

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

JULY 31, 2023

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

JULY 2023

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	23
BANK DEMAND DEPOSITS.....	28
POOLED MONEY INVESTMENT BOARD DESIGNATION...	29



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

(Dollars In Thousands)

	July 2023	July 2022	Change
Average Daily Portfolio (\$)	175,726,963	231,668,464	-55,941,501
Accrued Earnings (\$)	491,979	214,500	+277,479
Effective Yield (%)	3.305	1.090	+2.215
Average Life-Month End (In Days)	251	308	-57
Total Security Transactions			
Amount (\$)	35,481,329	39,581,189	-4,099,860
Number	716	796	-80
Total Time Deposit Transactions			
Amount (\$)	2,084,000	2,582,000	-498,000
Number	55	77	-22
Average Workday Investment Activity (\$)	1,878,266	2,108,159	-229,893
Prescribed Demand Account Balances For Services (\$)	148,000	300,000	-152,000



Selected Investment Data

Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

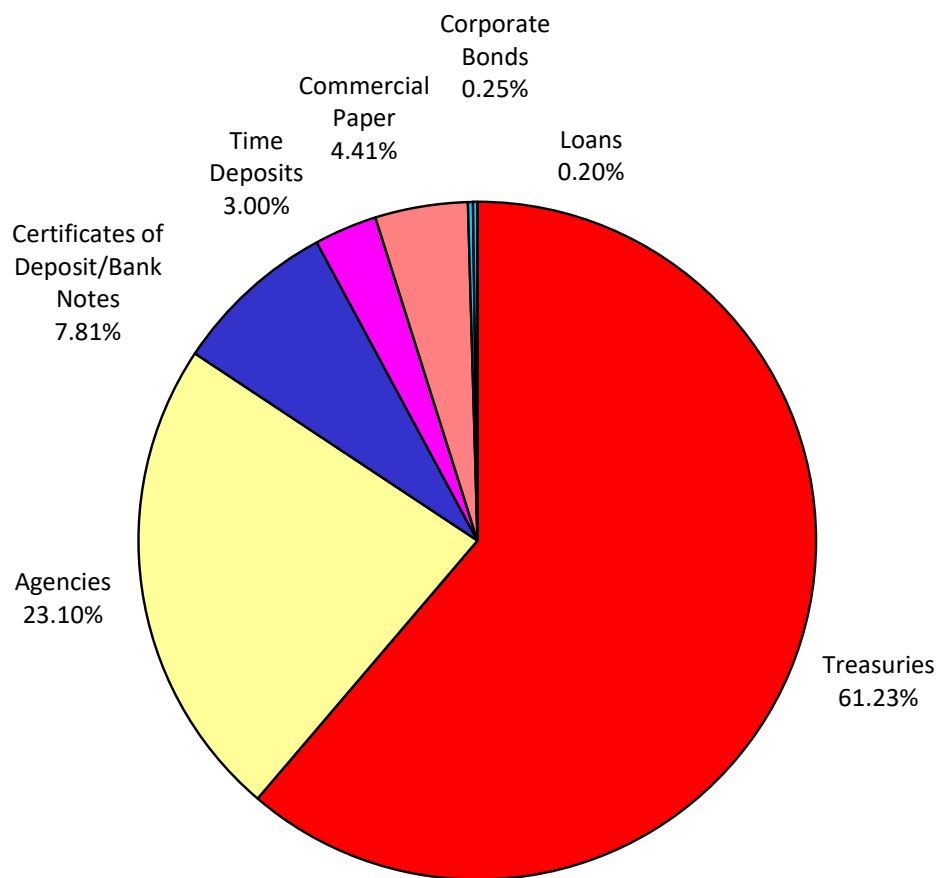
July 31, 2023

<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	22,920,227	13.21	-1.37
Bonds	0	0.00	0
Notes	83,314,820	48.02	-0.48
Strips	0	0.00	0
Total Government	106,235,047	61.23	-1.85
Agency Debentures	13,888,940	8.00	+0.21
Certificates of Deposit	13,450,000	7.75	+0.35
Bank Notes	100,000	0.06	-0.05
Repurchases	0	0.00	0
Agency Discount Notes	26,191,586	15.10	+1.12
Time Deposits	5,208,000	3.00	+0.15
GNMAs	0	0.00	0
Commercial Paper	7,646,844	4.41	+0.08
Remics	2,786	0.00	0
Corporate Bonds	438,849	0.25	-0.01
PMIA Loans	349,147	0.20	0
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	173,511,199	100.00	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>July 2023</u>		<u>June 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	716	35,481,329	1,050	52,088,682
Other	2	5,326	26	1,052,425
Time Deposits	55	2,084,000	52	1,723,000
Total	773	37,570,655	1,128	54,864,107
PMIA Monthly Average Effective Yield (%)		3.305	3.167	
Year to Date Yield Last Day of Month (%)		3.305	2.170	

**Pooled Money Investment Account
Portfolio Composition
\$173.5 billion
07/31/2023**



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>
07/03/23	REDEMPTIONS								
	BN	BOFA	5.150	07/03/23	5.150	50,000	179	1,280,347.22	5.222
	BN	BOFA	5.150	07/03/23	5.150	50,000	179	1,280,347.22	5.222
	CD	CITIBANK	3.800	07/03/23	3.800	50,000	342	1,805,000.00	3.853
	CD	CITIBANK	3.800	07/03/23	3.800	50,000	342	1,805,000.00	3.853
	CP	AMAZON		07/03/23	4.690	50,000	102	664,416.67	4.819
	CP	AMAZON		07/03/23	4.690	50,000	102	664,416.67	4.819
	CP	MIZUHO NY		07/03/23	4.770	50,000	110	728,750.00	4.908
	CP	MIZUHO NY		07/03/23	4.770	50,000	110	728,750.00	4.908
	CP	VERSAILLES		07/03/23	5.020	50,000	179	1,248,027.78	5.220
	CP	VERSAILLES		07/03/23	5.020	50,000	179	1,248,027.78	5.220
	CP	OLD LINE		07/03/23	4.900	50,000	180	1,225,000.00	5.093
	CP	CHARIOT		07/03/23	4.950	50,000	180	1,237,500.00	5.146
	CP	SOC GEN NY		07/03/23	4.990	50,000	181	1,254,430.56	5.190
	CP	SOC GEN NY		07/03/23	4.990	50,000	181	1,254,430.56	5.190
	CP	SCOTIA NY		07/03/23	4.980	50,000	187	1,293,416.67	5.183
	CP	SCOTIA NY		07/03/23	4.980	50,000	187	1,293,416.67	5.183
	CP	TOYOTA		07/03/23	5.000	50,000	244	1,694,444.44	5.247
	CP	TOYOTA		07/03/23	5.000	50,000	244	1,694,444.44	5.247
	CP	BOFA		07/03/23	4.800	50,000	263	1,753,333.33	5.044
	CP	BOFA		07/03/23	4.800	50,000	263	1,753,333.33	5.044
	DN	FNMA		07/03/23	4.800	50,000	63	420,000.00	4.908
	DN	FNMA		07/03/23	4.800	50,000	63	420,000.00	4.908
	DN	FNMA		07/03/23	4.750	50,000	73	481,597.22	4.863
	DN	FNMA		07/03/23	4.750	50,000	73	481,597.22	4.863
	DN	IADB		07/03/23	4.650	50,000	101	652,291.67	4.777
	DN	IADB		07/03/23	4.650	50,000	101	652,291.67	4.777
	DN	IBRD		07/03/23	4.670	50,000	154	998,861.11	4.831
	DN	IBRD		07/03/23	4.670	50,000	154	998,861.11	4.831
	DN	IBRD		07/03/23	4.600	50,000	179	1,143,611.11	4.773
	DN	IBRD		07/03/23	4.600	50,000	179	1,143,611.11	4.773
	DN	IBRD		07/03/23	4.620	50,000	181	1,161,416.67	4.796
	DN	IBRD		07/03/23	4.620	50,000	181	1,161,416.67	4.796
	DN	FHLB		07/03/23	4.570	50,000	200	1,269,444.44	4.754
	DN	FHLB		07/03/23	4.570	50,000	200	1,269,444.44	4.754
	DN	FHLB		07/03/23	4.450	50,000	244	1,508,055.56	4.652
	DN	FHLB		07/03/23	4.450	50,000	244	1,508,055.56	4.652
	DN	FFCB		07/03/23	4.400	50,000	257	1,570,555.56	4.606
	DN	FFCB		07/03/23	4.400	50,000	257	1,570,555.56	4.606
	DN	FFCB		07/03/23	3.300	50,000	306	1,402,500.00	3.442
	DN	FFCB		07/03/23	3.300	50,000	306	1,402,500.00	3.442
	DN	FFCB		07/03/23	3.230	50,000	312	1,399,666.67	3.369
	DN	FFCB		07/03/23	3.230	50,000	312	1,399,666.67	3.369
	DN	FFCB		07/03/23	3.120	50,000	322	1,395,333.33	3.254
	DN	FFCB		07/03/23	3.120	50,000	322	1,395,333.33	3.254
	DN	FHLB		07/03/23	3.000	50,000	333	1,387,500.00	3.128
	DN	FHLB		07/03/23	3.000	50,000	333	1,387,500.00	3.128

