



KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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ttc.lacounty.gov and propertytax.lacounty.gov

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

March 31, 2023

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 FEBRUARY 2023

The Report of Investments for the month of February 2023 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's (TTC) Investment Policy.

All investments made during the month of February 2023 were in accordance with the California Government Code and conform to the TTC'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/>

In response to recent news regarding Credit Suisse, First Republic Bank, Signature Bank, Silicon Valley Bank, and Silvergate Bank, please be advised of the following:

- The TTC does not have a depository relationship with any of these banks.
- The Treasury Pool holds no investments with any of these banks.
- The TTC does have a broker relationship with Credit Suisse, in which Credit Suisse helps facilitate the Treasury's purchase of certain investments on the secondary market; however, once the Treasury purchases the investment(s), the Treasury owns the investment(s) and there are no further ties to Credit Suisse.

Each Supervisor
March 31, 2023
Page 2

Please also be advised that in addition to Federal Deposit Insurance Corporation (FDIC) insurance, funds held on deposit by the TTC's banks are also secured by collateralization requirements prescribed by California Government Code.

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

KK:EBG:DJJ:JK:bp

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2023

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 FEBRUARY 2023

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 FEBRUARY 2023

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 FEBRUARY 28, 2023**

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 02/28/23		
At Cost	\$ 50,302,602,410	\$ 305,967,013
At Market	\$ 47,393,628,823	\$ 280,531,044
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	3.77%	0.00%
United States Government and Agency Obligations	66.80%	85.80%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.35%	0.00%
Municipal Obligations	0.06%	0.81%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	13.39%
1-60 days	31.65%	1.30%
61 days-1 year	29.10%	13.79%
Over 1 year	39.25%	84.91%
Weighted Average Days to Maturity	815	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY, 2023**

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 February 28, 2023:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	29.35%
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	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	3.77%
U.S. Agency Securities	AA+	Aaa	AAA	45.93%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.65%
U.S. Treasury Bills	AA+	Aaa	AAA	15.22%
				<u>100.00%</u>

<u>SPI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.39%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	0.81%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	71.45%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	13.04%
U.S. Treasury Bills	AA+	Aaa	AAA	1.31%
				<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT
FEBRUARY 28, 2023

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 02/28/23	\$ 50,302,602,410
Market Value at 02/28/23	\$ 47,393,628,823
Average Daily Balance	\$ 49,760,034,604
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ -
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 131,307,744
Earnings for the Past 12 Months	\$ 908,059,599
Earnings Rate for the Month	3.43%

**SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF FEBRUARY 28, 2023**

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 88,554,700.12
Bank of the West - Concentration	\$ 111,335,253.16 (A)
Citibank - Concentration	\$ 5,218.81
JP Morgan Chase - Concentration	\$ 102,473,753.77 (B)
Union Bank- Concentration	\$ 1,308,856.68
Wells Fargo - Concentration	\$ <u>-</u>
Total Ledger Balance for all Banks	<u>\$ 303,677,782.54</u>

(A) \$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.

(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 FEBRUARY 2023
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 February 2023

Total Deposits	\$	5,751,758,952.75
Total Disbursements	\$	6,337,569,334.95
Discretionary Funds Liquidity Withdrawal Ratio:		
As of February 28, 2023		1.92

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>
March	\$ 9,529,774,000.00	\$ 7,479,900,000.00	\$ 6,952,300,000.00	\$ 10,057,374,000.00
April	\$ 6,643,477,000.00	\$ 11,631,100,000.00	\$ 7,031,900,000.00	\$ 21,300,051,000.00
May	\$ 8,692,168,000.00	\$ 3,894,600,000.00	\$ 7,128,200,000.00	\$ 26,758,619,000.00
June	\$ 4,013,528,000.00	\$ 4,994,200,000.00	\$ 7,281,800,000.00	\$ 28,484,547,000.00
July	\$ 620,000,000.00	\$ 4,207,400,000.00	\$ 8,509,800,000.00	\$ 24,802,147,000.00
August	\$ 800,000,000.00	\$ 3,637,300,000.00	\$ 5,896,800,000.00	\$ 23,342,647,000.00

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 February 2023, the Treasurer placed \$100 million in the Bank of the West Money Market Plus Account and \$150.34 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$100 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 FEBRUARY 2023
COMPLIANCE REPORT

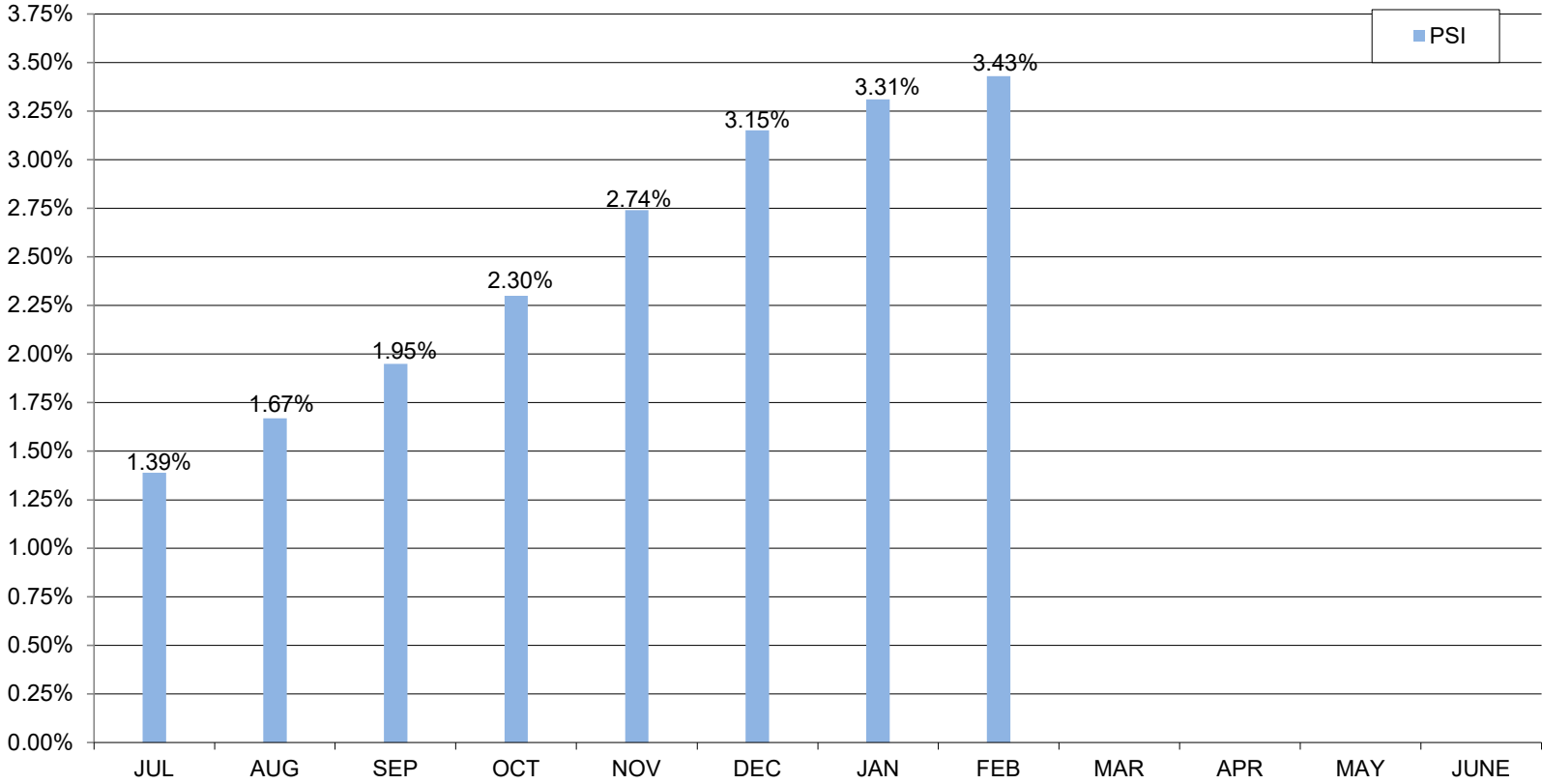
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2023

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH FEBRUARY 28, 2023
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
2/1/2023	\$	50,837,648,720.76	\$	305,948,375.14
2/2/2023		50,784,651,435.19		305,949,065.42
2/3/2023		50,409,279,903.88		305,949,755.71
2/4/2023		50,412,855,091.77		305,950,445.99
2/5/2023		50,416,430,279.66		305,951,136.28
2/6/2023		50,177,020,129.08		305,951,826.56
2/7/2023		50,011,296,307.67		305,952,516.84
2/8/2023		50,440,930,016.13		305,953,207.13
2/9/2023		50,504,219,795.82		305,953,897.42
2/10/2023		49,964,258,279.58		305,954,587.71
2/11/2023		49,967,798,898.28		305,955,277.99
2/12/2023		49,971,339,516.98		305,955,968.27
2/13/2023		49,868,097,425.26		305,956,658.56
2/14/2023		49,899,818,702.84		305,957,348.86
2/15/2023		49,620,613,597.86		305,958,039.14
2/16/2023		49,479,354,288.33		305,958,729.42
2/17/2023		49,061,820,373.82		305,959,419.71
2/18/2023		49,065,252,081.98		305,960,109.99
2/19/2023		49,068,683,790.14		305,960,800.29
2/20/2023		49,072,115,498.31		305,961,490.57
2/21/2023		48,934,148,680.39		305,962,180.86
2/22/2023		49,055,715,384.34		305,962,871.14
2/23/2023		49,110,608,040.33		305,963,561.42
2/24/2023		49,107,272,441.53		305,964,251.71
2/25/2023		49,110,723,090.39		305,964,942.00
2/26/2023		49,114,173,739.25		305,965,632.28
2/27/2023		49,512,240,990.90		305,966,322.56
2/28/2023		50,302,602,410.13		305,967,012.85
		<u>\$ 49,760,034,603.95</u>		<u>\$ 305,957,693.99</u>

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



**LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED FEBRUARY 28, 2023 (ACCRUAL BASIS)
ATTACHMENT V**

	POOLED SURPLUS INVESTMENT TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$ 33,003,695	\$ 830,148
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	98,304,049	19,328
Total Revenues	<u>\$ 131,307,744</u>	<u>\$ 849,476</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	10,131
	<u>\$ -</u>	<u>\$ 10,131</u>
NET INCOME	<u>\$ 131,307,744</u>	<u>\$ 839,345</u>

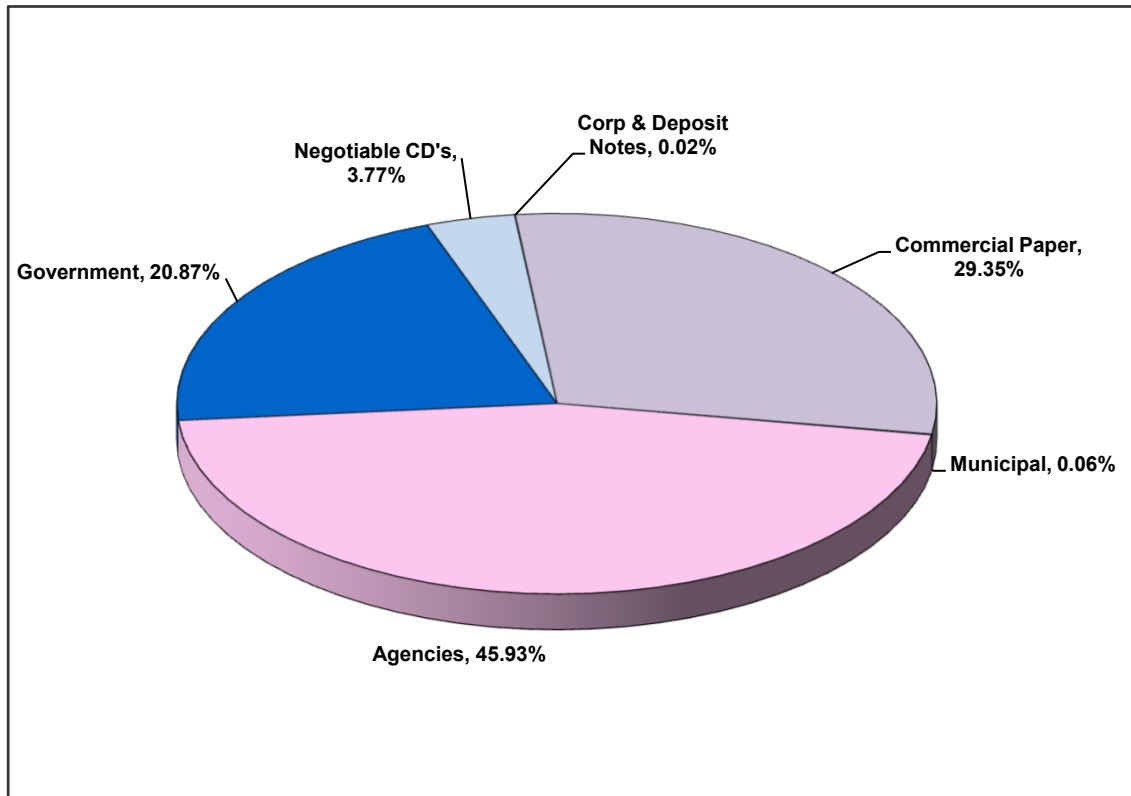
*Estimated and later adjusted.









LOS ANGELES COUNTY TREASURER
 PSI COMPOSITION
 AS OF FEBRUARY 28, 2023
 ATTACHMENT VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	49.95%	
Los Angeles County and Related Entities	42.39%	
Consolidated Sanitation Districts		2.14%
Metropolitan Transportation Authority		1.53%
Miscellaneous Agencies Pooled Investments		1.41%
South Coast Air Quality Management District		2.40%
Miscellaneous		0.01%
Subtotal	<u>92.34%</u>	<u>7.49%</u>
County Bond Proceeds and Repayment Funds		0.17%
Grand Total	<u>92.34%</u>	<u>7.66%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF FEBRUARY 2023
ATTACHMENT VII**



	<u>In Thousands</u>
 Negotiable CD's	1,900,000
 Corp & Deposit Notes	10,994
 Bankers Acceptance	-
 Commercial Paper	14,761,991
 Municipal	28,604
 Agencies	23,104,343
 Other	-
 Government	<u>10,496,670</u>
Total	<u><u>\$ 50,302,602</u></u>

