

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**JANUARY 31, 2024**

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

JANUARY 2024

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## Summary of Investment Data A Comparison of January 2024 with January 2023

(Dollars In Thousands)

|                                                 | January 2024       | January 2023       | Change             |
|-------------------------------------------------|--------------------|--------------------|--------------------|
| <b>Average Daily Portfolio (\$)</b>             | <b>161,581,534</b> | <b>202,976,952</b> | <b>-41,395,418</b> |
| <b>Accrued Earnings (\$)</b>                    | <b>549,052</b>     | <b>418,068</b>     | <b>+130,984</b>    |
| <b>Effective Yield (%)</b>                      | <b>4.012</b>       | <b>2.425</b>       | <b>+1.587</b>      |
| <b>Average Life-Month End (In Days)</b>         | <b>212</b>         | <b>273</b>         | <b>-61</b>         |
| <b>Total Security Transactions</b>              |                    |                    |                    |
| Amount (\$)                                     | 38,448,354         | 39,985,047         | -1,536,693         |
| Number                                          | 777                | 787                | -10                |
| <b>Total Time Deposit Transactions</b>          |                    |                    |                    |
| Amount (\$)                                     | 2,684,000          | 2,587,000          | +97,000            |
| Number                                          | 72                 | 80                 | -8                 |
| <b>Average Workday Investment Activity (\$)</b> | <b>1,958,684</b>   | <b>2,128,602</b>   | <b>-169,918</b>    |
| <b>Prescribed Demand Account Balances</b>       |                    |                    |                    |
| For Services (\$)                               | 181,000            | 188,000            | -7,000             |



## Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

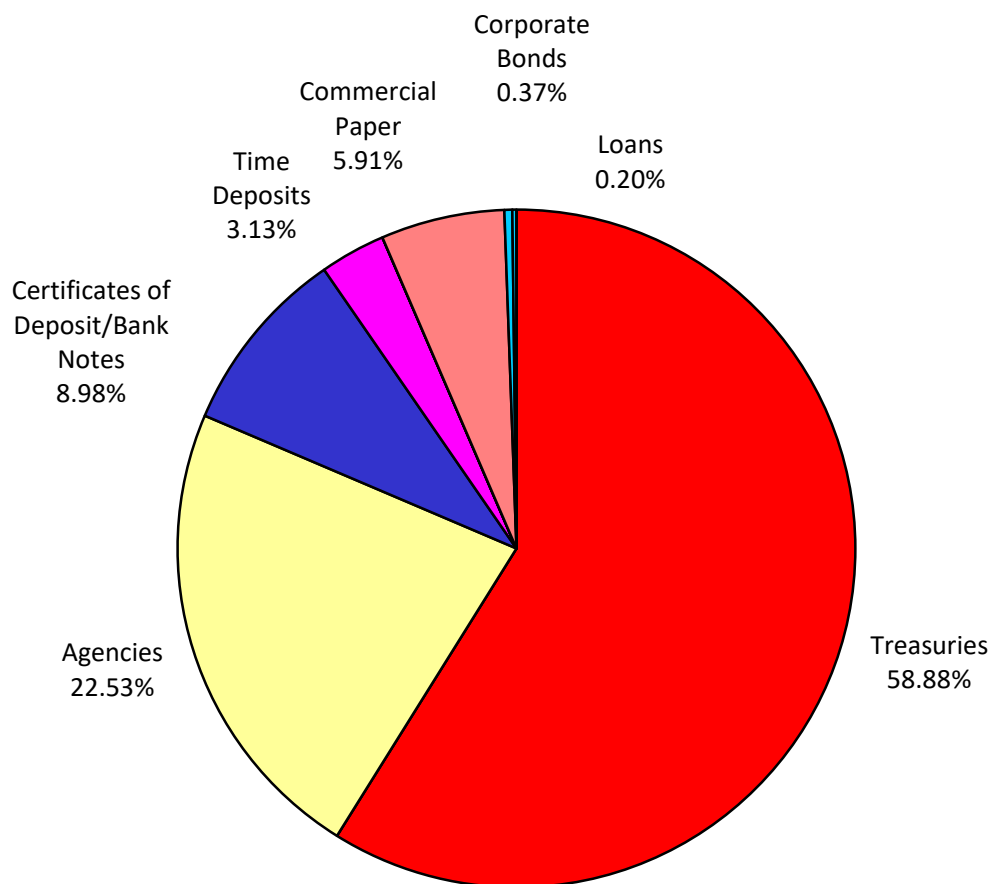
January 31, 2024

| <u>TYPE OF SECURITY</u>        | <u>AMOUNT (\$)</u> | <u>*PERCENT OF PORTFOLIO</u> | <u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u> |
|--------------------------------|--------------------|------------------------------|-------------------------------------------------------------|
| <b>Government</b>              |                    |                              |                                                             |
| Bills                          | 29,367,637         | 17.71                        | +0.63                                                       |
| Bonds                          | 0                  | 0.00                         | 0                                                           |
| Notes                          | 68,276,646         | 41.17                        | -2.97                                                       |
| Strips                         | 0                  | 0.00                         | 0                                                           |
| <b>Total Government</b>        | <b>97,644,283</b>  | <b>58.88</b>                 | <b>-2.34</b>                                                |
| <b>Agency Debentures</b>       | <b>12,223,479</b>  | <b>7.38</b>                  | <b>-0.40</b>                                                |
| <b>Certificates of Deposit</b> | <b>14,900,000</b>  | <b>8.98</b>                  | <b>+1.26</b>                                                |
| Bank Notes                     | 0                  | 0.00                         | 0                                                           |
| Repurchases                    | 0                  | 0.00                         | 0                                                           |
| Agency Discount Notes          | 25,131,551         | 15.15                        | +1.49                                                       |
| Time Deposits                  | 5,188,000          | 3.13                         | -0.21                                                       |
| GNMAs                          | 0                  | 0.00                         | 0                                                           |
| Commercial Paper               | 9,797,911          | 5.91                         | +0.20                                                       |
| Remics                         | 2,112              | 0.00                         | 0                                                           |
| Corporate Bonds                | 621,664            | 0.37                         | +0.01                                                       |
| PMIA Loans                     | 325,717            | 0.20                         | -0.01                                                       |
| GF Loans                       | 0                  | 0.00                         | 0                                                           |
| Other                          | 0                  | 0.00                         | 0                                                           |
| Reversed Repurchases           | 0                  | 0.00                         | 0                                                           |
| <b>Total (All Types)</b>       | <b>165,834,717</b> | <b>100.00</b>                |                                                             |

\*Percentages may be off due to rounding.

| <u>INVESTMENT ACTIVITY</u>                      | <u>January 2024</u> |                    | <u>December 2023</u> |                    |
|-------------------------------------------------|---------------------|--------------------|----------------------|--------------------|
|                                                 | <u>NUMBER</u>       | <u>AMOUNT (\$)</u> | <u>NUMBER</u>        | <u>AMOUNT (\$)</u> |
| Pooled Money                                    | 777                 | 38,448,354         | 673                  | 33,424,689         |
| Time Deposits                                   | 72                  | 2,684,000          | 38                   | 1,401,000          |
| Other                                           | 3                   | 680,420            | 32                   | 2,373,312          |
| <b>Total</b>                                    | <b>852</b>          | <b>41,812,774</b>  | <b>743</b>           | <b>37,199,001</b>  |
| <b>PMIA Monthly Average Effective Yield (%)</b> |                     | <b>4.012</b>       |                      | <b>3.929</b>       |
| <b>Year to Date Yield Last Day of Month (%)</b> |                     | <b>3.667</b>       |                      | <b>3.610</b>       |

**Pooled Money Investment Account**  
**Portfolio Composition**  
**\$165.8 billion**  
**01/31/2024**



Percentages may not total 100%, due to rounding.

