

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

DECEMBER 31, 2023

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

DECEMBER 2023

TABLE OF CONTENTS

| | |
|--|----|
| SUMMARY..... | 01 |
| SELECTED INVESTMENT DATA..... | 02 |
| PORTFOLIO COMPOSITION..... | 03 |
| INVESTMENT TRANSACTIONS..... | 04 |
| TIME DEPOSITS..... | 22 |
| BANK DEMAND DEPOSITS..... | 28 |
| POOLED MONEY INVESTMENT BOARD DESIGNATION... | 29 |



POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data A Comparison of December 2023 with December 2022

(Dollars In Thousands)

| | December 2023 | December 2022 | Change |
|---|---------------|---------------|-------------|
| Average Daily Portfolio (\$) | 156,353,167 | 198,339,278 | -41,986,111 |
| Accrued Earnings (\$) | 520,304 | 366,055 | +154,249 |
| Effective Yield (%) | 3.929 | 2.173 | +1.756 |
| Average Life-Month End (In Days) | 230 | 287 | -57 |
| Total Security Transactions | | | |
| Amount (\$) | 33,424,689 | 35,641,156 | -2,216,467 |
| Number | 673 | 718 | -45 |
| Total Time Deposit Transactions | | | |
| Amount (\$) | 1,401,000 | 2,768,000 | -1,367,000 |
| Number | 38 | 80 | -42 |
| Average Workday Investment Activity (\$) | 1,741,284 | 1,829,007 | -87,723 |
| Prescribed Demand Account Balances For Services (\$) | 227,000 | 198,000 | +29,000 |



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

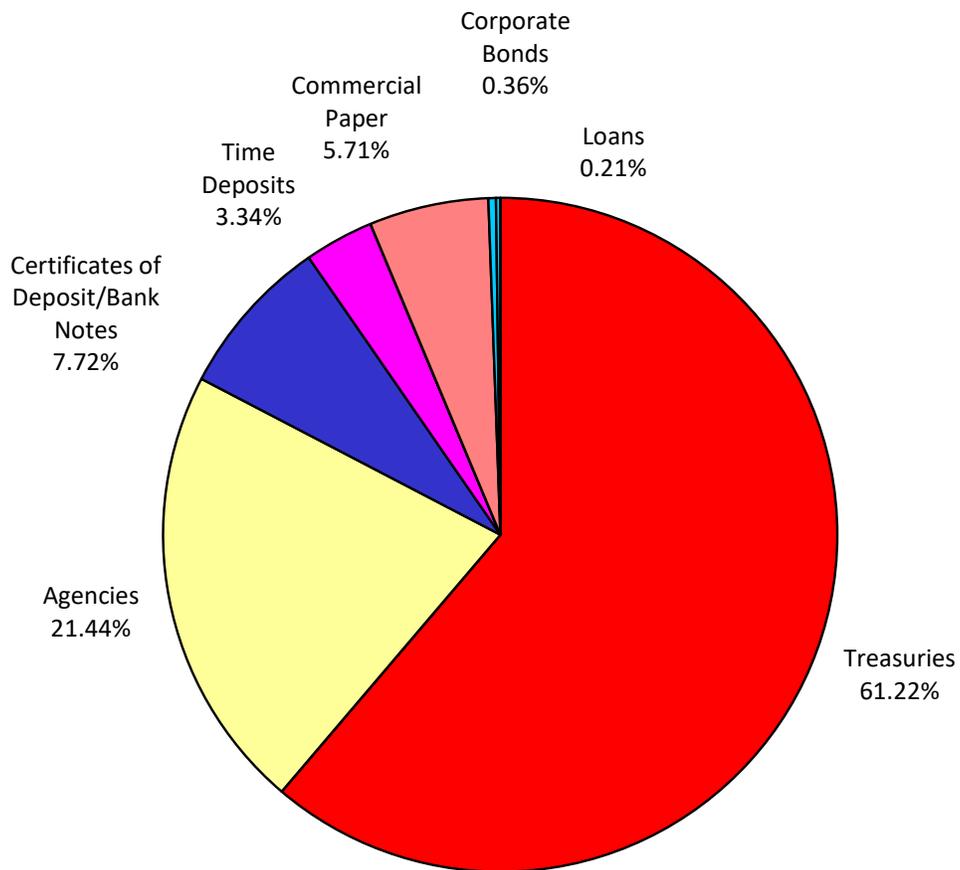
December 31, 2023

| <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 | 26,992,679 | 17.08 | +0.68 |
| Bonds | 0 | 0.00 | 0 |
| Notes | 69,743,761 | 44.14 | -0.04 |
| Strips | 0 | 0.00 | 0 |
| Total Government | <u>96,736,440</u> | <u>61.22</u> | <u>+0.64</u> |
| Agency Debentures | 12,276,914 | 7.78 | -0.25 |
| Certificates of Deposit | 12,200,000 | 7.72 | -0.37 |
| Bank Notes | 0 | 0.00 | 0 |
| Repurchases | 0 | 0.00 | 0 |
| Agency Discount Notes | 21,584,983 | 13.66 | -0.35 |
| Time Deposits | 5,284,000 | 3.34 | +0.06 |
| GNMAs | 0 | 0.00 | 0 |
| Commercial Paper | 9,014,595 | 5.71 | +0.24 |
| Remics | 2,164 | 0.00 | 0 |
| Corporate Bonds | 566,930 | 0.36 | +0.02 |
| PMIA Loans | 325,717 | 0.21 | +0.01 |
| GF Loans | 0 | 0.00 | 0 |
| Other | 0 | 0.00 | 0 |
| Reversed Repurchases | 0 | 0.00 | 0 |
| Total (All Types) | <u>157,991,743</u> | <u>100.00</u> | |

*Percentages may be off due to rounding.

| <u>INVESTMENT ACTIVITY</u> | <u>December 2023</u> | | <u>November 2023</u> | |
|---|----------------------|--------------------|----------------------|--------------------|
| | <u>NUMBER</u> | <u>AMOUNT (\$)</u> | <u>NUMBER</u> | <u>AMOUNT (\$)</u> |
| Pooled Money | 673 | 33,424,689 | 698 | 34,620,441 |
| Time Deposits | 38 | 1,401,000 | 76 | 2,495,000 |
| Other | 32 | 2,373,312 | 14 | 1,053,094 |
| Total | <u>743</u> | <u>37,199,001</u> | <u>788</u> | <u>38,168,535</u> |
| PMIA Monthly Average Effective Yield (%) | | 3.929 | 3.843 | |
| Year to Date Yield Last Day of Month (%) | | 3.610 | 3.550 | |

**Pooled Money Investment Account
Portfolio Composition
\$158.0 billion
12/31/2023**



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> |
|-------------|--------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/01/23 | REDEMPTIONS | | | | | | | | |
| | CD | BOFA | 5.570 | 12/01/23 | 5.570 | 50,000 | 108 | 835,500.00 | 5.647 |
| | CD | BOFA | 5.570 | 12/01/23 | 5.570 | 50,000 | 108 | 835,500.00 | 5.647 |
| | CP | CR AG NY | | 12/01/23 | 5.300 | 50,000 | 18 | 132,500.00 | 5.388 |
| | CP | CR AG NY | | 12/01/23 | 5.300 | 50,000 | 18 | 132,500.00 | 5.388 |
| | CP | SOC GEN NY | | 12/01/23 | 5.410 | 50,000 | 36 | 270,500.00 | 5.515 |
| | CP | SOC GEN NY | | 12/01/23 | 5.410 | 50,000 | 36 | 270,500.00 | 5.515 |
| | CP | MIZUHO NY | | 12/01/23 | 5.380 | 50,000 | 66 | 493,166.67 | 5.509 |
| | CP | MIZUHO NY | | 12/01/23 | 5.380 | 50,000 | 66 | 493,166.67 | 5.509 |
| | CP | MICROSOFT | | 12/01/23 | 5.320 | 50,000 | 79 | 583,722.22 | 5.458 |
| | CP | MICROSOFT | | 12/01/23 | 5.320 | 50,000 | 79 | 583,722.22 | 5.458 |
| | CP | LIBERTY | | 12/01/23 | 5.430 | 50,000 | 94 | 708,916.67 | 5.585 |
| | CP | SHEFFIELD | | 12/01/23 | 5.480 | 50,000 | 94 | 715,444.44 | 5.637 |
| | CP | SHEFFIELD | | 12/01/23 | 5.480 | 50,000 | 94 | 715,444.44 | 5.637 |
| | CP | TOYOTA | | 12/01/23 | 5.520 | 50,000 | 148 | 1,134,666.67 | 5.727 |
| | CP | TOYOTA | | 12/01/23 | 5.520 | 50,000 | 148 | 1,134,666.67 | 5.727 |
| | CP | METLIFE STF | | 12/01/23 | 5.320 | 50,000 | 156 | 1,152,666.67 | 5.521 |
| | CP | METLIFE STF | | 12/01/23 | 5.320 | 50,000 | 156 | 1,152,666.67 | 5.521 |
| | CP | JUPITER | | 12/01/23 | 5.450 | 50,000 | 158 | 1,195,972.22 | 5.661 |
| | CP | JUPITER | | 12/01/23 | 5.450 | 50,000 | 158 | 1,195,972.22 | 5.661 |
| | DEB | FFCB | 0.500 | 12/01/23 | 4.834 | 50,000 | 325 | 2,092,416.67 | 4.882 |
| | DEB | FFCB | 0.500 | 12/01/23 | 0.573 | 50,000 | 728 | 571,111.11 | 0.574 |
| | DN | FNMA | | 12/01/23 | 5.240 | 50,000 | 16 | 116,444.44 | 5.325 |
| | DN | FNMA | | 12/01/23 | 5.240 | 50,000 | 16 | 116,444.44 | 5.325 |
| | DN | FHLB | | 12/01/23 | 5.300 | 50,000 | 58 | 426,944.44 | 5.420 |
| | DN | FHLB | | 12/01/23 | 5.300 | 50,000 | 58 | 426,944.44 | 5.420 |
| | DN | IADB | | 12/01/23 | 5.300 | 50,000 | 85 | 625,694.44 | 5.442 |
| | DN | IADB | | 12/01/23 | 5.300 | 50,000 | 85 | 625,694.44 | 5.442 |
| | DN | FHLMC | | 12/01/23 | 5.190 | 50,000 | 113 | 814,541.67 | 5.349 |
| | DN | FHLMC | | 12/01/23 | 5.190 | 50,000 | 113 | 814,541.67 | 5.349 |
| | DN | FHLB | | 12/01/23 | 5.255 | 50,000 | 123 | 897,729.17 | 5.425 |
| | DN | FHLB | | 12/01/23 | 5.255 | 50,000 | 123 | 897,729.17 | 5.425 |
| | DN | IFC | | 12/01/23 | 5.260 | 50,000 | 123 | 898,583.33 | 5.431 |
| | DN | IFC | | 12/01/23 | 5.260 | 50,000 | 123 | 898,583.33 | 5.431 |
| | DN | FHLB | | 12/01/23 | 5.255 | 50,000 | 128 | 934,222.22 | 5.429 |
| | DN | FHLB | | 12/01/23 | 5.255 | 50,000 | 128 | 934,222.22 | 5.429 |
| | DN | FFCB | | 12/01/23 | 5.150 | 50,000 | 136 | 972,777.78 | 5.325 |
| | DN | FFCB | | 12/01/23 | 5.150 | 50,000 | 136 | 972,777.78 | 5.325 |
| | DN | FNMA | | 12/01/23 | 5.155 | 50,000 | 136 | 973,722.22 | 5.330 |
| | DN | FNMA | | 12/01/23 | 5.155 | 50,000 | 136 | 973,722.22 | 5.330 |
| | DN | FNMA | | 12/01/23 | 5.130 | 50,000 | 143 | 1,018,875.00 | 5.309 |
| | DN | FNMA | | 12/01/23 | 5.130 | 50,000 | 143 | 1,018,875.00 | 5.309 |
| | DN | FHLB | | 12/01/23 | 5.190 | 50,000 | 147 | 1,059,625.00 | 5.376 |
| | DN | FHLB | | 12/01/23 | 5.190 | 50,000 | 147 | 1,059,625.00 | 5.376 |
| | DN | FNMA | | 12/01/23 | 5.110 | 50,000 | 148 | 1,050,388.89 | 5.292 |
| | DN | FNMA | | 12/01/23 | 5.110 | 50,000 | 148 | 1,050,388.89 | 5.292 |
| | DN | FHLMC | | 12/01/23 | 5.040 | 50,000 | 158 | 1,106,000.00 | 5.226 |
| | DN | FHLMC | | 12/01/23 | 5.040 | 50,000 | 158 | 1,106,000.00 | 5.226 |

