

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

AUGUST 31, 2023

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

AUGUST 2023

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Summary of Investment Data

A Comparison of August 2023 with August 2022

(Dollars In Thousands)

	August 2023	August 2022	Change
Average Daily Portfolio (\$)	170,690,854	228,216,461	-57,525,607
Accrued Earnings (\$)	496,499	247,297	+249,202
Effective Yield (%)	3.434	1.276	+2.158
Average Life-Month End (In Days)	237	304	-67
Total Security Transactions			
Amount (\$)	38,953,044	40,828,748	-1,875,704
Number	801	822	-21
Total Time Deposit Transactions			
Amount (\$)	1,310,000	1,539,000	-229,000
Number	45	60	-15
Average Workday Investment Activity (\$)	1,750,567	1,842,076	-91,509
Prescribed Demand Account Balances			
For Services (\$)	255,000	265,000	-10,000



Selected Investment Data

Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

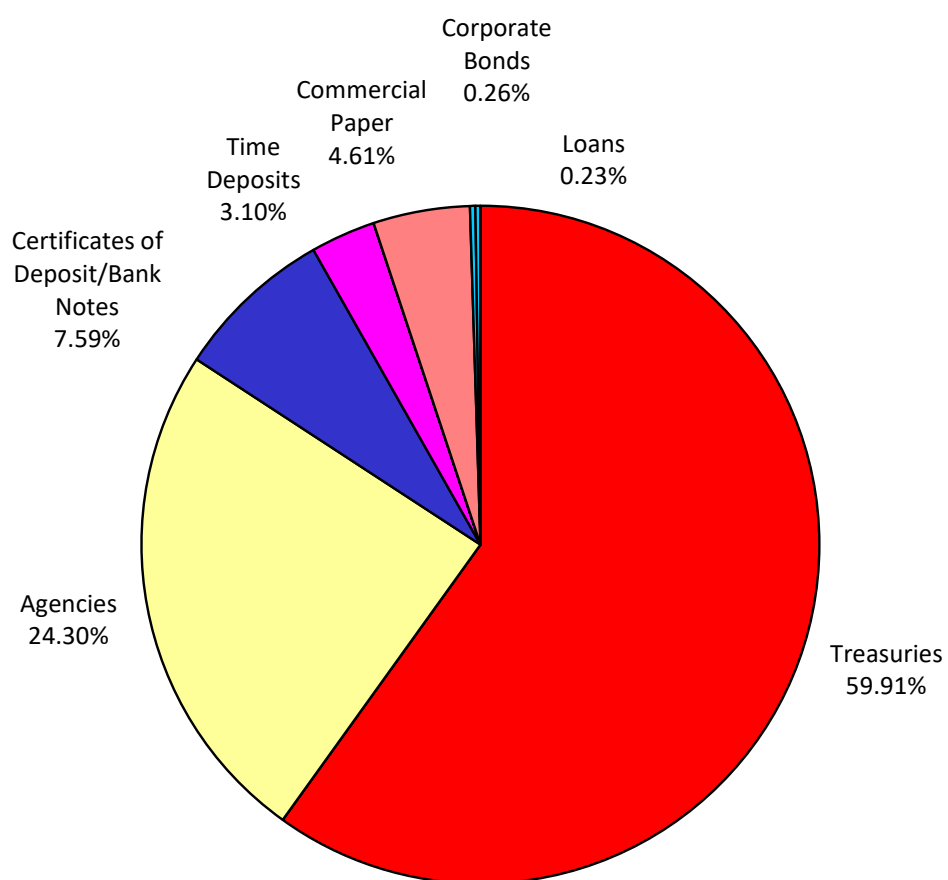
August 31, 2023

<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	22,023,790	13.10	-0.11
Bonds	0	0.00	0
Notes	78,659,969	46.81	-1.21
Strips	0	0.00	0
Total Government	100,683,759	59.91	-1.32
Agency Debentures	13,086,024	7.78	-0.22
Certificates of Deposit	12,650,000	7.53	-0.22
Bank Notes	100,000	0.06	0
Repurchases	0	0.00	0
Agency Discount Notes	27,765,400	16.52	+1.42
Time Deposits	5,203,000	3.10	+0.10
GNMAs	0	0.00	0
Commercial Paper	7,748,831	4.61	+0.20
Remics	2,496	0.00	0
Corporate Bonds	438,849	0.26	+0.01
PMIA Loans	380,513	0.23	+0.03
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	168,058,872	100.00	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>August 2023</u>		<u>July 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	801	38,953,044	716	35,481,329
Other	5	201,817	2	5,326
Time Deposits	45	1,310,000	55	2,084,000
Total	851	40,464,861	773	37,570,655
PMIA Monthly Average Effective Yield (%)		3.434		3.305
Year to Date Yield Last Day of Month (%)		3.369		3.305

**Pooled Money Investment Account
Portfolio Composition
\$168.1 billion
08/31/2023**



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>
08/01/23	REDEMPTIONS								
	CD	BMO HARRIS	5.130	08/01/23	5.130	50,000	21	149,625.00	5.201
	CD	BMO HARRIS	5.130	08/01/23	5.130	50,000	21	149,625.00	5.201
	CP	CR AG NY		08/01/23	5.270	50,000	1	7,319.44	5.344
	CP	CR AG NY		08/01/23	5.270	50,000	1	7,319.44	5.344
	CP	CR AG NY		08/01/23	5.270	50,000	1	7,319.44	5.344
	CP	GTA		08/01/23	4.920	50,000	181	1,236,833.33	5.115
	DN	IBRD		08/01/23	4.680	50,000	173	1,124,500.00	4.854
	DN	IBRD		08/01/23	4.680	50,000	173	1,124,500.00	4.854
	DN	IBRD		08/01/23	4.680	50,000	181	1,176,500.00	4.859
	DN	IBRD		08/01/23	4.680	50,000	181	1,176,500.00	4.859
	DN	FFCB		08/01/23	3.450	50,000	329	1,576,458.33	3.612
	DN	FFCB		08/01/23	3.450	50,000	329	1,576,458.33	3.612
	DN	FFCB		08/01/23	3.320	50,000	336	1,549,333.33	3.474
	DN	FFCB		08/01/23	3.320	50,000	336	1,549,333.33	3.474
	DN	FHLB		08/01/23	3.140	50,000	351	1,530,750.00	3.284
	DN	FHLB		08/01/23	3.140	50,000	351	1,530,750.00	3.284
	DN	FHLB		08/01/23	3.030	50,000	357	1,502,375.00	3.167
	DN	FHLB		08/01/23	3.030	50,000	357	1,502,375.00	3.167
	DN	FFCB		08/01/23	3.170	50,000	357	1,571,791.67	3.318
	DN	FFCB		08/01/23	3.170	50,000	357	1,571,791.67	3.318
	DN	FHLB		08/01/23	3.030	50,000	362	1,523,416.67	3.169
	DN	FHLB		08/01/23	3.030	50,000	362	1,523,416.67	3.169
	DN	FFCB		08/01/23	3.050	50,000	363	1,537,708.33	3.190
	DN	FFCB		08/01/23	3.050	50,000	363	1,537,708.33	3.190
	TR	BILL		08/01/23	5.000	50,000	106	736,111.11	5.145
	TR	BILL		08/01/23	5.000	50,000	106	736,111.11	5.145
	TR	BILL		08/01/23	5.000	50,000	106	736,111.11	5.145
	TR	BILL		08/01/23	5.015	50,000	106	738,319.44	5.161
	TR	BILL		08/01/23	5.015	50,000	106	738,319.44	5.161
	TR	BILL		08/01/23	5.015	50,000	106	738,319.44	5.161
	TR	BILL		08/01/23	4.890	50,000	109	740,291.67	5.032
	TR	BILL		08/01/23	4.890	50,000	109	740,291.67	5.032
	TR	BILL		08/01/23	4.895	50,000	109	741,048.61	5.038
	TR	BILL		08/01/23	4.895	50,000	109	741,048.61	5.038
	TR	BILL		08/01/23	4.800	50,000	112	746,666.67	4.940
	TR	BILL		08/01/23	4.800	50,000	112	746,666.67	4.940
	TR	BILL		08/01/23	4.825	50,000	112	750,555.56	4.967
	TR	BILL		08/01/23	4.825	50,000	112	750,555.56	4.967
	TR	BILL		08/01/23	4.850	50,000	112	754,444.44	4.993
	TR	BILL		08/01/23	4.850	50,000	112	754,444.44	4.993
	TR	BILL		08/01/23	4.855	50,000	112	755,222.22	4.998
	TR	BILL		08/01/23	4.855	50,000	112	755,222.22	4.998
	TR	BILL		08/01/23	4.855	50,000	112	755,222.22	4.998
	TR	BILL		08/01/23	4.865	50,000	112	756,777.78	5.008
	TR	BILL		08/01/23	4.865	50,000	112	756,777.78	5.008
	TR	BILL		08/01/23	4.865	50,000	112	756,777.78	5.008

