

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



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)

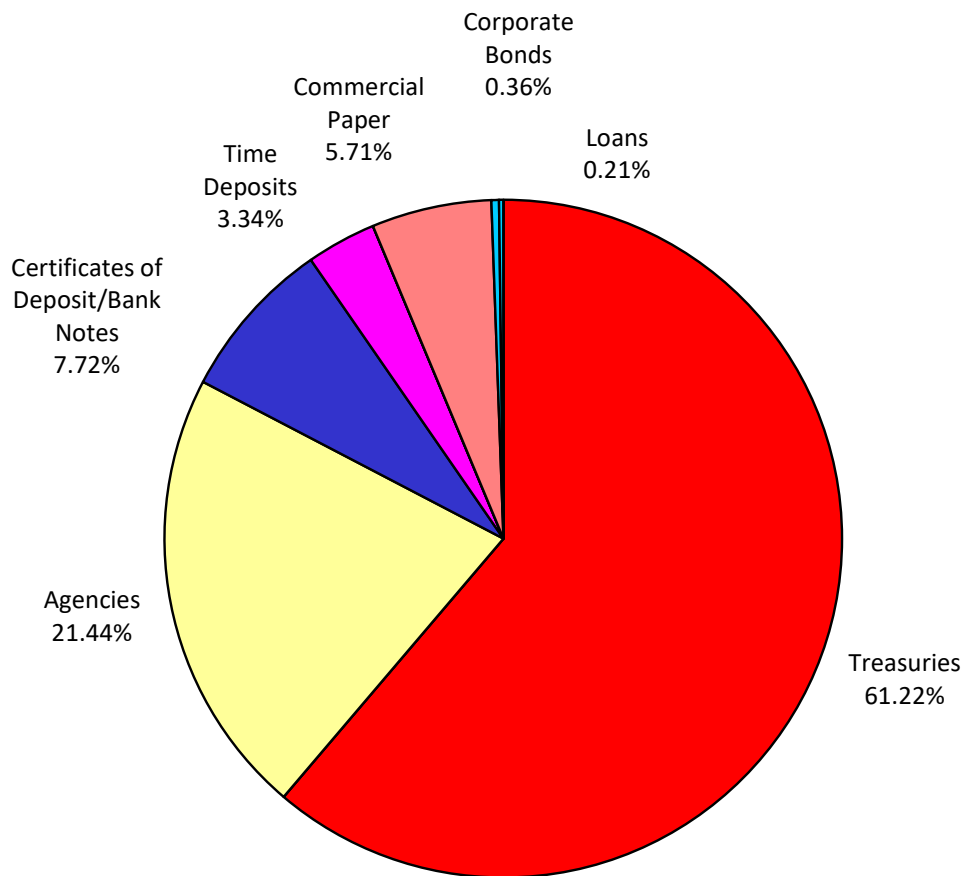
December 31, 2023

<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
	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	5.195	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		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
