

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

JUNE 30, 2023

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

JUNE 2023

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

(Dollars In Thousands)

	June 2023	June 2022	Change
Average Daily Portfolio (\$)	181,590,032	232,442,499	-50,852,467
Accrued Earnings (\$)	472,701	164,429	+308,272
Effective Yield (%)	3.167	0.861	+2.306
Average Life-Month End (In Days)	260	311	-51
Total Security Transactions			
Amount (\$)	52,088,682	51,026,933	+1,061,749
Number	1,050	1,027	+23
Total Time Deposit Transactions			
Amount (\$)	1,723,000	3,015,000	-1,292,000
Number	52	85	-33
Average Workday Investment Activity (\$)	2,445,986	2,456,452	-10,466
Prescribed Demand Account Balances For Services (\$)	240,000	580,000	-340,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

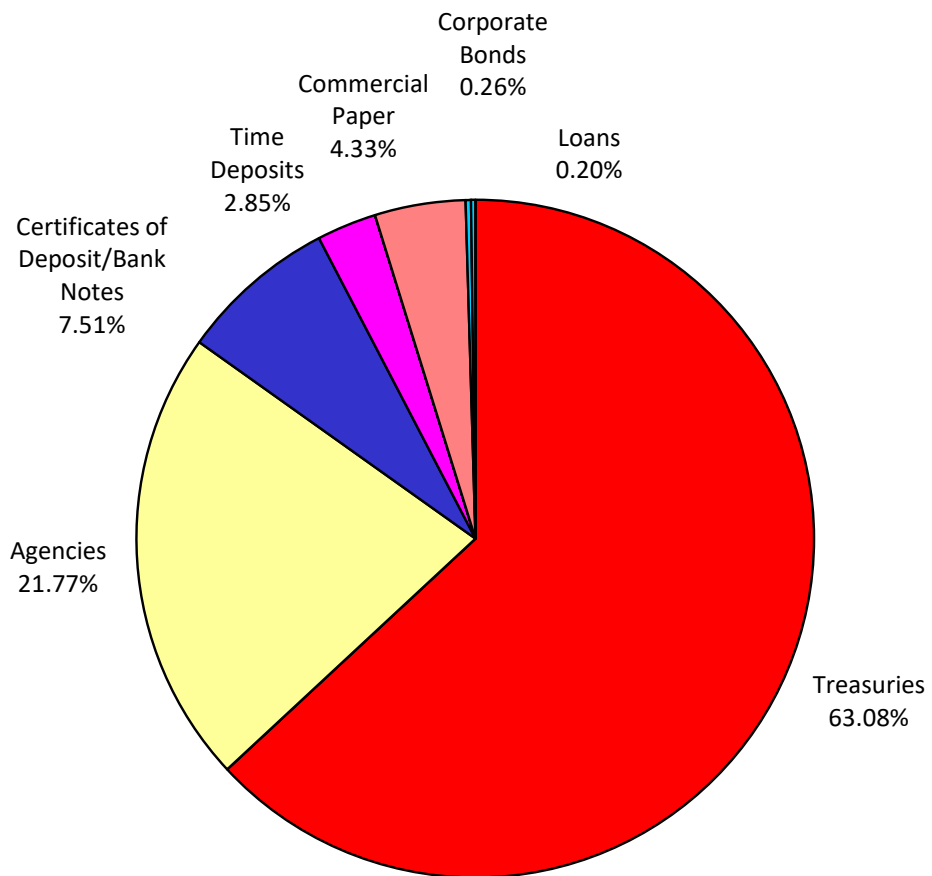
June 30, 2023

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	26,007,755	14.58	0
Bonds	0	0.00	0
Notes	86,519,529	48.50	0
Strips	0	0.00	0
Total Government	<u>112,527,284</u>	<u>63.08</u>	
Agency Debentures	13,872,767	7.79	0
Certificates of Deposit	13,200,000	7.40	0
Bank Notes	200,000	0.11	0
Repurchases	0	0.00	0
Agency Discount Notes	24,944,635	13.98	0
Time Deposits	5,082,000	2.85	0
GNMAs	0	0.00	0
Commercial Paper	7,730,448	4.33	0
Remics	2,861	0.00	0
Corporate Bonds	463,859	0.26	0
PMIA Loans	358,954	0.20	0
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>178,382,808</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>June 2023</u>		<u>May 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,050	52,088,682	882	43,849,361
Other	26	1,052,425	13	1,482,958
Time Deposits	52	1,723,000	60	2,130,000
Total	<u>1,128</u>	<u>54,864,107</u>	<u>955</u>	<u>47,462,319</u>
PMIA Monthly Average Effective Yield (%)		3.167	2.993	
Year to Date Yield Last Day of Month (%)		2.170	2.092	

**Pooled Money Investment Account
Portfolio Composition
\$178.4 billion
06/30/2023**



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/01/23	REDEMPTIONS								
	DN	FFCB		06/01/23	3.380	50,000	268	1,258,111.11	3.515
	DN	FFCB		06/01/23	3.380	50,000	268	1,258,111.11	3.515
	DN	FFCB		06/01/23	3.150	50,000	288	1,260,000.00	3.276
	DN	FFCB		06/01/23	3.150	50,000	288	1,260,000.00	3.276
	DN	FHLB		06/01/23	2.830	50,000	324	1,273,500.00	2.944
	DN	FHLB		06/01/23	2.830	50,000	324	1,273,500.00	2.944
	DN	FHLB		06/01/23	2.875	50,000	345	1,377,604.17	2.998
	DN	FHLB		06/01/23	2.875	50,000	345	1,377,604.17	2.998
	DN	FHLB		06/01/23	2.800	50,000	350	1,361,111.11	2.918
	DN	FHLB		06/01/23	2.800	50,000	350	1,361,111.11	2.918
	DN	FHLB		06/01/23	2.100	50,000	357	1,041,250.00	2.174
	DN	FHLB		06/01/23	2.100	50,000	357	1,041,250.00	2.174
	DN	FFCB		06/01/23	2.130	50,000	359	1,062,041.67	2.206
	DN	FFCB		06/01/23	2.130	50,000	359	1,062,041.67	2.206
	DN	FHLB		06/01/23	2.065	50,000	365	1,046,840.28	2.138
	DN	FHLB		06/01/23	2.065	50,000	365	1,046,840.28	2.138
	TR	BILL		06/01/23	4.519	50,000	147	922,629.17	4.668
	TR	BILL		06/01/23	4.519	50,000	147	922,629.17	4.668
	TR	BILL		06/01/23	4.519	50,000	147	922,629.17	4.668
	TR	BILL		06/01/23	4.525	50,000	147	923,854.17	4.674
	TR	BILL		06/01/23	4.525	50,000	147	923,854.17	4.674
	TR	BILL		06/01/23	4.525	50,000	147	923,854.17	4.674
	TR	BILL		06/01/23	4.475	50,000	156	969,583.33	4.627
	TR	BILL		06/01/23	4.475	50,000	156	969,583.33	4.627
	TR	BILL		06/01/23	4.475	50,000	156	969,583.33	4.627
	TR	BILL		06/01/23	4.480	50,000	156	970,666.67	4.632
	TR	BILL		06/01/23	4.480	50,000	156	970,666.67	4.632
	TR	BILL		06/01/23	4.480	50,000	156	970,666.67	4.632
	TR	BILL		06/01/23	4.465	50,000	162	1,004,625.00	4.620
	TR	BILL		06/01/23	4.465	50,000	162	1,004,625.00	4.620
	TR	BILL		06/01/23	4.465	50,000	162	1,004,625.00	4.620
	TR	BILL		06/01/23	4.470	50,000	162	1,005,750.00	4.625
	TR	BILL		06/01/23	4.470	50,000	162	1,005,750.00	4.625
	TR	BILL		06/01/23	4.470	50,000	162	1,005,750.00	4.625
	TR	BILL		06/01/23	4.481	50,000	163	1,014,448.61	4.637
	TR	BILL		06/01/23	4.481	50,000	163	1,014,448.61	4.637
	TR	BILL		06/01/23	4.481	50,000	163	1,014,448.61	4.637
	TR	BILL		06/01/23	4.485	50,000	163	1,015,354.17	4.642
	TR	BILL		06/01/23	4.485	50,000	163	1,015,354.17	4.642
	TR	BILL		06/01/23	4.485	50,000	163	1,015,354.17	4.642
	TR	BILL		06/01/23	4.490	50,000	163	1,016,486.11	4.647
	TR	BILL		06/01/23	4.490	50,000	163	1,016,486.11	4.647
	TR	BILL		06/01/23	4.490	50,000	163	1,016,486.11	4.647
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626

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>
06/01/23	REDEMPTIONS (Continued)								
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626
	TR	BILL		06/01/23	4.485	50,000	168	1,046,500.00	4.645
	TR	BILL		06/01/23	4.485	50,000	168	1,046,500.00	4.645
	TR	BILL		06/01/23	4.485	50,000	168	1,046,500.00	4.645
	TR	BILL		06/01/23	4.470	50,000	170	1,055,416.67	4.630
	TR	BILL		06/01/23	4.470	50,000	170	1,055,416.67	4.630
	TR	BILL		06/01/23	4.470	50,000	170	1,055,416.67	4.630
	TR	BILL		06/01/23	4.471	50,000	170	1,055,652.78	4.631
	TR	BILL		06/01/23	4.471	50,000	170	1,055,652.78	4.631
	TR	BILL		06/01/23	4.471	50,000	170	1,055,652.78	4.631
	TR	BILL		06/01/23	4.500	50,000	182	1,137,500.00	4.669
	TR	BILL		06/01/23	4.500	50,000	182	1,137,500.00	4.669
	TR	BILL		06/01/23	4.503	50,000	182	1,138,131.94	4.671
	TR	BILL		06/01/23	4.503	50,000	182	1,138,131.94	4.671
	YCD	UBS	4.020	06/01/23	4.020	50,000	268	1,496,333.33	4.076
06/01/23	PURCHASES								
	CP	SOC GEN NY		06/09/23	5.050	50,000			
	CP	SOC GEN NY		06/09/23	5.050	50,000			
	CP	ATLANTIC		07/12/23	5.230	50,000			
	CP	PEPSICO		09/25/23	5.120	50,000			
	DN	IBRD		07/12/23	5.050	50,000			
	DN	IBRD		07/12/23	5.050	50,000			
	DN	FHLB		11/01/23	5.140	50,000			
	DN	FHLB		11/01/23	5.140	50,000			
	TR	BILL		11/09/23	5.256	50,000			
	TR	BILL		11/09/23	5.256	50,000			
	TR	BILL		11/09/23	5.256	50,000			
	TR	BILL		11/09/23	5.257	50,000			
	TR	BILL		11/09/23	5.257	50,000			
	TR	BILL		11/09/23	5.257	50,000			
	TR	BILL		11/09/23	5.260	50,000			
	TR	BILL		11/09/23	5.260	50,000			
	TR	BILL		11/09/23	5.260	50,000			
	TR	NOTE	4.250	05/31/25	4.361	50,000			
	TR	NOTE	4.250	05/31/25	4.361	50,000			
	TR	NOTE	4.250	05/31/25	4.361	50,000			
	YCD	CIC	5.590	12/01/23	5.590	50,000			
	YCD	CIC	5.590	12/01/23	5.590	50,000			
	YCD	RABOBANK	5.630	03/01/24	5.630	50,000			
	YCD	RABOBANK	5.630	03/01/24	5.630	50,000			

