,000.00	8,016,687.09	0.00	ING FINANCIAL MARKETS LLC
NTRD	940141799	FAYETE AST SECUR 02/14/23	11/08/2022	02/14/2023	4.65000	50,000,000.00	49,367,083.33	0.00	GREAT PACIFIC SECURITIES
NTRD	940141800	ING US FUNDING 03/08/23	11/08/2022	03/08/2023	4.72000	50,000,000.00	49,213,333.33	0.00	ING FINANCIAL MARKETS LLC
NTRD	940141801	SHEFFIELD RECEIV 01/03/23	11/08/2022	01/03/2023	4.10000	50,000,000.00	49,681,111.11	0.00	BLAYLOCK VAN-LLC
NTRD	940141803	CAFCO 03/10/23	11/08/2022	03/10/2023	4.84000	24,650,000.00	24,245,685.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	940141804	OLD LINE FDG 02/06/23	11/08/2022	02/06/2023	4.52000	21,000,000.00	20,762,700.00	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	940141807	ING US FUNDING 03/08/23	11/08/2022	03/08/2023	4.72000	50,000,000.00	49,213,333.33	0.00	ING FINANCIAL MARKETS LLC

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NTRD	940201971	THUNDER BAY FDG 02/06/23	11/10/2022	02/06/2023	4.55000	50,000,000.00	49,443,888.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	940744154	COCA-COLA 02/15/23	11/09/2022	02/15/2023	4.24000	36,777,000.00	36,352,511.69	0.00	BLAYLOCK VAN-LLC
NTRD	940744157	COCA-COLA 02/15/23	11/09/2022	02/15/2023	4.24000	50,000,000.00	49,422,888.89	0.00	BLAYLOCK VAN-LLC
NTRD	940744158	MONT BLANC CAPTL 02/10/23	11/09/2022	02/10/2023	4.50000	3,134,000.00	3,097,567.25	0.00	ING FINANCIAL MARKETS LLC
NTRD	940744159	MONT BLANC CAPTL 02/10/23	11/09/2022	02/10/2023	4.50000	50,000,000.00	49,418,750.00	0.00	ING FINANCIAL MARKETS LLC
NTRD	941143143	CREDIT AGRI NY 02/13/23	11/10/2022	02/13/2023	4.49000	50,000,000.00	49,407,569.44	0.00	BLAYLOCK VAN-LLC
NTRD	941891121	FAYETE AST SECUR 02/09/23	11/14/2022	02/09/2023	4.59000	50,000,000.00	49,445,375.00	0.00	GREAT PACIFIC SECURITIES
NTRD	941891124	CIESCO 02/15/23	11/14/2022	02/15/2023	4.50000	50,000,000.00	49,418,750.00	0.00	BLAYLOCK VAN-LLC
NTRD	941891125	JOHNSON&JOHNSON 02/14/23	11/14/2022	02/14/2023	4.18000	50,000,000.00	49,465,888.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	942606284	OLD LINE FDG 02/13/23	11/16/2022	02/13/2023	4.49000	50,000,000.00	49,444,986.11	0.00	GREAT PACIFIC SECURITIES
NTRD	942606286	FAYETE AST SECUR 02/10/23	11/15/2022	02/10/2023	4.60000	18,705,000.00	18,497,062.75	0.00	BLAYLOCK VAN-LLC
NTRD	942606288	AUTOBAHN FUND 01/17/23	11/15/2022	01/17/2023	4.14000	50,000,000.00	49,637,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	943762603	CIESCO 02/16/23	11/16/2022	02/16/2023	4.49000	50,000,000.00	49,426,277.78	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	943762604	CREDIT AGRI NY 02/14/23	11/16/2022	02/14/2023	4.50000	37,753,000.00	37,328,278.75	0.00	BLAYLOCK VAN-LLC
NTRD	943762607	CIESCO 02/16/23	11/16/2022	02/16/2023	4.49000	25,000,000.00	24,713,138.89	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	944217922	PROCTER GAMBLE 03/14/23	11/17/2022	03/14/2023	3.34000	50,000,000.00	49,294,750.00	0.00	BLAYLOCK VAN-LLC
NTRD	944217929	MONT BLANC CAPTL 01/20/23	11/17/2022	01/20/2023	4.29000	21,195,000.00	21,033,352.80	0.00	BLAYLOCK VAN-LLC
NTRD	944217930	JOHNSON&JOHNSON 05/09/23	11/17/2022	05/09/2023	4.55000	50,000,000.00	48,906,736.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	944243623	ATLANTIC AST SEC 02/17/23	11/18/2022	02/17/2023	4.57000	50,000,000.00	49,422,402.78	0.00	BLAYLOCK VAN-LLC
NTRD	944243625	JUPITER SECU 03/01/23	11/17/2022	03/01/2023	4.67000	50,000,000.00	49,325,444.44	0.00	GREAT PACIFIC SECURITIES
NTRD	944746380	JUPITER SECU 03/01/23	11/18/2022	03/01/2023	4.67000	50,000,000.00	49,331,930.56	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	944746381	JUPITER SECU 03/02/23	11/18/2022	03/02/2023	4.69000	50,000,000.00	49,322,555.56	0.00	BLAYLOCK VAN-LLC
NTRD	944746383	JUPITER SECU 03/03/23	11/21/2022	03/03/2023	4.67000	50,000,000.00	49,338,416.67	0.00	GREAT PACIFIC SECURITIES
NTRD	944746384	AUTOBAHN FUND 02/01/23	11/18/2022	02/01/2023	4.24000	50,000,000.00	49,558,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	944746386	JUPITER SECU 03/03/23	11/21/2022	03/03/2023	4.67000	50,000,000.00	49,338,416.67	0.00	GREAT PACIFIC SECURITIES
NTRD	945439242	JOHNSON&JOHNSON 04/03/23	11/22/2022	04/03/2023	4.47000	50,000,000.00	49,180,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	945439244	MONT BLANC CAPTL 02/15/23	11/22/2022	02/15/2023	4.61000	50,000,000.00	49,455,763.89	0.00	BLAYLOCK VAN-LLC
NTRD	945439246	NATIXIS NY 02/17/23	11/21/2022	02/17/2023	4.35000	50,000,000.00	49,468,333.33	0.00	BLAYLOCK VAN-LLC
NTRD	945439247	CHARIOT FUNDING 02/24/23	11/21/2022	02/24/2023	4.59000	50,000,000.00	49,394,375.00	0.00	GREAT PACIFIC SECURITIES
NTRD	945439251	JOHNSON&JOHNSON 04/03/23	11/22/2022	04/03/2023	4.47000	50,000,000.00	49,180,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	945439253	NATIXIS NY 02/17/23	11/21/2022	02/17/2023	4.35000	50,000,000.00	49,468,333.33	0.00	BLAYLOCK VAN-LLC
NTRD	945439256	ING US FUNDING 02/22/23	11/22/2022	02/22/2023	4.58500	16,700,000.00	16,504,322.39	0.00	GREAT PACIFIC SECURITIES
NTRD	945439258	MONT BLANC CAPTL 02/15/23	11/22/2022	02/15/2023	4.61000	27,012,000.00	26,717,981.88	0.00	BLAYLOCK VAN-LLC
NTRD	945439260	ING US FUNDING 02/22/23	11/22/2022	02/22/2023	4.58500	50,000,000.00	49,414,138.89	0.00	GREAT PACIFIC SECURITIES
NTRD	946093030	MONT BLANC CAPTL 02/21/23	11/22/2022	02/21/2023	4.60000	40,000,000.00	39,534,888.89	0.00	MORGAN STANLEY & CO LLC.
NTRD	946494135	CHARIOT FUNDING 03/07/23	11/23/2022	03/07/2023	4.70000	50,000,000.00	49,321,111.11	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	946494136	AUTOBAHN FUND 01/23/23	11/23/2022	01/23/2023	4.29000	35,000,000.00	34,745,579.17	0.00	GREAT PACIFIC SECURITIES
NTRD	946494139	CHARIOT FUNDING 03/07/23	11/23/2022	03/07/2023	4.70000	37,000,000.00	36,497,622.22	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	946494140	CHARIOT FUNDING 03/07/23	11/23/2022	03/07/2023	4.70000	50,000,000.00	49,321,111.11	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	946494142	CREDIT AGRI NY 02/15/23	11/23/2022	02/15/2023	4.27000	50,000,000.00	49,501,833.33	0.00	BLAYLOCK VAN-LLC
NTRD	946494143	CANCARA ASSETSEC 02/23/23	11/23/2022	02/23/2023	4.63000	50,000,000.00	49,408,388.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	946494144	JUPITER SECU 03/02/23	11/23/2022	03/02/2023	4.69000	50,000,000.00	49,355,125.00	0.00	BLAYLOCK VAN-LLC
NTRD	947037919	CREDIT AGRI NY 02/17/23	11/28/2022	02/17/2023	4.32000	50,000,000.00	49,514,000.00	0.00	BLAYLOCK VAN-LLC
NTRD	947037922	REGENCY MRKT 1 12/20/22	11/28/2022	12/20/2022	4.04000	26,807,000.00	26,740,816.50	0.00	GREAT PACIFIC SECURITIES
NTRD	947037925	OLD LINE FDG 03/01/23	11/28/2022	03/01/2023	4.56000	50,000,000.00	49,411,000.00	0.00	BLAYLOCK VAN-LLC
NTRD	948071450	CREDIT AGRI NY 02/15/23	11/28/2022	02/15/2023	4.31000	50,000,000.00	49,527,097.22	0.00	BLAYLOCK VAN-LLC
NTRD	948071452	TOYOTA MOTOR CRD 02/17/23	11/28/2022	02/17/2023	4.47000	50,000,000.00	49,497,125.00	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	948071455	CREDIT AGRI NY 02/15/23	11/28/2022	02/15/2023	4.31000	50,000,000.00	49,527,097.22	0.00	BLAYLOCK VAN-LLC
NTRD	948074701	CREDIT AGRI NY 02/16/23	11/28/2022	02/16/2023	4.34000	50,000,000.00	49,517,777.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	948074704	OLD LINE FDG 03/03/23	11/28/2022	03/03/2023	4.56000	50,000,000.00	49,398,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	948074706	ATLANTIC AST SEC 02/27/23	11/28/2022	02/27/2023	4.60000	35,000,000.00	34,593,027.78	0.00	BLAYLOCK VAN-LLC

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NTRD	948083040	OLD LINE FDG 03/02/23	11/29/2022	03/02/2023	4.57000	50,000,000.00	49,409,708.33	0.00	CREDIT SUISSE SECURITIES (USA) LLC
NTRD	948516614	CREDIT AGRI NY 11/30/22 MATD	11/29/2022	11/30/2022	3.76000	50,000,000.00	49,994,777.78	0.00	GREAT PACIFIC SECURITIES
NTRD	948516615	CREDIT AGRI NY 11/30/22 MATD	11/29/2022	11/30/2022	3.76000	50,000,000.00	49,994,777.78	0.00	GREAT PACIFIC SECURITIES
NTRD	948516617	CREDIT AGRI NY 11/30/22 MATD	11/29/2022	11/30/2022	3.76000	50,000,000.00	49,994,777.78	0.00	GREAT PACIFIC SECURITIES
NTRD	948516619	CREDIT AGRI NY 11/30/22 MATD	11/29/2022	11/30/2022	3.76000	50,000,000.00	49,994,777.78	0.00	GREAT PACIFIC SECURITIES
NTRD	948516620	CAFCO 03/23/23	11/29/2022	03/23/2023	4.75000	25,000,000.00	24,623,958.33	0.00	BLAYLOCK VAN-LLC
NTRD	948516621	CREDIT AGRI NY 12/16/22	11/29/2022	12/16/2022	3.77000	50,000,000.00	49,910,986.11	0.00	GREAT PACIFIC SECURITIES
NTRD	948516625	CREDIT AGRI NY 12/16/22	11/29/2022	12/16/2022	3.77000	50,000,000.00	49,910,986.11	0.00	GREAT PACIFIC SECURITIES
NTRD	948516627	CAFCO 03/23/23	11/29/2022	03/23/2023	4.75000	50,000,000.00	49,247,916.67	0.00	BLAYLOCK VAN-LLC
NTRD	948527209	JOHNSON&JOHNSON 03/03/23	11/29/2022	03/03/2023	4.33000	50,000,000.00	49,434,694.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	948527210	JOHNSON&JOHNSON 03/03/23	11/29/2022	03/03/2023	4.33000	50,000,000.00	49,434,694.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	949016347	FAYETE AST SECUR 03/06/23	11/30/2022	03/06/2023	4.55000	50,000,000.00	49,393,333.33	0.00	BLAYLOCK VAN-LLC
NTRD	949016348	JOHNSON&JOHNSON 03/02/23	11/30/2022	03/02/2023	4.33000	50,000,000.00	49,446,722.22	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	949016349	JOHNSON&JOHNSON 03/02/23	11/30/2022	03/02/2023	4.33000	50,000,000.00	49,446,722.22	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	949016351	JOHNSON&JOHNSON 03/31/23	11/30/2022	03/31/2023	4.44000	50,000,000.00	49,253,833.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	949016352	JOHNSON&JOHNSON 03/31/23	11/30/2022	03/31/2023	4.44000	50,000,000.00	49,253,833.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	949016353	OLD LINE FDG 03/02/23	11/30/2022	03/02/2023	4.56000	44,800,000.00	44,277,930.67	0.00	BLAYLOCK VAN-LLC
<b>CPD TOTAL</b>						<b>4,219,849,000.00</b>	<b>4,174,176,884.02</b>	<b>0.00</b>	
NTRD	938233581	US TREASURY BILL 02/07/23	11/04/2022	02/07/2023	4.01000	50,000,000.00	49,470,902.78	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	938233584	US TREASURY BILL 02/07/23	11/04/2022	02/07/2023	4.01000	50,000,000.00	49,470,902.78	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	938233586	US TREASURY BILL 02/07/23	11/04/2022	02/07/2023	4.01000	50,000,000.00	49,470,902.78	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	938233588	US TREASURY BILL 02/07/23	11/04/2022	02/07/2023	4.01000	50,000,000.00	49,470,902.78	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	938233589	US TREASURY BILL 02/07/23	11/04/2022	02/07/2023	4.01000	50,000,000.00	49,470,902.78	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	938732027	US TREASURY BILL 02/02/23	11/04/2022	02/02/2023	4.01500	50,000,000.00	49,498,125.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	938732030	US TREASURY BILL 02/02/23	11/04/2022	02/02/2023	4.01500	50,000,000.00	49,498,125.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	938732036	US TREASURY BILL 02/02/23	11/04/2022	02/02/2023	4.01500	50,000,000.00	49,498,125.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	938732037	US TREASURY BILL 02/02/23	11/04/2022	02/02/2023	4.01500	50,000,000.00	49,498,125.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	938732043	US TREASURY BILL 02/02/23	11/04/2022	02/02/2023	4.01500	50,000,000.00	49,498,125.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	940744155	US TREASURY BILL 01/03/23	11/09/2022	01/03/2023	3.80000	50,000,000.00	49,709,722.22	0.00	UBS SECURITIES LLC
NTRD	940744156	US TREASURY BILL 01/03/23	11/09/2022	01/03/2023	3.80000	50,000,000.00	49,709,722.22	0.00	UBS SECURITIES LLC
NTRD	942606278	US TREASURY BILL 02/16/23	11/15/2022	02/16/2023	4.06150	50,000,000.00	49,475,389.58	0.00	UBS SECURITIES LLC
NTRD	942606287	US TREASURY BILL 02/16/23	11/15/2022	02/16/2023	4.06150	50,000,000.00	49,475,389.58	0.00	UBS SECURITIES LLC
NTRD	943762602	US TREASURY BILL 03/14/23	11/16/2022	03/14/2023	4.23000	50,000,000.00	49,306,750.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	943762609	US TREASURY BILL 03/14/23	11/16/2022	03/14/2023	4.23000	50,000,000.00	49,306,750.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	946093019	US TREASURY BILL 04/20/23	11/23/2022	04/20/2023	4.35000	50,000,000.00	49,105,833.33	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	946093021	US TREASURY BILL 04/20/23	11/23/2022	04/20/2023	4.35000	50,000,000.00	49,105,833.33	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	946093023	US TREASURY BILL 04/20/23	11/23/2022	04/20/2023	4.35000	50,000,000.00	49,105,833.33	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	946093024	US TREASURY BILL 04/20/23	11/22/2022	04/20/2023	4.33000	50,000,000.00	49,103,930.56	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	946093026	US TREASURY BILL 04/20/23	11/22/2022	04/20/2023	4.33000	50,000,000.00	49,103,930.56	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	946093028	US TREASURY BILL 03/21/23	11/22/2022	03/21/2023	4.31000	50,000,000.00	49,287,652.78	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	946093033	US TREASURY BILL 03/21/23	11/22/2022	03/21/2023	4.31000	50,000,000.00	49,287,652.78	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	946093037	US TREASURY BILL 04/20/23	11/23/2022	04/20/2023	4.35000	50,000,000.00	49,105,833.33	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	947037923	US TREASURY BILL 03/21/23	11/28/2022	03/21/2023	4.30000	50,000,000.00	49,325,138.89	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	947037928	US TREASURY BILL 03/21/23	11/28/2022	03/21/2023	4.30000	50,000,000.00	49,325,138.89	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
<b>US TBILLS TOTAL</b>						<b>1,300,000,000.00</b>	<b>1,283,685,640.28</b>	<b>0.00</b>	
<b>NTRD- PSI TOTAL</b>						<b>11,295,581,000.00</b>	<b>11,180,030,594.24</b>	<b>0.00</b>	
<b>PSI TOTAL</b>						<b>11,295,581,000.00</b>	<b>11,180,030,594.24</b>	<b>0.00</b>	