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/01/23	REDEMPTIONS (Continued)								
	TR	BILL		08/01/23	4.780	50,000	119	790,027.78	4.924
	TR	BILL		08/01/23	4.780	50,000	119	790,027.78	4.924
	YCD	RABOBANK	5.000	08/01/23	5.000	50,000	173	1,201,388.89	5.069
	YCD	RABOBANK	5.000	08/01/23	5.000	50,000	173	1,201,388.89	5.069
	YCD	CIC	5.030	08/01/23	5.030	50,000	174	1,215,583.33	5.100
	YCD	CIC	5.030	08/01/23	5.030	50,000	174	1,215,583.33	5.100
	YCD	ANZ	4.830	08/01/23	4.830	50,000	186	1,247,750.00	4.897
	YCD	ANZ	4.830	08/01/23	4.830	50,000	186	1,247,750.00	4.897
08/01/23	PURCHASES								
	TR	BILL		11/28/23	5.285	50,000			
	TR	BILL		11/28/23	5.285	50,000			
	TR	BILL		11/28/23	5.288	50,000			
	TR	BILL		11/28/23	5.288	50,000			
	TR	BILL		11/28/23	5.288	50,000			
	TR	BILL		11/28/23	5.290	50,000			
	TR	BILL		11/28/23	5.290	50,000			
	TR	BILL		11/28/23	5.290	50,000			
	TR	BILL		11/28/23	5.291	50,000			
	TR	BILL		11/28/23	5.291	50,000			
08/02/23	REDEMPTIONS								
	CP	MUFG BK		08/02/23	5.150	50,000	13	92,986.11	5.231
	CP	MUFG BK		08/02/23	5.150	50,000	13	92,986.11	5.231
	CP	MUFG BK		08/02/23	5.140	50,000	22	157,055.56	5.228
	CP	MUFG BK		08/02/23	5.140	50,000	22	157,055.56	5.228
	CP	BNP NY		08/02/23	5.220	50,000	93	674,250.00	5.365
	CP	BNP NY		08/02/23	5.220	50,000	93	674,250.00	5.365
	CP	OLD LINE		08/02/23	4.920	50,000	160	1,093,333.33	5.100
	CP	OLD LINE		08/02/23	4.920	50,000	160	1,093,333.33	5.100
	DN	IBRD		08/02/23	4.600	50,000	125	798,611.11	4.740
	DN	IBRD		08/02/23	4.600	50,000	125	798,611.11	4.740
	DN	FHLB		08/02/23	4.680	50,000	173	1,124,500.00	4.854
	DN	FHLB		08/02/23	4.680	50,000	173	1,124,500.00	4.854
	DN	FHLB		08/02/23	4.765	50,000	176	1,164,777.78	4.946
	DN	FHLB		08/02/23	4.765	50,000	176	1,164,777.78	4.946
	YCD	SUMI TRUST	5.150	08/02/23	5.150	50,000	28	200,277.78	5.222
	YCD	SUMI TRUST	5.150	08/02/23	5.150	50,000	28	200,277.78	5.222
	YCD	KBC	5.100	08/02/23	5.100	50,000	30	212,500.00	5.171
	YCD	KBC	5.100	08/02/23	5.100	50,000	30	212,500.00	5.171
	YCD	NORDEA ABP	5.100	08/02/23	5.100	50,000	35	247,916.67	5.171
	YCD	NORDEA ABP	5.100	08/02/23	5.100	50,000	35	247,916.67	5.171
	YCD	SVENSKA	5.060	08/02/23	5.060	50,000	103	723,861.11	5.130
	YCD	SVENSKA	5.060	08/02/23	5.060	50,000	103	723,861.11	5.130

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/02/23	REDEMPTIONS (Continued)								
	YCD	SUMITOMO	5.150	08/02/23	5.150	50,000	106	758,194.44	5.222
	YCD	SUMITOMO	5.150	08/02/23	5.150	50,000	106	758,194.44	5.222
	YCD	MIZUHO	5.220	08/02/23	5.220	50,000	119	862,750.00	5.293
	YCD	MIZUHO	5.220	08/02/23	5.220	50,000	119	862,750.00	5.293
	YCD	MONTREAL	5.070	08/02/23	5.070	50,000	174	1,225,250.00	5.140
	YCD	MONTREAL	5.070	08/02/23	5.070	50,000	174	1,225,250.00	5.140
08/02/23	PURCHASES								
	CP	SOC GEN NY		08/25/23	5.310	50,000			
	CP	SOC GEN NY		08/25/23	5.310	50,000			
	CP	SOC GEN NY		08/25/23	5.310	50,000			
	TR	BILL		08/29/23	5.250	50,000			
	TR	BILL		08/29/23	5.250	50,000			
	TR	BILL		08/29/23	5.250	50,000			
	TR	BILL		08/29/23	5.250	50,000			
	YCD	KBC	5.320	09/08/23	5.320	50,000			
	YCD	KBC	5.320	09/08/23	5.320	50,000			
	YCD	ANZ	5.450	02/09/24	5.450	50,000			
	YCD	ANZ	5.450	02/09/24	5.450	50,000			
08/03/23	REDEMPTIONS								
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
08/03/23	PURCHASES								
	TR	BILL		02/01/24	5.250	50,000			
	TR	BILL		02/01/24	5.250	50,000			
	TR	BILL		02/01/24	5.250	50,000			
	TR	BILL		02/01/24	5.250	50,000			
08/04/23	REDEMPTIONS								
	CD	US BANK	5.150	08/04/23	5.150	50,000	15	107,291.67	5.222
	CD	US BANK	5.150	08/04/23	5.150	50,000	15	107,291.67	5.222
	CP	RABO NY		08/04/23	5.180	50,000	15	107,916.67	5.263
	CP	RABO NY		08/04/23	5.180	50,000	15	107,916.67	5.263
	CP	CR AG NY		08/04/23	5.070	50,000	22	154,916.67	5.156
	CP	CR AG NY		08/04/23	5.070	50,000	22	154,916.67	5.156
	CP	CR AG NY		08/04/23	5.070	50,000	22	154,916.67	5.156