INVESTMENT TRANSACTIONS

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06/02/23	REDEMPTIONS								
	CP	CR AG NY		06/02/23	5.050	50,000	21	147,291.67	5.135
	CP	CR AG NY		06/02/23	5.050	50,000	21	147,291.67	5.135
	CP	SUMI TRUST		06/02/23	4.840	50,000	105	705,833.33	4.977
	CP	SUMI TRUST		06/02/23	4.840	50,000	105	705,833.33	4.977
	DEB	FFCB	0.125	06/02/23	0.153	50,000	724	151,458.33	0.153
	DEB	FFCB	0.125	06/02/23	0.153	50,000	724	151,458.33	0.153
	DN	FHLB		06/02/23	4.800	50,000	18	120,000.00	4.878
	DN	FHLB		06/02/23	4.800	50,000	18	120,000.00	4.878
	DN	FHLB		06/02/23	4.690	50,000	123	801,208.33	4.833
	DN	FHLB		06/02/23	4.690	50,000	123	801,208.33	4.833
	YCD	DNB	5.030	06/02/23	5.030	50,000	14	97,805.56	5.100
	YCD	DNB	5.030	06/02/23	5.030	50,000	14	97,805.56	5.100
	YCD	SE BANKEN	4.770	06/02/23	4.770	50,000	119	788,375.00	4.836
	YCD	SE BANKEN	4.770	06/02/23	4.770	50,000	119	788,375.00	4.836
	YCD	MIZUHO	4.870	06/02/23	4.870	50,000	119	804,902.78	4.938
	YCD	MIZUHO	4.870	06/02/23	4.870	50,000	119	804,902.78	4.938
06/02/23	PURCHASES								
	DN	FHLB		09/27/23	5.165	50,000			
	DN	FHLB		09/27/23	5.165	50,000			
	DN	FHLB		04/02/24	4.975	50,000			
	DN	FHLB		04/02/24	4.975	50,000			
	TR	NOTE	4.250	05/31/25	4.475	50,000			
	TR	NOTE	4.250	05/31/25	4.475	50,000			
	TR	NOTE	4.250	05/31/25	4.475	50,000			
	YCD	BNP	5.160	08/04/23	5.160	50,000			
	YCD	BNP	5.160	08/04/23	5.160	50,000			
	YCD	SE BANKEN	5.560	11/01/23	5.560	50,000			
	YCD	SE BANKEN	5.560	11/01/23	5.560	50,000			
06/05/23	REDEMPTIONS								
	CD	US BANK	5.050	06/05/23	5.050	50,000	19	133,263.89	5.120
	CD	US BANK	5.050	06/05/23	5.050	50,000	19	133,263.89	5.120
	CP	APPLE		06/05/23	4.850	50,000	34	229,027.78	4.940
	CP	PEPSICO		06/05/23	4.840	50,000	35	235,277.78	4.930
	YCD	CR AG CIB	5.040	06/05/23	5.040	50,000	33	231,000.00	5.110
	YCD	CR AG CIB	5.040	06/05/23	5.040	50,000	33	231,000.00	5.110
	YCD	MUFG BK	5.100	06/05/23	5.100	50,000	33	233,750.00	5.171
	YCD	MUFG BK	5.100	06/05/23	5.100	50,000	33	233,750.00	5.171
	YCD	NORINCHUK	4.870	06/05/23	4.870	50,000	101	683,152.78	4.938
	YCD	NORINCHUK	4.870	06/05/23	4.870	50,000	101	683,152.78	4.938

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>
06/05/23	PURCHASES								
	CP	BNP NY		06/07/23	5.040	50,000			
	CP	BNP NY		06/07/23	5.040	50,000			
	CP	BNP NY		06/07/23	5.040	50,000			
06/06/23	NO REDEMPTIONS								
06/06/23	PURCHASES								
	CP	RABO NY		06/08/23	5.050	50,000			
	CP	RABO NY		06/08/23	5.050	50,000			
	CP	CR AG NY		06/30/23	5.050	50,000			
	CP	CR AG NY		06/30/23	5.050	50,000			
	CP	SOC GEN NY		06/30/23	5.060	50,000			
	CP	SOC GEN NY		06/30/23	5.060	50,000			
	CP	MUFG BK		06/30/23	5.150	50,000			
	CP	MUFG BK		06/30/23	5.150	50,000			
	CP	PEPSICO		09/25/23	5.120	50,000			
	CP	NATIXIS NY		11/08/23	5.460	50,000			
	CP	NATIXIS NY		11/08/23	5.460	50,000			
	CP	JPM LLC		03/01/24	5.390	50,000			
	CP	JPM LLC		03/01/24	5.390	50,000			
	DN	FNMA		09/01/23	4.985	50,000			
	DN	FNMA		09/01/23	4.985	50,000			
	DN	FHLB		09/11/23	5.155	50,000			
	DN	FHLB		09/11/23	5.155	50,000			
	DN	FNMA		09/29/23	5.010	50,000			
	DN	FNMA		09/29/23	5.010	50,000			
	DN	IBRD		10/27/23	5.150	50,000			
	DN	IBRD		10/27/23	5.150	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	DN	IFC		11/01/23	5.200	50,000			
	DN	IFC		11/01/23	5.200	50,000			
	DN	FHLB		04/02/24	5.010	50,000			
	DN	FHLB		04/02/24	5.010	50,000			
	TR	NOTE	2.625	06/30/23	4.465	50,000			
	TR	NOTE	2.625	06/30/23	4.465	50,000			
	TR	NOTE	4.250	05/31/25	4.514	50,000			
	TR	NOTE	4.250	05/31/25	4.514	50,000			
	TR	NOTE	4.250	05/31/25	4.514	50,000			
	TR	NOTE	4.250	05/31/25	4.514	50,000			
	TR	NOTE	4.250	05/31/25	4.518	50,000			
	TR	NOTE	4.250	05/31/25	4.518	50,000			
	TR	NOTE	3.625	05/15/26	4.166	50,000			
	TR	NOTE	3.625	05/15/26	4.166	50,000			
	TR	NOTE	3.625	05/15/26	4.166	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>
06/06/23	PURCHASES (Continued)								
	YCD	ANZ	5.280	12/01/23	5.280	50,000			
	YCD	ANZ	5.280	12/01/23	5.280	50,000			
06/07/23	REDEMPTIONS								
	CD	BMO HARRIS	5.070	06/07/23	5.070	50,000	23	161,958.33	5.140
	CD	BMO HARRIS	5.070	06/07/23	5.070	50,000	23	161,958.33	5.140
	CP	BNP NY		06/07/23	5.040	50,000	2	14,000.00	5.111
	CP	BNP NY		06/07/23	5.040	50,000	2	14,000.00	5.111
	CP	BNP NY		06/07/23	5.040	50,000	2	14,000.00	5.111
	CP	CR AG NY		06/07/23	5.060	50,000	29	203,805.56	5.151
	CP	CR AG NY		06/07/23	5.060	50,000	29	203,805.56	5.151
	CP	PEPSICO		06/07/23	4.800	50,000	42	280,000.00	4.894
	CP	APPLE		06/07/23	4.810	50,000	42	280,583.33	4.904
	CP	CRC		06/07/23	4.800	50,000	126	840,000.00	4.950
	CP	VERSAILLES		06/07/23	4.900	50,000	139	945,972.22	5.064
	DEB	FFCB	2.250	06/07/23	2.309	50,000	363	1,147,750.00	2.309
	DEB	FFCB	2.250	06/07/23	2.309	50,000	363	1,147,750.00	2.309
	DN	IBRD		06/07/23	4.600	50,000	154	983,888.89	4.758
	DN	IBRD		06/07/23	4.600	50,000	154	983,888.89	4.758
	DN	FHLB		06/07/23	4.545	50,000	174	1,098,375.00	4.712
	DN	FHLB		06/07/23	4.545	50,000	174	1,098,375.00	4.712
	YCD	MUFG BK	5.040	06/07/23	5.040	50,000	16	112,000.00	5.110
	YCD	MUFG BK	5.040	06/07/23	5.040	50,000	16	112,000.00	5.110
06/07/23	NO PURCHASES								
06/08/23	SALES								
	CD	FIRST REP	5.150	09/25/23	5.150	50,000	93	665,208.33	5.222
	CD	FIRST REP	5.150	09/25/23	5.150	50,000	93	665,208.33	5.222
06/08/23	REDEMPTIONS								
	CD	US BANK	5.070	06/08/23	5.070	50,000	14	98,583.33	5.140
	CD	US BANK	5.070	06/08/23	5.070	50,000	14	98,583.33	5.140
	CP	RABO NY		06/08/23	5.050	50,000	2	14,027.78	5.122
	CP	RABO NY		06/08/23	5.050	50,000	2	14,027.78	5.122
	CP	CR AG NY		06/08/23	5.050	50,000	22	154,305.56	5.136
	CP	CR AG NY		06/08/23	5.050	50,000	22	154,305.56	5.136
	CP	CR AG NY		06/08/23	5.050	50,000	22	154,305.56	5.136
	CP	CR AG NY		06/08/23	5.050	50,000	22	154,305.56	5.136
	CP	MUFG BK		06/08/23	5.070	50,000	23	161,958.33	5.157
	CP	MUFG BK		06/08/23	5.070	50,000	23	161,958.33	5.157
	DN	FHLB		06/08/23	4.600	50,000	20	127,777.78	4.676
	DN	FHLB		06/08/23	4.600	50,000	20	127,777.78	4.676
	DN	FHLB		06/08/23	4.600	50,000	20	127,777.78	4.676

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>
06/08/23	REDEMPTIONS (Continued)								
	DN	IBRD		06/08/23	4.550	50,000	170	1,074,305.56	4.714
	DN	IBRD		06/08/23	4.550	50,000	170	1,074,305.56	4.714
	TR	BILL		06/08/23	4.590	50,000	148	943,500.00	4.743
	TR	BILL		06/08/23	4.590	50,000	148	943,500.00	4.743
	TR	BILL		06/08/23	4.595	50,000	148	944,527.78	4.749
	TR	BILL		06/08/23	4.595	50,000	148	944,527.78	4.749
	TR	BILL		06/08/23	4.438	50,000	162	998,437.50	4.591
	TR	BILL		06/08/23	4.438	50,000	162	998,437.50	4.591
	TR	BILL		06/08/23	4.438	50,000	162	998,437.50	4.591
	TR	BILL		06/08/23	4.480	50,000	171	1,064,000.00	4.641
	TR	BILL		06/08/23	4.480	50,000	171	1,064,000.00	4.641
	TR	BILL		06/08/23	4.480	50,000	171	1,064,000.00	4.641
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.513	50,000	175	1,096,788.19	4.678
	TR	BILL		06/08/23	4.513	50,000	175	1,096,788.19	4.678
	TR	BILL		06/08/23	4.513	50,000	175	1,096,788.19	4.678
	TR	BILL		06/08/23	4.480	50,000	176	1,095,111.11	4.644
	TR	BILL		06/08/23	4.480	50,000	176	1,095,111.11	4.644
	TR	BILL		06/08/23	4.480	50,000	176	1,095,111.11	4.644
	TR	BILL		06/08/23	4.490	50,000	176	1,097,555.56	4.655
	TR	BILL		06/08/23	4.490	50,000	176	1,097,555.56	4.655
	TR	BILL		06/08/23	4.490	50,000	176	1,097,555.56	4.655
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000	22	154,611.11	5.130
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000	22	154,611.11	5.130
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000	22	154,611.11	5.130
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000	22	154,611.11	5.130
06/08/23	PURCHASES								
	CD	US BANK	5.150	06/30/23	5.150	50,000			
	CD	US BANK	5.150	06/30/23	5.150	50,000			
	CP	CGMI		03/01/24	5.530	50,000			
	CP	CGMI		03/01/24	5.530	50,000			
	DN	FNMA		06/30/23	4.970	50,000			
	YCD	DNB	5.050	06/30/23	5.050	50,000			
	YCD	DNB	5.050	06/30/23	5.050	50,000			
06/09/23	REDEMPTIONS								
	CD	US BANK	5.050	06/09/23	5.050	50,000	25	175,347.22	5.120
	CD	US BANK	5.050	06/09/23	5.050	50,000	25	175,347.22	5.120

