

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

JULY 31, 2024

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

JULY 2024

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

(Dollars In Thousands)

	July 2024	July 2023	Change
Average Daily Portfolio (\$)	172,542,158	175,726,963	-3,184,805
Accrued Earnings (\$)	661,733	491,979	+169,754
Effective Yield (%)	4.516	3.305	+1.211
Average Life-Month End (In Days)	220	251	-31
Total Security Transactions			
Amount (\$)	45,863,716	35,481,329	+10,382,387
Number	924	716	+208
Total Time Deposit Transactions			
Amount (\$)	3,105,000	2,084,000	+1,021,000
Number	83	55	+28
Average Workday Investment Activity (\$)	2,225,851	1,878,266	+347,585
Prescribed Demand Account Balances For Services (\$)	129,000	148,000	-19,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

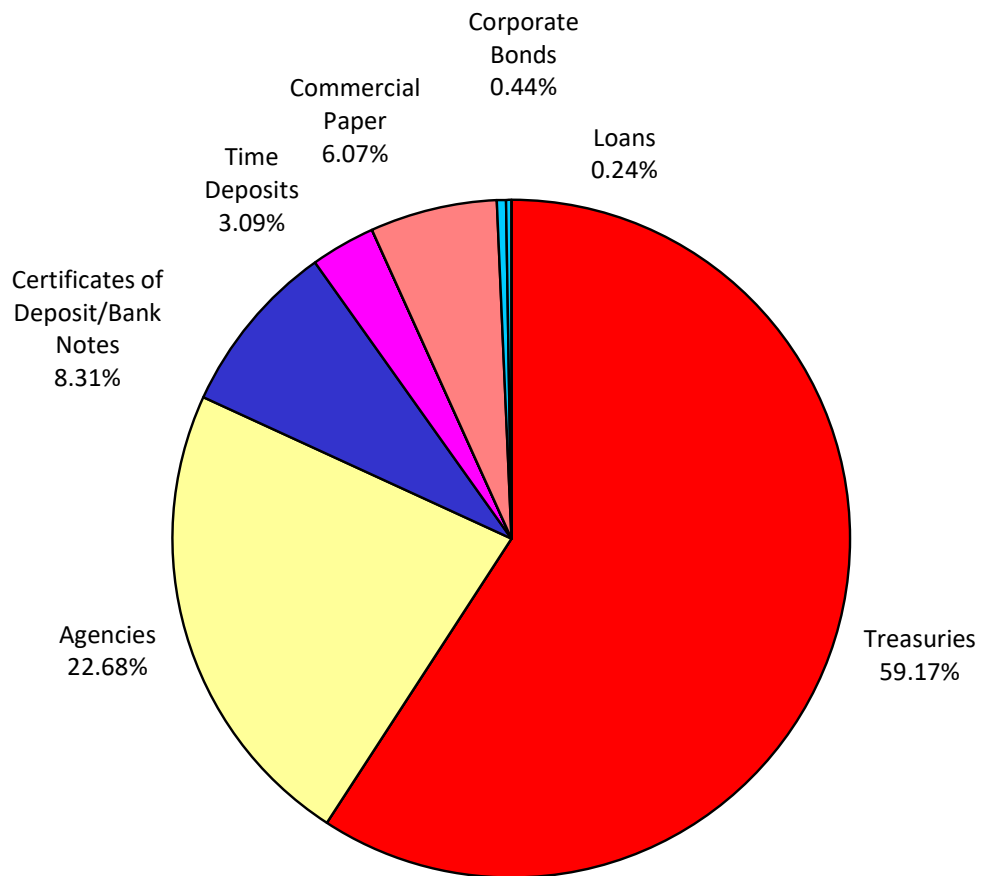
July 31, 2024

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	41,939,954	24.56	+2.57
Bonds	0	0.00	0
Notes	59,113,940	34.61	-0.32
Strips	0	0.00	0
Total Government	<u>101,053,894</u>	<u>59.17</u>	<u>+2.25</u>
Agency Debentures	12,992,991	7.61	-0.06
Certificates of Deposit	14,200,015	8.31	-0.37
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	25,745,076	15.07	-1.67
Time Deposits	5,269,000	3.09	+0.25
GNMAs	0	0.00	0
Commercial Paper	10,359,791	6.07	-0.49
Remics	1,394	0.00	0
Corporate Bonds	743,025	0.44	+0.05
PMIA Loans	418,402	0.24	+0.04
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>170,783,588</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>July 2024</u>		<u>June 2024</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	924	45,863,716	1,096	54,236,683
Time Deposits	83	3,105,000	45	1,501,000
Other	1	1,434,115	13	192,329
Total	<u>1,008</u>	<u>50,402,831</u>	<u>1,154</u>	<u>55,930,012</u>
PMIA Monthly Average Effective Yield (%)		4.516	4.480	
Year to Date Yield Last Day of Month (%)		4.516	3.927	

**Pooled Money Investment Account
Portfolio Composition
\$170.8 billion
07/31/2024**



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/01/24	REDEMPTIONS								
	CD	BOFA	5.900	07/01/24	5.900	50,000	276	2,261,666.67	5.998
	CD	BOFA	5.900	07/01/24	5.900	50,000	276	2,261,666.67	5.998
	CP	LIBERTY		07/01/24	5.370	50,000	96	716,000.00	5.524
	CP	LIBERTY		07/01/24	5.370	50,000	96	716,000.00	5.524
	CP	VERSAILLES		07/01/24	5.340	50,000	104	771,333.33	5.499
	CP	SUMI TRUST		07/01/24	5.300	50,000	108	795,000.00	5.460
	CP	SUMI TRUST		07/01/24	5.300	50,000	108	795,000.00	5.460
	CP	MIZUHO NY		07/01/24	5.240	50,000	116	844,222.22	5.404
	CP	MIZUHO NY		07/01/24	5.240	50,000	116	844,222.22	5.404
	CP	MICROSOFT		07/01/24	5.240	50,000	124	902,444.44	5.425
	CP	MICROSOFT		07/01/24	5.240	50,000	124	902,444.44	5.425
	CP	PEPSICO		07/01/24	5.320	50,000	229	1,692,055.56	5.598
	CP	TOYOTA		07/01/24	5.560	50,000	264	2,038,666.67	5.893
	CP	TOYOTA		07/01/24	5.560	50,000	264	2,038,666.67	5.893
	CP	RBC NY		07/01/24	5.610	50,000	270	2,103,750.00	5.954
	CP	RBC NY		07/01/24	5.610	50,000	270	2,103,750.00	5.954
	CP	SCOTIA NY		07/01/24	5.630	50,000	270	2,111,250.00	5.976
	CP	SCOTIA NY		07/01/24	5.630	50,000	270	2,111,250.00	5.976
	CP	SOC GEN NY		07/01/24	5.660	50,000	270	2,122,500.00	6.009
	CP	SOC GEN NY		07/01/24	5.660	50,000	270	2,122,500.00	6.009
	DEB	IADB	3.250	07/01/24	5.321	50,000	348	2,491,750.00	5.343
	DEB	IADB	3.250	07/01/24	5.321	50,000	348	2,491,750.00	5.343
	DEB	IADB	3.250	07/01/24	5.321	50,000	348	2,491,750.00	5.343
	DEB	FHLB	5.000	07/01/24	5.004	50,000	502	3,444,444.44	5.023
	DEB	FHLB	5.000	07/01/24	5.004	50,000	502	3,444,444.44	5.023
	DEB	IADB	3.250	07/01/24	3.264	50,000	690	3,083,444.44	3.272
	DEB	IADB	3.250	07/01/24	3.255	50,000	731	3,255,000.00	3.251
	DEB	IADB	3.250	07/01/24	3.255	50,000	731	3,255,000.00	3.251
	DEB	IADB	3.250	07/01/24	3.255	20,000	731	1,302,000.00	3.251
	DEB	IFC	0.380	07/01/24	0.380	50,000	1,105	574,750.00	0.381
	DEB	IFC	0.380	07/01/24	0.380	50,000	1,105	574,750.00	0.381
	DEB	FHLB	0.340	07/01/24	0.340	50,000	1,112	517,555.56	0.341
	DEB	FHLB	0.340	07/01/24	0.340	50,000	1,112	517,555.56	0.341
	DN	FHLMC		07/01/24	5.235	50,000	14	101,791.67	5.319
	DN	FHLMC		07/01/24	5.235	50,000	14	101,791.67	5.319
	DN	FHLMC		07/01/24	5.235	50,000	26	189,041.67	5.328
	DN	FHLMC		07/01/24	5.235	50,000	26	189,041.67	5.328
	DN	FNMA		07/01/24	5.235	50,000	34	247,208.33	5.334
	DN	FNMA		07/01/24	5.235	50,000	34	247,208.33	5.334
	DN	FNMA		07/01/24	5.235	50,000	34	247,208.33	5.334
	DN	FNMA		07/01/24	5.235	50,000	34	247,208.33	5.334
	DN	FNMA		07/01/24	5.235	50,000	34	247,208.33	5.334
	DN	IADB		07/01/24	5.210	50,000	80	578,888.89	5.344
	DN	IADB		07/01/24	5.210	50,000	80	578,888.89	5.344
	DN	FHLMC		07/01/24	5.105	50,000	111	787,020.83	5.259
	DN	FHLMC		07/01/24	5.105	50,000	111	787,020.83	5.259