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/04/23	REDEMPTIONS (Continued)								
	CP	PEPSICO		08/04/23	5.080	50,000	72	508,000.00	5.203
	CP	PEPSICO		08/04/23	5.080	50,000	72	508,000.00	5.203
	CP	LIBERTY		08/04/23	5.250	50,000	98	714,583.33	5.400
	CP	MUFG BK		08/04/23	5.260	50,000	101	737,861.11	5.413
	CP	MUFG BK		08/04/23	5.260	50,000	101	737,861.11	5.413
	CP	MUFG BK		08/04/23	5.260	50,000	101	737,861.11	5.413
	DEB	FHLB	3.000	08/04/23	3.100	50,000	365	1,549,000.00	3.101
	DEB	FHLB	3.000	08/04/23	3.219	50,000	365	1,607,000.00	3.221
	DEB	FHLB	3.000	08/04/23	3.219	50,000	365	1,607,000.00	3.221
	DN	FHLB		08/04/23	4.965	50,000	94	648,208.33	5.100
	DN	FHLB		08/04/23	4.965	50,000	94	648,208.33	5.100
	DN	FHLB		08/04/23	4.760	50,000	169	1,117,277.78	4.936
	DN	FHLB		08/04/23	4.760	50,000	169	1,117,277.78	4.936
	YCD	DNB	5.080	08/04/23	5.080	50,000	29	204,611.11	5.151
	YCD	DNB	5.080	08/04/23	5.080	50,000	29	204,611.11	5.151
	YCD	NORINCHUK	5.100	08/04/23	5.100	50,000	32	226,666.67	5.171
	YCD	NORINCHUK	5.100	08/04/23	5.100	50,000	32	226,666.67	5.171
	YCD	BNP	5.160	08/04/23	5.160	50,000	63	451,500.00	5.232
	YCD	BNP	5.160	08/04/23	5.160	50,000	63	451,500.00	5.232
	YCD	SUMI TRUST	5.280	08/04/23	5.280	50,000	109	799,333.33	5.353
	YCD	SUMI TRUST	5.280	08/04/23	5.280	50,000	109	799,333.33	5.353
08/04/23	PURCHASES								
	CP	MUFG BK		08/11/23	5.270	50,000			
	CP	MUFG BK		08/11/23	5.270	50,000			
	CP	MUFG BK		08/11/23	5.270	50,000			
08/07/23	NO REDEMPTIONS								
08/07/23	NO PURCHASES								
08/08/23	REDEMPTIONS								
	CD	US BANK	5.160	08/08/23	5.160	50,000	33	236,500.00	5.232
	CD	US BANK	5.160	08/08/23	5.160	50,000	33	236,500.00	5.232
	CD	US BANK	5.160	08/08/23	5.160	50,000	33	236,500.00	5.232
08/08/23	PURCHASES								
	CP	RABO NY		08/11/23	5.300	50,000			
	CP	RABO NY		08/11/23	5.300	50,000			
	YCD	SUMI TRUST	5.310	08/21/23	5.310	50,000			
	YCD	SUMI TRUST	5.310	08/21/23	5.310	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/09/23	REDEMPTIONS								
	CP	JUPITER		08/09/23	5.340	50,000	61	452,416.67	5.464
	CP	MIZUHO NY		08/09/23	5.140	50,000	113	806,694.44	5.297
	CP	MIZUHO NY		08/09/23	5.140	50,000	113	806,694.44	5.297
	DN	FHLB		08/09/23	5.150	50,000	70	500,694.44	5.274
	DN	FHLB		08/09/23	5.150	50,000	70	500,694.44	5.274
	YCD	DNB	5.000	08/09/23	5.000	50,000	181	1,256,944.44	5.069
	YCD	DNB	5.000	08/09/23	5.000	50,000	181	1,256,944.44	5.069
08/09/23	PURCHASES								
	CP	CHARIOT		12/08/23	5.530	50,000			
	CP	CHARIOT		12/08/23	5.530	50,000			
	CP	RBC NY		02/09/24	5.530	50,000			
	CP	RBC NY		02/09/24	5.530	50,000			
	DN	FHLB		09/25/23	5.220	50,000			
	DN	FHLB		09/25/23	5.220	50,000			
	DN	IADB		10/02/23	5.200	50,000			
	DN	IBRD		12/04/23	5.250	50,000			
	DN	IBRD		12/04/23	5.250	50,000			
	DN	FHLMC		03/29/24	5.050	50,000			
	DN	FHLMC		03/29/24	5.050	50,000			
	DN	FHLMC		03/29/24	5.050	50,000			
	DN	FFCB		07/29/24	5.040	50,000			
	DN	FFCB		07/29/24	5.040	50,000			
	TR	BILL		11/28/23	5.270	50,000			
	TR	BILL		11/28/23	5.270	50,000			
	TR	BILL		11/28/23	5.270	50,000			
	TR	BILL		11/28/23	5.270	50,000			
	YCD	KBC	5.320	09/11/23	5.320	50,000			
	YCD	KBC	5.320	09/11/23	5.320	50,000			
	YCD	CIC	5.730	02/09/24	5.730	50,000			
	YCD	CIC	5.730	02/09/24	5.730	50,000			
08/10/23	REDEMPTIONS								
	TR	BILL		08/10/23	4.718	50,000	182	1,192,479.17	4.900
	TR	BILL		08/10/23	4.718	50,000	182	1,192,479.17	4.900
	TR	BILL		08/10/23	4.718	50,000	182	1,192,479.17	4.900
	TR	BILL		08/10/23	3.315	50,000	344	1,583,833.33	3.471
	TR	BILL		08/10/23	3.315	50,000	344	1,583,833.33	3.471
	TR	BILL		08/10/23	3.315	50,000	344	1,583,833.33	3.471
	TR	BILL		08/10/23	3.105	50,000	359	1,548,187.50	3.249
	TR	BILL		08/10/23	3.105	50,000	359	1,548,187.50	3.249
	TR	BILL		08/10/23	3.105	50,000	359	1,548,187.50	3.249
	TR	BILL		08/10/23	3.105	50,000	359	1,548,187.50	3.249
	TR	BILL		08/10/23	3.125	50,000	359	1,558,159.72	3.270
	TR	BILL		08/10/23	3.125	50,000	359	1,558,159.72	3.270

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/10/23	REDEMPTIONS (continued)								
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.153	50,000	364	1,593,763.89	3.302
	TR	BILL		08/10/23	3.153	50,000	364	1,593,763.89	3.302
	TR	BILL		08/10/23	3.160	50,000	364	1,597,555.56	3.310
	TR	BILL		08/10/23	3.160	50,000	364	1,597,555.56	3.310
	TR	BILL		08/10/23	3.170	50,000	364	1,602,611.11	3.320
	TR	BILL		08/10/23	3.170	50,000	364	1,602,611.11	3.320
08/10/23	PURCHASES								
	CD	WELLS FGO	5.800	08/01/24	5.800	50,000			
	CD	WELLS FGO	5.800	08/01/24	5.800	50,000			
	CP	MUFG BK		08/28/23	5.280	50,000			
	CP	MUFG BK		08/28/23	5.280	50,000			
	CP	MUFG BK		08/28/23	5.280	50,000			
	CP	SOC GEN NY		08/28/23	5.300	50,000			
	CP	SOC GEN NY		08/28/23	5.300	50,000			
	CP	CR AG NY		09/01/23	5.300	50,000			
	CP	CR AG NY		09/01/23	5.300	50,000			
	CP	CR AG NY		09/01/23	5.300	50,000			
	CP	ATLANTIC		12/08/23	5.530	50,000			
	DN	FNMA		08/28/23	5.180	50,000			
	DN	FNMA		08/28/23	5.180	50,000			
	DN	FHLB		08/28/23	5.210	50,000			
	DN	FHLB		08/28/23	5.210	50,000			
	DN	FHLB		08/31/23	5.210	50,000			
	DN	FHLB		08/31/23	5.210	50,000			
	DN	IADB		10/27/23	5.300	50,000			
	DN	IADB		10/27/23	5.300	50,000			
	DN	FHLMC		12/01/23	5.190	50,000			
	DN	FHLMC		12/01/23	5.190	50,000			
	DN	IFC		12/04/23	5.260	50,000			
	DN	IBRD		12/26/23	5.200	50,000			
	DN	IBRD		12/26/23	5.200	50,000			
	TR	BILL		08/31/23	5.240	50,000			
	TR	BILL		08/31/23	5.240	50,000			
	TR	BILL		08/31/23	5.240	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/10/23	PURCHASES (Continued)								
	TR	BILL		08/31/23	5.240	50,000			
	TR	BILL		08/31/23	5.240	50,000			
	TR	BILL		08/31/23	5.240	50,000			
	YCD	DNB	5.270	08/21/23	5.270	50,000			
	YCD	DNB	5.270	08/21/23	5.270	50,000			
	YCD	SWEDBANK	5.290	09/27/23	5.290	50,000			
	YCD	SWEDBANK	5.290	09/27/23	5.290	50,000			
	YCD	SUMITOMO	5.440	12/08/23	5.440	50,000			
	YCD	SUMITOMO	5.440	12/08/23	5.440	50,000			
08/11/23	REDEMPTIONS								
	CP	RABO NY		08/11/23	5.300	50,000	3	22,083.33	5.376
	CP	RABO NY		08/11/23	5.300	50,000	3	22,083.33	5.376
	CP	MUFG BK		08/11/23	5.270	50,000	7	51,236.11	5.349
	CP	MUFG BK		08/11/23	5.270	50,000	7	51,236.11	5.349
	CP	MUFG BK		08/11/23	5.270	50,000	7	51,236.11	5.349
	CP	DEERE CAP		08/11/23	5.120	50,000	86	611,555.56	5.255
	CP	DEERE CAP		08/11/23	5.120	50,000	86	611,555.56	5.255
08/11/23	PURCHASES								
	CP	CR AG NY		09/22/23	5.300	50,000			
	CP	CR AG NY		09/22/23	5.300	50,000			
08/14/23	REDEMPTIONS								
	CD	US BANK	5.190	08/14/23	5.190	50,000	49	353,208.33	5.262
	CD	US BANK	5.190	08/14/23	5.190	50,000	49	353,208.33	5.262
	CD	BMO HARRIS	5.290	08/14/23	5.290	50,000	60	440,833.33	5.363
	CD	BMO HARRIS	5.290	08/14/23	5.290	50,000	60	440,833.33	5.363
	CP	CHARIOT		08/14/23	5.220	50,000	97	703,250.00	5.368
	CP	JOHNSON		08/14/23	4.780	50,000	185	1,228,194.44	4.968
	CP	JOHNSON		08/14/23	4.780	50,000	185	1,228,194.44	4.968
	DN	FHLMC		08/14/23	4.905	50,000	49	333,812.50	5.007
	DN	FHLMC		08/14/23	4.905	50,000	49	333,812.50	5.007
	DN	IBRD		08/14/23	5.000	50,000	60	416,666.67	5.112
	DN	IBRD		08/14/23	5.000	50,000	60	416,666.67	5.112
	DN	FHLB		08/14/23	5.060	50,000	62	435,722.22	5.175
	DN	FHLB		08/14/23	5.060	50,000	62	435,722.22	5.175
	DN	FHLB		08/14/23	5.065	50,000	63	443,187.50	5.181
	DN	IADB		08/14/23	5.050	50,000	91	638,263.89	5.186
	DN	IADB		08/14/23	5.050	50,000	91	638,263.89	5.186
	DN	FNMA		08/14/23	4.900	50,000	104	707,777.78	5.039
	DN	FNMA		08/14/23	4.900	50,000	104	707,777.78	5.039
	DN	FHLB		08/14/23	4.750	50,000	180	1,187,500.00	4.933
	DN	FHLB		08/14/23	4.750	50,000	180	1,187,500.00	4.933

