

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**JANUARY 31, 2024**

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

JANUARY 2024

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	25
BANK DEMAND DEPOSITS.....	31
POOLED MONEY INVESTMENT BOARD DESIGNATION...	32



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

(Dollars In Thousands)

	January 2024	January 2023	Change
<b>Average Daily Portfolio (\$)</b>	161,581,534	202,976,952	-41,395,418
<b>Accrued Earnings (\$)</b>	549,052	418,068	+130,984
<b>Effective Yield (%)</b>	4.012	2.425	+1.587
<b>Average Life-Month End (In Days)</b>	212	273	-61
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	38,448,354	39,985,047	-1,536,693
<b>Number</b>	777	787	-10
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	2,684,000	2,587,000	+97,000
<b>Number</b>	72	80	-8
<b>Average Workday Investment Activity (\$)</b>	1,958,684	2,128,602	-169,918
<b>Prescribed Demand Account Balances For Services (\$)</b>	181,000	188,000	-7,000



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

(Dollars In Thousands)

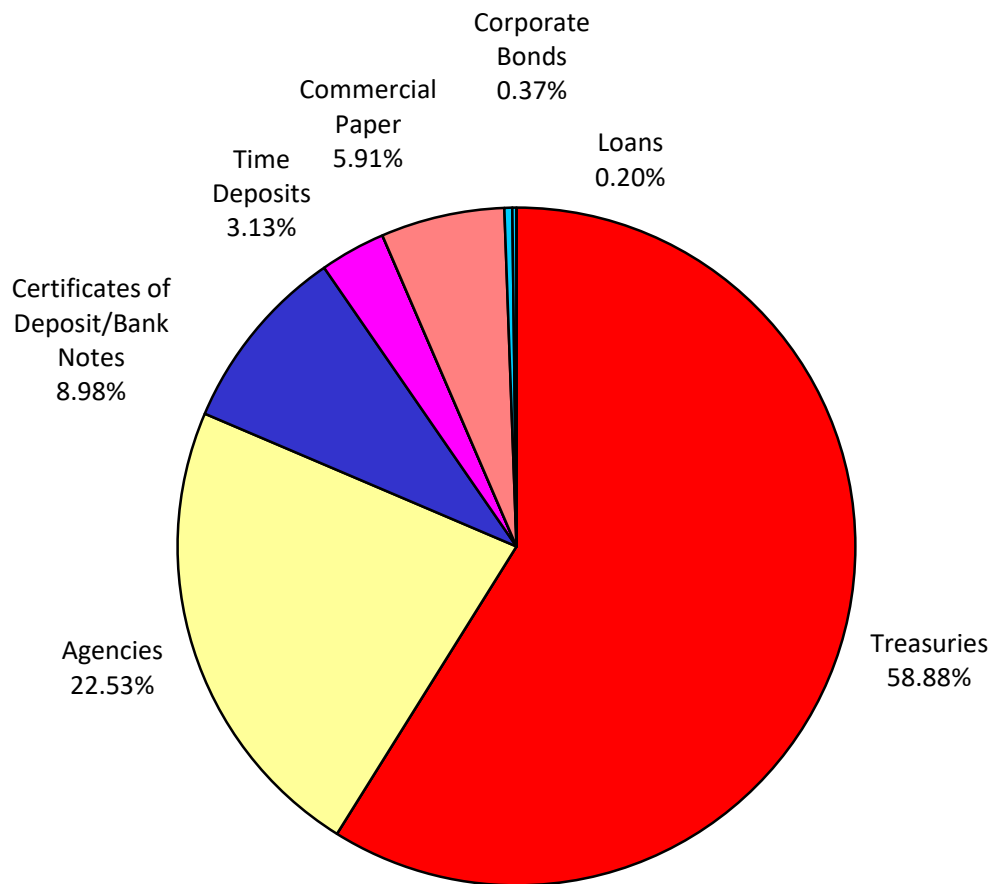
January 31, 2024

<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	29,367,637	17.71	+0.63
Bonds	0	0.00	0
Notes	68,276,646	41.17	-2.97
Strips	0	0.00	0
<b>Total Government</b>	<u>97,644,283</u>	<u>58.88</u>	<u>-2.34</u>
Agency Debentures	12,223,479	7.38	-0.40
Certificates of Deposit	14,900,000	8.98	+1.26
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	25,131,551	15.15	+1.49
Time Deposits	5,188,000	3.13	-0.21
GNMAs	0	0.00	0
Commercial Paper	9,797,911	5.91	+0.20
Remics	2,112	0.00	0
Corporate Bonds	621,664	0.37	+0.01
PMIA Loans	325,717	0.20	-0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<u>165,834,717</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>January 2024</u>		<u>December 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	777	38,448,354	673	33,424,689
Time Deposits	72	2,684,000	38	1,401,000
Other	3	680,420	32	2,373,312
<b>Total</b>	<u>852</u>	<u>41,812,774</u>	<u>743</u>	<u>37,199,001</u>
PMIA Monthly Average Effective Yield (%)		4.012	3.929	
Year to Date Yield Last Day of Month (%)		3.667	3.610	

