

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

JUNE 30, 2024

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

JUNE 2024

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Summary of Investment Data A Comparison of June 2024 with June 2023

(Dollars In Thousands)

	June 2024	June 2023	Change
Average Daily Portfolio (\$)	173,192,258	181,590,032	-8,397,774
Accrued Earnings (\$)	635,923	472,701	+163,222
Effective Yield (%)	4.480	3.167	+1.313
Average Life-Month End (In Days)	217	260	-43
Total Security Transactions			
Amount (\$)	54,236,683	52,088,682	+2,148,001
Number	1,096	1,050	+46
Total Time Deposit Transactions			
Amount (\$)	1,501,000	1,723,000	-222,000
Number	45	52	-7
Average Workday Investment Activity (\$)	2,786,884	2,445,986	+340,898
Prescribed Demand Account Balances For Services (\$)	249,000	240,000	+9,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

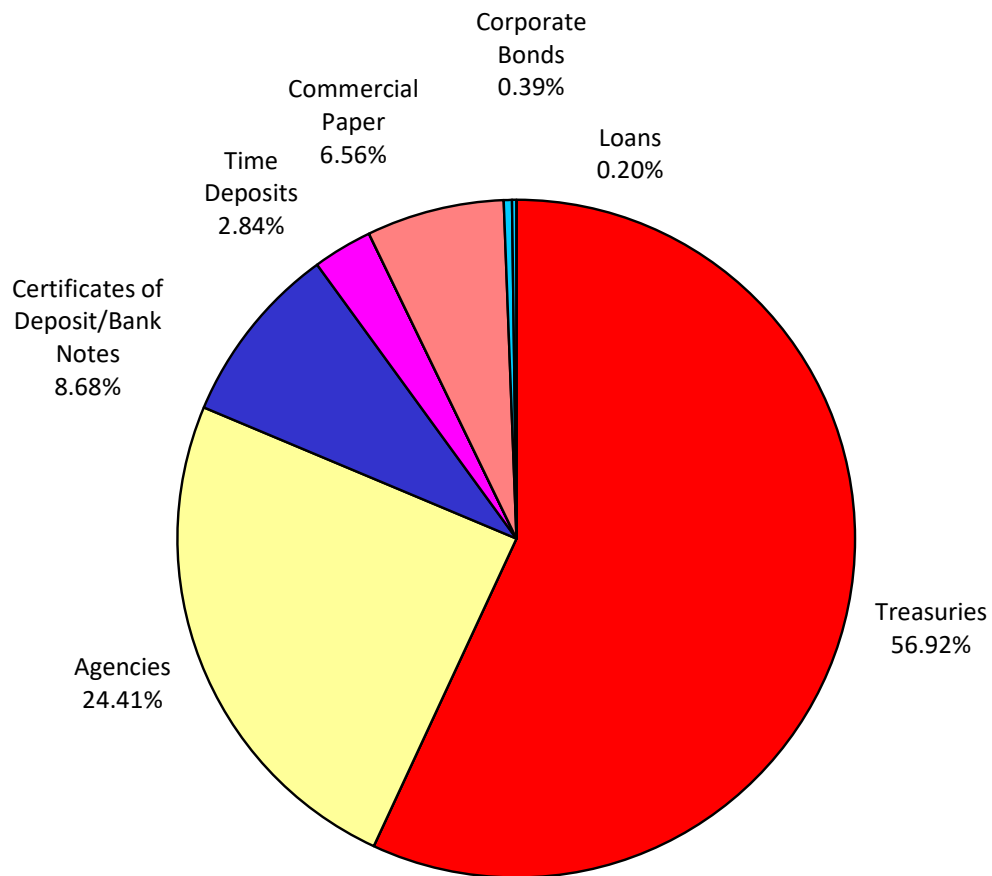
June 30, 2024

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	39,152,874	21.99	+2.68
Bonds	0	0.00	0
Notes	62,184,200	34.93	-2.74
Strips	0	0.00	0
Total Government	<u>101,337,074</u>	<u>56.92</u>	<u>-0.06</u>
Agency Debentures	13,652,620	7.67	-0.38
Certificates of Deposit	15,450,015	8.68	-0.50
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	29,807,386	16.74	+1.57
Time Deposits	5,060,000	2.84	-0.30
GNMAs	0	0.00	0
Commercial Paper	11,683,558	6.56	-0.28
Remics	1,567	0.00	0
Corporate Bonds	693,228	0.39	-0.03
PMIA Loans	362,908	0.20	-0.02
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>178,048,356</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>June 2024</u>		<u>May 2024</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,096	54,236,683	981	48,719,829
Time Deposits	45	1,501,000	77	2,688,000
Other	13	192,329	8	119,614
Total	<u>1,154</u>	<u>55,930,012</u>	<u>1,066</u>	<u>51,527,443</u>
PMIA Monthly Average Effective Yield (%)		4.480	4.332	
Year to Date Yield Last Day of Month (%)		3.927	3.875	

Pooled Money Investment Account Portfolio Composition \$178.0 billion 06/30/2024



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>
06/03/24	REDEMPTIONS								
	CD	BOFA	5.910	06/03/24	5.910	50,000	251	2,060,291.67	6.009
	CD	BOFA	5.910	06/03/24	5.910	50,000	251	2,060,291.67	6.009
	CP	MUFG BK		06/03/24	5.330	50,000	49	362,736.11	5.444
	CP	MUFG BK		06/03/24	5.330	50,000	49	362,736.11	5.444
	CP	MIZUHO NY		06/03/24	5.250	50,000	109	794,791.67	5.424
	CP	MIZUHO NY		06/03/24	5.250	50,000	109	794,791.67	5.424
	CP	SOC GEN NY		06/03/24	5.270	50,000	119	871,013.89	5.453
	CP	SOC GEN NY		06/03/24	5.270	50,000	119	871,013.89	5.453
	CP	CGMI		06/03/24	5.660	50,000	251	1,973,138.89	5.991
	CP	CGMI		06/03/24	5.660	50,000	251	1,973,138.89	5.991
	DEB	FFCB	5.440	06/03/24	5.446	50,000	336	2,493,333.33	5.432
	DEB	FFCB	5.440	06/03/24	5.446	50,000	336	2,493,333.33	5.432
	DN	FHLB		06/03/24	5.180	50,000	111	798,583.33	5.352
	DN	FHLB		06/03/24	5.180	50,000	111	798,583.33	5.352
	DN	IBRD		06/03/24	5.050	50,000	123	862,708.33	5.224
	DN	IBRD		06/03/24	5.050	50,000	123	862,708.33	5.224
	DN	IBRD		06/03/24	5.050	50,000	124	869,722.22	5.225
	DN	IBRD		06/03/24	5.050	50,000	124	869,722.22	5.225
	DN	FHLB		06/03/24	5.100	50,000	124	878,333.33	5.278
	DN	FHLB		06/03/24	5.100	50,000	124	878,333.33	5.278
	DN	FHLB		06/03/24	5.035	50,000	139	972,034.72	5.220
	DN	FHLB		06/03/24	5.035	50,000	139	972,034.72	5.220
	DN	FHLB		06/03/24	5.040	50,000	157	1,099,000.00	5.239
	DN	FHLB		06/03/24	5.040	50,000	157	1,099,000.00	5.239
	DN	FHLB		06/03/24	5.050	50,000	165	1,157,291.67	5.256
	DN	FHLB		06/03/24	5.050	50,000	165	1,157,291.67	5.256
	YCD	SUMITOMO	5.340	06/03/24	5.340	50,000	108	801,000.00	5.429
	YCD	SUMITOMO	5.340	06/03/24	5.340	50,000	108	801,000.00	5.429
	YCD	NB CANADA	5.720	06/03/24	5.720	50,000	263	2,089,388.89	5.815
	YCD	NB CANADA	5.720	06/03/24	5.720	50,000	263	2,089,388.89	5.815
	YCD	BARCLAYS	6.000	06/03/24	6.000	50,000	292	2,433,333.33	6.100
	YCD	BARCLAYS	6.000	06/03/24	6.000	50,000	292	2,433,333.33	6.100
	YCD	RB CANADA	5.790	06/03/24	5.790	50,000	355	2,854,791.67	5.887
	YCD	RB CANADA	5.790	06/03/24	5.790	50,000	355	2,854,791.67	5.887
06/03/24	PURCHASES								
	CD	BOFA	5.470	12/27/24	5.470	50,000			
	CD	BOFA	5.470	12/27/24	5.470	50,000			
	CP	MICROSOFT		07/09/24	5.290	50,000			
	CP	MICROSOFT		07/09/24	5.290	50,000			
	CP	MUFG BK		07/09/24	5.310	50,000			
	CP	MUFG BK		07/09/24	5.310	50,000			
	CP	ATLANTIC		08/26/24	5.360	50,000			
	DN	FHLB		07/09/24	5.270	50,000			
	DN	FHLB		07/09/24	5.270	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/03/24	PURCHASES (Continued)								
	DN	IBRD		11/01/24	5.150	50,000			
	DN	IBRD		11/01/24	5.150	50,000			
	DN	IBRD		11/27/24	5.100	50,000			
	DN	IBRD		11/27/24	5.100	50,000			
	TR	BILL		09/24/24	5.210	50,000			
	TR	BILL		09/24/24	5.210	50,000			
	TR	BILL		09/24/24	5.215	50,000			
	TR	BILL		09/24/24	5.215	50,000			
	YCD	NORINCHUK	5.370	07/09/24	5.370	50,000			
	YCD	NORINCHUK	5.370	07/09/24	5.370	50,000			
	YCD	SCOTIA	5.450	03/03/25	5.450	50,000			
	YCD	SCOTIA	5.450	03/03/25	5.450	50,000			
06/04/24	REDEMPTIONS								
	CP	CR AG NY		06/04/24	5.300	50,000	5	36,805.56	5.378
	CP	CR AG NY		06/04/24	5.300	50,000	5	36,805.56	5.378
	CP	CR AG NY		06/04/24	5.300	50,000	6	44,166.67	5.378
	CP	CR AG NY		06/04/24	5.300	50,000	6	44,166.67	5.378
	CP	DEERE CAP		06/04/24	5.330	50,000	74	547,805.56	5.464
	CP	ATLANTIC		06/04/24	5.300	50,000	110	809,722.22	5.477
	CP	ATLANTIC		06/04/24	5.300	50,000	110	809,722.22	5.477
	DN	FHLB		06/04/24	5.210	50,000	4	28,944.44	5.285
	DN	FHLB		06/04/24	5.210	50,000	4	28,944.44	5.285
	DN	FHLB		06/04/24	5.210	50,000	4	28,944.44	5.285
	DN	FHLB		06/04/24	5.210	50,000	4	28,944.44	5.285
	YCD	DNB	5.280	06/04/24	5.280	50,000	11	80,666.67	5.353
	YCD	DNB	5.280	06/04/24	5.280	50,000	11	80,666.67	5.353
	YCD	KBC	5.320	06/04/24	5.320	50,000	34	251,222.22	5.394
	YCD	KBC	5.320	06/04/24	5.320	50,000	34	251,222.22	5.394
	YCD	SUMI TRUST	5.360	06/04/24	5.360	50,000	62	461,555.56	5.434
	YCD	SUMI TRUST	5.360	06/04/24	5.360	50,000	62	461,555.56	5.434
06/04/24	PURCHASES								
	CP	CR AG NY		06/24/24	5.310	50,000			
	CP	CR AG NY		06/24/24	5.310	50,000			
	DN	IBRD		11/01/24	5.170	50,000			
	DN	IBRD		11/01/24	5.170	50,000			
	TR	BILL		10/01/24	5.220	50,000			
	TR	BILL		10/01/24	5.220	50,000			
	TR	BILL		10/01/24	5.220	50,000			
	TR	BILL		10/01/24	5.221	50,000			
	TR	BILL		10/01/24	5.221	50,000			
	TR	BILL		10/01/24	5.221	50,000			
	TR	BILL		10/01/24	5.230	50,000			
	TR	BILL		10/01/24	5.230	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/04/24	PURCHASES (Continued)								
	TR	BILL		10/01/24	5.231	50,000			
	TR	BILL		10/01/24	5.231	50,000			
	YCD	SUMI TRUST	5.450	09/27/24	5.450	50,000			
	YCD	SUMI TRUST	5.450	09/27/24	5.450	50,000			
06/05/24	NO REDEMPTIONS								
06/05/24	PURCHASES								
	CP	BNP NY		06/11/24	5.290	50,000			
	CP	BNP NY		06/11/24	5.290	50,000			
	CP	NATIXIS NY		12/27/24	5.280	50,000			
	CP	NATIXIS NY		12/27/24	5.280	50,000			
	DN	FHLMC		07/01/24	5.235	50,000			
	DN	FHLMC		07/01/24	5.235	50,000			
	DN	IBRD		10/15/24	5.200	50,000			
	DN	IBRD		10/15/24	5.200	50,000			
	DN	IBRD		11/01/24	5.170	50,000			
	DN	IBRD		11/01/24	5.170	50,000			
	DN	IBRD		11/27/24	5.120	50,000			
	DN	IBRD		11/27/24	5.120	50,000			
	TR	BILL		09/24/24	5.220	50,000			
	TR	BILL		09/24/24	5.220	50,000			
	TR	BILL		09/24/24	5.220	50,000			
	TR	BILL		09/24/24	5.220	50,000			
	TR	BILL		09/24/24	5.220	50,000			
	TR	BILL		09/24/24	5.220	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.213	50,000			
	TR	BILL		10/01/24	5.213	50,000			
	TR	BILL		10/01/24	5.213	50,000			
	TR	BILL		11/21/24	5.143	50,000			
	TR	BILL		11/21/24	5.143	50,000			
	TR	BILL		11/21/24	5.143	50,000			
	YCD	SUMI TRUST	5.310	06/13/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	06/13/24	5.310	50,000			
06/06/24	NO REDEMPTIONS								