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/14/23	REDEMPTIONS (Continued)								
	YCD	KBC	5.250	08/14/23	5.250	50,000	61	444,791.67	5.323
	YCD	KBC	5.250	08/14/23	5.250	50,000	61	444,791.67	5.323
	YCD	MUFG BK	5.330	08/14/23	5.330	50,000	61	451,569.44	5.404
	YCD	MUFG BK	5.330	08/14/23	5.330	50,000	61	451,569.44	5.404
	YCD	MONTREAL	5.330	08/14/23	5.330	50,000	104	769,888.89	5.404
	YCD	MONTREAL	5.330	08/14/23	5.330	50,000	104	769,888.89	5.404
	YCD	FORTIS	5.040	08/14/23	5.040	50,000	180	1,260,000.00	5.110
	YCD	FORTIS	5.040	08/14/23	5.040	50,000	180	1,260,000.00	5.110
	YCD	SOC GEN	5.100	08/14/23	5.100	50,000	180	1,275,000.00	5.171
	YCD	SOC GEN	5.100	08/14/23	5.100	50,000	180	1,275,000.00	5.171
08/14/23	PURCHASES								
	CD	BMO HARRIS	5.330	09/22/23	5.330	50,000			
	CD	BMO HARRIS	5.330	09/22/23	5.330	50,000			
	CP	MUFG BK		09/22/23	5.370	50,000			
	CP	MUFG BK		09/22/23	5.370	50,000			
	TR	BILL		09/21/23	5.258	50,000			
	TR	BILL		09/21/23	5.258	50,000			
	TR	BILL		09/21/23	5.258	50,000			
08/15/23	REDEMPTIONS								
	TR	BILL		08/15/23	4.950	50,000	117	804,375.00	5.101
	TR	BILL		08/15/23	4.950	50,000	117	804,375.00	5.101
	TR	BILL		08/15/23	4.950	50,000	117	804,375.00	5.101
	TR	BILL		08/15/23	5.015	50,000	118	821,902.78	5.170
	TR	BILL		08/15/23	5.015	50,000	118	821,902.78	5.170
	TR	BILL		08/15/23	5.015	50,000	118	821,902.78	5.170
	TR	BILL		08/15/23	5.015	50,000	118	821,902.78	5.170
	TR	BILL		08/15/23	5.015	50,000	118	821,902.78	5.170
	TR	BILL		08/15/23	5.020	50,000	119	829,694.44	5.176
	TR	BILL		08/15/23	5.020	50,000	119	829,694.44	5.176
	TR	BILL		08/15/23	5.020	50,000	119	829,694.44	5.176
	TR	BILL		08/15/23	5.025	50,000	119	830,520.83	5.181
	TR	BILL		08/15/23	5.025	50,000	119	830,520.83	5.181
	TR	BILL		08/15/23	5.025	50,000	119	830,520.83	5.181
	TR	BILL		08/15/23	5.030	50,000	119	831,347.22	5.186
	TR	BILL		08/15/23	5.030	50,000	119	831,347.22	5.186
	TR	BILL		08/15/23	5.030	50,000	119	831,347.22	5.186
	TR	NOTE	2.500	08/15/23	2.881	50,000	404	1,591,699.76	2.888
	TR	NOTE	2.500	08/15/23	2.881	50,000	404	1,591,699.76	2.888
	TR	NOTE	2.500	08/15/23	2.881	50,000	404	1,591,699.76	2.888
	TR	NOTE	2.500	08/15/23	2.888	50,000	404	1,595,606.01	2.895
	TR	NOTE	2.500	08/15/23	2.888	50,000	404	1,595,606.01	2.895
	TR	NOTE	2.500	08/15/23	2.888	50,000	404	1,595,606.01	2.895

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/15/23	REDEMPTIONS (Continued)								
	TR	NOTE	2.500	08/15/23	2.103	50,000	484	1,403,099.10	2.105
	TR	NOTE	2.500	08/15/23	2.103	50,000	484	1,403,099.10	2.105
	TR	NOTE	2.500	08/15/23	2.103	50,000	484	1,403,099.10	2.105
	TR	NOTE	2.500	08/15/23	2.103	50,000	484	1,403,099.10	2.105
	TR	NOTE	2.500	08/15/23	2.106	50,000	484	1,405,052.22	2.108
	TR	NOTE	2.500	08/15/23	2.106	50,000	484	1,405,052.22	2.108
	TR	NOTE	2.500	08/15/23	2.106	50,000	484	1,405,052.22	2.108
	TR	NOTE	2.500	08/15/23	2.106	50,000	484	1,405,052.22	2.108
	TR	NOTE	2.500	08/15/23	2.109	50,000	484	1,407,005.35	2.111
	TR	NOTE	2.500	08/15/23	2.109	50,000	484	1,407,005.35	2.111
	TR	NOTE	2.500	08/15/23	2.109	50,000	484	1,407,005.35	2.111
	TR	NOTE	2.500	08/15/23	2.109	50,000	484	1,407,005.35	2.111
	TR	NOTE	0.125	08/15/23	0.451	50,000	636	392,238.45	0.453
	TR	NOTE	0.125	08/15/23	0.451	50,000	636	392,238.45	0.453
	TR	NOTE	0.125	08/15/23	0.451	50,000	636	392,238.45	0.453
	TR	NOTE	0.125	08/15/23	0.451	50,000	636	392,238.45	0.453
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.267	50,000	775	283,159.96	0.268
	TR	NOTE	0.125	08/15/23	0.267	50,000	775	283,159.96	0.268
	TR	NOTE	0.125	08/15/23	0.267	50,000	775	283,159.96	0.268
	TR	NOTE	0.125	08/15/23	0.215	50,000	838	247,162.03	0.216
	TR	NOTE	0.125	08/15/23	0.215	50,000	838	247,162.03	0.216
	TR	NOTE	0.125	08/15/23	0.215	50,000	838	247,162.03	0.216
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.214	50,000	853	249,751.81	0.214
	TR	NOTE	0.125	08/15/23	0.214	50,000	853	249,751.81	0.214
	TR	NOTE	0.125	08/15/23	0.214	50,000	853	249,751.81	0.214
	TR	NOTE	0.125	08/15/23	0.215	50000	853	251,704.94	0.216
	TR	NOTE	0.125	08/15/23	0.215	50,000	853	251,704.94	0.216
	TR	NOTE	0.125	08/15/23	0.215	50,000	853	251,704.94	0.216
	TR	NOTE	0.125	08/15/23	0.209	50,000	868	248,435.34	0.255
	TR	NOTE	0.125	08/15/23	0.209	50,000	868	248,435.34	0.255
	TR	NOTE	0.125	08/15/23	0.209	50,000	868	248,435.34	0.255

