

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**MARCH 31, 2024**

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

MARCH 2024

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

(Dollars In Thousands)

	March 2024	March 2023	Change
<b>Average Daily Portfolio (\$)</b>	161,237,976	196,251,054	-35,013,078
<b>Accrued Earnings (\$)</b>	577,939	471,918	+106,021
<b>Effective Yield (%)</b>	4.232	2.831	+1.401
<b>Average Life-Month End (In Days)</b>	226	275	-49
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	55,590,784	46,105,607	+9,485,177
<b>Number</b>	1,120	926	+194
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	2,244,000	3,307,000	-1,063,000
<b>Number</b>	62	99	-37
<b>Average Workday Investment Activity (\$)</b>	2,754,037	2,246,028	+508,009
<b>Prescribed Demand Account Balances For Services (\$)</b>	154,000	199,000	-45,000



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

(Dollars In Thousands)

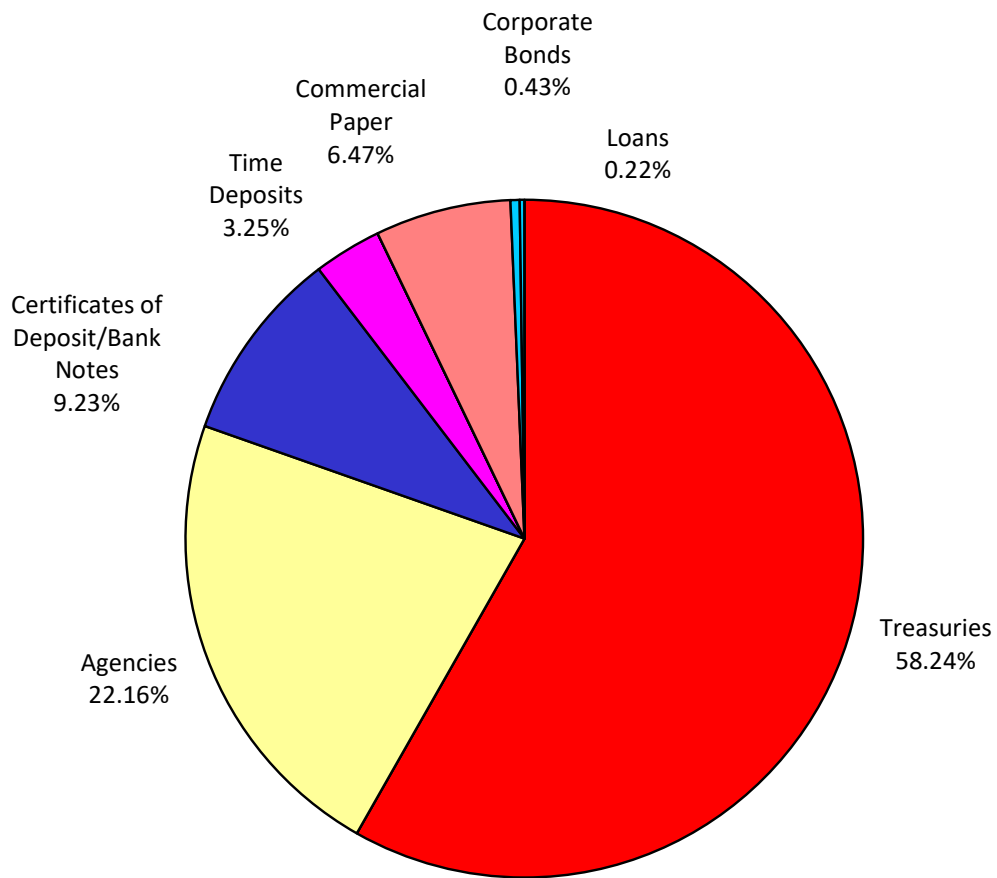
March 31, 2024

<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	29,016,845	18.54	+2.15
Bonds	0	0.00	0
Notes	62,112,349	39.70	+1.17
Strips	0	0.00	0
<b>Total Government</b>	<u>91,129,194</u>	<u>58.24</u>	<u>+3.32</u>
Agency Debentures	11,564,625	7.40	-0.08
Certificates of Deposit	14,450,000	9.23	-0.81
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	23,090,969	14.76	-2.81
Time Deposits	5,089,000	3.25	+0.23
GNMAs	0	0.00	0
Commercial Paper	10,127,922	6.47	+0.09
Remics	2,005	0.00	0
Corporate Bonds	670,419	0.43	+0.04
PMIA Loans	349,660	0.22	+0.02
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<u>156,473,794</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>March 2024</u>		<u>February 2024</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,120	55,590,784	926	45,941,092
Time Deposits	62	2,244,000	50	1,388,000
Other	0	0	1	742,634
<b>Total</b>	<u>1,182</u>	<u>57,834,784</u>	<u>977</u>	<u>48,071,726</u>
PMIA Monthly Average Effective Yield (%)		4.232	4.122	
Year to Date Yield Last Day of Month (%)		3.779	3.722	

# Pooled Money Investment Account Portfolio Composition \$156.5 billion 03/31/2024



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>
03/01/24	REDEMPTIONS								
	CD	US BANK	5.250	03/01/24	5.250	50,000	30	218,750.00	5.338
	CD	US BANK	5.250	03/01/24	5.250	50,000	30	218,750.00	5.338
	CP	CR AG NY		03/01/24	5.300	50,000	8	58,888.89	5.395
	CP	CR AG NY		03/01/24	5.300	50,000	8	58,888.89	5.395
	CP	MUFG BK		03/01/24	5.270	50,000	14	102,472.22	5.369
	CP	MUFG BK		03/01/24	5.270	50,000	14	102,472.22	5.369
	CP	CHARIOT		03/01/24	5.400	50,000	59	442,500.00	5.539
	CP	CHARIOT		03/01/24	5.400	50,000	59	442,500.00	5.539
	CP	LIBERTY		03/01/24	5.440	50,000	91	687,555.56	5.608
	CP	MIZUHO NY		03/01/24	5.460	50,000	107	811,416.67	5.643
	CP	MIZUHO NY		03/01/24	5.460	50,000	107	811,416.67	5.643
	CP	BOFA		03/01/24	5.620	50,000	151	1,178,638.89	5.852
	CP	BOFA		03/01/24	5.620	50,000	151	1,178,638.89	5.852
	CP	MICROSOFT		03/01/24	5.360	50,000	163	1,213,444.44	5.585
	CP	MICROSOFT		03/01/24	5.360	50,000	163	1,213,444.44	5.585
	CP	THUNDER		03/01/24	5.560	50,000	171	1,320,500.00	5.806
	CP	THUNDER		03/01/24	5.560	50,000	171	1,320,500.00	5.806
	CP	OLD LINE		03/01/24	5.520	50,000	172	1,318,666.67	5.764
	CP	METLIFE STF		03/01/24	5.520	50,000	183	1,403,000.00	5.774
	CP	METLIFE STF		03/01/24	5.520	50,000	183	1,403,000.00	5.774
	CP	RBC NY		03/01/24	5.490	50,000	249	1,898,625.00	5.802
	CP	RBC NY		03/01/24	5.490	50,000	249	1,898,625.00	5.802
	CP	CGMI		03/01/24	5.530	50,000	267	2,050,708.33	5.863
	CP	CGMI		03/01/24	5.530	50,000	267	2,050,708.33	5.863
	CP	JPM LLC		03/01/24	5.390	50,000	269	2,013,763.89	5.710
	CP	JPM LLC		03/01/24	5.390	50,000	269	2,013,763.89	5.710
	DEB	FNMA	5.430	03/01/24	5.432	50,000	358	2,654,666.67	5.428
	DEB	FNMA	5.430	03/01/24	5.432	50,000	358	2,654,666.67	5.428
	DEB	FNMA	4.950	03/01/24	4.947	50,000	380	2,585,000.00	4.980
	DEB	FNMA	4.950	03/01/24	4.947	50,000	380	2,585,000.00	4.980
	DEB	FNMA	4.950	03/01/24	4.947	50,000	380	2,585,000.00	4.980
	DEB	FNMA	4.950	03/01/24	4.947	50,000	380	2,585,000.00	4.980
	DEB	IFC	4.919	03/01/24	4.919	50,000	451	3,040,215.28	4.934
	DEB	IFC	4.919	03/01/24	4.919	50,000	451	3,040,215.28	4.934
	DEB	FHLMC	3.250	03/01/24	3.250	50,000	610	2,712,847.22	3.255
	DEB	FHLMC	3.250	03/01/24	3.250	50,000	610	2,712,847.22	3.255
	DEB	FHLMC	3.250	03/01/24	3.250	50,000	610	2,712,847.22	3.255
	DEB	FHLMC	3.250	03/01/24	3.250	50,000	610	2,712,847.22	3.255
	DN	FHLMC		03/01/24	5.230	50,000	25	181,597.22	5.337
	DN	FHLMC		03/01/24	5.230	50,000	25	181,597.22	5.337
	DN	IBRD		03/01/24	5.270	50,000	136	995,444.44	5.467
	DN	IBRD		03/01/24	5.270	50,000	136	995,444.44	5.467
	DN	FHLB		03/01/24	5.305	50,000	137	1,009,423.61	5.505
	DN	FNMA		03/01/24	5.200	50,000	142	1,025,555.56	5.397
	DN	FNMA		03/01/24	5.200	50,000	142	1,025,555.56	5.397
	DN	IFC		03/01/24	5.290	50,000	142	1,043,305.56	5.493
	DN	IFC		03/01/24	5.290	50,000	142	1,043,305.56	5.493

## 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>
03/01/24	REDEMPTIONS (Continued)								
DN	IBRD			03/01/24	5.250	50,000	148	1,079,166.67	5.455
DN	IBRD			03/01/24	5.250	50,000	148	1,079,166.67	5.455
DN	IFC			03/01/24	5.300	50,000	148	1,089,444.44	5.508
DN	IFC			03/01/24	5.300	50,000	148	1,089,444.44	5.508
DN	FNMA			03/01/24	5.240	50,000	149	1,084,388.89	5.445
DN	FNMA			03/01/24	5.240	50,000	149	1,084,388.89	5.445
DN	IBRD			03/01/24	5.250	50,000	149	1,086,458.33	5.456
DN	IBRD			03/01/24	5.250	50,000	149	1,086,458.33	5.456
DN	IBRD			03/01/24	5.200	50,000	157	1,133,888.89	5.409
DN	IBRD			03/01/24	5.200	50,000	157	1,133,888.89	5.409
DN	FNMA			03/01/24	5.225	50,000	162	1,175,625.00	5.440
DN	FNMA			03/01/24	5.225	50,000	162	1,175,625.00	5.440
DN	FHLB			03/01/24	5.295	50,000	164	1,206,083.33	5.516
DN	FHLB			03/01/24	5.295	50,000	164	1,206,083.33	5.516
DN	FNMA			03/01/24	5.210	50,000	169	1,222,902.78	5.430
DN	FNMA			03/01/24	5.210	50,000	169	1,222,902.78	5.430
DN	FFCB			03/01/24	5.240	50,000	169	1,229,944.44	5.462
DN	FFCB			03/01/24	5.240	50,000	169	1,229,944.44	5.462
DN	FFCB			03/01/24	5.240	50,000	169	1,229,944.44	5.462
DN	FFCB			03/01/24	5.240	50,000	169	1,229,944.44	5.462
DN	FFCB			03/01/24	5.240	50,000	169	1,229,944.44	5.462
DN	FHLB			03/01/24	5.310	50,000	169	1,246,375.00	5.537
DN	FHLB			03/01/24	5.310	50,000	169	1,246,375.00	5.537
DN	FHLB			03/01/24	5.310	50,000	172	1,268,500.00	5.539
DN	FHLB			03/01/24	5.310	50,000	172	1,268,500.00	5.539
DN	FHLB			03/01/24	5.310	50,000	172	1,268,500.00	5.539
DN	FHLB			03/01/24	5.310	50,000	175	1,290,625.00	5.542
DN	FHLB			03/01/24	5.310	50,000	175	1,290,625.00	5.542
DN	FFCB			03/01/24	5.050	50,000	247	1,732,430.56	5.318
DN	FFCB			03/01/24	5.050	50,000	247	1,732,430.56	5.318
DN	FHLB			03/01/24	5.105	50,000	254	1,800,930.56	5.384
DN	FHLB			03/01/24	5.105	50,000	254	1,800,930.56	5.384
DN	FHLB			03/01/24	5.035	50,000	260	1,818,194.44	5.312
DN	FHLB			03/01/24	5.035	50,000	260	1,818,194.44	5.312
DN	FHLB			03/01/24	4.570	50,000	318	2,018,416.67	4.842
DN	FHLB			03/01/24	4.570	50,000	318	2,018,416.67	4.842
DN	FFCB			03/01/24	5.000	50,000	364	2,527,777.78	5.354
DN	FFCB			03/01/24	5.000	50,000	364	2,527,777.78	5.354
DN	FHLB			03/01/24	5.065	50,000	365	2,567,673.61	5.428
DN	FHLB			03/01/24	5.065	50,000	365	2,567,673.61	5.428
DN	FHLB			03/01/24	5.065	50,000	365	2,567,673.61	5.428
DN	FHLB			03/01/24	5.065	50,000	365	2,567,673.61	5.428
YCD	KBC		5.310	03/01/24	5.310	50,000	36	265,500.00	5.399
YCD	KBC		5.310	03/01/24	5.310	50,000	36	265,500.00	5.399
YCD	SWEDBANK		5.490	03/01/24	5.490	50,000	109	831,125.00	5.582
YCD	SWEDBANK		5.490	03/01/24	5.490	50,000	109	831,125.00	5.582

