

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**APRIL 30, 2024**

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

APRIL 2024

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	29
BANK DEMAND DEPOSITS.....	35
POOLED MONEY INVESTMENT BOARD DESIGNATION...	36



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

(Dollars In Thousands)

	April 2024	April 2023	Change
<b>Average Daily Portfolio (\$)</b>	166,160,485	186,301,640	-20,141,155
<b>Accrued Earnings (\$)</b>	581,811	439,412	+142,399
<b>Effective Yield (%)</b>	4.272	2.870	+1.402
<b>Average Life-Month End (In Days)</b>	227	269	-42
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	48,619,864	37,848,225	+10,771,639
<b>Number</b>	983	761	+222
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	1,881,000	2,053,000	-172,000
<b>Number</b>	68	67	+1
<b>Average Workday Investment Activity (\$)</b>	2,404,803	1,995,061	+409,742
<b>Prescribed Demand Account Balances For Services (\$)</b>	174,000	213,000	-39,000



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

(Dollars In Thousands)

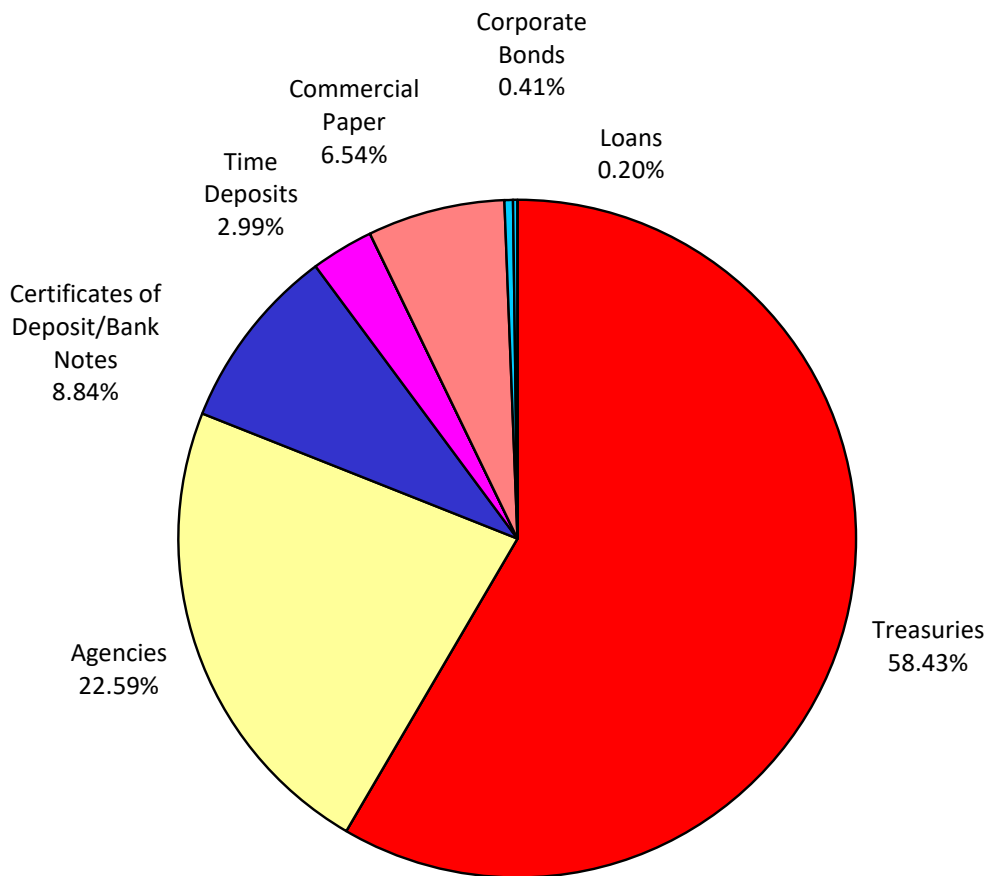
April 30, 2024

<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	35,373,771	20.63	+2.09
Bonds	0	0.00	0
Notes	64,807,715	37.80	-1.90
Strips	0	0.00	0
<b>Total Government</b>	<u>100,181,486</u>	<u>58.43</u>	<u>+0.19</u>
Agency Debentures	12,809,842	7.46	+0.06
Certificates of Deposit	15,150,015	8.84	-0.39
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	25,938,671	15.13	+0.37
Time Deposits	5,125,000	2.99	-0.26
GNMAs	0	0.00	0
Commercial Paper	11,212,046	6.54	+0.07
Remics	1,969	0.00	0
Corporate Bonds	699,090	0.41	-0.02
PMIA Loans	349,834	0.20	-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>171,467,953</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>April 2024</u>		<u>March 2024</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	983	48,619,864	1,120	55,590,784
Time Deposits	68	1,881,000	62	2,244,000
Other	4	1,440,793	0	0
<b>Total</b>	<u>1,055</u>	<u>51,941,657</u>	<u>1,182</u>	<u>57,834,784</u>
PMIA Monthly Average Effective Yield (%)		4.272	4.232	
Year to Date Yield Last Day of Month (%)		3.828	3.779	

# Pooled Money Investment Account Portfolio Composition \$171.5 billion 04/30/2024



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>
04/02/24	REDEMPTIONS								
	CD	WELLS FGO	5.000	04/02/24	5.000	50,000	358	2,486,111.11	5.083
	CD	WELLS FGO	5.000	04/02/24	5.000	50,000	358	2,486,111.11	5.083
	CP	MUFG BK		04/02/24	5.270	50,000	20	146,388.89	5.359
	CP	MUFG BK		04/02/24	5.270	50,000	20	146,388.89	5.359
	CP	CR AG NY		04/02/24	5.300	50,000	22	161,944.44	5.391
	CP	CR AG NY		04/02/24	5.300	50,000	22	161,944.44	5.391
	CP	CR AG NY		04/02/24	5.300	50,000	22	161,944.44	5.391
	CP	MUFG BK		04/02/24	5.280	50,000	25	183,333.33	5.373
	CP	MUFG BK		04/02/24	5.280	50,000	25	183,333.33	5.373
	CP	CIBC HLD		04/02/24	5.350	50,000	96	713,333.33	5.518
	CP	RBC NY		04/02/24	5.360	50,000	102	759,333.33	5.533
	CP	RBC NY		04/02/24	5.360	50,000	102	759,333.33	5.533
	CP	MICROSOFT		04/02/24	5.370	50,000	167	1,245,541.67	5.599
	CP	MICROSOFT		04/02/24	5.370	50,000	167	1,245,541.67	5.599
	CP	RABO NY		04/02/24	5.550	50,000	173	1,333,541.67	5.797
	CP	RABO NY		04/02/24	5.550	50,000	173	1,333,541.67	5.797
	CP	TOYOTA		04/02/24	5.570	50,000	183	1,415,708.33	5.828
	CP	TOYOTA		04/02/24	5.570	50,000	183	1,415,708.33	5.828
	CP	JPM LLC		04/02/24	5.600	50,000	270	2,100,000.00	5.943
	CP	JPM LLC		04/02/24	5.600	50,000	270	2,100,000.00	5.943
	DEB	IBRD	3.850	04/02/24	3.850	50,000	558	2,940,972.22	3.858
	DEB	IBRD	3.850	04/02/24	3.850	50,000	558	2,940,972.22	3.858
	DEB	IBRD	3.850	04/02/24	3.850	50,000	558	2,940,972.22	3.858
	DN	IBRD		04/02/24	5.210	50,000	111	803,208.33	5.383
	DN	IBRD		04/02/24	5.210	50,000	111	803,208.33	5.383
	DN	IFC		04/02/24	5.230	50,000	124	900,722.22	5.415
	DN	IFC		04/02/24	5.230	50,000	124	900,722.22	5.415
	DN	FNMA		04/02/24	5.205	50,000	133	961,479.17	5.396
	DN	FNMA		04/02/24	5.205	50,000	133	961,479.17	5.396
	DN	IFC		04/02/24	5.250	50,000	147	1,071,875.00	5.454
	DN	IBRD		04/02/24	5.270	50,000	148	1,083,277.78	5.476
	DN	IBRD		04/02/24	5.270	50,000	148	1,083,277.78	5.476
	DN	IBRD		04/02/24	5.300	50,000	167	1,229,305.56	5.524
	DN	IBRD		04/02/24	5.300	50,000	167	1,229,305.56	5.524
	DN	FHLB		04/02/24	5.320	50,000	167	1,233,944.44	5.546
	DN	FHLB		04/02/24	5.320	50,000	167	1,233,944.44	5.546
	DN	FHLB		04/02/24	5.320	50,000	167	1,233,944.44	5.546
	DN	FHLB		04/02/24	5.295	50,000	168	1,235,500.00	5.520
	DN	FHLB		04/02/24	5.295	50,000	168	1,235,500.00	5.520
	DN	FFCB		04/02/24	5.230	50,000	169	1,227,597.22	5.451
	DN	FFCB		04/02/24	5.230	50,000	169	1,227,597.22	5.451
	DN	IBRD		04/02/24	5.250	50,000	174	1,268,750.00	5.476
	DN	IBRD		04/02/24	5.250	50,000	174	1,268,750.00	5.476
	DN	FHLB		04/02/24	5.300	50,000	204	1,501,666.67	5.555
	DN	FHLB		04/02/24	5.300	50,000	204	1,501,666.67	5.555
	DN	FHLB		04/02/24	5.300	50,000	204	1,501,666.67	5.555