# Pooled Money Investment Account Portfolio Composition \$165.8 billion 01/31/2024



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>
<b>01/02/24</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		01/02/24	5.300	50,000	22	161,944.44	5.391
	CP	MUFG BK		01/02/24	5.300	50,000	22	161,944.44	5.391
	DEB	FHLB	4.810	01/02/24	4.810	50,000	349	2,298,111.11	4.807
	DEB	FHLB	4.810	01/02/24	4.810	50,000	349	2,298,111.11	4.807
	DEB	FNMA	4.800	01/02/24	4.800	50,000	362	2,380,000.00	4.799
	DEB	FNMA	4.800	01/02/24	4.800	50,000	362	2,380,000.00	4.799
	DN	FNMA		01/02/24	5.240	50,000	21	152,833.33	5.329
	DN	FNMA		01/02/24	5.240	50,000	21	152,833.33	5.329
	DN	FHLB		01/02/24	4.850	50,000	321	2,162,291.67	5.140
	DN	FHLB		01/02/24	4.625	50,000	350	2,248,263.89	4.910
	DN	FHLB		01/02/24	4.625	50,000	350	2,248,263.89	4.910
	DN	FHLB		01/02/24	4.690	50,000	362	2,358,027.78	4.990
	DN	FHLB		01/02/24	4.690	50,000	362	2,358,027.78	4.990
	DN	FFCB		01/02/24	4.600	50,000	363	2,319,166.67	4.891
	DN	FFCB		01/02/24	4.600	50,000	363	2,319,166.67	4.891
	TR	BILL		01/02/24	5.290	50,000	83	609,819.44	5.430
	TR	BILL		01/02/24	5.290	50,000	83	609,819.44	5.430
	TR	BILL		01/02/24	5.290	50,000	83	609,819.44	5.430
	TR	BILL		01/02/24	5.295	50,000	83	610,395.83	5.435
	TR	BILL		01/02/24	5.295	50,000	83	610,395.83	5.435
	TR	BILL		01/02/24	5.295	50,000	83	610,395.83	5.435
	TR	BILL		01/02/24	5.300	50,000	83	610,972.22	5.440
	TR	BILL		01/02/24	5.300	50,000	83	610,972.22	5.440
	TR	BILL		01/02/24	5.300	50,000	83	610,972.22	5.440
	TR	BILL		01/02/24	5.310	50,000	89	656,375.00	5.455
	TR	BILL		01/02/24	5.310	50,000	89	656,375.00	5.455
	TR	BILL		01/02/24	5.310	50,000	89	656,375.00	5.455
	TR	BILL		01/02/24	5.310	50,000	89	656,375.00	5.455
	TR	BILL		01/02/24	5.310	50,000	89	656,375.00	5.455
	TR	BILL		01/02/24	5.310	50,000	89	656,375.00	5.455
	TR	BILL		01/02/24	5.295	50,000	113	831,020.83	5.459
	TR	BILL		01/02/24	5.295	50,000	113	831,020.83	5.459
	TR	BILL		01/02/24	5.295	50,000	113	831,020.83	5.459
	TR	BILL		01/02/24	5.295	50,000	113	831,020.83	5.459
	TR	BILL		01/02/24	5.295	50,000	113	831,020.83	5.459
	TR	BILL		01/02/24	5.295	50,000	113	831,020.83	5.459
	TR	BILL		01/02/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/02/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/02/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/02/24	5.305	50,000	117	862,062.50	5.473
<b>01/02/24</b>	<b>PURCHASES</b>								
	CP	CHARIOT		03/01/24	5.400	50,000			
	CP	CHARIOT		03/01/24	5.400	50,000			
	CP	NATIXIS NY		08/01/24	5.210	50,000			
	CP	NATIXIS NY		08/01/24	5.210	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>01/02/24</b>	<b>PURCHASES (Continued)</b>								
	DN	FNMA		01/10/24	5.210	50,000			
	DN	FNMA		01/10/24	5.210	50,000			
	DN	FNMA		01/12/24	5.210	50,000			
	DN	FNMA		01/12/24	5.210	50,000			
	DN	FHLB		05/24/24	5.075	50,000			
	DN	FHLB		05/24/24	5.075	50,000			
	DN	FHLB		05/29/24	5.060	50,000			
	DN	FHLB		05/29/24	5.060	50,000			
	TR	BILL		05/09/24	5.123	50,000			
	TR	BILL		05/09/24	5.123	50,000			
	TR	BILL		05/09/24	5.123	50,000			
	TR	BILL		05/09/24	5.130	50,000			
	TR	BILL		05/09/24	5.130	50,000			
	TR	BILL		05/09/24	5.130	50,000			
	TR	BILL		05/09/24	5.130	50,000			
	TR	BILL		06/13/24	5.045	50,000			
	TR	BILL		06/13/24	5.045	50,000			
	TR	BILL		06/13/24	5.045	50,000			
	TR	BILL		06/13/24	5.045	50,000			
	TR	BILL		06/13/24	5.045	50,000			
	TR	BILL		06/13/24	5.045	50,000			
	TR	BILL		06/13/24	5.045	50,000			
	TR	BILL		11/29/24	4.545	50,000			
	TR	BILL		11/29/24	4.545	50,000			
	TR	BILL		11/29/24	4.545	50,000			
	YCD	DNB	5.350	04/02/24	5.350	50,000			
	YCD	DNB	5.350	04/02/24	5.350	50,000			
	YCD	FORTIS	5.400	04/26/24	5.400	50,000			
	YCD	FORTIS	5.400	04/26/24	5.400	50,000			
	YCD	SWEDBANK	5.300	05/01/24	5.300	50,000			
	YCD	SWEDBANK	5.300	05/01/24	5.300	50,000			
<b>01/03/24</b>	<b>REDEMPTIONS</b>								
	DEB	FHLB	4.750	01/03/24	4.868	50,000	364	2,425,402.78	4.870
	DEB	FHLB	4.750	01/03/24	4.868	50,000	364	2,425,402.78	4.870
<b>01/03/24</b>	<b>PURCHASES</b>								
	CP	RABO NY		01/10/24	5.300	50,000			
	CP	RABO NY		01/10/24	5.300	50,000			
	CP	RABO NY		01/10/24	5.300	50,000			
	DN	FFCB		05/29/24	5.070	50,000			
	DN	FFCB		05/29/24	5.070	50,000			
	DN	IBRD		05/29/24	5.100	50,000			
	DN	IBRD		05/29/24	5.100	50,000			
	DN	IBRD		06/10/24	5.100	50,000			
	DN	IBRD		06/10/24	5.100	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>01/03/24</b>	<b>PURCHASES (Continued)</b>								
	TR	NOTE	3.000	07/15/25	4.500	50,000			
	TR	NOTE	3.000	07/15/25	4.500	50,000			
	TR	NOTE	3.000	07/15/25	4.500	50,000			
	TR	NOTE	3.000	07/15/25	4.503	50,000			
	TR	NOTE	3.000	07/15/25	4.503	50,000			
	TR	NOTE	3.000	07/15/25	4.503	50,000			
	TR	NOTE	3.000	07/15/25	4.506	50,000			
	TR	NOTE	3.000	07/15/25	4.506	50,000			
	TR	NOTE	3.000	07/15/25	4.506	50,000			
	TR	NOTE	4.250	12/31/25	4.312	50,000			
	TR	NOTE	4.250	12/31/25	4.312	50,000			
	TR	NOTE	4.250	12/31/25	4.312	50,000			
	TR	NOTE	4.250	12/31/25	4.316	50,000			
	TR	NOTE	4.250	12/31/25	4.316	50,000			
	TR	NOTE	4.250	12/31/25	4.316	50,000			
	YCD	SUMITOMO	5.280	05/01/24	5.280	50,000			
	YCD	SUMITOMO	5.280	05/01/24	5.280	50,000			
	YCD	TORONTO	5.330	07/29/24	5.330	50,000			
	YCD	TORONTO	5.330	07/29/24	5.330	50,000			
<b>01/04/24</b>	<b>NO REDEMPTIONS</b>								
<b>01/04/24</b>	<b>PURCHASES</b>								
	CP	BNP NY		01/09/24	5.290	50,000			
	CP	BNP NY		01/09/24	5.290	50,000			
	CP	BNP NY		01/09/24	5.290	50,000			
	CP	BNP NY		01/09/24	5.290	50,000			
	CP	RABO NY		01/12/24	5.300	50,000			
	CP	RABO NY		01/12/24	5.300	50,000			
	CP	RABO NY		01/12/24	5.300	50,000			
	CP	RABO NY		01/12/24	5.300	50,000			
	CP	CR AG NY		02/09/24	5.300	50,000			
	CP	CR AG NY		02/09/24	5.300	50,000			
	CP	MUFG BK		02/12/24	5.300	50,000			
	CP	MUFG BK		02/12/24	5.300	50,000			
	CP	THUNDER		04/26/24	5.360	50,000			
	CP	THUNDER		04/26/24	5.360	50,000			
	CP	ING FDL		09/03/24	5.140	50,000			
	CP	ING FDL		09/03/24	5.140	50,000			
	DN	FHLMC		02/02/24	5.200	50,000			
	DN	FHLMC		02/02/24	5.200	50,000			
	DN	FHLMC		02/07/24	5.200	50,000			
	DN	FHLMC		02/07/24	5.200	50,000			
	TR	BILL		01/23/24	5.260	50,000			
	TR	BILL		01/23/24	5.260	50,000			
	TR	BILL		01/23/24	5.260	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>01/04/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		01/23/24	5.260	50,000			
	TR	BILL		01/23/24	5.260	50,000			
	TR	BILL		01/23/24	5.260	50,000			
	TR	NOTE	4.250	12/31/25	4.366	50,000			
	TR	NOTE	4.250	12/31/25	4.366	50,000			
	TR	NOTE	4.250	12/31/25	4.366	50,000			
	TR	NOTE	4.250	12/31/25	4.366	50,000			
	TR	NOTE	4.250	12/31/25	4.366	50,000			
	TR	NOTE	4.250	12/31/25	4.366	50,000			
	YCD	DNB	5.290	02/05/24	5.290	50,000			
	YCD	DNB	5.290	02/05/24	5.290	50,000			
<b>01/05/24</b>	<b>NO REDEMPTIONS</b>								
<b>01/05/24</b>	<b>PURCHASES</b>								
	CD	US BANK	5.250	02/12/24	5.250	50,000			
	CD	US BANK	5.250	02/12/24	5.250	50,000			
	CP	SOC GEN NY		01/24/24	5.300	50,000			
	CP	SOC GEN NY		01/24/24	5.300	50,000			
	DN	FNMA		02/12/24	5.205	50,000			
	DN	FNMA		02/12/24	5.205	50,000			
	DN	FNMA		02/12/24	5.205	50,000			
	DN	FNMA		02/12/24	5.205	50,000			
	DN	FNMA		05/01/24	5.115	50,000			
	DN	FNMA		05/01/24	5.115	50,000			
	DN	FHLB		05/29/24	5.080	50,000			
	DN	FHLB		05/29/24	5.080	50,000			
	DN	FHLB		10/01/24	4.820	50,000			
	DN	FHLB		10/01/24	4.820	50,000			
	TR	BILL		02/27/24	5.269	50,000			
	TR	BILL		02/27/24	5.269	50,000			
	TR	BILL		02/27/24	5.270	50,000			
	TR	BILL		02/27/24	5.270	50,000			
	YCD	KBC	5.310	02/12/24	5.310	50,000			
	YCD	KBC	5.310	02/12/24	5.310	50,000			
	YCD	BNP	5.390	05/08/24	5.390	50,000			
	YCD	BNP	5.390	05/08/24	5.390	50,000			
<b>01/08/24</b>	<b>NO REDEMPTIONS</b>								
<b>01/08/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		02/12/24	5.300	50,000			
	CP	CR AG NY		02/12/24	5.300	50,000			
	YCD	DNB	5.280	02/12/24	5.280	50,000			
	YCD	DNB	5.280	02/12/24	5.280	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/09/24	REDEMPTIONS								
	CP	BNP NY		01/09/24	5.290	50,000	5	36,736.11	5.367
	CP	BNP NY		01/09/24	5.290	50,000	5	36,736.11	5.367
	CP	BNP NY		01/09/24	5.290	50,000	5	36,736.11	5.367
	CP	BNP NY		01/09/24	5.290	50,000	5	36,736.11	5.367
	CP	APPLE		01/09/24	5.290	50,000	26	191,027.78	5.384
	CP	JUPITER		01/09/24	5.390	50,000	29	217,097.22	5.489
	CP	CHARIOT		01/09/24	5.390	50,000	32	239,555.56	5.491
	CP	MUFG BK		01/09/24	5.390	50,000	35	262,013.89	5.494
	CP	MUFG BK		01/09/24	5.390	50,000	35	262,013.89	5.494
	DN	FHLMC		01/09/24	5.240	50,000	22	160,111.11	5.330
	DN	FHLMC		01/09/24	5.240	50,000	22	160,111.11	5.330
	DN	FNMA		01/09/24	5.240	50,000	28	203,777.78	5.335
	DN	FNMA		01/09/24	5.240	50,000	28	203,777.78	5.335
	TR	BILL		01/09/24	5.250	50,000	29	211,458.33	5.346
	TR	BILL		01/09/24	5.250	50,000	29	211,458.33	5.346
	TR	BILL		01/09/24	5.313	50,000	89	656,745.83	5.458
	TR	BILL		01/09/24	5.313	50,000	89	656,745.83	5.458
	TR	BILL		01/09/24	5.313	50,000	89	656,745.83	5.458
	TR	BILL		01/09/24	5.315	50,000	89	656,993.06	5.461
	TR	BILL		01/09/24	5.315	50,000	89	656,993.06	5.461
	TR	BILL		01/09/24	5.315	50,000	89	656,993.06	5.461
	TR	BILL		01/09/24	5.303	50,000	117	861,737.50	5.471
	TR	BILL		01/09/24	5.303	50,000	117	861,737.50	5.471
	TR	BILL		01/09/24	5.303	50,000	117	861,737.50	5.471
	TR	BILL		01/09/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/09/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/09/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/09/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/09/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/09/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/09/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/09/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/09/24	5.305	50,000	117	862,062.50	5.473
	TR	BILL		01/09/24	5.313	50,000	117	863,362.50	5.481
	TR	BILL		01/09/24	5.313	50,000	117	863,362.50	5.481
	TR	BILL		01/09/24	5.313	50,000	117	863,362.50	5.481
	YCD	NORINCHUK	5.330	01/09/24	5.330	50,000	29	214,680.56	5.404
	YCD	NORINCHUK	5.330	01/09/24	5.330	50,000	29	214,680.56	5.404
	YCD	KBC	5.310	01/09/24	5.310	50,000	35	258,125.00	5.384
	YCD	KBC	5.310	01/09/24	5.310	50,000	35	258,125.00	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>
<b>01/09/24</b>	<b>PURCHASES</b>								
	CP	APPLE		01/29/24	5.300	50,000			
	CP	APPLE		01/29/24	5.300	50,000			
	CP	CHARIOT		03/25/24	5.380	50,000			
	CP	ATLANTIC		05/03/24	5.340	50,000			
	DN	IADB		02/12/24	5.300	50,000			
	DN	IADB		02/12/24	5.300	50,000			
	DN	FHLB		07/01/24	5.005	50,000			
	DN	FHLB		07/01/24	5.005	50,000			
	YCD	BNP	5.350	07/01/24	5.350	50,000			
	YCD	BNP	5.350	07/01/24	5.350	50,000			
	YCD	ANZ	5.170	07/24/24	5.170	50,000			
	YCD	ANZ	5.170	07/24/24	5.170	50,000			
<b>01/10/24</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		01/10/24	5.300	50,000	7	51,527.78	5.379
	CP	RABO NY		01/10/24	5.300	50,000	7	51,527.78	5.379
	CP	RABO NY		01/10/24	5.300	50,000	7	51,527.78	5.379
	DN	FNMA		01/10/24	5.210	50,000	8	57,888.89	5.288
	DN	FNMA		01/10/24	5.210	50,000	8	57,888.89	5.288
<b>01/10/24</b>	<b>PURCHASES</b>								
	TR	BILL		02/27/24	5.248	50,000			
	TR	BILL		02/27/24	5.248	50,000			
	TR	BILL		02/27/24	5.250	50,000			
	TR	BILL		02/27/24	5.250	50,000			
	YCD	CR AG CIB	5.300	02/27/24	5.300	50,000			
	YCD	CR AG CIB	5.300	02/27/24	5.300	50,000			
<b>01/11/24</b>	<b>REDEMPTIONS</b>								
	CP	DEERE CAP		01/11/24	5.400	50,000	87	652,500.00	5.547
	CP	COCA COLA		01/11/24	5.240	50,000	182	1,324,555.56	5.457
	TR	BILL		01/11/24	5.340	50,000	91	674,916.67	5.488
	TR	BILL		01/11/24	5.340	50,000	91	674,916.67	5.488
	TR	BILL		01/11/24	5.340	50,000	91	674,916.67	5.488
	TR	BILL		01/11/24	5.340	50,000	91	674,916.67	5.488
	TR	BILL		01/11/24	5.340	50,000	91	674,916.67	5.488
	TR	BILL		01/11/24	5.340	50,000	91	674,916.67	5.488
	TR	BILL		01/11/24	5.345	50,000	91	675,548.61	5.493
	TR	BILL		01/11/24	5.345	50,000	91	675,548.61	5.493
	TR	BILL		01/11/24	5.345	50,000	91	675,548.61	5.493
	TR	BILL		01/11/24	5.275	50,000	101	739,965.28	5.429
	TR	BILL		01/11/24	5.275	50,000	101	739,965.28	5.429
	TR	BILL		01/11/24	5.275	50,000	101	739,965.28	5.429