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: FEBRUARY 1, 2023 TO FEBRUARY 28, 2023
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer	
NTRD	981031612	FHLBANKS D NOTE 05/03/23	02/01/2023	05/03/2023	4.65000	50,000,000.00	49,412,291.67	0.00	BANCROFT CAPITAL, LLC	
NTRD	983596951	FANNIE MAE D NOTE 05/15/23	02/02/2023	05/15/2023	4.50000	50,000,000.00	49,362,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC	
NTRD	983596952	FANNIE MAE D NOTE 05/19/23	02/02/2023	05/19/2023	4.50000	50,000,000.00	49,337,500.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	984340229	FANNIE MAE D NOTE 05/19/23	02/03/2023	05/19/2023	4.50000	50,000,000.00	49,343,750.00	0.00	MIZUHO SEC. LLC	
NTRD	984352416	FHLBANKS 5.100 02/27/26 '23	02/28/2023	02/27/2026	5.10000	25,000,000.00	25,000,000.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)	
NTRD	984353915	FREDDIE MAC 5.100 02/17/26 '23 MTN	02/17/2023	02/17/2026	5.10000	25,000,000.00	25,000,000.00	0.00	BANCROFT CAPITAL, LLC	
NTRD	984735907	FREDDIE MAC 5.125 02/09/26 '23 MTN	02/09/2023	02/09/2026	5.12500	25,000,000.00	25,000,000.00	0.00	MIZUHO SEC. LLC	
NTRD	984857801	FREDDIE MAC 5.250 02/27/26 '23 MTN	02/27/2023	02/27/2026	5.25000	25,000,000.00	25,000,000.00	0.00	TRUIST SECURITIES, INC.	
NTRD	984857802	FREDDIE MAC 5.250 02/27/26 '23 MTN	02/28/2023	02/27/2026	5.25000	25,000,000.00	25,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	985493401	FREDDIE MAC 5.285 02/27/26 '23 MTN	02/27/2023	02/27/2026	5.28500	25,000,000.00	25,000,000.00	0.00	BLAYLOCK VAN-LLC	
NTRD	985493403	FREDDIE MAC 5.250 02/20/26 '23 MTN	02/23/2023	02/20/2026	5.25000	25,000,000.00	25,000,000.00	0.00	FTN FINANCIAL CAPITAL MARKETS	
NTRD	985493406	FANNIE MAE D NOTE 05/15/23	02/07/2023	05/15/2023	4.52000	50,000,000.00	49,391,055.56	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	985496353	FREDDIE MAC 5.280 02/27/26 '23 MTN	02/28/2023	02/27/2026	5.28000	25,000,000.00	25,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC	
NTRD	985496356	FREDDIE MAC 5.300 02/27/26 '23 MTN	02/27/2023	02/27/2026	5.30000	25,000,000.00	25,000,000.00	0.00	UBS SECURITIES LLC	
NTRD	985993287	FEDERAL FARM D NOTE 07/24/23	02/08/2023	07/24/2023	4.70000	50,000,000.00	48,916,388.89	0.00	MIZUHO SEC. LLC	
NTRD	985993291	FREDDIE MAC 5.300 02/27/26 '23 MTN	02/27/2023	02/27/2026	5.30000	25,000,000.00	25,000,000.00	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC	
NTRD	985993292	FANNIE MAE D NOTE 05/19/23	02/08/2023	05/19/2023	4.52000	50,000,000.00	49,372,222.22	0.00	BANCROFT CAPITAL, LLC	
NTRD	985993294	FANNIE MAE D NOTE 05/19/23	02/08/2023	05/19/2023	4.52000	50,000,000.00	49,372,222.22	0.00	BANCROFT CAPITAL, LLC	
NTRD	986444735	FANNIE MAE D NOTE 05/08/23	02/09/2023	05/08/2023	4.50000	50,000,000.00	49,450,000.00	0.00	MIZUHO SEC. LLC	
NTRD	986871922	FANNIE MAE D NOTE 05/19/23	02/10/2023	05/19/2023	4.52000	50,000,000.00	49,384,777.78	0.00	BANCROFT CAPITAL, LLC	
NTRD	986871927	FANNIE MAE D NOTE 05/15/23	02/10/2023	05/15/2023	4.52000	23,336,000.00	23,060,583.34	0.00	MISCHLER FINANCIAL GROUP INC.	
NTRD	987393621	FHLBANKS D NOTE 05/01/23	02/13/2023	05/01/2023	4.57500	44,574,000.00	44,137,824.84	0.00	GREAT PACIFIC SECURITIES	
NTRD	987775496	FHLBANKS D NOTE 05/05/23	02/14/2023	05/05/2023	4.58000	37,280,000.00	36,900,572.44	0.00	SIEBERT WILLIAMS SHANK & CO. LLC	
NTRD	987775497	FHLBANKS D NOTE 05/17/23	02/15/2023	05/17/2023	4.69800	50,000,000.00	49,406,225.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)	
NTRD	987775499	FHLBANKS D NOTE 05/17/23	02/15/2023	05/17/2023	4.69800	50,000,000.00	49,406,225.00	0.00	BANCROFT CAPITAL, LLC	
NTRD	987775500	FANNIE MAE D NOTE 05/05/23	02/14/2023	05/05/2023	4.50000	50,000,000.00	49,500,000.00	0.00	UNIONBANC INVEST SVCS, LLC	
NTRD	988584701	FHLBANKS D NOTE 05/19/23	02/15/2023	05/19/2023	4.65000	50,000,000.00	49,399,375.00	0.00	MORGAN KEEGAN & COMPANY, INC.	
NTRD	991024217	FHLBANKS D NOTE 05/08/23	02/16/2023	05/08/2023	4.63000	34,434,000.00	34,075,283.81	0.00	GREAT PACIFIC SECURITIES	
NTRD	991024219	FHLBANKS D NOTE 05/19/23	02/17/2023	05/19/2023	4.72900	50,000,000.00	49,402,306.94	0.00	MIZUHO SEC. LLC	
NTRD	991665486	FHLBANKS D NOTE 05/12/23	02/17/2023	05/12/2023	4.71500	8,308,000.00	8,216,598.15	0.00	MISCHLER FINANCIAL GROUP INC.	
NTRD	991665488	FEDERAL FARM D NOTE 08/09/23	02/17/2023	08/09/2023	4.84000	50,000,000.00	48,837,055.56	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	991665491	FHLBANKS D NOTE 05/12/23	02/17/2023	05/12/2023	4.71500	50,000,000.00	49,449,916.67	0.00	MISCHLER FINANCIAL GROUP INC.	
NTRD	992529444	FHLBANKS D NOTE 05/03/23	02/21/2023	05/03/2023	4.66000	50,000,000.00	49,540,472.22	0.00	MIZUHO SEC. LLC	
NTRD	992529445	FHLBANKS D NOTE 05/24/23	02/22/2023	05/24/2023	4.77500	50,000,000.00	49,396,493.06	0.00	BANCROFT CAPITAL, LLC	
NTRD	993220352	FHLBANKS D NOTE 05/31/23	02/22/2023	05/31/2023	4.75000	50,000,000.00	49,353,472.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)	
NTRD	993220358	FHLBANKS D NOTE 05/12/23	02/22/2023	05/12/2023	4.71000	50,000,000.00	49,483,208.33	0.00	MISCHLER FINANCIAL GROUP INC.	
NTRD	993220359	FHLBANKS D NOTE 05/31/23	02/22/2023	05/31/2023	4.75000	50,000,000.00	49,353,472.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)	
NTRD	993709876	FANNIE MAE D NOTE 05/05/23	02/23/2023	05/05/2023	4.55500	50,000,000.00	49,550,826.39	0.00	RBC CAPITAL MARKETS, LLC	
NTRD	993709877	FREDDIE MAC D NOTE 02/24/23 MATD	02/23/2023	02/24/2023	4.28001	11,298,000.00	11,296,656.79	0.00	GREAT PACIFIC SECURITIES	
NTRD	993709879	FREDDIE MAC D NOTE 02/24/23 MATD	02/23/2023	02/24/2023	4.28000	50,000,000.00	49,994,055.56	0.00	GREAT PACIFIC SECURITIES	
NTRD	993709881	FEDERAL FARM D NOTE 05/31/23	02/23/2023	05/31/2023	4.72000	50,000,000.00	49,364,111.11	0.00	MIZUHO SEC. LLC	
NTRD	994248270	FHLBANKS D NOTE 05/22/23	02/24/2023	05/22/2023	4.73500	50,000,000.00	49,427,854.17	0.00	BANCROFT CAPITAL, LLC	
NTRD	994876058	FHLBANKS D NOTE 05/10/23	02/27/2023	05/10/2023	4.72000	50,000,000.00	49,528,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.	
NTRD	994876065	FHLBANKS D NOTE 05/19/23	02/27/2023	05/19/2023	4.73500	50,000,000.00	49,467,312.50	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)	
NTRD	996246962	FANNIE MAE D NOTE 05/08/23	02/28/2023	05/08/2023	4.59500	50,000,000.00	49,559,645.83	0.00	MISCHLER FINANCIAL GROUP INC.	
NTRD	996246966	FHLBANKS D NOTE 05/19/23	02/28/2023	05/19/2023	4.72000	50,000,000.00	49,475,555.56	0.00	GREAT PACIFIC SECURITIES	
NTRD	996246969	FEDERAL FARM D NOTE 07/28/23	02/28/2023	07/28/2023	4.88000	50,000,000.00	48,983,333.33	0.00	MIZUHO SEC. LLC	
AGENCIES TOTAL							1,959,230,000.00	1,938,909,144.38	0.00	
NTRD	984857799	CREDIT AGRI NY 4.730 05/05/23	02/06/2023	05/05/2023	4.73000	50,000,000.00	50,000,000.00	0.00	MISCHLER FINANCIAL GROUP INC.	
NTRD	985993298	NORDEA BK NY 4.750 05/08/23	02/08/2023	05/08/2023	4.75000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC	
NTRD	987399621	SVNSKA HNDLSB NY 4.700 05/15/23	02/13/2023	05/15/2023	4.70000	50,000,000.00	50,000,000.00	0.00	MISCHLER FINANCIAL GROUP INC.	
NTRD	987775677	BNP PARIBAS NY 4.720 05/19/23	02/14/2023	05/19/2023	4.72000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC	

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NTRD	987775678	BNP PARIBAS NY 4.720 05/19/23	02/14/2023	05/19/2023	4.72000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	991665483	CREDIT AGRI NY 4.810 05/19/23	02/17/2023	05/19/2023	4.81000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	993221183	DNB NEW YORK 4.750 05/22/23	02/22/2023	05/22/2023	4.75000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	994876063	SVNSKA HNDLSB NY 4.800 06/05/23	02/27/2023	06/05/2023	4.80000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	996246977	NORDEA BK NY 4.830 05/31/23	02/28/2023	05/31/2023	4.83000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
	CDS TOTAL					450,000,000.00	450,000,000.00	0.00	
NTRD	982441577	TOYOTA MOTOR CRD 05/05/23	02/01/2023	05/05/2023	4.64000	50,000,000.00	49,400,666.67	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	982441578	TOYOTA MOTOR CRD 05/05/23	02/01/2023	05/05/2023	4.64000	50,000,000.00	49,400,666.67	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	982441579	CREDIT AGRI NY 02/23/23 MATD	02/01/2023	02/23/2023	4.42000	31,047,000.00	30,963,138.60	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	982441581	CRC FUNDING 06/07/23	02/01/2023	06/07/2023	4.79000	25,000,000.00	24,580,875.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	982441582	FAYETE AST SECUR 04/27/23	02/01/2023	04/27/2023	4.63000	50,000,000.00	49,453,402.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	982441583	TOYOTA MOTOR CRD 04/24/23	02/01/2023	04/24/2023	4.61000	50,000,000.00	49,474,972.22	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	982441585	CAFCO 06/07/23	02/01/2023	06/07/2023	4.80000	50,000,000.00	49,160,000.00	0.00	BLAYLOCK VAN-LLC
NTRD	982441586	FAYETE AST SECUR 04/27/23	02/01/2023	04/27/2023	4.63000	50,000,000.00	49,453,402.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	983592499	FAYETE AST SECUR 05/05/23	02/02/2023	05/05/2023	4.65000	50,000,000.00	49,405,833.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	983592500	UNILEVER CAPITAL 05/01/23	02/02/2023	05/01/2023	4.63000	30,000,000.00	29,660,466.67	0.00	BLAYLOCK VAN-LLC
NTRD	983592501	UNILEVER CAPITAL 05/01/23	02/02/2023	05/01/2023	4.63000	50,000,000.00	49,434,111.11	0.00	BLAYLOCK VAN-LLC
NTRD	983592503	FAYETE AST SECUR 05/05/23	02/03/2023	05/05/2023	4.65000	50,000,000.00	49,412,291.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	983592505	CHARIOT FUNDING 04/21/23	02/02/2023	04/21/2023	4.63000	17,734,000.00	17,556,098.42	0.00	RBC CAPITAL MARKETS, LLC
NTRD	983596949	JUPITER SECU 06/01/23	02/02/2023	06/01/2023	4.77000	50,000,000.00	49,211,625.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	983596950	NESTLE CAP 05/05/23	02/02/2023	05/05/2023	4.55000	50,000,000.00	49,418,611.11	0.00	GREAT PACIFIC SECURITIES
NTRD	984340230	SHEFFIELD RECEIV 05/03/23	02/03/2023	05/03/2023	4.70000	50,000,000.00	49,419,027.78	0.00	RBC CAPITAL MARKETS, LLC
NTRD	984340231	FAYETE AST SECUR 03/21/23	02/03/2023	03/21/2023	4.57000	39,791,000.00	39,558,642.67	0.00	BLAYLOCK VAN-LLC
NTRD	984340232	JUPITER SECU 06/09/23	02/03/2023	06/09/2023	4.83000	50,000,000.00	49,154,750.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	984340603	MONT BLANC CAPTL 05/10/23	02/03/2023	05/10/2023	4.75000	50,000,000.00	49,366,666.67	0.00	ING FINANCIAL MARKETS LLC
NTRD	984340604	MONT BLANC CAPTL 05/10/23	02/03/2023	05/10/2023	4.75000	14,988,000.00	14,798,152.00	0.00	ING FINANCIAL MARKETS LLC
NTRD	984837141	ATLANTIC AST SEC 05/05/23	02/06/2023	05/05/2023	4.70000	50,000,000.00	49,425,555.56	0.00	MORGAN STANLEY & CO LLC.
NTRD	984837147	JUPITER SECU 06/09/23	02/06/2023	06/09/2023	4.81000	32,666,000.00	32,129,161.51	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	984857800	OLD LINE FDG 05/09/23	02/08/2023	05/09/2023	4.68000	50,000,000.00	49,415,000.00	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	985493402	ING US FUNDING 05/08/23	02/07/2023	05/08/2023	4.64000	50,000,000.00	49,420,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	985493404	ING US FUNDING 05/08/23	02/07/2023	05/08/2023	4.64000	50,000,000.00	49,420,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	985493405	MONT BLANC CAPTL 05/10/23	02/07/2023	05/10/2023	4.77000	23,130,000.00	22,848,045.30	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	985496351	PROCTER GAMBLE 05/09/23	02/07/2023	05/09/2023	4.70000	35,000,000.00	34,584,180.56	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	985496352	JUPITER SECU 05/12/23	02/07/2023	05/12/2023	4.73000	50,000,000.00	49,382,472.22	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	985496354	CIESCO 08/09/23	02/07/2023	08/09/2023	4.94000	50,000,000.00	48,744,416.67	0.00	BLAYLOCK VAN-LLC
NTRD	985496355	NESTLE CAPITAL CORPORATION 05/08/23	02/08/2023	05/08/2023	4.56000	50,000,000.00	49,436,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	985993284	ATLANTIC AST SEC 05/04/23	02/08/2023	05/04/2023	4.70000	36,559,000.00	36,153,296.65	0.00	J.P. MORGAN SECURITIES LLC
NTRD	985993288	ING US FUNDING 05/10/23	02/08/2023	05/10/2023	4.67000	50,000,000.00	49,409,763.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	985993289	FAYETE AST SECUR 05/03/23	02/08/2023	05/03/2023	4.69000	50,000,000.00	49,452,833.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	985993293	ING US FUNDING 05/10/23	02/08/2023	05/10/2023	4.67000	50,000,000.00	49,409,763.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	985993296	ING US FUNDING 05/05/23	02/08/2023	05/05/2023	4.66500	50,000,000.00	49,442,791.67	0.00	BLAYLOCK VAN-LLC
NTRD	985993297	ING US FUNDING 05/05/23	02/08/2023	05/05/2023	4.66500	50,000,000.00	49,442,791.67	0.00	BLAYLOCK VAN-LLC
NTRD	986444733	FAYETE AST SECUR 03/13/23	02/09/2023	03/13/2023	4.56000	38,998,000.00	38,839,928.11	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	986444734	ING US FUNDING 05/15/23	02/09/2023	05/15/2023	4.67000	50,000,000.00	49,383,819.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	986444736	ING US FUNDING 05/15/23	02/09/2023	05/15/2023	4.67000	50,000,000.00	49,383,819.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	986444737	ING US FUNDING 05/12/23	02/09/2023	05/12/2023	4.67000	50,000,000.00	49,403,277.78	0.00	ING FINANCIAL MARKETS LLC
NTRD	986444738	MONT BLANC CAPTL 05/11/23	02/09/2023	05/11/2023	4.73000	50,000,000.00	49,402,180.56	0.00	MORGAN STANLEY & CO LLC.
NTRD	986444739	UNILEVER CAPITAL 05/09/23	02/09/2023	05/09/2023	4.67000	50,000,000.00	49,422,736.11	0.00	BLAYLOCK VAN-LLC
NTRD	986444740	ING US FUNDING 05/12/23	02/09/2023	05/12/2023	4.67000	50,000,000.00	49,403,277.78	0.00	ING FINANCIAL MARKETS LLC
NTRD	986457027	EMERSON ELECTRIC 05/15/23	02/10/2023	05/15/2023	4.69000	50,000,000.00	49,387,694.44	0.00	BLAYLOCK VAN-LLC
NTRD	986871920	JOHNSON&JOHNSON 06/12/23	02/10/2023	06/12/2023	4.69000	50,000,000.00	49,205,305.56	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	986871921	FAYETE AST SECUR 05/15/23	02/13/2023	05/15/2023	4.70000	50,000,000.00	49,405,972.22	0.00	J.P. MORGAN SECURITIES LLC