LOS ANGELES COUNTY TREASURER  
INVESTMENT TRANSACTIONS JOURNAL  
PURCHASE DETAIL REPORT  
GROUP: SPECIFIC PURPOSE INVESTMENTS  
FOR THE PERIOD: NOVEMBER 1, 2022 TO NOVEMBER 30, 2022  
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
<b>AVCCD-ANTELOPE VALLEY CCD</b>									
AVCCD	942605463	FHLBANKS 4.625 11/15/23	11/15/2022	11/15/2023	4.62500	1,200,000.00	1,200,000.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
<b>FHLB TOTAL</b>						<b>1,200,000.00</b>	<b>1,200,000.00</b>	<b>0.00</b>	
<b>AVCCD TOTAL</b>						<b>1,200,000.00</b>	<b>1,200,000.00</b>	<b>0.00</b>	
<b>FIRST5LA</b>									
FIRST5LA	932316983	FHLBANKS 5.200 11/03/25 '23	11/03/2022	11/03/2025	5.20000	34,000,000.00	34,000,000.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
FIRST5LA	932316984	FHLBANKS 5.200 11/03/25 '23	11/03/2022	11/03/2025	5.20000	50,000,000.00	50,000,000.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
<b>FHLB TOTAL</b>						<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>0.00</b>	
FIRST5LA	941898663	FREDDIE MAC 5.210 11/14/25 '23 MTN	11/14/2022	11/14/2025	5.21000	50,000,000.00	50,000,000.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
<b>FHLMC TOTAL</b>						<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>	
<b>FIRST5LA TOTAL</b>						<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>0.00</b>	
<b>SPI TOTAL</b>						<b>135,200,000.00</b>	<b>135,200,000.00</b>	<b>0.00</b>	

LOS ANGELES COUNTY TREASURER  
 COMPARISON OF INVESTMENT COST TO MARKET VALUE  
 AS OF NOVEMBER 30, 2022  
 ATTACHMENT IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	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	1,950,000,000.00	1,949,418,500.00	(581,500.00)	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	10,258,918,484.73	10,256,874,018.02	(2,044,466.71)	0.00	0.00	0.00
Governments	6,662,278,402.97	6,344,400,000.00	(317,878,402.97)	43,822,991.45	42,411,840.00	(1,411,151.45)
Agencies	28,215,330,733.95	25,775,223,854.10	(2,440,106,879.86)	208,605,000.00	186,419,317.20	(22,185,682.80)
Municipals	28,708,825.83	27,305,630.00	(1,403,195.83)	2,855,000.00	2,855,000.00	0.00
Corp. & Deposit Notes	10,993,251.97	10,283,790.00	(709,461.97)	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	40,770,611.74	40,770,611.74	0.00
<b>TOTAL</b>	<u>\$47,126,229,699.45</u>	<u>\$44,363,505,792.12</u>	<u>(\$2,762,723,907.33)</u>	<u>\$296,053,603.19</u>	<u>\$272,456,768.94</u>	<u>(\$23,596,834.25)</u>

**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. Such non-traded securities make up 0.01% of the PSI Portfolio.

**LOS ANGELES COUNTY TREASURER  
MARKET PRICING EXCEPTIONS  
AS OF NOVEMBER 30, 2022  
ATTACHMENT IXa**

**There were no Market Pricing Exceptions**

























LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: NOVEMBER 1, 2022 TO NOVEMBER 30, 2022  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
943762602	UNITED STATES TREASURY	03/14/2023	4.230	50,000,000.00	49,394,875.00	49,306,750.00	49,391,500.00
940744156	UNITED STATES TREASURY	01/03/2023	3.800	50,000,000.00	49,825,833.33	49,709,722.22	49,821,500.00
943762609	UNITED STATES TREASURY	03/14/2023	4.230	50,000,000.00	49,394,875.00	49,306,750.00	49,391,500.00
932080315	UNITED STATES TREASURY	04/20/2023	4.275	50,000,000.00	49,168,750.00	48,943,125.00	49,153,000.00
837683829	UNITED STATES TREASURY	12/29/2022	1.350	50,000,000.00	49,947,500.00	49,510,625.00	49,852,500.00
913425366	UNITED STATES TREASURY	12/20/2022	3.200	50,000,000.00	49,915,555.56	49,568,888.89	49,902,500.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,778,146.83	49,667,950.00	44,898,500.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,909,724.97	49,875,000.00	42,672,000.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	40,506,000.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,966,478.52	49,953,125.00	42,672,000.00
821810741	UNITED STATES TREASURY	08/31/2028	1.125	50,000,000.00	49,571,841.63	49,484,375.00	43,019,500.00
821810678	UNITED STATES TREASURY	08/31/2028	1.125	50,000,000.00	49,466,073.54	49,357,000.00	43,019,500.00
821809873	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,778,146.83	49,667,950.00	44,898,500.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,766,421.11	49,650,400.00	44,898,500.00
821809866	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,766,421.11	49,650,400.00	44,898,500.00
821809560	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,843,571.21	49,766,000.00	44,898,500.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,854,588.32	49,718,750.00	46,791,000.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,877,087.80	49,828,125.00	42,672,000.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,954,987.18	49,937,500.00	42,672,000.00
821809524	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,813,850.05	49,717,000.00	46,588,000.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,854,588.32	49,718,750.00	46,791,000.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,951,329.05	49,900,000.00	46,945,500.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,966,478.52	49,953,125.00	42,672,000.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,803,458.22	49,722,656.00	44,638,500.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,955,234.49	49,937,500.00	42,672,000.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,813,850.05	49,717,000.00	46,588,000.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,766,421.11	49,650,400.00	44,898,500.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,803,458.22	49,722,656.00	44,638,500.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,854,588.32	49,718,750.00	46,791,000.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,803,458.22	49,722,656.00	44,638,500.00
821809634	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,843,571.21	49,766,000.00	44,898,500.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,938,471.60	49,914,062.50	42,672,000.00
821809590	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,813,850.05	49,717,000.00	46,588,000.00
821809638	UNITED STATES TREASURY	04/30/2026	0.750	50,000,000.00	49,899,961.27	49,855,000.00	44,754,000.00
821809570	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,778,146.83	49,667,950.00	44,898,500.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,843,571.21	49,766,000.00	44,898,500.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	40,506,000.00
821809258	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,951,329.05	49,900,000.00	46,945,500.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,954,987.18	49,937,500.00	42,672,000.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,803,458.22	49,722,656.00	44,638,500.00
821809144	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,877,087.80	49,828,125.00	42,672,000.00
821809609	UNITED STATES TREASURY	04/30/2026	0.750	50,000,000.00	49,899,961.27	49,855,000.00	44,754,000.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,813,850.05	49,717,000.00	46,588,000.00
821809061	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,854,588.32	49,718,750.00	46,791,000.00
821808956	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,803,458.22	49,722,656.00	44,638,500.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,966,478.52	49,953,125.00	42,672,000.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,951,329.05	49,900,000.00	46,945,500.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,938,471.60	49,914,062.50	42,672,000.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,766,421.11	49,650,400.00	44,898,500.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,854,588.32	49,718,750.00	46,791,000.00
821810737	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	49,153,778.89	48,953,143.50	40,506,000.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,843,571.21	49,766,000.00	44,898,500.00
821809132	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,966,478.52	49,953,125.00	42,672,000.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,938,471.60	49,914,062.50	42,672,000.00
821809146	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,877,087.80	49,828,125.00	42,672,000.00
821809278	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,766,421.11	49,650,400.00	44,898,500.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,877,087.80	49,828,125.00	42,672,000.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,955,234.49	49,937,500.00	42,672,000.00
821809255	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,951,329.05	49,900,000.00	46,945,500.00
821809663	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,778,146.83	49,667,950.00	44,898,500.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,766,421.11	49,650,400.00	44,898,500.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,843,571.21	49,766,000.00	44,898,500.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,938,471.60	49,914,062.50	42,672,000.00
<b>UST GOVERNMENT TOTAL</b>				<b>6,700,000,000.00</b>	<b>6,662,278,402.97</b>	<b>6,639,464,166.56</b>	<b>6,344,400,000.00</b>
<b>GRAND TOTAL</b>				<b>47,305,297,444.44</b>	<b>47,126,229,699.45</b>	<b>47,016,669,558.19</b>	<b>44,363,505,792.12</b>

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: NOVEMBER 1, 2022 TO NOVEMBER 30, 2022  
 FUND: SPECIFIC PURPOSE INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
<b>AVCCD-ANTELOPE VALLEY CCD</b>							
821801195	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	16,429,523.70
942605463	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,197,288.00
<b>FHLB TOTAL</b>				<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>17,626,811.70</b>
<b>AVCCD TOTAL</b>				<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>17,626,811.70</b>
<b>EL SEGUNDO UNIFIED SCHOOL DIST.</b>							
821801199	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/26/2041	3.270	7,000,000.00	7,000,000.00	7,000,000.00	5,647,390.00
821801197	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	7,344,990.00
<b>FFCB TOTAL</b>				<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>12,992,380.00</b>
<b>ESUSD TOTAL</b>				<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>12,992,380.00</b>
<b>FIRST5LA</b>							
941898663	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	50,089,000.00
<b>FHLMC TOTAL</b>				<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,089,000.00</b>
932316983	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	34,086,020.00
932316984	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	50,126,500.00
<b>FHLB TOTAL</b>				<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>134,301,520.00</b>
<b>FIRST5LA TOTAL</b>				<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>134,301,520.00</b>
<b>PHHPA-PH HABITAT PRESERVATION AU</b>							
821801198	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/2041	2.500	22,675,000.00	22,675,000.00	22,675,000.00	15,669,785.50
<b>FFCB TOTAL</b>				<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>15,669,785.50</b>
821801196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,828,820.00
<b>FHLMC TOTAL</b>				<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>5,828,820.00</b>
931461387	UNITED STATES TREASURY	04/20/2023	4.240	4,000,000.00	3,934,044.45	3,914,257.78	3,932,240.00
<b>UST BILL TOTAL</b>				<b>4,000,000.00</b>	<b>3,934,044.45</b>	<b>3,914,257.78</b>	<b>3,932,240.00</b>
<b>PHHPA TOTAL</b>				<b>36,175,000.00</b>	<b>36,109,044.45</b>	<b>36,089,257.78</b>	<b>25,430,845.50</b>
<b>GF-GENERAL FUND</b>							
821801187	RPV TAX ALLOCATION BOND 1997	12/02/2027	5.000	2,855,000.00	2,855,000.00	2,855,000.00	2,855,000.00
<b>LONG TERM BDS TOTAL</b>				<b>2,855,000.00</b>	<b>2,855,000.00</b>	<b>2,855,000.00</b>	<b>2,855,000.00</b>
<b>GF TOTAL</b>				<b>2,855,000.00</b>	<b>2,855,000.00</b>	<b>2,855,000.00</b>	<b>2,855,000.00</b>
<b>SCP61 - SCAQMD - GENERAL FUND</b>							
821692789	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,972,236.75	9,956,250.00	9,619,900.00
<b>UST NOTES TOTAL</b>				<b>10,000,000.00</b>	<b>9,972,236.75</b>	<b>9,956,250.00</b>	<b>9,619,900.00</b>
<b>SCP61 - SCAQMD TOTAL</b>				<b>10,000,000.00</b>	<b>9,972,236.75</b>	<b>9,956,250.00</b>	<b>9,619,900.00</b>
<b>SCP6G - SCAQMD - INVESTMENT</b>							
821692793	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,972,236.75	9,956,250.00	9,619,900.00
<b>UST NOTES TOTAL</b>				<b>10,000,000.00</b>	<b>9,972,236.75</b>	<b>9,956,250.00</b>	<b>9,619,900.00</b>
<b>SCP6G - SCAQMD TOTAL</b>				<b>10,000,000.00</b>	<b>9,972,236.75</b>	<b>9,956,250.00</b>	<b>9,619,900.00</b>
<b>SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND</b>							
821692784	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,944,473.50	19,912,500.00	19,239,800.00
<b>UST NOTES TOTAL</b>				<b>20,000,000.00</b>	<b>19,944,473.50</b>	<b>19,912,500.00</b>	<b>19,239,800.00</b>
<b>SCP9A - SCAQMD TOTAL</b>				<b>20,000,000.00</b>	<b>19,944,473.50</b>	<b>19,912,500.00</b>	<b>19,239,800.00</b>
<b>SCAQMD-SOUTH COAST AIR QUALITY MG</b>							
928828368	S OF C LAIF	11/30/2022	758.298	126,406.68	126,406.68	126,406.68	126,406.68
821801181	S OF C LAIF	11/30/2022	18.009	37,051,054.03	37,051,054.03	37,051,054.03	37,051,054.03
841762248	S OF C LAIF	11/30/2022	155.633	29,197.19	29,197.19	29,197.19	29,197.19
888240922	S OF C LAIF	11/30/2022	264.000	69,421.99	69,421.99	69,421.99	69,421.99
<b>MMFUND TOTAL</b>				<b>37,276,079.89</b>	<b>37,276,079.89</b>	<b>37,276,079.89</b>	<b>37,276,079.89</b>
<b>SCAQMD TOTAL</b>				<b>37,276,079.89</b>	<b>37,276,079.89</b>	<b>37,276,079.89</b>	<b>37,276,079.89</b>
<b>SLIM-SCHOOLS LINKED INSURANCE MG</b>							
888240666	S OF C LAIF	11/30/2022	264.000	6,430.44	6,430.44	6,430.44	6,430.44
928828246	S OF C LAIF	11/30/2022	758.298	11,708.84	11,708.84	11,708.84	11,708.84
821801178	S OF C LAIF	11/30/2022	18.009	3,431,976.40	3,431,976.40	3,431,976.40	3,431,976.40
858252079	S OF C LAIF	11/30/2022	155.633	2,704.49	2,704.49	2,704.49	2,704.49
<b>MMFUND TOTAL</b>				<b>3,452,820.17</b>	<b>3,452,820.17</b>	<b>3,452,820.17</b>	<b>3,452,820.17</b>
<b>SLIM TOTAL</b>				<b>3,452,820.17</b>	<b>3,452,820.17</b>	<b>3,452,820.17</b>	<b>3,452,820.17</b>
<b>WASIA-WHITTIER AREA SCHOOLS INS</b>							
928828020	S OF C LAIF	11/30/2022	758.298	141.45	141.45	141.45	141.45
841763124	S OF C LAIF	11/30/2022	155.633	32.67	32.67	32.67	32.67
821801182	S OF C LAIF	11/30/2022	18.009	41,459.88	41,459.88	41,459.88	41,459.88
888240807	S OF C LAIF	11/30/2022	264.000	77.68	77.68	77.68	77.68
<b>MMFUND TOTAL</b>				<b>41,711.68</b>	<b>41,711.68</b>	<b>41,711.68</b>	<b>41,711.68</b>
<b>WASIA TOTAL</b>				<b>41,711.68</b>	<b>41,711.68</b>	<b>41,711.68</b>	<b>41,711.68</b>
<b>GRAND TOTAL</b>				<b>296,230,611.74</b>	<b>296,053,603.19</b>	<b>295,969,869.52</b>	<b>272,456,768.94</b>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF NOVEMBER 30, 2022  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF NOVEMBER 30, 2022  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,629,351.98
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	317,150.30
	<b>BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL</b>	<b><u><u>\$23,948,464.43</u></u></b>

**LOS ANGELES COUNTY TREASURER**  
**TRUSTEE & MANAGED FUNDS**  
**AS OF NOVEMBER 30, 2022**  
**TRUSTEE: U.S. BANK**  
**ATTACHMENT XI**

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	6,835,474.80
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	36,537,381.86
02/09/93	DISNEY PROJECT 1993	8,255,063.71
03/21/12	DISNEY PROJECT 2012	4,194,846.15
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,699,850.27
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	6,950.31
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	49,447,337.47
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	24,682,826.01
<b>U.S. BANK - TRUSTEE TOTAL</b>		<b><u><u>\$182,669,822.69</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF NOVEMBER 30, 2022  
TRUSTEE: ZIONS BANK  
ATTACHMENT XI

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	65,205,656.73
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	14,876,690.73
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,635,943.46
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	12,857,268.64
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	5,455,516.90
06/02/22	LACPWFA LEASE REVENUE BONDS (2022 SERIES G)	<u>131,703.98</u>
	<b>ZIONS BANK - TRUSTEE TOTAL</b>	<b><u><u>\$100,162,780.44</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF NOVEMBER 30, 2022  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>300,261.99</u>
	<b>TREASURER TOTAL</b>	<b><u><u>\$300,261.99</u></u></b>

LOS ANGELES COUNTY TREASURER  
 FLOATING RATE SECURITIES - PSI NON-TRADING  
 AS OF NOVEMBER 30, 2022  
 ATTACHMENT XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
<b>LACCAL BANS</b>						
908634662	LACCAL BANS	3.702	06/30/25	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 3, 2023 and July 3, 2023 then Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
<b>LACCAL BANS TOTAL</b>				<b>5,000,000.00</b>	<b>5,000,000.00</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>5,000,000.00</b>	<b>5,000,000.00</b>	
<b>NTRD - PSI NON-TRADING Total</b>				<b>5,000,000.00</b>	<b>5,000,000.00</b>	