## 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>01/11/24</b>	<b>REDEMPTIONS (Continued)</b>								
TR	BILL			01/11/24	5.280	50,000	101	740,666.67	5.434
TR	BILL			01/11/24	5.280	50,000	101	740,666.67	5.434
TR	BILL			01/11/24	5.280	50,000	101	740,666.67	5.434
TR	BILL			01/11/24	5.260	50,000	164	1,198,111.11	5.464
TR	BILL			01/11/24	5.260	50,000	164	1,198,111.11	5.464
TR	BILL			01/11/24	5.260	50,000	164	1,198,111.11	5.464
TR	BILL			01/11/24	5.260	50,000	164	1,198,111.11	5.464
TR	BILL			01/11/24	5.260	50,000	164	1,198,111.11	5.464
TR	BILL			01/11/24	5.260	50,000	164	1,198,111.11	5.464
TR	BILL			01/11/24	5.265	50,000	164	1,199,250.00	5.469
TR	BILL			01/11/24	5.265	50,000	164	1,199,250.00	5.469
TR	BILL			01/11/24	5.265	50,000	164	1,199,250.00	5.469
TR	BILL			01/11/24	5.265	50,000	164	1,199,250.00	5.469
TR	BILL			01/11/24	5.275	50,000	168	1,230,833.33	5.483
TR	BILL			01/11/24	5.275	50,000	168	1,230,833.33	5.483
TR	BILL			01/11/24	5.275	50,000	168	1,230,833.33	5.483
TR	BILL			01/11/24	5.275	50,000	168	1,230,833.33	5.483
TR	BILL			01/11/24	5.275	50,000	168	1,230,833.33	5.483
TR	BILL			01/11/24	5.275	50,000	168	1,230,833.33	5.483
TR	BILL			01/11/24	5.235	50,000	176	1,279,666.67	5.447
TR	BILL			01/11/24	5.235	50,000	176	1,279,666.67	5.447
TR	BILL			01/11/24	5.235	50,000	176	1,279,666.67	5.447
TR	BILL			01/11/24	5.230	50,000	177	1,285,708.33	5.443
TR	BILL			01/11/24	5.230	50,000	177	1,285,708.33	5.443
TR	BILL			01/11/24	5.230	50,000	177	1,285,708.33	5.443
TR	BILL			01/11/24	5.230	50,000	177	1,285,708.33	5.443
TR	BILL			01/11/24	5.230	50,000	177	1,285,708.33	5.443
TR	BILL			01/11/24	5.240	50,000	182	1,324,555.56	5.457
TR	BILL			01/11/24	5.240	50,000	182	1,324,555.56	5.457
TR	BILL			01/11/24	5.243	50,000	182	1,325,313.89	5.461
TR	BILL			01/11/24	5.243	50,000	182	1,325,313.89	5.461
<b>01/11/24</b>	<b>NO PURCHASES</b>								
<b>01/12/24</b>	<b>SALES</b>								
TR	BILL			08/08/24	4.850	50,000	115	907,402.78	6.040
TR	BILL			11/29/24	4.585	50,000	10	45,236.11	3.447
TR	BILL			11/29/24	4.585	50,000	10	45,236.11	3.447
TR	BILL			11/29/24	4.585	50,000	10	45,236.11	3.447