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>
07/01/24	REDEMPTIONS (Continued)								
	DN	IBRD		07/01/24	5.050	50,000	118	827,638.89	5.206
	DN	IBRD		07/01/24	5.050	50,000	118	827,638.89	5.206
	DN	IBRD		07/01/24	5.050	50,000	118	827,638.89	5.206
	DN	IBRD		07/01/24	5.100	50,000	125	885,416.67	5.278
	DN	IBRD		07/01/24	5.100	50,000	125	885,416.67	5.278
	DN	IBRD		07/01/24	5.100	50,000	125	885,416.67	5.278
	DN	IBRD		07/01/24	5.100	50,000	125	885,416.67	5.278
	DN	FHLMC		07/01/24	5.080	50,000	129	910,166.67	5.260
	DN	FHLMC		07/01/24	5.080	50,000	129	910,166.67	5.260
	DN	IBRD		07/01/24	5.100	50,000	130	920,833.33	5.282
	DN	IBRD		07/01/24	5.100	50,000	130	920,833.33	5.282
	DN	FHLB		07/01/24	5.125	50,000	137	975,173.61	5.314
	DN	FHLB		07/01/24	5.125	50,000	137	975,173.61	5.314
	DN	FHLB		07/01/24	5.130	50,000	138	983,250.00	5.320
	DN	FHLB		07/01/24	5.130	50,000	138	983,250.00	5.320
	DN	FHLB		07/01/24	5.145	50,000	139	993,270.83	5.337
	DN	FHLB		07/01/24	5.145	50,000	139	993,270.83	5.337
	DN	FHLB		07/01/24	5.090	50,000	143	1,010,930.56	5.282
	DN	FHLB		07/01/24	5.090	50,000	143	1,010,930.56	5.282
	DN	FNMA		07/01/24	5.035	50,000	146	1,020,986.11	5.226
	DN	FNMA		07/01/24	5.035	50,000	146	1,020,986.11	5.226
	DN	FHLB		07/01/24	5.070	50,000	150	1,056,250.00	5.266
	DN	FHLB		07/01/24	5.070	50,000	150	1,056,250.00	5.266
	DN	FHLB		07/01/24	5.070	50,000	150	1,056,250.00	5.266
	DN	IFC		07/01/24	5.000	50,000	153	1,062,500.00	5.194
	DN	IFC		07/01/24	5.000	50,000	153	1,062,500.00	5.194
	DN	FHLB		07/01/24	5.015	50,000	153	1,065,687.50	5.210
	DN	FHLB		07/01/24	5.015	50,000	153	1,065,687.50	5.210
	DN	IFC		07/01/24	5.000	50,000	158	1,097,222.22	5.197
	DN	IFC		07/01/24	5.000	50,000	158	1,097,222.22	5.197
	DN	IBRD		07/01/24	5.000	50,000	161	1,118,055.56	5.200
	DN	IBRD		07/01/24	5.000	50,000	161	1,118,055.56	5.200
	DN	IBRD		07/01/24	5.000	50,000	161	1,118,055.56	5.200
	DN	FHLB		07/01/24	5.005	50,000	174	1,209,541.67	5.215
	DN	FHLB		07/01/24	5.005	50,000	174	1,209,541.67	5.215
	DN	FFCB		07/01/24	5.040	50,000	192	1,344,000.00	5.266
	DN	FFCB		07/01/24	5.040	50,000	192	1,344,000.00	5.266
	DN	FFCB		07/01/24	5.000	50,000	214	1,486,111.11	5.239
	DN	FFCB		07/01/24	5.000	50,000	214	1,486,111.11	5.239
	DN	FHLB		07/01/24	5.245	50,000	244	1,777,472.22	5.529
	DN	FHLB		07/01/24	5.245	50,000	244	1,777,472.22	5.529
	DN	FHLB		07/01/24	5.200	50,000	264	1,906,666.67	5.496
	DN	FHLB		07/01/24	5.200	50,000	264	1,906,666.67	5.496
	DN	FFCB		07/01/24	5.240	50,000	284	2,066,888.89	5.557
	DN	FFCB		07/01/24	5.240	50,000	284	2,066,888.89	5.557
	YCD	CIBC	5.320	07/01/24	5.320	50,000	7	51,722.22	5.394
	YCD	CIBC	5.320	07/01/24	5.320	50,000	7	51,722.22	5.394

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>
07/01/24	REDEMPTIONS (Continued)								
	YCD	KBC	5.320	07/01/24	5.320	50,000	33	243,833.33	5.394
	YCD	KBC	5.320	07/01/24	5.320	50,000	33	243,833.33	5.394
	YCD	NORINCHUK	5.400	07/01/24	5.400	50,000	103	772,500.00	5.475
	YCD	NORINCHUK	5.400	07/01/24	5.400	50,000	103	772,500.00	5.475
	YCD	SUMITOMO	5.290	07/01/24	5.290	50,000	109	800,847.22	5.363
	YCD	SUMITOMO	5.290	07/01/24	5.290	50,000	109	800,847.22	5.363
	YCD	FORTIS	5.350	07/01/24	5.350	50,000	110	817,361.11	5.424
	YCD	FORTIS	5.350	07/01/24	5.350	50,000	110	817,361.11	5.424
	YCD	CR AG CIB	5.340	07/01/24	5.340	50,000	119	882,583.33	5.414
	YCD	CR AG CIB	5.340	07/01/24	5.340	50,000	119	882,583.33	5.414
	YCD	SUMI TRUST	5.370	07/01/24	5.370	50,000	119	887,541.67	5.445
	YCD	SUMI TRUST	5.370	07/01/24	5.370	50,000	119	887,541.67	5.445
	YCD	MUFG BK	5.420	07/01/24	5.420	50,000	119	895,805.56	5.495
	YCD	MUFG BK	5.420	07/01/24	5.420	50,000	119	895,805.56	5.495
	YCD	BNP	5.350	07/01/24	5.350	50,000	174	1,292,916.67	5.439
	YCD	BNP	5.350	07/01/24	5.350	50,000	174	1,292,916.67	5.439
	YCD	MONTREAL	5.390	07/01/24	5.390	50,000	188	1,407,388.89	5.480
	YCD	MONTREAL	5.390	07/01/24	5.390	50,000	188	1,407,388.89	5.480
	YCD	ANZ	5.250	07/01/24	5.250	50,000	194	1,414,583.33	5.338
	YCD	ANZ	5.250	07/01/24	5.250	50,000	194	1,414,583.33	5.338
	YCD	NORDEA ABP	5.380	07/01/24	5.380	50,000	195	1,457,083.33	5.470
	YCD	NORDEA ABP	5.380	07/01/24	5.380	50,000	195	1,457,083.33	5.470
	YCD	CIC	5.630	07/01/24	5.630	50,000	214	1,673,361.11	5.724
	YCD	CIC	5.630	07/01/24	5.630	50,000	214	1,673,361.11	5.724
	YCD	RABOBANK	5.900	07/01/24	5.900	50,000	271	2,220,694.44	5.998
	YCD	RABOBANK	5.900	07/01/24	5.900	50,000	271	2,220,694.44	5.998
	YCD	LLOYDS	5.980	07/01/24	5.980	50,000	273	2,267,416.67	6.080
	YCD	LLOYDS	5.980	07/01/24	5.980	50,000	273	2,267,416.67	6.080
	YCD	NATIXIS	6.000	07/01/24	6.000	50,000	336	2,800,000.00	6.100
	YCD	NATIXIS	6.000	07/01/24	6.000	50,000	336	2,800,000.00	6.100
07/01/24	PURCHASES								
	CD	BOFA	5.420	01/29/25	5.420	50,000			
	CD	BOFA	5.420	01/29/25	5.420	50,000			
	CP	APPLE		08/01/24	5.290	50,000			
	CP	APPLE		08/01/24	5.290	50,000			
	CP	TOYOTA		10/29/24	5.320	50,000			
	CP	TOYOTA		10/29/24	5.320	50,000			
	DN	FNMA		07/26/24	5.230	50,000			
	DN	FNMA		07/26/24	5.230	50,000			
	DN	IBRD		11/22/24	5.150	50,000			
	DN	IBRD		11/22/24	5.150	50,000			
	TR	NOTE	4.625	06/30/26	4.778	50,000			
	TR	NOTE	4.625	06/30/26	4.778	50,000			
	TR	NOTE	4.625	06/30/26	4.783	50,000			
	TR	NOTE	4.625	06/30/26	4.783	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>
07/01/24	PURCHASES (Continued)								
	YCD	LLOYDS	5.430	12/09/24	5.430	50,000			
	YCD	LLOYDS	5.430	12/09/24	5.430	50,000			
07/02/24	REDEMPTIONS								
	CP	CRC		07/02/24	5.300	50,000	126	927,500.00	5.490
	CP	CRC		07/02/24	5.300	50,000	126	927,500.00	5.490
	DN	FNMA		07/02/24	5.220	50,000	5	36,250.00	5.296
	DN	FNMA		07/02/24	5.220	50,000	5	36,250.00	5.296
	DN	FHLB		07/02/24	5.200	50,000	6	43,333.33	5.277
	DN	FHLB		07/02/24	5.200	50,000	6	43,333.33	5.277
	DN	FHLB		07/02/24	5.200	50,000	7	50,555.56	5.278
	DN	FHLB		07/02/24	5.200	50,000	7	50,555.56	5.278
	DN	FHLMC		07/02/24	5.245	50,000	14	101,986.11	5.329
	DN	FHLMC		07/02/24	5.245	50,000	14	101,986.11	5.329
	DN	FNMA		07/02/24	5.235	50,000	26	189,041.67	5.328
	DN	FNMA		07/02/24	5.235	50,000	26	189,041.67	5.328
	TR	BILL		07/02/24	5.195	50,000	119	858,618.06	5.359
	TR	BILL		07/02/24	5.195	50,000	119	858,618.06	5.359
	TR	BILL		07/02/24	5.195	50,000	119	858,618.06	5.359
	TR	BILL		07/02/24	5.195	50,000	119	858,618.06	5.359
	TR	BILL		07/02/24	5.195	50,000	119	858,618.06	5.359
	TR	BILL		07/02/24	5.195	50,000	119	858,618.06	5.359
	YCD	DNB	5.300	07/02/24	5.300	50,000	7	51,527.78	5.374
	YCD	DNB	5.300	07/02/24	5.300	50,000	7	51,527.78	5.374
07/02/24	PURCHASES								
	DEB	IFC	4.250	07/02/29	4.331	50,000			
	DEB	IFC	4.250	07/02/29	4.331	50,000			
	DN	IBRD		08/02/24	5.230	50,000			
	TR	BILL		10/29/24	5.210	50,000			
	TR	BILL		10/29/24	5.210	50,000			
	TR	BILL		10/29/24	5.210	50,000			
	TR	BILL		10/29/24	5.210	50,000			
	TR	BILL		10/29/24	5.210	50,000			
	TR	BILL		10/29/24	5.210	50,000			
07/03/24	NO REDEMPTIONS								
07/03/24	PURCHASES								
	CD	US BANK	5.250	07/26/24	5.250	50,000			
	CD	US BANK	5.250	07/26/24	5.250	50,000			
	CP	APPLE		08/28/24	5.300	50,000			
	CP	SUMI TRUST		11/04/24	5.320	50,000			
	CP	SUMI TRUST		11/04/24	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>
07/03/24	PURCHASES (Continued)								
	DN	IBRD		10/21/24	5.200	50,000			
	DN	IBRD		10/21/24	5.200	50,000			
	DN	IBRD		11/22/24	5.150	50,000			
	DN	IBRD		11/22/24	5.150	50,000			
	DN	FHLB		11/25/24	5.120	50,000			
	DN	FHLB		11/25/24	5.120	50,000			
	DN	IBRD		02/03/25	5.000	50,000			
	DN	IBRD		02/03/25	5.000	50,000			
	TR	BILL		10/29/24	5.198	50,000			
	TR	BILL		10/29/24	5.198	50,000			
	TR	BILL		10/29/24	5.198	50,000			
	TR	BILL		10/29/24	5.210	50,000			
	TR	BILL		10/29/24	5.210	50,000			
	TR	BILL		10/29/24	5.210	50,000			
	TR	BILL		10/29/24	5.213	50,000			
	TR	BILL		10/29/24	5.213	50,000			
	TR	BILL		10/29/24	5.213	50,000			
	YCD	MUFG BK	5.430	11/04/24	5.430	50,000			
	YCD	MUFG BK	5.430	11/04/24	5.430	50,000			
07/05/24	NO REDEMPTIONS								
07/05/24	PURCHASES								
	CP	RABO NY		07/15/24	5.300	50,000			
	CP	RABO NY		07/15/24	5.300	50,000			
	CP	APPLE		07/17/24	5.270	50,000			
	CP	APPLE		07/17/24	5.270	50,000			
	CP	RABO NY		07/22/24	5.300	50,000			
	CP	RABO NY		07/22/24	5.300	50,000			
	CP	SOC GEN NY		01/29/25	5.270	50,000			
	CP	SOC GEN NY		01/29/25	5.270	50,000			
	CP	CGMI		04/01/25	5.220	50,000			
	CP	CGMI		04/01/25	5.220	50,000			
	DN	IBRD		10/04/24	5.230	50,000			
	DN	IBRD		10/04/24	5.230	50,000			
	DN	IFC		11/01/24	5.150	50,000			
	DN	IFC		11/01/24	5.150	50,000			
	DN	FHLB		11/27/24	5.100	50,000			
	DN	FHLB		11/27/24	5.100	50,000			
	DN	FFCB		03/26/25	4.900	50,000			
	DN	FFCB		03/26/25	4.900	50,000			
	TR	BILL		01/02/25	5.100	50,000			
	TR	BILL		01/02/25	5.100	50,000			
	TR	BILL		01/02/25	5.100	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/05/24	PURCHASES (Continued)								
	TR	BILL		01/02/25	5.101	50,000			
	TR	BILL		01/02/25	5.101	50,000			
	TR	BILL		01/02/25	5.101	50,000			
	YCD	DNB	5.320	08/12/24	5.320	50,000			
	YCD	DNB	5.320	08/12/24	5.320	50,000			
	YCD	CR AG CIB	5.320	08/12/24	5.320	50,000			
	YCD	CR AG CIB	5.320	08/12/24	5.320	50,000			
	YCD	CR AG CIB	5.320	08/12/24	5.320	50,000			
07/08/24	REDEMPTION								
	DEB	FHLB	3.000	07/08/24	3.101	35,000	731	2,167,900.00	3.107
07/08/24	PURCHASES								
	CP	DEERE CAP		09/12/24	5.300	50,000			
	CP	DEERE CAP		09/12/24	5.300	50,000			
	CP	SOC GEN NY		01/13/25	5.260	50,000			
	CP	SOC GEN NY		01/13/25	5.260	50,000			
	CP	NATIXIS NY		01/24/25	5.270	50,000			
	CP	NATIXIS NY		01/24/25	5.270	50,000			
	DN	FHLB		08/12/24	5.230	50,000			
	DN	FHLB		08/12/24	5.230	50,000			
	TR	BILL		01/02/25	5.085	50,000			
	TR	BILL		01/02/25	5.085	50,000			
	YCD	UBS	5.360	02/03/25	5.360	50,000			
	YCD	UBS	5.360	02/03/25	5.360	50,000			
07/09/24	REDEMPTIONS								
	CP	MICROSOFT		07/09/24	5.290	50,000	36	264,500.00	5.392
	CP	MICROSOFT		07/09/24	5.290	50,000	36	264,500.00	5.392
	CP	MUFG BK		07/09/24	5.310	50,000	36	265,500.00	5.412
	CP	MUFG BK		07/09/24	5.310	50,000	36	265,500.00	5.412
	DN	FHLB		07/09/24	5.270	50,000	36	263,500.00	5.372
	DN	FHLB		07/09/24	5.270	50,000	36	263,500.00	5.372
	TR	BILL		07/09/24	5.195	50,000	96	692,666.67	5.341
	TR	BILL		07/09/24	5.195	50,000	96	692,666.67	5.341
	TR	BILL		07/09/24	5.195	50,000	96	692,666.67	5.341
	TR	BILL		07/09/24	5.195	50,000	96	692,666.67	5.341
	TR	BILL		07/09/24	5.195	50,000	96	692,666.67	5.341
	TR	BILL		07/09/24	5.195	50,000	96	692,666.67	5.341
	YCD	KBC	5.310	07/09/24	5.310	50,000	33	243,375.00	5.384
	YCD	KBC	5.310	07/09/24	5.310	50,000	33	243,375.00	5.384
	YCD	NORINCHUK	5.370	07/09/24	5.370	50,000	36	268,500.00	5.445
	YCD	NORINCHUK	5.370	07/09/24	5.370	50,000	36	268,500.00	5.445

