

City of Palos Verdes Estates
City Treasurer's Quarterly Report
Portfolio of Cash & Investments
Quarter Ended March 31, 2022

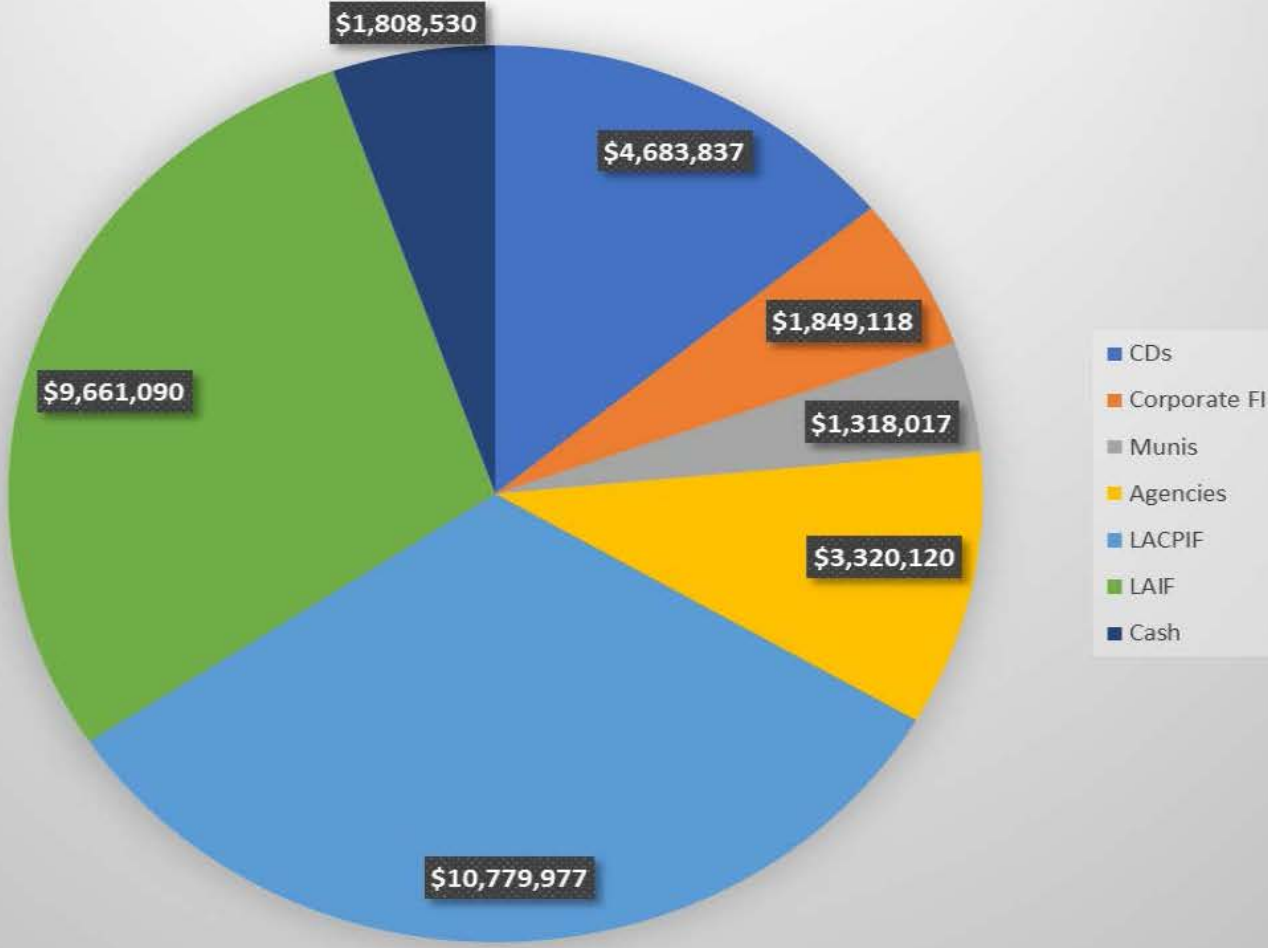
Issuer	CUSIP	Par or Face Value (FV)	Market Value (MV)	Book Value (BV) *	Source of MV	Maturity Date	% of Portfolio @ MV	Interest Rate	Days Until Maturity (DTM)	Wtd Ave DTM
Certificates of Deposit										
Ally Bank CD	02007GMN0	\$ 245,000	\$ 246,593	\$ 245,000	US Bank	1/17/2023	0.74%	1.850%	292	2.15
American Express CD	02589ABJ0	248,000	247,038	248,000	US Bank	4/28/2023	0.74%	1.000%	393	2.90
Axos Bank CD	05465DAG3	249,000	249,772	249,000	US Bank	3/27/2023	0.75%	1.600%	361	2.70
B Bay LLC	05580ATU8	245,000	246,414	245,000	US Bank	1/10/2023	0.74%	1.750%	285	2.10
Bank Leumi USA CD	063248KR8	245,000	245,368	245,000	US Bank	3/31/2023	0.73%	1.450%	365	2.68
Capital One BK CD	14042TDR5	248,000	239,992	251,943	US Bank	4/22/2025	0.72%	1.450%	1,118	8.03
Centerstate BK CD	15201QDH7	247,000	241,445	247,000	US Bank	4/30/2024	0.72%	1.050%	761	5.50
EnerBank USA CD	29278TNF3	249,000	243,325	249,000	US Bank	2/28/2025	0.73%	1.700%	1,065	7.75
First Technology Fed Cr Union CD	33715LDV9	250,000	251,663	250,000	US Bank	7/5/2022	0.75%	3.000%	96	0.72
Flagstar Bank CD	33847E3L9	248,000	234,829	248,000	US Bank	5/29/2025	0.70%	0.800%	1,155	8.12
Lakeland BK NFLD CD	511640BC7	248,000	247,638	248,000	US Bank	3/30/2023	0.74%	1.150%	364	2.70
Medallion BK CD	58404DCX7	250,000	254,220	250,000	US Bank	12/7/2022	0.76%	3.400%	251	1.91
Morgan Stanley CD	61690UQU7	245,000	241,519	245,000	US Bank	12/26/2024	0.72%	1.900%	1,001	7.23
Pinnacle BK CD	72345SKS9	248,000	248,122	248,000	US Bank	5/9/2022	0.74%	0.900%	39	0.29
Sallie Mae CD	7954502C8	250,000	250,060	250,000	US Bank	4/4/2022	0.75%	2.650%	4	0.03
State BK India CD	856285TF8	248,000	241,031	248,000	US Bank	4/29/2025	0.72%	1.600%	1,125	8.11
TIAA FSB CD	87270LBU6	250,000	254,440	250,000	US Bank	2/22/2024	0.76%	3.000%	693	5.28
UBS Bank USA Salt LA CD	90348JFN5	250,000	253,680	250,000	US Bank	11/7/2022	0.76%	3.350%	221	1.68
Wells Fargo CD	949495AQ8	245,000	246,691	245,000	US Bank	1/17/2023	0.74%	1.900%	292	2.16
Subtotal - Certificates of Deposit		\$ 4,708,000	\$ 4,683,837	\$ 4,711,943			14.01%		9,881	72.04
Corporate Fixed Income										
Goldman Sachs Medium Term Notes	17298CLP1	\$ 500,000	\$ 468,290	\$ 500,000	US Bank	4/30/2026	1.40%	1.450%	1,491	20.89
JPMorgan Chase Medium Term Notes	48128G3G3	500,000	455,050	500,000	US Bank	4/30/2026	1.36%	1.200%	1,491	20.30
Local Initiatives Support Corp Medium Term Notes	53961LAK5	250,000	226,650	250,000	US Bank	3/15/2026	0.68%	1.250%	1,445	9.80
Local Initiatives Support Corp Medium Term Notes	53961LAM1	500,000	468,300	500,000	US Bank	5/15/2026	1.40%	1.300%	1,506	21.10
Citigroup Inc Medium Term Notes	17298CLP1	250,000	230,828	250,000	US Bank	3/31/2026	0.69%	1.350%	1,461	10.09
Subtotal - Corporate Fixed Income		\$ 2,000,000	\$ 1,849,118	\$ 2,000,000			5.53%		7,394	82.19
Municipal Obligations										
Burlingame Calif Ele	121457LG8	\$ 100,000	\$ 95,874	\$ 100,000	US Bank	8/1/2024	0.29%	0.763%	854	2.45
California ST	13063DDG0	375,000	375,263	393,041	US Bank	10/1/2023	1.12%	2.250%	549	6.16
Cupertino CA Union	231237N95	200,000	196,220	214,438	US Bank	8/1/2025	0.59%	2.100%	1,219	7.16
Los Angeles CA	544351MR7	120,000	122,329	135,541	US Bank	9/1/2025	0.37%	3.450%	1,250	4.58
Menlo Pk CA	586840NA4	60,000	59,059	63,041	US Bank	7/1/2024	0.18%	1.928%	823	1.45
Ohlone CA Cmnty	677765GW3	125,000	122,183	131,983	US Bank	8/1/2025	0.37%	1.975%	1,219	4.46
Orcutt Calif Un CA	685729JR7	105,000	99,622	105,709	US Bank	2/1/2025	0.30%	1.000%	1,038	3.09
San Diego CA Cmnty	797272QP9	60,000	59,170	63,541	US Bank	8/1/2024	0.18%	2.046%	854	1.51
San Mateo Foster Cit	799055RU4	200,000	188,298	200,000	US Bank	8/1/2025	0.56%	0.769%	1,219	6.87
Subtotal - Municipal Obligations		\$ 1,345,000	\$ 1,318,017	\$ 1,407,294			3.94%		9,025	37.73
US Government & Agency Obligations										
FFCB DEB	3133ENQV5	\$ 1,000,000	\$ 980,050	\$ 989,250	US Bank	3/11/2025	2.93%	1.870%	1,076	31.55
FNMA	3135G05S8	500,000	466,030	495,750	US Bank	8/14/2025	1.39%	0.500%	1,232	17.18
FHLMC Medium Term Notes	3134GW6S0	1,000,000	939,310	1,000,000	US Bank	11/10/2025	0.61%	0.610%	1,320	8.05

FNMA	3135GA3Z2	1,000,000	934,730	1,000,000	US Bank	11/25/2025	0.60%	0.600%	1,335	8.01
Subtotal - US Government & Agency Obligations		\$ 3,500,000	\$ 3,320,120	\$ 3,485,000			9.93%		3,887	33.24
Subtotal Fixed Income Investments		\$ 11,553,000	\$ 11,171,091	\$ 11,604,237			33.43%		30,187	225.20
Liquid Balances										
Local Agency Investment Fund (LAIF)		\$ 10,779,977	\$ 10,779,977	LAIF			32.26%	0.29%		
LA County Pooled Investment Fund (LACPIF)		9,661,090	9,661,090	LACPIF			28.91%	0.60%		
US Bank Custody Account		1,118,409	1,118,409	US Bank			3.35%	0.00% **		
Union Bank - Acct #3931 (General Checking)	N/A	690,114	690,114	Union Bank	N/A		2.06%	0.00%		
Union Bank - Acct #3966 (Money Market)		7	7	Union Bank			0.00%	0.05%		
Union Bank - Acct #3562 (Aflac FSA)		-	-	Union Bank			0.00%	0.00%		
Union Bank - Acct #1433 (Parking Citations)		-	-	Union Bank			0.00%	0.00%		
Subtotal - Liquid Balances		\$ -	\$ 22,249,598	\$ 22,249,598			66.57%		0	0
Total Portfolio		\$	\$ 33,420,689	\$ 33,853,835			100.00%			225.20

Notes * Column E does not include amortization of purchase discount.

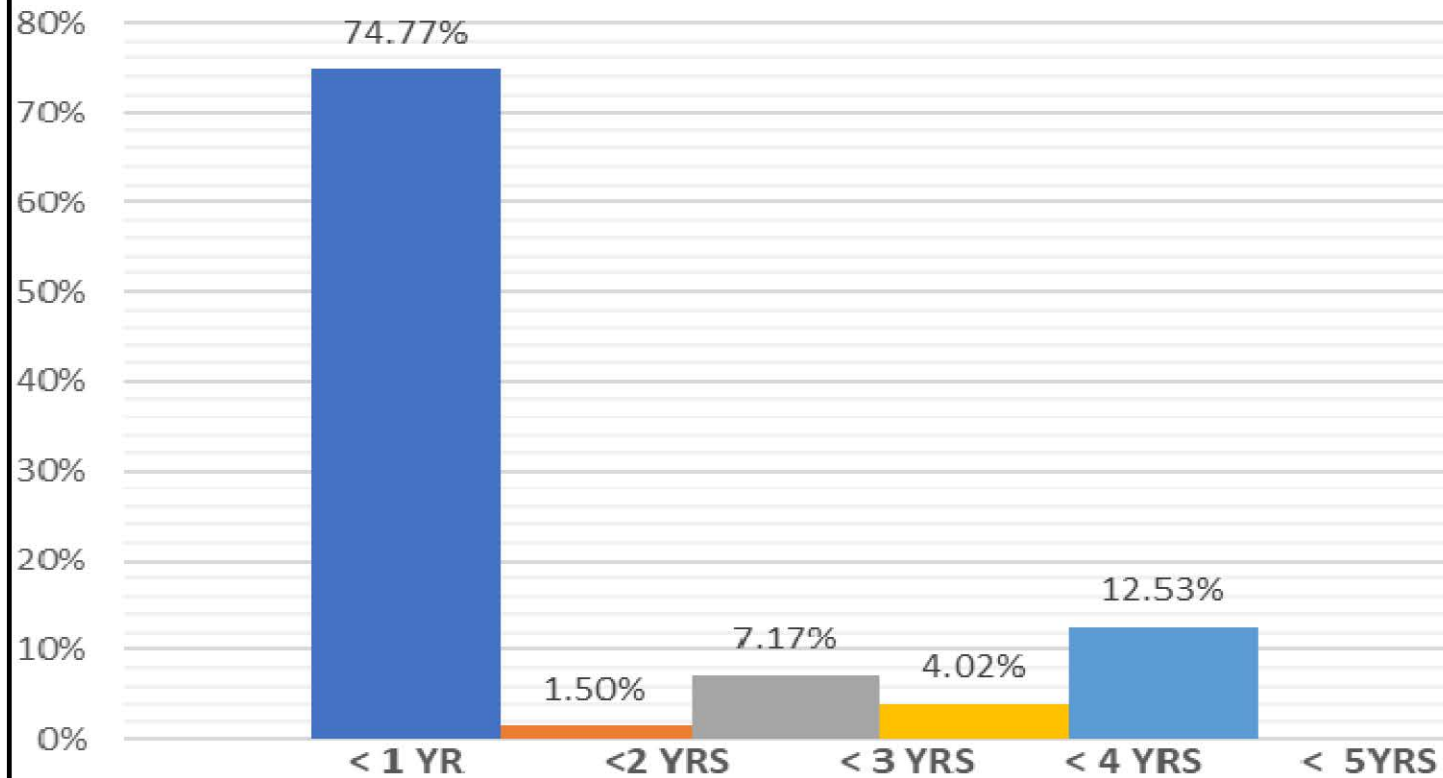
** In April, \$1M of the cash balances were re-invested in FHLB DEB @ 2.3%, maturing on 10/11/24.
In future, idle funds be invested, pending longer term investment decisions, in a MMkt acct.

**PVE Cash & Investments
Portfolio Asset Allocation
QE March 31, 2022**



Local Agency Investment Fund (LAIF)	N/A	\$ 10,779,977	\$ 10,779,977	LAIF	N/A	32.26%	0.29%	
LA County Pooled Investment Fund (LACPIF)		9,661,090	9,661,090	LACPIF		28.91%	0.60%	
US Bank Custody Account		1,118,409	1,118,409	US Bank		3.35%	0.00% **	
Union Bank - Acct #3931 (General Checking)		690,114	690,114	Union Bank		2.06%	0.00%	
Union Bank - Acct #3966 (Money Market)		7	7	Union Bank		0.00%	0.05%	
Union Bank - Acct #3562 (Aflac FSA)		-	-	Union Bank		0.00%	0.00%	
Union Bank - Acct #1433 (Parking Citations)		-	-	Union Bank		0.00%	0.00%	
Subtotal - Liquid Balances		\$ 22,249,598	\$ 22,249,598			66.57%		0 0
Total Portfolio		\$ 33,420,689	\$ 33,853,835					15,240.03

Portfolio Allocation by Maturity



City of Palos Verdes Estates
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For the Quarter Ended March 31, 2022

Issuer	CUSIP	Par or Face Value (FV)	Market Value (MV)	Book Value (BV) *	Source of MV	Maturity Date	% of Portfolio @ MV	Interest Rate	Days Until Maturity (DTM)	Wtd Ave DTM
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Bank Leumi USA CD	063248KR8	245,000	245,368	245,000	US Bank	3/31/2023	0.73%	1.450%	365	2.68
Subtotal CDs ≤ 1 Year		\$ 2,725,000	\$ 2,740,218	\$ 2,725,000			8.20%			
American Express CD	02589ABJ0	248,000	247,038	248,000	US Bank	4/28/2023	0.74%	1.000%	393	2.90
TIAA FSB CD	87270LBU6	250,000	254,440	250,000	US Bank	2/22/2024	0.76%	3.000%	693	5.28
Subtotal CDs > 1 Year and ≤ 2 Years		\$ 498,000	\$ 501,478	\$ 498,000			1.50%			
Centerstate BK CD	15201QDH7	247,000	241,445	247,000	US Bank	4/30/2024	0.72%	1.050%	761	5.50
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EnerBank USA CD	29278TNF3	249,000	243,325	249,000	US Bank	2/28/2025	0.73%	1.700%	1,065	7.75
Subtotal CDs > 2 Years and ≤ 3 Years		\$ 741,000	\$ 726,289	\$ 741,000			2.17%			
Capital One BK CD	14042TDR5	248,000	239,992	251,943	US Bank	4/22/2025	0.72%	1.450%	1,118	8.03
State BK India CD	856285TF8	248,000	241,031	248,000	US Bank	4/29/2025	0.72%	1.600%	1,125	8.11
Flagstar Bank CD	33847E3L9	248,000	234,829	248,000	US Bank	5/29/2025	0.70%	0.800%	1,155	8.12
Subtotal CDs > 3 Years and ≤ 4 Years		\$ 744,000	\$ 715,852	\$ 747,943			2.14%			
Subtotal - Certificates of Deposit		\$ 4,708,000	\$ 4,683,837	\$ 4,711,943			14.01%		9,881	72.04
Corporate Fixed Income										
Goldman Sachs Medium Term Notes	17298CLP1	\$ 500,000	\$ 468,290	\$ 500,000	US Bank	4/30/2026	1.40%	1.450%	1,491	20.89
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Local Initiatives Support Corp Medium Term Notes	53961LAM1	500,000	468,300	500,000	US Bank	5/15/2026	1.40%	1.300%	1,506	21.10
Subtotal CFIs > 4 Years and ≤ 5 Years		\$ 2,000,000	\$ 1,849,118	\$ 2,000,000			5.53%			
Subtotal - Corporate Fixed Income		\$ 2,000,000	\$ 1,849,118	\$ 2,000,000			5.53%		7,394	82.19
Municipal Obligations										
Burlingame Calif Ele	121457LG8	\$ 100,000	\$ 95,874	\$ 100,000	US Bank	8/1/2024	0.29%	0.763%	854	2.45
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Orcutt Calif Un CA	685729JR7	105,000	99,622	105,709	US Bank	2/1/2025	0.30%	1.000%	1,038	3.09
Subtotal Munis > 2 Years and ≤ 3 Years		\$ 700,000	\$ 688,987	\$ 725,332			2.06%			
Cupertino CA Union	231237N95	200,000	196,220	214,438	US Bank	8/1/2025	0.59%	2.100%	1,219	7.16
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Los Angeles CA	544351MR7	120,000	122,329	135,541	US Bank	9/1/2025	0.37%	3.450%	1,250	4.58
Subtotal Munis > 3 Years and ≤ 4 Years		\$ 645,000	\$ 629,030	\$ 681,962			1.88%			

Subtotal - Municipal Obligations		\$ 1,345,000	\$ 1,318,017	\$ 1,407,294			3.94%		9,025	37.73
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Subtotal - US Government & Agency Obligations		\$ 3,500,000	\$ 3,320,120	\$ 3,485,000			9.93%		4,963	33.24
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Burlingame Calif Ele	121457LG8	\$ 100,000	\$ 95,874	\$ 100,000	8/1/2024	0.29%	0.763%	854	2.45
California ST	13063DDG0	375,000	375,263	393,041	10/1/2023	1.12%	2.250%	549	6.16
Menlo Pk CA	586840NA4	60,000	59,059	63,041	7/1/2024	0.18%	1.928%	823	1.45
San Diego CA Cmnty	797272QP9	60,000	59,170	63,541	8/1/2024	0.18%	2.046%	854	1.51
Orcutt Calif Un CA	685729JR7	105,000	99,622	105,709	2/1/2025	0.30%	1.000%	1,038	3.09
Subtotal Munis > 2 Years and ≤ 3 Years		\$ 700,000	\$ 688,987	\$ 725,332		2.06%			
Cupertino CA Union	231237N95	200,000	196,220	214,438	8/1/2025	0.59%	2.100%	1,219	7.16
Ohlone CA Cmnty	677765GW3	125,000	122,183	131,983	8/1/2025	0.37%	1.975%	1,219	4.46
San Mateo Foster Cit	799055RU4	200,000	188,298	200,000	8/1/2025	0.56%	0.769%	1,219	6.87
Los Angeles CA	544351MR7	120,000	122,329	135,541	9/1/2025	0.37%	3.450%	1,250	4.58
Subtotal Munis > 3 Years and ≤ 4 Years		\$ 645,000	\$ 629,030	\$ 681,962		1.88%			
Subtotal - Municipal Obligations		\$ 1,345,000	\$ 1,318,017	\$ 1,407,294		3.94%		9,025	37.73
US Government & Agency Obligations									
FFCB DEB	3133ENQV5	\$ 1,000,000	\$ 980,050	\$ 989,250	3/11/2025	2.93%	1.870%	1,076	31.55

Subtotal Agencies > 2 Years and ≤ 3 Years		\$ 1,000,000	\$ 980,050	\$ 989,250		2.93%			
FNMA	3135G05S8	500,000	466,030	495,750	8/14/2025	1.39%	0.500%	1,232	17.18
FHLMC Medium Term Notes	3134GW6S0	1,000,000	939,310	1,000,000	11/10/2025	0.61%	0.610%	1,320	8.05
FNMA	3135GA3Z2	1,000,000	934,730	1,000,000	11/25/2025	0.60%	0.600%	1,335	8.01
Subtotal Agencies > 4 Years and ≤ 5 Years		\$ 2,500,000	\$ 2,340,070	\$ 2,495,750		2.60%			
Subtotal - US Government & Agency Obligations		\$ 3,500,000	\$ 3,320,120	\$ 3,485,000		9.93%		4,963	33.24
Subtotal Fixed Income Investments		\$ 11,553,000	\$ 11,171,091	\$ 11,604,237		33.43%		31,263	225.20
Liquid Balances									
Local Agency Investment Fund (LAIF)			\$ 10,779,977	\$ 10,779,977		32.26%	0.29%		
LA County Pooled Investment Fund (LACPIF)			9,661,090	9,661,090		28.91%	0.60%		
US Bank Custody Account			1,118,409	1,118,409		3.35%	0.00% **		
Union Bank - Acct #3931 (General Checking)	N/A		690,114	690,114	N/A	2.06%	0.00%		
Union Bank - Acct #3966 (Money Market)			7	7		0.00%	0.05%		
Union Bank - Acct #3562 (Aflac FSA)			-	-		0.00%	0.00%		
Union Bank - Acct #1433 (Parking Citations)			-	-		0.00%	0.00%		
Subtotal - Liquid Balances		\$ -	\$ 22,249,598	\$ 22,249,598		66.57%		0	0
Total Portfolio			\$ 33,420,689	\$ 33,853,835		100.00%			225.20

74.77%

Notes * Column E does not include amortization of purchase discount/premium.
 ** In April, \$1M of the cash balances were re-invested in FHLB DEB @ 2.3%, maturing on 10/11/24.
 In future, idle funds be invested, pending longer term investment decisions, in a MMkt acct.

City of Palos Verdes Estates

City Treasurer's Quarterly Report

Transactions Reported

For the Month Ended March 31, 2022

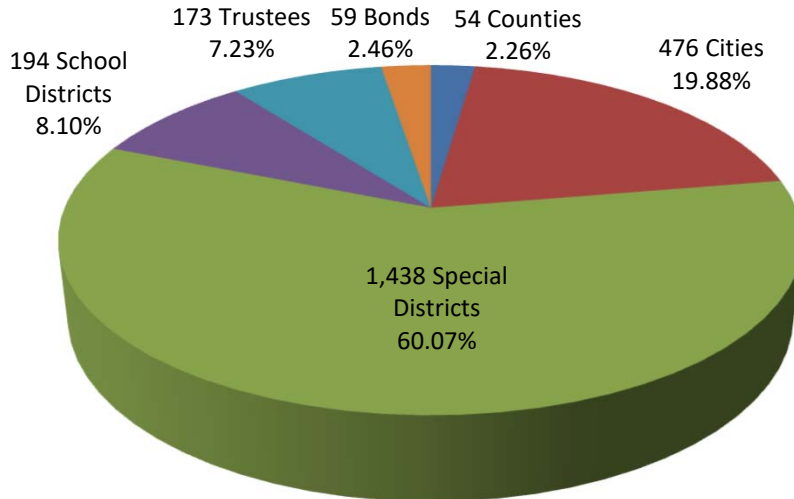
Issuer or Fund	Transaction Type/Description	Transaction Amount	Date	Notes
LAIF	Quarterly Accrued Interest	\$8,700.42	31-Mar-22	Paid on April 15, 2022.
LAIF	Withdrawal	\$325,000.00	09-Mar-22	Transfer to checking for AP payments & payroll.
LAIF	Withdrawal	\$475,000.00	09-Mar-22	Transfer to checking for AP payments & payroll.
LACPIF	Quarterly Accrued Interest	\$14,288.03	31-Mar-22	March portion = \$5502.27 Net allocation paid monthly.
FFCB	Purchase	(\$989,925.28)	21-Mar-22	\$1M Par purchased at a discount; coupon 1.87%; matures 3/10/2025.
Kern Schools CD	Matured	\$250,000.00	14-Mar-22	PAR VALUE AT 100 %; 2.80 % interest
Texas Exchange CD	Matured	\$249,000.00	25-Mar-22	PAR VALUE AT 100 %; 1.00 % interest
US Bank Custody Acct	Interest Received	\$10,639.96	Various dates in Mar	See attached list from US Bank - next tab

Transaction Type	Settlement Date	Record Date	Transaction Description	Asset Name	Cash Effect Amount
INTEREST	3/1/2022	3/1/2022	INTEREST EARNED ON LOS ANGELES CA 3.450% 9/01/25 \$1 PV ON 120000.0000 SHARES DUE 3/1/2022	LOS ANGELES CA 3.450% 9/01/25	\$ 2,070.00
INTEREST	3/4/2022	3/4/2022	INTEREST EARNED ON FIRST C D 3.000% 7/05/22 \$1 PV ON 250000.0000 SHARES DUE 3/4/2022	FIRST C D 3.000% 7/05/22	575.34
INTEREST	3/7/2022	3/7/2022	INTEREST EARNED ON MEDALLION BK C D 3.400% 12/07/22 \$1 PV ON 250000.0000 SHARES DUE 3/7/2022	MEDALLION BK C D 3.400% 12/07/22	652.05
INTEREST	3/7/2022	3/7/2022	INTEREST EARNED ON UBS BK USA C D 3.350% 11/07/22 \$1 PV ON 250000.0000 SHARES DUE 3/7/2022	UBS BK USA C D 3.350% 11/07/22	642.47
INTEREST	3/14/2022	3/14/2022	INTEREST EARNED ON KERN SCHOOLS C D 2.800% 3/14/22 \$1 PV ON 250000.0000 SHARES DUE 3/14/2022	KERN SCHOOLS C D 2.800% 3/14/22	556.16
INTEREST	3/15/2022	3/15/2022	INTEREST EARNED ON LOCAL MTN 1.250% 3/15/26 \$1 PV ON 250000.0000 SHARES DUE 3/15/2022	LOCAL MTN 1.250% 3/15/26	781.25
INTEREST	3/17/2022	3/17/2022	INTEREST EARNED ON WELLS FARGO C D 1.900% 1/17/23 \$1 PV ON 245000.0000 SHARES DUE 3/17/2022	WELLS FARGO C D 1.900% 1/17/23	357.10
INTEREST	3/23/2022		PAID ACCRUED INTEREST ON PURCHASE OF F F C B DEB 1.870% 3/10/25	F F C B DEB 1.870% 3/10/25	(675.28)
INTEREST	3/25/2022	3/25/2022	INTEREST EARNED ON TEXAS EXCHANGE C D 1.000% 3/25/22 \$1 PV ON 249000.0000 SHARES DUE 3/25/2022	TEXAS EXCHANGE C D 1.000% 3/25/22	177.37
INTEREST	3/28/2022	3/26/2022	INTEREST EARNED ON AXOS BANK C D 1.600% 3/27/23 \$1 PV ON 249000.0000 SHARES DUE 3/26/2022	AXOS BANK C D 1.600% 3/27/23	305.62
INTEREST	3/28/2022	3/28/2022	INTEREST EARNED ON ENERBANK USA C D 1.700% 2/28/25 \$1 PV ON 249000.0000 SHARES DUE 3/28/2022	ENERBANK USA C D 1.700% 2/28/25	324.72
INTEREST	3/30/2022	3/30/2022	INTEREST EARNED ON CITIGROUP INC MTN 1.350% 3/31/26 \$1 PV ON 250000.0000 SHARES DUE 3/30/2022	CITIGROUP INC MTN 1.350% 3/31/26	1,687.50
INTEREST	3/30/2022	3/30/2022	INTEREST EARNED ON LAKELAND BK NFLD C D 1.150% 3/30/23 \$1 PV ON 248000.0000 SHARES DUE 3/30/2022	LAKELAND BK NFLD C D 1.150% 3/30/23	1,414.28
INTEREST	3/31/2022	3/31/2022	INTEREST EARNED ON BANK LEUMI USA C D 1.450% 3/31/23 \$1 PV ON 245000.0000 SHARES DUE 3/31/2022	BANK LEUMI USA C D 1.450% 3/31/23	1,771.38
					<u>\$ 10,639.96</u>