## 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>01/12/24</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		01/12/24	5.300	50,000	8	58,888.89	5.380
	CP	RABO NY		01/12/24	5.300	50,000	8	58,888.89	5.380
	CP	RABO NY		01/12/24	5.300	50,000	8	58,888.89	5.380
	CP	RABO NY		01/12/24	5.300	50,000	8	58,888.89	5.380
	DN	FNMA		01/12/24	5.210	50,000	10	72,361.11	5.290
	DN	FNMA		01/12/24	5.210	50,000	10	72,361.11	5.290
<b>01/12/24</b>	<b>PURCHASES</b>								
	TR	BILL		02/27/24	5.230	50,000			
	TR	BILL		02/27/24	5.230	50,000			
	TR	BILL		02/27/24	5.230	50,000			
	YCD	DNB	5.280	02/27/24	5.280	50,000			
	YCD	DNB	5.280	02/27/24	5.280	50,000			
	YCD	KBC	5.310	02/27/24	5.310	50,000			
	YCD	KBC	5.310	02/27/24	5.310	50,000			
<b>01/15/24</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	0.125	01/15/24	0.213	50,000	1,091	317,668.76	0.213
	TR	NOTE	0.125	01/15/24	0.213	50,000	1,091	317,668.76	0.213
	TR	NOTE	0.125	01/15/24	0.213	50,000	1,091	317,668.76	0.213
	TR	NOTE	0.125	01/15/24	0.219	50,000	1,095	328,125.00	0.219
	TR	NOTE	0.125	01/15/24	0.219	50,000	1,095	328,125.00	0.219
	TR	NOTE	0.125	01/15/24	0.219	50,000	1,095	328,125.00	0.219
	TR	NOTE	0.125	01/15/24	0.219	50,000	1,095	328,125.00	0.219
	TR	NOTE	0.125	01/15/24	0.219	50,000	1,095	328,125.00	0.219
	TR	NOTE	0.125	01/15/24	0.219	50,000	1,095	328,125.00	0.219
<b>01/16/24</b>	<b>NO REDEMPTIONS</b>								
<b>01/16/24</b>	<b>PURCHASES</b>								
	CB	WELLS FGO	3.550	09/29/25	4.935	15,000			
	CP	MUFG BK		02/27/24	5.300	50,000			
	CP	MUFG BK		02/27/24	5.300	50,000			
	CP	COCA COLA		06/10/24	5.250	50,000			
	DEB	FFCB	4.875	10/01/24	4.981	50,000			
	DEB	FFCB	4.875	10/01/24	4.981	50,000			
	DEB	FHLB	4.240	03/02/26	4.242	50,000			
	DEB	FHLB	4.240	03/02/26	4.242	50,000			
	DEB	FHLB	4.240	03/02/26	4.242	50,000			
	DN	FNMA		02/27/24	5.215	50,000			
	DN	FNMA		02/27/24	5.215	50,000			
	DN	FNMA		02/27/24	5.220	50,000			
	DN	FNMA		02/27/24	5.220	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/16/24	PURCHASES (Continued)								
	DN	FNMA		02/27/24	5.220	50,000			
	DN	FNMA		02/27/24	5.220	50,000			
	DN	FHLMC		03/18/24	5.205	50,000			
	DN	FHLMC		03/18/24	5.205	50,000			
	DN	FHLMC		03/18/24	5.205	50,000			
	DN	FHLMC		03/18/24	5.205	50,000			
	DN	FHLB		05/29/24	5.055	50,000			
	DN	FHLB		05/29/24	5.055	50,000			
	DN	FHLB		06/03/24	5.035	50,000			
	DN	FHLB		06/03/24	5.035	50,000			
	DN	FHLB		06/27/24	4.965	50,000			
	DN	FHLB		06/27/24	4.965	50,000			
	DN	FHLB		06/27/24	4.965	50,000			
	DN	FHLB		06/27/24	4.965	50,000			
	TR	BILL		02/27/24	5.235	50,000			
	TR	BILL		02/27/24	5.235	50,000			
	TR	BILL		02/27/24	5.235	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.245	50,000			
	TR	BILL		02/27/24	5.245	50,000			
	TR	BILL		02/27/24	5.245	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		06/27/24	4.982	50,000			
	TR	BILL		06/27/24	4.982	50,000			
	TR	BILL		06/27/24	4.982	50,000			
	TR	BILL		06/27/24	4.983	50,000			
	TR	BILL		06/27/24	4.983	50,000			
	TR	BILL		06/27/24	4.983	50,000			
	TR	BILL		06/27/24	4.985	50,000			
	TR	BILL		06/27/24	4.985	50,000			
	TR	BILL		06/27/24	4.985	50,000			
	TR	BILL		06/27/24	4.985	50,000			
	TR	BILL		06/27/24	4.990	50,000			
	TR	BILL		06/27/24	4.990	50,000			
	TR	BILL		06/27/24	4.990	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>01/16/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		07/11/24	5.030	50,000			
	TR	BILL		07/11/24	5.030	50,000			
	TR	BILL		07/11/24	5.030	50,000			
	TR	BILL		07/11/24	5.031	50,000			
	TR	BILL		07/11/24	5.031	50,000			
	TR	BILL		07/11/24	5.031	50,000			
	YCD	NORINCHUK	5.380	03/18/24	5.380	50,000			
	YCD	NORINCHUK	5.380	03/18/24	5.380	50,000			
<b>01/17/24</b>	<b>NO REDEMPTIONS</b>								
<b>01/17/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		03/18/24	5.280	50,000			
	CP	CR AG NY		03/18/24	5.280	50,000			
	DEB	FHLB	4.200	01/02/26	4.201	50,000			
	DEB	FHLB	4.200	01/02/26	4.201	50,000			
	DEB	FHLB	4.200	01/02/26	4.201	50,000			
	DN	FHLMC		03/18/24	5.205	50,000			
	DN	FHLMC		03/18/24	5.205	50,000			
	DN	FHLMC		03/18/24	5.210	50,000			
	DN	FHLMC		03/18/24	5.210	50,000			
	DN	FHLMC		03/18/24	5.210	50,000			
	DN	FHLMC		03/18/24	5.210	50,000			
	DN	FNMA		05/01/24	5.100	50,000			
	DN	FNMA		05/01/24	5.100	50,000			
	DN	FHLB		06/27/24	5.015	50,000			
	DN	FHLB		06/27/24	5.015	50,000			
	TR	BILL		02/27/24	5.245	50,000			
	TR	BILL		02/27/24	5.245	50,000			
	TR	BILL		02/27/24	5.245	50,000			
	TR	BILL		02/27/24	5.255	50,000			
	TR	BILL		02/27/24	5.255	50,000			
	TR	BILL		02/27/24	5.255	50,000			
	TR	BILL		05/14/24	5.163	50,000			
	TR	BILL		05/14/24	5.163	50,000			
	TR	BILL		05/14/24	5.163	50,000			
	TR	BILL		05/14/24	5.168	50,000			
	TR	BILL		05/14/24	5.168	50,000			
	TR	BILL		05/14/24	5.168	50,000			
	TR	BILL		05/14/24	5.180	50,000			
	TR	BILL		05/14/24	5.180	50,000			
	TR	BILL		05/14/24	5.180	50,000			
	TR	BILL		05/14/24	5.182	50,000			
	TR	BILL		05/14/24	5.182	50,000			
	TR	BILL		05/14/24	5.182	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>01/17/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		05/14/24	5.183	50,000			
	TR	BILL		05/14/24	5.183	50,000			
	TR	BILL		06/27/24	4.985	50,000			
	TR	BILL		06/27/24	4.985	50,000			
	TR	BILL		06/27/24	4.985	50,000			
	TR	BILL		06/27/24	4.990	50,000			
	TR	BILL		06/27/24	4.990	50,000			
	TR	BILL		06/27/24	4.990	50,000			
	TR	BILL		06/27/24	4.990	50,000			
	TR	BILL		06/27/24	4.990	50,000			
	TR	BILL		06/27/24	4.990	50,000			
	TR	BILL		06/27/24	5.020	50,000			
	TR	BILL		06/27/24	5.020	50,000			
	TR	BILL		06/27/24	5.020	50,000			
	TR	BILL		06/27/24	5.020	50,000			
	TR	BILL		06/27/24	5.020	50,000			
	TR	BILL		06/27/24	5.020	50,000			
	TR	BILL		06/27/24	5.025	50,000			
	TR	BILL		06/27/24	5.025	50,000			
	TR	BILL		06/27/24	5.025	50,000			
	YCD	SUMITOMO	5.380	03/18/24	5.380	50,000			
	YCD	SUMITOMO	5.380	03/18/24	5.380	50,000			
<b>01/18/24</b>	<b>NO REDEMPTIONS</b>								
<b>01/18/24</b>	<b>PURCHASES</b>								
	CD	BOFA	5.350	07/24/24	5.350	50,000			
	CD	BOFA	5.350	07/24/24	5.350	50,000			
	CP	MIZUHO NY		04/08/24	5.300	50,000			
	CP	MIZUHO NY		04/08/24	5.300	50,000			
	CP	SHEFFIELD		04/22/24	5.350	50,000			
	CP	SHEFFIELD		04/22/24	5.350	50,000			
	CP	NATIXIS NY		06/27/24	5.210	50,000			
	CP	NATIXIS NY		06/27/24	5.210	50,000			
	CP	NATIXIS NY		06/27/24	5.210	50,000			
	CP	BOFA		10/01/24	5.080	50,000			
	CP	BOFA		10/01/24	5.080	50,000			
	DN	FNMA		03/18/24	5.205	50,000			
	DN	FNMA		03/18/24	5.205	50,000			
	DN	FNMA		03/18/24	5.205	50,000			
	DN	FNMA		03/18/24	5.205	50,000			
	DN	FHLMC		03/18/24	5.210	50,000			
	DN	FHLMC		03/18/24	5.210	50,000			
	TR	BILL		05/14/24	5.175	50,000			
	TR	BILL		05/14/24	5.175	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>01/18/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		05/14/24	5.175	50,000			
	TR	BILL		05/14/24	5.175	50,000			
	TR	BILL		06/27/24	5.018	50,000			
	TR	BILL		06/27/24	5.018	50,000			
	TR	BILL		06/27/24	5.018	50,000			
	TR	BILL		06/27/24	5.020	50,000			
	TR	BILL		06/27/24	5.020	50,000			
	TR	BILL		06/27/24	5.020	50,000			
	TR	BILL		07/11/24	5.011	50,000			
	TR	BILL		07/11/24	5.011	50,000			
	TR	BILL		07/11/24	5.011	50,000			
	TR	BILL		07/11/24	5.015	50,000			
	TR	BILL		07/11/24	5.015	50,000			
	TR	BILL		07/11/24	5.015	50,000			
	TR	BILL		07/11/24	5.015	50,000			
	TR	BILL		07/11/24	5.015	50,000			
	TR	BILL		07/11/24	5.015	50,000			
	TR	BILL		07/11/24	5.015	50,000			
	YCD	NB CANADA	5.160	01/02/25	5.160	50,000			
	YCD	NB CANADA	5.160	01/02/25	5.160	50,000			
<b>01/19/24</b>	<b>NO REDEMPTIONS</b>								
<b>01/19/24</b>	<b>PURCHASES</b>								
	DN	FHLB		02/28/24	5.250	50,000			
	DN	IFC		06/27/24	5.000	50,000			
	DN	IFC		06/27/24	5.000	50,000			
	DN	FHLB		06/27/24	5.025	50,000			
	DN	FHLB		06/27/24	5.025	50,000			
	TR	BILL		06/27/24	5.010	50,000			
	TR	BILL		06/27/24	5.010	50,000			
	TR	BILL		06/27/24	5.010	50,000			
	TR	BILL		06/27/24	5.010	50,000			
	TR	BILL		06/27/24	5.010	50,000			
	TR	BILL		06/27/24	5.010	50,000			
<b>01/22/24</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		01/22/24	5.290	50,000	34	249,805.56	5.390
	CP	CR AG NY		01/22/24	5.290	50,000	34	249,805.56	5.390
	CP	JUPITER		01/22/24	5.500	50,000	76	580,555.56	5.642
	CP	GOTHAM		01/22/24	5.520	50,000	129	989,000.00	5.710
	CP	MICROSOFT		01/22/24	5.340	50,000	130	964,166.67	5.521
	CP	MICROSOFT		01/22/24	5.340	50,000	130	964,166.67	5.521
	CP	SHEFFIELD		01/22/24	5.520	50,000	132	1,012,000.00	5.712
	CP	SHEFFIELD		01/22/24	5.520	50,000	132	1,012,000.00	5.712