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/02/24    | REDEMPTIONS |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP          | MUFG BK                         |                | 01/02/24                       | 5.300                                         | 50,000                                       | 22                         | 161,944.44                          | 5.391                                |
|             | CP          | MUFG BK                         |                | 01/02/24                       | 5.300                                         | 50,000                                       | 22                         | 161,944.44                          | 5.391                                |
|             | DEB         | FHLB                            | 4.810          | 01/02/24                       | 4.810                                         | 50,000                                       | 349                        | 2,298,111.11                        | 4.807                                |
|             | DEB         | FHLB                            | 4.810          | 01/02/24                       | 4.810                                         | 50,000                                       | 349                        | 2,298,111.11                        | 4.807                                |
|             | DEB         | FNMA                            | 4.800          | 01/02/24                       | 4.800                                         | 50,000                                       | 362                        | 2,380,000.00                        | 4.799                                |
|             | DEB         | FNMA                            | 4.800          | 01/02/24                       | 4.800                                         | 50,000                                       | 362                        | 2,380,000.00                        | 4.799                                |
|             | DN          | FNMA                            |                | 01/02/24                       | 5.240                                         | 50,000                                       | 21                         | 152,833.33                          | 5.329                                |
|             | DN          | FNMA                            |                | 01/02/24                       | 5.240                                         | 50,000                                       | 21                         | 152,833.33                          | 5.329                                |
|             | DN          | FHLB                            |                | 01/02/24                       | 4.850                                         | 50,000                                       | 321                        | 2,162,291.67                        | 5.140                                |
|             | DN          | FHLB                            |                | 01/02/24                       | 4.625                                         | 50,000                                       | 350                        | 2,248,263.89                        | 4.910                                |
|             | DN          | FHLB                            |                | 01/02/24                       | 4.625                                         | 50,000                                       | 350                        | 2,248,263.89                        | 4.910                                |
|             | DN          | FHLB                            |                | 01/02/24                       | 4.690                                         | 50,000                                       | 362                        | 2,358,027.78                        | 4.990                                |
|             | DN          | FHLB                            |                | 01/02/24                       | 4.690                                         | 50,000                                       | 362                        | 2,358,027.78                        | 4.990                                |
|             | DN          | FFCB                            |                | 01/02/24                       | 4.600                                         | 50,000                                       | 363                        | 2,319,166.67                        | 4.891                                |
|             | DN          | FFCB                            |                | 01/02/24                       | 4.600                                         | 50,000                                       | 363                        | 2,319,166.67                        | 4.891                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.290                                         | 50,000                                       | 83                         | 609,819.44                          | 5.430                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.290                                         | 50,000                                       | 83                         | 609,819.44                          | 5.430                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.290                                         | 50,000                                       | 83                         | 609,819.44                          | 5.430                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.295                                         | 50,000                                       | 83                         | 610,395.83                          | 5.435                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.295                                         | 50,000                                       | 83                         | 610,395.83                          | 5.435                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.295                                         | 50,000                                       | 83                         | 610,395.83                          | 5.435                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.300                                         | 50,000                                       | 83                         | 610,972.22                          | 5.440                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.300                                         | 50,000                                       | 83                         | 610,972.22                          | 5.440                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.300                                         | 50,000                                       | 83                         | 610,972.22                          | 5.440                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.310                                         | 50,000                                       | 89                         | 656,375.00                          | 5.455                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.310                                         | 50,000                                       | 89                         | 656,375.00                          | 5.455                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.310                                         | 50,000                                       | 89                         | 656,375.00                          | 5.455                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.310                                         | 50,000                                       | 89                         | 656,375.00                          | 5.455                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.310                                         | 50,000                                       | 89                         | 656,375.00                          | 5.455                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.310                                         | 50,000                                       | 89                         | 656,375.00                          | 5.455                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.295                                         | 50,000                                       | 113                        | 831,020.83                          | 5.459                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.295                                         | 50,000                                       | 113                        | 831,020.83                          | 5.459                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.295                                         | 50,000                                       | 113                        | 831,020.83                          | 5.459                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.295                                         | 50,000                                       | 113                        | 831,020.83                          | 5.459                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.295                                         | 50,000                                       | 113                        | 831,020.83                          | 5.459                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.295                                         | 50,000                                       | 113                        | 831,020.83                          | 5.459                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/02/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
| 01/02/24    | PURCHASES   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP          | CHARIOT                         |                | 03/01/24                       | 5.400                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | CHARIOT                         |                | 03/01/24                       | 5.400                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | NATIXIS NY                      |                | 08/01/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | NATIXIS NY                      |                | 08/01/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/02/24    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 01/10/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 01/10/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 01/12/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 01/12/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/24/24                       | 5.075                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/24/24                       | 5.075                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/29/24                       | 5.060                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/29/24                       | 5.060                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/09/24                       | 5.123                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/09/24                       | 5.123                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/09/24                       | 5.123                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/09/24                       | 5.130                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/09/24                       | 5.130                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/09/24                       | 5.130                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/09/24                       | 5.130                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/13/24                       | 5.045                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/13/24                       | 5.045                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/13/24                       | 5.045                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/13/24                       | 5.045                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/13/24                       | 5.045                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/13/24                       | 5.045                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/29/24                       | 4.545                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/29/24                       | 4.545                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 11/29/24                       | 4.545                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | DNB                             | 5.350          | 04/02/24                       | 5.350                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | DNB                             | 5.350          | 04/02/24                       | 5.350                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | FORTIS                          | 5.400          | 04/26/24                       | 5.400                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | FORTIS                          | 5.400          | 04/26/24                       | 5.400                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SWEDBANK                        | 5.300          | 05/01/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SWEDBANK                        | 5.300          | 05/01/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
| 01/03/24    | REDEMPTIONS           |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DEB                   | FHLB                            | 4.750          | 01/03/24                       | 4.868                                         | 50,000                                       | 364                        | 2,425,402.78                        | 4.870                                |
|             | DEB                   | FHLB                            | 4.750          | 01/03/24                       | 4.868                                         | 50,000                                       | 364                        | 2,425,402.78                        | 4.870                                |
| 01/03/24    | PURCHASES             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                    | RABO NY                         |                | 01/10/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | RABO NY                         |                | 01/10/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | RABO NY                         |                | 01/10/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FFCB                            |                | 05/29/24                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FFCB                            |                | 05/29/24                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 05/29/24                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 05/29/24                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 06/10/24                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 06/10/24                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/03/24    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.000          | 07/15/25                       | 4.500                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.000          | 07/15/25                       | 4.500                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.000          | 07/15/25                       | 4.500                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.000          | 07/15/25                       | 4.503                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.000          | 07/15/25                       | 4.503                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.000          | 07/15/25                       | 4.503                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.000          | 07/15/25                       | 4.506                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.000          | 07/15/25                       | 4.506                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 3.000          | 07/15/25                       | 4.506                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.312                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.312                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.312                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.316                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.316                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.316                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SUMITOMO                        | 5.280          | 05/01/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SUMITOMO                        | 5.280          | 05/01/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | TORONTO                         | 5.330          | 07/29/24                       | 5.330                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | TORONTO                         | 5.330          | 07/29/24                       | 5.330                                         | 50,000                                       |                            |                                     |                                      |
| 01/04/24    | NO REDEMPTIONS        |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 01/04/24    | PURCHASES             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                    | BNP NY                          |                | 01/09/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | BNP NY                          |                | 01/09/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | BNP NY                          |                | 01/09/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | BNP NY                          |                | 01/09/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | RABO NY                         |                | 01/12/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | RABO NY                         |                | 01/12/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | RABO NY                         |                | 01/12/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | RABO NY                         |                | 01/12/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 02/09/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 02/09/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | MUFG BK                         |                | 02/12/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | MUFG BK                         |                | 02/12/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | THUNDER                         |                | 04/26/24                       | 5.360                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | THUNDER                         |                | 04/26/24                       | 5.360                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | ING FDL                         |                | 09/03/24                       | 5.140                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | ING FDL                         |                | 09/03/24                       | 5.140                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 02/02/24                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 02/02/24                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 02/07/24                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 02/07/24                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/04/24    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.366                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.366                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.366                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.366                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.366                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 12/31/25                       | 4.366                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | DNB                             | 5.290          | 02/05/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | DNB                             | 5.290          | 02/05/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
| 01/05/24    | NO REDEMPTIONS        |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 01/05/24    | PURCHASES             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CD                    | US BANK                         | 5.250          | 02/12/24                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | CD                    | US BANK                         | 5.250          | 02/12/24                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | SOC GEN NY                      |                | 01/24/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | SOC GEN NY                      |                | 01/24/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 02/12/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 02/12/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 02/12/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 02/12/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 05/01/24                       | 5.115                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 05/01/24                       | 5.115                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/29/24                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/29/24                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 10/01/24                       | 4.820                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 10/01/24                       | 4.820                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.269                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.269                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.270                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.270                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | KBC                             | 5.310          | 02/12/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | KBC                             | 5.310          | 02/12/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | BNP                             | 5.390          | 05/08/24                       | 5.390                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | BNP                             | 5.390          | 05/08/24                       | 5.390                                         | 50,000                                       |                            |                                     |                                      |
| 01/08/24    | NO REDEMPTIONS        |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 01/08/24    | PURCHASES             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 02/12/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 02/12/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | DNB                             | 5.280          | 02/12/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | DNB                             | 5.280          | 02/12/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/09/24    | REDEMPTIONS |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP          | BNP NY                          |                | 01/09/24                       | 5.290                                         | 50,000                                       | 5                          | 36,736.11                           | 5.367                                |