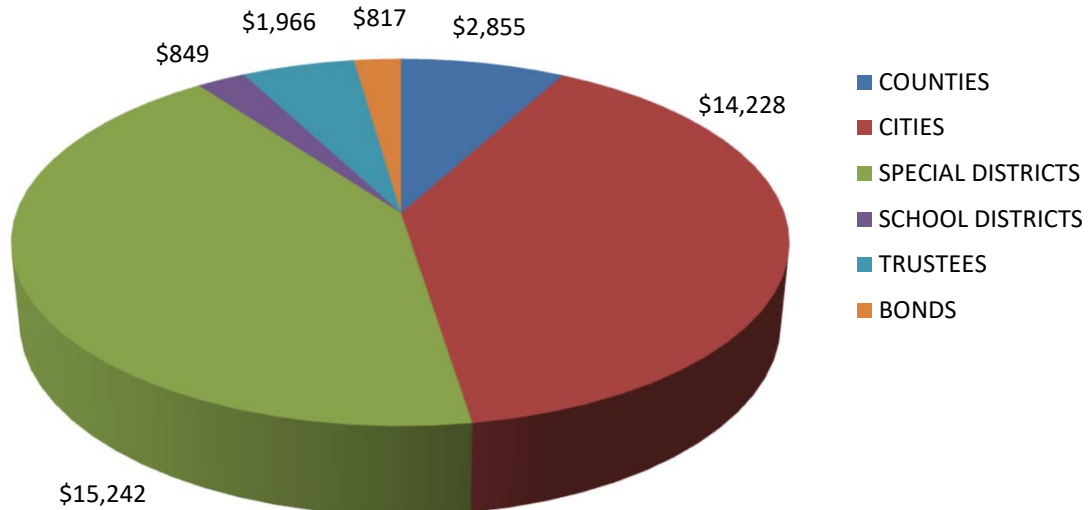
LAIF STATISTICS AS OF 3/31/22

	Balance By Type	Participation	% of Fund
54 COUNTIES	2,855,497,549.69	2.26%	7.94%
476 CITIES	14,227,827,132.16	19.88%	39.57%
1,438 SPECIAL DISTRICTS	15,241,781,191.14	60.07%	42.39%
194 SCHOOL DISTRICTS	849,441,807.24	8.10%	2.36%
173 TRUSTEES	1,965,920,367.13	7.23%	5.47%
59 BONDS	816,998,702.54	2.46%	2.27%
2,394 Fund Balance:	\$35,957,466,749.90	100.00%	100.00%

Participation:



Balance by Type (dollars in millions):





KEITH KNOX

TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration
500 West Temple Street, Room 437, Los Angeles, California 90012
Telephone: (213) 974-2101 Fax: (213) 626-1812
ttc.lacounty.gov and propertytax.lacounty.gov

Board of Supervisors

HILDA L. SOLIS
First District

HOLLY J. MITCHELL
Second District


SHEILA KUEHL
Third District

JANICE HAHN
Fourth District

KATHRYN BARGER
Fifth District

March 31, 2022

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

FROM: Keith Knox 
Treasurer and Tax Collector

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

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

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

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

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

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

KK:EBG:DJJ:JK:bp

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2022

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

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- A1 - Credit Quality Distribution and Concentration of Credit Risk
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities
 - Detailed descriptions of the major security types invested in by the Treasury
- II. Compliance Report
 - Detailed report of transactions, if any, which deviate from the Treasurer's investment policy
- III. Performance Report
 - Daily portfolio investment balances, and monthly averages
- IV. Earnings on Investments (Accrual Basis) Chart
 - Graphic presentation of net earning rates on pool investments
- V. Net Income for Month
 - Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2022

ATTACHMENTS

- VI. PSI Portfolio Participant Composition
 - Percentage breakdown by participant in the PSI Portfolio
- VII. Composition of PSI Portfolio by Type Chart
 - Graphic presentation of the percentage composition of the pooled portfolio by major security type
- VIII. Investment Transaction Journal
 - Listing of securities purchased, sold and transferred between portfolios during the month
- IX. Comparison of Investment Cost to Market Value
 - Summary comparison of investment amortized cost to market value by security type
- X. Treasurer Position Compared to Market Value Report
 - Inventory listing of portfolio securities showing amortized cost and market value for each investment
- XI. Trustee and Managed Funds
 - Listing of funds and accounts managed by outside trustees
- XII. Schedule of Floating Rate Securities
 - Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date
- XIII. Schedule of Bond Anticipation Notes
 - Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates
- XIV. Inventory Report – Totals Section Security Type Grouping
 - Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2022

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 2022

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 02/28/22		
At Cost	\$ 42,388,248,805	\$ 116,784,490
At Market	\$ 41,585,335,164	\$ 112,261,099
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	4.72%	0.00%
United States Government and Agency Obligations	67.89%	62.86%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.24%	0.00%
Municipal Obligations	0.07%	2.44%
Corporate and Deposit Notes	0.08%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	34.70%
1-60 days	34.14%	0.00%
61 days-1 year	26.44%	34.70%
Over 1 year	39.42%	65.30%
Weighted Average Days to Maturity	1,015	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 2022

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at February 28, 2022:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-2	P-1	F1	27.23%
Corporate and Deposit Notes	A-1+	P-1	-	0.05%
	A+	A1	-	0.03%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.06%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.72%
U.S. Agency Securities	AA+	Aaa	AAA	51.77%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	6.82%
U.S. Treasury Bills	AA+	Aaa	AAA	9.31%
				100.00%

<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	34.70%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	2.44%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	62.86%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
FEBRUARY 28, 2022

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 02/28/22	\$ 42,388,248,805
Market Value at 02/28/22	\$ 41,585,335,164
Average Daily Balance	\$ 42,052,444,724
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ (832,613)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 20,417,924
Earnings for the Past 12 Months	\$ 204,791,498
Earnings Rate for the Month	0.63%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF FEBRUARY 28, 2022

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 24,619,665.44
Bank of the West - Concentration	\$ 190,330,095.18 (A)
Citibank - Concentration	\$ 5,067.49
JP Morgan Chase - Concentration	\$ 101,627,139.77 (B)
Union Bank- Concentration	\$ 3,473,580.18
Wells Fargo - Concentration	\$ <u>-</u>
Total Ledger Balance for all Banks	<u>\$ 320,055,548.06</u>

(A) \$186.14 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 2022
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for February 2022

Total Deposits	\$ 4,676,783,344.83
Total Disbursements	\$ 5,636,729,567.81
Discretionary Funds Liquidity Withdrawal Ratio:	
As of February 28, 2022	1.77

Six-Month Cash Availability Projection:

	Investment			Cumulative
<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
March	\$ 8,674,612,000.00	\$ 6,732,200,000.00	\$ 6,173,500,000.00	\$ 9,233,312,000.00
April	\$ 5,794,750,000.00	\$ 10,172,400,000.00	\$ 6,522,300,000.00	\$ 18,678,162,000.00
May	\$ 7,669,892,000.00	\$ 3,214,900,000.00	\$ 6,634,800,000.00	\$ 22,928,154,000.00
June	\$ 1,747,750,000.00	\$ 5,780,200,000.00	\$ 7,065,600,000.00	\$ 23,390,504,000.00
July	\$ 550,000,000.00	\$ 3,883,200,000.00	\$ 7,708,000,000.00	\$ 20,115,704,000.00
August	\$ 150,000,000.00	\$ 3,141,400,000.00	\$ 5,852,800,000.00	\$ 17,554,304,000.00

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 2022, the Treasurer placed \$547.66 million in the Bank of the West Money Market Plus Account and \$100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$186.14 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 2022
COMPLIANCE REPORT

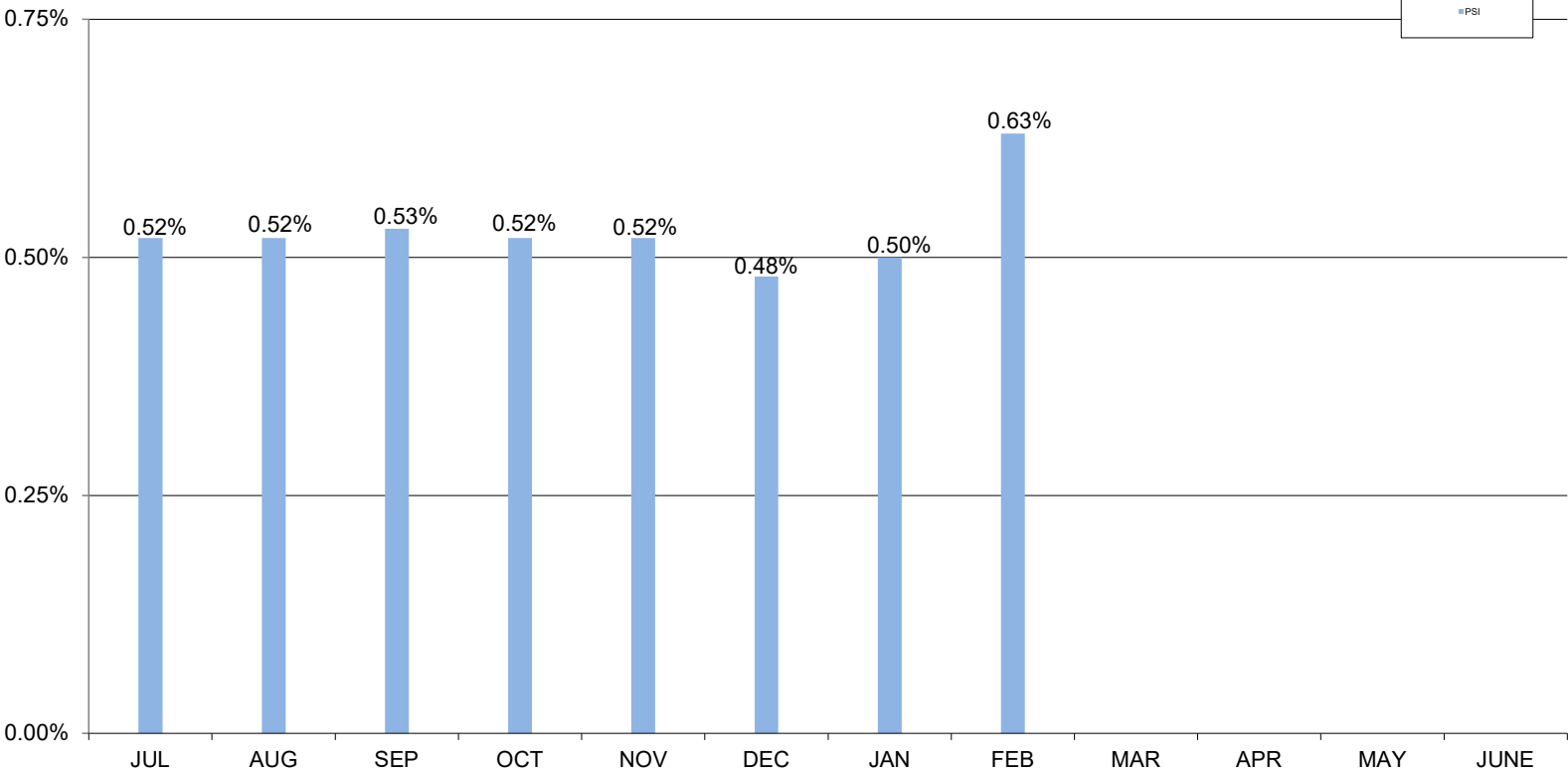
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2022

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 02/28/22
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
2/1/2022	\$	43,215,350,532.25	\$	116,784,490.31
2/2/2022		43,084,230,837.30		116,784,490.31
2/3/2022		42,934,963,548.54		116,784,490.31
2/4/2022		42,646,965,051.03		116,784,490.31
2/5/2022		42,646,965,051.03		116,784,490.31
2/6/2022		42,646,965,051.03		116,784,490.31
2/7/2022		42,316,305,693.04		116,784,490.31
2/8/2022		42,313,840,199.03		116,784,490.31
2/9/2022		42,262,799,137.47		116,784,490.31
2/10/2022		42,160,309,318.23		116,784,490.31
2/11/2022		41,980,302,334.59		116,784,490.31
2/12/2022		41,980,302,334.59		116,784,490.31
2/13/2022		41,980,302,334.59		116,784,490.31
2/14/2022		41,959,250,653.32		116,784,490.31
2/15/2022		41,689,925,155.89		116,784,490.31
2/16/2022		41,836,459,301.90		116,784,490.31
2/17/2022		41,755,206,050.65		116,784,490.31
2/18/2022		41,424,680,118.14		116,784,490.31
2/19/2022		41,424,680,118.14		116,784,490.31
2/20/2022		41,424,680,118.14		116,784,490.31
2/21/2022		41,424,680,118.14		116,784,490.31
2/22/2022		41,307,270,920.01		116,784,490.31
2/23/2022		41,474,493,264.18		116,784,490.31
2/24/2022		41,531,580,643.22		116,784,490.31
2/25/2022		41,885,898,528.06		116,784,490.31
2/26/2022		41,885,898,528.06		116,784,490.31
2/27/2022		41,885,898,528.06		116,784,490.31
2/28/2022		42,388,248,805.16		116,784,490.31
		\$ 42,052,444,724.06		\$ 116,784,490.31

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



LOS ANGELES COUNTY TREASURER
 NET INCOME FOR THE MONTH-ENDED 02/28/22 (ACCRUAL BASIS)
 ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$17,374,574	\$161,099
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>3,043,350</u>	<u>-</u>
Total Revenues	<u><u>\$20,417,924</u></u>	<u><u>\$161,099</u></u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>2,882</u>
	<u><u>-</u></u>	<u><u>\$2,882</u></u>
NET INCOME	<u><u>\$20,417,924</u></u>	<u><u>\$158,217</u></u>

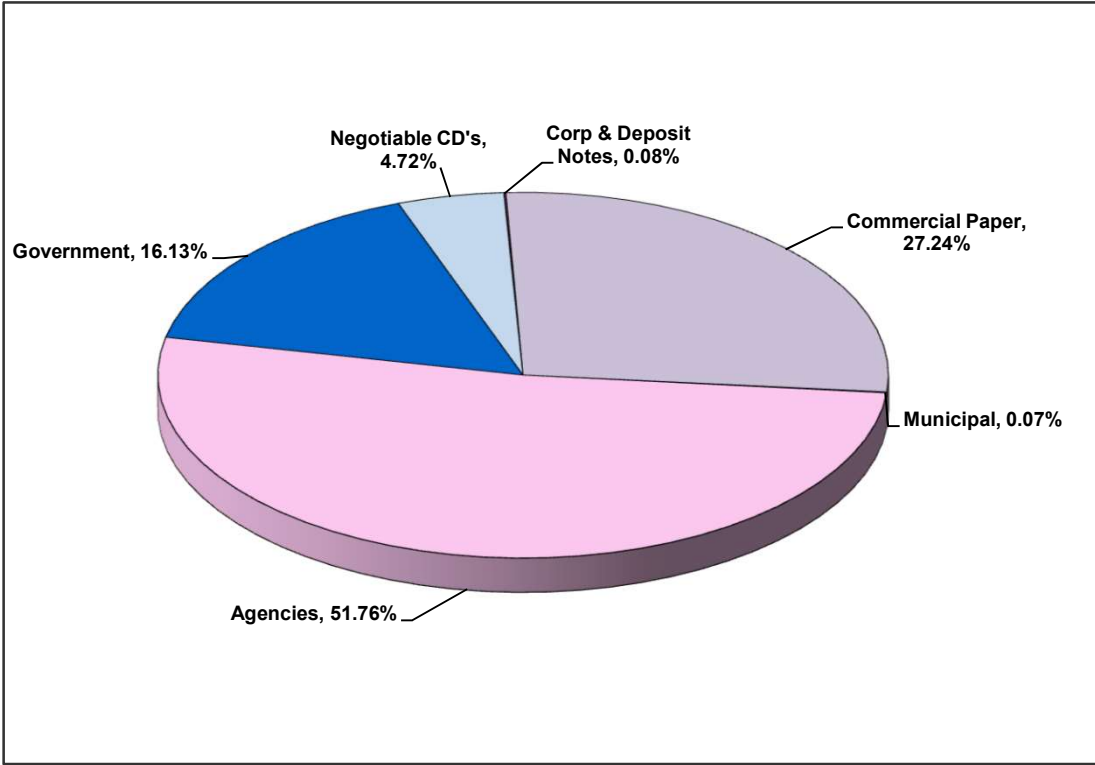
*Estimated and later adjusted.









Los Angeles County Treasurer
PSI Composition
As of February 28, 2022
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	47.56%	
Los Angeles County and Related Entities	41.84%	
Consolidated Sanitation Districts		3.57%
Metropolitan Transportation Authority		1.21%
Miscellaneous Agencies Pooled Investments		2.53%
South Coast Air Quality Management District		2.65%
Miscellaneous		0.01%
Subtotal	<u>89.40%</u>	<u>9.97%</u>
County Bond Proceeds and Repayment Funds		0.63%
Grand Total	<u><u>89.40%</u></u>	<u><u>10.60%</u></u>

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



	<u>In Thousands</u>
 Negotiable CD's	2,000,000
 Corp & Deposit Notes	33,489
 Bankers Acceptance	-
 Commercial Paper	11,545,962
 Municipal	29,029
 Agencies	21,942,540
 Other	-
 Government	<u>6,837,229</u>
Total	<u>\$ 42,388,249</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, 2022 to February 28, 2022
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	118864	FFCB D-N	02/17/22	02/15/23	1.14	25,000,000.00	24,712,625.00	0.00	CITIBANK	LOOP CAP MKTS LLC
		FFCB DISC TOTAL				25,000,000.00	24,712,625.00	0.00		
NTRD	118709	FFCB 2.05 (CALLABLE	02/01/22	02/01/30	2.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118710	FFCB 2.05 (CALLABLE	02/01/22	02/01/30	2.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118723	FFCB 1.875 (CALLABL	02/01/22	02/01/28	1.88	21,250,000.00	21,223,437.50	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	118739	FFCB 2.05 (CALLABLE	02/01/22	02/01/30	2.05	27,200,000.00	27,200,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
		FFCB TOTAL				98,450,000.00	98,423,437.50	0.00		
NTRD	118745	FHLB 2.40 (CALLABLE	02/17/22	02/17/32	2.40	25,000,000.00	25,000,000.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118775	FHLB 1.55 (CALLABLE	02/28/22	02/28/25	1.55	25,000,000.00	25,000,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	118777	FHLB 1.50 (CALLABLE	02/28/22	02/28/25	1.50	25,000,000.00	25,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118797	FHLB 1.65 (CALLABLE	02/24/22	02/24/25	1.65	25,000,000.00	25,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	118808	FHLB 1.70 (CALLABLE	02/25/22	02/24/25	1.70	25,000,000.00	25,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	118809	FHLB 1.70 (CALLABLE	02/25/22	02/24/25	1.70	15,000,000.00	15,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
		FHLB TOTAL				140,000,000.00	140,000,000.00	0.00		
NTRD	118780	FHLB D-N	02/02/22	05/09/22	0.16	50,000,000.00	49,978,666.67	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118816	FHLB D-N	02/09/22	05/13/22	0.22	50,000,000.00	49,971,583.33	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118828	FHLB D-N	02/10/22	05/20/22	0.26	50,000,000.00	49,964,937.50	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	118844	FHLB D-N	02/15/22	05/20/22	0.32	50,000,000.00	49,958,875.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118845	FHLB D-N	02/15/22	05/20/22	0.32	50,000,000.00	49,958,875.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118855	FHLB D-N	02/16/22	05/18/22	0.42	50,000,000.00	49,947,548.61	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118856	FHLB D-N	02/16/22	05/18/22	0.42	50,000,000.00	49,947,548.61	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118862	FHLB D-N	02/16/22	05/11/22	0.25	50,000,000.00	49,970,833.33	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118863	FHLB D-N	02/16/22	05/11/22	0.25	50,000,000.00	49,970,833.33	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118865	FHLB D-N	02/16/22	05/18/22	0.41	50,000,000.00	49,948,180.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118866	FHLB D-N	02/16/22	05/18/22	0.41	39,000,000.00	38,959,580.83	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118875	FHLB D-N	02/18/22	05/20/22	0.40	50,000,000.00	49,949,444.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118876	FHLB D-N	02/18/22	05/20/22	0.40	50,000,000.00	49,949,444.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118882	FHLB D-N	02/22/22	05/13/22	0.28	50,000,000.00	49,968,888.89	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118883	FHLB D-N	02/22/22	05/13/22	0.28	50,000,000.00	49,968,888.89	0.00	CITIBANK	BANCROFT CAPITAL, LLC

Los Angeles County Treasurer
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For the Period: February 1, 2022 to February 28, 2022
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	118888	FHLB D-N	02/23/22	05/27/22	0.32	50,000,000.00	49,958,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118889	FHLB D-N	02/23/22	05/27/22	0.32	50,000,000.00	49,958,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118899	FHLB D-N	02/23/22	05/31/22	0.32	50,000,000.00	49,956,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	118908	FHLB D-N	02/24/22	06/01/22	0.36	50,000,000.00	49,951,500.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118913	FHLB D-N	02/25/22	05/27/22	0.34	50,000,000.00	49,957,659.72	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118914	FHLB D-N	02/25/22	05/27/22	0.34	50,000,000.00	49,957,659.72	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118915	FHLB D-N	02/25/22	05/27/22	0.34	50,000,000.00	49,957,659.72	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118916	FHLB D-N	02/25/22	05/27/22	0.34	50,000,000.00	49,957,659.72	0.00	CITIBANK	BANCROFT CAPITAL, LLC
NTRD	118922	FHLB D-N	02/25/22	05/23/22	0.33	50,000,000.00	49,960,125.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	118938	FHLB D-N	02/28/22	05/23/22	0.31	50,000,000.00	49,963,833.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	118939	FHLB D-N	02/28/22	05/23/22	0.31	50,000,000.00	49,963,833.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
FHLB DISC TOTAL						1,289,000,000.00	1,287,958,282.20	0.00		
NTRD	118754	CANCARA ASSET SEC L	02/01/22	04/20/22	0.18	50,000,000.00	49,980,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118755	CANCARA ASSET SEC L	02/01/22	04/20/22	0.18	50,000,000.00	49,980,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118768	CANCARA ASSET SEC L	02/01/22	04/20/22	0.20	30,000,000.00	29,987,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118769	THUNDER BAY FUNDING	02/01/22	05/09/22	0.26	50,000,000.00	49,964,972.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118773	CHARIOT FUNDING LLC	02/01/22	05/02/22	0.29	50,000,000.00	49,963,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118774	CHARIOT FUNDING LLC	02/01/22	05/02/22	0.29	7,500,000.00	7,494,562.50	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118776	SHEFFIELD RECEIVABL	02/01/22	05/03/22	0.29	33,876,000.00	33,851,167.01	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118778	AUTOBAHN FUNDING CO	02/02/22	05/04/22	0.28	50,000,000.00	49,964,611.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118779	AUTOBAHN FUNDING CO	02/02/22	05/04/22	0.28	20,000,000.00	19,985,844.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118781	PROCTER & GAMBLE CO	02/02/22	04/25/22	0.16	29,300,000.00	29,289,321.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118782	LA FAYETTE ASSET SE	02/02/22	05/03/22	0.33	44,830,000.00	44,793,015.25	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118783	LA FAYETTE ASSET SE	02/03/22	05/03/22	0.33	2,170,000.00	2,168,229.64	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118784	ATLANTIC ASSET SEC	02/03/22	05/03/22	0.32	45,900,000.00	45,863,688.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118785	SHEFFIELD RECEIVABL	02/03/22	05/05/22	0.29	50,000,000.00	49,963,347.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118787	CANCARA ASSET SEC L	02/04/22	04/25/22	0.20	50,000,000.00	49,977,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118788	CANCARA ASSET SEC L	02/04/22	04/25/22	0.20	50,000,000.00	49,977,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118789	OLD LINE FUNDING LL	02/07/22	05/06/22	0.26	50,000,000.00	49,968,222.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118792	LA FAYETTE ASSET SE	02/04/22	05/04/22	0.35	32,222,000.00	32,194,119.02	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118793	THUNDER BAY FUNDING	02/04/22	05/20/22	0.34	50,000,000.00	49,950,416.67	0.00	CITIBANK	RBC CAP MKTS LLC

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Attachment VIII

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NTRD	118794	THUNDER BAY FUNDING	02/04/22	05/20/22	0.34	50,000,000.00	49,950,416.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118795	ING U.S. FUNDING LL	02/04/22	05/03/22	0.34	50,000,000.00	49,958,444.44	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	118798	SHEFFIELD RECEIVABL	02/07/22	05/06/22	0.32	50,000,000.00	49,960,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118799	TOYOTA MOTOR CREDIT	02/07/22	05/06/22	0.31	50,000,000.00	49,962,111.11	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	118800	MONT BLANC CAPITAL	02/07/22	05/10/22	0.34	25,821,000.00	25,798,564.42	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118801	THUNDER BAY FUNDING	02/07/22	04/20/22	0.24	50,000,000.00	49,976,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118802	THUNDER BAY FUNDING	02/07/22	04/20/22	0.24	25,000,000.00	24,988,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118804	SHEFFIELD RECEIVABL	02/08/22	04/26/22	0.24	50,000,000.00	49,974,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118806	ING U.S. FUNDING LL	02/08/22	05/05/22	0.34	50,000,000.00	49,959,388.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118807	NATIXIS NY BRANCH C	02/08/22	05/10/22	0.35	50,000,000.00	49,955,763.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118812	JOHNSON & JOHNSON C	02/08/22	06/06/22	0.37	50,000,000.00	49,939,361.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118813	CREDIT AGRICOLE CIB	02/08/22	05/09/22	0.33	31,914,000.00	31,887,670.95	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118814	MONT BLANC CAPITAL	02/09/22	05/12/22	0.35	50,000,000.00	49,955,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118815	MONT BLANC CAPITAL	02/09/22	05/12/22	0.35	7,187,000.00	7,180,571.63	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118817	ATLANTIC ASSET SEC	02/09/22	05/10/22	0.37	50,000,000.00	49,953,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118819	LA FAYETTE ASSET SE	02/09/22	05/11/22	0.37	30,000,000.00	29,971,941.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118820	LA FAYETTE ASSET SE	02/09/22	05/11/22	0.37	21,015,000.00	20,995,345.14	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118822	ING U.S. FUNDING LL	02/09/22	05/04/22	0.36	50,000,000.00	49,958,000.00	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	118823	ATLANTIC ASSET SEC	02/09/22	05/09/22	0.34	41,002,000.00	40,967,535.54	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118824	SHEFFIELD RECEIVABL	02/10/22	03/25/22	0.13	50,000,000.00	49,992,236.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118825	ATLANTIC ASSET SEC	02/10/22	05/11/22	0.37	50,000,000.00	49,953,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118826	MONT BLANC CAPITAL	02/10/22	05/13/22	0.38	50,000,000.00	49,951,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118827	MONT BLANC CAPITAL	02/10/22	05/13/22	0.38	47,690,000.00	47,643,687.71	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118830	PROCTER & GAMBLE CO	02/11/22	05/10/22	0.36	34,000,000.00	33,970,080.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118831	CREDIT AGRICOLE CIB	02/11/22	05/13/22	0.42	50,000,000.00	49,946,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118832	NATIXIS NY BRANCH C	02/11/22	05/11/22	0.43	50,000,000.00	49,946,847.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118835	THUNDER BAY FUNDING	02/14/22	05/20/22	0.43	20,000,000.00	19,977,305.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118836	MONT BLANC CAPITAL	02/14/22	05/11/22	0.54	50,000,000.00	49,935,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118837	MONT BLANC CAPITAL	02/14/22	05/11/22	0.54	9,150,000.00	9,138,196.50	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118838	OLD LINE FUNDING LL	02/14/22	05/13/22	0.41	30,000,000.00	29,969,933.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118840	THUNDER BAY FUNDING	02/15/22	05/16/22	0.40	50,000,000.00	49,950,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118841	SHEFFIELD RECEIVABL	02/14/22	04/11/22	0.34	50,000,000.00	49,973,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	118842	OLD LINE FUNDING LL	02/14/22	05/18/22	0.45	50,000,000.00	49,941,875.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118846	MONT BLANC CAPITAL	02/15/22	04/12/22	0.36	40,390,000.00	40,367,381.60	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118847	ING U.S. FUNDING LL	02/15/22	05/04/22	0.45	50,000,000.00	49,951,250.00	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	118848	TOYOTA MOTOR CREDIT	02/15/22	05/06/22	0.37	50,000,000.00	49,958,888.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	118849	TOYOTA MOTOR CREDIT	02/15/22	05/06/22	0.37	50,000,000.00	49,958,888.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	118850	TORONTO DOMINION BA	02/15/22	05/05/22	0.35	50,000,000.00	49,961,597.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118851	TORONTO DOMINION BA	02/15/22	05/05/22	0.35	50,000,000.00	49,961,597.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118852	LA FAYETTE ASSET SE	02/15/22	05/13/22	0.52	50,000,000.00	49,937,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118859	LA FAYETTE ASSET SE	02/16/22	05/16/22	0.51	50,000,000.00	49,936,958.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118860	CANCARA ASSET SEC L	02/16/22	05/04/22	0.38	50,000,000.00	49,959,361.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118861	CHARIOT FUNDING LLC	02/16/22	05/09/22	0.50	50,000,000.00	49,943,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118867	MONT BLANC CAPITAL	02/16/22	05/19/22	0.52	29,367,000.00	29,327,974.52	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118869	SHEFFIELD RECEIVABL	02/17/22	05/20/22	0.52	50,000,000.00	49,933,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118870	AUTOBAHN FUNDING CO	02/17/22	03/25/22	0.13	25,000,000.00	24,996,750.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118871	ATLANTIC ASSET SEC	02/17/22	05/20/22	0.53	50,000,000.00	49,932,277.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118872	CHARIOT FUNDING LLC	02/17/22	05/09/22	0.35	50,000,000.00	49,960,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118873	CHARIOT FUNDING LLC	02/17/22	05/09/22	0.35	50,000,000.00	49,960,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118877	ATLANTIC ASSET SEC	02/18/22	05/18/22	0.52	25,000,000.00	24,967,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118878	CREDIT AGRICOLE CIB	02/18/22	05/17/22	0.42	50,000,000.00	49,948,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118879	CREDIT AGRICOLE CIB	02/18/22	05/17/22	0.42	50,000,000.00	49,948,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118881	CHARIOT FUNDING LLC	02/22/22	05/12/22	0.36	50,000,000.00	49,960,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118884	MONT BLANC CAPITAL	02/22/22	05/20/22	0.53	40,000,000.00	39,948,766.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118885	CHARIOT FUNDING LLC	02/22/22	05/05/22	0.34	50,000,000.00	49,966,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118886	CHARIOT FUNDING LLC	02/22/22	05/05/22	0.34	10,000,000.00	9,993,200.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118891	ATLANTIC ASSET SEC	02/23/22	05/24/22	0.52	50,000,000.00	49,935,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118892	CREDIT AGRICOLE CIB	02/23/22	05/20/22	0.47	50,000,000.00	49,943,861.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118893	CREDIT AGRICOLE CIB	02/23/22	05/20/22	0.47	50,000,000.00	49,943,861.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118895	CANCARA ASSET SEC L	02/24/22	05/13/22	0.41	49,400,000.00	49,356,116.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118896	THUNDER BAY FUNDING	02/24/22	05/20/22	0.51	25,000,000.00	24,969,895.83	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118897	LA FAYETTE ASSET SE	02/24/22	05/20/22	0.54	50,000,000.00	49,936,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118898	OLD LINE FUNDING LL	02/23/22	05/20/22	0.50	50,000,000.00	49,940,277.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118900	ATLANTIC ASSET SEC	02/23/22	05/24/22	0.52	38,590,000.00	38,539,833.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	118901	AUTOBAHN FUNDING CO	02/24/22	04/25/22	0.38	50,000,000.00	49,968,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118902	AUTOBAHN FUNDING CO	02/24/22	04/25/22	0.38	10,000,000.00	9,993,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118903	MONT BLANC CAPITAL	02/24/22	05/27/22	0.54	23,149,000.00	23,117,054.38	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118906	JUPITER SEC COMPANY	02/24/22	05/27/22	0.51	50,000,000.00	49,934,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118907	JUPITER SEC COMPANY	02/24/22	05/27/22	0.51	25,000,000.00	24,967,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118910	THUNDER BAY FUNDING	02/24/22	05/23/22	0.50	50,000,000.00	49,938,888.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118911	THUNDER BAY FUNDING	02/24/22	05/23/22	0.50	50,000,000.00	49,938,888.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	118918	CRC FUNDING LLC CP	02/25/22	06/03/22	0.52	50,000,000.00	49,929,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118919	CRC FUNDING LLC CP	02/25/22	06/07/22	0.52	50,000,000.00	49,926,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118920	ATLANTIC ASSET SEC	02/25/22	03/18/22	0.16	50,000,000.00	49,995,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118921	ATLANTIC ASSET SEC	02/25/22	03/18/22	0.16	30,000,000.00	29,997,200.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	118923	OLD LINE FUNDING LL	02/25/22	06/03/22	0.51	50,000,000.00	49,930,583.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118924	OLD LINE FUNDING LL	02/25/22	06/03/22	0.51	2,750,000.00	2,746,182.08	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	118926	TOYOTA MOTOR CREDIT	02/28/22	05/20/22	0.44	50,000,000.00	49,950,500.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	118927	TOYOTA MOTOR CREDIT	02/28/22	05/20/22	0.44	50,000,000.00	49,950,500.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	118932	ATLANTIC ASSET SEC	02/28/22	05/27/22	0.54	50,000,000.00	49,934,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	118933	CAFCO LLC CP	02/28/22	06/01/22	0.58	50,000,000.00	49,925,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118934	CAFCO LLC CP	02/28/22	06/01/22	0.58	50,000,000.00	49,925,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118935	CHARIOT FUNDING LLC	02/28/22	05/16/22	0.40	50,000,000.00	49,957,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118936	EMERSON ELECTRIC CO	02/28/22	05/19/22	0.39	50,000,000.00	49,956,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	118937	EMERSON ELECTRIC CO	02/28/22	05/20/22	0.39	50,000,000.00	49,956,125.00	0.00	CITIBANK	LOOP CAP MKTS LLC
CPD TOTAL						4,392,223,000.00	4,388,189,342.83	0.00		
NTRD	118810	UST BILL	02/08/22	05/10/22	0.23	50,000,000.00	49,971,562.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	118811	UST BILL	02/08/22	05/10/22	0.23	50,000,000.00	49,971,562.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
US TBILLS TOTAL						100,000,000.00	99,943,125.00	0.00		
NTRD	118771	SVENSKA HANDELSBANK	02/02/22	04/20/22	0.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118786	CREDIT AGRICOLE CIB	02/03/22	05/13/22	0.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118790	CREDIT SUISSE NY CD	02/03/22	05/10/22	0.36	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118805	CREDIT AGRICOLE CIB	02/08/22	05/20/22	0.37	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118839	DNB BANK ASA NY CD	02/14/22	05/16/22	0.37	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC