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NTRD	986871923	EMERSON ELECTRIC 05/19/23	02/13/2023	05/19/2023	4.72000	50,000,000.00	49,377,222.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	986871924	EMERSON ELECTRIC 05/19/23	02/10/2023	05/19/2023	4.69000	24,585,000.00	24,271,117.84	0.00	GREAT PACIFIC SECURITIES
NTRD	986871925	ING US FUNDING 05/19/23	02/10/2023	05/19/2023	4.66000	50,000,000.00	49,365,722.22	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	986871926	MONT BLANC CAPTL 05/16/23	02/10/2023	05/16/2023	4.75000	50,000,000.00	49,373,263.89	0.00	BLAYLOCK VAN-LLC
NTRD	986881918	AUTOBAHN FUND 04/14/23	02/10/2023	04/14/2023	4.64000	30,000,000.00	29,756,400.00	0.00	GREAT PACIFIC SECURITIES
NTRD	987393619	TOYOTA MOTOR CRD 05/15/23	02/13/2023	05/15/2023	4.70000	50,000,000.00	49,405,972.22	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	987393620	TOYOTA MOTOR CRD 05/15/23	02/13/2023	05/15/2023	4.70000	50,000,000.00	49,405,972.22	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	987399623	EMERSON ELECTRIC 05/22/23	02/14/2023	05/22/2023	4.71000	50,000,000.00	49,365,458.33	0.00	BLAYLOCK VAN-LLC
NTRD	987775498	MONT BLANC CAPTL 05/16/23	02/14/2023	05/16/2023	4.76000	32,242,000.00	31,854,057.09	0.00	BLAYLOCK VAN-LLC
NTRD	987775501	PROCTER GAMBLE 05/15/23	02/14/2023	05/15/2023	4.69000	50,000,000.00	49,413,750.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	987775502	PROCTER GAMBLE 05/15/23	02/14/2023	05/15/2023	4.69000	50,000,000.00	49,413,750.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	987775503	FAYETE AST SECUR 05/01/23	02/14/2023	05/01/2023	4.68000	50,000,000.00	49,506,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	987775880	THUNDER BAY FDG 05/19/23	02/15/2023	05/19/2023	4.68000	50,000,000.00	49,395,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	988584702	CREDIT AGRI NY 03/15/23	02/15/2023	03/15/2023	4.52000	23,634,000.00	23,550,913.36	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	988584703	OLD LINE FDG 05/22/23	02/17/2023	05/22/2023	4.70000	50,000,000.00	49,386,388.89	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	988584704	OLD LINE FDG 05/22/23	02/17/2023	05/22/2023	4.70000	5,000,000.00	4,938,638.89	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	988584705	EMERSON ELECTRIC 05/17/23	02/15/2023	05/17/2023	4.71000	44,000,000.00	43,476,143.33	0.00	BLAYLOCK VAN-LLC
NTRD	988584706	UNILEVER CAPITAL 05/16/23	02/15/2023	05/16/2023	4.69000	50,000,000.00	49,413,750.00	0.00	MIZUHO SEC. LLC
NTRD	988584707	THUNDER BAY FDG 05/16/23	02/15/2023	05/16/2023	4.67000	30,000,000.00	29,649,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	988588942	SHEFFIELD RECEIV 05/17/23	02/15/2023	05/17/2023	4.74000	50,000,000.00	49,400,916.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	991024215	COCA-COLA 05/16/23	02/16/2023	05/16/2023	4.62000	50,000,000.00	49,428,916.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	991024216	EMERSON ELECTRIC 05/19/23	02/16/2023	05/19/2023	4.67000	25,500,000.00	25,195,671.67	0.00	BLAYLOCK VAN-LLC
NTRD	991024220	UNILEVER CAPITAL 05/17/23	02/16/2023	05/17/2023	4.70000	50,000,000.00	49,412,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	991665481	UNILEVER CAPITAL 05/19/23	02/17/2023	05/19/2023	4.70000	50,000,000.00	49,405,972.22	0.00	BLAYLOCK VAN-LLC
NTRD	991665489	OLD LINE FDG 05/19/23	02/21/2023	05/19/2023	4.70000	30,000,000.00	29,659,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	992529441	TOYOTA MOTOR CRD 05/03/23	02/21/2023	05/03/2023	4.72000	50,000,000.00	49,534,555.56	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	992529443	SHEFFIELD RECEIV 05/19/23	02/21/2023	05/19/2023	4.77000	50,000,000.00	49,423,625.00	0.00	BLAYLOCK VAN-LLC
NTRD	992529446	THUNDER BAY FDG 05/31/23	02/21/2023	05/31/2023	4.72000	40,000,000.00	39,480,800.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	992531399	CANCARA ASSETSEC 05/02/23	02/24/2023	05/02/2023	4.67000	50,000,000.00	49,565,430.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	993220360	CAFCO 06/16/23	02/22/2023	06/16/2023	4.90000	25,000,000.00	24,612,083.33	0.00	BLAYLOCK VAN-LLC
NTRD	993220361	CAFCO 06/16/23	02/22/2023	06/16/2023	4.90000	50,000,000.00	49,224,166.67	0.00	BLAYLOCK VAN-LLC
NTRD	993220362	COCA-COLA 05/16/23	02/22/2023	05/16/2023	4.65000	50,000,000.00	49,463,958.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	993220363	CREDIT AGRICOLE CORPORATE AND INV	02/22/2023	05/05/2023	4.70000	50,000,000.00	49,530,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	993220364	UNILEVER CAPITAL 05/30/23	02/22/2023	05/30/2023	4.75000	50,000,000.00	49,360,069.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	993220365	UNILEVER CAPITAL 05/22/23	02/22/2023	05/22/2023	4.73000	50,000,000.00	49,415,319.44	0.00	MIZUHO SEC. LLC
NTRD	993709878	CRC FUNDING 06/14/23	02/23/2023	06/14/2023	4.91000	50,000,000.00	49,243,041.67	0.00	BLAYLOCK VAN-LLC
NTRD	993709880	FAYETE AST SECUR 05/01/23	02/23/2023	05/01/2023	4.69000	50,000,000.00	49,563,569.44	0.00	GREAT PACIFIC SECURITIES
NTRD	993709882	CRC FUNDING 06/14/23	02/23/2023	06/14/2023	4.91000	50,000,000.00	49,243,041.67	0.00	BLAYLOCK VAN-LLC
NTRD	993714751	CAFCO LLC 06/15/23	02/23/2023	06/15/2023	4.90000	50,000,000.00	49,237,777.78	0.00	MORGAN STANLEY & CO LLC.
NTRD	994248271	PROCTER GAMBLE 05/23/23	02/24/2023	05/23/2023	4.76000	50,000,000.00	49,418,222.22	0.00	GREAT PACIFIC SECURITIES
NTRD	994248273	CAFCO 06/20/23	02/24/2023	06/20/2023	4.92000	50,000,000.00	49,207,333.33	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	994248275	CANCARA ASSETSEC 05/05/23	02/24/2023	05/05/2023	4.67000	21,140,000.00	20,948,037.06	0.00	J.P. MORGAN SECURITIES LLC
NTRD	994248276	CANCARA ASSETSEC 05/05/23	02/24/2023	05/05/2023	4.67000	50,000,000.00	49,545,972.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	994876061	PROCTER GAMBLE 05/23/23	02/27/2023	05/23/2023	4.76000	50,000,000.00	49,438,055.56	0.00	GREAT PACIFIC SECURITIES
NTRD	994876062	JOHNSON&JOHNSON 05/23/23	02/27/2023	05/23/2023	4.79000	50,000,000.00	49,434,513.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	994876064	SHEFFIELD RECEIV 05/01/23	02/27/2023	05/01/2023	4.79000	35,000,000.00	34,706,612.50	0.00	J.P. MORGAN SECURITIES LLC
NTRD	994876066	PROCTER GAMBLE 05/24/23	02/27/2023	05/24/2023	4.75000	50,000,000.00	49,432,638.89	0.00	BLAYLOCK VAN-LLC
NTRD	994879935	CIESCO 06/23/23	02/28/2023	06/23/2023	4.95000	50,000,000.00	49,209,375.00	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	994879936	CRC FUNDING 06/21/23	02/28/2023	06/21/2023	4.95000	50,000,000.00	49,223,125.00	0.00	BLAYLOCK VAN-LLC
NTRD	996246963	CREDIT AGRI NY 03/01/23 MATD	02/28/2023	03/01/2023	4.50000	50,000,000.00	49,993,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	996246965	CREDIT AGRI NY 03/01/23 MATD	02/28/2023	03/01/2023	4.50000	50,000,000.00	49,993,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	996246968	CRC FUNDING 06/09/23	02/28/2023	06/09/2023	4.93000	50,000,000.00	49,308,430.56	0.00	MORGAN STANLEY & CO LLC.

LOS ANGELES COUNTY TREASURER
INVESTMENT TRANSACTIONS JOURNAL
PURCHASE DETAIL REPORT
GROUP: POOLED SURPLUS INVESTMENTS
FOR THE PERIOD: FEBRUARY 1, 2023 TO FEBRUARY 28, 2023
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	996246970	CREDIT AGRI NY 03/01/23 MATD	02/28/2023	03/01/2023	4.50000	50,000,000.00	49,993,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	996246974	CAFCO 06/21/23	02/28/2023	06/21/2023	4.94000	40,000,000.00	39,379,755.56	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	996246981	CIESCO 06/21/23	02/28/2023	06/21/2023	4.95000	50,000,000.00	49,223,125.00	0.00	BLAYLOCK VAN-LLC
NTRD	996246983	CREDIT AGRI NY 03/21/23	02/28/2023	03/21/2023	4.51000	29,789,000.00	29,710,630.11	0.00	MISCHLER FINANCIAL GROUP INC.
CPD TOTAL						4,560,803,000.00	4,507,525,332.36	0.00	
NTRD	982441580	US TREASURY BILL 05/30/23	02/01/2023	05/30/2023	4.55000	50,000,000.00	49,254,305.56	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	982441584	US TREASURY BILL 05/30/23	02/01/2023	05/30/2023	4.55000	50,000,000.00	49,254,305.56	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	984837142	US TREASURY BILL 08/03/23	02/06/2023	08/03/2023	4.67000	50,000,000.00	48,845,472.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	984837143	US TREASURY BILL 08/03/23	02/06/2023	08/03/2023	4.67000	50,000,000.00	48,845,472.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	985993285	US TREASURY BILL 05/30/23	02/08/2023	05/30/2023	4.57000	50,000,000.00	49,295,458.33	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	985993286	US TREASURY BILL 05/30/23	02/08/2023	05/30/2023	4.57000	50,000,000.00	49,295,458.33	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	985993290	US TREASURY BILL 08/10/23	02/08/2023	08/10/2023	4.66000	50,000,000.00	48,815,583.33	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	985993295	US TREASURY BILL 08/10/23	02/08/2023	08/10/2023	4.66000	50,000,000.00	48,815,583.33	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	988584708	US TREASURY BILL 05/30/23	02/15/2023	05/30/2023	4.64000	50,000,000.00	49,329,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	991024218	US TREASURY BILL 08/17/23	02/16/2023	08/17/2023	4.81000	50,000,000.00	48,784,138.89	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	991024221	US TREASURY BILL 08/17/23	02/16/2023	08/17/2023	4.81000	50,000,000.00	48,784,138.89	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	991665478	US TREASURY BILL 05/09/23	02/17/2023	05/09/2023	4.62000	50,000,000.00	49,480,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	991665493	US TREASURY BILL 05/09/23	02/17/2023	05/09/2023	4.62000	50,000,000.00	49,480,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	992529442	US TREASURY BILL 06/06/23	02/21/2023	06/06/2023	4.67000	50,000,000.00	49,318,958.33	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	994248272	US TREASURY BILL 08/24/23	02/24/2023	08/24/2023	4.89500	50,000,000.00	48,769,451.39	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	994248274	US TREASURY BILL 08/24/23	02/24/2023	08/24/2023	4.89500	50,000,000.00	48,769,451.39	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	994876059	US TREASURY BILL 08/24/23	02/27/2023	08/24/2023	4.90500	50,000,000.00	48,787,375.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	994876060	US TREASURY BILL 08/24/23	02/27/2023	08/24/2023	4.90500	50,000,000.00	48,787,375.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	996246971	US TREASURY BILL 08/17/23	02/28/2023	08/17/2023	4.80000	50,000,000.00	48,866,666.67	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	996246980	US TREASURY BILL 08/17/23	02/28/2023	08/17/2023	4.80000	50,000,000.00	48,866,666.67	0.00	KEYBANC CAPITAL MARKETS INC.
US TBILLS TOTAL						1,000,000,000.00	980,446,138.89	0.00	
NTRD- PSI TOTAL						7,970,033,000.00	7,876,880,615.63	0.00	
PSI TOTAL						7,970,033,000.00	7,876,880,615.63	0.00	

LOS ANGELES COUNTY TREASURER
 COMPARISON OF INVESTMENT COST TO MARKET VALUE
 AS OF FEBRUARY 28, 2023
 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	1,900,000,000.00	1,899,971,000.00	(29,000.00)	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	14,761,990,966.71	14,759,834,889.99	(2,156,076.72)	0.00	0.00	0.00
Governments	10,496,670,419.55	10,168,592,400.00	(328,078,019.55)	43,887,357.97	42,571,320.00	(1,316,037.97)
Agencies	23,104,342,623.74	20,527,531,502.84	(2,576,811,120.90)	218,621,058.82	194,501,127.85	(24,119,930.97)
Municipals	28,604,073.25	27,344,730.00	(1,259,343.25)	2,475,000.00	2,475,000.00	0.00
Corp. & Deposit Notes	10,994,326.88	10,354,300.00	(640,026.88)	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	40,983,596.06	40,983,596.06	0.00
TOTAL	<u>\$50,302,602,410.13</u>	<u>\$47,393,628,822.83</u>	<u>(\$2,908,973,587.30)</u>	<u>\$305,967,012.85</u>	<u>\$280,531,043.91</u>	<u>(\$25,435,968.94)</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 FEBRUARY 28, 2023
ATTACHMENT IXa**

There were no Market Pricing Exceptions

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: FEBRUARY 1, 2023 TO FEBRUARY 28, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809590	UNITED STATES TREASURY	11/15/2024	0.750	4.964	50,000,000.00	49,837,281.52	49,717,000.00	46,586,000.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,968,131.64	49,953,125.00	42,359,500.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,883,149.22	49,828,125.00	42,359,500.00
821808956	UNITED STATES TREASURY	05/31/2026	0.750	4.452	50,000,000.00	49,817,310.03	49,722,656.00	44,451,000.00
821809560	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,855,149.00	49,766,000.00	44,736,500.00
821810737	UNITED STATES TREASURY	11/15/2030	0.875	3.927	50,000,000.00	49,179,986.70	48,953,143.50	39,933,500.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,941,505.88	49,914,062.50	42,359,500.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,783,709.02	49,650,400.00	44,736,500.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,957,442.10	49,937,500.00	42,359,500.00
821809866	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,783,709.02	49,650,400.00	44,736,500.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,783,709.02	49,650,400.00	44,736,500.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	4.964	50,000,000.00	49,837,281.52	49,717,000.00	46,586,000.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,941,505.88	49,914,062.50	42,359,500.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,855,149.00	49,766,000.00	44,736,500.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,855,149.00	49,766,000.00	44,736,500.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	3.927	50,000,000.00	50,000,000.00	50,000,000.00	39,933,500.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,957,442.10	49,937,500.00	42,359,500.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	4.452	50,000,000.00	49,817,310.03	49,722,656.00	44,451,000.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	4.452	50,000,000.00	49,817,310.03	49,722,656.00	44,451,000.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,968,131.64	49,953,125.00	42,359,500.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,783,709.02	49,650,400.00	44,736,500.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,941,505.88	49,914,062.50	42,359,500.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	5.126	50,000,000.00	49,877,874.89	49,718,750.00	46,984,500.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	5.156	50,000,000.00	49,959,578.37	49,900,000.00	47,158,000.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	5.126	50,000,000.00	49,877,874.89	49,718,750.00	46,984,500.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,855,149.00	49,766,000.00	44,736,500.00
821809570	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,794,566.88	49,667,950.00	44,736,500.00
821810678	UNITED STATES TREASURY	08/31/2028	1.125	4.158	50,000,000.00	49,488,956.10	49,357,000.00	42,611,500.00
821809258	UNITED STATES TREASURY	05/15/2024	0.250	5.156	50,000,000.00	49,959,578.37	49,900,000.00	47,158,000.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	5.126	50,000,000.00	49,877,874.89	49,718,750.00	46,984,500.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,783,709.02	49,650,400.00	44,736,500.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	3.927	50,000,000.00	50,000,000.00	50,000,000.00	39,933,500.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,941,505.88	49,914,062.50	42,359,500.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	5.156	50,000,000.00	49,959,578.37	49,900,000.00	47,158,000.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,883,149.22	49,828,125.00	42,359,500.00
821809609	UNITED STATES TREASURY	04/30/2026	0.750	4.463	50,000,000.00	49,907,187.18	49,855,000.00	44,570,500.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,957,206.99	49,937,500.00	42,359,500.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	4.452	50,000,000.00	49,817,310.03	49,722,656.00	44,451,000.00
821809132	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,968,131.64	49,953,125.00	42,359,500.00
821809061	UNITED STATES TREASURY	06/15/2024	0.250	5.126	50,000,000.00	49,877,874.89	49,718,750.00	46,984,500.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,794,566.88	49,667,950.00	44,736,500.00
821809638	UNITED STATES TREASURY	04/30/2026	0.750	4.463	50,000,000.00	49,907,187.18	49,855,000.00	44,570,500.00
821809255	UNITED STATES TREASURY	05/15/2024	0.250	5.156	50,000,000.00	49,959,578.37	49,900,000.00	47,158,000.00
821809146	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,883,149.22	49,828,125.00	42,359,500.00
821809873	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,794,566.88	49,667,950.00	44,736,500.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	5.126	50,000,000.00	49,877,874.89	49,718,750.00	46,984,500.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,914,176.89	49,875,000.00	42,359,500.00
821809663	UNITED STATES TREASURY	03/31/2026	0.750	4.439	50,000,000.00	49,794,566.88	49,667,950.00	44,736,500.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	4.452	50,000,000.00	49,817,310.03	49,722,656.00	44,451,000.00
821809524	UNITED STATES TREASURY	11/15/2024	0.750	4.964	50,000,000.00	49,837,281.52	49,717,000.00	46,586,000.00
821809144	UNITED STATES TREASURY	11/30/2027	0.625	4.206	50,000,000.00	49,883,149.22	49,828,125.00	42,359,500.00
UST GOVERNMENT TOTAL					10,590,000,000.00	10,496,670,419.55	10,426,846,724.86	10,168,592,400.00
GRAND TOTAL					50,527,132,444.44	50,302,602,410.13	50,095,608,525.66	47,393,628,822.83

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: FEBRUARY 1, 2023 TO FEBRUARY 28, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value	
AVCCD-ANTELOPE VALLEY CCD									
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	16,160,319.60	
942605463	3130ATWD5	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,195,152.00	
FHLB TOTAL						26,430,000.00	26,430,000.00	17,355,471.60	
AVCCD TOTAL						26,430,000.00	26,430,000.00	17,355,471.60	
EL SEGUNDO UNIFIED SCHOOL DIST.									
821801197	3133EH4Z3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	7,562,610.00	
821801199	3133EH5A7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/26/2041	3.270	7,000,000.00	7,000,000.00	7,000,000.00	5,846,820.00	
FFCB TOTAL						16,000,000.00	16,000,000.00	13,409,430.00	
ESUSD TOTAL						16,000,000.00	16,000,000.00	13,409,430.00	
FIRSTSLA									
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,513,000.00	
FHLMC TOTAL						50,000,000.00	50,000,000.00	49,513,000.00	
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,658,300.00	
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,497,500.00	
FHLB TOTAL						84,000,000.00	84,000,000.00	83,155,800.00	
FIRSTSLA TOTAL						134,000,000.00	134,000,000.00	132,668,800.00	
PHHPA-PH HABITAT PRESERVATION AU									
821801198	3133EMW65	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/2041	2.500	22,675,000.00	22,675,000.00	22,675,000.00	15,517,636.25	
FFCB TOTAL						22,675,000.00	22,675,000.00	15,517,636.25	
821801196	3134GWS09	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,618,490.00	
FHLMC TOTAL						9,500,000.00	9,500,000.00	5,618,490.00	
931461387	912796V48	UNITED STATES TREASURY	04/20/2023	4.240	4,000,000.00	3,976,444.45	3,914,257.78	3,974,520.00	
UST BILL TOTAL						4,000,000.00	3,976,444.45	3,914,257.78	3,974,520.00
PHHPA TOTAL						36,175,000.00	36,151,444.45	36,089,257.78	25,110,646.25
GF-GENERAL FUND									
821801187	35272RPVLAC	RPV TAX ALLOCATION BOND 1997	12/02/2027	5.000	2,475,000.00	2,475,000.00	2,475,000.00	2,475,000.00	
LONG TERM BDS TOTAL						2,475,000.00	2,475,000.00	2,475,000.00	
GF TOTAL						2,475,000.00	2,475,000.00	2,475,000.00	
SCP61 - SCAQMD - GENERAL FUND									
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,016,058.82	10,018,200.00	9,931,300.00	
FFCB TOTAL						10,000,000.00	10,016,058.82	10,018,200.00	9,931,300.00
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,977,728.38	9,956,250.00	9,649,200.00	
UST NOTES TOTAL						10,000,000.00	9,977,728.38	9,956,250.00	9,649,200.00
SCP61 - SCAQMD TOTAL						20,000,000.00	19,993,787.20	19,974,450.00	19,580,500.00
SCP6G - SCAQMD - INVESTMENT									
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,977,728.38	9,956,250.00	9,649,200.00	
UST NOTES TOTAL						10,000,000.00	9,977,728.38	9,956,250.00	9,649,200.00
SCP6G - SCAQMD TOTAL						10,000,000.00	9,977,728.38	9,956,250.00	9,649,200.00
SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND									
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,955,456.76	19,912,500.00	19,298,400.00	
UST NOTES TOTAL						20,000,000.00	19,955,456.76	19,912,500.00	19,298,400.00
SCP9A - SCAQMD TOTAL						20,000,000.00	19,955,456.76	19,912,500.00	19,298,400.00
SCAQMD-SOUTH COAST AIR QUALITY MG									
841762248	SOFCLAIFMMF	S OF C LAIF	12/31/2023		29,197.19	29,197.19	29,197.19	29,197.19	
888240922	SOFCLAIFMMF	S OF C LAIF	12/31/2023		69,421.99	69,421.99	69,421.99	69,421.99	
821801181	SOFCLAIFMMF	S OF C LAIF	12/31/2023		37,051,054.03	37,051,054.03	37,051,054.03	37,051,054.03	
928828368	SOFCLAIFMMF	S OF C LAIF	12/31/2023		126,406.68	126,406.68	126,406.68	126,406.68	
974008792	SOFCLAIFMMF	S OF C LAIF	12/31/2023		194,729.00	194,729.00	194,729.00	194,729.00	
MMFUND TOTAL						37,470,808.89	37,470,808.89	37,470,808.89	37,470,808.89
SCAQMD TOTAL						37,470,808.89	37,470,808.89	37,470,808.89	37,470,808.89
SLIM-SCHOOLS LINKED INSURANCE MG									
974008832	SOFCLAIFMMF	S OF C LAIF	12/31/2023		18,037.42	18,037.42	18,037.42	18,037.42	
928828246	SOFCLAIFMMF	S OF C LAIF	12/31/2023		11,708.84	11,708.84	11,708.84	11,708.84	
888240666	SOFCLAIFMMF	S OF C LAIF	12/31/2023		6,430.44	6,430.44	6,430.44	6,430.44	
858252079	SOFCLAIFMMF	S OF C LAIF	12/31/2023		2,704.49	2,704.49	2,704.49	2,704.49	
821801178	SOFCLAIFMMF	S OF C LAIF	12/31/2023		3,431,976.40	3,431,976.40	3,431,976.40	3,431,976.40	
MMFUND TOTAL						3,470,857.59	3,470,857.59	3,470,857.59	3,470,857.59
SLIM TOTAL						3,470,857.59	3,470,857.59	3,470,857.59	3,470,857.59
WASIA-WHITTIER AREA SCHOOLS INS									
821801182	SOFCLAIFMMF	S OF C LAIF	12/31/2023		41,459.88	41,459.88	41,459.88	41,459.88	
888240807	SOFCLAIFMMF	S OF C LAIF	12/31/2023		77.68	77.68	77.68	77.68	
928828020	SOFCLAIFMMF	S OF C LAIF	12/31/2023		141.45	141.45	141.45	141.45	
974008805	SOFCLAIFMMF	S OF C LAIF	12/31/2023		217.90	217.90	217.90	217.90	
841763124	SOFCLAIFMMF	S OF C LAIF	12/31/2023		32.67	32.67	32.67	32.67	
MMFUND TOTAL						41,929.58	41,929.58	41,929.58	41,929.58
WASIA TOTAL						41,929.58	41,929.58	41,929.58	41,929.58
GRAND TOTAL						306,063,596.06	305,967,012.85	305,821,053.84	280,531,043.91