|             | CP          | BNP NY                          |                | 01/09/24                       | 5.290                                         | 50,000                                       | 5                          | 36,736.11                           | 5.367                                |
|             | CP          | BNP NY                          |                | 01/09/24                       | 5.290                                         | 50,000                                       | 5                          | 36,736.11                           | 5.367                                |
|             | CP          | BNP NY                          |                | 01/09/24                       | 5.290                                         | 50,000                                       | 5                          | 36,736.11                           | 5.367                                |
|             | CP          | APPLE                           |                | 01/09/24                       | 5.290                                         | 50,000                                       | 26                         | 191,027.78                          | 5.384                                |
|             | CP          | JUPITER                         |                | 01/09/24                       | 5.390                                         | 50,000                                       | 29                         | 217,097.22                          | 5.489                                |
|             | CP          | CHARIOT                         |                | 01/09/24                       | 5.390                                         | 50,000                                       | 32                         | 239,555.56                          | 5.491                                |
|             | CP          | MUFG BK                         |                | 01/09/24                       | 5.390                                         | 50,000                                       | 35                         | 262,013.89                          | 5.494                                |
|             | CP          | MUFG BK                         |                | 01/09/24                       | 5.390                                         | 50,000                                       | 35                         | 262,013.89                          | 5.494                                |
|             | DN          | FHLMC                           |                | 01/09/24                       | 5.240                                         | 50,000                                       | 22                         | 160,111.11                          | 5.330                                |
|             | DN          | FHLMC                           |                | 01/09/24                       | 5.240                                         | 50,000                                       | 22                         | 160,111.11                          | 5.330                                |
|             | DN          | FNMA                            |                | 01/09/24                       | 5.240                                         | 50,000                                       | 28                         | 203,777.78                          | 5.335                                |
|             | DN          | FNMA                            |                | 01/09/24                       | 5.240                                         | 50,000                                       | 28                         | 203,777.78                          | 5.335                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.250                                         | 50,000                                       | 29                         | 211,458.33                          | 5.346                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.250                                         | 50,000                                       | 29                         | 211,458.33                          | 5.346                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.313                                         | 50,000                                       | 89                         | 656,745.83                          | 5.458                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.313                                         | 50,000                                       | 89                         | 656,745.83                          | 5.458                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.313                                         | 50,000                                       | 89                         | 656,745.83                          | 5.458                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.315                                         | 50,000                                       | 89                         | 656,993.06                          | 5.461                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.315                                         | 50,000                                       | 89                         | 656,993.06                          | 5.461                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.315                                         | 50,000                                       | 89                         | 656,993.06                          | 5.461                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.303                                         | 50,000                                       | 117                        | 861,737.50                          | 5.471                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.303                                         | 50,000                                       | 117                        | 861,737.50                          | 5.471                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.303                                         | 50,000                                       | 117                        | 861,737.50                          | 5.471                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.305                                         | 50,000                                       | 117                        | 862,062.50                          | 5.473                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.313                                         | 50,000                                       | 117                        | 863,362.50                          | 5.481                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.313                                         | 50,000                                       | 117                        | 863,362.50                          | 5.481                                |
|             | TR          | BILL                            |                | 01/09/24                       | 5.313                                         | 50,000                                       | 117                        | 863,362.50                          | 5.481                                |
|             | YCD         | NORINCHUK                       | 5.330          | 01/09/24                       | 5.330                                         | 50,000                                       | 29                         | 214,680.56                          | 5.404                                |
|             | YCD         | NORINCHUK                       | 5.330          | 01/09/24                       | 5.330                                         | 50,000                                       | 29                         | 214,680.56                          | 5.404                                |
|             | YCD         | KBC                             | 5.310          | 01/09/24                       | 5.310                                         | 50,000                                       | 35                         | 258,125.00                          | 5.384                                |
|             | YCD         | KBC                             | 5.310          | 01/09/24                       | 5.310                                         | 50,000                                       | 35                         | 258,125.00                          | 5.384                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/09/24    | PURCHASES   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP          | APPLE                           |                | 01/29/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | APPLE                           |                | 01/29/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | CHARIOT                         |                | 03/25/24                       | 5.380                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | ATLANTIC                        |                | 05/03/24                       | 5.340                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IADB                            |                | 02/12/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IADB                            |                | 02/12/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 07/01/24                       | 5.005                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | FHLB                            |                | 07/01/24                       | 5.005                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | BNP                             | 5.350          | 07/01/24                       | 5.350                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | BNP                             | 5.350          | 07/01/24                       | 5.350                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | ANZ                             | 5.170          | 07/24/24                       | 5.170                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | ANZ                             | 5.170          | 07/24/24                       | 5.170                                         | 50,000                                       |                            |                                     |                                      |
| 01/10/24    | REDEMPTIONS |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP          | RABO NY                         |                | 01/10/24                       | 5.300                                         | 50,000                                       | 7                          | 51,527.78                           | 5.379                                |
|             | CP          | RABO NY                         |                | 01/10/24                       | 5.300                                         | 50,000                                       | 7                          | 51,527.78                           | 5.379                                |
|             | CP          | RABO NY                         |                | 01/10/24                       | 5.300                                         | 50,000                                       | 7                          | 51,527.78                           | 5.379                                |
|             | DN          | FNMA                            |                | 01/10/24                       | 5.210                                         | 50,000                                       | 8                          | 57,888.89                           | 5.288                                |
|             | DN          | FNMA                            |                | 01/10/24                       | 5.210                                         | 50,000                                       | 8                          | 57,888.89                           | 5.288                                |
| 01/10/24    | PURCHASES   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR          | BILL                            |                | 02/27/24                       | 5.248                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 02/27/24                       | 5.248                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 02/27/24                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | TR          | BILL                            |                | 02/27/24                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | CR AG CIB                       | 5.300          | 02/27/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD         | CR AG CIB                       | 5.300          | 02/27/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
| 01/11/24    | REDEMPTIONS |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP          | DEERE CAP                       |                | 01/11/24                       | 5.400                                         | 50,000                                       | 87                         | 652,500.00                          | 5.547                                |
|             | CP          | COCA COLA                       |                | 01/11/24                       | 5.240                                         | 50,000                                       | 182                        | 1,324,555.56                        | 5.457                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.340                                         | 50,000                                       | 91                         | 674,916.67                          | 5.488                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.340                                         | 50,000                                       | 91                         | 674,916.67                          | 5.488                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.340                                         | 50,000                                       | 91                         | 674,916.67                          | 5.488                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.340                                         | 50,000                                       | 91                         | 674,916.67                          | 5.488                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.340                                         | 50,000                                       | 91                         | 674,916.67                          | 5.488                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.340                                         | 50,000                                       | 91                         | 674,916.67                          | 5.488                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.340                                         | 50,000                                       | 91                         | 674,916.67                          | 5.488                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.345                                         | 50,000                                       | 91                         | 675,548.61                          | 5.493                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.345                                         | 50,000                                       | 91                         | 675,548.61                          | 5.493                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.345                                         | 50,000                                       | 91                         | 675,548.61                          | 5.493                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.275                                         | 50,000                                       | 101                        | 739,965.28                          | 5.429                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.275                                         | 50,000                                       | 101                        | 739,965.28                          | 5.429                                |
|             | TR          | BILL                            |                | 01/11/24                       | 5.275                                         | 50,000                                       | 101                        | 739,965.28                          | 5.429                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/11/24    | REDEMPTIONS (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.280                                         | 50,000                                       | 101                        | 740,666.67                          | 5.434                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.280                                         | 50,000                                       | 101                        | 740,666.67                          | 5.434                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.280                                         | 50,000                                       | 101                        | 740,666.67                          | 5.434                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.260                                         | 50,000                                       | 164                        | 1,198,111.11                        | 5.464                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.260                                         | 50,000                                       | 164                        | 1,198,111.11                        | 5.464                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.260                                         | 50,000                                       | 164                        | 1,198,111.11                        | 5.464                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.260                                         | 50,000                                       | 164                        | 1,198,111.11                        | 5.464                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.260                                         | 50,000                                       | 164                        | 1,198,111.11                        | 5.464                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.260                                         | 50,000                                       | 164                        | 1,198,111.11                        | 5.464                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.265                                         | 50,000                                       | 164                        | 1,199,250.00                        | 5.469                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.265                                         | 50,000                                       | 164                        | 1,199,250.00                        | 5.469                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.265                                         | 50,000                                       | 164                        | 1,199,250.00                        | 5.469                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.265                                         | 50,000                                       | 164                        | 1,199,250.00                        | 5.469                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.275                                         | 50,000                                       | 168                        | 1,230,833.33                        | 5.483                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.275                                         | 50,000                                       | 168                        | 1,230,833.33                        | 5.483                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.275                                         | 50,000                                       | 168                        | 1,230,833.33                        | 5.483                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.275                                         | 50,000                                       | 168                        | 1,230,833.33                        | 5.483                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.275                                         | 50,000                                       | 168                        | 1,230,833.33                        | 5.483                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.235                                         | 50,000                                       | 176                        | 1,279,666.67                        | 5.447                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.235                                         | 50,000                                       | 176                        | 1,279,666.67                        | 5.447                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.235                                         | 50,000                                       | 176                        | 1,279,666.67                        | 5.447                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.230                                         | 50,000                                       | 177                        | 1,285,708.33                        | 5.443                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.230                                         | 50,000                                       | 177                        | 1,285,708.33                        | 5.443                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.230                                         | 50,000                                       | 177                        | 1,285,708.33                        | 5.443                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.230                                         | 50,000                                       | 177                        | 1,285,708.33                        | 5.443                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.240                                         | 50,000                                       | 182                        | 1,324,555.56                        | 5.457                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.240                                         | 50,000                                       | 182                        | 1,324,555.56                        | 5.457                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.243                                         | 50,000                                       | 182                        | 1,325,313.89                        | 5.461                                |
|             | TR                      | BILL                            |                | 01/11/24                       | 5.243                                         | 50,000                                       | 182                        | 1,325,313.89                        | 5.461                                |
| 01/11/24    | NO PURCHASES            |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 01/12/24    | SALES                   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 08/08/24                       | 4.850                                         | 50,000                                       | 115                        | 907,402.78                          | 6.040                                |
|             | TR                      | BILL                            |                | 11/29/24                       | 4.585                                         | 50,000                                       | 10                         | 45,236.11                           | 3.447                                |