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/06/24	PURCHASES								
	CP	PEPSICO		10/07/24	5.270	50,000			
	CP	CGMI		03/03/25	5.270	50,000			
	CP	CGMI		03/03/25	5.270	50,000			
	DN	FNMA		07/02/24	5.235	50,000			
	DN	FNMA		07/02/24	5.235	50,000			
	DN	FHLB		07/15/24	5.255	50,000			
	DN	FHLB		07/15/24	5.255	50,000			
	DN	FHLB		11/25/24	5.115	50,000			
	DN	FHLB		11/25/24	5.115	50,000			
	TR	BILL		10/01/24	5.215	50,000			
	TR	BILL		10/01/24	5.215	50,000			
	TR	BILL		10/01/24	5.215	50,000			
	TR	BILL		10/01/24	5.215	50,000			
	TR	BILL		10/01/24	5.215	50,000			
	TR	BILL		10/01/24	5.215	50,000			
	TR	BILL		10/01/24	5.215	50,000			
	TR	BILL		10/01/24	5.215	50,000			
	TR	BILL		10/01/24	5.215	50,000			
	TR	NOTE	4.750	07/31/25	5.034	50,000			
	TR	NOTE	4.750	07/31/25	5.034	50,000			
	TR	NOTE	4.750	07/31/25	5.034	50,000			
	TR	NOTE	4.750	07/31/25	5.034	50,000			
	TR	NOTE	4.750	07/31/25	5.034	50,000			
	TR	NOTE	4.750	07/31/25	5.034	50,000			
	YCD	KBC	5.310	07/09/24	5.310	50,000			
	YCD	KBC	5.310	07/09/24	5.310	50,000			
	YCD	NORDEA ABP	5.390	11/27/24	5.390	50,000			
	YCD	NORDEA ABP	5.390	11/27/24	5.390	50,000			
	YCD	RABOBANK	5.390	04/01/25	5.390	50,000			
	YCD	RABOBANK	5.390	04/01/25	5.390	50,000			
06/07/24	REDEMPTION								
	CB	DEERE CAP	0.450	06/07/24	0.451	5,000	1,087	67,275.00	0.453
06/07/24	PURCHASES								
	CP	CR AG NY		07/15/24	5.260	50,000			
	CP	CR AG NY		07/15/24	5.260	50,000			
	CP	MUFG BK		07/15/24	5.300	50,000			
	CP	MUFG BK		07/15/24	5.300	50,000			
	CP	MICROSOFT		08/05/24	5.290	50,000			
	CP	MICROSOFT		08/05/24	5.290	50,000			
	DEB CL	FNMA	5.050	10/01/27	5.052	50,000			
	DEB CL	FNMA	5.050	10/01/27	5.052	50,000			
	DEB CL	FNMA	5.050	10/01/27	5.052	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/07/24	PURCHASES (Continued)								
	DN	FHLB		07/15/24	5.255	50,000			
	DN	FHLB		07/15/24	5.255	50,000			
	DN	IBRD		11/22/24	5.120	50,000			
	DN	IBRD		11/22/24	5.120	50,000			
	DN	IBRD		11/25/24	5.120	50,000			
	DN	IBRD		11/25/24	5.120	50,000			
	TR	BILL		09/10/24	5.225	50,000			
	TR	BILL		09/10/24	5.225	50,000			
	TR	BILL		09/10/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	TR	BILL		10/01/24	5.225	50,000			
	YCD	DNB	5.310	07/15/24	5.310	50,000			
	YCD	DNB	5.310	07/15/24	5.310	50,000			
06/10/24	REDEMPTIONS								
	CD	US BANK	5.250	06/10/24	5.250	50,000	35	255,208.33	5.323
	CD	US BANK	5.250	06/10/24	5.250	50,000	35	255,208.33	5.323
	CP	MUFG BK		06/10/24	5.280	50,000	38	278,666.67	5.383
	CP	MUFG BK		06/10/24	5.280	50,000	38	278,666.67	5.383
	CP	MUFG BK		06/10/24	5.280	50,000	38	278,666.67	5.383
	CP	SOC GEN NY		06/10/24	5.280	50,000	38	278,666.67	5.383
	CP	SOC GEN NY		06/10/24	5.280	50,000	38	278,666.67	5.383
	CP	CR AG NY		06/10/24	5.300	50,000	38	279,722.22	5.404
	CP	CR AG NY		06/10/24	5.300	50,000	38	279,722.22	5.404
	CP	CR AG NY		06/10/24	5.300	50,000	38	279,722.22	5.404
	CP	UNITEDHEALTH		06/10/24	5.370	50,000	55	410,208.33	5.490
	CP	UNITEDHEALTH		06/10/24	5.370	50,000	55	410,208.33	5.490
	CP	CHARIOT		06/10/24	5.330	50,000	74	547,805.56	5.464
	CP	DEERE CAP		06/10/24	5.300	50,000	84	618,333.33	5.441
	CP	COCA COLA		06/10/24	5.250	50,000	146	1,064,583.33	5.454
	CP	GTA		06/10/24	5.340	50,000	178	1,320,166.67	5.576
	DN	FHLB		06/10/24	5.160	50,000	118	845,666.67	5.336
	DN	FHLB		06/10/24	5.160	50,000	118	845,666.67	5.336
	DN	FHLB		06/10/24	5.000	50,000	131	909,722.22	5.178
	DN	FHLB		06/10/24	5.000	50,000	131	909,722.22	5.178
	DN	IBRD		06/10/24	5.100	50,000	159	1,126,250.00	5.304
	DN	IBRD		06/10/24	5.100	50,000	159	1,126,250.00	5.304
	DN	FFCB		06/10/24	5.050	50,000	164	1,150,277.78	5.255
	DN	FFCB		06/10/24	5.050	50,000	164	1,150,277.78	5.255

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/10/24	REDEMPTIONS (Continued)								
	DN	FFCB		06/10/24	5.090	50,000	173	1,223,013.89	5.305
	DN	FFCB		06/10/24	5.090	50,000	173	1,223,013.89	5.305
	YCD	KBC	5.320	06/10/24	5.320	50,000	33	243,833.33	5.394
	YCD	KBC	5.320	06/10/24	5.320	50,000	33	243,833.33	5.394
	YCD	DNB	5.320	06/10/24	5.320	50,000	35	258,611.11	5.394
	YCD	DNB	5.320	06/10/24	5.320	50,000	35	258,611.11	5.394
	YCD	NORINCHUK	5.370	06/10/24	5.370	50,000	35	261,041.67	5.445
	YCD	NORINCHUK	5.370	06/10/24	5.370	50,000	35	261,041.67	5.445
	YCD	ANZ	5.450	06/10/24	5.450	50,000	180	1,362,500.00	5.526
	YCD	ANZ	5.450	06/10/24	5.450	50,000	180	1,362,500.00	5.526
	YCD	BNP	5.530	06/10/24	5.530	50,000	180	1,382,500.00	5.607
	YCD	BNP	5.530	06/10/24	5.530	50,000	180	1,382,500.00	5.607
06/10/24	PURCHASES								
	CD	US BANK	5.250	06/27/24	5.250	50,000			
	CD	US BANK	5.250	06/27/24	5.250	50,000			
	CP	BNP NY		06/13/24	5.290	50,000			
	CP	BNP NY		06/13/24	5.290	50,000			
	CP	BNP NY		06/13/24	5.290	50,000			
	CP	APPLE		06/27/24	5.270	50,000			
	CP	APPLE		06/27/24	5.270	50,000			
	CP	CHARIOT		08/26/24	5.360	50,000			
	CP	PACLIFE STF		11/27/24	5.320	50,000			
	DN	FNMA		06/27/24	5.240	50,000			
	DN	FNMA		06/27/24	5.240	50,000			
	DN	FHLB		06/27/24	5.245	50,000			
	DN	FHLB		06/27/24	5.245	50,000			
	DN	IBRD		12/09/24	5.120	50,000			
	DN	IBRD		12/09/24	5.120	50,000			
	YCD	MUFG BK	5.270	06/27/24	5.270	50,000			
	YCD	MUFG BK	5.270	06/27/24	5.270	50,000			
	YCD	MUFG BK	5.270	06/27/24	5.270	50,000			
	YCD	MUFG BK	5.270	06/27/24	5.270	50,000			
	YCD	DNB	5.300	06/27/24	5.300	50,000			
	YCD	DNB	5.300	06/27/24	5.300	50,000			
	YCD	CR AG CIB	5.320	06/27/24	5.320	50,000			
	YCD	CR AG CIB	5.320	06/27/24	5.320	50,000			
	YCD	CR AG CIB	5.320	06/27/24	5.320	50,000			
	YCD	CR AG CIB	5.320	06/27/24	5.320	50,000			
06/11/24	REDEMPTIONS								
	CP	BNP NY		06/11/24	5.290	50,000	6	44,083.33	5.368
	CP	BNP NY		06/11/24	5.290	50,000	6	44,083.33	5.368