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>
06/09/23	REDEMPTIONS (Continued)								
	CP	SOC GEN NY		06/09/23	5.050	50,000	8	56,111.11	5.126
	CP	SOC GEN NY		06/09/23	5.050	50,000	8	56,111.11	5.126
	CP	RABO NY		06/09/23	5.040	50,000	24	168,000.00	5.127
	CP	RABO NY		06/09/23	5.040	50,000	24	168,000.00	5.127
	CP	RABO NY		06/09/23	5.040	50,000	24	168,000.00	5.127
	CP	RABO NY		06/09/23	5.040	50,000	24	168,000.00	5.127
	CP	MUFG BK		06/09/23	5.090	50,000	29	205,013.89	5.182
	CP	MUFG BK		06/09/23	5.090	50,000	29	205,013.89	5.182
	CP	MUFG BK		06/09/23	5.090	50,000	29	205,013.89	5.182
	CP	APPLE		06/09/23	4.810	50,000	42	280,583.33	4.904
	CP	APPLE		06/09/23	4.810	50,000	42	280,583.33	4.904
	DEB	FHLB	2.125	06/09/23	0.589	50,000	528	43,673.61	0.585
	DEB	FHLB	2.125	06/09/23	0.589	50,000	528	43,673.61	0.585
	YCD	DNB	5.050	06/09/23	5.050	50,000	31	217,430.56	5.120
	YCD	DNB	5.050	06/09/23	5.050	50,000	31	217,430.56	5.120
	YCD	SWEDBANK	5.000	06/09/23	5.000	50,000	38	263,888.89	5.069
	YCD	SWEDBANK	5.000	06/09/23	5.000	50,000	38	263,888.89	5.069
	YCD	KBC	5.030	06/09/23	5.030	50,000	39	272,458.33	5.100
	YCD	KBC	5.030	06/09/23	5.030	50,000	39	272,458.33	5.100
	YCD	CR AG CIB	4.950	06/09/23	4.950	50,000	52	357,500.00	5.019
	YCD	CR AG CIB	4.950	06/09/23	4.950	50,000	52	357,500.00	5.019
06/09/23	PURCHASES								
	CD	BMO HARRIS	5.180	07/12/23	5.180	50,000			
	CP	SOC GEN NY		06/30/23	5.060	50,000			
	CP	SOC GEN NY		06/30/23	5.060	50,000			
	CP	JUPITER		08/09/23	5.340	50,000			
	CP	PEPSICO		10/02/23	5.140	50,000			
	DN	FHLB		06/30/23	4.950	50,000			
	DN	FHLB		06/30/23	4.950	50,000			
	DN	FNMA		06/30/23	4.970	50,000			
	DN	FNMA		06/30/23	4.970	50,000			
	DN	IBRD		10/27/23	5.150	50,000			
	DN	IBRD		10/27/23	5.150	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	YCD	SWEDBANK	5.060	07/12/23	5.060	50,000			
	YCD	SWEDBANK	5.060	07/12/23	5.060	50,000			
	YCD	NORINCHUK	5.560	09/25/23	5.560	50,000			
	YCD	NORINCHUK	5.560	09/25/23	5.560	50,000			
06/12/23	REDEMPTIONS								
	CD	BMO HARRIS	5.090	06/12/23	5.090	50,000	34	240,361.11	5.161
	CD	BMO HARRIS	5.090	06/12/23	5.090	50,000	34	240,361.11	5.161

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>
06/12/23	REDEMPTIONS (Continued)								
	CP	MUFG BK		06/12/23	5.100	50,000	26	184,166.67	5.190
	CP	MUFG BK		06/12/23	5.100	50,000	26	184,166.67	5.190
	CP	MUFG BK		06/12/23	5.100	50,000	26	184,166.67	5.190
	YCD	CR AG CIB	5.070	06/12/23	5.070	50,000	18	126,750.00	5.140
	YCD	CR AG CIB	5.070	06/12/23	5.070	50,000	18	126,750.00	5.140
	YCD	CR AG CIB	5.070	06/12/23	5.070	50,000	18	126,750.00	5.140
	YCD	DNB	5.040	06/12/23	5.040	50,000	27	189,000.00	5.110
	YCD	DNB	5.040	06/12/23	5.040	50,000	27	189,000.00	5.110
	YCD	NORINCHUK	5.100	06/12/23	5.100	50,000	32	226,666.67	5.171
	YCD	NORINCHUK	5.100	06/12/23	5.100	50,000	32	226,666.67	5.171
	YCD	KBC	5.080	06/12/23	5.080	50,000	34	239,888.89	5.151
	YCD	KBC	5.080	06/12/23	5.080	50,000	34	239,888.89	5.151
06/12/23	PURCHASES								
	CB CL	JPM CHASE	5.250	06/12/26	5.250	15,000			
	CP	TOYOTA		11/01/23	5.430	50,000			
	CP	TOYOTA		11/01/23	5.430	50,000			
	DEB	FHLB	4.625	06/06/25	4.670	50,000			
	DN	FHLB		08/14/23	5.065	50,000			
	DN	IFC		11/01/23	5.150	50,000			
	DN	IFC		11/01/23	5.150	50,000			
	DN	FHLB		11/01/23	5.165	50,000			
	DN	FHLB		11/01/23	5.165	50,000			
	YCD	KBC	5.140	07/14/23	5.140	50,000			
	YCD	KBC	5.140	07/14/23	5.140	50,000			
	YCD	MUFG BK	5.580	09/25/23	5.580	50,000			
	YCD	MUFG BK	5.580	09/25/23	5.580	50,000			
	YCD	SVENSKA	5.640	12/27/23	5.640	50,000			
	YCD	SVENSKA	5.640	12/27/23	5.640	50,000			
06/13/23	REDEMPTIONS								
	CP	APPLE		06/13/23	4.920	50,000	41	280,166.67	5.016
	TR	BILL		06/13/23	5.250	50,000	26	189,583.33	5.343
	TR	BILL		06/13/23	5.250	50,000	26	189,583.33	5.343
	TR	BILL		06/13/23	5.250	50,000	26	189,583.33	5.343
	TR	BILL		06/13/23	5.250	50,000	26	189,583.33	5.343
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	YCD	SWEDBANK	5.020	06/13/23	5.020	50,000	29	202,194.44	5.090
	YCD	SWEDBANK	5.020	06/13/23	5.020	50,000	29	202,194.44	5.090

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>
06/14/23	PURCHASES (Continued)								
	DN	FHLMC		09/27/23	5.005	50,000			
	DN	FHLMC		09/27/23	5.005	50,000			
	DN	FFCB		11/01/23	5.050	50,000			
	DN	FFCB		11/01/23	5.050	50,000			
	DN	FFCB		11/01/23	5.050	50,000			
	DN	FHLMC		12/01/23	5.025	50,000			
	DN	FHLMC		12/01/23	5.025	50,000			
	DN	IBRD		12/01/23	5.050	50,000			
	DN	IBRD		12/01/23	5.050	50,000			
	DN	FFCB		12/26/23	5.000	50,000			
	DN	FFCB		12/26/23	5.000	50,000			
	TR	BILL		09/21/23	5.028	50,000			
	TR	BILL		09/21/23	5.028	50,000			
	TR	BILL		09/21/23	5.031	50,000			
	TR	BILL		09/21/23	5.031	50,000			
	TR	BILL		05/16/24	4.930	50,000			
	TR	BILL		05/16/24	4.930	50,000			
	TR	BILL		05/16/24	4.930	50,000			
	TR	NOTE	4.250	05/31/25	4.620	50,000			
	TR	NOTE	4.250	05/31/25	4.620	50,000			
	TR	NOTE	4.250	05/31/25	4.620	50,000			
	TR	NOTE	4.250	05/31/25	4.622	50,000			
	TR	NOTE	4.250	05/31/25	4.622	50,000			
	TR	NOTE	4.250	05/31/25	4.622	50,000			
	TR	NOTE	3.000	07/15/25	4.617	50,000			
	TR	NOTE	3.000	07/15/25	4.617	50,000			
	TR	NOTE	3.000	07/15/25	4.617	50,000			
	TR	NOTE	3.000	07/15/25	4.617	50,000			
	TR	NOTE	3.625	05/15/26	4.274	50,000			
	TR	NOTE	3.625	05/15/26	4.274	50,000			
	TR	NOTE	3.625	05/15/26	4.274	50,000			
	TR	NOTE	3.625	05/15/26	4.275	50,000			
	TR	NOTE	3.625	05/15/26	4.275	50,000			
	TR	NOTE	3.625	05/15/26	4.275	50,000			
	YCD	KBC	5.250	08/14/23	5.250	50,000			
	YCD	KBC	5.250	08/14/23	5.250	50,000			
	YCD	MUFG BK	5.330	08/14/23	5.330	50,000			
	YCD	MUFG BK	5.330	08/14/23	5.330	50,000			
	YCD	DNB	5.280	09/11/23	5.280	50,000			
	YCD	DNB	5.280	09/11/23	5.280	50,000			
	YCD	SWEDBANK	5.350	09/11/23	5.350	50,000			
	YCD	SWEDBANK	5.350	09/11/23	5.350	50,000			
	YCD	SVENSKA	5.380	09/11/23	5.380	50,000			
	YCD	SVENSKA	5.380	09/11/23	5.380	50,000			
	YCD	CR AG CIB	5.460	09/11/23	5.460	50,000			
	YCD	CR AG CIB	5.460	09/11/23	5.460	50,000			