**BANS as a Percentage of Total Floating Rate Notes**

**100.00%**

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES / LACCAL  
AS OF NOVEMBER 30, 2022  
ATTACHMENT XIII

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
908634662	LACCAL BANS	08/24/22	5,000,000.00	3.702%
			<u>5,000,000.00</u>	

**LOS ANGELES COUNTY TREASURER**  
**INVENTORY REPORT - TOTALS SECTION**  
**SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY**  
**AS OF NOVEMBER 30, 2022**  
**ATTACHMENT XIV**

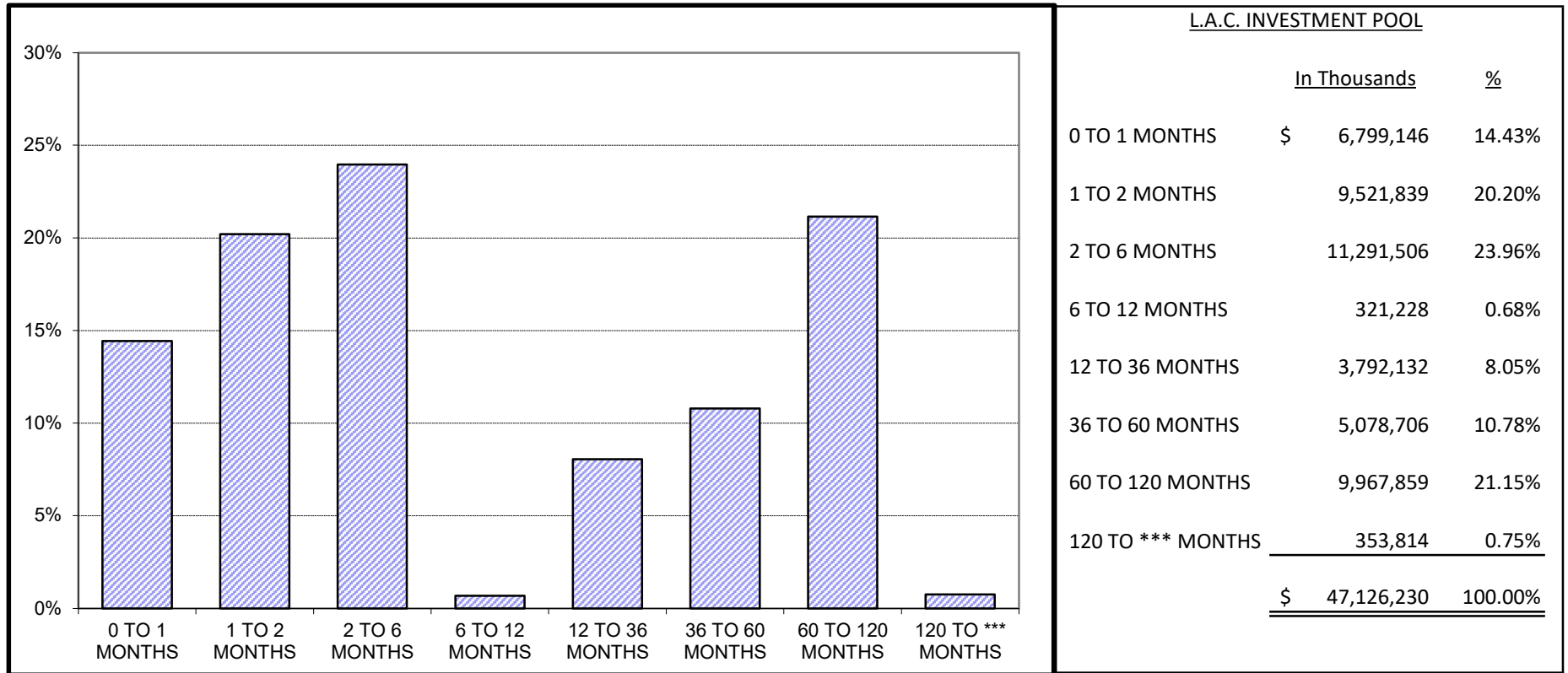
SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	1,950,000,000.00	54.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	10,258,918,484.73	54.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	6,662,278,402.97	631.00 DAYS	0.00	0.00 DAYS
AGENCIES	28,215,330,733.95	1,308.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	28,708,825.83	669.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,993,251.97	566.00 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
<b>TOTAL</b>	<b>\$47,126,229,699.45</b>	<b>886.00 DAYS</b>	<b>\$0.00</b>	<b>0.00 DAYS</b>



LOS ANGELES COUNTY TREASURER  
INVENTORY REPORT - TOTALS SECTION  
MATURITY RANGE GROUPING  
AS OF NOVEMBER 30, 2022  
ATTACHMENT XV

Maturity Range	Date Range	Amortized Cost	%
<b>PSI - NTRD/TRD</b>			
0 to 1 Months	12/01/22 - 12/31/22	\$ 6,799,146,204.06	14.4%
1 to 2 Months	01/01/23 - 01/31/23	9,521,839,011.05	20.2%
2 to 3 Months	02/01/23 - 02/28/23	6,714,282,971.19	14.2%
3 to 4 Months	03/01/23 - 03/31/23	3,640,234,388.19	7.7%
4 to 5 Months	04/01/23 - 04/30/23	738,406,361.11	1.6%
5 to 6 Months	05/01/23 - 05/31/23	198,582,358.96	0.4%
6 to 12 Months	06/01/23 - 11/30/23	321,228,154.52	0.7%
12 to 24 Months	12/01/23 - 11/30/24	1,144,215,982.47	2.4%
24 to 36 Months	12/01/24 - 11/30/25	2,647,915,470.46	5.6%
36 to 48 Months	12/01/25 - 11/30/26	2,302,803,120.62	4.9%
48 to 60 Months	12/01/26 - 11/30/27	2,775,902,319.20	5.9%
60 to 120 Months	12/01/27 - 11/30/32	9,967,859,143.87	21.2%
120 to *** Months	12/01/32 -	353,814,213.75	0.8%
<b>Portfolio Total:</b>		<b>\$ 47,126,229,699.45</b>	<b>100.0%</b>
<b>AVCCD</b>			
6 to 12 Months	06/01/23 - 11/30/23	\$ 1,200,000.00	4.5%
120 to *** Months	12/01/32	\$ 25,230,000.00	95.5%
<b>Portfolio Total:</b>		<b>\$ 26,430,000.00</b>	<b>100.0%</b>
<b>ESUSD</b>			
120 to *** Months	12/01/32 -	\$ 16,000,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 16,000,000.00</b>	<b>100.0%</b>
<b>FIRST5LA</b>			
24 to 36 Months	12/01/24 - 11/30/25	\$ 134,000,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 134,000,000.00</b>	<b>100.0%</b>
<b>GF</b>			
60 to 120 Months	12/01/27 - 11/30/32	\$ 2,855,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 2,855,000.00</b>	<b>100.0%</b>
<b>PHHPA</b>			
4 to 5 Months	04/01/23 - 04/30/23	\$ 3,934,044.45	10.9%
120 to *** Months	12/01/32 -	\$ 32,175,000.00	89.1%
<b>Portfolio Total:</b>		<b>\$ 36,109,044.45</b>	<b>100.0%</b>
<b>SCP61</b>			
12 to 24 Months	12/01/23 - 11/30/24	\$ 9,972,236.75	100.0%
<b>Portfolio Total:</b>		<b>\$ 9,972,236.75</b>	<b>100.0%</b>
<b>SCP6G</b>			
12 to 24 Months	12/01/23 - 11/30/24	\$ 9,972,236.75	100.0%
<b>Portfolio Total:</b>		<b>\$ 9,972,236.75</b>	<b>100.0%</b>
<b>SCP9A</b>			
12 to 24 Months	12/01/23 - 11/30/24	\$ 19,944,473.50	100.0%
<b>Portfolio Total:</b>		<b>\$ 19,944,473.50</b>	<b>100.0%</b>
<b>SCAQM</b>			
0 to 1 Months	12/01/22 - 12/31/22	\$ 37,276,079.89	100.0%
<b>Portfolio Total:</b>		<b>\$ 37,276,079.89</b>	<b>100.0%</b>
<b>SLIM</b>			
0 to 1 Months	12/01/22 - 12/31/22	\$ 3,452,820.17	100.0%
<b>Portfolio Total:</b>		<b>\$ 3,452,820.17</b>	<b>100.0%</b>
<b>WASIA</b>			
0 to 1 Months	12/01/22 - 12/31/22	\$ 41,711.68	100.0%
<b>Portfolio Total:</b>		<b>\$ 41,711.68</b>	<b>100.0%</b>

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



L.A.C. INVESTMENT POOL

	<u>In Thousands</u>	<u>%</u>
0 TO 1 MONTHS	\$ 6,799,146	14.43%
1 TO 2 MONTHS	9,521,839	20.20%
2 TO 6 MONTHS	11,291,506	23.96%
6 TO 12 MONTHS	321,228	0.68%
12 TO 36 MONTHS	3,792,132	8.05%
36 TO 60 MONTHS	5,078,706	10.78%
60 TO 120 MONTHS	9,967,859	21.15%
120 TO *** MONTHS	353,814	0.75%
	<u>\$ 47,126,230</u>	<u>100.00%</u>

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

**LOCAL AGENCY INVESTMENT FUND  
 FOR SPECIFIC INVESTMENTS  
 AS OF NOVEMBER 30, 2022  
 ATTACHMENT XVII**

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$37,276,079.89
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,452,820.17
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	41,711.68
	LAIF TOTAL	<u>\$40,770,611.74</u>

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**OCTOBER 31, 2022**

STATE OF CALIFORNIA  
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2022

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POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	October 2022	October 2021	Change
<b>Average Daily Portfolio (\$)</b>	218,046,421	174,818,488	+43,227,933
<b>Accrued Earnings (\$)</b>	328,068	30,221	+297,847
<b>Effective Yield (%)</b>	1.772	0.203	+1.569
<b>Average Life-Month End (In Days)</b>	303	335	-32
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	49,711,370	48,355,151	+1,356,219
<b>Number</b>	1,004	972	+32
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	2,527,000	1,923,000	+604,000
<b>Number</b>	79	70	+9
<b>Average Workday Investment Activity (\$)</b>	2,487,541	2,394,198	+93,344
<b>Prescribed Demand Account Balances For Services (\$)</b>	208,000	1,692,000	-1,484,000

POOLED MONEY INVESTMENT ACCOUNT



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

(Dollars In Thousands)

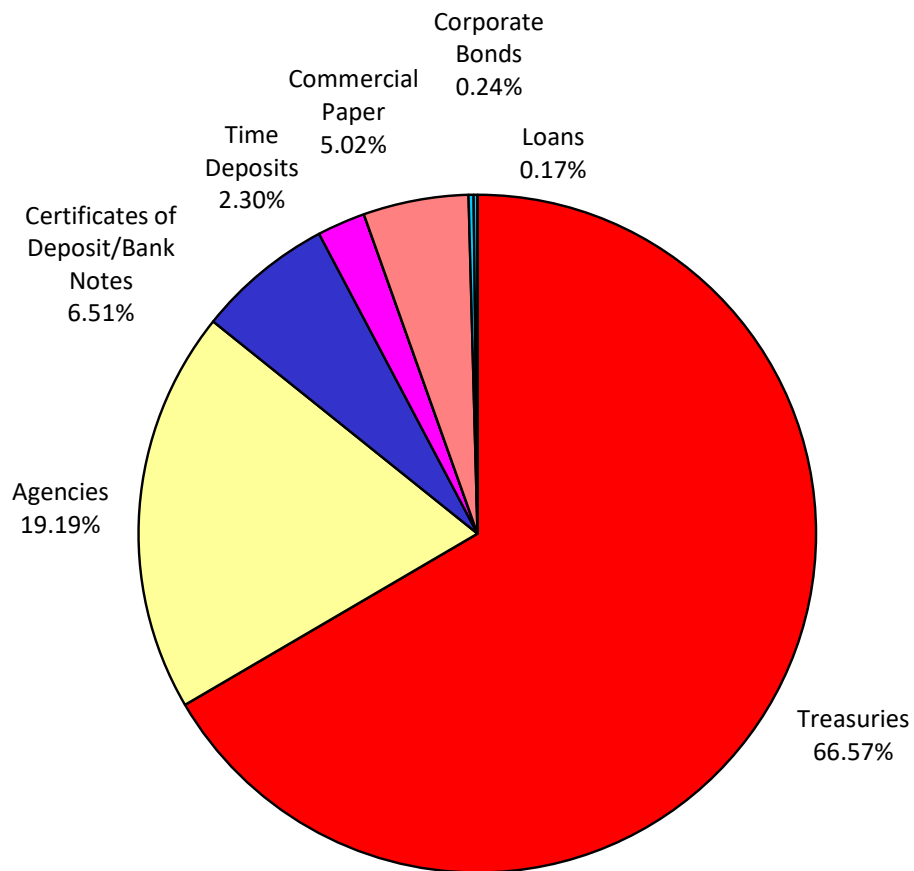
October 31, 2022

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	41,973,670	19.50	-1.35
Bonds	0	0.00	0
Notes	101,336,838	47.07	+1.32
Strips	0	0.00	0
<b>Total Government</b>	<b>143,310,508</b>	<b>66.57</b>	<b>-0.03</b>
<b>Agency Debentures</b>	<b>13,698,547</b>	<b>6.36</b>	<b>+0.16</b>
<b>Certificates of Deposit</b>	<b>13,900,000</b>	<b>6.46</b>	<b>+0.06</b>
<b>Bank Notes</b>	<b>100,000</b>	<b>0.05</b>	<b>+0.01</b>
<b>Repurchases</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Agency Discount Notes</b>	<b>27,614,628</b>	<b>12.83</b>	<b>-0.76</b>
<b>Time Deposits</b>	<b>4,959,000</b>	<b>2.30</b>	<b>+0.10</b>
<b>GNMAs</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Commercial Paper</b>	<b>10,795,126</b>	<b>5.02</b>	<b>+0.43</b>
<b>Remics</b>	<b>3,715</b>	<b>0.00</b>	<b>0</b>
<b>Corporate Bonds</b>	<b>521,177</b>	<b>0.24</b>	<b>+0.02</b>
<b>PMIA Loans</b>	<b>367,981</b>	<b>0.17</b>	<b>0</b>
<b>GF Loans</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Other</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Reversed Repurchases</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Total (All Types)</b>	<b>215,270,682</b>	<b>100.00</b>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>October 2022</u>		<u>September 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,004	49,711,370	923	45,857,714
Other	5	999,035	6	1,491,070
Time Deposits	79	2,527,000	87	2,877,000
<b>Total</b>	<b>1,088</b>	<b>53,237,405</b>	<b>1,016</b>	<b>50,225,784</b>
<b>PMIA Monthly Average Effective Yield (%)</b>		<b>1.772</b>	<b>1.513</b>	
<b>Year to Date Yield Last Day of Month (%)</b>		<b>1.406</b>	<b>1.289</b>	

# Pooled Money Investment Account Portfolio Composition \$215.3 billion 10/31/22



Percentages may not total 100%, due to rounding.