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NTRD	118858	NORDEA BANK ABP NY	02/16/22	05/13/22	0.39	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118890	SVENSKA HANDELSBANK	02/23/22	05/20/22	0.37	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	118894	NORDEA BANK ABP NY	02/23/22	05/20/22	0.36	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	118904	CREDIT SUISSE NY CD	02/24/22	05/20/22	0.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	118905	CREDIT SUISSE NY CD	02/24/22	05/20/22	0.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
YANKEE CDS TOTAL						500,000,000.00	500,000,000.00	0.00		
NTRD-PSI TOTAL						6,544,673,000.00	6,539,226,812.53	0.00		
PSI TOTAL						6,544,673,000.00	6,539,226,812.53	0.00		

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Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
02/28/22	NTRD	112997	JPM CHASE BK CO NOTE	CALL	50,000,000.00	50,000,000.00	375,000.00	0.00	50,375,000.00
			CORP BK NT TOTAL		50,000,000.00	50,000,000.00	375,000.00	0.00	50,375,000.00
PSI TOTAL					50,000,000.00	50,000,000.00	375,000.00	0.00	50,375,000.00

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 Comparison of Investment Cost to Market Value
 As of February 28, 2022
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,000,000,000.00	1,999,919,000.00	(81,000.00)	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	11,545,962,210.27	11,545,110,555.26	(851,655.01)	0.00	0.00	0.00
Governments	6,837,228,702.34	6,715,853,000.00	(121,375,702.34)	0.00	0.00	0.00
Agencies	21,942,539,524.85	21,262,677,463.31	(679,862,061.54)	73,405,000.00	68,881,608.70	(4,523,391.30)
Municipals	29,028,903.18	28,617,780.00	(411,123.18)	2,855,000.00	2,855,000.00	0.00
Corp. & Deposit Notes	33,489,464.52	33,157,365.00	(332,099.52)	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	40,524,490.31	40,524,490.31	0.00
TOTAL	<u>\$42,388,248,805.16</u>	<u>\$41,585,335,163.57</u>	<u>(\$802,913,641.59)</u>	<u>\$116,784,490.31</u>	<u>\$112,261,099.01</u>	<u>(\$4,523,391.30)</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.

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Market Pricing Exceptions
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Attachment IXa**

There were no Market Pricing Exceptions

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Treasurer Portfolio Compared to Market Value
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>NTRD-PSI NON-TRADING</u>						
116677	FFCB D-N	0.0600	03/11/22	50,000,000.00	49,999,166.67	49,999,000.00
116755	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,998,888.89	49,998,000.00
116762	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,998,888.89	49,998,000.00
116886	FFCB D-N	0.0400	05/12/22	50,000,000.00	49,996,000.00	49,970,000.00
116887	FFCB D-N	0.0400	05/12/22	45,000,000.00	44,996,400.00	44,973,000.00
116911	FFCB D-N	0.0400	05/25/22	50,000,000.00	49,995,277.78	49,964,500.00
116919	FFCB D-N	0.0450	05/25/22	35,000,000.00	34,996,281.25	34,975,150.00
117066	FFCB D-N	0.0600	03/01/22	50,000,000.00	50,000,000.00	50,000,000.00
117725	FFCB D-N	0.0400	03/21/22	50,000,000.00	49,998,888.89	49,998,000.00
117976	FFCB D-N	0.0800	06/16/22	40,000,000.00	39,990,488.89	39,950,400.00
118472	FFCB D-N	0.0400	03/22/22	25,000,000.00	24,999,416.67	24,998,750.00
118558	FFCB D-N	0.1500	08/15/22	50,000,000.00	49,965,208.32	49,850,000.00
118559	FFCB D-N	0.1500	08/15/22	50,000,000.00	49,965,208.32	49,850,000.00
118864	FFCB D-N	1.1400	02/15/23	25,000,000.00	24,722,125.00	24,762,000.00
FFCB DISC TOTAL				620,000,000.00	619,622,239.57	619,286,800.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,068,000.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	50,877,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,994,799.27	50,192,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,034,364.64	50,771,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,699,124.11	24,980,345.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,136,080.04	50,938,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,048,988.81	18,337,860.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,966,896.50	50,038,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,995,880.46	50,407,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,262,468.14	36,355,616.50
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	47,881,500.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,149,753.58	49,449,500.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	49,929,000.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	49,929,000.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	49,293,500.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	24,335,500.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	24,335,500.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	48,073,000.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	24,036,500.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	33,651,100.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,977,031.33	20,118,550.50
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	48,073,000.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	4,807,300.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	48,371,500.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,019,000.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,019,000.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	33,892,205.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	23,684,500.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	23,259,250.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	18,607,400.00

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114404	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	25,000,000.00	23,092,250.00
114435	FFCB 1.14 (CALLABLE	1.1400	08/20/29	45,200,000.00	45,200,000.00	41,750,788.00
114455	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	23,445,500.00
114456	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	23,445,500.00
114480	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	24,979,199.69	23,092,250.00
114505	FFCB 1.12 (CALLABLE	1.1200	09/01/28	25,000,000.00	25,000,000.00	23,580,750.00
114538	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	45,275,500.00
114539	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	45,275,500.00
114549	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	46,256,500.00
114550	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	46,256,500.00
114551	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	49,914,895.95	45,275,500.00
114554	FFCB 1.32 (CALLABLE	1.3200	09/09/30	50,000,000.00	50,000,000.00	46,907,500.00
114569	FFCB 1.14 (CALLABLE	1.1400	08/20/29	43,338,000.00	43,283,797.71	40,030,877.22
114570	FFCB 1.03 (CALLABLE	1.0300	12/01/28	40,000,000.00	39,906,268.72	37,512,800.00
114604	FFCB 1.32 (CALLABLE	1.3200	09/09/30	32,190,000.00	32,190,000.00	30,199,048.50
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,898,711.32	22,894,250.00
114607	FFCB 1.23 (CALLABLE	1.2300	09/10/29	25,000,000.00	25,000,000.00	22,972,000.00
114608	FFCB 1.00 (CALLABLE	1.0000	09/14/28	20,000,000.00	20,000,000.00	18,906,800.00
114719	FFCB 1.15 (CALLABLE	1.1500	08/12/30	50,000,000.00	49,940,077.63	46,425,500.00
114720	FFCB 1.15 (CALLABLE	1.1500	08/12/30	10,551,000.00	10,538,355.15	9,796,709.01
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,922,223.43	45,873,500.00
114999	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	46,757,500.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	16,474,820.70
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	16,474,820.70
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	16,483,808.60
115022	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	46,757,500.00
115023	FFCB 0.90 (CALLABLE	0.9000	01/21/28	50,000,000.00	49,981,666.02	47,241,000.00
115024	FFCB 0.90 (CALLABLE	0.9000	01/21/28	17,300,000.00	17,293,656.44	16,345,386.00
115092	FFCB 1.37 (CALLABLE	1.3700	11/04/30	50,000,000.00	50,000,000.00	46,837,000.00
115093	FFCB 1.37 (CALLABLE	1.3700	11/04/30	6,000,000.00	6,000,000.00	5,620,440.00
115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,989,122.42	22,986,000.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,966,279.45	22,986,000.00
115172	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	46,743,000.00
115173	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	23,371,500.00
115174	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	23,371,500.00
115202	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	46,743,000.00
115203	FFCB 1.34 (CALLABLE	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,099,961.50
115222	FFCB NOTE 1.03	1.0300	11/12/30	20,000,000.00	19,884,896.81	18,388,800.00
115357	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	50,000,000.00	46,452,500.00
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,817,120.69	33,666,300.00
115432	FFCB 0.86 (CALLABLE	0.8600	12/09/27	26,200,000.00	26,200,000.00	24,722,582.00
115433	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,890,299.80	46,452,500.00
115434	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,890,299.80	46,452,500.00
115493	FFCB 0.74 (CALLABLE	0.7400	12/21/27	20,000,000.00	20,000,000.00	18,732,200.00
115513	FFCB 1.17 (CALLABLE	1.1700	12/23/30	50,000,000.00	49,933,892.41	46,274,500.00
115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,994,482.03	22,991,500.00

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115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	20,002,605.00
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,973.26	21,111,714.96
115609	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	46,145,500.00
115610	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	46,145,500.00
115611	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	46,145,500.00
115655	FFCB 1.24 (CALLABLE	1.2400	12/23/30	48,935,000.00	48,888,771.69	45,162,600.85
115666	FFCB 1.24 (CALLABLE	1.2400	01/06/31	25,000,000.00	25,000,000.00	23,234,250.00
115673	FFCB 1.24 (CALLABLE	1.2400	01/06/31	50,000,000.00	50,000,000.00	46,468,500.00
115725	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	23,476,500.00
115726	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	23,476,500.00
115727	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	23,476,500.00
115754	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,946,752.46	46,953,000.00
115774	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,988,903.74	46,953,000.00
115851	FFCB 0.70 (CALLABLE	0.7000	01/27/27	50,000,000.00	50,000,000.00	47,240,500.00
115854	FFCB 0.70 (CALLABLE	0.7000	01/27/27	40,000,000.00	40,000,000.00	37,792,400.00
116108	FFCB 1.10 (CALLABLE	1.1000	03/03/27	50,000,000.00	49,968,712.90	48,116,500.00
116282	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	24,355,250.00
116284	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	24,355,250.00
116328	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	24,280,250.00
116340	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	24,280,250.00
116363	FFCB 1.73 (CALLABLE	1.7300	04/05/29	25,000,000.00	25,000,000.00	24,305,750.00
116366	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	23,949,250.00
116368	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	23,949,250.00
116391	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	23,949,250.00
116395	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	48,643,500.00
116400	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	48,643,500.00
116412	FFCB 0.07 NOTE	0.0700	03/29/22	50,000,000.00	50,000,000.00	49,990,500.00
116413	FFCB 1.98 (CALLABLE	1.9800	03/24/31	50,000,000.00	49,886,332.42	48,489,500.00
116421	FFCB 2.02 (CALLABLE	2.0200	04/01/31	50,000,000.00	49,818,092.11	47,898,500.00
116436	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	49,901,980.64	48,643,500.00
116487	FFCB 1.55 (CALLABLE	1.5500	03/15/29	50,000,000.00	49,711,771.32	48,190,500.00
116488	FFCB 1.55 (CALLABLE	1.5500	03/15/29	20,945,000.00	20,824,261.02	20,187,000.45
116489	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	48,643,500.00
116518	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	24,218,250.00
116520	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	24,218,250.00
116532	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	24,348,000.00
116533	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	24,348,000.00
116562	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	24,421,250.00
116564	FFCB 1.97 (CALLABLE	1.9700	04/21/31	45,000,000.00	45,000,000.00	43,541,550.00
116572	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	24,421,250.00
116595	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	24,348,000.00
116650	FFCB 0.94 (CALLABLE	0.9400	04/28/26	25,000,000.00	25,000,000.00	24,244,750.00
116651	FFCB 1.43 (CALLABLE	1.4300	04/30/29	30,000,000.00	30,000,000.00	28,790,400.00
116694	FFCB 1.40 (CALLABLE	1.4000	04/28/28	25,000,000.00	24,955,968.66	24,197,750.00
116702	FFCB 1.00 (CALLABLE	1.0000	05/04/26	25,000,000.00	24,968,681.56	24,289,000.00
116896	FFCB 1.94 (CALLABLE	1.9400	05/27/31	11,923,000.00	11,923,000.00	11,506,291.15

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117119	FFCB 1.74 (CALLABLE	1.7400	06/03/30	25,000,000.00	25,000,000.00	24,238,750.00
117875	FFCB 1.98 (CALLABLE	1.9800	10/27/31	25,000,000.00	25,000,000.00	24,329,750.00
117876	FFCB 1.98 (CALLABLE	1.9800	10/27/31	20,000,000.00	20,000,000.00	19,463,800.00
117966	FFCB 1.33 (CALLABLE	1.3300	11/03/26	25,000,000.00	25,000,000.00	24,347,000.00
118009	FFCB 1.33 (CALLABLE	1.3300	11/03/26	20,000,000.00	19,990,646.22	19,477,600.00
118019	FFCB 1.40 (CALLABLE	1.4000	11/08/27	20,000,000.00	20,000,000.00	19,418,200.00
118079	FFCB 1.27 (CALLABLE	1.2700	11/16/26	20,000,000.00	20,000,000.00	19,525,400.00
118080	FFCB 1.27 (CALLABLE	1.2700	11/16/26	20,000,000.00	20,000,000.00	19,525,400.00
118120	FFCB 1.43 (CALLABLE	1.4300	11/23/26	25,000,000.00	25,000,000.00	24,554,250.00
118123	FFCB 1.43 (CALLABLE	1.4300	11/23/26	20,000,000.00	20,000,000.00	19,643,400.00
118152	FFCB 1.43 (CALLABLE	1.4300	11/23/26	10,000,000.00	10,000,000.00	9,821,700.00
118166	FFCB 1.65 (CALLABLE	1.6500	11/29/28	22,000,000.00	22,000,000.00	21,498,840.00
118194	FFCB 1.54 (CALLABLE	1.5400	11/30/26	25,000,000.00	25,000,000.00	24,550,250.00
118195	FFCB 1.54 (CALLABLE	1.5400	11/30/26	25,000,000.00	25,000,000.00	24,550,250.00
118201	FFCB 1.54 (CALLABLE	1.5400	11/30/26	25,000,000.00	25,000,000.00	24,550,250.00
118202	FFCB 1.54 (CALLABLE	1.5400	11/30/26	25,000,000.00	25,000,000.00	24,550,250.00
118219	FFCB 1.78 (CALLABLE	1.7800	12/06/28	25,000,000.00	25,000,000.00	24,496,750.00
118221	FFCB 1.78 (CALLABLE	1.7800	12/06/28	25,000,000.00	25,000,000.00	24,496,750.00
118235	FFCB 2.00 (CALLABLE	2.0000	12/07/29	20,000,000.00	20,000,000.00	19,690,800.00
118236	FFCB 2.00 (CALLABLE	2.0000	12/07/29	20,000,000.00	20,000,000.00	19,690,800.00
118237	FFCB 2.00 (CALLABLE	2.0000	12/07/29	20,000,000.00	20,000,000.00	19,690,800.00
118261	FFCB 2.20 (CALLABLE	2.2000	12/09/31	25,000,000.00	25,000,000.00	24,178,500.00
118262	FFCB 2.20 (CALLABLE	2.2000	12/09/31	25,000,000.00	25,000,000.00	24,178,500.00
118314	FFCB 1.93 (CALLABLE	1.9300	12/14/29	25,000,000.00	25,000,000.00	24,401,000.00
118315	FFCB 1.84 (CALLABLE	1.8400	12/14/28	25,000,000.00	25,000,000.00	24,487,500.00
118352	FFCB 1.84 (CALLABLE	1.8400	12/14/28	25,000,000.00	25,000,000.00	24,487,500.00
118353	FFCB 1.84 (CALLABLE	1.8400	12/14/28	25,000,000.00	25,000,000.00	24,487,500.00
118354	FFCB 1.84 (CALLABLE	1.8400	12/14/28	25,000,000.00	25,000,000.00	24,487,500.00
118374	FFCB 1.45 NOTE	1.4500	12/20/28	25,000,000.00	24,973,749.71	24,235,000.00
118409	FFCB 1.34 (CALLABLE	1.3400	12/01/25	9,880,000.00	9,880,000.00	9,728,342.00
118415	FFCB 1.59 (CALLABLE	1.5900	06/14/29	21,072,000.00	20,969,377.12	20,452,904.64
118436	FFCB 0.55 NOTE	0.5500	11/24/23	50,000,000.00	49,896,148.44	49,239,000.00
118442	FFCB 2.35 (CALLABLE	2.3500	11/29/33	15,150,000.00	15,150,000.00	14,598,237.00
118446	FFCB 1.45 (CALLABLE	1.4500	12/27/28	20,000,000.00	20,000,000.00	19,431,600.00
118454	FFCB 1.29 (CALLABLE	1.2900	12/22/26	25,000,000.00	25,000,000.00	24,248,250.00
118455	FFCB 2.05 (CALLABLE	2.0500	12/23/31	45,000,000.00	45,000,000.00	43,569,450.00
118456	FFCB 1.48 (CALLABLE	1.4800	12/27/27	50,000,000.00	50,000,000.00	48,555,000.00
118484	FFCB 1.29 (CALLABLE	1.2900	12/22/26	12,000,000.00	11,988,447.13	11,639,160.00
118552	FFCB 1.80 (CALLABLE	1.8000	01/05/32	25,000,000.00	24,991,381.78	24,071,000.00
118555	FFCB 2.125 (CALLABL	2.1250	01/05/32	30,000,000.00	30,000,000.00	29,223,000.00
118572	FFCB 2.34 (CALLABLE	2.3400	01/05/34	38,700,000.00	38,661,785.63	37,544,031.00
118584	FFCB 1.60 (CALLABLE	1.6000	01/10/28	25,000,000.00	25,000,000.00	24,528,500.00
118585	FFCB 1.60 (CALLABLE	1.6000	01/10/28	25,000,000.00	25,000,000.00	24,528,500.00
118593	FFCB 2.12 (CALLABLE	2.1200	01/12/32	25,000,000.00	25,000,000.00	24,336,250.00
118594	FFCB 2.12 (CALLABLE	2.1200	01/12/32	25,000,000.00	25,000,000.00	24,336,250.00
118595	FFCB 2.12 (CALLABLE	2.1200	01/12/32	25,000,000.00	25,000,000.00	24,336,250.00

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118617	FFCB 1.50 NOTE	1.5000	01/13/27	25,000,000.00	24,982,950.44	24,698,500.00
118632	FFCB 1.83 (CALLABLE	1.8300	01/18/28	27,000,000.00	27,000,000.00	26,661,420.00
118633	FFCB 1.83 (CALLABLE	1.8300	01/18/28	25,000,000.00	25,000,000.00	24,686,500.00
118647	FFCB 2.05 (CALLABLE	2.0500	01/20/32	25,000,000.00	25,000,000.00	24,652,500.00
118649	FFCB 2.05 (CALLABLE	2.0500	01/20/32	20,000,000.00	20,000,000.00	19,722,000.00
118661	FFCB 2.00 (CALLABLE	2.0000	01/24/29	25,000,000.00	25,000,000.00	24,774,250.00
118682	FFCB 2.00 NOTE	2.0000	01/14/32	25,000,000.00	24,876,201.59	24,634,500.00
118684	FFCB 1.78 (CALLABLE	1.7800	01/26/27	25,000,000.00	25,000,000.00	24,794,250.00
118692	FFCB 2.32 (CALLABLE	2.3200	01/26/32	25,000,000.00	25,000,000.00	24,661,000.00
118693	FFCB 2.32 (CALLABLE	2.3200	01/26/32	25,000,000.00	25,000,000.00	24,661,000.00
118694	FFCB 2.23 (CALLABLE	2.2300	01/27/32	25,000,000.00	25,000,000.00	24,440,250.00
118695	FFCB 2.23 (CALLABLE	2.2300	01/27/32	25,000,000.00	25,000,000.00	24,440,250.00
118701	FFCB 2.23 (CALLABLE	2.2300	01/27/32	25,000,000.00	25,000,000.00	24,440,250.00
118702	FFCB 2.23 (CALLABLE	2.2300	01/27/32	20,900,000.00	20,900,000.00	20,432,049.00
118709	FFCB 2.05 (CALLABLE	2.0500	02/01/30	25,000,000.00	25,000,000.00	24,635,000.00
118710	FFCB 2.05 (CALLABLE	2.0500	02/01/30	25,000,000.00	25,000,000.00	24,635,000.00
118723	FFCB 1.875 (CALLABL	1.8750	02/01/28	21,250,000.00	21,223,776.96	21,019,862.50
118739	FFCB 2.05 (CALLABLE	2.0500	02/01/30	27,200,000.00	27,200,000.00	26,802,880.00
FFCB TOTAL				5,845,364,000.00	5,843,077,299.15	5,608,184,757.78
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	50,098,000.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	41,030,262.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	50,047,500.00
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	39,846,800.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,085,524.47	50,384,500.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	48,678,000.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	19,444,444.45	19,444,444.45	18,833,694.45
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	47,912,000.00
114118	FHLB 1.02 (CALLABLE	1.0200	07/06/27	24,185,000.00	24,180,372.97	23,025,329.25
114223	FHLB 0.77 (CALLABLE	0.7700	07/28/27	50,000,000.00	50,000,000.00	46,774,000.00
114337	FHLB 1.02 (CALLABLE	1.0200	08/10/28	32,995,000.00	32,995,000.00	31,186,544.05
114617	FHLB 1.30 (CALLABLE	1.3000	09/30/30	39,950,000.00	39,950,000.00	37,405,185.00
114722	FHLB 1.25 (CALLABLE	1.2500	10/08/30	50,000,000.00	50,000,000.00	45,694,000.00
114733	FHLB 1.21 (CALLABLE	1.2100	10/07/30	50,000,000.00	50,000,000.00	46,534,000.00
114743	FHLB 1.21 (CALLABLE	1.2100	10/07/30	38,200,000.00	38,200,000.00	35,551,976.00
114771	FHLB 1.08 (CALLABLE	1.0800	10/02/30	50,000,000.00	50,000,000.00	46,143,500.00
115431	FHLB 1.28 (CALLABLE	1.2800	12/16/30	33,200,000.00	33,191,240.04	30,836,492.00
115526	FHLB 1.25 (CALLABLE	1.2500	12/23/30	50,000,000.00	50,000,000.00	46,524,500.00
115527	FHLB 1.25 (CALLABLE	1.2500	12/23/30	25,000,000.00	25,000,000.00	23,262,250.00
115529	FHLB 0.875 (CALLABL	0.8750	12/30/27	22,000,000.00	22,000,000.00	20,865,240.00
115557	FHLB 1.29 (CALLABLE	1.2900	12/30/30	19,875,000.00	19,875,000.00	18,537,611.25
115670	FHLB 1.25 (CALLABLE	1.2500	12/30/30	40,440,000.00	40,440,000.00	36,687,976.80
115713	FHLB 1.34 (CALLABLE	1.3400	01/27/32	50,000,000.00	50,000,000.00	46,158,000.00
115714	FHLB 1.35 (CALLABLE	1.3500	01/27/32	50,000,000.00	50,000,000.00	46,192,500.00
115728	FHLB 1.26 (CALLABLE	1.2600	01/27/31	50,000,000.00	50,000,000.00	46,503,500.00
115729	FHLB 1.37 (CALLABLE	1.3700	01/27/32	50,000,000.00	50,000,000.00	46,259,500.00

Los Angeles County Treasurer
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115730	FHLB 1.37 (CALLABLE	1.3700	01/27/32	25,000,000.00	25,000,000.00	23,129,750.00
115740	FHLB 1.50 (CALLABLE	1.5000	01/27/33	50,000,000.00	50,000,000.00	46,187,000.00
115768	FHLB 1.495 (CALLABL	1.4950	01/27/33	50,000,000.00	50,000,000.00	46,123,000.00
115815	FHLB 1.32 (CALLABLE	1.3200	01/28/31	50,000,000.00	50,000,000.00	46,689,500.00
115835	FHLB 1.32 (CALLABLE	1.3200	02/03/31	50,000,000.00	50,000,000.00	46,677,000.00
115907	FHLB 1.35 (CALLABLE	1.3500	02/17/32	50,000,000.00	50,000,000.00	46,154,500.00
115952	FHLB 1.15 (CALLABLE	1.1500	08/24/29	25,000,000.00	25,000,000.00	23,536,500.00
115953	FHLB 1.32 (CALLABLE	1.3200	02/24/31	50,000,000.00	50,000,000.00	46,644,000.00
116026	FHLB 1.25 (CALLABLE	1.2500	02/24/31	50,000,000.00	50,000,000.00	46,423,500.00
116035	FHLB 1.46 (CALLABLE	1.4600	02/24/31	25,000,000.00	25,000,000.00	23,534,000.00
116117	FHLB NOTE 1.50	1.5000	03/14/31	25,000,000.00	24,750,518.52	23,723,750.00
116380	FHLB 1.03 (CALLABLE	1.0300	03/30/26	25,000,000.00	25,000,000.00	24,339,250.00
116543	FHLB 1.05 (CALLABLE	1.0500	04/28/26	50,000,000.00	50,000,000.00	48,671,500.00
116645	FHLB 1.55 (CALLABLE	1.5500	04/27/29	25,000,000.00	25,000,000.00	24,110,250.00
116662	FHLB 1.10 (CALLABLE	1.1000	11/12/26	30,000,000.00	30,000,000.00	29,119,200.00
116700	FHLB 1.45 (CALLABLE	1.4500	05/18/28	25,000,000.00	25,000,000.00	24,219,500.00
117891	FHLB 1.40 (CALLABLE	1.4000	10/27/27	25,000,000.00	25,000,000.00	24,400,750.00
117894	FHLB 1.25 (CALLABLE	1.2500	10/27/26	25,000,000.00	25,000,000.00	24,440,250.00
117900	FHLB 1.28 (CALLABLE	1.2800	10/27/26	25,000,000.00	25,000,000.00	24,482,000.00
117917	FHLB 1.60 (CALLABLE	1.6000	11/17/28	12,000,000.00	12,000,000.00	11,734,680.00
118082	FHLB 1.39 (CALLABLE	1.3900	11/23/27	25,000,000.00	25,000,000.00	24,364,750.00
118087	FHLB 1.30 (CALLABLE	1.3000	11/23/26	25,000,000.00	25,000,000.00	24,516,500.00
118097	FHLB 1.375 (CALLABL	1.3750	11/23/26	25,000,000.00	25,000,000.00	24,532,500.00
118100	FHLB 1.40 (CALLABLE	1.4000	12/01/26	25,000,000.00	25,000,000.00	24,567,750.00
118118	FHLB 1.42 (CALLABLE	1.4200	12/01/26	25,000,000.00	25,000,000.00	24,527,250.00
118133	FHLB 1.29 (CALLABLE	1.2900	06/08/26	25,000,000.00	25,000,000.00	24,540,000.00
118148	FHLB 0.52 (CALLABLE	0.5200	09/08/23	50,000,000.00	50,000,000.00	49,560,500.00
118149	FHLB 0.52 (CALLABLE	0.5200	09/08/23	50,000,000.00	50,000,000.00	49,560,500.00
118161	FHLB 0.50 NOTE	0.5000	12/08/23	50,000,000.00	49,972,680.30	49,237,000.00
118196	FHLB 2.08 (CALLABLE	2.0800	12/08/31	24,000,000.00	24,000,000.00	23,396,880.00
118218	FHLB 1.70 (CALLABLE	1.7000	12/13/28	25,000,000.00	25,000,000.00	24,512,500.00
118252	FHLB 1.61 (CALLABLE	1.6100	12/21/27	25,000,000.00	25,000,000.00	24,637,250.00
118278	FHLB 1.50 (CALLABLE	1.5000	12/30/26	25,000,000.00	25,000,000.00	24,227,250.00
118301	FHLB 1.80 (CALLABLE	1.8000	12/14/29	25,000,000.00	25,000,000.00	24,294,750.00
118465	FHLB 1.40 (CALLABLE	1.4000	12/29/26	50,000,000.00	50,000,000.00	49,093,000.00
118466	FHLB 1.50 (CALLABLE	1.5000	12/29/27	25,000,000.00	25,000,000.00	24,507,750.00
118576	FHLB 1.54 (CALLABLE	1.5400	01/25/27	25,000,000.00	25,000,000.00	24,675,000.00
118591	FHLB 1.52 (CALLABLE	1.5200	01/27/27	50,000,000.00	50,000,000.00	49,293,500.00
118596	FHLB 1.50 (CALLABLE	1.5000	01/27/27	25,000,000.00	25,000,000.00	24,629,250.00
118600	FHLB 1.77 (CALLABLE	1.7700	01/19/29	25,000,000.00	25,000,000.00	24,613,250.00
118601	FHLB 1.625 (CALLABL	1.6250	01/27/27	25,000,000.00	25,000,000.00	24,704,500.00
118606	FHLB 2.16 (CALLABLE	2.1600	01/20/32	25,000,000.00	25,000,000.00	24,547,250.00
118607	FHLB 1.875 (CALLABL	1.8750	01/26/29	25,000,000.00	25,000,000.00	24,666,250.00
118615	FHLB 1.65 (CALLABLE	1.6500	01/27/27	25,000,000.00	25,000,000.00	24,669,500.00
118616	FHLB 1.66 (CALLABLE	1.6600	01/27/27	25,000,000.00	25,000,000.00	24,711,000.00
118623	FHLB 2.25 (CALLABLE	2.2500	01/27/32	22,700,000.00	22,700,000.00	22,310,922.00