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/11/24	PURCHASES								
	DN	FNMA		06/27/24	5.240	50,000			
	DN	FNMA		06/27/24	5.240	50,000			
	DN	IADB		08/01/24	5.260	50,000			
	DN	IADB		08/01/24	5.260	50,000			
	DN	IBRD		12/27/24	5.100	50,000			
	DN	IBRD		12/27/24	5.100	50,000			
	DN	FHLB		12/27/24	5.110	50,000			
	DN	FHLB		12/27/24	5.110	50,000			
	YCD	SWEDBANK	5.380	09/13/24	5.380	50,000			
	YCD	SWEDBANK	5.380	09/13/24	5.380	50,000			
06/12/24	NO REDEMPTIONS								
06/12/24	PURCHASES								
	CD	US BANK	5.250	06/27/24	5.250	50,000			
	CD	US BANK	5.250	06/27/24	5.250	50,000			
	CP	SOC GEN NY		06/27/24	5.300	50,000			
	CP	SOC GEN NY		06/27/24	5.300	50,000			
	CP	CR AG NY		08/05/24	5.280	50,000			
	CP	CR AG NY		08/05/24	5.280	50,000			
	CP	BOFA		12/09/24	5.300	50,000			
	CP	BOFA		12/09/24	5.300	50,000			
	CP	GTA		12/09/24	5.350	50,000			
	DN	FNMA		06/27/24	5.240	50,000			
	DN	FNMA		06/27/24	5.240	50,000			
	DN	FHLB		06/27/24	5.245	50,000			
	DN	FHLB		06/27/24	5.245	50,000			
	DN	FHLMC		07/15/24	5.235	50,000			
	DN	FHLMC		07/15/24	5.235	50,000			
	DN	FHLMC		07/15/24	5.235	50,000			
	DN	FHLMC		07/15/24	5.235	50,000			
	DN	IBRD		11/01/24	5.200	50,000			
	DN	IBRD		11/01/24	5.200	50,000			
	DN	IFC		12/27/24	5.100	50,000			
	DN	IFC		12/27/24	5.100	50,000			
	DN	FFCB		12/30/24	5.050	50,000			
	DN	FFCB		12/30/24	5.050	50,000			
	DN	FFCB		12/30/24	5.050	50,000			
	TR	BILL		09/10/24	5.225	50,000			
	TR	BILL		09/10/24	5.225	50,000			
	TR	BILL		09/24/24	5.220	50,000			
	TR	BILL		09/24/24	5.220	50,000			
	TR	BILL		09/24/24	5.220	50,000			
	YCD	KBC	5.380	08/12/24	5.380	50,000			
	YCD	KBC	5.380	08/12/24	5.380	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/12/24	PURCHASES (Continued)								
	YCD	NORINCHUK	5.390	08/12/24	5.390	50,000			
	YCD	NORINCHUK	5.390	08/12/24	5.390	50,000			
06/13/24	REDEMPTIONS								
	CP	BNP NY		06/13/24	5.290	50,000	3	22,041.67	5.366
	CP	BNP NY		06/13/24	5.290	50,000	3	22,041.67	5.366
	CP	BNP NY		06/13/24	5.290	50,000	3	22,041.67	5.366
	CP	MUFG BK		06/13/24	5.270	50,000	14	102,472.22	5.354
	CP	MUFG BK		06/13/24	5.270	50,000	14	102,472.22	5.354
	CP	APPLE		06/13/24	5.280	50,000	23	168,666.67	5.371
	CP	APPLE		06/13/24	5.280	50,000	29	212,666.67	5.376
	CP	CR AG NY		06/13/24	5.300	50,000	29	213,472.22	5.397
	CP	CR AG NY		06/13/24	5.300	50,000	29	213,472.22	5.397
	TR	BILL		06/13/24	5.270	50,000	37	270,819.44	5.372
	TR	BILL		06/13/24	5.270	50,000	37	270,819.44	5.372
	TR	BILL		06/13/24	5.273	50,000	37	270,973.61	5.375
	TR	BILL		06/13/24	5.273	50,000	37	270,973.61	5.375
	TR	BILL		06/13/24	5.265	50,000	41	299,812.50	5.370
	TR	BILL		06/13/24	5.265	50,000	41	299,812.50	5.370
	TR	BILL		06/13/24	5.266	50,000	41	299,869.44	5.371
	TR	BILL		06/13/24	5.266	50,000	41	299,869.44	5.371
	TR	BILL		06/13/24	5.045	50,000	163	1,142,131.94	5.249
	TR	BILL		06/13/24	5.045	50,000	163	1,142,131.94	5.249
	TR	BILL		06/13/24	5.045	50,000	163	1,142,131.94	5.249
	TR	BILL		06/13/24	5.045	50,000	163	1,142,131.94	5.249
	TR	BILL		06/13/24	5.045	50,000	163	1,142,131.94	5.249
	TR	BILL		06/13/24	5.045	50,000	163	1,142,131.94	5.249
	TR	BILL		06/13/24	5.040	50,000	168	1,176,000.00	5.247
	TR	BILL		06/13/24	5.040	50,000	168	1,176,000.00	5.247
	TR	BILL		06/13/24	5.040	50,000	168	1,176,000.00	5.247
	TR	BILL		06/13/24	4.920	50,000	364	2,487,333.33	5.264
	TR	BILL		06/13/24	4.920	50,000	364	2,487,333.33	5.264
	TR	BILL		06/13/24	4.920	50,000	364	2,487,333.33	5.264
	TR	BILL		06/13/24	4.930	50,000	364	2,492,388.89	5.275
	TR	BILL		06/13/24	4.930	50,000	364	2,492,388.89	5.275
	TR	BILL		06/13/24	4.930	50,000	364	2,492,388.89	5.275
	TR	BILL		06/13/24	4.930	50,000	364	2,492,388.89	5.275
	TR	BILL		06/13/24	4.935	50,000	364	2,494,916.67	5.281
	TR	BILL		06/13/24	4.935	50,000	364	2,494,916.67	5.281
	TR	BILL		06/13/24	4.935	50,000	364	2,494,916.67	5.281
	TR	BILL		06/13/24	4.935	50,000	364	2,494,916.67	5.281
	TR	BILL		06/13/24	4.940	50,000	364	2,497,444.44	5.286
	TR	BILL		06/13/24	4.940	50,000	364	2,497,444.44	5.286
	TR	BILL		06/13/24	4.940	50,000	364	2,497,444.44	5.286
	TR	BILL		06/13/24	4.940	50,000	364	2,497,444.44	5.286

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/13/24	REDEMPTIONS (Continued)								
	YCD	SUMI TRUST	5.310	06/13/24	5.310	50,000	8	59,000.00	5.384
	YCD	SUMI TRUST	5.310	06/13/24	5.310	50,000	8	59,000.00	5.384
	YCD	DNB	5.310	06/13/24	5.310	50,000	29	213,875.00	5.384
	YCD	DNB	5.310	06/13/24	5.310	50,000	29	213,875.00	5.384
	YCD	MUFG BK	5.290	06/13/24	5.290	50,000	30	220,416.67	5.363
	YCD	MUFG BK	5.290	06/13/24	5.290	50,000	30	220,416.67	5.363
	YCD	KBC	5.320	06/13/24	5.320	50,000	30	221,666.67	5.394
	YCD	KBC	5.320	06/13/24	5.320	50,000	30	221,666.67	5.394
	YCD	NORINCHUK	5.360	06/13/24	5.360	50,000	30	223,333.33	5.434
	YCD	NORINCHUK	5.360	06/13/24	5.360	50,000	30	223,333.33	5.434
	YCD	MIZUHO	5.370	06/13/24	5.370	50,000	92	686,166.67	5.445
	YCD	MIZUHO	5.370	06/13/24	5.370	50,000	92	686,166.67	5.445
06/13/24	PURCHASES								
	CD	US BANK	5.250	07/15/24	5.250	50,000			
	CD	US BANK	5.250	07/15/24	5.250	50,000			
	CP	RABO NY		06/27/24	5.300	50,000			
	CP	RABO NY		06/27/24	5.300	50,000			
	CP	RABO NY		06/27/24	5.300	50,000			
	CP	RABO NY		06/27/24	5.300	50,000			
	CP	CHARIOT		07/29/24	5.360	50,000			
	CP	CHARIOT		07/29/24	5.360	50,000			
	CP	DISNEY		09/13/24	5.420	50,000			
	CP	DISNEY		09/13/24	5.420	50,000			
	DN	FNMA		06/27/24	5.230	50,000			
	DN	FNMA		06/27/24	5.230	50,000			
	DN	FHLMC		07/15/24	5.230	50,000			
	DN	FHLMC		07/15/24	5.230	50,000			
	TR	BILL		12/12/24	5.130	50,000			
	TR	BILL		12/12/24	5.130	50,000			
	TR	BILL		12/12/24	5.130	50,000			
	TR	BILL		12/12/24	5.130	50,000			
	TR	BILL		12/12/24	5.130	50,000			
	TR	BILL		12/12/24	5.131	50,000			
	TR	BILL		12/12/24	5.131	50,000			
	TR	BILL		12/12/24	5.131	50,000			
	YCD	NORINCHUK	5.380	07/15/24	5.380	50,000			
	YCD	NORINCHUK	5.380	07/15/24	5.380	50,000			
06/14/24	REDEMPTION								
	CB	TOYOTA	0.500	06/14/24	0.600	25,000	1,016	416,841.67	0.602