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>
07/09/24	PURCHASES								
	CP	BNP NY		07/15/24	5.290	50,000			
	CP	BNP NY		07/15/24	5.290	50,000			
	CP	BNP NY		07/15/24	5.290	50,000			
	CP	BNP NY		07/15/24	5.290	50,000			
	CP	MUFG BK		11/01/24	5.350	50,000			
	CP	MUFG BK		11/01/24	5.350	50,000			
	DN	FHLB		12/27/24	5.060	50,000			
	DN	FHLB		12/27/24	5.060	50,000			
	TR	BILL		01/02/25	5.085	50,000			
	TR	BILL		01/02/25	5.085	50,000			
	TR	BILL		01/02/25	5.085	50,000			
	TR	BILL		01/02/25	5.085	50,000			
	TR	BILL		01/02/25	5.085	50,000			
	TR	BILL		01/02/25	5.085	50,000			
07/10/24	REDEMPTIONS								
	CP	DEERE CAP		07/10/24	5.300	50,000	84	618,333.33	5.441
	CP	JOHNSON		07/10/24	5.240	50,000	90	655,000.00	5.383
	CP	JOHNSON		07/10/24	5.240	50,000	90	655,000.00	5.383
	DN	FHLMC		07/10/24	5.240	50,000	22	160,111.11	5.330
	DN	FHLMC		07/10/24	5.240	50,000	22	160,111.11	5.330
07/10/24	PURCHASES								
	DN	FHLB		07/15/24	5.240	50,000			
	DN	FHLB		07/15/24	5.240	50,000			
	DN	FHLB		07/15/24	5.240	50,000			
	DN	IADB		09/04/24	5.260	50,000			
	DN	IADB		09/04/24	5.260	50,000			
07/11/24	REDEMPTIONS								
	TR	BILL		07/11/24	5.155	50,000	98	701,652.78	5.301
	TR	BILL		07/11/24	5.155	50,000	98	701,652.78	5.301
	TR	BILL		07/11/24	5.155	50,000	98	701,652.78	5.301
	TR	BILL		07/11/24	5.155	50,000	98	701,652.78	5.301
	TR	BILL		07/11/24	5.155	50,000	98	701,652.78	5.301
	TR	BILL		07/11/24	5.155	50,000	98	701,652.78	5.301
	TR	BILL		07/11/24	5.115	50,000	141	1,001,687.50	5.307
	TR	BILL		07/11/24	5.115	50,000	141	1,001,687.50	5.307
	TR	BILL		07/11/24	5.115	50,000	141	1,001,687.50	5.307
	TR	BILL		07/11/24	5.120	50,000	141	1,002,666.67	5.312
	TR	BILL		07/11/24	5.120	50,000	141	1,002,666.67	5.312
	TR	BILL		07/11/24	5.120	50,000	141	1,002,666.67	5.312

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/11/24	REDEMPTIONS (Continued)								
	TR	BILL		07/11/24	5.011	50,000	175	1,217,951.39	5.222
	TR	BILL		07/11/24	5.011	50,000	175	1,217,951.39	5.222
	TR	BILL		07/11/24	5.011	50,000	175	1,217,951.39	5.222
	TR	BILL		07/11/24	5.015	50,000	175	1,218,923.61	5.226
	TR	BILL		07/11/24	5.015	50,000	175	1,218,923.61	5.226
	TR	BILL		07/11/24	5.015	50,000	175	1,218,923.61	5.226
	TR	BILL		07/11/24	5.015	50,000	175	1,218,923.61	5.226
	TR	BILL		07/11/24	5.015	50,000	175	1,218,923.61	5.226
	TR	BILL		07/11/24	5.015	50,000	175	1,218,923.61	5.226
	TR	BILL		07/11/24	5.030	50,000	177	1,236,541.67	5.244
	TR	BILL		07/11/24	5.030	50,000	177	1,236,541.67	5.244
	TR	BILL		07/11/24	5.030	50,000	177	1,236,541.67	5.244
	TR	BILL		07/11/24	5.031	50,000	177	1,236,787.50	5.245
	TR	BILL		07/11/24	5.031	50,000	177	1,236,787.50	5.245
	TR	BILL		07/11/24	5.031	50,000	177	1,236,787.50	5.245
	TR	BILL		07/11/24	5.098	50,000	346	2,449,631.94	5.449
	TR	BILL		07/11/24	5.098	50,000	346	2,449,631.94	5.449
	TR	BILL		07/11/24	5.100	50,000	346	2,450,833.33	5.452
	TR	BILL		07/11/24	5.100	50,000	346	2,450,833.33	5.452
	TR	BILL		07/11/24	5.000	50,000	364	2,527,777.78	5.354
	TR	BILL		07/11/24	5.000	50,000	364	2,527,777.78	5.354
07/11/24	PURCHASES								
	CD	US BANK	5.250	08/12/24	5.250	50,000			
	CD	US BANK	5.250	08/12/24	5.250	50,000			
	DN	IADB		08/12/24	5.240	50,000			
	DN	IBRD		11/01/24	5.160	50,000			
	DN	IBRD		11/01/24	5.160	50,000			
	TR	BILL		10/29/24	5.200	50,000			
	TR	BILL		10/29/24	5.200	50,000			
	TR	BILL		10/29/24	5.200	50,000			
	TR	BILL		10/29/24	5.200	50,000			
	TR	BILL		10/29/24	5.200	50,000			
	TR	BILL		10/29/24	5.200	50,000			
	TR	BILL		01/02/25	5.085	50,000			
	TR	BILL		01/02/25	5.085	50,000			
	TR	BILL		01/02/25	5.085	50,000			
	TR	BILL		01/02/25	5.086	50,000			
	TR	BILL		01/02/25	5.086	50,000			
	TR	BILL		01/02/25	5.086	50,000			
	TR	NOTE	2.500	01/31/25	5.217	50,000			
	TR	NOTE	2.500	01/31/25	5.217	50,000			
	TR	NOTE	2.500	01/31/25	5.217	50,000			
	YCD	SUMI TRUST	5.390	11/13/24	5.390	50,000			
	YCD	SUMI TRUST	5.390	11/13/24	5.390	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>
07/11/24	PURCHASES (Continued)								
	YCD	SOC GEN	5.300	01/13/25	5.300	50,000			
	YCD	SOC GEN	5.300	01/13/25	5.300	50,000			
	YCD	RB CANADA	5.250	04/01/25	5.250	50,000			
	YCD	RB CANADA	5.250	04/01/25	5.250	50,000			
07/12/24	REDEMPTIONS								
	DEB	FHLMC	3.150	07/12/24	3.150	50,000	731	3,150,000.00	3.154
	DEB	FHLMC	3.150	07/12/24	3.150	50,000	731	3,150,000.00	3.154
07/12/24	PURCHASE								
	CP	APPLE		08/12/24	5.280	50,000			
07/15/24	REDEMPTIONS								
	CD	US BANK	5.250	07/15/24	5.250	50,000	32	233,333.33	5.323
	CD	US BANK	5.250	07/15/24	5.250	50,000	32	233,333.33	5.323
	CP	BNP NY		07/15/24	5.290	50,000	6	44,083.33	5.368
	CP	BNP NY		07/15/24	5.290	50,000	6	44,083.33	5.368
	CP	BNP NY		07/15/24	5.290	50,000	6	44,083.33	5.368
	CP	BNP NY		07/15/24	5.290	50,000	6	44,083.33	5.368
	CP	RABO NY		07/15/24	5.300	50,000	10	73,611.11	5.382
	CP	RABO NY		07/15/24	5.300	50,000	10	73,611.11	5.382
	CP	ATLANTIC		07/15/24	5.330	50,000	28	207,277.78	5.427
	CP	ATLANTIC		07/15/24	5.330	50,000	28	207,277.78	5.427
	CP	CR AG NY		07/15/24	5.260	50,000	38	277,611.11	5.363
	CP	CR AG NY		07/15/24	5.260	50,000	38	277,611.11	5.363
	CP	MUFG BK		07/15/24	5.300	50,000	38	279,722.22	5.404
	CP	MUFG BK		07/15/24	5.300	50,000	38	279,722.22	5.404
	CP	SHEFFIELD		07/15/24	5.360	50,000	62	461,555.56	5.485
	CP	SHEFFIELD		07/15/24	5.360	50,000	62	461,555.56	5.485
	CP	DISNEY		07/15/24	5.390	50,000	104	778,555.56	5.551
	DN	FHLB		07/15/24	5.240	50,000	5	36,388.89	5.317
	DN	FHLB		07/15/24	5.240	50,000	5	36,388.89	5.317
	DN	FHLB		07/15/24	5.240	50,000	5	36,388.89	5.317
	DN	FHLMC		07/15/24	5.245	50,000	25	182,118.06	5.337
	DN	FHLMC		07/15/24	5.245	50,000	25	182,118.06	5.337
	DN	FHLMC		07/15/24	5.240	50,000	27	196,500.00	5.334
	DN	FHLMC		07/15/24	5.240	50,000	27	196,500.00	5.334
	DN	FHLMC		07/15/24	5.230	50,000	28	203,388.89	5.324
	DN	FHLMC		07/15/24	5.230	50,000	28	203,388.89	5.324
	DN	FNMA		07/15/24	5.230	50,000	31	225,180.56	5.327
	DN	FNMA		07/15/24	5.230	50,000	31	225,180.56	5.327
	DN	FNMA		07/15/24	5.230	50,000	31	225,180.56	5.327
	DN	FNMA		07/15/24	5.230	50,000	31	225,180.56	5.327

