

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**FEBRUARY 29, 2024**

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

FEBRUARY 2024

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	28
BANK DEMAND DEPOSITS.....	34
POOLED MONEY INVESTMENT BOARD DESIGNATION...	35



## Summary of Investment Data A Comparison of February 2024 with February 2023

(Dollars In Thousands)

	February 2024	February 2023	Change
<b>Average Daily Portfolio (\$)</b>	167,478,769	204,279,066	-36,800,297
<b>Accrued Earnings (\$)</b>	547,041	411,248	+135,793
<b>Effective Yield (%)</b>	4.122	2.624	+1.498
<b>Average Life-Month End (In Days)</b>	218	281	-63
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	45,941,092	42,288,890	+3,652,202
<b>Number</b>	926	850	+76
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	1,388,000	1,581,000	-193,000
<b>Number</b>	50	48	+2
<b>Average Workday Investment Activity (\$)</b>	2,366,455	2,308,942	+57,513
<b>Prescribed Demand Account Balances For Services (\$)</b>	130,000	202,000	-72,000



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

(Dollars In Thousands)

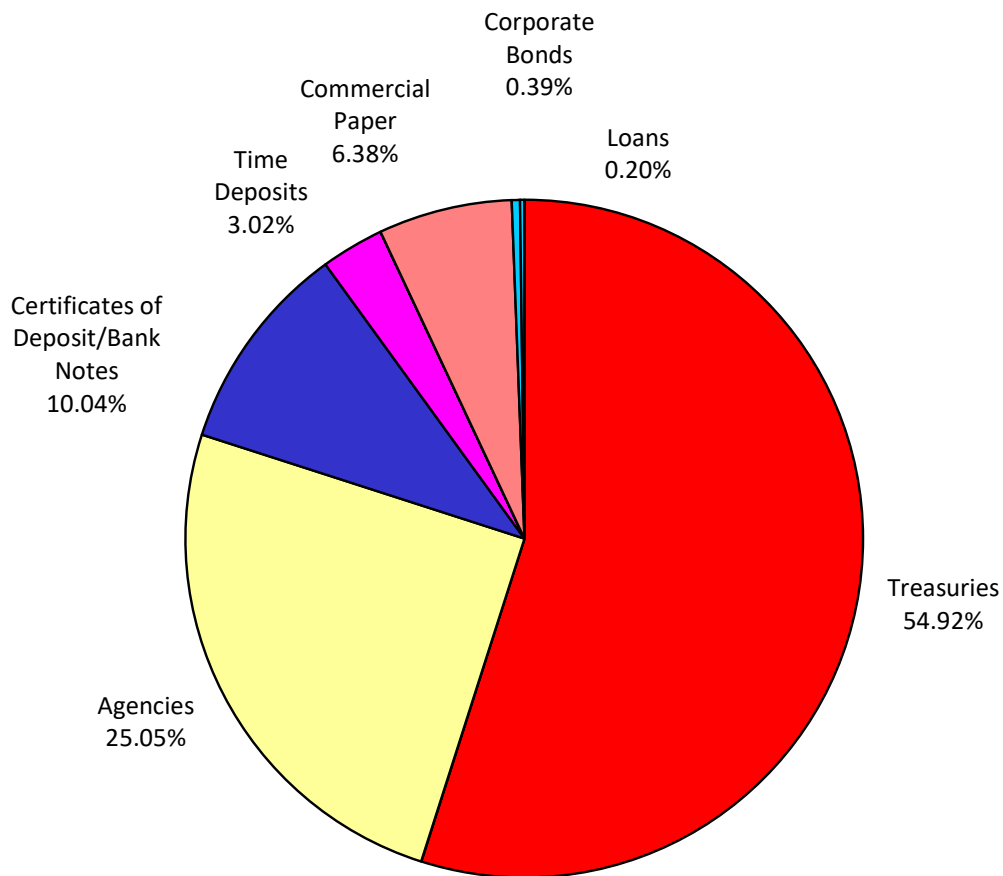
February 29, 2024

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	26,924,804	16.39	-1.32
Bonds	0	0.00	0
Notes	63,298,749	38.53	-2.64
Strips	0	0.00	0
<b>Total Government</b>	<u>90,223,553</u>	<u>54.92</u>	<u>-3.96</u>
Agency Debentures	12,270,569	7.48	+0.10
Certificates of Deposit	16,500,000	10.04	+1.06
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	28,871,448	17.57	+2.42
Time Deposits	4,959,000	3.02	-0.11
GNMAs	0	0.00	0
Commercial Paper	10,484,705	6.38	+0.47
Remics	2,059	0.00	0
Corporate Bonds	645,583	0.39	+0.02
PMIA Loans	325,717	0.20	0
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<u>164,282,634</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>February 2024</u>		<u>January 2024</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	926	45,941,092	777	38,448,354
Time Deposits	50	1,388,000	72	2,684,000
Other	1	742,634	3	680,420
<b>Total</b>	<u>977</u>	<u>48,071,726</u>	<u>852</u>	<u>41,812,774</u>
PMIA Monthly Average Effective Yield (%)		4.122	4.012	
Year to Date Yield Last Day of Month (%)		3.722	3.667	

# Pooled Money Investment Account Portfolio Composition \$164.3 billion 02/29/2024



Percentages may not total 100%, due to rounding.

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/01/24	REDEMPTIONS								
	CB	JPM CHASE	3.875	02/01/24	0.430	25,000	968	299,996.53	0.415
	CP	SOC GEN NY		02/01/24	5.600	50,000	93	723,333.33	5.761
	CP	SOC GEN NY		02/01/24	5.600	50,000	93	723,333.33	5.761
	CP	GTA		02/01/24	5.520	50,000	135	1,035,000.00	5.715
	DEB	FHLB	5.000	02/01/24	5.002	50,000	356	2,437,500.00	4.998
	DEB	FHLB	5.000	02/01/24	5.002	50,000	356	2,437,500.00	4.998
	DN	FFCB		02/01/24	5.050	50,000	218	1,529,027.78	5.282
	DN	FFCB		02/01/24	5.050	50,000	218	1,529,027.78	5.282
	DN	FFCB		02/01/24	5.050	50,000	220	1,543,055.56	5.283
	DN	FFCB		02/01/24	5.050	50,000	220	1,543,055.56	5.283
	DN	FHLB		02/01/24	4.965	50,000	342	2,358,375.00	5.070
	DN	FHLB		02/01/24	4.965	50,000	342	2,358,375.00	5.070
	DN	FHLMC		02/01/24	4.680	50,000	357	2,320,500.00	4.976
	DN	FHLMC		02/01/24	4.680	50,000	357	2,320,500.00	4.976
	DN	FFCB		02/01/24	4.750	50,000	357	2,355,208.33	5.054
	DN	FFCB		02/01/24	4.750	50,000	357	2,355,208.33	5.054
	TR	BILL		02/01/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/01/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/01/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/01/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/01/24	5.290	50,000	93	683,291.67	5.438
	TR	BILL		02/01/24	5.290	50,000	93	683,291.67	5.438
	TR	BILL		02/01/24	5.290	50,000	93	683,291.67	5.438
	TR	BILL		02/01/24	5.291	50,000	93	683,420.83	5.439
	TR	BILL		02/01/24	5.291	50,000	93	683,420.83	5.439
	TR	BILL		02/01/24	5.291	50,000	93	683,420.83	5.439
	TR	BILL		02/01/24	5.300	50,000	107	787,638.89	5.460
	TR	BILL		02/01/24	5.300	50,000	107	787,638.89	5.460
	TR	BILL		02/01/24	5.300	50,000	107	787,638.89	5.460
	TR	BILL		02/01/24	5.305	50,000	107	788,381.94	5.465
	TR	BILL		02/01/24	5.305	50,000	107	788,381.94	5.465
	TR	BILL		02/01/24	5.305	50,000	107	788,381.94	5.465
	TR	BILL		02/01/24	5.295	50,000	122	897,208.33	5.467
	TR	BILL		02/01/24	5.295	50,000	122	897,208.33	5.467
	TR	BILL		02/01/24	5.295	50,000	122	897,208.33	5.467
	TR	BILL		02/01/24	5.280	50,000	125	916,666.67	5.453
	TR	BILL		02/01/24	5.280	50,000	125	916,666.67	5.453
	TR	BILL		02/01/24	5.280	50,000	125	916,666.67	5.453
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.265	50,000	139	1,016,437.50	5.449
	TR	BILL		02/01/24	5.265	50,000	139	1,016,437.50	5.449
	TR	BILL		02/01/24	5.265	50,000	139	1,016,437.50	5.449

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/01/24</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		02/01/24	5.255	50,000	140	1,021,805.56	5.439
	TR	BILL		02/01/24	5.255	50,000	140	1,021,805.56	5.439
	TR	BILL		02/01/24	5.260	50,000	140	1,022,777.78	5.444
	TR	BILL		02/01/24	5.260	50,000	140	1,022,777.78	5.444
	TR	BILL		02/01/24	5.250	50,000	182	1,327,083.33	5.468
	TR	BILL		02/01/24	5.250	50,000	182	1,327,083.33	5.468
	TR	BILL		02/01/24	5.250	50,000	182	1,327,083.33	5.468
	TR	BILL		02/01/24	5.250	50,000	182	1,327,083.33	5.468
	YCD	SVENSKA	5.480	02/01/24	5.480	50,000	93	707,833.33	5.556
	YCD	SVENSKA	5.480	02/01/24	5.480	50,000	93	707,833.33	5.556
<b>02/01/24</b>	<b>PURCHASES</b>								
	CD	BMO BANK	5.260	07/29/24	5.260	50,000			
	CD	BMO BANK	5.260	07/29/24	5.260	50,000			
	CP	RABO NY		02/12/24	5.300	50,000			
	CP	RABO NY		02/12/24	5.300	50,000			
	CP	JUPITER		05/03/24	5.320	50,000			
	CP	JUPITER		05/03/24	5.320	50,000			
	CP	MICROSOFT		06/21/24	5.160	50,000			
	CP	MICROSOFT		06/21/24	5.160	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		05/24/24	5.065	50,000			
	DN	FNMA		05/24/24	5.065	50,000			
	DN	FNMA		05/29/24	5.050	50,000			
	DN	FNMA		05/29/24	5.050	50,000			
	DN	IBRD		06/03/24	5.050	50,000			
	DN	IBRD		06/03/24	5.050	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	YCD	TORONTO	5.380	05/03/24	5.380	50,000			
	YCD	TORONTO	5.380	05/03/24	5.380	50,000			
	YCD	NAT AUB	4.950	01/29/25	4.950	50,000			
	YCD	NAT AUB	4.950	01/29/25	4.950	50,000			
<b>02/02/24</b>	<b>REDEMPTIONS</b>								
	CP	CHARIOT		02/02/24	5.400	50,000	42	315,000.00	5.510
	CP	CHARIOT		02/02/24	5.400	50,000	42	315,000.00	5.510
	CP	UPS		02/02/24	5.420	50,000	92	692,555.56	5.572
	CP	DEERE CAP		02/02/24	5.480	50,000	95	723,055.56	5.638