## 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>03/01/24</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	MUFG BK	5.760	03/01/24	5.760	50,000	122	976,000.00	5.856
	YCD	MUFG BK	5.760	03/01/24	5.760	50,000	122	976,000.00	5.856
	YCD	NATIXIS	5.660	03/01/24	5.660	50,000	148	1,163,444.44	5.754
	YCD	NATIXIS	5.660	03/01/24	5.660	50,000	148	1,163,444.44	5.754
	YCD	TORONTO	5.730	03/01/24	5.730	50,000	154	1,225,583.33	5.826
	YCD	TORONTO	5.730	03/01/24	5.730	50,000	154	1,225,583.33	5.826
	YCD	BNP	5.760	03/01/24	5.760	50,000	172	1,376,000.00	5.856
	YCD	BNP	5.760	03/01/24	5.760	50,000	172	1,376,000.00	5.856
	YCD	SCOTIA	5.750	03/01/24	5.750	50,000	254	2,028,472.22	5.846
	YCD	SCOTIA	5.750	03/01/24	5.750	50,000	254	2,028,472.22	5.846
	YCD	RABOBANK	5.630	03/01/24	5.630	50,000	274	2,142,527.78	5.724
	YCD	RABOBANK	5.630	03/01/24	5.630	50,000	274	2,142,527.78	5.724
	YCD	BARCLAYS	5.780	03/01/24	5.780	50,000	276	2,215,666.67	5.876
	YCD	BARCLAYS	5.780	03/01/24	5.780	50,000	276	2,215,666.67	5.876
<b>03/01/24</b>	<b>PURCHASES</b>								
	CB CL	JPM CHASE	5.250	03/01/28	5.250	25,000	1,461		
	CP	RABO NY		03/18/24	5.300	50,000	17		
	CP	RABO NY		03/18/24	5.300	50,000	17		
	CP	CHARIOT		05/03/24	5.330	50,000	63		
	CP	CHARIOT		05/03/24	5.330	50,000	63		
	CP	PEPSICO		08/12/24	5.170	50,000	164		
	CP	BOFA		11/25/24	5.170	50,000	269		
	CP	BOFA		11/25/24	5.170	50,000	269		
	DN	IBRD		05/31/24	5.150	50,000	91		
	DN	IBRD		05/31/24	5.150	50,000	91		
	DN	FHLB		07/24/24	5.135	50,000	145		
	DN	FHLB		07/24/24	5.135	50,000	145		
	DN	FHLB		07/29/24	5.130	50,000	150		
	DN	FHLB		07/29/24	5.130	50,000	150		
	YCD	KBC	5.350	05/08/24	5.350	50,000	68		
	YCD	KBC	5.350	05/08/24	5.350	50,000	68		
	YCD	NATIXIS	5.380	08/05/24	5.380	50,000	157		
	YCD	NATIXIS	5.380	08/05/24	5.380	50,000	157		
	YCD	CB AUS	5.290	03/03/25	5.290	50,000	367		
	YCD	CB AUS	5.290	03/03/25	5.290	50,000	367		
<b>03/04/24</b>	<b>REDEMPTIONS</b>								
	CP	VERSAILLES		03/04/24	5.620	50,000	171	1,334,750.00	5.870
	CP	VERSAILLES		03/04/24	5.620	50,000	171	1,334,750.00	5.870
	CP	DISNEY		03/04/24	5.500	25,000	172	656,944.44	5.743
	DN	FHLMC		03/04/24	5.230	50,000	28	203,388.89	5.339
	DN	FHLMC		03/04/24	5.230	50,000	28	203,388.89	5.339
	DN	IBRD		03/04/24	5.200	50,000	33	238,333.33	5.312
	DN	IBRD		03/04/24	5.200	50,000	33	238,333.33	5.312



## 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>03/04/24</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FNMA		03/04/24	5.215	50,000	105	760,520.83	5.384
	DN	FNMA		03/04/24	5.215	50,000	105	760,520.83	5.384
	DN	FHLB		03/04/24	5.300	50,000	126	927,500.00	5.490
	DN	FHLB		03/04/24	5.300	50,000	126	927,500.00	5.490
	DN	FHLB		03/04/24	5.300	50,000	158	1,163,055.56	5.517
	DN	FHLB		03/04/24	5.300	50,000	158	1,163,055.56	5.517
	DN	FHLB		03/04/24	5.300	50,000	165	1,214,583.33	5.522
	DN	FHLB		03/04/24	5.300	50,000	165	1,214,583.33	5.522
	DN	FHLB		03/04/24	5.305	50,000	172	1,267,305.56	5.534
	DN	FHLB		03/04/24	5.305	50,000	172	1,267,305.56	5.534
	YCD	NORINCHUK	5.320	03/04/24	5.320	50,000	33	243,833.33	5.409
	YCD	NORINCHUK	5.320	03/04/24	5.320	50,000	33	243,833.33	5.409
	YCD	SUMI TRUST	5.620	03/04/24	5.620	50,000	110	858,611.00	5.714
	YCD	SUMI TRUST	5.620	03/04/24	5.620	50,000	110	858,611.00	5.714
<b>03/04/24</b>	<b>PURCHASES</b>								
	CP	SOC GEN NY		03/18/24	5.300	50,000	14		
	CP	SOC GEN NY		03/18/24	5.300	50,000	14		
	DN	FHLB		07/29/24	5.125	50,000	147		
	DN	FHLB		07/29/24	5.125	50,000	147		
	DN	FHLB		08/15/24	5.095	50,000	164		
	DN	FHLB		08/15/24	5.095	50,000	164		
	TR	BILL		08/29/24	5.090	50,000	178		
	TR	BILL		08/29/24	5.090	50,000	178		
	TR	BILL		08/29/24	5.090	50,000	178		
	YCD	DNB	5.290	04/09/24	5.290	50,000	36		
	YCD	DNB	5.290	04/09/24	5.290	50,000	36		
	YCD	CR AG CIB	5.340	07/01/24	5.340	50,000	119		
	YCD	CR AG CIB	5.340	07/01/24	5.340	50,000	119		
	YCD	SUMI TRUST	5.370	07/01/24	5.370	50,000	119		
	YCD	SUMI TRUST	5.370	07/01/24	5.370	50,000	119		
	YCD	MUFG BK	5.420	07/01/24	5.420	50,000	119		
	YCD	MUFG BK	5.420	07/01/24	5.420	50,000	119		
	YCD	BARCLAYS	5.360	03/03/25	5.360	50,000	364		
	YCD	BARCLAYS	5.360	03/03/25	5.360	50,000	364		
<b>03/05/24</b>	<b>NO REDEMPTIONS</b>								
<b>03/05/24</b>	<b>PURCHASES</b>								
	CD	WELLS FGO	5.240	03/03/25	5.240	50,000	363		
	CD	WELLS FGO	5.240	03/03/25	5.240	50,000	363		
	CP	RABO NY		03/18/24	5.300	50,000	13		
	CP	RABO NY		03/18/24	5.300	50,000	13		
	CP	CR AG NY		03/21/24	5.300	50,000	16		
	CP	CR AG NY		03/21/24	5.300	50,000	16		

## 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>03/05/24</b>	<b>PURCHASES (Continued)</b>								
	CP	DEERE CAP		05/01/24	5.310	50,000	57		
	DEB	FFCB	5.000	03/28/25	4.956	50,000	388		
	DEB	FFCB	5.000	03/28/25	4.956	50,000	388		
	DN	FHLB		06/24/24	5.180	50,000	111		
	DN	FHLB		06/24/24	5.180	50,000	111		
	DN	IBRD		07/01/24	5.050	50,000	118		
	DN	IBRD		07/01/24	5.050	50,000	118		
	DN	IBRD		07/01/24	5.050	50,000	118		
	DN	FHLB		07/26/24	5.125	50,000	143		
	DN	FHLB		07/26/24	5.125	50,000	143		
	TR	BILL		06/27/24	5.160	50,000	114		
	TR	BILL		06/27/24	5.160	50,000	114		
	TR	BILL		06/27/24	5.160	50,000	114		
	TR	BILL		06/27/24	5.165	50,000	114		
	TR	BILL		06/27/24	5.165	50,000	114		
	TR	BILL		06/27/24	5.165	50,000	114		
	TR	BILL		07/02/24	5.195	50,000	119		
	TR	BILL		07/02/24	5.195	50,000	119		
	TR	BILL		07/02/24	5.195	50,000	119		
	TR	BILL		07/02/24	5.195	50,000	119		
	TR	BILL		07/02/24	5.195	50,000	119		
	TR	BILL		07/02/24	5.195	50,000	119		
	TR	BILL		08/15/24	5.095	50,000	163		
	TR	BILL		08/15/24	5.095	50,000	163		
	TR	BILL		08/15/24	5.095	50,000	163		
	YCD	BNP	5.330	06/21/24	5.330	50,000	108		
	YCD	BNP	5.330	06/21/24	5.330	50,000	108		
<b>03/06/24</b>	<b>NO REDEMPTIONS</b>								
<b>03/06/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		04/09/24	5.290	50,000	34		
	CP	MUFG BK		04/09/24	5.290	50,000	34		
	CP	CRC		07/26/24	5.300	50,000	142		
	CP	JOHNSON		08/05/24	5.190	50,000	152		
	CP	JOHNSON		08/05/24	5.190	50,000	152		
	DN	FFCB		07/29/24	5.100	50,000	145		
	DN	FFCB		07/29/24	5.100	50,000	145		
<b>03/07/24</b>	<b>NO REDEMPTIONS</b>								

## 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>03/07/24</b>	<b>PURCHASES</b>								
	CP	MIZUHO NY		07/01/24	5.240	50,000	116		
	CP	MIZUHO NY		07/01/24	5.240	50,000	116		
	CP	MICROSOFT		07/29/24	5.200	50,000	144		
	CP	COCA COLA		08/30/24	5.160	50,000	176		
	CP	COCA COLA		08/30/24	5.160	50,000	176		
	DN	IFC		08/30/24	5.090	50,000	176		
	DN	IFC		08/30/24	5.090	50,000	176		
<b>03/08/24</b>	<b>REDEMPTION</b>								
	DEB	FHLB	0.250	03/08/24	0.336	50,000	1,081	496,241.67	0.337
<b>03/08/24</b>	<b>PURCHASES</b>								
	CP	BNP NY		03/11/24	5.290	50,000	3		
	CP	BNP NY		03/11/24	5.290	50,000	3		
	CP	MUFG BK		04/02/24	5.280	50,000	25		
	CP	MUFG BK		04/02/24	5.280	50,000	25		
	CP	ING FDL		09/10/24	5.220	50,000	186		
	CP	ING FDL		09/10/24	5.220	50,000	186		
	TR	BILL		04/02/24	5.260	50,000	25		
	TR	BILL		04/02/24	5.260	50,000	25		
	TR	BILL		04/02/24	5.260	50,000	25		
	TR	BILL		04/02/24	5.260	50,000	25		
<b>03/11/24</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		03/11/24	5.290	50,000	3	22,041.67	5.366
	CP	BNP NY		03/11/24	5.290	50,000	3	22,041.67	5.366
	CP	GOTHAM		03/11/24	5.450	50,000	89	673,680.56	5.617
	DN	IBRD		03/11/24	5.220	50,000	83	601,750.00	5.372
	DN	IBRD		03/11/24	5.220	50,000	83	601,750.00	5.372
<b>03/11/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		04/02/24	5.300	50,000	22		
	CP	CR AG NY		04/02/24	5.300	50,000	22		
	CP	CR AG NY		04/02/24	5.300	50,000	22		
<b>03/12/24</b>	<b>REDEMPTIONS</b>								
	DN	FHLB		03/12/24	5.300	50,000	134	986,388.89	5.497
	DN	FHLB		03/12/24	5.300	50,000	134	986,388.89	5.497
	DN	IBRD		03/12/24	5.260	50,000	153	1,117,750.00	5.470
	DN	IBRD		03/12/24	5.260	50,000	153	1,117,750.00	5.470
	DN	FHLB		03/12/24	5.310	50,000	162	1,194,750.00	5.531
	DN	FHLB		03/12/24	5.310	50,000	162	1,194,750.00	5.531

## 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>03/12/24</b>	<b>REDEMPTIONS (Continued)</b>								
DN	FHLB			03/12/24	5.290	50,000	175	1,285,763.89	5.520
DN	FHLB			03/12/24	5.290	50,000	175	1,285,763.89	5.520
TR	BILL			03/12/24	5.230	50,000	112	813,555.56	5.405
TR	BILL			03/12/24	5.230	50,000	112	813,555.56	5.405
TR	BILL			03/12/24	5.231	50,000	112	813,711.11	5.406
TR	BILL			03/12/24	5.231	50,000	112	813,711.11	5.406
TR	BILL			03/12/24	5.231	50,000	112	813,711.11	5.406
TR	BILL			03/12/24	5.235	50,000	112	814,333.33	5.410
TR	BILL			03/12/24	5.235	50,000	112	814,333.33	5.410
TR	BILL			03/12/24	5.235	50,000	112	814,333.33	5.410
TR	BILL			03/12/24	5.240	50,000	113	822,388.89	5.416
TR	BILL			03/12/24	5.240	50,000	113	822,388.89	5.416
TR	BILL			03/12/24	5.230	50,000	117	849,875.00	5.409
TR	BILL			03/12/24	5.230	50,000	117	849,875.00	5.409
TR	BILL			03/12/24	5.230	50,000	117	849,875.00	5.409
TR	BILL			03/12/24	5.230	50,000	117	849,875.00	5.409
TR	BILL			03/12/24	5.230	50,000	117	849,875.00	5.409
TR	BILL			03/12/24	5.230	50,000	117	849,875.00	5.409
TR	BILL			03/12/24	5.230	50,000	117	849,875.00	5.409
TR	BILL			03/12/24	5.235	50,000	117	850,687.50	5.414
TR	BILL			03/12/24	5.235	50,000	117	850,687.50	5.414
TR	BILL			03/12/24	5.235	50,000	117	850,687.50	5.414
TR	BILL			03/12/24	5.240	50,000	117	851,500.00	5.420
TR	BILL			03/12/24	5.240	50,000	117	851,500.00	5.420
TR	BILL			03/12/24	5.240	50,000	117	851,500.00	5.420
TR	BILL			03/12/24	5.240	50,000	117	851,500.00	5.420
TR	BILL			03/12/24	5.240	50,000	117	851,500.00	5.420
TR	BILL			03/12/24	5.240	50,000	117	851,500.00	5.420
TR	BILL			03/12/24	5.240	50,000	117	851,500.00	5.420
TR	BILL			03/12/24	5.240	50,000	117	851,500.00	5.420
TR	BILL			03/12/24	5.240	50,000	117	851,500.00	5.420
TR	BILL			03/12/24	5.243	50,000	117	851,906.25	5.422
TR	BILL			03/12/24	5.243	50,000	117	851,906.25	5.422
TR	BILL			03/12/24	5.243	50,000	117	851,906.25	5.422
TR	BILL			03/12/24	5.240	50,000	118	858,777.78	5.420
TR	BILL			03/12/24	5.240	50,000	118	858,777.78	5.420
TR	BILL			03/12/24	5.240	50,000	118	858,777.78	5.420
TR	BILL			03/12/24	5.240	50,000	118	858,777.78	5.420
TR	BILL			03/12/24	5.240	50,000	118	858,777.78	5.420
TR	BILL			03/12/24	5.240	50,000	118	858,777.78	5.420
TR	BILL			03/12/24	5.240	50,000	118	858,777.78	5.420
TR	BILL			03/12/24	5.240	50,000	118	858,777.78	5.420
TR	BILL			03/12/24	5.240	50,000	118	858,777.78	5.420
TR	BILL			03/12/24	5.240	50,000	118	858,777.78	5.420
<b>03/12/24</b>	<b>PURCHASES</b>								
CP	JOHNSON			07/17/24	5.230	50,000	127		
CP	JOHNSON			07/17/24	5.230	50,000	127		
CP	PEPSICO			08/05/24	5.200	50,000	146		
CP	OLD LINE			08/30/24	5.240	50,000	171		
CP	OLD LINE			08/30/24	5.240	50,000	171		