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118658	FHLB 1.70 (CALLABLE	1.7000	01/27/27	25,000,000.00	25,000,000.00	24,616,000.00
118659	FHLB 1.75 (CALLABLE	1.7500	01/27/27	25,000,000.00	25,000,000.00	24,703,250.00
118745	FHLB 2.40 (CALLABLE	2.4000	02/17/32	25,000,000.00	25,000,000.00	24,777,250.00
118775	FHLB 1.55 (CALLABLE	1.5500	02/28/25	25,000,000.00	25,000,000.00	24,782,750.00
118777	FHLB 1.50 (CALLABLE	1.5000	02/28/25	25,000,000.00	25,000,000.00	24,831,500.00
118797	FHLB 1.65 (CALLABLE	1.6500	02/24/25	25,000,000.00	25,000,000.00	24,925,500.00
118808	FHLB 1.70 (CALLABLE	1.7000	02/24/25	25,000,000.00	25,000,000.00	25,001,250.00
118809	FHLB 1.70 (CALLABLE	1.7000	02/24/25	15,000,000.00	15,000,000.00	15,000,750.00
FHLB TOTAL				2,729,939,444.45	2,729,734,780.75	2,622,847,542.80
116607	FHLB D-N	0.0550	04/14/22	42,000,000.00	41,997,176.67	41,990,340.00
116717	FHLB D-N	0.0450	05/03/22	50,000,000.00	49,996,062.50	49,974,000.00
116736	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,995,034.73	49,973,000.00
116737	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,995,034.73	49,973,000.00
116738	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,995,034.73	49,973,000.00
116739	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,995,034.73	49,973,000.00
117007	FHLB D-N	0.0500	06/13/22	50,000,000.00	49,992,777.78	49,939,500.00
117676	FHLB D-N	0.0420	03/25/22	50,000,000.00	49,998,600.00	49,997,500.00
117677	FHLB D-N	0.0420	03/25/22	50,000,000.00	49,998,600.00	49,997,500.00
117722	FHLB D-N	0.0490	03/30/22	50,000,000.00	49,998,026.39	49,997,000.00
117723	FHLB D-N	0.0490	03/30/22	50,000,000.00	49,998,026.39	49,997,000.00
118173	FHLB D-N	0.0450	03/02/22	50,000,000.00	49,999,937.50	50,000,000.00
118174	FHLB D-N	0.0450	03/02/22	50,000,000.00	49,999,937.50	50,000,000.00
118192	FHLB D-N	0.0700	05/25/22	50,000,000.00	49,991,736.12	49,964,500.00
118193	FHLB D-N	0.0700	05/25/22	50,000,000.00	49,991,736.12	49,964,500.00
118204	FHLB D-N	0.0300	03/01/22	50,000,000.00	50,000,000.00	50,000,000.00
118205	FHLB D-N	0.0300	03/01/22	50,000,000.00	50,000,000.00	50,000,000.00
118228	FHLB D-N	0.0450	03/08/22	50,000,000.00	49,999,562.50	49,999,000.00
118229	FHLB D-N	0.0450	03/08/22	50,000,000.00	49,999,562.50	49,999,000.00
118244	FHLB D-N	0.0400	03/15/22	50,000,000.00	49,999,222.22	49,998,500.00
118245	FHLB D-N	0.0400	03/15/22	50,000,000.00	49,999,222.22	49,998,500.00
118253	FHLB D-N	0.0350	03/04/22	45,000,000.00	44,999,868.75	44,999,550.00
118266	FHLB D-N	0.0450	03/08/22	50,000,000.00	49,999,562.50	49,999,000.00
118267	FHLB D-N	0.0450	03/08/22	50,000,000.00	49,999,562.50	49,999,000.00
118270	FHLB D-N	0.0450	03/08/22	50,000,000.00	49,999,562.50	49,999,000.00
118271	FHLB D-N	0.0450	03/08/22	50,000,000.00	49,999,562.50	49,999,000.00
118295	FHLB D-N	0.0520	03/09/22	50,000,000.00	49,999,422.22	49,999,000.00
118296	FHLB D-N	0.0520	03/09/22	50,000,000.00	49,999,422.22	49,999,000.00
118299	FHLB D-N	0.0520	03/09/22	50,000,000.00	49,999,422.22	49,999,000.00
118300	FHLB D-N	0.0520	03/09/22	50,000,000.00	49,999,422.22	49,999,000.00
118312	FHLB D-N	0.0400	03/14/22	50,000,000.00	49,999,277.78	49,998,500.00
118313	FHLB D-N	0.0400	03/14/22	50,000,000.00	49,999,277.78	49,998,500.00
118327	FHLB D-N	0.0500	03/21/22	50,000,000.00	49,998,611.11	49,998,000.00
118328	FHLB D-N	0.0500	03/21/22	50,000,000.00	49,998,611.11	49,998,000.00
118329	FHLB D-N	0.0500	03/21/22	50,000,000.00	49,998,611.11	49,998,000.00
118330	FHLB D-N	0.0500	03/21/22	50,000,000.00	49,998,611.11	49,998,000.00

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118341	FHLB D-N	0.0400	04/20/22	50,000,000.00	49,997,222.22	49,987,000.00
118342	FHLB D-N	0.0400	04/20/22	50,000,000.00	49,997,222.22	49,987,000.00
118345	FHLB D-N	0.0500	03/11/22	50,000,000.00	49,999,305.56	49,999,000.00
118346	FHLB D-N	0.0500	03/11/22	50,000,000.00	49,999,305.56	49,999,000.00
118347	FHLB D-N	0.0500	03/11/22	50,000,000.00	49,999,305.56	49,999,000.00
118348	FHLB D-N	0.0500	03/11/22	50,000,000.00	49,999,305.56	49,999,000.00
118350	FHLB D-N	0.0500	03/11/22	50,000,000.00	49,999,305.56	49,999,000.00
118351	FHLB D-N	0.0500	03/11/22	50,000,000.00	49,999,305.56	49,999,000.00
118361	FHLB D-N	0.0400	04/20/22	50,000,000.00	49,997,222.22	49,987,000.00
118362	FHLB D-N	0.0400	04/20/22	50,000,000.00	49,997,222.22	49,987,000.00
118384	FHLB D-N	0.0400	03/16/22	50,000,000.00	49,999,166.67	49,998,500.00
118385	FHLB D-N	0.0400	03/16/22	50,000,000.00	49,999,166.67	49,998,500.00
118387	FHLB D-N	0.0400	04/20/22	50,000,000.00	49,997,222.22	49,987,000.00
118388	FHLB D-N	0.0400	04/20/22	50,000,000.00	49,997,222.22	49,987,000.00
118392	FHLB D-N	0.0400	03/18/22	50,000,000.00	49,999,055.56	49,998,000.00
118393	FHLB D-N	0.0400	03/18/22	50,000,000.00	49,999,055.56	49,998,000.00
118400	FHLB D-N	0.0500	03/16/22	50,000,000.00	49,998,958.33	49,998,500.00
118401	FHLB D-N	0.0500	03/16/22	50,000,000.00	49,998,958.33	49,998,500.00
118410	FHLB D-N	0.0400	03/01/22	50,000,000.00	50,000,000.00	50,000,000.00
118411	FHLB D-N	0.0400	03/01/22	50,000,000.00	50,000,000.00	50,000,000.00
118433	FHLB D-N	0.1320	06/17/22	50,000,000.00	49,980,199.99	49,937,000.00
118434	FHLB D-N	0.0490	03/18/22	50,000,000.00	49,998,843.06	49,998,000.00
118435	FHLB D-N	0.0490	03/18/22	50,000,000.00	49,998,843.06	49,998,000.00
118461	FHLB D-N	0.0500	05/02/22	50,000,000.00	49,995,694.44	49,974,000.00
118462	FHLB D-N	0.0500	05/02/22	50,000,000.00	49,995,694.44	49,974,000.00
118468	FHLB D-N	0.0600	03/23/22	50,000,000.00	49,998,166.67	49,997,500.00
118469	FHLB D-N	0.0600	03/23/22	46,000,000.00	45,998,313.33	45,997,700.00
118470	FHLB D-N	0.1570	06/22/22	50,000,000.00	49,975,359.72	49,934,500.00
118473	FHLB D-N	0.0500	06/01/22	50,000,000.00	49,993,611.11	49,946,500.00
118474	FHLB D-N	0.0500	06/01/22	50,000,000.00	49,993,611.11	49,946,500.00
118475	FHLB D-N	0.0500	06/01/22	50,000,000.00	49,993,611.11	49,946,500.00
118485	FHLB D-N	0.0700	07/05/22	50,000,000.00	49,987,750.00	49,907,500.00
118486	FHLB D-N	0.0700	07/05/22	50,000,000.00	49,987,750.00	49,907,500.00
118487	FHLB D-N	0.0700	07/05/22	50,000,000.00	49,987,750.00	49,907,500.00
118494	FHLB D-N	0.0600	06/24/22	50,000,000.00	49,990,416.66	49,933,000.00
118495	FHLB D-N	0.0600	06/24/22	50,000,000.00	49,990,416.66	49,933,000.00
118505	FHLB D-N	0.0550	03/21/22	50,000,000.00	49,998,472.22	49,998,000.00
118517	FHLB D-N	0.0700	07/06/22	50,000,000.00	49,987,652.78	49,907,000.00
118518	FHLB D-N	0.0700	07/06/22	50,000,000.00	49,987,652.78	49,907,000.00
118537	FHLB D-N	0.0350	04/29/22	50,000,000.00	49,997,131.94	49,984,500.00
118538	FHLB D-N	0.0700	07/08/22	50,000,000.00	49,987,458.34	49,905,500.00
118539	FHLB D-N	0.0700	07/08/22	50,000,000.00	49,987,458.34	49,905,500.00
118546	FHLB D-N	0.1400	08/08/22	50,000,000.00	49,968,888.89	49,856,500.00
118556	FHLB D-N	0.2150	10/03/22	50,000,000.00	49,935,499.99	49,775,000.00
118557	FHLB D-N	0.2150	10/03/22	50,000,000.00	49,935,499.99	49,775,000.00
118582	FHLB D-N	0.0500	04/20/22	50,000,000.00	49,996,527.78	49,987,000.00

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118589	FHLB D-N	0.0400	03/25/22	50,000,000.00	49,998,666.67	49,997,500.00
118603	FHLB D-N	0.0500	04/01/22	50,000,000.00	49,997,847.22	49,992,000.00
118604	FHLB D-N	0.0500	04/01/22	50,000,000.00	49,997,847.22	49,992,000.00
118610	FHLB D-N	0.0600	04/20/22	50,000,000.00	49,995,833.33	49,987,000.00
118627	FHLB D-N	0.1100	04/18/22	50,000,000.00	49,992,666.67	49,987,500.00
118628	FHLB D-N	0.1100	04/18/22	50,000,000.00	49,992,666.67	49,987,500.00
118635	FHLB D-N	0.2400	07/12/22	50,000,000.00	49,955,666.67	49,902,500.00
118637	FHLB D-N	0.0900	04/05/22	50,000,000.00	49,995,625.00	49,991,000.00
118638	FHLB D-N	0.0900	04/05/22	50,000,000.00	49,995,625.00	49,991,000.00
118645	FHLB D-N	0.0900	04/05/22	50,000,000.00	49,995,625.00	49,991,000.00
118652	FHLB D-N	0.1350	05/06/22	50,000,000.00	49,987,625.00	49,972,500.00
118653	FHLB D-N	0.1350	05/06/22	50,000,000.00	49,987,625.00	49,972,500.00
118654	FHLB D-N	0.1200	04/18/22	50,000,000.00	49,992,000.00	49,987,500.00
118655	FHLB D-N	0.1200	04/18/22	50,000,000.00	49,992,000.00	49,987,500.00
118662	FHLB D-N	0.1200	04/25/22	50,000,000.00	49,990,833.33	49,985,500.00
118665	FHLB D-N	0.1700	04/20/22	50,000,000.00	49,988,194.44	49,987,000.00
118666	FHLB D-N	0.1700	04/20/22	10,000,000.00	9,997,638.89	9,997,400.00
118670	FHLB D-N	0.1500	04/22/22	50,000,000.00	49,989,166.66	49,986,500.00
118671	FHLB D-N	0.1500	04/22/22	50,000,000.00	49,989,166.66	49,986,500.00
118679	FHLB D-N	0.1500	04/29/22	50,000,000.00	49,987,708.33	49,984,500.00
118680	FHLB D-N	0.1500	04/29/22	50,000,000.00	49,987,708.33	49,984,500.00
118686	FHLB D-N	0.1790	04/22/22	50,000,000.00	49,987,072.22	49,986,500.00
118687	FHLB D-N	0.1500	04/29/22	50,000,000.00	49,987,708.33	49,984,500.00
118696	FHLB D-N	0.1700	04/22/22	47,549,000.00	47,537,324.08	47,536,161.77
118706	FHLB D-N	0.1500	04/29/22	50,000,000.00	49,987,708.33	49,984,500.00
118707	FHLB D-N	0.1500	05/02/22	50,000,000.00	49,987,083.33	49,974,000.00
118708	FHLB D-N	0.1500	05/02/22	50,000,000.00	49,987,083.33	49,974,000.00
118721	FHLB D-N	0.2000	05/31/22	50,000,000.00	49,974,722.23	49,962,000.00
118722	FHLB D-N	0.2000	05/31/22	50,000,000.00	49,974,722.23	49,962,000.00
118724	FHLB D-N	0.1500	04/29/22	50,000,000.00	49,987,708.33	49,984,500.00
118728	FHLB D-N	0.2200	05/27/22	50,000,000.00	49,973,416.67	49,964,000.00
118729	FHLB D-N	0.2200	05/27/22	50,000,000.00	49,973,416.67	49,964,000.00
118732	FHLB D-N	0.2200	05/31/22	50,000,000.00	49,972,194.45	49,962,000.00
118733	FHLB D-N	0.2200	05/31/22	50,000,000.00	49,972,194.45	49,962,000.00
118746	FHLB D-N	0.1940	04/29/22	50,000,000.00	49,984,102.78	49,984,500.00
118747	FHLB D-N	0.1940	04/29/22	50,000,000.00	49,984,102.78	49,984,500.00
118748	FHLB D-N	0.1940	04/29/22	50,000,000.00	49,984,102.78	49,984,500.00
118749	FHLB D-N	0.1940	04/29/22	50,000,000.00	49,984,102.78	49,984,500.00
118780	FHLB D-N	0.1600	05/09/22	50,000,000.00	49,984,666.67	49,971,500.00
118816	FHLB D-N	0.2200	05/13/22	50,000,000.00	49,977,694.44	49,969,500.00
118828	FHLB D-N	0.2550	05/20/22	50,000,000.00	49,971,666.67	49,967,000.00
118844	FHLB D-N	0.3150	05/20/22	50,000,000.00	49,965,000.00	49,967,000.00
118845	FHLB D-N	0.3150	05/20/22	50,000,000.00	49,965,000.00	49,967,000.00
118855	FHLB D-N	0.4150	05/18/22	50,000,000.00	49,955,041.67	49,967,500.00
118856	FHLB D-N	0.4150	05/18/22	50,000,000.00	49,955,041.67	49,967,500.00
118862	FHLB D-N	0.2500	05/11/22	50,000,000.00	49,975,347.22	49,970,500.00

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118863	FHLB D-N	0.2500	05/11/22	50,000,000.00	49,975,347.22	49,970,500.00
118865	FHLB D-N	0.4100	05/18/22	50,000,000.00	49,955,583.34	49,967,500.00
118866	FHLB D-N	0.4100	05/18/22	39,000,000.00	38,965,355.00	38,974,650.00
118875	FHLB D-N	0.4000	05/20/22	50,000,000.00	49,955,555.55	49,967,000.00
118876	FHLB D-N	0.4000	05/20/22	50,000,000.00	49,955,555.55	49,967,000.00
118882	FHLB D-N	0.2800	05/13/22	50,000,000.00	49,971,611.11	49,969,500.00
118883	FHLB D-N	0.2800	05/13/22	50,000,000.00	49,971,611.11	49,969,500.00
118888	FHLB D-N	0.3200	05/27/22	50,000,000.00	49,961,333.34	49,964,000.00
118889	FHLB D-N	0.3200	05/27/22	50,000,000.00	49,961,333.34	49,964,000.00
118899	FHLB D-N	0.3200	05/31/22	50,000,000.00	49,959,555.56	49,962,000.00
118908	FHLB D-N	0.3600	06/01/22	50,000,000.00	49,954,000.00	49,946,500.00
118913	FHLB D-N	0.3350	05/27/22	50,000,000.00	49,959,520.83	49,964,000.00
118914	FHLB D-N	0.3350	05/27/22	50,000,000.00	49,959,520.83	49,964,000.00
118915	FHLB D-N	0.3350	05/27/22	50,000,000.00	49,959,520.83	49,964,000.00
118916	FHLB D-N	0.3350	05/27/22	50,000,000.00	49,959,520.83	49,964,000.00
118922	FHLB D-N	0.3300	05/23/22	50,000,000.00	49,961,958.33	49,965,500.00
118938	FHLB D-N	0.3100	05/23/22	50,000,000.00	49,964,263.89	49,965,500.00
118939	FHLB D-N	0.3100	05/23/22	50,000,000.00	49,964,263.89	49,965,500.00
FHLB DISC TOTAL				7,229,549,000.00	7,227,662,305.92	7,225,746,301.77
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,988,618.81	24,893,500.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	48,555,500.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	48,586,500.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	48,145,500.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	48,719,500.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	48,719,500.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	48,763,000.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	48,763,000.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	48,096,000.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	48,183,500.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	48,677,500.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	23,946,500.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,809.91	23,939,500.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	48,507,500.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,092,250.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	47,938,000.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	47,589,000.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	23,299,500.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	23,155,000.00
114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	23,236,250.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	23,680,250.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	23,497,000.00
114393	FHLMC 1.26 (CALLABL	1.2600	09/03/30	25,000,000.00	25,000,000.00	23,475,500.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	23,438,500.00
114465	FHLMC 1.20 (CALLABL	1.2000	09/09/30	25,000,000.00	25,000,000.00	23,429,750.00
114490	FHLMC 1.25 (CALLABL	1.2500	09/09/30	25,000,000.00	25,000,000.00	23,489,000.00

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114491	FHLMC 1.28 (CALLABL	1.2800	09/17/30	25,000,000.00	25,000,000.00	23,504,750.00
114506	FHLMC 1.25 (CALLABL	1.2500	09/16/30	25,000,000.00	25,000,000.00	23,485,000.00
114526	FHLMC 1.32 (CALLABL	1.3200	09/17/30	25,000,000.00	25,000,000.00	23,396,250.00
114623	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	46,599,000.00
114624	FHLMC 1.33 (CALLABL	1.3300	09/26/30	50,000,000.00	50,000,000.00	46,823,500.00
114640	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	46,964,000.00
114641	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	46,964,000.00
114642	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	46,604,500.00
114643	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	46,604,500.00
114660	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	46,959,000.00
114675	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	46,959,000.00
114702	FHLMC 1.24 (CALLABL	1.2400	09/30/30	50,000,000.00	50,000,000.00	46,957,500.00
114744	FHLMC 1.24 (CALLABL	1.2400	10/08/30	50,000,000.00	50,000,000.00	46,947,500.00
114792	FHLMC 1.25 (CALLABL	1.2500	10/15/30	50,000,000.00	50,000,000.00	46,940,500.00
114793	FHLMC 1.25 (CALLABL	1.2500	10/22/30	50,000,000.00	50,000,000.00	46,935,000.00
114819	FHLMC 1.26 (CALLABL	1.2600	10/15/30	50,000,000.00	50,000,000.00	46,905,500.00
114829	FHLMC 1.26 (CALLABL	1.2600	10/22/30	50,000,000.00	49,987,033.16	46,900,000.00
114830	FHLMC 1.26 (CALLABL	1.2600	10/22/30	25,000,000.00	24,993,516.53	23,450,000.00
114831	FHLMC 1.27 (CALLABL	1.2700	10/22/30	50,000,000.00	50,000,000.00	46,938,000.00
114841	FHLMC 1.27 (CALLABL	1.2700	10/21/30	50,000,000.00	50,000,000.00	46,938,500.00
114842	FHLMC 1.29 (CALLABL	1.2900	10/21/30	50,000,000.00	50,000,000.00	47,014,500.00
114843	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	47,049,500.00
114844	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	47,049,500.00
114854	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	47,049,500.00
114875	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	47,049,500.00
114876	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	46,706,500.00
114884	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	46,706,500.00
114892	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	47,049,500.00
114970	FHLMC 1.50 (CALLABL	1.5000	11/04/32	50,000,000.00	50,000,000.00	46,602,000.00
114971	FHLMC 1.50 (CALLABL	1.5000	11/05/32	50,000,000.00	50,000,000.00	46,601,500.00
114972	FHLMC 1.31 (CALLABL	1.3100	11/12/30	50,000,000.00	50,000,000.00	46,784,000.00
114973	FHLMC 1.31 (CALLABL	1.3100	11/12/30	25,000,000.00	25,000,000.00	23,392,000.00
115000	FHLMC 1.41 (CALLABL	1.4100	11/17/31	50,000,000.00	50,000,000.00	46,508,000.00
115065	FHLMC 1.50 (CALLABL	1.5000	08/09/32	50,000,000.00	50,000,000.00	46,402,000.00
115087	FHLMC 1.50 (CALLABL	1.5000	11/23/32	50,000,000.00	50,000,000.00	46,240,500.00
115094	FHLMC 1.36 (CALLABL	1.3600	11/26/30	50,000,000.00	50,000,000.00	46,912,500.00
115223	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	46,195,500.00
115224	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	45,952,500.00
115242	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	46,195,500.00
115243	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	45,952,500.00
115244	FHLMC 1.49 (CALLABL	1.4900	11/26/32	50,000,000.00	50,000,000.00	46,201,000.00
115284	FHLMC 1.40 (CALLABL	1.4000	12/02/31	50,000,000.00	50,000,000.00	46,449,500.00
115285	FHLMC 1.22 (CALLABL	1.2200	12/09/30	50,000,000.00	50,000,000.00	46,465,500.00
115301	FHLMC 1.33 (CALLABL	1.3300	12/09/31	50,000,000.00	50,000,000.00	46,204,500.00
115302	FHLMC 1.33 (CALLABL	1.3300	12/16/31	50,000,000.00	50,000,000.00	46,191,500.00
115391	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,091,476.80	48,248,000.00

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115392	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,091,476.80	48,248,000.00
115393	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,091,476.80	48,248,000.00
115394	FHLMC 0.60 (CALLABL	0.6000	11/12/25	50,000,000.00	50,000,000.00	47,882,000.00
115395	FHLMC 0.60 (CALLABL	0.6000	11/12/25	31,739,000.00	31,739,000.00	30,394,535.96
115575	FHLMC 1.36 (CALLABL	1.3600	01/06/33	50,000,000.00	50,000,000.00	45,657,000.00
115582	FHLMC 1.15 (CALLABL	1.1500	01/06/31	50,000,000.00	50,000,000.00	45,556,500.00
FHLMC Fxd-(S) TOTAL				3,431,739,000.00	3,431,982,408.81	3,235,752,035.96
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	48,215,500.00
114100	FHLMC 0.73 (CALLABL	0.7300	07/09/25	50,000,000.00	50,000,000.00	48,514,000.00
FHLMC Fxd-(Q) TOTAL				100,000,000.00	100,000,000.00	96,729,500.00
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,993,705.00	24,016,250.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	48,334,000.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	48,188,500.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	47,859,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	20,290,830.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	23,841,500.00
114392	FNMA 1.18 (CALLABLE	1.1800	08/26/30	50,000,000.00	50,000,000.00	46,524,500.00
114417	FNMA 1.25 (CALLABLE	1.2500	08/27/30	25,000,000.00	25,000,000.00	23,367,250.00
114503	FNMA 1.18 (CALLABLE	1.1800	08/26/30	25,000,000.00	25,000,000.00	23,262,250.00
114525	FNMA 1.12 (CALLABLE	1.1200	09/11/30	25,000,000.00	25,000,000.00	23,158,000.00
114631	FNMA 1.20 (CALLABLE	1.2000	09/27/30	50,000,000.00	50,000,000.00	46,529,500.00
114632	FNMA 1.25 (CALLABLE	1.2500	09/27/30	50,000,000.00	50,000,000.00	46,682,000.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,450,240.08	45,308,500.00
114940	FNMA 1.20 (CALLABLE	1.2000	10/28/30	50,000,000.00	50,000,000.00	46,476,000.00
114983	FNMA 1.45 (CALLABLE	1.4500	10/28/32	50,000,000.00	50,000,000.00	46,102,500.00
114984	FNMA 1.365 (CALLABL	1.3650	10/28/31	50,000,000.00	50,000,000.00	46,390,000.00
114985	FNMA 1.45 (CALLABLE	1.4500	11/18/32	50,000,000.00	50,000,000.00	46,069,500.00
114986	FNMA 1.26 (CALLABLE	1.2600	10/28/30	50,000,000.00	50,000,000.00	46,660,000.00
115001	FNMA 1.46 (CALLABLE	1.4600	11/17/32	50,000,000.00	50,000,000.00	46,106,500.00
115058	FNMA 1.22 (CALLABLE	1.2200	08/27/32	50,000,000.00	49,445,473.45	45,237,000.00
115059	FNMA 1.22 (CALLABLE	1.2200	08/27/32	49,250,000.00	48,703,411.71	44,558,445.00
115066	FNMA 1.27 (CALLABLE	1.2700	11/18/30	50,000,000.00	50,000,000.00	46,655,500.00
115109	FNMA 1.24 (CALLABLE	1.2400	11/25/30	50,000,000.00	50,000,000.00	46,550,000.00
115126	FNMA 1.50 (CALLABLE	1.5000	11/16/32	50,000,000.00	50,000,000.00	46,252,000.00
115127	FNMA 1.32 (CALLABLE	1.3200	11/18/30	50,000,000.00	50,000,000.00	46,804,500.00
115128	FNMA 1.50 (CALLABLE	1.5000	11/23/32	50,000,000.00	50,000,000.00	46,240,500.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,181,339.07	45,308,500.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,204,156.78	45,308,500.00
115343	FNMA 1.515 (CALLABL	1.5150	12/08/32	50,000,000.00	50,000,000.00	46,272,000.00
115344	FNMA 1.36 (CALLABLE	1.3600	12/16/31	50,000,000.00	50,000,000.00	46,294,000.00
115358	FNMA 1.33 (CALLABLE	1.3300	12/09/30	50,000,000.00	50,000,000.00	46,800,000.00
115359	FNMA 1.24 (CALLABLE	1.2400	12/09/30	50,000,000.00	50,000,000.00	46,527,500.00
115378	FNMA 0.95 (CALLABLE	0.9500	12/08/28	50,000,000.00	50,000,000.00	47,009,500.00
115379	FNMA 1.00 (CALLABLE	1.0000	12/08/28	50,000,000.00	50,000,000.00	47,129,500.00

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115380	FNMA 1.35 (CALLABLE	1.3500	12/16/31	50,000,000.00	50,000,000.00	46,260,000.00
115461	FNMA 1.33 (CALLABLE	1.3300	12/10/30	50,000,000.00	50,000,000.00	46,798,000.00
115492	FNMA 1.30 (CALLABLE	1.3000	12/17/30	25,000,000.00	24,989,002.62	23,349,250.00
115691	FNMA 1.36 (CALLABLE	1.3600	01/20/33	50,000,000.00	50,000,000.00	45,633,500.00
115697	FNMA 0.875	0.8750	08/05/30	25,000,000.00	24,432,097.52	22,654,250.00
115698	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	46,055,000.00
115699	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	46,055,000.00
115756	FNMA 1.61 (CALLABLE	1.6100	01/27/33	50,000,000.00	50,000,000.00	46,535,500.00
115882	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,061,064.42	45,308,500.00
FNMA TOTAL				1,945,250,000.00	1,940,460,490.65	1,806,763,525.00
113929	FHLMC 1.75 (CALLABL	0.5000	12/09/25	50,000,000.00	50,000,000.00	47,367,000.00
MCPN TOTAL				50,000,000.00	50,000,000.00	47,367,000.00
118071	CAFCO LLC CP	0.1200	03/01/22	50,000,000.00	50,000,000.00	49,999,500.00
118072	CAFCO LLC CP	0.1200	03/01/22	25,000,000.00	25,000,000.00	24,999,750.00
118113	CAFCO LLC CP	0.1400	03/03/22	48,650,000.00	48,649,621.61	48,649,513.50
118141	MONT BLANC CAPITAL	0.2000	03/21/22	27,695,000.00	27,691,922.78	27,693,061.35
118154	MONT BLANC CAPITAL	0.2100	03/21/22	40,699,000.00	40,694,251.78	40,696,151.07
118197	CRC FUNDING LLC CP	0.1500	03/10/22	50,000,000.00	49,998,125.00	49,998,500.00
118243	UNILEVER CAPITAL CO	0.1000	03/07/22	50,000,000.00	49,999,166.67	49,999,000.00
118254	LA FAYETTE ASSET SE	0.2000	03/03/22	28,656,000.00	28,655,681.60	28,655,713.44
118257	JUPITER SEC COMPANY	0.1500	03/11/22	50,000,000.00	49,997,916.67	49,998,000.00
118258	JUPITER SEC COMPANY	0.1500	03/11/22	5,000,000.00	4,999,791.67	4,999,800.00
118268	OLD LINE FUNDING LL	0.1700	03/04/22	50,000,000.00	49,999,291.67	49,999,000.00
118273	THUNDER BAY FUNDING	0.1700	03/04/22	50,000,000.00	49,999,291.67	49,999,000.00
118276	NATIXIS NY BRANCH C	0.1900	03/07/22	50,000,000.00	49,998,416.67	49,999,000.00
118277	NATIXIS NY BRANCH C	0.1900	03/07/22	50,000,000.00	49,998,416.67	49,999,000.00
118285	LA FAYETTE ASSET SE	0.2500	03/03/22	21,225,000.00	21,224,705.21	21,224,787.75
118289	OLD LINE FUNDING LL	0.1800	03/07/22	24,018,000.00	24,017,279.46	24,017,519.64
118292	NATIXIS NY BRANCH C	0.2000	03/10/22	50,000,000.00	49,997,500.00	49,998,500.00
118293	NATIXIS NY BRANCH C	0.2000	03/10/22	50,000,000.00	49,997,500.00	49,998,500.00
118294	THUNDER BAY FUNDING	0.1800	03/07/22	50,000,000.00	49,998,500.00	49,999,000.00
118307	OLD LINE FUNDING LL	0.1800	03/08/22	50,000,000.00	49,998,250.00	49,998,500.00
118308	OLD LINE FUNDING LL	0.1800	03/08/22	25,000,000.00	24,999,125.00	24,999,250.00
118319	ING U.S. FUNDING LL	0.2200	04/01/22	50,000,000.00	49,990,527.78	49,993,000.00
118320	ING U.S. FUNDING LL	0.2200	04/01/22	50,000,000.00	49,990,527.78	49,993,000.00
118332	NATIXIS NY BRANCH C	0.1900	03/11/22	50,000,000.00	49,997,361.11	49,998,500.00
118333	NATIXIS NY BRANCH C	0.1900	03/11/22	50,000,000.00	49,997,361.11	49,998,500.00
118334	LA FAYETTE ASSET SE	0.2100	03/10/22	50,000,000.00	49,997,375.00	49,998,500.00
118339	THUNDER BAY FUNDING	0.1800	03/15/22	50,000,000.00	49,996,500.00	49,997,500.00
118340	THUNDER BAY FUNDING	0.1800	03/15/22	50,000,000.00	49,996,500.00	49,997,500.00
118355	MONT BLANC CAPITAL	0.2500	03/14/22	50,000,000.00	49,995,486.11	49,997,500.00
118356	MONT BLANC CAPITAL	0.2500	03/14/22	21,237,000.00	21,235,082.77	21,235,938.15
118360	THUNDER BAY FUNDING	0.1800	03/14/22	35,000,000.00	34,997,725.00	34,998,250.00
118365	OLD LINE FUNDING LL	0.1900	03/03/22	50,000,000.00	49,999,472.22	49,999,500.00