|             | TR                      | BILL                            |                | 11/29/24                       | 4.585                                         | 50,000                                       | 10                         | 45,236.11                           | 3.447                                |
|             | TR                      | BILL                            |                | 11/29/24                       | 4.585                                         | 50,000                                       | 10                         | 45,236.11                           | 3.447                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| <b>01/12/24</b> | <b>REDEMPTIONS</b>    |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CP                    | RABO NY                         |                | 01/12/24                       | 5.300                                         | 50,000                                       | 8                          | 58,888.89                           | 5.380                                |
|                 | CP                    | RABO NY                         |                | 01/12/24                       | 5.300                                         | 50,000                                       | 8                          | 58,888.89                           | 5.380                                |
|                 | CP                    | RABO NY                         |                | 01/12/24                       | 5.300                                         | 50,000                                       | 8                          | 58,888.89                           | 5.380                                |
|                 | CP                    | RABO NY                         |                | 01/12/24                       | 5.300                                         | 50,000                                       | 8                          | 58,888.89                           | 5.380                                |
|                 | DN                    | FNMA                            |                | 01/12/24                       | 5.210                                         | 50,000                                       | 10                         | 72,361.11                           | 5.290                                |
|                 | DN                    | FNMA                            |                | 01/12/24                       | 5.210                                         | 50,000                                       | 10                         | 72,361.11                           | 5.290                                |
| <b>01/12/24</b> | <b>PURCHASES</b>      |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | TR                    | BILL                            |                | 02/27/24                       | 5.230                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                    | BILL                            |                | 02/27/24                       | 5.230                                         | 50,000                                       |                            |                                     |                                      |
|                 | TR                    | BILL                            |                | 02/27/24                       | 5.230                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                   | DNB                             | 5.280          | 02/27/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                   | DNB                             | 5.280          | 02/27/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                   | KBC                             | 5.310          | 02/27/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
|                 | YCD                   | KBC                             | 5.310          | 02/27/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
| <b>01/15/24</b> | <b>REDEMPTIONS</b>    |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | TR                    | NOTE                            | 0.125          | 01/15/24                       | 0.213                                         | 50,000                                       | 1,091                      | 317,668.76                          | 0.213                                |
|                 | TR                    | NOTE                            | 0.125          | 01/15/24                       | 0.213                                         | 50,000                                       | 1,091                      | 317,668.76                          | 0.213                                |
|                 | TR                    | NOTE                            | 0.125          | 01/15/24                       | 0.213                                         | 50,000                                       | 1,091                      | 317,668.76                          | 0.213                                |
|                 | TR                    | NOTE                            | 0.125          | 01/15/24                       | 0.219                                         | 50,000                                       | 1,095                      | 328,125.00                          | 0.219                                |
|                 | TR                    | NOTE                            | 0.125          | 01/15/24                       | 0.219                                         | 50,000                                       | 1,095                      | 328,125.00                          | 0.219                                |
|                 | TR                    | NOTE                            | 0.125          | 01/15/24                       | 0.219                                         | 50,000                                       | 1,095                      | 328,125.00                          | 0.219                                |
|                 | TR                    | NOTE                            | 0.125          | 01/15/24                       | 0.219                                         | 50,000                                       | 1,095                      | 328,125.00                          | 0.219                                |
|                 | TR                    | NOTE                            | 0.125          | 01/15/24                       | 0.219                                         | 50,000                                       | 1,095                      | 328,125.00                          | 0.219                                |
|                 | TR                    | NOTE                            | 0.125          | 01/15/24                       | 0.219                                         | 50,000                                       | 1,095                      | 328,125.00                          | 0.219                                |
| <b>01/16/24</b> | <b>NO REDEMPTIONS</b> |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| <b>01/16/24</b> | <b>PURCHASES</b>      |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|                 | CB                    | WELLS FGO                       | 3.550          | 09/29/25                       | 4.935                                         | 15,000                                       |                            |                                     |                                      |
|                 | CP                    | MUFG BK                         |                | 02/27/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                    | MUFG BK                         |                | 02/27/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|                 | CP                    | COCA COLA                       |                | 06/10/24                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|                 | DEB                   | FFCB                            | 4.875          | 10/01/24                       | 4.981                                         | 50,000                                       |                            |                                     |                                      |
|                 | DEB                   | FFCB                            | 4.875          | 10/01/24                       | 4.981                                         | 50,000                                       |                            |                                     |                                      |
|                 | DEB                   | FHLB                            | 4.240          | 03/02/26                       | 4.242                                         | 50,000                                       |                            |                                     |                                      |
|                 | DEB                   | FHLB                            | 4.240          | 03/02/26                       | 4.242                                         | 50,000                                       |                            |                                     |                                      |
|                 | DEB                   | FHLB                            | 4.240          | 03/02/26                       | 4.242                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                    | FNMA                            |                | 02/27/24                       | 5.215                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                    | FNMA                            |                | 02/27/24                       | 5.215                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                    | FNMA                            |                | 02/27/24                       | 5.220                                         | 50,000                                       |                            |                                     |                                      |
|                 | DN                    | FNMA                            |                | 02/27/24                       | 5.220                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/16/24    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 02/27/24                       | 5.220                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 02/27/24                       | 5.220                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/29/24                       | 5.055                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/29/24                       | 5.055                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/03/24                       | 5.035                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/03/24                       | 5.035                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/27/24                       | 4.965                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/27/24                       | 4.965                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/27/24                       | 4.965                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/27/24                       | 4.965                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.235                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.235                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.235                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.245                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.245                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.245                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.982                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.982                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.982                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.983                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.983                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.985                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.985                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.985                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.990                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.990                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.990                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/16/24    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.031                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.031                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.031                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | NORINCHUK                       | 5.380          | 03/18/24                       | 5.380                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | NORINCHUK                       | 5.380          | 03/18/24                       | 5.380                                         | 50,000                                       |                            |                                     |                                      |
| 01/17/24    | NO REDEMPTIONS        |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 01/17/24    | PURCHASES             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 03/18/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 03/18/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB                   | FHLB                            | 4.200          | 01/02/26                       | 4.201                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB                   | FHLB                            | 4.200          | 01/02/26                       | 4.201                                         | 50,000                                       |                            |                                     |                                      |
|             | DEB                   | FHLB                            | 4.200          | 01/02/26                       | 4.201                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 05/01/24                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 05/01/24                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/27/24                       | 5.015                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/27/24                       | 5.015                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.245                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.245                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.245                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.255                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.255                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.163                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.163                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.163                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.168                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.168                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.168                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.180                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.182                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.182                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.182                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/17/24    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.183                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.183                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.985                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.985                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.985                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.990                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.990                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.990                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 4.990                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.025                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.025                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.025                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SUMITOMO                        | 5.380          | 03/18/24                       | 5.380                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SUMITOMO                        | 5.380          | 03/18/24                       | 5.380                                         | 50,000                                       |                            |                                     |                                      |
| 01/18/24    | NO REDEMPTIONS        |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 01/18/24    | PURCHASES             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CD                    | BOFA                            | 5.350          | 07/24/24                       | 5.350                                         | 50,000                                       |                            |                                     |                                      |
|             | CD                    | BOFA                            | 5.350          | 07/24/24                       | 5.350                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | MIZUHO NY                       |                | 04/08/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | MIZUHO NY                       |                | 04/08/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | SHEFFIELD                       |                | 04/22/24                       | 5.350                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | SHEFFIELD                       |                | 04/22/24                       | 5.350                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | NATIXIS NY                      |                | 06/27/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | NATIXIS NY                      |                | 06/27/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | NATIXIS NY                      |                | 06/27/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | BOFA                            |                | 10/01/24                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | BOFA                            |                | 10/01/24                       | 5.080                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 03/18/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 03/18/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 03/18/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FNMA                            |                | 03/18/24                       | 5.205                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLMC                           |                | 03/18/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.175                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.175                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/18/24    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.175                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.175                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.018                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.018                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.018                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.020                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.011                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.011                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.011                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.015                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.015                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.015                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.015                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.015                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 07/11/24                       | 5.015                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | NB CANADA                       | 5.160          | 01/02/25                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | NB CANADA                       | 5.160          | 01/02/25                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
| 01/19/24    | NO REDEMPTIONS        |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 01/19/24    | PURCHASES             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 02/28/24                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IFC                             |                | 06/27/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IFC                             |                | 06/27/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/27/24                       | 5.025                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/27/24                       | 5.025                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.010                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.010                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.010                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.010                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.010                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 06/27/24                       | 5.010                                         | 50,000                                       |                            |                                     |                                      |
| 01/22/24    | REDEMPTIONS           |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                    | CR AG NY                        |                | 01/22/24                       | 5.290                                         | 50,000                                       | 34                         | 249,805.56                          | 5.390                                |
|             | CP                    | CR AG NY                        |                | 01/22/24                       | 5.290                                         | 50,000                                       | 34                         | 249,805.56                          | 5.390                                |
|             | CP                    | JUPITER                         |                | 01/22/24                       | 5.500                                         | 50,000                                       | 76                         | 580,555.56                          | 5.642                                |
|             | CP                    | GOTHAM                          |                | 01/22/24                       | 5.520                                         | 50,000                                       | 129                        | 989,000.00                          | 5.710                                |
|             | CP                    | MICROSOFT                       |                | 01/22/24                       | 5.340                                         | 50,000                                       | 130                        | 964,166.67                          | 5.521                                |