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/14/24	PURCHASES								
	CB CL	APPLE	2.450	08/04/26	4.801	25,000			
	CP	JUPITER		07/19/24	5.360	50,000			
	CP	JUPITER		07/19/24	5.360	50,000			
	CP	JOHNSON		09/12/24	5.300	50,000			
	CP	JOHNSON		09/12/24	5.300	50,000			
	CP	ING FDL		11/01/24	5.320	50,000			
	CP	ING FDL		11/01/24	5.320	50,000			
	CP	ING FDL		11/01/24	5.320	50,000			
	DN	FNMA		06/27/24	5.235	50,000			
	DN	FNMA		06/27/24	5.235	50,000			
	DN	FNMA		07/15/24	5.230	50,000			
	DN	FNMA		07/15/24	5.230	50,000			
	DN	FNMA		07/15/24	5.230	50,000			
	DN	FNMA		07/15/24	5.230	50,000			
	DN	FNMA		07/15/24	5.230	50,000			
	DN	FHLMC		07/15/24	5.235	50,000			
	DN	FHLMC		07/15/24	5.235	50,000			
	DN	FHLMC		07/15/24	5.235	50,000			
	DN	FHLMC		07/15/24	5.235	50,000			
	DN	FNMA		11/01/24	5.115	50,000			
	DN	FNMA		11/01/24	5.115	50,000			
	DN	FNMA		11/27/24	5.080	50,000			
	DN	FNMA		11/27/24	5.080	50,000			
	DN	FNMA		12/09/24	5.060	50,000			
	DN	FNMA		12/09/24	5.060	50,000			
	DN	FFCB		12/27/24	5.040	50,000			
	DN	FFCB		12/27/24	5.040	50,000			
	DN	FHLB		12/27/24	5.075	50,000			
	DN	FHLB		12/27/24	5.075	50,000			
	TR	BILL		07/25/24	5.255	50,000			
	TR	BILL		07/25/24	5.255	50,000			
	TR	BILL		07/25/24	5.255	50,000			
	TR	BILL		07/25/24	5.255	50,000			
	TR	BILL		07/25/24	5.260	50,000			
	TR	BILL		07/25/24	5.260	50,000			
	TR	BILL		07/25/24	5.260	50,000			
	TR	BILL		07/25/24	5.260	50,000			
	TR	BILL		08/15/24	5.218	50,000			
	TR	BILL		08/15/24	5.218	50,000			
	TR	BILL		08/15/24	5.218	50,000			
	TR	BILL		08/15/24	5.220	50,000			
	TR	BILL		08/15/24	5.220	50,000			
	TR	BILL		08/15/24	5.220	50,000			
	TR	BILL		08/15/24	5.225	50,000			
	TR	BILL		08/15/24	5.225	50,000			
	TR	BILL		08/15/24	5.225	50,000			
	TR	BILL		08/22/24	5.226	50,000			
	TR	BILL		08/22/24	5.226	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/14/24	PURCHASES (Continued)								
	TR	BILL		08/22/24	5.226	50,000			
	TR	BILL		09/24/24	5.200	50,000			
	TR	BILL		09/24/24	5.200	50,000			
	TR	BILL		09/24/24	5.200	50,000			
	TR	BILL		09/24/24	5.205	50,000			
	TR	BILL		09/24/24	5.205	50,000			
	TR	BILL		09/24/24	5.205	50,000			
	TR	BILL		09/24/24	5.205	50,000			
	TR	BILL		09/24/24	5.205	50,000			
	TR	BILL		10/01/24	5.205	50,000			
	TR	BILL		10/01/24	5.205	50,000			
	TR	BILL		10/01/24	5.205	50,000			
	TR	BILL		10/01/24	5.205	50,000			
	TR	BILL		10/01/24	5.205	50,000			
	TR	BILL		10/01/24	5.205	50,000			
	TR	BILL		10/01/24	5.208	50,000			
	TR	BILL		10/01/24	5.208	50,000			
	TR	BILL		10/01/24	5.208	50,000			
	TR	BILL		11/21/24	5.125	50,000			
	TR	BILL		11/21/24	5.125	50,000			
	TR	BILL		11/21/24	5.125	50,000			
	TR	BILL		11/21/24	5.128	50,000			
	TR	BILL		11/21/24	5.128	50,000			
	TR	BILL		11/21/24	5.128	50,000			
	TR	BILL		11/21/24	5.128	50,000			
	TR	BILL		12/12/24	5.125	50,000			
	TR	BILL		12/12/24	5.125	50,000			
	TR	BILL		12/12/24	5.125	50,000			
	TR	BILL		12/12/24	5.125	50,000			
	TR	BILL		12/12/24	5.125	50,000			
	TR	BILL		12/12/24	5.125	50,000			
	TR	BILL		12/12/24	5.125	50,000			
	TR	BILL		12/12/24	5.125	50,000			
	TR	BILL		12/12/24	5.125	50,000			
	TR	BILL		12/12/24	5.128	50,000			
	TR	BILL		12/12/24	5.128	50,000			
	TR	BILL		12/12/24	5.128	50,000			
	YCD	SUMI TRUST	5.420	10/07/24	5.420	50,000			
	YCD	SUMI TRUST	5.420	10/07/24	5.420	50,000			
	YCD	BARCLAYS	5.320	06/02/25	5.320	50,000			
	YCD	BARCLAYS	5.320	06/02/25	5.320	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/17/24	PURCHASES (Continued)								
	CP	RBC NY		03/03/25	5.140	50,000			
	CP	RBC NY		03/03/25	5.140	50,000			
	CP	CGMI		03/03/25	5.200	50,000			
	CP	CGMI		03/03/25	5.200	50,000			
	DEB	IFC	4.703	07/01/27	4.704	50,000			
	DEB	FHLB	4.415	10/01/27	4.417	50,000			
	DEB	FHLB	4.415	10/01/27	4.417	50,000			
	DEB	FHLB	4.415	10/01/27	4.417	50,000			
	DEB CL	FHLB	4.540	06/01/28	4.541	50,000			
	DEB CL	FHLB	4.540	06/01/28	4.541	50,000			
	DEB CL	FHLB	4.540	06/01/28	4.541	50,000			
	DN	FHLMC		07/01/24	5.235	50,000			
	DN	FHLMC		07/01/24	5.235	50,000			
	DN	FHLMC		07/15/24	5.230	50,000			
	DN	FHLMC		07/15/24	5.230	50,000			
	DN	FHLB		07/22/24	5.245	50,000			
	DN	FHLB		07/22/24	5.245	50,000			
	DN	FHLB		08/06/24	5.245	50,000			
	DN	FHLB		08/06/24	5.245	50,000			
	DN	FHLB		08/27/24	5.235	50,000			
	DN	FHLB		08/27/24	5.235	50,000			
	DN	FNMA		08/30/24	5.200	50,000			
	DN	FNMA		08/30/24	5.200	50,000			
	DN	IFC		10/07/24	5.180	50,000			
	DN	FFCB		12/09/24	5.070	50,000			
	DN	FFCB		12/09/24	5.070	50,000			
	DN	FHLB		12/09/24	5.105	50,000			
	DN	FHLB		12/09/24	5.105	50,000			
	DN	FHLB		12/09/24	5.115	50,000			
	DN	FHLB		12/09/24	5.115	50,000			
	DN	IFC		12/24/24	5.080	50,000			
	DN	IFC		12/24/24	5.080	50,000			
	DN	FFCB		12/27/24	5.050	50,000			
	DN	FFCB		12/27/24	5.050	50,000			
	DN	FHLB		12/27/24	5.065	50,000			
	DN	FHLB		12/27/24	5.065	50,000			
	DN	FFCB		04/01/25	4.920	50,000			
	DN	FFCB		04/01/25	4.920	50,000			
	DN	FFCB		04/01/25	4.920	50,000			
	TR	BILL		08/27/24	5.230	50,000			
	TR	BILL		08/27/24	5.230	50,000			
	TR	BILL		08/27/24	5.230	50,000			
	TR	BILL		08/27/24	5.230	50,000			
	TR	BILL		08/27/24	5.230	50,000			
	TR	BILL		08/27/24	5.230	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/17/24	PURCHASES (Continued)								
	TR	BILL		08/29/24	5.220	50,000			
	TR	BILL		08/29/24	5.220	50,000			
	TR	BILL		08/29/24	5.220	50,000			
	TR	BILL		08/29/24	5.223	50,000			
	TR	BILL		08/29/24	5.223	50,000			
	TR	BILL		08/29/24	5.223	50,000			
	TR	BILL		09/24/24	5.208	50,000			
	TR	BILL		09/24/24	5.208	50,000			
	TR	BILL		09/24/24	5.208	50,000			
	TR	BILL		09/24/24	5.210	50,000			
	TR	BILL		09/24/24	5.210	50,000			
	TR	BILL		09/24/24	5.210	50,000			
	TR	BILL		09/24/24	5.210	50,000			
	TR	BILL		09/24/24	5.210	50,000			
	TR	BILL		09/24/24	5.210	50,000			
	TR	BILL		09/24/24	5.215	50,000			
	TR	BILL		09/24/24	5.215	50,000			
	TR	BILL		09/24/24	5.215	50,000			
	TR	BILL		09/24/24	5.215	50,000			
	TR	BILL		09/24/24	5.215	50,000			
	TR	BILL		09/24/24	5.215	50,000			
	TR	BILL		09/24/24	5.215	50,000			
	TR	BILL		09/24/24	5.218	50,000			
	TR	BILL		09/24/24	5.218	50,000			
	TR	BILL		09/24/24	5.218	50,000			
	TR	BILL		09/24/24	5.218	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.216	50,000			
	TR	BILL		10/01/24	5.216	50,000			
	TR	BILL		10/01/24	5.216	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.146	50,000			
	TR	BILL		12/12/24	5.146	50,000			
	TR	BILL		12/12/24	5.146	50,000			
	TR	BILL		12/12/24	5.146	50,000			
	TR	BILL		12/12/24	5.146	50,000			
	TR	BILL		12/12/24	5.148	50,000			
	TR	BILL		12/12/24	5.148	50,000			
	TR	BILL		12/12/24	5.148	50,000			
	TR	BILL		12/12/24	5.148	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/17/24	PURCHASES (Continued)								
	TR	NOTE	3.625	05/15/26	4.757	50,000			
	TR	NOTE	3.625	05/15/26	4.757	50,000			
	TR	NOTE	3.625	05/15/26	4.757	50,000			
	TR	NOTE	3.625	05/15/26	4.757	50,000			
	TR	NOTE	4.875	05/31/26	4.685	50,000			
	TR	NOTE	4.875	05/31/26	4.685	50,000			
	TR	NOTE	4.875	05/31/26	4.685	50,000			
	TR	NOTE	4.875	05/31/26	4.685	50,000			
	TR	NOTE	4.875	05/31/26	4.685	50,000			
	TR	NOTE	4.875	05/31/26	4.685	50,000			
	TR	NOTE	4.875	05/31/26	4.685	50,000			
	TR	NOTE	4.875	05/31/26	4.685	50,000			
	TR	NOTE	4.875	05/31/26	4.685	50,000			
	YCD	CIBC	5.320	06/27/24	5.320	50,000			
	YCD	CIBC	5.320	06/27/24	5.320	50,000			
	YCD	DNB	5.320	07/24/24	5.320	50,000			
	YCD	DNB	5.320	07/24/24	5.320	50,000			
	YCD	MUFG BK	5.340	08/02/24	5.340	50,000			
	YCD	MUFG BK	5.340	08/02/24	5.340	50,000			
	YCD	SWEDBANK	5.400	10/21/24	5.400	50,000			
	YCD	SWEDBANK	5.400	10/21/24	5.400	50,000			
	YCD	RABOBANK	5.430	11/22/24	5.430	50,000			
	YCD	RABOBANK	5.430	11/22/24	5.430	50,000			
	YCD	CIC	5.420	12/27/24	5.420	50,000			
	YCD	CIC	5.420	12/27/24	5.420	50,000			
06/18/24	NO REDEMPTIONS								
06/18/24	PURCHASES								
	CD	US BANK	5.250	07/19/24	5.250	50,000			
	CD	US BANK	5.250	07/19/24	5.250	50,000			
	CD	US BANK	5.250	07/19/24	5.250	50,000			
	CD	US BANK	5.250	07/19/24	5.250	50,000			
	CP	CHARIOT		09/23/24	5.360	50,000			
	CP	SHEFFIELD		09/27/24	5.370	50,000			
	CP	SHEFFIELD		09/27/24	5.370	50,000			
	CP	OLD LINE		10/25/24	5.330	50,000			
	CP	OLD LINE		10/25/24	5.330	50,000			
	CP	MUFG BK		10/25/24	5.360	50,000			
	CP	MUFG BK		10/25/24	5.360	50,000			
	CP	BOFA		03/03/25	5.240	50,000			
	CP	BOFA		03/03/25	5.240	50,000			
	DEB	FHLB	5.060	02/25/25	5.269	50,000			
	DEB	FHLB	5.060	02/25/25	5.269	50,000			
	DN	FHLMC		07/02/24	5.245	50,000			
	DN	FHLMC		07/02/24	5.245	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/18/24	PURCHASES (Continued)								
	DN	FHLMC		07/10/24	5.240	50,000			
	DN	FHLMC		07/10/24	5.240	50,000			
	DN	FHLMC		07/15/24	5.240	50,000			
	DN	FHLMC		07/15/24	5.240	50,000			
	DN	FHLMC		07/17/24	5.235	50,000			
	DN	FHLMC		07/17/24	5.235	50,000			
	DN	FHLMC		07/29/24	5.235	50,000			
	DN	FHLMC		07/29/24	5.235	50,000			
	DN	FHLB		08/05/24	5.240	50,000			
	DN	FHLB		08/05/24	5.240	50,000			
	DN	FHLMC		11/27/24	5.100	50,000			
	DN	FHLMC		11/27/24	5.100	50,000			
	DN	FHLB		12/09/24	5.110	50,000			
	DN	FHLB		12/09/24	5.110	50,000			
	DN	FFCB		12/27/24	5.040	50,000			
	DN	FFCB		12/27/24	5.040	50,000			
	DN	FNMA		12/27/24	5.050	50,000			
	DN	FNMA		12/27/24	5.050	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		09/10/24	5.215	50,000			
	TR	BILL		09/10/24	5.215	50,000			
	TR	BILL		09/10/24	5.215	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/01/24	5.210	50,000			
	TR	BILL		10/15/24	5.220	50,000			
	TR	BILL		10/15/24	5.220	50,000			
	TR	BILL		10/15/24	5.220	50,000			
	TR	BILL		10/15/24	5.220	50,000			
	TR	BILL		10/15/24	5.220	50,000			
	TR	BILL		10/15/24	5.220	50,000			
	TR	BILL		10/15/24	5.220	50,000			
	TR	BILL		10/15/24	5.220	50,000			
	TR	BILL		10/15/24	5.220	50,000			
	TR	BILL		10/15/24	5.220	50,000			
	TR	BILL		10/15/24	5.220	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/18/24	PURCHASES (Continued)								
	TR	BILL		10/15/24	5.223	50,000			
	TR	BILL		10/15/24	5.223	50,000			
	TR	BILL		10/15/24	5.223	50,000			
	TR	BILL		10/15/24	5.223	50,000			
	TR	BILL		10/15/24	5.223	50,000			
	TR	BILL		10/15/24	5.225	50,000			
	TR	BILL		10/15/24	5.225	50,000			
	TR	BILL		10/15/24	5.225	50,000			
	TR	BILL		11/07/24	5.153	50,000			
	TR	BILL		11/07/24	5.153	50,000			
	TR	BILL		11/07/24	5.153	50,000			
	TR	BILL		11/07/24	5.155	50,000			
	TR	BILL		11/07/24	5.155	50,000			
	TR	BILL		11/07/24	5.155	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.145	50,000			
	TR	BILL		12/12/24	5.145	50,000			
	TR	BILL		12/12/24	5.145	50,000			
	TR	NOTE	4.875	05/31/26	4.746	50,000			
	TR	NOTE	4.875	05/31/26	4.746	50,000			
	TR	NOTE	4.875	05/31/26	4.746	50,000			
	TR	NOTE	4.875	05/31/26	4.746	50,000			
	TR	NOTE	4.875	05/31/26	4.746	50,000			
	TR	NOTE	4.875	05/31/26	4.746	50,000			
	YCD	SOC GEN	5.420	12/27/24	5.420	50,000			
	YCD	SOC GEN	5.420	12/27/24	5.420	50,000			
	YCD	SVENSKA	5.420	12/27/24	5.420	50,000			
	YCD	SVENSKA	5.420	12/27/24	5.420	50,000			
	YCD	BNP	5.440	12/27/24	5.440	50,000			
	YCD	BNP	5.440	12/27/24	5.440	50,000			
	YCD	NB CANADA	5.300	01/29/25	5.300	50,000			
	YCD	NB CANADA	5.300	01/29/25	5.300	50,000			