## 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>
04/02/24	REDEMPTIONS (Continued)								
	DN	FHLB		04/02/24	5.020	50,000	292	2,035,888.89	5.320
	DN	FHLB		04/02/24	5.020	50,000	292	2,035,888.89	5.320
	DN	FHLB		04/02/24	5.010	50,000	301	2,094,458.33	5.316
	DN	FHLB		04/02/24	5.010	50,000	301	2,094,458.33	5.316
	DN	FHLB		04/02/24	4.975	50,000	305	2,107,465.28	5.280
	DN	FHLB		04/02/24	4.975	50,000	305	2,107,465.28	5.280
	DN	FHLB		04/02/24	4.505	50,000	350	2,189,930.56	4.790
	DN	FHLB		04/02/24	4.505	50,000	350	2,189,930.56	4.790
	TR	BILL		04/02/24	5.250	50,000	20	145,833.33	5.338
	TR	BILL		04/02/24	5.250	50,000	20	145,833.33	5.338
	TR	BILL		04/02/24	5.255	50,000	20	145,972.22	5.344
	TR	BILL		04/02/24	5.255	50,000	20	145,972.22	5.344
	TR	BILL		04/02/24	5.260	50,000	25	182,638.89	5.353
	TR	BILL		04/02/24	5.260	50,000	25	182,638.89	5.353
	TR	BILL		04/02/24	5.260	50,000	25	182,638.89	5.353
	TR	BILL		04/02/24	5.260	50,000	25	182,638.89	5.353
	TR	BILL		04/02/24	5.160	50,000	96	688,000.00	5.319
	TR	BILL		04/02/24	5.160	50,000	96	688,000.00	5.319
	TR	BILL		04/02/24	5.180	50,000	104	748,222.22	5.346
	TR	BILL		04/02/24	5.180	50,000	104	748,222.22	5.346
	TR	BILL		04/02/24	5.180	50,000	104	748,222.22	5.346
	TR	BILL		04/02/24	5.183	50,000	104	748,583.33	5.349
	TR	BILL		04/02/24	5.183	50,000	104	748,583.33	5.349
	TR	BILL		04/02/24	5.183	50,000	104	748,583.33	5.349
	TR	BILL		04/02/24	5.220	50,000	119	862,750.00	5.400
	TR	BILL		04/02/24	5.220	50,000	119	862,750.00	5.400
	TR	BILL		04/02/24	5.225	50,000	119	863,576.39	5.405
	TR	BILL		04/02/24	5.225	50,000	119	863,576.39	5.405
	TR	BILL		04/02/24	5.225	50,000	119	863,576.39	5.405
	YCD	NORINCHUK	5.350	04/02/24	5.350	50,000	34	252,638.89	5.439
	YCD	NORINCHUK	5.350	04/02/24	5.350	50,000	34	252,638.89	5.439
	YCD	KBC	5.310	04/02/24	5.310	50,000	35	258,125.00	5.399
	YCD	KBC	5.310	04/02/24	5.310	50,000	35	258,125.00	5.399
	YCD	DNB	5.350	04/02/24	5.350	50,000	91	676,180.56	5.439
	YCD	DNB	5.350	04/02/24	5.350	50,000	91	676,180.56	5.439
	YCD	SUMITOMO	5.400	04/02/24	5.400	50,000	109	817,500.00	5.490
	YCD	SUMITOMO	5.400	04/02/24	5.400	50,000	109	817,500.00	5.490
	YCD	SUMI TRUST	5.560	04/02/24	5.560	50,000	126	973,000.00	5.653
	YCD	SUMI TRUST	5.560	04/02/24	5.560	50,000	126	973,000.00	5.653
	YCD	SVENSKA	5.500	04/02/24	5.500	50,000	133	1,015,972.22	5.592
	YCD	SVENSKA	5.500	04/02/24	5.500	50,000	133	1,015,972.22	5.592
	YCD	SCOTIA	5.800	04/02/24	5.800	50,000	173	1,393,611.11	5.897
	YCD	SCOTIA	5.800	04/02/24	5.800	50,000	173	1,393,611.11	5.897
	YCD	LLOYDS	5.960	04/02/24	5.960	50,000	272	2,251,555.56	6.059
	YCD	LLOYDS	5.960	04/02/24	5.960	50,000	272	2,251,555.56	6.059

## 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>04/02/24</b>	<b>PURCHASES</b>								
	CP	RABO NY		04/16/24	5.300	50,000			
	CP	RABO NY		04/16/24	5.300	50,000			
	CP	RABO NY		04/16/24	5.300	50,000			
	CP	DISNEY		07/15/24	5.390	50,000			
	CP	JUPITER		07/24/24	5.330	50,000			
	CP	JUPITER		07/24/24	5.330	50,000			
	CP	TOYOTA		09/12/24	5.240	50,000			
	CP	TOYOTA		09/12/24	5.240	50,000			
	DN	FFCB		09/27/24	5.030	50,000			
	DN	FFCB		09/27/24	5.030	50,000			
	DN	FNMA		10/01/24	5.020	50,000			
	DN	FNMA		10/01/24	5.020	50,000			
	TR	BILL		09/26/24	5.120	50,000			
	TR	BILL		09/26/24	5.120	50,000			
	TR	BILL		09/26/24	5.120	50,000			
	TR	BILL		09/26/24	5.123	50,000			
	TR	BILL		09/26/24	5.123	50,000			
	TR	BILL		09/26/24	5.123	50,000			
	YCD	DNB	5.300	05/09/24	5.300	50,000			
	YCD	DNB	5.300	05/09/24	5.300	50,000			
	YCD	NORINCHUK	5.370	05/09/24	5.370	50,000			
	YCD	NORINCHUK	5.370	05/09/24	5.370	50,000			
	YCD	LLOYDS	5.400	01/02/25	5.400	50,000			
	YCD	LLOYDS	5.400	01/02/25	5.400	50,000			
<b>04/03/24</b>	<b>NO REDEMPTIONS</b>								
<b>04/03/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		04/08/24	5.290	50,000			
	CP	CR AG NY		04/08/24	5.290	50,000			
	CP	JPM LLC		05/02/24	5.330	50,000			
	CP	JPM LLC		05/02/24	5.330	50,000			
	CP	MUFG BK		05/09/24	5.290	50,000			
	CP	MUFG BK		05/09/24	5.290	50,000			
	CP	SHEFFIELD		06/21/24	5.360	50,000			
	CP	SHEFFIELD		06/21/24	5.360	50,000			
	CP	METLIFE STF		07/22/24	5.270	50,000			
	CP	METLIFE STF		07/22/24	5.270	50,000			
	CP	PFIZER		08/05/24	5.250	50,000			
	CP	NATIXIS NY		09/10/24	5.250	50,000			
	CP	NATIXIS NY		09/10/24	5.250	50,000			
	DN	IBRD		10/01/24	5.050	50,000			
	DN	IBRD		10/01/24	5.050	50,000			
	TR	BILL		05/09/24	5.250	50,000			
	TR	BILL		05/09/24	5.250	50,000			
	TR	BILL		05/09/24	5.250	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>04/03/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		05/09/24	5.250	50,000			
	TR	BILL		05/09/24	5.250	50,000			
	TR	BILL		05/09/24	5.250	50,000			
	TR	BILL		05/09/24	5.250	50,000			
	TR	BILL		05/09/24	5.250	50,000			
	TR	BILL		05/09/24	5.250	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/12/24	5.100	50,000			
	TR	BILL		09/26/24	5.113	50,000			
	TR	BILL		09/26/24	5.113	50,000			
	TR	BILL		09/26/24	5.113	50,000			
	TR	BILL		09/26/24	5.113	50,000			
	TR	BILL		09/26/24	5.113	50,000			
	TR	BILL		09/26/24	5.113	50,000			
	TR	BILL		09/26/24	5.113	50,000			
	TR	NOTE	4.250	03/15/27	4.509	50,000			
	TR	NOTE	4.250	03/15/27	4.509	50,000			
	YCD	SUMI TRUST	5.360	06/04/24	5.360	50,000			
	YCD	SUMI TRUST	5.360	06/04/24	5.360	50,000			
	YCD	SWEDBANK	5.380	07/17/24	5.380	50,000			
	YCD	SWEDBANK	5.380	07/17/24	5.380	50,000			
	YCD	MIZUHO	5.400	08/02/24	5.400	50,000			
	YCD	MIZUHO	5.400	08/02/24	5.400	50,000			
	YCD	MONTREAL	5.450	10/01/24	5.450	50,000			
	YCD	MONTREAL	5.450	10/01/24	5.450	50,000			
	YCD	CIBC	5.440	11/01/24	5.440	50,000			
	YCD	CIBC	5.440	11/01/24	5.440	50,000			
<b>04/04/24</b>	<b>NO REDEMPTIONS</b>								
<b>04/04/24</b>	<b>PURCHASES</b>								
	CB	DEERE CAP	3.450	03/07/29	4.750	25,000			
	CD	US BANK	5.250	05/08/24	5.250	50,000			
	CD	US BANK	5.250	05/08/24	5.250	50,000			
	CP	MUFG BK		07/29/24	5.350	50,000			
	CP	MUFG BK		07/29/24	5.350	50,000			
	CP	THUNDER		09/04/24	5.310	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>
04/04/24	PURCHASES (Continued)								
	CP	RBC NY		11/01/24	5.190	50,000			
	CP	RBC NY		11/01/24	5.190	50,000			
	DN	FNMA		07/17/24	5.130	50,000			
	DN	FNMA		07/17/24	5.130	50,000			
	DN	FNMA		07/26/24	5.120	50,000			
	DN	FNMA		07/26/24	5.120	50,000			
	DN	FNMA		08/12/24	5.090	50,000			
	DN	FNMA		08/12/24	5.090	50,000			
	DN	FNMA		08/30/24	5.070	50,000			
	DN	FNMA		08/30/24	5.070	50,000			
	DN	FHLB		09/10/24	5.070	50,000			
	DN	FHLB		09/10/24	5.070	50,000			
	DN	FFCB		09/24/24	5.020	50,000			
	DN	FFCB		09/24/24	5.020	50,000			
	DN	FHLB		09/24/24	5.060	50,000			
	DN	FHLB		09/24/24	5.060	50,000			
	DN	FHLB		09/24/24	5.060	50,000			
	DN	FHLB		09/24/24	5.060	50,000			
	DN	IFC		10/01/24	5.050	50,000			
	DN	IFC		10/01/24	5.050	50,000			
	TR	BILL		07/09/24	5.195	50,000			
	TR	BILL		07/09/24	5.195	50,000			
	TR	BILL		07/09/24	5.195	50,000			
	TR	BILL		07/09/24	5.195	50,000			
	TR	BILL		07/09/24	5.195	50,000			
	TR	BILL		07/09/24	5.195	50,000			
	TR	BILL		07/11/24	5.155	50,000			
	TR	BILL		07/11/24	5.155	50,000			
	TR	BILL		07/11/24	5.155	50,000			
	TR	BILL		07/11/24	5.155	50,000			
	TR	BILL		07/11/24	5.155	50,000			
	TR	BILL		07/11/24	5.155	50,000			
	TR	BILL		08/15/24	5.125	50,000			
	TR	BILL		08/15/24	5.125	50,000			
	TR	BILL		08/15/24	5.125	50,000			
	TR	BILL		08/15/24	5.130	50,000			
	TR	BILL		08/15/24	5.130	50,000			
	TR	BILL		08/15/24	5.130	50,000			
	TR	BILL		08/15/24	5.130	50,000			
	TR	BILL		08/15/24	5.130	50,000			
	TR	BILL		08/15/24	5.130	50,000			
	TR	BILL		09/26/24	5.105	50,000			
	TR	BILL		09/26/24	5.105	50,000			
	TR	BILL		09/26/24	5.105	50,000			
	TR	BILL		09/26/24	5.105	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>04/04/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		09/26/24	5.110	50,000			
	TR	BILL		09/26/24	5.110	50,000			
	TR	BILL		09/26/24	5.110	50,000			
	TR	BILL		09/26/24	5.110	50,000			
	TR	BILL		09/26/24	5.110	50,000			
	TR	BILL		09/26/24	5.110	50,000			
	TR	BILL		09/26/24	5.110	50,000			
	TR	BILL		09/26/24	5.110	50,000			
	TR	NOTE	3.250	06/30/27	4.495	50,000			
	TR	NOTE	3.250	06/30/27	4.495	50,000			
	TR	NOTE	3.250	06/30/27	4.495	50,000			
	YCD	SVENSKA	5.360	07/17/24	5.360	50,000			
	YCD	SVENSKA	5.360	07/17/24	5.360	50,000			
	YCD	CR AG CIB	5.430	09/27/24	5.430	50,000			
	YCD	CR AG CIB	5.430	09/27/24	5.430	50,000			
	YCD	BNP	5.420	10/01/24	5.420	50,000			
	YCD	BNP	5.420	10/01/24	5.420	50,000			
	YCD	SCOTIA	5.360	12/27/24	5.360	50,000			
	YCD	SCOTIA	5.360	12/27/24	5.360	50,000			
<b>04/05/24</b>	<b>NO REDEMPTIONS</b>								
<b>04/05/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		05/13/24	5.310	50,000			
	CP	CR AG NY		05/13/24	5.310	50,000			
	CP	CR AG NY		05/13/24	5.310	50,000			
	DEB CL	FHLMC	5.125	10/01/26	5.125	50,000			
	DEB CL	FHLMC	5.125	10/01/26	5.125	50,000			
	DEB CL	FHLMC	5.125	10/01/26	5.125	50,000			
	DEB CL	FHLMC	5.140	04/01/27	5.140	50,000			
	DEB CL	FHLMC	5.140	04/01/27	5.140	50,000			
	DEB CL	FHLMC	5.140	04/01/27	5.140	50,000			
	DN	FNMA		05/13/24	5.215	50,000			
	DN	FNMA		05/13/24	5.215	50,000			
	TR	BILL		05/14/24	5.215	50,000			
	TR	BILL		05/14/24	5.215	50,000			
	TR	BILL		05/14/24	5.215	50,000			
	TR	BILL		05/14/24	5.225	50,000			
	TR	BILL		05/14/24	5.225	50,000			
	TR	BILL		05/14/24	5.225	50,000			
	TR	BILL		05/14/24	5.230	50,000			
	TR	BILL		05/14/24	5.230	50,000			
	TR	BILL		05/14/24	5.230	50,000			
	TR	BILL		08/29/24	5.096	50,000			
	TR	BILL		08/29/24	5.096	50,000			
	TR	BILL		08/29/24	5.096	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>04/05/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		08/29/24	5.100	50,000			
	TR	BILL		08/29/24	5.100	50,000			
	TR	BILL		08/29/24	5.100	50,000			
	TR	NOTE	4.625	02/28/26	4.714	50,000			
	TR	NOTE	4.625	02/28/26	4.714	50,000			
	TR	NOTE	4.625	02/28/26	4.714	50,000			
	TR	NOTE	4.625	02/28/26	4.714	50,000			
	TR	NOTE	4.625	02/28/26	4.714	50,000			
	TR	NOTE	4.625	02/28/26	4.714	50,000			
	YCD	NORINCHUK	5.370	05/13/24	5.370	50,000			
	YCD	NORINCHUK	5.370	05/13/24	5.370	50,000			
	YCD	SUMITOMO	5.300	08/02/24	5.300	50,000			
	YCD	SUMITOMO	5.300	08/02/24	5.300	50,000			
<b>04/08/24</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		04/08/24	5.290	50,000	5	36,736.11	5.367
	CP	CR AG NY		04/08/24	5.290	50,000	5	36,736.11	5.367
	CP	SOC GEN NY		04/08/24	5.280	50,000	26	190,666.67	5.374
	CP	SOC GEN NY		04/08/24	5.280	50,000	26	190,666.67	5.374
	CP	MIZUHO NY		04/08/24	5.300	50,000	81	596,250.00	5.453
	CP	MIZUHO NY		04/08/24	5.300	50,000	81	596,250.00	5.453
<b>04/08/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		05/13/24	5.300	50,000			
	CP	MUFG BK		05/13/24	5.300	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		05/14/24	5.250	50,000			
<b>04/09/24</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		04/09/24	5.290	50,000	34	249,805.56	5.390
	CP	MUFG BK		04/09/24	5.290	50,000	34	249,805.56	5.390
	CP	MICROSOFT		04/09/24	5.350	50,000	118	876,805.56	5.536
	CP	MICROSOFT		04/09/24	5.350	50,000	118	876,805.56	5.536
	CP	CR AG NY		04/09/24	5.360	50,000	118	878,444.44	5.547
	CP	CR AG NY		04/09/24	5.360	50,000	118	878,444.44	5.547
	DN	FHLMC		04/09/24	5.235	50,000	22	159,958.33	5.325
	DN	FHLMC		04/09/24	5.235	50,000	22	159,958.33	5.325
	DN	FHLMC		04/09/24	5.225	50,000	26	188,680.56	5.318
	DN	FHLMC		04/09/24	5.225	50,000	26	188,680.56	5.318
	DN	IBRD		04/09/24	5.230	50,000	133	966,097.22	5.422
	DN	IBRD		04/09/24	5.230	50,000	133	966,097.22	5.422
	DN	IADB		04/09/24	5.230	50,000	133	966,097.22	5.422
	DN	IADB		04/09/24	5.230	50,000	133	966,097.22	5.422