**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/03/22	<b>REDEMPTIONS</b>								
	CD	BOWEST	1.470	10/03/22	1.470	50,000	171	349,125.00	1.490
	CD	BOWEST	1.470	10/03/22	1.470	50,000	171	349,125.00	1.490
	CD	BOWEST	1.470	10/03/22	1.470	50,000	171	349,125.00	1.490
	CD	BOWEST	1.470	10/03/22	1.470	50,000	171	349,125.00	1.490
	CD	US BANK	0.770	10/03/22	0.770	50,000	200	213,888.89	0.781
	CD	US BANK	0.770	10/03/22	0.770	50,000	200	213,888.89	0.781
	CD	CITIBANK	0.890	10/03/22	0.890	10,000	229	56,613.89	0.902
	CD	CITIBANK	0.890	10/03/22	0.890	50,000	229	283,069.44	0.902
	CD	CITIBANK	0.890	10/03/22	0.890	50,000	229	283,069.44	0.902
	CP	CRC		10/03/22	1.850	50,000	117	300,625.00	1.887
	CP	LIBERTY		10/03/22	1.750	50,000	118	286,805.56	1.785
	CP	MUFG BK		10/03/22	1.730	50,000	124	297,944.44	1.765
	CP	MUFG BK		10/03/22	1.730	50,000	124	297,944.44	1.765
	CP	APPLE		10/03/22	1.150	50,000	172	274,722.22	1.172
	CP	APPLE		10/03/22	1.150	50,000	172	274,722.22	1.172
	CP	GOTHAM		10/03/22	1.480	50,000	175	359,722.22	1.511
	CP	GOTHAM		10/03/22	1.480	50,000	175	359,722.22	1.511
	CP	RBC NY		10/03/22	0.960	50,000	214	285,333.33	0.979
	CP	RBC NY		10/03/22	0.960	50,000	214	285,333.33	0.979
	CP	BOFA		10/03/22	0.990	50,000	214	294,250.00	1.010
	CP	BOFA		10/03/22	0.990	50,000	214	294,250.00	1.010
	CP	BNP NY		10/03/22	0.820	50,000	216	246,000.00	0.835
	CP	BNP NY		10/03/22	0.820	50,000	216	246,000.00	0.835
	CP	JPM LLC		10/03/22	0.910	50,000	223	281,847.22	0.928
	CP	JPM LLC		10/03/22	0.910	50,000	223	281,847.22	0.928
	CP	TOYOTA		10/03/22	0.830	50,000	235	270,902.78	0.846
	CP	TOYOTA		10/03/22	0.830	50,000	235	270,902.78	0.846
	CP	AMAZON		10/03/22	0.530	50,000	244	179,611.11	0.539
	CP	JPM LLC		10/03/22	0.580	50,000	250	201,388.89	0.590
	CP	JPM LLC		10/03/22	0.580	50,000	250	201,388.89	0.590
	CP	SOC GEN NY		10/03/22	0.580	50,000	256	206,222.22	0.590
	CP	SOC GEN NY		10/03/22	0.580	50,000	256	206,222.22	0.590
	CP	SCOTIA NY		10/03/22	0.500	50,000	263	182,638.89	0.509
	CP	SCOTIA NY		10/03/22	0.500	50,000	263	182,638.89	0.509
	CP	CGMI		10/03/22	0.530	50,000	264	194,333.33	0.539
	CP	CGMI		10/03/22	0.530	50,000	264	194,333.33	0.539
	DEB	FHLB	0.100	10/03/22	0.101	50,000	319	44,300.00	0.101
	DEB	FHLB	0.100	10/03/22	0.101	50,000	319	44,300.00	0.101
	DN	IFC		10/03/22	1.140	50,000	144	228,000.00	1.161
	DN	IFC		10/03/22	1.140	50,000	144	228,000.00	1.161
	DN	FFCB		10/03/22	0.640	50,000	237	210,666.67	0.652
	DN	FFCB		10/03/22	0.640	50,000	237	210,666.67	0.652
	DN	FFCB		10/03/22	0.410	50,000	250	142,361.11	0.417
	DN	FFCB		10/03/22	0.410	50,000	250	142,361.11	0.417
	DN	FHLB		10/03/22	0.380	50,000	257	135,638.89	0.386
	DN	FHLB		10/03/22	0.380	50,000	257	135,638.89	0.386

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/03/22	REDEMPTIONS (Continued)								
	DN	FFCB		10/03/22	0.300	50,000	263	109,583.33	0.305
	DN	FFCB		10/03/22	0.300	50,000	263	109,583.33	0.305
	DN	IBRD		10/03/22	0.130	50,000	270	48,750.00	0.132
	DN	IBRD		10/03/22	0.130	50,000	270	48,750.00	0.132
	DN	FHLB		10/03/22	0.215	50,000	278	83,013.89	0.218
	DN	FHLB		10/03/22	0.215	50,000	278	83,013.89	0.218
	DN	FHLB		10/03/22	0.215	50,000	278	83,013.89	0.218
	DN	FHLB		10/03/22	0.215	50,000	278	83,013.89	0.218
	DN	FHLB		10/03/22	0.215	50,000	279	83,312.50	0.218
	DN	FHLB		10/03/22	0.215	50,000	279	83,312.50	0.218
	DN	FHLB		10/03/22	0.215	50,000	279	83,312.50	0.218
	DN	FHLB		10/03/22	0.215	50,000	279	83,312.50	0.218
	DN	FHLB		10/03/22	0.215	50,000	279	83,312.50	0.218
	DN	FHLB		10/03/22	0.215	50,000	285	85,104.17	0.218
	DN	FHLB		10/03/22	0.215	50,000	285	85,104.17	0.218
	DN	IBRD		10/03/22	0.150	50,000	287	59,791.67	0.152
	DN	IBRD		10/03/22	0.150	50,000	287	59,791.67	0.152
	DN	FHLB		10/03/22	0.200	50,000	291	80,833.33	0.203
	DN	FHLB		10/03/22	0.200	50,000	291	80,833.33	0.203
	DN	IBRD		10/03/22	0.140	50,000	292	56,777.78	0.142
	DN	IBRD		10/03/22	0.140	50,000	292	56,777.78	0.142
	DN	IBRD		10/03/22	0.140	50,000	292	56,777.78	0.142
	DN	IBRD		10/03/22	0.140	50,000	292	56,777.78	0.142
	DN	FHLB		10/03/22	0.165	50,000	298	68,291.67	0.168
	DN	FHLB		10/03/22	0.165	50,000	298	68,291.67	0.168
	DN	FHLB		10/03/22	0.065	50,000	307	27,715.28	0.066
	DN	FHLB		10/03/22	0.065	50,000	307	27,715.28	0.066
	DN	FHLB		10/03/22	0.060	50,000	314	26,166.67	0.061
	DN	FHLB		10/03/22	0.060	50,000	314	26,166.67	0.061
	DN	FHLB		10/03/22	0.060	50,000	314	26,166.67	0.061
	DN	FHLB		10/03/22	0.060	50,000	314	26,166.67	0.061
	DN	FHLB		10/03/22	0.060	50,000	319	26,583.33	0.061
	DN	FHLB		10/03/22	0.060	50,000	319	26,583.33	0.061
	DN	FHLB		10/03/22	0.105	50,000	319	46,520.83	0.107
	DN	FHLB		10/03/22	0.105	50,000	319	46,520.83	0.107
	DN	FHLB		10/03/22	0.060	50,000	320	26,666.67	0.061
	DN	FHLB		10/03/22	0.060	50,000	320	26,666.67	0.061
	DN	FHLB		10/03/22	0.065	50,000	320	28,888.89	0.066
	DN	FHLB		10/03/22	0.065	50,000	320	28,888.89	0.066
	DN	FHLB		10/03/22	0.065	50,000	320	28,888.89	0.066
	DN	FHLB		10/03/22	0.065	50,000	320	28,888.89	0.066
	DN	FHLB		10/03/22	0.060	50,000	321	26,750.00	0.061
	DN	FHLB		10/03/22	0.060	50,000	321	26,750.00	0.061
	DN	FHLB		10/03/22	0.060	50,000	322	26,833.33	0.061
	DN	FHLB		10/03/22	0.060	50,000	322	26,833.33	0.061
	DN	FHLB		10/03/22	0.060	50,000	322	26,833.33	0.061
	DN	FHLB		10/03/22	0.060	50,000	322	26,833.33	0.061

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/03/22</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	MIZUHO	2.300	10/03/22	2.300	50,000	95	303,472.22	2.332
	YCD	MIZUHO	2.300	10/03/22	2.300	50,000	95	303,472.22	2.332
	YCD	SVENSKA	1.970	10/03/22	1.970	50,000	104	284,555.56	1.997
	YCD	SVENSKA	1.970	10/03/22	1.970	50,000	104	284,555.56	1.997
	YCD	SUMITOMO	1.800	10/03/22	1.800	50,000	116	290,000.00	1.825
	YCD	SUMITOMO	1.800	10/03/22	1.800	50,000	116	290,000.00	1.825
	YCD	CIBC	1.440	10/03/22	1.440	50,000	171	342,000.00	1.460
	YCD	CIBC	1.440	10/03/22	1.440	50,000	171	342,000.00	1.460
	YCD	FORTIS	1.470	10/03/22	1.470	50,000	173	353,208.33	1.490
	YCD	FORTIS	1.470	10/03/22	1.470	50,000	173	353,208.33	1.490
	YCD	RABOBANK	1.450	10/03/22	1.450	50,000	179	360,486.11	1.470
	YCD	RABOBANK	1.450	10/03/22	1.450	50,000	179	360,486.11	1.470
	YCD	NATIXIS	1.510	10/03/22	1.510	50,000	179	375,402.78	1.531
	YCD	NATIXIS	1.510	10/03/22	1.510	50,000	179	375,402.78	1.531
	YCD	NAT AUB	1.300	10/03/22	1.300	50,000	202	364,722.22	1.318
	YCD	NAT AUB	1.300	10/03/22	1.300	50,000	202	364,722.22	1.318
	YCD	SCOTIA	0.880	10/03/22	0.880	50,000	221	270,111.11	0.892
	YCD	SCOTIA	0.880	10/03/22	0.880	50,000	221	270,111.11	0.892
	YCD	CIC	0.570	10/03/22	0.570	50,000	248	196,333.33	0.578
	YCD	CIC	0.570	10/03/22	0.570	50,000	248	196,333.33	0.578
	YCD	RB CANADA	0.580	10/03/22	0.580	50,000	250	201,388.89	0.588
	YCD	RB CANADA	0.580	10/03/22	0.580	50,000	250	201,388.89	0.588
	YCD	LLOYDS	0.540	10/03/22	0.540	50,000	264	198,000.00	0.548
<b>10/03/22</b>	<b>PURCHASES</b>								
	CP	CR AG NY		10/14/22	3.060	50,000			
	CP	CR AG NY		10/14/22	3.060	50,000			
	CP	CR AG NY		10/14/22	3.060	50,000			
	DN	FHLMC		10/21/22	2.520	50,000			
	DN	FHLMC		10/21/22	2.520	50,000			
	YCD	MUFG BK	3.010	10/11/22	3.010	50,000			
	YCD	MUFG BK	3.010	10/11/22	3.010	50,000			
	YCD	NORINCHUK	3.040	10/11/22	3.040	50,000			
	YCD	NORINCHUK	3.040	10/11/22	3.040	50,000			
	YCD	LLOYDS	4.590	07/03/23	4.590	50,000			
	YCD	LLOYDS	4.590	07/03/23	4.590	50,000			
<b>10/04/22</b>	<b>REDEMPTIONS</b>								
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421
	TR	BILL		10/04/22	1.395	50,000	119	230,562.50	1.421

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/04/22</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		10/04/22	1.398	50,000	119	230,975.69	1.423
	TR	BILL		10/04/22	1.398	50,000	119	230,975.69	1.423
	TR	BILL		10/04/22	1.398	50,000	119	230,975.69	1.423
<b>10/04/22</b>	<b>PURCHASES</b>								
	CD	US BANK	3.000	10/21/22	3.000	50,000			
	CD	US BANK	3.000	10/21/22	3.000	50,000			
	CP	TOYOTA		04/26/23	4.290	50,000			
	CP	TOYOTA		04/26/23	4.290	50,000			
	CP	TOYOTA		04/26/23	4.290	50,000			
	CP	BOFA		04/26/23	4.400	50,000			
	CP	BOFA		04/26/23	4.400	50,000			
	CP	JPM LLC		06/26/23	4.370	50,000			
	CP	JPM LLC		06/26/23	4.370	50,000			
<b>10/05/22</b>	<b>REDEMPTIONS</b>								
	DEB	FNMA	2.000	10/05/22	0.238	50,000	294	97,055.56	0.238
	DEB	FNMA	2.000	10/05/22	0.238	50,000	294	97,055.56	0.238
<b>10/05/22</b>	<b>PURCHASES</b>								
	CP	SCOTIA NY		03/08/23	4.250	50,000			
	CP	SCOTIA NY		03/08/23	4.250	50,000			
	DN	FHLMC		10/27/22	2.720	50,000			
	DN	FHLMC		10/27/22	2.720	50,000			
	TR	BILL		01/24/23	3.466	50,000			
	TR	BILL		01/24/23	3.466	50,000			
	TR	BILL		01/24/23	3.466	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		03/30/23	3.815	50,000			
	TR	BILL		03/30/23	3.815	50,000			
	TR	BILL		03/30/23	3.815	50,000			
	YCD	NATIXIS	4.190	03/08/23	4.190	50,000			
	YCD	NATIXIS	4.190	03/08/23	4.190	50,000			
	YCD	NATIXIS	4.190	03/08/23	4.190	50,000			
	YCD	FORTIS	4.200	03/08/23	4.200	50,000			
	YCD	FORTIS	4.200	03/08/23	4.200	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/06/22</b>	<b>REDEMPTIONS</b>								
	TR	BILL		10/06/22	0.245	50,000	281	95,618.06	0.249
	TR	BILL		10/06/22	0.245	50,000	281	95,618.06	0.249
	TR	BILL		10/06/22	0.110	50,000	343	52,402.78	0.112
	TR	BILL		10/06/22	0.110	50,000	343	52,402.78	0.112
	TR	BILL		10/06/22	0.110	50,000	343	52,402.78	0.112
	TR	BILL		10/06/22	0.115	50,000	343	54,784.72	0.117
	TR	BILL		10/06/22	0.115	50,000	343	54,784.72	0.117
	TR	BILL		10/06/22	0.115	50,000	343	54,784.72	0.117
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	350	43,750.00	0.091
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.088	50,000	357	43,385.42	0.089
	TR	BILL		10/06/22	0.090	50,000	358	44,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	358	44,750.00	0.091
	TR	BILL		10/06/22	0.090	50,000	358	44,750.00	0.091
	TR	BILL		10/06/22	0.093	50,000	358	46,241.67	0.094
	TR	BILL		10/06/22	0.093	50,000	358	46,241.67	0.094
	TR	BILL		10/06/22	0.093	50,000	358	46,241.67	0.094
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.085	50,000	364	42,972.22	0.086
	TR	BILL		10/06/22	0.090	50,000	364	45,500.00	0.091
	TR	BILL		10/06/22	0.090	50,000	364	45,500.00	0.091
	TR	BILL		10/06/22	0.090	50,000	364	45,500.00	0.091
<b>10/06/22</b>	<b>PURCHASES</b>								
	CD	FIRST REP	3.000	10/24/22	3.000	50,000			
	CD	FIRST REP	3.000	10/24/22	3.000	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/06/22	<b>PURCHASES (Continued)</b>								
	CD	BOWEST	3.060	10/27/22	3.060	50,000			
	CD	BOWEST	3.060	10/27/22	3.060	50,000			
	CP	LIBERTY		03/08/23	4.250	50,000			
	CP	LIBERTY		03/08/23	4.250	50,000			
	CP	JPM LLC		04/10/23	4.300	50,000			
	CP	JPM LLC		04/10/23	4.300	50,000			
	CP	RBC NY		04/24/23	4.350	50,000			
	CP	RBC NY		04/24/23	4.350	50,000			
	DN	FHLMC		10/27/22	2.730	50,000			
	DN	FHLMC		10/27/22	2.730	50,000			
	DN	IFC		03/08/23	3.745	50,000			
	DN	IFC		03/08/23	3.745	50,000			
	DN	IFC		03/08/23	3.745	50,000			
	DN	FHLB		04/26/23	3.985	50,000			
	DN	FHLB		04/26/23	3.985	50,000			
	DN	FHLB		06/26/23	4.060	50,000			
	DN	FHLB		06/26/23	4.060	50,000			
	TR	BILL		01/24/23	3.470	50,000			
	TR	BILL		01/24/23	3.470	50,000			
	TR	BILL		01/24/23	3.470	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		01/24/23	3.475	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.803	50,000			
	TR	BILL		03/30/23	3.803	50,000			
	TR	BILL		03/30/23	3.803	50,000			
	TR	BILL		03/30/23	3.810	50,000			
	TR	BILL		03/30/23	3.810	50,000			
	TR	BILL		03/30/23	3.810	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.970	50,000			
	TR	BILL		10/05/23	3.978	50,000			
	TR	BILL		10/05/23	3.978	50,000			
	TR	BILL		10/05/23	3.978	50,000			
	TR	BILL		10/05/23	3.978	50,000			
	TR	NOTE	4.250	09/30/24	4.216	50,000			
	TR	NOTE	4.250	09/30/24	4.216	50,000			
	TR	NOTE	4.250	09/30/24	4.216	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/06/22</b>	<b>PURCHASES (Continued)</b>								
	YCD	MONTREAL	4.230	03/08/23	4.230	50,000			
	YCD	MONTREAL	4.230	03/08/23	4.230	50,000			
	YCD	ANZ	4.000	04/07/23	4.000	50,000			
	YCD	ANZ	4.000	04/07/23	4.000	50,000			
<b>10/07/22</b>	<b>REDEMPTIONS</b>								
	CD	BOWEST	2.420	10/07/22	2.420	50,000	37	124,361.11	2.454
	CD	BOWEST	2.420	10/07/22	2.420	50,000	37	124,361.11	2.454
	CP	SHEFFIELD		10/07/22	2.270	50,000	99	312,125.00	2.316
	CP	CAFCO		10/07/22	2.100	50,000	114	332,500.00	2.143
	CP	CAFCO		10/07/22	2.100	50,000	114	332,500.00	2.143
	DN	FHLMC		10/07/22	2.300	50,000	31	99,027.78	2.337
	DN	FHLMC		10/07/22	2.300	50,000	31	99,027.78	2.337
	DN	FHLB		10/07/22	1.100	50,000	184	281,111.11	1.122
	DN	FHLB		10/07/22	1.100	50,000	184	281,111.11	1.122
	DN	IBRD		10/07/22	1.070	50,000	189	280,875.00	1.091
	DN	IBRD		10/07/22	1.070	50,000	189	280,875.00	1.091
	DN	FHLB		10/07/22	0.780	50,000	206	223,166.67	0.794
	DN	FHLB		10/07/22	0.780	50,000	206	223,166.67	0.794
	DN	FHLB		10/07/22	0.780	50,000	206	223,166.67	0.794
	DN	FHLB		10/07/22	0.780	50,000	206	223,166.67	0.794
	YCD	DNB	2.400	10/07/22	2.400	50,000	30	100,000.00	2.433
	YCD	DNB	2.400	10/07/22	2.400	50,000	30	100,000.00	2.433
	YCD	KBC	2.500	10/07/22	2.500	50,000	36	125,000.00	2.535
	YCD	KBC	2.500	10/07/22	2.500	50,000	36	125,000.00	2.535
	YCD	NORINCHUK	2.380	10/07/22	2.380	50,000	93	307,416.67	2.413
	YCD	NORINCHUK	2.380	10/07/22	2.380	50,000	93	307,416.67	2.413
	YCD	CR AG CIB	1.870	10/07/22	1.870	50,000	120	311,666.67	1.896
	YCD	CR AG CIB	1.870	10/07/22	1.870	50,000	120	311,666.67	1.896
<b>10/07/22</b>	<b>PURCHASES</b>								
	YCD	SUMI TRUST	3.050	10/14/22	3.050	50,000			
	YCD	SUMI TRUST	3.050	10/14/22	3.050	50,000			
	YCD	NAT AUB	3.720	01/27/23	3.720	50,000			
	YCD	NAT AUB	3.720	01/27/23	3.720	50,000			
	YCD	CIBC	5.000	10/02/23	5.000	50,000			
	YCD	CIBC	5.000	10/02/23	5.000	50,000			
<b>10/10/22</b>	<b>NO REDEMPTIONS</b>								
<b>10/10/22</b>	<b>NO PURCHASES</b>								