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>
07/15/24	REDEMPTIONS (Continued)								
DN	FHLMC			07/15/24	5.235	50,000	31	225,395.83	5.332
DN	FHLMC			07/15/24	5.235	50,000	31	225,395.83	5.332
DN	FHLMC			07/15/24	5.235	50,000	31	225,395.83	5.332
DN	FHLMC			07/15/24	5.235	50,000	31	225,395.83	5.332
DN	FHLMC			07/15/24	5.230	50,000	32	232,444.44	5.327
DN	FHLMC			07/15/24	5.230	50,000	32	232,444.44	5.327
DN	FHLMC			07/15/24	5.235	50,000	33	239,937.50	5.333
DN	FHLMC			07/15/24	5.235	50,000	33	239,937.50	5.333
DN	FHLMC			07/15/24	5.235	50,000	33	239,937.50	5.333
DN	FHLMC			07/15/24	5.235	50,000	33	239,937.50	5.333
DN	FHLB			07/15/24	5.255	50,000	38	277,347.22	5.358
DN	FHLB			07/15/24	5.255	50,000	38	277,347.22	5.358
DN	FHLB			07/15/24	5.255	50,000	39	284,645.83	5.358
DN	FHLB			07/15/24	5.255	50,000	39	284,645.83	5.358
DN	FHLB			07/15/24	5.145	50,000	116	828,916.67	5.304
DN	FHLB			07/15/24	5.145	50,000	116	828,916.67	5.304
DN	FHLB			07/15/24	5.145	50,000	124	886,083.33	5.311
DN	FHLB			07/15/24	5.145	50,000	124	886,083.33	5.311
DN	FHLB			07/15/24	5.000	50,000	167	48,840,277.78	5.204
DN	FHLB			07/15/24	5.000	50,000	167	48,840,277.78	5.204
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	2.599	50,000	825	2,818,219.10	2.628
TR	NOTE		0.375	07/15/24	1.167	50,000	908	1,435,428.18	1.180
TR	NOTE		0.375	07/15/24	1.167	50,000	908	1,435,428.18	1.180
TR	NOTE		0.375	07/15/24	1.167	50,000	908	1,435,428.18	1.180
TR	NOTE		0.375	07/15/24	1.167	50,000	908	1,435,428.18	1.180
TR	NOTE		0.375	07/15/24	1.169	50,000	908	1,437,381.30	1.182
TR	NOTE		0.375	07/15/24	1.169	50,000	908	1,437,381.30	1.182
TR	NOTE		0.375	07/15/24	1.169	50,000	908	1,437,381.30	1.182
TR	NOTE		0.375	07/15/24	1.169	50,000	908	1,437,381.30	1.182
TR	NOTE		0.375	07/15/24	0.430	50,000	1,069	628,821.33	0.431
TR	NOTE		0.375	07/15/24	0.430	50,000	1,069	628,821.33	0.431
TR	NOTE		0.375	07/15/24	0.430	50,000	1,069	628,821.33	0.431
TR	NOTE		0.375	07/15/24	0.430	50,000	1,069	628,821.33	0.431
TR	NOTE		0.375	07/15/24	0.430	50,000	1,069	628,821.33	0.431
TR	NOTE		0.375	07/15/24	0.430	50,000	1,069	628,821.33	0.431

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>
07/15/24	REDEMPTIONS (Continued)								
TR	NOTE		0.375	07/15/24	0.379	50,000	1,075	557,659.64	0.380
TR	NOTE		0.375	07/15/24	0.379	50,000	1,075	557,659.64	0.380
TR	NOTE		0.375	07/15/24	0.361	50,000	1,091	538,468.07	0.361
TR	NOTE		0.375	07/15/24	0.361	50,000	1,091	538,468.07	0.361
TR	NOTE		0.375	07/15/24	0.361	50,000	1,091	538,468.07	0.361
TR	NOTE		0.375	07/15/24	0.361	50,000	1,091	538,468.07	0.361
TR	NOTE		0.375	07/15/24	0.361	50,000	1,091	538,468.07	0.361
TR	NOTE		0.375	07/15/24	0.361	50,000	1,091	538,468.07	0.361
TR	NOTE		0.375	07/15/24	0.362	50,000	1,091	540,421.20	0.362
TR	NOTE		0.375	07/15/24	0.362	50,000	1,091	540,421.20	0.362
TR	NOTE		0.375	07/15/24	0.362	50,000	1,091	540,421.20	0.362
TR	NOTE		0.375	07/15/24	0.362	50,000	1,091	540,421.20	0.362
TR	NOTE		0.375	07/15/24	0.441	50,000	1,095	659,646.74	0.442
TR	NOTE		0.375	07/15/24	0.441	50,000	1,095	659,646.74	0.442
TR	NOTE		0.375	07/15/24	0.445	50,000	1,095	665,506.11	0.446
TR	NOTE		0.375	07/15/24	0.445	50,000	1,095	665,506.11	0.446
YCD	NORINCHUK		5.380	07/15/24	5.380	50,000	32	239,111.11	5.455
YCD	NORINCHUK		5.380	07/15/24	5.380	50,000	32	239,111.11	5.455
YCD	DNB		5.310	07/15/24	5.310	50,000	38	280,250.00	5.384
YCD	DNB		5.310	07/15/24	5.310	50,000	38	280,250.00	5.384
07/15/24	PURCHASES								
CP	SHEFFIELD			01/13/25	5.250	50,000			
CP	SHEFFIELD			01/13/25	5.250	50,000			
DN	IBRD			11/22/24	5.120	50,000			
DN	IBRD			11/22/24	5.120	50,000			
DN	IBRD			01/10/25	5.000	50,000			
DN	IBRD			01/10/25	5.000	50,000			
TR	BILL			10/10/24	5.195	50,000			
TR	BILL			10/10/24	5.195	50,000			
TR	BILL			10/10/24	5.195	50,000			
YCD	ANZ	5.140		01/24/25	5.140	50,000			
YCD	ANZ	5.140		01/24/25	5.140	50,000			
YCD	BNP	5.330		02/03/25	5.330	50,000			
YCD	BNP	5.330		02/03/25	5.330	50,000			
YCD	UBS	5.240		04/01/25	5.240	50,000			
YCD	UBS	5.240		04/01/25	5.240	50,000			
07/16/24	NO REDEMPTIONS								
07/16/24	PURCHASES								
CP	BNP NY			07/17/24	5.290	50,000			
CP	BNP NY			07/17/24	5.290	50,000			
CP	CR AG NY			08/12/24	5.310	50,000			
CP	CR AG NY			08/12/24	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>
07/16/24	PURCHASES (Continued)								
	DN	FHLB		11/04/24	5.115	50,000			
	DN	FHLB		11/04/24	5.115	50,000			
	DN	FHLB		12/09/24	5.050	50,000			
	DN	FHLB		12/09/24	5.050	50,000			
	TR	BILL		11/12/24	5.143	50,000			
	TR	BILL		11/12/24	5.143	50,000			
	TR	BILL		11/12/24	5.143	50,000			
	TR	NOTE	4.375	07/15/27	4.236	50,000			
	TR	NOTE	4.375	07/15/27	4.236	50,000			
	TR	NOTE	4.375	07/15/27	4.236	50,000			
	TR	NOTE	4.375	07/15/27	4.236	50,000			
	YCD	NORINCHUK	5.420	10/02/24	5.420	50,000			
	YCD	NORINCHUK	5.420	10/02/24	5.420	50,000			
	YCD	SWEDBANK	5.360	11/27/24	5.360	50,000			
	YCD	SWEDBANK	5.360	11/27/24	5.360	50,000			
07/17/24	REDEMPTIONS								
	CP	BNP NY		07/17/24	5.290	50,000	1	7,347.22	5.364
	CP	BNP NY		07/17/24	5.290	50,000	1	7,347.22	5.364
	CP	APPLE		07/17/24	5.270	50,000	12	87,833.33	5.353
	CP	APPLE		07/17/24	5.270	50,000	12	87,833.33	5.353
	CP	PEPSICO		07/17/24	5.230	50,000	124	900,722.22	5.400
	CP	JOHNSON		07/17/24	5.230	50,000	127	922,513.89	5.402
	CP	JOHNSON		07/17/24	5.230	50,000	127	922,513.89	5.402
	CP	CAFCO		07/17/24	5.300	50,000	139	1,023,194.44	5.501
	DN	FHLMC		07/17/24	5.235	50,000	29	210,854.17	5.330
	DN	FHLMC		07/17/24	5.235	50,000	29	210,854.17	5.330
	DN	FHLB		07/17/24	5.235	50,000	90	654,375.00	5.378
	DN	FHLB		07/17/24	5.235	50,000	90	654,375.00	5.378
	DN	FHLB		07/17/24	5.235	50,000	90	654,375.00	5.378
	DN	FNMA		07/17/24	5.130	50,000	104	741,000.00	5.279
	DN	FNMA		07/17/24	5.130	50,000	104	741,000.00	5.279
	DN	IBRD		07/17/24	5.150	50,000	119	851,180.56	5.312
	DN	IBRD		07/17/24	5.150	50,000	119	851,180.56	5.312
	DN	FHLB		07/17/24	5.140	50,000	145	1,035,138.89	5.336
	DN	FHLB		07/17/24	5.140	50,000	145	1,035,138.89	5.336
	DN	IFC		07/17/24	5.100	50,000	147	1,041,250.00	5.295
	DN	FHLB		07/17/24	5.010	50,000	166	1,155,083.33	5.214
	DN	FHLB		07/17/24	5.010	50,000	166	1,155,083.33	5.214
	YCD	SVENSKA	5.360	07/17/24	5.360	50,000	104	774,222.22	5.434
	YCD	SVENSKA	5.360	07/17/24	5.360	50,000	104	774,222.22	5.434
	YCD	SWEDBANK	5.380	07/17/24	5.380	50,000	105	784,583.33	5.455
	YCD	SWEDBANK	5.380	07/17/24	5.380	50,000	105	784,583.33	5.455