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06/14/23	PURCHASES (Continued)								
	YCD	SE BANKEN	5.510	10/27/23	5.510	50,000			
	YCD	SE BANKEN	5.510	10/27/23	5.510	50,000			
	YCD	ANZ	5.270	12/26/23	5.270	50,000			
	YCD	ANZ	5.270	12/26/23	5.270	50,000			
	YCD	NATIXIS	5.670	12/26/23	5.670	50,000			
	YCD	NATIXIS	5.670	12/26/23	5.670	50,000			
	YCD	RB CANADA	5.790	06/03/24	5.790	50,000			
	YCD	RB CANADA	5.790	06/03/24	5.790	50,000			
06/15/23	REDEMPTIONS								
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.890	50,000	364	1,461,055.56	3.018
	TR	BILL		06/15/23	2.890	50,000	364	1,461,055.56	3.018
	TR	BILL		06/15/23	2.890	50,000	364	1,461,055.56	3.018
06/15/23	PURCHASES								
	CD	BMO HARRIS	5.290	08/14/23	5.290	50,000			
	CD	BMO HARRIS	5.290	08/14/23	5.290	50,000			
	CP	CR AG NY		07/21/23	5.040	50,000			
	CP	CR AG NY		07/21/23	5.040	50,000			
	CP	THUNDER		09/11/23	5.400	50,000			
	CP	PEPSICO		11/08/23	5.170	50,000			
	DN	IBRD		08/14/23	5.000	50,000			
	DN	IBRD		08/14/23	5.000	50,000			
	DN	IBRD		09/11/23	5.000	50,000			
	DN	IBRD		09/11/23	5.000	50,000			
	DN	FHLMC		09/27/23	4.995	50,000			
	DN	FHLMC		09/27/23	4.995	50,000			
	DN	IBRD		10/27/23	5.050	50,000			
	DN	IBRD		10/27/23	5.050	50,000			
	DN	FHLB		11/01/23	5.050	50,000			
	DN	FHLB		11/01/23	5.050	50,000			
	DN	IFC		11/01/23	5.050	50,000			
	DN	IFC		11/01/23	5.050	50,000			
	DN	IBRD		11/08/23	5.100	50,000			
	DN	IBRD		11/08/23	5.100	50,000			
	DN	IBRD		11/27/23	5.050	50,000			
	DN	IBRD		11/27/23	5.050	50,000			
	DN	IBRD		12/01/23	5.050	50,000			
	DN	IBRD		12/01/23	5.050	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>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>
06/15/23	PURCHASES (Continued)								
	DN	FHLMC		12/26/23	5.015	50,000			
	DN	FHLMC		12/26/23	5.015	50,000			
	DN	FHLB		12/26/23	5.115	50,000			
	DN	FHLB		12/26/23	5.115	50,000			
	DN	FHLB		03/01/24	5.035	50,000			
	DN	FHLB		03/01/24	5.035	50,000			
	DN	FHLB		04/02/24	5.020	50,000			
	DN	FHLB		04/02/24	5.020	50,000			
	TR	BILL		11/16/23	5.093	50,000			
	TR	BILL		11/16/23	5.093	50,000			
	TR	BILL		11/16/23	5.093	50,000			
	TR	BILL		11/16/23	5.093	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		06/13/24	4.920	50,000			
	TR	BILL		06/13/24	4.920	50,000			
	TR	BILL		06/13/24	4.920	50,000			
	TR	BILL		06/13/24	4.930	50,000			
	TR	BILL		06/13/24	4.930	50,000			
	TR	BILL		06/13/24	4.930	50,000			
	TR	BILL		06/13/24	4.930	50,000			
	TR	BILL		06/13/24	4.930	50,000			
	TR	BILL		06/13/24	4.935	50,000			
	TR	BILL		06/13/24	4.935	50,000			
	TR	BILL		06/13/24	4.935	50,000			
	TR	BILL		06/13/24	4.935	50,000			
	TR	BILL		06/13/24	4.940	50,000			
	TR	BILL		06/13/24	4.940	50,000			
	TR	BILL		06/13/24	4.940	50,000			
	TR	BILL		06/13/24	4.940	50,000			
	YCD	DNB	5.060	07/21/23	5.060	50,000			
	YCD	DNB	5.060	07/21/23	5.060	50,000			
	YCD	FORTIS	5.340	09/11/23	5.340	50,000			
	YCD	FORTIS	5.340	09/11/23	5.340	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/15/23	PURCHASES (Continued)								
	YCD	MONTREAL	5.430	09/11/23	5.430	50,000			
	YCD	MONTREAL	5.430	09/11/23	5.430	50,000			
	YCD	MIZUHO	5.530	10/27/23	5.530	50,000			
	YCD	MIZUHO	5.530	10/27/23	5.530	50,000			
	YCD	NORDEA ABP	5.600	12/26/23	5.600	50,000			
	YCD	NORDEA ABP	5.600	12/26/23	5.600	50,000			
	YCD	TORONTO	5.670	01/29/24	5.670	50,000			
	YCD	TORONTO	5.670	01/29/24	5.670	50,000			
06/16/23	NO REDEMPTIONS								
06/16/23	PURCHASES								
	CD	US BANK	5.140	07/24/23	5.140	50,000			
	CD	US BANK	5.140	07/24/23	5.140	50,000			
	CP	MUFG BK		07/24/23	5.140	50,000			
	CP	MUFG BK		07/24/23	5.140	50,000			
	DN	FHLB		12/26/23	5.120	50,000			
	DN	FHLB		12/26/23	5.120	50,000			
	TR	BILL		07/20/23	4.950	50,000			
	TR	BILL		07/20/23	4.950	50,000			
	TR	BILL		07/20/23	4.976	50,000			
	TR	BILL		07/20/23	4.976	50,000			
	TR	BILL		07/25/23	4.960	50,000			
	TR	BILL		07/25/23	4.960	50,000			
	TR	BILL		07/25/23	4.960	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
06/19/23	NO REDEMPTIONS								
06/19/23	NO PURCHASES								
06/20/23	REDEMPTIONS								
	CD	BMO HARRIS	5.110	06/20/23	5.110	50,000	7	49,680.56	5.181
	CD	BMO HARRIS	5.110	06/20/23	5.110	50,000	7	49,680.56	5.181
	CP	CR AG NY		06/20/23	5.050	50,000	7	49,097.22	5.125
	CP	CR AG NY		06/20/23	5.050	50,000	7	49,097.22	5.125
	CP	CR AG NY		06/20/23	5.050	50,000	7	49,097.22	5.125
	DN	IFC		06/20/23	5.000	50,000	25	173,611.11	5.087
	DN	IFC		06/20/23	5.000	50,000	25	173,611.11	5.087

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>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>
06/20/23	PURCHASES								
	CD	BMO HARRIS	5.140	07/24/23	5.140	50,000			
	CD	BMO HARRIS	5.140	07/24/23	5.140	50,000			
	CP	GOTHAM		09/25/23	5.400	50,000			
	CP	GOTHAM		09/25/23	5.400	50,000			
	DN	FHLB		11/08/23	5.135	50,000			
	DN	FHLB		11/08/23	5.135	50,000			
	DN	FFCB		12/01/23	5.000	50,000			
	DN	FFCB		12/01/23	5.000	50,000			
	DN	IFC		12/01/23	5.050	50,000			
	DN	IFC		12/01/23	5.050	50,000			
	DN	FHLB		12/27/23	5.125	50,000			
	DN	FHLB		12/27/23	5.125	50,000			
	DN	FHLB		01/29/24	5.110	50,000			
	DN	FHLB		01/29/24	5.110	50,000			
	TR	BILL		11/09/23	5.120	50,000			
	TR	BILL		11/09/23	5.120	50,000			
	TR	BILL		11/09/23	5.120	50,000			
	TR	BILL		11/09/23	5.120	50,000			
	YCD	SVENSKA	5.310	09/27/23	5.310	50,000			
	YCD	SVENSKA	5.310	09/27/23	5.310	50,000			
	YCD	BARCLAYS	5.540	09/29/23	5.540	50,000			
	YCD	BARCLAYS	5.540	09/29/23	5.540	50,000			
06/21/23	NO REDEMPTIONS								
06/21/23	PURCHASES								
	DN	FHLMC		12/01/23	5.040	50,000			
	DN	FHLMC		12/01/23	5.040	50,000			
	DN	FHLMC		12/26/23	5.035	50,000			
	DN	FHLMC		12/26/23	5.035	50,000			
	DN	IBRD		12/26/23	5.100	50,000			
	DN	IBRD		12/26/23	5.100	50,000			
	DN	FHLB		12/26/23	5.145	50,000			
	DN	FHLB		12/26/23	5.145	50,000			
	DN	FHLB		03/01/24	5.105	50,000			
	DN	FHLB		03/01/24	5.105	50,000			
	TR	BILL		11/16/23	5.108	50,000			
	TR	BILL		11/16/23	5.108	50,000			
	TR	BILL		11/16/23	5.108	50,000			
	YCD	SCOTIA	5.750	03/01/24	5.750	50,000			
	YCD	SCOTIA	5.750	03/01/24	5.750	50,000			
06/22/23	NO REDEMPTIONS								

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>
06/22/23	PURCHASES								
	CD	CITIBANK	5.730	01/24/24	5.730	50,000			
	CD	CITIBANK	5.730	01/24/24	5.730	50,000			
	CP	BNP NY		06/23/23	5.040	50,000			
	CP	BNP NY		06/23/23	5.040	50,000			
	CP	DEERE CAP		09/11/23	5.250	50,000			
	CP	CRC		10/27/23	5.460	50,000			
	CP	CRC		10/27/23	5.460	50,000			
	DN	FHLB		09/27/23	5.065	50,000			
	DN	FHLB		09/27/23	5.065	50,000			
	DN	FHLB		09/29/23	5.065	50,000			
	DN	FHLB		09/29/23	5.065	50,000			
	DN	FHLB		11/27/23	5.135	50,000			
	DN	FFCB		11/27/23	5.150	50,000			
	DN	FFCB		11/27/23	5.150	50,000			
	TR	BILL		12/21/23	5.175	50,000			
	TR	BILL		12/21/23	5.175	50,000			
	TR	BILL		12/21/23	5.175	50,000			
	YCD	NORINCHUK	5.120	07/24/23	5.120	50,000			
	YCD	NORINCHUK	5.120	07/24/23	5.120	50,000			
06/23/23	REDEMPTIONS								
	CP	BNP NY		06/23/23	5.040	50,000	1	7,000.00	5.111
	CP	BNP NY		06/23/23	5.040	50,000	1	7,000.00	5.111
06/23/23	NO PURCHASES								
06/26/23	REDEMPTIONS								
	CP	COCA COLA		06/26/23	4.870	50,000	68	459,944.44	4.983
	CP	COCA COLA		06/26/23	4.900	50,000	97	660,138.89	5.035
	CP	COCA COLA		06/26/23	4.900	50,000	97	660,138.89	5.035
	CP	GTA		06/26/23	4.850	50,000	123	828,541.67	5.000
	CP	CRC		06/26/23	4.920	50,000	123	840,500.00	5.074
	CP	JOHNSON		06/26/23	4.780	50,000	125	829,861.11	4.928
	CP	JOHNSON		06/26/23	4.780	50,000	125	829,861.11	4.928
	CP	MIZUHO NY		06/26/23	4.870	50,000	125	845,486.11	5.023
	CP	MIZUHO NY		06/26/23	4.870	50,000	125	845,486.11	5.023
	CP	DISNEY		06/26/23	4.850	50,000	137	922,847.22	5.010
	CP	DISNEY		06/26/23	4.850	50,000	137	922,847.22	5.010
	CP	ATLANTIC		06/26/23	4.750	50,000	145	956,597.22	4.910
	CP	ATLANTIC		06/26/23	4.750	50,000	145	956,597.22	4.910
	CP	METLIFE STF		06/26/23	4.810	50,000	174	1,162,416.67	4.993
	CP	METLIFE STF		06/26/23	4.810	50,000	174	1,162,416.67	4.993
	CP	SCOTIA NY		06/26/23	5.000	50,000	193	1,340,277.78	5.209
	CP	SCOTIA NY		06/26/23	5.000	50,000	193	1,340,277.78	5.209

