

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

AUGUST 31, 2024

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

AUGUST 2024

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

(Dollars In Thousands)

	August 2024	August 2023	Change
Average Daily Portfolio (\$)	166,698,390	170,690,854	-3,992,464
Accrued Earnings (\$)	648,330	496,499	+151,831
Effective Yield (%)	4.579	3.434	+1.145
Average Life-Month End (In Days)	221	237	-16
Total Security Transactions			
Amount (\$)	45,516,611	38,953,044	+6,563,567
Number	917	801	+116
Total Time Deposit Transactions			
Amount (\$)	1,001,000	1,310,000	-309,000
Number	45	45	0
Average Workday Investment Activity (\$)	2,114,437	1,750,567	+363,870
Prescribed Demand Account Balances For Services (\$)	135,000	255,000	-120,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

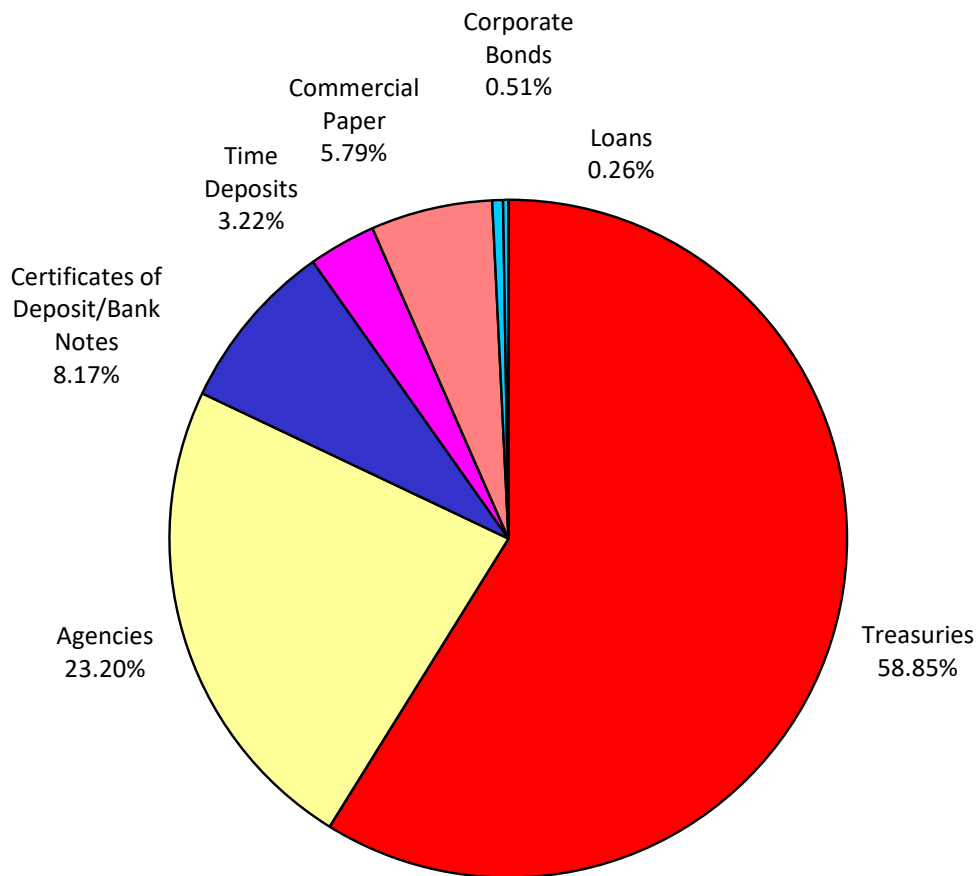
August 31, 2024

<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	38,762,112	23.72	-0.84
Bonds	0	0.00	0
Notes	57,409,899	35.13	+0.52
Strips	0	0.00	0
Total Government	<u>96,172,011</u>	<u>58.85</u>	<u>-0.32</u>
Agency Debentures	12,738,829	7.79	+0.18
Certificates of Deposit	13,350,000	8.17	-0.14
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	25,189,109	15.41	+0.34
Time Deposits	5,259,000	3.22	+0.13
GNMAs	0	0.00	0
Commercial Paper	9,467,742	5.79	-0.28
Remics	1,368	0.00	0
Corporate Bonds	842,474	0.51	+0.07
PMIA Loans	418,402	0.26	+0.02
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>163,438,935</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>August 2024</u>		<u>July 2024</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	917	45,516,611	924	45,863,716
Time Deposits	45	1,001,000	83	3,105,000
Other	4	101,539	1	1,434,115
Total	<u>966</u>	<u>46,619,150</u>	<u>1,008</u>	<u>50,402,831</u>
PMIA Monthly Average Effective Yield (%)		4.579	4.516	
Year to Date Yield Last Day of Month (%)		4.547	4.516	

Pooled Money Investment Account Portfolio Composition \$163.4 billion 08/31/2024



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>
08/01/24	REDEMPTIONS								
	CD	US BANK	5.250	08/01/24	5.250	50,000	41	298,958.33	5.323
	CD	US BANK	5.250	08/01/24	5.250	50,000	41	298,958.33	5.323
	CD	CITIBANK	5.900	08/01/24	5.900	50,000	279	2,286,250.00	5.998
	CD	CITIBANK	5.900	08/01/24	5.900	50,000	279	2,286,250.00	5.998
	CD	WELLS FGO	5.800	08/01/24	5.800	50,000	357	2,875,833.33	5.897
	CD	WELLS FGO	5.800	08/01/24	5.800	50,000	357	2,875,833.33	5.897
	CP	APPLE		08/01/24	5.290	50,000	31	227,763.89	5.388
	CP	APPLE		08/01/24	5.290	50,000	31	227,763.89	5.388
	CP	MUFG BK		08/01/24	5.310	50,000	41	302,375.00	5.417
	CP	MUFG BK		08/01/24	5.310	50,000	41	302,375.00	5.417
	CP	GTA		08/01/24	5.220	50,000	168	1,218,000.00	5.440
	CP	NATIXIS NY		08/01/24	5.210	50,000	212	1,534,055.56	5.464
	CP	NATIXIS NY		08/01/24	5.210	50,000	212	1,534,055.56	5.464
	DEB	FHLMC	3.560	08/01/24	3.560	50,000	778	3,787,444.44	3.564
	DEB	FHLMC	3.560	08/01/24	3.560	50,000	778	3,787,444.44	3.564
	DEB	FHLMC	3.560	08/01/24	3.560	50,000	778	3,787,444.44	3.564
	DN	FHLB		08/01/24	5.220	50,000	36	261,000.00	5.320
	DN	FHLB		08/01/24	5.220	50,000	36	261,000.00	5.320
	DN	IADB		08/01/24	5.260	50,000	51	372,583.33	5.373
	DN	IADB		08/01/24	5.260	50,000	51	372,583.33	5.373
	DN	FHLB		08/01/24	5.145	50,000	135	964,687.50	5.319
	DN	FHLB		08/01/24	5.145	50,000	135	964,687.50	5.319
	DN	FFCB		08/01/24	4.900	50,000	225	1,531,250.00	5.139
	DN	FFCB		08/01/24	4.900	50,000	225	1,531,250.00	5.139
	TR	BILL		08/01/24	5.130	50,000	127	904,875.00	5.297
	TR	BILL		08/01/24	5.130	50,000	127	904,875.00	5.297
	TR	BILL		08/01/24	5.130	50,000	127	904,875.00	5.297
	TR	BILL		08/01/24	5.144	50,000	127	907,344.44	5.312
	TR	BILL		08/01/24	5.144	50,000	127	907,344.44	5.312
	TR	BILL		08/01/24	5.144	50,000	127	907,344.44	5.312
	TR	BILL		08/01/24	5.141	50,000	133	949,656.94	5.313
	TR	BILL		08/01/24	5.141	50,000	133	949,656.94	5.313
	TR	BILL		08/01/24	5.141	50,000	133	949,656.94	5.313
	TR	BILL		08/01/24	5.143	50,000	133	950,026.39	5.315
	TR	BILL		08/01/24	5.143	50,000	133	950,026.39	5.315
	TR	BILL		08/01/24	5.143	50,000	133	950,026.39	5.315
	TR	BILL		08/01/24	5.122	50,000	155	1,102,652.78	5.325
	TR	BILL		08/01/24	5.122	50,000	155	1,102,652.78	5.325
	TR	BILL		08/01/24	5.105	50,000	160	1,134,444.44	5.311
	TR	BILL		08/01/24	5.105	50,000	160	1,134,444.44	5.311
	TR	BILL		08/01/24	5.105	50,000	160	1,134,444.44	5.311
	TR	BILL		08/01/24	5.105	50,000	160	1,134,444.44	5.311
	TR	BILL		08/01/24	5.105	50,000	160	1,134,444.44	5.311
	TR	BILL		08/01/24	5.105	50,000	160	1,134,444.44	5.311
	TR	BILL		08/01/24	5.105	50,000	160	1,134,444.44	5.311
	TR	BILL		08/01/24	5.107	50,000	160	1,134,888.89	5.313
	TR	BILL		08/01/24	5.107	50,000	160	1,134,888.89	5.313
	TR	BILL		08/01/24	5.107	50,000	160	1,134,888.89	5.313