## 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>03/12/24</b>	<b>PURCHASES (Continued)</b>								
	DN	FHLMC		07/01/24	5.105	50,000	111		
	DN	FHLMC		07/01/24	5.105	50,000	111		
	DN	IFC		08/12/24	5.080	50,000	153		
	DN	IFC		08/12/24	5.080	50,000	153		
	DN	IBRD		08/30/24	5.000	50,000	171		
	DN	IBRD		08/30/24	5.000	50,000	171		
	DN	IBRD		08/30/24	5.000	50,000	171		
	DN	FFCB		09/24/24	4.990	50,000	196		
	DN	FFCB		09/24/24	4.990	50,000	196		
	DN	FFCB		10/01/24	4.950	50,000	203		
	DN	FFCB		10/01/24	4.950	50,000	203		
	DN	IBRD		10/01/24	4.950	50,000	203		
	DN	IBRD		10/01/24	4.950	50,000	203		
	DN	FHLMC		10/01/24	4.950	50,000	203		
	DN	FHLMC		10/01/24	4.950	50,000	203		
	DN	FFCB		10/01/24	4.980	50,000	203		
	DN	FFCB		10/01/24	4.980	50,000	203		
	TR	BILL		08/15/24	5.105	50,000	156		
	TR	BILL		08/15/24	5.105	50,000	156		
	TR	BILL		08/15/24	5.105	50,000	156		
	TR	BILL		08/15/24	5.108	50,000	156		
	TR	BILL		08/15/24	5.108	50,000	156		
	TR	BILL		08/15/24	5.108	50,000	156		
	TR	BILL		08/15/24	5.110	50,000	156		
	TR	BILL		08/15/24	5.110	50,000	156		
	TR	BILL		08/15/24	5.110	50,000	156		
	YCD	SOC GEN	5.330	09/10/24	5.330	50,000	182		
	YCD	SOC GEN	5.330	09/10/24	5.330	50,000	182		
	YCD	SVENSKA	5.350	09/24/24	5.350	50,000	196		
	YCD	SVENSKA	5.350	09/24/24	5.350	50,000	196		
	YCD	NAT AUB	5.230	12/02/24	5.230	50,000	265		
	YCD	NAT AUB	5.230	12/02/24	5.230	50,000	265		
<b>03/13/24</b>	<b>NO REDEMPTIONS</b>								
<b>03/13/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		04/02/24	5.270	50,000	20		
	CP	MUFG BK		04/02/24	5.270	50,000	20		
	CP	SOC GEN NY		04/08/24	5.280	50,000	26		
	CP	SOC GEN NY		04/08/24	5.280	50,000	26		
	DN	FHLB		07/15/24	5.145	50,000	124		
	DN	FHLB		07/15/24	5.145	50,000	124		
	DN	FHLB		08/30/24	5.080	50,000	170		
	DN	FHLB		08/30/24	5.080	50,000	170		
	DN	FHLB		09/24/24	5.040	50,000	195		
	DN	FHLB		09/24/24	5.040	50,000	195		

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
03/13/24	<b>PURCHASES (Continued)</b>								
	TR	BILL		04/02/24	5.250	50,000	20		
	TR	BILL		04/02/24	5.250	50,000	20		
	TR	BILL		04/02/24	5.255	50,000	20		
	TR	BILL		04/02/24	5.255	50,000	20		
	YCD	MIZUHO	5.370	06/13/24	5.370	50,000	92		
	YCD	MIZUHO	5.370	06/13/24	5.370	50,000	92		
	YCD	NORINCHUK	5.390	06/21/24	5.390	50,000	100		
	YCD	NORINCHUK	5.390	06/21/24	5.390	50,000	100		
	YCD	FORTIS	5.350	07/01/24	5.350	50,000	110		
	YCD	FORTIS	5.350	07/01/24	5.350	50,000	110		
03/14/24	<b>REDEMPTIONS</b>								
	TR	BILL		03/14/24	5.280	50,000	139	1,019,333.33	5.480
	TR	BILL		03/14/24	5.280	50,000	139	1,019,333.33	5.480
	TR	BILL		03/14/24	5.280	50,000	139	1,019,333.33	5.480
	TR	BILL		03/14/24	5.280	50,000	139	1,019,333.33	5.480
	TR	BILL		03/14/24	5.280	50,000	139	1,019,333.33	5.480
	TR	BILL		03/14/24	5.280	50,000	139	1,019,333.33	5.480
	TR	BILL		03/14/24	5.295	50,000	148	1,088,416.67	5.503
	TR	BILL		03/14/24	5.295	50,000	148	1,088,416.67	5.503
	TR	BILL		03/14/24	5.295	50,000	148	1,088,416.67	5.503
	TR	BILL		03/14/24	5.301	50,000	148	1,089,650.00	5.509
	TR	BILL		03/14/24	5.301	50,000	148	1,089,650.00	5.509
	TR	BILL		03/14/24	5.301	50,000	148	1,089,650.00	5.509
	TR	BILL		03/14/24	5.300	50,000	155	1,140,972.22	5.514
	TR	BILL		03/14/24	5.300	50,000	155	1,140,972.22	5.514
	TR	BILL		03/14/24	5.300	50,000	155	1,140,972.22	5.514
	TR	BILL		03/14/24	5.300	50,000	155	1,140,972.22	5.514
	TR	BILL		03/14/24	5.300	50,000	155	1,140,972.22	5.514
	TR	BILL		03/14/24	5.300	50,000	155	1,140,972.22	5.514
	TR	BILL		03/14/24	5.300	50,000	155	1,140,972.22	5.514
	TR	BILL		03/14/24	5.305	50,000	162	1,193,625.00	5.525
	TR	BILL		03/14/24	5.305	50,000	162	1,193,625.00	5.525
	TR	BILL		03/14/24	5.305	50,000	162	1,193,625.00	5.525
	TR	BILL		03/14/24	5.305	50,000	162	1,193,625.00	5.525
	TR	BILL		03/14/24	5.305	50,000	162	1,193,625.00	5.525
	TR	BILL		03/14/24	5.305	50,000	162	1,193,625.00	5.525
	TR	BILL		03/14/24	5.300	50,000	164	1,207,222.22	5.522
	TR	BILL		03/14/24	5.300	50,000	164	1,207,222.22	5.522
	TR	BILL		03/14/24	5.300	50,000	164	1,207,222.22	5.522
	TR	BILL		03/14/24	5.305	50,000	168	1,237,833.33	5.530
	TR	BILL		03/14/24	5.305	50,000	168	1,237,833.33	5.530
	TR	BILL		03/14/24	5.300	50,000	169	1,244,027.78	5.526
	TR	BILL		03/14/24	5.300	50,000	169	1,244,027.78	5.526
	TR	BILL		03/14/24	5.300	50,000	169	1,244,027.78	5.526
	TR	BILL		03/14/24	5.285	50,000	176	1,291,888.89	5.516
	TR	BILL		03/14/24	5.285	50,000	176	1,291,888.89	5.516

## 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>
03/14/24	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		03/14/24	5.293	50,000	176	1,293,722.22	5.524
	TR	BILL		03/14/24	5.293	50,000	176	1,293,722.22	5.524
	TR	BILL		03/14/24	5.290	50,000	177	1,300,458.33	5.522
	TR	BILL		03/14/24	5.290	50,000	177	1,300,458.33	5.522
	TR	BILL		03/14/24	5.290	50,000	177	1,300,458.33	5.522
	TR	BILL		03/14/24	5.290	50,000	177	1,300,458.33	5.522
	TR	BILL		03/14/24	5.290	50,000	177	1,300,458.33	5.522
	TR	BILL		03/14/24	5.290	50,000	177	1,300,458.33	5.522
	TR	BILL		03/14/24	5.291	50,000	177	1,300,704.17	5.523
	TR	BILL		03/14/24	5.291	50,000	177	1,300,704.17	5.523
	TR	BILL		03/14/24	5.291	50,000	177	1,300,704.17	5.523
	TR	BILL		03/14/24	5.288	50,000	181	1,329,218.75	5.522
	TR	BILL		03/14/24	5.288	50,000	181	1,329,218.75	5.522
	TR	BILL		03/14/24	5.288	50,000	181	1,329,218.75	5.522
	TR	BILL		03/14/24	5.288	50,000	181	1,329,218.75	5.522
	TR	BILL		03/14/24	5.288	50,000	181	1,329,218.75	5.522
	TR	BILL		03/14/24	5.288	50,000	181	1,329,218.75	5.522
	TR	BILL		03/14/24	5.288	50,000	181	1,329,218.75	5.522
	TR	BILL		03/14/24	5.293	50,000	181	1,330,475.69	5.528
	TR	BILL		03/14/24	5.293	50,000	181	1,330,475.69	5.528
	TR	BILL		03/14/24	5.293	50,000	181	1,330,475.69	5.528
	TR	BILL		03/14/24	5.288	50,000	182	1,336,562.50	5.523
	TR	BILL		03/14/24	5.288	50,000	182	1,336,562.50	5.523
	TR	BILL		03/14/24	5.288	50,000	182	1,336,562.50	5.523
	TR	BILL		03/14/24	5.290	50,000	182	1,337,194.44	5.526
	TR	BILL		03/14/24	5.290	50,000	182	1,337,194.44	5.526
	TR	BILL		03/14/24	5.290	50,000	182	1,337,194.44	5.526
	TR	BILL		03/14/24	5.293	50,000	182	1,337,826.39	5.529
	TR	BILL		03/14/24	5.293	50,000	182	1,337,826.39	5.529
	TR	BILL		03/14/24	5.293	50,000	182	1,337,826.39	5.529
	TR	BILL		03/14/24	5.295	50,000	182	1,338,458.33	5.531
	TR	BILL		03/14/24	5.295	50,000	182	1,338,458.33	5.531
	TR	BILL		03/14/24	5.295	50,000	182	1,338,458.33	5.531
03/14/24	<b>PURCHASES</b>								
	CP	COCA COLA		05/08/24	5.270	50,000	55		
	CP	BNP NY		06/24/24	5.280	50,000	102		
	CP	BNP NY		06/24/24	5.280	50,000	102		
	DEB	FHLB	5.000	02/28/25	5.063	50,000	351		
	DEB	FHLB	5.000	02/28/25	5.063	50,000	351		
	DN	FHLMC		04/09/24	5.225	50,000	26		
	DN	FHLMC		04/09/24	5.225	50,000	26		
	DN	IFC		09/10/24	5.010	50,000	180		
	DN	IFC		09/10/24	5.010	50,000	180		
	DN	FHLB		09/27/24	5.050	50,000	197		
	DN	FHLB		09/27/24	5.050	50,000	197		

## 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>03/14/24</b>	<b>PURCHASES (Continued)</b>								
	DN	IFC		10/01/24	4.950	50,000	201		
	DN	IFC		10/01/24	4.950	50,000	201		
	TR	BILL		04/09/24	5.265	50,000	26		
	TR	BILL		04/09/24	5.265	50,000	26		
	TR	BILL		04/09/24	5.265	50,000	26		
	TR	BILL		04/09/24	5.268	50,000	26		
	TR	BILL		04/09/24	5.268	50,000	26		
	TR	BILL		04/09/24	5.268	50,000	26		
	TR	BILL		09/12/24	5.095	50,000	182		
	TR	BILL		09/12/24	5.095	50,000	182		
	TR	BILL		09/12/24	5.095	50,000	182		
	TR	BILL		09/12/24	5.095	50,000	182		
	TR	BILL		09/12/24	5.095	50,000	182		
	TR	BILL		09/12/24	5.095	50,000	182		
	TR	BILL		09/12/24	5.096	50,000	182		
	TR	BILL		09/12/24	5.096	50,000	182		
	TR	BILL		09/12/24	5.096	50,000	182		
	TR	BILL		09/12/24	5.103	50,000	182		
	TR	BILL		09/12/24	5.103	50,000	182		
	TR	BILL		09/12/24	5.103	50,000	182		
	TR	BILL		09/12/24	5.103	50,000	182		
	TR	BILL		09/12/24	5.105	50,000	182		
	TR	BILL		09/12/24	5.105	50,000	182		
	TR	BILL		09/12/24	5.105	50,000	182		
	TR	BILL		09/12/24	5.106	50,000	182		
	TR	BILL		09/12/24	5.106	50,000	182		
	TR	BILL		09/12/24	5.106	50,000	182		
	TR	BILL		09/12/24	5.108	50,000	182		
	TR	BILL		09/12/24	5.108	50,000	182		
	TR	BILL		09/12/24	5.108	50,000	182		
	TR	BILL		09/12/24	5.110	50,000	182		
	TR	BILL		09/12/24	5.110	50,000	182		
	TR	BILL		09/12/24	5.110	50,000	182		
	YCD	SUMITOMO	5.290	07/01/24	5.290	50,000	109		
	YCD	SUMITOMO	5.290	07/01/24	5.290	50,000	109		
	YCD	CB AUS	5.240	10/29/24	5.240	50,000	229		
	YCD	CB AUS	5.240	10/29/24	5.240	50,000	229		
<b>03/15/24</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	0.250	03/15/24	1.073	50,000	786	1,142,038.58	1.082
	TR	NOTE	0.250	03/15/24	1.073	50,000	786	1,142,038.58	1.082
	TR	NOTE	0.250	03/15/24	1.073	50,000	786	1,142,038.58	1.082
	TR	NOTE	0.250	03/15/24	1.073	50,000	786	1,142,038.58	1.082
	TR	NOTE	0.250	03/15/24	1.075	50,000	786	1,143,991.71	1.084
	TR	NOTE	0.250	03/15/24	1.075	50,000	786	1,143,991.71	1.084
	TR	NOTE	0.250	03/15/24	1.075	50,000	786	1,143,991.71	1.084
	TR	NOTE	0.250	03/15/24	1.075	50,000	786	1,143,991.71	1.084