|             | CP                    | MICROSOFT                       |                | 01/22/24                       | 5.340                                         | 50,000                                       | 130                        | 964,166.67                          | 5.521                                |
|             | CP                    | SHEFFIELD                       |                | 01/22/24                       | 5.520                                         | 50,000                                       | 132                        | 1,012,000.00                        | 5.712                                |
|             | CP                    | SHEFFIELD                       |                | 01/22/24                       | 5.520                                         | 50,000                                       | 132                        | 1,012,000.00                        | 5.712                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/22/24    | REDEMPTIONS (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN                      | FNMA                            |                | 01/22/24                       | 5.240                                         | 50,000                                       | 34                         | 247,444.44                          | 5.339                                |
|             | DN                      | FNMA                            |                | 01/22/24                       | 5.240                                         | 50,000                                       | 34                         | 247,444.44                          | 5.339                                |
|             | DN                      | IBRD                            |                | 01/22/24                       | 5.300                                         | 50,000                                       | 76                         | 559,444.44                          | 5.434                                |
|             | DN                      | IBRD                            |                | 01/22/24                       | 5.300                                         | 50,000                                       | 76                         | 559,444.44                          | 5.434                                |
|             | YCD                     | SWEDBANK                        | 5.450          | 01/22/24                       | 5.450                                         | 50,000                                       | 97                         | 734,236.11                          | 5.526                                |
|             | YCD                     | SWEDBANK                        | 5.450          | 01/22/24                       | 5.450                                         | 50,000                                       | 97                         | 734,236.11                          | 5.526                                |
|             | YCD                     | NORINCHUK                       | 5.540          | 01/22/24                       | 5.540                                         | 50,000                                       | 109                        | 838,694.44                          | 5.617                                |
|             | YCD                     | NORINCHUK                       | 5.540          | 01/22/24                       | 5.540                                         | 50,000                                       | 109                        | 838,694.44                          | 5.617                                |
| 01/22/24    | PURCHASES               |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN                      | IBRD                            |                | 07/01/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                      | IBRD                            |                | 07/01/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                      | IBRD                            |                | 07/01/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
| 01/23/24    | REDEMPTIONS             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       | 19                         | 138,805.56                          | 5.348                                |
|             | TR                      | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       | 19                         | 138,805.56                          | 5.348                                |
|             | TR                      | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       | 19                         | 138,805.56                          | 5.348                                |
|             | TR                      | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       | 19                         | 138,805.56                          | 5.348                                |
|             | TR                      | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       | 19                         | 138,805.56                          | 5.348                                |
|             | TR                      | BILL                            |                | 01/23/24                       | 5.260                                         | 50,000                                       | 19                         | 138,805.56                          | 5.348                                |
| 01/23/24    | PURCHASES               |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CD                      | BOFA                            | 5.340          | 09/03/24                       | 5.340                                         | 50,000                                       |                            |                                     |                                      |
|             | CD                      | BOFA                            | 5.340          | 09/03/24                       | 5.340                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | JUPITER                         |                | 03/27/24                       | 5.360                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 06/27/24                       | 5.035                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 06/27/24                       | 5.035                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 06/27/24                       | 5.035                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | MUFG BK                         | 5.280          | 02/14/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | MUFG BK                         | 5.280          | 02/14/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | MUFG BK                         | 5.280          | 02/14/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | CR AG CIB                       | 5.320          | 02/14/24                       | 5.320                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | CR AG CIB                       | 5.320          | 02/14/24                       | 5.320                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | CR AG CIB                       | 5.320          | 02/14/24                       | 5.320                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | MIZUHO                          | 5.370          | 05/03/24                       | 5.370                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | MIZUHO                          | 5.370          | 05/03/24                       | 5.370                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | SE BANKEN                       | 5.320          | 05/24/24                       | 5.320                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | SE BANKEN                       | 5.320          | 05/24/24                       | 5.320                                         | 50,000                                       |                            |                                     |                                      |
| 01/24/24    | REDEMPTIONS             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CB                      | WELLS FGO                       | 3.750          | 01/24/24                       | 5.420                                         | 10,000                                       | 442                        | 647,916.67                          | 5.456                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/24/24    | REDEMPTIONS (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CD                      | BMO BANK                        | 5.620          | 01/24/24                       | 5.620                                         | 50,000                                       | 125                        | 975,694.44                          | 5.698                                |
|             | CD                      | BMO BANK                        | 5.620          | 01/24/24                       | 5.620                                         | 50,000                                       | 125                        | 975,694.44                          | 5.698                                |
|             | CD                      | CITIBANK                        | 5.730          | 01/24/24                       | 5.730                                         | 50,000                                       | 216                        | 1,719,000.00                        | 5.810                                |
|             | CD                      | CITIBANK                        | 5.730          | 01/24/24                       | 5.730                                         | 50,000                                       | 216                        | 1,719,000.00                        | 5.810                                |
|             | CP                      | SOC GEN NY                      |                | 01/24/24                       | 5.300                                         | 50,000                                       | 19                         | 139,861.11                          | 5.389                                |
|             | CP                      | SOC GEN NY                      |                | 01/24/24                       | 5.300                                         | 50,000                                       | 19                         | 139,861.11                          | 5.389                                |
|             | CP                      | MUFG BK                         |                | 01/24/24                       | 5.320                                         | 50,000                                       | 27                         | 199,500.00                          | 5.529                                |
|             | CP                      | MUFG BK                         |                | 01/24/24                       | 5.320                                         | 50,000                                       | 27                         | 199,500.00                          | 5.529                                |
|             | CP                      | SUMI TRUST                      |                | 01/24/24                       | 5.580                                         | 50,000                                       | 131                        | 1,015,250.00                        | 5.775                                |
|             | CP                      | SUMI TRUST                      |                | 01/24/24                       | 5.580                                         | 50,000                                       | 131                        | 1,015,250.00                        | 5.775                                |
|             | CP                      | CAFCO                           |                | 01/24/24                       | 5.500                                         | 50,000                                       | 133                        | 1,015,972.22                        | 5.692                                |
|             | DN                      | IBRD                            |                | 01/24/24                       | 5.300                                         | 50,000                                       | 85                         | 625,694.44                          | 5.442                                |
|             | DN                      | IBRD                            |                | 01/24/24                       | 5.300                                         | 50,000                                       | 85                         | 625,694.44                          | 5.442                                |
|             | DN                      | FHLB                            |                | 01/24/24                       | 5.135                                         | 50,000                                       | 212                        | 1,511,972.22                        | 5.369                                |
|             | DN                      | FHLB                            |                | 01/24/24                       | 5.135                                         | 50,000                                       | 212                        | 1,511,972.22                        | 5.369                                |
|             | YCD                     | KBC                             | 5.320          | 01/24/24                       | 5.320                                         | 50,000                                       | 40                         | 295,555.56                          | 5.394                                |
|             | YCD                     | KBC                             | 5.320          | 01/24/24                       | 5.320                                         | 50,000                                       | 40                         | 295,555.56                          | 5.394                                |
|             | YCD                     | SUMITOMO                        | 5.650          | 01/24/24                       | 5.650                                         | 50,000                                       | 92                         | 721,944.44                          | 5.728                                |
|             | YCD                     | SUMITOMO                        | 5.650          | 01/24/24                       | 5.650                                         | 50,000                                       | 92                         | 721,944.44                          | 5.728                                |
|             | YCD                     | SVENSKA                         | 5.470          | 01/24/24                       | 5.470                                         | 50,000                                       | 105                        | 797,708.33                          | 5.546                                |
|             | YCD                     | SVENSKA                         | 5.470          | 01/24/24                       | 5.470                                         | 50,000                                       | 105                        | 797,708.33                          | 5.546                                |
| 01/24/24    | PURCHASES               |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                      | SUMI TRUST                      |                | 04/24/24                       | 5.330                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | SUMI TRUST                      |                | 04/24/24                       | 5.330                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                      | FHLB                            |                | 05/29/24                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                      | FHLB                            |                | 05/29/24                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | SE BANKEN                       | 5.300          | 07/29/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                     | SE BANKEN                       | 5.300          | 07/29/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
| 01/25/24    | REDEMPTIONS             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 01/25/24                       | 4.640                                         | 50,000                                       | 349                        | 2,249,111.11                        | 4.926                                |
|             | TR                      | BILL                            |                | 01/25/24                       | 4.640                                         | 50,000                                       | 349                        | 2,249,111.11                        | 4.926                                |
|             | TR                      | BILL                            |                | 01/25/24                       | 4.440                                         | 50,000                                       | 364                        | 2,244,666.67                        | 4.713                                |
|             | TR                      | BILL                            |                | 01/25/24                       | 4.440                                         | 50,000                                       | 364                        | 2,244,666.67                        | 4.713                                |
|             | TR                      | BILL                            |                | 01/25/24                       | 4.440                                         | 50,000                                       | 364                        | 2,244,666.67                        | 4.713                                |
| 01/25/24    | PURCHASES               |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CD                      | US BANK                         | 5.250          | 02/26/24                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | CD                      | US BANK                         | 5.250          | 02/26/24                       | 5.250                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | LIBERTY                         |                | 04/24/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | BNP NY                          |                | 05/24/24                       | 5.270                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                      | BNP NY                          |                | 05/24/24                       | 5.270                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/25/24    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/08/24                       | 5.135                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/08/24                       | 5.135                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 06/27/24                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 06/27/24                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IFC                             |                | 07/01/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IFC                             |                | 07/01/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FFCB                            |                | 07/24/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FFCB                            |                | 07/24/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | NORINCHUK                       | 5.340          | 02/26/24                       | 5.340                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | NORINCHUK                       | 5.340          | 02/26/24                       | 5.340                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | KBC                             | 5.310          | 03/01/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | KBC                             | 5.310          | 03/01/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SWEDBANK                        | 5.310          | 05/29/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SWEDBANK                        | 5.310          | 05/29/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | NORDEA ABP                      | 5.280          | 07/24/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | NORDEA ABP                      | 5.280          | 07/24/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SOC GEN                         | 5.290          | 07/29/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SOC GEN                         | 5.290          | 07/29/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | CIC                             | 5.310          | 07/29/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | CIC                             | 5.310          | 07/29/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
| 01/26/24    | REDEMPTIONS           |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                    | MUFG BK                         |                | 01/26/24                       | 5.390                                         | 50,000                                       | 37                         | 276,986.11                          | 5.495                                |
|             | CP                    | MUFG BK                         |                | 01/26/24                       | 5.390                                         | 50,000                                       | 37                         | 276,986.11                          | 5.495                                |
|             | CP                    | PROCTER                         |                | 01/26/24                       | 5.360                                         | 50,000                                       | 91                         | 677,444.44                          | 5.509                                |
|             | CP                    | GTA                             |                | 01/26/24                       | 5.520                                         | 50,000                                       | 99                         | 759,000.00                          | 5.683                                |
|             | CP                    | GTA                             |                | 01/26/24                       | 5.520                                         | 50,000                                       | 99                         | 759,000.00                          | 5.683                                |
|             | DN                    | FNMA                            |                | 01/26/24                       | 5.215                                         | 50,000                                       | 35                         | 253,506.94                          | 5.314                                |
|             | DN                    | FNMA                            |                | 01/26/24                       | 5.215                                         | 50,000                                       | 35                         | 253,506.94                          | 5.314                                |
|             | DN                    | FNMA                            |                | 01/26/24                       | 5.225                                         | 50,000                                       | 37                         | 268,506.94                          | 5.326                                |
|             | DN                    | FNMA                            |                | 01/26/24                       | 5.225                                         | 50,000                                       | 37                         | 268,506.94                          | 5.326                                |