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/11/22	<b>REDEMPTIONS</b>								
	DN	FHLMC		10/11/22	2.300	50,000	20	63,888.89	2.335
	DN	FHLMC		10/11/22	2.300	50,000	20	63,888.89	2.335
	DN	FHLMC		10/11/22	2.400	50,000	25	83,333.33	2.437
	DN	FHLMC		10/11/22	2.400	50,000	25	83,333.33	2.437
	DN	IFC		10/11/22	1.250	50,000	124	215,277.78	1.273
	DN	FHLB		10/11/22	1.300	50,000	145	261,805.56	1.325
	DN	FHLB		10/11/22	1.300	50,000	145	261,805.56	1.325
	DN	FHLB		10/11/22	1.340	50,000	160	297,777.78	1.367
	DN	FHLB		10/11/22	1.340	50,000	160	297,777.78	1.367
	DN	IBRD		10/11/22	1.250	50,000	168	291,666.67	1.275
	DN	IBRD		10/11/22	1.250	50,000	168	291,666.67	1.275
	DN	IBRD		10/11/22	1.120	50,000	175	272,222.22	1.142
	DN	IBRD		10/11/22	1.120	50,000	175	272,222.22	1.142
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.855	50,000	106	273,097.22	1.891
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.510	50,000	119	249,569.44	1.539
	TR	BILL		10/11/22	1.515	50,000	119	250,395.83	1.544
	TR	BILL		10/11/22	1.515	50,000	119	250,395.83	1.544
	TR	BILL		10/11/22	1.515	50,000	119	250,395.83	1.544
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	TR	BILL		10/11/22	1.700	50,000	119	280,972.22	1.733
	YCD	MUFG BK	3.010	10/11/22	3.010	50,000	8	33,444.44	3.052
	YCD	MUFG BK	3.010	10/11/22	3.010	50,000	8	33,444.44	3.052
	YCD	NORINCHUK	3.040	10/11/22	3.040	50,000	8	33,777.78	3.082
	YCD	NORINCHUK	3.040	10/11/22	3.040	50,000	8	33,777.78	3.082
	YCD	NORINCHUK	2.650	10/11/22	2.650	50,000	33	121,458.33	2.687
	YCD	NORINCHUK	2.650	10/11/22	2.650	50,000	33	121,458.33	2.687
	YCD	CIBC	1.570	10/11/22	1.570	50,000	183	399,041.67	1.592
	YCD	CIBC	1.570	10/11/22	1.570	50,000	183	399,041.67	1.592



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/11/22</b>	<b>PURCHASES</b>								
	CP	CR AG NY		11/04/22	3.060	50,000			
	CP	CR AG NY		11/04/22	3.060	50,000			
	CP	CR AG NY		11/04/22	3.060	50,000			
	CP	PROCTER		01/06/23	3.600	50,000			
<b>10/12/22</b>	<b>NO REDEMPTIONS</b>								
<b>10/12/22</b>	<b>PURCHASES</b>								
	CD	BOWEST	3.060	11/04/22	3.060	50,000			
	CD	BOWEST	3.060	11/04/22	3.060	50,000			
	CP	MUFG BK		11/04/22	3.150	50,000			
	CP	MUFG BK		11/04/22	3.150	50,000			
	CP	NATIXIS NY		06/26/23	4.710	50,000			
	CP	NATIXIS NY		06/26/23	4.710	50,000			
	DN	FHLMC		11/02/22	2.680	50,000			
	DN	FHLMC		11/02/22	2.680	50,000			
	DN	FHLMC		11/04/22	2.770	50,000			
	DN	FHLMC		11/04/22	2.770	50,000			
	DN	FHLB		03/28/23	4.020	50,000			
	DN	FHLB		03/28/23	4.020	50,000			
	DN	IBRD		03/30/23	4.100	50,000			
	DN	IBRD		03/30/23	4.100	50,000			
	DN	FHLB		06/26/23	4.180	50,000			
	DN	FHLB		06/26/23	4.180	50,000			
	DN	FFCB		10/02/23	4.230	50,000			
	DN	FFCB		10/02/23	4.230	50,000			
	DN	FFCB		10/02/23	4.230	50,000			
	TR	BILL		11/03/22	2.535	50,000			
	TR	BILL		11/03/22	2.535	50,000			
	TR	BILL		11/03/22	2.600	50,000			
	TR	BILL		11/03/22	2.600	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	TR	BILL		10/05/23	4.055	50,000			
	YCD	KBC	3.100	11/04/22	3.100	50,000			
	YCD	KBC	3.100	11/04/22	3.100	50,000			
	YCD	SVENSKA	4.650	04/10/23	4.650	50,000			
	YCD	SVENSKA	4.650	04/10/23	4.650	50,000			
	YCD	UBS	5.160	10/02/23	5.160	50,000			
	YCD	UBS	5.160	10/02/23	5.160	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/13/22	<b>NO REDEMPTIONS</b>								
10/13/22	<b>PURCHASES</b>								
	CP	SOC GEN NY		11/04/22	3.030	50,000			
	CP	SOC GEN NY		11/04/22	3.030	50,000			
	CP	SOC GEN NY		11/04/22	3.030	50,000			
	CP	SOC GEN NY		11/04/22	3.030	50,000			
	CP	SCOTIA NY		03/24/23	4.600	50,000			
	CP	SCOTIA NY		03/24/23	4.600	50,000			
	CP	BOFA		07/03/23	4.800	50,000			
	CP	BOFA		07/03/23	4.800	50,000			
	DN	FHLB		11/02/22	2.900	50,000			
	DN	FHLB		11/02/22	2.900	50,000			
	DN	FFCB		11/04/22	2.900	50,000			
	DN	FFCB		11/04/22	2.900	50,000			
	DN	FHLB		11/04/22	2.900	50,000			
	DN	FHLB		11/04/22	2.900	50,000			
	DN	FHLB		03/08/23	4.045	50,000			
	DN	FHLB		03/08/23	4.045	50,000			
	DN	IBRD		03/28/23	4.000	50,000			
	DN	IBRD		03/28/23	4.000	50,000			
	DN	IBRD		04/24/23	4.200	50,000			
	DN	IBRD		04/24/23	4.200	50,000			
	DN	FHLB		10/02/23	4.380	50,000			
	DN	FHLB		10/02/23	4.380	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.875	50,000			
	TR	BILL		03/30/23	3.890	50,000			
	TR	BILL		03/30/23	3.890	50,000			
	TR	BILL		03/30/23	3.890	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.005	50,000			
	TR	BILL		04/13/23	4.008	50,000			
	TR	BILL		04/13/23	4.008	50,000			
	TR	BILL		04/13/23	4.008	50,000			
	YCD	DNB	3.040	11/04/22	3.040	50,000			
	YCD	DNB	3.040	11/04/22	3.040	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/13/22</b>	<b>PURCHASES (Continued)</b>								
	YCD	NORINCHUK	4.100	01/09/23	4.100	50,000			
	YCD	NORINCHUK	4.100	01/09/23	4.100	50,000			
	YCD	SE BANKEN	4.660	03/24/23	4.660	50,000			
	YCD	SE BANKEN	4.660	03/24/23	4.660	50,000			
<b>10/14/22</b>	<b>REDEMPTIONS</b>								
	CD	BOWEST	2.630	10/14/22	2.630	50,000	35	127,847.22	2.667
	CD	BOWEST	2.630	10/14/22	2.630	50,000	35	127,847.22	2.667
	CP	CR AG NY		10/14/22	3.060	50,000	11	46,750.00	3.105
	CP	CR AG NY		10/14/22	3.060	50,000	11	46,750.00	3.105
	CP	CR AG NY		10/14/22	3.060	50,000	11	46,750.00	3.105
	CP	CR AG NY		10/14/22	2.700	50,000	31	116,250.00	2.744
	CP	CR AG NY		10/14/22	2.700	50,000	31	116,250.00	2.744
	CP	CR AG NY		10/14/22	2.700	50,000	31	116,250.00	2.744
	CP	APPLE		10/14/22	2.400	50,000	36	120,000.00	2.439
	CP	APPLE		10/14/22	2.400	50,000	37	123,333.33	2.439
	CP	CR AG NY		10/14/22	2.530	50,000	38	133,527.78	2.572
	CP	CR AG NY		10/14/22	2.530	50,000	38	133,527.78	2.572
	YCD	SUMI TRUST	3.050	10/14/22	3.050	50,000	7	29,652.78	3.092
	YCD	SUMI TRUST	3.050	10/14/22	3.050	50,000	7	29,652.78	3.092
	YCD	MUFG BK	3.050	10/14/22	3.050	50,000	21	88,958.33	3.092
	YCD	MUFG BK	3.050	10/14/22	3.050	50,000	21	88,958.33	3.092
	YCD	KBC	2.780	10/14/22	2.780	50,000	32	123,555.56	2.819
	YCD	KBC	2.780	10/14/22	2.780	50,000	32	123,555.56	2.819
	YCD	SUMI TRUST	2.570	10/14/22	2.570	50,000	93	331,958.33	2.606
	YCD	SUMI TRUST	2.570	10/14/22	2.570	50,000	93	331,958.33	2.606
	YCD	SWEDBANK	2.270	10/14/22	2.270	50,000	120	378,333.33	2.302
	YCD	SWEDBANK	2.270	10/14/22	2.270	50,000	120	378,333.33	2.302
<b>10/14/22</b>	<b>PURCHASES</b>								
	CP	APPLE		11/21/22	3.250	50,000			
	CP	APPLE		11/21/22	3.250	50,000			
	DN	IFC		02/01/23	3.800	50,000			
	DN	IFC		02/01/23	3.800	50,000			
	DN	IBRD		03/30/23	4.100	50,000			
	DN	IBRD		03/30/23	4.100	50,000			
	DN	FHLB		04/26/23	4.185	50,000			
	DN	FHLB		04/26/23	4.185	50,000			
	DN	FHLB		04/26/23	4.185	50,000			
<b>10/15/22</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	1.375	10/15/22	1.705	50,000	1,068	1,791,154.37	1.239
	TR	NOTE	1.375	10/15/22	1.705	50,000	1,068	1,791,154.37	1.239

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/15/22</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	NOTE	1.375	10/15/22	1.676	50,000	1,073	2,448,983.95	1.685
	TR	NOTE	1.375	10/15/22	1.676	50,000	1,073	2,448,983.95	1.685
	TR	NOTE	1.375	10/15/22	1.676	50,000	1,073	2,448,983.95	1.685
	TR	NOTE	1.375	10/15/22	1.676	50,000	1,073	2,448,983.95	1.685
<b>10/17/22</b>	<b>REDEMPTIONS</b>								
	CP	AMAZON		10/17/22	2.900	50,000	25	100,694.44	2.946
	CP	APPLE		10/17/22	2.750	50,000	31	118,402.78	2.795
	CP	APPLE		10/17/22	2.750	50,000	31	118,402.78	2.795
	CP	MUFG BK		10/17/22	2.810	50,000	34	132,694.44	2.857
	CP	MUFG BK		10/17/22	2.810	50,000	34	132,694.44	2.857
	CP	MUFG BK		10/17/22	2.810	50,000	34	132,694.44	2.857
	CP	RABO NY		10/17/22	1.510	50,000	187	392,180.56	1.543
	CP	RABO NY		10/17/22	1.510	50,000	187	392,180.56	1.543
	DN	FHLMC		10/17/22	2.510	50,000	38	132,472.22	2.552
	DN	FHLMC		10/17/22	2.510	50,000	38	132,472.22	2.552
	DN	FHLMC		10/17/22	2.510	50,000	38	132,472.22	2.552
	DN	FHLB		10/17/22	1.340	50,000	151	281,027.78	1.366
	DN	FHLB		10/17/22	1.340	50,000	151	281,027.78	1.366
	DN	IBRD		10/17/22	1.340	50,000	151	281,027.78	1.366
	DN	IBRD		10/17/22	1.340	50,000	151	281,027.78	1.366
	DN	IFC		10/17/22	1.280	50,000	153	272,000.00	1.305
	DN	IFC		10/17/22	1.280	50,000	153	272,000.00	1.305
	DN	IBRD		10/17/22	1.300	50,000	160	288,888.89	1.326
	DN	IBRD		10/17/22	1.300	50,000	160	288,888.89	1.326
	DN	IBRD		10/17/22	1.200	50,000	172	286,666.67	1.224
	DN	IBRD		10/17/22	1.200	50,000	172	286,666.67	1.224
	YCD	KBC	3.000	10/17/22	3.000	50,000	28	116,666.67	3.042
	YCD	KBC	3.000	10/17/22	3.000	50,000	28	116,666.67	3.042
	YCD	NORINCHUK	2.950	10/17/22	2.950	50,000	32	131,111.11	2.991
	YCD	NORINCHUK	2.950	10/17/22	2.950	50,000	32	131,111.11	2.991
	YCD	TORONTO	1.600	10/17/22	1.600	50,000	182	404,444.44	1.622
	YCD	TORONTO	1.600	10/17/22	1.600	50,000	182	404,444.44	1.622
	YCD	MONTREAL	1.540	10/17/22	1.540	50,000	188	402,111.11	1.561
	YCD	MONTREAL	1.540	10/17/22	1.540	50,000	188	402,111.11	1.561
	YCD	BARCLAYS	1.600	10/17/22	1.600	50,000	188	417,777.78	1.622
	YCD	BARCLAYS	1.600	10/17/22	1.600	50,000	188	417,777.78	1.622
<b>10/17/22</b>	<b>PURCHASES</b>								
	CP	RABO NY		10/21/22	3.050	50,000			
	CP	RABO NY		10/21/22	3.050	50,000			
	CP	RABO NY		10/21/22	3.050	50,000			
	CP	RABO NY		10/21/22	3.050	50,000			
	CP	CR AG NY		11/01/22	3.050	50,000			
	CP	CR AG NY		11/01/22	3.050	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/17/22</b>	<b>PURCHASES (Continued)</b>								
	CP	MUFG BK		11/01/22	3.100	50,000			
	CP	MUFG BK		11/01/22	3.100	50,000			
	DEB	FFCB	4.375	10/17/24	4.402	25,000			
	DEB	FFCB	4.375	10/17/24	4.402	50,000			
<b>10/18/22</b>	<b>REDEMPTIONS</b>								
	TR	BILL		10/18/22	2.040	50,000	98	277,666.67	2.080
	TR	BILL		10/18/22	2.040	50,000	98	277,666.67	2.080
	TR	BILL		10/18/22	2.040	50,000	98	277,666.67	2.080
	TR	BILL		10/18/22	2.045	50,000	98	278,347.22	2.085
	TR	BILL		10/18/22	2.045	50,000	98	278,347.22	2.085
	TR	BILL		10/18/22	2.045	50,000	98	278,347.22	2.085
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.940	50,000	113	304,472.22	1.979
	TR	BILL		10/18/22	1.950	50,000	113	306,041.67	1.989
	TR	BILL		10/18/22	1.950	50,000	113	306,041.67	1.989
	TR	BILL		10/18/22	1.950	50,000	113	306,041.67	1.989
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.890	50,000	118	309,750.00	1.928
	TR	BILL		10/18/22	1.895	50,000	118	310,569.44	1.933
	TR	BILL		10/18/22	1.895	50,000	118	310,569.44	1.933
	TR	BILL		10/18/22	1.895	50,000	118	310,569.44	1.933
	TR	BILL		10/18/22	1.910	50,000	119	315,680.56	1.949
	TR	BILL		10/18/22	1.910	50,000	119	315,680.56	1.949
	TR	BILL		10/18/22	1.920	50,000	119	317,333.33	1.959
	TR	BILL		10/18/22	1.920	50,000	119	317,333.33	1.959
<b>10/18/22</b>	<b>PURCHASES</b>								
	CD	US BANK	3.000	11/01/22	3.000	50,000			
	CD	US BANK	3.000	11/01/22	3.000	50,000			
	CD	US BANK	3.000	11/01/22	3.000	50,000			
	CD	US BANK	3.000	11/01/22	3.000	50,000			
	CP	CGMI		04/26/23	4.880	50,000			
	CP	CGMI		04/26/23	4.880	50,000			
	DN	FHLMC		11/03/22	2.610	50,000			
	DN	FHLMC		11/03/22	2.610	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/18/22</b>	<b>PURCHASES (Continued)</b>								
	DN	IADB		02/14/23	3.950	50,000			
	DN	IADB		02/14/23	3.950	50,000			
	DN	FHLB		03/14/23	4.125	50,000			
	DN	FHLB		03/14/23	4.125	50,000			
	DN	FHLB		03/30/23	4.180	50,000			
	DN	FHLB		03/30/23	4.180	50,000			
	TR	BILL		03/30/23	3.950	50,000			
	TR	BILL		03/30/23	3.950	50,000			
	TR	BILL		10/05/23	4.265	50,000			
	TR	BILL		10/05/23	4.265	50,000			
	YCD	MUFG BK	3.080	11/02/22	3.080	50,000			
	YCD	MUFG BK	3.080	11/02/22	3.080	50,000			
	YCD	SUMI TRUST	4.350	01/27/23	4.350	50,000			
	YCD	SUMI TRUST	4.350	01/27/23	4.350	50,000			
	YCD	SCOTIA	4.920	04/26/23	4.920	50,000			
	YCD	SCOTIA	4.920	04/26/23	4.920	50,000			
<b>10/19/22</b>	<b>NO REDEMPTIONS</b>								
<b>10/19/22</b>	<b>PURCHASES</b>								
	CD	BOWEST	3.060	11/03/22	3.060	50,000			
	CD	BOWEST	3.060	11/03/22	3.060	50,000			
	CD	CITIBANK	5.450	10/02/23	5.450	50,000			
	CD	CITIBANK	5.450	10/02/23	5.450	50,000			
	CP	CAFCO		03/08/23	4.550	50,000			
	CP	CAFCO		03/08/23	4.550	50,000			
	CP	AMAZON		03/24/23	4.300	50,000			
	CP	AMAZON		03/24/23	4.300	50,000			
	CP	BNP NY		04/07/23	4.780	50,000			
	CP	BNP NY		04/07/23	4.780	50,000			
	DN	FHLMC		11/03/22	2.610	50,000			
	DN	FHLMC		11/03/22	2.610	50,000			
	DN	FFCB		04/10/23	4.230	50,000			
	DN	FFCB		04/10/23	4.230	50,000			
	DN	IBRD		04/10/23	4.250	50,000			
	DN	IBRD		04/10/23	4.250	50,000			
	DN	FHLB		04/24/23	4.290	50,000			
	DN	FHLB		04/24/23	4.290	50,000			
	DN	IBRD		04/26/23	4.250	50,000			
	DN	IBRD		04/26/23	4.250	50,000			
	DN	FFCB		07/03/23	4.400	50,000			
	DN	FFCB		07/03/23	4.400	50,000			
	TR	BILL		03/30/23	4.040	50,000			
	TR	BILL		03/30/23	4.040	50,000			
	TR	BILL		03/30/23	4.040	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/19/22</b>	<b>PURCHASES (Continued)</b>								
	YCD	KBC	3.480	11/21/22	3.480	50,000			
	YCD	KBC	3.480	11/21/22	3.480	50,000			
	YCD	DNB	3.580	12/23/22	3.580	50,000			
	YCD	DNB	3.580	12/23/22	3.580	50,000			
	YCD	TORONTO	5.220	06/26/23	5.220	50,000			
	YCD	TORONTO	5.220	06/26/23	5.220	50,000			
<b>10/20/22</b>	<b>REDEMPTIONS</b>								
	TR	BILL		10/20/22	2.070	50,000	100	287,500.00	2.111
	TR	BILL		10/20/22	2.070	50,000	100	287,500.00	2.111
	TR	BILL		10/20/22	2.070	50,000	100	287,500.00	2.111
	TR	BILL		10/20/22	2.085	50,000	100	289,583.33	2.126
	TR	BILL		10/20/22	2.085	50,000	100	289,583.33	2.126
	TR	BILL		10/20/22	2.085	50,000	100	289,583.33	2.126
	TR	BILL		10/20/22	1.945	50,000	106	286,347.22	1.983
	TR	BILL		10/20/22	1.945	50,000	106	286,347.22	1.983
	TR	BILL		10/20/22	1.945	50,000	106	286,347.22	1.983
	TR	BILL		10/20/22	1.950	50,000	106	287,083.33	1.989
	TR	BILL		10/20/22	1.950	50,000	106	287,083.33	1.989
	TR	BILL		10/20/22	1.950	50,000	106	287,083.33	1.989
	TR	BILL		10/20/22	1.265	50,000	156	274,083.33	1.290
	TR	BILL		10/20/22	1.265	50,000	156	274,083.33	1.290
	TR	BILL		10/20/22	1.270	50,000	156	275,166.67	1.295
	TR	BILL		10/20/22	1.270	50,000	156	275,166.67	1.295
	TR	BILL		10/20/22	1.240	50,000	161	277,277.78	1.264
	TR	BILL		10/20/22	1.240	50,000	161	277,277.78	1.264
	TR	BILL		10/20/22	1.255	50,000	161	280,631.94	1.280
	TR	BILL		10/20/22	1.255	50,000	161	280,631.94	1.280
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.250	50,000	177	307,291.67	1.275
	TR	BILL		10/20/22	1.260	50,000	177	309,750.00	1.285
	TR	BILL		10/20/22	1.260	50,000	177	309,750.00	1.285
	TR	BILL		10/20/22	1.260	50,000	177	309,750.00	1.285
	TR	BILL		10/20/22	1.275	50,000	182	322,291.67	1.301
	TR	BILL		10/20/22	1.275	50,000	182	322,291.67	1.301
	TR	BILL		10/20/22	1.275	50,000	182	322,291.67	1.301
	TR	BILL		10/20/22	1.278	50,000	182	322,923.61	1.304
	TR	BILL		10/20/22	1.278	50,000	182	322,923.61	1.304
	TR	BILL		10/20/22	1.278	50,000	182	322,923.61	1.304