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/15/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	08/15/23	0.168	50,000	942	217,179.01	0.168
	TR	NOTE	0.125	08/15/23	0.168	50,000	942	217,179.01	0.168
	TR	NOTE	0.125	08/15/23	0.168	50,000	942	217,179.01	0.168
08/15/23	PURCHASES								
	CD	BOFA	5.570	12/01/23	5.570	50,000			
	CD	BOFA	5.570	12/01/23	5.570	50,000			
	CD	BOFA	5.730	02/26/24	5.730	50,000			
	CD	BOFA	5.730	02/26/24	5.730	50,000			
	CP	APPLE		09/22/23	5.260	50,000			
	CP	APPLE		09/22/23	5.260	50,000			
	CP	APPLE		09/22/23	5.260	50,000			
	DN	FNMA		09/20/23	5.175	50,000			
	DN	FNMA		09/20/23	5.175	50,000			
	DN	FFCB		09/20/23	5.200	50,000			
	DN	FFCB		09/20/23	5.200	50,000			
	DN	FFCB		09/20/23	5.200	50,000			
	DN	FNMA		09/22/23	5.170	50,000			
	DN	FNMA		09/22/23	5.170	50,000			
	DN	FHLMC		09/22/23	5.175	50,000			
	DN	FHLMC		09/22/23	5.175	50,000			
	DN	FNMA		09/22/23	5.175	50,000			
	DN	FNMA		09/22/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FFCB		03/29/24	5.100	50,000			
	DN	FFCB		03/29/24	5.100	50,000			
	DN	FFCB		03/29/24	5.100	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.255	50,000			
	TR	BILL		09/21/23	5.255	50,000			
	TR	BILL		09/21/23	5.255	50,000			
	TR	NOTE	4.375	08/15/26	4.547	50,000			
	TR	NOTE	4.375	08/15/26	4.547	50,000			
	TR	NOTE	4.375	08/15/26	4.547	50,000			
	TR	NOTE	4.375	08/15/26	4.564	50,000			
	TR	NOTE	4.375	08/15/26	4.564	50,000			
	TR	NOTE	4.375	08/15/26	4.564	50,000			
	TR	NOTE	4.375	08/15/26	4.646	50,000			
	TR	NOTE	4.375	08/15/26	4.646	50,000			
	TR	NOTE	4.375	08/15/26	4.646	50,000			
	YCD	KBC	5.320	09/20/23	5.320	50,000			
	YCD	KBC	5.320	09/20/23	5.320	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/15/23	PURCHASES (Continued)								
	YCD	NORINCHUK	5.340	09/20/23	5.340	50,000			
	YCD	NORINCHUK	5.340	09/20/23	5.340	50,000			
	YCD	MONTREAL	5.360	09/20/23	5.360	50,000			
	YCD	MONTREAL	5.360	09/20/23	5.360	50,000			
	YCD	SWEDBANK	5.290	09/22/23	5.290	50,000			
	YCD	SWEDBANK	5.290	09/22/23	5.290	50,000			
08/16/23	NO REDEMPTIONS								
08/16/23	PURCHASES								
	CD	US BANK	5.140	09/08/23	5.140	50,000			
	CD	US BANK	5.140	09/08/23	5.140	50,000			
	CP	SHEFFIELD		09/01/23	5.330	50,000			
	CP	CR AG NY		09/20/23	5.300	50,000			
	CP	CR AG NY		09/20/23	5.300	50,000			
	DN	FFCB		09/20/23	5.250	50,000			
	DN	FNMA		09/22/23	5.175	50,000			
	DN	FNMA		09/22/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/28/23	5.265	50,000			
	TR	BILL		09/28/23	5.265	50,000			
	TR	BILL		09/28/23	5.265	50,000			
	YCD	DNB	5.300	09/25/23	5.300	50,000			
	YCD	DNB	5.300	09/25/23	5.300	50,000			
	YCD	BARCLAYS	6.000	06/03/24	6.000	50,000			
	YCD	BARCLAYS	6.000	06/03/24	6.000	50,000			
08/17/23	NO REDEMPTIONS								
08/17/23	PURCHASES								
	CP	APPLE		09/20/23	5.270	50,000			
	CP	GTA		09/29/23	5.350	50,000			
	CP	GTA		09/29/23	5.350	50,000			
	CP	PEPSICO		11/27/23	5.310	50,000			
	CP	VERSAILLES		12/04/23	5.510	50,000			
	CP	VERSAILLES		12/04/23	5.510	50,000			
	DN	FHLB		09/20/23	5.250	50,000			
	DN	FHLB		09/20/23	5.250	50,000			
	DN	FHLB		09/20/23	5.250	50,000			
	DN	FNMA		09/22/23	5.180	50,000			
	DN	FNMA		09/22/23	5.180	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/17/23	PURCHASES (Continued)								
	DN	FNMA		09/22/23	5.180	50,000			
	DN	FNMA		09/22/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	YCD	SUMI TRUST	5.330	09/25/23	5.330	50,000			
	YCD	SUMI TRUST	5.330	09/25/23	5.330	50,000			
	YCD	SE BANKEN	5.480	11/27/23	5.480	50,000			
	YCD	SE BANKEN	5.480	11/27/23	5.480	50,000			
	YCD	CIBC	5.710	02/26/24	5.710	50,000			
	YCD	CIBC	5.710	02/26/24	5.710	50,000			
	YCD	RABOBANK	5.770	03/29/24	5.770	50,000			
	YCD	RABOBANK	5.770	03/29/24	5.770	50,000			
08/18/23	REDEMPTIONS								
	DEB	FFCB	3.250	08/18/23	3.289	50,000	365	1,643,950.00	3.289
	DEB	FFCB	3.250	08/18/23	3.289	50,000	365	1,643,950.00	3.289
08/18/23	PURCHASES								
	DN	FHLB		09/20/23	5.250	50,000			
	DN	FHLB		09/20/23	5.250	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FNMA		09/27/23	5.180	50,000			
	DN	FNMA		09/27/23	5.180	50,000			
	YCD	SUMI TRUST	5.330	09/22/23	5.330	50,000			
	YCD	SUMI TRUST	5.330	09/22/23	5.330	50,000			
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000			
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000			
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000			
	YCD	MUFG BK	5.360	09/27/23	5.360	50,000			
	YCD	MUFG BK	5.360	09/27/23	5.360	50,000			
	YCD	CB AUS	5.790	08/28/24	5.790	50,000			
	YCD	CB AUS	5.790	08/28/24	5.790	50,000			
08/21/23	REDEMPTIONS								
	CD	BMO HARRIS	5.260	08/21/23	5.260	50,000	33	241,083.33	5.333
	CD	BMO HARRIS	5.260	08/21/23	5.260	50,000	33	241,083.33	5.333