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/03/23	REDEMPTIONS (Continued)								
	DN	FHLB		07/03/23	3.000	50,000	334	1,391,666.67	3.129
	DN	FHLB		07/03/23	3.000	50,000	334	1,391,666.67	3.129
	DN	FHLB		07/03/23	2.910	50,000	339	1,370,125.00	3.034
	DN	FHLB		07/03/23	2.910	50,000	339	1,370,125.00	3.034
	DN	FHLB		07/03/23	2.985	50,000	342	1,417,875.00	3.115
	DN	FHLB		07/03/23	2.985	50,000	342	1,417,875.00	3.115
	DN	FHLB		07/03/23	3.050	50,000	347	1,469,930.56	3.186
	DN	FHLB		07/03/23	3.050	50,000	347	1,469,930.56	3.186
	DN	FHLB		07/03/23	3.100	50,000	353	1,519,861.11	3.242
	DN	FHLB		07/03/23	3.100	50,000	353	1,519,861.11	3.242
	DN	FHLB		07/03/23	2.885	50,000	356	1,426,472.22	3.011
	DN	FHLB		07/03/23	2.885	50,000	356	1,426,472.22	3.011
	YCD	KBC	5.110	07/03/23	5.110	50,000	38	269,694.44	5.181
	YCD	KBC	5.110	07/03/23	5.110	50,000	38	269,694.44	5.181
	YCD	MUFG BK	5.220	07/03/23	5.220	50,000	83	601,750.00	5.293
	YCD	MUFG BK	5.220	07/03/23	5.220	50,000	83	601,750.00	5.293
	YCD	SUMITOMO	5.030	07/03/23	5.030	50,000	91	635,736.11	5.100
	YCD	SUMITOMO	5.030	07/03/23	5.030	50,000	91	635,736.11	5.100
	YCD	BNP	4.950	07/03/23	4.950	50,000	137	941,875.00	5.019
	YCD	BNP	4.950	07/03/23	4.950	50,000	137	941,875.00	5.019
	YCD	CR AG CIB	4.930	07/03/23	4.930	50,000	152	1,040,777.78	4.998
	YCD	CR AG CIB	4.930	07/03/23	4.930	50,000	152	1,040,777.78	4.998
	YCD	BARCLAYS	5.170	07/03/23	5.170	50,000	180	1,306,861.11	5.242
	YCD	BARCLAYS	5.170	07/03/23	5.170	50,000	180	1,306,861.11	5.242
	YCD	ANZ	4.800	07/03/23	4.800	50,000	186	1,240,000.00	4.867
	YCD	ANZ	4.800	07/03/23	4.800	50,000	186	1,240,000.00	4.867
	YCD	CIBC	5.000	07/03/23	5.000	50,000	187	1,298,611.11	5.069
	YCD	CIBC	5.000	07/03/23	5.000	50,000	187	1,298,611.11	5.069
	YCD	CIC	5.000	07/03/23	5.000	50,000	193	1,340,277.78	5.069
	YCD	CIC	5.000	07/03/23	5.000	50,000	193	1,340,277.78	5.069
	YCD	LLOYDS	4.590	07/03/23	4.590	50,000	273	1,740,375.00	4.654
	YCD	LLOYDS	4.590	07/03/23	4.590	50,000	273	1,740,375.00	4.654
	YCD	RB CANADA	4.050	07/03/23	4.050	50,000	354	1,991,250.00	4.106
	YCD	RB CANADA	4.050	07/03/23	4.050	50,000	354	1,991,250.00	4.106
07/03/23	PURCHASES								
	CP	BNP NY		07/10/23	5.040	50,000			
	CP	BNP NY		07/10/23	5.040	50,000			
	CP	CR AG NY		07/10/23	5.050	50,000			
	CP	CR AG NY		07/10/23	5.050	50,000			
	CP	SOC GEN NY		07/10/23	5.050	50,000			
	CP	SOC GEN NY		07/10/23	5.050	50,000			
	CP	SOC GEN NY		07/10/23	5.050	50,000			
	CP	SOC GEN NY		07/10/23	5.050	50,000			
	CP	SUMI TRUST		09/29/23	5.410	50,000			
	CP	SUMI TRUST		09/29/23	5.410	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/03/23	PURCHASES (Continued)								
	DEB	FFCB	5.440	06/03/24	5.446	50,000			
	DEB	FFCB	5.440	06/03/24	5.446	50,000			
	DN	FNMA		07/07/23	4.650	50,000			
	DN	FNMA		07/07/23	4.650	50,000			
	YCD	KBC	5.100	08/02/23	5.100	50,000			
	YCD	KBC	5.100	08/02/23	5.100	50,000			
	YCD	NORINCHUK	5.100	08/04/23	5.100	50,000			
	YCD	NORINCHUK	5.100	08/04/23	5.100	50,000			
	YCD	TORONTO	6.000	06/28/24	6.000	50,000			
	YCD	TORONTO	6.000	06/28/24	6.000	50,000			
07/05/23	NO REDEPMTIONS								
07/05/23	PURCHASES								
	YCD	SUMI TRUST	5.150	08/02/23	5.150	50,000			
	YCD	SUMI TRUST	5.150	08/02/23	5.150	50,000			
	YCD	LLOYDS	5.960	04/02/24	5.960	50,000			
	YCD	LLOYDS	5.960	04/02/24	5.960	50,000			
07/06/23	REDEMPTIONS								
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
07/06/23	PURCHASES								
	CD	US BANK	5.160	08/08/23	5.160	50,000			
	CD	US BANK	5.160	08/08/23	5.160	50,000			
	CD	US BANK	5.160	08/08/23	5.160	50,000			
	CP	SOC GEN NY		07/21/23	5.060	50,000			
	CP	SOC GEN NY		07/21/23	5.060	50,000			
	CP	CHARIOT		09/11/23	5.350	50,000			
	CP	ATLANTIC		11/01/23	5.500	50,000			
	CP	TOYOTA		12/01/23	5.520	50,000			
	CP	TOYOTA		12/01/23	5.520	50,000			
	DN	FNMA		09/11/23	5.060	50,000			
	DN	FNMA		09/11/23	5.060	50,000			
	DN	FNMA		09/27/23	5.065	50,000			
	DN	FNMA		09/27/23	5.065	50,000			
	DN	FNMA		12/01/23	5.110	50,000			
	DN	FNMA		12/01/23	5.110	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/06/23	PURCHASES (Continued)								
	DN	IBRD		12/08/23	5.150	50,000			
	DN	IBRD		12/08/23	5.150	50,000			
	DN	FFCB		06/28/24	5.080	50,000			
	DN	FFCB		06/28/24	5.080	50,000			
	DN	FHLB		06/28/24	5.145	50,000			
	DN	FHLB		06/28/24	5.145	50,000			
	YCD	DNB	5.080	08/04/23	5.080	50,000			
	YCD	DNB	5.080	08/04/23	5.080	50,000			
	YCD	MUFG BK	5.340	08/28/23	5.340	50,000			
	YCD	MUFG BK	5.340	08/28/23	5.340	50,000			
	YCD	NORINCHUK	5.300	09/11/23	5.300	50,000			
	YCD	NORINCHUK	5.300	09/11/23	5.300	50,000			
07/07/23	REDEMPTIONS								
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000	8	56,444.44	5.151
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000	8	56,444.44	5.151
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000	8	56,444.44	5.151
	DN	FNMA		07/07/23	4.650	50,000	4	25,833.33	4.717
	DN	FNMA		07/07/23	4.650	50,000	4	25,833.33	4.717
07/07/23	PURCHASES								
	CP	JPM LLC		04/02/24	5.600	50,000			
	CP	JPM LLC		04/02/24	5.600	50,000			
	DN	FHLB		12/01/23	5.190	50,000			
	DN	FHLB		12/01/23	5.190	50,000			
	DN	FHLB		12/27/23	5.215	50,000			
	DN	FHLB		12/27/23	5.215	50,000			
	DN	FHLB		12/27/23	5.215	50,000			
	YCD	SWEDBANK	5.150	08/28/23	5.150	50,000			
	YCD	SWEDBANK	5.150	08/28/23	5.150	50,000			
	YCD	KBC	5.260	09/29/23	5.260	50,000			
	YCD	KBC	5.260	09/29/23	5.260	50,000			
07/10/23	REDEMPTIONS								
	CP	BNP NY		07/10/23	5.040	50,000	7	49,000.00	5.115
	CP	BNP NY		07/10/23	5.040	50,000	7	49,000.00	5.115
	CP	CR AG NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	CR AG NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	SOC GEN NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	SOC GEN NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	SOC GEN NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	SOC GEN NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	GTA		07/10/23	4.850	50,000	153	1,030,625.00	5.021
	CP	CHARIOT		07/10/23	5.000	50,000	180	1,250,000.00	5.199