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118366	OLD LINE FUNDING LL	0.1900	03/03/22	20,000,000.00	19,999,788.89	19,999,800.00
118367	NATIXIS NY BRANCH C	0.1900	03/15/22	50,000,000.00	49,996,305.56	49,998,000.00
118368	NATIXIS NY BRANCH C	0.1900	03/15/22	50,000,000.00	49,996,305.56	49,998,000.00
118377	ING U.S. FUNDING LL	0.2300	04/04/22	50,000,000.00	49,989,138.89	49,991,500.00
118390	JUPITER SEC COMPANY	0.2100	03/16/22	50,000,000.00	49,995,625.00	49,997,500.00
118391	JUPITER SEC COMPANY	0.2100	03/16/22	50,000,000.00	49,995,625.00	49,997,500.00
118395	OLD LINE FUNDING LL	0.1800	03/14/22	50,000,000.00	49,996,750.00	49,997,500.00
118404	THUNDER BAY FUNDING	0.2000	03/18/22	40,000,000.00	39,996,222.22	39,998,000.00
118407	NATIXIS NY BRANCH C	0.1650	03/07/22	50,000,000.00	49,998,625.00	49,999,000.00
118408	NATIXIS NY BRANCH C	0.1650	03/07/22	50,000,000.00	49,998,625.00	49,999,000.00
118416	ATLANTIC ASSET SEC	0.2200	03/16/22	42,300,000.00	42,296,122.50	42,297,885.00
118428	SHEFFIELD RECEIVABL	0.2400	03/22/22	50,000,000.00	49,993,000.00	49,996,000.00
118438	JUPITER SEC COMPANY	0.2200	03/23/22	50,000,000.00	49,993,277.78	49,995,500.00
118443	OLD LINE FUNDING LL	0.1900	03/22/22	50,000,000.00	49,994,458.34	49,996,000.00
118448	JUPITER SEC COMPANY	0.2100	03/23/22	50,000,000.00	49,993,583.33	49,995,500.00
118450	ING U.S. FUNDING LL	0.2000	03/22/22	50,000,000.00	49,994,166.66	49,996,500.00
118451	ING U.S. FUNDING LL	0.2000	03/22/22	50,000,000.00	49,994,166.66	49,996,500.00
118459	ING U.S. FUNDING LL	0.1900	03/21/22	50,000,000.00	49,994,722.22	49,997,000.00
118460	ING U.S. FUNDING LL	0.1900	03/21/22	50,000,000.00	49,994,722.22	49,997,000.00
118463	TORONTO DOMINION BA	0.1100	03/01/22	50,000,000.00	50,000,000.00	49,999,500.00
118464	CREDIT AGRICOLE CIB	0.1100	03/02/22	50,000,000.00	49,999,847.22	49,999,500.00
118471	CHARIOT FUNDING LLC	0.2200	03/22/22	50,000,000.00	49,993,583.33	49,996,000.00
118476	OLD LINE FUNDING LL	0.2100	03/30/22	25,000,000.00	24,995,770.83	24,996,500.00
118481	CREDIT AGRICOLE CIB	0.1700	03/04/22	50,000,000.00	49,999,291.67	49,999,500.00
118491	OLD LINE FUNDING LL	0.2000	03/21/22	50,000,000.00	49,994,444.45	49,996,500.00
118492	ING U.S. FUNDING LL	0.1900	03/22/22	50,000,000.00	49,994,458.34	49,996,500.00
118493	ING U.S. FUNDING LL	0.1900	03/22/22	50,000,000.00	49,994,458.34	49,996,500.00
118496	CRC FUNDING LLC CP	0.2200	04/20/22	50,000,000.00	49,984,722.22	49,977,000.00
118497	CAFCO LLC CP	0.2100	04/04/22	50,000,000.00	49,990,083.34	49,990,000.00
118498	CREDIT AGRICOLE CIB	0.1300	03/01/22	45,299,000.00	45,299,000.00	45,298,547.01
118502	ING U.S. FUNDING LL	0.1900	04/01/22	50,000,000.00	49,991,819.45	49,993,000.00
118503	TORONTO DOMINION BA	0.1300	03/04/22	50,000,000.00	49,999,458.33	49,999,500.00
118504	TORONTO DOMINION BA	0.1300	03/04/22	50,000,000.00	49,999,458.33	49,999,500.00
118514	OLD LINE FUNDING LL	0.2100	03/30/22	50,000,000.00	49,991,541.67	49,993,000.00
118526	CRC FUNDING LLC CP	0.2400	05/06/22	50,000,000.00	49,978,000.00	49,960,500.00
118529	CREDIT AGRICOLE CIB	0.1100	03/02/22	50,000,000.00	49,999,847.22	49,999,500.00
118535	CREDIT AGRICOLE CIB	0.1100	03/03/22	50,000,000.00	49,999,694.44	49,999,500.00
118544	TORONTO DOMINION BA	0.1100	03/17/22	50,000,000.00	49,997,555.55	49,997,500.00
118545	TORONTO DOMINION BA	0.1100	03/17/22	50,000,000.00	49,997,555.55	49,997,500.00
118550	THUNDER BAY FUNDING	0.2100	04/05/22	50,000,000.00	49,989,791.67	49,990,500.00
118551	OLD LINE FUNDING LL	0.2100	04/04/22	50,000,000.00	49,990,083.33	49,990,000.00
118564	AUTOBAHN FUNDING CO	0.1200	03/04/22	50,000,000.00	49,999,500.00	49,999,000.00
118565	AUTOBAHN FUNDING CO	0.1200	03/04/22	10,000,000.00	9,999,900.00	9,999,800.00
118570	SHEFFIELD RECEIVABL	0.2000	04/01/22	50,000,000.00	49,991,388.89	49,992,000.00
118571	NATIXIS NY BRANCH C	0.1100	03/03/22	50,000,000.00	49,999,694.44	49,999,500.00
118573	LA FAYETTE ASSET SE	0.1300	03/07/22	50,000,000.00	49,998,916.67	49,999,000.00

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118574	CREDIT AGRICOLE CIB	0.1200	03/02/22	50,000,000.00	49,999,833.33	49,999,500.00
118578	ATLANTIC ASSET SEC	0.1400	03/08/22	50,000,000.00	49,998,638.89	49,998,500.00
118583	UNILEVER CAPITAL CO	0.0900	03/23/22	44,500,000.00	44,497,552.50	44,497,775.00
118587	CHARIOT FUNDING LLC	0.2000	03/31/22	50,000,000.00	49,991,666.67	49,992,500.00
118588	CHARIOT FUNDING LLC	0.2000	03/31/22	15,000,000.00	14,997,500.00	14,997,750.00
118590	LA FAYETTE ASSET SE	0.1500	03/25/22	50,000,000.00	49,995,000.00	49,995,000.00
118597	AUTOBAHN FUNDING CO	0.1100	03/09/22	50,000,000.00	49,998,777.78	49,998,500.00
118598	AUTOBAHN FUNDING CO	0.1100	03/09/22	5,000,000.00	4,999,877.78	4,999,850.00
118599	CANCARA ASSET SEC L	0.1500	03/07/22	36,400,000.00	36,399,090.00	36,399,272.00
118602	NATIXIS NY BRANCH C	0.1800	04/05/22	50,000,000.00	49,991,250.00	49,990,500.00
118608	LA FAYETTE ASSET SE	0.1600	03/31/22	50,000,000.00	49,993,333.33	49,992,500.00
118613	CAFCO LLC CP	0.2000	05/05/22	19,215,000.00	19,208,061.25	19,200,204.45
118614	TOYOTA MOTOR CREDIT	0.1800	04/05/22	50,000,000.00	49,991,250.00	49,986,000.00
118618	SHEFFIELD RECEIVABL	0.1400	03/15/22	50,000,000.00	49,997,277.78	49,997,500.00
118619	CHARIOT FUNDING LLC	0.2200	04/18/22	50,000,000.00	49,985,333.33	49,979,000.00
118621	CREDIT AGRICOLE CIB	0.0900	03/01/22	50,000,000.00	50,000,000.00	49,999,500.00
118622	CAFCO LLC CP	0.2000	05/05/22	15,471,000.00	15,465,413.25	15,459,087.33
118624	JOHNSON & JOHNSON C	0.1000	04/20/22	50,000,000.00	49,993,055.56	49,990,000.00
118625	JOHNSON & JOHNSON C	0.1000	04/20/22	50,000,000.00	49,993,055.56	49,990,000.00
118626	SHEFFIELD RECEIVABL	0.1600	03/14/22	50,000,000.00	49,997,111.11	49,997,500.00
118629	OLD LINE FUNDING LL	0.2100	04/19/22	50,000,000.00	49,985,708.34	49,978,000.00
118636	CANADIAN IMP BK OF	0.2100	04/05/22	25,000,000.00	24,994,895.83	24,996,000.00
118639	SHEFFIELD RECEIVABL	0.1400	03/15/22	50,000,000.00	49,997,277.78	49,997,500.00
118640	CREDIT AGRICOLE CIB	0.0900	03/02/22	37,480,000.00	37,479,906.30	37,479,625.20
118642	SHEFFIELD RECEIVABL	0.2200	04/20/22	50,000,000.00	49,984,722.22	49,977,000.00
118643	NATIXIS NY BRANCH C	0.1800	04/20/22	50,000,000.00	49,987,500.00	49,980,500.00
118644	CANCARA ASSET SEC L	0.1500	03/15/22	50,000,000.00	49,997,083.33	49,997,500.00
118646	JOHNSON & JOHNSON C	0.1100	04/13/22	50,000,000.00	49,993,430.56	49,994,500.00
118648	JOHNSON & JOHNSON C	0.1100	04/18/22	48,320,000.00	48,312,913.07	48,311,785.60
118650	TOYOTA MOTOR CREDIT	0.2000	04/20/22	50,000,000.00	49,986,111.11	49,975,000.00
118651	CHARIOT FUNDING LLC	0.2200	04/22/22	50,000,000.00	49,984,111.11	49,975,000.00
118656	SHEFFIELD RECEIVABL	0.1500	03/15/22	37,953,000.00	37,950,786.08	37,951,102.35
118660	LA FAYETTE ASSET SE	0.2600	04/19/22	50,000,000.00	49,982,305.56	49,978,000.00
118663	ATLANTIC ASSET SEC	0.2300	04/18/22	50,000,000.00	49,984,666.67	49,979,000.00
118667	OLD LINE FUNDING LL	0.2100	04/20/22	49,500,000.00	49,485,562.50	49,477,230.00
118669	SHEFFIELD RECEIVABL	0.2400	04/20/22	50,000,000.00	49,983,333.33	49,977,000.00
118672	ATLANTIC ASSET SEC	0.2500	04/20/22	50,000,000.00	49,982,638.89	49,977,000.00
118673	TORONTO DOMINION BA	0.1700	04/20/22	50,000,000.00	49,988,194.44	49,983,500.00
118674	ATLANTIC ASSET SEC	0.2500	05/05/22	46,423,000.00	46,402,045.17	46,387,254.29
118676	MONT BLANC CAPITAL	0.2600	04/20/22	50,000,000.00	49,981,944.44	49,977,000.00
118677	MONT BLANC CAPITAL	0.2600	04/20/22	25,000,000.00	24,990,972.22	24,988,500.00
118678	CRC FUNDING LLC CP	0.2800	05/04/22	50,000,000.00	49,975,111.12	49,962,500.00
118681	ING U.S. FUNDING LL	0.2800	05/02/22	50,000,000.00	49,975,888.89	49,973,000.00
118683	SHEFFIELD RECEIVABL	0.1700	03/25/22	50,000,000.00	49,994,333.33	49,995,000.00
118688	LA FAYETTE ASSET SE	0.2500	04/22/22	50,000,000.00	49,981,944.44	49,975,000.00
118689	ING U.S. FUNDING LL	0.2700	05/02/22	50,000,000.00	49,976,750.00	49,973,000.00

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118690	ING U.S. FUNDING LL	0.2700	05/02/22	50,000,000.00	49,976,750.00	49,973,000.00
118697	LA FAYETTE ASSET SE	0.2500	04/25/22	50,000,000.00	49,980,902.78	49,972,000.00
118698	CAFCO LLC CP	0.2900	05/04/22	50,000,000.00	49,974,222.22	49,962,500.00
118699	ATLANTIC ASSET SEC	0.2700	04/25/22	50,000,000.00	49,979,375.00	49,972,000.00
118703	ATLANTIC ASSET SEC	0.2800	04/25/22	40,000,000.00	39,982,888.89	39,977,600.00
118704	CRC FUNDING LLC CP	0.2900	05/05/22	44,250,000.00	44,226,830.21	44,215,927.50
118705	LA FAYETTE ASSET SE	0.2700	04/26/22	50,000,000.00	49,979,000.00	49,971,000.00
118711	NATIXIS NY BRANCH C	0.2100	04/25/22	50,000,000.00	49,983,958.34	49,976,500.00
118713	OLD LINE FUNDING LL	0.2300	04/29/22	50,000,000.00	49,981,152.78	49,967,500.00
118714	CAFCO LLC CP	0.2600	05/06/22	25,000,000.00	24,988,083.33	24,980,250.00
118715	PROCTER & GAMBLE CO	0.1400	04/25/22	50,000,000.00	49,989,305.55	49,984,000.00
118720	LA FAYETTE ASSET SE	0.2800	04/28/22	50,000,000.00	49,977,444.44	49,969,000.00
118725	SHEFFIELD RECEIVABL	0.2900	04/29/22	48,691,000.00	48,667,858.25	48,659,350.85
118727	CRC FUNDING LLC CP	0.4400	06/13/22	50,000,000.00	49,936,444.45	49,911,500.00
118731	OLD LINE FUNDING LL	0.2400	04/29/22	40,000,000.00	39,984,266.67	39,974,000.00
118734	ING U.S. FUNDING LL	0.3500	05/27/22	50,000,000.00	49,957,708.34	49,940,000.00
118735	SHEFFIELD RECEIVABL	0.2700	04/25/22	50,000,000.00	49,979,375.00	49,972,000.00
118738	TORONTO DOMINION BA	0.2100	05/06/22	50,000,000.00	49,980,750.00	49,968,000.00
118740	CANCARA ASSET SEC L	0.2600	05/02/22	50,000,000.00	49,977,611.11	49,964,500.00
118741	CANCARA ASSET SEC L	0.2600	05/02/22	50,000,000.00	49,977,611.11	49,964,500.00
118742	CANCARA ASSET SEC L	0.2600	05/02/22	48,750,000.00	48,728,170.83	48,715,387.50
118743	CAFCO LLC CP	0.4400	06/15/22	50,000,000.00	49,935,222.22	49,908,500.00
118751	PROCTER & GAMBLE CO	0.1450	04/25/22	50,000,000.00	49,988,923.62	49,984,000.00
118752	CIESCO LLC CP	0.3500	06/03/22	50,000,000.00	49,954,305.55	49,925,000.00
118753	TOYOTA MOTOR CREDIT	0.2500	04/20/22	50,000,000.00	49,982,638.89	49,975,000.00
118754	CANCARA ASSET SEC L	0.1800	04/20/22	50,000,000.00	49,987,500.00	49,977,000.00
118755	CANCARA ASSET SEC L	0.1800	04/20/22	50,000,000.00	49,987,500.00	49,977,000.00
118756	ING U.S. FUNDING LL	0.3400	05/12/22	50,000,000.00	49,966,000.00	49,961,000.00
118758	CANCARA ASSET SEC L	0.2700	05/02/22	50,000,000.00	49,976,750.00	49,964,500.00
118759	CANCARA ASSET SEC L	0.2700	05/02/22	50,000,000.00	49,976,750.00	49,964,500.00
118760	CANCARA ASSET SEC L	0.2700	05/02/22	7,000,000.00	6,996,745.00	6,995,030.00
118761	CIESCO LLC CP	0.4400	06/15/22	50,000,000.00	49,935,222.22	49,908,500.00
118762	THUNDER BAY FUNDING	0.2700	05/06/22	40,000,000.00	39,980,200.00	39,970,000.00
118763	AUTOBAHN FUNDING CO	0.1000	03/01/22	20,000,000.00	20,000,000.00	19,999,800.00
118764	CHARIOT FUNDING LLC	0.3000	05/04/22	50,000,000.00	49,973,333.34	49,962,500.00
118765	LA FAYETTE ASSET SE	0.3100	05/02/22	50,000,000.00	49,973,305.56	49,964,500.00
118766	LA FAYETTE ASSET SE	0.3100	05/02/22	5,000,000.00	4,997,330.56	4,996,450.00
118768	CANCARA ASSET SEC L	0.2000	04/20/22	30,000,000.00	29,991,666.67	29,986,200.00
118769	THUNDER BAY FUNDING	0.2600	05/09/22	50,000,000.00	49,975,083.33	49,959,000.00
118773	CHARIOT FUNDING LLC	0.2900	05/02/22	50,000,000.00	49,975,027.78	49,964,500.00
118774	CHARIOT FUNDING LLC	0.2900	05/02/22	7,500,000.00	7,496,254.17	7,494,675.00
118776	SHEFFIELD RECEIVABL	0.2900	05/03/22	33,876,000.00	33,858,807.93	33,851,270.52
118778	AUTOBAHN FUNDING CO	0.2800	05/04/22	50,000,000.00	49,975,111.11	49,962,500.00
118779	AUTOBAHN FUNDING CO	0.2800	05/04/22	20,000,000.00	19,990,044.44	19,985,000.00
118781	PROCTER & GAMBLE CO	0.1600	04/25/22	29,300,000.00	29,292,837.78	29,290,624.00
118782	LA FAYETTE ASSET SE	0.3300	05/03/22	44,830,000.00	44,804,110.68	44,797,274.10

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118783	LA FAYETTE ASSET SE	0.3300	05/03/22	2,170,000.00	2,168,746.82	2,168,415.90
118784	ATLANTIC ASSET SEC	0.3200	05/03/22	45,900,000.00	45,874,296.00	45,866,493.00
118785	SHEFFIELD RECEIVABL	0.2900	05/05/22	50,000,000.00	49,973,819.44	49,961,500.00
118787	CANCARA ASSET SEC L	0.2000	04/25/22	50,000,000.00	49,984,722.22	49,972,000.00
118788	CANCARA ASSET SEC L	0.2000	04/25/22	50,000,000.00	49,984,722.22	49,972,000.00
118789	OLD LINE FUNDING LL	0.2600	05/06/22	50,000,000.00	49,976,166.67	49,960,500.00
118792	LA FAYETTE ASSET SE	0.3500	05/04/22	32,222,000.00	32,201,950.76	32,197,833.50
118793	THUNDER BAY FUNDING	0.3400	05/20/22	50,000,000.00	49,962,222.22	49,946,000.00
118794	THUNDER BAY FUNDING	0.3400	05/20/22	50,000,000.00	49,962,222.22	49,946,000.00
118795	ING U.S. FUNDING LL	0.3400	05/03/22	50,000,000.00	49,970,250.00	49,972,000.00
118798	SHEFFIELD RECEIVABL	0.3200	05/06/22	50,000,000.00	49,970,666.67	49,960,500.00
118799	TOYOTA MOTOR CREDIT	0.3100	05/06/22	50,000,000.00	49,971,583.33	49,959,000.00
118800	MONT BLANC CAPITAL	0.3400	05/10/22	25,821,000.00	25,803,929.45	25,798,277.52
118801	THUNDER BAY FUNDING	0.2400	04/20/22	50,000,000.00	49,983,333.33	49,978,500.00
118802	THUNDER BAY FUNDING	0.2400	04/20/22	25,000,000.00	24,991,666.67	24,989,250.00
118804	SHEFFIELD RECEIVABL	0.2400	04/26/22	50,000,000.00	49,981,333.33	49,971,000.00
118806	ING U.S. FUNDING LL	0.3400	05/05/22	50,000,000.00	49,969,305.56	49,969,500.00
118807	NATIXIS NY BRANCH C	0.3500	05/10/22	50,000,000.00	49,965,972.22	49,960,000.00
118812	JOHNSON & JOHNSON C	0.3700	06/06/22	50,000,000.00	49,950,152.78	49,942,000.00
118813	CREDIT AGRICOLE CIB	0.3300	05/09/22	31,914,000.00	31,893,814.40	31,892,936.76
118814	MONT BLANC CAPITAL	0.3500	05/12/22	50,000,000.00	49,965,000.00	49,953,500.00
118815	MONT BLANC CAPITAL	0.3500	05/12/22	7,187,000.00	7,181,969.10	7,180,316.09
118817	ATLANTIC ASSET SEC	0.3700	05/10/22	50,000,000.00	49,964,027.78	49,956,000.00
118819	LA FAYETTE ASSET SE	0.3700	05/11/22	30,000,000.00	29,978,108.34	29,973,000.00
118820	LA FAYETTE ASSET SE	0.3700	05/11/22	21,015,000.00	20,999,664.89	20,996,086.50
118822	ING U.S. FUNDING LL	0.3600	05/04/22	50,000,000.00	49,968,000.00	49,970,500.00
118823	ATLANTIC ASSET SEC	0.3400	05/09/22	41,002,000.00	40,975,280.36	40,966,738.28
118824	SHEFFIELD RECEIVABL	0.1300	03/25/22	50,000,000.00	49,995,666.67	49,995,000.00
118825	ATLANTIC ASSET SEC	0.3700	05/11/22	50,000,000.00	49,963,513.89	49,955,000.00
118826	MONT BLANC CAPITAL	0.3800	05/13/22	50,000,000.00	49,961,472.22	49,952,500.00
118827	MONT BLANC CAPITAL	0.3800	05/13/22	47,690,000.00	47,653,252.20	47,644,694.50
118830	PROCTER & GAMBLE CO	0.3600	05/10/22	34,000,000.00	33,976,200.00	33,980,280.00
118831	CREDIT AGRICOLE CIB	0.4200	05/13/22	50,000,000.00	49,957,416.67	49,961,500.00
118832	NATIXIS NY BRANCH C	0.4300	05/11/22	50,000,000.00	49,957,597.22	49,959,000.00
118835	THUNDER BAY FUNDING	0.4300	05/20/22	20,000,000.00	19,980,888.89	19,978,400.00
118836	MONT BLANC CAPITAL	0.5400	05/11/22	50,000,000.00	49,946,750.00	49,955,000.00
118837	MONT BLANC CAPITAL	0.5400	05/11/22	9,150,000.00	9,140,255.25	9,141,765.00
118838	OLD LINE FUNDING LL	0.4100	05/13/22	30,000,000.00	29,975,058.33	29,971,500.00
118840	THUNDER BAY FUNDING	0.4000	05/16/22	50,000,000.00	49,957,777.78	49,951,000.00
118841	SHEFFIELD RECEIVABL	0.3400	04/11/22	50,000,000.00	49,980,638.89	49,985,000.00
118842	OLD LINE FUNDING LL	0.4500	05/18/22	50,000,000.00	49,951,250.00	49,946,500.00
118846	MONT BLANC CAPITAL	0.3600	04/12/22	40,390,000.00	40,373,036.20	40,377,075.20
118847	ING U.S. FUNDING LL	0.4500	05/04/22	50,000,000.00	49,960,000.00	49,970,500.00
118848	TOYOTA MOTOR CREDIT	0.3700	05/06/22	50,000,000.00	49,966,083.33	49,959,000.00
118849	TOYOTA MOTOR CREDIT	0.3700	05/06/22	50,000,000.00	49,966,083.33	49,959,000.00
118850	TORONTO DOMINION BA	0.3500	05/05/22	50,000,000.00	49,968,402.78	49,969,500.00

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118851	TORONTO DOMINION BA	0.3500	05/05/22	50,000,000.00	49,968,402.78	49,969,500.00
118852	LA FAYETTE ASSET SE	0.5200	05/13/22	50,000,000.00	49,947,277.78	49,952,500.00
118859	LA FAYETTE ASSET SE	0.5100	05/16/22	50,000,000.00	49,946,166.66	49,949,000.00
118860	CANCARA ASSET SEC L	0.3800	05/04/22	50,000,000.00	49,966,222.22	49,962,500.00
118861	CHARIOT FUNDING LLC	0.5000	05/09/22	50,000,000.00	49,952,083.34	49,957,000.00
118867	MONT BLANC CAPITAL	0.5200	05/19/22	29,367,000.00	29,333,488.99	29,334,696.30
118869	SHEFFIELD RECEIVABL	0.5200	05/20/22	50,000,000.00	49,942,222.23	49,944,000.00
118870	AUTOBAHN FUNDING CO	0.1300	03/25/22	25,000,000.00	24,997,833.33	24,997,500.00
118871	ATLANTIC ASSET SEC	0.5300	05/20/22	50,000,000.00	49,941,111.11	49,944,000.00
118872	CHARIOT FUNDING LLC	0.3500	05/09/22	50,000,000.00	49,966,458.33	49,957,000.00
118873	CHARIOT FUNDING LLC	0.3500	05/09/22	50,000,000.00	49,966,458.33	49,957,000.00
118877	ATLANTIC ASSET SEC	0.5200	05/18/22	25,000,000.00	24,971,833.33	24,973,250.00
118878	CREDIT AGRICOLE CIB	0.4200	05/17/22	50,000,000.00	49,955,083.34	49,955,500.00
118879	CREDIT AGRICOLE CIB	0.4200	05/17/22	50,000,000.00	49,955,083.34	49,955,500.00
118881	CHARIOT FUNDING LLC	0.3600	05/12/22	50,000,000.00	49,964,000.00	49,953,500.00
118884	MONT BLANC CAPITAL	0.5300	05/20/22	40,000,000.00	39,952,888.89	39,955,200.00
118885	CHARIOT FUNDING LLC	0.3400	05/05/22	50,000,000.00	49,969,305.56	49,961,500.00
118886	CHARIOT FUNDING LLC	0.3400	05/05/22	10,000,000.00	9,993,861.11	9,992,300.00
118891	ATLANTIC ASSET SEC	0.5200	05/24/22	50,000,000.00	49,939,333.33	49,938,500.00
118892	CREDIT AGRICOLE CIB	0.4700	05/20/22	50,000,000.00	49,947,777.78	49,951,000.00
118893	CREDIT AGRICOLE CIB	0.4700	05/20/22	50,000,000.00	49,947,777.78	49,951,000.00
118895	CANCARA ASSET SEC L	0.4100	05/13/22	49,400,000.00	49,358,929.39	49,353,070.00
118896	THUNDER BAY FUNDING	0.5100	05/20/22	25,000,000.00	24,971,666.66	24,973,000.00
118897	LA FAYETTE ASSET SE	0.5400	05/20/22	50,000,000.00	49,940,000.00	49,944,000.00
118898	OLD LINE FUNDING LL	0.5000	05/20/22	50,000,000.00	49,944,444.45	49,944,000.00
118900	ATLANTIC ASSET SEC	0.5200	05/24/22	38,590,000.00	38,543,177.47	38,542,534.30
118901	AUTOBAHN FUNDING CO	0.3800	04/25/22	50,000,000.00	49,970,972.22	49,972,000.00
118902	AUTOBAHN FUNDING CO	0.3800	04/25/22	10,000,000.00	9,994,194.45	9,994,400.00
118903	MONT BLANC CAPITAL	0.5400	05/27/22	23,149,000.00	23,118,790.56	23,118,674.81
118906	JUPITER SEC COMPANY	0.5100	05/27/22	50,000,000.00	49,938,375.00	49,934,500.00
118907	JUPITER SEC COMPANY	0.5100	05/27/22	25,000,000.00	24,969,187.50	24,967,250.00
118910	THUNDER BAY FUNDING	0.5000	05/23/22	50,000,000.00	49,942,361.11	49,942,000.00
118911	THUNDER BAY FUNDING	0.5000	05/23/22	50,000,000.00	49,942,361.11	49,942,000.00
118918	CRC FUNDING LLC CP	0.5200	06/03/22	50,000,000.00	49,932,111.11	49,925,000.00
118919	CRC FUNDING LLC CP	0.5200	06/07/22	50,000,000.00	49,929,222.22	49,920,000.00
118920	ATLANTIC ASSET SEC	0.1600	03/18/22	50,000,000.00	49,996,222.22	49,997,000.00
118921	ATLANTIC ASSET SEC	0.1600	03/18/22	30,000,000.00	29,997,733.33	29,998,200.00
118923	OLD LINE FUNDING LL	0.5100	06/03/22	50,000,000.00	49,933,416.66	49,925,000.00
118924	OLD LINE FUNDING LL	0.5100	06/03/22	2,750,000.00	2,746,337.91	2,745,875.00
118926	TOYOTA MOTOR CREDIT	0.4400	05/20/22	50,000,000.00	49,951,111.11	49,946,000.00
118927	TOYOTA MOTOR CREDIT	0.4400	05/20/22	50,000,000.00	49,951,111.11	49,946,000.00
118932	ATLANTIC ASSET SEC	0.5400	05/27/22	50,000,000.00	49,934,750.00	49,934,500.00
118933	CAFCO LLC CP	0.5800	06/01/22	50,000,000.00	49,925,888.89	49,928,000.00
118934	CAFCO LLC CP	0.5800	06/01/22	50,000,000.00	49,925,888.89	49,928,000.00
118935	CHARIOT FUNDING LLC	0.4000	05/16/22	50,000,000.00	49,957,777.78	49,949,000.00
118936	EMERSON ELECTRIC CO	0.3900	05/19/22	50,000,000.00	49,957,208.34	49,959,000.00