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> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/01/23 | REDEMPTIONS (Continued) | | | | | | | | |
| DN | IBRD | | | 12/01/23 | 5.100 | 50,000 | 158 | 1,119,166.67 | 5.289 |
| DN | IBRD | | | 12/01/23 | 5.100 | 50,000 | 158 | 1,119,166.67 | 5.289 |
| DN | FHLMC | | | 12/01/23 | 5.040 | 50,000 | 163 | 1,141,000.00 | 5.229 |
| DN | FHLMC | | | 12/01/23 | 5.040 | 50,000 | 163 | 1,141,000.00 | 5.229 |
| DN | FFCB | | | 12/01/23 | 5.000 | 50,000 | 164 | 1,138,888.89 | 5.188 |
| DN | FFCB | | | 12/01/23 | 5.000 | 50,000 | 164 | 1,138,888.89 | 5.188 |
| DN | IFC | | | 12/01/23 | 5.050 | 50,000 | 164 | 1,150,277.78 | 5.241 |
| DN | IFC | | | 12/01/23 | 5.050 | 50,000 | 164 | 1,150,277.78 | 5.241 |
| DN | IBRD | | | 12/01/23 | 5.050 | 50,000 | 169 | 1,185,347.22 | 5.244 |
| DN | IBRD | | | 12/01/23 | 5.050 | 50,000 | 169 | 1,185,347.22 | 5.244 |
| DN | FHLMC | | | 12/01/23 | 5.025 | 50,000 | 170 | 1,186,458.33 | 5.219 |
| DN | FHLMC | | | 12/01/23 | 5.025 | 50,000 | 170 | 1,186,458.33 | 5.219 |
| DN | IBRD | | | 12/01/23 | 5.050 | 50,000 | 170 | 1,192,361.11 | 5.245 |
| DN | IBRD | | | 12/01/23 | 5.050 | 50,000 | 170 | 1,192,361.11 | 5.245 |
| DN | IBRD | | | 12/01/23 | 5.100 | 50,000 | 171 | 1,211,250.00 | 5.299 |
| DN | IBRD | | | 12/01/23 | 5.100 | 50,000 | 171 | 1,211,250.00 | 5.299 |
| DN | FHLB | | | 12/01/23 | 4.910 | 50,000 | 283 | 1,929,902.78 | 5.178 |
| DN | FHLB | | | 12/01/23 | 4.910 | 50,000 | 283 | 1,929,902.78 | 5.178 |
| DN | FFCB | | | 12/01/23 | 4.610 | 50,000 | 316 | 2,023,277.78 | 4.871 |
| DN | FFCB | | | 12/01/23 | 4.610 | 50,000 | 316 | 2,023,277.78 | 4.871 |
| DN | FHLB | | | 12/01/23 | 4.635 | 50,000 | 331 | 2,130,812.50 | 4.909 |
| DN | FHLB | | | 12/01/23 | 4.635 | 50,000 | 331 | 2,130,812.50 | 4.909 |
| DN | FFCB | | | 12/01/23 | 4.550 | 50,000 | 337 | 2,129,652.78 | 4.818 |
| DN | FFCB | | | 12/01/23 | 4.550 | 50,000 | 337 | 2,129,652.78 | 4.818 |
| YCD | MUFG BK | 5.400 | | 12/01/23 | 5.400 | 50,000 | 32 | 240,000.00 | 5.475 |
| YCD | MUFG BK | 5.400 | | 12/01/23 | 5.400 | 50,000 | 32 | 240,000.00 | 5.475 |
| YCD | KBC | 5.310 | | 12/01/23 | 5.310 | 50,000 | 44 | 324,500.00 | 5.384 |
| YCD | KBC | 5.310 | | 12/01/23 | 5.310 | 50,000 | 44 | 324,500.00 | 5.384 |
| YCD | SWEDBANK | 5.400 | | 12/01/23 | 5.400 | 50,000 | 80 | 600,000.00 | 5.475 |
| YCD | SWEDBANK | 5.400 | | 12/01/23 | 5.400 | 50,000 | 80 | 600,000.00 | 5.475 |
| YCD | ANZ | 5.280 | | 12/01/23 | 5.280 | 50,000 | 178 | 1,305,333.33 | 5.353 |
| YCD | ANZ | 5.280 | | 12/01/23 | 5.280 | 50,000 | 178 | 1,305,333.33 | 5.353 |
| YCD | CIC | 5.590 | | 12/01/23 | 5.590 | 50,000 | 183 | 1,420,791.67 | 5.668 |
| YCD | CIC | 5.590 | | 12/01/23 | 5.590 | 50,000 | 183 | 1,420,791.67 | 5.668 |
| YCD | NAT AUB | 5.480 | | 12/01/23 | 5.480 | 50,000 | 185 | 1,408,055.56 | 5.556 |
| YCD | NAT AUB | 5.480 | | 12/01/23 | 5.480 | 50,000 | 185 | 1,408,055.56 | 5.556 |
| YCD | NORDEA ABP | 5.600 | | 12/01/23 | 5.600 | 50,000 | 185 | 1,438,888.89 | 5.678 |
| YCD | NORDEA ABP | 5.600 | | 12/01/23 | 5.600 | 50,000 | 185 | 1,438,888.89 | 5.678 |
| YCD | LLOYDS | 5.480 | | 12/01/23 | 5.480 | 50,000 | 276 | 2,100,666.67 | 5.556 |
| YCD | LLOYDS | 5.480 | | 12/01/23 | 5.480 | 50,000 | 276 | 2,100,666.67 | 5.556 |
| 12/01/23 | PURCHASES | | | | | | | | |
| CD | BMO BANK | 5.640 | | 09/03/24 | 5.640 | 50,000 | | | |
| CD | BMO BANK | 5.640 | | 09/03/24 | 5.640 | 50,000 | | | |
| CP | CR AG NY | | | 12/08/23 | 5.300 | 50,000 | | | |
| CP | CR AG NY | | | 12/08/23 | 5.300 | 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> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/01/23 | PURCHASES (Continued) | | | | | | | | |
| | CP | LIBERTY | | 03/01/24 | 5.440 | 50,000 | | | |
| | DN | IADB | | 04/24/24 | 5.230 | 50,000 | | | |
| | DN | IADB | | 04/24/24 | 5.230 | 50,000 | | | |
| | DN | IBRD | | 05/02/24 | 5.240 | 50,000 | | | |
| | DN | IBRD | | 05/02/24 | 5.240 | 50,000 | | | |
| 12/04/23 | REDEMPTIONS | | | | | | | | |
| | CP | DEERE CAP | | 12/04/23 | 5.330 | 50,000 | 67 | 495,986.11 | 5.458 |
| | CP | CR AG NY | | 12/04/23 | 5.460 | 50,000 | 82 | 621,833.33 | 5.606 |
| | CP | CR AG NY | | 12/04/23 | 5.460 | 50,000 | 82 | 621,833.33 | 5.606 |
| | CP | VERSAILLES | | 12/04/23 | 5.510 | 50,000 | 109 | 834,152.78 | 5.681 |
| | CP | VERSAILLES | | 12/04/23 | 5.510 | 50,000 | 109 | 834,152.78 | 5.681 |
| | DEB | FHLMC | 0.250 | 12/04/23 | 0.234 | 50,000 | 1,053 | 337,763.89 | 0.234 |
| | DN | FHLB | | 12/04/23 | 5.220 | 50,000 | 4 | 29,000.00 | 5.296 |
| | DN | FHLB | | 12/04/23 | 5.220 | 50,000 | 4 | 29,000.00 | 5.296 |
| | DN | FHLB | | 12/04/23 | 5.270 | 50,000 | 34 | 248,861.11 | 5.370 |
| | DN | FHLB | | 12/04/23 | 5.270 | 50,000 | 34 | 248,861.11 | 5.370 |
| | DN | FHLB | | 12/04/23 | 5.270 | 50,000 | 47 | 344,013.89 | 5.380 |
| | DN | FHLB | | 12/04/23 | 5.270 | 50,000 | 47 | 344,013.89 | 5.380 |
| | DN | IADB | | 12/04/23 | 5.300 | 50,000 | 81 | 596,250.00 | 5.438 |
| | DN | IADB | | 12/04/23 | 5.300 | 50,000 | 81 | 596,250.00 | 5.438 |
| | DN | IFC | | 12/04/23 | 5.260 | 50,000 | 116 | 847,444.44 | 5.425 |
| | DN | IBRD | | 12/04/23 | 5.250 | 50,000 | 117 | 853,125.00 | 5.415 |
| | DN | IBRD | | 12/04/23 | 5.250 | 50,000 | 117 | 853,125.00 | 5.415 |
| | DN | FHLB | | 12/04/23 | 5.215 | 50,000 | 139 | 1,006,784.72 | 5.396 |
| | DN | FHLB | | 12/04/23 | 5.215 | 50,000 | 139 | 1,006,784.72 | 5.396 |
| | YCD | MUFG BK | 5.310 | 12/04/23 | 5.310 | 50,000 | 21 | 154,875.00 | 5.384 |
| | YCD | MUFG BK | 5.310 | 12/04/23 | 5.310 | 50,000 | 21 | 154,875.00 | 5.384 |
| | YCD | MUFG BK | 5.310 | 12/04/23 | 5.310 | 50,000 | 21 | 154,875.00 | 5.384 |
| | YCD | DNB | 5.350 | 12/04/23 | 5.350 | 50,000 | 48 | 356,666.67 | 5.424 |
| | YCD | DNB | 5.350 | 12/04/23 | 5.350 | 50,000 | 48 | 356,666.67 | 5.424 |
| | YCD | MONTREAL | 5.540 | 12/04/23 | 5.540 | 50,000 | 81 | 623,250.00 | 5.617 |
| | YCD | MONTREAL | 5.540 | 12/04/23 | 5.540 | 50,000 | 81 | 623,250.00 | 5.617 |
| | YCD | MONTREAL | 5.540 | 12/04/23 | 5.540 | 50,000 | 81 | 623,250.00 | 5.617 |
| | YCD | NORINCHUK | 5.560 | 12/04/23 | 5.560 | 50,000 | 83 | 640,944.44 | 5.637 |
| | YCD | NORINCHUK | 5.560 | 12/04/23 | 5.560 | 50,000 | 83 | 640,944.44 | 5.637 |
| 12/04/23 | PURCHASES | | | | | | | | |
| | CP | BNP NY | | 12/11/23 | 5.290 | 50,000 | | | |
| | CP | BNP NY | | 12/11/23 | 5.290 | 50,000 | | | |
| | CP | BNP NY | | 12/11/23 | 5.290 | 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> |
|-----------------|-----------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/05/23 | REDEMPTIONS | | | | | | | | |
| | CP | MUFG BK | | 12/05/23 | 5.270 | 50,000 | 7 | 51,236.11 | 5.349 |
| | CP | MUFG BK | | 12/05/23 | 5.270 | 50,000 | 7 | 51,236.11 | 5.349 |
| 12/05/23 | PURCHASES | | | | | | | | |
| | CP | BNP NY | | 12/08/23 | 5.290 | 50,000 | | | |
| | CP | BNP NY | | 12/08/23 | 5.290 | 50,000 | | | |
| | CP | MUFG BK | | 01/09/24 | 5.390 | 50,000 | | | |
| | CP | MUFG BK | | 01/09/24 | 5.390 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.220 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.220 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.225 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.225 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.225 | 50,000 | | | |
| | YCD | KBC | 5.310 | 01/09/24 | 5.310 | 50,000 | | | |
| | YCD | KBC | 5.310 | 01/09/24 | 5.310 | 50,000 | | | |
| | YCD | LLOYDS | 5.530 | 10/01/24 | 5.530 | 50,000 | | | |
| | YCD | LLOYDS | 5.530 | 10/01/24 | 5.530 | 50,000 | | | |
| 12/06/23 | NO REDEMPTIONS | | | | | | | | |
| 12/06/23 | PURCHASES | | | | | | | | |
| | DN | IBRD | | 05/29/24 | 5.170 | 50,000 | | | |
| | DN | IBRD | | 05/29/24 | 5.170 | 50,000 | | | |
| | DN | IBRD | | 05/29/24 | 5.170 | 50,000 | | | |
| 12/07/23 | REDEMPTIONS | | | | | | | | |
| | YCD | DNB | 5.270 | 12/07/23 | 5.270 | 50,000 | 7 | 51,236.11 | 5.343 |
| | YCD | DNB | 5.270 | 12/07/23 | 5.270 | 50,000 | 7 | 51,236.11 | 5.343 |
| 12/07/23 | PURCHASES | | | | | | | | |
| | CP | SOC GEN NY | | 05/01/24 | 5.410 | 50,000 | | | |
| | CP | SOC GEN NY | | 05/01/24 | 5.410 | 50,000 | | | |
| | CP | SOC GEN NY | | 05/01/24 | 5.410 | 50,000 | | | |
| | CP | CGMI | | 06/28/24 | 5.430 | 50,000 | | | |
| | CP | CGMI | | 06/28/24 | 5.430 | 50,000 | | | |
| | YCD | KBC | 5.310 | 01/29/24 | 5.310 | 50,000 | | | |
| | YCD | KBC | 5.310 | 01/29/24 | 5.310 | 50,000 | | | |
| 12/08/23 | REDEMPTIONS | | | | | | | | |
| | CP | BNP NY | | 12/08/23 | 5.290 | 50,000 | 3 | 22,041.67 | 5.366 |
| | CP | BNP NY | | 12/08/23 | 5.290 | 50,000 | 3 | 22,041.67 | 5.366 |