|             | DN                    | FNMA                            |                | 01/26/24                       | 5.240                                         | 50,000                                       | 44                         | 320,222.22                          | 5.347                                |
|             | DN                    | FNMA                            |                | 01/26/24                       | 5.240                                         | 50,000                                       | 44                         | 320,222.22                          | 5.347                                |
|             | DN                    | IBRD                            |                | 01/26/24                       | 5.270                                         | 50,000                                       | 119                        | 871,013.89                          | 5.438                                |
|             | DN                    | IBRD                            |                | 01/26/24                       | 5.270                                         | 50,000                                       | 119                        | 871,013.89                          | 5.438                                |
|             | YCD                   | KBC                             | 5.310          | 01/26/24                       | 5.310                                         | 50,000                                       | 31                         | 228,625.00                          | 5.384                                |
|             | YCD                   | KBC                             | 5.310          | 01/26/24                       | 5.310                                         | 50,000                                       | 31                         | 228,625.00                          | 5.384                                |
|             | YCD                   | NORINCHUK                       | 5.610          | 01/26/24                       | 5.610                                         | 50,000                                       | 105                        | 818,125.00                          | 5.688                                |
| 01/26/24    | PURCHASES             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CB CL                 | TOYOTA                          | 5.000          | 07/26/28                       | 5.000                                         | 25,000                                       |                            |                                     |                                      |
|             | CB CL                 | JPM CHASE                       | 5.250          | 01/26/29                       | 5.250                                         | 25,000                                       |                            |                                     |                                      |
|             | CP                    | SHEFFIELD                       |                | 07/29/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                    | SHEFFIELD                       |                | 07/29/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/29/24    | REDEMPTIONS |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP          | APPLE                           |                | 01/29/24                       | 5.300                                         | 50,000                                       | 20                         | 147,222.22                          | 5.389                                |
|             | CP          | APPLE                           |                | 01/29/24                       | 5.300                                         | 50,000                                       | 20                         | 147,222.22                          | 5.389                                |
|             | CP          | MICROSOFT                       |                | 01/29/24                       | 5.350                                         | 50,000                                       | 125                        | 928,819.44                          | 5.527                                |
|             | CP          | CAFCO                           |                | 01/29/24                       | 5.510                                         | 50,000                                       | 129                        | 987,208.33                          | 5.699                                |
|             | CP          | MIZUHO NY                       |                | 01/29/24                       | 5.500                                         | 50,000                                       | 140                        | 1,069,444.44                        | 5.698                                |
|             | CP          | MIZUHO NY                       |                | 01/29/24                       | 5.500                                         | 50,000                                       | 140                        | 1,069,444.44                        | 5.698                                |
|             | CP          | NATIXIS NY                      |                | 01/29/24                       | 5.610                                         | 50,000                                       | 217                        | 1,690,791.67                        | 5.887                                |
|             | CP          | NATIXIS NY                      |                | 01/29/24                       | 5.610                                         | 50,000                                       | 217                        | 1,690,791.67                        | 5.887                                |
|             | DEB         | FHLB                            | 5.500          | 01/29/24                       | 5.497                                         | 50,000                                       | 182                        | 1,367,361.11                        | 5.484                                |
|             | DEB         | FHLB                            | 5.500          | 01/29/24                       | 5.497                                         | 50,000                                       | 182                        | 1,367,361.11                        | 5.484                                |
|             | DEB         | FHLB                            | 5.500          | 01/29/24                       | 5.497                                         | 50,000                                       | 182                        | 1,367,361.11                        | 5.484                                |
|             | DN          | FNMA                            |                | 01/29/24                       | 5.215                                         | 50,000                                       | 32                         | 231,777.78                          | 5.312                                |
|             | DN          | FNMA                            |                | 01/29/24                       | 5.215                                         | 50,000                                       | 32                         | 231,777.78                          | 5.312                                |
|             | DN          | FNMA                            |                | 01/29/24                       | 5.215                                         | 50,000                                       | 38                         | 275,236.11                          | 5.317                                |
|             | DN          | FNMA                            |                | 01/29/24                       | 5.215                                         | 50,000                                       | 38                         | 275,236.11                          | 5.317                                |
|             | DN          | IFC                             |                | 01/29/24                       | 5.300                                         | 50,000                                       | 105                        | 772,916.67                          | 5.458                                |
|             | DN          | IFC                             |                | 01/29/24                       | 5.300                                         | 50,000                                       | 105                        | 772,916.67                          | 5.458                                |
|             | DN          | IBRD                            |                | 01/29/24                       | 5.270                                         | 50,000                                       | 126                        | 922,250.00                          | 5.444                                |
|             | DN          | IBRD                            |                | 01/29/24                       | 5.270                                         | 50,000                                       | 126                        | 922,250.00                          | 5.444                                |
|             | DN          | IBRD                            |                | 01/29/24                       | 5.270                                         | 50,000                                       | 126                        | 922,250.00                          | 5.444                                |
|             | DN          | FHLB                            |                | 01/29/24                       | 5.295                                         | 50,000                                       | 132                        | 970,750.00                          | 5.475                                |
|             | DN          | FHLB                            |                | 01/29/24                       | 5.295                                         | 50,000                                       | 132                        | 970,750.00                          | 5.475                                |
|             | DN          | FHLB                            |                | 01/29/24                       | 5.205                                         | 50,000                                       | 202                        | 1,460,291.67                        | 5.436                                |
|             | DN          | FHLB                            |                | 01/29/24                       | 5.205                                         | 50,000                                       | 202                        | 1,460,291.67                        | 5.436                                |
|             | DN          | FHLB                            |                | 01/29/24                       | 5.110                                         | 50,000                                       | 223                        | 1,582,680.56                        | 5.350                                |
|             | DN          | FHLB                            |                | 01/29/24                       | 5.110                                         | 50,000                                       | 223                        | 1,582,680.56                        | 5.350                                |
|             | DN          | FHLB                            |                | 01/29/24                       | 4.890                                         | 50,000                                       | 346                        | 2,349,916.67                        | 5.202                                |
|             | DN          | FHLB                            |                | 01/29/24                       | 4.890                                         | 50,000                                       | 346                        | 2,349,916.67                        | 5.202                                |
|             | YCD         | NORINCHUK                       | 5.330          | 01/29/24                       | 5.330                                         | 50,000                                       | 33                         | 244,291.67                          | 5.404                                |
|             | YCD         | CR AG CIB                       | 5.320          | 01/29/24                       | 5.320                                         | 50,000                                       | 34                         | 251,222.22                          | 5.394                                |
|             | YCD         | CR AG CIB                       | 5.320          | 01/29/24                       | 5.320                                         | 50,000                                       | 34                         | 251,222.22                          | 5.394                                |
|             | YCD         | KBC                             | 5.310          | 01/29/24                       | 5.310                                         | 50,000                                       | 53                         | 390,875.00                          | 5.384                                |
|             | YCD         | KBC                             | 5.310          | 01/29/24                       | 5.310                                         | 50,000                                       | 53                         | 390,875.00                          | 5.384                                |
|             | YCD         | CIBC                            | 5.530          | 01/29/24                       | 5.530                                         | 50,000                                       | 94                         | 721,972.22                          | 5.607                                |
|             | YCD         | CIBC                            | 5.530          | 01/29/24                       | 5.530                                         | 50,000                                       | 94                         | 721,972.22                          | 5.607                                |
|             | YCD         | MUFG BK                         | 5.660          | 01/29/24                       | 5.660                                         | 50,000                                       | 110                        | 864,722.22                          | 5.739                                |
|             | YCD         | MUFG BK                         | 5.660          | 01/29/24                       | 5.660                                         | 50,000                                       | 110                        | 864,722.22                          | 5.739                                |
|             | YCD         | TORONTO                         | 5.670          | 01/29/24                       | 5.670                                         | 50,000                                       | 228                        | 1,795,500.00                        | 5.749                                |
|             | YCD         | TORONTO                         | 5.670          | 01/29/24                       | 5.670                                         | 50,000                                       | 228                        | 1,795,500.00                        | 5.749                                |
| 01/29/24    | PURCHASES   |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP          | MIZUHO NY                       |                | 05/29/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | CP          | MIZUHO NY                       |                | 05/29/24                       | 5.210                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 06/27/24                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 06/27/24                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | DN          | IBRD                            |                | 06/27/24                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|------------------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/29/24    | <b>PURCHASES (Continued)</b> |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | YCD                          | TORONTO                         | 5.380          | 04/26/24                       | 5.380                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | TORONTO                         | 5.380          | 04/26/24                       | 5.380                                         | 50,000                                       |                            |                                     |                                      |
| 01/30/24    | <b>NO REDEMPTIONS</b>        |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
| 01/30/24    | <b>PURCHASES</b>             |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | CP                           | CR AG NY                        |                | 04/24/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                           | CR AG NY                        |                | 04/24/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                           | LIBERTY                         |                | 05/01/24                       | 5.290                                         | 50,000                                       |                            |                                     |                                      |
|             | CP                           | CIBC HLD                        |                | 07/29/24                       | 5.140                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FHLB                            |                | 05/24/24                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FHLB                            |                | 05/24/24                       | 5.120                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FHLB                            |                | 06/27/24                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FHLB                            |                | 06/27/24                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | IFC                             |                | 07/01/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | IFC                             |                | 07/01/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FHLB                            |                | 07/01/24                       | 5.015                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FHLB                            |                | 07/01/24                       | 5.015                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FHLB                            |                | 07/15/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                           | FHLB                            |                | 07/15/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                           | BILL                            |                | 06/27/24                       | 5.001                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                           | BILL                            |                | 06/27/24                       | 5.001                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                           | BILL                            |                | 06/27/24                       | 5.005                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                           | BILL                            |                | 06/27/24                       | 5.005                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | KBC                             | 5.310          | 03/18/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | KBC                             | 5.310          | 03/18/24                       | 5.310                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SVENSKA                         | 5.330          | 05/01/24                       | 5.330                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SVENSKA                         | 5.330          | 05/01/24                       | 5.330                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SUMITOMO                        | 5.160          | 05/24/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SUMITOMO                        | 5.160          | 05/24/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SE BANKEN                       | 5.280          | 06/21/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SE BANKEN                       | 5.280          | 06/21/24                       | 5.280                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SOC GEN                         | 5.160          | 11/01/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                          | SOC GEN                         | 5.160          | 11/01/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
| 01/31/24    | <b>REDEMPTIONS</b>           |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                           | NOTE                            | 2.500          | 01/31/24                       | 4.633                                         | 50,000                                       | 378                        | 2,360,563.86                        | 4.658                                |
|             | TR                           | NOTE                            | 2.500          | 01/31/24                       | 4.633                                         | 50,000                                       | 378                        | 2,360,563.86                        | 4.658                                |
|             | TR                           | NOTE                            | 2.500          | 01/31/24                       | 4.633                                         | 50,000                                       | 378                        | 2,360,563.86                        | 4.658                                |
|             | TR                           | NOTE                            | 2.500          | 01/31/24                       | 4.637                                         | 50,000                                       | 378                        | 2,362,516.98                        | 4.662                                |
|             | TR                           | NOTE                            | 2.500          | 01/31/24                       | 4.637                                         | 50,000                                       | 378                        | 2,362,516.98                        | 4.662                                |
|             | TR                           | NOTE                            | 2.500          | 01/31/24                       | 4.637                                         | 50,000                                       | 378                        | 2,362,516.98                        | 4.662                                |
|             | TR                           | NOTE                            | 0.875          | 01/31/24                       | 2.015                                         | 50,000                                       | 680                        | 1,851,681.19                        | 2.030                                |
|             | TR                           | NOTE                            | 0.875          | 01/31/24                       | 2.015                                         | 50,000                                       | 680                        | 1,851,681.19                        | 2.030                                |
|             | TR                           | NOTE                            | 0.875          | 01/31/24                       | 2.015                                         | 50,000                                       | 680                        | 1,851,681.19                        | 2.030                                |