## 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>03/15/24</b>	<b>REDEMPTIONS (Continued)</b>								
TR	NOTE		0.250	03/15/24	0.333	50,000	1,001	456,012.23	0.334
TR	NOTE		0.250	03/15/24	0.333	50,000	1,001	456,012.23	0.334
TR	NOTE		0.250	03/15/24	0.333	50,000	1,001	456,012.23	0.334
TR	NOTE		0.250	03/15/24	0.333	50,000	1,001	456,012.23	0.334
TR	NOTE		0.250	03/15/24	0.335	50,000	1,001	457,965.35	0.336
TR	NOTE		0.250	03/15/24	0.335	50,000	1,001	457,965.35	0.336
TR	NOTE		0.250	03/15/24	0.335	50,000	1,001	457,965.35	0.336
TR	NOTE		0.250	03/15/24	0.335	50,000	1,001	457,965.35	0.336
TR	NOTE		0.250	03/15/24	0.299	50,000	1,064	434,442.93	0.299
TR	NOTE		0.250	03/15/24	0.299	50,000	1,064	434,442.93	0.299
TR	NOTE		0.250	03/15/24	0.299	50,000	1,064	434,442.93	0.299
TR	NOTE		0.250	03/15/24	0.299	50,000	1,064	434,442.93	0.299
TR	NOTE		0.250	03/15/24	0.299	50,000	1,064	434,442.93	0.299
TR	NOTE		0.250	03/15/24	0.299	50,000	1,064	434,442.93	0.299
TR	NOTE		0.250	03/15/24	0.306	50,000	1,082	452,275.82	0.306
TR	NOTE		0.250	03/15/24	0.306	50,000	1,082	452,275.82	0.306
TR	NOTE		0.250	03/15/24	0.306	50,000	1,082	452,275.82	0.306
TR	NOTE		0.250	03/15/24	0.306	50,000	1,082	452,275.82	0.306
TR	NOTE		0.250	03/15/24	0.350	50,000	1,093	522,418.48	0.350
TR	NOTE		0.250	03/15/24	0.350	50,000	1,093	522,418.48	0.350
TR	NOTE		0.250	03/15/24	0.350	50,000	1,093	522,418.48	0.350
TR	NOTE		0.250	03/15/24	0.350	50,000	1,093	522,418.48	0.350
TR	NOTE		0.250	03/15/24	0.337	50,000	1,094	503,226.90	0.337
TR	NOTE		0.250	03/15/24	0.337	50,000	1,094	503,226.90	0.337
TR	NOTE		0.250	03/15/24	0.337	50,000	1,094	503,226.90	0.337
TR	NOTE		0.250	03/15/24	0.337	50,000	1,094	503,226.90	0.337
TR	NOTE		0.250	03/15/24	0.326	50,000	1,095	487,941.58	0.326
TR	NOTE		0.250	03/15/24	0.326	50,000	1,095	487,941.58	0.326
TR	NOTE		0.250	03/15/24	0.326	50,000	1,095	487,941.58	0.326
TR	NOTE		0.250	03/15/24	0.326	50,000	1,095	487,941.58	0.326
TR	NOTE		0.250	03/15/24	0.326	50,000	1,095	487,941.58	0.326
TR	NOTE		0.250	03/15/24	0.326	50,000	1,095	487,941.58	0.326
TR	NOTE		0.250	03/15/24	0.334	50,000	1,095	499,660.33	0.334
TR	NOTE		0.250	03/15/24	0.334	50,000	1,095	499,660.33	0.334
TR	NOTE		0.250	03/15/24	0.336	50,000	1,096	503,906.25	0.336
TR	NOTE		0.250	03/15/24	0.336	50,000	1,096	503,906.25	0.336
TR	NOTE		0.250	03/15/24	0.336	50,000	1,096	503,906.25	0.336
TR	NOTE		0.250	03/15/24	0.336	50,000	1,096	503,906.25	0.336
<b>03/15/24</b>	<b>PURCHASES</b>								
CP	RABOBANK			03/25/24	5.300	50,000	10		
CP	RABOBANK			03/25/24	5.300	50,000	10		
CP	RABOBANK			03/25/24	5.300	50,000	10		
CP	THUNDER			05/14/24	5.310	50,000	60		
CP	SUMI TRUST			07/01/24	5.300	50,000	108		
CP	SUMI TRUST			07/01/24	5.300	50,000	108		

## 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>
03/15/24	PURCHASES (Continued)								
	CP	PEPSICO		07/17/24	5.230	50,000	124		
	CP	JOHNSON		08/15/24	5.180	50,000	153		
	CP	JOHNSON		08/15/24	5.180	50,000	153		
	CP	NATIXIS NY		08/30/24	5.270	50,000	168		
	CP	NATIXIS NY		08/30/24	5.270	50,000	168		
	CP	BOFA		09/12/24	5.280	50,000	181		
	CP	BOFA		09/12/24	5.280	50,000	181		
	DN	FHLMC		07/22/24	5.080	50,000	129		
	DN	FHLMC		07/22/24	5.080	50,000	129		
	DN	FHLB		07/22/24	5.145	50,000	129		
	DN	FHLB		07/22/24	5.145	50,000	129		
	DN	FFCB		09/10/24	5.050	50,000	179		
	DN	FFCB		09/10/24	5.050	50,000	179		
	DN	FHLB		09/24/24	5.060	50,000	193		
	DN	FHLB		09/24/24	5.060	50,000	193		
	DN	FFCB		10/01/24	5.000	50,000	200		
	DN	FFCB		10/01/24	5.000	50,000	200		
	DN	FHLB		10/01/24	5.045	50,000	200		
	DN	FHLB		10/01/24	5.045	50,000	200		
	TR	BILL		09/12/24	5.113	50,000	181		
	TR	BILL		09/12/24	5.113	50,000	181		
	TR	BILL		09/12/24	5.113	50,000	181		
	TR	BILL		09/12/24	5.115	50,000	181		
	TR	BILL		09/12/24	5.115	50,000	181		
	TR	BILL		09/12/24	5.115	50,000	181		
	TR	BILL		09/12/24	5.115	50,000	181		
	TR	BILL		09/12/24	5.118	50,000	181		
	TR	BILL		09/12/24	5.118	50,000	181		
	TR	BILL		09/12/24	5.118	50,000	181		
	TR	BILL		09/12/24	5.118	50,000	181		
	TR	BILL		09/12/24	5.120	50,000	181		
	TR	BILL		09/12/24	5.120	50,000	181		
	TR	NOTE	4.625	02/28/26	4.601	50,000	715		
	TR	NOTE	4.625	02/28/26	4.601	50,000	715		
	TR	NOTE	4.625	02/28/26	4.601	50,000	715		
	TR	NOTE	4.625	02/28/26	4.601	50,000	715		
	TR	NOTE	4.625	02/28/26	4.601	50,000	715		
	TR	NOTE	4.625	02/28/26	4.601	50,000	715		
	TR	NOTE	4.250	03/15/27	4.330	50,000	1,095		
	TR	NOTE	4.250	03/15/27	4.330	50,000	1,095		
	TR	NOTE	4.250	03/15/27	4.330	50,000	1,095		
	TR	NOTE	4.250	03/15/27	4.331	50,000	1,095		
	TR	NOTE	4.250	03/15/27	4.331	50,000	1,095		
	TR	NOTE	4.250	03/15/27	4.331	50,000	1,095		
	TR	NOTE	4.250	03/15/27	4.447	50,000	1,095		
	TR	NOTE	4.250	03/15/27	4.447	50,000	1,095		
	TR	NOTE	4.250	03/15/27	4.447	50,000	1,095		

## 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>03/15/24</b>	<b>PURCHASES (Continued)</b>								
	TR	NOTE	4.250	03/15/27	4.451	50,000	1,095		
	TR	NOTE	4.250	03/15/27	4.451	50,000	1,095		
	TR	NOTE	4.250	03/15/27	4.451	50,000	1,095		
	YCD	CR AG CIB	5.390	07/29/24	5.390	50,000	136		
	YCD	CR AG CIB	5.390	07/29/24	5.390	50,000	136		
	YCD	RB CANADA	5.340	10/01/24	5.340	50,000	200		
	YCD	RB CANADA	5.340	10/01/24	5.340	50,000	200		
<b>03/18/24</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.250	03/18/24	5.250	50,000	34	247,916.67	5.338
	CD	US BANK	5.250	03/18/24	5.250	50,000	34	247,916.67	5.338
	CP	RABO NY		03/18/24	5.300	50,000	13	95,694.44	5.384
	CP	RABO NY		03/18/24	5.300	50,000	13	95,694.44	5.384
	CP	SOC GEN NY		03/18/24	5.300	50,000	14	103,055.56	5.385
	CP	SOC GEN NY		03/18/24	5.300	50,000	14	103,055.56	5.385
	CP	RABO NY		03/18/24	5.300	50,000	17	125,138.89	5.387
	CP	RABO NY		03/18/24	5.300	50,000	17	125,138.89	5.387
	CP	MUFG BK		03/18/24	5.290	50,000	35	257,152.78	5.406
	CP	MUFG BK		03/18/24	5.290	50,000	35	257,152.78	5.406
	CP	JUPITER		03/18/24	5.320	50,000	35	258,611.11	5.437
	CP	CR AG NY		03/18/24	5.300	50,000	38	279,722.22	5.419
	CP	MUFG BK		03/18/24	5.290	50,000	39	286,541.67	5.409
	CP	MUFG BK		03/18/24	5.290	50,000	39	286,541.67	5.409
	CP	JUPITER		03/18/24	5.320	50,000	39	288,166.67	5.440
	CP	DEERE CAP		03/18/24	5.290	50,000	45	330,625.00	5.414
	CP	CR AG NY		03/18/24	5.280	50,000	61	447,333.33	5.416
	CP	CR AG NY		03/18/24	5.280	50,000	61	447,333.33	5.416
	DEB	FFCB	0.300	03/18/24	0.342	50,000	1,091	509,516.67	0.342
	DEB	FFCB	0.300	03/18/24	0.342	50,000	1,091	509,516.67	0.342
	DN	IBRD		03/18/24	5.150	50,000	25	178,819.44	5.255
	DN	IBRD		03/18/24	5.150	50,000	25	178,819.44	5.255
	DN	FNMA		03/18/24	5.205	50,000	26	187,958.33	5.312
	DN	FNMA		03/18/24	5.205	50,000	26	187,958.33	5.312
	DN	FNMA		03/18/24	5.225	50,000	34	246,736.11	5.338
	DN	FNMA		03/18/24	5.225	50,000	34	246,736.11	5.338
	DN	FNMA		03/18/24	5.230	50,000	34	246,972.22	5.344
	DN	FNMA		03/18/24	5.230	50,000	34	246,972.22	5.344
	DN	FHLMC		03/18/24	5.230	50,000	34	246,972.22	5.344
	DN	FHLMC		03/18/24	5.230	50,000	34	246,972.22	5.344
	DN	FHLB		03/18/24	5.235	50,000	34	247,208.33	5.349
	DN	FHLB		03/18/24	5.235	50,000	34	247,208.33	5.349
	DN	FHLB		03/18/24	5.235	50,000	34	247,208.33	5.349
	DN	FHLB		03/18/24	5.235	50,000	34	247,208.33	5.349
	DN	FNMA		03/18/24	5.225	50,000	35	253,993.06	5.339
	DN	FNMA		03/18/24	5.225	50,000	35	253,993.06	5.339