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118937	EMERSON ELECTRIC CO	0.3900	05/20/22	50,000,000.00	49,956,666.67	49,958,000.00
CPD TOTAL				11,550,955,000.00	11,545,962,210.27	11,545,110,555.26
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,499,496.99	22,500,675.00
117023	TOYOTA MOTOR CREDIT	0.5000	06/18/24	11,000,000.00	10,989,967.53	10,656,690.00
CORP NOTE FXD TOTAL				33,500,000.00	33,489,464.52	33,157,365.00
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,987,726.49	50,275,500.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	46,174,000.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	46,174,000.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,961,427.34	46,842,000.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,961,427.34	46,842,000.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,961,427.34	46,842,000.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,961,427.34	46,842,000.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,858,566.78	46,842,000.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,858,566.78	46,842,000.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,858,566.78	46,842,000.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,858,566.78	46,842,000.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,929,200.20	46,842,000.00
115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,929,200.20	46,842,000.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,929,200.20	46,842,000.00
115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,929,200.20	46,842,000.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,948,489.00	46,842,000.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,948,489.00	46,842,000.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,948,204.43	46,842,000.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,948,204.43	46,842,000.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,896,121.88	46,842,000.00
115731	USTN 0.875	0.8750	11/15/30	50,000,000.00	49,073,699.47	46,174,000.00
116457	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,713,596.94	48,084,000.00
116458	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,713,596.94	48,084,000.00
116459	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,713,596.94	48,084,000.00
116460	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,713,596.94	48,084,000.00
116461	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,713,596.94	48,084,000.00
116462	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,713,596.94	48,084,000.00
116467	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,727,974.44	48,084,000.00
116468	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,727,974.44	48,084,000.00
116469	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,727,974.44	48,084,000.00
116470	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,727,974.44	48,084,000.00
116492	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,808,194.63	48,084,000.00
116493	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,808,194.63	48,084,000.00
116494	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,808,194.63	48,084,000.00
116495	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,808,194.63	48,084,000.00
116496	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,808,194.63	48,084,000.00
116829	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,926,122.82	48,638,500.00
116830	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,926,122.82	48,638,500.00
116831	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,926,122.82	48,638,500.00

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116832	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,926,122.82	48,638,500.00
116837	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,877,882.09	48,043,000.00
116838	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,877,882.09	48,043,000.00
117095	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,783,434.92	48,566,500.00
117096	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,783,434.92	48,566,500.00
117097	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,783,434.92	48,566,500.00
117098	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,783,434.92	48,566,500.00
117099	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,783,434.92	48,566,500.00
117105	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,761,133.25	47,992,000.00
117106	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,761,133.25	47,992,000.00
117107	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,761,133.25	47,992,000.00
117108	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,761,133.25	47,992,000.00
117109	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,761,133.25	47,992,000.00
117703	USTN 1.125	1.1250	08/31/28	50,000,000.00	49,515,773.27	47,869,000.00
117713	USTN 1.125	1.1250	08/31/28	50,000,000.00	49,396,154.60	47,869,000.00
118177	USTN 0.75	0.7500	11/15/24	50,000,000.00	49,742,253.92	48,879,000.00
118178	USTN 0.75	0.7500	11/15/24	50,000,000.00	49,742,253.92	48,879,000.00
118179	USTN 0.75	0.7500	11/15/24	50,000,000.00	49,742,253.92	48,879,000.00
118180	USTN 0.75	0.7500	11/15/24	50,000,000.00	49,742,253.92	48,879,000.00
UST NOTES TOTAL				2,900,000,000.00	2,889,046,204.39	2,771,058,000.00
116355	UST BILL	0.0650	03/24/22	50,000,000.00	49,997,923.61	49,998,000.00
116356	UST BILL	0.0650	03/24/22	50,000,000.00	49,997,923.61	49,998,000.00
116357	UST BILL	0.0650	03/24/22	50,000,000.00	49,997,923.61	49,998,000.00
116358	UST BILL	0.0650	03/24/22	50,000,000.00	49,997,923.61	49,998,000.00
116497	UST BILL	0.0475	03/24/22	50,000,000.00	49,998,482.64	49,998,000.00
116498	UST BILL	0.0475	03/24/22	50,000,000.00	49,998,482.64	49,998,000.00
116555	UST BILL	0.0500	03/24/22	50,000,000.00	49,998,402.78	49,998,000.00
116556	UST BILL	0.0500	03/24/22	50,000,000.00	49,998,402.78	49,998,000.00
116557	UST BILL	0.0500	03/24/22	50,000,000.00	49,998,402.78	49,998,000.00
116558	UST BILL	0.0500	03/24/22	50,000,000.00	49,998,402.78	49,998,000.00
116659	UST BILL	0.0550	04/21/22	50,000,000.00	49,996,104.17	49,987,000.00
116692	UST BILL	0.0420	04/21/22	50,000,000.00	49,997,025.00	49,987,000.00
116693	UST BILL	0.0420	04/21/22	50,000,000.00	49,997,025.00	49,987,000.00
116787	UST BILL	0.0400	04/21/22	50,000,000.00	49,997,166.67	49,987,000.00
116788	UST BILL	0.0400	04/21/22	50,000,000.00	49,997,166.67	49,987,000.00
116802	UST BILL	0.0380	04/21/22	50,000,000.00	49,997,308.33	49,987,000.00
116825	UST BILL	0.0250	04/21/22	50,000,000.00	49,998,229.17	49,987,000.00
116826	UST BILL	0.0250	04/21/22	50,000,000.00	49,998,229.17	49,987,000.00
118073	UST BILL	0.1475	11/03/22	50,000,000.00	49,949,399.30	49,757,000.00
118074	UST BILL	0.1475	11/03/22	50,000,000.00	49,949,399.30	49,757,000.00
118126	UST BILL	0.0425	03/17/22	50,000,000.00	49,999,055.56	49,999,500.00
118127	UST BILL	0.0425	03/17/22	50,000,000.00	49,999,055.56	49,999,500.00
118198	UST BILL	0.1875	11/03/22	50,000,000.00	49,935,677.10	49,757,000.00
118199	UST BILL	0.1875	11/03/22	50,000,000.00	49,935,677.10	49,757,000.00
118223	UST BILL	0.1300	09/08/22	50,000,000.00	49,965,513.89	49,826,000.00

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118224	UST BILL	0.1300	09/08/22	50,000,000.00	49,965,513.89	49,826,000.00
118246	UST BILL	0.2450	12/01/22	50,000,000.00	49,906,423.61	49,762,500.00
118247	UST BILL	0.2450	12/01/22	50,000,000.00	49,906,423.61	49,762,500.00
118286	UST BILL	0.0700	04/28/22	50,000,000.00	49,994,361.11	49,984,000.00
118287	UST BILL	0.0700	04/28/22	50,000,000.00	49,994,361.11	49,984,000.00
118288	UST BILL	0.0940	06/02/22	50,000,000.00	49,987,858.34	49,956,000.00
118309	UST BILL	0.0500	03/10/22	50,000,000.00	49,999,375.00	49,999,500.00
118310	UST BILL	0.0500	03/10/22	50,000,000.00	49,999,375.00	49,999,500.00
118323	UST BILL	0.2700	12/01/22	50,000,000.00	49,896,875.00	49,762,500.00
118324	UST BILL	0.2700	12/01/22	50,000,000.00	49,896,875.00	49,762,500.00
118325	UST BILL	0.2700	12/01/22	50,000,000.00	49,896,875.00	49,762,500.00
118326	UST BILL	0.2700	12/01/22	50,000,000.00	49,896,875.00	49,762,500.00
118337	UST BILL	0.1100	06/09/22	50,000,000.00	49,984,722.22	49,948,500.00
118338	UST BILL	0.1100	06/09/22	50,000,000.00	49,984,722.22	49,948,500.00
118363	UST BILL	0.0400	03/31/22	50,000,000.00	49,998,333.33	49,997,000.00
118364	UST BILL	0.0400	03/31/22	50,000,000.00	49,998,333.33	49,997,000.00
118369	UST BILL	0.0500	04/05/22	50,000,000.00	49,997,569.44	49,995,000.00
118370	UST BILL	0.0500	04/05/22	50,000,000.00	49,997,569.44	49,995,000.00
118396	UST BILL	0.0450	03/17/22	50,000,000.00	49,999,000.00	49,999,500.00
118397	UST BILL	0.0450	03/17/22	50,000,000.00	49,999,000.00	49,999,500.00
118444	UST BILL	0.1050	06/16/22	50,000,000.00	49,984,395.83	49,940,000.00
118445	UST BILL	0.1050	06/16/22	50,000,000.00	49,984,395.83	49,940,000.00
118479	UST BILL	0.1100	06/09/22	50,000,000.00	49,984,722.23	49,948,500.00
118480	UST BILL	0.1100	06/09/22	50,000,000.00	49,984,722.23	49,948,500.00
118482	UST BILL	0.1550	06/23/22	50,000,000.00	49,975,458.33	49,930,000.00
118483	UST BILL	0.1550	06/23/22	50,000,000.00	49,975,458.33	49,930,000.00
118488	UST BILL	0.0625	04/19/22	50,000,000.00	49,995,746.53	49,990,000.00
118489	UST BILL	0.0625	04/19/22	50,000,000.00	49,995,746.53	49,990,000.00
118490	UST BILL	0.0625	04/19/22	50,000,000.00	49,995,746.53	49,990,000.00
118506	UST BILL	0.2400	12/01/22	50,000,000.00	49,908,333.33	49,762,500.00
118507	UST BILL	0.2400	12/01/22	50,000,000.00	49,908,333.33	49,762,500.00
118510	UST BILL	0.1475	06/23/22	50,000,000.00	49,976,645.83	49,930,000.00
118511	UST BILL	0.1475	06/23/22	50,000,000.00	49,976,645.83	49,930,000.00
118512	UST BILL	0.1475	06/23/22	50,000,000.00	49,976,645.83	49,930,000.00
118513	UST BILL	0.1475	06/23/22	50,000,000.00	49,976,645.83	49,930,000.00
118527	UST BILL	0.1600	06/23/22	50,000,000.00	49,974,666.67	49,930,000.00
118528	UST BILL	0.1600	06/23/22	50,000,000.00	49,974,666.67	49,930,000.00
118530	UST BILL	0.0900	04/26/22	50,000,000.00	49,993,000.00	49,985,000.00
118531	UST BILL	0.0900	04/26/22	50,000,000.00	49,993,000.00	49,985,000.00
118540	UST BILL	0.0800	05/19/22	50,000,000.00	49,991,222.22	49,967,000.00
118541	UST BILL	0.0800	05/19/22	50,000,000.00	49,991,222.22	49,967,000.00
118542	UST BILL	0.1800	09/08/22	50,000,000.00	49,952,250.00	49,826,000.00
118543	UST BILL	0.1800	09/08/22	50,000,000.00	49,952,250.00	49,826,000.00
118568	UST BILL	0.0500	03/10/22	50,000,000.00	49,999,375.00	49,999,500.00
118569	UST BILL	0.0500	03/10/22	50,000,000.00	49,999,375.00	49,999,500.00
118611	UST BILL	0.2325	07/07/22	50,000,000.00	49,958,666.67	49,909,500.00

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118612	UST BILL	0.2325	07/07/22	50,000,000.00	49,958,666.67	49,909,500.00
118631	UST BILL	0.2500	07/14/22	50,000,000.00	49,953,125.00	49,900,000.00
118716	UST BILL	0.1800	04/28/22	50,000,000.00	49,985,500.00	49,984,000.00
118717	UST BILL	0.1800	04/28/22	50,000,000.00	49,985,500.00	49,984,000.00
118718	UST BILL	0.1750	05/03/22	50,000,000.00	49,984,687.50	49,979,000.00
118719	UST BILL	0.1750	05/03/22	50,000,000.00	49,984,687.50	49,979,000.00
118810	UST BILL	0.2250	05/10/22	50,000,000.00	49,978,125.00	49,975,000.00
118811	UST BILL	0.2250	05/10/22	50,000,000.00	49,978,125.00	49,975,000.00
US TBILLS TOTAL				3,950,000,000.00	3,948,182,497.95	3,944,795,000.00
113999	LACCAL BANS	3.2500	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				5,000,000.00	5,000,000.00	5,000,000.00
113129	SAN JOSE CA REDEV AGY	2.9580	08/01/24	23,000,000.00	24,028,903.18	23,617,780.00
CA MUNI BDN TOTAL				23,000,000.00	24,028,903.18	23,617,780.00
118335	MUFG UNION BANK NA	0.0500	03/04/22	50,000,000.00	50,000,000.00	50,000,000.00
118336	MUFG UNION BANK NA	0.0500	03/04/22	50,000,000.00	50,000,000.00	50,000,000.00
118532	MUFG UNION BANK NA	0.0700	03/07/22	50,000,000.00	50,000,000.00	50,000,500.00
118533	MUFG UNION BANK NA	0.0700	03/07/22	50,000,000.00	50,000,000.00	50,000,500.00
118736	MUFG UNION BANK NA	0.2000	05/05/22	50,000,000.00	50,000,000.00	49,992,500.00
118737	MUFG UNION BANK NA	0.2000	05/05/22	50,000,000.00	50,000,000.00	49,992,500.00
NEG CDS TOTAL				300,000,000.00	300,000,000.00	299,986,000.00
118212	SVENSKA HANDELSBANK	0.1300	03/01/22	50,000,000.00	50,000,000.00	50,000,000.00
118242	BANK OF NOVA SCOTIA	0.2000	03/01/22	50,000,000.00	50,000,000.00	50,000,000.00
118290	BANK OF NOVA SCOTIA	0.2100	03/10/22	50,000,000.00	50,000,000.00	50,001,500.00
118331	BANK OF NOVA SCOTIA	0.2200	03/07/22	50,000,000.00	50,000,000.00	50,001,500.00
118394	TORONTO DOMINION BA	0.1900	03/15/22	50,000,000.00	50,000,000.00	50,001,500.00
118414	BANK OF MONTREAL CH	0.1800	03/15/22	50,000,000.00	50,000,000.00	50,001,500.00
118423	AU & NZ BANKING GRP	0.1200	03/15/22	50,000,000.00	50,000,000.00	50,000,000.00
118424	AU & NZ BANKING GRP	0.1200	03/15/22	50,000,000.00	50,000,000.00	50,000,000.00
118477	BANK OF NOVA SCOTIA	0.2100	03/31/22	50,000,000.00	50,000,000.00	50,002,000.00
118478	BANK OF NOVA SCOTIA	0.2100	03/31/22	50,000,000.00	50,000,000.00	50,002,000.00
118508	TORONTO DOMINION BA	0.1900	03/30/22	50,000,000.00	50,000,000.00	50,001,500.00
118509	TORONTO DOMINION BA	0.1900	03/30/22	50,000,000.00	50,000,000.00	50,001,500.00
118547	SVENSKA HANDELSBANK	0.1500	03/30/22	50,000,000.00	50,000,000.00	49,999,500.00
118548	SVENSKA HANDELSBANK	0.1500	03/30/22	50,000,000.00	50,000,000.00	49,999,500.00
118567	BANK OF MONTREAL CH	0.1400	03/07/22	50,000,000.00	50,000,000.00	50,000,500.00
118579	NORDEA BANK ABP NY	0.1500	04/01/22	50,000,000.00	50,000,000.00	49,998,500.00
118580	DNB BANK ASA NY CD	0.0900	03/09/22	50,000,000.00	50,000,000.00	50,000,000.00
118581	CANADIAN IMP. BK OF	0.1500	04/01/22	50,000,000.00	50,000,000.00	50,000,500.00
118609	NORDEA BANK ABP NY	0.1600	04/05/22	50,000,000.00	50,000,000.00	49,998,000.00
118641	BARCLAYS BANK PLC N	0.1900	04/14/22	50,000,000.00	50,000,000.00	49,986,500.00
118657	DNB BANK ASA NY CD	0.1200	04/20/22	50,000,000.00	50,000,000.00	49,990,500.00
118668	CREDIT AGRICOLE CIB	0.1900	04/19/22	50,000,000.00	50,000,000.00	49,996,000.00

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118700	NORDEA BANK ABP NY	0.1800	04/25/22	50,000,000.00	50,000,000.00	49,991,500.00
118730	DNB BANK ASA NY CD	0.2000	04/29/22	50,000,000.00	50,000,000.00	49,991,500.00
118771	SVENSKA HANDELSBANK	0.1800	04/20/22	50,000,000.00	50,000,000.00	49,995,000.00
118786	CREDIT AGRICOLE CIB	0.3300	05/13/22	50,000,000.00	50,000,000.00	49,995,500.00
118790	CREDIT SUISSE NY CD	0.3600	05/10/22	50,000,000.00	50,000,000.00	49,995,000.00
118805	CREDIT AGRICOLE CIB	0.3700	05/20/22	50,000,000.00	50,000,000.00	49,992,500.00
118839	DNB BANK ASA NY CD	0.3700	05/16/22	50,000,000.00	50,000,000.00	49,998,500.00
118858	NORDEA BANK ABP NY	0.3900	05/13/22	50,000,000.00	50,000,000.00	50,002,000.00
118890	SVENSKA HANDELSBANK	0.3700	05/20/22	50,000,000.00	50,000,000.00	49,988,500.00
118894	NORDEA BANK ABP NY	0.3600	05/20/22	50,000,000.00	50,000,000.00	49,995,500.00
118904	CREDIT SUISSE NY CD	0.5000	05/20/22	50,000,000.00	50,000,000.00	50,002,500.00
118905	CREDIT SUISSE NY CD	0.5000	05/20/22	50,000,000.00	50,000,000.00	50,002,500.00
YANKEE CDS TOTAL				1,700,000,000.00	1,700,000,000.00	1,699,933,000.00
PSI - NTRD TOTAL				42,414,296,444.45	42,388,248,805.16	41,585,335,163.57
PSI - NTRD HISTORICAL COST TOTAL					42,381,075,670.23	

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<u>AVCCD-ANTELOPE VALLEY CCD</u>						
114162	FHLB 2.03 (CALLABLE)	2.0300	07/27/40	25,230,000.00	25,230,000.00	22,062,121.20
FHLB TOTAL				25,230,000.00	25,230,000.00	22,062,121.20
AVCCD TOTAL				25,230,000.00	25,230,000.00	22,062,121.20
<u>EL SEGUNDO UNIFIED SCHOOL DIST.</u>						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	7,520,870.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	9,667,710.00
FFCB TOTAL				16,000,000.00	16,000,000.00	17,188,580.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	17,188,580.00
<u>GF-GENERAL FUND</u>						
35272	RPV TAX ALLOCATION BOND 1997	5.0000	12/02/27	2,855,000.00	2,855,000.00	2,855,000.00
LONG TERM BDS TOTAL				2,855,000.00	2,855,000.00	2,855,000.00
GF TOTAL				2,855,000.00	2,855,000.00	2,855,000.00
<u>PHHPA-PH HABITAT PRESERVATION AU</u>						
117243	FFCB 2.50 (CALLABLE)	2.5000	07/29/41	22,675,000.00	22,675,000.00	21,398,397.50
FFCB TOTAL				22,675,000.00	22,675,000.00	21,398,397.50
114424	FHLMC 2.00 (CALLABLE)	2.0000	08/27/43	9,500,000.00	9,500,000.00	8,232,510.00
FHLMC TOTAL				9,500,000.00	9,500,000.00	8,232,510.00
PHHPA TOTAL				32,175,000.00	32,175,000.00	29,630,907.50
<u>SCAQM-SOUTH COAST AIR QUALITY MG</u>						
106824	S OF C LAIF	0.0000	12/31/22	37,051,054.03	37,051,054.03	37,051,054.03
COLLATERIZED TDS TOTAL				37,051,054.03	37,051,054.03	37,051,054.03
SCAQM TOTAL				37,051,054.03	37,051,054.03	37,051,054.03
<u>SLIM-SCHOOLS LINKED INSURANCE MG</u>						
106825	S OF C LAIF	0.0000	12/31/22	3,431,976.40	3,431,976.40	3,431,976.40
COLLATERIZED TDS TOTAL				3,431,976.40	3,431,976.40	3,431,976.40
SLIM TOTAL				3,431,976.40	3,431,976.40	3,431,976.40
<u>WASIA-WHITTIER AREA SCHOOLS INS</u>						
106826	S OF C LAIF	0.0000	12/31/22	41,459.88	41,459.88	41,459.88
COLLATERIZED TDS TOTAL				41,459.88	41,459.88	41,459.88
WASIA TOTAL				41,459.88	41,459.88	41,459.88
SPI TOTAL				116,784,490.31	116,784,490.31	112,261,099.01
SPI HISTORICAL COST TOTAL					116,784,490.31	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/22
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 02/28/22
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	18,033,399.50
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	<u>314,358.65</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$18,349,720.30</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 02/28/22
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	3,713,540.08
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	26,552,568.97
02/09/93	DISNEY PROJECT 1993	18,938,464.50
03/21/12	DISNEY PROJECT 2012	4,186,104.46
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,477,488.78
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	21,878,758.82
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	6,899.09
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	<u>145,179,660.61</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$271,943,577.42</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/22
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,476,284.92
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,425,446.99
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,374,747.19
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	<u>18,708,897.78</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$40,985,376.88</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/22
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,956.71</u>
	TREASURER TOTAL	<u><u>\$301,956.71</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - PSI Non-Trading
 As of 02/28/22
 Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
LACCAL BANS						
113999	LACCAL BANS	3.25	06/30/22	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on 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	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 02/28/22
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>INV ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
113999	LACCAL BANS	06/17/20	5,000,000.00	3.250%
			<u>\$ 5,000,000.00</u>	

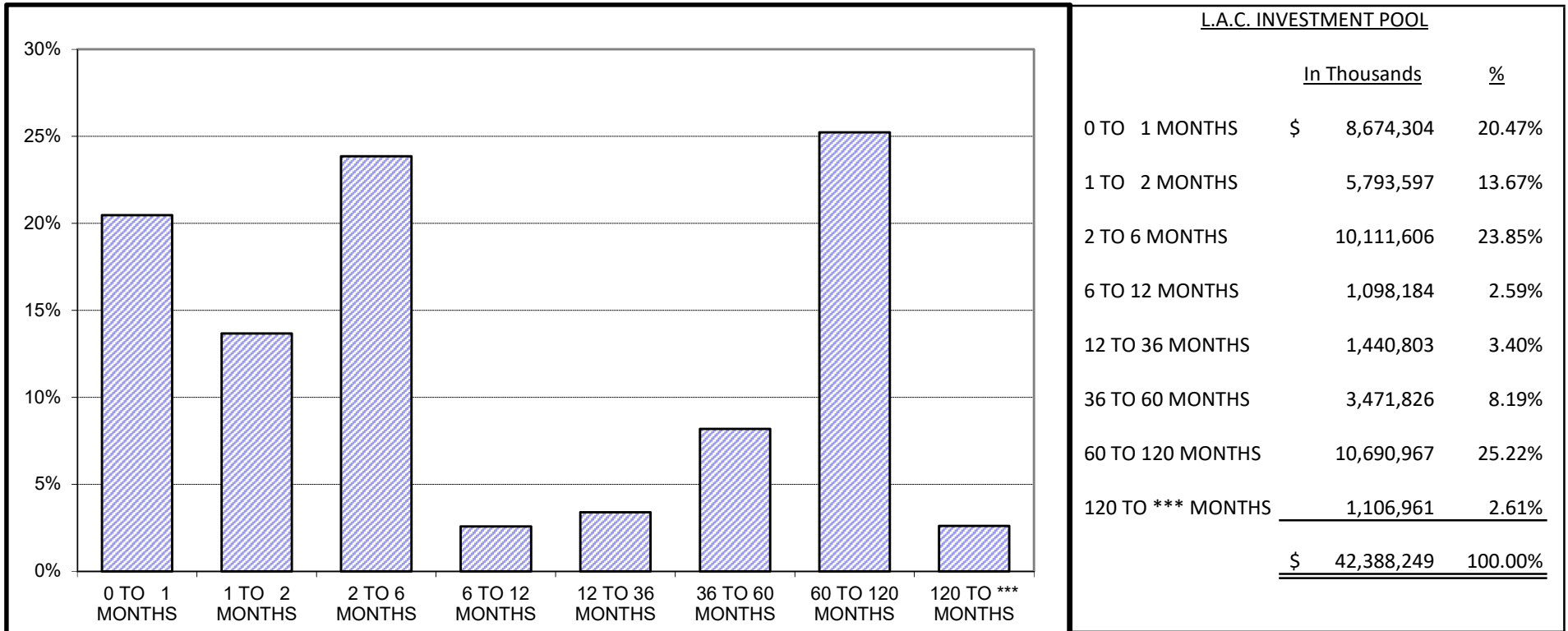
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 02/28/22
Attachment XIV

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	2,000,000,000.00	39.00	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	11,545,962,210.27	48.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	6,837,228,702.34	748.00	DAYS	0.00	0.00	DAYS
AGENCIES	21,942,539,524.85	1,697.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	29,028,903.18	754.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	33,489,464.52	278.00	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	\$42,388,248,805.16	1,015.00	DAYS	\$0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 02/28/2022
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	03/01/22-03/31/22	\$8,674,304,487.27	20.47
1 TO 2 MONTHS	04/01/22-04/30/22	\$5,793,596,806.46	13.67
2 TO 3 MONTHS	05/01/22-05/31/22	\$7,665,306,455.87	18.08
3 TO 4 MONTHS	06/01/22-06/30/22	\$1,746,661,078.15	4.12
4 TO 5 MONTHS	07/01/22-12/31/22	\$549,739,597.25	1.30
5 TO 6 MONTHS	08/01/22-08/31/22	\$149,899,305.53	0.35
6 TO 12 MONTHS	09/01/22-02/28/23	\$1,098,184,074.97	2.59
12 TO 24 MONTHS	03/01/23-02/29/24	\$349,903,193.38	0.83
24 TO 36 MONTHS	03/01/24-02/28/25	\$1,090,899,890.01	2.57
36 TO 48 MONTHS	03/01/25-02/28/26	\$874,149,603.54	2.06
48 TO 60 MONTHS	03/01/26-02/28/27	\$2,597,676,608.33	6.13
60 TO 120 MONTHS	03/01/27-02/29/32	\$10,690,967,033.61	25.22
120 TO *** MONTHS	03/01/32-	\$1,106,960,670.79	2.61
Portfolio Total:		\$42,388,248,805.16	100.00
AVCCD			
120 TO *** MONTHS	03/01/32-	\$25,230,000.00	100.00
Portfolio Total:		\$25,230,000.00	100.00
ESUSD			
120 TO *** MONTHS	03/01/32-	\$16,000,000.00	100.00
Portfolio Total:		\$16,000,000.00	100.00
GF			
60 TO 120 MONTHS	03/01/27-02/29/32	\$2,855,000.00	100.00
Portfolio Total:		\$2,855,000.00	100.00
PHHPA			
120 TO *** MONTHS	03/01/32-	\$32,175,000.00	100.00
Portfolio Total:		\$32,175,000.00	100.00
SCAQM			
6 TO 12 MONTHS	09/01/22-02/28/23	\$37,051,054.03	100.00
Portfolio Total:		\$37,051,054.03	100.00
SLIM			
6 TO 12 MONTHS	09/01/22-02/28/23	\$3,431,976.40	100.00
Portfolio Total:		\$3,431,976.40	100.00
WASIA			
6 TO 12 MONTHS	09/01/22-02/28/23	\$41,459.88	100.00
Portfolio Total:		\$41,459.88	100.00

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF FEBRUARY 2022
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 02/28/22
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$37,051,054.03
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,431,976.40
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>41,459.88</u>
	LAIF TOTAL	<u><u>\$40,524,490.31</u></u>

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT
JANUARY 31, 2022**

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

JANUARY 2022

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POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of January 2022 with January 2021
 (Dollars In Thousands)

	January 2022	January 2021	Change
Average Daily Portfolio (\$)	191,755,610	115,132,308	+76,623,302
Accrued Earnings (\$)	38,114	44,809	-6,695
Effective Yield (%)	0.234	0.458	-0.224
Average Life-Month End (In Days)	322	188	+134
Total Security Transactions			
Amount (\$)	43,819,932	38,515,407	+5,304,525
Number	879	770	+109
Total Time Deposit Transactions			
Amount (\$)	2,096,000	2,774,000	-678,000
Number	59	97	-38
Average Workday Investment Activity (\$)	2,295,797	2,173,127	+122,670
Prescribed Demand Account Balances For Services (\$)	1,603,000	1,626,700	-23,700



POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

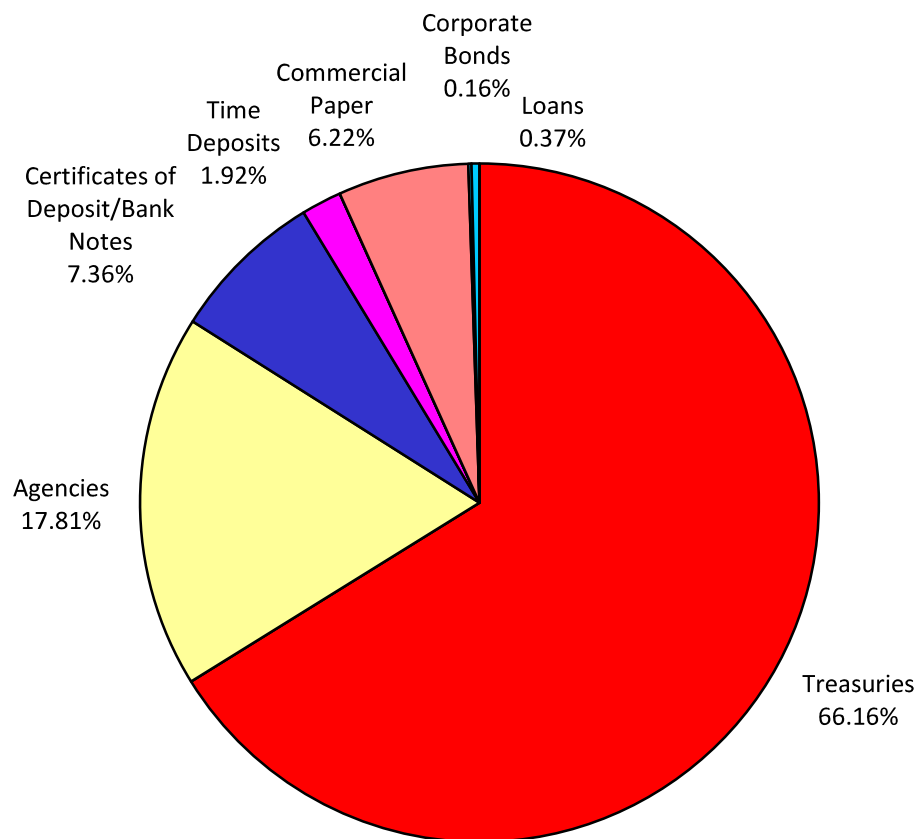
January 31, 2022

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	48,500,255	23.91	-0.10
Bonds	0	0.00	0
Notes	85,696,415	42.25	+0.87
Strips	0	0.00	0
Total Government	134,196,670	66.16	+0.77
Agency Debentures	13,770,080	6.79	-0.85
Certificates of Deposit	14,925,000	7.36	-0.00
Bank Notes	0	0.00	-0.03
Repurchases	0	0.00	0
Agency Discount Notes	22,357,095	11.02	+0.46
Time Deposits	3,903,500	1.92	-0.18
GNMAs	0	0.00	0
Commercial Paper	12,613,539	6.22	-0.11
Remics	6,159	0.00	0
Corporate Bonds	329,900	0.16	-0.01
PMIA Loans	743,769	0.37	-0.04
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	202,845,712	100.00	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>January 2022</u>		<u>December 2021</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	879	43,819,932	878	43,859,477
Other	1	165,000	25	682,891
Time Deposits	59	2,096,000	73	2,316,000
Total	939	46,080,932	976	46,858,368
PMIA Monthly Average Effective Yield (%)		0.234		0.212
Year to Date Yield Last Day of Month (%)		0.215		0.211