## INVESTMENT TRANSACTIONS

[illegible]

## 01/31/24 PURCHASES

|    |           |       |          |       |        |
|----|-----------|-------|----------|-------|--------|
| CD | US BANK   | 5.250 | 03/01/24 | 5.250 | 50,000 |
| CD | US BANK   | 5.250 | 03/01/24 | 5.250 | 50,000 |
| CP | MUFG BK   |       | 04/22/24 | 5.340 | 50,000 |
| CP | MUFG BK   |       | 04/22/24 | 5.340 | 50,000 |
| CP | MIZUHO NY |       | 05/08/24 | 5.260 | 50,000 |
| CP | MIZUHO NY |       | 05/08/24 | 5.260 | 50,000 |
| CP | GTA       |       | 05/23/24 | 5.250 | 50,000 |
| DN | IBRD      |       | 03/04/24 | 5.200 | 50,000 |
| DN | IBRD      |       | 03/04/24 | 5.200 | 50,000 |
| DN | IBRD      |       | 03/18/24 | 5.200 | 50,000 |
| DN | IBRD      |       | 03/18/24 | 5.200 | 50,000 |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/31/24    | PURCHASES (Continued) |                                 |                |                                |                                               |                                              |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/01/24                       | 5.195                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/01/24                       | 5.195                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 05/01/24                       | 5.195                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 05/08/24                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 05/08/24                       | 5.070                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 06/03/24                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 06/03/24                       | 5.050                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/03/24                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/03/24                       | 5.100                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/10/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/10/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 06/27/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | IBRD                            |                | 06/27/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/27/24                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 06/27/24                       | 5.030                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 07/24/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 07/24/24                       | 5.000                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FFCB                            |                | 09/03/24                       | 4.850                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FFCB                            |                | 09/03/24                       | 4.850                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FFCB                            |                | 10/01/24                       | 4.700                                         | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FFCB                            |                | 10/01/24                       | 4.700                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.240                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.255                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.255                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/24                       | 5.260                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.140                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.140                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.140                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.150                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 05/14/24                       | 5.160                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 01/31/26                       | 4.332                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 01/31/26                       | 4.332                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 01/31/26                       | 4.332                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 01/31/26                       | 4.332                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 01/31/26                       | 4.332                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                    | NOTE                            | 4.250          | 01/31/26                       | 4.332                                         | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>a/</u><br><u>TYPE</u> | <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|--------------------------|--------------------|----------------|--------------------------------|-----------------------------------------------|----------------------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 01/31/24    | PURCHASES (Continued)    |                    |                |                                |                                               |                                              |                            |                                     |                                      |
|             | TR                       | NOTE               | 4.375          | 12/15/26                       | 4.159                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                       | NOTE               | 4.375          | 12/15/26                       | 4.159                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                       | NOTE               | 4.375          | 12/15/26                       | 4.159                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                       | NOTE               | 4.375          | 12/15/26                       | 4.161                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                       | NOTE               | 4.375          | 12/15/26                       | 4.161                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                       | NOTE               | 4.375          | 12/15/26                       | 4.161                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                       | NOTE               | 4.375          | 12/15/26                       | 4.162                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                       | NOTE               | 4.375          | 12/15/26                       | 4.162                                         | 50,000                                       |                            |                                     |                                      |
|             | TR                       | NOTE               | 4.375          | 12/15/26                       | 4.162                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                      | NORINCHUK          | 5.320          | 03/04/24                       | 5.320                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                      | NORINCHUK          | 5.320          | 03/04/24                       | 5.320                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                      | DNB                | 5.300          | 05/03/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                      | DNB                | 5.300          | 05/03/24                       | 5.300                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                      | SVENSKA            | 5.200          | 11/01/24                       | 5.200                                         | 50,000                                       |                            |                                     |                                      |
|             | YCD                      | SVENSKA            | 5.200          | 11/01/24                       | 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

| <b><u>FINANCIAL INSTITUTION</u></b> | <b><u>DEPOSIT<br/>DATE</u></b> | <b><u>YIELD (%)</u></b> | <b><u>PAR<br/>AMOUNT (\$)</u></b> | <b><u>MATURITY<br/>DATE</u></b> |
|-------------------------------------|--------------------------------|-------------------------|-----------------------------------|---------------------------------|
| <b>ALHAMBRA</b>                     |                                |                         |                                   |                                 |
| New Omni Bank, N.A.                 | 08/30/23                       | 5.340                   | 8,000,000.00                      | 02/28/24                        |
| New Omni Bank, N.A.                 | 09/15/23                       | 5.300                   | 30,000,000.00                     | 03/15/24                        |
| New Omni Bank, N.A.                 | 10/12/23                       | 5.320                   | 9,000,000.00                      | 04/11/24                        |
| New Omni Bank, N.A.                 | 11/16/23                       | 5.220                   | 15,000,000.00                     | 05/16/24                        |
| <b>BREA</b>                         |                                |                         |                                   |                                 |
| American First Credit Union         | 09/06/23                       | 5.320                   | 27,000,000.00                     | 03/06/24                        |
| American First Credit Union         | 09/22/23                       | 5.350                   | 23,000,000.00                     | 03/22/24                        |
| <b>CHICO</b>                        |                                |                         |                                   |                                 |
| Tri Counties Bank                   | 01/26/24                       | 5.080                   | 50,000,000.00                     | 07/26/24                        |
| <b>DIAMOND BAR</b>                  |                                |                         |                                   |                                 |
| Prospectors Federal Credit Union    | 11/30/23                       | 5.340                   | 2,000,000.00                      | 02/29/24                        |
| <b>DOWNEY</b>                       |                                |                         |                                   |                                 |
| Financial Partners Credit Union     | 01/04/24                       | 5.290                   | 10,000,000.00                     | 04/04/24                        |
| Financial Partners Credit Union     | 01/25/24                       | 5.290                   | 20,000,000.00                     | 04/25/24                        |
| <b>EL MONTE</b>                     |                                |                         |                                   |                                 |
| Cathay Bank                         | 08/17/23                       | 5.330                   | 50,000,000.00                     | 02/15/24                        |
| Cathay Bank                         | 08/23/23                       | 5.320                   | 100,000,000.00                    | 02/21/24                        |
| Cathay Bank                         | 09/14/23                       | 5.340                   | 25,000,000.00                     | 03/14/24                        |
| Cathay Bank                         | 11/09/23                       | 5.310                   | 125,000,000.00                    | 05/09/24                        |
| <b>FRESNO</b>                       |                                |                         |                                   |                                 |
| FFB (FKA Fresno First Bank)         | 10/05/23                       | 5.350                   | 2,000,000.00                      | 04/04/24                        |
| <b>FOLSOM</b>                       |                                |                         |                                   |                                 |
| Safe Credit Union                   | 11/29/23                       | 5.300                   | 1,000,000.00                      | 05/29/24                        |
| <b>GARDEN GROVE</b>                 |                                |                         |                                   |                                 |
| US Metro Bank                       | 11/17/23                       | 5.260                   | 5,000,000.00                      | 05/17/24                        |
| US Metro Bank                       | 12/06/23                       | 5.220                   | 10,000,000.00                     | 06/05/24                        |
| US Metro Bank                       | 12/07/23                       | 5.210                   | 20,000,000.00                     | 06/06/24                        |
| US Metro Bank                       | 01/17/24                       | 5.010                   | 20,000,000.00                     | 07/17/24                        |
| <b>HUNTINGTON BEACH</b>             |                                |                         |                                   |                                 |
| Nuvision Federal Credit Union       | 10/05/23                       | 5.410                   | 25,000,000.00                     | 04/04/24                        |