06/19/24 NO REDEMPTIONS

06/19/24 NO PURCHASES

06/20/24 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/20/24	PURCHASES								
	CB	DEERE CAP	2.650	06/10/26	5.020	25,000			
	CP	ATLANTIC		11/27/24	5.350	50,000			
	CP	ATLANTIC		11/27/24	5.350	50,000			
	DEB CL	FHLMC	5.175	04/01/27	5.178	50,000			
	DEB CL	FHLMC	5.175	04/01/27	5.178	50,000			
	DN	FHLMC		07/15/24	5.245	50,000			
	DN	FHLMC		07/15/24	5.245	50,000			
	DN	IADB		09/10/24	5.240	50,000			
	DN	IADB		09/10/24	5.240	50,000			
	DN	IBRD		10/15/24	5.220	50,000			
	DN	IBRD		10/15/24	5.220	50,000			
	DN	IBRD		11/01/24	5.200	50,000			
	DN	IBRD		11/01/24	5.200	50,000			
	DN	FFCB		11/22/24	5.090	50,000			
	DN	FFCB		11/22/24	5.090	50,000			
	DN	FHLB		11/25/24	5.125	50,000			
	DN	FHLB		11/25/24	5.125	50,000			
	DN	FHLB		12/09/24	5.115	50,000			
	DN	FHLB		12/09/24	5.115	50,000			
	DN	FHLB		12/27/24	5.090	50,000			
	DN	FHLB		12/27/24	5.090	50,000			
	DN	FHLB		12/27/24	5.090	50,000			
	DN	IBRD		12/27/24	5.100	50,000			
	DN	IBRD		12/27/24	5.100	50,000			
	DN	FFCB		01/10/25	5.100	50,000			
	TR	BILL		10/15/24	5.210	50,000			
	TR	BILL		10/15/24	5.210	50,000			
	TR	BILL		10/15/24	5.210	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	BILL		12/12/24	5.140	50,000			
	TR	NOTE	4.875	05/31/26	4.746	50,000			
	TR	NOTE	4.875	05/31/26	4.746	50,000			
	TR	NOTE	4.875	05/31/26	4.746	50,000			
	TR	NOTE	4.875	05/31/26	4.746	50,000			
	YCD	MIZUHO	5.430	10/21/24	5.430	50,000			
	YCD	MIZUHO	5.430	10/21/24	5.430	50,000			
	YCD	ANZ	5.280	12/27/24	5.280	50,000			
	YCD	ANZ	5.280	12/27/24	5.280	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/21/24	REDEMPTIONS								
	CD	US BANK	5.250	06/21/24	5.250	50,000	31	226,041.67	5.323
	CD	US BANK	5.250	06/21/24	5.250	50,000	31	226,041.67	5.323
	CP	SHEFFIELD		06/21/24	5.360	50,000	79	588,111.11	5.499
	CP	SHEFFIELD		06/21/24	5.360	50,000	79	588,111.11	5.499
	CP	CAFCO		06/21/24	5.300	50,000	119	875,972.22	5.484
	CP	ATLANTIC		06/21/24	5.240	50,000	136	989,777.78	5.435
	CP	MICROSOFT		06/21/24	5.160	50,000	141	1,010,500.00	5.354
	CP	MICROSOFT		06/21/24	5.160	50,000	141	1,010,500.00	5.354
	YCD	DNB	5.310	06/21/24	5.310	50,000	39	287,625.00	5.384
	YCD	DNB	5.310	06/21/24	5.310	50,000	39	287,625.00	5.384
	YCD	NORINCHUK	5.390	06/21/24	5.390	50,000	100	748,611.11	5.465
	YCD	NORINCHUK	5.390	06/21/24	5.390	50,000	100	748,611.11	5.465
	YCD	BNP	5.330	06/21/24	5.330	50,000	108	799,500.00	5.404
	YCD	BNP	5.330	06/21/24	5.330	50,000	108	799,500.00	5.404
	YCD	SUMITOMO	5.270	06/21/24	5.270	50,000	121	885,652.78	5.358
	YCD	SUMITOMO	5.270	06/21/24	5.270	50,000	121	885,652.78	5.358
	YCD	SE BANKEN	5.280	06/21/24	5.280	50,000	143	1,048,666.67	5.368
	YCD	SE BANKEN	5.280	06/21/24	5.280	50,000	143	1,048,666.67	5.368
06/21/24	PURCHASES								
	CD	US BANK	5.250	08/01/24	5.250	50,000			
	CD	US BANK	5.250	08/01/24	5.250	50,000			
	CP	MUFG BK		08/01/24	5.310	50,000			
	CP	MUFG BK		08/01/24	5.310	50,000			
	CP	GTA		10/01/24	5.360	50,000			
	CP	LIBERTY		10/25/24	5.350	50,000			
	DN	FHLMC		07/24/24	5.245	50,000			
	DN	FHLMC		07/24/24	5.245	50,000			
	DN	FHLB		09/12/24	5.220	50,000			
	DN	FHLB		09/12/24	5.220	50,000			
	DN	FHLB		11/13/24	5.140	50,000			
	DN	FHLB		11/13/24	5.140	50,000			
	DN	FHLB		11/15/24	5.140	50,000			
	DN	FHLB		11/15/24	5.140	50,000			
	DN	FHLB		11/27/24	5.120	50,000			
	DN	FHLB		11/27/24	5.120	50,000			
	TR	BILL		08/13/24	5.218	50,000			
	TR	BILL		08/13/24	5.218	50,000			
	TR	BILL		08/13/24	5.218	50,000			
	TR	BILL		08/13/24	5.220	50,000			
	TR	BILL		08/13/24	5.220	50,000			
	TR	BILL		08/13/24	5.220	50,000			
	TR	BILL		10/15/24	5.203	50,000			
	TR	BILL		10/15/24	5.203	50,000			
	TR	BILL		10/15/24	5.203	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/21/24	PURCHASES (Continued)								
	TR	BILL		10/15/24	5.205	50,000			
	TR	BILL		10/15/24	5.205	50,000			
	TR	BILL		10/15/24	5.205	50,000			
	TR	BILL		10/15/24	5.208	50,000			
	TR	BILL		10/15/24	5.208	50,000			
	TR	BILL		10/15/24	5.208	50,000			
	YCD	DNB	5.330	08/01/24	5.330	50,000			
	YCD	DNB	5.330	08/01/24	5.330	50,000			
	YCD	NORINCHUK	5.390	08/01/24	5.390	50,000			
	YCD	NORINCHUK	5.390	08/01/24	5.390	50,000			
	YCD	KBC	5.380	08/26/24	5.380	50,000			
	YCD	KBC	5.380	08/26/24	5.380	50,000			
	YCD	SUMI TRUST	5.420	09/13/24	5.420	50,000			
	YCD	SUMI TRUST	5.420	09/13/24	5.420	50,000			
06/24/24	REDEMPTIONS								
	CP	CR AG NY		06/24/24	5.310	50,000	20	147,500.00	5.400
	CP	CR AG NY		06/24/24	5.310	50,000	20	147,500.00	5.400
	CP	SUMI TRUST		06/24/24	5.320	50,000	96	709,333.33	5.472
	CP	SUMI TRUST		06/24/24	5.320	50,000	96	709,333.33	5.472
	CP	BNP NY		06/24/24	5.280	50,000	102	748,000.00	5.435
	CP	BNP NY		06/24/24	5.280	50,000	102	748,000.00	5.435
	DN	FHLB		06/24/24	5.180	50,000	111	798,583.33	5.337
	DN	FHLB		06/24/24	5.180	50,000	111	798,583.33	5.337
06/24/24	PURCHASES								
	CP	SUMI TRUST		10/25/24	5.330	50,000			
	CP	SUMI TRUST		10/25/24	5.330	50,000			
	CP	CAFCO		12/09/24	5.330	50,000			
	DEB	FFCB	4.750	04/24/26	4.789	50,000			
	DEB	FFCB	4.750	04/24/26	4.789	50,000			
	DN	FHLB		07/22/24	5.230	50,000			
	DN	FHLB		07/22/24	5.230	50,000			
	DN	FHLB		08/06/24	5.230	50,000			
	DN	FHLB		08/06/24	5.230	50,000			
	DN	FHLB		11/13/24	5.140	50,000			
	DN	FHLB		11/13/24	5.140	50,000			
	DN	FFCB		12/09/24	5.080	50,000			
	DN	FFCB		12/09/24	5.080	50,000			
	TR	BILL		10/15/24	5.205	50,000			
	TR	BILL		10/15/24	5.205	50,000			
	TR	BILL		10/15/24	5.205	50,000			
	TR	BILL		10/15/24	5.206	50,000			
	TR	BILL		10/15/24	5.206	50,000			
	TR	BILL		10/15/24	5.206	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/24/24	PURCHASES (Continued)								
	TR	NOTE	2.250	11/15/24	5.335	50,000			
	TR	NOTE	2.250	11/15/24	5.335	50,000			
	TR	NOTE	2.250	11/15/24	5.335	50,000			
	TR	NOTE	2.250	11/15/24	5.345	50,000			
	TR	NOTE	2.250	11/15/24	5.345	50,000			
	TR	NOTE	2.250	11/15/24	5.345	50,000			
	YCD	CIBC	5.320	07/01/24	5.320	50,000			
	YCD	CIBC	5.320	07/01/24	5.320	50,000			
	YCD	MONTREAL	5.440	12/27/24	5.440	50,000			
	YCD	MONTREAL	5.440	12/27/24	5.440	50,000			
06/25/24	NO REDEMPTIONS								
06/25/24	PURCHASES								
	DN	FHLB		07/02/24	5.200	50,000			
	DN	FHLB		07/02/24	5.200	50,000			
	DN	FHLB		12/13/24	5.100	50,000			
	DN	FHLB		12/13/24	5.100	50,000			
	DN	FHLB		03/03/25	4.955	50,000			
	DN	FHLB		03/03/25	4.955	50,000			
	DN	FHLB		04/01/25	4.900	50,000			
	DN	FHLB		04/01/25	4.900	50,000			
	TR	BILL		10/22/24	5.210	50,000			
	TR	BILL		10/22/24	5.210	50,000			
	TR	BILL		10/22/24	5.210	50,000			
	TR	NOTE	4.250	03/15/27	4.516	50,000			
	TR	NOTE	4.250	03/15/27	4.516	50,000			
	TR	NOTE	4.250	03/15/27	4.516	50,000			
	YCD	DNB	5.300	07/02/24	5.300	50,000			
	YCD	DNB	5.300	07/02/24	5.300	50,000			
	YCD	MUFG BK	5.440	10/15/24	5.440	50,000			
	YCD	MUFG BK	5.440	10/15/24	5.440	50,000			
06/26/24	NO REDEMPTIONS								
06/26/24	PURCHASES								
	CP	NYLIFE STF		08/26/24	5.370	50,000			
	CP	METLIFE STF		12/27/24	5.250	50,000			
	CP	METLIFE STF		12/27/24	5.250	50,000			
	DN	FHLB		07/02/24	5.200	50,000			
	DN	FHLB		07/02/24	5.200	50,000			
	DN	FHLB		08/01/24	5.220	50,000			
	DN	FHLB		08/01/24	5.220	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/26/24	PURCHASES (Continued)								
	TR	BILL		10/15/24	5.208	50,000			
	TR	BILL		10/15/24	5.208	50,000			
	TR	BILL		10/15/24	5.208	50,000			
	TR	BILL		10/15/24	5.208	50,000			
	TR	BILL		10/15/24	5.208	50,000			
	TR	BILL		10/15/24	5.208	50,000			
	TR	BILL		12/12/24	5.132	50,000			
	TR	BILL		12/12/24	5.132	50,000			
	TR	BILL		12/12/24	5.133	50,000			
	TR	BILL		12/12/24	5.133	50,000			
	TR	NOTE	4.250	03/15/27	4.525	50,000			
	TR	NOTE	4.250	03/15/27	4.525	50,000			
	TR	NOTE	4.250	03/15/27	4.525	50,000			
	TR	NOTE	4.250	03/15/27	4.525	50,000			
	TR	NOTE	4.250	03/15/27	4.525	50,000			
	TR	NOTE	4.250	03/15/27	4.525	50,000			
	TR	NOTE	4.250	03/15/27	4.525	50,000			
06/27/24	REDEMPTIONS								
	CD	US BANK	5.250	06/27/24	5.250	50,000	15	109,375.00	5.323
	CD	US BANK	5.250	06/27/24	5.250	50,000	15	109,375.00	5.323
	CD	US BANK	5.250	06/27/24	5.250	50,000	17	123,958.33	5.323
	CD	US BANK	5.250	06/27/24	5.250	50,000	17	123,958.33	5.323
	CP	BNP NY		06/27/24	5.290	50,000	10	73,472.22	5.371
	CP	BNP NY		06/27/24	5.290	50,000	10	73,472.22	5.371
	CP	BNP NY		06/27/24	5.290	50,000	10	73,472.22	5.371
	CP	RABO NY		06/27/24	5.300	50,000	14	103,055.56	5.385
	CP	RABO NY		06/27/24	5.300	50,000	14	103,055.56	5.385
	CP	RABO NY		06/27/24	5.300	50,000	14	103,055.56	5.385
	CP	RABO NY		06/27/24	5.300	50,000	14	103,055.56	5.385
	CP	SOC GEN NY		06/27/24	5.300	50,000	15	110,416.67	5.386
	CP	SOC GEN NY		06/27/24	5.300	50,000	15	110,416.67	5.386
	CP	APPLE		06/27/24	5.270	50,000	17	124,430.56	5.357
	CP	APPLE		06/27/24	5.270	50,000	17	124,430.56	5.357
	CP	GOTHAM		06/27/24	5.370	50,000	71	529,541.67	5.503
	CP	NYLIFE STF		06/27/24	5.340	50,000	98	726,833.33	5.494
	CP	METLIFE STF		06/27/24	5.240	50,000	119	866,055.56	5.421
	CP	METLIFE STF		06/27/24	5.240	50,000	119	866,055.56	5.421
	CP	MICROSOFT		06/27/24	5.170	50,000	135	969,375.00	5.360
	CP	MICROSOFT		06/27/24	5.170	50,000	135	969,375.00	5.360
	CP	PFIZER		06/27/24	5.180	50,000	141	1,014,416.67	5.375
	CP	PFIZER		06/27/24	5.180	50,000	141	1,014,416.67	5.375
	CP	NATIXIS NY		06/27/24	5.210	50,000	161	1,165,013.89	5.423
	CP	NATIXIS NY		06/27/24	5.210	50,000	161	1,165,013.89	5.423
	CP	NATIXIS NY		06/27/24	5.210	50,000	161	1,165,013.89	5.423
	DN	FNMA		06/27/24	5.235	50,000	13	94,520.83	5.318
	DN	FNMA		06/27/24	5.235	50,000	13	94,520.83	5.318