Pooled Money Investment Account Portfolio Composition \$202.8 billion 01/31/22



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/ TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>b/ TRANS YIELD (%)</u>	<u>d/ PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
01/03/22	REDEMPTIONS								
	BN	BOFA	0.100	01/03/22	0.100	50,000	213	29,583.33	0.101
	CD	BOWEST	0.100	01/03/22	0.100	50,000	111	15,416.67	0.101
	CD	BOWEST	0.100	01/03/22	0.100	50,000	111	15,416.67	0.101
	CD	CITIBANK	0.110	01/03/22	0.110	50,000	202	30,861.11	0.112
	CD	CITIBANK	0.110	01/03/22	0.110	50,000	202	30,861.11	0.112
	CD	CITIBANK	0.110	01/03/22	0.110	50,000	202	30,861.11	0.112
	CP	MUFG BK		01/03/22	0.080	50,000	111	12,333.33	0.081
	CP	MUFG BK		01/03/22	0.080	50,000	111	12,333.33	0.081
	CP	MUFG BK		01/03/22	0.080	50,000	111	12,333.33	0.081
	CP	MIZUHO NY		01/03/22	0.100	50,000	117	16,250.00	0.101
	CP	MIZUHO NY		01/03/22	0.100	50,000	117	16,250.00	0.101
	CP	JUPITER		01/03/22	0.110	50,000	118	18,027.78	0.112
	CP	SOC GEN NY		01/03/22	0.100	50,000	131	18,194.44	0.101
	CP	SOC GEN NY		01/03/22	0.100	50,000	131	18,194.44	0.101
	CP	TOYOTA		01/03/22	0.110	50,000	200	30,555.56	0.112
	CP	CGMI		01/03/22	0.120	50,000	202	33,666.67	0.122
	CP	THUNDER		01/03/22	0.100	50,000	210	29,166.67	0.101
	CP	CGMI		01/03/22	0.150	50,000	227	47,291.67	0.152
	CP	CGMI		01/03/22	0.170	50,000	234	55,250.00	0.173
	CP	CGMI		01/03/22	0.170	50,000	241	56,902.78	0.173
	CP	SCOTIA NY		01/03/22	0.200	50,000	264	73,333.33	0.203
	CP	SCOTIA NY		01/03/22	0.200	50,000	264	73,333.33	0.203
	CP	JPM LLC		01/03/22	0.210	50,000	270	78,750.00	0.213
	CP	JPM LLC		01/03/22	0.210	50,000	270	78,750.00	0.213
	DN	IBRD		01/03/22	0.040	50,000	125	6,944.44	0.041
	DN	IBRD		01/03/22	0.040	50,000	125	6,944.44	0.041
	DN	IADB		01/03/22	0.048	50,000	125	8,333.33	0.049
	DN	IBRD		01/03/22	0.040	50,000	137	7,611.11	0.041
	DN	IBRD		01/03/22	0.040	50,000	137	7,611.11	0.041
	DN	IBRD		01/03/22	0.050	50,000	151	10,486.11	0.051
	DN	IBRD		01/03/22	0.050	50,000	151	10,486.11	0.051
	DN	IFC		01/03/22	0.050	50,000	158	10,972.22	0.051
	DN	IFC		01/03/22	0.050	50,000	158	10,972.22	0.051
	DN	IBRD		01/03/22	0.040	50,000	165	9,166.67	0.041
	DN	IBRD		01/03/22	0.040	50,000	165	9,166.67	0.041
	DN	IBRD		01/03/22	0.050	50,000	174	12,083.33	0.051
	DN	IBRD		01/03/22	0.050	50,000	174	12,083.33	0.051
	DN	FHLB		01/03/22	0.040	50,000	187	10,388.89	0.041
	DN	FHLB		01/03/22	0.040	50,000	187	10,388.89	0.041
	DN	FHLB		01/03/22	0.045	50,000	195	12,187.50	0.046
	DN	FHLB		01/03/22	0.045	50,000	195	12,187.50	0.046
	DN	IFC		01/03/22	0.025	50,000	234	8,125.00	0.025
	DN	IFC		01/03/22	0.025	50,000	234	8,125.00	0.025
	YCD	SUMITOMO		01/03/22	0.050	50,000	41	2,847.22	0.051
	YCD	SUMITOMO		01/03/22	0.050	50,000	41	2,847.22	0.051
	YCD	SUMITOMO	0.100	01/03/22	0.100	50,000	47	6,527.78	0.101
	YCD	SUMITOMO	0.100	01/03/22	0.100	50,000	47	6,527.78	0.101

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/03/22 REDEMPTIONS (Continued)									
	YCD	DNB	0.060	01/03/22	0.060	50,000	109	9,083.33	0.061
	YCD	DNB	0.060	01/03/22	0.060	50,000	109	9,083.33	0.061
	YCD	SUMI TRUST	0.120	01/03/22	0.120	50,000	111	18,500.00	0.122
	YCD	SUMI TRUST	0.120	01/03/22	0.120	50,000	111	18,500.00	0.122
	YCD	NORINCHUK	0.110	01/03/22	0.110	50,000	125	19,097.22	0.112
	YCD	NORINCHUK	0.110	01/03/22	0.110	50,000	125	19,097.22	0.112
	YCD	CIBC	0.110	01/03/22	0.110	50,000	186	28,416.67	0.112
	YCD	CIBC	0.110	01/03/22	0.110	50,000	186	28,416.67	0.112
	YCD	RB CANADA	0.170	01/03/22	0.170	50,000	263	62,097.22	0.172
	YCD	RB CANADA	0.170	01/03/22	0.170	50,000	263	62,097.22	0.172
	YCD	LLOYDS	0.190	01/03/22	0.190	50,000	263	69,402.78	0.193
	YCD	NAT AUB	0.140	01/03/22	0.140	50,000	271	52,694.44	0.142
	YCD	NAT AUB	0.140	01/03/22	0.140	50,000	271	52,694.44	0.142
01/03/22 PURCHASES									
	DN	FFCB		10/28/22	0.310	50,000			
	TR	BILL		12/29/22	0.380	50,000			
	TR	BILL		12/29/22	0.380	50,000			
	TR	BILL		12/29/22	0.380	50,000			
	TR	BILL		12/29/22	0.381	50,000			
	TR	BILL		12/29/22	0.381	50,000			
	TR	BILL		12/29/22	0.381	50,000			
	YCD	KBC	0.070	02/11/22	0.070	50,000			
	YCD	KBC	0.070	02/11/22	0.070	50,000			
	YCD	DNB	0.140	04/01/22	0.140	50,000			
	YCD	DNB	0.140	04/01/22	0.140	50,000			
	YCD	SWEDBANK	0.150	04/01/22	0.150	50,000			
	YCD	SWEDBANK	0.150	04/01/22	0.150	50,000			
01/04/22 NO REDEMPTIONS									
01/04/22 PURCHASES									
	CD	BOFA	0.330	07/01/22	0.330	50,000			
	DEB	FHLB	0.120	06/01/22	0.131	50,000			
	DEB	FHLB	0.120	06/01/22	0.131	50,000			
	DN	FHLB		07/01/22	0.120	50,000			
	DN	FHLB		07/01/22	0.120	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	YCD	NORDEA ABP	0.150	04/01/22	0.150	50,000			
	YCD	NORDEA ABP	0.150	04/01/22	0.150	50,000			
	YCD	FORTIS	0.250	05/17/22	0.250	50,000			
	YCD	FORTIS	0.250	05/17/22	0.250	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/04/22 PURCHASES (Continued)									
	YCD	RABOBANK	0.250	06/01/22	0.250	50,000			
	YCD	RABOBANK	0.250	06/01/22	0.250	50,000			
01/05/22 REDEMPTIONS									
	DEB	FNMA	2.000	01/05/22	0.041	50,000	237	13,444.44	0.041
	DEB	FNMA	2.000	01/05/22	0.041	50,000	237	13,444.44	0.041
01/05/22 PURCHASES									
	CD	CITIBANK	0.330	07/01/22	0.330	25,000			
	CD	CITIBANK	0.330	07/01/22	0.330	50,000			
	CP	PEPSICO		02/04/22	0.050	50,000			
	DN	IFC		05/09/22	0.080	50,000			
	DN	IFC		05/09/22	0.080	50,000			
	DN	FHLB		05/17/22	0.085	50,000			
	DN	FHLB		05/17/22	0.085	50,000			
	DN	FHLB		01/03/23	0.330	50,000			
	DN	FHLB		01/03/23	0.330	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.105	50,000			
	TR	BILL		05/03/22	0.115	50,000			
	TR	BILL		05/03/22	0.115	50,000			
	TR	BILL		05/03/22	0.115	50,000			
	TR	BILL		05/03/22	0.120	50,000			
	TR	BILL		05/03/22	0.120	50,000			
	TR	BILL		05/03/22	0.120	50,000			
	TR	NOTE	1.750	09/30/22	0.288	50,000			
	TR	NOTE	1.750	09/30/22	0.288	50,000			
	TR	NOTE	1.750	09/30/22	0.288	50,000			
	TR	NOTE	1.750	09/30/22	0.293	50,000			
	TR	NOTE	1.750	09/30/22	0.293	50,000			
	TR	NOTE	1.750	09/30/22	0.293	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	TR	NOTE	0.125	10/31/22	0.302	50,000			
	YCD	MIZUHO	0.240	04/25/22	0.240	50,000			
	YCD	MIZUHO	0.240	04/25/22	0.240	50,000			
	YCD	CIBC	0.330	07/01/22	0.330	50,000			
	YCD	CIBC	0.330	07/01/22	0.330	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/06/22 NO REDEMPTIONS									
01/06/22 PURCHASES									
	DN	IBRD		07/01/22	0.100	50,000			
	DN	IBRD		07/01/22	0.100	50,000			
	DN	IBRD		10/03/22	0.130	50,000			
	DN	IBRD		10/03/22	0.130	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.215	50,000			
	TR	BILL		07/07/22	0.230	50,000			
	TR	BILL		07/07/22	0.230	50,000			
	TR	BILL		07/07/22	0.230	50,000			
	TR	BILL		07/07/22	0.235	50,000			
	TR	BILL		07/07/22	0.235	50,000			
	TR	BILL		07/07/22	0.235	50,000			
	TR	BILL		12/29/22	0.408	50,000			
	TR	BILL		12/29/22	0.408	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	BILL		12/29/22	0.410	50,000			
	TR	NOTE	0.500	03/15/23	0.530	50,000			
	TR	NOTE	0.500	03/15/23	0.530	50,000			
	TR	NOTE	0.500	03/15/23	0.530	50,000			
	TR	NOTE	0.500	03/15/23	0.540	50,000			
	TR	NOTE	0.500	03/15/23	0.540	50,000			
	TR	NOTE	0.500	03/15/23	0.540	50,000			
	YCD	KBC	0.070	02/07/22	0.070	50,000			
	YCD	KBC	0.070	02/07/22	0.070	50,000			
01/07/22 REDEMPTIONS									
	CD	BOWEST	0.060	01/07/22	0.060	50,000	7	583.33	0.061
	CD	BOWEST	0.060	01/07/22	0.060	50,000	7	583.33	0.061
01/07/22 NO PURCHASES									
01/10/22 REDEMPTIONS									
	CP	MUFG BK		01/10/22	0.050	50,000	14	972.22	0.051
	CP	MUFG BK		01/10/22	0.050	50,000	14	972.22	0.051

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/10/22 REDEMPTIONS (Continued)									
	CP	VERSAILLES		01/10/22	0.110	50,000	118	18,027.78	0.112
	CP	CAFCO		01/10/22	0.090	50,000	123	15,375.00	0.091
	DEB	FHLB	0.045	01/10/22	0.040	50,000	123	6,687.50	0.040
	DEB	FHLB	0.045	01/10/22	0.040	50,000	123	6,687.50	0.040
	DEB	FHLB	0.045	01/10/22	0.040	50,000	123	6,687.50	0.040
	DN	IFC		01/10/22	0.045	50,000	158	9,875.00	0.046
	DN	IFC		01/10/22	0.040	50,000	172	9,555.56	0.041
	YCD	SUMI TRUST	0.130	01/10/22	0.130	50,000	124	22,388.89	0.132
	YCD	SUMI TRUST	0.130	01/10/22	0.130	50,000	124	22,388.89	0.132
01/10/22 NO PURCHASES									
01/11/22 REDEMPTIONS									
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
	TR	BILL		01/11/22	0.038	50,000	118	6,227.78	0.039
01/11/22 PURCHASES									
	CP	CR AG NY		02/14/22	0.100	50,000			
	CP	CR AG NY		02/14/22	0.100	50,000			
	CP	JOHNSON		06/08/22	0.170	50,000			
	DEB	FHLB	0.120	06/01/22	0.166	40,000			
	DN	IBRD		05/17/22	0.100	50,000			
	DN	IBRD		05/17/22	0.100	50,000			
	DN	IBRD		05/17/22	0.100	50,000			
	TR	NOTE	0.500	03/15/23	0.560	50,000			
	TR	NOTE	0.500	03/15/23	0.560	50,000			
	TR	NOTE	0.500	03/15/23	0.560	50,000			
	TR	NOTE	0.500	03/15/23	0.563	50,000			
	TR	NOTE	0.500	03/15/23	0.563	50,000			
	TR	NOTE	0.500	03/15/23	0.563	50,000			
	YCD	DNB	0.060	02/11/22	0.060	50,000			
	YCD	DNB	0.060	02/11/22	0.060	50,000			
	YCD	NORINCHUK	0.090	02/14/22	0.090	50,000			
	YCD	NORINCHUK	0.090	02/14/22	0.090	50,000			
01/12/22 NO REDEMPTIONS									
01/12/22 PURCHASES									
	CP	MUFG BK		02/14/22	0.100	50,000			
	CP	MUFG BK		02/14/22	0.100	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/12/22 PURCHASES (Continued)									
	CP	APPLE		03/09/22	0.070	50,000			
	CP	APPLE		03/09/22	0.070	50,000			
	CP	CGMI		10/03/22	0.530	50,000			
	CP	CGMI		10/03/22	0.530	50,000			
	DN	FHLB		09/01/22	0.250	50,000			
	DN	FHLB		09/01/22	0.250	50,000			
	DN	FFCB		11/01/22	0.400	50,000			
	TR	BILL		07/07/22	0.242	50,000			
	TR	BILL		07/07/22	0.242	50,000			
	TR	BILL		07/07/22	0.242	50,000			
	TR	BILL		07/07/22	0.245	50,000			
	TR	BILL		07/07/22	0.245	50,000			
	TR	BILL		07/07/22	0.245	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	1.750	07/15/22	0.264	50,000			
	TR	NOTE	0.125	10/31/22	0.390	50,000			
	TR	NOTE	0.125	10/31/22	0.390	50,000			
	TR	NOTE	0.125	10/31/22	0.395	50,000			
	TR	NOTE	0.125	10/31/22	0.395	50,000			
	YCD	SWEDBANK	0.160	04/25/22	0.160	50,000			
	YCD	SWEDBANK	0.160	04/25/22	0.160	50,000			
	YCD	LLOYDS	0.540	10/03/22	0.540	50,000			
01/13/22 REDEMPTIONS									
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	163	9,055.56	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.040	50,000	174	9,666.67	0.041
	TR	BILL		01/13/22	0.043	50,000	182	10,869.44	0.044
	TR	BILL		01/13/22	0.043	50,000	182	10,869.44	0.044
	TR	BILL		01/13/22	0.043	50,000	182	10,869.44	0.044
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/ TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>b/ TRANS YIELD (%)</u>	<u>d/ PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
01/13/22 REDEMPTIONS (Continued)									
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.045	50,000	182	11,375.00	0.046
	TR	BILL		01/13/22	0.048	50,000	182	12,006.94	0.048
	TR	BILL		01/13/22	0.048	50,000	182	12,006.94	0.048
	TR	BILL		01/13/22	0.048	50,000	182	12,006.94	0.048
	YCD	CB AUS	0.110	01/13/22	0.110	50,000	182	27,805.56	0.112
	YCD	CB AUS	0.110	01/13/22	0.110	50,000	182	27,805.56	0.112
01/13/22 PURCHASES									
	CP	MIZUHO NY		04/27/22	0.220	50,000			
	CP	MIZUHO NY		04/27/22	0.220	50,000			
	CP	RABO NY		06/01/22	0.300	50,000			
	CP	RABO NY		06/01/22	0.300	50,000			
	CP	NATIXIS NY		07/01/22	0.350	50,000			
	CP	NATIXIS NY		07/01/22	0.350	50,000			
	CP	JOHNSON		07/11/22	0.300	50,000			
	CP	SCOTIA NY		10/03/22	0.500	50,000			
	CP	SCOTIA NY		10/03/22	0.500	50,000			
	DEB	FHLB	0.220	06/30/22	0.221	50,000			
	DEB	FHLB	0.220	06/30/22	0.221	50,000			
	DN	FHLB		03/14/22	0.035	50,000			
	DN	FHLB		03/14/22	0.035	50,000			
	DN	FHLB		05/27/22	0.135	50,000			
	DN	FHLB		05/27/22	0.135	50,000			
	DN	FHLB		06/27/22	0.210	50,000			
	DN	FHLB		06/27/22	0.210	50,000			
	DN	IBRD		07/01/22	0.130	50,000			
	DN	IBRD		07/01/22	0.130	50,000			
	DN	IBRD		07/01/22	0.130	50,000			
	DN	FHLB		07/01/22	0.220	50,000			
	DN	FHLB		07/01/22	0.220	50,000			
	DN	FFCB		10/03/22	0.300	50,000			
	DN	FFCB		10/03/22	0.300	50,000			
	TR	BILL		06/30/22	0.215	50,000			
	TR	BILL		06/30/22	0.215	50,000			
	TR	BILL		06/30/22	0.215	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/13/22	PURCHASES (Continued)								
	TR	NOTE	1.625	11/15/22	0.390	50,000			
	TR	NOTE	1.625	11/15/22	0.390	50,000			
	TR	NOTE	1.625	11/15/22	0.390	50,000			
	TR	NOTE	1.625	11/15/22	0.403	50,000			
	TR	NOTE	1.625	11/15/22	0.403	50,000			
	TR	NOTE	1.625	11/15/22	0.403	50,000			
	TR	NOTE	1.625	11/15/22	0.408	50,000			
	TR	NOTE	1.625	11/15/22	0.408	50,000			
	TR	NOTE	1.625	11/15/22	0.408	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.435	50,000			
	TR	BILL		12/29/22	0.436	50,000			
	TR	BILL		12/29/22	0.436	50,000			
	TR	BILL		12/29/22	0.436	50,000			
	TR	NOTE	1.375	02/15/23	0.490	50,000			
	TR	NOTE	1.375	02/15/23	0.490	50,000			
	TR	NOTE	1.375	02/15/23	0.490	50,000			
	TR	NOTE	1.375	02/15/23	0.497	50,000			
	TR	NOTE	1.375	02/15/23	0.497	50,000			
	TR	NOTE	1.375	02/15/23	0.497	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.663	50,000			
	TR	NOTE	0.125	05/15/23	0.666	50,000			
	TR	NOTE	0.125	05/15/23	0.666	50,000			
	TR	NOTE	0.125	05/15/23	0.666	50,000			
	TR	NOTE	0.125	07/15/23	0.752	50,000			
	TR	NOTE	0.125	07/15/23	0.752	50,000			
	TR	NOTE	0.125	07/15/23	0.752	50,000			
	TR	NOTE	0.125	07/15/23	0.755	50,000			
	TR	NOTE	0.125	07/15/23	0.755	50,000			
	TR	NOTE	0.125	07/15/23	0.755	50,000			
	TR	NOTE	0.125	09/15/23	0.786	50,000			
	TR	NOTE	0.125	09/15/23	0.786	50,000			
	TR	NOTE	0.125	09/15/23	0.786	50,000			
	TR	NOTE	0.125	09/15/23	0.788	50,000			
	TR	NOTE	0.125	09/15/23	0.788	50,000			
	TR	NOTE	0.125	09/15/23	0.788	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/13/22 PURCHASES (Continued)									
TR		NOTE	0.500	11/30/23	0.895	50,000			
TR		NOTE	0.500	11/30/23	0.895	50,000			
TR		NOTE	0.500	11/30/23	0.895	50,000			
TR		NOTE	0.500	11/30/23	0.897	50,000			
TR		NOTE	0.500	11/30/23	0.897	50,000			
TR		NOTE	0.500	11/30/23	0.897	50,000			
TR		NOTE	1.000	12/15/24	1.209	50,000			
TR		NOTE	1.000	12/15/24	1.209	50,000			
TR		NOTE	1.000	12/15/24	1.209	50,000			
TR		NOTE	1.000	12/15/24	1.209	50,000			
TR		NOTE	1.000	12/15/24	1.209	50,000			
TR		NOTE	1.000	12/15/24	1.209	50,000			
YCD		SE BANKEN	0.200	04/08/22	0.200	50,000			
YCD		SE BANKEN	0.200	04/08/22	0.200	50,000			
YCD		SUMITOMO	0.250	05/11/22	0.250	50,000			
YCD		SUMITOMO	0.250	05/11/22	0.250	50,000			
YCD		SUMI TRUST	0.250	05/17/22	0.250	50,000			
YCD		SUMI TRUST	0.250	05/17/22	0.250	50,000			
YCD		BARCLAYS	0.340	07/01/22	0.340	50,000			
YCD		BARCLAYS	0.340	07/01/22	0.340	50,000			
YCD		SCOTIA	0.380	07/25/22	0.380	50,000			
YCD		SCOTIA	0.380	07/25/22	0.380	50,000			

01/14/22 NO REDEMPTIONS

01/14/22 PURCHASES

CP		MUFG BK		02/25/22	0.100	50,000			
CP		MUFG BK		02/25/22	0.100	50,000			
CP		CHARIOT		07/25/22	0.400	50,000			
CP		CHARIOT		07/25/22	0.400	50,000			
DN		FHLB		04/01/22	0.050	50,000			
DN		FHLB		04/01/22	0.050	50,000			
DN		FHLB		04/25/22	0.120	50,000			
DN		FHLB		04/25/22	0.120	50,000			
DN		FHLB		05/27/22	0.165	50,000			
DN		FHLB		05/27/22	0.165	50,000			
DN		FHLB		07/19/22	0.250	50,000			
DN		FHLB		07/19/22	0.250	50,000			
DN		FHLB		07/25/22	0.260	50,000			
DN		FHLB		07/25/22	0.260	50,000			
TR		BILL		05/03/22	0.140	50,000			
TR		BILL		05/03/22	0.140	50,000			
TR		BILL		05/03/22	0.140	50,000			
TR		BILL		05/03/22	0.140	50,000			
TR		BILL		05/03/22	0.140	50,000			
TR		BILL		05/03/22	0.140	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/14/22 PURCHASES (Continued)									
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	TR	NOTE	1.500	08/15/22	0.333	50,000			
	YCD	DNB	0.060	02/25/22	0.060	50,000			
	YCD	DNB	0.060	02/25/22	0.060	50,000			
	YCD	NORINCHUK	0.100	02/25/22	0.100	50,000			
	YCD	NORINCHUK	0.100	02/25/22	0.100	50,000			
01/18/22 REDEMPTIONS									
	DEB	FFCB	1.875	01/18/22	1.921	50,000	915	2,399,400.00	1.916
	DEB	FFCB	2.600	01/18/22	2.610	50,000	1,096	3,914,500.00	2.608
01/18/22 PURCHASES									
	CP	THUNDER		04/25/22	0.220	25,000			
	CP	THUNDER		04/25/22	0.220	50,000			
	DEB	FHLMC	0.250	06/08/22	0.206	25,000			
	DEB	FHLMC	0.250	06/08/22	0.206	50,000			
	DEB CL	FHLB	1.120	10/01/24	1.120	50,000			
	DEB CL	FHLB	1.120	10/01/24	1.120	50,000			
	DN	FHLB		05/27/22	0.190	50,000			
	DN	FHLB		05/27/22	0.190	50,000			
	DN	FHLB		06/08/22	0.200	50,000			
	DN	FHLB		06/08/22	0.200	50,000			
	DN	FHLB		06/27/22	0.240	50,000			
	DN	FHLB		06/27/22	0.240	50,000			
	DN	FHLB		07/01/22	0.250	50,000			
	DN	FHLB		07/01/22	0.250	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.195	50,000			
	TR	BILL		05/17/22	0.196	50,000			
	TR	BILL		05/17/22	0.196	50,000			
	TR	BILL		05/17/22	0.196	50,000			
	TR	BILL		05/17/22	0.196	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/18/22 PURCHASES (Continued)									
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		05/17/22	0.200	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/02/22	0.220	50,000			
	TR	BILL		06/09/22	0.230	50,000			
	TR	BILL		06/09/22	0.230	50,000			
	TR	BILL		06/09/22	0.230	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.629	50,000			
	TR	NOTE	0.500	03/15/23	0.633	50,000			
	TR	NOTE	0.500	03/15/23	0.633	50,000			
	TR	NOTE	0.500	03/15/23	0.633	50,000			
	TR	NOTE	0.500	11/30/23	0.981	50,000			
	TR	NOTE	0.500	11/30/23	0.981	50,000			
	TR	NOTE	0.500	11/30/23	0.981	50,000			
	YCD	NORDEA ABP	0.220	05/27/22	0.220	50,000			
	YCD	NORDEA ABP	0.220	05/27/22	0.220	50,000			

01/19/22 NO REDEMPTIONS

01/19/22 PURCHASES

	CP	NATIXIS NY		06/01/22	0.310	50,000			
	CP	NATIXIS NY		06/01/22	0.310	50,000			
	CP	OLD LINE		06/27/22	0.300	50,000			
	DN	FHLB		05/27/22	0.190	50,000			
	DN	FHLB		05/27/22	0.190	50,000			
	DN	FHLB		06/24/22	0.220	50,000			
	DN	FHLB		06/24/22	0.220	50,000			
	DN	FHLB		06/24/22	0.220	50,000			
	DN	FHLB		06/24/22	0.220	50,000			
	DN	FHLB		06/27/22	0.210	50,000			
	DN	FHLB		06/27/22	0.210	50,000			
	DN	FHLB		07/19/22	0.280	50,000			
	DN	FHLB		07/19/22	0.280	50,000			
	DN	FFCB		07/19/22	0.360	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/19/22	PURCHASES (Continued)								
	DN	FHLB		10/03/22	0.380	50,000			
	DN	FHLB		10/03/22	0.380	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.215	50,000			
	TR	BILL		05/12/22	0.218	50,000			
	TR	BILL		05/12/22	0.218	50,000			
	TR	BILL		05/12/22	0.218	50,000			
	TR	BILL		05/12/22	0.218	50,000			
	TR	BILL		05/12/22	0.218	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/02/22	0.240	50,000			
	TR	BILL		06/09/22	0.252	50,000			
	TR	BILL		06/09/22	0.252	50,000			
	TR	BILL		06/09/22	0.252	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.125	05/15/23	0.741	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.949	50,000			
	TR	NOTE	0.250	11/15/23	0.953	50,000			
	TR	NOTE	0.250	11/15/23	0.953	50,000			
	TR	NOTE	0.250	11/15/23	0.953	50,000			
	TR	NOTE	0.250	11/15/23	0.953	50,000			
	TR	NOTE	0.250	03/15/24	1.073	50,000			
	TR	NOTE	0.250	03/15/24	1.073	50,000			
	TR	NOTE	0.250	03/15/24	1.073	50,000			
	TR	NOTE	0.250	03/15/24	1.073	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/19/22	PURCHASES (Continued)								
TR	NOTE		0.250	03/15/24	1.075	50,000			
TR	NOTE		0.250	03/15/24	1.075	50,000			
TR	NOTE		0.250	03/15/24	1.075	50,000			
TR	NOTE		0.250	03/15/24	1.075	50,000			
TR	NOTE		2.000	05/31/24	1.128	50,000			
TR	NOTE		2.000	05/31/24	1.128	50,000			
TR	NOTE		2.000	05/31/24	1.128	50,000			
TR	NOTE		2.000	05/31/24	1.128	50,000			
TR	NOTE		2.000	05/31/24	1.129	50,000			
TR	NOTE		2.000	05/31/24	1.129	50,000			
TR	NOTE		2.000	05/31/24	1.129	50,000			
TR	NOTE		2.000	05/31/24	1.129	50,000			
TR	NOTE		0.375	07/15/24	1.167	50,000			
TR	NOTE		0.375	07/15/24	1.167	50,000			
TR	NOTE		0.375	07/15/24	1.167	50,000			
TR	NOTE		0.375	07/15/24	1.167	50,000			
TR	NOTE		0.375	07/15/24	1.169	50,000			
TR	NOTE		0.375	07/15/24	1.169	50,000			
TR	NOTE		0.375	07/15/24	1.169	50,000			
TR	NOTE		0.375	07/15/24	1.169	50,000			
TR	NOTE		1.000	12/15/24	1.304	50,000			
TR	NOTE		1.000	12/15/24	1.304	50,000			
TR	NOTE		1.000	12/15/24	1.304	50,000			
TR	NOTE		1.000	12/15/24	1.304	50,000			
TR	NOTE		1.000	12/15/24	1.304	50,000			
TR	NOTE		1.000	12/15/24	1.304	50,000			
TR	NOTE		1.000	12/15/24	1.304	50,000			
TR	NOTE		1.000	12/15/24	1.304	50,000			
TR	NOTE		1.000	12/15/24	1.304	50,000			