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>
06/26/23	REDEMPTIONS (Continued)								
	CP	RBC NY		06/26/23	5.070	50,000	249	1,753,375.00	5.327
	CP	RBC NY		06/26/23	5.070	50,000	249	1,753,375.00	5.327
	CP	NATIXIS NY		06/26/23	4.710	50,000	257	1,681,208.33	4.942
	CP	NATIXIS NY		06/26/23	4.710	50,000	257	1,681,208.33	4.942
	CP	JPM LLC		06/26/23	4.370	50,000	265	1,608,402.78	4.578
	CP	JPM LLC		06/26/23	4.370	50,000	265	1,608,402.78	4.578
	DEB	FHLB	4.700	06/26/23	4.700	50,000	186	1,201,111.11	4.714
	DEB	FHLB	4.700	06/26/23	4.700	50,000	186	1,201,111.11	4.714
	DEB	FFCB	1.770	06/26/23	1.814	50,000	1,461	3,624,500.00	1.819
	DN	IBRD		06/26/23	4.600	50,000	167	1,066,944.44	4.766
	DN	IBRD		06/26/23	4.600	50,000	167	1,066,944.44	4.766
	DN	FHLB		06/26/23	4.600	50,000	179	1,143,611.11	4.773
	DN	FHLB		06/26/23	4.600	50,000	179	1,143,611.11	4.773
	DN	FHLB		06/26/23	4.600	50,000	179	1,143,611.11	4.773
	DN	FHLB		06/26/23	4.610	50,000	181	1,158,902.78	4.785
	DN	FHLB		06/26/23	4.610	50,000	181	1,158,902.78	4.785
	DN	IBRD		06/26/23	4.550	50,000	188	1,188,055.56	4.725
	DN	IBRD		06/26/23	4.550	50,000	188	1,188,055.56	4.725
	DN	IBRD		06/26/23	4.550	50,000	189	1,194,375.00	4.726
	DN	IBRD		06/26/23	4.550	50,000	189	1,194,375.00	4.726
	DN	FFCB		06/26/23	4.550	50,000	193	1,219,652.78	4.729
	DN	FFCB		06/26/23	4.550	50,000	193	1,219,652.78	4.729
	DN	FHLB		06/26/23	4.630	50,000	216	1,389,000.00	4.828
	DN	FHLB		06/26/23	4.630	50,000	216	1,389,000.00	4.828
	DN	FHLB		06/26/23	4.390	50,000	249	1,518,208.33	4.590
	DN	FHLB		06/26/23	4.390	50,000	249	1,518,208.33	4.590
	DN	FHLB		06/26/23	4.180	50,000	257	1,492,027.78	4.368
	DN	FHLB		06/26/23	4.180	50,000	257	1,492,027.78	4.368
	DN	FHLB		06/26/23	4.060	50,000	263	1,483,027.78	4.242
	DN	FHLB		06/26/23	4.060	50,000	263	1,483,027.78	4.242
	DN	FHLB		06/26/23	3.445	50,000	292	1,397,138.89	3.593
	DN	FHLB		06/26/23	3.445	50,000	292	1,397,138.89	3.593
	DN	FHLB		06/26/23	3.330	50,000	300	1,387,500.00	3.473
	DN	FHLB		06/26/23	3.330	50,000	300	1,387,500.00	3.473
	DN	FFCB		06/26/23	3.240	50,000	304	1,368,000.00	3.377
	DN	FFCB		06/26/23	3.240	50,000	304	1,368,000.00	3.377
	DN	FHLB		06/26/23	3.175	50,000	313	1,380,243.06	3.310
	DN	FHLB		06/26/23	3.175	50,000	313	1,380,243.06	3.310
	YCD	SUMI TRUST	5.010	06/26/23	5.010	50,000	122	848,916.67	5.080
	YCD	SUMI TRUST	5.010	06/26/23	5.010	50,000	122	848,916.67	5.080
	YCD	BNP	4.970	06/26/23	4.970	50,000	174	1,201,083.33	5.039
	YCD	BNP	4.970	06/26/23	4.970	50,000	174	1,201,083.33	5.039
	YCD	CIC	5.110	06/26/23	5.110	50,000	193	1,369,763.89	5.181
	YCD	CIC	5.110	06/26/23	5.110	50,000	193	1,369,763.89	5.181
	YCD	SOC GEN	5.190	06/26/23	5.190	50,000	222	1,600,250.00	5.262
	YCD	SOC GEN	5.190	06/26/23	5.190	50,000	222	1,600,250.00	5.262

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>
06/26/23	REDEMPTIONS (Continued)								
	YCD	TORONTO	5.220	06/26/23	5.220	50,000	250	1,812,500.00	5.293
	YCD	TORONTO	5.220	06/26/23	5.220	50,000	250	1,812,500.00	5.293
06/26/23	PURCHASES								
	CD	US BANK	5.190	08/14/23	5.190	50,000			
	CD	US BANK	5.190	08/14/23	5.190	50,000			
	CD	BMO HARRIS	5.360	09/11/23	5.360	50,000			
	CD	BMO HARRIS	5.360	09/11/23	5.360	50,000			
	CP	RABO NY		06/27/23	5.050	50,000			
	CP	RABO NY		06/27/23	5.050	50,000			
	CP	RABO NY		06/27/23	5.050	50,000			
	CP	RABO NY		06/27/23	5.050	50,000			
	CP	SOC GEN NY		06/27/23	5.050	50,000			
	CP	SOC GEN NY		06/27/23	5.050	50,000			
	CP	SOC GEN NY		06/27/23	5.050	50,000			
	CP	SOC GEN NY		06/27/23	5.050	50,000			
	CP	SHEFFIELD		08/28/23	5.320	50,000			
	CP	SHEFFIELD		08/28/23	5.320	50,000			
	CP	METLIFE STF		09/25/23	5.220	50,000			
	CP	METLIFE STF		09/25/23	5.220	50,000			
	CP	GTA		10/24/23	5.450	50,000			
	CP	CHARIOT		10/27/23	5.450	50,000			
	CP	CAFCO		10/27/23	5.480	50,000			
	CP	LIBERTY		11/08/23	5.450	50,000			
	CP	JUPITER		12/01/23	5.450	50,000			
	CP	JUPITER		12/01/23	5.450	50,000			
	CP	ING FDL		12/08/23	5.430	50,000			
	CP	ING FDL		12/08/23	5.430	50,000			
	CP	CIBC HLD		12/26/23	5.510	50,000			
	CP	NATIXIS NY		01/29/24	5.610	50,000			
	CP	NATIXIS NY		01/29/24	5.610	50,000			
	CP	RBC NY		03/01/24	5.490	50,000			
	CP	RBC NY		03/01/24	5.490	50,000			
	DN	FHLMC		08/14/23	4.905	50,000			
	DN	FHLMC		08/14/23	4.905	50,000			
	DN	FHLB		08/28/23	5.010	50,000			
	DN	FHLB		08/28/23	5.010	50,000			
	DN	FHLB		09/25/23	5.055	50,000			
	DN	FHLB		09/25/23	5.055	50,000			
	DN	FHLMC		10/27/23	5.015	50,000			
	DN	FHLMC		10/27/23	5.015	50,000			
	DN	FHLMC		11/27/23	4.995	50,000			
	DN	FHLMC		11/27/23	4.995	50,000			
	DN	FHLB		11/27/23	5.135	50,000			
	DN	FHLB		11/27/23	5.135	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>
06/26/23	PURCHASES (Continued)								
	DN	FHLMC		12/01/23	5.040	50,000			
	DN	FHLMC		12/01/23	5.040	50,000			
	DN	IBRD		12/01/23	5.100	50,000			
	DN	IBRD		12/01/23	5.100	50,000			
	DN	FHLB		12/26/23	5.135	50,000			
	DN	FHLB		12/26/23	5.135	50,000			
	DN	FHLB		12/27/23	5.125	50,000			
	DN	FHLB		12/27/23	5.125	50,000			
	DN	FHLB		01/24/24	5.135	50,000			
	DN	FHLB		01/24/24	5.135	50,000			
	DN	FFCB		02/01/24	5.050	50,000			
	DN	FFCB		02/01/24	5.050	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	NOTE	4.250	12/31/24	5.068	50,000			
	TR	NOTE	4.250	12/31/24	5.068	50,000			
	TR	NOTE	4.250	12/31/24	5.068	50,000			
	TR	NOTE	4.250	12/31/24	5.070	50,000			
	TR	NOTE	4.250	12/31/24	5.070	50,000			
	TR	NOTE	4.250	12/31/24	5.070	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.752	50,000			
	TR	NOTE	4.250	05/31/25	4.752	50,000			
	TR	NOTE	4.250	05/31/25	4.752	50,000			
	YCD	CR AG CIB	5.470	09/25/23	5.470	50,000			
	YCD	CR AG CIB	5.470	09/25/23	5.470	50,000			
	YCD	MUFG BK	5.510	09/29/23	5.510	50,000			
	YCD	MUFG BK	5.510	09/29/23	5.510	50,000			
	YCD	ANZ	5.280	11/27/23	5.280	50,000			
	YCD	ANZ	5.280	11/27/23	5.280	50,000			
	YCD	TORONTO	5.800	03/27/24	5.800	50,000			
	YCD	TORONTO	5.800	03/27/24	5.800	50,000			
06/27/23	REDEMPTIONS								
	CP	RABO NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	RABO NY		06/27/23	5.050	50,000	1	7,013.89	5.121