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/10/23	REDEMPTIONS (Continued)								
	DEB	FNMA	0.250	07/10/23	3.009	50,000	390	1,574,930.56	3.035
	DEB	FNMA	0.250	07/10/23	2.344	50,000	396	1,252,263.89	2.361
	DEB	FNMA	0.250	07/10/23	0.204	25,000	788	110,145.83	0.204
	DEB	FNMA	0.250	07/10/23	0.204	50,000	788	220,291.67	0.204
	DEB	FNMA	0.250	07/10/23	0.204	50,000	788	220,291.67	0.204
	DEB	FNMA	0.250	07/10/23	0.315	50,000	1,091	470,211.11	0.315
	DEB	FNMA	0.250	07/10/23	0.315	50,000	1,091	470,211.11	0.315
	DEB	FNMA	0.250	07/10/23	0.322	50,000	1,095	482,500.00	0.322
	DEB	FNMA	0.250	07/10/23	0.322	50,000	1,095	482,500.00	0.322
	DN	FHLB		07/10/23	4.750	50,000	96	633,333.33	4.878
	DN	FHLB		07/10/23	4.750	50,000	96	633,333.33	4.878
	DN	IFC		07/10/23	4.640	50,000	161	1,037,555.56	4.804
	DN	IFC		07/10/23	4.640	50,000	161	1,037,555.56	4.804
07/10/23	PURCHASES								
	CP	CR AG NY		07/17/23	5.050	50,000			
	CP	CR AG NY		07/17/23	5.050	50,000			
	CP	CR AG NY		07/17/23	5.050	50,000			
07/11/23	REDEMPTIONS								
	DEB	FFCB	3.000	07/11/23	3.019	50,000	363	1,501,166.67	3.019
	DEB	FFCB	3.000	07/11/23	3.019	50,000	363	1,501,166.67	3.019
	DEB	FHLB	2.460	07/11/23	2.460	50,000	393	1,325,666.67	2.462
	DEB	FHLB	2.460	07/11/23	2.460	50,000	393	1,325,666.67	2.462
07/11/23	PURCHASES								
	CD	BMO HARRIS	5.130	08/01/23	5.130	50,000			
	CD	BMO HARRIS	5.130	08/01/23	5.130	50,000			
	CP	BNP NY		07/17/23	5.040	50,000			
	CP	BNP NY		07/17/23	5.040	50,000			
	CP	BNP NY		07/17/23	5.040	50,000			
	CP	BNP NY		07/17/23	5.040	50,000			
	CP	RABO NY		07/24/23	5.050	50,000			
	CP	RABO NY		07/24/23	5.050	50,000			
	CP	MUFG BK		08/02/23	5.140	50,000			
	CP	MUFG BK		08/02/23	5.140	50,000			
	CP	JOHNSON		09/11/23	5.140	50,000			
	CP	JOHNSON		09/11/23	5.140	50,000			
	CP	DEERE CAP		09/25/23	5.250	50,000			
	DN	FHLB		09/29/23	5.110	50,000			
	DN	FHLB		09/29/23	5.110	50,000			
	DN	FNMA		09/29/23	5.115	50,000			
	DN	FNMA		09/29/23	5.115	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/11/23	PURCHASES (Continued)								
	DN	FNMA		10/27/23	5.120	50,000			
	DN	FNMA		10/27/23	5.120	50,000			
	DN	IBRD		11/27/23	5.150	50,000			
	DN	IBRD		11/27/23	5.150	50,000			
	DN	FHLB		11/27/23	5.180	50,000			
	DN	FHLB		11/27/23	5.180	50,000			
	DN	FNMA		12/01/23	5.130	50,000			
	DN	FNMA		12/01/23	5.130	50,000			
	DN	IBRD		12/08/23	5.150	50,000			
	DN	IBRD		12/08/23	5.150	50,000			
	DN	FHLB		12/26/23	5.195	50,000			
	DN	FHLB		12/26/23	5.195	50,000			
	DN	FHLB		01/29/24	5.205	50,000			
	DN	FHLB		01/29/24	5.205	50,000			
	DN	IFC		03/27/24	5.120	50,000			
	DN	IFC		03/27/24	5.120	50,000			
	DN	IFC		03/27/24	5.120	50,000			
	DN	FHLMC		03/29/24	5.045	50,000			
	DN	FHLMC		03/29/24	5.045	50,000			
	DN	FHLMC		03/29/24	5.045	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
07/12/23	REDEMPTIONS								
	CD	US BANK	5.150	07/12/23	5.150	50,000	29	207,430.56	5.222
	CD	US BANK	5.150	07/12/23	5.150	50,000	29	207,430.56	5.222
	CD	BMO HARRIS	5.180	07/12/23	5.180	50,000	33	237,416.67	5.252
	CP	ATLANTIC		07/12/23	5.230	50,000	41	297,819.44	5.334
	DN	IBRD		07/12/23	5.050	50,000	41	287,569.44	5.150
	DN	IBRD		07/12/23	5.050	50,000	41	287,569.44	5.150
	DN	IFC		07/12/23	4.890	50,000	125	848,958.33	5.044
	YCD	SWEDBANK	5.060	07/12/23	5.060	50,000	33	231,916.67	5.130
	YCD	SWEDBANK	5.060	07/12/23	5.060	50,000	33	231,916.67	5.130
07/12/23	PURCHASES								
	DN	FNMA		08/28/23	5.090	50,000			
	DN	FNMA		08/28/23	5.090	50,000			
	DN	FNMA		09/01/23	5.090	50,000			
	DN	FNMA		09/01/23	5.090	50,000			
	DN	FHLB		12/08/23	5.180	50,000			
	DN	FHLB		12/08/23	5.180	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/12/23	PURCHASES (Continued)								
	YCD	SUMITOMO	5.420	11/27/23	5.420	50,000			
	YCD	SUMITOMO	5.420	11/27/23	5.420	50,000			
07/13/23	REDEMPTIONS								
	TR	BILL		07/13/23	4.605	50,000	181	1,157,645.83	4.780
	TR	BILL		07/13/23	4.605	50,000	181	1,157,645.83	4.780
	TR	BILL		07/13/23	4.605	50,000	181	1,157,645.83	4.780
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	3.040	50,000	344	1,452,444.44	3.174
	TR	BILL		07/13/23	3.040	50,000	344	1,452,444.44	3.174
	TR	BILL		07/13/23	3.040	50,000	344	1,452,444.44	3.174
	TR	BILL		07/13/23	3.010	50,000	357	1,492,458.33	3.146
	TR	BILL		07/13/23	3.010	50,000	357	1,492,458.33	3.146
	TR	BILL		07/13/23	3.010	50,000	357	1,492,458.33	3.146
	TR	BILL		07/13/23	3.020	50,000	358	1,501,611.11	3.157
	TR	BILL		07/13/23	3.020	50,000	358	1,501,611.11	3.157
	TR	BILL		07/13/23	3.020	50,000	358	1,501,611.11	3.157
	TR	BILL		07/13/23	2.915	50,000	364	1,473,694.44	3.045
	TR	BILL		07/13/23	2.915	50,000	364	1,473,694.44	3.045
	TR	BILL		07/13/23	2.916	50,000	364	1,474,200.00	3.046
	TR	BILL		07/13/23	2.916	50,000	364	1,474,200.00	3.046
	TR	BILL		07/13/23	3.125	50,000	364	1,579,861.11	3.272
	TR	BILL		07/13/23	3.125	50,000	364	1,579,861.11	3.272
	TR	BILL		07/13/23	3.125	50,000	364	1,579,861.11	3.272
	TR	BILL		07/13/23	3.125	50,000	364	1,579,861.11	3.272
	TR	BILL		07/13/23	3.135	50,000	364	1,584,916.67	3.283
	TR	BILL		07/13/23	3.135	50,000	364	1,584,916.67	3.283
	TR	BILL		07/13/23	3.135	50,000	364	1,584,916.67	3.283
07/13/23	PURCHASES								
	CP	CR AG NY		08/04/23	5.070	50,000			
	CP	CR AG NY		08/04/23	5.070	50,000			
	CP	CR AG NY		08/04/23	5.070	50,000			
	CP	COCA COLA		01/11/24	5.240	50,000			
	DN	IBRD		11/27/23	5.150	50,000			
	DN	IBRD		11/27/23	5.150	50,000			
	DN	FFCB		03/29/24	5.070	50,000			
	DN	FFCB		03/29/24	5.070	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/13/23	PURCHASES (Continued)								
	TR	BILL		01/11/24	5.240	50,000			
	TR	BILL		01/11/24	5.240	50,000			
	TR	BILL		01/11/24	5.243	50,000			
	TR	BILL		01/11/24	5.243	50,000			
	TR	BILL		07/11/24	5.000	50,000			
	TR	BILL		07/11/24	5.000	50,000			
07/13/23	PURCHASES <u>c/</u>								
	TR	NOTE	4.625	07/14/23	5.000	1,700			
	TR	NOTE	4.625	07/14/23	5.000	50,000			
	TR	NOTE	4.625	07/14/23	5.000	50,000			
	TR	NOTE	4.625	07/14/23	5.000	50,000			
	TR	NOTE	4.625	07/14/23	5.000	50,000			
07/14/23	REDEMPTIONS								
	CP	JOHNSON		07/14/23	4.750	50,000	149	982,986.11	4.913
	CP	JOHNSON		07/14/23	4.750	50,000	149	982,986.11	4.913
	YCD	NORINCHUK	5.200	07/14/23	5.200	50,000	31	223,888.89	5.272
	YCD	NORINCHUK	5.200	07/14/23	5.200	50,000	31	223,888.89	5.272
	YCD	KBC	5.140	07/14/23	5.140	50,000	32	228,444.44	5.211
	YCD	KBC	5.140	07/14/23	5.140	50,000	32	228,444.44	5.211
	YCD	SUMI TRUST	5.200	07/14/23	5.200	50,000	74	534,444.44	5.272
	YCD	SUMI TRUST	5.200	07/14/23	5.200	50,000	74	534,444.44	5.272
07/14/23	REDEMPTIONS <u>c/</u>								
	TR	NOTE	4.625	07/14/23	5.000	1,700	1	23.59	5.069
	TR	NOTE	4.625	07/14/23	5.000	50,000	1	6,938.55	5.069
	TR	NOTE	4.625	07/14/23	5.000	50,000	1	6,938.55	5.069
	TR	NOTE	4.625	07/14/23	5.000	50,000	1	6,938.55	5.069
	TR	NOTE	4.625	07/14/23	5.000	50,000	1	6,938.55	5.069
07/14/23	NO PURCHASES								
07/15/23	REDEMPTIONS								
	TR	NOTE	0.125	07/15/23	0.752	50,000	548	562,839.67	0.757
	TR	NOTE	0.125	07/15/23	0.752	50,000	548	562,839.67	0.757
	TR	NOTE	0.125	07/15/23	0.752	50,000	548	562,839.67	0.757
	TR	NOTE	0.125	07/15/23	0.755	50,000	548	564,792.79	0.760
	TR	NOTE	0.125	07/15/23	0.755	50,000	548	564,792.79	0.760
	TR	NOTE	0.125	07/15/23	0.755	50,000	548	564,792.79	0.760
	TR	NOTE	0.125	07/15/23	0.344	50,000	613	288,722.83	0.345
	TR	NOTE	0.125	07/15/23	0.344	50,000	613	288,722.83	0.345
	TR	NOTE	0.125	07/15/23	0.344	50,000	613	288,722.83	0.345