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>
08/01/24	REDEMPTIONS (Continued)								
	TR	BILL		08/01/24	5.100	50,000	162	1,147,500.00	5.307
	TR	BILL		08/01/24	5.100	50,000	162	1,147,500.00	5.307
	TR	BILL		08/01/24	5.100	50,000	162	1,147,500.00	5.307
	TR	BILL		08/01/24	5.100	50,000	162	1,147,500.00	5.307
	TR	BILL		08/01/24	5.100	50,000	162	1,147,500.00	5.307
	TR	BILL		08/01/24	5.100	50,000	162	1,147,500.00	5.307
	TR	BILL		08/01/24	5.070	50,000	170	1,197,083.33	5.281
	TR	BILL		08/01/24	5.070	50,000	170	1,197,083.33	5.281
	TR	BILL		08/01/24	5.100	50,000	170	1,204,166.67	5.313
	TR	BILL		08/01/24	5.100	50,000	170	1,204,166.67	5.313
	TR	BILL		08/01/24	5.100	50,000	170	1,204,166.67	5.313
	TR	BILL		08/01/24	5.105	50,000	170	1,205,347.22	5.318
	TR	BILL		08/01/24	5.105	50,000	170	1,205,347.22	5.318
	TR	BILL		08/01/24	5.105	50,000	170	1,205,347.22	5.318
	TR	BILL		08/01/24	5.038	50,000	177	1,238,385.42	5.252
	TR	BILL		08/01/24	5.038	50,000	177	1,238,385.42	5.252
	TR	BILL		08/01/24	5.038	50,000	177	1,238,385.42	5.252
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.040	50,000	178	1,246,000.00	5.255
	TR	BILL		08/01/24	5.035	50,000	181	1,265,743.06	5.252
	TR	BILL		08/01/24	5.035	50,000	181	1,265,743.06	5.252
	TR	BILL		08/01/24	5.035	50,000	181	1,265,743.06	5.252
	TR	BILL		08/01/24	5.035	50,000	181	1,265,743.06	5.252
	TR	BILL		08/01/24	5.035	50,000	181	1,265,743.06	5.252
	TR	BILL		08/01/24	5.035	50,000	181	1,265,743.06	5.252
	TR	BILL		08/01/24	5.035	50,000	181	1,265,743.06	5.252
	YCD	DNB	5.330	08/01/24	5.330	50,000	41	303,513.89	5.404
	YCD	DNB	5.330	08/01/24	5.330	50,000	41	303,513.89	5.404
	YCD	NORINCHUK	5.390	08/01/24	5.390	50,000	41	306,930.56	5.465
	YCD	NORINCHUK	5.390	08/01/24	5.390	50,000	41	306,930.56	5.465
08/01/24	PURCHASES								
	DEB	FFCB	4.125	08/01/29	4.190	50,000			
	DN	FNMA		11/01/24	5.090	50,000			
	DN	FNMA		11/01/24	5.090	50,000			
	TR	BILL		10/24/24	5.130	50,000			
	TR	BILL		10/24/24	5.130	50,000			
	TR	BILL		10/24/24	5.130	50,000			
	TR	BILL		11/21/24	5.050	50,000			
	TR	BILL		11/21/24	5.050	50,000			
	TR	BILL		11/21/24	5.050	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/01/24	PURCHASES (Continued)								
	TR	BILL		11/21/24	5.053	50,000			
	TR	BILL		11/21/24	5.053	50,000			
	TR	BILL		11/21/24	5.053	50,000			
	YCD	KBC	5.350	11/13/24	5.350	50,000			
	YCD	KBC	5.350	11/13/24	5.350	50,000			
	YCD	TORONTO	5.200	01/24/25	5.200	50,000			
	YCD	TORONTO	5.200	01/24/25	5.200	50,000			
	YCD	SOC GEN	5.180	02/10/25	5.180	50,000			
	YCD	SOC GEN	5.180	02/10/25	5.180	50,000			
	YCD	CIC	5.210	02/10/25	5.210	50,000			
	YCD	CIC	5.210	02/10/25	5.210	50,000			
08/02/24	REDEMPTIONS								
	CP	METLIFE STF		08/02/24	5.320	50,000	46	339,888.89	5.431
	CP	VERSAILLES		08/02/24	5.380	50,000	108	807,000.00	5.544
	CP	VERSAILLES		08/02/24	5.380	50,000	108	807,000.00	5.544
	DN	IBRD		08/02/24	5.230	50,000	31	225,180.56	5.327
	DN	FHLB		08/02/24	5.195	50,000	95	685,451.39	5.340
	DN	FHLB		08/02/24	5.195	50,000	95	685,451.39	5.340
	YCD	MUFG BK	5.340	08/02/24	5.340	50,000	46	341,166.67	5.414
	YCD	MUFG BK	5.340	08/02/24	5.340	50,000	46	341,166.67	5.414
	YCD	SUMITOMO	5.300	08/02/24	5.300	50,000	119	875,972.22	5.374
	YCD	SUMITOMO	5.300	08/02/24	5.300	50,000	119	875,972.22	5.374
	YCD	MIZUHO	5.400	08/02/24	5.400	50,000	121	907,500.00	5.475
	YCD	MIZUHO	5.400	08/02/24	5.400	50,000	121	907,500.00	5.475
08/02/24	PURCHASES								
	CP	CR AG NY		09/10/24	5.290	50,000			
	CP	CR AG NY		09/10/24	5.290	50,000			
	CP	CR AG NY		09/10/24	5.290	50,000			
	CP	SHEFFIELD		11/25/24	5.180	50,000			
	CP	SHEFFIELD		11/25/24	5.180	50,000			
	DEB	FFCB	4.125	08/01/29	3.697	50,000			
	DN	FHLB		03/26/25	4.490	50,000			
	DN	FHLB		03/26/25	4.490	50,000			
	DN	FHLB		03/28/25	4.490	50,000			
	DN	FHLB		03/28/25	4.490	50,000			
	YCD	NORINCHUK	5.400	09/10/24	5.400	50,000			
	YCD	NORINCHUK	5.400	09/10/24	5.400	50,000			
	YCD	UBS	4.900	02/27/25	4.900	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>
08/05/24	REDEMPTIONS								
	CP	CR AG NY		08/05/24	5.280	50,000	54	396,000.00	5.396
	CP	CR AG NY		08/05/24	5.280	50,000	54	396,000.00	5.396
	CP	MICROSOFT		08/05/24	5.290	50,000	59	433,486.11	5.410
	CP	MICROSOFT		08/05/24	5.290	50,000	59	433,486.11	5.410
	CP	GOTHAM		08/05/24	5.370	50,000	90	671,250.00	5.519
	CP	JPM LLC		08/05/24	5.370	50,000	91	678,708.33	5.520
	CP	PFIZER		08/05/24	5.250	50,000	124	904,166.67	5.421
	CP	PEPSICO		08/05/24	5.200	50,000	146	1,054,444.44	5.386
	CP	JOHNSON		08/05/24	5.190	50,000	152	1,095,666.67	5.380
	CP	JOHNSON		08/05/24	5.190	50,000	152	1,095,666.67	5.380
	DN	FHLB		08/05/24	5.240	50,000	48	349,333.33	5.350
	DN	FHLB		08/05/24	5.240	50,000	48	349,333.33	5.350
	DN	FHLB		08/05/24	5.100	50,000	158	1,119,166.67	5.304
	DN	FHLB		08/05/24	5.100	50,000	158	1,119,166.67	5.304
	YCD	NATIXIS	5.380	08/05/24	5.380	50,000	157	1,173,138.89	5.455
	YCD	NATIXIS	5.380	08/05/24	5.380	50,000	157	1,173,138.89	5.455
	YCD	CIBC	5.330	08/05/24	5.330	50,000	181	1,339,902.78	5.419
	YCD	CIBC	5.330	08/05/24	5.330	50,000	181	1,339,902.78	5.419
08/05/24	PURCHASES								
	CP	BNP NY		08/06/24	5.290	50,000			
	CP	BNP NY		08/06/24	5.290	50,000			
	CP	BNP NY		08/06/24	5.290	50,000			
	CP	CR AG NY		08/06/24	5.300	50,000			
	CP	CR AG NY		08/06/24	5.300	50,000			
	CP	CR AG NY		08/06/24	5.300	50,000			
	CP	METLIFE STF		02/14/25	5.040	50,000			
	DN	IADB		11/04/24	5.000	50,000			
	DN	IADB		11/04/24	5.000	50,000			
	DN	FFCB		02/21/25	4.450	50,000			
	DN	FFCB		02/21/25	4.450	50,000			
08/06/24	REDEMPTIONS								
	CP	BNP NY		08/06/24	5.290	50,000	1	7,347.22	5.364
	CP	BNP NY		08/06/24	5.290	50,000	1	7,347.22	5.364
	CP	BNP NY		08/06/24	5.290	50,000	1	7,347.22	5.364
	CP	CR AG NY		08/06/24	5.300	50,000	1	7,361.11	5.374
	CP	CR AG NY		08/06/24	5.300	50,000	1	7,361.11	5.374
	CP	CR AG NY		08/06/24	5.300	50,000	1	7,361.11	5.374
	DN	FHLB		08/06/24	5.230	50,000	43	312,347.22	5.336
	DN	FHLB		08/06/24	5.230	50,000	43	312,347.22	5.336
	DN	FHLB		08/06/24	5.245	50,000	50	364,236.11	5.357
	DN	FHLB		08/06/24	5.245	50,000	50	364,236.11	5.357
	TR	BILL		08/06/24	5.243	50,000	102	742,687.50	5.395
	TR	BILL		08/06/24	5.243	50,000	102	742,687.50	5.395