## 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>
04/09/24	REDEMPTIONS (Continued)								
	DN	FHLB		04/09/24	5.225	50,000	140	1,015,972.22	5.422
	DN	FHLB		04/09/24	5.225	50,000	140	1,015,972.22	5.422
	DN	FHLB		04/09/24	5.225	50,000	144	1,045,000.00	5.425
	DN	FHLB		04/09/24	5.225	50,000	144	1,045,000.00	5.425
	DN	FHLB		04/09/24	5.305	50,000	161	1,186,256.94	5.524
	DN	FHLB		04/09/24	5.305	50,000	161	1,186,256.94	5.524
	DN	FHLB		04/09/24	5.300	50,000	165	1,214,583.33	5.522
	TR	BILL		04/09/24	5.250	50,000	18	131,250.00	5.337
	TR	BILL		04/09/24	5.250	50,000	18	131,250.00	5.337
	TR	BILL		04/09/24	5.250	50,000	18	131,250.00	5.337
	TR	BILL		04/09/24	5.258	50,000	18	131,437.50	5.345
	TR	BILL		04/09/24	5.258	50,000	18	131,437.50	5.345
	TR	BILL		04/09/24	5.258	50,000	18	131,437.50	5.345
	TR	BILL		04/09/24	5.265	50,000	26	190,125.00	5.359
	TR	BILL		04/09/24	5.265	50,000	26	190,125.00	5.359
	TR	BILL		04/09/24	5.265	50,000	26	190,125.00	5.359
	TR	BILL		04/09/24	5.268	50,000	26	190,215.28	5.361
	TR	BILL		04/09/24	5.268	50,000	26	190,215.28	5.361
	TR	BILL		04/09/24	5.268	50,000	26	190,215.28	5.361
	TR	BILL		04/09/24	5.198	50,000	105	757,968.75	5.365
	TR	BILL		04/09/24	5.198	50,000	105	757,968.75	5.365
	TR	BILL		04/09/24	5.198	50,000	105	757,968.75	5.365
	TR	BILL		04/09/24	5.198	50,000	105	757,968.75	5.365
	TR	BILL		04/09/24	5.198	50,000	105	757,968.75	5.365
	TR	BILL		04/09/24	5.198	50,000	105	757,968.75	5.365
	TR	BILL		04/09/24	5.198	50,000	105	757,968.75	5.365
	TR	BILL		04/09/24	5.200	50,000	105	758,333.33	5.368
	TR	BILL		04/09/24	5.200	50,000	105	758,333.33	5.368
	TR	BILL		04/09/24	5.200	50,000	105	758,333.33	5.368
	TR	BILL		04/09/24	5.198	50,000	112	808,500.00	5.371
	TR	BILL		04/09/24	5.198	50,000	112	808,500.00	5.371
	TR	BILL		04/09/24	5.198	50,000	112	808,500.00	5.371
	TR	BILL		04/09/24	5.190	50,000	113	814,541.67	5.364
	TR	BILL		04/09/24	5.190	50,000	113	814,541.67	5.364
	TR	BILL		04/09/24	5.190	50,000	113	814,541.67	5.364
	TR	BILL		04/09/24	5.195	50,000	113	815,326.39	5.369
	TR	BILL		04/09/24	5.195	50,000	113	815,326.39	5.369
	TR	BILL		04/09/24	5.195	50,000	113	815,326.39	5.369
	TR	BILL		04/09/24	5.205	50,000	113	816,895.83	5.380
	TR	BILL		04/09/24	5.205	50,000	113	816,895.83	5.380
	TR	BILL		04/09/24	5.205	50,000	113	816,895.83	5.380
	TR	BILL		04/09/24	5.189	50,000	116	836,005.56	5.365
	TR	BILL		04/09/24	5.189	50,000	116	836,005.56	5.365
	TR	BILL		04/09/24	5.189	50,000	116	836,005.56	5.365
	TR	BILL		04/09/24	5.195	50,000	116	836,972.22	5.371
	TR	BILL		04/09/24	5.195	50,000	116	836,972.22	5.371
	TR	BILL		04/09/24	5.195	50,000	116	836,972.22	5.371