INVESTMENT TRANSACTIONS

		a/			b/	d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
07/15/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	07/15/23	0.346	50,000	613	290,675.95	0.347
	TR	NOTE	0.125	07/15/23	0.346	50,000	613	290,675.95	0.347
	TR	NOTE	0.125	07/15/23	0.346	50,000	613	290,675.95	0.347
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.174	50,000	788	187,748.18	0.174
	TR	NOTE	0.125	07/15/23	0.174	50,000	788	187,748.18	0.174
	TR	NOTE	0.125	07/15/23	0.174	50,000	788	187,748.18	0.174
	TR	NOTE	0.125	07/15/23	0.203	50,000	821	228,601.95	0.204
	TR	NOTE	0.125	07/15/23	0.203	50,000	821	228,601.95	0.204
	TR	NOTE	0.125	07/15/23	0.203	50,000	821	228,601.95	0.204
	TR	NOTE	0.125	07/15/23	0.205	50,000	821	230,555.08	0.205
	TR	NOTE	0.125	07/15/23	0.205	50,000	821	230,555.08	0.205
	TR	NOTE	0.125	07/15/23	0.205	50,000	821	230,555.08	0.205
	TR	NOTE	0.125	07/15/23	0.205	50,000	822	230,727.73	0.205
	TR	NOTE	0.125	07/15/23	0.205	50,000	822	230,727.73	0.205
	TR	NOTE	0.125	07/15/23	0.205	50,000	822	230,727.73	0.205
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
07/17/23	REDEMPTIONS								
	CP	BNP NY		07/17/23	5.040	50,000	6	42,000.00	5.114
	CP	BNP NY		07/17/23	5.040	50,000	6	42,000.00	5.114
	CP	BNP NY		07/17/23	5.040	50,000	6	42,000.00	5.114
	CP	BNP NY		07/17/23	5.040	50,000	6	42,000.00	5.114
	CP	CR AG NY		07/17/23	5.050	50,000	7	49,097.22	5.125
	CP	CR AG NY		07/17/23	5.050	50,000	7	49,097.22	5.125
	CP	CR AG NY		07/17/23	5.050	50,000	7	49,097.22	5.125
07/17/23	PURCHASES								
	CP	CR AG NY		07/27/23	5.080	50,000			
	CP	CR AG NY		07/27/23	5.080	50,000			
	DN	FNMA		09/01/23	5.120	50,000			
	DN	FNMA		09/01/23	5.120	50,000			
	TR	NOTE	4.500	07/15/26	4.350	50,000			
	TR	NOTE	4.500	07/15/26	4.350	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/17/23	PURCHASES (Continued)								
	YCD	DNB	5.020	07/27/23	5.020	50,000			
	YCD	DNB	5.020	07/27/23	5.020	50,000			
07/18/23	REDEMPTIONS								
	CP	NATIXIS NY		07/18/23	4.920	50,000	181	1,236,833.33	5.115
	CP	NATIXIS NY		07/18/23	4.920	50,000	181	1,236,833.33	5.115
	CP	TOYOTA		07/18/23	4.990	50,000	189	1,309,875.00	5.195
	CP	TOYOTA		07/18/23	4.990	50,000	189	1,309,875.00	5.195
	DN	IBRD		07/18/23	4.600	50,000	188	1,201,111.11	4.779
	DN	IBRD		07/18/23	4.600	50,000	188	1,201,111.11	4.779
	TR	BILL		07/18/23	4.505	50,000	116	725,805.56	4.635
	TR	BILL		07/18/23	4.505	50,000	116	725,805.56	4.635
	TR	BILL		07/18/23	4.705	50,000	118	771,097.22	4.845
	TR	BILL		07/18/23	4.705	50,000	118	771,097.22	4.845
	TR	BILL		07/18/23	4.708	50,000	118	771,506.94	4.848
	TR	BILL		07/18/23	4.708	50,000	118	771,506.94	4.848
	TR	BILL		07/18/23	4.656	50,000	119	769,533.33	4.794
	TR	BILL		07/18/23	4.656	50,000	119	769,533.33	4.794
	TR	BILL		07/18/23	4.656	50,000	119	769,533.33	4.794
	TR	BILL		07/18/23	4.660	50,000	119	770,194.44	4.799
	TR	BILL		07/18/23	4.660	50,000	119	770,194.44	4.799
	TR	BILL		07/18/23	4.660	50,000	119	770,194.44	4.799
07/18/23	PURCHASES								
	CP	SOC GEN NY		07/27/23	5.030	50,000			
	CP	SOC GEN NY		07/27/23	5.030	50,000			
	CP	MUFG BK		07/27/23	5.050	50,000			
	CP	MUFG BK		07/27/23	5.050	50,000			
	DN	FHLMC		08/28/23	5.090	50,000			
	DN	FHLMC		08/28/23	5.090	50,000			
	DN	FHLMC		09/25/23	5.110	50,000			
	DN	FHLMC		09/25/23	5.110	50,000			
	DN	IBRD		10/27/23	5.200	50,000			
	DN	IBRD		10/27/23	5.200	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	DN	FFCB		12/01/23	5.150	50,000			
	DN	FFCB		12/01/23	5.150	50,000			
	DN	FNMA		12/01/23	5.155	50,000			
	DN	FNMA		12/01/23	5.155	50,000			
	DN	FHLB		12/04/23	5.215	50,000			
	DN	FHLB		12/04/23	5.215	50,000			
	TR	BILL		01/11/24	5.230	50,000			
	TR	BILL		01/11/24	5.230	50,000			
	TR	BILL		01/11/24	5.230	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/18/23	PURCHASES (Continued)								
	TR	BILL		01/11/24	5.230	50,000			
	TR	BILL		01/11/24	5.230	50,000			
	YCD	NORINCHUK	5.280	08/25/23	5.280	50,000			
	YCD	NORINCHUK	5.280	08/25/23	5.280	50,000			
	YCD	MIZUHO	5.580	11/27/23	5.580	50,000			
	YCD	MIZUHO	5.580	11/27/23	5.580	50,000			
07/19/23	NO REDEMPTIONS								
07/19/23	PURCHASES								
	CD	BMO HARRIS	5.260	08/21/23	5.260	50,000			
	CD	BMO HARRIS	5.260	08/21/23	5.260	50,000			
	CP	DEERE CAP		08/28/23	5.230	50,000			
	DEB	IADB	3.250	07/01/24	5.321	50,000			
	DEB	IADB	3.250	07/01/24	5.321	50,000			
	DEB	IADB	3.250	07/01/24	5.321	50,000			
	DN	FNMA		08/21/23	5.125	50,000			
	DN	FNMA		08/21/23	5.125	50,000			
	DN	FNMA		09/27/23	5.145	50,000			
	DN	FNMA		09/27/23	5.145	50,000			
	DN	FHLB		12/26/23	5.215	50,000			
	DN	FHLB		12/26/23	5.215	50,000			
	TR	BILL		01/11/24	5.235	50,000			
	TR	BILL		01/11/24	5.235	50,000			
	TR	BILL		01/11/24	5.235	50,000			
	YCD	CR AG CIB	5.370	10/02/23	5.370	50,000			
	YCD	CR AG CIB	5.370	10/02/23	5.370	50,000			
07/20/23	REDEMPTIONS								
	TR	BILL		07/20/23	4.950	50,000	34	233,750.00	5.042
	TR	BILL		07/20/23	4.950	50,000	34	233,750.00	5.042
	TR	BILL		07/20/23	4.976	50,000	34	234,977.78	5.069
	TR	BILL		07/20/23	4.976	50,000	34	234,977.78	5.069
	TR	BILL		07/20/23	4.643	50,000	182	1,173,520.83	4.820
	TR	BILL		07/20/23	4.643	50,000	182	1,173,520.83	4.820
	TR	BILL		07/20/23	4.643	50,000	182	1,173,520.83	4.820
	TR	BILL		07/20/23	4.643	50,000	182	1,173,520.83	4.820
	TR	BILL		07/20/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/20/23	4.645	50,000	182	1,174,152.78	4.823
07/20/23	PURCHASES								
	CD	US BANK	5.150	08/04/23	5.150	50,000			
	CD	US BANK	5.150	08/04/23	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>
07/20/23	PURCHASES (Continued)								
	CP	RABO NY		07/21/23	5.050	50,000			
	CP	RABO NY		07/21/23	5.050	50,000			
	CP	MUFG BK		08/02/23	5.150	50,000			
	CP	MUFG BK		08/02/23	5.150	50,000			
	CP	RABO NY		08/04/23	5.180	50,000			
	CP	RABO NY		08/04/23	5.180	50,000			
07/21/23	REDEMPTIONS								
	CP	RABO NY		07/21/23	5.050	50,000	1	7,013.89	5.121
	CP	RABO NY		07/21/23	5.050	50,000	1	7,013.89	5.121
	CP	SOC GEN NY		07/21/23	5.060	50,000	15	105,416.67	5.141
	CP	SOC GEN NY		07/21/23	5.060	50,000	15	105,416.67	5.141
	CP	CR AG NY		07/21/23	5.040	50,000	36	252,000.00	5.136
	CP	CR AG NY		07/21/23	5.040	50,000	36	252,000.00	5.136
	YCD	DNB	5.060	07/21/23	5.060	50,000	36	253,000.00	5.130
	YCD	DNB	5.060	07/21/23	5.060	50,000	36	253,000.00	5.130
07/21/23	NO PURCHASES								
07/24/23	REDEMPTIONS								
	CB	BOFA	4.100	07/24/23	3.443	25,000	347	824,347.22	3.447
	CD	BMO HARRIS	5.140	07/24/23	5.140	50,000	34	242,722.22	5.211
	CD	BMO HARRIS	5.140	07/24/23	5.140	50,000	34	242,722.22	5.211
	CD	US BANK	5.140	07/24/23	5.140	50,000	38	271,277.78	5.211
	CD	US BANK	5.140	07/24/23	5.140	50,000	38	271,277.78	5.211
	CP	RABO NY		07/24/23	5.050	50,000	13	91,180.56	5.129
	CP	RABO NY		07/24/23	5.050	50,000	13	91,180.56	5.129
	CP	MUFG BK		07/24/23	5.140	50,000	38	271,277.78	5.240
	CP	MUFG BK		07/24/23	5.140	50,000	38	271,277.78	5.240
	CP	COCA COLA		07/24/23	4.900	50,000	97	660,138.89	5.035
	CP	CAFCO		07/24/23	5.050	50,000	131	918,819.44	5.216
	DN	FNMA		07/24/23	4.775	50,000	151	1,001,423.61	4.940
	DN	FNMA		07/24/23	4.775	50,000	151	1,001,423.61	4.940
	DN	FHLB		07/24/23	4.705	50,000	173	1,130,506.94	4.881
	DN	FHLB		07/24/23	4.705	50,000	173	1,130,506.94	4.881
	DN	FFCB		07/24/23	4.680	50,000	174	1,131,000.00	4.855
	DN	FFCB		07/24/23	4.680	50,000	174	1,131,000.00	4.855
	DN	IBRD		07/24/23	4.680	50,000	174	1,131,000.00	4.855
	DN	IBRD		07/24/23	4.680	50,000	174	1,131,000.00	4.855
	DN	FHLB		07/24/23	4.700	50,000	174	1,135,833.33	4.876
	DN	FHLB		07/24/23	4.700	50,000	174	1,135,833.33	4.876
	DN	IBRD		07/24/23	4.600	50,000	187	1,194,722.22	4.778
	DN	IBRD		07/24/23	4.600	50,000	187	1,194,722.22	4.778
	DN	FHLB		07/24/23	4.640	50,000	192	1,237,333.33	4.824
	DN	FHLB		07/24/23	4.640	50,000	192	1,237,333.33	4.824