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/20/22</b>	<b>PURCHASES</b>								
	CB CL	WELLS FGO	6.200	10/20/27	6.200	10,000			
	CP	MIZUHO NY		02/21/23	4.370	50,000			
	CP	MIZUHO NY		02/21/23	4.370	50,000			
	CP	GTA		02/21/23	4.730	50,000			
	CP	JPM LLC		02/27/23	4.540	50,000			
	CP	JPM LLC		02/27/23	4.540	50,000			
	CP	GOTHAM		04/10/23	4.900	50,000			
	CP	GOTHAM		04/10/23	4.900	50,000			
	CP	RBC NY		06/26/23	5.070	50,000			
	CP	RBC NY		06/26/23	5.070	50,000			
	DN	FHLB		06/26/23	4.390	50,000			
	DN	FHLB		06/26/23	4.390	50,000			
	TR	BILL		02/14/23	4.040	50,000			
	TR	BILL		02/14/23	4.040	50,000			
	TR	BILL		02/14/23	4.045	50,000			
	TR	BILL		02/14/23	4.045	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	TR	BILL		04/13/23	4.240	50,000			
	YCD	MUFG BK	3.080	11/04/22	3.080	50,000			
	YCD	MUFG BK	3.080	11/04/22	3.080	50,000			
	YCD	NORDEA ABP	4.600	04/07/23	4.600	50,000			
	YCD	NORDEA ABP	4.600	04/07/23	4.600	50,000			
	YCD	RABOBANK	5.020	04/24/23	5.020	50,000			
	YCD	RABOBANK	5.020	04/24/23	5.020	50,000			
	YCD	UBS	5.040	04/24/23	5.040	50,000			
	YCD	UBS	5.040	04/24/23	5.040	50,000			
<b>10/21/22</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	3.000	10/21/22	3.000	50,000	17	70,833.33	3.042
	CD	US BANK	3.000	10/21/22	3.000	50,000	17	70,833.33	3.042
	CP	RABO NY		10/21/22	3.050	50,000	4	16,944.44	3.093
	CP	RABO NY		10/21/22	3.050	50,000	4	16,944.44	3.093
	CP	RABO NY		10/21/22	3.050	50,000	4	16,944.44	3.093
	CP	RABO NY		10/21/22	3.050	50,000	4	16,944.44	3.093
	CP	APPLE		10/21/22	2.800	50,000	31	120,555.56	2.846
	CP	APPLE		10/21/22	2.800	50,000	31	120,555.56	2.846
	CP	CHARIOT		10/21/22	2.700	50,000	78	292,500.00	2.754
	DN	FHLMC		10/21/22	2.520	50,000	18	63,000.00	2.558
	DN	FHLMC		10/21/22	2.520	50,000	18	63,000.00	2.558
	DN	FHLMC		10/21/22	2.580	50,000	24	86,000.00	2.620



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/21/22</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FHLMC		10/21/22	2.580	50,000	25	89,583.33	2.621
	DN	FHLMC		10/21/22	2.580	50,000	25	89,583.33	2.621
	DN	FHLMC		10/21/22	2.580	50,000	25	89,583.33	2.621
	DN	IFC		10/21/22	2.450	50,000	38	129,305.56	2.490
	DN	IFC		10/21/22	2.450	50,000	38	129,305.56	2.490
	DN	IFC		10/21/22	2.450	50,000	38	129,305.56	2.490
	DN	FHLB		10/21/22	1.380	50,000	136	260,666.67	1.406
	DN	FHLB		10/21/22	1.380	50,000	136	260,666.67	1.406
	YCD	SUMI TRUST	2.740	10/21/22	2.740	50,000	44	167,444.44	2.778
	YCD	SUMI TRUST	2.740	10/21/22	2.740	50,000	44	167,444.44	2.778
	YCD	MUFG BK	2.480	10/21/22	2.480	50,000	106	365,111.11	2.514
	YCD	MUFG BK	2.480	10/21/22	2.480	50,000	106	365,111.11	2.514
	YCD	SUMITOMO	2.500	10/21/22	2.500	50,000	115	52,083.33	2.535
	YCD	SUMITOMO	2.500	10/21/22	2.500	50,000	115	52,083.33	2.535
<b>10/21/22</b>	<b>PURCHASES</b>								
	CP	ATLANTIC		11/21/22	3.520	50,000			
	CP	ATLANTIC		11/21/22	3.520	50,000			
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000			
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000			
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000			
<b>10/24/22</b>	<b>REDEMPTIONS</b>								
	CD	FIRST REP	3.000	10/24/22	3.000	50,000	18	75,000.00	3.042
	CD	FIRST REP	3.000	10/24/22	3.000	50,000	18	75,000.00	3.042
	CD	BOWEST	3.050	10/24/22	3.050	50,000	28	118,611.11	3.092
	CD	BOWEST	3.050	10/24/22	3.050	50,000	28	118,611.11	3.092
	CP	MUFG BK		10/24/22	3.130	50,000	28	121,722.22	3.181
	CP	MUFG BK		10/24/22	3.130	50,000	28	121,722.22	3.181
	CP	BOFA		10/24/22	2.400	50,000	125	416,666.67	2.454
	CP	BOFA		10/24/22	2.400	50,000	125	416,666.67	2.454
	CP	THUNDER		10/24/22	1.855	50,000	153	394,187.50	1.896
	CP	SOC GEN NY		10/24/22	1.570	50,000	195	425,208.33	1.605
	CP	SOC GEN NY		10/24/22	1.570	50,000	195	425,208.33	1.605
	CP	AMAZON		10/24/22	1.250	50,000	206	357,638.89	1.276
	CP	AMAZON		10/24/22	1.250	50,000	206	357,638.89	1.276
	DN	FHLB		10/24/22	2.730	50,000	40	151,666.67	2.776
	DN	FHLB		10/24/22	2.730	50,000	40	151,666.67	2.776
	DN	FHLMC		10/24/22	2.540	50,000	46	162,277.78	2.584
	DN	FHLMC		10/24/22	2.540	50,000	46	162,277.78	2.584
	DN	FHLB		10/24/22	1.345	50,000	179	334,381.94	1.373
	DN	FHLB		10/24/22	1.350	50,000	181	339,375.00	1.378
	DN	FHLB		10/24/22	1.350	50,000	181	339,375.00	1.378
	DN	FHLB		10/24/22	1.240	50,000	187	322,055.56	1.265
	DN	FHLB		10/24/22	1.240	50,000	187	322,055.56	1.265

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/24/22</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	IBRD		10/24/22	1.100	50,000	195	297,916.67	1.122
	DN	IBRD		10/24/22	1.100	50,000	195	297,916.67	1.122
	DN	FHLB		10/24/22	1.010	50,000	215	301,597.22	1.030
	DN	FHLB		10/24/22	1.010	50,000	215	301,597.22	1.030
	DN	FHLB		10/24/22	1.030	50,000	216	309,000.00	1.051
	DN	FHLB		10/24/22	1.030	50,000	216	309,000.00	1.051
	DN	FHLB		10/24/22	0.905	50,000	220	276,527.78	0.923
	DN	FHLB		10/24/22	0.905	50,000	220	276,527.78	0.923
	DN	FFCB		10/24/22	0.920	50,000	221	282,388.89	0.938
	DN	FFCB		10/24/22	0.920	50,000	221	282,388.89	0.938
	DN	FHLB		10/24/22	0.890	50,000	222	274,416.67	0.907
	DN	FHLB		10/24/22	0.890	50,000	222	274,416.67	0.907
	DN	FHLB		10/24/22	0.890	50,000	222	274,416.67	0.907
	DN	FFCB		10/24/22	0.780	50,000	230	249,166.67	0.795
	DN	FFCB		10/24/22	0.780	50,000	230	249,166.67	0.795
	DN	IBRD		10/24/22	0.700	50,000	237	230,416.67	0.713
	DN	IBRD		10/24/22	0.700	50,000	237	230,416.67	0.713
	YCD	KBC	3.070	10/24/22	3.070	50,000	28	119,388.89	3.113
	YCD	KBC	3.070	10/24/22	3.070	50,000	28	119,388.89	3.113
	YCD	DNB	2.610	10/24/22	2.610	50,000	54	195,750.00	2.646
	YCD	DNB	2.610	10/24/22	2.610	50,000	54	195,750.00	2.646
	YCD	NORINCHUK	2.560	10/24/22	2.560	50,000	67	238,222.22	2.596
	YCD	NORINCHUK	2.560	10/24/22	2.560	50,000	67	238,222.22	2.596
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000	123	432,208.33	2.565
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000	123	432,208.33	2.565
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000	123	432,208.33	2.565
	YCD	SE BANKEN	1.935	10/24/22	1.935	50,000	153	411,187.50	1.962
	YCD	SE BANKEN	1.935	10/24/22	1.935	50,000	153	411,187.50	1.962
	YCD	NAT AUB	1.670	10/24/22	1.670	50,000	181	419,819.44	1.693
	YCD	NAT AUB	1.670	10/24/22	1.670	50,000	181	419,819.44	1.693
<b>10/24/22</b>	<b>PURCHASE</b>								
	YCD	NORINCHUK	3.600	11/29/22	3.600	50,000			
<b>10/25/22</b>	<b>REDEMPTIONS</b>								
	TR	BILL		10/25/22	2.020	50,000	110	308,611.11	2.061
	TR	BILL		10/25/22	2.020	50,000	110	308,611.11	2.061
	TR	BILL		10/25/22	2.020	50,000	110	308,611.11	2.061
	TR	BILL		10/25/22	2.021	50,000	110	308,763.89	2.062
	TR	BILL		10/25/22	2.021	50,000	110	308,763.89	2.062
	TR	BILL		10/25/22	2.021	50,000	110	308,763.89	2.062
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/25/22</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087
	TR	BILL		10/25/22	2.045	50,000	117	332,312.50	2.087
	TR	BILL		10/25/22	2.048	50,000	117	332,718.75	2.090
	TR	BILL		10/25/22	2.048	50,000	117	332,718.75	2.090
	TR	BILL		10/25/22	2.048	50,000	117	332,718.75	2.090
<b>10/25/22</b>	<b>PURCHASES</b>								
	CP	AMAZON		03/24/23	4.400	50,000			
	CP	AMAZON		03/24/23	4.400	50,000			
	DN	IBRD		04/10/23	4.300	50,000			
	DN	IBRD		04/10/23	4.300	50,000			
	TR	BILL		02/21/23	4.095	50,000			
	TR	BILL		02/21/23	4.095	50,000			
	TR	BILL		02/21/23	4.095	50,000			
	YCD	SUMI TRUST	3.050	11/04/22	3.050	50,000			
	YCD	SUMI TRUST	3.050	11/04/22	3.050	50,000			
	YCD	DNB	3.080	11/07/22	3.080	50,000			
	YCD	DNB	3.080	11/07/22	3.080	50,000			
<b>10/26/22</b>	<b>NO REDEMPTIONS</b>								
<b>10/26/22</b>	<b>PURCHASES</b>								
	CB CL	CITIGROUP	6.200	10/26/27	6.200	15,000			
	CD	BOWEST	3.690	11/29/22	3.690	50,000			
	CD	BOWEST	3.690	11/29/22	3.690	50,000			
	CP	DEERE CAP		01/11/23	3.880	50,000			
	CP	DEERE CAP		01/11/23	3.880	50,000			
	CP	JPM LLC		04/26/23	4.890	50,000			
	CP	JPM LLC		04/26/23	4.890	50,000			
	DN	IADB		01/24/23	3.950	50,000			
	DN	IADB		01/24/23	3.950	50,000			
	DN	FHLB		03/08/23	4.175	50,000			
	DN	FHLB		03/08/23	4.175	50,000			
	DN	IFC		03/24/23	4.150	50,000			
	DN	IFC		03/24/23	4.150	50,000			
	DN	FHLB		04/24/23	4.345	50,000			
	DN	FHLB		04/24/23	4.345	50,000			
	DN	IBRD		04/26/23	4.300	50,000			
	DN	IBRD		04/26/23	4.300	50,000			
	SBA FR	POOL #530234	3.750	10/25/47	3.750	23,474			
	TR	BILL		03/30/23	4.000	50,000			
	TR	BILL		03/30/23	4.000	50,000			
	TR	BILL		03/30/23	4.005	50,000			
	TR	BILL		03/30/23	4.005	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/26/22</b>	<b>PURCHASES (Continued)</b>								
	YCD	NAT AUB	4.920	05/26/23	4.920	50,000			
	YCD	NAT AUB	4.920	05/26/23	4.920	50,000			
<b>10/27/22</b>	<b>REDEMPTIONS</b>								
	CD	BOWEST	3.060	10/27/22	3.060	50,000	21	89,250.00	3.103
	CD	BOWEST	3.060	10/27/22	3.060	50,000	21	89,250.00	3.103
	CP	APPLE		10/27/22	2.500	50,000	44	152,777.78	2.542
	CP	APPLE		10/27/22	2.500	50,000	44	152,777.78	2.542
	CP	MIZUHO NY		10/27/22	2.640	50,000	58	212,666.67	2.688
	CP	MIZUHO NY		10/27/22	2.640	50,000	58	212,666.67	2.688
	DN	FHLMC		10/27/22	2.730	50,000	21	79,625.00	2.772
	DN	FHLMC		10/27/22	2.730	50,000	21	79,625.00	2.772
	DN	FHLMC		10/27/22	2.720	50,000	22	83,111.11	2.762
	DN	FHLMC		10/27/22	2.720	50,000	22	83,111.11	2.762
	DN	IFC		10/27/22	2.600	50,000	37	133,611.11	2.643
	DN	IFC		10/27/22	2.600	50,000	37	133,611.11	2.643
	DN	FHLMC		10/27/22	2.600	50,000	44	158,888.89	2.645
	DN	FHLMC		10/27/22	2.600	50,000	44	158,888.89	2.645
	DN	FHLB		10/27/22	1.340	50,000	168	312,666.67	1.367
	DN	FHLB		10/27/22	1.340	50,000	168	312,666.67	1.367
	DN	IBRD		10/27/22	1.100	50,000	196	299,444.44	1.122
	DN	IBRD		10/27/22	1.100	50,000	196	299,444.44	1.122
	DN	FHLB		10/27/22	1.205	50,000	198	331,375.00	1.230
	DN	FHLB		10/27/22	1.205	50,000	198	331,375.00	1.230
	TR	BILL		10/27/22	1.885	50,000	134	350,819.44	1.925
	TR	BILL		10/27/22	1.885	50,000	134	350,819.44	1.925
	TR	BILL		10/27/22	1.885	50,000	134	350,819.44	1.925
	TR	BILL		10/27/22	1.888	50,000	134	351,284.72	1.927
	TR	BILL		10/27/22	1.888	50,000	134	351,284.72	1.927
	TR	BILL		10/27/22	1.888	50,000	134	351,284.72	1.927
	TR	BILL		10/27/22	1.900	50,000	134	353,611.11	1.940
	TR	BILL		10/27/22	1.900	50,000	134	353,611.11	1.940
	TR	BILL		10/27/22	1.900	50,000	134	353,611.11	1.940
	TR	BILL		10/27/22	1.450	50,000	141	283,958.33	1.479
	TR	BILL		10/27/22	1.450	50,000	141	283,958.33	1.479
	TR	BILL		10/27/22	1.450	50,000	141	283,958.33	1.479
	TR	BILL		10/27/22	1.450	50,000	141	283,958.33	1.479
	TR	BILL		10/27/22	1.302	50,000	156	282,100.00	1.328
	TR	BILL		10/27/22	1.302	50,000	156	282,100.00	1.328
	TR	BILL		10/27/22	1.315	50,000	156	284,916.67	1.341
	TR	BILL		10/27/22	1.315	50,000	156	284,916.67	1.341
	TR	BILL		10/27/22	1.300	50,000	164	296,111.11	1.326
	TR	BILL		10/27/22	1.300	50,000	164	296,111.11	1.326
	TR	BILL		10/27/22	1.300	50,000	164	296,111.11	1.326