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>
08/06/24	REDEMPTIONS (Continued)								
	TR	BILL		08/06/24	5.245	50,000	102	743,041.67	5.398
	TR	BILL		08/06/24	5.245	50,000	102	743,041.67	5.398
	TR	BILL		08/06/24	5.198	50,000	119	859,113.89	5.362
	TR	BILL		08/06/24	5.198	50,000	119	859,113.89	5.362
	TR	BILL		08/06/24	5.198	50,000	119	859,113.89	5.362
	TR	BILL		08/06/24	5.200	50,000	119	859,444.44	5.364
	TR	BILL		08/06/24	5.200	50,000	119	859,444.44	5.364
	TR	BILL		08/06/24	5.200	50,000	119	859,444.44	5.364
	TR	BILL		08/06/24	5.200	50,000	119	859,444.44	5.364
	TR	BILL		08/06/24	5.205	50,000	119	860,270.83	5.370
	TR	BILL		08/06/24	5.205	50,000	119	860,270.83	5.370
08/06/24	PURCHASES								
	DN	IBRD		11/08/24	5.000	50,000			
	DN	IBRD		11/08/24	5.000	50,000			
	DN	FHLB		02/10/25	4.580	50,000			
	DN	FHLB		02/10/25	4.580	50,000			
	DN	FFCB		02/27/25	4.520	50,000			
	DN	FFCB		02/27/25	4.520	50,000			
	DN	FHLB		02/27/25	4.535	50,000			
	DN	FHLB		02/27/25	4.535	50,000			
	TR	BILL		12/03/24	4.870	50,000			
	TR	BILL		12/03/24	4.870	50,000			
	TR	BILL		12/03/24	4.870	50,000			
	TR	BILL		12/03/24	4.875	50,000			
	TR	BILL		12/03/24	4.875	50,000			
	TR	BILL		12/03/24	4.875	50,000			
	TR	BILL		12/03/24	4.947	50,000			
	TR	BILL		12/03/24	4.947	50,000			
	TR	BILL		12/03/24	4.947	50,000			
	TR	BILL		12/03/24	4.951	50,000			
	TR	BILL		12/03/24	4.951	50,000			
	TR	BILL		12/03/24	4.951	50,000			
	YCD	CIBC	4.950	02/10/25	4.950	50,000			
	YCD	CIBC	4.950	02/10/25	4.950	50,000			
	YCD	RABOBANK	4.930	02/14/25	4.930	50,000			
	YCD	RABOBANK	4.930	02/14/25	4.930	50,000			
08/07/24	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>
08/07/24	PURCHASES								
	CB CL	MICROSOFT	3.300	02/06/27	4.158	25,000			
	CP	BNP NY		08/08/24	5.290	50,000			
	CP	BNP NY		08/08/24	5.290	50,000			
	CP	BNP NY		08/08/24	5.290	50,000			
	CP	BNP NY		08/08/24	5.290	50,000			
	CP	OLD LINE		02/10/25	4.820	50,000			
	CP	OLD LINE		02/10/25	4.820	50,000			
	CP	LIBERTY		02/10/25	4.910	50,000			
	CP	LIBERTY		02/10/25	4.910	50,000			
	DN	FHLB		02/27/25	4.590	50,000			
	DN	FHLB		02/27/25	4.590	50,000			
	DN	FFCB		03/28/25	4.500	50,000			
	DN	FFCB		03/28/25	4.500	50,000			
	DN	FHLB		07/01/25	4.215	50,000			
	DN	FHLB		07/01/25	4.215	50,000			
08/08/24	REDEMPTIONS								
	CP	BNP NY		08/08/24	5.290	50,000	1	7,347.22	5.364
	CP	BNP NY		08/08/24	5.290	50,000	1	7,347.22	5.364
	CP	BNP NY		08/08/24	5.290	50,000	1	7,347.22	5.364
	CP	BNP NY		08/08/24	5.290	50,000	1	7,347.22	5.364
	TR	BILL		08/08/24	5.148	50,000	296	2,116,400.00	5.465
	TR	BILL		08/08/24	5.148	50,000	296	2,116,400.00	5.465
	TR	BILL		08/08/24	5.148	50,000	296	2,116,400.00	5.465
	TR	BILL		08/08/24	5.150	50,000	296	2,117,222.22	5.467
	TR	BILL		08/08/24	5.150	50,000	296	2,117,222.22	5.467
	TR	BILL		08/08/24	5.150	50,000	296	2,117,222.22	5.467
	TR	BILL		08/08/24	5.150	50,000	296	2,117,222.22	5.467
	TR	BILL		08/08/24	5.150	50,000	296	2,117,222.22	5.467
	TR	BILL		08/08/24	5.150	50,000	296	2,117,222.22	5.467
	TR	BILL		08/08/24	5.145	50,000	324	2,315,250.00	5.485
	TR	BILL		08/08/24	5.145	50,000	324	2,315,250.00	5.485
	TR	BILL		08/08/24	5.145	50,000	324	2,315,250.00	5.485
	TR	BILL		08/08/24	5.145	50,000	324	2,315,250.00	5.485
	TR	BILL		08/08/24	5.145	50,000	324	2,315,250.00	5.485
	TR	BILL		08/08/24	5.145	50,000	324	2,315,250.00	5.485
	TR	BILL		08/08/24	5.145	50,000	324	2,315,250.00	5.485
	TR	BILL		08/08/24	5.145	50,000	324	2,315,250.00	5.485

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>
08/09/24	PURCHASES (Continued)								
	YCD	MONTREAL	4.980	02/10/25	4.980	50,000			
	YCD	MONTREAL	4.980	02/10/25	4.980	50,000			
	YCD	TORONTO	5.000	02/14/25	5.000	50,000			
	YCD	TORONTO	5.000	02/14/25	5.000	50,000			
08/12/24	REDEMPTIONS								
	CD	US BANK	5.250	08/12/24	5.250	50,000	32	233,333.33	5.323
	CD	US BANK	5.250	08/12/24	5.250	50,000	32	233,333.33	5.323
	CP	MUFG BK		08/12/24	5.270	50,000	12	87,833.33	5.353
	CP	MUFG BK		08/12/24	5.270	50,000	12	87,833.33	5.353
	CP	APPLE		08/12/24	5.280	50,000	26	190,666.67	5.374
	CP	CR AG NY		08/12/24	5.310	50,000	27	199,125.00	5.405
	CP	CR AG NY		08/12/24	5.310	50,000	27	199,125.00	5.405
	CP	APPLE		08/12/24	5.280	50,000	31	227,333.33	5.378
	CP	MUFG BK		08/12/24	5.380	50,000	88	657,555.56	5.527
	CP	MUFG BK		08/12/24	5.380	50,000	88	657,555.56	5.527
	CP	MIZUHO NY		08/12/24	5.320	50,000	119	879,277.78	5.490
	CP	MIZUHO NY		08/12/24	5.320	50,000	119	879,277.78	5.490
	CP	PEPSICO		08/12/24	5.170	50,000	164	1,177,611.11	5.368
	CP	SHEFFIELD		08/12/24	5.250	50,000	179	1,305,208.33	5.481
	CP	SHEFFIELD		08/12/24	5.250	50,000	179	1,305,208.33	5.481
	DN	IADB		08/12/24	5.240	50,000	32	232,888.89	5.338
	DN	FHLB		08/12/24	5.230	50,000	35	254,236.11	5.330
	DN	FHLB		08/12/24	5.230	50,000	35	254,236.11	5.330
	DN	IADB		08/12/24	5.250	50,000	89	648,958.33	5.393
	DN	IADB		08/12/24	5.250	50,000	89	648,958.33	5.393
	DN	FNMA		08/12/24	5.090	50,000	130	919,027.78	5.257
	DN	FNMA		08/12/24	5.090	50,000	130	919,027.78	5.257
	DN	IFC		08/12/24	5.080	50,000	153	1,079,500.00	5.264
	DN	IFC		08/12/24	5.080	50,000	153	1,079,500.00	5.264
	DN	FFCB		08/12/24	5.110	50,000	171	1,213,625.00	5.324
	DN	FFCB		08/12/24	5.110	50,000	171	1,213,625.00	5.324
	DN	FHLMC		08/12/24	5.050	50,000	173	1,213,402.78	5.262
	DN	FHLMC		08/12/24	5.050	50,000	173	1,213,402.78	5.262
	DN	FFCB		08/12/24	5.050	50,000	173	1,213,402.78	5.262
	DN	FFCB		08/12/24	5.050	50,000	173	1,213,402.78	5.262
	DN	FFCB		08/12/24	5.090	50,000	174	1,230,083.33	5.305
	YCD	DNB	5.320	08/12/24	5.320	50,000	38	280,777.78	5.394
	YCD	DNB	5.320	08/12/24	5.320	50,000	38	280,777.78	5.394
	YCD	CR AG CIB	5.320	08/12/24	5.320	50,000	38	280,777.78	5.394
	YCD	CR AG CIB	5.320	08/12/24	5.320	50,000	38	280,777.78	5.394
	YCD	CR AG CIB	5.320	08/12/24	5.320	50,000	38	280,777.78	5.394
	YCD	KBC	5.380	08/12/24	5.380	50,000	61	455,805.56	5.455
	YCD	KBC	5.380	08/12/24	5.380	50,000	61	455,805.56	5.455
	YCD	NORINCHUK	5.390	08/12/24	5.390	50,000	61	456,652.78	5.465
	YCD	NORINCHUK	5.390	08/12/24	5.390	50,000	61	456,652.78	5.465