## INVESTMENT TRANSACTIONS

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<b>02/02/24</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	SUMI TRUST		02/02/24	5.550	50,000	107	824,791.67	5.721
	CP	SUMI TRUST		02/02/24	5.550	50,000	107	824,791.67	5.721
	DN	FHLMC		02/02/24	5.200	50,000	29	209,444.44	5.294
	DN	FHLMC		02/02/24	5.200	50,000	29	209,444.44	5.294
<b>02/02/24</b>	<b>PURCHASES</b>								
	CP	DEERE CAP		03/18/24	5.290	50,000			
	CP	GOTHAM		04/26/24	5.320	50,000			
	CP	GOTHAM		04/26/24	5.320	50,000			
	DN	FHLB		07/01/24	5.070	50,000			
	DN	FHLB		07/01/24	5.070	50,000			
	DN	FHLB		07/01/24	5.070	50,000			
	DN	FHLB		07/17/24	5.010	50,000			
	DN	FHLB		07/17/24	5.010	50,000			
	DN	FHLB		07/22/24	5.010	50,000			
	DN	FHLB		07/22/24	5.010	50,000			
	DN	FHLB		07/24/24	5.000	50,000			
	DN	FHLB		07/24/24	5.000	50,000			
	TR	BILL		08/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.035	50,000			
<b>02/05/24</b>	<b>REDEMPTIONS</b>								
	DEB	FHLB	4.850	02/05/24	4.708	50,000	383	2,466,863.89	4.695
	DEB	FHLB	4.850	02/05/24	4.708	50,000	383	2,466,863.89	4.695
	YCD	DNB	5.290	02/05/24	5.290	50,000	32	235,111.11	5.363
	YCD	DNB	5.290	02/05/24	5.290	50,000	32	235,111.11	5.363
<b>02/05/24</b>	<b>PURCHASES</b>								
	CP	SOC GEN NY		06/03/24	5.270	50,000			
	CP	SOC GEN NY		06/03/24	5.270	50,000			
	DEB	FFCB	4.875	10/30/24	5.051	50,000			
	DEB	FFCB	4.875	10/30/24	5.051	50,000			
	DN	FHLMC		03/01/24	5.230	50,000			
	DN	FHLMC		03/01/24	5.230	50,000			
	DN	FHLMC		03/04/24	5.230	50,000			
	DN	FHLMC		03/04/24	5.230	50,000			
	DN	FHLB		07/29/24	5.035	50,000			
	DN	FHLB		07/29/24	5.035	50,000			
	DN	FHLB		08/30/24	4.975	50,000			
	DN	FHLB		08/30/24	4.975	50,000			



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/05/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	NOTE	2.375	08/15/24	5.165	50,000			
	TR	NOTE	2.375	08/15/24	5.165	50,000			
	YCD	SUMI TRUST	5.310	02/12/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	02/12/24	5.310	50,000			
	YCD	NATIXIS	5.370	08/30/24	5.370	50,000			
	YCD	NATIXIS	5.370	08/30/24	5.370	50,000			
<b>02/06/24</b>	<b>REDEMPTIONS</b>								
	TR	BILL		02/06/24	5.240	50,000	39	283,833.33	5.343
	TR	BILL		02/06/24	5.240	50,000	39	283,833.33	5.343
	TR	BILL		02/06/24	5.240	50,000	39	283,833.33	5.343
<b>02/06/24</b>	<b>PURCHASES</b>								
	CP	ATLANTIC		06/21/24	5.240	50,000			
	DN	FNMA		07/01/24	5.035	50,000			
	DN	FNMA		07/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.038	50,000			
	TR	BILL		08/01/24	5.038	50,000			
	TR	BILL		08/01/24	5.038	50,000			
	YCD	CIBC	5.330	08/05/24	5.330	50,000			
	YCD	CIBC	5.330	08/05/24	5.330	50,000			
	YCD	ANZ	5.150	09/03/24	5.150	50,000			
	YCD	ANZ	5.150	09/03/24	5.150	50,000			
<b>02/07/24</b>	<b>REDEMPTIONS</b>								
	DN	FHLMC		02/07/24	5.200	50,000	34	245,555.56	5.298
	DN	FHLMC		02/07/24	5.200	50,000	34	245,555.56	5.298
	DN	FHLB		02/07/24	5.250	50,000	41	298,958.33	5.355
	DN	FHLB		02/07/24	5.250	50,000	41	298,958.33	5.355
<b>02/07/24</b>	<b>PURCHASES</b>								
	CP	PFIZER		06/27/24	5.180	50,000			
	CP	PFIZER		06/27/24	5.180	50,000			
	CP	SOC GEN NY		08/30/24	5.140	50,000			
	CP	SOC GEN NY		08/30/24	5.140	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/07/24</b>	<b>PURCHASES (Continued)</b>								
	DN	FFCB		08/30/24	4.910	50,000			
	DN	FFCB		08/30/24	4.910	50,000			
	YCD	RABOBANK	5.260	10/01/24	5.260	50,000			
	YCD	RABOBANK	5.260	10/01/24	5.260	50,000			
<b>02/08/24</b>	<b>REDEMPTIONS</b>								
	DEB	FHLB	5.000	02/08/24	5.006	50,000	364	2,496,055.56	5.006
	DEB	FHLB	5.000	02/08/24	5.006	50,000	364	2,496,055.56	5.006
	TR	BILL		02/08/24	5.260	50,000	43	314,138.89	5.367
	TR	BILL		02/08/24	5.260	50,000	43	314,138.89	5.367
	TR	BILL		02/08/24	5.260	50,000	43	314,138.89	5.367
	TR	BILL		02/08/24	5.230	50,000	79	573,847.22	5.364
	TR	BILL		02/08/24	5.230	50,000	79	573,847.22	5.364
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.295	50,000	114	838,375.00	5.460
	TR	BILL		02/08/24	5.295	50,000	114	838,375.00	5.460
	TR	BILL		02/08/24	5.295	50,000	114	838,375.00	5.460
	TR	BILL		02/08/24	5.295	50,000	126	926,625.00	5.470
	TR	BILL		02/08/24	5.295	50,000	126	926,625.00	5.470
	TR	BILL		02/08/24	5.295	50,000	126	926,625.00	5.470
	TR	BILL		02/08/24	5.301	50,000	127	935,037.50	5.477
	TR	BILL		02/08/24	5.301	50,000	127	935,037.50	5.477
	TR	BILL		02/08/24	5.301	50,000	127	935,037.50	5.477
<b>02/08/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		03/18/24	5.290	50,000			
	CP	MUFG BK		03/18/24	5.290	50,000			
	CP	JUPITER		03/18/24	5.320	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	YCD	DNB	5.280	03/18/24	5.280	50,000			
	YCD	DNB	5.280	03/18/24	5.280	50,000			
<b>02/09/24</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		02/09/24	5.300	50,000	36	265,000.00	5.402
	CP	CR AG NY		02/09/24	5.300	50,000	36	265,000.00	5.402
	CP	DEERE CAP		02/09/24	5.400	50,000	86	645,000.00	5.547

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/09/24</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	LIBERTY		02/09/24	5.500	50,000	94	718,055.56	5.658
	CP	LIBERTY		02/09/24	5.500	50,000	94	718,055.56	5.658
	CP	MIZUHO NY		02/09/24	5.480	50,000	114	867,666.67	5.654
	CP	MIZUHO NY		02/09/24	5.480	50,000	114	867,666.67	5.654
	CP	PEPSICO		02/09/24	5.360	50,000	169	1,258,111.11	5.575
	CP	PEPSICO		02/09/24	5.360	50,000	169	1,258,111.11	5.575
	CP	RBC NY		02/09/24	5.530	50,000	184	1,413,222.22	5.770
	CP	RBC NY		02/09/24	5.530	50,000	184	1,413,222.22	5.770
	DN	IBRD		02/09/24	5.290	50,000	115	844,930.56	5.456
	DN	IBRD		02/09/24	5.290	50,000	115	844,930.56	5.456
	DN	FHLB		02/09/24	5.250	50,000	193	1,407,291.67	5.477
	DN	FHLB		02/09/24	5.250	50,000	193	1,407,291.67	5.477
	YCD	CIC	5.730	02/09/24	5.730	50,000	184	1,464,333.33	5.810
	YCD	CIC	5.730	02/09/24	5.730	50,000	184	1,464,333.33	5.810
	YCD	ANZ	5.450	02/09/24	5.450	50,000	191	1,445,763.89	5.526
	YCD	ANZ	5.450	02/09/24	5.450	50,000	191	1,445,763.89	5.526
<b>02/09/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		03/18/24	5.300	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FHLB		07/01/24	5.090	50,000			
	DN	FHLB		07/01/24	5.090	50,000			
<b>02/12/24</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.250	02/12/24	5.250	50,000	38	277,083.33	5.323
	CD	US BANK	5.250	02/12/24	5.250	50,000	38	277,083.33	5.323
	CP	RABO NY		02/12/24	5.300	50,000	11	80,972.22	5.382
	CP	RABO NY		02/12/24	5.300	50,000	11	80,972.22	5.382
	CP	CR AG NY		02/12/24	5.300	50,000	35	257,638.89	5.401
	CP	CR AG NY		02/12/24	5.300	50,000	35	257,638.89	5.401
	CP	MUFG BK		02/12/24	5.300	50,000	39	287,083.33	5.405
	CP	MUFG BK		02/12/24	5.300	50,000	39	287,083.33	5.405
	CP	CHARIOT		02/12/24	5.420	50,000	54	406,500.00	5.540
	CP	CHARIOT		02/12/24	5.420	50,000	54	406,500.00	5.540
	CP	DISNEY		02/12/24	5.600	50,000	89	692,222.22	5.757
	DN	IADB		02/12/24	5.300	50,000	34	250,277.78	5.401
	DN	IADB		02/12/24	5.300	50,000	34	250,277.78	5.401
	DN	FNMA		02/12/24	5.205	50,000	38	274,708.33	5.306
	DN	FNMA		02/12/24	5.205	50,000	38	274,708.33	5.306