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF FEBRUARY 28, 2023
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF FEBRUARY 28, 2023
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	18,667,578.43
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	320,275.42
BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL		<u><u>\$18,989,816.00</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF FEBRUARY 28, 2023
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	6,610,284.69
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	24,997,824.40
02/09/93	DISNEY PROJECT 1993	19,583,040.98
03/21/12	DISNEY PROJECT 2012	4,188,021.52
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,500,856.13
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	1,584.58
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	9,003,448.54
U.S. BANK - TRUSTEE TOTAL		<u><u>\$115,895,152.95</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF FEBRUARY 28, 2023
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,077,054.73
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	14,955,422.67
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,647,947.60
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	13,038,448.98
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	2,850,027.97
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$36,568,901.95</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF FEBRUARY 28, 2023
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>303,727.25</u>
	TREASURER TOTAL	<u><u>\$303,727.25</u></u>

LOS ANGELES COUNTY TREASURER
 FLOATING RATE SECURITIES - PSI NON-TRADING
 AS OF FEBRUARY 28, 2023
 ATTACHMENT XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
LACCAL BANS						
908634662	LACCAL BANS	5.274	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.
LACCAL BANS TOTAL				5,000,000.00	5,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				5,000,000.00	5,000,000.00	
NTRD - PSI NON-TRADING Total				5,000,000.00	5,000,000.00	

BANS as a Percentage of Total Floating Rate Notes

100.00%

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES / LACCAL
AS OF FEBRUARY 28, 2023
ATTACHMENT XIII

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
908634662	LACCAL BANS	08/24/22	5,000,000.00	5.274%
			<u>5,000,000.00</u>	

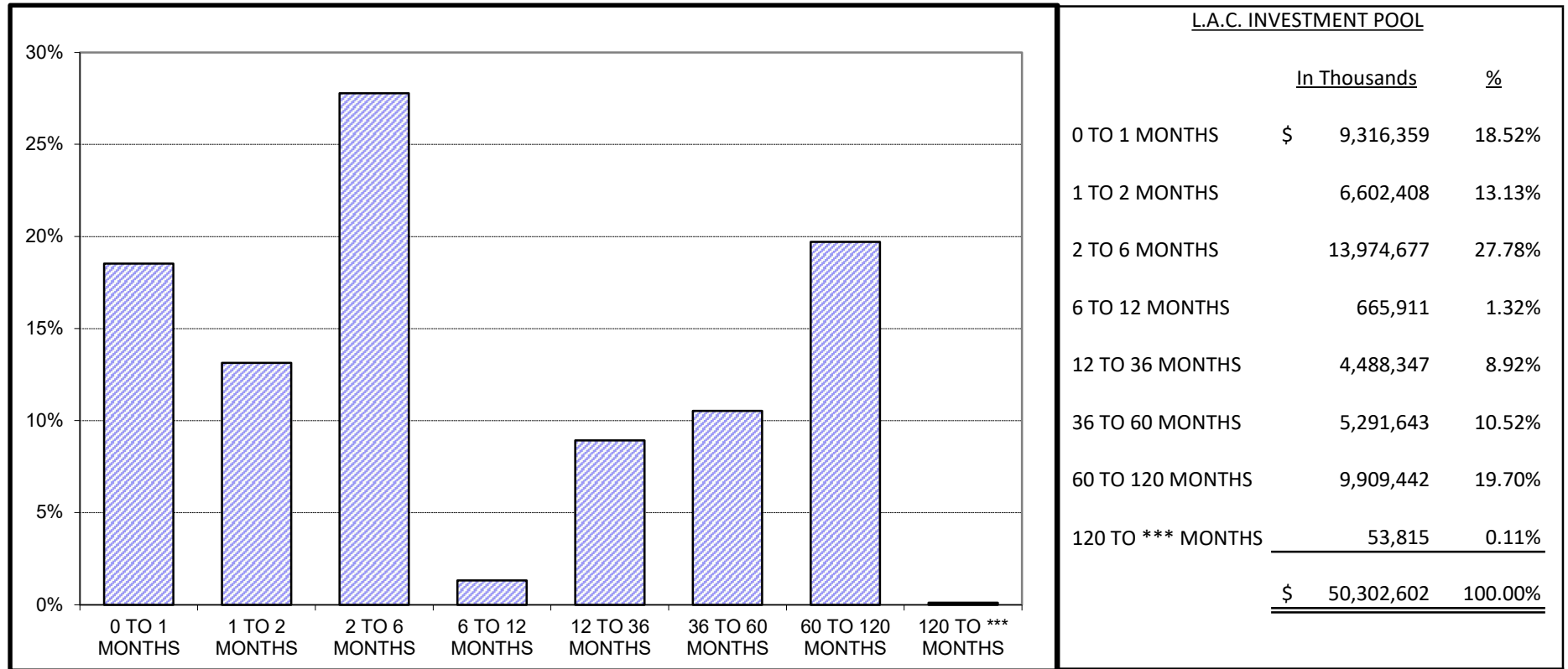
LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY
AS OF FEBRUARY 28, 2023
ATTACHMENT XIV

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	1,900,000,000.00	61.00 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	14,761,990,966.71	45.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	10,496,670,419.55	413.00 DAYS	0.00	0.00 DAYS
AGENCIES	23,104,342,623.74	1,555.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	28,604,073.25	579.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,994,326.88	476.00 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	\$50,302,602,410.13	815.00 DAYS	\$0.00	0.00 DAYS

LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
MATURITY RANGE GROUPING
AS OF FEBRUARY 28, 2023
ATTACHMENT XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 to 1 Months	03/01/23 - 03/31/23	\$ 9,316,359,002.07	16.6%
1 to 2 Months	04/01/23 - 04/30/23	6,602,408,142.99	17.7%
2 to 3 Months	05/01/23 - 05/31/23	8,616,493,265.08	12.5%
3 to 4 Months	06/01/23 - 06/30/23	3,966,572,452.24	6.2%
4 to 5 Months	07/01/23 - 07/31/23	609,261,594.44	6.1%
5 to 6 Months	08/01/23 - 08/31/23	782,349,583.34	1.0%
6 to 12 Months	09/01/23 - 02/29/24	665,911,429.30	1.2%
12 to 24 Months	03/01/24 - 02/28/25	1,159,310,518.10	2.3%
24 to 36 Months	03/01/25 - 02/28/26	3,329,035,959.65	6.3%
36 to 48 Months	03/01/26 - 02/28/27	2,748,953,309.38	5.5%
48 to 60 Months	03/01/27 - 02/29/28	2,542,689,765.46	5.0%
60 to 120 Months	03/01/28 - 02/28/33	9,909,442,379.66	19.5%
120 to *** Months	03/01/33 -	53,815,008.42	0.1%
Portfolio Total:		\$ 50,302,602,410.13	100.0%
AVCCD			
6 to 12 Months	09/01/23 - 02/29/24	\$ 1,200,000.00	4.5%
120 to *** Months	03/01/33	\$ 25,230,000.00	95.5%
Portfolio Total:		\$ 26,430,000.00	100.0%
ESUSD			
120 to *** Months	03/01/33 -	\$ 16,000,000.00	100.0%
Portfolio Total:		\$ 16,000,000.00	100.0%
FIRST5LA			
24 to 36 Months	03/01/25 - 02/28/26	\$ 134,000,000.00	100.0%
Portfolio Total:		\$ 134,000,000.00	100.0%
GF			
48 to 60 Months	03/01/27 - 02/29/28	\$ 2,475,000.00	100.0%
Portfolio Total:		\$ 2,475,000.00	100.0%
PHHPA			
1 to 2 Months	04/01/23 - 04/30/23	\$ 3,976,444.45	11.0%
120 to *** Months	03/01/33 -	\$ 32,175,000.00	89.0%
Portfolio Total:		\$ 36,151,444.45	100.0%
SCP61			
12 to 24 Months	03/01/24 - 02/28/25	\$ 19,993,787.20	100.0%
Portfolio Total:		\$ 19,993,787.20	100.0%
SCP6G			
12 to 24 Months	03/01/24 - 02/28/25	\$ 9,977,728.38	100.0%
Portfolio Total:		\$ 9,977,728.38	100.0%
SCP9A			
12 to 24 Months	03/01/24 - 02/28/25	\$ 19,955,456.76	100.0%
Portfolio Total:		\$ 19,955,456.76	100.0%
SCAQM			
6 to 12 Months	09/01/23 - 02/29/24	\$ 37,470,808.89	100.0%
Portfolio Total:		\$ 37,470,808.89	100.0%
SLIM			
6 to 12 Months	09/01/23 - 02/29/24	\$ 3,470,857.59	100.0%
Portfolio Total:		\$ 3,470,857.59	100.0%
WASIA			
6 to 12 Months	09/01/23 - 02/29/24	\$ 41,929.58	100.0%
Portfolio Total:		\$ 41,929.58	100.0%

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF FEBRUARY 2023
ATTACHMENT XVI**



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

**LOCAL AGENCY INVESTMENT FUND
 FOR SPECIFIC INVESTMENTS
 AS OF FEBRUARY 28, 2023
 ATTACHMENT XVII**

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$37,470,808.89
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,470,857.59
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	41,929.58
	LAIF TOTAL	<u>\$40,983,596.06</u>

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

JANUARY 31, 2023

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

JANUARY 2023

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POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data A Comparison of January 2023 with January 2022

(Dollars In Thousands)

	January 2023	January 2022	Change
Average Daily Portfolio (\$)	202,976,952	191,775,610	+11,201,342
Accrued Earnings (\$)	418,068	38,114	+379,954
Effective Yield (%)	2.425	0.234	+2.191
Average Life-Month End (In Days)	273	322	-49
Total Security Transactions			
Amount (\$)	39,985,047	43,819,932	-3,834,885
Number	787	879	-92
Total Time Deposit Transactions			
Amount (\$)	2,587,000	2,096,000	+491,000
Number	80	59	+21
Average Workday Investment Activity (\$)	2,128,602	2,295,797	-167,195
Prescribed Demand Account Balances For Services (\$)	188,000	1,603,000	-1,415,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

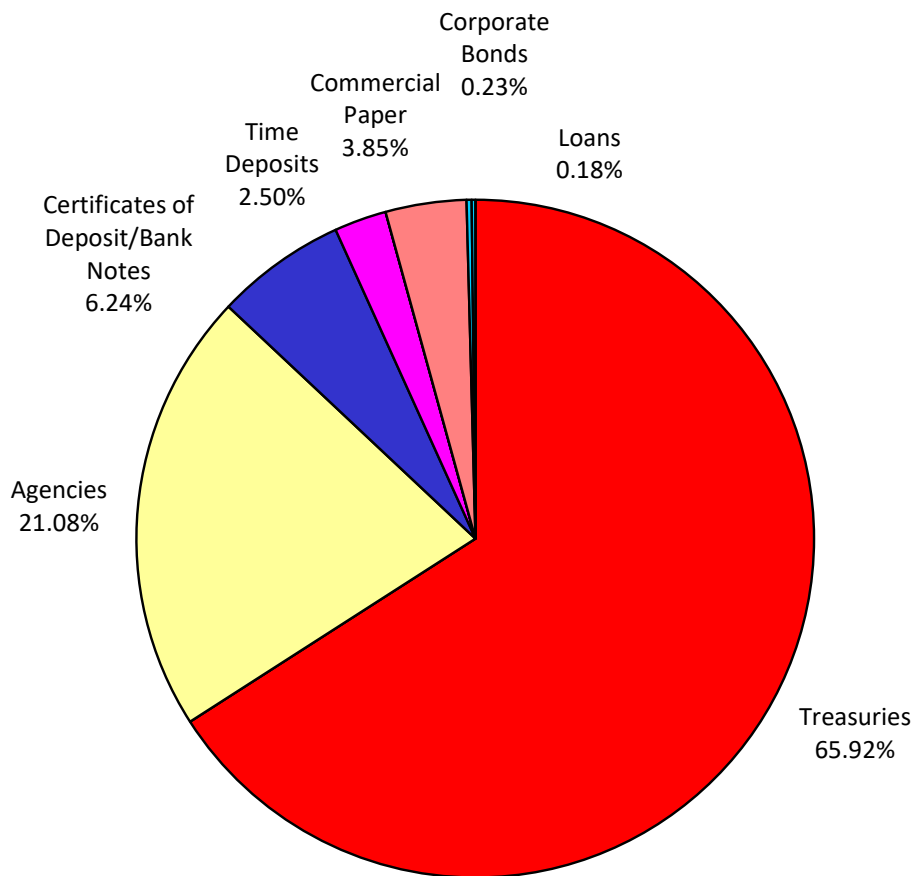
January 31, 2023

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	38,219,174	18.56	+0.74
Bonds	0	0.00	0
Notes	97,544,502	47.36	-1.50
Strips	0	0.00	0
Total Government	135,763,676	65.92	-0.76
Agency Debentures	15,381,863	7.47	+0.08
Certificates of Deposit	12,750,000	6.19	-0.02
Bank Notes	100,000	0.05	0
Repurchases	0	0.00	0
Agency Discount Notes	28,034,851	13.61	+0.92
Time Deposits	5,144,000	2.50	-0.08
GNMAs	0	0.00	0
Commercial Paper	7,935,230	3.85	-0.10
Remics	3,232	0.00	0
Corporate Bonds	475,106	0.23	-0.04
PMIA Loans	376,811	0.18	-0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	205,964,769	100.00	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>January 2023</u>		<u>December 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	787	39,985,047	718	35,641,156
Other	4	20,070	21	363,169
Time Deposits	80	2,587,000	80	2,768,000
Total	871	42,592,117	819	38,772,325
PMIA Monthly Average Effective Yield (%)		2.425	2.173	
Year to Date Yield Last Day of Month (%)		1.726	1.616	