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>
08/12/24	PURCHASES								
	CP	JUPITER		10/21/24	5.240	50,000			
	CP	CAFCO		02/14/25	4.890	50,000			
	DN	FHLB		01/24/25	4.740	50,000			
	DN	FHLB		01/24/25	4.740	50,000			
08/13/24	REDEMPTIONS								
	TR	BILL		08/13/24	5.218	50,000	53	384,065.97	5.331
	TR	BILL		08/13/24	5.218	50,000	53	384,065.97	5.331
	TR	BILL		08/13/24	5.218	50,000	53	384,065.97	5.331
	TR	BILL		08/13/24	5.220	50,000	53	384,250.00	5.333
	TR	BILL		08/13/24	5.220	50,000	53	384,250.00	5.333
	TR	BILL		08/13/24	5.220	50,000	53	384,250.00	5.333
	TR	BILL		08/13/24	5.225	50,000	118	856,319.44	5.390
	TR	BILL		08/13/24	5.225	50,000	118	856,319.44	5.390
	TR	BILL		08/13/24	5.225	50,000	118	856,319.44	5.390
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	118	857,138.89	5.395
	TR	BILL		08/13/24	5.230	50,000	119	864,402.78	5.396
	TR	BILL		08/13/24	5.230	50,000	119	864,402.78	5.396
	TR	BILL		08/13/24	5.230	50,000	119	864,402.78	5.396
	TR	BILL		08/13/24	5.230	50,000	119	864,402.78	5.396
	TR	BILL		08/13/24	5.230	50,000	119	864,402.78	5.396
	TR	BILL		08/13/24	5.230	50,000	119	864,402.78	5.396
08/13/24	PURCHASES								
	DN	IBRD		02/10/25	4.680	50,000			
	DN	IBRD		02/10/25	4.680	50,000			
	DN	IBRD		02/14/25	4.680	50,000			
	DN	IBRD		02/14/25	4.680	50,000			
	TR	BILL		12/10/24	4.980	50,000			
	TR	BILL		12/10/24	4.980	50,000			
	TR	BILL		12/10/24	4.980	50,000			
	TR	BILL		12/10/24	4.980	50,000			
	TR	BILL		12/10/24	4.980	50,000			
	TR	BILL		12/10/24	4.980	50,000			
	TR	BILL		12/10/24	4.980	50,000			
	TR	BILL		12/10/24	4.980	50,000			
	TR	BILL		12/10/24	4.980	50,000			
	TR	BILL		12/10/24	4.980	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>
08/13/24	PURCHASES (Continued)								
	TR	BILL		02/06/25	4.761	50,000			
	TR	BILL		02/06/25	4.761	50,000			
	YCD	SWEDBANK	5.090	12/13/24	5.090	50,000			
	YCD	SWEDBANK	5.090	12/13/24	5.090	50,000			
	YCD	CR AG CIB	4.980	01/29/25	4.980	50,000			
	YCD	CR AG CIB	4.980	01/29/25	4.980	50,000			
08/14/24	NO REDEMPTIONS								
08/14/24	PURCHASES								
	DN	IBRD		01/24/25	4.740	50,000			
	DN	IBRD		01/24/25	4.740	50,000			
	DN	IBRD		02/10/25	4.680	50,000			
	DN	IBRD		02/10/25	4.680	50,000			
	TR	BILL		12/10/24	4.995	50,000			
	TR	BILL		12/10/24	4.995	50,000			
	TR	BILL		12/10/24	4.995	50,000			
	TR	BILL		12/10/24	4.995	50,000			
	TR	BILL		12/10/24	4.995	50,000			
	YCD	NORINCHUK	5.400	09/13/24	5.400	50,000			
	YCD	NORINCHUK	5.400	09/13/24	5.400	50,000			
08/15/24	REDEMPTIONS								
	CP	SOC GEN NY		08/15/24	5.300	50,000	6	44,166.67	5.378
	CP	SOC GEN NY		08/15/24	5.300	50,000	6	44,166.67	5.378
	CP	SOC GEN NY		08/15/24	5.300	50,000	6	44,166.67	5.378
	CP	SOC GEN NY		08/15/24	5.300	50,000	6	44,166.67	5.378
	CP	JOHNSON		08/15/24	5.180	50,000	153	1,100,750.00	5.370
	CP	JOHNSON		08/15/24	5.180	50,000	153	1,100,750.00	5.370
	DEB	FHLB	1.500	08/15/24	0.414	50,000	1219	704,983.33	0.409
	DEB	FHLB	1.500	08/15/24	0.414	50,000	1219	704,983.33	0.409
	DEB	FHLB	1.500	08/15/24	0.414	50,000	1219	704,983.33	0.409
	DN	FHLMC		08/15/24	5.250	50,000	23	167,708.33	5.341
	DN	FHLMC		08/15/24	5.250	50,000	23	167,708.33	5.341
	DN	IBRD		08/15/24	5.100	50,000	141	998,750.00	5.276
	DN	IBRD		08/15/24	5.100	50,000	141	998,750.00	5.276
	DN	IBRD		08/15/24	5.100	50,000	141	998,750.00	5.276
	DN	IBRD		08/15/24	5.100	50,000	141	998,750.00	5.276
	DN	FHLB		08/15/24	5.095	50,000	164	1,160,527.78	5.289
	DN	FHLB		08/15/24	5.095	50,000	164	1,160,527.78	5.289
	TR	BILL		08/15/24	5.218	50,000	62	449,327.78	5.338
	TR	BILL		08/15/24	5.218	50,000	62	449,327.78	5.338
	TR	BILL		08/15/24	5.218	50,000	62	449,327.78	5.338

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>
08/15/24	REDEMPTIONS (Continued)								
	TR	BILL		08/15/24	5.220	50,000	62	449,500.00	5.341
	TR	BILL		08/15/24	5.220	50,000	62	449,500.00	5.341
	TR	BILL		08/15/24	5.220	50,000	62	449,500.00	5.341
	TR	BILL		08/15/24	5.225	50,000	62	449,930.56	5.346
	TR	BILL		08/15/24	5.225	50,000	62	449,930.56	5.346
	TR	BILL		08/15/24	5.225	50,000	62	449,930.56	5.346
	TR	BILL		08/15/24	5.125	50,000	133	946,701.39	5.296
	TR	BILL		08/15/24	5.125	50,000	133	946,701.39	5.296
	TR	BILL		08/15/24	5.125	50,000	133	946,701.39	5.296
	TR	BILL		08/15/24	5.130	50,000	133	947,625.00	5.302
	TR	BILL		08/15/24	5.130	50,000	133	947,625.00	5.302
	TR	BILL		08/15/24	5.130	50,000	133	947,625.00	5.302
	TR	BILL		08/15/24	5.130	50,000	133	947,625.00	5.302
	TR	BILL		08/15/24	5.130	50,000	133	947,625.00	5.302
	TR	BILL		08/15/24	5.130	50,000	133	947,625.00	5.302
	TR	BILL		08/15/24	5.130	50,000	133	947,625.00	5.302
	TR	BILL		08/15/24	5.093	50,000	147	1,039,718.75	5.273
	TR	BILL		08/15/24	5.093	50,000	147	1,039,718.75	5.273
	TR	BILL		08/15/24	5.095	50,000	147	1,040,229.17	5.276
	TR	BILL		08/15/24	5.095	50,000	147	1,040,229.17	5.276
	TR	BILL		08/15/24	5.105	50,000	156	1,106,083.33	5.293
	TR	BILL		08/15/24	5.105	50,000	156	1,106,083.33	5.293
	TR	BILL		08/15/24	5.105	50,000	156	1,106,083.33	5.293
	TR	BILL		08/15/24	5.108	50,000	156	1,106,625.00	5.296
	TR	BILL		08/15/24	5.108	50,000	156	1,106,625.00	5.296
	TR	BILL		08/15/24	5.108	50,000	156	1,106,625.00	5.296
	TR	BILL		08/15/24	5.108	50,000	156	1,106,625.00	5.296
	TR	BILL		08/15/24	5.110	50,000	156	1,107,166.67	5.298
	TR	BILL		08/15/24	5.110	50,000	156	1,107,166.67	5.298
	TR	BILL		08/15/24	5.110	50,000	156	1,107,166.67	5.298
	TR	BILL		08/15/24	5.095	50,000	163	1,153,451.39	5.288
	TR	BILL		08/15/24	5.095	50,000	163	1,153,451.39	5.288
	TR	BILL		08/15/24	5.095	50,000	163	1,153,451.39	5.288
	TR	BILL		08/15/24	5.090	50,000	168	1,187,666.67	5.301
	TR	BILL		08/15/24	5.090	50,000	168	1,187,666.67	5.301
	TR	BILL		08/15/24	5.090	50,000	168	1,187,666.67	5.301
	TR	BILL		08/15/24	5.120	50,000	171	1,216,000.00	5.335
	TR	BILL		08/15/24	5.120	50,000	171	1,216,000.00	5.335
	TR	BILL		08/15/24	5.120	50,000	171	1,216,000.00	5.335
	TR	BILL		08/15/24	5.100	50,000	176	1,246,666.67	5.318
	TR	BILL		08/15/24	5.100	50,000	176	1,246,666.67	5.318
	TR	BILL		08/15/24	5.100	50,000	176	1,246,666.67	5.318
	TR	BILL		08/15/24	5.095	50,000	177	1,252,520.83	5.313
	TR	BILL		08/15/24	5.095	50,000	177	1,252,520.83	5.313
	TR	BILL		08/15/24	5.095	50,000	177	1,252,520.83	5.313
	TR	BILL		08/15/24	5.098	50,000	177	1,253,135.42	5.316
	TR	BILL		08/15/24	5.098	50,000	177	1,253,135.42	5.316
	TR	BILL		08/15/24	5.098	50,000	177	1,253,135.42	5.316

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>
08/15/24	REDEMPTIONS (Continued)								
	TR	NOTE	2.375	08/15/24	5.165	50,000	192	1,342,815.89	5.194
	TR	NOTE	2.375	08/15/24	5.165	50,000	192	1,342,815.89	5.194
	TR	NOTE	2.375	08/15/24	3.272	50,000	793	3,511,977.73	3.304
	TR	NOTE	2.375	08/15/24	3.272	50,000	793	3,511,977.73	3.304
	TR	NOTE	2.375	08/15/24	3.272	50,000	793	3,511,977.73	3.304
	TR	NOTE	2.375	08/15/24	3.272	50,000	793	3,511,977.73	3.304
	TR	NOTE	2.375	08/15/24	3.272	50,000	793	3,511,977.73	3.304
	TR	NOTE	2.375	08/15/24	3.272	50,000	793	3,511,977.73	3.304
	TR	NOTE	2.375	08/15/24	2.748	50,000	800	2,995,877.94	2.763
	TR	NOTE	2.375	08/15/24	2.748	50,000	800	2,995,877.94	2.763
	TR	NOTE	2.375	08/15/24	2.748	50,000	800	2,995,877.94	2.763
	TR	NOTE	2.375	08/15/24	1.938	50,000	882	2,356,666.52	1.936
	TR	NOTE	2.375	08/15/24	1.938	50,000	882	2,356,666.52	1.936
	TR	NOTE	2.375	08/15/24	1.938	50,000	882	2,356,666.52	1.936
	TR	NOTE	2.375	08/15/24	1.938	50,000	882	2,356,666.52	1.936
	TR	NOTE	2.375	08/15/24	1.938	50,000	882	2,356,666.52	1.936
	TR	NOTE	2.375	08/15/24	1.938	50,000	882	2,356,666.52	1.936
	TR	NOTE	2.375	08/15/24	1.938	50,000	882	2,356,666.52	1.936
	TR	NOTE	2.375	08/15/24	1.939	50,000	882	2,358,619.65	1.938
	TR	NOTE	2.375	08/15/24	1.939	50,000	882	2,358,619.65	1.938
	TR	NOTE	2.375	08/15/24	1.939	50,000	882	2,358,619.65	1.938
	TR	NOTE	0.375	08/15/24	0.589	50,000	1036	832,710.60	0.592
	TR	NOTE	0.375	08/15/24	0.589	50,000	1036	832,710.60	0.592
	TR	NOTE	0.375	08/15/24	0.589	50,000	1036	832,710.60	0.592
	TR	NOTE	0.375	08/15/24	0.589	50,000	1036	832,710.60	0.592
	TR	NOTE	0.375	08/15/24	0.589	50,000	1036	832,710.60	0.592
	TR	NOTE	0.375	08/15/24	0.589	50,000	1036	832,710.60	0.592
	TR	NOTE	0.375	08/15/24	0.438	50,000	1057	632,472.83	0.439
	TR	NOTE	0.375	08/15/24	0.438	50,000	1057	632,472.83	0.439
	TR	NOTE	0.375	08/15/24	0.438	50,000	1057	632,472.83	0.439
	TR	NOTE	0.375	08/15/24	0.438	50,000	1057	632,472.83	0.439
	TR	NOTE	0.375	08/15/24	0.438	50,000	1057	632,472.83	0.439
	TR	NOTE	0.375	08/15/24	0.438	50,000	1057	632,472.83	0.439
	TR	NOTE	0.375	08/15/24	0.438	50,000	1057	632,472.83	0.439
	TR	NOTE	0.375	08/15/24	0.438	50,000	1057	632,472.83	0.439
	TR	NOTE	0.375	08/15/24	0.436	50,000	1091	649,796.20	0.437
	TR	NOTE	0.375	08/15/24	0.436	50,000	1091	649,796.20	0.437
	TR	NOTE	0.375	08/15/24	0.436	50,000	1091	649,796.20	0.437
	TR	NOTE	0.375	08/15/24	0.421	50,000	1094	629,840.35	0.422
	TR	NOTE	0.375	08/15/24	0.421	50,000	1094	629,840.35	0.422
	TR	NOTE	0.375	08/15/24	0.421	50,000	1094	629,840.35	0.422
	TR	NOTE	0.375	08/15/24	0.421	50,000	1094	629,840.35	0.422
	TR	NOTE	0.375	08/15/24	0.421	50,000	1094	629,840.35	0.422
	TR	NOTE	0.375	08/15/24	0.421	50,000	1094	629,840.35	0.422