## 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>04/09/24</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		04/09/24	5.223	50,000	118	855,991.67	5.403
	TR	BILL		04/09/24	5.223	50,000	118	855,991.67	5.403
	TR	BILL		04/09/24	5.223	50,000	118	855,991.67	5.403
	TR	BILL		04/09/24	5.225	50,000	118	856,319.44	5.405
	TR	BILL		04/09/24	5.225	50,000	118	856,319.44	5.405
	TR	BILL		04/09/24	5.225	50,000	118	856,319.44	5.405
	TR	BILL		04/09/24	5.246	50,000	118	859,679.17	5.426
	TR	BILL		04/09/24	5.246	50,000	118	859,679.17	5.426
	TR	BILL		04/09/24	5.246	50,000	118	859,679.17	5.426
	TR	BILL		04/09/24	5.246	50,000	118	859,761.11	5.427
	TR	BILL		04/09/24	5.246	50,000	118	859,761.11	5.427
	TR	BILL		04/09/24	5.246	50,000	118	859,761.11	5.427
	YCD	DNB	5.290	04/09/24	5.290	50,000	36	264,500.00	5.363
	YCD	DNB	5.290	04/09/24	5.290	50,000	36	264,500.00	5.363
<b>04/09/24</b>	<b>PURCHASES</b>								
	CD	US BANK	5.250	05/13/24	5.250	50,000			
	CD	US BANK	5.250	05/13/24	5.250	50,000			
	CP	ATLANTIC		05/13/24	5.320	50,000			
	CP	SOC GEN NY		10/21/24	5.200	50,000			
	CP	SOC GEN NY		10/21/24	5.200	50,000			
	DEB	IFC	4.570	04/01/27	4.570	50,000			
	DEB	IFC	4.570	04/01/27	4.570	50,000			
	DEB	IFC	4.570	04/01/27	4.570	50,000			
	DEB	IBRD	4.380	04/02/29	4.380	50,000			
	DEB	IBRD	4.380	04/02/29	4.380	50,000			
	DEB	IBRD	4.380	04/02/29	4.380	50,000			
	DN	FNMA		05/13/24	5.215	50,000			
	DN	FNMA		05/13/24	5.215	50,000			
	DN	FNMA		10/01/24	5.025	50,000			
	DN	FNMA		10/01/24	5.025	50,000			
	TR	BILL		05/14/24	5.245	50,000			
	TR	BILL		05/14/24	5.245	50,000			
	TR	BILL		05/14/24	5.245	50,000			
	TR	BILL		05/14/24	5.246	50,000			
	TR	BILL		05/14/24	5.246	50,000			
	TR	BILL		05/14/24	5.246	50,000			
	TR	BILL		08/06/24	5.198	50,000			
	TR	BILL		08/06/24	5.198	50,000			
	TR	BILL		08/06/24	5.198	50,000			
	TR	BILL		08/06/24	5.200	50,000			
	TR	BILL		08/06/24	5.200	50,000			
	TR	BILL		08/06/24	5.200	50,000			
	TR	BILL		08/06/24	5.200	50,000			
	TR	BILL		08/06/24	5.200	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>04/09/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		08/06/24	5.205	50,000			
	TR	BILL		08/06/24	5.205	50,000			
<b>04/10/24</b>	<b>NO REDEMPTIONS</b>								
<b>04/10/24</b>	<b>PURCHASES</b>								
	CP	UNITEDHEALTH		09/04/24	5.280	50,000			
	CP	UNITEDHEALTH		09/04/24	5.280	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		09/12/24	5.130	50,000			
	TR	BILL		09/12/24	5.130	50,000			
	TR	BILL		09/12/24	5.130	50,000			
	TR	BILL		09/12/24	5.137	50,000			
	TR	BILL		09/12/24	5.137	50,000			
	TR	BILL		09/12/24	5.137	50,000			
<b>04/11/24</b>	<b>NO REDEMPTIONS</b>								
<b>04/11/24</b>	<b>PURCHASES</b>								
	CD	BMO BANK	5.430	04/01/25	5.430	50,000			
	CD	BMO BANK	5.430	04/01/25	5.430	50,000			
	CP	JOHNSON		07/10/24	5.240	50,000			
	CP	JOHNSON		07/10/24	5.240	50,000			
	CP	COCA COLA		10/07/24	5.240	50,000			
	DEB	FHLB	4.750	04/09/27	4.846	50,000			
	DEB	FHLB	4.750	04/09/27	4.846	50,000			
	DN	IFC		10/25/24	5.010	50,000			
	DN	IFC		10/25/24	5.010	50,000			
	DN	FFCB		10/29/24	4.990	50,000			
	DN	FFCB		10/29/24	4.990	50,000			
	DN	FFCB		10/29/24	4.990	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		10/10/24	5.100	50,000			
	TR	BILL		10/10/24	5.100	50,000			
	TR	BILL		10/10/24	5.100	50,000			
	TR	BILL		10/10/24	5.101	50,000			
	TR	BILL		10/10/24	5.101	50,000			
	TR	BILL		10/10/24	5.101	50,000			
	TR	NOTE	0.625	10/15/24	5.288	50,000			
	TR	NOTE	0.625	10/15/24	5.288	50,000			
	TR	NOTE	0.625	10/15/24	5.288	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>04/11/24</b>	<b>PURCHASES (Continued)</b>								
	TR	NOTE	0.625	10/15/24	5.312	50,000			
	TR	NOTE	0.625	10/15/24	5.312	50,000			
	TR	NOTE	0.625	10/15/24	5.312	50,000			
<b>04/12/24</b>	<b>NO REDEMPTIONS</b>								
<b>04/12/24</b>	<b>PURCHASES</b>								
	CP	BNP NY		04/24/24	5.290	50,000			
	CP	BNP NY		04/24/24	5.290	50,000			
	CP	CATERPILR		04/25/24	5.320	50,000			
	DEB	IADB	4.650	10/01/26	4.651	50,000			
	DEB	IADB	4.650	10/01/26	4.651	50,000			
	DEB	IADB	4.650	10/01/26	4.651	50,000			
	DEB CL	FNMA	4.550	10/02/28	4.550	50,000			
	DEB CL	FNMA	4.550	10/02/28	4.550	50,000			
	DEB CL	FNMA	4.550	10/02/28	4.550	50,000			
	DN	FHLB		05/14/24	5.260	50,000			
	DN	FHLB		05/14/24	5.260	50,000			
	DN	IADB		07/01/24	5.210	50,000			
	DN	IADB		07/01/24	5.210	50,000			
	DN	FHLB		08/30/24	5.150	50,000			
	DN	FHLB		08/30/24	5.150	50,000			
	DN	FNMA		09/27/24	5.070	50,000			
	DN	FNMA		09/27/24	5.070	50,000			
	DN	FNMA		10/01/24	5.065	50,000			
	DN	FNMA		10/01/24	5.065	50,000			
	DN	FNMA		10/21/24	5.055	50,000			
	DN	FNMA		10/21/24	5.055	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		05/14/24	5.250	50,000			
	TR	BILL		09/12/24	5.110	50,000			
	TR	BILL		09/12/24	5.110	50,000			
	TR	BILL		09/12/24	5.110	50,000			
	TR	BILL		09/12/24	5.115	50,000			
	TR	BILL		09/12/24	5.115	50,000			
	TR	BILL		09/12/24	5.115	50,000			
	TR	BILL		09/26/24	5.143	50,000			
	TR	BILL		09/26/24	5.143	50,000			
	TR	BILL		09/26/24	5.143	50,000			
	TR	BILL		09/26/24	5.145	50,000			
	TR	BILL		09/26/24	5.145	50,000			
	TR	BILL		09/26/24	5.145	50,000			
	TR	BILL		10/10/24	5.150	50,000			
	TR	BILL		10/10/24	5.150	50,000			
	TR	BILL		10/10/24	5.150	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>04/12/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		10/10/24	5.150	50,000			
	TR	BILL		10/10/24	5.150	50,000			
	TR	BILL		10/10/24	5.150	50,000			
	TR	NOTE	4.250	02/28/29	4.535	50,000			
	TR	NOTE	4.250	02/28/29	4.535	50,000			
	TR	NOTE	4.250	02/28/29	4.535	50,000			
	TR	NOTE	4.250	02/28/29	4.535	50,000			
	TR	NOTE	4.250	02/28/29	4.535	50,000			
	TR	NOTE	4.250	02/28/29	4.535	50,000			
	YCD	DNB	5.270	04/22/24	5.270	50,000			
	YCD	DNB	5.270	04/22/24	5.270	50,000			
	YCD	SUMI TRUST	5.320	04/22/24	5.320	50,000			
	YCD	SUMI TRUST	5.320	04/22/24	5.320	50,000			
	YCD	KBC	5.320	05/13/24	5.320	50,000			
	YCD	KBC	5.320	05/13/24	5.320	50,000			
<b>04/15/24</b>	<b>NO REDEMPTIONS</b>								
<b>04/15/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		05/03/24	5.300	50,000			
	CP	CR AG NY		05/03/24	5.300	50,000			
	CP	MUFG BK		06/03/24	5.330	50,000			
	CP	MUFG BK		06/03/24	5.330	50,000			
	CP	MIZUHO NY		08/12/24	5.320	50,000			
	CP	MIZUHO NY		08/12/24	5.320	50,000			
	CP	RBC NY		10/25/24	5.310	50,000			
	CP	RBC NY		10/25/24	5.310	50,000			
	DN	FHLMC		05/13/24	5.230	50,000			
	DN	FHLMC		05/13/24	5.230	50,000			
	DN	FHLMC		05/29/24	5.220	50,000			
	DN	FHLMC		05/29/24	5.220	50,000			
	DN	FHLB		07/24/24	5.160	50,000			
	DN	FHLB		07/24/24	5.160	50,000			
	DN	FNMA		10/01/24	5.070	50,000			
	DN	FNMA		10/01/24	5.070	50,000			
	DN	FFCB		10/15/24	5.040	50,000			
	DN	FFCB		10/15/24	5.040	50,000			
	DN	FHLB		10/21/24	5.065	50,000			
	DN	FHLB		10/21/24	5.065	50,000			
	DN	FNMA		11/01/24	5.025	50,000			
	DN	FNMA		11/01/24	5.025	50,000			
	TR	BILL		05/23/24	5.266	50,000			
	TR	BILL		05/23/24	5.266	50,000			
	TR	BILL		05/23/24	5.266	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>04/15/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		05/23/24	5.275	50,000			
	TR	BILL		05/23/24	5.275	50,000			
	TR	BILL		05/23/24	5.275	50,000			
	TR	BILL		09/12/24	5.140	50,000			
	TR	BILL		09/12/24	5.140	50,000			
	TR	BILL		09/12/24	5.140	50,000			
	TR	NOTE	0.625	10/15/24	5.251	50,000			
	TR	NOTE	0.625	10/15/24	5.251	50,000			
	TR	NOTE	0.625	10/15/24	5.251	50,000			
	TR	NOTE	0.625	10/15/24	5.259	50,000			
	TR	NOTE	0.625	10/15/24	5.259	50,000			
	TR	NOTE	0.625	10/15/24	5.259	50,000			
	TR	NOTE	0.625	10/15/24	5.276	50,000			
	TR	NOTE	0.625	10/15/24	5.276	50,000			
	TR	NOTE	0.625	10/15/24	5.276	50,000			
	YCD	BNP	5.400	07/29/24	5.400	50,000			
	YCD	BNP	5.400	07/29/24	5.400	50,000			
	YCD	FORTIS	5.450	09/24/24	5.450	50,000			
	YCD	FORTIS	5.450	09/24/24	5.450	50,000			
	YCD	SCOTIA	5.450	02/03/25	5.450	50,000			
	YCD	SCOTIA	5.450	02/03/25	5.450	50,000			
<b>04/16/24</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		04/16/24	5.300	50,000	14	103,055.56	5.385
	CP	RABO NY		04/16/24	5.300	50,000	14	103,055.56	5.385
	CP	RABO NY		04/16/24	5.300	50,000	14	103,055.56	5.385
	CP	MUFG BK		04/16/24	5.260	50,000	20	146,111.11	5.349
	CP	MUFG BK		04/16/24	5.260	50,000	20	146,111.11	5.349
	TR	BILL		04/16/24	5.230	50,000	20	145,277.78	5.318
	TR	BILL		04/16/24	5.230	50,000	20	145,277.78	5.318
	TR	BILL		04/16/24	5.230	50,000	20	145,277.78	5.318
	TR	BILL		04/16/24	5.240	50,000	20	145,555.56	5.328
	TR	BILL		04/16/24	5.240	50,000	20	145,555.56	5.328
	TR	BILL		04/16/24	5.240	50,000	20	145,555.56	5.328
	TR	BILL		04/16/24	5.243	50,000	21	152,906.25	5.332
	TR	BILL		04/16/24	5.243	50,000	21	152,906.25	5.332
	TR	BILL		04/16/24	5.243	50,000	21	152,906.25	5.332
	TR	BILL		04/16/24	5.243	50,000	21	152,906.25	5.332
	TR	BILL		04/16/24	5.243	50,000	21	152,906.25	5.332
	TR	BILL		04/16/24	5.243	50,000	21	152,906.25	5.332
	TR	BILL		04/16/24	5.243	50,000	21	152,906.25	5.332
	TR	BILL		04/16/24	5.250	50,000	21	153,125.00	5.339
	TR	BILL		04/16/24	5.250	50,000	21	153,125.00	5.339
	TR	BILL		04/16/24	5.250	50,000	21	153,125.00	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>
04/16/24	<b>PURCHASES</b>								
	CD	BOFA	5.520	04/01/25	5.520	50,000			
	CD	BOFA	5.520	04/01/25	5.520	50,000			
	CP	RABO NY		04/22/24	5.300	50,000			
	CP	RABO NY		04/22/24	5.300	50,000			
	CP	RABO NY		04/25/24	5.300	50,000			
	CP	RABO NY		04/25/24	5.300	50,000			
	CP	RABO NY		04/25/24	5.300	50,000			
	CP	RABO NY		04/25/24	5.300	50,000			
	CP	CR AG NY		04/25/24	5.300	50,000			
	CP	CR AG NY		04/25/24	5.300	50,000			
	CP	CR AG NY		04/25/24	5.300	50,000			
	CP	UNITEDHEALTH		06/10/24	5.370	50,000			
	CP	UNITEDHEALTH		06/10/24	5.370	50,000			
	CP	VERSAILLES		08/02/24	5.380	50,000			
	CP	VERSAILLES		08/02/24	5.380	50,000			
	CP	NATIXIS NY		09/27/24	5.260	50,000			
	CP	NATIXIS NY		09/27/24	5.260	50,000			
	CP	TOYOTA		11/01/24	5.300	50,000			
	CP	TOYOTA		11/01/24	5.300	50,000			
	DN	FFCB		10/01/24	5.050	50,000			
	DN	FFCB		10/01/24	5.050	50,000			
	DN	IBRD		10/21/24	5.050	50,000			
	DN	IBRD		10/21/24	5.050	50,000			
	DN	IBRD		10/25/24	5.050	50,000			
	DN	IBRD		10/25/24	5.050	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		10/10/24	5.150	50,000			
	TR	BILL		10/10/24	5.150	50,000			
	TR	BILL		10/10/24	5.150	50,000			
	TR	BILL		10/10/24	5.150	50,000			
	TR	BILL		10/10/24	5.150	50,000			
	TR	BILL		10/10/24	5.150	50,000			
	TR	NOTE	0.625	10/15/24	5.252	50,000			
	TR	NOTE	0.625	10/15/24	5.252	50,000			
	TR	NOTE	0.625	10/15/24	5.252	50,000			
	TR	NOTE	0.625	10/15/24	5.252	50,000			
	TR	NOTE	0.625	10/15/24	5.252	50,000			
	TR	NOTE	0.625	10/15/24	5.252	50,000			
	TR	NOTE	0.625	10/15/24	5.252	50,000			
	TR	NOTE	0.625	10/15/24	5.252	50,000			
	TR	NOTE	0.625	10/15/24	5.252	50,000			
	TR	NOTE	0.625	10/15/24	5.252	50,000			
	TR	NOTE	3.250	06/30/27	4.779	50,000			
	TR	NOTE	3.250	06/30/27	4.779	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>04/16/24</b>	<b>PURCHASES (Continued)</b>								
	TR	NOTE	3.250	06/30/27	4.780	50,000			
	TR	NOTE	3.250	06/30/27	4.780	50,000			
	YCD	SUMITOMO	5.350	07/22/24	5.350	50,000			
	YCD	SUMITOMO	5.350	07/22/24	5.350	50,000			
<b>04/17/24</b>	<b>REDEMPTION</b>								
	CB	TOYOTA	2.900	04/17/24	5.237	20,000	323	908,522.22	5.252
<b>04/17/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		04/25/24	5.260	50,000			
	CP	MUFG BK		04/25/24	5.260	50,000			
	CP	MUFG BK		04/25/24	5.260	50,000			
	CP	GOTHAM		06/27/24	5.370	50,000			
	CP	DEERE CAP		07/10/24	5.300	50,000			
	CP	OLD LINE		07/22/24	5.350	50,000			
	CP	OLD LINE		07/22/24	5.350	50,000			
	CP	JOHNSON		10/21/24	5.160	50,000			
	DN	IADB		07/22/24	5.150	50,000			
	DN	FHLB		09/27/24	5.095	50,000			
	DN	FHLB		09/27/24	5.095	50,000			
	DN	FHLB		09/27/24	5.125	50,000			
	DN	FHLB		09/27/24	5.125	50,000			
	DN	FFCB		10/21/24	5.050	50,000			
	DN	FFCB		10/21/24	5.050	50,000			
	DN	FHLB		10/21/24	5.055	50,000			
	DN	FHLB		10/21/24	5.055	50,000			
	DN	FHLB		03/26/25	4.925	50,000			
	DN	FHLB		03/26/25	4.925	50,000			
	DN	FFCB		04/01/25	4.900	50,000			
	DN	FFCB		04/01/25	4.900	50,000			
	DN	FFCB		04/01/25	4.900	50,000			
	DN	FHLB		04/01/25	4.920	50,000			
	DN	FHLB		04/01/25	4.920	50,000			
	TR	BILL		05/09/24	5.275	50,000			
	TR	BILL		05/09/24	5.275	50,000			
	TR	BILL		05/09/24	5.275	50,000			
	TR	BILL		05/09/24	5.275	50,000			
	TR	BILL		05/09/24	5.275	50,000			
	TR	BILL		05/09/24	5.275	50,000			
	TR	BILL		05/09/24	5.280	50,000			
	TR	BILL		05/09/24	5.280	50,000			
	TR	BILL		05/09/24	5.280	50,000			
	TR	BILL		05/09/24	5.280	50,000			
	TR	BILL		08/13/24	5.225	50,000			
	TR	BILL		08/13/24	5.225	50,000			
	TR	BILL		08/13/24	5.225	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>04/17/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	BILL		08/13/24	5.230	50,000			
	TR	NOTE	4.625	03/15/26	4.970	50,000			
	TR	NOTE	4.625	03/15/26	4.970	50,000			
	TR	NOTE	4.625	03/15/26	4.970	50,000			
	TR	NOTE	4.625	03/15/26	4.970	50,000			
	TR	NOTE	4.625	03/15/26	4.965	50,000			
	TR	NOTE	4.625	03/15/26	4.965	50,000			
	TR	NOTE	4.625	03/15/26	4.965	50,000			
	TR	NOTE	4.625	03/15/26	4.965	50,000			
	TR	NOTE	4.000	06/30/28	4.728	50,000			
	TR	NOTE	4.000	06/30/28	4.728	50,000			
	TR	NOTE	4.000	06/30/28	4.728	50,000			
	TR	NOTE	4.000	06/30/28	4.728	50,000			
	TR	NOTE	4.000	06/30/28	4.728	50,000			
	TR	NOTE	4.000	06/30/28	4.728	50,000			
	TR	NOTE	4.000	06/30/28	4.728	50,000			
	YCD	DNB	5.270	04/25/24	5.270	50,000			
	YCD	DNB	5.270	04/25/24	5.270	50,000			
	YCD	MONTREAL	5.450	11/01/24	5.450	50,000			
	YCD	MONTREAL	5.450	11/01/24	5.450	50,000			
	YCD	TORONTO	5.490	12/27/24	5.490	50,000			
	YCD	TORONTO	5.490	12/27/24	5.490	50,000			
<b>04/18/24</b>	<b>NO REDEMPTIONS</b>								
<b>04/18/24</b>	<b>PURCHASES</b>								
	CP	RABO NY		04/24/24	5.300	50,000			
	CP	RABO NY		04/24/24	5.300	50,000			
	CP	CHARIOT		07/22/24	5.370	50,000			
	CP	CHARIOT		07/22/24	5.370	50,000			
	CP	CAFCO		09/13/24	5.370	50,000			
	CP	UNITEDHEALTH		09/27/24	5.400	50,000			
	CP	UNITEDHEALTH		09/27/24	5.400	50,000			
	CP	DISNEY		10/15/24	5.450	50,000			
	DEB	FFCB	4.800	10/01/27	4.801	50,000			
	DEB	FFCB	4.800	10/01/27	4.801	50,000			
	DEB	FFCB	4.800	10/01/27	4.801	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>04/18/24</b>	<b>PURCHASES (Continued)</b>								
	DEB CL	FHLB	5.020	04/02/29	5.021	50,000			
	DEB CL	FHLB	5.020	04/02/29	5.021	50,000			
	DEB CL	FHLB	5.020	04/02/29	5.021	50,000			
	DN	FHLB		07/17/24	5.235	50,000			
	DN	FHLB		07/17/24	5.235	50,000			
	DN	FHLB		07/17/24	5.235	50,000			
	DN	FNMA		08/30/24	5.125	50,000			
	DN	FNMA		08/30/24	5.125	50,000			
	DN	FHLMC		10/01/24	5.070	50,000			
	DN	FHLMC		10/01/24	5.070	50,000			
	DN	FHLMC		10/01/24	5.070	50,000			
	DN	FHLMC		10/01/24	5.070	50,000			
	DN	FHLB		10/01/24	5.115	50,000			
	DN	FHLB		10/01/24	5.115	50,000			
	DN	IFC		10/21/24	5.050	50,000			
	DN	IBRD		10/21/24	5.050	50,000			
	DN	IBRD		10/21/24	5.050	50,000			
	DN	FHLB		10/21/24	5.105	50,000			
	DN	FHLB		10/21/24	5.105	50,000			
	DN	IBRD		10/25/24	5.050	50,000			
	DN	IBRD		10/25/24	5.050	50,000			
	TR	BILL		09/12/24	5.169	50,000			
	TR	BILL		09/12/24	5.169	50,000			
	TR	BILL		09/12/24	5.169	50,000			
	TR	BILL		09/12/24	5.171	50,000			
	TR	BILL		09/12/24	5.171	50,000			
	TR	BILL		09/12/24	5.171	50,000			
	TR	NOTE	4.500	07/15/26	4.927	50,000			
	TR	NOTE	4.500	07/15/26	4.927	50,000			
	TR	NOTE	4.500	07/15/26	4.932	50,000			
	TR	NOTE	4.500	07/15/26	4.932	50,000			
	TR	NOTE	4.125	02/15/27	4.804	50,000			
	TR	NOTE	4.125	02/15/27	4.804	50,000			
	TR	NOTE	4.125	02/15/27	4.804	50,000			
	TR	NOTE	4.125	02/15/27	4.804	50,000			
	TR	NOTE	4.125	02/15/27	4.804	50,000			
	TR	NOTE	4.125	02/15/27	4.804	50,000			
	YCD	SVENSKA	5.350	07/24/24	5.350	50,000			
	YCD	SVENSKA	5.350	07/24/24	5.350	50,000			
<b>04/19/24</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>04/19/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		05/31/24	5.310	50,000			
	CP	MUFG BK		05/31/24	5.310	50,000			
	DN	FNMA		05/31/24	5.220	50,000			
	DN	FNMA		05/31/24	5.220	50,000			
	DN	FHLMC		05/31/24	5.230	50,000			
	DN	FHLMC		05/31/24	5.230	50,000			
	TR	BILL		09/26/24	5.160	50,000			
	TR	BILL		09/26/24	5.160	50,000			
	TR	BILL		09/26/24	5.160	50,000			
	TR	BILL		09/26/24	5.162	50,000			
	TR	BILL		09/26/24	5.162	50,000			
	TR	BILL		09/26/24	5.162	50,000			
<b>04/22/24</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		04/22/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		04/22/24	5.300	50,000	6	44,166.67	5.378
	CP	MUFG BK		04/22/24	5.340	50,000	82	608,166.67	5.496
	CP	MUFG BK		04/22/24	5.340	50,000	82	608,166.67	5.496
	CP	SHEFFIELD		04/22/24	5.350	50,000	95	705,902.78	5.517
	CP	SHEFFIELD		04/22/24	5.350	50,000	95	705,902.78	5.517
	YCD	DNB	5.270	04/22/24	5.270	50,000	10	73,194.44	5.343
	YCD	DNB	5.270	04/22/24	5.270	50,000	10	73,194.44	5.343
	YCD	SUMI TRUST	5.320	04/22/24	5.320	50,000	10	73,888.89	5.394
	YCD	SUMI TRUST	5.320	04/22/24	5.320	50,000	10	73,888.89	5.394
	YCD	SWEDBANK	5.300	04/22/24	5.300	50,000	33	242,916.67	5.374
	YCD	SWEDBANK	5.300	04/22/24	5.300	50,000	33	242,916.67	5.374
	YCD	KBC	5.310	04/22/24	5.310	50,000	35	258,125.00	5.384
	YCD	KBC	5.310	04/22/24	5.310	50,000	35	258,125.00	5.384
<b>04/22/24</b>	<b>NO PURCHASES</b>								
<b>04/23/24</b>	<b>NO REDEMPTIONS</b>								
<b>04/23/24</b>	<b>PURCHASES</b>								
	CP	BNP NY		04/25/24	5.290	50,000			
	CP	BNP NY		04/25/24	5.290	50,000			
	CP	BNP NY		04/25/24	5.290	50,000			
<b>04/24/24</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		04/24/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		04/24/24	5.300	50,000	6	44,166.67	5.378
	CP	BNP NY		04/24/24	5.290	50,000	12	88,166.67	5.373
	CP	BNP NY		04/24/24	5.290	50,000	12	88,166.67	5.373