Pooled Money Investment Account Portfolio Composition \$206.0 billion 01/31/2023



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/03/23 REDEMPTIONS									
	BN	BOFA	3.000	01/03/23	3.000	50,000	187	779,166.67	3.042
	BN	BOFA	3.000	01/03/23	3.000	50,000	187	779,166.67	3.042
	CD	MUFG UNION	3.150	01/03/23	3.150	50,000	152	665,000.00	3.194
	CD	MUFG UNION	3.150	01/03/23	3.150	50,000	152	665,000.00	3.194
	CD	BOWEST	3.270	01/03/23	3.270	50,000	152	690,333.33	3.315
	CD	BOWEST	3.270	01/03/23	3.270	50,000	152	690,333.33	3.315
	CD	BOWEST	2.940	01/03/23	2.940	50,000	187	763,583.33	2.981
	CD	BOWEST	2.940	01/03/23	2.940	50,000	187	763,583.33	2.981
	CP	MUFG BK		01/03/23	4.240	50,000	21	123,666.67	4.310
	CP	MUFG BK		01/03/23	4.240	50,000	21	123,666.67	4.310
	CP	METLIFE STF		01/03/23	3.000	50,000	152	633,333.33	3.081
	CP	METLIFE STF		01/03/23	3.000	50,000	152	633,333.33	3.081
	CP	JOHNSON		01/03/23	2.800	50,000	153	595,000.00	2.873
	CP	JOHNSON		01/03/23	2.800	50,000	153	595,000.00	2.873
	CP	SCOTIA NY		01/03/23	1.900	50,000	264	696,666.67	1.954
	CP	SCOTIA NY		01/03/23	1.900	50,000	264	696,666.67	1.954
	CP	CGMI		01/03/23	2.000	50,000	265	736,111.11	2.058
	CP	CGMI		01/03/23	2.000	50,000	265	736,111.11	2.058
	DEB	FFCB	0.100	01/03/23	0.114	25,000	579	45,083.33	0.114
	DEB	FFCB	0.100	01/03/23	0.114	50,000	579	90,166.67	0.114
	DN	IBRD		01/03/23	2.320	50,000	196	631,555.56	2.382
	DN	IBRD		01/03/23	2.320	50,000	196	631,555.56	2.382
	DN	FFCB		01/03/23	2.320	50,000	201	647,666.67	2.383
	DN	FFCB		01/03/23	2.320	50,000	201	647,666.67	2.383
	DN	FHLB		01/03/23	2.310	50,000	202	648,083.33	2.373
	DN	FHLB		01/03/23	2.310	50,000	202	648,083.33	2.373
	DN	FFCB		01/03/23	0.720	50,000	334	334,000.00	0.735
	DN	FFCB		01/03/23	0.720	50,000	334	334,000.00	0.735
	DN	FFCB		01/03/23	0.700	50,000	336	326,666.67	0.714
	DN	FFCB		01/03/23	0.700	50,000	336	326,666.67	0.714
	DN	FHLB		01/03/23	0.330	50,000	363	166,375.00	0.336
	DN	FHLB		01/03/23	0.330	50,000	363	166,375.00	0.336
	YCD	MUFG BK	4.250	01/03/23	4.250	50,000	7	41,319.44	4.309
	YCD	MUFG BK	4.250	01/03/23	4.250	50,000	7	41,319.44	4.309
	YCD	MUFG BK	4.250	01/03/23	4.250	50,000	7	41,319.44	4.309
	YCD	MUFG BK	4.250	01/03/23	4.250	50,000	7	41,319.44	4.309
	YCD	CR AG CIB	4.050	01/03/23	4.050	50,000	26	146,250.00	4.106
	YCD	CR AG CIB	4.050	01/03/23	4.050	50,000	26	146,250.00	4.106
	YCD	SUMI TRUST	4.000	01/03/23	4.000	50,000	33	183,333.33	4.056
	YCD	SUMI TRUST	4.000	01/03/23	4.000	50,000	33	183,333.33	4.056
	YCD	LLOYDS	1.840	01/03/23	1.840	50,000	280	715,555.56	1.866
01/03/23 PURCHASES									
	CP	METLIFE STF		06/26/23	4.810	50,000			
	CP	METLIFE STF		06/26/23	4.810	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/03/23	PURCHASES (Continued)								
	CP	SOC GEN NY		07/03/23	4.990	50,000			
	CP	SOC GEN NY		07/03/23	4.990	50,000			
	DN	IBRD		05/16/23	4.580	50,000			
	DN	IBRD		05/16/23	4.580	50,000			
	DN	IBRD		07/03/23	4.620	50,000			
	DN	IBRD		07/03/23	4.620	50,000			
	TR	BILL		05/02/23	4.530	50,000			
	TR	BILL		05/02/23	4.530	50,000			
	TR	BILL		05/02/23	4.530	50,000			
	TR	BILL		05/02/23	4.533	50,000			
	TR	BILL		05/02/23	4.533	50,000			
	TR	BILL		05/02/23	4.533	50,000			
	YCD	SUMITOMO	4.780	05/02/23	4.780	50,000			
	YCD	SUMITOMO	4.780	05/02/23	4.780	50,000			
	YCD	FORTIS	4.900	05/26/23	4.900	50,000			
	YCD	FORTIS	4.900	05/26/23	4.900	50,000			
	YCD	BNP	4.970	06/26/23	4.970	50,000			
	YCD	BNP	4.970	06/26/23	4.970	50,000			
	YCD	RB CANADA	5.290	10/02/23	5.290	50,000			
	YCD	RB CANADA	5.290	10/02/23	5.290	50,000			
	YCD	LLOYDS	5.380	10/02/23	5.380	50,000			
	YCD	LLOYDS	5.380	10/02/23	5.380	50,000			
01/04/23	NO REDEMPTIONS								
01/04/23	PURCHASES								
	CD	BOWEST	4.300	01/27/23	4.300	50,000			
	CD	BOWEST	4.300	01/27/23	4.300	50,000			
	CP	RABO NY		01/09/23	4.300	50,000			
	CP	RABO NY		01/09/23	4.300	50,000			
	CP	RABO NY		01/09/23	4.300	50,000			
	CP	MUFG BK		04/05/23	4.690	50,000			
	CP	MUFG BK		04/05/23	4.690	50,000			
	CP	MIZUHO NY		04/10/23	4.610	50,000			
	CP	MIZUHO NY		04/10/23	4.610	50,000			
	CP	OLD LINE		07/03/23	4.900	50,000			
	CP	CHARIOT		07/03/23	4.950	50,000			
	DEB	FHLB	4.750	01/03/24	4.868	50,000			
	DEB	FHLB	4.750	01/03/24	4.868	50,000			
	DN	FHLMC		01/24/23	4.010	50,000			
	DN	FHLMC		01/24/23	4.010	50,000			
	DN	FNMA		04/26/23	4.350	50,000			
	DN	FNMA		04/26/23	4.350	50,000			
	DN	IBRD		05/30/23	4.590	50,000			
	DN	IBRD		05/30/23	4.590	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/04/23	PURCHASES (Continued)								
	DN	IBRD		06/07/23	4.600	50,000			
	DN	IBRD		06/07/23	4.600	50,000			
	DN	FHLB		07/24/23	4.655	50,000			
	DN	FHLB		07/24/23	4.655	50,000			
	DN	FHLB		09/01/23	4.665	50,000			
	DN	FHLB		09/01/23	4.665	50,000			
	DN	FHLB		11/01/23	4.650	50,000			
	DN	FHLB		11/01/23	4.650	50,000			
	DN	FHLB		12/01/23	4.635	50,000			
	DN	FHLB		12/01/23	4.635	50,000			
	DN	FFCB		01/02/24	4.600	50,000			
	DN	FFCB		01/02/24	4.600	50,000			
	TR	BILL		05/11/23	4.471	50,000			
	TR	BILL		05/11/23	4.471	50,000			
	TR	BILL		05/11/23	4.471	50,000			
	TR	BILL		05/11/23	4.477	50,000			
	TR	BILL		05/11/23	4.477	50,000			
	TR	BILL		05/11/23	4.477	50,000			
	TR	BILL		05/11/23	4.477	50,000			
	TR	BILL		11/02/23	4.370	50,000			
	TR	BILL		11/02/23	4.370	50,000			
	TR	BILL		11/02/23	4.370	50,000			
	TR	BILL		11/02/23	4.370	50,000			
	YCD	DNB	4.270	02/08/23	4.270	50,000			
	YCD	DNB	4.270	02/08/23	4.270	50,000			
	YCD	BARCLAYS	5.170	07/03/23	5.170	50,000			
	YCD	BARCLAYS	5.170	07/03/23	5.170	50,000			
01/05/23	NO REDEMPTIONS								
01/05/23	PURCHASES								
	BN	BOFA	5.150	07/03/23	5.150	50,000			
	BN	BOFA	5.150	07/03/23	5.150	50,000			
	CP	RABO NY		01/06/23	4.300	50,000			
	CP	RABO NY		01/06/23	4.300	50,000			
	CP	RABO NY		01/06/23	4.300	50,000			
	CP	DISNEY		05/08/23	4.850	50,000			
	CP	DISNEY		05/08/23	4.850	50,000			
	CP	VERSAILLES		07/03/23	5.020	50,000			
	CP	VERSAILLES		07/03/23	5.020	50,000			
	DEB	FNMA	4.800	01/02/24	4.800	50,000			
	DEB	FNMA	4.800	01/02/24	4.800	50,000			
	DN	FNMA		02/08/23	4.100	50,000			
	DN	FNMA		02/08/23	4.100	50,000			
	DN	IBRD		05/30/23	4.590	50,000			
	DN	IBRD		05/30/23	4.590	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/05/23	PURCHASES (Continued)								
	DN	IBRD		07/03/23	4.600	50,000			
	DN	IBRD		07/03/23	4.600	50,000			
	DN	FHLB		07/24/23	4.690	50,000			
	DN	FHLB		07/24/23	4.690	50,000			
	DN	FHLB		01/02/24	4.690	50,000			
	DN	FHLB		01/02/24	4.690	50,000			
	TR	BILL		06/01/23	4.519	50,000			
	TR	BILL		06/01/23	4.519	50,000			
	TR	BILL		06/01/23	4.519	50,000			
	TR	BILL		06/01/23	4.525	50,000			
	TR	BILL		06/01/23	4.525	50,000			
	TR	BILL		06/01/23	4.525	50,000			
	TR	BILL		07/06/23	4.625	50,000			
	TR	BILL		07/06/23	4.625	50,000			
	TR	BILL		07/06/23	4.625	50,000			
	TR	BILL		07/06/23	4.625	50,000			
	TR	BILL		07/06/23	4.625	50,000			
	TR	BILL		07/06/23	4.625	50,000			
	TR	BILL		07/06/23	4.625	50,000			
	TR	NOTE	4.250	12/31/24	4.462	50,000			
	TR	NOTE	4.250	12/31/24	4.462	50,000			
	TR	NOTE	4.250	12/31/24	4.462	50,000			
	TR	NOTE	4.250	12/31/24	4.462	50,000			
	TR	NOTE	4.250	12/31/24	4.464	50,000			
	TR	NOTE	4.250	12/31/24	4.464	50,000			
	TR	NOTE	4.250	12/31/24	4.464	50,000			
	TR	NOTE	4.250	12/31/24	4.464	50,000			
	TR	NOTE	4.250	12/31/24	4.464	50,000			
	YCD	DNB	4.260	01/24/23	4.260	50,000			
	YCD	DNB	4.260	01/24/23	4.260	50,000			
	YCD	SVENSKA	4.500	04/24/23	4.500	50,000			
	YCD	SVENSKA	4.500	04/24/23	4.500	50,000			

01/06/23 REDEMPTIONS

	CD	US BANK	4.100	01/06/23	4.100	50,000	16	91,111.11	4.157
	CD	US BANK	4.100	01/06/23	4.100	50,000	16	91,111.11	4.157
	CD	MUFG UNION	3.200	01/06/23	3.200	50,000	175	777,777.78	3.244
	CD	MUFG UNION	3.200	01/06/23	3.200	50,000	175	777,777.78	3.244
	CP	RABO NY		01/06/23	4.300	50,000	1	5,972.22	4.360
	CP	RABO NY		01/06/23	4.300	50,000	1	5,972.22	4.360
	CP	RABO NY		01/06/23	4.300	50,000	1	5,972.22	4.360
	CP	PROCTER		01/06/23	3.600	50,000	87	435,000.00	3.682
	CP	JOHNSON		01/06/23	3.100	50,000	120	516,666.67	3.176
	DN	FHLB		01/06/23	2.760	50,000	177	678,500.00	2.837
	DN	FHLB		01/06/23	2.760	50,000	177	678,500.00	2.837
	DN	IFC		01/06/23	2.350	50,000	185	603,819.44	2.412
	DN	IFC		01/06/23	2.350	50,000	185	603,819.44	2.412

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/06/23	REDEMPTIONS (Continued)								
	YCD	NORINCHUK	4.150	01/06/23	4.150	50,000	32	184,444.44	4.208
	YCD	NORINCHUK	4.150	01/06/23	4.150	50,000	32	184,444.44	4.208
01/06/23	PURCHASE								
	CP	PROCTER		04/10/23	4.550	50,000			
01/09/23	REDEMPTIONS								
	CP	RABO NY		01/09/23	4.300	50,000	5	29,861.11	4.362
	CP	RABO NY		01/09/23	4.300	50,000	5	29,861.11	4.362
	CP	RABO NY		01/09/23	4.300	50,000	5	29,861.11	4.362
	CP	DISNEY		01/09/23	4.550	50,000	25	157,986.11	4.628
	CP	SOC GEN NY		01/09/23	2.950	50,000	195	789,958.33	3.040
	CP	SOC GEN NY		01/09/23	2.950	50,000	195	789,958.33	3.040
	DN	FHLMC		01/09/23	3.850	50,000	13	69,513.89	3.909
	DN	FHLMC		01/09/23	3.850	50,000	13	69,513.89	3.909
	DN	FFCB		01/09/23	2.730	50,000	180	682,500.00	2.806
	DN	FFCB		01/09/23	2.730	50,000	180	682,500.00	2.806
	DN	FFCB		01/09/23	2.450	50,000	185	629,513.89	2.516
	DN	FFCB		01/09/23	2.450	50,000	185	629,513.89	2.516
	YCD	MUFG BK	4.170	01/09/23	4.170	50,000	31	179,541.67	4.228
	YCD	KBC	4.200	01/09/23	4.200	50,000	33	192,500.00	4.258
	YCD	KBC	4.200	01/09/23	4.200	50,000	33	192,500.00	4.258
	YCD	NORINCHUK	4.100	01/09/23	4.100	50,000	88	501,111.11	4.157
	YCD	NORINCHUK	4.100	01/09/23	4.100	50,000	88	501,111.11	4.157
	YCD	MIZUHO	3.650	01/09/23	3.650	50,000	111	562,708.33	3.701
	YCD	MIZUHO	3.650	01/09/23	3.650	50,000	111	562,708.33	3.701
	YCD	CIBC	2.980	01/09/23	2.980	50,000	192	794,666.67	3.021
	YCD	CIBC	2.980	01/09/23	2.980	50,000	192	794,666.67	3.021
01/09/23	PURCHASES								
	CP	ATLANTIC		04/24/23	4.710	50,000			
	CP	ATLANTIC		04/24/23	4.710	50,000			
	DN	FNMA		02/08/23	4.100	50,000			
01/10/23	NO REDEMPTIONS								
01/10/23	PURCHASES								
	CD	BOWEST	4.370	02/13/23	4.370	50,000			
	CD	BOWEST	4.370	02/13/23	4.370	50,000			
	CP	MUFG BK		02/08/23	4.350	50,000			
	CP	MUFG BK		02/08/23	4.350	50,000			
	CP	CR AG NY		02/13/23	4.340	50,000			
	CP	CR AG NY		02/13/23	4.340	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/10/23	PURCHASES (Continued)								
	CP	TOYOTA		07/18/23	4.990	50,000			
	CP	TOYOTA		07/18/23	4.990	50,000			
	DEB	FFCB	0.500	12/01/23	4.834	50,000			
	DN	FNMA		02/08/23	4.100	50,000			
	DN	FNMA		02/08/23	4.100	50,000			
	DN	FNMA		02/13/23	4.150	50,000			
	DN	FNMA		02/13/23	4.150	50,000			
	DN	IBRD		06/26/23	4.600	50,000			
	DN	IBRD		06/26/23	4.600	50,000			
	DN	FHLB		07/24/23	4.675	50,000			
	DN	FHLB		07/24/23	4.675	50,000			
	DN	FHLB		10/02/23	4.665	50,000			
	DN	FHLB		10/02/23	4.665	50,000			
	DN	FFCB		12/27/23	4.600	50,000			
	DN	FFCB		12/27/23	4.600	50,000			
	TR	BILL		04/13/23	4.460	50,000			
	TR	BILL		04/13/23	4.460	50,000			
	TR	BILL		05/02/23	4.550	50,000			
	TR	BILL		05/02/23	4.550	50,000			
	TR	BILL		05/02/23	4.555	50,000			
	TR	BILL		05/02/23	4.555	50,000			
	TR	BILL		11/02/23	4.410	50,000			
	TR	BILL		11/02/23	4.410	50,000			
	TR	BILL		11/02/23	4.410	50,000			
	TR	BILL		11/02/23	4.410	50,000			
	TR	BILL		11/02/23	4.410	50,000			
	TR	BILL		11/02/23	4.410	50,000			
	TR	BILL		11/02/23	4.410	50,000			
	TR	BILL		11/02/23	4.410	50,000			
	TR	BILL		12/28/23	4.515	50,000			
	TR	BILL		12/28/23	4.515	50,000			
	TR	BILL		12/28/23	4.515	50,000			
	TR	BILL		12/28/23	4.515	50,000			
	TR	BILL		12/28/23	4.515	50,000			
	TR	BILL		12/28/23	4.515	50,000			
	TR	BILL		12/28/23	4.515	50,000			
	YCD	SWEDBANK	4.340	02/13/23	4.340	50,000			
	YCD	SWEDBANK	4.340	02/13/23	4.340	50,000			
	YCD	KBC	4.400	02/13/23	4.400	50,000			
	YCD	KBC	4.400	02/13/23	4.400	50,000			
	YCD	MIZUHO	4.760	05/08/23	4.760	50,000			
	YCD	MIZUHO	4.760	05/08/23	4.760	50,000			
	YCD	CIBC	5.080	07/24/23	5.080	50,000			
	YCD	CIBC	5.080	07/24/23	5.080	50,000			
	YCD	NATIXIS	5.110	07/24/23	5.110	50,000			
	YCD	NATIXIS	5.110	07/24/23	5.110	50,000			
	YCD	SOC GEN	5.250	07/24/23	5.250	50,000			
	YCD	SOC GEN	5.250	07/24/23	5.250	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/11/23 REDEMPTIONS									
	CB	BOFA	3.300	01/11/23	1.030	25,000	334	240,000.00	1.028
	CP	DEERE CAP		01/11/23	3.880	50,000	77	414,944.44	3.967
	CP	DEERE CAP		01/11/23	3.880	50,000	77	414,944.44	3.967
	CP	THUNDER		01/11/23	3.670	50,000	119	606,569.44	3.767
	CP	AMAZON		01/11/23	2.700	50,000	183	686,250.00	2.776
	CP	AMAZON		01/11/23	2.700	50,000	183	686,250.00	2.776
	YCD	SUMI TRUST	4.270	01/11/23	4.270	50,000	28	166,055.56	4.329
	YCD	SUMI TRUST	4.270	01/11/23	4.270	50,000	28	166,055.56	4.329
	YCD	KBC	4.260	01/11/23	4.260	50,000	30	177,500.00	4.319
	YCD	KBC	4.260	01/11/23	4.260	50,000	30	177,500.00	4.319
	YCD	KBC	4.260	01/11/23	4.260	50,000	30	177,500.00	4.319
01/11/23 PURCHASES									
	CD	BOWEST	4.300	02/08/23	4.300	50,000			
	CD	BOWEST	4.300	02/08/23	4.300	50,000			
	CD	BOWEST	4.300	02/08/23	4.300	50,000			
	CP	JOHNSON		05/26/23	4.680	50,000			
	CP	JOHNSON		05/26/23	4.680	50,000			
	CP	CHARIOT		07/10/23	5.000	50,000			
	DN	IBRD		07/18/23	4.600	50,000			
	DN	IBRD		07/18/23	4.600	50,000			
	DN	FHLB		07/24/23	4.655	50,000			
	DN	FHLB		07/24/23	4.655	50,000			
	DN	FFCB		10/02/23	4.660	50,000			
	DN	FFCB		10/02/23	4.660	50,000			
	TR	BILL		06/08/23	4.590	50,000			
	TR	BILL		06/08/23	4.590	50,000			
	TR	BILL		06/08/23	4.595	50,000			
	TR	BILL		06/08/23	4.595	50,000			
	TR	NOTE	4.250	09/30/24	4.406	50,000			
	TR	NOTE	4.250	09/30/24	4.406	50,000			
	TR	NOTE	4.250	09/30/24	4.406	50,000			
	TR	NOTE	4.250	09/30/24	4.406	50,000			
	TR	NOTE	4.250	09/30/24	4.406	50,000			
	TR	NOTE	4.250	09/30/24	4.406	50,000			
	YCD	NORINCHUK	4.470	03/08/23	4.470	50,000			
	YCD	NORINCHUK	4.470	03/08/23	4.470	50,000			
01/12/23 REDEMPTIONS									
	CP	OLD LINE		01/12/23	3.150	50,000	183	800,625.00	3.246
	DEB	FFCB	0.120	01/12/23	0.149	50,000	723	147,483.33	0.149
	DEB	FFCB	0.120	01/12/23	0.149	50,000	723	147,483.33	0.149
	DEB	FFCB	0.120	01/12/23	0.149	50,000	723	147,483.33	0.149