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/15/24	PURCHASES								
	CP	SHEFFIELD		02/14/25	4.920	50,000			
	TR	BILL		12/10/24	5.008	50,000			
	TR	BILL		12/10/24	5.008	50,000			
	TR	BILL		12/10/24	5.008	50,000			
	TR	BILL		12/10/24	5.008	50,000			
	TR	BILL		12/10/24	5.008	50,000			
	TR	BILL		12/10/24	5.008	50,000			
	TR	BILL		02/13/25	4.809	50,000			
	TR	BILL		02/13/25	4.809	50,000			
	TR	BILL		02/13/25	4.809	50,000			
	TR	BILL		02/13/25	4.810	50,000			
	TR	BILL		02/13/25	4.810	50,000			
	TR	BILL		02/13/25	4.810	50,000			
	TR	BILL		02/13/25	4.810	50,000			
	TR	BILL		02/13/25	4.810	50,000			
	TR	BILL		02/13/25	4.810	50,000			
	TR	BILL		02/13/25	4.810	50,000			
08/16/24	NO REDEMPTIONS								
08/16/24	PURCHASES								
	CP	APPLE		09/23/24	5.290	50,000			
	CP	APPLE		09/23/24	5.290	50,000			
	CP	MUFG BK		12/30/24	5.100	50,000			
	CP	MUFG BK		12/30/24	5.100	50,000			
	DN	FHLB		01/24/25	4.830	50,000			
	DN	FHLB		03/26/25	4.565	50,000			
	DN	FHLB		03/26/25	4.565	50,000			
	TR	NOTE	3.750	08/15/27	3.903	50,000			
	TR	NOTE	3.750	08/15/27	3.903	50,000			
	TR	NOTE	3.750	08/15/27	3.903	50,000			
08/19/24	NO REDEMPTIONS								
08/19/24	PURCHASES								
	TR	BILL		02/13/25	4.790	50,000			
	TR	BILL		02/13/25	4.790	50,000			
	TR	BILL		02/13/25	4.790	50,000			
	TR	BILL		02/13/25	4.790	50,000			
	TR	BILL		02/13/25	4.790	50,000			
08/20/24	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>
08/20/24	PURCHASES								
	CD	US BANK	5.250	08/30/24	5.250	50,000			
	CD	US BANK	5.250	08/30/24	5.250	50,000			
	CP	RABO NY		08/28/24	5.300	50,000			
	CP	RABO NY		08/28/24	5.300	50,000			
	CP	MUFG BK		09/26/24	5.280	50,000			
	CP	MUFG BK		09/26/24	5.280	50,000			
	CP	CR AG NY		11/15/24	5.130	50,000			
	CP	CR AG NY		11/15/24	5.130	50,000			
	DN	FHLB		02/10/25	4.680	50,000			
	DN	FHLB		02/10/25	4.680	50,000			
	DN	FHLB		02/14/25	4.680	50,000			
	DN	FHLB		02/14/25	4.680	50,000			
	DN	FHLB		03/26/25	4.565	50,000			
	DN	FHLB		03/26/25	4.565	50,000			
	DN	FHLB		03/28/25	4.565	50,000			
	DN	FHLB		03/28/25	4.565	50,000			
	TR	NOTE	4.375	07/31/26	4.062	50,000			
	TR	NOTE	4.375	07/31/26	4.062	50,000			
	TR	NOTE	4.375	07/31/26	4.062	50,000			
	YCD	DNB	5.300	08/28/24	5.300	50,000			
	YCD	DNB	5.300	08/28/24	5.300	50,000			
	YCD	SVENSKA	5.190	11/22/24	5.190	50,000			
	YCD	SVENSKA	5.190	11/22/24	5.190	50,000			
08/21/24	NO REDEMPTIONS								
08/21/24	PURCHASES								
	CP	MUFG BK		08/29/24	5.260	50,000			
	CP	MUFG BK		08/29/24	5.260	50,000			
	CP	APPLE		10/15/24	5.200	50,000			
	CP	APPLE		10/15/24	5.200	50,000			
	CP	BOFA		04/28/25	4.680	50,000			
	CP	BOFA		04/28/25	4.680	50,000			
	DN	FHLMC		12/30/24	4.780	50,000			
	DN	FHLMC		12/30/24	4.780	50,000			
	TR	BILL		12/17/24	4.940	50,000			
	TR	BILL		12/17/24	4.940	50,000			
	TR	BILL		12/17/24	4.940	50,000			
	TR	BILL		12/17/24	4.940	50,000			
	TR	BILL		12/17/24	4.940	50,000			
	TR	BILL		12/17/24	4.940	50,000			
	YCD	NORINCHUK	5.380	09/26/24	5.380	50,000			
	YCD	NORINCHUK	5.380	09/26/24	5.380	50,000			
	YCD	BNP	4.850	03/28/25	4.850	50,000			
	YCD	BNP	4.850	03/28/25	4.850	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>
08/21/24	PURCHASES (Continued)								
	YCD	RB CANADA	4.680	06/02/25	4.680	50,000			
	YCD	RB CANADA	4.680	06/02/25	4.680	50,000			
08/22/24	REDEMPTIONS								
	CP	APPLE		08/22/24	5.290	50,000	24	176,333.33	5.382
	CP	APPLE		08/22/24	5.290	50,000	24	176,333.33	5.382
	CP	CR AG NY		08/22/24	5.310	50,000	30	221,250.00	5.408
	CP	CR AG NY		08/22/24	5.310	50,000	30	221,250.00	5.408
	TR	BILL		08/22/24	5.226	50,000	69	500,825.00	5.352
	TR	BILL		08/22/24	5.226	50,000	69	500,825.00	5.352
	TR	BILL		08/22/24	5.226	50,000	69	500,825.00	5.352
	TR	BILL		08/22/24	5.120	50,000	182	1,294,222.22	5.344
	TR	BILL		08/22/24	5.120	50,000	182	1,294,222.22	5.344
	TR	BILL		08/22/24	5.120	50,000	182	1,294,222.22	5.344
	TR	BILL		08/22/24	5.120	50,000	182	1,294,222.22	5.344
	TR	BILL		08/22/24	5.120	50,000	182	1,294,222.22	5.344
	TR	BILL		08/22/24	5.120	50,000	182	1,294,222.22	5.344
	TR	BILL		08/22/24	5.120	50,000	182	1,294,222.22	5.344
	TR	BILL		08/22/24	5.120	50,000	182	1,294,222.22	5.344
	TR	BILL		08/22/24	5.120	50,000	182	1,294,222.22	5.344
	YCD	SWEDBANK	5.360	08/22/24	5.360	50,000	98	729,555.56	5.434
	YCD	SWEDBANK	5.360	08/22/24	5.360	50,000	98	729,555.56	5.434
08/22/24	PURCHASES								
	CP	SOC GEN NY		03/26/25	4.750	50,000			
	CP	SOC GEN NY		03/26/25	4.750	50,000			
	CP	ING FDL		03/26/25	4.770	50,000			
	CP	ING FDL		03/26/25	4.770	50,000			
	DEB	FHLB	4.820	02/27/25	4.822	50,000			
	DEB	FHLB	4.820	02/27/25	4.822	50,000			
	DN	FHLB		01/24/25	4.740	50,000			
	DN	FHLB		01/24/25	4.740	50,000			
	DN	FHLB		01/29/25	4.715	50,000			
	DN	FHLB		01/29/25	4.715	50,000			
	TR	BILL		02/06/25	4.740	50,000			
	TR	BILL		02/06/25	4.740	50,000			
	TR	BILL		02/06/25	4.740	50,000			
	TR	BILL		02/06/25	4.740	50,000			
	TR	BILL		02/13/25	4.728	50,000			
	TR	BILL		02/13/25	4.728	50,000			
	TR	BILL		02/13/25	4.728	50,000			
	TR	BILL		02/13/25	4.735	50,000			
	TR	BILL		02/13/25	4.735	50,000			
	TR	BILL		02/13/25	4.735	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>
08/22/24	PURCHASES (Continued)								
	YCD	NATIXIS	4.980	02/10/25	4.980	50,000			
	YCD	NATIXIS	4.980	02/10/25	4.980	50,000			
08/23/24	NO REDEMPTIONS								
08/23/24	PURCHASES								
	CB	WELLS FGO	3.550	09/29/25	4.669	50,000			
	CB	WELLS FGO	3.550	09/29/25	4.669	25,000			
	CP	BNP NY		08/27/24	5.300	50,000			
	CP	BNP NY		08/27/24	5.300	50,000			
	CP	BNP NY		08/27/24	5.300	50,000			
	CP	BNP NY		08/27/24	5.300	50,000			
	CP	RABO NY		08/29/24	5.300	50,000			
	CP	RABO NY		08/29/24	5.300	50,000			
	CP	RABO NY		08/29/24	5.300	50,000			
	CP	RABO NY		08/29/24	5.300	50,000			
	CP	GTA		11/22/24	5.160	50,000			
	CP	CR AG NY		12/09/24	5.040	50,000			
	CP	CR AG NY		12/09/24	5.040	50,000			
	DN	FFCB		02/10/25	4.650	50,000			
	DN	FFCB		02/10/25	4.650	50,000			
	DN	FFCB		02/10/25	4.650	50,000			
	TR	BILL		12/10/24	4.920	50,000			
	TR	BILL		12/10/24	4.920	50,000			
	YCD	DNB	5.220	10/04/24	5.220	50,000			
	YCD	DNB	5.220	10/04/24	5.220	50,000			
08/26/24	REDEMPTIONS								
	CP	NYLIFE STF		08/26/24	5.370	50,000	61	454,958.33	5.495
	CP	CHARIOT		08/26/24	5.360	50,000	77	573,222.22	5.497
	CP	ATLANTIC		08/26/24	5.360	50,000	84	625,333.33	5.503
	CP	THUNDER		08/26/24	5.360	50,000	103	766,777.78	5.519
	CP	THUNDER		08/26/24	5.360	50,000	104	774,222.22	5.520
	CP	LIBERTY		08/26/24	5.350	50,000	124	921,388.89	5.526
	DN	FHLB		08/26/24	5.085	50,000	151	1,066,437.50	5.268
	DN	FHLB		08/26/24	5.085	50,000	151	1,066,437.50	5.268
	YCD	CR AG CIB	5.320	08/26/24	5.320	50,000	28	206,888.89	5.394
	YCD	CR AG CIB	5.320	08/26/24	5.320	50,000	28	206,888.89	5.394
	YCD	KBC	5.380	08/26/24	5.380	50,000	66	493,166.67	5.455
	YCD	KBC	5.380	08/26/24	5.380	50,000	66	493,166.67	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>
08/26/24	PURCHASES								
	CP	NYLIFE STF		12/04/24	5.110	50,000			
	TR	BILL		12/10/24	4.930	50,000			
	TR	BILL		12/10/24	4.930	50,000			
	TR	BILL		12/10/24	4.931	50,000			
	TR	BILL		12/10/24	4.931	50,000			
	TR	BILL		02/13/25	4.715	50,000			
	TR	BILL		02/13/25	4.715	50,000			
	TR	BILL		02/13/25	4.715	50,000			
	TR	BILL		02/13/25	4.718	50,000			
	TR	BILL		02/13/25	4.718	50,000			
	TR	BILL		02/13/25	4.718	50,000			
	YCD	KBC	5.170	10/25/24	5.170	50,000			
	YCD	KBC	5.170	10/25/24	5.170	50,000			
08/27/24	REDEMPTIONS								
	CP	BNP NY		08/27/24	5.300	50,000	4	29,444.44	5.377
	CP	BNP NY		08/27/24	5.300	50,000	4	29,444.44	5.377
	CP	BNP NY		08/27/24	5.300	50,000	4	29,444.44	5.377
	CP	BNP NY		08/27/24	5.300	50,000	4	29,444.44	5.377
	DN	FHLB		08/27/24	5.235	50,000	71	516,229.17	5.363
	DN	FHLB		08/27/24	5.235	50,000	71	516,229.17	5.363
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	70	507,986.11	5.352
	TR	BILL		08/27/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		08/27/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		08/27/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		08/27/24	5.226	50,000	116	841,902.22	5.389
	TR	BILL		08/27/24	5.226	50,000	116	841,902.22	5.389
	TR	BILL		08/27/24	5.226	50,000	116	841,902.22	5.389
	TR	BILL		08/27/24	5.226	50,000	116	841,902.22	5.389
	TR	BILL		08/27/24	5.235	50,000	117	850,687.50	5.400
	TR	BILL		08/27/24	5.235	50,000	117	850,687.50	5.400