## 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>
03/18/24	REDEMPTIONS (Continued)								
	DN	FHLMC		03/18/24	5.230	50,000	35	254,236.11	5.344
	DN	FHLMC		03/18/24	5.230	50,000	35	254,236.11	5.344
	DN	FHLMC		03/18/24	5.230	50,000	38	276,027.78	5.347
	DN	FHLMC		03/18/24	5.230	50,000	38	276,027.78	5.347
	DN	FNMA		03/18/24	5.230	50,000	38	276,027.78	5.347
	DN	FNMA		03/18/24	5.230	50,000	38	276,027.78	5.347
	DN	FNMA		03/18/24	5.230	50,000	38	276,027.78	5.347
	DN	FNMA		03/18/24	5.230	50,000	38	276,027.78	5.347
	DN	FHLMC		03/18/24	5.230	50,000	39	283,291.67	5.347
	DN	FHLMC		03/18/24	5.230	50,000	39	283,291.67	5.347
	DN	FNMA		03/18/24	5.230	50,000	39	283,291.67	5.347
	DN	FNMA		03/18/24	5.230	50,000	39	283,291.67	5.347
	DN	FNMA		03/18/24	5.230	50,000	46	334,138.89	5.353
	DN	FNMA		03/18/24	5.230	50,000	46	334,138.89	5.353
	DN	IBRD		03/18/24	5.200	50,000	47	339,444.44	5.323
	DN	IBRD		03/18/24	5.200	50,000	47	339,444.44	5.323
	DN	FNMA		03/18/24	5.205	50,000	60	433,750.00	5.338
	DN	FNMA		03/18/24	5.205	50,000	60	433,750.00	5.338
	DN	FNMA		03/18/24	5.205	50,000	60	433,750.00	5.338
	DN	FNMA		03/18/24	5.205	50,000	60	433,750.00	5.338
	DN	FHLMC		03/18/24	5.210	50,000	60	434,166.67	5.343
	DN	FHLMC		03/18/24	5.210	50,000	60	434,166.67	5.343
	DN	FHLMC		03/18/24	5.205	50,000	61	440,979.17	5.339
	DN	FHLMC		03/18/24	5.205	50,000	61	440,979.17	5.339
	DN	FHLMC		03/18/24	5.210	50,000	61	441,402.78	5.344
	DN	FHLMC		03/18/24	5.210	50,000	61	441,402.78	5.344
	DN	FHLMC		03/18/24	5.210	50,000	61	441,402.78	5.344
	DN	FHLMC		03/18/24	5.210	50,000	61	441,402.78	5.344
	DN	FHLMC		03/18/24	5.205	50,000	62	448,208.33	5.340
	DN	FHLMC		03/18/24	5.205	50,000	62	448,208.33	5.340
	DN	FHLMC		03/18/24	5.205	50,000	62	448,208.33	5.340
	DN	FHLMC		03/18/24	5.205	50,000	62	448,208.33	5.340
	YCD	CR AG CIB	5.320	03/18/24	5.320	50,000	18	133,000.00	5.409
	YCD	CR AG CIB	5.320	03/18/24	5.320	50,000	18	133,000.00	5.409
	YCD	KBC	5.310	03/18/24	5.310	50,000	34	250,750.00	5.399
	YCD	KBC	5.310	03/18/24	5.310	50,000	34	250,750.00	5.399
	YCD	NORINCHUK	5.320	03/18/24	5.320	50,000	34	251,222.22	5.409
	YCD	NORINCHUK	5.320	03/18/24	5.320	50,000	34	251,222.22	5.409
	YCD	CIBC	5.350	03/18/24	5.350	50,000	34	252,638.89	5.439
	YCD	CIBC	5.350	03/18/24	5.350	50,000	34	252,638.89	5.439
	YCD	MONTREAL	5.350	03/18/24	5.350	50,000	34	252,638.89	5.439
	YCD	MONTREAL	5.350	03/18/24	5.350	50,000	34	252,638.89	5.439
	YCD	MONTREAL	5.350	03/18/24	5.350	50,000	34	252,638.89	5.439
	YCD	DNB	5.280	03/18/24	5.280	50,000	39	286,000.00	5.368
	YCD	DNB	5.280	03/18/24	5.280	50,000	39	286,000.00	5.368
	YCD	KBC	5.310	03/18/24	5.310	50,000	48	354,000.00	5.399
	YCD	KBC	5.310	03/18/24	5.310	50,000	48	354,000.00	5.399

## 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>03/18/24</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	SUMITOMO	5.380	03/18/24	5.380	50,000	61	455,805.56	5.470
	YCD	SUMITOMO	5.380	03/18/24	5.380	50,000	61	455,805.56	5.470
	YCD	NORINCHUK	5.380	03/18/24	5.380	50,000	62	463,277.78	5.470
	YCD	NORINCHUK	5.380	03/18/24	5.380	50,000	62	463,277.78	5.470
<b>03/18/24</b>	<b>PURCHASES</b>								
	CP	DEERE CAP		06/10/24	5.300	50,000	84		
	CP	SCOTIA NY		12/02/24	5.180	50,000	259		
	CP	SCOTIA NY		12/02/24	5.180	50,000	259		
	DN	FHLMC		04/09/24	5.235	50,000	22		
	DN	FHLMC		04/09/24	5.235	50,000	22		
	DN	FFCB		09/10/24	5.050	50,000	176		
	DN	FFCB		09/10/24	5.050	50,000	176		
	DN	IBRD		09/27/24	5.000	50,000	193		
	DN	IBRD		09/27/24	5.000	50,000	193		
	DN	FHLMC		10/01/24	4.990	50,000	197		
	DN	FHLMC		10/01/24	4.990	50,000	197		
	DN	FHLB		10/01/24	5.050	50,000	197		
	DN	FHLB		10/01/24	5.050	50,000	197		
	TR	BILL		09/12/24	5.124	50,000	178		
	TR	BILL		09/12/24	5.124	50,000	178		
	TR	BILL		09/12/24	5.124	50,000	178		
	YCD	KBC	5.310	04/22/24	5.310	50,000	35		
	YCD	KBC	5.310	04/22/24	5.310	50,000	35		
	YCD	DNB	5.300	04/26/24	5.300	50,000	39		
	YCD	DNB	5.300	04/26/24	5.300	50,000	39		
	YCD	CIBC	5.400	09/24/24	5.400	50,000	190		
	YCD	CIBC	5.400	09/24/24	5.400	50,000	190		
<b>03/19/24</b>	<b>NO REDEMPTIONS</b>								
<b>03/19/24</b>	<b>PURCHASES</b>								
	CP	VERSAILLES		07/01/24	5.340	50,000	104		
	CP	BOFA		07/29/24	5.320	50,000	132		
	CP	BOFA		07/29/24	5.320	50,000	132		
	CP	PEPSICO		09/24/24	5.150	50,000	189		
	DN	FHLMC		04/26/24	5.230	50,000	38		
	DN	FHLMC		04/26/24	5.230	50,000	38		
	DN	FHLB		08/01/24	5.145	50,000	135		
	DN	FHLB		08/01/24	5.145	50,000	135		
	DN	FHLMC		09/24/24	5.000	50,000	189		
	DN	FHLMC		09/24/24	5.000	50,000	189		
<b>03/20/24</b>	<b>NO REDEMPTIONS</b>								

## 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>03/20/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		03/25/24	5.300	50,000	5		
	CP	CR AG NY		03/25/24	5.300	50,000	5		
	CP	CR AG NY		03/25/24	5.300	50,000	5		
	CP	SUMI TRUST		06/24/24	5.320	50,000	96		
	CP	SUMI TRUST		06/24/24	5.320	50,000	96		
	CP	SCOTIA NY		10/01/24	5.250	50,000	195		
	CP	SCOTIA NY		10/01/24	5.250	50,000	195		
	DN	IBRD		07/17/24	5.150	50,000	119		
	DN	IBRD		07/17/24	5.150	50,000	119		
	DN	FHLB		09/10/24	5.100	50,000	174		
	DN	FHLB		09/10/24	5.100	50,000	174		
	DN	FHLB		09/27/24	5.060	50,000	191		
	DN	FHLB		09/27/24	5.060	50,000	191		
	DN	FHLB		10/01/24	5.050	50,000	195		
	DN	FHLB		10/01/24	5.050	50,000	195		
	DN	FHLB		10/01/24	5.050	50,000	195		
	DN	FHLB		10/01/24	5.050	50,000	195		
	TR	BILL		09/12/24	5.120	50,000	176		
	TR	BILL		09/12/24	5.120	50,000	176		
	TR	BILL		09/12/24	5.120	50,000	176		
	TR	BILL		09/12/24	5.120	50,000	176		
	TR	NOTE	4.625	02/28/26	4.685	50,000	710		
	TR	NOTE	4.625	02/28/26	4.685	50,000	710		
	TR	NOTE	4.625	02/28/26	4.687	50,000	710		
	TR	NOTE	4.625	02/28/26	4.687	50,000	710		
	YCD	SWEDBANK	5.300	04/22/24	5.300	50,000	33		
	YCD	SWEDBANK	5.300	04/22/24	5.300	50,000	33		
	YCD	NORINCHUK	5.400	07/01/24	5.400	50,000	103		
	YCD	NORINCHUK	5.400	07/01/24	5.400	50,000	103		
	YCD	TORONTO	5.390	10/01/24	5.390	50,000	195		
	YCD	TORONTO	5.390	10/01/24	5.390	50,000	195		
<b>03/21/24</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		03/21/24	5.300	50,000	16	117,777.78	5.386
	CP	CR AG NY		03/21/24	5.300	50,000	16	117,777.78	5.386
	TR	BILL		03/21/24	4.800	50,000	282	1,880,000.00	5.071
	TR	BILL		03/21/24	4.800	50,000	282	1,880,000.00	5.071
	TR	BILL		03/21/24	4.800	50,000	282	1,880,000.00	5.071
	TR	BILL		03/21/24	4.800	50,000	282	1,880,000.00	5.071
	TR	BILL		03/21/24	4.800	50,000	282	1,880,000.00	5.071
	TR	BILL		03/21/24	4.800	50,000	282	1,880,000.00	5.071
	TR	BILL		03/21/24	4.805	50,000	282	1,881,958.33	5.076
	TR	BILL		03/21/24	4.805	50,000	282	1,881,958.33	5.076
	TR	BILL		03/21/24	4.805	50,000	282	1,881,958.33	5.076

## 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>03/21/24</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		03/21/24	4.620	50,000	339	2,175,250.00	4.911
	TR	BILL		03/21/24	4.620	50,000	339	2,175,250.00	4.911
	TR	BILL		03/21/24	4.620	50,000	339	2,175,250.00	4.911
	TR	BILL		03/21/24	4.263	50,000	364	2,154,930.56	4.529
	TR	BILL		03/21/24	4.263	50,000	364	2,154,930.56	4.529
<b>03/21/24</b>	<b>PURCHASES</b>								
	CD	US BANK	5.250	04/26/24	5.250	50,000	36		
	CD	US BANK	5.250	04/26/24	5.250	50,000	36		
	CP	MUFG BK		03/28/24	5.260	50,000	7		
	CP	MUFG BK		03/28/24	5.260	50,000	7		
	CP	SOC GEN NY		03/28/24	5.290	50,000	7		
	CP	SOC GEN NY		03/28/24	5.290	50,000	7		
	CP	SOC GEN NY		03/28/24	5.290	50,000	7		
	CP	BNP NY		03/28/24	5.290	50,000	7		
	CP	BNP NY		03/28/24	5.290	50,000	7		
	CP	BNP NY		03/28/24	5.290	50,000	7		
	CP	RABO NY		03/28/24	5.300	50,000	7		
	CP	RABO NY		03/28/24	5.300	50,000	7		
	CP	RABO NY		03/28/24	5.300	50,000	7		
	CP	NYLIFE STF		06/27/24	5.340	50,000	98		
	DN	FHLB		07/15/24	5.145	50,000	116		
	DN	FHLB		07/15/24	5.145	50,000	116		
	DN	FHLB		07/26/24	5.130	50,000	127		
	DN	FHLB		07/26/24	5.130	50,000	127		
	DN	FHLB		08/30/24	5.065	50,000	162		
	DN	FHLB		08/30/24	5.065	50,000	162		
	TR	BILL		08/01/24	5.141	50,000	133		
	TR	BILL		08/01/24	5.141	50,000	133		
	TR	BILL		08/01/24	5.141	50,000	133		
	TR	BILL		08/01/24	5.143	50,000	133		
	TR	BILL		08/01/24	5.143	50,000	133		
	TR	BILL		08/01/24	5.143	50,000	133		
	TR	BILL		08/15/24	5.093	50,000	147		
	TR	BILL		08/15/24	5.093	50,000	147		
	TR	BILL		08/15/24	5.095	50,000	147		
	TR	BILL		08/15/24	5.095	50,000	147		
	YCD	SUMI TRUST	5.310	03/28/24	5.310	50,000	7		
	YCD	SUMI TRUST	5.310	03/28/24	5.310	50,000	7		
<b>03/22/24</b>	<b>NO REDEMPTIONS</b>								

## 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>03/22/24</b>	<b>PURCHASES</b>								
	CP	DEERE CAP		06/04/24	5.330	50,000	74		
	CP	PACLIFE STF		07/24/24	5.320	50,000	124		
	DN	FHLB		09/24/24	5.030	50,000	186		
	DN	FHLB		09/24/24	5.030	50,000	186		
	DN	FHLB		09/27/24	5.030	50,000	189		
	DN	FHLB		09/27/24	5.030	50,000	189		
	DN	IFC		10/29/24	4.900	50,000	221		
	DN	IFC		10/29/24	4.900	50,000	221		
	TR	BILL		04/09/24	5.250	50,000	18		
	TR	BILL		04/09/24	5.250	50,000	18		
	TR	BILL		04/09/24	5.250	50,000	18		
	TR	BILL		04/09/24	5.258	50,000	18		
	TR	BILL		04/09/24	5.258	50,000	18		
	TR	BILL		04/09/24	5.258	50,000	18		
	TR	BILL		04/09/24	5.258	50,000	18		
	TR	BILL		05/14/24	5.250	50,000	53		
	TR	BILL		05/14/24	5.250	50,000	53		
	TR	BILL		05/14/24	5.250	50,000	53		
<b>03/25/24</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.250	03/25/24	5.250	50,000	33	240,625.00	5.338
	CD	US BANK	5.250	03/25/24	5.250	50,000	33	240,625.00	5.338
	CD	BOFA	5.810	03/25/24	5.810	50,000	192	1,549,333.33	5.907
	CD	BOFA	5.810	03/25/24	5.810	50,000	192	1,549,333.33	5.907
	CD	BOFA	5.810	03/25/24	5.810	50,000	192	1,549,333.33	5.907
	CD	WELLS FGO	5.600	03/25/24	5.600	50,000	193	1,501,111.11	5.693
	CD	WELLS FGO	5.600	03/25/24	5.600	50,000	193	1,501,111.11	5.693
	CD	WELLS FGO	5.600	03/25/24	5.600	50,000	193	1,501,111.11	5.693
	CP	CR AG NY		03/25/24	5.300	50,000	5	36,805.56	5.378
	CP	CR AG NY		03/25/24	5.300	50,000	5	36,805.56	5.378
	CP	CR AG NY		03/25/24	5.300	50,000	5	36,805.56	5.378
	CP	RABO NY		03/25/24	5.300	50,000	10	73,611.11	5.382
	CP	RABO NY		03/25/24	5.300	50,000	10	73,611.11	5.382
	CP	RABO NY		03/25/24	5.300	50,000	10	73,611.11	5.382
	CP	APPLE		03/25/24	5.260	50,000	31	226,472.22	5.372
	CP	APPLE		03/25/24	5.260	50,000	31	226,472.22	5.372
	CP	CHARIOT		03/25/24	5.380	50,000	76	567,888.89	5.533
	CP	RBC NY		03/25/24	5.460	50,000	116	879,666.67	5.650
	CP	RBC NY		03/25/24	5.460	50,000	116	879,666.67	5.650
	CP	DISNEY		03/25/24	5.600	50,000	116	902,222.22	5.798
	CP	DISNEY		03/25/24	5.600	50,000	116	902,222.22	5.798
	CP	CRC		03/25/24	5.480	50,000	118	898,111.11	5.673
	CP	LIBERTY		03/25/24	5.520	50,000	144	1,104,000.00	5.739
	CP	LIBERTY		03/25/24	5.520	50,000	144	1,104,000.00	5.739
	CP	NATIXIS NY		03/25/24	5.610	50,000	150	1,168,750.00	5.840
	CP	NATIXIS NY		03/25/24	5.610	50,000	150	1,168,750.00	5.840
	CP	DISNEY		03/25/24	5.550	50,000	164	1,264,166.67	5.789