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/24/23	REDEMPTIONS (Continued)								
	DN	FHLB		07/24/23	4.655	50,000	194	1,254,263.89	4.841
	DN	FHLB		07/24/23	4.655	50,000	194	1,254,263.89	4.841
	DN	FHLB		07/24/23	4.675	50,000	195	1,266,145.83	4.863
	DN	FHLB		07/24/23	4.675	50,000	195	1,266,145.83	4.863
	DN	FHLB		07/24/23	4.690	50,000	200	1,302,777.78	4.882
	DN	FHLB		07/24/23	4.690	50,000	200	1,302,777.78	4.882
	DN	FHLB		07/24/23	4.655	50,000	201	1,299,520.83	4.846
	DN	FHLB		07/24/23	4.655	50,000	201	1,299,520.83	4.846
	YCD	NORINCHUK	5.120	07/24/23	5.120	50,000	32	227,555.56	5.191
	YCD	NORINCHUK	5.120	07/24/23	5.120	50,000	32	227,555.56	5.191
	YCD	SE BANKEN	5.120	07/24/23	5.120	50,000	96	682,666.67	5.191
	YCD	SE BANKEN	5.120	07/24/23	5.120	50,000	96	682,666.67	5.191
	YCD	SUMITOMO	4.790	07/24/23	4.790	50,000	131	871,513.89	4.857
	YCD	SUMITOMO	4.790	07/24/23	4.790	50,000	131	871,513.89	4.857
	YCD	BARCLAYS	5.080	07/24/23	5.080	50,000	179	1,262,944.44	5.151
	YCD	BARCLAYS	5.080	07/24/23	5.080	50,000	179	1,262,944.44	5.151
	YCD	FORTIS	4.990	07/24/23	4.990	50,000	187	1,296,013.89	5.059
	YCD	FORTIS	4.990	07/24/23	4.990	50,000	187	1,296,013.89	5.059
	YCD	NORDEA ABP	5.020	07/24/23	5.020	50,000	188	1,310,777.78	5.090
	YCD	NORDEA ABP	5.020	07/24/23	5.020	50,000	188	1,310,777.78	5.090
	YCD	CIBC	5.080	07/24/23	5.080	50,000	195	1,375,833.33	5.151
	YCD	CIBC	5.080	07/24/23	5.080	50,000	195	1,375,833.33	5.151
	YCD	NATIXIS	5.110	07/24/23	5.110	50,000	195	1,383,958.33	5.181
	YCD	NATIXIS	5.110	07/24/23	5.110	50,000	195	1,383,958.33	5.181
	YCD	SOC GEN	5.250	07/24/23	5.250	50,000	195	1,421,875.00	5.323
	YCD	SOC GEN	5.250	07/24/23	5.250	50,000	195	1,421,875.00	5.323
07/24/23	PURCHASES								
	YCD	NORDEA ABP	5.300	08/28/23	5.300	50,000			
	YCD	NORDEA ABP	5.300	08/28/23	5.300	50,000			
07/25/23	REDEMPTIONS								
	TR	BILL		07/25/23	4.960	50,000	39	268,666.67	5.056
	TR	BILL		07/25/23	4.960	50,000	39	268,666.67	5.056
	TR	BILL		07/25/23	4.960	50,000	39	268,666.67	5.056
07/25/23	PURCHASES								
	DN	FHLMC		09/01/23	5.155	50,000			
	DN	FHLMC		09/01/23	5.155	50,000			
	TR	BILL		08/29/23	5.235	50,000			
	TR	BILL		08/29/23	5.235	50,000			
	TR	BILL		08/29/23	5.235	50,000			
	TR	BILL		08/29/23	5.235	50,000			
	TR	BILL		08/29/23	5.235	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/25/23	PURCHASES (Continued)								
	YCD	SWEDBANK	5.230	08/25/23	5.230	50,000			
	YCD	SWEDBANK	5.230	08/25/23	5.230	50,000			
	YCD	KBC	5.280	08/28/23	5.280	50,000			
	YCD	KBC	5.280	08/28/23	5.280	50,000			
	YCD	NORINCHUK	5.310	08/29/23	5.310	50,000			
	YCD	NORINCHUK	5.310	08/29/23	5.310	50,000			
07/26/23	NO REDEMPTIONS								
07/26/23	PURCHASES								
	CP	CHARIOT		11/01/23	5.450	50,000			
	DEB	IFC	4.234	02/26/27	4.233	50,000			
	DEB	IFC	4.234	02/26/27	4.233	50,000			
	DN	FNMA		08/28/23	5.150	50,000			
	DN	FNMA		08/28/23	5.150	50,000			
	DN	FHLMC		09/01/23	5.165	50,000			
	DN	FHLMC		09/01/23	5.165	50,000			
	DN	IBRD		10/02/23	5.230	50,000			
	DN	IBRD		10/02/23	5.230	50,000			
	DN	IBRD		11/01/23	5.250	50,000			
	DN	IBRD		11/01/23	5.250	50,000			
	DN	FHLB		12/01/23	5.255	50,000			
	DN	FHLB		12/01/23	5.255	50,000			
	YCD	DNB	5.240	08/28/23	5.240	50,000			
	YCD	DNB	5.240	08/28/23	5.240	50,000			
	YCD	FORTIS	5.610	11/27/23	5.610	50,000			
	YCD	FORTIS	5.610	11/27/23	5.610	50,000			
07/27/23	REDEMPTIONS								
	CP	SOC GEN NY		07/27/23	5.030	50,000	9	62,875.00	5.106
	CP	SOC GEN NY		07/27/23	5.030	50,000	9	62,875.00	5.106
	CP	MUFG BK		07/27/23	5.050	50,000	9	63,125.00	5.127
	CP	MUFG BK		07/27/23	5.050	50,000	9	63,125.00	5.127
	CP	CR AG NY		07/27/23	5.080	50,000	10	70,555.56	5.158
	CP	CR AG NY		07/27/23	5.080	50,000	10	70,555.56	5.158
	DN	IBRD		07/27/23	4.600	50,000	189	1,207,500.00	4.779
	DN	IBRD		07/27/23	4.600	50,000	189	1,207,500.00	4.779
	DN	FHLB		07/27/23	4.630	50,000	211	1,356,847.22	4.825
	DN	FHLB		07/27/23	4.630	50,000	211	1,356,847.22	4.825
	DN	FHLB		07/27/23	3.110	50,000	346	1,494,527.78	3.250
	DN	FHLB		07/27/23	3.110	50,000	346	1,494,527.78	3.250
	DN	FHLB		07/27/23	3.120	50,000	350	1,516,666.67	3.262
	DN	FHLB		07/27/23	3.120	50,000	350	1,516,666.67	3.262