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/12/24</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FNMA		02/12/24	5.205	50,000	38	274,708.33	5.306
	DN	FNMA		02/12/24	5.205	50,000	38	274,708.33	5.306
	YCD	SUMI TRUST	5.310	02/12/24	5.310	50,000	7	51,625.00	5.384
	YCD	SUMI TRUST	5.310	02/12/24	5.310	50,000	7	51,625.00	5.384
	YCD	DNB	5.280	02/12/24	5.280	50,000	35	256,666.67	5.353
	YCD	DNB	5.280	02/12/24	5.280	50,000	35	256,666.67	5.353
	YCD	KBC	5.310	02/12/24	5.310	50,000	38	258,250.00	5.384
	YCD	KBC	5.310	02/12/24	5.310	50,000	38	258,250.00	5.384
<b>02/12/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		03/18/24	5.290	50,000			
	CP	MUFG BK		03/18/24	5.290	50,000			
	CP	JUPITER		03/18/24	5.320	50,000			
	CP	TOYOTA		08/30/24	5.160	50,000			
	CP	TOYOTA		08/30/24	5.160	50,000			
	DN	FNMA		03/18/24	5.225	50,000			
	DN	FNMA		03/18/24	5.225	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	YCD	SUMI TRUST	5.310	02/20/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	02/20/24	5.310	50,000			
	YCD	CIC	5.290	08/30/24	5.290	50,000			
	YCD	CIC	5.290	08/30/24	5.290	50,000			
<b>02/13/24</b>	<b>NO REDEMPTIONS</b>								
<b>02/13/24</b>	<b>PURCHASES</b>								
	CD	US BANK	5.250	03/18/24	5.250	50,000			
	CD	US BANK	5.250	03/18/24	5.250	50,000			
	CP	MICROSOFT		06/27/24	5.170	50,000			
	CP	MICROSOFT		06/27/24	5.170	50,000			
	DEB	FHLB	4.940	01/06/25	5.047	50,000			
	DEB	FHLB	4.940	01/06/25	5.047	50,000			
	DEB	FHLB	4.940	01/06/25	5.047	50,000			
	DEB	FFCB	4.125	02/13/29	4.151	50,000			
	DN	FNMA		03/18/24	5.225	50,000			
	DN	FNMA		03/18/24	5.225	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FHLB		03/18/24	5.235	50,000			
	DN	FHLB		03/18/24	5.235	50,000			
	DN	FHLB		03/18/24	5.235	50,000			
	DN	FHLB		03/18/24	5.235	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>
02/13/24	PURCHASES (Continued)								
	DN	FNMA		05/29/24	5.135	50,000			
	DN	FNMA		05/29/24	5.135	50,000			
	DN	FHLB		06/03/24	5.180	50,000			
	DN	FHLB		06/03/24	5.180	50,000			
	DN	FHLB		06/10/24	5.160	50,000			
	DN	FHLB		06/10/24	5.160	50,000			
	DN	FHLB		07/01/24	5.145	50,000			
	DN	FHLB		07/01/24	5.145	50,000			
	DN	IFC		07/29/24	5.050	50,000			
	DN	IFC		07/29/24	5.050	50,000			
	DN	FHLB		07/29/24	5.105	50,000			
	DN	FHLB		07/29/24	5.105	50,000			
	DN	FHLB		08/30/24	5.060	50,000			
	DN	FHLB		08/30/24	5.060	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.115	50,000			
	TR	BILL		06/27/24	5.115	50,000			
	TR	BILL		06/27/24	5.115	50,000			
	TR	BILL		08/01/24	5.070	50,000			
	TR	BILL		08/01/24	5.070	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	YCD	KBC	5.310	03/18/24	5.310	50,000			
	YCD	KBC	5.310	03/18/24	5.310	50,000			
	YCD	NORINCHUK	5.320	03/18/24	5.320	50,000			
	YCD	NORINCHUK	5.320	03/18/24	5.320	50,000			
	YCD	CIBC	5.350	03/18/24	5.350	50,000			
	YCD	CIBC	5.350	03/18/24	5.350	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/13/24</b>	<b>PURCHASES (Continued)</b>								
	YCD	MONTREAL	5.350	03/18/24	5.350	50,000			
	YCD	MONTREAL	5.350	03/18/24	5.350	50,000			
	YCD	MONTREAL	5.350	03/18/24	5.350	50,000			
	YCD	SE BANKEN	5.300	08/30/24	5.300	50,000			
	YCD	SE BANKEN	5.300	08/30/24	5.300	50,000			
<b>02/14/24</b>	<b>REDEMPTIONS</b>								
	YCD	MUFG BK	5.280	02/14/24	5.280	50,000	22	161,333.33	5.353
	YCD	MUFG BK	5.280	02/14/24	5.280	50,000	22	161,333.33	5.353
	YCD	MUFG BK	5.280	02/14/24	5.280	50,000	22	161,333.33	5.353
	YCD	CR AG CIB	5.320	02/14/24	5.320	50,000	22	162,555.56	5.394
	YCD	CR AG CIB	5.320	02/14/24	5.320	50,000	22	162,555.56	5.394
	YCD	CR AG CIB	5.320	02/14/24	5.320	50,000	22	162,555.56	5.394
<b>02/14/24</b>	<b>PURCHASES</b>								
	DN	FHLB		07/01/24	5.130	50,000			
	DN	FHLB		07/01/24	5.130	50,000			
	DN	FHLB		07/26/24	5.115	50,000			
	DN	FHLB		07/26/24	5.115	50,000			
	DN	FHLB		08/30/24	5.055	50,000			
	DN	FHLB		08/30/24	5.055	50,000			
<b>02/15/24</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	2.750	02/15/24	4.641	50,000	413	2,585,597.83	4.666
	TR	NOTE	2.750	02/15/24	4.641	50,000	413	2,585,597.83	4.666
	TR	NOTE	2.750	02/15/24	4.641	50,000	413	2,585,597.83	4.666
	TR	NOTE	2.750	02/15/24	4.648	50,000	413	2,589,504.08	4.674
	TR	NOTE	2.750	02/15/24	4.648	50,000	413	2,589,504.08	4.674
	TR	NOTE	2.750	02/15/24	4.648	50,000	413	2,589,504.08	4.674
	TR	NOTE	2.750	02/15/24	2.535	50,000	666	2,317,452.95	2.531
	TR	NOTE	2.750	02/15/24	2.535	50,000	666	2,317,452.95	2.531
	TR	NOTE	2.750	02/15/24	2.535	50,000	666	2,317,452.95	2.531
	TR	NOTE	2.750	02/15/24	2.535	50,000	666	2,317,452.95	2.531
	TR	NOTE	2.750	02/15/24	2.539	50,000	666	2,321,359.20	2.535
	TR	NOTE	2.750	02/15/24	2.539	50,000	666	2,321,359.20	2.535
	TR	NOTE	2.750	02/15/24	2.539	50,000	666	2,321,359.20	2.535
	TR	NOTE	2.750	02/15/24	2.539	50,000	666	2,321,359.20	2.535
	TR	NOTE	0.125	02/15/24	0.231	50,000	976	307,579.42	0.231
	TR	NOTE	0.125	02/15/24	0.231	50,000	976	307,579.42	0.231
	TR	NOTE	0.125	02/15/24	0.231	50,000	976	307,579.42	0.231
	TR	NOTE	0.125	02/15/24	0.231	50,000	976	307,579.42	0.231



## 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>
<b>02/15/24</b>	<b>PURCHASES (Continued)</b>								
	DEB CL	FHLB	5.000	08/13/25	5.000	50,000			
	DEB CL	FHLB	5.000	08/13/25	5.000	50,000			
	DEB CL	FHLB	5.000	08/13/25	5.000	50,000			
	DN	FHLB		07/01/24	5.125	50,000			
	DN	FHLB		07/01/24	5.125	50,000			
	TR	NOTE	4.125	02/15/27	4.403	50,000			
	TR	NOTE	4.125	02/15/27	4.403	50,000			
	TR	NOTE	4.125	02/15/27	4.403	50,000			
	TR	NOTE	4.125	02/15/27	4.404	50,000			
	TR	NOTE	4.125	02/15/27	4.404	50,000			
	TR	NOTE	4.125	02/15/27	4.404	50,000			
	YCD	RABOBANK	5.310	12/02/24	5.310	50,000			
<b>02/16/24</b>	<b>REDEMPTIONS</b>								
	CP	JUPITER		02/16/24	5.420	50,000	57	429,083.33	5.543
	CP	JUPITER		02/16/24	5.420	50,000	57	429,083.33	5.543
	CP	TOYOTA		02/16/24	5.460	50,000	95	720,416.67	5.617
	CP	TOYOTA		02/16/24	5.460	50,000	95	720,416.67	5.617
<b>02/16/24</b>	<b>PURCHASES</b>								
	CP	BNP NY		02/28/24	5.290	50,000			
	CP	BNP NY		02/28/24	5.290	50,000			
	CP	RABO NY		02/29/24	5.300	50,000			
	CP	RABO NY		02/29/24	5.300	50,000			
	CP	MUFG BK		03/01/24	5.270	50,000			
	CP	MUFG BK		03/01/24	5.270	50,000			
	CP	ING FDL		08/30/24	5.190	50,000			
	CP	ING FDL		08/30/24	5.190	50,000			
	DEB	IFC	4.300	02/16/27	4.308	50,000			
	DEB	IFC	4.300	02/16/27	4.308	50,000			
	TR	NOTE	3.250	06/30/27	4.387	50,000			
	TR	NOTE	3.250	06/30/27	4.387	50,000			
	TR	NOTE	3.250	06/30/27	4.387	50,000			
	YCD	KBC	5.320	03/25/24	5.320	50,000			
	YCD	KBC	5.320	03/25/24	5.320	50,000			
	YCD	DNB	5.280	03/27/24	5.280	50,000			
	YCD	DNB	5.280	03/27/24	5.280	50,000			
	YCD	SUMITOMO	5.340	06/03/24	5.340	50,000			
	YCD	SUMITOMO	5.340	06/03/24	5.340	50,000			
<b>02/20/24</b>	<b>REDEMPTIONS</b>								
	TR	BILL		02/20/24	5.313	50,000	112	826,388.89	5.477
	TR	BILL		02/20/24	5.313	50,000	112	826,388.89	5.477
	TR	BILL		02/20/24	5.313	50,000	112	826,388.89	5.477