## 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>
03/25/24	REDEMPTIONS (Continued)								
	CP	ATLANTIC		03/25/24	5.580	50,000	164	1,271,000.00	5.821
	CP	OLD LINE		03/25/24	5.580	50,000	165	1,278,750.00	5.822
	CP	OLD LINE		03/25/24	5.580	50,000	165	1,278,750.00	5.822
	CP	MICROSOFT		03/25/24	5.380	50,000	166	1,240,388.89	5.609
	CP	MICROSOFT		03/25/24	5.380	50,000	166	1,240,388.89	5.609
	CP	TOYOTA		03/25/24	5.550	50,000	181	1,395,208.33	5.804
	CP	TOYOTA		03/25/24	5.550	50,000	181	1,395,208.33	5.804
	CP	SCOTIA NY		03/25/24	5.580	50,000	182	1,410,500.00	5.838
	CP	SCOTIA NY		03/25/24	5.580	50,000	182	1,410,500.00	5.838
	CP	CGMI		03/25/24	5.620	50,000	186	1,451,833.33	5.885
	CP	CGMI		03/25/24	5.620	50,000	186	1,451,833.33	5.885
	CP	ING FDL		03/25/24	5.600	50,000	188	1,462,222.22	5.865
	CP	ING FDL		03/25/24	5.600	50,000	188	1,462,222.22	5.865
	CP	JPM LLC		03/25/24	5.550	50,000	270	2,081,250.00	5.888
	CP	JPM LLC		03/25/24	5.550	50,000	270	2,081,250.00	5.888
	DN	FHLMC		03/25/24	5.220	50,000	125	906,250.00	5.405
	DN	FHLMC		03/25/24	5.220	50,000	125	906,250.00	5.405
	DN	IADB		03/25/24	5.300	50,000	133	979,027.78	5.496
	DN	IADB		03/25/24	5.300	50,000	133	979,027.78	5.496
	DN	IADB		03/25/24	5.300	50,000	133	979,027.78	5.496
	DN	IBRD		03/25/24	5.250	50,000	146	1,064,583.33	5.454
	DN	IBRD		03/25/24	5.250	50,000	146	1,064,583.33	5.454
	DN	FHLMC		03/25/24	5.235	50,000	150	1,090,625.00	5.441
	DN	FHLMC		03/25/24	5.235	50,000	150	1,090,625.00	5.441
	DN	IFC		03/25/24	5.260	50,000	161	1,176,194.44	5.476
	DN	IFC		03/25/24	5.260	50,000	161	1,176,194.44	5.476
	DN	FHLMC		03/25/24	5.235	50,000	164	1,192,416.67	5.452
	DN	FHLMC		03/25/24	5.235	50,000	164	1,192,416.67	5.452
	DN	FHLB		03/25/24	5.275	50,000	165	1,208,854.17	5.496
	DN	IBRD		03/25/24	5.250	50,000	173	1,261,458.33	5.476
	DN	IBRD		03/25/24	5.250	50,000	173	1,261,458.33	5.476
	DN	IBRD		03/25/24	5.250	50,000	175	1,276,041.67	5.477
	DN	IBRD		03/25/24	5.250	50,000	175	1,276,041.67	5.477
	DN	FHLB		03/25/24	5.280	50,000	178	1,305,333.33	5.512
	DN	FHLB		03/25/24	5.280	50,000	178	1,305,333.33	5.512
	DN	FHLB		03/25/24	5.285	50,000	181	1,328,590.28	5.520
	DN	FHLB		03/25/24	5.280	50,000	187	1,371,333.33	5.519
	DN	FHLB		03/25/24	5.280	50,000	187	1,371,333.33	5.519
	DN	FHLB		03/25/24	5.290	50,000	188	1,381,277.78	5.531
	DN	FHLB		03/25/24	5.290	50,000	188	1,381,277.78	5.531
	DN	FHLB		03/25/24	5.290	50,000	188	1,381,277.78	5.531
	DN	FHLB		03/25/24	5.285	50,000	189	1,387,312.50	5.526
	DN	FHLB		03/25/24	5.285	50,000	189	1,387,312.50	5.526
	DN	FHLB		03/25/24	5.290	50,000	192	1,410,666.67	5.534
	DN	FHLB		03/25/24	5.290	50,000	192	1,410,666.67	5.534
	DN	FHLB		03/25/24	5.290	50,000	192	1,410,666.67	5.534

## 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>03/25/24</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FHLB		03/25/24	5.105	50,000	271	1,921,465.28	5.398
	DN	FHLB		03/25/24	5.105	50,000	271	1,921,465.28	5.398
	YCD	KBC	5.320	03/25/24	5.320	50,000	38	280,777.78	5.409
	YCD	KBC	5.320	03/25/24	5.320	50,000	38	280,777.78	5.409
	YCD	SUMI TRUST	5.430	03/25/24	5.430	50,000	95	716,458.33	5.521
	YCD	SUMI TRUST	5.430	03/25/24	5.430	50,000	95	716,458.33	5.521
	YCD	NORINCHUK	5.460	03/25/24	5.460	50,000	98	743,166.67	5.551
	YCD	NORINCHUK	5.460	03/25/24	5.460	50,000	98	743,166.67	5.551
	YCD	SWEDBANK	5.490	03/25/24	5.490	50,000	126	960,750.00	5.582
	YCD	SWEDBANK	5.490	03/25/24	5.490	50,000	126	960,750.00	5.582
	YCD	MIZUHO	5.630	03/25/24	5.630	50,000	126	985,250.00	5.724
	YCD	MIZUHO	5.630	03/25/24	5.630	50,000	126	985,250.00	5.724
	YCD	CR AG CIB	5.690	03/25/24	5.690	50,000	173	1,367,180.56	5.785
	YCD	CR AG CIB	5.690	03/25/24	5.690	50,000	173	1,367,180.56	5.785
	YCD	BNP	5.760	03/25/24	5.760	50,000	186	1,488,000.00	5.856
	YCD	BNP	5.760	03/25/24	5.760	50,000	186	1,488,000.00	5.856
	YCD	SOC GEN	5.760	03/25/24	5.760	50,000	193	1,544,000.00	5.856
	YCD	SOC GEN	5.760	03/25/24	5.760	50,000	193	1,544,000.00	5.856
	YCD	SOC GEN	5.760	03/25/24	5.760	50,000	193	1,544,000.00	5.856
<b>03/25/24</b>	<b>PURCHASES</b>								
	CP	DISNEY		06/28/24	5.400	50,000	95		
	CP	TOYOTA		10/01/24	5.190	50,000	190		
	CP	TOYOTA		10/01/24	5.190	50,000	190		
	CP	SCOTIA NY		11/01/24	5.200	50,000	221		
	CP	SCOTIA NY		11/01/24	5.200	50,000	221		
	DN	FFCB		09/27/24	5.000	50,000	186		
	DN	FFCB		09/27/24	5.000	50,000	186		
	TR	BILL		09/12/24	5.093	50,000	171		
	TR	BILL		09/12/24	5.093	50,000	171		
	TR	BILL		09/12/24	5.093	50,000	171		
	YCD	KBC	5.320	04/26/24	5.320	50,000	32		
	YCD	KBC	5.320	04/26/24	5.320	50,000	32		
<b>03/26/24</b>	<b>NO REDEMPTIONS</b>								
<b>03/26/24</b>	<b>PURCHASES</b>								
	CP	APPLE		04/25/24	5.270	50,000	30		
	CP	RBC NY		09/27/24	5.230	50,000	185		
	CP	RBC NY		09/27/24	5.230	50,000	185		
	DN	IBRD		07/24/24	5.150	50,000	120		
	DN	IBRD		07/24/24	5.150	50,000	120		
	DN	FHLB		08/30/24	5.085	50,000	157		
	DN	FHLB		08/30/24	5.085	50,000	157		

## 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>03/26/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		04/16/24	5.243	50,000	21		
	TR	BILL		04/16/24	5.243	50,000	21		
	TR	BILL		04/16/24	5.243	50,000	21		
	TR	BILL		04/16/24	5.243	50,000	21		
	TR	BILL		04/16/24	5.243	50,000	21		
	TR	BILL		04/16/24	5.243	50,000	21		
	TR	BILL		04/16/24	5.250	50,000	21		
	TR	BILL		04/16/24	5.250	50,000	21		
	TR	BILL		04/16/24	5.250	50,000	21		
	YCD	UBS	5.380	10/01/24	5.380	50,000	189		
	YCD	UBS	5.380	10/01/24	5.380	50,000	189		
<b>03/27/24</b>	<b>REDEMPTIONS</b>								
	CD	WELLS FGO	5.670	03/27/24	5.670	50,000	202	1,590,750.00	5.765
	CD	WELLS FGO	5.670	03/27/24	5.670	50,000	202	1,590,750.00	5.765
	CP	MUFG BK		03/27/24	5.290	50,000	29	213,069.44	5.401
	CP	MUFG BK		03/27/24	5.290	50,000	29	213,069.44	5.401
	CP	JUPITER		03/27/24	5.360	50,000	64	476,444.44	5.502
	CP	GOTHAM		03/27/24	5.390	50,000	96	718,666.67	5.560
	CP	DISNEY		03/27/24	5.600	50,000	131	1,018,888.89	5.812
	CP	MICROSOFT		03/27/24	5.360	50,000	148	1,101,777.78	5.572
	CP	MICROSOFT		03/27/24	5.360	50,000	148	1,101,777.78	5.572
	DEB	FHLB	5.470	03/27/24	5.470	50,000	190	1,357,777.78	5.231
	DEB	FHLB	5.470	03/27/24	5.470	50,000	190	1,357,777.78	5.231
	DEB	FHLB	5.470	03/27/24	5.470	50,000	190	1,357,777.78	5.231
	DN	FFCB		03/27/24	5.220	50,000	92	667,000.00	5.379
	DN	FFCB		03/27/24	5.220	50,000	92	667,000.00	5.379
	DN	FHLB		03/27/24	5.180	50,000	96	690,666.67	5.340
	DN	FHLB		03/27/24	5.180	50,000	96	690,666.67	5.340
	DN	FHLB		03/27/24	5.205	50,000	105	759,062.50	5.373
	DN	FHLB		03/27/24	5.205	50,000	105	759,062.50	5.373
	DN	FHLMC		03/27/24	5.210	50,000	121	875,569.44	5.391
	DN	FHLMC		03/27/24	5.210	50,000	121	875,569.44	5.391
	DN	FHLB		03/27/24	5.235	50,000	128	930,666.67	5.423
	DN	FHLB		03/27/24	5.235	50,000	128	930,666.67	5.423
	DN	IADB		03/27/24	5.250	50,000	132	962,500.00	5.442
	DN	IADB		03/27/24	5.250	50,000	132	962,500.00	5.442
	DN	IADB		03/27/24	5.250	50,000	133	969,791.67	5.443
	DN	FHLB		03/27/24	5.260	50,000	135	986,250.00	5.455
	DN	FHLB		03/27/24	5.260	50,000	135	986,250.00	5.455
	DN	FNMA		03/27/24	5.220	50,000	152	1,102,000.00	5.427
	DN	FNMA		03/27/24	5.220	50,000	152	1,102,000.00	5.427
	DN	FNMA		03/27/24	5.260	50,000	161	1,176,194.44	5.476
	DN	FNMA		03/27/24	5.260	50,000	161	1,176,194.44	5.476
	DN	FHLB		03/27/24	5.290	50,000	162	1,190,250.00	5.509
	DN	FHLB		03/27/24	5.290	50,000	162	1,190,250.00	5.509