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/21/23	REDEMPTIONS (Continued)								
	CP	CAFCO		08/21/23	5.200	50,000	122	881,111.11	5.367
	CP	CAFCO		08/21/23	5.200	50,000	122	881,111.11	5.367
	DN	FNMA		08/21/23	5.125	50,000	33	234,895.83	5.221
	DN	FNMA		08/21/23	5.125	50,000	33	234,895.83	5.221
	YCD	DNB	5.270	08/21/23	5.270	50,000	11	80,513.89	5.343
	YCD	DNB	5.270	08/21/23	5.270	50,000	11	80,513.89	5.343
	YCD	SUMI TRUST	5.310	08/21/23	5.310	50,000	13	95,875.00	5.384
	YCD	SUMI TRUST	5.310	08/21/23	5.310	50,000	13	95,875.00	5.384
08/21/23	PURCHASES								
	CP	MUFG BK		08/29/23	5.250	50,000			
	CP	MUFG BK		08/29/23	5.250	50,000			
	CP	MUFG BK		08/29/23	5.250	50,000			
	CP	RABO NY		08/29/23	5.300	50,000			
	CP	RABO NY		08/29/23	5.300	50,000			
	YCD	DNB	5.270	08/29/23	5.270	50,000			
	YCD	DNB	5.270	08/29/23	5.270	50,000			
	YCD	FORTIS	5.300	08/29/23	5.300	50,000			
	YCD	FORTIS	5.300	08/29/23	5.300	50,000			
08/22/23	NO REDEMPTIONS								
08/22/23	PURCHASES								
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000			
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000			
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000			
	CP	RABO NY		08/31/23	5.300	50,000			
	CP	RABO NY		08/31/23	5.300	50,000			
	YCD	CR AG CIB	5.320	08/31/23	5.320	50,000			
	YCD	CR AG CIB	5.320	08/31/23	5.320	50,000			
08/23/23	SALES								
	TR	NOTE	2.750	08/31/23		50,000	419	1,697,860.06	2.958
	TR	NOTE	2.750	08/31/23		50,000	419	1,697,860.06	2.958
	TR	NOTE	2.750	08/31/23		50,000	419	1,697,860.06	2.958
	TR	NOTE	2.750	08/31/23		50,000	419	1,697,860.06	2.958
08/23/23	NO REDEMPTIONS								
08/23/23	PURCHASES								
	CD	US BANK	5.200	09/25/23	5.200	50,000			
	CD	US BANK	5.200	09/25/23	5.200	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/23/23	PURCHASES (Continued)								
	CP	BNP NY		08/31/23	5.290	50,000			
	CP	BNP NY		08/31/23	5.290	50,000			
	CP	BNP NY		08/31/23	5.290	50,000			
	CP	UNITEDHEALTH		09/01/23	5.320	50,000			
	CP	UNITEDHEALTH		09/01/23	5.320	50,000			
	CP	DISNEY		11/27/23	5.450	50,000			
	CP	DISNEY		11/27/23	5.450	50,000			
	DN	FNMA		09/05/23	5.195	50,000			
	DN	FFCB		09/20/23	5.240	50,000			
	DN	FNMA		09/22/23	5.185	50,000			
	DN	FNMA		09/22/23	5.185	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLB		09/25/23	5.250	50,000			
	DN	FHLB		09/25/23	5.250	50,000			
	DN	FNMA		10/02/23	5.185	50,000			
	DN	FNMA		10/02/23	5.185	50,000			
	TR	BILL		08/31/23	5.200	50,000			
	TR	BILL		08/31/23	5.200	50,000			
	TR	BILL		08/31/23	5.245	50,000			
	TR	BILL		08/31/23	5.245	50,000			
	TR	BILL		09/21/23	5.235	50,000			
	TR	BILL		09/21/23	5.235	50,000			
	TR	BILL		09/21/23	5.242	50,000			
	TR	BILL		09/21/23	5.242	50,000			
	YCD	SUMI TRUST	5.300	08/31/23	5.300	50,000			
	YCD	SUMI TRUST	5.300	08/31/23	5.300	50,000			
	YCD	SWEDBANK	5.280	09/25/23	5.280	50,000			
	YCD	SWEDBANK	5.280	09/25/23	5.280	50,000			
	YCD	KBC	5.310	09/25/23	5.310	50,000			
	YCD	KBC	5.310	09/25/23	5.310	50,000			
08/24/23	REDEMPTIONS								
	DEB	FHLMC	0.250	08/24/23	3.030	50,000	413	1,674,869.44	3.054
	DEB	FHLMC	0.250	08/24/23	2.637	50,000	440	1,557,894.44	2.660
	DEB	FHLMC	0.250	08/24/23	2.637	50,000	440	1,557,894.44	2.660
	DEB	FHLMC	0.250	08/24/23	0.178	50,000	945	230,908.33	0.178
	DEB	FHLMC	0.250	08/24/23	0.178	50,000	945	230,908.33	0.178
	DEB	FHLMC	0.250	08/24/23	0.178	50,000	945	230,908.33	0.178
	DEB	FHLMC	0.250	08/24/23	0.254	50,000	1,008	350,986.11	0.254
	DEB	FHLMC	0.250	08/24/23	0.254	50,000	1,008	350,986.11	0.254

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/24/23	REDEMPTIONS (Continued)								
	DEB	FHLMC	0.250	08/24/23	0.236	50,000	1,029	332,780.56	0.236
	DEB	FHLMC	0.250	08/24/23	0.236	50,000	1,029	332,780.56	0.236
	DEB	FHLMC	0.250	08/24/23	0.239	50,000	1,063	347,986.11	0.239
08/24/23	PURCHASES								
	CP	CR AG NY		09/08/23	5.300	50,000			
	CP	CHARIOT		09/25/23	5.330	50,000			
	CP	CHARIOT		09/25/23	5.330	50,000			
	CP	GTA		09/25/23	5.330	50,000			
	CP	GTA		09/25/23	5.330	50,000			
	CP	JUPITER		10/02/23	5.380	50,000			
	CP	JUPITER		10/02/23	5.380	50,000			
	CP	PEPSICO		02/09/24	5.360	50,000			
	CP	PEPSICO		02/09/24	5.360	50,000			
	DN	FNMA		09/08/23	5.195	50,000			
	DN	FNMA		09/08/23	5.195	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLB		09/25/23	5.250	50,000			
	DN	FHLB		09/25/23	5.250	50,000			
	DN	FHLB		09/25/23	5.250	50,000			
	DN	FHLB		09/27/23	5.220	50,000			
	DN	FHLB		09/27/23	5.220	50,000			
	DN	FHLMC		09/29/23	5.185	50,000			
	DN	FHLMC		09/29/23	5.185	50,000			
	DN	FHLMC		10/02/23	5.190	50,000			
	DN	FHLMC		10/02/23	5.190	50,000			
	DN	IADB		10/02/23	5.280	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.243	50,000			
	TR	BILL		09/21/23	5.243	50,000			
	TR	BILL		09/21/23	5.243	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/26/23	5.250	50,000			
	TR	BILL		09/26/23	5.250	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/24/23	PURCHASES (Continued)								
	YCD	MONTREAL	5.300	09/05/23	5.300	50,000			
	YCD	MONTREAL	5.300	09/05/23	5.300	50,000			
	YCD	ANZ	5.460	02/26/24	5.460	50,000			
	YCD	ANZ	5.460	02/26/24	5.460	50,000			
08/25/23	REDEMPTIONS								
	CD	CITIBANK	4.100	08/25/23	4.100	50,000	365	2,078,472.22	4.157
	CD	CITIBANK	4.100	08/25/23	4.100	50,000	365	2,078,472.22	4.157
	CP	SOC GEN NY		08/25/23	5.310	50,000	23	169,625.00	5.402
	CP	SOC GEN NY		08/25/23	5.310	50,000	23	169,625.00	5.402
	CP	SOC GEN NY		08/25/23	5.310	50,000	23	169,625.00	5.402
	YCD	SWEDBANK	5.230	08/25/23	5.230	50,000	31	225,180.56	5.303
	YCD	SWEDBANK	5.230	08/25/23	5.230	50,000	31	225,180.56	5.303
	YCD	NORINCHUK	5.280	08/25/23	5.280	50,000	38	278,666.67	5.353
	YCD	NORINCHUK	5.280	08/25/23	5.280	50,000	38	278,666.67	5.353
08/25/23	PURCHASES								
	DN	FHLB		08/31/23	5.230	50,000			
	DN	FHLB		08/31/23	5.230	50,000			
08/28/23	REDEMPTIONS								
	CP	MUFG BK		08/28/23	5.280	50,000	18	132,000.00	5.368
	CP	MUFG BK		08/28/23	5.280	50,000	18	132,000.00	5.368
	CP	MUFG BK		08/28/23	5.280	50,000	18	132,000.00	5.368
	CP	SOC GEN NY		08/28/23	5.300	50,000	18	132,500.00	5.388
	CP	SOC GEN NY		08/28/23	5.300	50,000	18	132,500.00	5.388
	CP	CR AG NY		08/28/23	5.290	50,000	32	235,111.11	5.389
	CP	CR AG NY		08/28/23	5.290	50,000	32	235,111.11	5.389
	CP	DEERE CAP		08/28/23	5.230	50,000	40	290,555.56	5.334
	CP	SHEFFIELD		08/28/23	5.320	50,000	63	465,500.00	5.445
	CP	SHEFFIELD		08/28/23	5.320	50,000	63	465,500.00	5.445
	CP	NATIXIS NY		08/28/23	5.200	50,000	122	881,111.11	5.367
	CP	NATIXIS NY		08/28/23	5.200	50,000	122	881,111.11	5.367
	CP	CRC		08/28/23	5.220	50,000	122	884,500.00	5.388
	CP	SUMI TRUST		08/28/23	5.210	50,000	125	904,513.89	5.380
	CP	SUMI TRUST		08/28/23	5.210	50,000	125	904,513.89	5.380
	CP	ATLANTIC		08/28/23	5.070	50,000	186	1,309,750.00	5.279
	DN	FNMA		08/28/23	5.180	50,000	18	129,500.00	5.266
	DN	FNMA		08/28/23	5.180	50,000	18	129,500.00	5.266
	DN	FHLB		08/28/23	5.210	50,000	18	130,250.00	5.296
	DN	FHLB		08/28/23	5.210	50,000	18	130,250.00	5.296
	DN	FNMA		08/28/23	5.150	50,000	33	236,041.67	5.246
	DN	FNMA		08/28/23	5.150	50,000	33	236,041.67	5.246