## 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>04/24/24</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	CR AG NY		04/24/24	5.290	50,000	85	624,513.89	5.446
	CP	CR AG NY		04/24/24	5.290	50,000	85	624,513.89	5.446
	CP	LIBERTY		04/24/24	5.300	50,000	90	662,500.00	5.461
	CP	SUMI TRUST		04/24/24	5.330	50,000	91	673,652.78	5.493
	CP	SUMI TRUST		04/24/24	5.330	50,000	91	673,652.78	5.493
	DN	FHLB		04/24/24	5.145	50,000	125	893,229.17	5.326
	DN	FHLB		04/24/24	5.145	50,000	125	893,229.17	5.326
	DN	IBRD		04/24/24	5.200	50,000	133	960,555.56	5.390
	DN	IBRD		04/24/24	5.200	50,000	133	960,555.56	5.390
	DN	IADB		04/24/24	5.230	50,000	145	1,053,263.89	5.432
	DN	IADB		04/24/24	5.230	50,000	145	1,053,263.89	5.432
	YCD	NORINCHUK	5.370	04/24/24	5.370	50,000	55	410,208.33	5.460
	YCD	NORINCHUK	5.370	04/24/24	5.370	50,000	55	410,208.33	5.460
	YCD	MONTREAL	5.340	04/24/24	5.340	50,000	62	459,833.33	5.429
	YCD	MONTREAL	5.340	04/24/24	5.340	50,000	62	459,833.33	5.429
<b>04/24/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		05/08/24	5.300	50,000			
	CP	CR AG NY		05/08/24	5.300	50,000			
	CP	APPLE		05/14/24	5.270	50,000			
	CP	LIBERTY		08/26/24	5.350	50,000			
	DEB CL	IBRD	5.170	04/24/29	5.170	50,000			
	DEB CL	IBRD	5.170	04/24/29	5.170	50,000			
	DEB CL	IBRD	5.170	04/24/29	5.170	50,000			
	DEB CL	IBRD	5.170	04/24/29	5.170	50,000			
	DN	FHLB		10/21/24	5.105	50,000			
	YCD	NORINCHUK	5.370	05/23/24	5.370	50,000			
	YCD	NORINCHUK	5.370	05/23/24	5.370	50,000			
	YCD	KBC	5.320	05/31/24	5.320	50,000			
	YCD	KBC	5.320	05/31/24	5.320	50,000			
<b>04/25/24</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		04/25/24	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		04/25/24	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		04/25/24	5.290	50,000	2	14,694.44	5.365
	CP	MUFG BK		04/25/24	5.260	50,000	8	58,444.44	5.339
	CP	MUFG BK		04/25/24	5.260	50,000	8	58,444.44	5.339
	CP	MUFG BK		04/25/24	5.260	50,000	8	58,444.44	5.339
	CP	RABO NY		04/25/24	5.300	50,000	9	66,250.00	5.381
	CP	RABO NY		04/25/24	5.300	50,000	9	66,250.00	5.381
	CP	RABO NY		04/25/24	5.300	50,000	9	66,250.00	5.381
	CP	CR AG NY		04/25/24	5.300	50,000	9	66,250.00	5.381
	CP	CR AG NY		04/25/24	5.300	50,000	9	66,250.00	5.381
	CP	CR AG NY		04/25/24	5.300	50,000	9	66,250.00	5.381
	CP	CATERPILR		04/25/24	5.320	50,000	13	96,055.56	5.404