## 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>03/27/24</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FNMA		03/27/24	5.215	50,000	167	1,209,590.28	5.433
	DN	FNMA		03/27/24	5.215	50,000	167	1,209,590.28	5.433
	DN	FHLB		03/27/24	5.280	50,000	168	1,232,000.00	5.504
	DN	FHLB		03/27/24	5.280	50,000	168	1,232,000.00	5.504
	DN	FHLB		03/27/24	5.280	50,000	187	1,371,333.33	5.519
	DN	FHLB		03/27/24	5.280	50,000	187	1,371,333.33	5.519
	DN	FNMA		03/27/24	5.225	50,000	188	1,364,305.56	5.446
	DN	FNMA		03/27/24	5.225	50,000	188	1,364,305.56	5.446
	DN	FNMA		03/27/24	5.225	50,000	188	1,364,305.56	5.446
	DN	FHLB		03/27/24	5.285	50,000	191	1,401,993.06	5.528
	DN	FHLB		03/27/24	5.285	50,000	191	1,401,993.06	5.528
	DN	IFC		03/27/24	5.120	50,000	260	1,848,888.89	5.405
	DN	IFC		03/27/24	5.120	50,000	260	1,848,888.89	5.405
	DN	IFC		03/27/24	5.120	50,000	260	1,848,888.89	5.405
	DN	FHLB		03/27/24	5.120	50,000	273	1,941,333.33	5.416
	DN	FHLB		03/27/24	5.120	50,000	273	1,941,333.33	5.416
	YCD	CIBC	5.350	03/27/24	5.350	50,000	28	208,055.56	5.439
	YCD	CIBC	5.350	03/27/24	5.350	50,000	28	208,055.56	5.439
	YCD	DNB	5.280	03/27/24	5.280	50,000	40	293,333.33	5.368
	YCD	DNB	5.280	03/27/24	5.280	50,000	40	293,333.33	5.368
	YCD	LLOYDS	5.790	03/27/24	5.790	50,000	189	1,519,875.00	5.887
	YCD	LLOYDS	5.790	03/27/24	5.790	50,000	189	1,519,875.00	5.887
	YCD	RB CANADA	5.830	03/27/24	5.830	50,000	240	1,943,333.33	5.927
	YCD	RB CANADA	5.830	03/27/24	5.830	50,000	240	1,943,333.33	5.927
	YCD	BARCLAYS	6.000	03/27/24	6.000	50,000	272	2,266,666.67	6.100
	YCD	BARCLAYS	6.000	03/27/24	6.000	50,000	272	2,266,666.67	6.100
	YCD	TORONTO	5.800	03/27/24	5.800	50,000	275	2,215,277.78	5.897
	YCD	TORONTO	5.800	03/27/24	5.800	50,000	275	2,215,277.78	5.897
<b>03/27/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		04/16/24	5.260	50,000	20		
	CP	MUFG BK		04/16/24	5.260	50,000	20		
	CP	LIBERTY		07/01/24	5.370	50,000	96		
	CP	LIBERTY		07/01/24	5.370	50,000	96		
	CP	ING FDL		09/26/24	5.290	50,000	183		
	CP	ING FDL		09/26/24	5.290	50,000	183		
	DN	IBRD		08/15/24	5.100	50,000	141		
	DN	IBRD		08/15/24	5.100	50,000	141		
	DN	IBRD		08/15/24	5.100	50,000	141		
	DN	IBRD		08/15/24	5.100	50,000	141		
	DN	FHLB		08/30/24	5.080	50,000	156		
	DN	FHLB		08/30/24	5.080	50,000	156		
	DN	FHLB		10/01/24	5.035	50,000	188		
	DN	FHLB		10/01/24	5.035	50,000	188		

## 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>03/27/24</b>	<b>PURCHASES (Continued)</b>								
	DN	FFCB		10/29/24	4.950	50,000	216		
	DN	FFCB		10/29/24	4.950	50,000	216		
	DN	FFCB		10/29/24	4.950	50,000	216		
	DN	FHLB		11/01/24	4.980	50,000	219		
	DN	FHLB		11/01/24	4.980	50,000	219		
	TR	BILL		04/16/24	5.230	50,000	20		
	TR	BILL		04/16/24	5.230	50,000	20		
	TR	BILL		04/16/24	5.230	50,000	20		
	TR	BILL		04/16/24	5.240	50,000	20		
	TR	BILL		04/16/24	5.240	50,000	20		
	TR	BILL		04/16/24	5.240	50,000	20		
	TR	BILL		08/01/24	5.130	50,000	127		
	TR	BILL		08/01/24	5.130	50,000	127		
	TR	BILL		08/01/24	5.130	50,000	127		
	TR	BILL		08/01/24	5.144	50,000	127		
	TR	BILL		08/01/24	5.144	50,000	127		
	TR	BILL		08/01/24	5.144	50,000	127		
	TR	BILL		09/12/24	5.095	50,000	169		
	TR	BILL		09/12/24	5.095	50,000	169		
	TR	BILL		09/12/24	5.095	50,000	169		
	TR	BILL		09/12/24	5.095	50,000	169		
	TR	BILL		09/12/24	5.095	50,000	169		
	TR	BILL		09/12/24	5.095	50,000	169		
	YCD	NB CANADA	5.230	10/01/24	5.230	50,000	188		
	YCD	NB CANADA	5.230	10/01/24	5.230	50,000	188		
	YCD	SOC GEN	5.380	10/01/24	5.380	50,000	188		
	YCD	SOC GEN	5.380	10/01/24	5.380	50,000	188		
<b>03/28/24</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		03/28/24	5.260	50,000	7	51,138.89	5.339
	CP	MUFG BK		03/28/24	5.260	50,000	7	51,138.89	5.339
	CP	BNP NY		03/28/24	5.290	50,000	7	51,430.56	5.369
	CP	BNP NY		03/28/24	5.290	50,000	7	51,430.56	5.369
	CP	BNP NY		03/28/24	5.290	50,000	7	51,430.56	5.369
	CP	SOC GEN NY		03/28/24	5.290	50,000	7	51,430.56	5.369
	CP	SOC GEN NY		03/28/24	5.290	50,000	7	51,430.56	5.369
	CP	SOC GEN NY		03/28/24	5.290	50,000	7	51,430.56	5.369
	CP	RABO NY		03/28/24	5.300	50,000	7	51,527.78	5.379
	CP	RABO NY		03/28/24	5.300	50,000	7	51,527.78	5.379
	CP	RABO NY		03/28/24	5.300	50,000	7	51,527.78	5.379
	YCD	SUMI TRUST	5.310	03/28/24	5.310	50,000	7	51,625.00	5.384
	YCD	SUMI TRUST	5.310	03/28/24	5.310	50,000	7	51,625.00	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>03/28/24</b>	<b>PURCHASES</b>								
	CP	CHARIOT		06/10/24	5.330	50,000	74		
	DN	FHLB		08/26/24	5.085	50,000	151		
	DN	FHLB		08/26/24	5.085	50,000	151		
	DN	FHLB		12/02/24	4.950	50,000	249		
	DN	FHLB		12/02/24	4.950	50,000	249		
	TR	BILL		09/26/24	5.098	50,000	182		
	TR	BILL		09/26/24	5.098	50,000	182		
	TR	BILL		09/26/24	5.098	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.100	50,000	182		
	TR	BILL		09/26/24	5.105	50,000	182		
	TR	BILL		09/26/24	5.105	50,000	182		
	TR	BILL		09/26/24	5.105	50,000	182		
	TR	BILL		09/26/24	5.105	50,000	182		
	TR	BILL		09/26/24	5.105	50,000	182		
	TR	BILL		09/26/24	5.105	50,000	182		
	TR	BILL		09/26/24	5.105	50,000	182		
	TR	BILL		09/26/24	5.105	50,000	182		
	TR	BILL		09/26/24	5.106	50,000	182		
	TR	BILL		09/26/24	5.106	50,000	182		
	TR	BILL		09/26/24	5.106	50,000	182		
	TR	BILL		09/26/24	5.106	50,000	182		
	TR	BILL		09/26/24	5.110	50,000	182		
	TR	BILL		09/26/24	5.110	50,000	182		
	TR	BILL		09/26/24	5.110	50,000	182		
	YCD	NORINCHUK	5.380	05/24/24	5.380	50,000	57		
	YCD	NORINCHUK	5.380	05/24/24	5.380	50,000	57		
	YCD	KBC	5.360	05/29/24	5.360	50,000	62		
	YCD	KBC	5.360	05/29/24	5.360	50,000	62		
<b>03/29/24</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		03/29/24	5.520	50,000	154	1,180,666.67	5.748
	CP	BNP NY		03/29/24	5.520	50,000	154	1,180,666.67	5.748
	CP	SHEFFIELD		03/29/24	5.630	50,000	170	1,329,305.56	5.880
	CP	SHEFFIELD		03/29/24	5.630	50,000	170	1,329,305.56	5.880
	CP	METLIFE STF		03/29/24	5.480	50,000	186	1,415,666.67	5.734
	CP	METLIFE STF		03/29/24	5.480	50,000	186	1,415,666.67	5.734
	CP	CIBC HLD		03/29/24	5.530	50,000	200	1,536,111.11	5.800
	CP	NATIXIS NY		03/29/24	5.600	50,000	204	1,586,666.67	5.880
	CP	NATIXIS NY		03/29/24	5.600	50,000	204	1,586,666.67	5.880

## 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>
03/29/24	REDEMPTIONS (Continued)								
DN	IADB			03/29/24	5.270	50,000	142	1,039,361.11	5.472
DN	IBRD			03/29/24	5.300	50,000	148	1,089,444.44	5.508
DN	IBRD			03/29/24	5.300	50,000	148	1,089,444.44	5.508
DN	IBRD			03/29/24	5.250	50,000	150	1,093,750.00	5.457
DN	IBRD			03/29/24	5.250	50,000	150	1,093,750.00	5.457
DN	IBRD			03/29/24	5.250	50,000	155	1,130,208.33	5.461
DN	IBRD			03/29/24	5.250	50,000	155	1,130,208.33	5.461
DN	FHLMC			03/29/24	5.245	50,000	156	1,136,416.67	5.456
DN	FHLMC			03/29/24	5.245	50,000	156	1,136,416.67	5.456
DN	IBRD			03/29/24	5.250	50,000	156	1,137,500.00	5.462
DN	IBRD			03/29/24	5.250	50,000	156	1,137,500.00	5.462
DN	IBRD			03/29/24	5.250	50,000	156	1,137,500.00	5.462
DN	IBRD			03/29/24	5.250	50,000	156	1,137,500.00	5.462
DN	IADB			03/29/24	5.320	50,000	156	1,152,666.67	5.536
DN	IADB			03/29/24	5.320	50,000	156	1,152,666.67	5.536
DN	IBRD			03/29/24	5.250	50,000	162	1,181,250.00	5.467
DN	FHLMC			03/29/24	5.255	50,000	163	1,189,673.61	5.473
DN	FHLMC			03/29/24	5.255	50,000	163	1,189,673.61	5.473
DN	FHLMC			03/29/24	5.260	50,000	163	1,190,805.56	5.478
DN	FHLMC			03/29/24	5.260	50,000	163	1,190,805.56	5.478
DN	FHLMC			03/29/24	5.260	50,000	163	1,190,805.56	5.478
DN	FHLMC			03/29/24	5.260	50,000	163	1,190,805.56	5.478
DN	FHLMC			03/29/24	5.260	50,000	163	1,190,805.56	5.478
DN	FHLMC			03/29/24	5.260	50,000	163	1,190,805.56	5.478
DN	FHLMC			03/29/24	5.260	50,000	163	1,190,805.56	5.478
DN	FHLMC			03/29/24	5.150	50,000	190	1,359,027.78	5.382
DN	FHLMC			03/29/24	5.150	50,000	190	1,359,027.78	5.382
DN	FFCB			03/29/24	5.230	50,000	191	1,387,402.78	5.469
DN	FFCB			03/29/24	5.230	50,000	191	1,387,402.78	5.469
DN	FFCB			03/29/24	5.230	50,000	192	1,394,666.67	5.470
DN	FFCB			03/29/24	5.230	50,000	192	1,394,666.67	5.470
DN	FFCB			03/29/24	5.200	50,000	197	1,422,777.78	5.442
DN	FFCB			03/29/24	5.200	50,000	197	1,422,777.78	5.442
DN	FFCB			03/29/24	5.200	50,000	197	1,422,777.78	5.442
DN	FFCB			03/29/24	5.200	50,000	200	1,444,444.44	5.444
DN	FFCB			03/29/24	5.200	50,000	200	1,444,444.44	5.444
DN	FFCB			03/29/24	5.200	50,000	200	1,444,444.44	5.444
DN	FFCB			03/29/24	5.100	50,000	227	1,607,916.67	5.357
DN	FFCB			03/29/24	5.100	50,000	227	1,607,916.67	5.357
DN	FFCB			03/29/24	5.100	50,000	227	1,607,916.67	5.357
DN	FHLMC			03/29/24	5.050	50,000	233	1,634,236.11	5.308
DN	FHLMC			03/29/24	5.050	50,000	233	1,634,236.11	5.308
DN	FHLMC			03/29/24	5.050	50,000	233	1,634,236.11	5.308
DN	FHLMC			03/29/24	5.090	50,000	242	1,710,805.56	5.358
DN	FHLMC			03/29/24	5.090	50,000	242	1,710,805.56	5.358
DN	FHLMC			03/29/24	5.090	50,000	242	1,710,805.56	5.358
DN	FFCB			03/29/24	5.070	50,000	260	1,830,833.33	5.350
DN	FFCB			03/29/24	5.070	50,000	260	1,830,833.33	5.350

## 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>03/29/24</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FHLMC		03/29/24	5.045	50,000	262	1,835,819.44	5.325
	DN	FHLMC		03/29/24	5.045	50,000	262	1,835,819.44	5.325
	DN	FHLMC		03/29/24	5.045	50,000	262	1,835,819.44	5.325
	YCD	SVENSKA	5.350	03/29/24	5.350	50,000	98	728,194.44	5.439
	YCD	SVENSKA	5.350	03/29/24	5.350	50,000	98	728,194.44	5.439
	YCD	SUMITOMO	5.480	03/29/24	5.480	50,000	107	814,388.89	5.571
	YCD	SUMITOMO	5.480	03/29/24	5.480	50,000	107	814,388.89	5.571
	YCD	MUFG BK	5.540	03/29/24	5.540	50,000	107	823,305.56	5.632
	YCD	MUFG BK	5.540	03/29/24	5.540	50,000	107	823,305.56	5.632
	YCD	CR AG CIB	5.510	03/29/24	5.510	50,000	120	918,333.33	5.602
	YCD	CR AG CIB	5.510	03/29/24	5.510	50,000	120	918,333.33	5.602
	YCD	SOC GEN	5.600	03/29/24	5.600	50,000	123	956,666.67	5.693
	YCD	SOC GEN	5.600	03/29/24	5.600	50,000	123	956,666.67	5.693
	YCD	MONTREAL	5.680	03/29/24	5.680	50,000	143	1,151,777.78	5.775
	YCD	MONTREAL	5.680	03/29/24	5.680	50,000	143	1,151,777.78	5.775
	YCD	MONTREAL	5.680	03/29/24	5.680	50,000	143	1,151,777.78	5.775
	YCD	FORTIS	5.760	03/29/24	5.760	50,000	198	1,584,000.00	5.856
	YCD	FORTIS	5.760	03/29/24	5.760	50,000	198	1,584,000.00	5.856
	YCD	CIBC	5.700	03/29/24	5.700	50,000	204	1,615,000.00	5.795
	YCD	CIBC	5.700	03/29/24	5.700	50,000	204	1,615,000.00	5.795
	YCD	NORDEA ABP	5.710	03/29/24	5.710	50,000	204	1,617,833.33	5.805
	YCD	NORDEA ABP	5.710	03/29/24	5.710	50,000	204	1,617,833.33	5.805
	YCD	SOC GEN	5.760	03/29/24	5.760	50,000	204	1,632,000.00	5.856
	YCD	SOC GEN	5.760	03/29/24	5.760	50,000	204	1,632,000.00	5.856
	YCD	RABOBANK	5.770	03/29/24	5.770	50,000	225	1,803,125.00	5.866
	YCD	RABOBANK	5.770	03/29/24	5.770	50,000	225	1,803,125.00	5.866