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>
07/17/24	PURCHASE								
	CP	APPLE		08/12/24	5.280	50,000			
07/18/24	NO REDEMPTIONS								
07/18/24	PURCHASES								
	CP	BNP NY		07/22/24	5.290	50,000			
	CP	BNP NY		07/22/24	5.290	50,000			
	CP	BNP NY		07/22/24	5.290	50,000			
	DN	FFCB		03/28/25	4.780	50,000			
	DN	FFCB		03/28/25	4.780	50,000			
	YCD	DNB	5.300	07/26/24	5.300	50,000			
	YCD	DNB	5.300	07/26/24	5.300	50,000			
	YCD	NORDEA ABP	5.320	12/13/24	5.320	50,000			
	YCD	NORDEA ABP	5.320	12/13/24	5.320	50,000			
	YCD	MONTREAL	5.310	01/24/25	5.310	50,000			
	YCD	MONTREAL	5.310	01/24/25	5.310	50,000			
07/19/24	REDEMPTIONS								
	CD	US BANK	5.250	07/19/24	5.250	50,000	31	226,041.67	5.323
	CD	US BANK	5.250	07/19/24	5.250	50,000	31	226,041.67	5.323
	CD	US BANK	5.250	07/19/24	5.250	50,000	31	226,041.67	5.323
	CD	US BANK	5.250	07/19/24	5.250	50,000	31	226,041.67	5.323
	CP	JUPITER		07/19/24	5.360	50,000	35	260,555.56	5.463
	CP	JUPITER		07/19/24	5.360	50,000	35	260,555.56	5.463
07/19/24	PURCHASES								
	TR	BILL		01/02/25	4.990	50,000			
	TR	BILL		01/02/25	4.990	50,000			
	TR	BILL		01/02/25	4.990	50,000			
	TR	BILL		01/02/25	4.991	50,000			
	TR	BILL		01/02/25	4.991	50,000			
	TR	BILL		01/02/25	4.991	50,000			
	TR	BILL		01/02/25	5.000	50,000			
	TR	BILL		01/02/25	5.000	50,000			
	TR	BILL		01/02/25	5.000	50,000			
07/22/24	REDEMPTIONS								
	CP	BNP NY		07/22/24	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		07/22/24	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		07/22/24	5.290	50,000	4	29,388.89	5.367
	CP	RABO NY		07/22/24	5.300	50,000	17	125,138.89	5.387
	CP	RABO NY		07/22/24	5.300	50,000	17	125,138.89	5.387

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>
07/22/24	REDEMPTIONS (Continued)								
	CP	CHARIOT		07/22/24	5.370	50,000	95	708,541.67	5.523
	CP	CHARIOT		07/22/24	5.370	50,000	95	708,541.67	5.523
	CP	OLD LINE		07/22/24	5.350	50,000	96	713,333.33	5.503
	CP	OLD LINE		07/22/24	5.350	50,000	96	713,333.33	5.503
	CP	METLIFE STF		07/22/24	5.270	50,000	110	805,138.89	5.431
	CP	METLIFE STF		07/22/24	5.270	50,000	110	805,138.89	5.431
	DN	FHLB		07/22/24	5.230	50,000	28	203,388.89	5.324
	DN	FHLB		07/22/24	5.230	50,000	28	203,388.89	5.324
	DN	FHLB		07/22/24	5.245	50,000	35	254,965.28	5.345
	DN	FHLB		07/22/24	5.245	50,000	35	254,965.28	5.345
	DN	IADB		07/22/24	5.150	50,000	96	686,666.67	5.294
	DN	FHLMC		07/22/24	5.080	50,000	129	910,166.67	5.246
	DN	FHLMC		07/22/24	5.080	50,000	129	910,166.67	5.246
	DN	FHLB		07/22/24	5.145	50,000	129	921,812.50	5.314
	DN	FHLB		07/22/24	5.145	50,000	129	921,812.50	5.314
	DN	FHLB		07/22/24	5.120	50,000	144	1,024,000.00	5.314
	DN	FHLB		07/22/24	5.120	50,000	144	1,024,000.00	5.314
	DN	FHLB		07/22/24	5.010	50,000	171	1,189,875.00	5.218
	DN	FHLB		07/22/24	5.010	50,000	171	1,189,875.00	5.218
	YCD	SUMITOMO	5.350	07/22/24	5.350	50,000	97	720,763.89	5.424
	YCD	SUMITOMO	5.350	07/22/24	5.350	50,000	97	720,763.89	5.424
07/22/24	PURCHASES								
	DN	IADB		10/21/24	5.150	50,000			
	DN	IADB		10/21/24	5.150	50,000			
	DN	FHLB		03/28/25	4.830	50,000			
	DN	FHLB		03/28/25	4.830	50,000			
	DN	FFCB		04/01/25	4.800	50,000			
	DN	FFCB		04/01/25	4.800	50,000			
	TR	BILL		01/02/25	4.995	50,000			
	TR	BILL		01/02/25	4.995	50,000			
	TR	NOTE	4.375	07/15/27	4.283	50,000			
	TR	NOTE	4.375	07/15/27	4.283	50,000			
	TR	NOTE	4.375	07/15/27	4.283	50,000			
	TR	NOTE	4.375	07/15/27	4.284	50,000			
	TR	NOTE	4.375	07/15/27	4.284	50,000			
	TR	NOTE	4.375	07/15/27	4.284	50,000			
07/23/24	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>
07/23/24	PURCHASES								
	CP	CR AG NY		08/22/24	5.310	50,000			
	CP	CR AG NY		08/22/24	5.310	50,000			
	CP	METLIFE STF		01/24/25	5.120	50,000			
	CP	METLIFE STF		01/24/25	5.120	50,000			
	DN	FHLMC		08/15/24	5.250	50,000			
	DN	FHLMC		08/15/24	5.250	50,000			
	DN	IBRD		01/24/25	4.950	50,000			
	DN	IBRD		01/24/25	4.950	50,000			
07/24/24	REDEMPTIONS								
	CD	BOFA	5.350	07/24/24	5.350	50,000	188	1,396,944.44	5.439
	CD	BOFA	5.350	07/24/24	5.350	50,000	188	1,396,944.44	5.439
	CP	JUPITER		07/24/24	5.330	50,000	113	836,513.89	5.496
	CP	JUPITER		07/24/24	5.330	50,000	113	836,513.89	5.496
	CP	PACLIFE STF		07/24/24	5.320	50,000	124	916,222.22	5.495
	DN	FHLMC		07/24/24	5.245	50,000	33	240,395.83	5.344
	DN	FHLMC		07/24/24	5.245	50,000	33	240,395.83	5.344
	DN	FHLB		07/24/24	5.245	50,000	89	648,340.28	5.388
	DN	FHLB		07/24/24	5.245	50,000	89	648,340.28	5.388
	DN	FHLB		07/24/24	5.160	50,000	100	716,666.67	5.308
	DN	FHLB		07/24/24	5.160	50,000	100	716,666.67	5.308
	DN	IBRD		07/24/24	5.150	50,000	120	858,333.33	5.313
	DN	IBRD		07/24/24	5.150	50,000	120	858,333.33	5.313
	DN	FHLB		07/24/24	5.135	50,000	145	1,034,131.94	5.316
	DN	FHLB		07/24/24	5.135	50,000	145	1,034,131.94	5.316
	DN	FFCB		07/24/24	5.170	50,000	148	1,062,722.22	5.370
	DN	FHLB		07/24/24	5.130	50,000	153	1,090,125.00	5.332
	DN	FHLB		07/24/24	5.130	50,000	153	1,090,125.00	5.332
	DN	FHLB		07/24/24	5.000	50,000	173	1,201,388.89	5.208
	DN	FHLB		07/24/24	5.000	50,000	173	1,201,388.89	5.208
	DN	FHLB		07/24/24	5.000	50,000	175	1,215,277.78	5.210
	DN	FHLB		07/24/24	5.000	50,000	175	1,215,277.78	5.210
	DN	FFCB		07/24/24	5.000	50,000	181	1,256,944.44	5.214
	DN	FFCB		07/24/24	5.000	50,000	181	1,256,944.44	5.214
	YCD	DNB	5.320	07/24/24	5.320	50,000	37	273,388.89	5.394
	YCD	DNB	5.320	07/24/24	5.320	50,000	37	273,388.89	5.394
	YCD	SVENSKA	5.350	07/24/24	5.350	50,000	97	720,763.89	5.424
	YCD	SVENSKA	5.350	07/24/24	5.350	50,000	97	720,763.89	5.424
	YCD	NORDEA ABP	5.280	07/24/24	5.280	50,000	181	1,327,333.33	5.368
	YCD	NORDEA ABP	5.280	07/24/24	5.280	50,000	181	1,327,333.33	5.368
	YCD	ANZ	5.170	07/24/24	5.170	50,000	197	1,414,569.44	5.256
	YCD	ANZ	5.170	07/24/24	5.170	50,000	197	1,414,569.44	5.256