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/12/23	REDEMPTIONS (Continued)								
TR	BILL			01/12/23	2.780	50,000	147	567,583.33	2.851
TR	BILL			01/12/23	2.780	50,000	147	567,583.33	2.851
TR	BILL			01/12/23	2.780	50,000	147	567,583.33	2.851
TR	BILL			01/12/23	2.785	50,000	147	568,604.17	2.856
TR	BILL			01/12/23	2.785	50,000	147	568,604.17	2.856
TR	BILL			01/12/23	2.785	50,000	147	568,604.17	2.856
TR	BILL			01/12/23	2.745	50,000	161	613,812.50	2.818
TR	BILL			01/12/23	2.745	50,000	161	613,812.50	2.818
TR	BILL			01/12/23	2.745	50,000	161	613,812.50	2.818
TR	BILL			01/12/23	2.750	50,000	161	614,930.56	2.823
TR	BILL			01/12/23	2.750	50,000	161	614,930.56	2.823
TR	BILL			01/12/23	2.675	50,000	168	624,166.67	2.746
TR	BILL			01/12/23	2.675	50,000	168	624,166.67	2.746
TR	BILL			01/12/23	2.675	50,000	168	624,166.67	2.746
TR	BILL			01/12/23	2.675	50,000	168	624,166.67	2.746
TR	BILL			01/12/23	2.675	50,000	168	624,166.67	2.746
TR	BILL			01/12/23	2.675	50,000	168	624,166.67	2.746
TR	BILL			01/12/23	2.675	50,000	168	624,166.67	2.746
TR	BILL			01/12/23	2.680	50,000	168	625,333.33	2.752
TR	BILL			01/12/23	2.680	50,000	168	625,333.33	2.752
TR	BILL			01/12/23	2.680	50,000	168	625,333.33	2.752
TR	BILL			01/12/23	2.845	50,000	175	691,493.06	2.925
TR	BILL			01/12/23	2.845	50,000	175	691,493.06	2.925
TR	BILL			01/12/23	2.625	50,000	182	663,541.67	2.697
TR	BILL			01/12/23	2.625	50,000	182	663,541.67	2.697
TR	BILL			01/12/23	2.625	50,000	182	663,541.67	2.697
TR	BILL			01/12/23	2.625	50,000	182	663,541.67	2.697
TR	BILL			01/12/23	2.750	50,000	182	695,138.89	2.828
TR	BILL			01/12/23	2.750	50,000	182	695,138.89	2.828
TR	BILL			01/12/23	2.750	50,000	182	695,138.89	2.828
TR	BILL			01/12/23	2.750	50,000	182	695,138.89	2.828
TR	BILL			01/12/23	2.867	50,000	182	724,713.89	2.950
TR	BILL			01/12/23	2.867	50,000	182	724,713.89	2.950
TR	BILL			01/12/23	2.867	50,000	182	724,713.89	2.950
YCD	CR AG CIB		3.060	01/12/23	3.060	50,000	189	803,250.00	3.103
YCD	CR AG CIB		3.060	01/12/23	3.060	50,000	189	803,250.00	3.103
YCD	TORONTO		3.120	01/12/23	3.120	50,000	190	823,333.33	3.163
YCD	TORONTO		3.120	01/12/23	3.120	50,000	190	823,333.33	3.163

01/12/23 PURCHASES

CP	CR AG NY			01/13/23	4.290	50,000			
CP	CR AG NY			01/13/23	4.290	50,000			
CP	CR AG NY			01/13/23	4.290	50,000			
CP	CR AG NY			01/13/23	4.290	50,000			
CP	RABO NY			01/13/23	4.300	50,000			
CP	RABO NY			01/13/23	4.300	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/12/23	PURCHASES (Continued)								
	CP	RABO NY		01/13/23	4.300	50,000			
	CP	RABO NY		01/13/23	4.300	50,000			
	CP	THUNDER		05/26/23	4.850	50,000			
	CP	THUNDER		05/26/23	4.850	50,000			
	TR	BILL		07/13/23	4.705	50,000			
	TR	BILL		07/13/23	4.705	50,000			
	TR	BILL		07/13/23	4.705	50,000			
	TR	BILL		07/13/23	4.705	50,000			
	TR	BILL		07/13/23	4.705	50,000			
	TR	BILL		07/13/23	4.705	50,000			
01/13/23	REDEMPTIONS								
	CD	US BANK	4.150	01/13/23	4.150	50,000	31	178,680.56	4.208
	CD	US BANK	4.150	01/13/23	4.150	50,000	31	178,680.56	4.208
	CP	CR AG NY		01/13/23	4.290	50,000	1	5,958.33	4.350
	CP	CR AG NY		01/13/23	4.290	50,000	1	5,958.33	4.350
	CP	CR AG NY		01/13/23	4.290	50,000	1	5,958.33	4.350
	CP	CR AG NY		01/13/23	4.290	50,000	1	5,958.33	4.350
	CP	RABO NY		01/13/23	4.300	50,000	1	5,972.22	4.360
	CP	RABO NY		01/13/23	4.300	50,000	1	5,972.22	4.360
	CP	RABO NY		01/13/23	4.300	50,000	1	5,972.22	4.360
	CP	RABO NY		01/13/23	4.300	50,000	1	5,972.22	4.360
	CP	GTA		01/13/23	4.230	50,000	53	311,375.00	4.316
	CP	GTA		01/13/23	4.230	50,000	53	311,375.00	4.316
	CP	CRC		01/13/23	3.850	50,000	116	620,277.78	3.953
	CP	CRC		01/13/23	3.850	50,000	116	620,277.78	3.953
	CP	SOC GEN NY		01/13/23	3.040	50,000	184	776,888.89	3.131
	CP	SOC GEN NY		01/13/23	3.040	50,000	184	776,888.89	3.131
	DN	FNMA		01/13/23	3.850	50,000	30	160,416.67	3.916
	DN	FNMA		01/13/23	3.850	50,000	30	160,416.67	3.916
	DN	FHLB		01/13/23	2.575	50,000	185	661,631.94	2.646
	DN	FHLB		01/13/23	2.575	50,000	185	661,631.94	2.646
	DN	IFC		01/13/23	2.390	50,000	189	627,375.00	2.454
	DN	IFC		01/13/23	2.390	50,000	189	627,375.00	2.454
	YCD	MUFG BK	4.250	01/13/23	4.250	50,000	30	177,083.33	4.309
	YCD	MUFG BK	4.250	01/13/23	4.250	50,000	30	177,083.33	4.309
01/13/23	PURCHASES								
	DN	FNMA		05/30/23	4.450	50,000			
	DN	FNMA		05/30/23	4.450	50,000			
	DN	FHLB		07/24/23	4.640	50,000			
	DN	FHLB		07/24/23	4.640	50,000			
	TR	BILL		05/11/23	4.500	50,000			
	TR	BILL		05/11/23	4.500	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/13/23	PURCHASES (Continued)								
	TR	BILL		07/13/23	4.605	50,000			
	TR	BILL		07/13/23	4.605	50,000			
	TR	BILL		07/13/23	4.605	50,000			
01/15/23	REDEMPTIONS								
	TR	NOTE	1.500	01/15/23	1.583	50,000	1,096	2,371,093.75	1.587
	TR	NOTE	1.500	01/15/23	1.583	50,000	1,096	2,371,093.75	1.587
	TR	NOTE	1.500	01/15/23	1.583	50,000	1,096	2,371,093.75	1.587
	TR	NOTE	1.500	01/15/23	1.583	50,000	1,096	2,371,093.75	1.587
	TR	NOTE	1.500	01/15/23	1.599	50,000	1,096	2,394,531.25	1.604
	TR	NOTE	1.500	01/15/23	1.599	50,000	1,096	2,394,531.25	1.604
	TR	NOTE	1.500	01/15/23	1.599	50,000	1,096	2,394,531.25	1.604
	TR	NOTE	1.500	01/15/23	1.599	50,000	1,096	2,394,531.25	1.604
01/17/23	NO REDEMPTIONS								
01/17/23	PURCHASES								
	DEB	FHLB	4.835	10/02/23	4.845	50,000			
	DEB	FHLB	4.835	10/02/23	4.845	50,000			
	DEB	FHLB	4.835	10/02/23	4.845	50,000			
	DN	FNMA		05/26/23	4.450	50,000			
	DN	FNMA		05/26/23	4.450	50,000			
	DN	IFC		05/30/23	4.620	50,000			
	DN	IFC		05/30/23	4.620	50,000			
	DN	FHLB		09/01/23	4.685	50,000			
	DN	FHLB		09/01/23	4.685	50,000			
	DN	FHLB		10/27/23	4.675	50,000			
	DN	FHLB		10/27/23	4.675	50,000			
	DN	FHLB		01/02/24	4.625	50,000			
	DN	FHLB		01/02/24	4.625	50,000			
	TR	BILL		05/04/23	4.525	50,000			
	TR	BILL		05/04/23	4.525	50,000			
	TR	BILL		05/04/23	4.525	50,000			
	TR	BILL		05/16/23	4.590	50,000			
	TR	BILL		05/16/23	4.590	50,000			
	TR	BILL		05/16/23	4.591	50,000			
	TR	BILL		05/16/23	4.591	50,000			
	TR	BILL		05/16/23	4.595	50,000			
	TR	BILL		05/16/23	4.595	50,000			
	TR	BILL		05/16/23	4.595	50,000			
	TR	BILL		05/16/23	4.595	50,000			
	TR	BILL		05/16/23	4.595	50,000			
	TR	BILL		05/16/23	4.595	50,000			
	TR	BILL		05/16/23	4.595	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/17/23	PURCHASES (Continued)								
	TR	NOTE	4.000	12/15/25	3.870	50,000			
	TR	NOTE	4.000	12/15/25	3.870	50,000			
	TR	NOTE	4.000	12/15/25	3.870	50,000			
	TR	NOTE	4.000	12/15/25	3.873	50,000			
	TR	NOTE	4.000	12/15/25	3.873	50,000			
	TR	NOTE	4.000	12/15/25	3.873	50,000			
	YCD	DNB	4.250	01/27/23	4.250	50,000			
	YCD	DNB	4.250	01/27/23	4.250	50,000			
	YCD	MUFG BK	4.590	03/24/23	4.590	50,000			
	YCD	MUFG BK	4.590	03/24/23	4.590	50,000			
	YCD	NORDEA ABP	5.020	07/24/23	5.020	50,000			
	YCD	NORDEA ABP	5.020	07/24/23	5.020	50,000			
	YCD	NAT AUB	5.000	11/01/23	5.000	50,000			
	YCD	NAT AUB	5.000	11/01/23	5.000	50,000			
01/18/23	NO REDEMPTIONS								
01/18/23	PURCHASES								
	CP	NATIXIS NY		07/18/23	4.920	50,000			
	CP	NATIXIS NY		07/18/23	4.920	50,000			
	CP	BOFA		10/02/23	4.900	50,000			
	CP	BOFA		10/02/23	4.900	50,000			
	DEB	FHLB	4.810	01/02/24	4.810	50,000			
	DEB	FHLB	4.810	01/02/24	4.810	50,000			
	DEB	FHLB	4.850	02/05/24	4.708	50,000			
	DEB	FHLB	4.850	02/05/24	4.708	50,000			
	DN	IBRD		07/24/23	4.600	50,000			
	DN	IBRD		07/24/23	4.600	50,000			
	DN	FFCB		12/27/23	4.620	50,000			
	DN	FFCB		12/27/23	4.620	50,000			
	TR	BILL		04/13/23	4.490	50,000			
	TR	BILL		04/13/23	4.490	50,000			
	TR	BILL		04/13/23	4.490	50,000			
	TR	NOTE	2.500	01/31/24	4.633	50,000			
	TR	NOTE	2.500	01/31/24	4.633	50,000			
	TR	NOTE	2.500	01/31/24	4.633	50,000			
	TR	NOTE	2.500	01/31/24	4.637	50,000			
	TR	NOTE	2.500	01/31/24	4.637	50,000			
	TR	NOTE	2.500	01/31/24	4.637	50,000			
	TR	NOTE	4.250	09/30/24	4.319	50,000			
	TR	NOTE	4.250	09/30/24	4.319	50,000			
	TR	NOTE	4.250	09/30/24	4.319	50,000			
	TR	NOTE	4.250	09/30/24	4.321	50,000			
	TR	NOTE	4.250	09/30/24	4.321	50,000			
	TR	NOTE	4.250	09/30/24	4.321	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/18/23	PURCHASES (Continued)								
	TR	NOTE	4.250	10/15/25	3.920	50,000			
	TR	NOTE	4.250	10/15/25	3.920	50,000			
	TR	NOTE	4.250	10/15/25	3.920	50,000			
	TR	NOTE	4.000	12/15/25	3.901	50,000			
	TR	NOTE	4.000	12/15/25	3.901	50,000			
	TR	NOTE	4.000	12/15/25	3.901	50,000			
	YCD	KBC	4.450	02/16/23	4.450	50,000			
	YCD	KBC	4.450	02/16/23	4.450	50,000			
	YCD	FORTIS	4.990	07/24/23	4.990	50,000			
	YCD	FORTIS	4.990	07/24/23	4.990	50,000			
01/19/23	NO REDEMPTIONS								
01/19/23	PURCHASES								
	CD	BOWEST	4.290	01/27/23	4.290	50,000			
	CD	BOWEST	4.290	01/27/23	4.290	50,000			
	CP	BNP NY		01/23/23	4.230	50,000			
	CP	BNP NY		01/23/23	4.230	50,000			
	CP	RABO NY		01/23/23	4.300	50,000			
	CP	RABO NY		01/23/23	4.300	50,000			
	CP	VERSAILLES		06/07/23	4.900	50,000			
	DEB	FHLB	4.830	10/27/23	4.839	50,000			
	DEB	FHLB	4.830	10/27/23	4.839	50,000			
	DN	IBRD		07/27/23	4.600	50,000			
	DN	IBRD		07/27/23	4.600	50,000			
	DN	FHLB		11/01/23	4.640	50,000			
	DN	FHLB		11/01/23	4.640	50,000			
	DN	FFCB		12/01/23	4.610	50,000			
	DN	FFCB		12/01/23	4.610	50,000			
	TR	BILL		07/20/23	4.643	50,000			
	TR	BILL		07/20/23	4.643	50,000			
	TR	BILL		07/20/23	4.643	50,000			
	TR	BILL		07/20/23	4.643	50,000			
	TR	BILL		07/20/23	4.645	50,000			
	TR	BILL		07/20/23	4.645	50,000			
	YCD	MUFG BK	4.260	01/27/23	4.260	50,000			
	YCD	MUFG BK	4.260	01/27/23	4.260	50,000			
01/20/23	NO REDEMPTIONS								
01/20/23	NO PURCHASES								

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/23/23	REDEMPTIONS								
	CP	BNP NY		01/23/23	4.230	50,000	4	23,500.00	4.291
	CP	BNP NY		01/23/23	4.230	50,000	4	23,500.00	4.291
	CP	RABO NY		01/23/23	4.300	50,000	4	23,888.89	4.362
	CP	RABO NY		01/23/23	4.300	50,000	4	23,888.89	4.362
01/23/23	NO PURCHASES								
01/24/23	REDEMPTIONS								
	CP	COCA COLA		01/24/23	4.000	50,000	71	394,444.44	4.088
	CP	COCA COLA		01/24/23	4.000	50,000	71	394,444.44	4.088
	DN	FHLMC		01/24/23	4.010	50,000	20	111,388.89	4.075
	DN	FHLMC		01/24/23	4.010	50,000	20	111,388.89	4.075
	DN	IADB		01/24/23	3.950	50,000	90	493,750.00	4.045
	DN	IADB		01/24/23	3.950	50,000	90	493,750.00	4.045
	TR	BILL		01/24/23	3.470	50,000	110	530,138.89	3.556
	TR	BILL		01/24/23	3.470	50,000	110	530,138.89	3.556
	TR	BILL		01/24/23	3.470	50,000	110	530,138.89	3.556
	TR	BILL		01/24/23	3.475	50,000	110	530,902.78	3.561
	TR	BILL		01/24/23	3.475	50,000	110	530,902.78	3.561
	TR	BILL		01/24/23	3.475	50,000	110	530,902.78	3.561
	TR	BILL		01/24/23	3.466	50,000	111	534,341.67	3.552
	TR	BILL		01/24/23	3.466	50,000	111	534,341.67	3.552
	TR	BILL		01/24/23	3.466	50,000	111	534,341.67	3.552
	TR	BILL		01/24/23	3.475	50,000	111	535,729.17	3.561
	TR	BILL		01/24/23	3.475	50,000	111	535,729.17	3.561
	TR	BILL		01/24/23	3.475	50,000	111	535,729.17	3.561
	TR	BILL		01/24/23	3.475	50,000	111	535,729.17	3.561
	TR	BILL		01/24/23	3.475	50,000	111	535,729.17	3.561
	TR	BILL		01/24/23	3.475	50,000	111	535,729.17	3.561
	TR	BILL		01/24/23	3.475	50,000	111	535,729.17	3.561
	TR	BILL		01/24/23	3.455	50,000	118	566,236.11	3.543
	TR	BILL		01/24/23	3.455	50,000	118	566,236.11	3.543
	TR	BILL		01/24/23	3.455	50,000	118	566,236.11	3.543
	TR	BILL		01/24/23	3.453	50,000	119	570,621.53	3.541
	TR	BILL		01/24/23	3.453	50,000	119	570,621.53	3.541
	TR	BILL		01/24/23	3.453	50,000	119	570,621.53	3.541
	TR	BILL		01/24/23	3.457	50,000	119	571,365.28	3.546
	TR	BILL		01/24/23	3.457	50,000	119	571,365.28	3.546
	TR	BILL		01/24/23	3.457	50,000	119	571,365.28	3.546
	YCD	DNB	4.260	01/24/23	4.260	50,000	19	112,416.67	4.319
	YCD	DNB	4.260	01/24/23	4.260	50,000	19	112,416.67	4.319
01/24/23	NO PURCHASES								
01/25/23	REDEMPTION								
	CB	JPM CHASE	3.200	01/25/23	1.020	30,000	351	299,833.33	1.018