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/27/24	REDEMPTIONS (Continued)								
	DN	FNMA		06/27/24	5.230	50,000	14	101,694.44	5.313
	DN	FNMA		06/27/24	5.230	50,000	14	101,694.44	5.313
	DN	FNMA		06/27/24	5.240	50,000	15	109,166.67	5.324
	DN	FNMA		06/27/24	5.240	50,000	15	109,166.67	5.324
	DN	FHLB		06/27/24	5.245	50,000	15	109,270.83	5.329
	DN	FHLB		06/27/24	5.245	50,000	15	109,270.83	5.329
	DN	FNMA		06/27/24	5.240	50,000	16	116,444.44	5.325
	DN	FNMA		06/27/24	5.240	50,000	16	116,444.44	5.325
	DN	FNMA		06/27/24	5.240	50,000	17	123,722.22	5.326
	DN	FNMA		06/27/24	5.240	50,000	17	123,722.22	5.326
	DN	FHLB		06/27/24	5.245	50,000	17	123,840.28	5.331
	DN	FHLB		06/27/24	5.245	50,000	17	123,840.28	5.331
	DN	FHLB		06/27/24	5.150	50,000	127	908,402.78	5.333
	DN	FHLB		06/27/24	5.150	50,000	127	908,402.78	5.333
	DN	IBRD		06/27/24	5.000	50,000	148	1,027,777.78	5.190
	DN	IBRD		06/27/24	5.000	50,000	148	1,027,777.78	5.190
	DN	FHLB		06/27/24	5.030	50,000	148	1,033,944.44	5.222
	DN	FHLB		06/27/24	5.030	50,000	148	1,033,944.44	5.222
	DN	FHLB		06/27/24	5.030	50,000	149	1,040,930.56	5.223
	DN	FHLB		06/27/24	5.030	50,000	149	1,040,930.56	5.223
	DN	IBRD		06/27/24	5.050	50,000	150	1,052,083.33	5.245
	DN	IBRD		06/27/24	5.050	50,000	150	1,052,083.33	5.245
	DN	IBRD		06/27/24	5.050	50,000	150	1,052,083.33	5.245
	DN	IBRD		06/27/24	5.050	50,000	154	1,080,138.89	5.248
	DN	IBRD		06/27/24	5.050	50,000	154	1,080,138.89	5.248
	DN	IFC		06/27/24	5.000	50,000	160	1,111,111.11	5.199
	DN	IFC		06/27/24	5.000	50,000	160	1,111,111.11	5.199
	DN	FHLB		06/27/24	5.025	50,000	160	1,116,666.67	5.225
	DN	FHLB		06/27/24	5.025	50,000	160	1,116,666.67	5.225
	DN	FHLB		06/27/24	5.015	50,000	162	1,128,375.00	5.216
	DN	FHLB		06/27/24	5.015	50,000	162	1,128,375.00	5.216
	DN	FHLB		06/27/24	4.965	50,000	163	1,124,020.83	5.164
	DN	FHLB		06/27/24	4.965	50,000	163	1,124,020.83	5.164
	DN	FHLB		06/27/24	4.965	50,000	163	1,124,020.83	5.164
	DN	FHLB		06/27/24	4.965	50,000	163	1,124,020.83	5.164
	TR	BILL		06/27/24	5.160	50,000	114	817,000.00	5.319
	TR	BILL		06/27/24	5.160	50,000	114	817,000.00	5.319
	TR	BILL		06/27/24	5.160	50,000	114	817,000.00	5.319
	TR	BILL		06/27/24	5.165	50,000	114	817,791.67	5.324
	TR	BILL		06/27/24	5.165	50,000	114	817,791.67	5.324
	TR	BILL		06/27/24	5.165	50,000	114	817,791.67	5.324
	TR	BILL		06/27/24	5.095	50,000	127	898,701.39	5.275
	TR	BILL		06/27/24	5.095	50,000	127	898,701.39	5.275
	TR	BILL		06/27/24	5.095	50,000	127	898,701.39	5.275
	TR	BILL		06/27/24	5.100	50,000	127	899,583.33	5.280
	TR	BILL		06/27/24	5.100	50,000	127	899,583.33	5.280
	TR	BILL		06/27/24	5.100	50,000	127	899,583.33	5.280