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/27/23	REDEMPTIONS (Continued)								
	TR	BILL		07/27/23	4.705	50,000	161	1,052,090.28	4.873
	TR	BILL		07/27/23	4.705	50,000	161	1,052,090.28	4.873
	TR	BILL		07/27/23	4.705	50,000	161	1,052,090.28	4.873
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.558	50,000	174	1,101,395.83	4.725
	TR	BILL		07/27/23	4.558	50,000	174	1,101,395.83	4.725
	TR	BILL		07/27/23	4.558	50,000	174	1,101,395.83	4.725
	TR	BILL		07/27/23	4.550	50,000	176	1,112,222.22	4.718
	TR	BILL		07/27/23	4.550	50,000	176	1,112,222.22	4.718
	TR	BILL		07/27/23	4.550	50,000	176	1,112,222.22	4.718
	TR	BILL		07/27/23	4.570	50,000	177	1,123,458.33	4.740
	TR	BILL		07/27/23	4.570	50,000	177	1,123,458.33	4.740
	TR	BILL		07/27/23	4.570	50,000	177	1,123,458.33	4.740
	TR	BILL		07/27/23	4.570	50,000	177	1,123,458.33	4.740
	TR	BILL		07/27/23	4.580	50,000	177	1,125,916.67	4.751
	TR	BILL		07/27/23	4.580	50,000	177	1,125,916.67	4.751
	TR	BILL		07/27/23	4.580	50,000	177	1,125,916.67	4.751
	TR	BILL		07/27/23	4.580	50,000	177	1,125,916.67	4.751
	TR	BILL		07/27/23	4.580	50,000	177	1,125,916.67	4.751
	TR	BILL		07/27/23	4.635	50,000	178	1,145,875.00	4.810
	TR	BILL		07/27/23	4.635	50,000	178	1,145,875.00	4.810
	TR	BILL		07/27/23	4.640	50,000	178	1,147,111.11	4.815
	TR	BILL		07/27/23	4.640	50,000	178	1,147,111.11	4.815
	TR	BILL		07/27/23	4.650	50,000	181	1,168,958.33	4.827
	TR	BILL		07/27/23	4.650	50,000	181	1,168,958.33	4.827
	TR	BILL		07/27/23	4.650	50,000	181	1,168,958.33	4.827
	TR	BILL		07/27/23	4.651	50,000	181	1,169,209.72	4.829
	TR	BILL		07/27/23	4.651	50,000	181	1,169,209.72	4.829
	TR	BILL		07/27/23	4.651	50,000	181	1,169,209.72	4.829
	TR	BILL		07/27/23	4.655	50,000	181	1,170,215.28	4.833
	TR	BILL		07/27/23	4.655	50,000	181	1,170,215.28	4.833
	TR	BILL		07/27/23	4.655	50,000	181	1,170,215.28	4.833
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	YCD	DNB	5.020	07/27/23	5.020	50,000	10	69,722.22	5.090
	YCD	DNB	5.020	07/27/23	5.020	50,000	10	69,722.22	5.090

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/27/23	PURCHASES								
	CP	CR AG NY		08/28/23	5.290	50,000			
	CP	CR AG NY		08/28/23	5.290	50,000			
	CP	CAFCO		11/27/23	5.520	50,000			
	DN	FHLMC		09/01/23	5.175	50,000			
	DN	FHLMC		09/01/23	5.175	50,000			
	DN	FHLMC		09/01/23	5.175	50,000			
	DN	FHLMC		09/01/23	5.175	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
07/28/23	NO REDEMPTIONS								
07/28/23	NO PURCHASES								
07/31/23	REDEMPTIONS								
	TR	NOTE	2.750	07/31/23	4.248	50,000	273	1,580,078.12	4.272
	TR	NOTE	2.750	07/31/23	4.248	50,000	273	1,580,078.12	4.272
	TR	NOTE	2.750	07/31/23	4.248	50,000	273	1,580,078.12	4.272
	TR	NOTE	2.750	07/31/23	4.253	50,000	273	1,582,031.25	4.277
	TR	NOTE	2.750	07/31/23	4.253	50,000	273	1,582,031.25	4.277
	TR	NOTE	2.750	07/31/23	4.253	50,000	273	1,582,031.25	4.277
	TR	NOTE	2.750	07/31/23	2.944	50,000	410	1,653,347.28	2.950
	TR	NOTE	2.750	07/31/23	2.944	50,000	410	1,653,347.28	2.950
	TR	NOTE	2.750	07/31/23	2.944	50,000	410	1,653,347.28	2.950
	TR	NOTE	2.750	07/31/23	2.962	50,000	410	1,663,112.91	2.968
	TR	NOTE	2.750	07/31/23	2.962	50,000	410	1,663,112.91	2.968
	TR	NOTE	2.750	07/31/23	2.962	50,000	410	1,663,112.91	2.968
	TR	NOTE	0.125	07/31/23	0.531	50,000	592	429,687.50	0.533
	TR	NOTE	0.125	07/31/23	0.531	50,000	592	429,687.50	0.533
	TR	NOTE	0.125	07/31/23	0.531	50,000	592	429,687.50	0.533
	TR	NOTE	0.125	07/31/23	0.531	50,000	592	429,687.50	0.533
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/31/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225
	TR	NOTE	0.125	07/31/23	0.206	50,000	720	203,379.75	0.207
	TR	NOTE	0.125	07/31/23	0.206	50,000	720	203,379.75	0.207
	TR	NOTE	0.125	07/31/23	0.206	50,000	720	203,379.75	0.207
	TR	NOTE	0.125	07/31/23	0.206	50,000	720	203,379.75	0.207
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
07/31/23	PURCHASES								
	CD	BMO HARRIS	5.320	09/01/23	5.320	50,000			
	CD	BMO HARRIS	5.320	09/01/23	5.320	50,000			
	CD	CITIBANK	5.550	11/08/23	5.550	50,000			
	CD	CITIBANK	5.550	11/08/23	5.550	50,000			
	CP	CR AG NY		08/01/23	5.270	50,000			
	CP	CR AG NY		08/01/23	5.270	50,000			
	CP	CR AG NY		08/01/23	5.270	50,000			
	DEB	FHLB	5.500	01/29/24	5.497	50,000			
	DEB	FHLB	5.500	01/29/24	5.497	50,000			
	DEB	FHLB	5.500	01/29/24	5.497	50,000			
	DEB	FFCB	5.050	04/01/25	5.054	50,000			
	DEB	FFCB	5.050	04/01/25	5.054	50,000			
	DEB	FFCB	5.050	04/01/25	5.054	50,000			
	DN	FHLMC		09/01/23	5.150	50,000			
	DN	FHLMC		09/01/23	5.150	50,000			
	DN	FNMA		09/08/23	5.155	50,000			
	DN	FNMA		09/08/23	5.155	50,000			
	DN	FHLB		12/01/23	5.255	50,000			
	DN	FHLB		12/01/23	5.255	50,000			
	DN	IFC		12/01/23	5.260	50,000			
	DN	IFC		12/01/23	5.260	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/31/23	PURCHASES (Continued)								
	DN	FHLB		02/09/24	5.250	50,000			
	DN	FHLB		02/09/24	5.250	50,000			
	DN	FHLMC		03/29/24	5.090	50,000			
	DN	FHLMC		03/29/24	5.090	50,000			
	DN	FHLMC		03/29/24	5.090	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.265	50,000			
	TR	BILL		01/11/24	5.265	50,000			
	TR	BILL		01/11/24	5.265	50,000			
	TR	BILL		01/11/24	5.265	50,000			
	TR	BILL		07/11/24	5.098	50,000			
	TR	BILL		07/11/24	5.098	50,000			
	TR	BILL		07/11/24	5.100	50,000			
	TR	BILL		07/11/24	5.100	50,000			
	TR	NOTE	4.750	07/31/25	4.887	50,000			
	TR	NOTE	4.750	07/31/25	4.887	50,000			
	TR	NOTE	4.750	07/31/25	4.887	50,000			
	TR	NOTE	4.750	07/31/25	4.889	50,000			
	TR	NOTE	4.750	07/31/25	4.889	50,000			
	TR	NOTE	4.750	07/31/25	4.889	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	YCD	DNB	5.300	09/01/23	5.300	50,000			
	YCD	DNB	5.300	09/01/23	5.300	50,000			
	YCD	NORINCHUK	5.320	09/01/23	5.320	50,000			
	YCD	NORINCHUK	5.320	09/01/23	5.320	50,000			
	YCD	SVENSKA	5.450	11/01/23	5.450	50,000			
	YCD	SVENSKA	5.450	11/01/23	5.450	50,000			
	YCD	SUMITOMO	5.430	11/08/23	5.430	50,000			
	YCD	SUMITOMO	5.430	11/08/23	5.430	50,000			
	YCD	SUMI TRUST	5.580	11/08/23	5.580	50,000			
	YCD	SUMI TRUST	5.580	11/08/23	5.580	50,000			
	YCD	RB CANADA	5.830	03/27/24	5.830	50,000			
	YCD	RB CANADA	5.830	03/27/24	5.830	50,000			
	YCD	NATIXIS	6.000	07/01/24	6.000	50,000			
	YCD	NATIXIS	6.000	07/01/24	6.000	50,000			

FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB CL	Callable Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD), Inter-American Development Bank (IADB), International Finance Corporation (IFC), Government Development Bank for Puerto Rico (DBPR), European Bank for Reconstruction and Development (EBRD), European Investment Bank (EIB).
DEB CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC, DBPR, EBRD, EIB.
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

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	05/31/23	5.150	8,000,000.00	08/30/23
New Omni Bank, N.A.	03/17/23	4.350	30,000,000.00	09/15/23
New Omni Bank, N.A.	04/13/23	4.780	9,000,000.00	10/12/23
New Omni Bank, N.A.	05/18/23	5.010	15,000,000.00	11/16/23
BREA				
American First Credit Union	03/08/23	4.980	27,000,000.00	09/06/23
American First Credit Union	03/24/23	4.740	23,000,000.00	09/22/23
Pacific Western Bank	04/19/23	4.900	90,000,000.00	10/18/23
DIAMOND BAR				
Prospectors Federal Credit Union	03/02/23	4.990	2,000,000.00	08/31/23
DOWNEY				
Financial Partners Credit Union	07/06/23	5.240	10,000,000.00	10/05/23
Financial Partners Credit Union	07/27/23	5.370	20,000,000.00	10/26/23
EL CENTRO				
Community Valley Bank	03/02/23	4.950	5,000,000.00	08/31/23
EL MONTE				
Cathay Bank	02/16/23	4.880	50,000,000.00	08/17/23
Cathay Bank	02/22/23	4.880	100,000,000.00	08/23/23
Cathay Bank	03/16/23	4.770	25,000,000.00	09/14/23
Cathay Bank	05/11/23	4.960	125,000,000.00	11/09/23
FRESNO				
FFB (FKA Fresno First Bank)	04/06/23	4.630	2,000,000.00	10/05/23
FOLSOM				
Safe Credit Union	05/31/23	5.230	1,000,000.00	11/29/23
GARDEN GROVE				
US Metro Bank	05/19/23	5.080	5,000,000.00	11/17/23
US Metro Bank	06/07/23	5.250	10,000,000.00	12/06/23
US Metro Bank	06/08/23	5.250	20,000,000.00	12/07/23
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/06/23	4.670	25,000,000.00	10/05/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
IRVINE				
CommerceWest Bank	04/06/23	4.630	30,000,000.00	10/05/23
CommerceWest Bank	04/21/23	4.900	5,000,000.00	10/20/23
CommerceWest Bank	05/11/23	4.960	15,000,000.00	11/09/23
Commercial Bank of California	04/06/23	4.660	1,000,000.00	10/05/23
First Foundation Bank	06/01/23	5.230	47,000,000.00	08/31/23
First Foundation Bank	06/07/23	5.250	22,000,000.00	09/06/23
First Foundation Bank	06/08/23	5.240	50,000,000.00	09/07/23
First Foundation Bank	04/07/23	4.640	44,000,000.00	10/06/23
First Foundation Bank	04/21/23	4.930	50,000,000.00	10/20/23
First Foundation Bank	04/26/23	4.880	50,000,000.00	10/25/23
First Foundation Bank	05/19/23	5.090	37,000,000.00	11/17/23
Pacific Premier Bank	03/24/23	4.740	50,000,000.00	09/22/23
Pacific Premier Bank	06/01/23	5.240	25,000,000.00	11/30/23
Pacific Premier Bank	06/08/23	5.250	50,000,000.00	12/07/23
Pacific Premier Bank	07/06/23	5.260	50,000,000.00	01/04/24
LODI				
Farmers & Merchants Bank of Central CA	04/05/23	4.710	3,000,000.00	10/04/23
LOS ANGELES				
Bank of Hope	04/06/23	4.650	135,000,000.00	10/05/23
Bank of Hope	05/17/23	4.970	90,000,000.00	11/15/23
Bank of Hope	06/02/23	5.320	75,000,000.00	12/01/23
Commonwealth Business Bank	03/09/23	5.090	12,000,000.00	09/07/23
Commonwealth Business Bank	05/04/23	4.850	5,000,000.00	11/02/23
Commonwealth Business Bank	06/09/23	5.220	13,000,000.00	12/08/23
CTBC Bank Corp. (USA)	02/17/23	4.860	60,000,000.00	08/18/23
CTBC Bank Corp. (USA)	03/17/23	4.390	40,000,000.00	09/15/23
Hanmi Bank	02/10/23	4.790	15,000,000.00	08/11/23
Hanmi Bank	03/16/23	4.770	25,000,000.00	09/14/23
Hanmi Bank	05/11/23	4.960	30,000,000.00	11/09/23
Hanmi Bank	06/15/23	5.160	30,000,000.00	12/14/23
Hanmi Bank	07/12/23	5.310	20,000,000.00	01/10/24
Manufacturers Bank	03/02/23	4.980	20,000,000.00	08/31/23
Open Bank	04/06/23	4.650	14,000,000.00	10/05/23
Open Bank	04/26/23	4.870	16,000,000.00	10/25/23
Open Bank	05/03/23	4.930	10,000,000.00	11/01/23
Open Bank	06/01/23	5.240	10,000,000.00	11/30/23
Open Bank	06/07/23	5.250	10,000,000.00	12/06/23
PCB Bank (FKA Pacific City Bank)	03/15/23	4.720	20,000,000.00	09/13/23
PCB Bank (FKA Pacific City Bank)	04/06/23	4.630	30,000,000.00	10/05/23
PCB Bank (FKA Pacific City Bank)	04/14/23	4.780	10,000,000.00	10/13/23
Preferred Bank	03/15/23	4.700	125,000,000.00	09/13/23
Preferred Bank	05/11/23	4.940	20,000,000.00	11/09/23
Royal Business Bank	05/12/23	5.110	30,000,000.00	08/11/23
State Bank of India (California)	03/15/23	4.740	30,000,000.00	09/13/23
State Bank of India (California)	04/26/23	4.870	15,000,000.00	10/25/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
OAKLAND				
Beneficial State Bank	06/09/23	5.240	1,000,000.00	09/08/23
California Bank of Commerce	06/02/23	5.320	10,000,000.00	09/01/23
California Bank of Commerce	03/16/23	4.790	5,000,000.00	09/14/23
California Bank of Commerce	04/05/23	4.730	13,500,000.00	10/04/23
California Bank of Commerce	05/03/23	4.930	5,000,000.00	11/01/23
Community Bank of the Bay	03/09/23	5.070	30,000,000.00	09/07/23
Metropolitan Bank	02/16/23	4.880	1,000,000.00	08/17/23
Metropolitan Bank	03/02/23	4.970	2,000,000.00	08/31/23
ONTARIO				
Citizens Business Bank	05/25/23	5.230	50,000,000.00	08/24/23
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.	02/01/23	4.640	3,000,000.00	08/02/23
American Plus Bank, N.A.	03/17/23	4.350	5,000,000.00	09/15/23
American Plus Bank, N.A.	04/07/23	4.590	10,000,000.00	10/06/23
American Plus Bank, N.A.	05/11/23	4.940	4,000,000.00	11/09/23
American Plus Bank, N.A.	05/17/23	4.930	8,000,000.00	11/15/23
American Plus Bank, N.A.	07/21/23	5.250	14,000,000.00	01/19/24
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	06/09/23	5.240	20,000,000.00	09/08/23
Wescom Central Credit Union	06/14/23	5.180	50,000,000.00	09/13/23
Wescom Central Credit Union	07/13/23	5.330	50,000,000.00	10/12/23
Wescom Central Credit Union	07/14/23	5.310	25,000,000.00	10/13/23
PORTERVILLE				
Bank of The Sierra	06/08/23	5.210	5,000,000.00	09/07/23
REDDING				
Cornerstone Community Bank	02/10/23	4.790	8,500,000.00	08/11/23
Cornerstone Community Bank	04/19/23	4.890	9,000,000.00	10/18/23
REDWOOD CITY				
Provident Credit Union	02/09/23	4.810	20,000,000.00	08/10/23
Provident Credit Union	02/16/23	4.900	20,000,000.00	08/17/23
Provident Credit Union	03/03/23	5.000	20,000,000.00	09/01/23
Provident Credit Union	03/08/23	5.000	20,000,000.00	09/06/23
Provident Credit Union	03/17/23	4.410	20,000,000.00	09/15/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
REDWOOD CITY (Continued)				
Provident Credit Union	04/06/23	4.670	20,000,000.00	10/05/23
Provident Credit Union	05/04/23	4.870	50,000,000.00	11/02/23
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
ROWLAND HEIGHTS				
First General Bank	07/05/23	5.160	1,000,000.00	10/04/23
ROSEMEAD				
Pacific Alliance Bank	07/05/23	5.180	4,000,000.00	10/04/23
ROSEVILLE				
Five Star Bank	03/16/23	4.770	50,000,000.00	09/14/23
Five Star Bank	05/31/23	5.190	50,000,000.00	11/29/23
Five Star Bank	06/01/23	5.220	75,000,000.00	11/30/23
Five Star Bank	07/13/23	5.310	75,000,000.00	01/11/24
SACRAMENTO				
Golden 1 Credit Union	03/08/23	5.000	75,000,000.00	09/06/23
Golden 1 Credit Union	05/04/23	4.870	150,000,000.00	11/02/23
Golden 1 Credit Union	06/15/23	5.170	75,000,000.00	12/14/23
River City Bank	03/27/23	4.660	50,000,000.00	10/05/23
River City Bank	07/13/23	5.330	50,000,000.00	01/11/24
SAN DIEGO				
Axos Bank	03/01/23	4.930	25,000,000.00	08/30/23
Axos Bank	03/15/23	4.720	100,000,000.00	09/13/23
Axos Bank	04/12/23	4.790	50,000,000.00	10/11/23
Axos Bank	04/19/23	4.870	25,000,000.00	10/18/23
Axos Bank	06/08/23	5.230	100,000,000.00	12/07/23
Bank of Southern California N.A.	05/25/23	5.180	20,000,000.00	11/16/23
Bank of Southern California N.A.	05/19/23	5.090	5,000,000.00	11/17/23
Bank of Southern California N.A.	07/20/23	5.300	10,000,000.00	01/18/24
California Coast Credit Union	02/15/23	4.810	1,000,000.00	08/16/23
Mission Federal Credit Union	07/05/23	5.270	50,000,000.00	01/04/24
SAN FRANCISCO				
Bank of San Francisco	03/10/23	5.110	10,000,000.00	09/08/23
Bank of San Francisco	06/23/23	5.220	10,000,000.00	12/15/23
Mission National Bank	07/05/23	5.210	15,000,000.00	10/04/23
Mission National Bank	07/20/23	5.310	5,000,000.00	10/19/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SAN JOSE				
Meriwest Credit Union	05/10/23	4.930	10,000,000.00	11/08/23
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
Technology Credit Union	05/18/23	5.120	50,000,000.00	08/17/23
Technology Credit Union	03/02/23	4.980	100,000,000.00	08/31/23
Technology Credit Union	04/07/23	4.640	100,000,000.00	10/06/23
Technology Credit Union	05/04/23	4.860	50,000,000.00	11/02/23
SANTA ANA				
Banc of California, N.A.	03/03/23	4.960	25,000,000.00	09/01/23
Banc of California, N.A.	04/19/23	4.870	50,000,000.00	10/18/23
Banc of California, N.A.	05/18/23	5.050	50,000,000.00	11/16/23
Banc of California, N.A.	06/02/23	5.310	25,000,000.00	12/01/23
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
SANTA ROSA				
Poppy Bank	02/16/23	4.880	30,000,000.00	08/17/23
Poppy Bank	03/10/23	5.110	23,000,000.00	09/08/23
Poppy Bank	05/31/23	5.220	50,000,000.00	11/29/23
Poppy Bank	06/07/23	5.260	72,000,000.00	12/06/23
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
SUN VALLEY				
Mission Valley Bank	02/01/23	4.680	10,000,000.00	08/02/23
VACAVILLE				
Travis Credit Union	03/10/23	5.120	100,000,000.00	09/08/23
Travis Credit Union	04/13/23	4.830	50,000,000.00	10/12/23
Travis Credit Union	05/12/23	4.930	50,000,000.00	11/09/23
Travis Credit Union	05/17/23	4.980	25,000,000.00	11/15/23
WALNUT CREEK				
Mechanics Bank	06/01/23	5.250	1,000,000.00	11/30/23
WATSONVILLE				
Santa Cruz County Bank	05/11/23	4.980	10,000,000.00	11/09/23
Santa Cruz County Bank	07/07/23	5.270	10,000,000.00	01/05/24
TOTAL TIME DEPOSITS JULY 2023			5,208,000,000.00	