**03/29/24 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), 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.	10/12/23	5.320	9,000,000.00	04/11/24
New Omni Bank, N.A.	11/16/23	5.220	15,000,000.00	05/16/24
New Omni Bank, N.A.	02/28/24	5.140	8,000,000.00	08/28/24
New Omni Bank, N.A.	03/15/24	5.110	30,000,000.00	09/13/24
<b>BREA</b>				
American First Credit Union	03/22/24	5.300	23,000,000.00	06/14/24
American First Credit Union	03/06/24	5.160	27,000,000.00	09/04/24
<b>CHICO</b>				
Tri Counties Bank	01/26/24	5.080	50,000,000.00	07/26/24
Tri Counties Bank	03/06/24	5.160	50,000,000.00	09/04/24
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	02/29/24	5.330	2,000,000.00	05/30/24
<b>DOWNEY</b>				
Financial Partners Credit Union	01/04/24	5.290	10,000,000.00	04/04/24
Financial Partners Credit Union	01/25/24	5.290	20,000,000.00	04/25/24
<b>EL MONTE</b>				
Cathay Bank	11/09/23	5.310	125,000,000.00	05/09/24
Cathay Bank	02/21/24	5.280	100,000,000.00	05/22/24
Cathay Bank	02/15/24	5.160	50,000,000.00	08/15/24
Cathay Bank	03/14/24	5.150	25,000,000.00	09/12/24
<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
CommerceWest Bank	03/06/24	5.250	12,000,000.00	06/05/24
CommerceWest Bank	03/06/24	5.130	13,000,000.00	09/04/24
Commercial Bank of California	01/04/24	5.100	1,000,000.00	07/05/24
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
Pacific Premier Bank	03/22/24	5.170	50,000,000.00	09/13/24
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	10/04/23	5.360	3,000,000.00	04/03/24
Farmers & Merchants Bank of Central CA	03/14/24	5.270	100,000,000.00	06/13/24
<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	11/02/23	5.360	5,000,000.00	05/02/24
Commonwealth Business Bank	03/07/24	5.260	12,000,000.00	06/06/24
Commonwealth Business Bank	12/08/23	5.180	13,000,000.00	06/07/24
CTBC Bank Corp. (USA)	10/12/23	5.370	50,000,000.00	04/11/24
CTBC Bank Corp. (USA)	02/16/24	5.160	60,000,000.00	08/16/24
CTBC Bank Corp. (USA)	03/15/24	5.160	40,000,000.00	09/13/24
Hanmi Bank	11/09/23	5.310	30,000,000.00	05/09/24
Hanmi Bank	12/14/23	5.230	30,000,000.00	06/13/24
Hanmi Bank	01/10/24	5.080	20,000,000.00	07/10/24
Hanmi Bank	02/09/24	5.080	15,000,000.00	08/09/24
Hanmi Bank	03/14/24	5.150	25,000,000.00	09/12/24
Open Bank	10/25/23	5.350	16,000,000.00	04/24/24
Open Bank	11/01/23	5.360	10,000,000.00	05/01/24
Open Bank	02/29/24	5.310	10,000,000.00	06/05/24
Open Bank	03/06/24	5.280	10,000,000.00	06/05/24
Open Bank	01/04/24	5.090	14,000,000.00	07/05/24
PCB Bank (FKA Pacific City Bank)	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
PCB Bank (FKA Pacific City Bank)	03/13/24	5.290	20,000,000.00	06/12/24
Preferred Bank	11/09/23	5.270	20,000,000.00	05/09/24
Preferred Bank	03/13/24	5.110	125,000,000.00	09/11/24
Royal Business Bank	02/09/24	5.080	10,000,000.00	08/09/24
SMBC ManuBank (FKA Manufacturer's Ban	02/29/24	5.350	20,000,000.00	05/30/24
State Bank of India (California)	03/13/24	5.150	30,000,000.00	09/11/24

## 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	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
California Bank of Commerce	03/14/24	5.150	5,000,000.00	09/12/24
Metropolitan Bank	02/15/24	5.160	1,000,000.00	08/15/24
Metropolitan Bank	02/29/24	5.170	2,000,000.00	08/29/24
<b>ONTARIO</b>				
Citizens Business Bank	02/29/24	5.300	50,000,000.00	05/30/24
Citizens Business Bank	12/13/23	5.220	100,000,000.00	06/12/24
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	01/04/24	5.070	5,000,000.00	07/05/24
Malaga Bank F.S.B.	01/12/24	5.060	46,000,000.00	07/12/24
<b>PASADENA</b>				
American Plus Bank, N.A.	10/06/23	5.330	10,000,000.00	04/05/24
American Plus Bank, N.A.	01/19/24	5.020	14,000,000.00	07/19/24
American Plus Bank, N.A.	01/26/24	5.030	6,000,000.00	07/26/24
American Plus Bank, N.A.	01/31/24	5.000	3,000,000.00	07/31/24
American Plus Bank, N.A.	02/08/24	5.040	4,000,000.00	08/08/24
American Plus Bank, N.A.	02/14/24	5.080	8,000,000.00	08/14/24
American Plus Bank, N.A.	03/15/24	5.110	5,000,000.00	09/13/24
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	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
Wescom Central Credit Union	03/08/24	5.310	20,000,000.00	06/07/24
Wescom Central Credit Union	03/13/24	5.320	50,000,000.00	06/12/24
<b>PORTERVILLE</b>				
Bank of The Sierra	10/26/23	5.370	10,000,000.00	04/25/24
Bank of The Sierra	03/07/24	5.140	5,000,000.00	09/05/24
<b>REDDING</b>				
Cornerstone Community Bank	10/18/23	5.370	9,000,000.00	04/17/24
Cornerstone Community Bank	02/09/24	5.080	8,500,000.00	08/09/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>REDWOOD CITY</b>				
Provident Credit Union	10/05/23	5.400	20,000,000.00	04/04/24
Provident Credit Union	11/02/23	5.390	50,000,000.00	05/02/24
Provident Credit Union	02/15/24	5.300	20,000,000.00	05/16/24
Provident Credit Union	03/01/24	5.300	20,000,000.00	05/31/24
Provident Credit Union	03/06/24	5.280	20,000,000.00	06/05/24
Provident Credit Union	01/11/24	5.100	20,000,000.00	07/11/24
Provident Credit Union	01/11/24	5.100	20,000,000.00	07/11/24
Provident Credit Union	02/08/24	5.090	20,000,000.00	08/08/24
Provident Credit Union	03/14/24	5.160	40,000,000.00	09/12/24
Provident Credit Union	03/15/24	5.160	20,000,000.00	09/13/24
<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	11/29/23	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	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
Golden 1 Credit Union	03/06/24	5.170	75,000,000.00	09/04/24
<b>SAN DIEGO</b>				
Axos Bank	10/11/23	5.370	50,000,000.00	04/10/24
Axos Bank	10/18/23	5.350	25,000,000.00	04/17/24
Axos Bank	12/07/23	5.190	100,000,000.00	06/06/24
Axos Bank	02/28/24	5.160	25,000,000.00	08/28/24
Axos Bank	03/13/24	5.130	100,000,000.00	09/11/24
Bank of Southern California N.A.	01/18/24	5.260	10,000,000.00	04/18/24
Bank of Southern California N.A.	11/16/23	5.260	20,000,000.00	05/16/24
Bank of Southern California N.A.	11/17/23	5.260	5,000,000.00	05/17/24
Bank of Southern California N.A.	02/29/24	5.300	25,000,000.00	05/30/24
California Coast Credit Union	01/17/24	5.010	50,000,000.00	07/17/24
California Coast Credit Union	02/14/24	5.120	1,000,000.00	08/14/24
Mission Federal Credit Union	01/04/24	5.090	50,000,000.00	07/05/24
Mission Federal Credit Union	01/17/24	5.010	50,000,000.00	07/17/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>SAN FRANCISCO</b>				
Bank of San Francisco	12/15/23	5.190	10,000,000.00	06/14/24
Bank of San Francisco	03/08/24	5.120	10,000,000.00	09/06/24
Mission National Bank	01/04/24	5.240	15,000,000.00	04/04/24
Mission National Bank	01/18/24	5.240	5,000,000.00	04/18/24
<b>SAN JOSE</b>				
Meriwest Credit Union	01/11/24	5.310	10,000,000.00	04/11/24
Meriwest Credit Union	01/24/24	5.280	25,000,000.00	04/24/24
Meriwest Credit Union	02/07/24	5.300	10,000,000.00	05/08/24
Technology Credit Union	10/06/23	5.390	100,000,000.00	04/05/24
Technology Credit Union	11/02/23	5.400	50,000,000.00	05/02/24
Technology Credit Union	11/16/23	5.280	50,000,000.00	05/16/24
Technology Credit Union	02/29/24	5.190	100,000,000.00	08/29/24
<b>SANTA ANA</b>				
Banc of California, N.A.	01/11/24	5.280	75,000,000.00	04/11/24
Banc of California, N.A.	03/01/24	5.340	25,000,000.00	05/31/24
Banc of California, N.A.	01/17/24	5.010	75,000,000.00	07/17/24
<b>SANTA BARBARA</b>				
American Riviera Bank	03/14/24	5.300	5,000,000.00	06/13/24
<b>SANTA ROSA</b>				
Poppy Bank	01/18/24	5.270	70,000,000.00	04/18/24
Poppy Bank	02/15/24	5.300	30,000,000.00	05/16/24
Poppy Bank	11/29/23	5.290	50,000,000.00	05/29/24
Poppy Bank	03/06/24	5.280	72,000,000.00	06/05/24
Poppy Bank	01/10/24	5.090	50,000,000.00	07/10/24
Poppy Bank	03/08/24	5.150	23,000,000.00	09/06/24
<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	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
Travis Credit Union	03/08/24	5.150	100,000,000.00	09/06/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>WALNUT CREEK</b>				
Mechanics Bank	11/30/23	5.270	1,000,000.00	05/30/24
<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 MARCH 2024</b>			<b>5,089,000,000.00</b>	

# BANK DEMAND DEPOSITS

## MARCH 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	\$ 379,002	\$ 2,135,000	\$ 5,397,237
2	379,002	2,135,000	5,397,237
3	379,002	2,135,000	5,397,237
4	253,995	2,370,000	5,041,228
5	265,762	1,785,000	4,982,699
6	202,331	1,830,000	4,732,480
7	232,959	1,900,000	5,807,607
8	231,290	1,900,000	5,697,337
9	231,290	1,900,000	5,697,337
10	231,290	1,900,000	5,697,337
11	199,431	2,185,000	5,441,805
12	269,793	2,035,000	5,119,018
13	216,712	1,945,000	4,998,683
14	273,844	1,815,000	4,741,258
15	254,472	2,005,000	5,006,781
16	254,472	2,005,000	5,006,914
17	254,472	2,005,000	5,006,914
18	305,514	2,045,000	4,833,285
19	265,740	2,225,000	4,283,729
20	283,061	2,125,000	4,572,467
21	248,269	1,890,000	4,125,553
22	267,304	1,980,000	4,236,940
23	267,304	1,980,000	4,236,940
24	267,304	1,980,000	4,236,940
25	272,575	2,090,000	4,818,650
26	275,412	2,000,000	5,093,223
27	266,351	1,605,000	5,206,683
28	285,473	1,420,000	5,473,541
29	265,614	635,000	5,269,138
30	265,614	635,000	5,269,138
31	265,614	635,000	5,269,664

**AVERAGE DOLLAR DAYS**

\$268,073 a/

\$1,846,129 b/

a/ The prescribed bank balance for March was \$268,858. This consisted of \$154,113 in compensating balances for services, balances for uncollected funds of \$115,741 and a deduction of \$996 for March 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**

1897

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on March 20, 2024, has determined and designated the amount of money available for deposit and investment as of March 14, 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 \$ 154,000,000

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)	3/18/2024	3/22/2024	\$ 629,200,000	\$ (727,960,000)	\$ 5,089,000,000	\$ 4,361,040,000
(2)	3/25/2024	3/29/2024	\$ (13,165,800,000)	\$ (13,893,760,000)	\$ 5,089,000,000	\$ (8,804,760,000)
(3)	4/1/2024	4/5/2024	\$ (3,683,000,000)	\$ (17,576,760,000)	\$ 5,089,000,000	\$ (12,487,760,000)
(4)	4/8/2024	4/12/2024	\$ 3,165,200,000	\$ (14,411,560,000)	\$ 5,089,000,000	\$ (9,322,560,000)
(5)	4/15/2024	4/19/2024	\$ 9,208,200,000	\$ (5,203,360,000)	\$ 5,089,000,000	\$ (114,360,000)

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 \$ 154,000,000.

Dated: March 20, 2024

POOLED MONEY INVESTMENT BOARD:

**Signatures on file at STO**

Chair

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Member

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Member

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