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/20/24</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		02/20/24	5.315	50,000	112	826,777.78	5.479
	TR	BILL		02/20/24	5.315	50,000	112	826,777.78	5.479
	TR	BILL		02/20/24	5.315	50,000	112	826,777.78	5.479
	TR	BILL		02/20/24	5.315	50,000	117	863,687.50	5.484
	TR	BILL		02/20/24	5.315	50,000	117	863,687.50	5.484
	TR	BILL		02/20/24	5.315	50,000	117	863,687.50	5.484
	TR	BILL		02/20/24	5.315	50,000	117	863,687.50	5.484
	TR	BILL		02/20/24	5.315	50,000	117	863,687.50	5.484
	TR	BILL		02/20/24	5.317	50,000	119	878,781.94	5.487
	TR	BILL		02/20/24	5.317	50,000	119	878,781.94	5.487
	TR	BILL		02/20/24	5.320	50,000	119	879,277.78	5.490
	TR	BILL		02/20/24	5.320	50,000	119	879,277.78	5.490
	YCD	SUMI TRUST	5.310	02/20/24	5.310	50,000	8	59,000.00	5.384
	YCD	SUMI TRUST	5.310	02/20/24	5.310	50,000	8	59,000.00	5.384
<b>02/20/24</b>	<b>PURCHASES</b>								
	DN	FHLB		07/29/24	5.105	50,000			
	DN	FHLB		07/29/24	5.105	50,000			
	DN	FFCB		08/12/24	5.090	50,000			
	DN	FHLB		08/30/24	5.050	50,000			
	DN	FHLB		08/30/24	5.050	50,000			
	TR	BILL		08/15/24	5.095	50,000			
	TR	BILL		08/15/24	5.095	50,000			
	TR	BILL		08/15/24	5.095	50,000			
	TR	BILL		08/15/24	5.098	50,000			
	TR	BILL		08/15/24	5.098	50,000			
	TR	BILL		08/15/24	5.098	50,000			
	YCD	SUMI TRUST	5.310	02/29/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	02/29/24	5.310	50,000			
	YCD	BNP	5.340	08/30/24	5.340	50,000			
	YCD	BNP	5.340	08/30/24	5.340	50,000			
<b>02/21/24</b>	<b>NO REDEMPTIONS</b>								
<b>02/21/24</b>	<b>PURCHASES</b>								
	CD	US BANK	5.250	03/25/24	5.250	50,000			
	CD	US BANK	5.250	03/25/24	5.250	50,000			
	CP	UNITEDHEALTH		02/28/24	5.320	50,000			
	CP	LIBERTY		05/24/24	5.300	50,000			
	DN	FNMA		03/18/24	5.205	50,000			
	DN	FNMA		03/18/24	5.205	50,000			
	DN	FHLB		05/01/24	5.200	50,000			
	DN	FHLB		05/01/24	5.200	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>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>
02/21/24	PURCHASES (Continued)								
	DN	FHLB		05/31/24	5.180	50,000			
	DN	FHLB		05/31/24	5.180	50,000			
	DN	FHLB		06/27/24	5.150	50,000			
	DN	FHLB		06/27/24	5.150	50,000			
	DN	IFC		07/17/24	5.100	50,000			
	DN	FFCB		08/12/24	5.050	50,000			
	DN	FFCB		08/12/24	5.050	50,000			
	DN	FHLMC		08/12/24	5.050	50,000			
	DN	FHLMC		08/12/24	5.050	50,000			
	DN	FHLB		08/30/24	5.040	50,000			
	DN	FHLB		08/30/24	5.040	50,000			
	TR	BILL		06/27/24	5.095	50,000			
	TR	BILL		06/27/24	5.095	50,000			
	TR	BILL		06/27/24	5.095	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		07/11/24	5.115	50,000			
	TR	BILL		07/11/24	5.115	50,000			
	TR	BILL		07/11/24	5.115	50,000			
	TR	BILL		07/11/24	5.120	50,000			
	TR	BILL		07/11/24	5.120	50,000			
	TR	BILL		07/11/24	5.120	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/15/24	5.100	50,000			
	TR	BILL		08/15/24	5.100	50,000			
	TR	BILL		08/15/24	5.100	50,000			
	TR	NOTE	4.375	12/15/26	4.373	50,000			
	TR	NOTE	4.375	12/15/26	4.373	50,000			
	TR	NOTE	4.375	12/15/26	4.373	50,000			
	YCD	MUFG BK	5.400	05/03/24	5.400	50,000			
	YCD	MUFG BK	5.400	05/03/24	5.400	50,000			
	YCD	SUMITOMO	5.270	06/21/24	5.270	50,000			
	YCD	SUMITOMO	5.270	06/21/24	5.270	50,000			
	YCD	MIZUHO	5.370	06/27/24	5.370	50,000			
	YCD	MIZUHO	5.370	06/27/24	5.370	50,000			
	YCD	ANZ	5.170	10/01/24	5.170	50,000			
	YCD	ANZ	5.170	10/01/24	5.170	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/22/24</b>	<b>REDEMPTIONS</b>								
	TR	BILL		02/22/24	4.785	50,000	363	2,412,437.50	5.097
	TR	BILL		02/22/24	4.785	50,000	363	2,412,437.50	5.097
	TR	BILL		02/22/24	4.785	50,000	363	2,412,437.50	5.097
	TR	BILL		02/22/24	4.815	50,000	364	2,434,250.00	5.132
	TR	BILL		02/22/24	4.815	50,000	364	2,434,250.00	5.132
	TR	BILL		02/22/24	4.815	50,000	364	2,434,250.00	5.132
	TR	BILL		02/22/24	4.818	50,000	364	2,435,513.89	5.135
	TR	BILL		02/22/24	4.818	50,000	364	2,435,513.89	5.135
	TR	BILL		02/22/24	4.818	50,000	364	2,435,513.89	5.135
	TR	BILL		02/22/24	4.820	50,000	364	2,436,777.78	5.137
	TR	BILL		02/22/24	4.820	50,000	364	2,436,777.78	5.137
	TR	BILL		02/22/24	4.820	50,000	364	2,436,777.78	5.137
<b>02/22/24</b>	<b>PURCHASES</b>								
	CB CL	TOYOTA	5.250	02/22/27	5.250	25,000			
	CD	BOFA	5.370	10/01/24	5.370	50,000			
	CD	BOFA	5.370	10/01/24	5.370	50,000			
	CP	CR AG NY		03/01/24	5.300	50,000			
	CP	CR AG NY		03/01/24	5.300	50,000			
	CP	SUMI TRUST		05/24/24	5.310	50,000			
	CP	SUMI TRUST		05/24/24	5.310	50,000			
	CP	RBC NY		08/30/24	5.200	50,000			
	CP	RBC NY		08/30/24	5.200	50,000			
	DEB	FHLB	5.000	02/14/25	5.054	50,000			
	DEB	FHLB	5.000	02/14/25	5.054	50,000			
	DN	IBRD		03/18/24	5.150	50,000			
	DN	IBRD		03/18/24	5.150	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	FHLB		07/24/24	5.130	50,000			
	DN	FHLB		07/24/24	5.130	50,000			
	DN	FHLB		07/29/24	5.120	50,000			
	DN	FHLB		07/29/24	5.120	50,000			
	DN	FNMA		08/30/24	5.000	50,000			
	DN	FNMA		08/30/24	5.000	50,000			
	DN	IBRD		08/30/24	5.050	50,000			
	DN	IBRD		08/30/24	5.050	50,000			
	DN	IBRD		08/30/24	5.050	50,000			
	DN	IBRD		08/30/24	5.050	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/22/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		02/20/25	4.725	50,000			
	TR	BILL		02/20/25	4.725	50,000			
	TR	BILL		02/20/25	4.725	50,000			
	YCD	MONTREAL	5.340	04/24/24	5.340	50,000			
	YCD	MONTREAL	5.340	04/24/24	5.340	50,000			
	YCD	SWEDBANK	5.370	06/27/24	5.370	50,000			
	YCD	SWEDBANK	5.370	06/27/24	5.370	50,000			
	YCD	TORONTO	5.380	08/30/24	5.380	50,000			
	YCD	TORONTO	5.380	08/30/24	5.380	50,000			
<b>02/23/24</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		02/23/24	5.430	50,000	64	482,666.67	5.559
	CP	MUFG BK		02/23/24	5.430	50,000	64	482,666.67	5.559
	CP	CRC		02/23/24	5.510	50,000	135	1,033,125.00	5.704
	CP	GOTHAM		02/23/24	5.570	50,000	135	1,044,375.00	5.768
	CP	OLD LINE		02/23/24	5.510	50,000	141	1,079,041.67	5.710
	CP	OLD LINE		02/23/24	5.510	50,000	141	1,079,041.67	5.710
	CP	MICROSOFT		02/23/24	5.380	50,000	142	1,061,055.56	5.573
	DEB	FFCB	2.600	02/23/24	2.563	50,000	640	2,238,988.89	2.552
	DEB	FFCB	2.600	02/23/24	2.563	50,000	640	2,238,988.89	2.552
	DN	FNMA		02/23/24	5.235	50,000	130	945,208.33	5.410
	DN	FNMA		02/23/24	5.235	50,000	130	945,208.33	5.410
	DN	FHLB		02/23/24	5.280	50,000	130	953,333.33	5.457
	DN	FHLB		02/23/24	5.280	50,000	130	953,333.33	5.457
	DN	IBRD		02/23/24	5.280	50,000	135	990,000.00	5.461
	DN	IBRD		02/23/24	5.280	50,000	135	990,000.00	5.461
	DN	FHLB		02/23/24	5.290	50,000	142	1,043,305.56	5.478
	DN	FHLB		02/23/24	5.290	50,000	142	1,043,305.56	5.478
	DN	FHLB		02/23/24	5.305	50,000	143	1,053,631.94	5.494
	DN	FHLB		02/23/24	5.305	50,000	143	1,053,631.94	5.494
	DN	IBRD		02/23/24	5.250	50,000	144	1,050,000.00	5.437
	DN	IBRD		02/23/24	5.250	50,000	144	1,050,000.00	5.437
	YCD	NORINCHUK	5.740	02/23/24	5.740	50,000	115	916,805.56	5.820
	YCD	NORINCHUK	5.740	02/23/24	5.740	50,000	115	916,805.56	5.820
<b>02/23/24</b>	<b>PURCHASES</b>								
	CP	BNP NY		02/27/24	5.290	50,000			
	CP	BNP NY		02/27/24	5.290	50,000			
	CP	BNP NY		02/27/24	5.290	50,000			
	CP	RABO NY		02/28/24	5.300	50,000			
	CP	RABO NY		02/28/24	5.300	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/23/24	PURCHASES (Continued)								
	CP	APPLE		03/25/24	5.260	50,000			
	CP	APPLE		03/25/24	5.260	50,000			
	CP	GOTHAM		05/24/24	5.300	50,000			
	CP	CAFCO		06/21/24	5.300	50,000			
	DN	FHLMC		07/01/24	5.080	50,000			
	DN	FHLMC		07/01/24	5.080	50,000			
	DN	FHLB		07/17/24	5.140	50,000			
	DN	FHLB		07/17/24	5.140	50,000			
	DN	FFCB		08/12/24	5.110	50,000			
	DN	FFCB		08/12/24	5.110	50,000			
	DN	FFCB		08/30/24	5.050	50,000			
	DN	FFCB		08/30/24	5.050	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.107	50,000			
	TR	BILL		08/01/24	5.107	50,000			
	TR	BILL		08/01/24	5.107	50,000			
	TR	NOTE	4.250	01/31/26	4.712	50,000			
	TR	NOTE	4.250	01/31/26	4.712	50,000			
	TR	NOTE	4.250	01/31/26	4.712	50,000			
	TR	NOTE	4.250	01/31/26	4.714	50,000			
	TR	NOTE	4.250	01/31/26	4.714	50,000			
	TR	NOTE	4.250	01/31/26	4.714	50,000			
	TR	NOTE	4.125	02/15/27	4.470	50,000			
	TR	NOTE	4.125	02/15/27	4.470	50,000			
	TR	NOTE	4.125	02/15/27	4.470	50,000			
	TR	NOTE	4.125	02/15/27	4.473	50,000			
	TR	NOTE	4.125	02/15/27	4.473	50,000			
	TR	NOTE	4.125	02/15/27	4.473	50,000			
	TR	NOTE	4.000	02/29/28	4.403	50,000			
	TR	NOTE	4.000	02/29/28	4.403	50,000			
	TR	NOTE	4.000	02/29/28	4.403	50,000			
	TR	NOTE	4.000	02/29/28	4.403	50,000			
	YCD	MUFG BK	5.410	05/29/24	5.410	50,000			
	YCD	MUFG BK	5.410	05/29/24	5.410	50,000			
	YCD	NORDEA ABP	5.330	08/30/24	5.330	50,000			
	YCD	NORDEA ABP	5.330	08/30/24	5.330	50,000			
	YCD	MONTREAL	5.420	08/30/24	5.420	50,000			
	YCD	MONTREAL	5.420	08/30/24	5.420	50,000			
	YCD	BARCLAYS	5.410	12/02/24	5.410	50,000			
	YCD	BARCLAYS	5.410	12/02/24	5.410	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/26/24</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.250	02/26/24	5.250	50,000	32	233,333.33	5.323
	CD	US BANK	5.250	02/26/24	5.250	50,000	32	233,333.33	5.323
	CD	BOFA	5.730	02/26/24	5.730	50,000	195	1,551,875.00	5.810
	CD	BOFA	5.730	02/26/24	5.730	50,000	195	1,551,875.00	5.810
	CP	SOC GEN NY		02/26/24	5.360	50,000	67	498,777.78	5.489
	CP	SOC GEN NY		02/26/24	5.360	50,000	67	498,777.78	5.489
	CP	CRC		02/26/24	5.590	50,000	119	923,902.78	5.774
	CP	CRC		02/26/24	5.590	50,000	119	923,902.78	5.774
	CP	UPS		02/26/24	5.390	50,000	122	913,305.56	5.567
	DN	FHLB		02/26/24	5.245	50,000	62	451,652.78	5.366
	DN	FHLB		02/26/24	5.245	50,000	62	451,652.78	5.366
	DN	FHLB		02/26/24	5.290	50,000	138	1,013,916.67	5.474
	DN	FHLB		02/26/24	5.290	50,000	138	1,013,916.67	5.474
	DN	FHLB		02/26/24	5.295	50,000	144	1,059,000.00	5.485
	DN	FHLB		02/26/24	5.295	50,000	144	1,059,000.00	5.485
	YCD	NORINCHUK	5.340	02/26/24	5.340	50,000	32	237,333.33	5.414
	YCD	NORINCHUK	5.340	02/26/24	5.340	50,000	32	237,333.33	5.414
	YCD	MIZUHO	5.730	02/26/24	5.730	50,000	122	970,916.67	5.810
	YCD	MIZUHO	5.730	02/26/24	5.730	50,000	122	970,916.67	5.810
	YCD	SUMITOMO	5.690	02/26/24	5.690	50,000	131	1,035,263.89	5.769
	YCD	SUMITOMO	5.690	02/26/24	5.690	50,000	131	1,035,263.89	5.769
	YCD	TORONTO	5.700	02/26/24	5.700	50,000	159	1,258,750.00	5.779
	YCD	TORONTO	5.700	02/26/24	5.700	50,000	159	1,258,750.00	5.779
	YCD	NATIXIS	5.690	02/26/24	5.690	50,000	164	1,296,055.56	5.769
	YCD	NATIXIS	5.690	02/26/24	5.690	50,000	164	1,296,055.56	5.769
	YCD	NB CANADA	5.490	02/26/24	5.490	50,000	182	1,387,750.00	5.566
	YCD	NB CANADA	5.490	02/26/24	5.490	50,000	182	1,387,750.00	5.566
	YCD	ANZ	5.460	02/26/24	5.460	50,000	186	1,410,500.00	5.536
	YCD	ANZ	5.460	02/26/24	5.460	50,000	186	1,410,500.00	5.536
	YCD	CIBC	5.710	02/26/24	5.710	50,000	193	1,530,597.22	5.789
	YCD	CIBC	5.710	02/26/24	5.710	50,000	193	1,530,597.22	5.789
<b>02/26/24</b>	<b>PURCHASES</b>								
	DN	FHLB		08/30/24	5.090	50,000			
	DN	FHLB		08/30/24	5.090	50,000			
	TR	BILL		08/15/24	5.120	50,000			
	TR	BILL		08/15/24	5.120	50,000			
	TR	BILL		08/15/24	5.120	50,000			
	YCD	NAT AUB	5.230	11/01/24	5.230	50,000			
	YCD	NAT AUB	5.230	11/01/24	5.230	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/27/24	REDEMPTIONS								
	CP	BNP NY		02/27/24	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		02/27/24	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		02/27/24	5.290	50,000	4	29,388.89	5.367
	CP	MUFG BK		02/27/24	5.300	50,000	42	309,166.67	5.407
	CP	MUFG BK		02/27/24	5.300	50,000	42	309,166.67	5.407
	DN	FNMA		02/27/24	5.215	50,000	42	304,208.33	5.320
	DN	FNMA		02/27/24	5.215	50,000	42	304,208.33	5.320
	DN	FNMA		02/27/24	5.220	50,000	42	304,500.00	5.325
	DN	FNMA		02/27/24	5.220	50,000	42	304,500.00	5.325
	DN	FNMA		02/27/24	5.220	50,000	42	304,500.00	5.325
	DN	FNMA		02/27/24	5.220	50,000	42	304,500.00	5.325
	TR	BILL		02/27/24	5.240	50,000	27	196,500.00	5.334
	TR	BILL		02/27/24	5.240	50,000	27	196,500.00	5.334
	TR	BILL		02/27/24	5.255	50,000	27	197,062.50	5.349
	TR	BILL		02/27/24	5.255	50,000	27	197,062.50	5.349
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.245	50,000	41	298,673.61	5.350
	TR	BILL		02/27/24	5.245	50,000	41	298,673.61	5.350
	TR	BILL		02/27/24	5.245	50,000	41	298,673.61	5.350
	TR	BILL		02/27/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/27/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/27/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/27/24	5.235	50,000	42	305,375.00	5.340
	TR	BILL		02/27/24	5.235	50,000	42	305,375.00	5.340
	TR	BILL		02/27/24	5.235	50,000	42	305,375.00	5.340
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.245	50,000	42	305,958.33	5.351
	TR	BILL		02/27/24	5.245	50,000	42	305,958.33	5.351
	TR	BILL		02/27/24	5.245	50,000	42	305,958.33	5.351
	TR	BILL		02/27/24	5.230	50,000	46	334,138.89	5.338
	TR	BILL		02/27/24	5.230	50,000	46	334,138.89	5.338
	TR	BILL		02/27/24	5.230	50,000	46	334,138.89	5.338
	TR	BILL		02/27/24	5.248	50,000	48	349,833.33	5.358
	TR	BILL		02/27/24	5.248	50,000	48	349,833.33	5.358