## 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>04/25/24</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	APPLE		04/25/24	5.270	50,000	30	219,583.33	5.367
	TR	BILL		04/25/24	5.305	50,000	182	1,340,986.11	5.542
	TR	BILL		04/25/24	5.305	50,000	182	1,340,986.11	5.542
	TR	BILL		04/25/24	5.305	50,000	182	1,340,986.11	5.542
	TR	BILL		04/25/24	5.308	50,000	182	1,341,618.06	5.545
	TR	BILL		04/25/24	5.308	50,000	182	1,341,618.06	5.545
	TR	BILL		04/25/24	5.308	50,000	182	1,341,618.06	5.545
	YCD	DNB	5.270	04/25/24	5.270	50,000	8	58,555.56	5.343
	YCD	DNB	5.270	04/25/24	5.270	50,000	8	58,555.56	5.343
<b>04/25/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		05/01/24	5.290	50,000			
	CP	CR AG NY		05/01/24	5.290	50,000			
	CP	RABO NY		05/01/24	5.300	50,000			
	CP	RABO NY		05/01/24	5.300	50,000			
	CP	RABO NY		05/01/24	5.300	50,000			
	TR	BILL		10/24/24	5.153	50,000			
	TR	BILL		10/24/24	5.153	50,000			
	TR	BILL		10/24/24	5.153	50,000			
	TR	BILL		10/24/24	5.153	50,000			
	TR	BILL		10/24/24	5.153	50,000			
	TR	BILL		10/24/24	5.153	50,000			
	TR	BILL		10/24/24	5.155	50,000			
	TR	BILL		10/24/24	5.155	50,000			
	TR	BILL		10/24/24	5.155	50,000			
	TR	BILL		10/24/24	5.155	50,000			
	TR	BILL		10/24/24	5.163	50,000			
	TR	BILL		10/24/24	5.163	50,000			
	TR	BILL		10/24/24	5.163	50,000			
	TR	BILL		10/24/24	5.165	50,000			
	TR	BILL		10/24/24	5.165	50,000			
	TR	BILL		10/24/24	5.165	50,000			
<b>04/26/24</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.250	04/26/24	5.250	50,000	36	262,500.00	5.323
	CD	US BANK	5.250	04/26/24	5.250	50,000	36	262,500.00	5.323
	CD	BMO BANK	5.810	04/26/24	5.810	50,000	184	1,484,777.78	5.907
	CD	BMO BANK	5.810	04/26/24	5.810	50,000	184	1,484,777.78	5.907
	CD	WELLS FGO	5.000	04/26/24	5.000	50,000	361	2,506,944.44	5.083
	CD	WELLS FGO	5.000	04/26/24	5.000	50,000	361	2,506,944.44	5.083
	CP	CHARIOT		04/26/24	5.330	50,000	58	429,361.11	5.466
	CP	CHARIOT		04/26/24	5.330	50,000	58	429,361.11	5.466
	CP	GOTHAM		04/26/24	5.320	50,000	84	620,666.67	5.477
	CP	GOTHAM		04/26/24	5.320	50,000	84	620,666.67	5.477
	CP	THUNDER		04/26/24	5.360	50,000	113	841,222.22	5.543
	CP	THUNDER		04/26/24	5.360	50,000	113	841,222.22	5.543