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>
08/27/24	REDEMPTIONS (Continued)								
	TR	BILL		08/27/24	5.243	50,000	119	866,551.39	5.410
	TR	BILL		08/27/24	5.243	50,000	119	866,551.39	5.410
	TR	BILL		08/27/24	5.243	50,000	119	866,551.39	5.410
08/27/24	PURCHASES								
	CP	PACLIFE STF		12/09/24	5.080	50,000			
	CP	SCOTIA NY		04/28/25	4.590	50,000			
	CP	SCOTIA NY		04/28/25	4.590	50,000			
	DN	FFCB		03/26/25	4.510	50,000			
	DN	FFCB		03/26/25	4.510	50,000			
	DN	FHLB		03/26/25	4.515	50,000			
	DN	FHLB		03/26/25	4.515	50,000			
	DN	FHLB		03/28/25	4.515	50,000			
	DN	FHLB		03/28/25	4.515	50,000			
	TR	BILL		12/24/24	4.915	50,000			
	TR	BILL		12/24/24	4.915	50,000			
	TR	BILL		12/24/24	4.915	50,000			
	TR	BILL		12/24/24	4.920	50,000			
	TR	BILL		12/24/24	4.920	50,000			
	TR	BILL		12/24/24	4.920	50,000			
	TR	BILL		12/24/24	4.920	50,000			
	TR	BILL		12/24/24	4.920	50,000			
	TR	BILL		12/24/24	4.920	50,000			
	TR	BILL		12/24/24	4.920	50,000			
	TR	BILL		12/24/24	4.920	50,000			
	TR	BILL		12/24/24	4.920	50,000			
	TR	BILL		12/24/24	4.925	50,000			
	TR	BILL		12/24/24	4.925	50,000			
	TR	BILL		12/24/24	4.925	50,000			
	TR	BILL		12/24/24	4.925	50,000			
08/28/24	REDEMPTIONS								
	CP	RABO NY		08/28/24	5.300	50,000	8	58,888.89	5.380
	CP	RABO NY		08/28/24	5.300	50,000	8	58,888.89	5.380
	CP	APPLE		08/28/24	5.300	50,000	56	412,222.22	5.418
	DEB	IBRD	1.500	08/28/24	0.380	50,000	1171	621,716.67	0.374
	DEB	IBRD	1.500	08/28/24	0.380	50,000	1171	621,716.67	0.374
	DEB	IBRD	1.500	08/28/24	0.446	50,000	1196	744,216.67	0.439
	YCD	DNB	5.300	08/28/24	5.300	50,000	8	58,888.89	5.374
	YCD	DNB	5.300	08/28/24	5.300	50,000	8	58,888.89	5.374
	YCD	NB CANADA	5.590	08/28/24	5.590	50,000	289	2,243,763.89	5.683
	YCD	NB CANADA	5.590	08/28/24	5.590	50,000	289	2,243,763.89	5.683
	YCD	CB AUS	5.790	08/28/24	5.790	50,000	376	3,023,666.67	5.887
	YCD	CB AUS	5.790	08/28/24	5.790	50,000	376	3,023,666.67	5.887