## 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>01/22/24</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FNMA		01/22/24	5.240	50,000	34	247,444.44	5.339
	DN	FNMA		01/22/24	5.240	50,000	34	247,444.44	5.339
	DN	IBRD		01/22/24	5.300	50,000	76	559,444.44	5.434
	DN	IBRD		01/22/24	5.300	50,000	76	559,444.44	5.434
	YCD	SWEDBANK	5.450	01/22/24	5.450	50,000	97	734,236.11	5.526
	YCD	SWEDBANK	5.450	01/22/24	5.450	50,000	97	734,236.11	5.526
	YCD	NORINCHUK	5.540	01/22/24	5.540	50,000	109	838,694.44	5.617
	YCD	NORINCHUK	5.540	01/22/24	5.540	50,000	109	838,694.44	5.617
<b>01/22/24</b>	<b>PURCHASES</b>								
	DN	IBRD		07/01/24	5.000	50,000			
	DN	IBRD		07/01/24	5.000	50,000			
	DN	IBRD		07/01/24	5.000	50,000			
<b>01/23/24</b>	<b>REDEMPTIONS</b>								
	TR	BILL		01/23/24	5.260	50,000	19	138,805.56	5.348
	TR	BILL		01/23/24	5.260	50,000	19	138,805.56	5.348
	TR	BILL		01/23/24	5.260	50,000	19	138,805.56	5.348
	TR	BILL		01/23/24	5.260	50,000	19	138,805.56	5.348
	TR	BILL		01/23/24	5.260	50,000	19	138,805.56	5.348
	TR	BILL		01/23/24	5.260	50,000	19	138,805.56	5.348
<b>01/23/24</b>	<b>PURCHASES</b>								
	CD	BOFA	5.340	09/03/24	5.340	50,000			
	CD	BOFA	5.340	09/03/24	5.340	50,000			
	CP	JUPITER		03/27/24	5.360	50,000			
	TR	BILL		06/27/24	5.035	50,000			
	TR	BILL		06/27/24	5.035	50,000			
	TR	BILL		06/27/24	5.035	50,000			
	YCD	MUFG BK	5.280	02/14/24	5.280	50,000			
	YCD	MUFG BK	5.280	02/14/24	5.280	50,000			
	YCD	MUFG BK	5.280	02/14/24	5.280	50,000			
	YCD	CR AG CIB	5.320	02/14/24	5.320	50,000			
	YCD	CR AG CIB	5.320	02/14/24	5.320	50,000			
	YCD	CR AG CIB	5.320	02/14/24	5.320	50,000			
	YCD	MIZUHO	5.370	05/03/24	5.370	50,000			
	YCD	MIZUHO	5.370	05/03/24	5.370	50,000			
	YCD	SE BANKEN	5.320	05/24/24	5.320	50,000			
	YCD	SE BANKEN	5.320	05/24/24	5.320	50,000			
<b>01/24/24</b>	<b>REDEMPTIONS</b>								
	CB	WELLS FGO	3.750	01/24/24	5.420	10,000	442	647,916.67	5.456