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/27/24</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		02/27/24	5.250	50,000	48	350,000.00	5.360
	TR	BILL		02/27/24	5.250	50,000	48	350,000.00	5.360
	TR	BILL		02/27/24	5.269	50,000	53	387,856.94	5.384
	TR	BILL		02/27/24	5.269	50,000	53	387,856.94	5.384
	TR	BILL		02/27/24	5.270	50,000	53	387,930.56	5.385
	TR	BILL		02/27/24	5.270	50,000	53	387,930.56	5.385
	YCD	DNB	5.280	02/27/24	5.280	50,000	46	337,333.33	5.353
	YCD	DNB	5.280	02/27/24	5.280	50,000	46	337,333.33	5.353
	YCD	KBC	5.310	02/27/24	5.310	50,000	46	339,250.00	5.384
	YCD	KBC	5.310	02/27/24	5.310	50,000	46	339,250.00	5.384
	YCD	CR AG CIB	5.300	02/27/24	5.300	50,000	48	353,333.33	5.374
	YCD	CR AG CIB	5.300	02/27/24	5.300	50,000	48	353,333.33	5.374
<b>02/27/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		03/27/24	5.290	50,000			
	CP	MUFG BK		03/27/24	5.290	50,000			
	CP	CRC		07/02/24	5.300	50,000			
	CP	CRC		07/02/24	5.300	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	FFCB		07/24/24	5.170	50,000			
	YCD	KBC	5.310	04/02/24	5.310	50,000			
	YCD	KBC	5.310	04/02/24	5.310	50,000			
<b>02/28/24</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		02/28/24	5.300	50,000	5	36,805.56	5.378
	CP	RABO NY		02/28/24	5.300	50,000	5	36,805.56	5.378
	CP	UNITEDHEALTH		02/28/24	5.320	50,000	7	51,722.22	5.399
	CP	BNP NY		02/28/24	5.290	50,000	12	88,166.67	5.373
	CP	BNP NY		02/28/24	5.290	50,000	12	88,166.67	5.373
	CP	CR AG NY		02/28/24	5.300	50,000	13	95,694.44	5.384
	CP	CR AG NY		02/28/24	5.300	50,000	13	95,694.44	5.384
	DEB	FNMA	4.970	02/28/24	4.968	50,000	378	2,574,736.11	4.972
	DEB	FNMA	4.970	02/28/24	4.968	50,000	378	2,574,736.11	4.972
	DN	FHLB		02/28/24	5.250	50,000	40	291,666.67	5.354
	YCD	NORINCHUK	5.400	02/28/24	5.400	50,000	69	517,500.00	5.475
	YCD	NORINCHUK	5.400	02/28/24	5.400	50,000	69	517,500.00	5.475