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>
08/28/24	PURCHASES								
	CP	BOFA		03/28/25	4.710	50,000			
	CP	BOFA		03/28/25	4.710	50,000			
	DN	FHLB		03/26/25	4.480	50,000			
	DN	FHLB		03/26/25	4.480	50,000			
	TR	BILL		12/24/24	4.900	50,000			
	TR	BILL		12/24/24	4.900	50,000			
	TR	BILL		12/24/24	4.900	50,000			
	TR	BILL		12/24/24	4.901	50,000			
	TR	BILL		12/24/24	4.901	50,000			
	TR	BILL		12/24/24	4.901	50,000			
	YCD	MUFG BK	5.250	09/26/24	5.250	50,000			
	YCD	MUFG BK	5.250	09/26/24	5.250	50,000			
	YCD	NB CANADA	4.620	04/28/25	4.620	50,000			
	YCD	NB CANADA	4.620	04/28/25	4.620	50,000			
08/29/24	REDEMPTIONS								
	CP	RABO NY		08/29/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		08/29/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		08/29/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		08/29/24	5.300	50,000	6	44,166.67	5.378
	CP	MUFG BK		08/29/24	5.260	50,000	8	58,444.44	5.339
	CP	MUFG BK		08/29/24	5.260	50,000	8	58,444.44	5.339
	TR	BILL		08/29/24	5.220	50,000	73	529,250.00	5.349
	TR	BILL		08/29/24	5.220	50,000	73	529,250.00	5.349
	TR	BILL		08/29/24	5.220	50,000	73	529,250.00	5.349
	TR	BILL		08/29/24	5.223	50,000	73	529,554.17	5.352
	TR	BILL		08/29/24	5.223	50,000	73	529,554.17	5.352
	TR	BILL		08/29/24	5.223	50,000	73	529,554.17	5.352
	TR	BILL		08/29/24	5.096	50,000	146	1,033,355.56	5.276
	TR	BILL		08/29/24	5.096	50,000	146	1,033,355.56	5.276
	TR	BILL		08/29/24	5.096	50,000	146	1,033,355.56	5.276
	TR	BILL		08/29/24	5.100	50,000	146	1,034,166.67	5.280
	TR	BILL		08/29/24	5.100	50,000	146	1,034,166.67	5.280
	TR	BILL		08/29/24	5.100	50,000	146	1,034,166.67	5.280
	TR	BILL		08/29/24	5.090	50,000	178	1,258,361.11	5.294
	TR	BILL		08/29/24	5.090	50,000	178	1,258,361.11	5.294
	TR	BILL		08/29/24	5.090	50,000	178	1,258,361.11	5.294
08/29/24	PURCHASES								
	CP	GTA		02/21/25	4.790	50,000			
	DN	FHLB		01/27/25	4.705	50,000			
	DN	FHLB		01/27/25	4.705	50,000			
	DN	FHLB		03/21/25	4.520	50,000			
	DN	FHLB		03/21/25	4.520	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>
08/29/24	PURCHASES (Continued)								
	DN	FHLB		03/24/25	4.495	50,000			
	DN	FHLB		03/24/25	4.495	50,000			
	DN	FHLB		03/24/25	4.495	50,000			
	DN	FHLB		03/24/25	4.495	50,000			
	DN	FHLB		06/02/25	4.250	50,000			
	DN	FHLB		06/02/25	4.250	50,000			
	TR	BILL		02/13/25	4.675	50,000			
	TR	BILL		02/13/25	4.675	50,000			
	TR	BILL		02/13/25	4.675	50,000			
	TR	BILL		02/13/25	4.678	50,000			
	TR	BILL		02/13/25	4.678	50,000			
	TR	BILL		02/13/25	4.678	50,000			
	TR	BILL		02/13/25	4.683	50,000			
	TR	BILL		02/13/25	4.683	50,000			
	TR	BILL		02/13/25	4.683	50,000			
	TR	BILL		02/27/25	4.655	50,000			
	TR	BILL		02/27/25	4.655	50,000			
	TR	BILL		02/27/25	4.655	50,000			
	TR	BILL		02/27/25	4.655	50,000			
	TR	BILL		02/27/25	4.655	50,000			
	TR	BILL		02/27/25	4.655	50,000			
	TR	BILL		02/27/25	4.665	50,000			
	TR	BILL		02/27/25	4.665	50,000			
	TR	BILL		02/27/25	4.670	50,000			
	TR	BILL		02/27/25	4.670	50,000			
08/30/24	REDEMPTIONS								
	CD	US BANK	5.250	08/30/24	5.250	50,000	10	72,916.67	5.323
	CD	US BANK	5.250	08/30/24	5.250	50,000	10	72,916.67	5.323
	CP	JUPITER		08/30/24	5.380	50,000	126	941,500.00	5.559
	CP	JUPITER		08/30/24	5.380	50,000	126	941,500.00	5.559
	CP	NATIXIS NY		08/30/24	5.270	50,000	168	1,229,666.67	5.478
	CP	NATIXIS NY		08/30/24	5.270	50,000	168	1,229,666.67	5.478
	CP	OLD LINE		08/30/24	5.240	50,000	171	1,244,500.00	5.448
	CP	OLD LINE		08/30/24	5.240	50,000	171	1,244,500.00	5.448
	CP	COCA COLA		08/30/24	5.160	50,000	176	1,261,333.33	5.367
	CP	COCA COLA		08/30/24	5.160	50,000	176	1,261,333.33	5.367
	CP	RBC NY		08/30/24	5.200	50,000	190	1,372,222.22	5.436
	CP	RBC NY		08/30/24	5.200	50,000	190	1,372,222.22	5.436
	CP	ING FDL		08/30/24	5.190	50,000	196	1,412,833.33	5.430
	CP	ING FDL		08/30/24	5.190	50,000	196	1,412,833.33	5.430
	CP	TOYOTA		08/30/24	5.160	50,000	200	1,433,333.33	5.401
	CP	TOYOTA		08/30/24	5.160	50,000	200	1,433,333.33	5.401
	CP	SOC GEN NY		08/30/24	5.140	50,000	205	1,463,472.22	5.383
	CP	SOC GEN NY		08/30/24	5.140	50,000	205	1,463,472.22	5.383

INVESTMENT TRANSACTIONS

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08/30/24	REDEMPTIONS (Continued)								
	DN	FNMA		08/30/24	5.200	50,000	74	534,444.44	5.329
	DN	FNMA		08/30/24	5.200	50,000	74	534,444.44	5.329
	DN	FNMA		08/30/24	5.125	50,000	134	953,819.44	5.297
	DN	FNMA		08/30/24	5.125	50,000	134	953,819.44	5.297
	DN	FHLB		08/30/24	5.150	50,000	140	1,001,388.89	5.328
	DN	FHLB		08/30/24	5.150	50,000	140	1,001,388.89	5.328
	DN	FNMA		08/30/24	5.070	50,000	148	1,042,166.67	5.250
	DN	FNMA		08/30/24	5.070	50,000	148	1,042,166.67	5.250
	DN	FHLB		08/30/24	5.080	50,000	156	1,100,666.67	5.266
	DN	FHLB		08/30/24	5.080	50,000	156	1,100,666.67	5.266
	DN	FHLB		08/30/24	5.085	50,000	157	1,108,812.50	5.273
	DN	FHLB		08/30/24	5.085	50,000	157	1,108,812.50	5.273
	DN	FHLB		08/30/24	5.065	50,000	162	1,139,625.00	5.255
	DN	FHLB		08/30/24	5.065	50,000	162	1,139,625.00	5.255
	DN	FHLB		08/30/24	5.080	50,000	170	1,199,444.44	5.277
	DN	FHLB		08/30/24	5.080	50,000	170	1,199,444.44	5.277
	DN	IBRD		08/30/24	5.000	50,000	171	1,187,500.00	5.193
	DN	IBRD		08/30/24	5.000	50,000	171	1,187,500.00	5.193
	DN	IBRD		08/30/24	5.000	50,000	171	1,187,500.00	5.193
	DN	IFC		08/30/24	5.090	50,000	176	1,244,222.22	5.292
	DN	IFC		08/30/24	5.090	50,000	176	1,244,222.22	5.292
	DN	FHLB		08/30/24	5.090	50,000	186	1,314,916.67	5.315
	DN	FHLB		08/30/24	5.090	50,000	186	1,314,916.67	5.315
	DN	FFCB		08/30/24	5.050	50,000	189	1,325,625.00	5.274
	DN	FFCB		08/30/24	5.050	50,000	189	1,325,625.00	5.274
	DN	FNMA		08/30/24	5.000	50,000	190	1,319,444.44	5.221
	DN	FNMA		08/30/24	5.000	50,000	190	1,319,444.44	5.221
	DN	IBRD		08/30/24	5.050	50,000	190	1,332,638.89	5.275
	DN	IBRD		08/30/24	5.050	50,000	190	1,332,638.89	5.275
	DN	IBRD		08/30/24	5.050	50,000	190	1,332,638.89	5.275
	DN	IBRD		08/30/24	5.050	50,000	190	1,332,638.89	5.275
	DN	FHLB		08/30/24	5.040	50,000	191	1,337,000.00	5.265
	DN	FHLB		08/30/24	5.040	50,000	191	1,337,000.00	5.265
	DN	FHLB		08/30/24	5.050	50,000	192	1,346,666.67	5.276
	DN	FHLB		08/30/24	5.050	50,000	192	1,346,666.67	5.276
	DN	FHLB		08/30/24	5.055	50,000	198	1,390,125.00	5.286
	DN	FHLB		08/30/24	5.055	50,000	198	1,390,125.00	5.286
	DN	FHLB		08/30/24	5.060	50,000	199	1,398,527.78	5.292
	DN	FHLB		08/30/24	5.060	50,000	199	1,398,527.78	5.292
	DN	FFCB		08/30/24	4.910	50,000	205	1,397,986.11	5.135
	DN	FFCB		08/30/24	4.910	50,000	205	1,397,986.11	5.135
	DN	FHLB		08/30/24	4.975	50,000	207	1,430,312.50	5.207
	DN	FHLB		08/30/24	4.975	50,000	207	1,430,312.50	5.207
	YCD	DNB	5.320	08/30/24	5.320	50,000	32	236,444.44	5.394
	YCD	DNB	5.320	08/30/24	5.320	50,000	32	236,444.44	5.394
	YCD	NORINCHUK	5.400	08/30/24	5.400	50,000	32	240,000.00	5.475
	YCD	NORINCHUK	5.400	08/30/24	5.400	50,000	32	240,000.00	5.475

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>
08/30/24	REDEMPTIONS (Continued)								
	YCD	MIZUHO	5.440	08/30/24	5.440	50,000	126	952,000.00	5.516
	YCD	MIZUHO	5.440	08/30/24	5.440	50,000	126	952,000.00	5.516
	YCD	MUFG BK	5.470	08/30/24	5.470	50,000	126	957,250.00	5.546
	YCD	MUFG BK	5.470	08/30/24	5.470	50,000	126	957,250.00	5.546
	YCD	MUFG BK	5.470	08/30/24	5.470	50,000	126	957,250.00	5.546
	YCD	NORDEA ABP	5.330	08/30/24	5.330	50,000	189	1,399,125.00	5.419
	YCD	NORDEA ABP	5.330	08/30/24	5.330	50,000	189	1,399,125.00	5.419
	YCD	MONTREAL	5.420	08/30/24	5.420	50,000	189	1,422,750.00	5.510
	YCD	MONTREAL	5.420	08/30/24	5.420	50,000	189	1,422,750.00	5.510
	YCD	TORONTO	5.380	08/30/24	5.380	50,000	190	1,419,722.22	5.470
	YCD	TORONTO	5.380	08/30/24	5.380	50,000	190	1,419,722.22	5.470
	YCD	BNP	5.340	08/30/24	5.340	50,000	192	1,424,000.00	5.429
	YCD	BNP	5.340	08/30/24	5.340	50,000	192	1,424,000.00	5.429
	YCD	SE BANKEN	5.300	08/30/24	5.300	50,000	199	1,464,861.11	5.388
	YCD	SE BANKEN	5.300	08/30/24	5.300	50,000	199	1,464,861.11	5.388
	YCD	CIC	5.290	08/30/24	5.290	50,000	200	1,469,444.44	5.378
	YCD	CIC	5.290	08/30/24	5.290	50,000	200	1,469,444.44	5.378
	YCD	NATIXIS	5.370	08/30/24	5.370	50,000	207	1,543,875.00	5.460
	YCD	NATIXIS	5.370	08/30/24	5.370	50,000	207	1,543,875.00	5.460
08/30/24	PURCHASE								
	DN	FFCB		03/10/25	4.500	50,000			
08/31/24	REDEMPTIONS								
	TR	NOTE	3.250	08/31/24	4.119	50,000	709	3,953,977.46	4.149
	TR	NOTE	3.250	08/31/24	4.119	50,000	709	3,953,977.46	4.149
	TR	NOTE	3.250	08/31/24	4.119	50,000	709	3,953,977.46	4.149
	TR	NOTE	3.250	08/31/24	4.130	50,000	709	3,963,743.09	4.266
	TR	NOTE	3.250	08/31/24	4.130	50,000	709	3,963,743.09	4.266
	TR	NOTE	3.250	08/31/24	4.130	50,000	709	3,963,743.09	4.266
	TR	NOTE	3.250	08/31/24	3.948	50,000	712	3,813,147.44	3.972
	TR	NOTE	3.250	08/31/24	3.948	50,000	712	3,813,147.44	3.972
	TR	NOTE	3.250	08/31/24	3.948	50,000	712	3,813,147.44	3.972
	TR	NOTE	3.250	08/31/24	3.834	50,000	716	3,729,540.75	3.855
	TR	NOTE	3.250	08/31/24	3.834	50,000	716	3,729,540.75	3.855
	TR	NOTE	3.250	08/31/24	3.549	50,000	717	3,468,404.70	3.566
	TR	NOTE	3.250	08/31/24	3.549	50,000	717	3,468,404.70	3.566
	TR	NOTE	3.250	08/31/24	3.549	50,000	717	3,468,404.70	3.566
	TR	NOTE	3.250	08/31/24	3.549	50,000	717	3,468,404.70	3.566
	TR	NOTE	3.250	08/31/24	3.549	50,000	717	3,468,404.70	3.566
	TR	NOTE	3.250	08/31/24	3.549	50,000	717	3,468,404.70	3.566
	TR	NOTE	3.250	08/31/24	3.405	50,000	731	3,398,437.50	3.413
	TR	NOTE	3.250	08/31/24	3.405	50,000	731	3,398,437.50	3.413
	TR	NOTE	3.250	08/31/24	3.405	50,000	731	3,398,437.50	3.413