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/25/23	PURCHASES								
	CP	CR AG NY		02/10/23	4.410	50,000			
	CP	CR AG NY		02/10/23	4.410	50,000			
	DN	FHLB		04/17/23	4.580	50,000			
	DN	FHLB		04/17/23	4.580	50,000			
	DN	FHLB		04/17/23	4.580	50,000			
	YCD	DNB	4.260	02/08/23	4.260	50,000			
	YCD	DNB	4.260	02/08/23	4.260	50,000			
	YCD	NORINCHUK	4.730	04/17/23	4.730	50,000			
	YCD	NORINCHUK	4.730	04/17/23	4.730	50,000			
01/26/23	REDEMPTIONS								
	TR	BILL		01/26/23	1.020	50,000	337	477,416.67	1.044
	TR	BILL		01/26/23	1.020	50,000	337	477,416.67	1.044
	TR	BILL		01/26/23	1.020	50,000	337	477,416.67	1.044
	TR	BILL		01/26/23	1.043	50,000	345	499,531.25	1.068
	TR	BILL		01/26/23	1.043	50,000	345	499,531.25	1.068
	TR	BILL		01/26/23	1.045	50,000	345	500,729.17	1.070
	TR	BILL		01/26/23	1.045	50,000	345	500,729.17	1.070
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.848	50,000	352	414,333.33	0.866
	TR	BILL		01/26/23	0.725	50,000	360	362,500.00	0.740
	TR	BILL		01/26/23	0.725	50,000	360	362,500.00	0.740
	TR	BILL		01/26/23	0.725	50,000	360	362,500.00	0.740
	TR	BILL		01/26/23	0.725	50,000	360	362,500.00	0.740
	TR	BILL		01/26/23	0.755	50,000	360	377,500.00	0.771
	TR	BILL		01/26/23	0.755	50,000	360	377,500.00	0.771
	TR	BILL		01/26/23	0.755	50,000	360	377,500.00	0.771
	TR	BILL		01/26/23	0.755	50,000	360	377,500.00	0.771
	TR	BILL		01/26/23	0.755	50,000	360	377,500.00	0.771
	TR	BILL		01/26/23	0.755	50,000	360	377,500.00	0.771
	TR	BILL		01/26/23	0.755	50,000	360	377,500.00	0.771
	TR	BILL		01/26/23	0.755	50,000	360	377,500.00	0.771
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/26/23	REDEMPTIONS (Continued)								
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
	TR	BILL		01/26/23	0.600	50,000	364	303,333.33	0.612
01/26/23	PURCHASES								
	CP	RABO NY		01/27/23	4.300	50,000			
	CP	RABO NY		01/27/23	4.300	50,000			
	CP	CHARIOT		04/26/23	4.650	50,000			
	CP	MIZUHO NY		05/26/23	4.740	50,000			
	CP	MIZUHO NY		05/26/23	4.740	50,000			
	DEB	IFC	3.900	01/26/26	3.900	50,000			
	DEB	IFC	3.900	01/26/26	3.900	50,000			
	DEB	IFC	3.900	01/26/26	3.900	50,000			
	DN	FNMA		03/01/23	4.350	50,000			
	DN	FNMA		03/01/23	4.350	50,000			
	DN	FHLB		04/10/23	4.535	50,000			
	DN	FHLB		04/10/23	4.535	50,000			
	DN	IBRD		04/17/23	4.550	50,000			
	DN	IBRD		04/17/23	4.550	50,000			
	DN	FHLB		04/17/23	4.580	50,000			
	DN	FHLB		04/17/23	4.580	50,000			
	DN	FHLB		04/17/23	4.580	50,000			
	DN	FHLB		04/17/23	4.580	50,000			
	DN	FHLB		10/27/23	4.660	50,000			
	DN	FHLB		10/27/23	4.660	50,000			
	TR	BILL		03/14/23	4.450	50,000			
	TR	BILL		03/14/23	4.450	50,000			
	TR	BILL		03/14/23	4.450	50,000			
	TR	BILL		03/14/23	4.460	50,000			
	TR	BILL		03/14/23	4.460	50,000			
	TR	BILL		03/14/23	4.460	50,000			
	TR	BILL		04/13/23	4.495	50,000			
	TR	BILL		04/13/23	4.495	50,000			
	TR	BILL		04/13/23	4.495	50,000			
	TR	BILL		04/13/23	4.498	50,000			
	TR	BILL		04/13/23	4.498	50,000			
	TR	BILL		04/13/23	4.498	50,000			
	TR	BILL		04/13/23	4.498	50,000			
	TR	BILL		07/27/23	4.645	50,000			
	TR	BILL		07/27/23	4.645	50,000			
	TR	BILL		07/27/23	4.645	50,000			
	TR	BILL		07/27/23	4.645	50,000			
	TR	BILL		07/27/23	4.645	50,000			
	TR	BILL		07/27/23	4.645	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/26/23	PURCHASES (Continued)								
	TR	BILL		01/25/24	4.440	50,000			
	TR	BILL		01/25/24	4.440	50,000			
	TR	BILL		01/25/24	4.440	50,000			
	TR	NOTE	4.250	12/31/24	4.236	50,000			
	TR	NOTE	4.250	12/31/24	4.236	50,000			
	TR	NOTE	4.250	12/31/24	4.238	50,000			
	TR	NOTE	4.250	12/31/24	4.238	50,000			
	YCD	MUFG BK	4.360	02/13/23	4.360	50,000			
	YCD	MUFG BK	4.360	02/13/23	4.360	50,000			
	YCD	KBC	4.530	02/27/23	4.530	50,000			
	YCD	KBC	4.530	02/27/23	4.530	50,000			
	YCD	SUMI TRUST	4.640	04/10/23	4.640	50,000			
	YCD	SUMI TRUST	4.640	04/10/23	4.640	50,000			
	YCD	BARCLAYS	5.080	07/24/23	5.080	50,000			
	YCD	BARCLAYS	5.080	07/24/23	5.080	50,000			
01/27/23	REDEMPTIONS								
	CD	BOWEST	4.290	01/27/23	4.290	50,000	8	47,666.67	4.350
	CD	BOWEST	4.290	01/27/23	4.290	50,000	8	47,666.67	4.350
	CD	BOWEST	4.300	01/27/23	4.300	50,000	23	137,361.11	4.360
	CD	BOWEST	4.300	01/27/23	4.300	50,000	23	137,361.11	4.360
	CD	US BANK	3.300	01/27/23	3.300	50,000	149	682,916.67	3.346
	CD	US BANK	3.300	01/27/23	3.300	50,000	149	682,916.67	3.346
	CD	MUFG UNION	3.250	01/27/23	3.250	50,000	185	83,506.94	3.295
	CD	MUFG UNION	3.250	01/27/23	3.250	50,000	185	83,506.94	3.295
	CD	CITIBANK	3.450	01/27/23	3.450	50,000	186	891,250.00	3.498
	CD	CITIBANK	3.450	01/27/23	3.450	50,000	186	891,250.00	3.498
	CP	RABO NY		01/27/23	4.300	50,000	1	5,972.22	4.360
	CP	RABO NY		01/27/23	4.300	50,000	1	5,972.22	4.360
	CP	SHEFFIELD		01/27/23	3.400	50,000	141	665,833.33	3.494
	CP	GOTHAM		01/27/23	3.500	50,000	141	685,416.67	3.598
	CP	GOTHAM		01/27/23	3.500	50,000	141	685,416.67	3.598
	CP	LIBERTY		01/27/23	3.450	50,000	149	713,958.33	3.549
	CP	LIBERTY		01/27/23	3.450	50,000	149	713,958.33	3.549
	CP	SCOTIA NY		01/27/23	3.400	50,000	191	901,944.44	3.511
	CP	SCOTIA NY		01/27/23	3.400	50,000	191	901,944.44	3.511
	CP	AMAZON		01/27/23	2.550	50,000	210	743,750.00	2.624
	CP	AMAZON		01/27/23	2.550	50,000	210	743,750.00	2.624
	CP	TOYOTA		01/27/23	2.200	50,000	262	800,555.56	2.267
	DN	FHLMC		01/27/23	3.880	50,000	31	167,055.56	3.947
	DN	FHLMC		01/27/23	3.880	50,000	31	167,055.56	3.947
	DN	FHLB		01/27/23	3.505	50,000	134	652,319.44	3.601
	DN	FHLB		01/27/23	3.505	50,000	134	652,319.44	3.601
	DN	FHLB		01/27/23	3.115	50,000	150	648,958.33	3.200
	DN	FHLB		01/27/23	2.480	50,000	204	648,958.33	3.200

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/27/23	REDEMPTIONS (Continued)								
DN		FFCB		01/27/23	2.900	50,000	183	737,083.33	2.984
DN		FFCB		01/27/23	2.900	50,000	183	737,083.33	2.984
DN		FHLB		01/27/23	2.830	50,000	191	750,736.11	2.913
DN		FHLB		01/27/23	2.830	50,000	191	750,736.11	2.913
DN		IFC		01/27/23	2.530	50,000	198	695,750.00	2.601
DN		IFC		01/27/23	2.530	50,000	198	695,750.00	2.601
DN		IFC		01/27/23	2.370	50,000	204	671,500.00	2.436
DN		IFC		01/27/23	2.370	50,000	204	671,500.00	2.436
DN		FHLB		01/27/23	2.480	50,000	204	702,666.67	2.550
DN		FHLB		01/27/23	2.480	50,000	204	702,666.67	2.550
DN		FHLB		01/27/23	2.480	50,000	204	702,666.67	2.550
DN		FHLB		01/27/23	2.480	50,000	204	702,666.67	2.550
DN		FHLB		01/27/23	2.470	50,000	211	723,847.22	2.541
DN		FHLB		01/27/23	2.470	50,000	211	723,847.22	2.541
DN		FHLB		01/27/23	2.470	50,000	211	723,847.22	2.541
DN		FHLB		01/27/23	2.470	50,000	211	723,847.22	2.541
YCD		MUFG BK	4.260	01/27/23	4.260	50,000	8	47,333.33	4.319
YCD		MUFG BK	4.260	01/27/23	4.260	50,000	8	47,333.33	4.319
YCD		DNB	4.250	01/27/23	4.250	50,000	10	5,902.78	4.309
YCD		DNB	4.250	01/27/23	4.250	50,000	10	5,902.78	4.309
YCD		KBC	4.310	01/27/23	4.310	50,000	31	185,569.44	4.370
YCD		KBC	4.310	01/27/23	4.310	50,000	31	185,569.44	4.370
YCD		SWEDBANK	4.200	01/27/23	4.200	50,000	66	385,000.00	4.258
YCD		SWEDBANK	4.200	01/27/23	4.200	50,000	66	385,000.00	4.258
YCD		SUMI TRUST	4.350	01/27/23	4.350	50,000	101	610,208.33	4.410
YCD		SUMI TRUST	4.350	01/27/23	4.350	50,000	101	610,208.33	4.410
YCD		NAT AUB	3.720	01/27/23	3.720	50,000	112	578,666.67	3.772
YCD		NAT AUB	3.720	01/27/23	3.720	50,000	112	578,666.67	3.772
YCD		ANZ	3.380	01/27/23	3.380	50,000	140	657,222.22	3.427
YCD		ANZ	3.380	01/27/23	3.380	50,000	140	657,222.22	3.427
YCD		SOC GEN	3.250	01/27/23	3.250	50,000	182	821,527.78	3.295
YCD		SOC GEN	3.250	01/27/23	3.250	50,000	182	821,527.78	3.295
YCD		CIC	3.150	01/27/23	3.150	50,000	204	892,500.00	3.194
YCD		CIC	3.150	01/27/23	3.150	50,000	204	892,500.00	3.194
YCD		MONTREAL	3.120	01/27/23	3.120	50,000	211	914,333.33	3.163
YCD		MONTREAL	3.120	01/27/23	3.120	50,000	211	914,333.33	3.163
YCD		MONTREAL	3.120	01/27/23	3.120	50,000	211	914,333.33	3.163

01/27/23 PURCHASES

CD	BOWEST	4.430	02/10/23	4.430	50,000				
CD	BOWEST	4.430	02/10/23	4.430	50,000				
TR	BILL		07/27/23	4.650	50,000				
TR	BILL		07/27/23	4.650	50,000				
TR	BILL		07/27/23	4.650	50,000				

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/27/23	PURCHASES (Continued)								
	TR	BILL		07/27/23	4.651	50,000			
	TR	BILL		07/27/23	4.651	50,000			
	TR	BILL		07/27/23	4.651	50,000			
	TR	BILL		07/27/23	4.655	50,000			
	TR	BILL		07/27/23	4.655	50,000			
	TR	BILL		07/27/23	4.655	50,000			
	TR	NOTE	4.250	10/15/25	4.003	50,000			
	TR	NOTE	4.250	10/15/25	4.003	50,000			
	TR	NOTE	4.250	10/15/25	4.003	50,000			
	TR	NOTE	4.250	10/15/25	4.003	50,000			
	YCD	SUMI TRUST	4.330	02/03/23	4.330	50,000			
	YCD	SUMI TRUST	4.330	02/03/23	4.330	50,000			
	YCD	NORINCHUK	4.550	02/27/23	4.550	50,000			
	YCD	NORINCHUK	4.550	02/27/23	4.550	50,000			
	YCD	ANZ	4.830	08/01/23	4.830	50,000			
	YCD	ANZ	4.830	08/01/23	4.830	50,000			
01/30/23	NO REDEMPTIONS								
01/30/23	PURCHASES								
	CP	SHEFFIELD		04/10/23	4.600	50,000			
	CP	SHEFFIELD		04/10/23	4.600	50,000			
	DN	FNMA		04/10/23	4.450	50,000			
	DN	FNMA		04/10/23	4.450	50,000			
	DN	FHLB		06/02/23	4.690	50,000			
	DN	FHLB		06/02/23	4.690	50,000			
	DN	IBRD		07/03/23	4.670	50,000			
	DN	IBRD		07/03/23	4.670	50,000			
	DN	IFC		07/10/23	4.640	50,000			
	DN	IFC		07/10/23	4.640	50,000			
	TR	BILL		04/13/23	4.490	50,000			
	TR	BILL		04/13/23	4.490	50,000			
	TR	BILL		04/13/23	4.500	50,000			
	TR	BILL		04/13/23	4.500	50,000			
	TR	BILL		07/27/23	4.635	50,000			
	TR	BILL		07/27/23	4.635	50,000			
	TR	BILL		07/27/23	4.640	50,000			
	TR	BILL		07/27/23	4.640	50,000			
	YCD	SWEDBANK	4.430	03/01/23	4.430	50,000			
	YCD	SWEDBANK	4.430	03/01/23	4.430	50,000			
	YCD	DNB	4.450	03/02/23	4.450	50,000			
	YCD	DNB	4.450	03/02/23	4.450	50,000			
	YCD	KBC	4.560	03/02/23	4.560	50,000			
	YCD	KBC	4.560	03/02/23	4.560	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/31/23 REDEMPTIONS									
	TR	NOTE	1.750	01/31/23	1.228	50,000	320	539,666.78	1.226
	TR	NOTE	1.750	01/31/23	1.228	50,000	320	539,666.78	1.226
	TR	NOTE	1.750	01/31/23	1.246	50,000	320	547,479.28	1.243
	TR	NOTE	1.750	01/31/23	1.246	50,000	320	547,479.28	1.243
	TR	NOTE	0.125	01/31/23	1.135	50,000	326	503,032.19	1.137
	TR	NOTE	0.125	01/31/23	1.135	50,000	326	503,032.19	1.137
	TR	NOTE	0.125	01/31/23	1.135	50,000	326	503,032.19	1.137
	TR	NOTE	0.125	01/31/23	1.015	50,000	336	463,743.09	1.016
	TR	NOTE	0.125	01/31/23	1.015	50,000	336	463,743.09	1.016
	TR	NOTE	0.125	01/31/23	1.015	50,000	336	463,743.09	1.016
	TR	NOTE	0.125	01/31/23	0.984	50,000	341	456,793.85	0.986
	TR	NOTE	0.125	01/31/23	0.984	50,000	341	456,793.85	0.986
	TR	NOTE	0.125	01/31/23	0.984	50,000	341	456,793.85	0.986
	TR	NOTE	0.125	01/31/23	0.997	50,000	341	462,653.22	0.999
	TR	NOTE	0.125	01/31/23	0.997	50,000	341	462,653.22	0.999
	TR	NOTE	0.125	01/31/23	0.997	50,000	341	462,653.22	0.999
	TR	NOTE	0.125	01/31/23	1.043	50,000	343	486,436.03	1.044
	TR	NOTE	0.125	01/31/23	1.043	50,000	343	486,436.03	1.044
	TR	NOTE	0.125	01/31/23	1.047	50,000	343	488,389.16	1.048
	TR	NOTE	0.125	01/31/23	1.047	50,000	343	488,389.16	1.048
	TR	NOTE	0.125	01/31/23	1.096	50,000	348	518,549.29	1.098
	TR	NOTE	0.125	01/31/23	1.096	50,000	348	518,549.29	1.098
	TR	NOTE	0.125	01/31/23	1.096	50,000	348	518,549.29	1.098
01/31/23 PURCHASES									
	DN	FHLB		02/06/23	4.100	50,000			
	DN	FHLB		02/06/23	4.100	50,000			
	DN	FHLB		02/06/23	4.100	50,000			
	DN	FHLB		02/06/23	4.100	50,000			
	DN	IBRD		02/06/23	4.100	50,000			
	DN	IBRD		02/06/23	4.100	50,000			
	DN	IBRD		07/24/23	4.680	50,000			
	DN	IBRD		07/24/23	4.680	50,000			
	DN	FFCB		07/24/23	4.680	50,000			
	DN	FFCB		07/24/23	4.680	50,000			
	DN	FHLB		07/24/23	4.700	50,000			
	DN	FHLB		07/24/23	4.700	50,000			
	TR	BILL		04/13/23	4.495	50,000			
	TR	BILL		04/13/23	4.495	50,000			
	TR	BILL		04/13/23	4.495	50,000			
	TR	BILL		05/30/23	4.595	50,000			
	TR	BILL		05/30/23	4.595	50,000			
	TR	BILL		05/30/23	4.595	50,000			
	TR	BILL		05/30/23	4.595	50,000			
	TR	BILL		05/30/23	4.595	50,000			
	TR	BILL		05/30/23	4.595	50,000			
	TR	BILL		05/30/23	4.595	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/31/23	PURCHASES (Continued)								
	TR	BILL		05/30/23	4.595	50,000			
	TR	BILL		05/30/23	4.595	50,000			
	TR	BILL		05/30/23	4.598	50,000			
	TR	BILL		05/30/23	4.598	50,000			
	TR	BILL		05/30/23	4.598	50,000			
	TR	BILL		05/30/23	4.598	50,000			
	TR	BILL		05/30/23	4.615	50,000			
	TR	BILL		05/30/23	4.615	50,000			
	TR	BILL		05/30/23	4.615	50,000			
	TR	BILL		05/30/23	4.615	50,000			
	TR	BILL		05/30/23	4.615	50,000			
	TR	BILL		05/30/23	4.615	50,000			
	TR	BILL		05/30/23	4.615	50,000			
	TR	BILL		05/30/23	4.615	50,000			
	TR	BILL		07/27/23	4.570	50,000			
	TR	BILL		07/27/23	4.570	50,000			
	TR	BILL		07/27/23	4.570	50,000			
	TR	BILL		07/27/23	4.570	50,000			
	TR	BILL		07/27/23	4.580	50,000			
	TR	BILL		07/27/23	4.580	50,000			
	TR	BILL		07/27/23	4.580	50,000			
	TR	BILL		07/27/23	4.580	50,000			
	TR	NOTE	4.125	01/31/25	4.261	50,000			
	TR	NOTE	4.125	01/31/25	4.261	50,000			
	TR	NOTE	4.125	01/31/25	4.261	50,000			
	TR	NOTE	4.125	01/31/25	4.261	50,000			
	TR	NOTE	4.125	01/31/25	4.261	50,000			
	TR	NOTE	4.125	01/31/25	4.261	50,000			
	TR	NOTE	4.250	10/15/25	4.039	50,000			
	TR	NOTE	4.250	10/15/25	4.039	50,000			
	TR	NOTE	4.250	10/15/25	4.039	50,000			
	YCD	NORINCHUK	4.550	03/01/23	4.550	50,000			
	YCD	NORINCHUK	4.550	03/01/23	4.550	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