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/27/24	REDEMPTIONS (Continued)								
	TR	BILL		06/27/24	5.065	50,000	135	949,687.50	5.249
	TR	BILL		06/27/24	5.065	50,000	135	949,687.50	5.249
	TR	BILL		06/27/24	5.065	50,000	135	949,687.50	5.249
	TR	BILL		06/27/24	5.065	50,000	135	949,687.50	5.249
	TR	BILL		06/27/24	5.065	50,000	135	949,687.50	5.249
	TR	BILL		06/27/24	5.065	50,000	135	949,687.50	5.249
	TR	BILL		06/27/24	5.100	50,000	135	956,250.00	5.286
	TR	BILL		06/27/24	5.100	50,000	135	956,250.00	5.286
	TR	BILL		06/27/24	5.100	50,000	135	956,250.00	5.286
	TR	BILL		06/27/24	5.115	50,000	135	959,062.50	5.302
	TR	BILL		06/27/24	5.115	50,000	135	959,062.50	5.302
	TR	BILL		06/27/24	5.115	50,000	135	959,062.50	5.302
	TR	BILL		06/27/24	5.001	50,000	149	1,034,929.17	5.192
	TR	BILL		06/27/24	5.001	50,000	149	1,034,929.17	5.192
	TR	BILL		06/27/24	5.005	50,000	149	1,035,756.94	5.196
	TR	BILL		06/27/24	5.005	50,000	149	1,035,756.94	5.196
	TR	BILL		06/27/24	5.035	50,000	156	1,090,916.67	5.233
	TR	BILL		06/27/24	5.035	50,000	156	1,090,916.67	5.233
	TR	BILL		06/27/24	5.035	50,000	156	1,090,916.67	5.233
	TR	BILL		06/27/24	5.010	50,000	160	1,113,333.33	5.209
	TR	BILL		06/27/24	5.010	50,000	160	1,113,333.33	5.209
	TR	BILL		06/27/24	5.010	50,000	160	1,113,333.33	5.209
	TR	BILL		06/27/24	5.010	50,000	160	1,113,333.33	5.209
	TR	BILL		06/27/24	5.010	50,000	160	1,113,333.33	5.209
	TR	BILL		06/27/24	5.010	50,000	160	1,113,333.33	5.209
	TR	BILL		06/27/24	5.010	50,000	160	1,113,333.33	5.209
	TR	BILL		06/27/24	5.018	50,000	161	1,121,968.75	5.218
	TR	BILL		06/27/24	5.018	50,000	161	1,121,968.75	5.218
	TR	BILL		06/27/24	5.018	50,000	161	1,121,968.75	5.218
	TR	BILL		06/27/24	5.020	50,000	161	1,122,527.78	5.221
	TR	BILL		06/27/24	5.020	50,000	161	1,122,527.78	5.221
	TR	BILL		06/27/24	5.020	50,000	161	1,122,527.78	5.221
	TR	BILL		06/27/24	4.985	50,000	162	1,121,625.00	5.184
	TR	BILL		06/27/24	4.985	50,000	162	1,121,625.00	5.184
	TR	BILL		06/27/24	4.985	50,000	162	1,121,625.00	5.184
	TR	BILL		06/27/24	4.990	50,000	162	1,122,750.00	5.190
	TR	BILL		06/27/24	4.990	50,000	162	1,122,750.00	5.190
	TR	BILL		06/27/24	4.990	50,000	162	1,122,750.00	5.190
	TR	BILL		06/27/24	4.990	50,000	162	1,122,750.00	5.190
	TR	BILL		06/27/24	4.990	50,000	162	1,122,750.00	5.190
	TR	BILL		06/27/24	4.990	50,000	162	1,122,750.00	5.190
	TR	BILL		06/27/24	5.020	50,000	162	1,129,500.00	5.222
	TR	BILL		06/27/24	5.020	50,000	162	1,129,500.00	5.222
	TR	BILL		06/27/24	5.020	50,000	162	1,129,500.00	5.222
	TR	BILL		06/27/24	5.020	50,000	162	1,129,500.00	5.222
	TR	BILL		06/27/24	5.020	50,000	162	1,129,500.00	5.222
	TR	BILL		06/27/24	5.020	50,000	162	1,129,500.00	5.222
	TR	BILL		06/27/24	5.020	50,000	162	1,129,500.00	5.222
	TR	BILL		06/27/24	5.020	50,000	162	1,129,500.00	5.222
	TR	BILL		06/27/24	5.020	50,000	162	1,129,500.00	5.222
	TR	BILL		06/27/24	5.020	50,000	162	1,129,500.00	5.222

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/27/24	REDEMPTIONS (Continued)								
	TR	BILL		06/27/24	5.025	50,000	162	1,130,625.00	5.227
	TR	BILL		06/27/24	5.025	50,000	162	1,130,625.00	5.227
	TR	BILL		06/27/24	5.025	50,000	162	1,130,625.00	5.227
	TR	BILL		06/27/24	4.982	50,000	163	1,127,869.44	5.182
	TR	BILL		06/27/24	4.982	50,000	163	1,127,869.44	5.182
	TR	BILL		06/27/24	4.982	50,000	163	1,127,869.44	5.182
	TR	BILL		06/27/24	4.983	50,000	163	1,128,095.83	5.183
	TR	BILL		06/27/24	4.983	50,000	163	1,128,095.83	5.183
	TR	BILL		06/27/24	4.983	50,000	163	1,128,095.83	5.183
	TR	BILL		06/27/24	4.985	50,000	163	1,128,548.61	5.185
	TR	BILL		06/27/24	4.985	50,000	163	1,128,548.61	5.185
	TR	BILL		06/27/24	4.985	50,000	163	1,128,548.61	5.185
	TR	BILL		06/27/24	4.990	50,000	163	1,129,680.56	5.190
	TR	BILL		06/27/24	4.990	50,000	163	1,129,680.56	5.190
	TR	BILL		06/27/24	4.990	50,000	163	1,129,680.56	5.190
	TR	BILL		06/27/24	5.045	50,000	182	1,275,263.89	5.263
	TR	BILL		06/27/24	5.045	50,000	182	1,275,263.89	5.263
	TR	BILL		06/27/24	5.045	50,000	182	1,275,263.89	5.263
	TR	BILL		06/27/24	5.045	50,000	182	1,275,263.89	5.263
	TR	BILL		06/27/24	5.045	50,000	182	1,275,263.89	5.263
	TR	BILL		06/27/24	5.045	50,000	182	1,275,263.89	5.263
	TR	BILL		06/27/24	5.045	50,000	182	1,275,263.89	5.263
	TR	BILL		06/27/24	5.045	50,000	182	1,275,263.89	5.263
	TR	BILL		06/27/24	5.045	50,000	182	1,275,263.89	5.263
	TR	BILL		06/27/24	5.046	50,000	182	1,275,516.67	5.264
	TR	BILL		06/27/24	5.046	50,000	182	1,275,516.67	5.264
	TR	BILL		06/27/24	5.046	50,000	182	1,275,516.67	5.264
	YCD	CIBC	5.320	06/27/24	5.320	50,000	10	73,888.89	5.394
	YCD	CIBC	5.320	06/27/24	5.320	50,000	10	73,888.89	5.394
	YCD	MUFG BK	5.270	06/27/24	5.270	50,000	17	124,430.56	5.343
	YCD	MUFG BK	5.270	06/27/24	5.270	50,000	17	124,430.56	5.343
	YCD	MUFG BK	5.270	06/27/24	5.270	50,000	17	124,430.56	5.343
	YCD	MUFG BK	5.270	06/27/24	5.270	50,000	17	124,430.56	5.343
	YCD	DNB	5.300	06/27/24	5.300	50,000	17	125,138.89	5.374
	YCD	DNB	5.300	06/27/24	5.300	50,000	17	125,138.89	5.374
	YCD	CR AG CIB	5.320	06/27/24	5.320	50,000	17	125,611.11	5.394
	YCD	CR AG CIB	5.320	06/27/24	5.320	50,000	17	125,611.11	5.394
	YCD	CR AG CIB	5.320	06/27/24	5.320	50,000	17	125,611.11	5.394
	YCD	CR AG CIB	5.320	06/27/24	5.320	50,000	17	125,611.11	5.394
	YCD	SWEDBANK	5.370	06/27/24	5.370	50,000	126	939,750.00	5.460
	YCD	SWEDBANK	5.370	06/27/24	5.370	50,000	126	939,750.00	5.460
	YCD	MIZUHO	5.370	06/27/24	5.370	50,000	127	947,208.33	5.459
	YCD	MIZUHO	5.370	06/27/24	5.370	50,000	127	947,208.33	5.459