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>
08/31/24	REDEMPTIONS (Continued)								
	TR	NOTE	3.250	08/31/24	3.405	50,000	731	3,398,437.50	3.413
	TR	NOTE	3.250	08/31/24	3.405	50,000	731	3,398,437.50	3.413
	TR	NOTE	3.250	08/31/24	3.405	50,000	731	3,398,437.50	3.413
	TR	NOTE	3.250	08/31/24	3.425	50,000	731	3,417,968.75	3.434
	TR	NOTE	3.250	08/31/24	3.425	50,000	731	3,417,968.75	3.434
	TR	NOTE	3.250	08/31/24	3.425	50,000	731	3,417,968.75	3.434
	TR	NOTE	3.250	08/31/24	3.425	50,000	731	3,417,968.75	3.434
	TR	NOTE	3.250	08/31/24	3.425	50,000	731	3,417,968.75	3.434
	TR	NOTE	3.250	08/31/24	3.425	50,000	731	3,417,968.75	3.434
	TR	NOTE	3.250	08/31/24	3.429	50,000	731	3,421,875.00	3.438
	TR	NOTE	3.250	08/31/24	3.429	50,000	731	3,421,875.00	3.438
	TR	NOTE	3.250	08/31/24	3.429	50,000	731	3,421,875.00	3.438
	TR	NOTE	3.250	08/31/24	3.429	50,000	731	3,421,875.00	3.438
	TR	NOTE	3.250	08/31/24	3.429	50,000	731	3,421,875.00	3.438
	TR	NOTE	3.250	08/31/24	3.429	50,000	731	3,421,875.00	3.438
	TR	NOTE	1.250	08/31/24	0.427	50,000	1234	732,421.87	0.423
	TR	NOTE	1.250	08/31/24	0.427	50,000	1234	732,421.87	0.423
	TR	NOTE	1.250	08/31/24	0.427	50,000	1234	732,421.87	0.423
	TR	NOTE	1.250	08/31/24	0.428	50,000	1234	734,375.00	0.424
	TR	NOTE	1.250	08/31/24	0.428	50,000	1234	734,375.00	0.424
	TR	NOTE	1.250	08/31/24	0.428	50,000	1234	734,375.00	0.424
	TR	NOTE	1.250	08/31/24	0.428	50,000	1234	734,375.00	0.424
	TR	NOTE	1.250	08/31/24	0.428	50,000	1234	734,375.00	0.424
	TR	NOTE	1.250	08/31/24	0.428	50,000	1234	734,375.00	0.424

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.	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
New Omni Bank, N.A.	08/28/24	5.010	8,000,000.00	11/20/24
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	08/29/24	5.050	2,000,000.00	11/21/24
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	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
Cathay Bank	08/15/24	4.800	50,000,000.00	02/13/25
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</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>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)	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
CTBC Bank Corp. (USA)	08/15/24	5.120	50,000,000.00	11/14/24
CTBC Bank Corp. (USA)	08/16/24	5.120	60,000,000.00	11/15/24
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
Hanmi Bank	08/09/24	4.830	15,000,000.00	02/07/25
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	06/14/24	5.290	15,000,000.00	09/13/24
Royal Business Bank	08/09/24	5.140	5,000,000.00	11/08/24

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>
LOS ANGELES (Continued)				
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
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	08/15/24	4.810	1,000,000.00	02/13/25
Metropolitan Bank	08/29/24	4.730	2,000,000.00	02/27/25
ONTARIO				
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.	03/15/24	5.110	5,000,000.00	09/13/24
American Plus Bank, N.A.	08/08/24	5.090	4,000,000.00	11/07/24
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
American Plus Bank, N.A.	08/14/24	4.810	8,000,000.00	02/12/25
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	04/17/24	5.200	9,000,000.00	10/16/24
Cornerstone Community Bank	08/09/24	4.820	8,500,000.00	02/07/25

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>
REDWOOD CITY				
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	08/08/24	5.140	20,000,000.00	11/07/24
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	07/11/24	5.280	75,000,000.00	10/10/24
Five Star Bank	08/28/24	5.050	50,000,000.00	11/20/24
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	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
Axos Bank	08/28/24	4.730	25,000,000.00	02/26/25
Bank of Southern California N.A.	07/18/24	5.250	10,000,000.00	10/17/24
Bank of Southern California N.A.	08/15/24	5.120	20,000,000.00	11/14/24
Bank of Southern California N.A.	08/29/24	5.030	25,000,000.00	11/21/24
California Coast Credit Union	07/17/24	5.030	50,000,000.00	01/15/25
California Coast Credit Union	08/14/24	4.850	1,000,000.00	02/12/25
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>	
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	07/11/24	5.150	10,000,000.00	01/09/25
Meriwest Credit Union	08/07/24	4.760	10,000,000.00	02/05/25
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
Technology Credit Union	08/29/24	4.740	100,000,000.00	02/27/25
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	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
Poppy Bank	08/15/24	4.810	30,000,000.00	02/13/25
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	08/29/24	5.030	1,000,000.00	11/21/24
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 AUGUST 2024			5,259,000,000.00	

BANK DEMAND DEPOSITS

AUGUST 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	\$	214,411	\$	1,500,000	\$	4,417,143
2		184,698		1,380,000		4,204,516
3		184,698		1,380,000		4,204,516
4		184,698		1,380,000		4,204,516
5		222,914		1,450,000		4,132,000
6		212,952		1,425,000		4,100,782
7		176,792		1,395,000		3,879,081
8		201,306		1,420,000		4,691,160
9		196,616		1,325,000		4,836,552
10		196,616		1,325,000		4,836,552
11		196,616		1,325,000		4,836,552
12		218,927		1,355,000		4,778,723
13		246,143		1,310,000		4,278,447
14		147,220		1,350,000		4,262,688
15		207,284		1,380,000		4,292,042
16		193,447		1,435,000		4,506,537
17		193,447		1,435,000		4,506,537
18		193,447		1,435,000		4,506,537
19		202,541		1,350,000		4,361,565
20		199,959		1,375,000		4,140,107
21		192,190		1,520,000		4,671,780
22		195,719		1,495,000		4,921,056
23		196,933		1,640,000		5,448,213
24		196,933		1,640,000		5,448,213
25		196,933		1,640,000		5,448,213
26		246,837		1,525,000		5,216,599
27		187,742		1,590,000		4,477,156
28		191,185		1,640,000		4,643,852
29		257,855		1,685,000		4,499,743
30		174,116		1,685,000		5,598,329
31		174,116		1,685,000		5,598,842
AVERAGE DOLLAR DAYS		\$199,525 <u>a/</u>		\$1,466,935 <u>b/</u>		

a/ The prescribed bank balance for August was \$212,189. This consisted of \$135,276 in compensating balances for services, balances for uncollected funds of \$78,012 and a deduction of \$1,099 for August 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**

1902

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on August 21, 2024, has determined and designated the amount of money available for deposit and investment as of August 14, 2024, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as:

a. Compensating Balance for Services 135,000,000

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)	8/19/2024	8/23/2024	\$ 10,664,981,000	\$ 5,400,981,000	\$ 5,264,000,000	\$ 10,664,981,000
(2)	8/26/2024	8/30/2024	\$ (3,720,500,000)	\$ 1,680,481,000	\$ 5,264,000,000	\$ 6,944,481,000
(3)	9/2/2024	9/6/2024	\$ (40,000,000)	\$ 1,640,481,000	\$ 5,264,000,000	\$ 6,904,481,000
(4)	9/9/2024	9/13/2024	\$ (1,639,200,000)	\$ 1,281,000	\$ 5,264,000,000	\$ 5,265,281,000
(5)	9/16/2024	9/20/2024	\$ 3,372,300,000	\$ 3,373,581,000	\$ 5,264,000,000	\$ 8,637,581,000
(6)	9/23/2024	9/27/2024	\$ (6,027,100,000)	\$ (2,653,519,000)	\$ 5,264,000,000	\$ 2,610,481,000
(7)	9/30/2024	10/4/2024	\$ (9,333,154,000)	\$ (11,986,673,000)	\$ 5,264,000,000	\$ (6,722,673,000)
(8)	10/7/2024	10/11/2024	\$ (1,166,700,000)	\$ (13,153,373,000)	\$ 5,264,000,000	\$ (7,889,373,000)
(9)	10/14/2024	10/18/2024	\$ (2,819,600,000)	\$ (15,972,973,000)	\$ 5,264,000,000	\$ (10,708,973,000)

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 135,000,000.

Dated: August 21, 2024

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member