## 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>01/24/24</b>	<b>REDEMPTIONS (Continued)</b>								
	CD	BMO BANK	5.620	01/24/24	5.620	50,000	125	975,694.44	5.698
	CD	BMO BANK	5.620	01/24/24	5.620	50,000	125	975,694.44	5.698
	CD	CITIBANK	5.730	01/24/24	5.730	50,000	216	1,719,000.00	5.810
	CD	CITIBANK	5.730	01/24/24	5.730	50,000	216	1,719,000.00	5.810
	CP	SOC GEN NY		01/24/24	5.300	50,000	19	139,861.11	5.389
	CP	SOC GEN NY		01/24/24	5.300	50,000	19	139,861.11	5.389
	CP	MUFG BK		01/24/24	5.320	50,000	27	199,500.00	5.529
	CP	MUFG BK		01/24/24	5.320	50,000	27	199,500.00	5.529
	CP	SUMI TRUST		01/24/24	5.580	50,000	131	1,015,250.00	5.775
	CP	SUMI TRUST		01/24/24	5.580	50,000	131	1,015,250.00	5.775
	CP	CAFCO		01/24/24	5.500	50,000	133	1,015,972.22	5.692
	DN	IBRD		01/24/24	5.300	50,000	85	625,694.44	5.442
	DN	IBRD		01/24/24	5.300	50,000	85	625,694.44	5.442
	DN	FHLB		01/24/24	5.135	50,000	212	1,511,972.22	5.369
	DN	FHLB		01/24/24	5.135	50,000	212	1,511,972.22	5.369
	YCD	KBC	5.320	01/24/24	5.320	50,000	40	295,555.56	5.394
	YCD	KBC	5.320	01/24/24	5.320	50,000	40	295,555.56	5.394
	YCD	SUMITOMO	5.650	01/24/24	5.650	50,000	92	721,944.44	5.728
	YCD	SUMITOMO	5.650	01/24/24	5.650	50,000	92	721,944.44	5.728
	YCD	SVENSKA	5.470	01/24/24	5.470	50,000	105	797,708.33	5.546
	YCD	SVENSKA	5.470	01/24/24	5.470	50,000	105	797,708.33	5.546
<b>01/24/24</b>	<b>PURCHASES</b>								
	CP	SUMI TRUST		04/24/24	5.330	50,000			
	CP	SUMI TRUST		04/24/24	5.330	50,000			
	DN	FHLB		05/29/24	5.100	50,000			
	DN	FHLB		05/29/24	5.100	50,000			
	YCD	SE BANKEN	5.300	07/29/24	5.300	50,000			
	YCD	SE BANKEN	5.300	07/29/24	5.300	50,000			
<b>01/25/24</b>	<b>REDEMPTIONS</b>								
	TR	BILL		01/25/24	4.640	50,000	349	2,249,111.11	4.926
	TR	BILL		01/25/24	4.640	50,000	349	2,249,111.11	4.926
	TR	BILL		01/25/24	4.440	50,000	364	2,244,666.67	4.713
	TR	BILL		01/25/24	4.440	50,000	364	2,244,666.67	4.713
	TR	BILL		01/25/24	4.440	50,000	364	2,244,666.67	4.713
<b>01/25/24</b>	<b>PURCHASES</b>								
	CD	US BANK	5.250	02/26/24	5.250	50,000			
	CD	US BANK	5.250	02/26/24	5.250	50,000			
	CP	LIBERTY		04/24/24	5.300	50,000			
	CP	BNP NY		05/24/24	5.270	50,000			
	CP	BNP NY		05/24/24	5.270	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>01/25/24</b>	<b>PURCHASES (Continued)</b>								
	DN	FHLB		05/08/24	5.135	50,000			
	DN	FHLB		05/08/24	5.135	50,000			
	DN	IBRD		06/27/24	5.050	50,000			
	DN	IBRD		06/27/24	5.050	50,000			
	DN	IFC		07/01/24	5.000	50,000			
	DN	IFC		07/01/24	5.000	50,000			
	DN	FFCB		07/24/24	5.000	50,000			
	DN	FFCB		07/24/24	5.000	50,000			
	YCD	NORINCHUK	5.340	02/26/24	5.340	50,000			
	YCD	NORINCHUK	5.340	02/26/24	5.340	50,000			
	YCD	KBC	5.310	03/01/24	5.310	50,000			
	YCD	KBC	5.310	03/01/24	5.310	50,000			
	YCD	SWEDBANK	5.310	05/29/24	5.310	50,000			
	YCD	SWEDBANK	5.310	05/29/24	5.310	50,000			
	YCD	NORDEA ABP	5.280	07/24/24	5.280	50,000			
	YCD	NORDEA ABP	5.280	07/24/24	5.280	50,000			
	YCD	SOC GEN	5.290	07/29/24	5.290	50,000			
	YCD	SOC GEN	5.290	07/29/24	5.290	50,000			
	YCD	CIC	5.310	07/29/24	5.310	50,000			
	YCD	CIC	5.310	07/29/24	5.310	50,000			
<b>01/26/24</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		01/26/24	5.390	50,000	37	276,986.11	5.495
	CP	MUFG BK		01/26/24	5.390	50,000	37	276,986.11	5.495
	CP	PROCTER		01/26/24	5.360	50,000	91	677,444.44	5.509
	CP	GTA		01/26/24	5.520	50,000	99	759,000.00	5.683
	CP	GTA		01/26/24	5.520	50,000	99	759,000.00	5.683
	DN	FNMA		01/26/24	5.215	50,000	35	253,506.94	5.314
	DN	FNMA		01/26/24	5.215	50,000	35	253,506.94	5.314
	DN	FNMA		01/26/24	5.225	50,000	37	268,506.94	5.326
	DN	FNMA		01/26/24	5.225	50,000	37	268,506.94	5.326
	DN	FNMA		01/26/24	5.240	50,000	44	320,222.22	5.347
	DN	FNMA		01/26/24	5.240	50,000	44	320,222.22	5.347
	DN	IBRD		01/26/24	5.270	50,000	119	871,013.89	5.438
	DN	IBRD		01/26/24	5.270	50,000	119	871,013.89	5.438
	YCD	KBC	5.310	01/26/24	5.310	50,000	31	228,625.00	5.384
	YCD	KBC	5.310	01/26/24	5.310	50,000	31	228,625.00	5.384
	YCD	NORINCHUK	5.610	01/26/24	5.610	50,000	105	818,125.00	5.688
<b>01/26/24</b>	<b>PURCHASES</b>								
	CB CL	TOYOTA	5.000	07/26/28	5.000	25,000			
	CB CL	JPM CHASE	5.250	01/26/29	5.250	25,000			
	CP	SHEFFIELD		07/29/24	5.210	50,000			
	CP	SHEFFIELD		07/29/24	5.210	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>01/29/24</b>	<b>REDEMPTIONS</b>								
	CP	APPLE		01/29/24	5.300	50,000	20	147,222.22	5.389
	CP	APPLE		01/29/24	5.300	50,000	20	147,222.22	5.389
	CP	MICROSOFT		01/29/24	5.350	50,000	125	928,819.44	5.527
	CP	CAFCO		01/29/24	5.510	50,000	129	987,208.33	5.699
	CP	MIZUHO NY		01/29/24	5.500	50,000	140	1,069,444.44	5.698
	CP	MIZUHO NY		01/29/24	5.500	50,000	140	1,069,444.44	5.698
	CP	NATIXIS NY		01/29/24	5.610	50,000	217	1,690,791.67	5.887
	CP	NATIXIS NY		01/29/24	5.610	50,000	217	1,690,791.67	5.887
	DEB	FHLB	5.500	01/29/24	5.497	50,000	182	1,367,361.11	5.484
	DEB	FHLB	5.500	01/29/24	5.497	50,000	182	1,367,361.11	5.484
	DEB	FHLB	5.500	01/29/24	5.497	50,000	182	1,367,361.11	5.484
	DN	FNMA		01/29/24	5.215	50,000	32	231,777.78	5.312
	DN	FNMA		01/29/24	5.215	50,000	32	231,777.78	5.312
	DN	FNMA		01/29/24	5.215	50,000	38	275,236.11	5.317
	DN	FNMA		01/29/24	5.215	50,000	38	275,236.11	5.317
	DN	IFC		01/29/24	5.300	50,000	105	772,916.67	5.458
	DN	IFC		01/29/24	5.300	50,000	105	772,916.67	5.458
	DN	IBRD		01/29/24	5.270	50,000	126	922,250.00	5.444
	DN	IBRD		01/29/24	5.270	50,000	126	922,250.00	5.444
	DN	IBRD		01/29/24	5.270	50,000	126	922,250.00	5.444
	DN	FHLB		01/29/24	5.295	50,000	132	970,750.00	5.475
	DN	FHLB		01/29/24	5.295	50,000	132	970,750.00	5.475
	DN	FHLB		01/29/24	5.205	50,000	202	1,460,291.67	5.436
	DN	FHLB		01/29/24	5.205	50,000	202	1,460,291.67	5.436
	DN	FHLB		01/29/24	5.110	50,000	223	1,582,680.56	5.350
	DN	FHLB		01/29/24	5.110	50,000	223	1,582,680.56	5.350
	DN	FHLB		01/29/24	4.890	50,000	346	2,349,916.67	5.202
	DN	FHLB		01/29/24	4.890	50,000	346	2,349,916.67	5.202
	YCD	NORINCHUK	5.330	01/29/24	5.330	50,000	33	244,291.67	5.404
	YCD	CR AG CIB	5.320	01/29/24	5.320	50,000	34	251,222.22	5.394
	YCD	CR AG CIB	5.320	01/29/24	5.320	50,000	34	251,222.22	5.394
	YCD	KBC	5.310	01/29/24	5.310	50,000	53	390,875.00	5.384
	YCD	KBC	5.310	01/29/24	5.310	50,000	53	390,875.00	5.384
	YCD	CIBC	5.530	01/29/24	5.530	50,000	94	721,972.22	5.607
	YCD	CIBC	5.530	01/29/24	5.530	50,000	94	721,972.22	5.607
	YCD	MUFG BK	5.660	01/29/24	5.660	50,000	110	864,722.22	5.739
	YCD	MUFG BK	5.660	01/29/24	5.660	50,000	110	864,722.22	5.739
	YCD	TORONTO	5.670	01/29/24	5.670	50,000	228	1,795,500.00	5.749
	YCD	TORONTO	5.670	01/29/24	5.670	50,000	228	1,795,500.00	5.749
<b>01/29/24</b>	<b>PURCHASES</b>								
	CP	MIZUHO NY		05/29/24	5.210	50,000			
	CP	MIZUHO NY		05/29/24	5.210	50,000			
	DN	IBRD		06/27/24	5.050	50,000			
	DN	IBRD		06/27/24	5.050	50,000			
	DN	IBRD		06/27/24	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>
<b>01/29/24</b>	<b>PURCHASES (Continued)</b>								
	YCD	TORONTO	5.380	04/26/24	5.380	50,000			
	YCD	TORONTO	5.380	04/26/24	5.380	50,000			
<b>01/30/24</b>	<b>NO REDEMPTIONS</b>								
<b>01/30/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		04/24/24	5.290	50,000			
	CP	CR AG NY		04/24/24	5.290	50,000			
	CP	LIBERTY		05/01/24	5.290	50,000			
	CP	CIBC HLD		07/29/24	5.140	50,000			
	DN	FHLB		05/24/24	5.120	50,000			
	DN	FHLB		05/24/24	5.120	50,000			
	DN	FHLB		06/27/24	5.030	50,000			
	DN	FHLB		06/27/24	5.030	50,000			
	DN	IFC		07/01/24	5.000	50,000			
	DN	IFC		07/01/24	5.000	50,000			
	DN	FHLB		07/01/24	5.015	50,000			
	DN	FHLB		07/01/24	5.015	50,000			
	DN	FHLB		07/15/24	5.000	50,000			
	DN	FHLB		07/15/24	5.000	50,000			
	TR	BILL		06/27/24	5.001	50,000			
	TR	BILL		06/27/24	5.001	50,000			
	TR	BILL		06/27/24	5.005	50,000			
	TR	BILL		06/27/24	5.005	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	SVENSKA	5.330	05/01/24	5.330	50,000			
	YCD	SVENSKA	5.330	05/01/24	5.330	50,000			
	YCD	SUMITOMO	5.160	05/24/24	5.160	50,000			
	YCD	SUMITOMO	5.160	05/24/24	5.160	50,000			
	YCD	SE BANKEN	5.280	06/21/24	5.280	50,000			
	YCD	SE BANKEN	5.280	06/21/24	5.280	50,000			
	YCD	SOC GEN	5.160	11/01/24	5.160	50,000			
	YCD	SOC GEN	5.160	11/01/24	5.160	50,000			
<b>01/31/24</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	2.500	01/31/24	4.633	50,000	378	2,360,563.86	4.658
	TR	NOTE	2.500	01/31/24	4.633	50,000	378	2,360,563.86	4.658
	TR	NOTE	2.500	01/31/24	4.633	50,000	378	2,360,563.86	4.658
	TR	NOTE	2.500	01/31/24	4.637	50,000	378	2,362,516.98	4.662
	TR	NOTE	2.500	01/31/24	4.637	50,000	378	2,362,516.98	4.662
	TR	NOTE	2.500	01/31/24	4.637	50,000	378	2,362,516.98	4.662
	TR	NOTE	0.875	01/31/24	2.015	50,000	680	1,851,681.19	2.030
	TR	NOTE	0.875	01/31/24	2.015	50,000	680	1,851,681.19	2.030
	TR	NOTE	0.875	01/31/24	2.015	50,000	680	1,851,681.19	2.030