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> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/08/23 | REDEMPTIONS (Continued) | | | | | | | | |
| | CP | CR AG NY | | 12/08/23 | 5.300 | 50,000 | 7 | 51,527.78 | 5.379 |
| | CP | CR AG NY | | 12/08/23 | 5.300 | 50,000 | 7 | 51,527.78 | 5.379 |
| | CP | ATLANTIC | | 12/08/23 | 5.530 | 50,000 | 120 | 921,666.67 | 5.712 |
| | CP | CHARIOT | | 12/08/23 | 5.530 | 50,000 | 121 | 929,347.22 | 5.713 |
| | CP | CHARIOT | | 12/08/23 | 5.530 | 50,000 | 121 | 929,347.22 | 5.713 |
| | CP | ING FDL | | 12/08/23 | 5.430 | 50,000 | 165 | 1,244,375.00 | 5.646 |
| | CP | ING FDL | | 12/08/23 | 5.430 | 50,000 | 165 | 1,244,375.00 | 5.646 |
| | DEB | FHLB | 3.375 | 12/08/23 | 3.432 | 50,000 | 478 | 2,245,662.50 | 3.432 |
| | DEB | FHLB | 3.375 | 12/08/23 | 3.432 | 50,000 | 478 | 2,245,662.50 | 3.432 |
| | DEB | FHLB | 0.250 | 12/08/23 | 0.246 | 50,000 | 1,061 | 357,741.67 | 0.246 |
| | DEB | FHLB | 0.250 | 12/08/23 | 0.246 | 50,000 | 1,061 | 357,741.67 | 0.246 |
| | DEB | FHLB | 0.250 | 12/08/23 | 0.246 | 50,000 | 1,061 | 357,741.67 | 0.246 |
| | DN | FHLB | | 12/08/23 | 5.290 | 50,000 | 94 | 690,638.89 | 5.439 |
| | DN | FHLB | | 12/08/23 | 5.180 | 50,000 | 149 | 1,071,972.22 | 5.367 |
| | DN | FHLB | | 12/08/23 | 5.180 | 50,000 | 149 | 1,071,972.22 | 5.367 |
| | DN | IBRD | | 12/08/23 | 5.150 | 50,000 | 150 | 1,072,916.67 | 5.336 |
| | DN | IBRD | | 12/08/23 | 5.150 | 50,000 | 150 | 1,072,916.67 | 5.336 |
| | DN | IBRD | | 12/08/23 | 5.150 | 50,000 | 155 | 1,108,680.56 | 5.340 |
| | DN | IBRD | | 12/08/23 | 5.150 | 50,000 | 155 | 1,108,680.56 | 5.340 |
| | YCD | SUMITOMO | 5.440 | 12/08/23 | 5.440 | 50,000 | 120 | 906,666.67 | 5.516 |
| | YCD | SUMITOMO | 5.440 | 12/08/23 | 5.440 | 50,000 | 120 | 906,666.67 | 5.516 |
| 12/08/23 | PURCHASE | | | | | | | | |
| | CP | CHARIOT | | 01/09/24 | 5.390 | 50,000 | | | |
| 12/11/23 | REDEMPTIONS | | | | | | | | |
| | CP | BNP NY | | 12/11/23 | 5.290 | 50,000 | 7 | 51,430.56 | 5.369 |
| | CP | BNP NY | | 12/11/23 | 5.290 | 50,000 | 7 | 51,430.56 | 5.369 |
| | CP | BNP NY | | 12/11/23 | 5.290 | 50,000 | 7 | 51,430.56 | 5.369 |
| 12/11/23 | PURCHASES | | | | | | | | |
| | CP | MUFG BK | | 01/02/24 | 5.300 | 50,000 | | | |
| | CP | MUFG BK | | 01/02/24 | 5.300 | 50,000 | | | |
| | CP | JUPITER | | 01/09/24 | 5.390 | 50,000 | | | |
| | TR | BILL | | 01/09/24 | 5.250 | 50,000 | | | |
| | TR | BILL | | 01/09/24 | 5.250 | 50,000 | | | |
| | YCD | NORINCHUK | 5.330 | 01/09/24 | 5.330 | 50,000 | | | |
| | YCD | NORINCHUK | 5.330 | 01/09/24 | 5.330 | 50,000 | | | |
| 12/12/23 | REDEMPTIONS | | | | | | | | |
| | CP | MUFG BK | | 12/12/23 | 5.370 | 50,000 | 34 | 253,583.33 | 5.472 |
| | CP | MUFG BK | | 12/12/23 | 5.370 | 50,000 | 34 | 253,583.33 | 5.472 |

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> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/12/23 | REDEMPTIONS (Continued) | | | | | | | | |
| | TR | BILL | | 12/12/23 | 5.265 | 50,000 | 12 | 87,750.00 | 5.348 |
| | TR | BILL | | 12/12/23 | 5.265 | 50,000 | 12 | 87,750.00 | 5.348 |
| | TR | BILL | | 12/12/23 | 5.265 | 50,000 | 21 | 153,562.50 | 5.355 |
| | TR | BILL | | 12/12/23 | 5.265 | 50,000 | 21 | 153,562.50 | 5.355 |
| | TR | BILL | | 12/12/23 | 5.265 | 50,000 | 21 | 153,562.50 | 5.355 |
| | YCD | MONTREAL | 5.420 | 12/12/23 | 5.420 | 50,000 | 26 | 195,722.22 | 5.495 |
| | YCD | MONTREAL | 5.420 | 12/12/23 | 5.420 | 50,000 | 26 | 195,722.22 | 5.495 |
| | YCD | KBC | 5.310 | 12/12/23 | 5.310 | 50,000 | 34 | 250,750.00 | 5.384 |
| | YCD | KBC | 5.310 | 12/12/23 | 5.310 | 50,000 | 34 | 250,750.00 | 5.384 |
| 12/12/23 | PURCHASES | | | | | | | | |
| | DN | FNMA | | 01/02/24 | 5.240 | 50,000 | | | |
| | DN | FNMA | | 01/02/24 | 5.240 | 50,000 | | | |
| | DN | FNMA | | 01/09/24 | 5.240 | 50,000 | | | |
| | DN | FNMA | | 01/09/24 | 5.240 | 50,000 | | | |
| 12/13/23 | NO REDEMPTIONS | | | | | | | | |
| 12/13/23 | PURCHASES | | | | | | | | |
| | CP | GOTHAM | | 03/11/24 | 5.450 | 50,000 | | | |
| | CP | MICROSOFT | | 04/09/24 | 5.350 | 50,000 | | | |
| | CP | MICROSOFT | | 04/09/24 | 5.350 | 50,000 | | | |
| | CP | CR AG NY | | 04/09/24 | 5.360 | 50,000 | | | |
| | CP | CR AG NY | | 04/09/24 | 5.360 | 50,000 | | | |
| | CP | SOC GEN NY | | 06/28/24 | 5.400 | 50,000 | | | |
| | CP | SOC GEN NY | | 06/28/24 | 5.400 | 50,000 | | | |
| | DN | FNMA | | 01/26/24 | 5.240 | 50,000 | | | |
| | DN | FNMA | | 01/26/24 | 5.240 | 50,000 | | | |
| | DN | FHLB | | 03/27/24 | 5.205 | 50,000 | | | |
| | DN | FHLB | | 03/27/24 | 5.205 | 50,000 | | | |
| | DN | IBRD | | 04/02/24 | 5.210 | 50,000 | | | |
| | DN | IBRD | | 04/02/24 | 5.210 | 50,000 | | | |
| | DN | IBRD | | 04/24/24 | 5.200 | 50,000 | | | |
| | DN | IBRD | | 04/24/24 | 5.200 | 50,000 | | | |
| | DN | IADB | | 05/01/24 | 5.210 | 50,000 | | | |
| | DN | IADB | | 05/01/24 | 5.210 | 50,000 | | | |
| | DN | FHLB | | 05/03/24 | 5.180 | 50,000 | | | |
| | DN | FHLB | | 05/03/24 | 5.180 | 50,000 | | | |
| | DN | IADB | | 05/03/24 | 5.210 | 50,000 | | | |
| | DN | IADB | | 05/03/24 | 5.210 | 50,000 | | | |
| | DN | IBRD | | 05/14/24 | 5.170 | 50,000 | | | |
| | DN | IBRD | | 05/14/24 | 5.170 | 50,000 | | | |
| | DN | IBRD | | 05/24/24 | 5.150 | 50,000 | | | |
| | DN | IBRD | | 05/24/24 | 5.150 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/13/23 | PURCHASES (Continued) | | | | | | | | |
| | DN | FHLMC | | 06/28/24 | 5.090 | 50,000 | | | |
| | DN | FHLMC | | 06/28/24 | 5.090 | 50,000 | | | |
| | DN | FHLMC | | 06/28/24 | 5.090 | 50,000 | | | |
| | DN | FHLB | | 07/29/24 | 5.050 | 50,000 | | | |
| | DN | FHLB | | 07/29/24 | 5.050 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.223 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.223 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.223 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.225 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.225 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.225 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.246 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.246 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.246 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.246 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.246 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.246 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.246 | 50,000 | | | |
| | YCD | SUMITOMO | 5.480 | 03/29/24 | 5.480 | 50,000 | | | |
| | YCD | SUMITOMO | 5.480 | 03/29/24 | 5.480 | 50,000 | | | |
| | YCD | MUFG BK | 5.540 | 03/29/24 | 5.540 | 50,000 | | | |
| | YCD | MUFG BK | 5.540 | 03/29/24 | 5.540 | 50,000 | | | |
| | YCD | ANZ | 5.450 | 06/10/24 | 5.450 | 50,000 | | | |
| | YCD | ANZ | 5.450 | 06/10/24 | 5.450 | 50,000 | | | |
| | YCD | BNP | 5.530 | 06/10/24 | 5.530 | 50,000 | | | |
| | YCD | BNP | 5.530 | 06/10/24 | 5.530 | 50,000 | | | |
| | YCD | NORDEA ABP | 5.350 | 06/28/24 | 5.350 | 50,000 | | | |
| | YCD | NATIXIS | 5.590 | 10/01/24 | 5.590 | 50,000 | | | |
| | YCD | NATIXIS | 5.590 | 10/01/24 | 5.590 | 50,000 | | | |
| 12/14/23 | REDEMPTIONS | | | | | | | | |
| | CP | MUFG BK | | 12/14/23 | 5.330 | 50,000 | 28 | 207,277.78 | 5.427 |
| | CP | MUFG BK | | 12/14/23 | 5.330 | 50,000 | 28 | 207,277.78 | 5.427 |
| | TR | BILL | | 12/14/23 | 5.275 | 50,000 | 44 | 322,361.11 | 5.383 |
| | TR | BILL | | 12/14/23 | 5.275 | 50,000 | 44 | 322,361.11 | 5.383 |
| | TR | BILL | | 12/14/23 | 5.275 | 50,000 | 44 | 322,361.11 | 5.383 |
| | TR | BILL | | 12/14/23 | 5.300 | 50,000 | 90 | 662,500.00 | 5.446 |
| | TR | BILL | | 12/14/23 | 5.300 | 50,000 | 90 | 662,500.00 | 5.446 |
| | TR | BILL | | 12/14/23 | 5.300 | 50,000 | 90 | 662,500.00 | 5.446 |
| | TR | BILL | | 12/14/23 | 5.300 | 50,000 | 90 | 662,500.00 | 5.446 |
| | TR | BILL | | 12/14/23 | 5.300 | 50,000 | 90 | 662,500.00 | 5.446 |
| | TR | BILL | | 12/14/23 | 5.300 | 50,000 | 90 | 662,500.00 | 5.446 |
| | TR | BILL | | 12/14/23 | 5.300 | 50,000 | 90 | 662,500.00 | 5.446 |
| | TR | BILL | | 12/14/23 | 5.302 | 50,000 | 90 | 662,750.00 | 5.448 |
| | TR | BILL | | 12/14/23 | 5.302 | 50,000 | 90 | 662,750.00 | 5.448 |
| | TR | BILL | | 12/14/23 | 5.302 | 50,000 | 90 | 662,750.00 | 5.448 |