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/27/24	PURCHASES								
	CP	NYLIFE STF		09/23/24	5.370	50,000			
	CP	PFIZER		11/01/24	5.310	50,000			
	CP	ING FDL		12/27/24	5.260	50,000			
	CP	ING FDL		12/27/24	5.260	50,000			
	DN	FNMA		07/02/24	5.220	50,000			
	DN	FNMA		07/02/24	5.220	50,000			
	DN	FHLB		10/07/24	5.180	50,000			
	DN	FHLB		10/07/24	5.180	50,000			
	TR	BILL		12/12/24	5.110	50,000			
	TR	BILL		12/12/24	5.110	50,000			
06/28/24	REDEMPTIONS								
	CP	MUFG BK		06/28/24	5.270	50,000	11	80,513.89	5.352
	CP	MUFG BK		06/28/24	5.270	50,000	11	80,513.89	5.352
	CP	DISNEY		06/28/24	5.400	50,000	95	712,500.00	5.554
	CP	OLD LINE		06/28/24	5.330	50,000	191	1,413,930.56	5.577
	CP	OLD LINE		06/28/24	5.330	50,000	191	1,413,930.56	5.577
	CP	SOC GEN NY		06/28/24	5.400	50,000	198	1,485,000.00	5.658
	CP	SOC GEN NY		06/28/24	5.400	50,000	198	1,485,000.00	5.658
	CP	CGMI		06/28/24	5.430	50,000	204	1,538,500.00	5.696
	CP	CGMI		06/28/24	5.430	50,000	204	1,538,500.00	5.696
	DEB	FHLB	0.350	06/28/24	0.350	50,000	1,144	547,847.22	0.351
	DEB	FHLB	0.350	06/28/24	0.350	50,000	1,144	547,847.22	0.351
	DN	FFCB		06/28/24	5.080	50,000	191	1,347,611.11	5.308
	DN	FFCB		06/28/24	5.080	50,000	191	1,347,611.11	5.308
	DN	IBRD		06/28/24	5.130	50,000	192	1,368,000.00	5.362
	DN	IBRD		06/28/24	5.130	50,000	192	1,368,000.00	5.362
	DN	FHLMC		06/28/24	5.090	50,000	198	1,399,750.00	5.324
	DN	FHLMC		06/28/24	5.090	50,000	198	1,399,750.00	5.324
	DN	FHLMC		06/28/24	5.090	50,000	198	1,399,750.00	5.324
	DN	FFCB		06/28/24	5.080	50,000	358	2,525,888.89	5.439
	DN	FFCB		06/28/24	5.080	50,000	358	2,525,888.89	5.439
	DN	FHLB		06/28/24	5.145	50,000	358	2,558,208.33	5.513
	DN	FHLB		06/28/24	5.145	50,000	358	2,558,208.33	5.513
	YCD	NORDEA ABP	5.350	06/28/24	5.350	50,000	198	1,471,250.00	5.439
	YCD	UBS	5.740	06/28/24	5.740	50,000	225	1,793,750.00	5.836
	YCD	UBS	5.740	06/28/24	5.740	50,000	225	1,793,750.00	5.836
	YCD	FORTIS	5.690	06/28/24	5.690	50,000	226	1,786,027.78	5.785
	YCD	FORTIS	5.690	06/28/24	5.690	50,000	226	1,786,027.78	5.785
	YCD	TORONTO	6.000	06/28/24	6.000	50,000	361	3,008,333.33	6.100
	YCD	TORONTO	6.000	06/28/24	6.000	50,000	361	3,008,333.33	6.100
	YCD	RB CANADA	6.000	06/28/24	6.000	50,000	365	3,041,666.67	6.100
	YCD	RB CANADA	6.000	06/28/24	6.000	50,000	365	3,041,666.67	6.100
06/28/24	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</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
ALHAMBRA				
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
New Omni Bank, N.A.	05/16/24	5.170	15,000,000.00	11/14/24
BREA				
American First Credit Union	03/06/24	5.160	27,000,000.00	09/04/24
American First Credit Union	06/14/24	5.190	23,000,000.00	12/13/24
CHICO				
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
DIAMOND BAR				
Prospectors Federal Credit Union	05/30/24	5.330	2,000,000.00	08/29/24
DOWNEY				
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
EL MONTE				
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
Cathay Bank	05/09/24	5.200	125,000,000.00	11/07/24
Cathay Bank	05/22/24	5.210	100,000,000.00	11/20/24
FRESNO				
FFB (FKA Fresno First Bank)	04/04/24	5.120	2,000,000.00	10/03/24
FOLSOM				
Safe Credit Union	05/29/24	5.220	1,000,000.00	12/04/24
GARDEN GROVE				
US Metro Bank	01/17/24	5.010	20,000,000.00	07/17/24
US Metro Bank	05/17/24	5.200	5,000,000.00	11/15/24
US Metro Bank	06/05/24	5.210	10,000,000.00	12/04/24
US Metro Bank	06/06/24	5.200	20,000,000.00	12/05/24
HUNTINGTON BEACH				
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>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
IRVINE				
CommerceWest Bank	03/06/24	5.130	13,000,000.00	09/04/24
CommerceWest Bank	06/05/24	5.290	12,000,000.00	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
CommerceWest Bank	05/09/24	5.180	15,000,000.00	11/07/24
Commercial Bank of California	01/04/24	5.100	1,000,000.00	07/05/24
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
Pacific Premier Bank	05/08/24	5.200	50,000,000.00	11/06/24
Pacific Premier Bank	05/30/24	5.220	25,000,000.00	12/05/24
Pacific Premier Bank	06/06/24	5.190	50,000,000.00	12/05/24
Pacific Premier Bank	06/07/24	5.190	50,000,000.00	12/06/24
LODI				
Farmers & Merchants Bank of Central CA	04/03/24	5.230	3,000,000.00	07/03/24
LOS ANGELES				
Bank of Hope	04/04/24	5.280	135,000,000.00	07/03/24
Bank of Hope	05/15/24	5.230	90,000,000.00	11/13/24
Bank of Hope	05/31/24	5.240	75,000,000.00	12/06/24
Commonwealth Business Bank	06/06/24	5.270	12,000,000.00	09/05/24
Commonwealth Business Bank	06/07/24	5.270	13,000,000.00	09/06/24
Commonwealth Business Bank	05/02/24	5.200	5,000,000.00	10/31/24
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	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
Hanmi Bank	05/09/24	5.200	30,000,000.00	11/07/24
Hanmi Bank	06/13/24	5.220	30,000,000.00	12/12/24
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	05/01/24	5.300	10,000,000.00	07/31/24
Open Bank	04/05/24	5.170	30,000,000.00	10/04/24
Open Bank	06/05/24	5.210	20,000,000.00	12/04/24
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
PCB Bank (FKA Pacific City Bank)	06/12/24	5.220	20,000,000.00	12/11/24
Preferred Bank	03/13/24	5.110	125,000,000.00	09/11/24
Preferred Bank	05/09/24	5.160	20,000,000.00	11/07/24
Royal Business Bank	02/09/24	5.080	10,000,000.00	08/09/24
Royal Business Bank	06/14/24	5.290	15,000,000.00	09/13/24
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>
OAKLAND				
Beneficial State Bank	06/07/24	5.320	1,000,000.00	09/06/24
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
California Bank of Commerce	05/01/24	5.220	5,000,000.00	10/30/24
California Bank of Commerce	05/31/24	5.220	10,000,000.00	12/06/24
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
ONTARIO				
Citizens Business Bank	05/30/24	5.300	50,000,000.00	08/29/24
Citizens Business Bank	06/12/24	5.300	100,000,000.00	09/11/24
PALOS VERDES ESTATES				
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
PASADENA				
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	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
Wescom Central Credit Union	06/07/24	5.320	20,000,000.00	09/06/24
Wescom Central Credit Union	06/12/24	5.330	50,000,000.00	09/11/24
PORTERVILLE				
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
REDDING				
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>
REDWOOD CITY				
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
Provident Credit Union	05/02/24	5.230	50,000,000.00	10/31/24
Provident Credit Union	05/16/24	5.220	20,000,000.00	11/14/24
Provident Credit Union	06/05/24	5.210	20,000,000.00	12/04/24
Provident Credit Union	05/31/24	5.230	20,000,000.00	12/06/24
ROWLAND HEIGHTS				
First General Bank	04/03/24	5.120	1,000,000.00	10/02/24
ROSEMEAD				
Pacific Alliance Bank	04/03/24	5.140	4,000,000.00	10/02/24
ROSEVILLE				
Five Star Bank	01/11/24	5.090	75,000,000.00	07/11/24
Five Star Bank	05/29/24	5.300	50,000,000.00	08/28/24
Five Star Bank	06/12/24	5.21	10,000,000.00	12/11/24
SACRAMENTO				
Golden 1 Credit Union	03/06/24	5.170	75,000,000.00	09/04/24
Golden 1 Credit Union	05/02/24	5.240	150,000,000.00	10/31/24
Golden 1 Credit Union	06/13/24	5.220	75,000,000.00	12/12/24
SAN DIEGO				
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
Axos Bank	06/06/24	5.170	100,000,000.00	12/05/24
Bank of Southern California N.A.	04/18/24	5.280	10,000,000.00	07/18/24
Bank of Southern California N.A.	05/16/24	5.290	20,000,000.00	08/15/24
Bank of Southern California N.A.	05/17/24	5.290	5,000,000.00	08/16/24
Bank of Southern California N.A.	05/30/24	5.310	25,000,000.00	08/29/24
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 DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
SAN FRANCISCO				
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
SAN JOSE				
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
Meriwest Credit Union	05/08/24	5.320	10,000,000.00	08/07/24
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
Technology Credit Union	05/02/24	5.240	50,000,000.00	10/31/24
Technology Credit Union	05/16/24	5.230	50,000,000.00	11/14/24
SANTA ANA				
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
Banc of California, N.A.	05/31/24	5.240	25,000,000.00	12/06/24
SANTA BARBARA				
American Riviera Bank	06/13/24	5.220	5,000,000.00	12/12/24
SANTA ROSA				
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	05/16/24	5.300	30,000,000.00	08/15/24
Poppy Bank	06/05/24	5.300	72,000,000.00	09/04/24
Poppy Bank	03/08/24	5.150	23,000,000.00	09/06/24
Poppy Bank	05/29/24	5.230	50,000,000.00	12/04/24
SUN VALLEY				
Mission Valley Bank	05/01/24	5.200	10,000,000.00	10/30/24
TUSTIN				
SchoolsFirst Federal Credit Union	05/01/24	5.230	50,000,000.00	10/30/24
VACAVILLE				
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
Travis Credit Union	05/09/24	5.210	50,000,000.00	11/07/24
Travis Credit Union	05/15/24	5.230	25,000,000.00	11/13/24

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
WALNUT CREEK				
Mechanics Bank	05/30/24	5.310	1,000,000.00	08/29/24
WATSONVILLE				
Santa Cruz County Bank	01/05/24	5.070	10,000,000.00	07/05/24
Santa Cruz County Bank	05/09/24	5.180	10,000,000.00	11/07/24
TOTAL TIME DEPOSITS JUNE 2024			5,060,000,000.00	

BANK DEMAND DEPOSITS

JUNE 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	\$ 225,682	\$ 1,475,000	\$ 5,106,301
2	225,682	1,475,000	5,106,301
3	371,560	1,400,000	4,832,054
4	406,157	1,490,000	4,914,449
5	451,116	1,375,000	4,963,340
6	522,904	1,445,000	5,536,914
7	363,958	1,460,000	6,305,206
8	363,958	1,460,000	6,305,206
9	363,958	1,460,000	6,305,206
10	365,731	1,375,000	5,502,884
11	380,058	1,440,000	5,322,570
12	349,973	1,475,000	6,092,020
13	392,857	1,525,000	6,143,418
14	348,088	1,730,000	5,434,160
15	348,088	1,730,000	5,434,160
16	348,088	1,730,000	5,434,273
17	365,622	1,530,000	4,568,850
18	365,882	1,640,000	4,537,843
19	365,882	1,640,000	5,781,874
20	383,861	1,480,000	5,168,831
21	308,697	1,370,000	5,166,700
22	308,697	1,370,000	5,166,700
23	308,697	1,370,000	5,166,700
24	451,022	1,445,000	5,851,216
25	452,130	1,265,000	6,822,359
26	449,580	1,245,000	6,452,181
27	378,980	1,135,000	6,389,990
28	350,541	990,000	5,279,658
29	350,541	990,000	5,279,658
30	350,541	990,000	5,279,658

AVERAGE DOLLAR DAYS

\$367,284 a/

\$1,416,833 b/

a/ The prescribed bank balance for June was \$364,618. This consisted of \$248,567 in compensating balances for services, balances for uncollected funds of \$116,534 and a deduction of \$483 for June delayed deposit credit.

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

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

1900

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on June 19, 2024, has determined and designated the amount of money available for deposit and investment as of June 12, 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 249,000,000

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)	6/17/2024	6/21/2024	\$ 14,895,012,000	\$ 9,740,012,000	\$ 5,155,000,000	\$ 14,895,012,000
(2)	6/24/2024	6/28/2024	\$ (6,169,854,000)	\$ 3,570,158,000	\$ 5,155,000,000	\$ 8,725,158,000
(3)	7/1/2024	7/5/2024	\$ (5,042,900,000)	\$ (1,472,742,000)	\$ 5,155,000,000	\$ 3,682,258,000
(4)	7/8/2024	7/12/2024	\$ (987,900,000)	\$ (2,460,642,000)	\$ 5,155,000,000	\$ 2,694,358,000
(5)	7/15/2024	7/19/2024	\$ (1,917,900,000)	\$ (4,378,542,000)	\$ 5,155,000,000	\$ 776,458,000
(6)	7/22/2024	7/26/2024	\$ (4,809,100,000)	\$ (9,187,642,000)	\$ 5,155,000,000	\$ (4,032,642,000)
(7)	7/29/2024	8/2/2024	\$ (1,040,700,000)	\$ (10,228,342,000)	\$ 5,155,000,000	\$ (5,073,342,000)
(8)	8/5/2024	8/9/2024	\$ 1,535,800,000	\$ (8,692,542,000)	\$ 5,155,000,000	\$ (3,537,542,000)
(9)	8/12/2024	8/16/2024	\$ (2,067,500,000)	\$ (10,760,042,000)	\$ 5,155,000,000	\$ (5,605,042,000)
(10)	8/19/2024	8/23/2024	\$ 948,200,000	\$ (9,811,842,000)	\$ 5,155,000,000	\$ (4,656,842,000)

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 249,000,000.

Dated: June 19, 2024

POOLED MONEY INVESTMENT BOARD:

Signature on file at STO

Chair

Member

Member