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>
06/27/23	REDEMPTIONS (Continued)								
	CP	RABO NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	RABO NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	SOC GEN NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	SOC GEN NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	SOC GEN NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	SOC GEN NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	DN	FHLB		06/27/23	4.570	50,000	187	1,186,930.56	4.746
	DN	FHLB		06/27/23	4.570	50,000	187	1,186,930.56	4.746
	TR	BILL		06/27/23	5.300	50,000	32	235,555.56	5.399
	TR	BILL		06/27/23	5.300	50,000	32	235,555.56	5.399
	TR	BILL		06/27/23	4.810	50,000	112	748,222.22	4.951
	TR	BILL		06/27/23	4.810	50,000	112	748,222.22	4.951
	TR	BILL		06/27/23	4.810	50,000	112	748,222.22	4.951
	TR	BILL		06/27/23	4.815	50,000	112	749,000.00	4.956
	TR	BILL		06/27/23	4.815	50,000	112	749,000.00	4.956
	TR	BILL		06/27/23	4.815	50,000	112	749,000.00	4.956
	TR	BILL		06/27/23	4.840	50,000	112	752,888.89	4.982
	TR	BILL		06/27/23	4.840	50,000	112	752,888.89	4.982
	TR	BILL		06/27/23	4.820	50,000	119	796,638.89	4.966
	TR	BILL		06/27/23	4.820	50,000	119	796,638.89	4.966
	TR	BILL		06/27/23	4.820	50,000	119	796,638.89	4.966
	TR	BILL		06/27/23	4.820	50,000	119	796,638.89	4.966
	TR	BILL		06/27/23	4.840	50,000	119	799,944.44	4.987
	TR	BILL		06/27/23	4.840	50,000	119	799,944.44	4.987
	YCD	NORINCHUK	5.120	06/27/23	5.120	50,000	32	227,555.56	5.191
	YCD	NORINCHUK	5.120	06/27/23	5.120	50,000	32	227,555.56	5.191
	YCD	NORINCHUK	5.120	06/27/23	5.120	50,000	32	227,555.56	5.191
06/27/23	PURCHASES								
	CP	COCA COLA		09/27/23	5.170	50,000			
	CP	COCA COLA		09/27/23	5.170	50,000			
	DN	FHLB		09/11/23	5.045	50,000			
	DN	FHLB		09/11/23	5.045	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.200	50,000			
	TR	BILL		10/24/23	5.200	50,000			
	YCD	BNP	5.360	09/11/23	5.360	50,000			
	YCD	BNP	5.360	09/11/23	5.360	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>
06/27/23	PURCHASES (Continued)								
	YCD	BARCLAYS	5.490	09/11/23	5.490	50,000			
	YCD	BARCLAYS	5.490	09/11/23	5.490	50,000			
06/28/23	NO REDEMPTIONS								
06/28/23	PURCHASES								
	CP	MUFG BK		09/11/23	5.400	50,000			
	CP	MUFG BK		09/11/23	5.400	50,000			
	CP	COCA COLA		09/27/23	5.170	50,000			
	CP	METLIFE STF		12/01/23	5.320	50,000			
	CP	METLIFE STF		12/01/23	5.320	50,000			
	DN	FFCB		11/27/23	5.130	50,000			
	DN	FFCB		11/27/23	5.130	50,000			
	DN	FFCB		11/27/23	5.130	50,000			
	DN	FFCB		02/01/24	5.050	50,000			
	DN	FFCB		02/01/24	5.050	50,000			
	DN	FFCB		03/01/24	5.050	50,000			
	DN	FFCB		03/01/24	5.050	50,000			
	DN	FHLB		03/25/24	5.105	50,000			
	DN	FHLB		03/25/24	5.105	50,000			
	DN	FHLB		03/27/24	5.120	50,000			
	DN	FHLB		03/27/24	5.120	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	YCD	NORDEA ABP	5.100	08/02/23	5.100	50,000			
	YCD	NORDEA ABP	5.100	08/02/23	5.100	50,000			
	YCD	CIC	5.360	09/29/23	5.360	50,000			
	YCD	CIC	5.360	09/29/23	5.360	50,000			
	YCD	MIZUHO	5.510	11/01/23	5.510	50,000			
	YCD	MIZUHO	5.510	11/01/23	5.510	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>
06/29/23	REDEMPTIONS								
	TR	BILL		06/29/23	4.558	50,000	182	1,152,034.72	4.730
	TR	BILL		06/29/23	4.558	50,000	182	1,152,034.72	4.730
	TR	BILL		06/29/23	4.558	50,000	182	1,152,034.72	4.730
	TR	BILL		06/29/23	4.560	50,000	182	1,152,666.67	4.732
	TR	BILL		06/29/23	4.560	50,000	182	1,152,666.67	4.732
	TR	BILL		06/29/23	4.560	50,000	182	1,152,666.67	4.732
	TR	BILL		06/29/23	4.565	50,000	182	1,153,930.56	4.738
	TR	BILL		06/29/23	4.565	50,000	182	1,153,930.56	4.738
	TR	BILL		06/29/23	4.565	50,000	182	1,153,930.56	4.738
	TR	BILL		06/29/23	4.566	50,000	182	1,154,183.33	4.739
	TR	BILL		06/29/23	4.566	50,000	182	1,154,183.33	4.739
	TR	BILL		06/29/23	4.566	50,000	182	1,154,183.33	4.739
	TR	BILL		06/29/23	4.570	50,000	182	1,155,194.44	4.743
	TR	BILL		06/29/23	4.570	50,000	182	1,155,194.44	4.743
	TR	BILL		06/29/23	4.570	50,000	182	1,155,194.44	4.743
06/29/23	PURCHASES								
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000			
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000			
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000			
	CP	JPM LLC		03/25/24	5.550	50,000			
	CP	JPM LLC		03/25/24	5.550	50,000			
	DN	FHLB		09/08/23	5.000	50,000			
	DN	FHLB		09/08/23	5.000	50,000			
	DN	FHLB		09/11/23	5.030	50,000			
	DN	FHLB		09/11/23	5.030	50,000			
	YCD	BARCLAYS	6.000	03/27/24	6.000	50,000			
	YCD	BARCLAYS	6.000	03/27/24	6.000	50,000			
	YCD	RB CANADA	6.000	06/28/24	6.000	50,000			
	YCD	RB CANADA	6.000	06/28/24	6.000	50,000			
06/30/23	REDEMPTIONS								
	CD	US BANK	5.150	06/30/23	5.150	50,000	22	157,361.11	5.222
	CD	US BANK	5.150	06/30/23	5.150	50,000	22	157,361.11	5.222
	CD	US BANK	5.170	06/30/23	5.170	50,000	31	222,597.22	5.242
	CD	US BANK	5.170	06/30/23	5.170	50,000	31	222,597.22	5.242
	CD	US BANK	5.170	06/30/23	5.170	50,000	31	222,597.22	5.242
	CP	UNITEDHEALTH		06/30/23	5.100	50,000	17	120,416.67	5.183
	CP	UNITEDHEALTH		06/30/23	5.100	50,000	17	120,416.67	5.183
	CP	SOC GEN NY		06/30/23	5.060	50,000	21	147,583.33	5.145
	CP	SOC GEN NY		06/30/23	5.060	50,000	21	147,583.33	5.145
	CP	CR AG NY		06/30/23	5.050	50,000	24	168,333.33	5.137
	CP	CR AG NY		06/30/23	5.050	50,000	24	168,333.33	5.137
	CP	SOC GEN NY		06/30/23	5.060	50,000	24	168,666.67	5.148
	CP	SOC GEN NY		06/30/23	5.060	50,000	24	168,666.67	5.148

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>
06/30/23	REDEMPTIONS (Continued)								
	CP	MUFG BK		06/30/23	5.150	50,000	24	171,666.67	5.240
	CP	MUFG BK		06/30/23	5.150	50,000	24	171,666.67	5.240
	CP	CR AG NY		06/30/23	5.050	50,000	30	210,416.67	5.142
	CP	CR AG NY		06/30/23	5.050	50,000	30	210,416.67	5.142
	CP	METLIFE STF		06/30/23	5.120	50,000	30	213,333.33	5.213
	CP	METLIFE STF		06/30/23	5.120	50,000	30	213,333.33	5.213
	CP	MUFG BK		06/30/23	5.200	50,000	30	216,666.67	5.295
	CP	MUFG BK		06/30/23	5.200	50,000	30	216,666.67	5.295
	CP	CHARIOT		06/30/23	5.180	50,000	31	223,027.78	5.275
	CP	CHARIOT		06/30/23	5.180	50,000	31	223,027.78	5.275
	CP	DISNEY		06/30/23	5.100	50,000	35	247,916.67	5.197
	CP	SUMI TRUST		06/30/23	5.090	50,000	36	254,500.00	5.187
	CP	SUMI TRUST		06/30/23	5.090	50,000	36	254,500.00	5.187
	CP	JUPITER		06/30/23	5.190	50,000	36	259,500.00	5.290
	CP	JUPITER		06/30/23	5.190	50,000	36	259,500.00	5.290
	CP	CHARIOT		06/30/23	5.150	50,000	37	264,652.78	5.249
	CP	CHARIOT		06/30/23	5.150	50,000	37	264,652.78	5.249
	CP	JUPITER		06/30/23	5.150	50,000	42	300,416.67	5.253
	CP	JUPITER		06/30/23	5.150	50,000	42	300,416.67	5.253
	DEB	FHLB		06/30/23	4.760	50,000	183	1,196,611.11	4.773
	DEB	FHLB		06/30/23	4.760	50,000	183	1,196,611.11	4.773
	DEB	FHLB		06/30/23	4.760	50,000	183	1,196,611.11	4.773
	DN	FHLB		06/30/23	4.950	50,000	21	144,375.00	5.033
	DN	FHLB		06/30/23	4.950	50,000	21	144,375.00	5.033
	DN	FNMA		06/30/23	4.970	50,000	21	144,958.33	5.054
	DN	FNMA		06/30/23	4.970	50,000	21	144,958.33	5.054
	DN	FNMA		06/30/23	4.970	50,000	22	151,861.11	5.054
	DN	FFCB		06/30/23	4.850	50,000	30	202,083.33	4.937
	DN	FFCB		06/30/23	4.850	50,000	30	202,083.33	4.937
	DN	FNMA		06/30/23	4.830	50,000	31	207,958.33	4.918
	DN	FNMA		06/30/23	4.830	50,000	31	207,958.33	4.918
	DN	FNMA		06/30/23	4.830	50,000	31	207,958.33	4.918
	DN	FNMA		06/30/23	4.830	50,000	31	207,958.33	4.918
	DN	IBRD		06/30/23	4.900	50,000	37	251,805.56	4.993
	DN	IBRD		06/30/23	4.900	50,000	37	251,805.56	4.993
	DN	IBRD		06/30/23	4.900	50,000	37	251,805.56	4.993
	DN	IBRD		06/30/23	4.900	50,000	37	251,805.56	4.993
	DN	FHLB		06/30/23	4.920	50,000	37	252,833.33	5.014
	DN	FHLB		06/30/23	4.920	50,000	37	252,833.33	5.014
	DN	FHLB		06/30/23	4.920	50,000	37	252,833.33	5.014
	DN	FHLB		06/30/23	4.920	50,000	37	252,833.33	5.014
	DN	FFCB		06/30/23	4.800	50,000	38	253,333.33	4.891
	DN	FFCB		06/30/23	4.800	50,000	38	253,333.33	4.891
	DN	FFCB		06/30/23	4.800	50,000	38	253,333.33	4.891
	DN	FFCB		06/30/23	4.800	50,000	38	253,333.33	4.891
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895