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> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/14/23 | REDEMPTIONS (Continued) | | | | | | | | |
| | TR | BILL | | 12/14/23 | 5.103 | 50,000 | 182 | 1,289,798.61 | 5.310 |
| | TR | BILL | | 12/14/23 | 5.103 | 50,000 | 182 | 1,289,798.61 | 5.310 |
| | TR | BILL | | 12/14/23 | 5.103 | 50,000 | 182 | 1,289,798.61 | 5.310 |
| | TR | BILL | | 12/14/23 | 5.103 | 50,000 | 182 | 1,289,798.61 | 5.310 |
| | TR | BILL | | 12/14/23 | 5.103 | 50,000 | 182 | 1,289,798.61 | 5.310 |
| | TR | BILL | | 12/14/23 | 5.103 | 50,000 | 182 | 1,289,798.61 | 5.310 |
| | TR | BILL | | 12/14/23 | 5.115 | 50,000 | 182 | 1,292,958.33 | 5.324 |
| | TR | BILL | | 12/14/23 | 5.115 | 50,000 | 182 | 1,292,958.33 | 5.324 |
| | TR | BILL | | 12/14/23 | 5.115 | 50,000 | 182 | 1,292,958.33 | 5.324 |
| | TR | BILL | | 12/14/23 | 5.115 | 50,000 | 182 | 1,292,958.33 | 5.324 |
| | TR | BILL | | 12/14/23 | 5.115 | 50,000 | 182 | 1,292,958.33 | 5.324 |
| | TR | BILL | | 12/14/23 | 5.115 | 50,000 | 182 | 1,292,958.33 | 5.324 |
| | TR | BILL | | 12/14/23 | 5.115 | 50,000 | 182 | 1,292,958.33 | 5.324 |
| | TR | BILL | | 12/14/23 | 5.115 | 50,000 | 182 | 1,292,958.33 | 5.324 |
| | TR | BILL | | 12/14/23 | 5.115 | 50,000 | 182 | 1,292,958.33 | 5.324 |
| | YCD | KBC | 5.310 | 12/14/23 | 5.310 | 50,000 | 28 | 206,500.00 | 5.384 |
| | YCD | KBC | 5.310 | 12/14/23 | 5.310 | 50,000 | 28 | 206,500.00 | 5.384 |
| | YCD | DNB | 5.310 | 12/14/23 | 5.310 | 50,000 | 29 | 213,875.00 | 5.384 |
| | YCD | DNB | 5.310 | 12/14/23 | 5.310 | 50,000 | 29 | 213,875.00 | 5.384 |
| 12/14/23 | PURCHASES | | | | | | | | |
| | CP | APPLE | | 01/09/24 | 5.290 | 50,000 | | | |
| | CP | RBC NY | | 04/26/24 | 5.370 | 50,000 | | | |
| | CP | RBC NY | | 04/26/24 | 5.370 | 50,000 | | | |
| | YCD | SUMI TRUST | 5.310 | 12/26/23 | 5.310 | 50,000 | | | |
| 12/15/23 | REDEMPTIONS | | | | | | | | |
| | TR | NOTE | 0.125 | 12/15/23 | 0.299 | 50,000 | 840 | 343,002.90 | 0.299 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.299 | 50,000 | 840 | 343,002.90 | 0.299 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.299 | 50,000 | 840 | 343,002.90 | 0.299 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.299 | 50,000 | 840 | 343,002.90 | 0.299 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.299 | 50,000 | 840 | 343,002.90 | 0.299 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.210 | 50,000 | 913 | 261,718.75 | 0.210 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.210 | 50,000 | 913 | 261,718.75 | 0.210 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.210 | 50,000 | 913 | 261,718.75 | 0.210 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.210 | 50,000 | 913 | 261,718.75 | 0.210 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.209 | 50,000 | 917 | 262,405.56 | 0.209 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.209 | 50,000 | 917 | 262,405.56 | 0.209 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.209 | 50,000 | 917 | 262,405.56 | 0.209 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.209 | 50,000 | 917 | 262,405.56 | 0.209 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.198 | 50,000 | 1,064 | 287,645.95 | 0.198 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.198 | 50,000 | 1,064 | 287,645.95 | 0.198 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.198 | 50,000 | 1,064 | 287,645.95 | 0.198 |

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> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/15/23 | REDEMPTIONS (Continued) | | | | | | | | |
| | TR | NOTE | 0.125 | 12/15/23 | 0.199 | 50,000 | 1,064 | 289,599.07 | 0.199 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.199 | 50,000 | 1,064 | 289,599.07 | 0.199 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.199 | 50,000 | 1,064 | 289,599.07 | 0.199 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.214 | 50,000 | 1,095 | 320,312.50 | 0.214 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.214 | 50,000 | 1,095 | 320,312.50 | 0.214 |
| | TR | NOTE | 0.125 | 12/15/23 | 0.214 | 50,000 | 1,095 | 320,312.50 | 0.214 |
| 12/15/23 | PURCHASES | | | | | | | | |
| | CB | JPM CHASE | 5.070 | 12/29/25 | 5.069 | 25,000 | | | |
| | CP | GTA | | 06/10/24 | 5.340 | 50,000 | | | |
| | DN | FNMA | | 12/27/23 | 5.230 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.189 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.189 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.189 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.195 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.195 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.195 | 50,000 | | | |
| | TR | NOTE | 4.625 | 03/15/26 | 4.254 | 50,000 | | | |
| | TR | NOTE | 4.625 | 03/15/26 | 4.254 | 50,000 | | | |
| | TR | NOTE | 4.625 | 03/15/26 | 4.254 | 50,000 | | | |
| | YCD | DNB | 5.290 | 12/29/23 | 5.290 | 50,000 | | | |
| | YCD | DNB | 5.290 | 12/29/23 | 5.290 | 50,000 | | | |
| | YCD | KBC | 5.320 | 01/24/24 | 5.320 | 50,000 | | | |
| | YCD | KBC | 5.320 | 01/24/24 | 5.320 | 50,000 | | | |
| | YCD | SUMITOMO | 5.400 | 04/02/24 | 5.400 | 50,000 | | | |
| | YCD | SUMITOMO | 5.400 | 04/02/24 | 5.400 | 50,000 | | | |
| 12/18/23 | NO REDEMPTIONS | | | | | | | | |
| 12/18/23 | PURCHASES | | | | | | | | |
| | DN | FHLMC | | 01/09/24 | 5.240 | 50,000 | | | |
| | DN | FHLMC | | 01/09/24 | 5.240 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.190 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.190 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.190 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.195 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.195 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.195 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.205 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.205 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.205 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.145 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.145 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.145 | 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> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/18/23 | PURCHASES (Continued) | | | | | | | | |
| | TR | BILL | | 05/02/24 | 5.150 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.150 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.150 | 50,000 | | | |
| | YCD | MUFG BK | 5.350 | 12/27/23 | 5.350 | 50,000 | | | |
| | YCD | MUFG BK | 5.350 | 12/27/23 | 5.350 | 50,000 | | | |
| | YCD | NORINCHUK | 5.460 | 03/25/24 | 5.460 | 50,000 | | | |
| | YCD | NORINCHUK | 5.460 | 03/25/24 | 5.460 | 50,000 | | | |
| 12/19/23 | NO REDEMPTIONS | | | | | | | | |
| 12/19/23 | PURCHASES | | | | | | | | |
| | CP | CR AG NY | | 01/22/24 | 5.290 | 50,000 | | | |
| | CP | CR AG NY | | 01/22/24 | 5.290 | 50,000 | | | |
| | DN | FNMA | | 01/22/24 | 5.240 | 50,000 | | | |
| | DN | FNMA | | 01/22/24 | 5.240 | 50,000 | | | |
| | DN | IBRD | | 03/11/24 | 5.220 | 50,000 | | | |
| | DN | IBRD | | 03/11/24 | 5.220 | 50,000 | | | |
| | DN | FHLB | | 05/14/24 | 5.130 | 50,000 | | | |
| | DN | FHLB | | 05/14/24 | 5.130 | 50,000 | | | |
| | DN | IBRD | | 06/28/24 | 5.130 | 50,000 | | | |
| | DN | IBRD | | 06/28/24 | 5.130 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.198 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.198 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.198 | 50,000 | | | |
| | YCD | NORDEA ABP | 5.380 | 07/01/24 | 5.380 | 50,000 | | | |
| | YCD | NORDEA ABP | 5.380 | 07/01/24 | 5.380 | 50,000 | | | |
| 12/20/23 | REDEMPTION | | | | | | | | |
| | DEB | FFCB | 0.680 | 12/20/23 | 0.714 | 50,000 | 729 | 713,055.56 | 0.715 |
| 12/20/23 | PURCHASES | | | | | | | | |
| | CP | MUFG BK | | 01/26/24 | 5.390 | 50,000 | | | |
| | CP | MUFG BK | | 01/26/24 | 5.390 | 50,000 | | | |
| | CP | CHARIOT | | 02/12/24 | 5.420 | 50,000 | | | |
| | CP | CHARIOT | | 02/12/24 | 5.420 | 50,000 | | | |
| | CP | OLD LINE | | 06/28/24 | 5.330 | 50,000 | | | |
| | CP | OLD LINE | | 06/28/24 | 5.330 | 50,000 | | | |
| | DN | FNMA | | 01/26/24 | 5.225 | 50,000 | | | |
| | DN | FNMA | | 01/26/24 | 5.225 | 50,000 | | | |
| | DN | FHLMC | | 05/01/24 | 5.125 | 50,000 | | | |
| | DN | FHLMC | | 05/01/24 | 5.125 | 50,000 | | | |
| | DN | FFCB | | 06/10/24 | 5.090 | 50,000 | | | |
| | DN | FFCB | | 06/10/24 | 5.090 | 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> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/20/23 | PURCHASES (Continued) | | | | | | | | |
| | DN | FFCB | | 06/28/24 | 5.080 | 50,000 | | | |
| | DN | FFCB | | 06/28/24 | 5.080 | 50,000 | | | |
| | DN | FFCB | | 08/01/24 | 4.900 | 50,000 | | | |
| | DN | FFCB | | 08/01/24 | 4.900 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.180 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.180 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.180 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.183 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.183 | 50,000 | | | |
| | TR | BILL | | 04/02/24 | 5.183 | 50,000 | | | |
| | TR | NOTE | 4.625 | 02/28/25 | 4.769 | 50,000 | | | |
| | TR | NOTE | 4.625 | 02/28/25 | 4.769 | 50,000 | | | |
| | TR | NOTE | 4.625 | 02/28/25 | 4.779 | 50,000 | | | |
| | TR | NOTE | 4.625 | 02/28/25 | 4.779 | 50,000 | | | |
| | YCD | ANZ | 5.250 | 07/01/24 | 5.250 | 50,000 | | | |
| | YCD | ANZ | 5.250 | 07/01/24 | 5.250 | 50,000 | | | |
| 12/21/23 | REDEMPTIONS | | | | | | | | |
| | TR | BILL | | 12/21/23 | 5.175 | 50,000 | 182 | 1,308,125.00 | 5.388 |
| | TR | BILL | | 12/21/23 | 5.175 | 50,000 | 182 | 1,308,125.00 | 5.388 |
| | TR | BILL | | 12/21/23 | 5.175 | 50,000 | 182 | 1,308,125.00 | 5.388 |
| 12/21/23 | PURCHASES | | | | | | | | |
| | CP | JUPITER | | 02/16/24 | 5.420 | 50,000 | | | |
| | CP | JUPITER | | 02/16/24 | 5.420 | 50,000 | | | |
| | CP | MUFG BK | | 02/23/24 | 5.430 | 50,000 | | | |
| | CP | MUFG BK | | 02/23/24 | 5.430 | 50,000 | | | |
| | CP | SOC GEN NY | | 02/26/24 | 5.360 | 50,000 | | | |
| | CP | SOC GEN NY | | 02/26/24 | 5.360 | 50,000 | | | |
| | DN | FHLB | | 04/24/24 | 5.145 | 50,000 | | | |
| | DN | FHLB | | 04/24/24 | 5.145 | 50,000 | | | |
| | DN | FHLB | | 05/08/24 | 5.110 | 50,000 | | | |
| | DN | FHLB | | 05/08/24 | 5.110 | 50,000 | | | |
| | DN | FHLB | | 06/03/24 | 5.050 | 50,000 | | | |
| | DN | FHLB | | 06/03/24 | 5.050 | 50,000 | | | |
| | YCD | NORINCHUK | 5.400 | 02/28/24 | 5.400 | 50,000 | | | |
| | YCD | NORINCHUK | 5.400 | 02/28/24 | 5.400 | 50,000 | | | |
| | YCD | SUMI TRUST | 5.430 | 03/25/24 | 5.430 | 50,000 | | | |
| | YCD | SUMI TRUST | 5.430 | 03/25/24 | 5.430 | 50,000 | | | |
| 12/22/23 | REDEMPTION | | | | | | | | |
| | DEB | FHLB | 0.625 | 12/22/23 | 0.732 | 50,000 | 730 | 731,050.00 | 0.733 |