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/27/22	REDEMPTIONS (Continued)								
	TR	BILL		10/27/22	1.303	50,000	164	296,680.56	1.328
	TR	BILL		10/27/22	1.303	50,000	164	296,680.56	1.328
	TR	BILL		10/27/22	1.303	50,000	164	296,680.56	1.328
	TR	BILL		10/27/22	1.255	50,000	170	296,201.39	1.280
	TR	BILL		10/27/22	1.255	50,000	170	296,201.39	1.280
	TR	BILL		10/27/22	1.255	50,000	170	296,201.39	1.280
	TR	BILL		10/27/22	1.240	50,000	174	299,666.67	1.265
	TR	BILL		10/27/22	1.240	50,000	174	299,666.67	1.265
	TR	BILL		10/27/22	1.240	50,000	174	299,666.67	1.265
	TR	BILL		10/27/22	1.285	50,000	175	312,326.39	1.311
	TR	BILL		10/27/22	1.285	50,000	175	312,326.39	1.311
	TR	BILL		10/27/22	1.290	50,000	175	313,541.67	1.316
	TR	BILL		10/27/22	1.290	50,000	175	313,541.67	1.316
	TR	BILL		10/27/22	1.375	50,000	176	336,111.11	1.404
	TR	BILL		10/27/22	1.375	50,000	176	336,111.11	1.404
	TR	BILL		10/27/22	1.375	50,000	176	336,111.11	1.404
	TR	BILL		10/27/22	1.380	50,000	176	337,333.33	1.409
	TR	BILL		10/27/22	1.380	50,000	176	337,333.33	1.409
	TR	BILL		10/27/22	1.380	50,000	176	337,333.33	1.409
	TR	BILL		10/27/22	1.345	50,000	177	330,645.83	1.373
	TR	BILL		10/27/22	1.345	50,000	177	330,645.83	1.373
	TR	BILL		10/27/22	1.350	50,000	177	331,875.00	1.378
	TR	BILL		10/27/22	1.350	50,000	177	331,875.00	1.378
	TR	BILL		10/27/22	1.350	50,000	177	331,875.00	1.378
	TR	BILL		10/27/22	1.355	50,000	177	333,104.17	1.383
	TR	BILL		10/27/22	1.355	50,000	177	333,104.17	1.383
	TR	BILL		10/27/22	1.355	50,000	177	333,104.17	1.383
	TR	BILL		10/27/22	1.358	50,000	177	333,718.75	1.386
	TR	BILL		10/27/22	1.358	50,000	177	333,718.75	1.386
	TR	BILL		10/27/22	1.358	50,000	177	333,718.75	1.386
	TR	BILL		10/27/22	1.370	50,000	178	338,694.44	1.399
	TR	BILL		10/27/22	1.370	50,000	178	338,694.44	1.399
	TR	BILL		10/27/22	1.370	50,000	178	338,694.44	1.399
	TR	BILL		10/27/22	1.370	50,000	178	338,694.44	1.399
	TR	BILL		10/27/22	1.360	50,000	181	341,888.89	1.388
	TR	BILL		10/27/22	1.360	50,000	181	341,888.89	1.388
	TR	BILL		10/27/22	1.405	50,000	182	355,152.78	1.435
	TR	BILL		10/27/22	1.405	50,000	182	355,152.78	1.435
	TR	BILL		10/27/22	1.405	50,000	182	355,152.78	1.435
	YCD	NORINCHUK	2.670	10/27/22	2.670	50,000	58	215,083.33	2.707
	YCD	NORINCHUK	2.670	10/27/22	2.670	50,000	58	215,083.33	2.707
	YCD	SOC GEN	1.620	10/27/22	1.620	50,000	191	429,750.00	1.643
	YCD	SOC GEN	1.620	10/27/22	1.620	50,000	191	429,750.00	1.643

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/27/22</b>	<b>PURCHASES</b>								
	CB CL	BOFA	6.020	10/27/25	6.020	15,000			
	CP	MUFG BK		11/03/22	3.020	50,000			
	CP	MUFG BK		11/03/22	3.020	50,000			
	CP	MIZUHO NY		02/08/23	4.420	50,000			
	CP	MIZUHO NY		02/08/23	4.420	50,000			
	DN	FHLB		03/14/23	4.175	50,000			
	DN	FHLB		03/14/23	4.175	50,000			
	DN	IBRD		04/24/23	4.300	50,000			
	DN	IBRD		04/24/23	4.300	50,000			
	TR	BILL		04/27/23	4.280	50,000			
	TR	BILL		04/27/23	4.280	50,000			
	TR	BILL		04/27/23	4.280	50,000			
<b>10/28/22</b>	<b>REDEMPTIONS</b>								
	DN	FFCB		10/28/22	0.310	50,000	298	128,305.56	0.315
	DN	FHLB		10/28/22	0.250	50,000	302	104,861.11	0.254
	DN	FHLB		10/28/22	0.250	50,000	302	104,861.11	0.254
	DN	FHLB		10/28/22	0.250	50,000	302	104,861.11	0.254
	DN	FHLB		10/28/22	0.250	50,000	302	104,861.11	0.254
	DN	FHLB		10/28/22	0.110	50,000	318	48,583.33	0.112
	DN	FHLB		10/28/22	0.110	50,000	318	48,583.33	0.112
<b>10/28/22</b>	<b>PURCHASES</b>								
	CP	MUFG BK		11/07/22	3.280	50,000			
	CP	MUFG BK		11/07/22	3.280	50,000			
	TR	BILL		04/27/23	4.320	50,000			
	TR	BILL		04/27/23	4.320	50,000			
	TR	BILL		04/27/23	4.320	50,000			
	YCD	SWEDBANK	3.450	11/29/22	3.450	50,000			
	YCD	SWEDBANK	3.450	11/29/22	3.450	50,000			
	YCD	SVENSKA	4.050	02/10/23	4.050	50,000			
	YCD	SVENSKA	4.050	02/10/23	4.050	50,000			
<b>10/31/22</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	1.875	10/31/22	0.835	50,000	249	285,523.14	0.831
	TR	NOTE	1.875	10/31/22	0.835	50,000	249	285,523.14	0.831
	TR	NOTE	1.875	10/31/22	0.835	50,000	249	285,523.14	0.831
	TR	NOTE	1.875	10/31/22	0.835	50,000	249	285,523.14	0.831
	TR	NOTE	1.875	10/31/22	0.846	50,000	249	289,429.39	0.843
	TR	NOTE	1.875	10/31/22	0.846	50,000	249	289,429.39	0.843
	TR	NOTE	1.875	10/31/22	0.846	50,000	249	289,429.39	0.843
	TR	NOTE	1.875	10/31/22	0.846	50,000	249	289,429.39	0.843

INVESTMENT TRANSACTIONS

<b>DATE</b>	<b>TYPE</b>	<u>a/</u> <b>DESCRIPTION</b>	<b>CPN (%)</b>	<b>MATURITY DATE</b>	<u>b/</u> <b>TRANS YIELD (%)</b>	<b>PAR (\$)</b> <b>(000)</b>	<u>d/</u> <b>DAYS HELD</b>	<b>AMOUNT EARNED (\$)</b>	<b>EFFECTIVE YIELD (%)</b>
<b>10/31/22</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	NOTE	1.875	10/31/22	0.482	50,000	278	184,845.48	0.480
	TR	NOTE	1.875	10/31/22	0.482	50,000	278	184,845.48	0.480
	TR	NOTE	1.875	10/31/22	0.482	50,000	278	184,845.48	0.480
	TR	NOTE	0.125	10/31/22	0.390	50,000	292	155,365.16	0.389
	TR	NOTE	0.125	10/31/22	0.390	50,000	292	155,365.16	0.389
	TR	NOTE	0.125	10/31/22	0.395	50,000	292	157,318.28	0.394
	TR	NOTE	0.125	10/31/22	0.395	50,000	292	157,318.28	0.394
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.302	50,000	299	123,370.59	0.302
	TR	NOTE	0.125	10/31/22	0.233	50,000	319	101,433.01	0.232
	TR	NOTE	0.125	10/31/22	0.233	50,000	319	101,433.01	0.232
	TR	NOTE	0.125	10/31/22	0.233	50,000	319	101,433.01	0.232
	TR	NOTE	0.125	10/31/22	0.233	50,000	319	101,433.01	0.232
	TR	NOTE	0.125	10/31/22	0.127	50,000	650	123,140.97	0.138
	TR	NOTE	0.125	10/31/22	0.127	50,000	650	123,140.97	0.138
	TR	NOTE	0.125	10/31/22	0.127	50,000	650	123,140.97	0.138
	TR	NOTE	0.125	10/31/22	0.132	50,000	650	117,047.22	0.131
	TR	NOTE	0.125	10/31/22	0.132	50,000	650	117,047.22	0.131
	TR	NOTE	0.125	10/31/22	0.132	50,000	650	117,047.22	0.131
	TR	NOTE	0.125	10/31/22	0.132	50,000	650	117,047.22	0.131
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136
	TR	NOTE	0.125	10/31/22	0.136	50,000	654	121,644.07	0.136

**10/31/22 PURCHASES**

CD	BOWEST	3.800	12/07/22	3.800	50,000
CD	BOWEST	3.800	12/07/22	3.800	50,000
CP	PROCTER		02/08/23	4.300	50,000
CP	INTEL		03/24/23	4.450	50,000
CP	INTEL		03/24/23	4.450	50,000
CP	JPM LLC		05/26/23	4.960	50,000
CP	JPM LLC		05/26/23	4.960	50,000
DN	FHLB		04/10/23	4.300	50,000
DN	FHLB		04/10/23	4.300	50,000
DN	IFC		04/24/23	4.300	50,000
DN	IFC		04/24/23	4.300	50,000
DN	IFC		04/24/23	4.300	50,000
DN	IBRD		04/24/23	4.330	50,000
DN	IBRD		04/24/23	4.330	50,000
DN	FHLB		04/26/23	4.290	50,000

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/22	<b>PURCHASES (Continued)</b>								
	DN	IFC		04/26/23	4.300	50,000			
	DN	IFC		04/26/23	4.300	50,000			
	DN	FFCB		09/01/23	4.480	50,000			
	DN	FFCB		09/01/23	4.480	50,000			
	TR	BILL		02/14/23	4.040	50,000			
	TR	BILL		02/14/23	4.040	50,000			
	TR	BILL		03/30/23	4.100	50,000			
	TR	BILL		03/30/23	4.100	50,000			
	TR	BILL		03/30/23	4.100	50,000			
	TR	BILL		03/30/23	4.100	50,000			
	TR	BILL		03/30/23	4.100	50,000			
	TR	NOTE	2.750	07/31/23	4.248	50,000			
	TR	NOTE	2.750	07/31/23	4.248	50,000			
	TR	NOTE	2.750	07/31/23	4.248	50,000			
	TR	NOTE	2.750	07/31/23	4.253	50,000			
	TR	NOTE	2.750	07/31/23	4.253	50,000			
	TR	NOTE	2.750	07/31/23	4.253	50,000			
	TR	BILL		10/05/23	4.335	50,000			
	TR	BILL		10/05/23	4.335	50,000			
	TR	BILL		10/05/23	4.335	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	BILL		10/05/23	4.340	50,000			
	TR	NOTE	2.875	10/31/23	4.384	50,000			
	TR	NOTE	2.875	10/31/23	4.384	50,000			
	TR	NOTE	2.875	10/31/23	4.384	50,000			
	TR	NOTE	2.875	10/31/23	4.392	50,000			
	TR	NOTE	2.875	10/31/23	4.392	50,000			
	TR	NOTE	2.875	10/31/23	4.392	50,000			
	TR	NOTE	4.375	10/31/24	4.344	50,000			
	TR	NOTE	4.375	10/31/24	4.344	50,000			
	TR	NOTE	4.375	10/31/24	4.344	50,000			
	TR	NOTE	4.375	10/31/24	4.344	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.375	10/31/24	4.383	50,000			
	TR	NOTE	4.250	10/15/25	4.342	50,000			
	TR	NOTE	4.250	10/15/25	4.342	50,000			
	TR	NOTE	4.250	10/15/25	4.342	50,000			