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>
07/24/24	PURCHASES								
	DN	FHLB		12/24/24	5.015	50,000			
	DN	FHLB		12/24/24	5.015	50,000			
	DN	FHLB		01/24/25	4.935	50,000			
	DN	FHLB		01/24/25	4.935	50,000			
	YCD	MUFG BK	5.380	11/22/24	5.380	50,000			
	YCD	MUFG BK	5.380	11/22/24	5.380	50,000			
	YCD	CR AG CIB	5.310	12/27/24	5.310	50,000			
	YCD	CR AG CIB	5.310	12/27/24	5.310	50,000			
	YCD	NATIXIS	5.290	02/28/25	5.290	50,000			
	YCD	NATIXIS	5.290	02/28/25	5.290	50,000			
07/25/24	REDEMPTIONS								
	CP	DEERE CAP		07/25/24	5.330	50,000	71	525,597.22	5.461
	TR	BILL		07/25/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		07/25/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		07/25/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		07/25/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		07/25/24	5.260	50,000	41	299,527.78	5.365
	TR	BILL		07/25/24	5.260	50,000	41	299,527.78	5.365
	TR	BILL		07/25/24	5.260	50,000	41	299,527.78	5.365
	TR	BILL		07/25/24	5.260	50,000	41	299,527.78	5.365
07/25/24	PURCHASES								
	CD	BOFA	5.320	01/24/25	5.320	50,000			
	CD	BOFA	5.320	01/24/25	5.320	50,000			
	CP	GOTHAM		11/25/24	5.260	50,000			
	CP	SOC GEN NY		12/30/24	5.160	50,000			
	CP	SOC GEN NY		12/30/24	5.160	50,000			
	DN	IBRD		11/27/24	5.060	50,000			
	DN	IBRD		11/27/24	5.060	50,000			
	DN	FHLB		12/24/24	5.030	50,000			
	DN	FHLB		12/24/24	5.030	50,000			
	DN	IBRD		01/24/25	4.900	50,000			
	DN	IBRD		01/24/25	4.900	50,000			
	TR	BILL		01/02/25	4.945	50,000			
	TR	BILL		01/02/25	4.945	50,000			
	TR	BILL		01/02/25	4.945	50,000			
	TR	NOTE	4.125	01/31/25	5.132	50,000			
	TR	NOTE	4.125	01/31/25	5.132	50,000			
	TR	NOTE	4.125	01/31/25	5.132	50,000			
	TR	NOTE	4.125	01/31/25	5.132	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>
07/26/24	REDEMPTIONS								
	CD	US BANK	5.250	07/26/24	5.250	50,000	23	167,708.33	5.323
	CD	US BANK	5.250	07/26/24	5.250	50,000	23	167,708.33	5.323
	CP	THUNDER		07/26/24	5.350	50,000	77	572,152.78	5.487
	CP	CRC		07/26/24	5.300	50,000	142	1,045,277.78	5.488
	DEB	FFCB	3.250	07/26/24	3.300	50,000	731	3,298,000.00	3.306
	DEB	FFCB	3.250	07/26/24	3.300	50,000	731	3,298,000.00	3.306
	DN	FNMA		07/26/24	5.230	50,000	25	181,597.22	5.322
	DN	FNMA		07/26/24	5.230	50,000	25	181,597.22	5.322
	DN	IADB		07/26/24	5.260	50,000	81	591,750.00	5.397
	DN	IADB		07/26/24	5.260	50,000	81	591,750.00	5.397
	DN	IBRD		07/26/24	5.260	50,000	87	635,583.33	5.402
	DN	IBRD		07/26/24	5.260	50,000	87	635,583.33	5.402
	DN	FNMA		07/26/24	5.120	50,000	113	803,555.56	5.276
	DN	FNMA		07/26/24	5.120	50,000	113	803,555.56	5.276
	DN	FHLB		07/26/24	5.130	50,000	127	904,875.00	5.297
	DN	FHLB		07/26/24	5.130	50,000	127	904,875.00	5.297
	DN	FHLB		07/26/24	5.125	50,000	143	1,017,881.94	5.304
	DN	FHLB		07/26/24	5.125	50,000	143	1,017,881.94	5.304
	DN	FHLB		07/26/24	5.115	50,000	163	1,157,979.17	5.324
	DN	FHLB		07/26/24	5.115	50,000	163	1,157,979.17	5.324
	YCD	DNB	5.300	07/26/24	5.300	50,000	8	58,888.89	5.374
	YCD	DNB	5.300	07/26/24	5.300	50,000	8	58,888.89	5.374
07/26/24	PURCHASES								
	CP	OLD LINE		11/22/24	5.260	50,000			
	DN	FHLB		12/24/24	5.000	50,000			
	DN	FHLB		12/24/24	5.000	50,000			
	DN	FHLB		01/24/25	4.920	50,000			
	DN	FHLB		01/24/25	4.920	50,000			
	TR	BILL		01/02/25	4.955	50,000			
	TR	BILL		01/02/25	4.955	50,000			
	TR	BILL		01/02/25	4.955	50,000			
	YCD	KBC	5.330	09/23/24	5.330	50,000			
	YCD	KBC	5.330	09/23/24	5.330	50,000			
	YCD	DNB	5.280	11/25/24	5.280	50,000			
	YCD	DNB	5.280	11/25/24	5.280	50,000			
07/29/24	REDEMPTIONS								
	CD	BMO BANK	5.260	07/29/24	5.260	50,000	179	1,307,694.44	5.348
	CD	BMO BANK	5.260	07/29/24	5.260	50,000	179	1,307,694.44	5.348
	CP	CHARIOT		07/29/24	5.360	50,000	46	342,444.44	5.472
	CP	CHARIOT		07/29/24	5.360	50,000	46	342,444.44	5.472
	CP	MUFG BK		07/29/24	5.350	50,000	116	861,944.44	5.519
	CP	MUFG BK		07/29/24	5.350	50,000	116	861,944.44	5.519

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>
07/29/24	REDEMPTIONS (Continued)								
	CP	BOFA		07/29/24	5.320	50,000	132	975,333.33	5.501
	CP	BOFA		07/29/24	5.320	50,000	132	975,333.33	5.501
	CP	MICROSOFT		07/29/24	5.200	50,000	144	1,040,000.00	5.384
	CP	CIBC HLD		07/29/24	5.140	50,000	181	1,292,138.89	5.364
	CP	SHEFFIELD		07/29/24	5.210	50,000	185	1,338,680.56	5.443
	CP	SHEFFIELD		07/29/24	5.210	50,000	185	1,338,680.56	5.443
	CP	PEPSICO		07/29/24	5.190	50,000	244	1,758,833.33	5.469
	DN	FHLMC		07/29/24	5.235	50,000	41	298,104.17	5.340
	DN	FHLMC		07/29/24	5.235	50,000	41	298,104.17	5.340
	DN	FFCB		07/29/24	5.100	50,000	145	1,027,083.33	5.279
	DN	FFCB		07/29/24	5.100	50,000	145	1,027,083.33	5.279
	DN	FHLB		07/29/24	5.125	50,000	147	1,046,354.17	5.307
	DN	FHLB		07/29/24	5.125	50,000	147	1,046,354.17	5.307
	DN	FHLB		07/29/24	5.130	50,000	150	1,068,750.00	5.315
	DN	FHLB		07/29/24	5.130	50,000	150	1,068,750.00	5.315
	DN	FHLB		07/29/24	5.120	50,000	158	1,123,555.56	5.325
	DN	FHLB		07/29/24	5.120	50,000	158	1,123,555.56	5.325
	DN	FHLB		07/29/24	5.105	50,000	160	1,134,444.44	5.311
	DN	FHLB		07/29/24	5.105	50,000	160	1,134,444.44	5.311
	DN	IFC		07/29/24	5.050	50,000	167	1,171,319.44	5.257
	DN	IFC		07/29/24	5.050	50,000	167	1,171,319.44	5.257
	DN	FHLB		07/29/24	5.105	50,000	167	1,184,076.39	5.316
	DN	FHLB		07/29/24	5.105	50,000	167	1,184,076.39	5.316
	DN	FHLB		07/29/24	5.035	50,000	175	1,223,784.72	5.247
	DN	FHLB		07/29/24	5.035	50,000	175	1,223,784.72	5.247
	DN	FHLB		07/29/24	5.050	50,000	229	1,606,180.56	5.305
	DN	FHLB		07/29/24	5.050	50,000	229	1,606,180.56	5.305
	DN	FFCB		07/29/24	5.040	50,000	355	2,485,000.00	5.392
	DN	FFCB		07/29/24	5.040	50,000	355	2,485,000.00	5.392
	YCD	NORINCHUK	5.380	07/29/24	5.380	50,000	60	448,333.33	5.455
	YCD	NORINCHUK	5.380	07/29/24	5.380	50,000	60	448,333.33	5.455
	YCD	BNP	5.400	07/29/24	5.400	50,000	105	787,500.00	5.475
	YCD	BNP	5.400	07/29/24	5.400	50,000	105	787,500.00	5.475
	YCD	CR AG CIB	5.390	07/29/24	5.390	50,000	136	1,018,111.11	5.465
	YCD	CR AG CIB	5.390	07/29/24	5.390	50,000	136	1,018,111.11	5.465
	YCD	SOC GEN	5.290	07/29/24	5.290	50,000	186	1,366,583.33	5.378
	YCD	SOC GEN	5.290	07/29/24	5.290	50,000	186	1,366,583.33	5.378
	YCD	CIC	5.310	07/29/24	5.310	50,000	186	1,371,750.00	5.399
	YCD	CIC	5.310	07/29/24	5.310	50,000	186	1,371,750.00	5.399
	YCD	SE BANKEN	5.300	07/29/24	5.300	50,000	187	1,376,527.78	5.388
	YCD	SE BANKEN	5.300	07/29/24	5.300	50,000	187	1,376,527.78	5.388
	YCD	TORONTO	5.330	07/29/24	5.330	50,000	208	1,539,777.78	5.419
	YCD	TORONTO	5.330	07/29/24	5.330	50,000	208	1,539,777.78	5.419
	YCD	SCOTIA	5.850	07/29/24	5.850	50,000	278	2,258,750.00	5.948
	YCD	SCOTIA	5.850	07/29/24	5.850	50,000	278	2,258,750.00	5.948
	YCD	RB CANADA	5.890	07/29/24	5.890	50,000	307	2,511,430.56	5.988
	YCD	RB CANADA	5.890	07/29/24	5.890	50,000	307	2,511,430.56	5.988