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> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/22/23 | PURCHASES | | | | | | | | |
| | CP | CHARIOT | | 02/02/24 | 5.400 | 50,000 | | | |
| | CP | CHARIOT | | 02/02/24 | 5.400 | 50,000 | | | |
| | CP | GOTHAM | | 03/27/24 | 5.390 | 50,000 | | | |
| | CP | RBC NY | | 04/02/24 | 5.360 | 50,000 | | | |
| | CP | RBC NY | | 04/02/24 | 5.360 | 50,000 | | | |
| | CP | VERSAILLES | | 05/01/24 | 5.390 | 50,000 | | | |
| | DN | FNMA | | 01/26/24 | 5.215 | 50,000 | | | |
| | DN | FNMA | | 01/26/24 | 5.215 | 50,000 | | | |
| | DN | FNMA | | 01/29/24 | 5.215 | 50,000 | | | |
| | DN | FNMA | | 01/29/24 | 5.215 | 50,000 | | | |
| | DN | FHLB | | 03/27/24 | 5.180 | 50,000 | | | |
| | DN | FHLB | | 03/27/24 | 5.180 | 50,000 | | | |
| | DN | FHLMC | | 05/01/24 | 5.100 | 50,000 | | | |
| | DN | FHLMC | | 05/01/24 | 5.100 | 50,000 | | | |
| | DN | FHLB | | 05/24/24 | 5.080 | 50,000 | | | |
| | DN | FHLB | | 05/24/24 | 5.080 | 50,000 | | | |
| | DN | FFCB | | 07/01/24 | 5.040 | 50,000 | | | |
| | DN | FFCB | | 07/01/24 | 5.040 | 50,000 | | | |
| | TR | BILL | | 02/01/24 | 5.255 | 50,000 | | | |
| | TR | BILL | | 02/01/24 | 5.255 | 50,000 | | | |
| | TR | BILL | | 02/01/24 | 5.255 | 50,000 | | | |
| | TR | BILL | | 02/01/24 | 5.255 | 50,000 | | | |
| | TR | NOTE | 4.625 | 06/30/25 | 4.493 | 50,000 | | | |
| | TR | NOTE | 4.625 | 06/30/25 | 4.493 | 50,000 | | | |
| | YCD | SUMI TRUST | 5.310 | 12/29/23 | 5.310 | 50,000 | | | |
| | YCD | SVENSKA | 5.350 | 03/29/24 | 5.350 | 50,000 | | | |
| | YCD | SVENSKA | 5.350 | 03/29/24 | 5.350 | 50,000 | | | |
| 12/26/23 | REDEMPTIONS | | | | | | | | |
| | CP | CIBC HLD | | 12/26/23 | 5.510 | 50,000 | 183 | 1,400,458.33 | 5.748 |
| | DN | IBRD | | 12/26/23 | 5.200 | 50,000 | 138 | 996,666.67 | 5.379 |
| | DN | IBRD | | 12/26/23 | 5.200 | 50,000 | 138 | 996,666.67 | 5.379 |
| | DN | FHLB | | 12/26/23 | 5.215 | 50,000 | 160 | 1,158,888.89 | 5.413 |
| | DN | FHLB | | 12/26/23 | 5.215 | 50,000 | 160 | 1,158,888.89 | 5.413 |
| | DN | FHLB | | 12/26/23 | 5.195 | 50,000 | 168 | 1,212,166.67 | 5.398 |
| | DN | FHLB | | 12/26/23 | 5.195 | 50,000 | 168 | 1,212,166.67 | 5.398 |
| | DN | FHLB | | 12/26/23 | 5.135 | 50,000 | 183 | 1,305,145.83 | 5.346 |
| | DN | FHLB | | 12/26/23 | 5.135 | 50,000 | 183 | 1,305,145.83 | 5.346 |
| | DN | FHLMC | | 12/26/23 | 5.035 | 50,000 | 188 | 1,314,694.44 | 5.243 |
| | DN | FHLMC | | 12/26/23 | 5.035 | 50,000 | 188 | 1,314,694.44 | 5.243 |
| | DN | IBRD | | 12/26/23 | 5.100 | 50,000 | 188 | 1,331,666.67 | 5.312 |
| | DN | IBRD | | 12/26/23 | 5.100 | 50,000 | 188 | 1,331,666.67 | 5.312 |
| | DN | FHLB | | 12/26/23 | 5.145 | 50,000 | 188 | 1,343,416.67 | 5.360 |
| | DN | FHLB | | 12/26/23 | 5.145 | 50,000 | 188 | 1,343,416.67 | 5.360 |
| | DN | FHLB | | 12/26/23 | 5.120 | 50,000 | 193 | 1,372,444.44 | 5.338 |
| | DN | FHLB | | 12/26/23 | 5.120 | 50,000 | 193 | 1,372,444.44 | 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> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/26/23 | REDEMPTIONS (Continued) | | | | | | | | |
| | DN | FHLMC | | 12/26/23 | 5.015 | 50,000 | 194 | 1,351,263.89 | 5.226 |
| | DN | FHLMC | | 12/26/23 | 5.015 | 50,000 | 194 | 1,351,263.89 | 5.226 |
| | DN | FHLB | | 12/26/23 | 5.115 | 50,000 | 194 | 1,378,208.33 | 5.333 |
| | DN | FHLB | | 12/26/23 | 5.115 | 50,000 | 194 | 1,378,208.33 | 5.333 |
| | DN | FFCB | | 12/26/23 | 5.000 | 50,000 | 195 | 1,354,166.67 | 5.211 |
| | DN | FFCB | | 12/26/23 | 5.000 | 50,000 | 195 | 1,354,166.67 | 5.211 |
| | DN | FHLB | | 12/26/23 | 5.105 | 50,000 | 196 | 1,389,694.44 | 5.324 |
| | DN | FHLB | | 12/26/23 | 5.105 | 50,000 | 196 | 1,389,694.44 | 5.324 |
| | DN | FHLB | | 12/26/23 | 5.105 | 50,000 | 196 | 1,389,694.44 | 5.324 |
| | DN | FHLB | | 12/26/23 | 5.105 | 50,000 | 196 | 1,389,694.44 | 5.324 |
| | TR | BILL | | 12/26/23 | 5.320 | 50,000 | 56 | 413,777.78 | 5.439 |
| | TR | BILL | | 12/26/23 | 5.320 | 50,000 | 56 | 413,777.78 | 5.439 |
| | TR | BILL | | 12/26/23 | 5.320 | 50,000 | 56 | 413,777.78 | 5.439 |
| | TR | BILL | | 12/26/23 | 5.320 | 50,000 | 56 | 413,777.78 | 5.439 |
| | TR | BILL | | 12/26/23 | 5.320 | 50,000 | 56 | 413,777.78 | 5.439 |
| | TR | BILL | | 12/26/23 | 5.320 | 50,000 | 56 | 413,777.78 | 5.439 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 95 | 699,305.56 | 5.450 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 95 | 699,305.56 | 5.450 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 95 | 699,305.56 | 5.450 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 95 | 699,305.56 | 5.450 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 97 | 714,027.78 | 5.451 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 97 | 714,027.78 | 5.451 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 97 | 714,027.78 | 5.451 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 97 | 714,027.78 | 5.451 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 97 | 714,027.78 | 5.451 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 97 | 714,027.78 | 5.451 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 97 | 714,027.78 | 5.451 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 97 | 714,027.78 | 5.451 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 97 | 714,027.78 | 5.451 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 99 | 728,750.00 | 5.453 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 99 | 728,750.00 | 5.453 |
| | TR | BILL | | 12/26/23 | 5.295 | 50,000 | 104 | 764,833.33 | 5.452 |
| | TR | BILL | | 12/26/23 | 5.295 | 50,000 | 104 | 764,833.33 | 5.452 |
| | TR | BILL | | 12/26/23 | 5.295 | 50,000 | 104 | 764,833.33 | 5.452 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 104 | 765,555.56 | 5.457 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 104 | 765,555.56 | 5.457 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 104 | 765,555.56 | 5.457 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 105 | 772,916.67 | 5.458 |
| | TR | BILL | | 12/26/23 | 5.300 | 50,000 | 105 | 772,916.67 | 5.458 |
| | TR | BILL | | 12/26/23 | 5.303 | 50,000 | 105 | 773,281.25 | 5.461 |
| | TR | BILL | | 12/26/23 | 5.303 | 50,000 | 105 | 773,281.25 | 5.461 |
| | TR | BILL | | 12/26/23 | 5.307 | 50,000 | 105 | 773,937.50 | 5.465 |
| | TR | BILL | | 12/26/23 | 5.307 | 50,000 | 105 | 773,937.50 | 5.465 |
| | TR | BILL | | 12/26/23 | 5.310 | 50,000 | 105 | 774,375.00 | 5.468 |
| | TR | BILL | | 12/26/23 | 5.310 | 50,000 | 105 | 774,375.00 | 5.468 |
| | YCD | SUMI TRUST | 5.310 | 12/26/23 | 5.310 | 50,000 | 12 | 88,500.00 | 5.384 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/26/23 | REDEMPTIONS (Continued) | | | | | | | | |
| | YCD | NORDEA ABP | 5.600 | 12/26/23 | 5.600 | 50,000 | 194 | 1,508,888.89 | 5.678 |
| | YCD | NORDEA ABP | 5.600 | 12/26/23 | 5.600 | 50,000 | 194 | 1,508,888.89 | 5.678 |
| | YCD | ANZ | 5.270 | 12/26/23 | 5.270 | 50,000 | 195 | 1,427,291.67 | 5.343 |
| | YCD | ANZ | 5.270 | 12/26/23 | 5.270 | 50,000 | 195 | 1,427,291.67 | 5.343 |
| | YCD | NATIXIS | 5.670 | 12/26/23 | 5.670 | 50,000 | 195 | 1,535,625.00 | 5.749 |
| | YCD | NATIXIS | 5.670 | 12/26/23 | 5.670 | 50,000 | 195 | 1,535,625.00 | 5.749 |
| 12/26/23 | PURCHASES | | | | | | | | |
| | DN | FHLB | | 02/26/24 | 5.245 | 50,000 | | | |
| | DN | FHLB | | 02/26/24 | 5.245 | 50,000 | | | |
| | DN | FFCB | | 03/27/24 | 5.220 | 50,000 | | | |
| | DN | FFCB | | 03/27/24 | 5.220 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.198 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.198 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.198 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.198 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.198 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.198 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.200 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.200 | 50,000 | | | |
| | TR | BILL | | 04/09/24 | 5.200 | 50,000 | | | |
| | TR | BILL | | 05/09/24 | 5.115 | 50,000 | | | |
| | TR | BILL | | 05/09/24 | 5.115 | 50,000 | | | |
| | TR | BILL | | 05/09/24 | 5.115 | 50,000 | | | |
| | YCD | KBC | 5.310 | 01/26/24 | 5.310 | 50,000 | | | |
| | YCD | KBC | 5.310 | 01/26/24 | 5.310 | 50,000 | | | |
| | YCD | CR AG CIB | 5.320 | 01/29/24 | 5.320 | 50,000 | | | |
| | YCD | CR AG CIB | 5.320 | 01/29/24 | 5.320 | 50,000 | | | |
| | YCD | MONTREAL | 5.390 | 07/01/24 | 5.390 | 50,000 | | | |
| | YCD | MONTREAL | 5.390 | 07/01/24 | 5.390 | 50,000 | | | |
| 12/27/23 | REDEMPTIONS | | | | | | | | |
| | CP | ATLANTIC | | 12/27/23 | 5.340 | 50,000 | 29 | 215,083.33 | 5.438 |
| | CP | UPS | | 12/27/23 | 5.280 | 50,000 | 40 | 293,333.33 | 5.385 |
| | CP | MUFG BK | | 12/27/23 | 5.560 | 50,000 | 97 | 749,055.56 | 5.723 |
| | CP | MUFG BK | | 12/27/23 | 5.560 | 50,000 | 97 | 749,055.56 | 5.723 |
| | DN | FNMA | | 12/27/23 | 5.230 | 50,000 | 12 | 87,166.67 | 5.312 |
| | DN | FHLB | | 12/27/23 | 5.215 | 50,000 | 173 | 1,253,048.61 | 5.423 |
| | DN | FHLB | | 12/27/23 | 5.215 | 50,000 | 173 | 1,253,048.61 | 5.423 |
| | DN | FHLB | | 12/27/23 | 5.215 | 50,000 | 173 | 1,253,048.61 | 5.423 |
| | DN | FHLB | | 12/27/23 | 5.125 | 50,000 | 184 | 1,309,722.22 | 5.336 |
| | DN | FHLB | | 12/27/23 | 5.125 | 50,000 | 184 | 1,309,722.22 | 5.336 |
| | DN | FHLB | | 12/27/23 | 5.125 | 50,000 | 190 | 1,352,430.56 | 5.341 |
| | DN | FHLB | | 12/27/23 | 5.125 | 50,000 | 190 | 1,352,430.56 | 5.341 |