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/28/24</b>	<b>PURCHASES</b>								
	CP	CHARIOT		04/26/24	5.330	50,000			
	CP	CHARIOT		04/26/24	5.330	50,000			
	CP	MICROSOFT		07/01/24	5.240	50,000			
	CP	MICROSOFT		07/01/24	5.240	50,000			
	TR	BILL		08/01/24	5.122	50,000			
	TR	BILL		08/01/24	5.122	50,000			
	YCD	CIBC	5.350	03/27/24	5.350	50,000			
	YCD	CIBC	5.350	03/27/24	5.350	50,000			
	YCD	NORINCHUK	5.350	04/02/24	5.350	50,000			
	YCD	NORINCHUK	5.350	04/02/24	5.350	50,000			
	YCD	CR AG CIB	5.340	05/29/24	5.340	50,000			
	YCD	CR AG CIB	5.340	05/29/24	5.340	50,000			
<b>02/29/24</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		02/29/24	5.300	50,000	13	95,694.44	5.384
	CP	RABO NY		02/29/24	5.300	50,000	13	95,694.44	5.384
	DEB	IADB	0.260	02/29/24	0.260	50,000	1,106	393,972.22	0.260
	DEB	IADB	0.260	02/29/24	0.260	50,000	1,106	393,972.22	0.260
	DN	FHLB		02/29/24	5.290	50,000	136	999,222.22	5.473
	DN	FHLB		02/29/24	5.290	50,000	136	999,222.22	5.473
	DN	IFC		02/29/24	5.280	50,000	163	1,195,333.33	5.484
	DN	IFC		02/29/24	5.280	50,000	163	1,195,333.33	5.484
	DN	FNMA		02/29/24	5.230	50,000	168	1,220,333.33	5.435
	DN	FNMA		02/29/24	5.230	50,000	168	1,220,333.33	5.435
	DN	FNMA		02/29/24	5.230	50,000	168	1,220,333.33	5.435
	TR	BILL		02/29/24	5.290	50,000	122	896,361.11	5.461
	TR	BILL		02/29/24	5.290	50,000	122	896,361.11	5.461
	TR	BILL		02/29/24	5.290	50,000	122	896,361.11	5.461
	TR	BILL		02/29/24	5.315	50,000	135	996,562.50	5.498
	TR	BILL		02/29/24	5.315	50,000	135	996,562.50	5.498
	TR	BILL		02/29/24	5.315	50,000	135	996,562.50	5.498
	TR	BILL		02/29/24	5.320	50,000	135	997,500.00	5.504
	TR	BILL		02/29/24	5.320	50,000	135	997,500.00	5.504
	TR	BILL		02/29/24	5.320	50,000	135	997,500.00	5.504
	TR	BILL		02/29/24	5.300	50,000	153	1,126,250.00	5.497
	TR	BILL		02/29/24	5.300	50,000	153	1,126,250.00	5.497
	TR	BILL		02/29/24	5.300	50,000	153	1,126,250.00	5.497
	TR	BILL		02/29/24	5.300	50,000	153	1,126,250.00	5.497
	TR	BILL		02/29/24	5.285	50,000	163	1,196,465.28	5.490
	TR	BILL		02/29/24	5.285	50,000	163	1,196,465.28	5.490
	TR	BILL		02/29/24	5.285	50,000	163	1,196,465.28	5.490
	TR	NOTE	2.375	02/29/24	5.010	50,000	379	2,544,598.15	5.047
	TR	NOTE	2.375	02/29/24	5.010	50,000	379	2,544,598.15	5.047
	TR	NOTE	2.375	02/29/24	5.010	50,000	379	2,544,598.15	5.047

## 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>
02/29/24	REDEMPTIONS (Continued)								
	TR	NOTE	2.375	02/29/24	5.014	50,000	379	2,546,551.28	5.051
	TR	NOTE	2.375	02/29/24	5.014	50,000	379	2,546,551.28	5.051
	TR	NOTE	2.375	02/29/24	5.014	50,000	379	2,546,551.28	5.051
	TR	NOTE	2.375	02/29/24	2.432	50,000	681	1,391,389.26	1.493
	TR	NOTE	2.375	02/29/24	2.432	50,000	681	1,391,389.26	1.493
	TR	NOTE	2.375	02/29/24	2.432	50,000	681	1,391,389.26	1.493
	TR	NOTE	2.375	02/29/24	2.435	50,000	681	1,393,342.39	1.495
	TR	NOTE	2.375	02/29/24	2.435	50,000	681	1,393,342.39	1.495
	TR	NOTE	2.375	02/29/24	2.435	50,000	681	1,393,342.39	1.495
	TR	NOTE	2.375	02/29/24	2.435	50,000	681	1,393,342.39	1.495
	TR	NOTE	2.375	02/29/24	2.435	50,000	681	1,393,342.39	1.495
	TR	NOTE	1.500	02/29/24	2.449	50,000	692	2,293,563.17	2.463
	TR	NOTE	1.500	02/29/24	2.449	50,000	692	2,293,563.17	2.463
	TR	NOTE	1.500	02/29/24	2.345	50,000	702	2,229,959.24	2.356
	TR	NOTE	1.500	02/29/24	2.345	50,000	702	2,229,959.24	2.356
	TR	NOTE	1.500	02/29/24	2.304	50,000	703	2,194,887.90	2.314
	TR	NOTE	1.500	02/29/24	2.304	50,000	703	2,194,887.90	2.314
	TR	NOTE	1.500	02/29/24	2.144	50,000	707	2,058,508.83	2.152
	TR	NOTE	1.500	02/29/24	2.144	50,000	707	2,058,508.83	2.152
	TR	NOTE	1.500	02/29/24	2.144	50,000	707	2,058,508.83	2.152
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.868	50,000	714	1,816,915.76	1.871
	TR	NOTE	1.500	02/29/24	1.868	50,000	714	1,816,915.76	1.871
	TR	NOTE	1.500	02/29/24	1.868	50,000	714	1,816,915.76	1.871
	TR	NOTE	1.500	02/29/24	1.868	50,000	714	1,816,915.76	1.871
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.816	50,000	716	1,772,163.72	1.818
	TR	NOTE	1.500	02/29/24	1.816	50,000	716	1,772,163.72	1.818
	TR	NOTE	1.500	02/29/24	1.816	50,000	716	1,772,163.72	1.818
	TR	NOTE	1.500	02/29/24	1.816	50,000	716	1,772,163.72	1.818
	TR	NOTE	1.500	02/29/24	1.818	50,000	716	1,774,116.85	1.820
	TR	NOTE	1.500	02/29/24	1.818	50,000	716	1,774,116.85	1.820
	TR	NOTE	1.500	02/29/24	1.818	50,000	716	1,774,116.85	1.820
	TR	NOTE	1.500	02/29/24	1.818	50,000	716	1,774,116.85	1.820

## 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>
02/29/24	REDEMPTIONS (Continued)								
	TR	NOTE	2.125	02/29/24	0.234	50,000	993	327,615.49	0.230
	TR	NOTE	2.125	02/29/24	0.234	50,000	993	327,615.49	0.230
	TR	NOTE	2.125	02/29/24	0.234	50,000	993	327,615.49	0.230
	TR	NOTE	2.125	02/29/24	0.234	50,000	993	327,615.49	0.230
	TR	NOTE	2.125	02/29/24	0.234	50,000	993	327,615.49	0.230
	TR	NOTE	2.125	02/29/24	0.234	50,000	993	327,615.49	0.230
	TR	NOTE	2.125	02/29/24	0.234	50,000	993	327,615.49	0.230
	TR	NOTE	2.125	02/29/24	0.234	50,000	993	327,615.49	0.230
	TR	NOTE	2.125	02/29/24	0.273	50,000	1,018	391,983.70	0.268
	TR	NOTE	2.125	02/29/24	0.273	50,000	1,018	391,983.70	0.268
	TR	NOTE	2.125	02/29/24	0.273	50,000	1,018	391,983.70	0.268
	TR	NOTE	2.125	02/29/24	0.273	50,000	1,018	391,983.70	0.268
	TR	NOTE	2.125	02/29/24	0.274	50,000	1,018	393,936.82	0.269
	TR	NOTE	2.125	02/29/24	0.274	50,000	1,018	393,936.82	0.269
	TR	NOTE	2.125	02/29/24	0.274	50,000	1,018	393,936.82	0.269
	TR	NOTE	2.125	02/29/24	0.274	50,000	1,018	393,936.82	0.269
	TR	NOTE	2.125	02/29/24	0.264	50,000	1,024	381,963.32	0.260
	TR	NOTE	2.125	02/29/24	0.264	50,000	1,024	381,963.32	0.260
	TR	NOTE	2.125	02/29/24	0.264	50,000	1,024	381,963.32	0.260
	TR	NOTE	2.125	02/29/24	0.268	50,000	1,024	387,822.69	0.264
	TR	NOTE	2.125	02/29/24	0.268	50,000	1,024	387,822.69	0.264
	TR	NOTE	2.125	02/29/24	0.268	50,000	1,024	387,822.69	0.264
	TR	NOTE	2.125	02/29/24	0.313	50,000	1,037	458,559.78	0.308
	TR	NOTE	2.125	02/29/24	0.313	50,000	1,037	458,559.78	0.308
	TR	NOTE	2.125	02/29/24	0.313	50,000	1,037	458,559.78	0.308
	TR	NOTE	2.125	02/29/24	0.316	50,000	1,037	462,466.03	0.311
	TR	NOTE	2.125	02/29/24	0.316	50,000	1,037	462,466.03	0.311
	TR	NOTE	2.125	02/29/24	0.316	50,000	1,037	462,466.03	0.311
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	TR	NOTE	2.125	02/29/24	0.286	50,000	1,049	422,894.02	0.280
	YCD	SUMI TRUST	5.310	02/29/24	5.310	50,000	9	66,375.00	5.384
	YCD	SUMI TRUST	5.310	02/29/24	5.310	50,000	9	66,375.00	5.384