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/28/23	REDEMPTIONS (Continued)								
	DN	FHLMC		08/28/23	5.090	50,000	41	289,847.22	5.191
	DN	FHLMC		08/28/23	5.090	50,000	41	289,847.22	5.191
	DN	FNMA		08/28/23	5.090	50,000	47	332,263.89	5.195
	DN	FNMA		08/28/23	5.090	50,000	47	332,263.89	5.195
	DN	FHLB		08/28/23	5.010	50,000	63	438,375.00	5.125
	DN	FHLB		08/28/23	5.010	50,000	63	438,375.00	5.125
	DN	IBRD		08/28/23	4.980	50,000	104	719,333.33	5.123
	DN	IBRD		08/28/23	4.980	50,000	104	719,333.33	5.123
	DN	IBRD		08/28/23	4.950	50,000	105	721,875.00	5.092
	DN	IBRD		08/28/23	4.950	50,000	105	721,875.00	5.092
	DN	IADB		08/28/23	5.000	50,000	111	770,833.33	5.149
	DN	IADB		08/28/23	5.000	50,000	111	770,833.33	5.149
	DN	FNMA		08/28/23	4.920	50,000	118	806,333.33	5.070
	DN	FNMA		08/28/23	4.920	50,000	118	806,333.33	5.070
	DN	IBRD		08/28/23	4.850	50,000	122	821,805.56	5.000
	DN	IBRD		08/28/23	4.850	50,000	122	821,805.56	5.000
	DN	FHLB		08/28/23	4.870	50,000	186	1,258,083.33	5.065
	DN	FHLB		08/28/23	4.870	50,000	186	1,258,083.33	5.065
	DN	FHLMC		08/28/23	4.775	50,000	192	1,273,333.33	4.968
	DN	FHLMC		08/28/23	4.775	50,000	192	1,273,333.33	4.968
	DN	FHLB		08/28/23	4.790	50,000	194	1,290,638.89	4.985
	DN	FHLB		08/28/23	4.790	50,000	194	1,290,638.89	4.985
	DN	FHLB		08/28/23	4.785	50,000	202	1,342,458.33	4.985
	DN	FHLB		08/28/23	4.785	50,000	202	1,342,458.33	4.985
	YCD	DNB	5.240	08/28/23	5.240	50,000	33	240,166.67	5.313
	YCD	DNB	5.240	08/28/23	5.240	50,000	33	240,166.67	5.313
	YCD	KBC	5.280	08/28/23	5.280	50,000	34	249,333.33	5.353
	YCD	KBC	5.280	08/28/23	5.280	50,000	34	249,333.33	5.353
	YCD	NORDEA ABP	5.300	08/28/23	5.300	50,000	35	257,638.89	5.374
	YCD	NORDEA ABP	5.300	08/28/23	5.300	50,000	35	257,638.89	5.374
	YCD	SWEDBANK	5.150	08/28/23	5.150	50,000	52	371,944.44	5.222
	YCD	SWEDBANK	5.150	08/28/23	5.150	50,000	52	371,944.44	5.222
	YCD	MUFG BK	5.340	08/28/23	5.340	50,000	53	393,083.33	5.414
	YCD	MUFG BK	5.340	08/28/23	5.340	50,000	53	393,083.33	5.414
	YCD	MIZUHO	5.300	08/28/23	5.300	50,000	119	875,972.22	5.374
	YCD	MIZUHO	5.300	08/28/23	5.300	50,000	119	875,972.22	5.374
	YCD	FORTIS	5.370	08/28/23	5.370	50,000	131	977,041.67	5.445
	YCD	FORTIS	5.370	08/28/23	5.370	50,000	131	977,041.67	5.445
	YCD	NB CANADA	4.970	08/28/23	4.970	50,000	194	1,339,138.89	5.039
	YCD	NB CANADA	4.970	08/28/23	4.970	50,000	194	1,339,138.89	5.039
	YCD	RABOBANK	5.090	08/28/23	5.090	50,000	194	1,371,472.22	5.161
	YCD	RABOBANK	5.090	08/28/23	5.090	50,000	194	1,371,472.22	5.161
08/28/23	PURCHASES								
	CP	CHARIOT		09/29/23	5.380	50,000			
	CP	CHARIOT		09/29/23	5.380	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/28/23	PURCHASES (Continued)								
	DN	FHLB		08/31/23	5.150	50,000			
	DN	FHLB		08/31/23	5.150	50,000			
	DN	FHLB		08/31/23	5.150	50,000			
	DN	FHLB		08/31/23	5.230	50,000			
	DN	FHLB		08/31/23	5.230	50,000			
	DN	FNMA		09/22/23	5.190	50,000			
	DN	FNMA		09/22/23	5.190	50,000			
	DN	FHLMC		09/25/23	5.195	50,000			
	DN	FHLMC		09/25/23	5.195	50,000			
	DN	FHLB		09/29/23	5.250	50,000			
	DN	FHLB		09/29/23	5.250	50,000			
	YCD	NB CANADA	5.490	02/26/24	5.490	50,000			
	YCD	NB CANADA	5.490	02/26/24	5.490	50,000			
08/29/23	REDEMPTIONS								
	CP	MUFG BK		08/29/23	5.250	50,000	8	58,333.33	5.329
	CP	MUFG BK		08/29/23	5.250	50,000	8	58,333.33	5.329
	CP	MUFG BK		08/29/23	5.250	50,000	8	58,333.33	5.329
	CP	RABO NY		08/29/23	5.300	50,000	8	58,888.89	5.380
	CP	RABO NY		08/29/23	5.300	50,000	8	58,888.89	5.380
	TR	BILL		08/29/23	5.250	50,000	27	196,875.00	5.344
	TR	BILL		08/29/23	5.250	50,000	27	196,875.00	5.344
	TR	BILL		08/29/23	5.250	50,000	27	196,875.00	5.344
	TR	BILL		08/29/23	5.250	50,000	27	196,875.00	5.344
	TR	BILL		08/29/23	5.235	50,000	35	254,479.17	5.335
	TR	BILL		08/29/23	5.235	50,000	35	254,479.17	5.335
	TR	BILL		08/29/23	5.235	50,000	35	254,479.17	5.335
	TR	BILL		08/29/23	5.235	50,000	35	254,479.17	5.335
	TR	BILL		08/29/23	5.235	50,000	35	254,479.17	5.335
	YCD	DNB	5.270	08/29/23	5.270	50,000	8	58,555.56	5.343
	YCD	DNB	5.270	08/29/23	5.270	50,000	8	58,555.56	5.343
	YCD	FORTIS	5.300	08/29/23	5.300	50,000	8	58,888.89	5.374
	YCD	FORTIS	5.300	08/29/23	5.300	50,000	8	58,888.89	5.374
	YCD	NORINCHUK	5.310	08/29/23	5.310	50,000	35	258,125.00	5.384
	YCD	NORINCHUK	5.310	08/29/23	5.310	50,000	35	258,125.00	5.384
08/29/23	PURCHASES								
	CP	LIBERTY		12/01/23	5.430	50,000			
	CP	SHEFFIELD		12/01/23	5.480	50,000			
	CP	SHEFFIELD		12/01/23	5.480	50,000			
	DN	FHLB		09/22/23	5.240	50,000			
	DN	FHLB		09/22/23	5.240	50,000			
	DN	FHLMC		09/27/23	5.200	50,000			
	DN	FHLMC		09/27/23	5.200	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/29/23	PURCHASES (Continued)								
	DN	FHLMC		09/29/23	5.200	50,000			
	DN	FHLMC		09/29/23	5.200	50,000			
08/30/23	NO REDEMPTIONS								
08/30/23	PURCHASES								
	DN	FNMA		09/08/23	5.190	50,000			
	DN	FNMA		09/08/23	5.190	50,000			
	DN	IADB		09/25/23	5.280	50,000			
	DN	FFCB		09/27/23	5.200	50,000			
	DN	FFCB		09/27/23	5.200	50,000			
08/31/23	REDEMPTIONS								
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000	9	66,250.00	5.374
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000	9	66,250.00	5.374
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000	9	66,250.00	5.374
	CP	BNP NY		08/31/23	5.290	50,000	8	58,777.78	5.370
	CP	BNP NY		08/31/23	5.290	50,000	8	58,777.78	5.370
	CP	BNP NY		08/31/23	5.290	50,000	8	58,777.78	5.370
	CP	RABO NY		08/31/23	5.300	50,000	9	66,250.00	5.381
	CP	RABO NY		08/31/23	5.300	50,000	9	66,250.00	5.381
	DN	FHLB		08/31/23	5.150	50,000	3	21,458.33	5.224
	DN	FHLB		08/31/23	5.150	50,000	3	21,458.33	5.224
	DN	FHLB		08/31/23	5.150	50,000	3	21,458.33	5.224
	DN	FHLB		08/31/23	5.230	50,000	3	21,791.67	5.305
	DN	FHLB		08/31/23	5.230	50,000	3	21,791.67	5.305
	DN	FHLB		08/31/23	5.230	50,000	6	43,583.33	5.307
	DN	FHLB		08/31/23	5.230	50,000	6	43,583.33	5.307
	DN	FHLB		08/31/23	5.210	50,000	21	151,958.33	5.298
	DN	FHLB		08/31/23	5.210	50,000	21	151,958.33	5.298
	TR	BILL		08/31/23	5.200	50,000	8	57,777.78	5.278
	TR	BILL		08/31/23	5.200	50,000	8	57,777.78	5.278
	TR	BILL		08/31/23	5.245	50,000	8	58,277.78	5.324
	TR	BILL		08/31/23	5.245	50,000	8	58,277.78	5.324
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	NOTE	2.750	08/31/23	2.964	50,000	427	1,729,704.48	2.964
	TR	NOTE	2.750	08/31/23	2.964	50,000	427	1,729,704.48	2.964
	TR	NOTE	2.750	08/31/23	2.967	50,000	427	1,731,657.61	2.968
	TR	NOTE	2.750	08/31/23	2.967	50,000	427	1,731,657.61	2.968
	TR	NOTE	2.750	08/31/23	2.967	50,000	427	1,731,657.61	2.968