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> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/27/23 | REDEMPTIONS (Continued) | | | | | | | | |
| | DN | FNMA | | 12/27/23 | 4.825 | 50,000 | 314 | 2,104,236.11 | 5.107 |
| | DN | FNMA | | 12/27/23 | 4.825 | 50,000 | 314 | 2,104,236.11 | 5.107 |
| | DN | FFCB | | 12/27/23 | 4.620 | 50,000 | 343 | 2,200,916.67 | 4.900 |
| | DN | FFCB | | 12/27/23 | 4.620 | 50,000 | 343 | 2,200,916.67 | 4.900 |
| | DN | FFCB | | 12/27/23 | 4.600 | 50,000 | 351 | 2,242,500.00 | 4.883 |
| | DN | FFCB | | 12/27/23 | 4.600 | 50,000 | 351 | 2,242,500.00 | 4.883 |
| | YCD | MUFG BK | 5.350 | 12/27/23 | 5.350 | 50,000 | 9 | 66,875.00 | 5.424 |
| | YCD | MUFG BK | 5.350 | 12/27/23 | 5.350 | 50,000 | 9 | 66,875.00 | 5.424 |
| | YCD | KBC | 5.310 | 12/27/23 | 5.310 | 50,000 | 30 | 221,250.00 | 5.384 |
| | YCD | KBC | 5.310 | 12/27/23 | 5.310 | 50,000 | 30 | 221,250.00 | 5.384 |
| | YCD | DNB | 5.310 | 12/27/23 | 5.310 | 50,000 | 40 | 295,000.00 | 5.384 |
| | YCD | DNB | 5.310 | 12/27/23 | 5.310 | 50,000 | 40 | 295,000.00 | 5.384 |
| | YCD | CR AG CIB | 5.520 | 12/27/23 | 5.520 | 50,000 | 93 | 713,000.00 | 5.597 |
| | YCD | CR AG CIB | 5.520 | 12/27/23 | 5.520 | 50,000 | 93 | 713,000.00 | 5.597 |
| | YCD | BNP | 5.470 | 12/27/23 | 5.470 | 50,000 | 103 | 782,513.89 | 5.546 |
| | YCD | BNP | 5.470 | 12/27/23 | 5.470 | 50,000 | 103 | 782,513.89 | 5.546 |
| | YCD | SE BANKEN | 5.540 | 12/27/23 | 5.540 | 50,000 | 107 | 823,305.56 | 5.617 |
| | YCD | SE BANKEN | 5.540 | 12/27/23 | 5.540 | 50,000 | 107 | 823,305.56 | 5.617 |
| | YCD | SUMITOMO | 5.480 | 12/27/23 | 5.480 | 50,000 | 111 | 844,833.33 | 5.556 |
| | YCD | SUMITOMO | 5.480 | 12/27/23 | 5.480 | 50,000 | 111 | 844,833.33 | 5.556 |
| | YCD | FORTIS | 5.500 | 12/27/23 | 5.500 | 50,000 | 111 | 847,916.07 | 5.576 |
| | YCD | FORTIS | 5.500 | 12/27/23 | 5.500 | 50,000 | 111 | 847,916.07 | 5.576 |
| | YCD | SVENSKA | 5.640 | 12/27/23 | 5.640 | 50,000 | 198 | 1,551,000.00 | 5.718 |
| | YCD | SVENSKA | 5.640 | 12/27/23 | 5.640 | 50,000 | 198 | 1,551,000.00 | 5.718 |
| 12/27/23 | PURCHASES | | | | | | | | |
| | TR | BILL | | 02/08/24 | 5.260 | 50,000 | | | |
| | TR | BILL | | 02/08/24 | 5.260 | 50,000 | | | |
| | TR | BILL | | 02/08/24 | 5.260 | 50,000 | | | |
| | YCD | NORINCHUK | 5.330 | 01/29/24 | 5.330 | 50,000 | | | |
| | YCD | MUFG BK | 5.480 | 04/26/24 | 5.480 | 50,000 | | | |
| | YCD | MUFG BK | 5.480 | 04/26/24 | 5.480 | 50,000 | | | |
| 12/28/23 | REDEMPTIONS | | | | | | | | |
| | TR | BILL | | 12/28/23 | 4.515 | 50,000 | 352 | 2,207,333.33 | 4.789 |
| | TR | BILL | | 12/28/23 | 4.515 | 50,000 | 352 | 2,207,333.33 | 4.789 |
| | TR | BILL | | 12/28/23 | 4.515 | 50,000 | 352 | 2,207,333.33 | 4.789 |
| | TR | BILL | | 12/28/23 | 4.515 | 50,000 | 352 | 2,207,333.33 | 4.789 |
| | TR | BILL | | 12/28/23 | 4.515 | 50,000 | 352 | 2,207,333.33 | 4.789 |
| | TR | BILL | | 12/28/23 | 4.515 | 50,000 | 352 | 2,207,333.33 | 4.789 |
| | TR | BILL | | 12/28/23 | 4.470 | 50,000 | 363 | 2,253,625.00 | 4.746 |
| | TR | BILL | | 12/28/23 | 4.470 | 50,000 | 363 | 2,253,625.00 | 4.746 |
| | TR | BILL | | 12/28/23 | 4.470 | 50,000 | 363 | 2,253,625.00 | 4.746 |
| | TR | BILL | | 12/28/23 | 4.470 | 50,000 | 363 | 2,253,625.00 | 4.746 |

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> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 12/29/23 | PURCHASES | | | | | | | | |
| | DN | FHLB | | 04/26/24 | 5.125 | 50,000 | | | |
| | DN | FHLB | | 04/26/24 | 5.125 | 50,000 | | | |
| | DN | FFCB | | 05/01/24 | 5.130 | 50,000 | | | |
| | DN | FFCB | | 05/01/24 | 5.130 | 50,000 | | | |
| | DN | FHLB | | 05/01/24 | 5.140 | 50,000 | | | |
| | DN | FHLB | | 05/01/24 | 5.140 | 50,000 | | | |
| | DN | FHLB | | 05/01/24 | 5.140 | 50,000 | | | |
| | DN | FHLB | | 05/29/24 | 5.050 | 50,000 | | | |
| | DN | FHLB | | 05/29/24 | 5.050 | 50,000 | | | |
| | DN | FHLB | | 06/03/24 | 5.040 | 50,000 | | | |
| | DN | FHLB | | 06/03/24 | 5.040 | 50,000 | | | |
| | DN | FFCB | | 06/10/24 | 5.050 | 50,000 | | | |
| | DN | FFCB | | 06/10/24 | 5.050 | 50,000 | | | |
| | TR | BILL | | 02/06/24 | 5.240 | 50,000 | | | |
| | TR | BILL | | 02/06/24 | 5.240 | 50,000 | | | |
| | TR | BILL | | 02/06/24 | 5.240 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.125 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.125 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.125 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.145 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.145 | 50,000 | | | |
| | TR | BILL | | 05/02/24 | 5.145 | 50,000 | | | |
| | TR | BILL | | 12/26/24 | 4.550 | 50,000 | | | |
| | TR | BILL | | 12/26/24 | 4.550 | 50,000 | | | |
| | TR | BILL | | 12/26/24 | 4.550 | 50,000 | | | |
| | TR | BILL | | 12/26/24 | 4.551 | 50,000 | | | |
| | TR | BILL | | 12/26/24 | 4.551 | 50,000 | | | |
| | TR | BILL | | 12/26/24 | 4.551 | 50,000 | | | |
| 12/31/23 | REDEMPTIONS | | | | | | | | |
| | TR | NOTE | 0.750 | 12/31/23 | 0.756 | 50,000 | 730 | 755,859.37 | 0.756 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.756 | 50,000 | 730 | 755,859.37 | 0.756 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.756 | 50,000 | 730 | 755,859.37 | 0.756 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.756 | 50,000 | 730 | 755,859.37 | 0.756 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.756 | 50,000 | 730 | 755,859.37 | 0.756 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.756 | 50,000 | 730 | 755,859.37 | 0.756 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.756 | 50,000 | 730 | 755,859.37 | 0.756 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.758 | 50,000 | 730 | 757,812.50 | 0.758 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.758 | 50,000 | 730 | 757,812.50 | 0.758 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.758 | 50,000 | 730 | 757,812.50 | 0.758 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.758 | 50,000 | 730 | 757,812.50 | 0.758 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.758 | 50,000 | 730 | 757,812.50 | 0.758 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.758 | 50,000 | 730 | 757,812.50 | 0.758 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.758 | 50,000 | 730 | 757,812.50 | 0.758 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.758 | 50,000 | 730 | 757,812.50 | 0.758 |
| | TR | NOTE | 0.750 | 12/31/23 | 0.758 | 50,000 | 730 | 757,812.50 | 0.758 |