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
ALHAMBRA				
New Omni Bank, N.A.	11/30/22	4.190	8,000,000.00	03/01/23
New Omni Bank, N.A.	12/07/22	4.200	8,000,000.00	03/08/23
New Omni Bank, N.A.	12/16/22	4.250	30,000,000.00	03/17/23
New Omni Bank, N.A.	01/12/23	4.580	9,000,000.00	04/13/23
New Omni Bank, N.A.	11/17/22	4.360	15,000,000.00	05/18/23
BREA				
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	10/19/22	4.240	90,000,000.00	04/19/23
Pacific Western Bank	12/02/22	4.600	90,000,000.00	06/02/23
Pacific Western Bank	12/14/22	4.640	10,000,000.00	06/14/23
DIAMOND BAR				
Prospectors Federal Credit Union	09/01/22	3.290	2,000,000.00	03/02/23
DOWNEY				
Financial Partners Credit Union	01/05/23	4.350	10,000,000.00	04/06/23
Financial Partners Credit Union	01/26/23	4.680	20,000,000.00	04/27/23
EL MONTE				
Cathay Bank	11/10/22	4.140	125,000,000.00	02/09/23
Cathay Bank	11/17/22	4.180	50,000,000.00	02/16/23
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
FRESNO				
Fresno First Bank	01/05/23	4.280	2,000,000.00	04/06/23
FOLSOM				
Safe Credit Union	11/30/22	4.570	50,000,000.00	05/31/23
GARDEN GROVE				
US Metro Bank	11/18/22	4.350	5,000,000.00	05/19/23
US Metro Bank	12/07/22	4.580	10,000,000.00	06/07/23
US Metro Bank	12/08/22	4.610	20,000,000.00	06/08/23
GARDENA				
Northrop Grumman Federal Credit Union	11/03/22	4.140	25,000,000.00	02/02/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
HUNTINGTON BEACH				
Nuvision Federal Credit Union	10/06/22	3.920	25,000,000.00	04/06/23
IRVINE				
CommerceWest Bank	11/10/22	4.140	15,000,000.00	02/09/23
CommerceWest Bank	01/20/23	4.580	5,000,000.00	04/21/23
Commercial Bank of California	01/05/23	4.310	1,000,000.00	04/06/23
First Foundation Bank	11/18/22	4.100	37,000,000.00	02/17/23
First Foundation Bank	12/01/22	4.330	47,000,000.00	03/02/23
First Foundation Bank	12/07/22	4.250	22,000,000.00	03/08/23
First Foundation Bank	12/08/22	4.310	50,000,000.00	03/09/23
First Foundation Bank	01/06/23	4.460	44,000,000.00	04/07/23
First Foundation Bank	01/20/23	4.590	50,000,000.00	04/21/23
First Foundation Bank	10/26/22	4.180	50,000,000.00	04/26/23
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
Pacific Premier Bank	12/08/22	4.610	50,000,000.00	06/08/23
Pacific Premier Bank	01/05/23	4.650	50,000,000.00	07/06/23
LODI				
Farmers & Merchants Bank of Central CA	10/05/22	3.850	3,000,000.00	04/05/23
LOS ANGELES				
Bank of Hope	10/06/22	3.900	135,000,000.00	04/06/23
Bank of Hope	11/16/22	4.450	90,000,000.00	05/17/23
Bank of Hope	12/02/22	4.590	75,000,000.00	06/02/23
Commonwealth Business Bank	09/08/22	3.300	12,000,000.00	03/09/23
Commonwealth Business Bank	11/03/22	4.460	5,000,000.00	05/04/23
Commonwealth Business Bank	12/09/22	4.590	13,000,000.00	06/09/23
CTBC Bank Corp. (USA)	12/16/22	4.290	40,000,000.00	03/17/23
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
Hanmi Bank	11/10/22	4.480	30,000,000.00	05/11/23
Hanmi Bank	12/15/22	4.570	30,000,000.00	06/15/23
Hanmi Bank	01/11/23	4.740	20,000,000.00	07/12/23
Manufacturers Bank	12/01/22	4.350	20,000,000.00	03/02/23
Open Bank	11/02/22	4.020	10,000,000.00	02/01/23
Open Bank	12/01/22	4.320	10,000,000.00	03/02/23
Open Bank	12/07/22	4.240	10,000,000.00	03/08/23
Open Bank	01/05/23	4.300	14,000,000.00	04/06/23
Open Bank	01/25/23	4.580	16,000,000.00	04/26/23
PCB Bank (FKA Pacific City Bank)	12/14/22	4.180	20,000,000.00	03/15/23
PCB Bank (FKA Pacific City Bank)	01/05/23	4.280	30,000,000.00	04/06/23
PCB Bank (FKA Pacific City Bank)	01/13/23	4.590	10,000,000.00	04/14/23
Preferred Bank	11/10/22	4.120	20,000,000.00	02/09/23
Preferred Bank	12/14/22	4.180	125,000,000.00	03/15/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
LOS ANGELES (Continued)				
State Bank of India (California)	12/14/22	4.210	30,000,000.00	03/15/23
State Bank of India (California)	10/26/22	4.180	15,000,000.00	04/26/23
OAKLAND				
Beneficial State Bank	12/09/22	4.290	1,000,000.00	03/10/23
California Bank of Commerce	11/02/22	4.020	5,000,000.00	02/01/23
California Bank of Commerce	12/02/22	4.310	10,000,000.00	03/03/23
California Bank of Commerce	12/15/22	4.270	5,000,000.00	03/16/23
California Bank of Commerce	01/04/23	4.340	13,500,000.00	04/05/23
Community Bank of the Bay	12/08/22	4.280	30,000,000.00	03/09/23
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
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	01/05/23	4.630	5,000,000.00	07/06/23
Malaga Bank F.S.B.	01/13/23	4.730	46,000,000.00	07/14/23
PASADENA				
American Plus Bank, N.A.	08/03/22	2.790	3,000,000.00	02/01/23
American Plus Bank, N.A.	12/16/22	4.250	5,000,000.00	03/17/23
American Plus Bank, N.A.	10/07/22	3.860	10,000,000.00	04/07/23
American Plus Bank, N.A.	11/10/22	4.480	4,000,000.00	05/11/23
American Plus Bank, N.A.	11/16/22	4.410	8,000,000.00	05/17/23
American Plus Bank, N.A.	01/20/23	4.640	14,000,000.00	07/21/23
East West Bank	01/05/23	4.650	50,000,000.00	07/06/23
East West Bank	01/11/23	4.740	175,000,000.00	07/12/23
East West Bank	01/27/23	4.700	75,000,000.00	07/28/23
Wescom Central Credit Union	12/09/22	4.310	20,000,000.00	03/10/23
Wescom Central Credit Union	12/14/22	4.250	50,000,000.00	03/15/23
Wescom Central Credit Union	01/12/23	4.670	50,000,000.00	04/13/23
Wescom Central Credit Union	01/13/23	4.660	25,000,000.00	04/14/23
REDDING				
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
REDWOOD CITY				
Provident Credit Union	11/10/22	4.160	20,000,000.00	02/09/23
Provident Credit Union	11/17/22	4.200	20,000,000.00	02/16/23
Provident Credit Union	12/02/22	4.330	20,000,000.00	03/03/23
Provident Credit Union	12/07/22	4.260	20,000,000.00	03/08/23
Provident Credit Union	12/16/22	4.310	20,000,000.00	03/17/23
Provident Credit Union	01/05/23	4.320	20,000,000.00	04/06/23
Provident Credit Union	01/12/23	4.790	20,000,000.00	07/13/23
Provident Credit Union	01/12/23	4.790	20,000,000.00	07/13/23

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>
ROSEMEAD				
Pacific Alliance Bank	01/04/23	4.600	4,000,000.00	07/05/23
ROSEVILLE				
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
Five Star Bank	12/15/22	4.270	50,000,000.00	03/16/23
Five Star Bank	11/30/22	4.560	50,000,000.00	05/31/23
SACRAMENTO				
Golden 1 Credit Union	11/03/22	4.120	150,000,000.00	02/02/23
Golden 1 Credit Union	12/07/22	4.260	75,000,000.00	03/08/23
Golden 1 Credit Union	12/15/22	4.290	75,000,000.00	03/16/23
SAN DIEGO				
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
Axos Bank	12/08/22	4.610	100,000,000.00	06/08/23
Bank of Southern California N.A.	11/18/22	4.120	5,000,000.00	02/17/23
Bank of Southern California N.A.	01/19/23	4.670	10,000,000.00	07/20/23
California Coast Credit Union	08/17/22	3.030	1,000,000.00	02/15/23
California Coast Credit Union	11/18/22	4.360	50,000,000.00	05/19/23
Mission Federal Credit Union	01/04/23	4.320	50,000,000.00	04/05/23
San Diego County Credit Union	12/15/22	4.250	25,000,000.00	03/16/23
San Diego County Credit Union	11/30/22	4.540	50,000,000.00	05/31/23
SAN FRANCISCO				
Bank of San Francisco	12/09/22	4.260	10,000,000.00	03/10/23
Bank of San Francisco	09/23/22	3.820	10,000,000.00	03/24/23
Mission National Bank	01/04/23	4.350	15,000,000.00	04/05/23
Mission National Bank	01/19/23	4.570	5,000,000.00	04/20/23
SAN JOSE				
Meriwest Credit Union	11/09/22	4.520	10,000,000.00	05/10/23
Meriwest Credit Union	01/12/23	4.790	10,000,000.00	07/13/23
Meriwest Credit Union	01/25/23	4.720	25,000,000.00	07/26/23
Technology Credit Union	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
Technology Credit Union	11/03/22	4.460	50,000,000.00	05/04/23
Technology Credit Union	11/17/22	4.380	50,000,000.00	05/18/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SANTA ANA				
Banc of California, N.A.	09/02/22	3.240	25,000,000.00	03/03/23
Banc of California, N.A.	01/18/23	4.510	50,000,000.00	04/19/23
Banc of California, N.A.	11/17/22	4.380	50,000,000.00	05/18/23
Banc of California, N.A.	12/02/22	4.570	25,000,000.00	06/02/23
Banc of California, N.A.	01/12/23	4.750	75,000,000.00	07/13/23
Banc of California, N.A.	01/18/23	4.630	75,000,000.00	07/19/23
SANTA ROSA				
Poppy Bank	11/17/22	4.190	30,000,000.00	02/16/23
Poppy Bank	11/30/22	4.230	50,000,000.00	03/01/23
Poppy Bank	12/07/22	4.240	72,000,000.00	03/08/23
Poppy Bank	09/09/22	3.380	23,000,000.00	03/10/23
Poppy Bank	01/11/23	4.740	50,000,000.00	07/12/23
Poppy Bank	01/19/23	4.660	70,000,000.00	07/20/23
SUN VALLEY				
Mission Valley Bank	11/2/2022	4.020	10,000,000.00	02/01/23
VACAVILLE				
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
Travis Credit Union	01/12/23	4.650	50,000,000.00	04/13/23
WALNUT CREEK				
Mechanics Bank	12/01/22	4.610	1,000,000.00	06/01/23
WATSONVILLE				
Santa Cruz County Bank	11/10/22	4.140	10,000,000.00	02/09/23
Santa Cruz County Bank	01/06/23	4.450	10,000,000.00	04/07/23
TOTAL TIME DEPOSITS JANUARY 2023			5,144,000,000.00	

**BANK DEMAND DEPOSITS
 JANUARY 2023
 (\$ in thousands)**

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>INTEREST BEARING BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,565,414	\$	1,255,000	\$	7,660,631
2		1,565,414		1,255,000		7,594,659
3		1,256,332		1,000,000		7,594,659
4		1,227,871		965,000		7,594,659
5		1,130,466		900,000		7,594,659
6		892,745		675,000		7,373,036
7		892,745		675,000		6,932,627
8		892,745		675,000		7,422,280
9		1,028,802		715,000		9,553,623
10		941,903		670,000		9,553,623
11		1,018,078		645,000		9,553,623
12		1,130,932		845,000		9,724,192
13		1,273,462		1,010,000		7,082,921
14		1,273,462		1,010,000		10,399,454
15		1,273,462		1,010,000		7,510,621
16		1,273,462		1,010,000		7,670,672
17		1,048,657		815,000		7,670,672
18		1,051,112		815,000		7,670,672
19		1,049,615		805,000		7,501,422
20		669,456		425,000		7,148,591
21		669,456		425,000		7,705,287
22		669,456		425,000		7,552,068
23		301,371		80,000		7,672,430
24		581,642		240,000		7,672,430
25		910,009		640,000		7,672,430
26		951,743		690,000		7,182,303
27		1,066,393		800,000		6,700,935
28		1,066,393		800,000		6,815,267
29		1,066,393		800,000		7,153,874
30		1,086,755		800,000		6,924,838
31		1,232,940		1,000,000		
AVERAGE DOLLAR DAYS		\$1,034,151 <u>a/</u>		\$770,161 <u>b/</u>		

a/ The prescribed bank balance for January was \$256,803. This consisted of \$188,054 in compensating balances for services, balances for uncollected funds of \$69,481 and a deduction of \$732 for January delayed deposit credit.

b/ Represents the average bank balance in the Interest Bearing Demand Accounts.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
 OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on January 18, 2023, has determined and designated the amount of money available for deposit and investment as of January 6, 2023, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 188,000,000

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)	1/16/2023	1/20/2023	\$ 6,265,700,000	\$ 7,069,800,000	\$ 5,134,000,000	\$ 12,203,800,000
(2)	1/23/2023	1/27/2023	\$ (3,493,600,000)	\$ 3,576,200,000	\$ 5,134,000,000	\$ 8,710,200,000
(3)	1/30/2023	2/3/2023	\$ 1,963,200,000	\$ 5,539,400,000	\$ 5,134,000,000	\$ 10,673,400,000
(4)	2/6/2023	2/10/2023	\$ (2,248,400,000)	\$ 3,291,000,000	\$ 5,134,000,000	\$ 8,425,000,000
(5)	2/13/2023	2/17/2023	\$ (2,787,500,000)	\$ 503,500,000	\$ 5,134,000,000	\$ 5,637,500,000

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 \$ 188,000,000.

Dated: January 18, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

LOS ANGELES COUNTY TREASURER
PENDING TRANSACTIONS DETAIL REPORT
AS OF FEBRUARY 28, 2023
ATTACHMENT XVIII

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
03/01/23	FEDERAL HOME LOAN BANKS	996246964	FHLBANKS D NOTE 05/31/23	4.794	05/31/23	98.788	\$50,000,000.00	\$49,394,091.67	\$0.00
03/01/23	FEDERAL HOME LOAN BANKS	996246967	FHLBANKS D NOTE 05/31/23	4.794	05/31/23	98.788	\$50,000,000.00	\$49,394,091.67	\$0.00
03/01/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	986881919	FREDDIE MAC 5.350 03/04/26 '23 MTN	5.350	03/04/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
03/06/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	987399622	FREDDIE MAC 5.450 03/06/26 '23 MTN	5.450	03/06/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
03/07/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	987775881	FREDDIE MAC 5.450 03/06/26 '23 MTN	5.450	03/06/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
03/07/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	988588943	FREDDIE MAC 5.530 03/06/26 '23 MTN	5.530	03/06/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
03/13/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	991666212	FREDDIE MAC 5.550 03/13/26 '23 MTN	5.550	03/13/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
03/14/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	992531400	FREDDIE MAC 5.650 03/13/26 '23 MTN	5.650	03/13/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
03/15/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	994248766	FREDDIE MAC 5.700 06/15/26 '23 MTN	5.700	06/15/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
03/20/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	993221184	FREDDIE MAC 5.650 03/20/26 '23 MTN	5.650	03/20/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
03/20/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	994879937	FREDDIE MAC 5.750 03/20/26 '23 MTN	5.750	03/20/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
03/28/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	996269193	FREDDIE MAC 5.760 03/27/26 '23 MTN	5.760	03/27/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
03/28/23	FEDERAL HOME LOAN MORTGAGE CORPORATION	996269192	FREDDIE MAC 5.775 03/27/26 '23 MTN	5.775	03/27/26	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
PSI Non-Trading Total							\$375,000,000.00	\$373,788,183.34	\$0.00
Grand Total							\$375,000,000.00	\$373,788,183.34	\$0.00