## 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>
04/26/24	REDEMPTIONS (Continued)								
	CP	RBC NY		04/26/24	5.370	50,000	134	999,416.67	5.571
	CP	RBC NY		04/26/24	5.370	50,000	134	999,416.67	5.571
	CP	COCA COLA		04/26/24	5.350	50,000	148	1,099,722.22	5.561
	CP	COCA COLA		04/26/24	5.350	50,000	148	1,099,722.22	5.561
	CP	CAFCO		04/26/24	5.480	50,000	148	1,126,444.44	5.700
	CP	CAFCO		04/26/24	5.480	50,000	148	1,126,444.44	5.700
	CP	NATIXIS NY		04/26/24	5.660	50,000	191	1,501,472.22	5.932
	CP	NATIXIS NY		04/26/24	5.660	50,000	191	1,501,472.22	5.932
	CP	CGMI		04/26/24	5.640	50,000	214	1,676,333.33	5.933
	CP	CGMI		04/26/24	5.640	50,000	214	1,676,333.33	5.933
	DEB	IFC	0.385	04/26/24	0.385	50,000	1,093	575,895.83	0.386
	DEB	IFC	0.385	04/26/24	0.385	50,000	1,093	575,895.83	0.386
	DN	FHLMC		04/26/24	5.230	50,000	38	276,027.78	5.332
	DN	FHLMC		04/26/24	5.230	50,000	38	276,027.78	5.332
	DN	FHLB		04/26/24	5.125	50,000	119	847,048.61	5.300
	DN	FHLB		04/26/24	5.125	50,000	119	847,048.61	5.300
	DN	FFCB		04/26/24	5.190	50,000	148	1,066,833.33	5.392
	DN	FFCB		04/26/24	5.190	50,000	148	1,066,833.33	5.392
	DN	FHLB		04/26/24	5.220	50,000	148	1,073,000.00	5.423
	DN	FHLB		04/26/24	5.220	50,000	148	1,073,000.00	5.423
	DN	IADB		04/26/24	5.230	50,000	148	1,075,055.56	5.434
	DN	IADB		04/26/24	5.230	50,000	148	1,075,055.56	5.434
	DN	FHLB		04/26/24	5.240	50,000	151	1,098,944.44	5.447
	DN	FHLB		04/26/24	5.240	50,000	151	1,098,944.44	5.447
	DN	FFCB		04/26/24	5.280	50,000	178	1,305,333.33	5.512
	DN	FFCB		04/26/24	5.280	50,000	178	1,305,333.33	5.512
	DN	FHLB		04/26/24	5.300	50,000	182	1,339,722.22	5.537
	DN	FHLB		04/26/24	5.300	50,000	182	1,339,722.22	5.537
	DN	IBRD		04/26/24	5.290	50,000	191	1,403,319.44	5.533
	DN	IBRD		04/26/24	5.290	50,000	191	1,403,319.44	5.533
	DN	IBRD		04/26/24	5.290	50,000	191	1,403,319.44	5.533
	DN	IBRD		04/26/24	5.290	50,000	191	1,403,319.44	5.533
	YCD	KBC	5.320	04/26/24	5.320	50,000	32	236,444.44	5.394
	YCD	KBC	5.320	04/26/24	5.320	50,000	32	236,444.44	5.394
	YCD	DNB	5.300	04/26/24	5.300	50,000	39	287,083.33	5.374
	YCD	DNB	5.300	04/26/24	5.300	50,000	39	287,083.33	5.374
	YCD	TORONTO	5.380	04/26/24	5.380	50,000	88	657,555.56	5.470
	YCD	TORONTO	5.380	04/26/24	5.380	50,000	88	657,555.56	5.470
	YCD	FORTIS	5.400	04/26/24	5.400	50,000	115	862,500.00	5.490
	YCD	FORTIS	5.400	04/26/24	5.400	50,000	115	862,500.00	5.490
	YCD	SUMI TRUST	5.400	04/26/24	5.400	50,000	120	900,000.00	5.490
	YCD	SUMI TRUST	5.400	04/26/24	5.400	50,000	120	900,000.00	5.490
	YCD	MUFG BK	5.480	04/26/24	5.480	50,000	121	920,944.44	5.571
	YCD	MUFG BK	5.480	04/26/24	5.480	50,000	121	920,944.44	5.571
	YCD	UBS	5.800	04/26/24	5.800	50,000	184	1,482,222.22	5.897
	YCD	UBS	5.800	04/26/24	5.800	50,000	184	1,482,222.22	5.897

## 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>04/26/24</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	NORDEA ABP	5.710	04/26/24	5.710	50,000	191	1,514,736.11	5.805
	YCD	NORDEA ABP	5.710	04/26/24	5.710	50,000	191	1,514,736.11	5.805
	YCD	BNP	5.810	04/26/24	5.810	50,000	191	1,541,263.89	5.907
	YCD	BNP	5.810	04/26/24	5.810	50,000	191	1,541,263.89	5.907
	YCD	CIC	5.830	04/26/24	5.830	50,000	191	1,546,569.44	5.927
	YCD	CIC	5.830	04/26/24	5.830	50,000	191	1,546,569.44	5.927
	YCD	CIBC	5.810	04/26/24	5.810	50,000	193	1,557,402.78	5.907
	YCD	CIBC	5.810	04/26/24	5.810	50,000	193	1,557,402.78	5.907
	YCD	SOC GEN	5.700	04/26/24	5.700	50,000	197	1,559,583.33	5.795
	YCD	SOC GEN	5.700	04/26/24	5.700	50,000	197	1,559,583.33	5.795
<b>04/26/24</b>	<b>PURCHASES</b>								
	CB CL	WELLS FGO	5.600	04/03/28	5.600	25,000			
	CP	JUPITER		08/30/24	5.380	50,000			
	CP	JUPITER		08/30/24	5.380	50,000			
	CP	UNITEDHEALTH		12/02/24	5.380	50,000			
	CP	UNITEDHEALTH		12/02/24	5.380	50,000			
	DN	FNMA		05/01/24	5.235	50,000			
	DN	FNMA		05/01/24	5.235	50,000			
	DN	FHLMC		05/02/24	5.245	50,000			
	DN	FHLMC		05/02/24	5.245	50,000			
	DN	FHLB		05/09/24	5.270	50,000			
	DN	FHLB		05/09/24	5.270	50,000			
	DN	FHLB		05/09/24	5.270	50,000			
	DN	FHLB		05/09/24	5.270	50,000			
	DN	FHLB		07/24/24	5.245	50,000			
	DN	FHLB		07/24/24	5.245	50,000			
	DN	FHLMC		10/01/24	5.085	50,000			
	DN	FHLMC		10/01/24	5.085	50,000			
	DN	FHLB		10/21/24	5.100	50,000			
	DN	FHLB		10/21/24	5.100	50,000			
	DN	FNMA		11/01/24	5.060	50,000			
	DN	FNMA		11/01/24	5.060	50,000			
	DN	FFCB		12/02/24	5.030	50,000			
	DN	FFCB		12/02/24	5.030	50,000			
	TR	BILL		08/06/24	5.243	50,000			
	TR	BILL		08/06/24	5.243	50,000			
	TR	BILL		08/06/24	5.245	50,000			
	TR	BILL		08/06/24	5.245	50,000			
	TR	BILL		10/24/24	5.163	50,000			
	TR	BILL		10/24/24	5.163	50,000			
	TR	BILL		10/24/24	5.163	50,000			
	TR	BILL		10/24/24	5.166	50,000			
	TR	BILL		10/24/24	5.166	50,000			
	TR	BILL		10/24/24	5.166	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>04/26/24</b>	<b>PURCHASES (Continued)</b>								
	TR	NOTE	4.250	03/15/27	4.865	50,000			
	TR	NOTE	4.250	03/15/27	4.865	50,000			
	TR	NOTE	4.250	03/15/27	4.865	50,000			
	TR	NOTE	4.250	03/15/27	4.865	50,000			
	TR	NOTE	4.250	03/15/27	4.865	50,000			
	TR	NOTE	4.250	03/15/27	4.865	50,000			
	TR	NOTE	4.250	03/15/27	4.865	50,000			
	TR	NOTE	4.250	03/15/27	4.865	50,000			
	YCD	SUMI TRUST	5.300	05/03/24	5.300	50,000			
	YCD	SUMI TRUST	5.300	05/03/24	5.300	50,000			
	YCD	MIZUHO	5.440	08/30/24	5.440	50,000			
	YCD	MIZUHO	5.440	08/30/24	5.440	50,000			
	YCD	MUFG BK	5.470	08/30/24	5.470	50,000			
	YCD	MUFG BK	5.470	08/30/24	5.470	50,000			
	YCD	MUFG BK	5.470	08/30/24	5.470	50,000			
	YCD	NORDEA ABP	5.430	10/25/24	5.430	50,000			
	YCD	NORDEA ABP	5.430	10/25/24	5.430	50,000			
	YCD	CIC	5.490	10/25/24	5.490	50,000			
	YCD	CIC	5.490	10/25/24	5.490	50,000			
	YCD	LLOYDS	5.530	03/03/25	5.530	50,000			
	YCD	LLOYDS	5.530	03/03/25	5.530	50,000			
	YCD	UBS	5.560	03/03/25	5.560	50,000			
<b>04/29/24</b>	<b>NO REDEMPTIONS</b>								
<b>04/29/24</b>	<b>PURCHASES</b>								
	DN	FHLB		08/02/24	5.195	50,000			
	DN	FHLB		08/02/24	5.195	50,000			
	TR	BILL		10/24/24	5.170	50,000			
	TR	BILL		10/24/24	5.170	50,000			
	YCD	DNB	5.280	05/08/24	5.280	50,000			
	YCD	DNB	5.280	05/08/24	5.280	50,000			
<b>04/30/24</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	2.500	04/30/24	3.335	50,000	685	3,097,656.25	3.361
	TR	NOTE	2.500	04/30/24	3.335	50,000	685	3,097,656.25	3.361
	TR	NOTE	2.500	04/30/24	3.335	50,000	685	3,097,656.25	3.361
	TR	NOTE	2.500	04/30/24	3.340	50,000	685	3,101,562.50	3.365
	TR	NOTE	2.500	04/30/24	3.340	50,000	685	3,101,562.50	3.365
	TR	NOTE	2.500	04/30/24	3.340	50,000	685	3,101,562.50	3.365
	TR	NOTE	2.500	04/30/24	2.797	50,000	727	2,771,569.29	2.807
	TR	NOTE	2.500	04/30/24	2.797	50,000	727	2,771,569.29	2.807
	TR	NOTE	2.500	04/30/24	2.799	50,000	727	2,773,522.41	2.809
	TR	NOTE	2.500	04/30/24	2.799	50,000	727	2,773,522.41	2.809