## 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>
02/29/24	PURCHASES								
	CB CL	CATERPILR	4.500	01/08/27	4.753	24,000			
	CP	DEERE CAP		05/17/24	5.300	50,000			
	CP	METLIFE STF		06/27/24	5.240	50,000			
	CP	METLIFE STF		06/27/24	5.240	50,000			
	CP	CAFCO		07/17/24	5.300	50,000			
	DN	IBRD		05/08/24	5.150	50,000			
	DN	IBRD		05/08/24	5.150	50,000			
	DN	IBRD		05/31/24	5.150	50,000			
	DN	IBRD		05/31/24	5.150	50,000			
	DN	FHLB		07/22/24	5.120	50,000			
	DN	FHLB		07/22/24	5.120	50,000			
	DN	FHLB		08/05/24	5.100	50,000			
	DN	FHLB		08/05/24	5.100	50,000			
	TR	BILL		08/15/24	5.090	50,000			
	TR	BILL		08/15/24	5.090	50,000			
	TR	BILL		08/15/24	5.090	50,000			
	TR	NOTE	4.250	02/28/29	4.238	50,000			
	TR	NOTE	4.250	02/28/29	4.238	50,000			
	TR	NOTE	4.250	02/28/29	4.238	50,000			
	TR	NOTE	4.250	02/28/29	4.239	50,000			
	TR	NOTE	4.250	02/28/29	4.239	50,000			
	TR	NOTE	4.250	02/28/29	4.239	50,000			
	YCD	CR AG CIB	5.320	03/18/24	5.320	50,000			
	YCD	CR AG CIB	5.320	03/18/24	5.320	50,000			
	YCD	NORINCHUK	5.370	04/24/24	5.370	50,000			
	YCD	NORINCHUK	5.370	04/24/24	5.370	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), Government Development Bank for Puerto Rico (DBPR), European Bank for Reconstruction and Development (EBRD), European Investment Bank (EIB).
DEB CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC, DBPR, EBRD, EIB, DBPR, EBRD, EIB.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC, DBPR, EBRD, EIB.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC, DBPR, EBRD, EIB.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
SBA FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security “SWAP” transactions
<u>i/</u>	Buy back agreement
RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	09/15/23	5.300	30,000,000.00	03/15/24
New Omni Bank, N.A.	10/12/23	5.320	9,000,000.00	04/11/24
New Omni Bank, N.A.	11/16/23	5.220	15,000,000.00	05/16/24
New Omni Bank, N.A.	02/28/24	5.140	8,000,000.00	08/28/24
<b>BREA</b>				
American First Credit Union	09/06/23	5.320	27,000,000.00	03/06/24
American First Credit Union	09/22/23	5.350	23,000,000.00	03/22/24
<b>CHICO</b>				
Tri Counties Bank	01/26/24	5.080	50,000,000.00	07/26/24
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	02/29/24	5.330	2,000,000.00	05/30/24
<b>DOWNEY</b>				
Financial Partners Credit Union	01/04/24	5.290	10,000,000.00	04/04/24
Financial Partners Credit Union	01/25/24	5.290	20,000,000.00	04/25/24
<b>EL MONTE</b>				
Cathay Bank	09/14/23	5.340	25,000,000.00	03/14/24
Cathay Bank	11/09/23	5.310	125,000,000.00	05/09/24
Cathay Bank	02/21/24	5.280	100,000,000.00	05/22/24
Cathay Bank	02/15/24	5.160	50,000,000.00	08/15/24
<b>FRESNO</b>				
FFB (FKA Fresno First Bank)	10/05/23	5.350	2,000,000.00	04/04/24
<b>FOLSOM</b>				
Safe Credit Union	11/29/23	5.300	1,000,000.00	05/29/24
<b>GARDEN GROVE</b>				
US Metro Bank	11/17/23	5.260	5,000,000.00	05/17/24
US Metro Bank	12/06/23	5.220	10,000,000.00	06/05/24
US Metro Bank	12/07/23	5.210	20,000,000.00	06/06/24
US Metro Bank	01/17/24	5.010	20,000,000.00	07/17/24
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	10/05/23	5.410	25,000,000.00	04/04/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>IRVINE</b>				
CommerceWest Bank	10/05/23	5.370	30,000,000.00	04/04/24
CommerceWest Bank	10/20/23	5.370	5,000,000.00	04/19/24
CommerceWest Bank	11/09/23	5.290	15,000,000.00	05/09/24
Commercial Bank of California	01/04/24	5.100	1,000,000.00	07/05/24
Pacific Premier Bank	09/22/23	5.340	50,000,000.00	03/22/24
Pacific Premier Bank	11/08/23	5.290	50,000,000.00	05/08/24
Pacific Premier Bank	11/30/23	5.260	25,000,000.00	05/30/24
Pacific Premier Bank	12/07/23	5.210	50,000,000.00	06/06/24
Pacific Premier Bank	01/04/24	5.090	50,000,000.00	07/05/24
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	10/04/23	5.360	3,000,000.00	04/03/24
<b>LOS ANGELES</b>				
Bank of Hope	10/05/23	5.410	135,000,000.00	04/04/24
Bank of Hope	11/15/23	5.320	90,000,000.00	05/15/24
Bank of Hope	12/01/23	5.240	75,000,000.00	05/31/24
Commonwealth Business Bank	09/07/23	5.310	12,000,000.00	03/07/24
Commonwealth Business Bank	11/02/23	5.360	5,000,000.00	05/02/24
Commonwealth Business Bank	12/08/23	5.180	13,000,000.00	06/07/24
CTBC Bank Corp. (USA)	09/15/23	5.350	40,000,000.00	03/15/24
CTBC Bank Corp. (USA)	10/12/23	5.370	50,000,000.00	04/11/24
CTBC Bank Corp. (USA)	02/16/24	5.160	60,000,000.00	08/16/24
Hanmi Bank	09/14/23	5.340	25,000,000.00	03/14/24
Hanmi Bank	11/09/23	5.310	30,000,000.00	05/09/24
Hanmi Bank	12/14/23	5.230	30,000,000.00	06/13/24
Hanmi Bank	01/10/24	5.080	20,000,000.00	07/10/24
Hanmi Bank	02/09/24	5.080	15,000,000.00	08/09/24
Open Bank	12/06/23	5.280	10,000,000.00	03/06/24
Open Bank	10/25/23	5.350	16,000,000.00	04/24/24
Open Bank	11/01/23	5.360	10,000,000.00	05/01/24
Open Bank	02/29/24	5.310	10,000,000.00	06/05/24
Open Bank	01/04/24	5.090	14,000,000.00	07/05/24
PCB Bank (FKA Pacific City Bank)	09/13/23	5.320	20,000,000.00	03/13/24
PCB Bank (FKA Pacific City Bank)	10/05/23	5.370	30,000,000.00	04/04/24
PCB Bank (FKA Pacific City Bank)	10/13/23	5.350	10,000,000.00	04/12/24
Preferred Bank	09/13/23	5.300	125,000,000.00	03/13/24
Preferred Bank	11/09/23	5.270	20,000,000.00	05/09/24
Royal Business Bank	02/09/24	5.080	10,000,000.00	08/09/24
SMBC ManuBank (FKA Manufacturer's Ban	02/29/24	5.350	20,000,000.00	05/30/24
State Bank of India (California)	09/13/23	5.340	30,000,000.00	03/13/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>OAKLAND</b>				
Beneficial State Bank	12/08/23	5.220	1,000,000.00	06/07/24
California Bank of Commerce	09/14/23	5.340	5,000,000.00	03/14/24
California Bank of Commerce	10/04/23	5.380	13,500,000.00	04/03/24
California Bank of Commerce	11/01/23	5.360	5,000,000.00	05/01/24
California Bank of Commerce	12/01/23	5.220	10,000,000.00	05/31/24
Metropolitan Bank	02/15/24	5.160	1,000,000.00	08/15/24
Metropolitan Bank	02/29/24	5.170	2,000,000.00	08/29/24
<b>ONTARIO</b>				
Citizens Business Bank	02/29/24	5.300	50,000,000.00	05/30/24
Citizens Business Bank	12/13/23	5.220	100,000,000.00	06/12/24
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	01/04/24	5.070	5,000,000.00	07/05/24
Malaga Bank F.S.B.	01/12/24	5.060	46,000,000.00	07/12/24
<b>PASADENA</b>				
American Plus Bank, N.A.	09/15/23	5.300	5,000,000.00	03/15/24
American Plus Bank, N.A.	10/06/23	5.330	10,000,000.00	04/05/24
American Plus Bank, N.A.	01/19/24	5.020	14,000,000.00	07/19/24
American Plus Bank, N.A.	01/26/24	5.030	6,000,000.00	07/26/24
American Plus Bank, N.A.	01/31/24	5.000	3,000,000.00	07/31/24
American Plus Bank, N.A.	02/08/24	5.040	4,000,000.00	08/08/24
American Plus Bank, N.A.	02/14/24	5.080	8,000,000.00	08/14/24
East West Bank	01/04/24	5.070	50,000,000.00	07/05/24
East West Bank	01/10/24	5.060	175,000,000.00	07/10/24
East West Bank	01/26/24	5.050	75,000,000.00	07/26/24
Wescom Central Credit Union	12/08/23	5.330	20,000,000.00	03/08/24
Wescom Central Credit Union	12/13/23	5.310	50,000,000.00	03/13/24
Wescom Central Credit Union	01/11/24	5.310	50,000,000.00	04/11/24
Wescom Central Credit Union	01/12/24	5.310	25,000,000.00	04/12/24
<b>PORTERVILLE</b>				
Bank of The Sierra	09/07/23	5.330	5,000,000.00	03/07/24
Bank of The Sierra	10/26/23	5.370	10,000,000.00	04/25/24
<b>REDDING</b>				
Cornerstone Community Bank	10/18/23	5.370	9,000,000.00	04/17/24
Cornerstone Community Bank	02/09/24	5.080	8,500,000.00	08/09/24



## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>REDWOOD CITY</b>				
Provident Credit Union	09/01/23	5.350	20,000,000.00	03/01/24
Provident Credit Union	09/06/23	5.320	20,000,000.00	03/06/24
Provident Credit Union	09/14/23	5.350	40,000,000.00	03/14/24
Provident Credit Union	09/15/23	5.350	20,000,000.00	03/15/24
Provident Credit Union	10/05/23	5.400	20,000,000.00	04/04/24
Provident Credit Union	11/02/23	5.390	50,000,000.00	05/02/24
Provident Credit Union	02/15/24	5.300	20,000,000.00	05/16/24
Provident Credit Union	01/11/24	5.100	20,000,000.00	07/11/24
Provident Credit Union	01/11/24	5.100	20,000,000.00	07/11/24
Provident Credit Union	02/08/24	5.090	20,000,000.00	08/08/24
<b>ROWLAND HEIGHTS</b>				
First General Bank	10/04/23	5.340	1,000,000.00	04/03/24
<b>ROSEMEAD</b>				
Pacific Alliance Bank	10/04/23	5.380	4,000,000.00	04/03/24
<b>ROSEVILLE</b>				
Five Star Bank	09/14/23	5.320	50,000,000.00	03/14/24
Five Star Bank	11/29/23	5.260	50,000,000.00	05/29/24
Five Star Bank	12/13/23	5.22	10,000,000.00	06/12/24
Five Star Bank	01/11/24	5.090	75,000,000.00	07/11/24
<b>SACRAMENTO</b>				
Golden 1 Credit Union	09/06/23	5.330	75,000,000.00	03/06/24
Golden 1 Credit Union	11/02/23	5.400	150,000,000.00	05/02/24
Golden 1 Credit Union	12/14/23	5.250	75,000,000.00	06/13/24
<b>SAN DIEGO</b>				
Axos Bank	09/13/23	5.320	100,000,000.00	03/13/24
Axos Bank	10/11/23	5.370	50,000,000.00	04/10/24
Axos Bank	10/18/23	5.350	25,000,000.00	04/17/24
Axos Bank	12/07/23	5.190	100,000,000.00	06/06/24
Axos Bank	02/28/24	5.160	25,000,000.00	08/28/24
Bank of Southern California N.A.	01/18/24	5.260	10,000,000.00	04/18/24
Bank of Southern California N.A.	11/16/23	5.260	20,000,000.00	05/16/24
Bank of Southern California N.A.	11/17/23	5.260	5,000,000.00	05/17/24
Bank of Southern California N.A.	02/29/24	5.300	25,000,000.00	05/30/24
California Coast Credit Union	01/17/24	5.010	50,000,000.00	07/17/24
California Coast Credit Union	02/14/24	5.120	1,000,000.00	08/14/24
Mission Federal Credit Union	01/04/24	5.090	50,000,000.00	07/05/24
Mission Federal Credit Union	01/17/24	5.010	50,000,000.00	07/17/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
<b>SAN FRANCISCO</b>				
Bank of San Francisco	09/08/23	5.360	10,000,000.00	03/08/24
Bank of San Francisco	12/15/23	5.190	10,000,000.00	06/14/24
Mission National Bank	01/04/24	5.240	15,000,000.00	04/04/24
Mission National Bank	01/18/24	5.240	5,000,000.00	04/18/24
<b>SAN JOSE</b>				
Meriwest Credit Union	01/11/24	5.310	10,000,000.00	04/11/24
Meriwest Credit Union	01/24/24	5.280	25,000,000.00	04/24/24
Meriwest Credit Union	02/07/24	5.300	10,000,000.00	05/05/24
Technology Credit Union	10/06/23	5.390	100,000,000.00	04/05/24
Technology Credit Union	11/02/23	5.400	50,000,000.00	05/02/24
Technology Credit Union	11/16/23	5.280	50,000,000.00	05/16/24
Technology Credit Union	02/29/24	5.190	100,000,000.00	08/29/24
<b>SANTA ANA</b>				
Banc of California, N.A.	09/01/23	5.350	25,000,000.00	03/01/24
Banc of California, N.A.	01/11/24	5.280	75,000,000.00	04/11/24
Banc of California, N.A.	01/17/24	5.010	75,000,000.00	07/17/24
<b>SANTA ROSA</b>				
Poppy Bank	12/06/23	5.290	72,000,000.00	03/06/24
Poppy Bank	09/08/23	5.370	23,000,000.00	03/08/24
Poppy Bank	01/18/24	5.270	70,000,000.00	04/18/24
Poppy Bank	02/15/24	5.300	30,000,000.00	05/16/24
Poppy Bank	11/29/23	5.290	50,000,000.00	05/29/24
Poppy Bank	01/10/24	5.090	50,000,000.00	07/10/24
<b>SUN VALLEY</b>				
Mission Valley Bank	11/01/23	5.360	10,000,000.00	05/01/24
<b>TUSTIN</b>				
SchoolsFirst Federal Credit Union	01/31/24	5.260	50,000,000.00	05/01/24
<b>VACAVILLE</b>				
Travis Credit Union	09/08/23	5.370	100,000,000.00	03/08/24
Travis Credit Union	10/12/23	5.370	50,000,000.00	04/11/24
Travis Credit Union	11/09/23	5.320	50,000,000.00	05/09/24
Travis Credit Union	11/15/23	5.310	25,000,000.00	05/15/24
<b>WALNUT CREEK</b>				
Mechanics Bank	11/30/23	5.270	1,000,000.00	05/30/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>WATSONVILLE</b>				
Santa Cruz County Bank	11/09/23	5.290	10,000,000.00	05/09/24
Santa Cruz County Bank	01/05/24	5.070	10,000,000.00	07/05/24
<b>TOTAL TIME DEPOSITS FEBRUARY 2024</b>			<b>4,959,000,000.00</b>	

# BANK DEMAND DEPOSITS

## FEBRUARY 2024

(\$ in thousands)

### DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 241,871	\$ 1,915,000	\$ 4,387,256
2	166,154	2,000,000	4,643,426
3	166,154	2,000,000	4,643,426
4	166,154	2,000,000	4,643,426
5	403,899	1,230,000	4,431,290
6	282,444	1,500,000	4,311,580
7	190,132	2,045,000	4,238,773
8	165,785	2,045,000	5,057,065
9	211,408	2,060,000	5,993,070
10	211,408	2,060,000	5,993,070
11	211,408	2,060,000	5,993,070
12	181,614	2,030,000	6,122,057
13	234,550	2,140,000	5,287,966
14	164,111	2,030,000	4,389,603
15	230,687	2,065,000	4,442,636
16	215,086	2,110,000	4,475,472
17	215,086	2,110,000	4,475,472
18	215,086	2,110,000	4,475,472
19	215,086	2,110,000	4,475,472
20	224,865	1,990,000	4,253,844
21	199,666	2,235,000	4,417,401
22	222,820	2,300,000	5,445,373
23	211,494	2,270,000	4,885,050
24	211,494	2,270,000	4,885,050
25	211,494	2,270,000	4,885,050
26	225,123	2,200,000	5,033,480
27	210,194	2,280,000	4,577,326
28	210,105	2,300,000	5,262,107
29	225,346	2,275,000	5,580,331

**AVERAGE DOLLAR DAYS**

\$215,197 a/

\$2,069,310 b/

a/ The prescribed bank balance for February was \$217,582. This consisted of \$130,426 in compensating balances for services, balances for uncollected funds of \$87,925 and a deduction of \$769 for February 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**

1896

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on February 21, 2024, has determined and designated the amount of money available for deposit and investment as of February 15, 2024, 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 \$ 130,000,000

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: \$ 1,500,000,000

JP Morgan Chase Bank	\$ 500,000,000
BMO Bank, N.A.	\$ 500,000,000
US Bank	\$ 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)	2/19/2024	2/23/2024	\$ 10,967,650,000	\$ 5,849,650,000	\$ 5,118,000,000	\$ 10,967,650,000
(2)	2/26/2024	3/1/2024	\$ (7,890,300,000)	\$ (2,040,650,000)	\$ 5,118,000,000	\$ 3,077,350,000
(1)	3/4/2024	3/8/2024	\$ 230,200,000	\$ (1,810,450,000)	\$ 5,118,000,000	\$ 3,307,550,000
(2)	3/11/2024	3/15/2024	\$ 2,467,190,000	\$ 656,740,000	\$ 5,118,000,000	\$ 5,774,740,000
(3)	3/18/2024	3/22/2024	\$ (1,238,800,000)	\$ (582,060,000)	\$ 5,118,000,000	\$ 4,535,940,000
(4)	3/25/2024	3/29/2024	\$ (13,253,200,000)	\$ (13,835,260,000)	\$ 5,118,000,000	\$ (8,717,260,000)
(5)	4/1/2024	4/5/2024	\$ (2,112,900,000)	\$ (15,948,160,000)	\$ 5,118,000,000	\$ (10,830,160,000)
(6)	4/8/2024	4/12/2024	\$ 3,357,900,000	\$ (12,590,260,000)	\$ 5,118,000,000	\$ (7,472,260,000)
(7)	4/15/2024	4/19/2024	\$ 7,754,200,000	\$ (4,836,060,000)	\$ 5,118,000,000	\$ 281,940,000

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 \$ 130,000,000.

Dated: February 21, 2024

POOLED MONEY INVESTMENT BOARD:

**Signatures on file at STO**

\_\_\_\_\_  
Chair

\_\_\_\_\_  
Member

\_\_\_\_\_  
Member