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>
07/29/24	PURCHASES								
	CB CL	APPLE	4.000	05/10/28	4.311	25,000			
	CP	APPLE		08/22/24	5.290	50,000			
	CP	APPLE		08/22/24	5.290	50,000			
	CP	CIBC HLD		01/24/25	5.100	50,000			
	DEB	FFCB	4.625	07/10/26	4.437	50,000			
	DEB	FFCB	4.625	07/10/26	4.437	50,000			
	DN	IBRD		11/13/24	5.100	50,000			
	DN	IBRD		11/13/24	5.100	50,000			
	DN	FHLB		12/24/24	4.990	50,000			
	DN	FHLB		12/24/24	4.990	50,000			
	DN	FHLB		12/27/24	4.990	50,000			
	DN	FHLB		12/27/24	4.990	50,000			
	DN	FHLB		01/24/25	4.925	50,000			
	DN	FHLB		01/24/25	4.925	50,000			
	DN	FFCB		02/28/25	4.800	50,000			
	DN	FFCB		02/28/25	4.800	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		11/12/24	5.115	50,000			
	TR	BILL		01/02/25	4.950	50,000			
	TR	BILL		01/02/25	4.950	50,000			
	TR	BILL		01/02/25	4.950	50,000			
	TR	BILL		01/02/25	4.953	50,000			
	TR	BILL		01/02/25	4.953	50,000			
	TR	BILL		01/02/25	4.953	50,000			
	TR	NOTE	4.125	01/31/25	5.115	50,000			
	TR	NOTE	4.125	01/31/25	5.115	50,000			
	TR	NOTE	4.125	01/31/25	5.115	50,000			
	TR	NOTE	4.125	01/31/25	5.115	50,000			
	TR	NOTE	4.125	01/31/25	5.115	50,000			
	TR	NOTE	4.125	01/31/25	5.115	50,000			
	TR	BILL		07/10/25	4.590	50,000			
	TR	BILL		07/10/25	4.590	50,000			
	TR	BILL		07/10/25	4.590	50,000			
	TR	BILL		07/10/25	4.590	50,000			
	TR	BILL		07/10/25	4.590	50,000			
	TR	BILL		07/10/25	4.590	50,000			
	TR	NOTE	4.000	02/29/28	4.137	50,000			
	TR	NOTE	4.000	02/29/28	4.137	50,000			
	TR	NOTE	4.000	02/29/28	4.137	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>
07/29/24	PURCHASES (Continued)								
	YCD	CR AG CIB	5.320	08/26/24	5.320	50,000			
	YCD	CR AG CIB	5.320	08/26/24	5.320	50,000			
	YCD	DNB	5.320	08/30/24	5.320	50,000			
	YCD	DNB	5.320	08/30/24	5.320	50,000			
	YCD	NORINCHUK	5.400	08/30/24	5.400	50,000			
	YCD	NORINCHUK	5.400	08/30/24	5.400	50,000			
	YCD	ANZ	5.050	02/28/25	5.050	50,000			
	YCD	ANZ	5.050	02/28/25	5.050	50,000			
	YCD	BNP	5.250	02/28/25	5.250	50,000			
	YCD	BNP	5.250	02/28/25	5.250	50,000			
07/30/24	NO REDEMPTIONS								
07/30/24	PURCHASES								
	CB CL	US BANC	5.100	06/30/28	5.101	25,000			
	DN	FHLMC		09/27/24	5.205	50,000			
	DN	FHLMC		09/27/24	5.205	50,000			
	DN	IBRD		12/10/24	5.050	50,000			
	DN	IBRD		12/10/24	5.050	50,000			
	DN	FHLB		12/27/24	4.995	50,000			
	DN	FHLB		12/27/24	4.995	50,000			
	DN	IBRD		01/24/25	4.900	50,000			
	DN	IBRD		01/24/25	4.900	50,000			
	DN	FNMA		01/24/25	4.900	50,000			
	DN	FNMA		01/24/25	4.900	50,000			
	TR	BILL		10/29/24	5.137	50,000			
	TR	BILL		10/29/24	5.137	50,000			
	TR	BILL		10/29/24	5.137	50,000			
	TR	BILL		10/29/24	5.140	50,000			
	TR	BILL		10/29/24	5.140	50,000			
	TR	BILL		10/29/24	5.140	50,000			
	TR	BILL		10/29/24	5.140	50,000			
	TR	BILL		01/02/25	4.958	50,000			
	TR	BILL		01/02/25	4.958	50,000			
	TR	BILL		01/02/25	4.958	50,000			
	TR	BILL		01/02/25	4.958	50,000			
	TR	BILL		01/02/25	4.958	50,000			
	TR	NOTE	4.125	01/31/25	5.097	50,000			
	TR	NOTE	4.125	01/31/25	5.097	50,000			
	TR	NOTE	4.125	01/31/25	5.097	50,000			
	TR	NOTE	4.125	01/31/25	5.097	50,000			
	TR	NOTE	4.125	01/31/25	5.097	50,000			
	TR	NOTE	4.125	01/31/25	5.097	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>
07/30/24	PURCHASES (Continued)								
	TR	NOTE	4.125	01/31/25	5.105	50,000			
	TR	NOTE	4.125	01/31/25	5.105	50,000			
	TR	NOTE	4.125	01/31/25	5.105	50,000			
	TR	BILL		03/20/25	4.675	50,000			
	TR	BILL		03/20/25	4.675	50,000			
	TR	BILL		03/20/25	4.675	50,000			
	YCD	RB CANADA	5.050	07/01/25	5.050	50,000			
	YCD	RB CANADA	5.050	07/01/25	5.050	50,000			
07/31/24	REDEMPTIONS								
	TR	NOTE	3.000	07/31/24	3.251	50,000	707	3,136,548.91	3.263
	TR	NOTE	3.000	07/31/24	3.251	50,000	707	3,136,548.91	3.263
	TR	NOTE	3.000	07/31/24	3.251	50,000	707	3,136,548.91	3.263
	TR	NOTE	3.000	07/31/24	3.251	50,000	707	3,136,548.91	3.263
	TR	NOTE	3.000	07/31/24	3.251	50,000	707	3,136,548.91	3.263
	TR	NOTE	3.000	07/31/24	3.251	50,000	707	3,136,548.91	3.263
	TR	NOTE	3.000	07/31/24	3.321	50,000	707	3,201,002.03	3.334
	TR	NOTE	3.000	07/31/24	3.321	50,000	707	3,201,002.03	3.334
	TR	NOTE	3.000	07/31/24	3.321	50,000	707	3,201,002.03	3.334
	TR	NOTE	3.000	07/31/24	3.325	50,000	707	3,204,908.28	3.338
	TR	NOTE	3.000	07/31/24	3.325	50,000	707	3,204,908.28	3.338
	TR	NOTE	3.000	07/31/24	3.325	50,000	707	3,204,908.28	3.338
	TR	NOTE	3.000	07/31/24	3.259	50,000	722	3,209,408.97	3.270
	TR	NOTE	3.000	07/31/24	3.259	50,000	722	3,209,408.97	3.270
	TR	NOTE	3.000	07/31/24	3.265	50,000	722	3,215,268.34	3.276
	TR	NOTE	3.000	07/31/24	3.265	50,000	722	3,215,268.34	3.276
	TR	NOTE	3.000	07/31/24	3.141	50,000	727	3,118,461.27	3.148
	TR	NOTE	3.000	07/31/24	3.141	50,000	727	3,118,461.27	3.148
	TR	NOTE	3.000	07/31/24	3.141	50,000	727	3,118,461.27	3.148
	TR	NOTE	3.000	07/31/24	3.141	50,000	727	3,118,461.27	3.148
	TR	NOTE	3.000	07/31/24	3.141	50,000	727	3,118,461.27	3.148
	TR	NOTE	3.000	07/31/24	3.141	50,000	727	3,118,461.27	3.148
	TR	NOTE	3.000	07/31/24	3.141	50,000	727	3,118,461.27	3.148
	TR	NOTE	3.000	07/31/24	2.886	50,000	730	2,886,548.91	2.888
	TR	NOTE	3.000	07/31/24	2.886	50,000	730	2,886,548.91	2.888
	TR	NOTE	3.000	07/31/24	2.888	50,000	730	2,888,502.03	2.890
	TR	NOTE	3.000	07/31/24	2.888	50,000	730	2,888,502.03	2.890
	TR	NOTE	2.125	07/31/24	2.602	50,000	841	2,979,109.12	2.621
	TR	NOTE	2.125	07/31/24	2.602	50,000	841	2,979,109.12	2.621
	TR	NOTE	2.125	07/31/24	2.602	50,000	841	2,979,109.12	2.621
	TR	NOTE	2.125	07/31/24	2.602	50,000	841	2,979,109.12	2.621
	TR	NOTE	2.125	07/31/24	2.606	50,000	841	2,983,015.37	2.624
	TR	NOTE	2.125	07/31/24	2.606	50,000	841	2,983,015.37	2.624
	TR	NOTE	2.125	07/31/24	2.606	50,000	841	2,983,015.37	2.624
	TR	NOTE	2.125	07/31/24	2.606	50,000	841	2,983,015.37	2.624

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</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>
07/31/24	REDEMPTIONS (Continued)								
	TR	NOTE	1.750	07/31/24	0.342	50,000	1,141	548,223.84	0.337
	TR	NOTE	1.750	07/31/24	0.342	50,000	1,141	548,223.84	0.337
	TR	NOTE	1.750	07/31/24	0.342	50,000	1,141	548,223.84	0.337
	TR	NOTE	1.750	07/31/24	0.342	50,000	1,141	548,223.84	0.337
	TR	NOTE	1.750	07/31/24	0.343	50,000	1,141	550,176.97	0.338
	TR	NOTE	1.750	07/31/24	0.343	50,000	1,141	550,176.97	0.338
	TR	NOTE	1.750	07/31/24	0.343	50,000	1,141	550,176.97	0.338
	TR	NOTE	1.750	07/31/24	0.343	50,000	1,141	550,176.97	0.338
	TR	NOTE	1.750	07/31/24	0.343	50,000	1,141	550,176.97	0.338
	TR	NOTE	1.750	07/31/24	0.343	50,000	1,141	550,176.97	0.338
	TR	NOTE	1.750	07/31/24	0.343	50,000	1,141	550,176.97	0.338
	TR	NOTE	1.750	07/31/24	0.318	50,000	1,147	511,945.35	0.313
	TR	NOTE	1.750	07/31/24	0.318	50,000	1,147	511,945.35	0.313
	TR	NOTE	1.750	07/31/24	0.318	50,000	1,147	511,945.35	0.313
	TR	NOTE	1.750	07/31/24	0.318	50,000	1,147	511,945.35	0.313
	TR	NOTE	1.750	07/31/24	0.318	50,000	1,147	511,945.35	0.313
	TR	NOTE	1.750	07/31/24	0.318	50,000	1,147	511,945.35	0.313
	TR	NOTE	1.750	07/31/24	0.318	50,000	1,147	511,945.35	0.313
	TR	NOTE	1.750	07/31/24	0.318	50,000	1,147	511,945.35	0.313
	TR	NOTE	1.750	07/31/24	0.319	50,000	1,147	513,898.48	0.314
	TR	NOTE	1.750	07/31/24	0.319	50,000	1,147	513,898.48	0.314
	TR	NOTE	1.750	07/31/24	0.319	50,000	1,147	513,898.48	0.314
	TR	NOTE	1.750	07/31/24	0.319	50,000	1,147	513,898.48	0.314
	TR	NOTE	1.750	07/31/24	0.319	50,000	1,147	513,898.48	0.314
	TR	NOTE	1.750	07/31/24	0.400	50,000	1,203	676,601.35	0.394
	TR	NOTE	1.750	07/31/24	0.400	50,000	1,203	676,601.35	0.394
	TR	NOTE	1.750	07/31/24	0.400	50,000	1,203	676,601.35	0.394
	TR	NOTE	1.750	07/31/24	0.400	50,000	1,203	676,601.35	0.394
	TR	NOTE	1.750	07/31/24	0.400	50,000	1,203	676,601.35	0.394
	TR	NOTE	1.750	07/31/24	0.400	50,000	1,203	676,601.35	0.394
	TR	NOTE	1.750	07/31/24	0.402	50,000	1,203	678,554.47	0.395
	TR	NOTE	1.750	07/31/24	0.402	50,000	1,203	678,554.47	0.395
	TR	NOTE	1.750	07/31/24	0.402	50,000	1,203	678,554.47	0.395
07/31/24	PURCHASES								
	CP	MUFG BK		08/12/24	5.270	50,000			
	CP	MUFG BK		08/12/24	5.270	50,000			
	DN	IBRD		10/25/24	5.120	50,000			
	DN	IBRD		10/25/24	5.120	50,000			
	DN	FHLB		12/10/24	5.025	50,000			
	DN	FHLB		12/10/24	5.025	50,000			
	DN	FNMA		02/10/25	4.835	50,000			
	DN	FNMA		02/10/25	4.835	50,000			
	DN	FHLB		02/10/25	4.865	50,000			
	DN	FHLB		02/10/25	4.865	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>
07/31/24	PURCHASES (Continued)								
	DN	FHLB		02/14/25	4.865	50,000			
	DN	FHLB		02/14/25	4.865	50,000			
	DN	FHLB		02/21/25	4.845	50,000			
	DN	FHLB		02/21/25	4.845	50,000			
	DN	FHLB		02/27/25	4.830	50,000			
	DN	FHLB		02/27/25	4.830	50,000			
	DN	FHLB		02/27/25	4.830	50,000			
	DN	FHLB		02/27/25	4.830	50,000			
	DN	FFCB		07/01/25	4.540	50,000			
	DN	FFCB		07/01/25	4.540	50,000			
	TR	BILL		01/02/25	4.943	50,000			
	TR	BILL		01/02/25	4.943	50,000			
	TR	BILL		01/02/25	4.943	50,000			
	TR	BILL		01/02/25	4.945	50,000			
	TR	BILL		01/02/25	4.945	50,000			
	TR	BILL		01/02/25	4.945	50,000			
	TR	BILL		01/02/25	4.945	50,000			
	TR	BILL		01/02/25	4.945	50,000			
	TR	BILL		01/02/25	4.945	50,000			
	TR	NOTE	4.375	07/31/26	4.352	50,000			
	TR	NOTE	4.375	07/31/26	4.352	50,000			
	TR	NOTE	4.375	07/31/26	4.352	50,000			
	TR	NOTE	4.375	07/31/26	4.352	50,000			
	TR	NOTE	4.375	07/31/26	4.352	50,000			
	TR	NOTE	4.375	07/31/26	4.352	50,000			
	TR	NOTE	4.375	07/31/26	4.352	50,000			
	TR	NOTE	4.375	07/31/26	4.352	50,000			
	TR	NOTE	4.375	07/31/26	4.352	50,000			
	TR	NOTE	4.375	07/31/26	4.352	50,000			
	YCD	NORDEA ABP	5.150	02/10/25	5.150	50,000			
	YCD	NORDEA ABP	5.150	02/10/25	5.150	50,000			

FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB CL	Callable Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD), Inter-American Development Bank (IADB), International Finance Corporation (IFC), Government Development Bank for Puerto Rico (DBPR), European Bank for Reconstruction and Development (EBRD), European Investment Bank (EIB).
DEB CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC, DBPR, EBRD, EIB, DBPR, EBRD, EIB.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC, DBPR, EBRD, EIB.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC, DBPR, EBRD, EIB.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
SBA FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security “SWAP” transactions
<u>i/</u>	Buy back agreement
RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
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	03/06/24	5.160	50,000,000.00	09/04/24
Tri Counties Bank	07/26/24	5.020	50,000,000.00	01/24/25
DIAMOND BAR				
Prospectors Federal Credit Union	05/30/24	5.330	2,000,000.00	08/29/24
DOWNEY				
Financial Partners Credit Union	07/03/24	5.180	10,000,000.00	01/02/25
Financial Partners Credit Union	07/25/24	5.050	20,000,000.00	01/23/25
EL CENTRO				
Community Valley Bank	07/05/24	5.130	8,000,000.00	01/03/25
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	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
US Metro Bank	07/17/24	5.040	20,000,000.00	01/15/25

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/04/24	5.180	25,000,000.00	10/03/24
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	07/05/24	5.160	1,000,000.00	01/03/25
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
Pacific Premier Bank	07/05/24	5.150	50,000,000.00	01/03/25
LODI				
Farmers & Merchants Bank of Central CA	07/03/24	5.250	3,000,000.00	10/02/24
LOS ANGELES				
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
Bank of Hope	07/03/24	5.180	135,000,000.00	12/13/24
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	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
Hanmi Bank	07/10/24	5.140	20,000,000.00	01/08/25
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
Open Bank	07/05/24	5.160	14,000,000.00	01/03/25
Open Bank	07/31/24	4.990	26,000,000.00	01/29/25
PCB Bank (FKA Pacific City Bank)	07/03/24	5.280	30,000,000.00	10/02/24
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.	07/05/24	5.130	5,000,000.00	01/03/25
Malaga Bank F.S.B.	07/12/24	5.110	46,000,000.00	01/10/25
PASADENA				
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
American Plus Bank, N.A.	07/05/24	5.110	10,000,000.00	01/03/25
American Plus Bank, N.A.	07/19/24	5.000	14,000,000.00	01/17/25
American Plus Bank, N.A.	07/26/24	4.970	6,000,000.00	01/24/25
American Plus Bank, N.A.	07/31/24	4.940	3,000,000.00	01/29/25
East West Bank	07/05/24	5.150	50,000,000.00	01/03/25
East West Bank	07/10/24	5.130	175,000,000.00	01/08/25
East West Bank	07/26/24	5.010	75,000,000.00	01/24/25
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
Wescom Central Credit Union	07/11/24	5.310	50,000,000.00	10/10/24
Wescom Central Credit Union	07/12/24	5.310	25,000,000.00	10/11/24
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	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
Provident Credit Union	07/11/24	5.140	20,000,000.00	01/09/25
Provident Credit Union	07/11/24	5.140	20,000,000.00	01/09/25
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	05/29/24	5.300	50,000,000.00	08/28/24
Five Star Bank	07/11/24	5.280	75,000,000.00	10/10/24
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.	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
Bank of Southern California N.A.	07/18/24	5.250	10,000,000.00	10/17/24
California Coast Credit Union	02/14/24	5.120	1,000,000.00	08/14/24
California Coast Credit Union	07/17/24	5.030	50,000,000.00	01/15/25
Mission Federal Credit Union	07/05/24	5.150	50,000,000.00	01/03/25
Mission Federal Credit Union	07/17/24	5.030	50,000,000.00	01/15/25
Mission Federal Credit Union	07/31/24	4.980	50,000,000.00	01/29/25

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>
SAN FRANCISCO				
Bank of San Francisco	03/08/24	5.120	10,000,000.00	09/06/24
Mission National Bank	07/03/24	5.280	15,000,000.00	10/02/24
Mission National Bank	07/18/24	5.040	5,000,000.00	01/16/25
Beacon Business Bank	07/25/24	5.240	1,000,000.00	10/24/24
SAN JOSE				
Meriwest Credit Union	05/08/24	5.320	10,000,000.00	08/07/24
Meriwest Credit Union	07/11/24	5.150	10,000,000.00	01/09/25
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.	05/31/24	5.240	25,000,000.00	12/06/24
Banc of California, N.A.	07/11/24	5.150	75,000,000.00	01/09/25
Banc of California, N.A.	07/17/24	5.050	75,000,000.00	01/15/25
Banc of California, N.A.	07/18/24	5.050	125,000,000.00	01/16/25
SANTA BARBARA				
American Riviera Bank	06/13/24	5.220	5,000,000.00	12/12/24
SANTA ROSA				
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	07/10/24	5.280	50,000,000.00	10/09/24
Poppy Bank	05/29/24	5.230	50,000,000.00	12/04/24
Poppy Bank	07/18/24	5.040	70,000,000.00	01/16/25
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
SchoolsFirst Federal Credit Union	07/11/24	5.140	50,000,000.00	01/09/25
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	05/09/24	5.180	10,000,000.00	11/07/24
Santa Cruz County Bank	07/05/24	5.130	10,000,000.00	01/03/25
TOTAL TIME DEPOSITS JULY 2024			5,269,000,000.00	

BANK DEMAND DEPOSITS

JULY 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	\$ 236,996	\$ 945,000	\$ 4,759,810
2	227,511	1,020,000	3,847,321
3	236,331	1,020,000	3,405,252
4	236,331	1,020,000	3,405,290
5	178,360	1,000,000	3,968,384
6	178,360	1,000,000	3,968,384
7	178,360	1,000,000	3,968,384
8	292,173	1,145,000	3,897,156
9	196,185	1,285,000	4,584,755
10	149,744	1,235,000	4,056,828
11	163,970	1,325,000	3,548,740
12	203,357	1,375,000	3,520,743
13	203,357	1,375,000	3,520,743
14	203,357	1,375,000	3,520,743
15	231,765	1,340,000	3,318,686
16	250,847	1,350,000	3,159,342
17	205,680	1,260,000	3,161,056
18	217,695	1,355,000	3,335,505
19	219,964	1,450,000	4,433,169
20	219,964	1,450,000	4,433,169
21	219,964	1,450,000	4,433,169
22	204,830	1,350,000	3,596,919
23	198,989	1,360,000	3,528,778
24	220,751	1,270,000	4,244,076
25	216,710	1,385,000	3,660,290
26	162,533	1,930,000	3,616,787
27	162,533	1,930,000	3,616,787
28	162,533	1,930,000	3,616,787
29	319,928	1,515,000	3,644,645
30	263,432	1,425,000	5,116,556
31	203,381	1,530,000	3,446,965
AVERAGE DOLLAR DAYS	\$211,803 <u>a/</u>	\$1,335,484 <u>b/</u>	

a/ The prescribed bank balance for July was \$205,759. This consisted of \$129,024 in compensating balances for services, balances for uncollected funds of \$77,528 and a deduction of \$793 for July 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**

1901

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on July 17, 2024, has determined and designated the amount of money available for deposit and investment as of July 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 129,000,000

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)	7/15/2024	7/19/2024	\$ (1,917,900,000)	\$ (7,305,542,000)	\$ 5,068,000,000	\$ (2,237,542,000)
(2)	7/22/2024	7/26/2024	\$ (4,809,100,000)	\$ (12,114,642,000)	\$ 5,068,000,000	\$ (7,046,642,000)
(3)	7/29/2024	8/2/2024	\$ (1,040,700,000)	\$ (13,155,342,000)	\$ 5,068,000,000	\$ (8,087,342,000)
(4)	8/5/2024	8/9/2024	\$ 1,535,800,000	\$ (11,619,542,000)	\$ 5,068,000,000	\$ (6,551,542,000)
(5)	8/12/2024	8/16/2024	\$ (2,067,500,000)	\$ (13,687,042,000)	\$ 5,068,000,000	\$ (8,619,042,000)
(6)	8/19/2024	8/23/2024	\$ 948,200,000	\$ (12,738,842,000)	\$ 5,068,000,000	\$ (7,670,842,000)

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 129,000,000.

Dated: July 17, 2024

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member