BANK DEMAND DEPOSITS

JULY 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	\$	355,708	\$	1,160,000	\$	3,232,212
2		355,708		1,160,000		3,232,212
3		327,581		1,285,000		1,451,763
4		327,581		1,285,000		2,443,220
5		230,762		1,370,000		2,282,267
6		184,329		1,810,000		2,443,220
7		135,875		1,780,000		2,926,601
8		135,875		1,780,000		2,926,601
9		135,875		1,780,000		2,926,601
10		266,550		1,670,000		2,392,436
11		143,509		1,720,000		962,794
12		164,725		1,800,000		4,802,980
13		200,321		1,750,000		1,509,665
14		236,168		1,700,000		3,637,392
15		236,168		1,700,000		3,637,392
16		236,168		1,700,000		2,864,499
17		244,705		1,860,000		1,089,848
18		227,390		1,805,000		1,755,022
19		243,806		1,770,000		2,944,080
20		196,431		1,734,000		2,193,137
21		216,059		1,870,000		2,842,614
22		216,059		1,870,000		2,842,614
23		216,059		1,870,000		2,842,614
24		257,817		1,830,000		2,371,091
25		218,994		1,910,000		2,354,038
26		232,634		1,855,000		2,351,597
27		269,960		1,755,000		2,847,762
28		247,643		1,835,000		3,022,318
29		247,643		1,835,000		3,022,318
30		247,643		1,835,000		3,022,318
31		189,169		2,025,000		872,673
AVERAGE DOLLAR DAYS		\$230,481 <u>a/</u>		\$1,713,194 <u>b/</u>		

a/ The prescribed bank balance for July was \$ 229,245.00. This consisted of \$148,476.00 in compensating balances for services, balances for uncollected funds of \$81,322.00 and a deduction of \$553.00 for July delayed deposit credit.

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

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

1889

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on July 19, 2023, has determined and designated the amount of money available for deposit and investment as of July 13, 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 \$ 148,000,000

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
Bank of the West	\$ 500,000,000
US Bank	\$ 500,000,000

The interest bearing bank account designation represents targeted balances to be averaged over one month's period to smooth cash flow variability. The balances may fluctuate above and below these amounts as needed to manage cash flow variances and to meet daily liquidity needs. Interest earnings for these accounts will be calculated according to the terms of the agreement between the Treasurer's Office and the account's depository bank, paid monthly and recorded as a deposit into the state's main demand deposit account, and allocated quarterly by the State Controller's Office as directed by GC 16475 and GC 16480.6.

2. In accordance with law, for investment in securities authorized by section 16430, GC, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	7/17/2023	7/21/2023	\$ 326,100,000	\$ (13,378,900,000)	\$ 5,208,000,000	\$ (8,170,900,000)
(2)	7/24/2023	7/28/2023	\$ (3,402,500,000)	\$ (16,781,400,000)	\$ 5,208,000,000	\$ (11,573,400,000)
(3)	7/31/2023	8/4/2023	\$ 1,404,200,000	\$ (15,377,200,000)	\$ 5,208,000,000	\$ (10,169,200,000)
(4)	8/7/2023	8/11/2023	\$ (20,400,000)	\$ (15,397,600,000)	\$ 5,208,000,000	\$ (10,189,600,000)
(5)	8/14/2023	8/18/2023	\$ (930,400,000)	\$ (16,328,000,000)	\$ 5,208,000,000	\$ (11,120,000,000)

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 \$ 148,000,000.

Dated: July 19, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member