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>
06/30/23	REDEMPTIONS (Continued)								
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FNMA		06/30/23	4.835	50,000	52	349,194.44	4.937
	DN	FNMA		06/30/23	4.835	50,000	52	349,194.44	4.937
	DN	FHLB		06/30/23	4.530	50,000	185	1,163,958.33	4.702
	DN	FHLB		06/30/23	4.530	50,000	185	1,163,958.33	4.702
	DN	FHLB		06/30/23	4.600	50,000	189	1,207,500.00	4.779
	DN	FHLB		06/30/23	4.600	50,000	189	1,207,500.00	4.779
	TR	NOTE	2.625	06/30/23	4.465	50,000	24	149,516.57	4.553
	TR	NOTE	2.625	06/30/23	4.465	50,000	24	149,516.57	4.553
	TR	NOTE	1.375	06/30/23	4.566	50,000	30	189,787.64	4.630
	TR	NOTE	1.375	06/30/23	4.566	50,000	30	189,787.64	4.630
	TR	NOTE	1.375	06/30/23	4.566	50,000	30	189,787.64	4.630
	TR	NOTE	1.375	06/30/23	4.708	50,000	30	195,647.01	4.774
	TR	NOTE	1.375	06/30/23	4.708	50,000	30	195,647.01	4.774
	TR	NOTE	1.375	06/30/23	4.708	50,000	30	195,647.01	4.774
	TR	NOTE	0.125	06/30/23	4.997	50,000	30	206,351.43	5.042
	TR	NOTE	0.125	06/30/23	4.997	50,000	30	206,351.43	5.042
	TR	NOTE	0.125	06/30/23	4.997	50,000	30	206,351.43	5.042
	TR	NOTE	0.125	06/30/23	5.045	50,000	30	208,304.56	5.089
	TR	NOTE	0.125	06/30/23	5.045	50,000	30	208,304.56	5.089
	TR	NOTE	0.125	06/30/23	5.045	50,000	30	208,304.56	5.089
	TR	NOTE	2.625	06/30/23	4.726	50,000	37	243,525.55	4.815
	TR	NOTE	2.625	06/30/23	4.726	50,000	37	243,525.55	4.815
	TR	NOTE	2.625	06/30/23	4.726	50,000	37	243,525.55	4.815
	TR	NOTE	2.625	06/30/23	4.726	50,000	37	243,525.55	4.815
	TR	NOTE	1.375	06/30/23	4.959	50,000	37	253,868.09	5.027
	TR	NOTE	1.375	06/30/23	4.959	50,000	37	253,868.09	5.027
	TR	NOTE	1.375	06/30/23	4.959	50,000	37	253,868.09	5.027
	TR	NOTE	1.375	06/30/23	4.997	50,000	37	255,816.21	5.066
	TR	NOTE	1.375	06/30/23	4.997	50,000	37	255,816.21	5.066
	TR	NOTE	1.375	06/30/23	4.997	50,000	37	255,816.21	5.066
	TR	NOTE	0.125	06/30/23	4.819	50,000	43	284,767.78	4.861
	TR	NOTE	0.125	06/30/23	4.819	50,000	43	284,767.78	4.861
	TR	NOTE	0.125	06/30/23	4.819	50,000	43	284,767.78	4.861
	TR	NOTE	0.125	06/30/23	4.819	50,000	43	284,767.78	4.861
	TR	NOTE	0.125	06/30/23	4.886	50,000	43	288,674.03	4.928
	TR	NOTE	0.125	06/30/23	4.886	50,000	43	288,674.03	4.928
	TR	NOTE	0.125	06/30/23	4.886	50,000	43	288,674.03	4.928
	TR	NOTE	0.125	06/30/23	4.886	50,000	43	288,674.03	4.928
	TR	NOTE	0.125	06/30/23	4.919	50,000	43	290,627.15	4.962
	TR	NOTE	0.125	06/30/23	4.919	50,000	43	290,627.15	4.962
	TR	NOTE	0.125	06/30/23	4.919	50,000	43	290,627.15	4.962
	TR	NOTE	0.125	06/30/23	4.919	50,000	43	290,627.15	4.962

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>
06/30/23	REDEMPTIONS (Continued)								
	TR	NOTE	1.375	06/30/23	0.167	50,000	773	179,320.61	0.165
	TR	NOTE	1.375	06/30/23	0.167	50,000	773	179,320.61	0.165
	TR	NOTE	1.375	06/30/23	0.167	50,000	773	179,320.61	0.165
	TR	NOTE	1.375	06/30/23	0.168	50,000	773	181,273.73	0.167
	TR	NOTE	1.375	06/30/23	0.168	50,000	773	181,273.73	0.167
	TR	NOTE	1.375	06/30/23	0.168	50,000	773	181,273.73	0.167
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.178	50,000	829	205,596.08	0.176
	TR	NOTE	1.375	06/30/23	0.178	50,000	829	205,596.08	0.176
	TR	NOTE	1.375	06/30/23	0.180	50,000	829	207,549.21	0.178
	TR	NOTE	1.375	06/30/23	0.180	50,000	829	207,549.21	0.178
	TR	NOTE	1.375	06/30/23	0.193	50,000	836	224,749.65	0.191
	TR	NOTE	1.375	06/30/23	0.193	50,000	836	224,749.65	0.191
	TR	NOTE	1.375	06/30/23	0.193	50,000	836	224,749.65	0.191
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.201	50,000	836	234,515.27	0.199
	TR	NOTE	1.375	06/30/23	0.201	50,000	836	234,515.27	0.199
	TR	NOTE	1.375	06/30/23	0.201	50,000	836	234,515.27	0.199
	TR	NOTE	1.375	06/30/23	0.146	50,000	857	174,788.50	0.145
	TR	NOTE	1.375	06/30/23	0.146	50,000	857	174,788.50	0.145
	TR	NOTE	1.375	06/30/23	0.146	50,000	857	174,788.50	0.145
	TR	NOTE	1.375	06/30/23	0.146	50,000	857	174,788.50	0.145
	YCD	DNB	5.050	06/30/23	5.050	50,000	22	154,305.56	5.120
	YCD	DNB	5.050	06/30/23	5.050	50,000	22	154,305.56	5.120
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000	35	245,486.11	5.120
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000	35	245,486.11	5.120
	YCD	DNB	5.080	06/30/23	5.080	50,000	37	261,055.56	5.151
	YCD	DNB	5.080	06/30/23	5.080	50,000	37	261,055.56	5.151
	YCD	KBC	5.100	06/30/23	5.100	50,000	37	262,083.33	5.171
	YCD	KBC	5.100	06/30/23	5.100	50,000	37	262,083.33	5.171
	YCD	NORINCHUK	5.120	06/30/23	5.120	50,000	37	263,111.11	5.191
	YCD	NORINCHUK	5.120	06/30/23	5.120	50,000	37	263,111.11	5.191
	YCD	MUFG BK	5.180	06/30/23	5.180	50,000	37	266,194.44	5.252
	YCD	MUFG BK	5.180	06/30/23	5.180	50,000	37	266,194.44	5.252
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000	38	266,527.78	5.120
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000	38	266,527.78	5.120

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>
06/30/23	REDEMPTIONS (Continued)								
	YCD	SUMI TRUST	5.130	06/30/23	5.130	50,000	38	270,750.00	5.201
	YCD	SUMI TRUST	5.130	06/30/23	5.130	50,000	38	270,750.00	5.201
	YCD	KBC	5.100	06/30/23	5.100	50,000	43	304,583.33	5.171
	YCD	KBC	5.100	06/30/23	5.100	50,000	43	304,583.33	5.171
	YCD	NORINCHUK	5.100	06/30/23	5.100	50,000	43	304,583.33	5.171
	YCD	NORINCHUK	5.100	06/30/23	5.100	50,000	43	304,583.33	5.171
06/30/23	NO PURCHASES								

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)
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>
ALHAMBRA				
New Omni Bank, N.A.	05/31/23	5.150	8,000,000.00	08/30/23
New Omni Bank, N.A.	03/17/23	4.350	30,000,000.00	09/15/23
New Omni Bank, N.A.	04/13/23	4.780	9,000,000.00	10/12/23
New Omni Bank, N.A.	05/18/23	5.010	15,000,000.00	11/16/23
BREA				
American First Credit Union	03/08/23	4.980	27,000,000.00	09/06/23
American First Credit Union	03/24/23	4.740	23,000,000.00	09/22/23
Pacific Western Bank	04/19/23	4.900	90,000,000.00	10/18/23
DIAMOND BAR				
Prospectors Federal Credit Union	03/02/23	4.990	2,000,000.00	08/31/23
DOWNEY				
Financial Partners Credit Union	04/06/23	4.840	10,000,000.00	07/06/23
Financial Partners Credit Union	04/27/23	5.090	20,000,000.00	07/27/23
EL CENTRO				
Community Valley Bank	03/02/23	4.950	5,000,000.00	08/31/23
EL MONTE				
Cathay Bank	02/16/23	4.880	50,000,000.00	08/17/23
Cathay Bank	02/22/23	4.880	100,000,000.00	08/23/23
Cathay Bank	03/16/23	4.770	25,000,000.00	09/14/23
Cathay Bank	05/11/23	4.960	125,000,000.00	11/09/23
FRESNO				
FFB (FKA Fresno First Bank)	04/06/23	4.630	2,000,000.00	10/05/23
FOLSOM				
Safe Credit Union	05/31/23	5.230	1,000,000.00	11/29/23
GARDEN GROVE				
US Metro Bank	05/19/23	5.080	5,000,000.00	11/17/23
US Metro Bank	06/07/23	5.250	10,000,000.00	12/06/23
US Metro Bank	06/08/23	5.250	20,000,000.00	12/07/23
HUNTINGTON BEACH				
Nuvison Federal Credit Union	04/06/23	4.670	25,000,000.00	10/05/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
IRVINE				
CommerceWest Bank	04/06/23	4.630	30,000,000.00	10/05/23
CommerceWest Bank	04/21/23	4.900	5,000,000.00	10/20/23
CommerceWest Bank	05/11/23	4.960	15,000,000.00	11/09/23
Commercial Bank of California	04/06/23	4.660	1,000,000.00	10/05/23
First Foundation Bank	06/01/23	5.230	47,000,000.00	08/31/23
First Foundation Bank	06/07/23	5.250	22,000,000.00	09/06/23
First Foundation Bank	06/08/23	5.240	50,000,000.00	09/07/23
First Foundation Bank	04/07/23	4.640	44,000,000.00	10/06/23
First Foundation Bank	04/21/23	4.930	50,000,000.00	10/20/23
First Foundation Bank	04/26/23	4.880	50,000,000.00	10/25/23
First Foundation Bank	05/19/23	5.090	37,000,000.00	11/17/23
Pacific Premier Bank	01/05/23	4.650	50,000,000.00	07/06/23
Pacific Premier Bank	03/24/23	4.740	50,000,000.00	09/22/23
Pacific Premier Bank	06/01/23	5.240	25,000,000.00	11/30/23
Pacific Premier Bank	06/08/23	5.250	50,000,000.00	12/07/23
LODI				
Farmers & Merchants Bank of Central CA	04/05/23	4.710	3,000,000.00	10/04/23
LOS ANGELES				
Bank of Hope	04/06/23	4.650	135,000,000.00	10/05/23
Bank of Hope	05/17/23	4.970	90,000,000.00	11/15/23
Bank of Hope	06/02/23	5.320	75,000,000.00	12/01/23
Commonwealth Business Bank	03/09/23	5.090	12,000,000.00	09/07/23
Commonwealth Business Bank	05/04/23	4.850	5,000,000.00	11/02/23
Commonwealth Business Bank	06/09/23	5.220	13,000,000.00	12/08/23
CTBC Bank Corp. (USA)	02/17/23	4.860	60,000,000.00	08/18/23
CTBC Bank Corp. (USA)	03/17/23	4.390	40,000,000.00	09/15/23
Hanmi Bank	01/11/23	4.740	20,000,000.00	07/12/23
Hanmi Bank	02/10/23	4.790	15,000,000.00	08/11/23
Hanmi Bank	03/16/23	4.770	25,000,000.00	09/14/23
Hanmi Bank	05/11/23	4.960	30,000,000.00	11/09/23
Hanmi Bank	06/15/23	5.160	30,000,000.00	12/14/23
Manufacturers Bank	03/02/23	4.980	20,000,000.00	08/31/23
Open Bank	04/06/23	4.650	14,000,000.00	10/05/23
Open Bank	04/26/23	4.870	16,000,000.00	10/25/23
Open Bank	05/03/23	4.930	10,000,000.00	11/01/23
Open Bank	06/01/23	5.240	10,000,000.00	11/30/23
Open Bank	06/07/23	5.250	10,000,000.00	12/06/23
PCB Bank (FKA Pacific City Bank)	03/15/23	4.720	20,000,000.00	09/13/23
PCB Bank (FKA Pacific City Bank)	04/06/23	4.630	30,000,000.00	10/05/23
PCB Bank (FKA Pacific City Bank)	04/14/23	4.780	10,000,000.00	10/13/23
Preferred Bank	03/15/23	4.700	125,000,000.00	09/13/23
Preferred Bank	05/11/23	4.940	20,000,000.00	11/09/23
Royal Business Bank	05/12/23	5.110	30,000,000.00	08/11/23
State Bank of India (California)	03/15/23	4.740	30,000,000.00	09/13/23
State Bank of India (California)	04/26/23	4.870	15,000,000.00	10/25/23