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/31/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.208	50,000	709	201,452.43	0.208
	TR	NOTE	0.125	08/31/23	0.208	50,000	709	201,452.43	0.208
	TR	NOTE	0.125	08/31/23	0.208	50,000	709	201,452.43	0.208
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	YCD	SUMI TRUST	5.300	08/31/23	5.300	50,000	8	58,888.89	5.374
	YCD	SUMI TRUST	5.300	08/31/23	5.300	50,000	8	58,888.89	5.374
	YCD	CR AG CIB	5.320	08/31/23	5.320	50,000	9	66,500.00	5.394
	YCD	CR AG CIB	5.320	08/31/23	5.320	50,000	9	66,500.00	5.394

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/31/23	PURCHASES								
	CP	WALMART		09/25/23	5.250	50,000			
	CP	WALMART		09/25/23	5.250	50,000			
	CP	METLIFE STF		03/01/24	5.520	50,000			
	CP	METLIFE STF		03/01/24	5.520	50,000			
	DN	FNMA		09/08/23	5.190	50,000			
	DN	FNMA		09/22/23	5.190	50,000			
	DN	FNMA		09/22/23	5.190	50,000			
	DN	FFCB		09/25/23	5.200	50,000			
	DN	FFCB		09/25/23	5.200	50,000			

FOOTNOTES

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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ALHAMBRA				
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
New Omni Bank, N.A.	08/30/23	5.340	8,000,000.00	02/28/24
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	08/31/23	5.400	2,000,000.00	11/30/23
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 MONTE				
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
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
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
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
IRVINE (Continued)				
Commercial Bank of California	04/06/23	4.660	1,000,000.00	10/05/23
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
First Foundation Bank	08/31/23	5.420	47,000,000.00	11/30/23
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)	03/17/23	4.390	40,000,000.00	09/15/23
CTBC Bank Corp. (USA)	08/18/23	5.320	60,000,000.00	02/16/24
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
Hanmi Bank	08/11/23	5.310	15,000,000.00	02/09/24
Manufacturers Bank	08/31/23	5.400	20,000,000.00	11/30/23
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	08/11/23	5.330	30,000,000.00	11/10/23
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	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	08/24/23	5.350	50,000,000.00	11/30/23
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.	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
American Plus Bank, N.A.	08/02/23	5.260	3,000,000.00	01/31/24
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	04/19/23	4.890	9,000,000.00	10/18/23
Cornerstone Community Bank	08/11/23	5.310	8,500,000.00	02/09/24
REDWOOD CITY				
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
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
REDWOOD CITY (Continued)				
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
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	03/15/23	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
Axos Bank	08/30/23	5.360	25,000,000.00	02/28/24
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	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
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	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
Technology Credit Union	08/17/23	5.360	50,000,000.00	11/16/23
Technology Credit Union	08/31/23	5.360	100,000,000.00	02/29/24
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	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
Poppy Bank	08/17/23	5.340	30,000,000.00	02/15/24
SUN VALLEY				
Mission Valley Bank	08/02/23	5.280	10,000,000.00	11/01/23
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 AUGUST 2023			5,203,000,000.00	

BANK DEMAND DEPOSITS

AUGUST 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	\$	281,102	\$	1,535,000	\$	3,539,775
2		240,184		1,660,000		3,311,049
3		312,720		1,740,000		3,620,294
4		287,124		1,785,000		3,695,189
5		287,124		1,785,000		3,695,189
6		287,124		1,785,000		3,695,189
7		252,019		1,610,000		3,545,853
8		302,172		1,620,000		3,301,989
9		295,323		1,860,000		3,618,489
10		282,180		1,685,000		3,260,937
11		305,124		1,875,000		4,078,703
12		305,124		1,875,000		4,078,703
13		305,124		1,875,000		4,078,703
14		305,276		1,605,000		3,771,162
15		287,717		1,835,000		3,659,501
16		283,074		1,850,000		3,346,828
17		276,428		1,770,000		3,590,246
18		285,242		1,630,000		4,415,149
19		285,242		1,630,000		4,415,149
20		285,242		1,630,000		4,415,149
21		224,429		1,640,000		10,073,200
22		363,589		1,780,000		3,634,194
23		287,485		1,805,000		3,558,397
24		304,209		1,740,000		3,521,223
25		284,285		1,660,000		4,467,765
26		284,285		1,660,000		4,467,765
27		284,285		1,660,000		4,467,765
28		328,545		1,710,000		3,651,904
29		279,585		1,720,000		2,869,563
30		292,607		1,760,000		5,868,770
31		299,036		1,860,000		3,115,769
AVERAGE DOLLAR DAYS		\$289,774 <u>a/</u>		\$1,730,161 <u>b/</u>		

a/ The prescribed bank balance for August was \$323,354. This consisted of \$255,282 in compensating balances for services, balances for uncollected funds of \$69,103 and a deduction of \$1,031 for August delayed deposit credit.

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

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

1890

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on August 16, 2023, has determined and designated the amount of money available for deposit and investment as of August 11, 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 \$ 255,000,000

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:

					Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
	From	To	Transactions	In Securities (GC section 16430)		
(1)	8/14/2023	8/18/2023	\$ 1,057,000,000	\$ (4,151,000,000)	\$ 5,208,000,000	\$ 1,057,000,000
(2)	8/21/2023	8/25/2023	\$ 3,316,400,000	\$ (834,600,000)	\$ 5,208,000,000	\$ 4,373,400,000
(3)	8/28/2023	9/1/2023	\$ (6,077,400,000)	\$ (6,912,000,000)	\$ 5,208,000,000	\$ (1,704,000,000)
(4)	9/4/2023	9/8/2023	\$ (3,099,700,000)	\$ (10,011,700,000)	\$ 5,208,000,000	\$ (4,803,700,000)
(5)	9/11/2023	9/15/2023	\$ (1,170,900,000)	\$ (11,182,600,000)	\$ 5,208,000,000	\$ (5,974,600,000)
(6)	9/18/2023	9/22/2023	\$ 1,059,300,000	\$ (10,123,300,000)	\$ 5,208,000,000	\$ (4,915,300,000)
(7)	9/25/2023	9/29/2023	\$ (6,639,000,000)	\$ (16,762,300,000)	\$ 5,208,000,000	\$ (11,554,300,000)
(8)	10/2/2023	10/6/2023	\$ (7,294,400,000)	\$ (24,056,700,000)	\$ 5,208,000,000	\$ (18,848,700,000)
(9)	10/9/2023	10/13/2023	\$ 3,883,600,000	\$ (20,173,100,000)	\$ 5,208,000,000	\$ (14,965,100,000)
(10)	10/16/2023	10/20/2023	\$ 17,364,800,000	\$ (2,808,300,000)	\$ 5,208,000,000	\$ 2,399,700,000

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 \$ 255,000,000.

Dated: August 16, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member