**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/22	<b>PURCHASES (Continued)</b>								
	TR	NOTE	4.250	10/15/25	4.343	50,000			
	TR	NOTE	4.250	10/15/25	4.343	50,000			
	TR	NOTE	4.250	10/15/25	4.343	50,000			
	YCD	CR AG CIB	3.730	12/02/22	3.730	50,000			
	YCD	CR AG CIB	3.730	12/02/22	3.730	50,000			
	YCD	MIZUHO	4.600	02/27/23	4.600	50,000			
	YCD	MIZUHO	4.600	02/27/23	4.600	50,000			
	YCD	SUMITOMO	4.600	02/27/23	4.600	50,000			
	YCD	SUMITOMO	4.600	02/27/23	4.600	50,000			
	YCD	BARCLAYS	5.200	04/26/23	5.200	50,000			
	YCD	BARCLAYS	5.200	04/26/23	5.200	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)  |
| SBA FR | Floating Rate Small Business Administration (SBA) Loan Pools  |
| REMIC  | Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA   |
| TR     | U.S. Treasury Bills, Notes  |
| YCD    | Negotiable Yankee Certificates of Deposit   |
| YCD FR | Floating Rate Negotiable Yankee Certificates of Deposit   |
- 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**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	05/19/22	1.530	15,000,000.00	11/17/22
New Omni Bank, N.A.	06/01/22	1.500	8,000,000.00	11/30/22
New Omni Bank, N.A.	06/08/22	1.670	8,000,000.00	12/07/22
New Omni Bank, N.A.	10/13/22	3.330	9,000,000.00	01/12/23
<b>BREA</b>				
American First Credit Union	09/07/22	3.300	27,000,000.00	03/08/23
American First Credit Union	09/23/22	3.820	23,000,000.00	03/24/23
Pacific Western Bank	08/26/22	2.770	90,000,000.00	12/02/22
Pacific Western Bank	09/14/22	3.060	10,000,000.00	12/14/22
Pacific Western Bank	10/19/22	4.240	90,000,000.00	04/19/23
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	09/01/22	3.290	2,000,000.00	03/02/23
<b>DOWNEY</b>				
Financial Partners Credit Union	10/06/22	3.390	10,000,000.00	01/05/23
Financial Partners Credit Union	10/27/22	4.050	20,000,000.00	01/26/23
<b>EL MONTE</b>				
Cathay Bank	05/13/22	1.430	125,000,000.00	11/10/22
Cathay Bank	05/19/22	1.550	50,000,000.00	11/17/22
Cathay Bank	08/24/22	3.110	100,000,000.00	02/22/23
Cathay Bank	09/15/22	3.650	25,000,000.00	03/16/23
<b>FRESNO</b>				
Fresno First Bank	10/06/22	3.340	2,000,000.00	01/05/23
<b>GARDEN GROVE</b>				
US Metro Bank	08/19/22	2.660	5,000,000.00	11/18/22
US Metro Bank	09/07/22	2.890	10,000,000.00	12/07/22
US Metro Bank	09/08/22	2.900	20,000,000.00	12/08/22
<b>GARDENA</b>				
Northrop Grumman Federal Credit Union	08/04/22	2.530	25,000,000.00	11/03/22
<b>HUNTINGTON BEACH</b>				
Nuvison Federal Credit Union	10/06/22	3.920	25,000,000.00	04/06/23

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>IRVINE</b>				
CommerceWest Bank	08/11/22	2.590	15,000,000.00	11/10/22
CommerceWest Bank	10/21/22	3.930	5,000,000.00	01/20/23
Commercial Bank of California	10/06/22	3.370	1,000,000.00	01/05/23
First Foundation Bank	08/19/22	2.660	37,000,000.00	11/18/22
First Foundation Bank	08/25/22	2.740	47,000,000.00	12/01/22
First Foundation Bank	09/07/22	2.900	22,000,000.00	12/07/22
First Foundation Bank	09/08/22	2.910	50,000,000.00	12/08/22
First Foundation Bank	09/30/22	3.290	44,000,000.00	01/06/23
First Foundation Bank	10/21/22	3.940	50,000,000.00	01/20/23
First Foundation Bank	10/26/22	4.180	50,000,000.00	04/26/23
Pacific Premier Bank	06/09/22	1.740	50,000,000.00	12/08/22
Pacific Premier Bank	10/06/22	3.360	50,000,000.00	01/05/23
Pacific Premier Bank	09/01/22	3.270	25,000,000.00	03/02/23
Pacific Premier Bank	09/08/22	3.320	50,000,000.00	03/09/23
Pacific Premier Bank	09/23/22	3.820	50,000,000.00	03/24/23
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	10/05/22	3.850	3,000,000.00	04/05/23
<b>LOS ANGELES</b>				
Bank of Hope	05/18/22	1.460	90,000,000.00	11/16/22
Bank of Hope	06/03/22	1.630	75,000,000.00	12/02/22
Bank of Hope	10/06/22	3.900	135,000,000.00	04/06/23
Commonwealth Business Bank	08/04/22	2.480	5,000,000.00	11/03/22
Commonwealth Business Bank	06/10/22	1.740	13,000,000.00	12/09/22
Commonwealth Business Bank	09/08/22	3.300	12,000,000.00	03/09/23
CTBC Bank Corp. (USA)	09/23/22	3.290	40,000,000.00	12/16/22
Hanmi Bank	05/13/22	1.410	30,000,000.00	11/10/22
Hanmi Bank	06/16/22	2.350	30,000,000.00	12/15/22
Hanmi Bank	07/13/22	2.610	20,000,000.00	01/11/23
Hanmi Bank	08/12/22	2.980	15,000,000.00	02/10/23
Hanmi Bank	09/15/22	3.630	25,000,000.00	03/16/23
Manufacturers Bank	06/02/22	1.590	20,000,000.00	12/01/22
Open Bank	08/03/22	2.350	10,000,000.00	11/02/22
Open Bank	09/01/22	2.930	10,000,000.00	12/01/22
Open Bank	09/07/22	2.890	10,000,000.00	12/07/22
Open Bank	10/06/22	3.360	14,000,000.00	01/05/23
Open Bank	10/26/22	3.950	16,000,000.00	01/25/23
Pacific City Bank	09/14/22	3.030	20,000,000.00	12/14/22
Pacific City Bank	10/06/22	3.340	30,000,000.00	01/05/23
Pacific City Bank	10/14/22	3.570	10,000,000.00	01/13/23
Preferred Bank	08/11/22	2.570	20,000,000.00	11/10/22
Preferred Bank	09/14/22	3.030	125,000,000.00	12/14/22
State Bank of India (California)	09/14/22	3.060	30,000,000.00	12/14/22
State Bank of India (California)	09/30/22	3.290	10,000,000.00	01/06/23
State Bank of India (California)	10/26/22	4.180	15,000,000.00	04/26/23

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR</b>	<b>MATURITY</b>
	<b>DATE</b>	<b>YIELD (%)</b>	<b>AMOUNT (\$)</b>	<b>DATE</b>
<b>OAKLAND</b>				
Beneficial State Bank	06/10/22	1.790	1,000,000.00	12/09/22
California Bank of Commerce	08/03/22	2.360	5,000,000.00	11/02/22
California Bank of Commerce	09/02/22	2.920	10,000,000.00	12/02/22
California Bank of Commerce	09/15/22	3.180	5,000,000.00	12/15/22
California Bank of Commerce	10/05/22	3.240	13,500,000.00	01/04/23
Community Bank of the Bay	09/08/22	2.860	30,000,000.00	12/08/22
Metropolitan Bank	08/18/22	3.060	1,000,000.00	02/16/23
Metropolitan Bank	09/01/22	3.270	2,000,000.00	03/02/23
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	10/06/22	3.360	5,000,000.00	01/05/23
Malaga Bank F.S.B.	10/14/22	3.590	46,000,000.00	01/13/23
<b>PASADENA</b>				
American Plus Bank, N.A.	08/12/22	2.540	4,000,000.00	11/10/22
American Plus Bank, N.A.	08/17/22	2.510	8,000,000.00	11/16/22
American Plus Bank, N.A.	09/16/22	3.140	5,000,000.00	12/16/22
American Plus Bank, N.A.	07/22/22	2.900	14,000,000.00	01/20/23
American Plus Bank, N.A.	08/03/22	2.790	3,000,000.00	02/01/23
American Plus Bank, N.A.	10/07/22	3.860	10,000,000.00	04/07/23
East West Bank	07/07/22	2.460	50,000,000.00	01/05/23
East West Bank	07/13/22	2.610	175,000,000.00	01/11/23
East West Bank	07/29/22	2.930	75,000,000.00	01/27/23
Wescom Central Credit Union	08/25/22	2.790	50,000,000.00	12/01/22
Wescom Central Credit Union	09/08/22	2.950	50,000,000.00	12/08/22
Wescom Central Credit Union	09/09/22	3.040	25,000,000.00	12/09/22
Wescom Central Credit Union	09/14/22	3.100	50,000,000.00	12/14/22
Wescom Central Credit Union	10/13/22	3.420	50,000,000.00	01/12/23
Wescom Central Credit Union	10/14/22	3.640	25,000,000.00	01/13/23
<b>REDDING</b>				
Cornerstone Community Bank	08/12/22	2.980	8,500,000.00	02/10/23
Cornerstone Community Bank	10/19/22	4.230	9,000,000.00	04/19/23
<b>REDWOOD CITY</b>				
Provident Credit Union	05/13/22	1.440	20,000,000.00	11/10/22
Provident Credit Union	08/18/22	2.680	20,000,000.00	11/17/22
Provident Credit Union	09/02/22	2.930	20,000,000.00	12/02/22
Provident Credit Union	09/07/22	2.910	20,000,000.00	12/07/22
Provident Credit Union	09/16/22	3.200	20,000,000.00	12/16/22
Provident Credit Union	10/06/22	3.380	20,000,000.00	01/05/23
Provident Credit Union	10/13/22	3.390	20,000,000.00	01/12/23
Provident Credit Union	10/13/22	3.390	20,000,000.00	01/12/23

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR</b>	<b>MATURITY</b>
	<b>DATE</b>	<b>YIELD (%)</b>	<b>AMOUNT (\$)</b>	<b>DATE</b>
<b>ROSEMEAD</b>				
Pacific Alliance Bank	07/06/22	2.410	4,000,000.00	01/04/23
<b>ROSEVILLE</b>				
Five Star Bank	08/24/22	2.700	50,000,000.00	11/30/22
Five Star Bank	09/14/22	3.050	20,000,000.00	12/14/22
Five Star Bank	09/15/22	3.180	50,000,000.00	12/15/22
Five Star Bank	09/01/22	3.270	75,000,000.00	03/02/23
Five Star Bank	09/07/22	3.300	5,000,000.00	03/08/23
<b>SACRAMENTO</b>				
Golden 1 Credit Union	06/08/22	1.700	75,000,000.00	12/07/22
Golden 1 Credit Union	09/15/22	3.190	75,000,000.00	12/15/22
<b>SAN DIEGO</b>				
Axos Bank	06/09/22	1.720	100,000,000.00	12/08/22
Axos Bank	08/31/22	3.200	25,000,000.00	03/01/23
Axos Bank	09/14/22	3.460	100,000,000.00	03/15/23
Axos Bank	10/12/22	3.970	50,000,000.00	04/12/23
Axos Bank	10/19/22	4.210	25,000,000.00	04/19/23
California Coast Credit Union	08/17/22	3.030	1,000,000.00	02/15/23
Mission Federal Credit Union	10/05/22	3.220	50,000,000.00	01/04/23
San Diego County Credit Union	10/13/22	3.270	50,000,000.00	12/15/22
<b>SAN FRANCISCO</b>				
Bank of San Francisco	06/10/22	1.760	10,000,000.00	12/09/22
Bank of San Francisco	09/23/22	3.820	10,000,000.00	03/24/23
Mission National Bank	10/05/22	3.240	15,000,000.00	01/04/23
Mission National Bank	10/20/22	3.870	5,000,000.00	01/19/23
<b>SAN JOSE</b>				
Meriwest Credit Union	08/10/22	2.540	10,000,000.00	11/09/22
Meriwest Credit Union	10/13/22	3.400	10,000,000.00	01/12/23
Meriwest Credit Union	07/27/22	2.940	25,000,000.00	01/25/23
Technology Credit Union	08/04/22	2.460	50,000,000.00	11/03/22
Technology Credit Union	08/18/22	2.620	50,000,000.00	11/17/22
Technology Credit Union	09/01/22	3.230	100,000,000.00	03/02/23
Technology Credit Union	10/07/22	3.880	100,000,000.00	04/07/23
<b>SANTA ANA</b>				
Banc of California, N.A.	05/26/22	1.480	50,000,000.00	11/17/22
Banc of California, N.A.	09/02/22	2.870	25,000,000.00	12/02/22
Banc of California, N.A.	07/14/22	2.660	75,000,000.00	01/12/23
Banc of California, N.A.	07/20/22	2.840	25,000,000.00	01/18/23

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>SANTA ANA (Continued)</b>				
Banc of California, N.A.	10/19/22	3.700	100,000,000.00	01/18/23
Banc of California, N.A.	09/02/22	3.240	25,000,000.00	03/03/23
<b>SANTA ROSA</b>				
Poppy Bank	08/18/22	2.670	30,000,000.00	11/17/22
Poppy Bank	08/31/22	2.860	50,000,000.00	11/30/22
Poppy Bank	06/08/22	1.700	72,000,000.00	12/07/22
Poppy Bank	10/12/22	3.350	50,000,000.00	01/11/23
Poppy Bank	10/20/22	3.880	70,000,000.00	01/19/23
Poppy Bank	09/09/22	3.380	23,000,000.00	03/10/23
<b>SUN VALLEY</b>				
Mission Valley Bank	5/4/2022	1.400	10,000,000.00	11/2/2022
<b>VACAVILLE</b>				
Travis Credit Union	07/14/22	2.720	50,000,000.00	01/12/23
Travis Credit Union	08/12/22	3.000	50,000,000.00	02/10/23
Travis Credit Union	08/17/22	3.040	25,000,000.00	02/15/23
Travis Credit Union	09/09/22	3.400	100,000,000.00	03/10/23
<b>WALNUT CREEK</b>				
Mechanics Bank	09/01/22	2.940	1,000,000.00	12/01/22
<b>WATSONVILLE</b>				
Santa Cruz County Bank	08/11/22	2.590	10,000,000.00	11/10/22
Santa Cruz County Bank	10/07/22	3.360	10,000,000.00	01/06/23
<b>TOTAL TIME DEPOSITS OCTOBER 2022</b>			<b>4,959,000,000.00</b>	

**BANK DEMAND DEPOSITS  
 OCTOBER 2022  
 (\$ in thousands)**

**DAILY BALANCES**

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>INTEREST BEARING BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	354,755	\$	825,000	\$	7,300,234
2		354,755		825,000		7,300,234
3		244,126		880,000		7,067,214
4		261,820		850,000		6,552,739
5		217,888		930,000		6,392,287
6		296,751		850,000		6,560,719
7		294,289		835,000		6,381,491
8		294,289		835,000		6,381,491
9		294,289		835,000		6,381,491
10		294,289		835,000		6,992,931
11		301,713		830,000		6,490,034
12		293,190		845,000		6,472,536
13		278,422		730,000		7,415,235
14		286,075		830,000		11,157,939
15		286,075		830,000		11,157,939
16		286,075		830,000		11,158,057
17		320,568		855,000		8,924,191
18		332,487		865,000		7,048,061
19		296,391		865,000		8,437,840
20		279,324		840,000		8,197,413
21		272,481		870,000		7,844,786
22		272,481		870,000		7,844,786
23		272,481		870,000		7,844,786
24		359,499		955,000		7,875,232
25		282,769		995,000		7,164,377
26		296,668		840,000		7,237,079
27		326,702		735,000		7,648,685
28		262,551		825,000		7,906,937
29		262,551		825,000		7,906,937
30		262,551		825,000		7,906,937
31		339,820		715,000		6,881,801
<b>AVERAGE DOLLAR DAYS</b>		\$292,843 <u>a/</u>		\$843,387 <u>b/</u>		

a/ The prescribed bank balance for October was \$300,907. This consisted of \$207,673 in compensating balances for services, balances for uncollected funds of \$93,478 and a deduction of \$244 for October 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**

1880

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on October 19, 2022, has determined and designated the amount of money available for deposit and investment as of October 14, 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 \$ 208,000,000

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)	10/17/2022	10/21/2022	\$ 4,011,900,000	\$ (947,100,000)	\$ 4,959,000,000	\$ 4,011,900,000
(2)	10/24/2022	10/28/2022	\$ (7,549,400,000)	\$ (8,496,500,000)	\$ 4,959,000,000	\$ (3,537,500,000)
(3)	10/31/2022	11/4/2022	\$ (2,777,600,000)	\$ (11,274,100,000)	\$ 4,959,000,000	\$ (6,315,100,000)
(4)	11/7/2022	11/11/2022	\$ (1,739,000,000)	\$ (13,013,100,000)	\$ 4,959,000,000	\$ (8,054,100,000)
(5)	11/14/2022	11/18/2022	\$ 14,700,000	\$ (12,998,400,000)	\$ 4,959,000,000	\$ (8,039,400,000)
(6)	11/21/2022	11/25/2022	\$ 593,200,000	\$ (12,405,200,000)	\$ 4,959,000,000	\$ (7,446,200,000)
(7)	11/28/2022	12/2/2022	\$ (5,643,200,000)	\$ (18,048,400,000)	\$ 4,959,000,000	\$ (13,089,400,000)
(8)	12/5/2022	12/9/2022	\$ 965,500,000	\$ (17,082,900,000)	\$ 4,959,000,000	\$ (12,123,900,000)
(9)	12/12/2022	12/16/2022	\$ 733,800,000	\$ (16,349,100,000)	\$ 4,959,000,000	\$ (11,390,100,000)

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 \$ 208,000,000.

Dated: October 19, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

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Member

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Member

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LOS ANGELES COUNTY TREASURER  
PENDING TRANSACTIONS DETAIL REPORT  
AS OF NOVEMBER 30, 2022  
ATTACHMENT XVIII

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
12/08/22	TRUIST SECURITIES, INC.	944243624	FREDDIE MAC 5.160 12/08/25 '23 MTN	5.160	12/08/25	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
12/12/22	UBS SECURITIES LLC	944765043	FREDDIE MAC 5.200 12/12/25 '23 MTN	5.200	12/12/25	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
12/13/22	MORGAN STANLEY & CO LLC	949025784	FREDDIE MAC 5.140 12/134/25 '23 MTN	5.140	12/13/24	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
<b>PSI Non-Trading Total</b>							<b>\$75,000,000.00</b>	<b>\$75,000,000.00</b>	<b>\$0.00</b>
<b>Grand Total</b>							<b>\$75,000,000.00</b>	<b>\$75,000,000.00</b>	<b>\$0.00</b>