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/31/24	PURCHASES (Continued)								
	DN	FHLB		05/01/24	5.195	50,000			
	DN	FHLB		05/01/24	5.195	50,000			
	DN	FHLB		05/01/24	5.195	50,000			
	DN	IBRD		05/08/24	5.070	50,000			
	DN	IBRD		05/08/24	5.070	50,000			
	DN	IBRD		06/03/24	5.050	50,000			
	DN	IBRD		06/03/24	5.050	50,000			
	DN	FHLB		06/03/24	5.100	50,000			
	DN	FHLB		06/03/24	5.100	50,000			
	DN	FHLB		06/10/24	5.000	50,000			
	DN	FHLB		06/10/24	5.000	50,000			
	DN	IBRD		06/27/24	5.000	50,000			
	DN	IBRD		06/27/24	5.000	50,000			
	DN	FHLB		06/27/24	5.030	50,000			
	DN	FHLB		06/27/24	5.030	50,000			
	DN	FHLB		07/24/24	5.000	50,000			
	DN	FHLB		07/24/24	5.000	50,000			
	DN	FFCB		09/03/24	4.850	50,000			
	DN	FFCB		09/03/24	4.850	50,000			
	DN	FFCB		10/01/24	4.700	50,000			
	DN	FFCB		10/01/24	4.700	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.240	50,000			
	TR	BILL		02/27/24	5.255	50,000			
	TR	BILL		02/27/24	5.255	50,000			
	TR	BILL		02/27/24	5.260	50,000			
	TR	BILL		02/27/24	5.260	50,000			
	TR	BILL		02/27/24	5.260	50,000			
	TR	BILL		02/27/24	5.260	50,000			
	TR	BILL		02/27/24	5.260	50,000			
	TR	BILL		02/27/24	5.260	50,000			
	TR	BILL		02/27/24	5.260	50,000			
	TR	BILL		02/27/24	5.260	50,000			
	TR	BILL		05/14/24	5.140	50,000			
	TR	BILL		05/14/24	5.140	50,000			
	TR	BILL		05/14/24	5.140	50,000			
	TR	BILL		05/14/24	5.150	50,000			
	TR	BILL		05/14/24	5.150	50,000			
	TR	BILL		05/14/24	5.150	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	NOTE	4.250	01/31/26	4.332	50,000			
	TR	NOTE	4.250	01/31/26	4.332	50,000			
	TR	NOTE	4.250	01/31/26	4.332	50,000			
	TR	NOTE	4.250	01/31/26	4.332	50,000			
	TR	NOTE	4.250	01/31/26	4.332	50,000			
	TR	NOTE	4.250	01/31/26	4.332	50,000			