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>
OAKLAND				
Beneficial State Bank	06/09/23	5.240	1,000,000.00	09/08/23
California Bank of Commerce	06/02/23	5.320	10,000,000.00	09/01/23
California Bank of Commerce	03/16/23	4.790	5,000,000.00	09/14/23
California Bank of Commerce	04/05/23	4.730	13,500,000.00	10/04/23
California Bank of Commerce	05/03/23	4.930	5,000,000.00	11/01/23
Community Bank of the Bay	03/09/23	5.070	30,000,000.00	09/07/23
Metropolitan Bank	02/16/23	4.880	1,000,000.00	08/17/23
Metropolitan Bank	03/02/23	4.970	2,000,000.00	08/31/23
ONTARIO				
Citizens Business Bank	05/25/23	5.230	50,000,000.00	08/24/23
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	01/05/23	4.630	5,000,000.00	07/06/23
Malaga Bank F.S.B.	01/13/23	4.730	46,000,000.00	07/14/23
PASADENA				
American Plus Bank, N.A.	01/20/23	4.640	14,000,000.00	07/21/23
American Plus Bank, N.A.	02/01/23	4.640	3,000,000.00	08/02/23
American Plus Bank, N.A.	03/17/23	4.350	5,000,000.00	09/15/23
American Plus Bank, N.A.	04/07/23	4.590	10,000,000.00	10/06/23
American Plus Bank, N.A.	05/11/23	4.940	4,000,000.00	11/09/23
American Plus Bank, N.A.	05/17/23	4.930	8,000,000.00	11/15/23
East West Bank	01/05/23	4.650	50,000,000.00	07/06/23
East West Bank	01/11/23	4.740	175,000,000.00	07/12/23
East West Bank	01/27/23	4.700	75,000,000.00	07/28/23
Wescom Central Credit Union	04/13/23	5.000	50,000,000.00	07/13/23
Wescom Central Credit Union	04/14/23	4.990	25,000,000.00	07/14/23
Wescom Central Credit Union	06/09/23	5.240	20,000,000.00	09/08/23
Wescom Central Credit Union	06/14/23	5.180	50,000,000.00	09/13/23
PORTERVILLE				
Bank of The Sierra	06/08/23	5.210	5,000,000.00	09/07/23
REDDING				
Cornerstone Community Bank	02/10/23	4.790	8,500,000.00	08/11/23
Cornerstone Community Bank	04/19/23	4.890	9,000,000.00	10/18/23
REDWOOD CITY				
Provident Credit Union	01/12/23	4.790	20,000,000.00	07/13/23
Provident Credit Union	01/12/23	4.790	20,000,000.00	07/13/23
Provident Credit Union	02/09/23	4.810	20,000,000.00	08/10/23
Provident Credit Union	02/16/23	4.900	20,000,000.00	08/17/23
Provident Credit Union	03/03/23	5.000	20,000,000.00	09/01/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
REDWOOD CITY (Continued)				
Provident Credit Union	03/08/23	5.000	20,000,000.00	09/06/23
Provident Credit Union	03/17/23	4.410	20,000,000.00	09/15/23
Provident Credit Union	04/06/23	4.670	20,000,000.00	10/05/23
Provident Credit Union	05/04/23	4.870	50,000,000.00	11/02/23
ROSEMEAD				
Pacific Alliance Bank	01/04/23	4.600	4,000,000.00	07/05/23
ROSEVILLE				
Five Star Bank	03/16/23	4.770	50,000,000.00	09/14/23
Five Star Bank	05/31/23	5.190	50,000,000.00	11/29/23
Five Star Bank	06/01/23	5.220	75,000,000.00	11/30/23
SACRAMENTO				
Golden 1 Credit Union	03/08/23	5.000	75,000,000.00	09/06/23
Golden 1 Credit Union	05/04/23	4.870	150,000,000.00	11/02/23
Golden 1 Credit Union	06/15/23	5.170	75,000,000.00	12/14/23
River City Bank	03/27/23	4.660	50,000,000.00	10/05/23
SAN DIEGO				
Axos Bank	03/01/23	4.930	25,000,000.00	08/30/23
Axos Bank	03/15/23	4.720	100,000,000.00	09/13/23
Axos Bank	04/12/23	4.790	50,000,000.00	10/11/23
Axos Bank	04/19/23	4.870	25,000,000.00	10/18/23
Axos Bank	06/08/23	5.230	100,000,000.00	12/07/23
Bank of Southern California N.A.	01/19/23	4.670	10,000,000.00	07/20/23
Bank of Southern California N.A.	05/25/23	5.180	20,000,000.00	11/16/23
Bank of Southern California N.A.	05/19/23	5.090	5,000,000.00	11/17/23
California Coast Credit Union	02/15/23	4.810	1,000,000.00	08/16/23
Mission Federal Credit Union	04/05/23	4.670	50,000,000.00	07/05/23
SAN FRANCISCO				
Bank of San Francisco	03/10/23	5.110	10,000,000.00	09/08/23
Bank of San Francisco	06/23/23	5.220	10,000,000.00	12/15/23
Mission National Bank	04/05/23	4.690	15,000,000.00	07/05/23
Mission National Bank	04/20/23	5.080	5,000,000.00	07/20/23
SAN JOSE				
Meriwest Credit Union	01/12/23	4.790	10,000,000.00	07/13/23
Meriwest Credit Union	01/25/23	4.720	25,000,000.00	07/26/23
Meriwest Credit Union	05/10/23	4.930	10,000,000.00	11/08/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
SAN JOSE (Continued)				
Technology Credit Union	05/18/23	5.120	50,000,000.00	08/17/23
Technology Credit Union	03/02/23	4.980	100,000,000.00	08/31/23
Technology Credit Union	04/07/23	4.640	100,000,000.00	10/06/23
Technology Credit Union	05/04/23	4.860	50,000,000.00	11/02/23
SANTA ANA				
Banc of California, N.A.	01/12/23	4.750	75,000,000.00	07/13/23
Banc of California, N.A.	01/18/23	4.630	75,000,000.00	07/19/23
Banc of California, N.A.	03/03/23	4.960	25,000,000.00	09/01/23
Banc of California, N.A.	04/19/23	4.870	50,000,000.00	10/18/23
Banc of California, N.A.	05/18/23	5.050	50,000,000.00	11/16/23
Banc of California, N.A.	06/02/23	5.310	25,000,000.00	12/01/23
SANTA ROSA				
Poppy Bank	01/11/23	4.740	50,000,000.00	07/12/23
Poppy Bank	01/19/23	4.660	70,000,000.00	07/20/23
Poppy Bank	02/16/23	4.880	30,000,000.00	08/17/23
Poppy Bank	03/10/23	5.110	23,000,000.00	09/08/23
Poppy Bank	05/31/23	5.220	50,000,000.00	11/29/23
Poppy Bank	06/07/23	5.260	72,000,000.00	12/06/23
SUN VALLEY				
Mission Valley Bank	02/01/23	4.680	10,000,000.00	08/02/23
VACAVILLE				
Travis Credit Union	03/10/23	5.120	100,000,000.00	09/08/23
Travis Credit Union	04/13/23	4.830	50,000,000.00	10/12/23
Travis Credit Union	05/12/23	4.930	50,000,000.00	11/09/23
Travis Credit Union	05/17/23	4.980	25,000,000.00	11/15/23
WALNUT CREEK				
Mechanics Bank	06/01/23	5.250	1,000,000.00	11/30/23
WATSONVILLE				
Santa Cruz County Bank	04/07/23	4.750	10,000,000.00	07/07/23
Santa Cruz County Bank	05/11/23	4.980	10,000,000.00	11/09/23
TOTAL TIME DEPOSITS JUNE 2023			5,082,000,000.00	

BANK DEMAND DEPOSITS

JUNE 2023

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 359,415	\$ 1,550,000	\$ 5,235,940
2	242,553	1,550,000	5,942,951
3	242,553	1,550,000	5,942,951
4	242,553	1,550,000	5,942,951
5	354,132	1,550,000	5,527,417
6	407,124	1,790,000	5,932,476
7	335,622	2,015,000	8,150,705
8	526,151	1,691,000	6,347,942
9	262,847	1,685,000	7,460,247
10	262,847	1,685,000	7,460,247
11	262,847	1,685,000	7,460,247
12	312,989	610,000	6,084,824
13	528,066	1,735,000	5,556,715
14	246,202	2,080,000	5,737,920
15	338,293	1,825,000	6,842,427
16	317,916	1,725,000	6,562,817
17	317,916	1,725,000	6,562,817
18	317,916	1,725,000	6,562,817
19	317,916	1,725,000	6,862,920
20	333,657	1,600,000	5,546,429
21	361,386	1,900,000	4,808,568
22	337,967	1,525,000	6,461,115
23	324,905	1,600,000	5,715,864
24	324,905	1,600,000	5,715,864
25	324,905	1,600,000	5,715,864
26	357,317	1,540,000	5,502,955
27	408,312	1,670,000	5,546,986
28	351,181	1,505,000	5,095,278
29	346,386	1,415,000	4,829,876
30	355,708	1,160,000	2,864,346
AVERAGE DOLLAR DAYS	\$323,306 ^{a/}	\$1,566,645 ^{b/}	

a/ The prescribed bank balance for June was \$335,166.00 . This consisted of in compensating balances for services, balances for uncollected funds of \$240,302.00 and a deduction of \$297.00 for June 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**

1888

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on June 21, 2023, has determined and designated the amount of money available for deposit and investment as of June 9, 2023, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 240,000,000

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
Bank of the West	\$ 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:

	<u>From</u>	<u>To</u>	<u>Transactions</u>	<u>In Securities (GC section 16430)</u>	<u>Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)</u>	<u>Estimated Total</u>
(1)	6/19/2023	6/23/2023	\$ 1,557,400,000	\$ (3,534,600,000)	\$ 5,092,000,000	\$ 1,557,400,000
(2)	6/26/2023	6/30/2023	\$ (3,830,700,000)	\$ (7,365,300,000)	\$ 5,092,000,000	\$ (2,273,300,000)
(3)	7/3/2023	7/7/2023	\$ (4,462,600,000)	\$ (11,827,900,000)	\$ 5,092,000,000	\$ (6,735,900,000)
(4)	7/10/2023	7/14/2023	\$ (1,761,100,000)	\$ (13,589,000,000)	\$ 5,092,000,000	\$ (8,497,000,000)
(5)	7/17/2023	7/21/2023	\$ 326,100,000	\$ (13,262,900,000)	\$ 5,092,000,000	\$ (8,170,900,000)
(6)	7/24/2023	7/28/2023	\$ (3,402,500,000)	\$ (16,665,400,000)	\$ 5,092,000,000	\$ (11,573,400,000)
(7)	7/31/2023	8/4/2023	\$ 1,404,200,000	\$ (15,261,200,000)	\$ 5,092,000,000	\$ (10,169,200,000)
(8)	8/7/2023	8/11/2023	\$ (20,400,000)	\$ (15,281,600,000)	\$ 5,092,000,000	\$ (10,189,600,000)
(9)	8/14/2023	8/18/2023	\$ (930,400,000)	\$ (16,212,000,000)	\$ 5,092,000,000	\$ (11,120,000,000)

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 \$ 240,000,000.

Dated: June 21, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member