## 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>04/30/24</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	NOTE	2.500	04/30/24	2.707	50,000	728	2,689,028.53	2.715
	TR	NOTE	2.500	04/30/24	2.707	50,000	728	2,689,028.53	2.715
	TR	NOTE	2.500	04/30/24	2.707	50,000	728	2,689,028.53	2.715
	TR	NOTE	2.500	04/30/24	2.709	50,000	728	2,690,981.65	2.717
	TR	NOTE	2.500	04/30/24	2.709	50,000	728	2,690,981.65	2.717
	TR	NOTE	2.500	04/30/24	2.709	50,000	728	2,690,981.65	2.717
	TR	NOTE	2.250	04/30/24	2.612	50,000	741	2,074,046.10	2.064
	TR	NOTE	2.250	04/30/24	2.612	50,000	741	2,074,046.10	2.064
	TR	NOTE	2.250	04/30/24	2.612	50,000	741	2,074,046.10	2.064
	TR	NOTE	2.250	04/30/24	2.612	50,000	741	2,074,046.10	2.064
	TR	NOTE	2.250	04/30/24	2.612	50,000	741	2,074,046.10	2.064
	TR	NOTE	2.250	04/30/24	2.612	50,000	741	2,074,046.10	2.064
	TR	NOTE	2.250	04/30/24	2.612	50,000	741	2,074,046.10	2.064
	TR	NOTE	2.250	04/30/24	2.612	50,000	741	2,074,046.10	2.064
<b>04/30/24</b>	<b>PURCHASES</b>								
	CP	CRC		09/27/24	5.370	50,000			
	CP	PFIZER		10/01/24	5.300	50,000			
	DN	IBRD		07/26/24	5.260	50,000			
	DN	IBRD		07/26/24	5.260	50,000			
	DN	FHLB		10/07/24	5.160	50,000			
	DN	FHLB		10/07/24	5.160	50,000			
	TR	BILL		08/27/24	5.243	50,000			
	TR	BILL		08/27/24	5.243	50,000			
	TR	BILL		08/27/24	5.243	50,000			
	TR	NOTE	4.875	04/30/26	5.012	50,000			
	TR	NOTE	4.875	04/30/26	5.012	50,000			

## FOOTNOTES

- a/** 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  |
- b/** Industry standard purchase yield calculation
- c/** Repurchase Agreement
- d/** Par amount of securities purchased, sold or redeemed
- e/** Securities were purchased and sold as of the same date
- f/** Repurchase Agreement against Reverse Repurchase Agreement
- g/** Outright purchase against Reverse Repurchase Agreement
- h/** Security “SWAP” transactions
- i/** 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.	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
New Omni Bank, N.A.	04/11/24	5.110	9,000,000.00	10/10/24
<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	04/04/24	5.320	10,000,000.00	07/03/24
Financial Partners Credit Union	04/25/24	5.350	20,000,000.00	07/25/24
<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)	04/04/24	5.120	2,000,000.00	10/03/24
<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	04/04/24	5.180	25,000,000.00	10/03/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
<b>IRVINE</b>				
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
CommerceWest Bank	04/04/24	5.140	30,000,000.00	10/03/24
CommerceWest Bank	04/19/24	5.180	5,000,000.00	10/18/24
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	03/14/24	5.270	100,000,000.00	06/13/24
Farmers & Merchants Bank of Central CA	04/03/24	5.230	3,000,000.00	07/03/24
<b>LOS ANGELES</b>				
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
Bank of Hope	04/04/24	5.280	135,000,000.00	07/03/24
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)	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
CTBC Bank Corp. (USA)	04/11/24	5.160	50,000,000.00	10/10/24
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	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
Open Bank	04/24/24	5.310	16,000,000.00	07/31/24
Open Bank	04/05/24	5.170	30,000,000.00	10/04/24
PCB Bank (FKA Pacific City Bank)	03/13/24	5.290	20,000,000.00	06/12/24
PCB Bank (FKA Pacific City Bank)	04/04/24	5.270	30,000,000.00	07/03/24
PCB Bank (FKA Pacific City Bank)	04/12/24	5.200	10,000,000.00	10/11/24
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
State Bank of India (California)	04/25/24	5.210	6,000,000.00	10/24/24



## 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	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
California Bank of Commerce	04/03/24	5.160	13,500,000.00	10/02/24
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.	04/05/24	5.220	10,000,000.00	07/05/24
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	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
Wescom Central Credit Union	04/11/24	5.300	50,000,000.00	07/11/24
Wescom Central Credit Union	04/12/24	5.320	25,000,000.00	07/12/24
<b>PORTERVILLE</b>				
Bank of The Sierra	03/07/24	5.140	5,000,000.00	09/05/24
Bank of The Sierra	04/25/24	5.210	10,000,000.00	10/24/24
<b>REDDING</b>				
Cornerstone Community Bank	02/09/24	5.080	8,500,000.00	08/09/24
Cornerstone Community Bank	04/17/24	5.200	9,000,000.00	10/16/24

## 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	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
Provident Credit Union	04/04/24	5.170	20,000,000.00	10/03/24
<b>ROWLAND HEIGHTS</b>				
First General Bank	04/03/24	5.120	1,000,000.00	10/02/24
<b>ROSEMEAD</b>				
Pacific Alliance Bank	04/03/24	5.140	4,000,000.00	10/02/24
<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	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
Axos Bank	04/10/24	5.150	50,000,000.00	10/09/24
Axos Bank	04/17/24	5.180	25,000,000.00	10/16/24
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
Bank of Southern California N.A.	04/18/24	5.280	10,000,000.00	07/18/24
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	04/04/24	5.250	15,000,000.00	07/03/24
Mission National Bank	04/18/24	5.260	5,000,000.00	07/18/24
<b>SAN JOSE</b>				
Meriwest Credit Union	02/07/24	5.300	10,000,000.00	05/08/24
Meriwest Credit Union	04/11/24	5.300	10,000,000.00	07/11/24
Meriwest Credit Union	04/24/24	5.330	25,000,000.00	07/24/24
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
Technology Credit Union	04/05/24	5.180	100,000,000.00	10/04/24
<b>SANTA ANA</b>				
Banc of California, N.A.	03/01/24	5.340	25,000,000.00	05/31/24
Banc of California, N.A.	04/11/24	5.320	75,000,000.00	07/11/24
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	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	04/18/24	5.290	70,000,000.00	07/18/24
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	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
Travis Credit Union	04/11/24	5.160	50,000,000.00	10/10/24

## 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 APRIL 2024</b>			<b>5,125,000,000.00</b>	

## BANK DEMAND DEPOSITS

**APRIL 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	\$ 272,383	\$ 2,445,000	\$ 5,617,536
2	232,209	1,895,000	4,546,129
3	265,920	1,825,000	4,239,955
4	269,448	2,040,000	4,666,363
5	241,151	1,790,000	5,520,082
6	241,151	1,790,000	5,520,082
7	241,151	1,790,000	5,520,082
8	267,995	1,870,000	5,357,479
9	240,209	2,320,000	5,990,773
10	344,571	2,170,000	4,607,318
11	283,125	2,730,000	4,488,064
12	217,345	2,880,000	4,510,937
13	217,345	2,880,000	4,510,937
14	217,345	2,880,000	4,510,937
15	205,583	2,765,000	4,773,069
16	188,683	2,120,000	4,651,704
17	300,468	2,020,000	4,450,611
18	326,200	1,950,000	4,498,632
19	237,742	1,775,000	5,442,633
20	237,742	1,775,000	5,442,633
21	237,742	1,775,000	5,442,633
22	257,171	1,765,000	5,138,611
23	275,230	1,675,000	4,544,859
24	219,723	1,210,000	5,049,570
25	341,423	1,678,000	4,829,251
26	367,543	1,285,000	4,959,105
27	367,543	1,285,000	4,959,105
28	367,543	1,285,000	4,959,105
29	237,081	1,150,000	5,406,719
30	56,177	1,700,000	5,310,842

**AVERAGE DOLLAR DAYS**

\$259,165 a/

\$1,950,600 b/

a/ The prescribed bank balance for April was \$250,962. This consisted of \$174,247 in compensating balances for services, balances for uncollected funds of \$77,525 and a deduction of \$810 for April 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**

1898

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on April 17, 2024, has determined and designated the amount of money available for deposit and investment as of April 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 174,000,000

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)	4/15/2024	4/19/2024	\$ 13,761,931,000	\$ 8,642,931,000	\$ 5,119,000,000	\$ 13,761,931,000
(2)	4/22/2024	4/26/2024	\$ (3,813,900,000)	\$ 4,829,031,000	\$ 5,119,000,000	\$ 9,948,031,000
(3)	4/29/2024	5/3/2024	\$ (2,061,900,000)	\$ 2,767,131,000	\$ 5,119,000,000	\$ 7,886,131,000
(4)	5/6/2024	5/10/2024	\$ 195,600,000	\$ 2,962,731,000	\$ 5,119,000,000	\$ 8,081,731,000
(5)	5/13/2024	5/17/2024	\$ (4,846,400,000)	\$ (1,883,669,000)	\$ 5,119,000,000	\$ 3,235,331,000
(6)	5/20/2024	5/24/2024	\$ (1,230,944,000)	\$ (3,114,613,000)	\$ 5,119,000,000	\$ 2,004,387,000
(7)	5/27/2024	5/31/2024	\$ (3,041,300,000)	\$ (6,155,913,000)	\$ 5,119,000,000	\$ (1,036,913,000)
(8)	6/3/2024	6/7/2024	\$ (654,900,000)	\$ (6,810,813,000)	\$ 5,119,000,000	\$ (1,691,813,000)
(9)	6/10/2024	6/14/2024	\$ 2,809,600,000	\$ (4,001,213,000)	\$ 5,119,000,000	\$ 1,117,787,000
(10)	6/17/2024	6/21/2024	\$ 6,728,200,000	\$ 2,726,987,000	\$ 5,119,000,000	\$ 7,845,987,000

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 174,000,000.

Dated: April 17, 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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