01/20/22 NO REDEMPTIONS

01/20/22 PURCHASES

CP	OLD LINE			05/27/22	0.250	50,000			
CP	SOC GEN NY			10/03/22	0.580	50,000			
CP	SOC GEN NY			10/03/22	0.580	50,000			
DN	FHLB			06/08/22	0.200	50,000			
DN	FHLB			06/08/22	0.200	50,000			
DN	FHLB			06/27/22	0.240	50,000			
DN	FHLB			06/27/22	0.240	50,000			
DN	FHLB			07/01/22	0.220	50,000			
DN	FHLB			07/01/22	0.220	50,000			
DN	FHLB			07/19/22	0.220	50,000			
DN	FHLB			07/19/22	0.220	50,000			
TR	BILL			03/29/22	0.075	50,000			
TR	BILL			03/29/22	0.075	50,000			
TR	BILL			03/29/22	0.075	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/20/22	PURCHASES (Continued)								
	TR	BILL		03/29/22	0.083	50,000			
	TR	BILL		03/29/22	0.083	50,000			
	TR	BILL		03/29/22	0.083	50,000			
	TR	BILL		05/17/22	0.215	50,000			
	TR	BILL		05/17/22	0.215	50,000			
	TR	BILL		05/17/22	0.215	50,000			
	TR	BILL		05/17/22	0.215	50,000			
	TR	BILL		05/17/22	0.215	50,000			
	TR	BILL		05/17/22	0.215	50,000			
	TR	BILL		05/17/22	0.220	50,000			
	TR	BILL		05/17/22	0.220	50,000			
	TR	BILL		05/17/22	0.220	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.340	50,000			
	TR	BILL		07/21/22	0.340	50,000			
	TR	BILL		07/21/22	0.340	50,000			
	TR	BILL		07/21/22	0.340	50,000			
	TR	NOTE	1.500	08/15/22	0.334	50,000			
	TR	NOTE	1.500	08/15/22	0.334	50,000			
	TR	NOTE	1.500	08/15/22	0.334	50,000			
	TR	NOTE	1.500	08/15/22	0.334	50,000			
	TR	NOTE	1.500	08/15/22	0.334	50,000			
	TR	NOTE	1.500	08/15/22	0.334	50,000			
	TR	NOTE	1.500	08/15/22	0.334	50,000			
	TR	NOTE	1.500	08/15/22	0.334	50,000			
	TR	NOTE	1.500	08/15/22	0.334	50,000			
	TR	NOTE	1.375	02/15/23	0.601	50,000			
	TR	NOTE	1.375	02/15/23	0.601	50,000			
	TR	NOTE	1.375	02/15/23	0.601	50,000			
	TR	NOTE	1.375	02/15/23	0.601	50,000			
	TR	NOTE	1.375	02/15/23	0.605	50,000			
	TR	NOTE	1.375	02/15/23	0.605	50,000			
	TR	NOTE	1.375	02/15/23	0.605	50,000			
	TR	NOTE	1.375	02/15/23	0.605	50,000			
	TR	NOTE	1.375	02/15/23	0.605	50,000			
	TR	NOTE	1.375	02/15/23	0.605	50,000			
	TR	NOTE	1.375	02/15/23	0.605	50,000			
	TR	NOTE	1.375	02/15/23	0.605	50,000			
	TR	NOTE	1.375	02/15/23	0.605	50,000			
	TR	NOTE	1.375	02/15/23	0.605	50,000			
	YCD	SVENSKA	0.430	07/25/22	0.430	50,000			
	YCD	SVENSKA	0.430	07/25/22	0.430	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/ TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>b/ TRANS YIELD (%)</u>	<u>d/ PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
01/20/22 PURCHASES (Continued)									
	YCD	BNP	0.450	07/25/22	0.450	50,000			
	YCD	BNP	0.450	07/25/22	0.450	50,000			
01/21/22 NO REDEMPTIONS									
01/21/22 NO PURCHASES									
01/24/22 REDEMPTIONS									
	CP	APPLE		01/24/22	0.050	50,000	116	8,055.56	0.051
	CP	PROCTER		01/24/22	0.050	50,000	116	8,055.56	0.051
	CP	APPLE		01/24/22	0.050	50,000	131	9,097.22	0.051
	CP	JPM LLC		01/24/22	0.200	50,000	269	74,722.22	0.203
	DN	FHLB		01/24/22	0.035	50,000	126	6,125.00	0.035
	DN	FHLB		01/24/22	0.035	50,000	126	6,125.00	0.035
	DN	FHLB		01/24/22	0.045	50,000	179	11,187.50	0.046
	DN	FHLB		01/24/22	0.045	50,000	179	11,187.50	0.046
	DN	FHLB		01/24/22	0.040	50,000	185	10,277.78	0.041
	DN	FHLB		01/24/22	0.040	50,000	185	10,277.78	0.041
	DN	IBRD		01/24/22	0.040	50,000	185	10,277.78	0.041
	DN	IBRD		01/24/22	0.040	50,000	185	10,277.78	0.041
	YCD	MUFG BK	0.100	01/24/22	0.100	50,000	34	4,722.22	0.101
	YCD	MUFG BK	0.100	01/24/22	0.100	50,000	34	4,722.22	0.101
	YCD	MUFG BK	0.100	01/24/22	0.100	50,000	34	4,722.22	0.101
	YCD	MUFG BK	0.100	01/24/22	0.100	50,000	34	4,722.22	0.101
	YCD	KBC	0.070	01/24/22	0.070	50,000	38	3,694.44	0.071
	YCD	KBC	0.070	01/24/22	0.070	50,000	38	3,694.44	0.071
	YCD	MONTREAL	0.100	01/24/22	0.100	50,000	38	5,277.78	0.101
	YCD	MONTREAL	0.100	01/24/22	0.100	50,000	38	5,277.78	0.101
	YCD	SOC GEN	0.100	01/24/22	0.100	50,000	124	17,222.22	0.101
	YCD	SOC GEN	0.100	01/24/22	0.100	50,000	124	17,222.22	0.101
	YCD	NORINCHUK	0.100	01/24/22	0.100	50,000	130	18,055.56	0.101
	YCD	NORINCHUK	0.100	01/24/22	0.100	50,000	130	18,055.56	0.101
	YCD	CB AUS	0.120	01/24/22	0.120	50,000	185	30,833.33	0.122
	YCD	CB AUS	0.120	01/24/22	0.120	50,000	185	30,833.33	0.122
	YCD	CB AUS	0.120	01/24/22	0.120	50,000	185	30,833.33	0.122
01/24/22 NO PURCHASES									
01/25/22 NO REDEMPTIONS									
01/25/22 PURCHASES									
	CP	AMAZON		07/25/22	0.300	50,000			
	CP	AMAZON		07/25/22	0.300	50,000			
	DN	IBRD		07/01/22	0.180	50,000			
	DN	IBRD		07/01/22	0.180	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/25/22 PURCHASES (Continued)									
	DN	IBRD		07/25/22	0.220	50,000			
	DN	IBRD		07/25/22	0.220	50,000			
	YCD	KBC	0.070	02/28/22	0.070	50,000			
	YCD	KBC	0.070	02/28/22	0.070	50,000			
	YCD	KBC	0.070	02/28/22	0.070	50,000			
01/26/22 REDEMPTIONS									
	DEB	IBRD	2.000	01/26/22	0.116	50,000	356	57,627.78	0.116
	DEB	IBRD	2.000	01/26/22	0.116	50,000	356	57,627.78	0.116
	DEB	IBRD	2.000	01/26/22	0.116	50,000	356	57,627.78	0.116
01/26/22 PURCHASES									
	CD	BOWEST	0.070	02/14/22	0.070	50,000			
	CD	BOWEST	0.070	02/14/22	0.070	50,000			
	CP	CR AG NY		02/14/22	0.080	50,000			
	CP	CR AG NY		02/14/22	0.080	50,000			
	CP	CAFCO		07/25/22	0.450	50,000			
	CP	CIBC HLD		07/25/22	0.500	50,000			
	CP	CIBC HLD		07/25/22	0.500	50,000			
	CP	JPM LLC		10/03/22	0.580	50,000			
	CP	JPM LLC		10/03/22	0.580	50,000			
	DN	FHLB		06/27/22	0.245	50,000			
	DN	FHLB		06/27/22	0.245	50,000			
	DN	FHLB		07/25/22	0.290	50,000			
	DN	FHLB		07/25/22	0.290	50,000			
	DN	FHLB		07/27/22	0.300	50,000			
	DN	FHLB		07/27/22	0.300	50,000			
	DN	FFCB		10/03/22	0.410	50,000			
	DN	FFCB		10/03/22	0.410	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.335	50,000			
	TR	BILL		07/21/22	0.338	50,000			
	TR	BILL		07/21/22	0.338	50,000			
	TR	BILL		07/21/22	0.338	50,000			
	TR	NOTE	1.875	10/31/22	0.482	50,000			
	TR	NOTE	1.875	10/31/22	0.482	50,000			
	TR	NOTE	1.875	10/31/22	0.482	50,000			
	YCD	DNB	0.060	02/11/22	0.060	50,000			
	YCD	DNB	0.060	02/11/22	0.060	50,000			
	YCD	SOC GEN	0.360	07/01/22	0.360	50,000			
	YCD	SOC GEN	0.360	07/01/22	0.360	50,000			
	YCD	RB CANADA	0.580	10/03/22	0.580	50,000			
	YCD	RB CANADA	0.580	10/03/22	0.580	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/ TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>b/ TRANS YIELD (%)</u>	<u>d/ PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
01/27/22	REDEMPTIONS								
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.020	50,000	225	6,250.00	0.020
TR	BILL			01/27/22	0.025	50,000	225	7,656.25	0.025
TR	BILL			01/27/22	0.025	50,000	225	7,656.25	0.025
TR	BILL			01/27/22	0.025	50,000	225	7,656.25	0.025
TR	BILL			01/27/22	0.025	50,000	225	7,656.25	0.025
TR	BILL			01/27/22	0.018	50,000	230	5,590.28	0.018
TR	BILL			01/27/22	0.018	50,000	230	5,590.28	0.018
TR	BILL			01/27/22	0.018	50,000	230	5,590.28	0.018
TR	BILL			01/27/22	0.018	50,000	230	5,590.28	0.018
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.020	50,000	230	6,388.89	0.020
TR	BILL			01/27/22	0.012	50,000	253	4,216.67	0.012
TR	BILL			01/27/22	0.012	50,000	253	4,216.67	0.012
TR	BILL			01/27/22	0.012	50,000	253	4,216.67	0.012
TR	BILL			01/27/22	0.018	50,000	253	6,149.31	0.018
TR	BILL			01/27/22	0.018	50,000	253	6,149.31	0.018
TR	BILL			01/27/22	0.018	50,000	253	6,149.31	0.018
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.058	50,000	337	26,913.19	0.058
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079
TR	BILL			01/27/22	0.078	50,000	363	39,072.92	0.079

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>b/</u> <u>TRANS YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
01/27/22 REDEMPTIONS (Continued)									
TR	BILL			01/27/22	0.080	50,000	363	40,333.33	0.081
TR	BILL			01/27/22	0.080	50,000	363	40,333.33	0.081
TR	BILL			01/27/22	0.080	50,000	363	40,333.33	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.080	50,000	364	40,444.44	0.081
TR	BILL			01/27/22	0.083	50,000	364	41,708.33	0.084
TR	BILL			01/27/22	0.083	50,000	364	41,708.33	0.084
TR	BILL			01/27/22	0.083	50,000	364	41,708.33	0.084
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
TR	BILL			01/27/22	0.095	50,000	364	48,027.78	0.096
01/27/22 PURCHASES									
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
TR	BILL			01/26/23	0.600	50,000			
01/28/22 NO REDEMPTIONS									
01/28/22 PURCHASES									
CP	CR AG NY			02/25/22	0.100	50,000			
CP	CR AG NY			02/25/22	0.100	50,000			
CP	CHARIOT			06/24/22	0.450	50,000			
CP	CHARIOT			06/24/22	0.450	50,000			

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<u>DATE</u>	<u>a/ TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>b/ TRANS YIELD (%)</u>	<u>d/ PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
01/28/22 PURCHASES (Continued)									
	DN	FHLB		07/25/22	0.290	50,000			
	DN	FHLB		07/25/22	0.290	50,000			
	DN	FHLB		12/01/22	0.605	50,000			
	DN	FHLB		12/01/22	0.605	50,000			
	TR	BILL		07/28/22	0.416	50,000			
	TR	BILL		07/28/22	0.416	50,000			
	TR	BILL		07/28/22	0.416	50,000			
	TR	BILL		07/28/22	0.420	50,000			
	TR	BILL		07/28/22	0.420	50,000			
	TR	BILL		07/28/22	0.420	50,000			
	YCD	CIC	0.570	10/03/22	0.570	50,000			
	YCD	CIC	0.570	10/03/22	0.570	50,000			
01/31/22 REDEMPTIONS									
	TR	NOTE	1.375	01/31/22	1.188	50,000	705	1,148,158.48	1.188
	TR	NOTE	1.375	01/31/22	1.188	50,000	705	1,148,158.48	1.188
	TR	NOTE	1.375	01/31/22	1.188	50,000	705	1,148,158.48	1.188
	TR	NOTE	1.375	01/31/22	1.208	50,000	705	1,167,689.73	1.209
	TR	NOTE	1.375	01/31/22	1.208	50,000	705	1,167,689.73	1.209
	TR	NOTE	1.375	01/31/22	1.208	50,000	705	1,167,689.73	1.209
	TR	NOTE	1.375	01/31/22	1.256	50,000	707	1,216,389.08	1.257
	TR	NOTE	1.375	01/31/22	1.256	50,000	707	1,216,389.08	1.257
	TR	NOTE	1.375	01/31/22	1.256	50,000	707	1,216,389.08	1.257
	TR	NOTE	1.375	01/31/22	1.256	50,000	707	1,216,389.08	1.257
	TR	NOTE	1.375	01/31/22	1.399	50,000	711	1,360,662.77	1.402
	TR	NOTE	1.375	01/31/22	1.399	50,000	711	1,360,662.77	1.402
01/31/22 PURCHASES									
	CB	DEERE CAP	1.250	01/10/25	1.607	20,000			
	CD	BOWEST	0.180	04/08/22	0.180	50,000			
	CD	BOWEST	0.180	04/08/22	0.180	50,000			
	CP	CGMI		06/24/22	0.430	50,000			
	CP	CGMI		06/24/22	0.430	50,000			
	CP	CRC		06/27/22	0.450	50,000			
	CP	RBC NY		07/25/22	0.530	50,000			
	CP	RBC NY		07/25/22	0.530	50,000			
	DN	FHLB		07/25/22	0.300	50,000			
	DN	FHLB		07/25/22	0.300	50,000			
	DN	FHLB		12/01/22	0.480	50,000			
	DN	FHLB		12/01/22	0.480	50,000			
	DN	FHLB		12/01/22	0.480	50,000			
	DN	FHLB		12/01/22	0.480	50,000			

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<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/31/22	PURCHASES (Continued)								
	TR	BILL		07/28/22	0.440	50,000			
	TR	BILL		07/28/22	0.440	50,000			
	TR	BILL		07/28/22	0.440	50,000			
	TR	BILL		07/28/22	0.440	50,000			
	TR	BILL		07/28/22	0.443	50,000			
	TR	BILL		07/28/22	0.443	50,000			
	TR	BILL		07/28/22	0.443	50,000			
	TR	BILL		07/28/22	0.443	50,000			
	TR	BILL		01/26/23	0.725	50,000			
	TR	BILL		01/26/23	0.725	50,000			
	TR	BILL		01/26/23	0.725	50,000			
	TR	BILL		01/26/23	0.725	50,000			
	TR	BILL		01/26/23	0.755	50,000			
	TR	BILL		01/26/23	0.755	50,000			
	TR	BILL		01/26/23	0.755	50,000			
	TR	BILL		01/26/23	0.755	50,000			
	TR	BILL		01/26/23	0.755	50,000			
	TR	BILL		01/26/23	0.755	50,000			
	TR	BILL		01/26/23	0.755	50,000			
	TR	BILL		01/26/23	0.755	50,000			
	TR	BILL		01/26/23	0.755	50,000			
	TR	BILL		01/26/23	0.755	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.156	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	TR	NOTE	0.875	01/31/24	1.168	50,000			
	YCD	DNB	0.120	04/08/22	0.120	50,000			
	YCD	DNB	0.120	04/08/22	0.120	50,000			
	YCD	SWEDBANK	0.140	04/08/22	0.140	50,000			
	YCD	SWEDBANK	0.140	04/08/22	0.140	50,000			
	YCD	KBC	0.160	04/08/22	0.160	50,000			
	YCD	KBC	0.160	04/08/22	0.160	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>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>
01/31/22	PURCHASES (Continued)								
	YCD	MUFG BK	0.220	04/08/22	0.220	50,000			
	YCD	MUFG BK	0.220	04/08/22	0.220	50,000			
	YCD	SUMI TRUST	0.275	04/25/22	0.275	50,000			
	YCD	SUMI TRUST	0.275	04/25/22	0.275	50,000			
	YCD	MIZUHO	0.290	05/09/22	0.290	50,000			
	YCD	MIZUHO	0.290	05/09/22	0.290	50,000			

FOOTNOTES

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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	08/19/21	0.080	15,000,000.00	02/17/22
New Omni Bank, N.A.	09/01/21	0.070	8,000,000.00	03/02/22
New Omni Bank, N.A.	09/08/21	0.070	8,000,000.00	03/09/22
New Omni Bank, N.A.	01/13/22	0.290	9,000,000.00	07/14/22
ARCADIA				
American Plus Bank, N.A.	08/13/21	0.060	7,000,000.00	02/11/22
American Plus Bank, N.A.	12/02/21	0.060	7,000,000.00	03/03/22
American Plus Bank, N.A.	10/08/21	0.060	8,000,000.00	04/08/22
American Plus Bank, N.A.	01/21/22	0.180	14,000,000.00	04/22/22
American Plus Bank, N.A.	11/03/21	0.060	3,000,000.00	05/04/22
BREA				
American First Credit Union	10/01/21	0.100	23,000,000.00	04/01/22
American First Credit Union	12/08/21	0.140	27,000,000.00	06/08/22
Pacific Western Bank	12/15/21	0.070	10,000,000.00	03/16/22
CHICO				
Tri Counties Bank	12/01/21	0.090	1,000,000.00	03/02/22
DIAMOND BAR				
Prospectors Federal Credit Union	09/02/21	0.100	2,000,000.00	03/03/22
DOWNEY				
Financial Partners Credit Union	10/07/21	0.130	10,000,000.00	04/07/22
Financial Partners Credit Union	10/28/21	0.120	20,000,000.00	04/28/22
EL MONTE				
Cathay Bank	08/25/21	0.070	100,000,000.00	02/23/22
Cathay Bank	11/12/21	0.090	125,000,000.00	05/13/22
Cathay Bank	11/18/21	0.090	50,000,000.00	05/19/22
FOLSOM				
SAFE Credit Union	08/20/21	0.100	5,000,000.00	02/18/22
SAFE Credit Union	01/05/22	0.110	20,000,000.00	04/06/22
FRESNO				
Fresno First Bank	10/07/21	0.090	10,000,000.00	04/07/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	08/12/21	0.080	5,000,000.00	02/10/22
US Metro Bank	11/12/21	0.090	5,000,000.00	05/13/22
US Metro Bank	11/19/21	0.090	10,000,000.00	05/20/22
US Metro Bank	12/08/21	0.120	10,000,000.00	06/08/22
GARDENA				
Northrop Grumman Federal Credit Union	11/04/21	0.110	25,000,000.00	02/03/22
HUNTINGTON BEACH				
Nuvision Federal Credit Union	10/07/21	0.130	25,000,000.00	04/07/22
IRVINE				
Banc of California, N.A.	10/14/21	0.110	75,000,000.00	04/14/22
CommerceWest Bank	08/06/21	0.090	5,000,000.00	02/04/22
CommerceWest Bank	09/03/21	0.100	10,000,000.00	03/04/22
CommerceWest Bank	01/21/22	0.400	5,000,000.00	07/22/22
Commercial Bank of California	01/06/22	0.140	1,000,000.00	04/07/22
First Foundation Bank	08/26/21	0.100	47,000,000.00	02/24/22
First Foundation Bank	12/08/21	0.090	22,000,000.00	03/09/22
First Foundation Bank	09/09/21	0.090	50,000,000.00	03/10/22
First Foundation Bank	10/01/21	0.100	44,000,000.00	04/01/22
First Foundation Bank	01/21/22	0.220	50,000,000.00	04/22/22
First Foundation Bank	10/27/21	0.100	50,000,000.00	04/27/22
Pacific Premier Bank	11/12/21	0.070	10,000,000.00	02/11/22
Pacific Premier Bank	12/02/21	0.080	25,000,000.00	03/03/22
Pacific Premier Bank	12/09/21	0.090	100,000,000.00	03/10/22
Pacific Premier Bank	01/06/22	0.110	50,000,000.00	04/07/22
Pacific Premier Bank	01/14/22	0.150	50,000,000.00	04/15/22
Pacific Premier Bank	01/20/22	0.160	35,000,000.00	04/21/22
LODI				
Farmers & Merchants Bank of Central CA	01/05/22	0.110	3,000,000.00	04/06/22
LOS ANGELES				
Bank of Hope	11/17/21	0.100	90,000,000.00	02/16/22
Bank of Hope	12/03/21	0.100	75,000,000.00	03/04/22
Bank of Hope	01/06/22	0.130	135,000,000.00	04/07/22
Commonwealth Business Bank	08/05/21	0.080	5,000,000.00	02/03/22
Commonwealth Business Bank	12/09/21	0.160	12,000,000.00	06/09/22
Commonwealth Business Bank	12/10/21	0.160	13,000,000.00	06/10/22
Hanmi Bank	11/12/21	0.090	15,000,000.00	02/11/22
Hanmi Bank	11/12/21	0.110	30,000,000.00	05/13/22
Hanmi Bank	12/16/21	0.150	30,000,000.00	06/16/22
Hanmi Bank	01/12/22	0.280	20,000,000.00	07/13/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
LOS ANGELES (Continued)				
Manufacturers Bank	12/02/21	0.110	20,000,000.00	03/03/22
Open Bank	08/04/21	0.090	10,000,000.00	02/02/22
Open Bank	09/02/21	0.100	10,000,000.00	03/03/22
Open Bank	09/08/21	0.090	10,000,000.00	03/09/22
Open Bank	01/06/22	0.110	14,000,000.00	04/07/22
Open Bank	01/26/22	0.190	16,000,000.00	04/27/22
Pacific City Bank	11/03/21	0.070	40,000,000.00	02/02/22
Pacific City Bank	12/15/21	0.070	20,000,000.00	03/16/22
Pacific City Bank	01/06/22	0.110	30,000,000.00	04/07/22
Pacific City Bank	10/15/21	0.080	10,000,000.00	04/15/22
Preferred Bank	09/15/21	0.080	125,000,000.00	03/16/22
State Bank of India (California)	12/15/21	0.100	30,000,000.00	03/16/22
State Bank of India (California)	01/26/22	0.220	15,000,000.00	04/27/22
OAKLAND				
Beneficial State Bank	12/10/21	0.190	1,000,000.00	06/10/22
California Bank of Commerce	09/16/21	0.100	5,000,000.00	03/17/22
California Bank of Commerce	10/06/21	0.110	13,500,000.00	04/06/22
California Bank of Commerce	11/03/21	0.110	5,000,000.00	05/04/22
California Bank of Commerce	12/03/21	0.150	10,000,000.00	06/03/22
Metropolitan Bank	08/19/21	0.100	1,000,000.00	02/17/22
Metropolitan Bank	09/02/21	0.100	2,000,000.00	03/03/22
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	10/07/21	0.090	5,000,000.00	04/07/22
Malaga Bank F.S.B.	10/15/21	0.080	46,000,000.00	04/15/22
Malaga Bank F.S.B.	01/21/22	0.200	9,000,000.00	04/22/22
PASADENA				
East West Bank	01/06/22	0.260	50,000,000.00	07/07/22
East West Bank	01/12/22	0.300	175,000,000.00	07/13/22
East West Bank	01/28/22	0.410	75,000,000.00	07/29/22
Wescom Central Credit Union	01/20/22	0.100	50,000,000.00	02/24/22
Wescom Central Credit Union	12/09/21	0.120	50,000,000.00	03/10/22
Wescom Central Credit Union	12/10/21	0.120	25,000,000.00	03/11/22
Wescom Central Credit Union	12/15/21	0.100	50,000,000.00	03/16/22
Wescom Central Credit Union	01/13/22	0.170	50,000,000.00	04/14/22
Wescom Central Credit Union	12/17/21	0.120	25,000,000.00	04/15/22
REDDING				
Cornerstone Community Bank	08/13/21	0.080	8,500,000.00	02/11/22
Cornerstone Community Bank	10/20/21	0.100	9,000,000.00	04/20/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
REDWOOD CITY				
Provident Credit Union	11/12/21	0.090	20,000,000.00	02/11/22
Provident Credit Union	11/18/21	0.090	20,000,000.00	02/17/22
Provident Credit Union	12/03/21	0.110	20,000,000.00	03/04/22
Provident Credit Union	12/08/21	0.100	20,000,000.00	03/09/22
Provident Credit Union	09/17/21	0.090	20,000,000.00	03/18/22
Provident Credit Union	01/06/22	0.140	20,000,000.00	04/07/22
Provident Credit Union	10/14/21	0.100	20,000,000.00	04/14/22
Provident Credit Union	10/14/21	0.100	20,000,000.00	04/14/22
ROSEMEAD				
Pacific Alliance Bank	10/06/21	0.100	4,000,000.00	04/06/22
ROSEVILLE				
Five Star Bank	11/23/21	0.090	50,000,000.00	05/25/22
Five Star Bank	12/08/21	0.120	5,000,000.00	06/08/22
Five Star Bank	12/15/21	0.140	20,000,000.00	06/15/22
SACRAMENTO				
Golden 1 Credit Union	12/16/21	0.100	75,000,000.00	03/17/22
Golden 1 Credit Union	12/08/21	0.140	75,000,000.00	06/08/22
SAN DIEGO				
Axos Bank	12/01/21	0.090	25,000,000.00	03/02/22
Axos Bank	12/15/21	0.090	100,000,000.00	03/16/22
Axos Bank	01/12/22	0.140	50,000,000.00	04/13/22
Axos Bank	01/19/22	0.170	25,000,000.00	04/20/22
California Coast Credit Union	08/18/21	0.100	1,000,000.00	02/16/22
SAN FRANCISCO				
Bank of San Francisco	09/24/21	0.090	10,000,000.00	03/25/22
Bank of San Francisco	12/10/21	0.180	10,000,000.00	06/10/22
Mission National Bank	12/08/21	0.100	3,500,000.00	03/09/22
Mission National Bank	01/05/22	0.120	15,000,000.00	04/06/22
Mission National Bank	01/20/22	0.190	5,000,000.00	04/21/22
SAN JOSE				
Meriwest Credit Union	10/14/21	0.100	10,000,000.00	04/14/22
Meriwest Credit Union	01/26/22	0.230	25,000,000.00	04/27/22
Technology Credit Union	08/19/21	0.060	50,000,000.00	02/17/22
Technology Credit Union	09/02/21	0.060	50,000,000.00	03/03/22
Technology Credit Union	11/04/21	0.080	50,000,000.00	05/05/22
Technology Credit Union	12/02/21	0.100	50,000,000.00	06/02/22

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
SANTA ROSA				
Poppy Bank	09/10/21	0.090	23,000,000.00	03/11/22
Poppy Bank	01/20/22	0.180	70,000,000.00	04/21/22
Poppy Bank	11/18/21	0.110	30,000,000.00	05/19/22
Poppy Bank	12/01/21	0.130	50,000,000.00	06/01/22
Poppy Bank	12/08/21	0.140	72,000,000.00	06/08/22
SUN VALLEY				
Mission Valley Bank	11/03/21	0.080	10,000,000.00	5/4/2022
VACAVILLE				
Travis Credit Union	10/14/21	0.080	50,000,000.00	04/14/22
Travis Credit Union	11/12/21	0.090	50,000,000.00	05/13/22
Travis Credit Union	11/17/21	0.090	25,000,000.00	05/18/22
WALNUT CREEK				
Mechanics Bank	09/02/21	0.110	1,000,000.00	03/03/22
WATSONVILLE				
Santa Cruz County Bank	08/12/21	0.100	10,000,000.00	02/10/22
Santa Cruz County Bank	01/07/22	0.260	10,000,000.00	07/08/22
TOTAL TIME DEPOSITS JANUARY 2022			3,903,500,000.00	

BANK DEMAND DEPOSITS
JANUARY 2022
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>INTEREST BEARING BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,547,834	\$	250,000	\$	9,595,360
2		1,547,834		250,000		9,595,360
3		1,824,266		260,000		9,385,603
4		1,858,142		660,000		8,704,502
5		1,882,194		895,000		8,288,489
6		1,838,207		670,000		8,521,482
7		1,799,081		470,000		8,974,203
8		1,799,081		470,000		8,974,203
9		1,799,081		470,000		8,974,203
10		1,678,887		470,000		7,959,084
11		1,924,744		695,000		7,444,967
12		1,750,363		695,000		7,338,577
13		1,779,019		765,000		8,099,218
14		1,757,836		885,000		12,551,391
15		1,757,836		885,000		12,551,391
16		1,757,836		885,000		12,551,516
17		1,757,836		885,000		12,551,516
18		1,827,559		800,000		9,904,329
19		1,754,374		835,000		7,849,446
20		1,796,132		900,000		8,675,388
21		1,758,901		900,000		8,424,135
22		1,758,901		900,000		8,424,135
23		1,758,901		900,000		8,424,135
24		1,733,529		750,000		8,442,099
25		1,841,369		950,000		8,378,272
26		1,480,216		960,000		8,118,539
27		1,758,942		895,000		7,709,783
28		1,877,785		1,000,000		7,951,575
29		1,877,785		1,000,000		7,951,575
30		1,877,785		1,000,000		7,951,575
31		1,767,878		955,000		7,589,116
AVERAGE DOLLAR DAYS		\$1,771,940 <u>a/</u>		\$751,774 <u>b/</u>		

a/ The prescribed bank balance for January was \$1,679,316. This consisted of \$1,603,447 in compensating balances for services, balances for uncollected funds of \$76,451 and a deduction of \$582 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**

1871

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on January 19, 2022, has determined and designated the amount of money available for deposit and investment as of January 6, 2022, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 1,603,000,000

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)	1/17/2022	1/21/2022	\$ 6,662,950,000	\$ 8,000,400,000	\$ 3,797,500,000	\$ 11,797,900,000
(2)	1/24/2022	1/28/2022	\$ (2,728,050,000)	\$ 5,272,350,000	\$ 3,797,500,000	\$ 9,069,850,000
(3)	1/31/2022	2/4/2022	\$ (705,650,000)	\$ 4,566,700,000	\$ 3,797,500,000	\$ 8,364,200,000
(4)	2/7/2022	2/11/2022	\$ (454,850,000)	\$ 4,111,850,000	\$ 3,797,500,000	\$ 7,909,350,000
(5)	2/14/2022	2/18/2022	\$ 319,650,000	\$ 4,431,500,000	\$ 3,797,500,000	\$ 8,229,000,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 1,603,000,000.

Dated: January 19, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
 Pending Transactions Detail Report
 As of 02/28/22
 Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>									
03/03/22	FEDERAL HOME LOAN BK	118818	FHLB 1.72 (CALLABLE	1.720	03/03/25	100.00	\$25,000,000.00	\$25,000,000.00	\$0.00
03/07/22	FEDERAL HOME LOAN BK	118821	FHLB 1.74 (CALLABLE	1.740	03/07/25	100.00	\$25,000,000.00	\$25,000,000.00	\$0.00
03/03/22	FEDERAL HOME LOAN BK	118833	FHLB 2.00 (CALLABLE	2.000	03/03/25	100.00	\$25,000,000.00	\$25,000,000.00	\$0.00
03/10/22	FEDERAL HOME LOAN BK	118853	FHLB 2.00 (CALLABLE	2.000	03/10/25	100.00	\$25,000,000.00	\$25,000,000.00	\$0.00
03/09/22	FEDERAL HOME LOAN BK	118857	FHLB 2.01 (CALLABLE	2.010	03/07/25	100.00	\$25,000,000.00	\$25,000,000.00	\$0.00
03/24/22	FEDERAL HOME LOAN BK	118909	FHLB 1.875 (CALLABL	1.875	03/24/25	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
03/24/22	FEDERAL HOME LOAN BK	118917	FHLB 1.89 (CALLABLE	1.890	03/24/25	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
03/24/22	FEDERAL HOME LOAN BK	118929	FHLB 2.00 (CALLABLE	2.000	03/24/25	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
03/24/22	FEDERAL HOME LOAN BK	118930	FHLB 2.00 (CALLABLE	2.000	03/24/25	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
03/28/22	FEDERAL HOME LOAN BK	118931	FHLB 2.00 (CALLABLE	2.000	03/28/25	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
03/01/22	EMERSON ELECTRIC CO	118928	EMERSON ELECTRIC CO	0.410	05/13/22	99.92	\$50,000,000.00	\$49,958,430.56	\$0.00
PSI Non-Trading Total							\$425,000,000.00	\$424,958,430.56	\$0.00
Totals							\$425,000,000.00	\$424,958,430.56	\$0.00