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/31/24	PURCHASES (Continued)								
	TR	NOTE	4.375	12/15/26	4.159	50,000			
	TR	NOTE	4.375	12/15/26	4.159	50,000			
	TR	NOTE	4.375	12/15/26	4.159	50,000			
	TR	NOTE	4.375	12/15/26	4.161	50,000			
	TR	NOTE	4.375	12/15/26	4.161	50,000			
	TR	NOTE	4.375	12/15/26	4.161	50,000			
	TR	NOTE	4.375	12/15/26	4.162	50,000			
	TR	NOTE	4.375	12/15/26	4.162	50,000			
	TR	NOTE	4.375	12/15/26	4.162	50,000			
	YCD	NORINCHUK	5.320	03/04/24	5.320	50,000			
	YCD	NORINCHUK	5.320	03/04/24	5.320	50,000			
	YCD	DNB	5.300	05/03/24	5.300	50,000			
	YCD	DNB	5.300	05/03/24	5.300	50,000			
	YCD	SVENSKA	5.200	11/01/24	5.200	50,000			
	YCD	SVENSKA	5.200	11/01/24	5.200	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.	08/30/23	5.340	8,000,000.00	02/28/24
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
<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	11/30/23	5.340	2,000,000.00	02/29/24
<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	08/17/23	5.330	50,000,000.00	02/15/24
Cathay Bank	08/23/23	5.320	100,000,000.00	02/21/24
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
<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>				
Nuvison 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
First Foundation Bank	11/17/23	5.360	37,000,000.00	02/16/24
First Foundation Bank	11/30/23	5.360	47,000,000.00	02/29/24
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)	08/18/23	5.320	60,000,000.00	02/16/24
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
Hanmi Bank	08/11/23	5.310	15,000,000.00	02/09/24
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
Manufacturers Bank	11/30/23	5.340	20,000,000.00	02/29/24
Open Bank	11/30/23	5.310	10,000,000.00	02/29/24
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	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	11/02/23	5.370	50,000,000.00	02/01/24
Royal Business Bank	11/10/23	5.330	30,000,000.00	02/09/24
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	08/17/23	5.330	1,000,000.00	02/15/24
Metropolitan Bank	08/31/23	5.340	2,000,000.00	02/29/24
<b>ONTARIO</b>				
Citizens Business Bank	11/30/23	5.310	50,000,000.00	02/29/24
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.	11/09/23	5.290	4,000,000.00	02/08/24
American Plus Bank, N.A.	11/15/23	5.270	8,000,000.00	02/14/24
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
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	08/11/23	5.310	8,500,000.00	02/09/24
Cornerstone Community Bank	10/18/23	5.370	9,000,000.00	04/17/24

## 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	08/10/23	5.310	20,000,000.00	02/08/24
Provident Credit Union	08/17/23	5.330	20,000,000.00	02/15/24
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	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
<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	11/30/23	5.290	75,000,000.00	02/29/24
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	08/30/23	5.360	25,000,000.00	02/28/24
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
Bank of Southern California N.A.	11/30/23	5.310	25,000,000.00	02/29/24
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
California Coast Credit Union	08/16/23	5.310	1,000,000.00	02/14/24
California Coast Credit Union	01/17/24	5.010	50,000,000.00	07/17/24
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 DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY 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	11/08/23	5.360	10,000,000.00	02/07/24
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
Technology Credit Union	08/31/23	5.360	100,000,000.00	02/29/24
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
<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	08/17/23	5.340	30,000,000.00	02/15/24
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	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 JANUARY 2024</b>			<b>5,188,000,000.00</b>	



# BANK DEMAND DEPOSITS

## JANUARY 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	\$ 325,966	\$ 1,735,000	\$ 5,157,856
2	313,635	1,600,000	5,972,953
3	226,797	1,775,000	5,894,600
4	334,147	1,625,000	5,511,126
5	214,417	1,770,000	6,774,180
6	214,417	1,770,000	6,774,180
7	214,417	1,770,000	6,774,180
8	263,392	1,620,000	6,447,521
9	234,772	1,805,000	6,201,080
10	258,073	1,630,000	5,129,789
11	193,052	1,760,000	4,876,357
12	205,699	1,950,000	4,635,663
13	205,699	1,950,000	4,635,663
14	205,699	1,950,000	4,635,663
15	205,699	1,950,000	4,635,663
16	286,865	1,900,000	4,241,241
17	242,191	1,840,000	4,218,473
18	172,947	1,885,000	4,370,565
19	239,032	1,790,000	5,024,808
20	239,032	1,790,000	5,024,808
21	239,032	1,790,000	5,024,808
22	271,960	1,925,000	4,334,626
23	215,702	2,025,000	4,138,390
24	277,476	1,880,000	5,005,533
25	234,244	2,000,000	4,490,489
26	235,156	2,100,000	4,375,436
27	235,156	2,100,000	4,375,436
28	235,156	2,100,000	4,375,436
29	278,352	1,920,000	4,458,811
30	221,575	1,865,000	4,546,762
31	239,809	2,000,000	4,198,694
<b>AVERAGE DOLLAR DAYS</b>	<b>\$241,276 <u>a/</u></b>	<b>\$1,857,097 <u>b/</u></b>	

a/ The prescribed bank balance for January was \$247,551. This consisted of \$180,788 in compensating balances for services, balances for uncollected funds of \$67,358 and a deduction of \$596 for January delayed deposit credit.

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

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

1895

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on January 17, 2024, has determined and designated the amount of money available for deposit and investment as of January 10, 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 \$ 181,000,000

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)	1/15/2024	1/19/2024	\$ 5,253,100,000	\$ 4,835,800,000	\$ 5,218,000,000	\$ 10,053,800,000
(2)	1/22/2024	1/26/2024	\$ (3,494,900,000)	\$ 1,340,900,000	\$ 5,218,000,000	\$ 6,558,900,000
(3)	1/29/2024	2/2/2024	\$ (465,400,000)	\$ 875,500,000	\$ 5,218,000,000	\$ 6,093,500,000
(4)	2/5/2024	2/9/2024	\$ (1,839,900,000)	\$ (964,400,000)	\$ 5,218,000,000	\$ 4,253,600,000
(5)	2/12/2024	2/16/2024	\$ (1,478,300,000)	\$ (2,442,700,000)	\$ 5,218,000,000	\$ 2,775,300,000
(6)	2/19/2024	2/23/2024	\$ 1,347,800,000	\$ (1,094,900,000)	\$ 5,218,000,000	\$ 4,123,100,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 181,000,000.

Dated: January 17, 2024

POOLED MONEY INVESTMENT BOARD:

**Signatures on file at STO**

\_\_\_\_\_  
Chair

\_\_\_\_\_  
Member

\_\_\_\_\_  
Member