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. | 08/30/23 | 5.340 | 8,000,000.00 | 02/28/24 |
| New Omni Bank, N.A. | 09/15/23 | 5.300 | 30,000,000.00 | 03/15/24 |
| New Omni Bank, N.A. | 10/12/23 | 5.320 | 9,000,000.00 | 04/11/24 |
| New Omni Bank, N.A. | 11/16/23 | 5.220 | 15,000,000.00 | 05/16/24 |
| BREA | | | | |
| American First Credit Union | 09/06/23 | 5.320 | 27,000,000.00 | 03/06/24 |
| American First Credit Union | 09/22/23 | 5.350 | 23,000,000.00 | 03/22/24 |
| CHICO | | | | |
| Tri Counties Bank | 10/27/23 | 5.380 | 50,000,000.00 | 01/26/24 |
| DIAMOND BAR | | | | |
| Prospectors Federal Credit Union | 11/30/23 | 5.340 | 2,000,000.00 | 02/29/24 |
| DOWNEY | | | | |
| Financial Partners Credit Union | 10/05/23 | 5.420 | 10,000,000.00 | 01/04/24 |
| Financial Partners Credit Union | 10/26/23 | 5.390 | 20,000,000.00 | 01/25/24 |
| EL MONTE | | | | |
| Cathay Bank | 08/17/23 | 5.330 | 50,000,000.00 | 02/15/24 |
| Cathay Bank | 08/23/23 | 5.320 | 100,000,000.00 | 02/21/24 |
| Cathay Bank | 09/14/23 | 5.340 | 25,000,000.00 | 03/14/24 |
| Cathay Bank | 11/09/23 | 5.310 | 125,000,000.00 | 05/09/24 |
| FRESNO | | | | |
| FFB (FKA Fresno First Bank) | 10/05/23 | 5.350 | 2,000,000.00 | 04/04/24 |
| FOLSOM | | | | |
| Safe Credit Union | 11/29/23 | 5.300 | 1,000,000.00 | 05/29/24 |
| GARDEN GROVE | | | | |
| US Metro Bank | 11/17/23 | 5.260 | 5,000,000.00 | 05/17/24 |
| US Metro Bank | 12/06/23 | 5.220 | 10,000,000.00 | 06/05/24 |
| US Metro Bank | 12/07/23 | 5.210 | 20,000,000.00 | 06/06/24 |
| HUNTINGTON BEACH | | | | |
| Nuvision Federal Credit Union | 10/05/23 | 5.410 | 25,000,000.00 | 04/04/24 |

TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u> | <u>DEPOSIT</u> | | <u>PAR</u> | <u>MATURITY</u> |
|--|----------------|------------------|--------------------|-----------------|
| | <u>DATE</u> | <u>YIELD (%)</u> | <u>AMOUNT (\$)</u> | <u>DATE</u> |
| IRVINE | | | | |
| CommerceWest Bank | 10/05/23 | 5.370 | 30,000,000.00 | 04/04/24 |
| CommerceWest Bank | 10/20/23 | 5.370 | 5,000,000.00 | 04/19/24 |
| CommerceWest Bank | 11/09/23 | 5.290 | 15,000,000.00 | 05/09/24 |
| Commercial Bank of California | 10/05/23 | 5.410 | 1,000,000.00 | 01/04/24 |
| First Foundation Bank | 10/06/23 | 5.430 | 44,000,000.00 | 01/05/24 |
| First Foundation Bank | 12/06/23 | 5.380 | 22,000,000.00 | 01/10/24 |
| First Foundation Bank | 12/07/23 | 5.370 | 50,000,000.00 | 01/11/24 |
| First Foundation Bank | 10/20/23 | 5.440 | 50,000,000.00 | 01/19/24 |
| First Foundation Bank | 10/25/23 | 5.400 | 50,000,000.00 | 01/24/24 |
| First Foundation Bank | 11/17/23 | 5.360 | 37,000,000.00 | 02/16/24 |
| First Foundation Bank | 11/30/23 | 5.360 | 47,000,000.00 | 02/29/24 |
| Pacific Premier Bank | 07/06/23 | 5.260 | 50,000,000.00 | 01/04/24 |
| Pacific Premier Bank | 09/22/23 | 5.340 | 50,000,000.00 | 03/22/24 |
| Pacific Premier Bank | 11/08/23 | 5.290 | 50,000,000.00 | 05/08/24 |
| Pacific Premier Bank | 11/30/23 | 5.260 | 25,000,000.00 | 05/30/24 |
| Pacific Premier Bank | 12/07/23 | 5.210 | 50,000,000.00 | 06/06/24 |
| LODI | | | | |
| Farmers & Merchants Bank of Central CA | 10/04/23 | 5.360 | 3,000,000.00 | 04/03/24 |
| LOS ANGELES | | | | |
| Bank of Hope | 10/05/23 | 5.410 | 135,000,000.00 | 04/04/24 |
| Bank of Hope | 11/15/23 | 5.320 | 90,000,000.00 | 05/15/24 |
| Bank of Hope | 12/01/23 | 5.240 | 75,000,000.00 | 05/31/24 |
| Commonwealth Business Bank | 09/07/23 | 5.310 | 12,000,000.00 | 03/07/24 |
| Commonwealth Business Bank | 11/02/23 | 5.360 | 5,000,000.00 | 05/02/24 |
| Commonwealth Business Bank | 12/08/23 | 5.180 | 13,000,000.00 | 06/07/24 |
| CTBC Bank Corp. (USA) | 08/18/23 | 5.320 | 60,000,000.00 | 02/16/24 |
| CTBC Bank Corp. (USA) | 09/15/23 | 5.350 | 40,000,000.00 | 03/15/24 |
| CTBC Bank Corp. (USA) | 10/12/23 | 5.370 | 50,000,000.00 | 04/11/24 |
| Hanmi Bank | 07/12/23 | 5.310 | 20,000,000.00 | 01/10/24 |
| Hanmi Bank | 08/11/23 | 5.310 | 15,000,000.00 | 02/09/24 |
| Hanmi Bank | 09/14/23 | 5.340 | 25,000,000.00 | 03/14/24 |
| Hanmi Bank | 11/09/23 | 5.310 | 30,000,000.00 | 05/09/24 |
| Hanmi Bank | 12/14/23 | 5.230 | 30,000,000.00 | 06/13/24 |
| Manufacturers Bank | 11/30/23 | 5.340 | 20,000,000.00 | 02/29/24 |
| Open Bank | 10/05/23 | 5.390 | 14,000,000.00 | 01/04/24 |
| Open Bank | 11/30/23 | 5.310 | 10,000,000.00 | 02/29/24 |
| Open Bank | 12/06/23 | 5.280 | 10,000,000.00 | 03/06/24 |
| Open Bank | 10/25/23 | 5.350 | 16,000,000.00 | 04/24/24 |
| Open Bank | 11/01/23 | 5.360 | 10,000,000.00 | 05/01/24 |
| PCB Bank (FKA Pacific City Bank) | 09/13/23 | 5.320 | 20,000,000.00 | 03/13/24 |
| PCB Bank (FKA Pacific City Bank) | 10/05/23 | 5.370 | 30,000,000.00 | 04/04/24 |
| PCB Bank (FKA Pacific City Bank) | 10/13/23 | 5.350 | 10,000,000.00 | 04/12/24 |
| Preferred Bank | 09/13/23 | 5.300 | 125,000,000.00 | 03/13/24 |
| Preferred Bank | 11/09/23 | 5.270 | 20,000,000.00 | 05/09/24 |
| Royal Business Bank | 11/02/23 | 5.370 | 50,000,000.00 | 02/01/24 |
| Royal Business Bank | 11/10/23 | 5.330 | 30,000,000.00 | 02/09/24 |

TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u> | <u>DEPOSIT</u> | | <u>PAR</u> | <u>MATURITY</u> |
|----------------------------------|----------------|------------------|--------------------|-----------------|
| <u>LOS ANGELES (Continued)</u> | <u>DATE</u> | <u>YIELD (%)</u> | <u>AMOUNT (\$)</u> | <u>DATE</u> |
| State Bank of India (California) | 09/13/23 | 5.340 | 30,000,000.00 | 03/13/24 |
| OAKLAND | | | | |
| Beneficial State Bank | 12/08/23 | 5.220 | 1,000,000.00 | 06/07/24 |
| California Bank of Commerce | 09/14/23 | 5.340 | 5,000,000.00 | 03/14/24 |
| California Bank of Commerce | 10/04/23 | 5.380 | 13,500,000.00 | 04/03/24 |
| California Bank of Commerce | 11/01/23 | 5.360 | 5,000,000.00 | 05/01/24 |
| California Bank of Commerce | 12/01/23 | 5.220 | 10,000,000.00 | 05/31/24 |
| Metropolitan Bank | 08/17/23 | 5.330 | 1,000,000.00 | 02/15/24 |
| Metropolitan Bank | 08/31/23 | 5.340 | 2,000,000.00 | 02/29/24 |
| ONTARIO | | | | |
| Citizens Business Bank | 11/30/23 | 5.310 | 50,000,000.00 | 02/29/24 |
| Citizens Business Bank | 12/13/23 | 5.220 | 100,000,000.00 | 06/12/24 |
| PALOS VERDES ESTATES | | | | |
| Malaga Bank F.S.B. | 07/06/23 | 5.240 | 5,000,000.00 | 01/04/24 |
| Malaga Bank F.S.B. | 07/14/23 | 5.270 | 46,000,000.00 | 01/12/24 |
| PASADENA | | | | |
| American Plus Bank, N.A. | 07/21/23 | 5.250 | 14,000,000.00 | 01/19/24 |
| American Plus Bank, N.A. | 10/27/23 | 5.330 | 6,000,000.00 | 01/26/24 |
| American Plus Bank, N.A. | 08/02/23 | 5.260 | 3,000,000.00 | 01/31/24 |
| American Plus Bank, N.A. | 11/09/23 | 5.290 | 4,000,000.00 | 02/08/24 |
| American Plus Bank, N.A. | 11/15/23 | 5.270 | 8,000,000.00 | 02/14/24 |
| American Plus Bank, N.A. | 09/15/23 | 5.300 | 5,000,000.00 | 03/15/24 |
| American Plus Bank, N.A. | 10/06/23 | 5.330 | 10,000,000.00 | 04/05/24 |
| East West Bank | 07/06/23 | 5.240 | 50,000,000.00 | 01/04/24 |
| East West Bank | 07/12/23 | 5.290 | 175,000,000.00 | 01/10/24 |
| East West Bank | 07/28/23 | 5.310 | 75,000,000.00 | 01/26/24 |
| Wescom Central Credit Union | 10/12/23 | 5.410 | 50,000,000.00 | 01/11/24 |
| Wescom Central Credit Union | 10/13/23 | 5.420 | 25,000,000.00 | 01/12/24 |
| Wescom Central Credit Union | 12/08/23 | 5.330 | 20,000,000.00 | 03/08/24 |
| Wescom Central Credit Union | 12/13/23 | 5.310 | 50,000,000.00 | 03/13/24 |
| PORTERVILLE | | | | |
| Bank of The Sierra | 09/07/23 | 5.330 | 5,000,000.00 | 03/07/24 |
| Bank of The Sierra | 10/26/23 | 5.370 | 10,000,000.00 | 04/25/24 |
| REDDING | | | | |
| Cornerstone Community Bank | 08/11/23 | 5.310 | 8,500,000.00 | 02/09/24 |
| Cornerstone Community Bank | 10/18/23 | 5.370 | 9,000,000.00 | 04/17/24 |

TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u> | <u>DEPOSIT</u> | | <u>PAR</u> | <u>MATURITY</u> |
|----------------------------------|----------------|------------------|--------------------|-----------------|
| | <u>DATE</u> | <u>YIELD (%)</u> | <u>AMOUNT (\$)</u> | <u>DATE</u> |
| REDWOOD CITY | | | | |
| Provident Credit Union | 07/13/23 | 5.330 | 20,000,000.00 | 01/11/24 |
| Provident Credit Union | 07/13/23 | 5.330 | 20,000,000.00 | 01/11/24 |
| Provident Credit Union | 08/10/23 | 5.310 | 20,000,000.00 | 02/08/24 |
| Provident Credit Union | 08/17/23 | 5.330 | 20,000,000.00 | 02/15/24 |
| Provident Credit Union | 09/01/23 | 5.350 | 20,000,000.00 | 03/01/24 |
| Provident Credit Union | 09/06/23 | 5.320 | 20,000,000.00 | 03/06/24 |
| Provident Credit Union | 09/14/23 | 5.350 | 40,000,000.00 | 03/14/24 |
| Provident Credit Union | 09/15/23 | 5.350 | 20,000,000.00 | 03/15/24 |
| Provident Credit Union | 10/05/23 | 5.400 | 20,000,000.00 | 04/04/24 |
| Provident Credit Union | 11/02/23 | 5.390 | 50,000,000.00 | 05/02/24 |
| ROWLAND HEIGHTS | | | | |
| First General Bank | 10/04/23 | 5.340 | 1,000,000.00 | 04/03/24 |
| ROSEMEAD | | | | |
| Pacific Alliance Bank | 10/04/23 | 5.380 | 4,000,000.00 | 04/03/24 |
| ROSEVILLE | | | | |
| Five Star Bank | 07/13/23 | 5.310 | 75,000,000.00 | 01/11/24 |
| Five Star Bank | 11/30/23 | 5.290 | 75,000,000.00 | 02/29/24 |
| Five Star Bank | 09/14/23 | 5.320 | 50,000,000.00 | 03/14/24 |
| Five Star Bank | 11/29/23 | 5.260 | 50,000,000.00 | 05/29/24 |
| Five Star Bank | 12/13/23 | 5.22 | 10,000,000.00 | 06/12/24 |
| SACRAMENTO | | | | |
| Golden 1 Credit Union | 09/06/23 | 5.330 | 75,000,000.00 | 03/06/24 |
| Golden 1 Credit Union | 11/02/23 | 5.400 | 150,000,000.00 | 05/02/24 |
| Golden 1 Credit Union | 12/14/23 | 5.250 | 75,000,000.00 | 06/13/24 |
| River City Bank | 07/13/23 | 5.330 | 50,000,000.00 | 01/11/24 |
| SAN DIEGO | | | | |
| Axos Bank | 08/30/23 | 5.360 | 25,000,000.00 | 02/28/24 |
| Axos Bank | 09/13/23 | 5.320 | 100,000,000.00 | 03/13/24 |
| Axos Bank | 10/11/23 | 5.370 | 50,000,000.00 | 04/10/24 |
| Axos Bank | 10/18/23 | 5.350 | 25,000,000.00 | 04/17/24 |
| Axos Bank | 12/07/23 | 5.190 | 100,000,000.00 | 06/06/24 |
| Bank of Southern California N.A. | 07/20/23 | 5.300 | 10,000,000.00 | 01/18/24 |
| Bank of Southern California N.A. | 11/30/23 | 5.310 | 25,000,000.00 | 02/29/24 |
| Bank of Southern California N.A. | 11/16/23 | 5.260 | 20,000,000.00 | 05/16/24 |
| Bank of Southern California N.A. | 11/17/23 | 5.260 | 5,000,000.00 | 05/17/24 |
| California Coast Credit Union | 08/16/23 | 5.310 | 1,000,000.00 | 02/14/24 |
| Mission Federal Credit Union | 07/05/23 | 5.270 | 50,000,000.00 | 01/04/24 |

TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u> | <u>DEPOSIT</u> | | <u>PAR</u> | <u>MATURITY</u> |
|------------------------------|----------------|------------------|--------------------|-----------------|
| | <u>DATE</u> | <u>YIELD (%)</u> | <u>AMOUNT (\$)</u> | <u>DATE</u> |
| SAN FRANCISCO | | | | |
| Bank of San Francisco | 09/08/23 | 5.360 | 10,000,000.00 | 03/08/24 |
| Bank of San Francisco | 12/15/23 | 5.190 | 10,000,000.00 | 06/14/24 |
| Mission National Bank | 10/04/23 | 5.370 | 15,000,000.00 | 01/04/24 |
| Mission National Bank | 10/19/23 | 5.390 | 5,000,000.00 | 01/18/24 |
| SAN JOSE | | | | |
| Meriwest Credit Union | 07/13/23 | 5.340 | 10,000,000.00 | 01/11/24 |
| Meriwest Credit Union | 07/26/23 | 5.310 | 25,000,000.00 | 01/24/24 |
| Meriwest Credit Union | 11/08/23 | 5.360 | 10,000,000.00 | 02/07/24 |
| Technology Credit Union | 08/31/23 | 5.360 | 100,000,000.00 | 02/29/24 |
| Technology Credit Union | 10/06/23 | 5.390 | 100,000,000.00 | 04/05/24 |
| Technology Credit Union | 11/02/23 | 5.400 | 50,000,000.00 | 05/02/24 |
| Technology Credit Union | 11/16/23 | 5.280 | 50,000,000.00 | 05/16/24 |
| SANTA ANA | | | | |
| Banc of California, N.A. | 07/13/23 | 5.330 | 75,000,000.00 | 01/11/24 |
| Banc of California, N.A. | 07/19/23 | 5.290 | 75,000,000.00 | 01/17/24 |
| Banc of California, N.A. | 09/01/23 | 5.350 | 25,000,000.00 | 03/01/24 |
| SANTA ROSA | | | | |
| Poppy Bank | 07/12/23 | 5.320 | 50,000,000.00 | 01/10/24 |
| Poppy Bank | 07/20/23 | 5.310 | 70,000,000.00 | 01/18/24 |
| Poppy Bank | 08/17/23 | 5.340 | 30,000,000.00 | 02/15/24 |
| Poppy Bank | 12/06/23 | 5.290 | 72,000,000.00 | 03/06/24 |
| Poppy Bank | 09/08/23 | 5.370 | 23,000,000.00 | 03/08/24 |
| Poppy Bank | 11/29/23 | 5.290 | 50,000,000.00 | 05/29/24 |
| SUN VALLEY | | | | |
| Mission Valley Bank | 11/01/23 | 5.360 | 10,000,000.00 | 05/01/24 |
| VACAVILLE | | | | |
| Travis Credit Union | 09/08/23 | 5.370 | 100,000,000.00 | 03/08/24 |
| Travis Credit Union | 10/12/23 | 5.370 | 50,000,000.00 | 04/11/24 |
| Travis Credit Union | 11/09/23 | 5.320 | 50,000,000.00 | 05/09/24 |
| Travis Credit Union | 11/15/23 | 5.310 | 25,000,000.00 | 05/15/24 |
| WALNUT CREEK | | | | |
| Mechanics Bank | 11/30/23 | 5.270 | 1,000,000.00 | 05/30/24 |

TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u> | <u>DEPOSIT DATE</u> | <u>YIELD (%)</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|--|---------------------|------------------|-------------------------|----------------------|
| WATSONVILLE | | | | |
| Santa Cruz County Bank | 07/07/23 | 5.270 | 10,000,000.00 | 01/05/24 |
| Santa Cruz County Bank | 11/09/23 | 5.290 | 10,000,000.00 | 05/09/24 |
| TOTAL TIME DEPOSITS DECEMBER 2023 | | | 5,284,000,000.00 | |

BANK DEMAND DEPOSITS

DECEMBER 2023

(\$ in thousands)

DAILY BALANCES

| <u>DAY OF MONTH</u> | <u>BANK BALANCES</u> | <u>INTEREST BEARING BANK BALANCES</u> | <u>WARRANTS OUTSTANDING</u> |
|----------------------------|--------------------------------|---------------------------------------|-----------------------------|
| 1 | \$ 325,324 | \$ 1,745,000 | \$ 5,511,234 |
| 2 | 325,324 | 1,745,000 | 5,511,234 |
| 3 | 325,324 | 1,745,000 | 5,511,234 |
| 4 | 327,960 | 1,550,000 | 5,073,700 |
| 5 | 326,885 | 1,510,000 | 4,668,685 |
| 6 | 317,772 | 1,525,000 | 4,739,231 |
| 7 | 323,631 | 1,660,000 | 5,244,285 |
| 8 | 335,330 | 1,580,000 | 5,122,697 |
| 9 | 335,330 | 1,580,000 | 5,122,697 |
| 10 | 335,330 | 1,580,000 | 5,122,697 |
| 11 | 297,754 | 1,750,000 | 4,864,400 |
| 12 | 301,541 | 1,675,000 | 4,846,419 |
| 13 | 351,625 | 1,640,000 | 4,587,040 |
| 14 | 345,522 | 1,750,000 | 5,385,746 |
| 15 | 298,689 | 2,100,000 | 6,062,900 |
| 16 | 298,689 | 2,100,000 | 6,063,054 |
| 17 | 298,689 | 2,100,000 | 6,063,054 |
| 18 | 360,456 | 1,955,000 | 5,724,641 |
| 19 | 310,101 | 1,765,000 | 5,031,950 |
| 20 | 355,143 | 1,980,000 | 5,260,854 |
| 21 | 325,936 | 2,080,000 | 4,795,459 |
| 22 | 330,473 | 2,145,000 | 4,675,742 |
| 23 | 330,473 | 2,145,000 | 4,675,742 |
| 24 | 330,473 | 2,145,000 | 4,675,742 |
| 25 | 330,473 | 2,145,000 | 4,675,742 |
| 26 | 287,070 | 1,955,000 | 4,879,908 |
| 27 | 256,800 | 1,980,000 | 5,058,757 |
| 28 | 385,332 | 1,915,000 | 5,125,820 |
| 29 | 325,966 | 1,735,000 | 4,789,491 |
| 30 | 325,966 | 1,735,000 | 4,789,491 |
| 31 | 325,966 | 1,735,000 | 4,790,013 |
| AVERAGE DOLLAR DAYS | \$324,237 ^{a/} | \$1,830,645 ^{b/} | |

^{a/} The prescribed bank balance for December was \$322,602. This consisted of \$226,597 in compensating balances for services, balances for uncollected funds of \$96,587 and a deduction of \$582 for December 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**

1894

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on December 13, 2023, has determined and designated the amount of money available for deposit and investment as of December 08, 2023, 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 \$ 227,000,000

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) | 12/11/2023 | 12/15/2023 | \$ 4,412,400,000 | \$ (761,600,000) | \$ 5,174,000,000 | \$ 4,412,400,000 |
| (2) | 12/18/2023 | 12/22/2023 | \$ 3,563,100,000 | \$ 2,801,500,000 | \$ 5,174,000,000 | \$ 7,975,500,000 |
| (3) | 12/25/2023 | 12/29/2023 | \$ (5,563,900,000) | \$ (2,762,400,000) | \$ 5,174,000,000 | \$ 2,411,600,000 |
| (4) | 1/1/2024 | 1/5/2024 | \$ 2,073,200,000 | \$ (689,200,000) | \$ 5,174,000,000 | \$ 4,484,800,000 |
| (5) | 1/8/2024 | 1/12/2024 | \$ 315,900,000 | \$ (373,300,000) | \$ 5,174,000,000 | \$ 4,800,700,000 |
| (6) | 1/15/2024 | 1/19/2024 | \$ 5,253,100,000 | \$ 4,879,800,000 | \$ 5,174,000,000 | \$ 10,053,800,000 |
| (7) | 1/22/2024 | 1/26/2024 | \$ (3,494,900,000) | \$ 1,384,900,000 | \$ 5,174,000,000 | \$ 6,558,900,000 |
| (8) | 1/29/2024 | 2/2/2024 | \$ (465,400,000) | \$ 919,500,000 | \$ 5,174,000,000 | \$ 6,093,500,000 |
| (9) | 2/5/2024 | 2/9/2024 | \$ (1,839,900,000) | \$ (920,400,000) | \$ 5,174,000,000 | \$ 4,253,600,000 |
| (10) | 2/12/2024 | 2/16/2024 | \$ (1,478,300,000) | \$ (2,398,700,000) | \$ 5,174,000,000 | \$ 2,775,300,000 |
| (11) | 2/19/2024 | 2/23/2024 | \$ 1,347,800,000 | \$ (1,050,900,000) | \$ 5,174,000,000 | \$ 4,123,100,000 |

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 \$ 227,000,000.

Dated: December 13, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