## TIME DEPOSITS

| <b>FINANCIAL INSTITUTION</b>           | <b>DEPOSIT<br/>DATE</b> | <b>YIELD (%)</b> | <b>PAR<br/>AMOUNT (\$)</b> | <b>MATURITY<br/>DATE</b> |
|----------------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| <b>IRVINE</b>                          |                         |                  |                            |                          |
| CommerceWest Bank                      | 10/05/23                | 5.370            | 30,000,000.00              | 04/04/24                 |
| CommerceWest Bank                      | 10/20/23                | 5.370            | 5,000,000.00               | 04/19/24                 |
| CommerceWest Bank                      | 11/09/23                | 5.290            | 15,000,000.00              | 05/09/24                 |
| Commercial Bank of California          | 01/04/24                | 5.100            | 1,000,000.00               | 07/05/24                 |
| First Foundation Bank                  | 11/17/23                | 5.360            | 37,000,000.00              | 02/16/24                 |
| First Foundation Bank                  | 11/30/23                | 5.360            | 47,000,000.00              | 02/29/24                 |
| Pacific Premier Bank                   | 09/22/23                | 5.340            | 50,000,000.00              | 03/22/24                 |
| Pacific Premier Bank                   | 11/08/23                | 5.290            | 50,000,000.00              | 05/08/24                 |
| Pacific Premier Bank                   | 11/30/23                | 5.260            | 25,000,000.00              | 05/30/24                 |
| Pacific Premier Bank                   | 12/07/23                | 5.210            | 50,000,000.00              | 06/06/24                 |
| Pacific Premier Bank                   | 01/04/24                | 5.090            | 50,000,000.00              | 07/05/24                 |
| <b>LODI</b>                            |                         |                  |                            |                          |
| Farmers & Merchants Bank of Central CA | 10/04/23                | 5.360            | 3,000,000.00               | 04/03/24                 |
| <b>LOS ANGELES</b>                     |                         |                  |                            |                          |
| Bank of Hope                           | 10/05/23                | 5.410            | 135,000,000.00             | 04/04/24                 |
| Bank of Hope                           | 11/15/23                | 5.320            | 90,000,000.00              | 05/15/24                 |
| Bank of Hope                           | 12/01/23                | 5.240            | 75,000,000.00              | 05/31/24                 |
| Commonwealth Business Bank             | 09/07/23                | 5.310            | 12,000,000.00              | 03/07/24                 |
| Commonwealth Business Bank             | 11/02/23                | 5.360            | 5,000,000.00               | 05/02/24                 |
| Commonwealth Business Bank             | 12/08/23                | 5.180            | 13,000,000.00              | 06/07/24                 |
| CTBC Bank Corp. (USA)                  | 08/18/23                | 5.320            | 60,000,000.00              | 02/16/24                 |
| CTBC Bank Corp. (USA)                  | 09/15/23                | 5.350            | 40,000,000.00              | 03/15/24                 |
| CTBC Bank Corp. (USA)                  | 10/12/23                | 5.370            | 50,000,000.00              | 04/11/24                 |
| Hanmi Bank                             | 08/11/23                | 5.310            | 15,000,000.00              | 02/09/24                 |
| Hanmi Bank                             | 09/14/23                | 5.340            | 25,000,000.00              | 03/14/24                 |
| Hanmi Bank                             | 11/09/23                | 5.310            | 30,000,000.00              | 05/09/24                 |
| Hanmi Bank                             | 12/14/23                | 5.230            | 30,000,000.00              | 06/13/24                 |
| Hanmi Bank                             | 01/10/24                | 5.080            | 20,000,000.00              | 07/10/24                 |
| Manufacturers Bank                     | 11/30/23                | 5.340            | 20,000,000.00              | 02/29/24                 |
| Open Bank                              | 11/30/23                | 5.310            | 10,000,000.00              | 02/29/24                 |
| Open Bank                              | 12/06/23                | 5.280            | 10,000,000.00              | 03/06/24                 |
| Open Bank                              | 10/25/23                | 5.350            | 16,000,000.00              | 04/24/24                 |
| Open Bank                              | 11/01/23                | 5.360            | 10,000,000.00              | 05/01/24                 |
| Open Bank                              | 01/04/24                | 5.090            | 14,000,000.00              | 07/05/24                 |
| PCB Bank (FKA Pacific City Bank)       | 09/13/23                | 5.320            | 20,000,000.00              | 03/13/24                 |
| PCB Bank (FKA Pacific City Bank)       | 10/05/23                | 5.370            | 30,000,000.00              | 04/04/24                 |
| PCB Bank (FKA Pacific City Bank)       | 10/13/23                | 5.350            | 10,000,000.00              | 04/12/24                 |
| Preferred Bank                         | 09/13/23                | 5.300            | 125,000,000.00             | 03/13/24                 |
| Preferred Bank                         | 11/09/23                | 5.270            | 20,000,000.00              | 05/09/24                 |
| Royal Business Bank                    | 11/02/23                | 5.370            | 50,000,000.00              | 02/01/24                 |
| Royal Business Bank                    | 11/10/23                | 5.330            | 30,000,000.00              | 02/09/24                 |
| State Bank of India (California)       | 09/13/23                | 5.340            | 30,000,000.00              | 03/13/24                 |

## TIME DEPOSITS

| <b>FINANCIAL INSTITUTION</b> | <b>DEPOSIT<br/>DATE</b> | <b>YIELD (%)</b> | <b>PAR<br/>AMOUNT (\$)</b> | <b>MATURITY<br/>DATE</b> |
|------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| <b>OAKLAND</b>               |                         |                  |                            |                          |
| Beneficial State Bank        | 12/08/23                | 5.220            | 1,000,000.00               | 06/07/24                 |
| California Bank of Commerce  | 09/14/23                | 5.340            | 5,000,000.00               | 03/14/24                 |
| California Bank of Commerce  | 10/04/23                | 5.380            | 13,500,000.00              | 04/03/24                 |
| California Bank of Commerce  | 11/01/23                | 5.360            | 5,000,000.00               | 05/01/24                 |
| California Bank of Commerce  | 12/01/23                | 5.220            | 10,000,000.00              | 05/31/24                 |
| Metropolitan Bank            | 08/17/23                | 5.330            | 1,000,000.00               | 02/15/24                 |
| Metropolitan Bank            | 08/31/23                | 5.340            | 2,000,000.00               | 02/29/24                 |
| <b>ONTARIO</b>               |                         |                  |                            |                          |
| Citizens Business Bank       | 11/30/23                | 5.310            | 50,000,000.00              | 02/29/24                 |
| Citizens Business Bank       | 12/13/23                | 5.220            | 100,000,000.00             | 06/12/24                 |
| <b>PALOS VERDES ESTATES</b>  |                         |                  |                            |                          |
| Malaga Bank F.S.B.           | 01/04/24                | 5.070            | 5,000,000.00               | 07/05/24                 |
| Malaga Bank F.S.B.           | 01/12/24                | 5.060            | 46,000,000.00              | 07/12/24                 |
| <b>PASADENA</b>              |                         |                  |                            |                          |
| American Plus Bank, N.A.     | 11/09/23                | 5.290            | 4,000,000.00               | 02/08/24                 |
| American Plus Bank, N.A.     | 11/15/23                | 5.270            | 8,000,000.00               | 02/14/24                 |
| American Plus Bank, N.A.     | 09/15/23                | 5.300            | 5,000,000.00               | 03/15/24                 |
| American Plus Bank, N.A.     | 10/06/23                | 5.330            | 10,000,000.00              | 04/05/24                 |
| American Plus Bank, N.A.     | 01/19/24                | 5.020            | 14,000,000.00              | 07/19/24                 |
| American Plus Bank, N.A.     | 01/26/24                | 5.030            | 6,000,000.00               | 07/26/24                 |
| American Plus Bank, N.A.     | 01/31/24                | 5.000            | 3,000,000.00               | 07/31/24                 |
| East West Bank               | 01/04/24                | 5.070            | 50,000,000.00              | 07/05/24                 |
| East West Bank               | 01/10/24                | 5.060            | 175,000,000.00             | 07/10/24                 |
| East West Bank               | 01/26/24                | 5.050            | 75,000,000.00              | 07/26/24                 |
| Wescom Central Credit Union  | 12/08/23                | 5.330            | 20,000,000.00              | 03/08/24                 |
| Wescom Central Credit Union  | 12/13/23                | 5.310            | 50,000,000.00              | 03/13/24                 |
| Wescom Central Credit Union  | 01/11/24                | 5.310            | 50,000,000.00              | 04/11/24                 |
| Wescom Central Credit Union  | 01/12/24                | 5.310            | 25,000,000.00              | 04/12/24                 |
| <b>PORTERVILLE</b>           |                         |                  |                            |                          |
| Bank of The Sierra           | 09/07/23                | 5.330            | 5,000,000.00               | 03/07/24                 |
| Bank of The Sierra           | 10/26/23                | 5.370            | 10,000,000.00              | 04/25/24                 |
| <b>REDDING</b>               |                         |                  |                            |                          |
| Cornerstone Community Bank   | 08/11/23                | 5.310            | 8,500,000.00               | 02/09/24                 |
| Cornerstone Community Bank   | 10/18/23                | 5.370            | 9,000,000.00               | 04/17/24                 |

## TIME DEPOSITS

| <b>FINANCIAL INSTITUTION</b>     | <b>DEPOSIT<br/>DATE</b> | <b>YIELD (%)</b> | <b>PAR<br/>AMOUNT (\$)</b> | <b>MATURITY<br/>DATE</b> |
|----------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| <b>REDWOOD CITY</b>              |                         |                  |                            |                          |
| Provident Credit Union           | 08/10/23                | 5.310            | 20,000,000.00              | 02/08/24                 |
| Provident Credit Union           | 08/17/23                | 5.330            | 20,000,000.00              | 02/15/24                 |
| Provident Credit Union           | 09/01/23                | 5.350            | 20,000,000.00              | 03/01/24                 |
| Provident Credit Union           | 09/06/23                | 5.320            | 20,000,000.00              | 03/06/24                 |
| Provident Credit Union           | 09/14/23                | 5.350            | 40,000,000.00              | 03/14/24                 |
| Provident Credit Union           | 09/15/23                | 5.350            | 20,000,000.00              | 03/15/24                 |
| Provident Credit Union           | 10/05/23                | 5.400            | 20,000,000.00              | 04/04/24                 |
| Provident Credit Union           | 11/02/23                | 5.390            | 50,000,000.00              | 05/02/24                 |
| Provident Credit Union           | 01/11/24                | 5.100            | 20,000,000.00              | 07/11/24                 |
| Provident Credit Union           | 01/11/24                | 5.100            | 20,000,000.00              | 07/11/24                 |
| <b>ROWLAND HEIGHTS</b>           |                         |                  |                            |                          |
| First General Bank               | 10/04/23                | 5.340            | 1,000,000.00               | 04/03/24                 |
| <b>ROSEMEAD</b>                  |                         |                  |                            |                          |
| Pacific Alliance Bank            | 10/04/23                | 5.380            | 4,000,000.00               | 04/03/24                 |
| <b>ROSEVILLE</b>                 |                         |                  |                            |                          |
| Five Star Bank                   | 11/30/23                | 5.290            | 75,000,000.00              | 02/29/24                 |
| Five Star Bank                   | 09/14/23                | 5.320            | 50,000,000.00              | 03/14/24                 |
| Five Star Bank                   | 11/29/23                | 5.260            | 50,000,000.00              | 05/29/24                 |
| Five Star Bank                   | 12/13/23                | 5.22             | 10,000,000.00              | 06/12/24                 |
| Five Star Bank                   | 01/11/24                | 5.090            | 75,000,000.00              | 07/11/24                 |
| <b>SACRAMENTO</b>                |                         |                  |                            |                          |
| Golden 1 Credit Union            | 09/06/23                | 5.330            | 75,000,000.00              | 03/06/24                 |
| Golden 1 Credit Union            | 11/02/23                | 5.400            | 150,000,000.00             | 05/02/24                 |
| Golden 1 Credit Union            | 12/14/23                | 5.250            | 75,000,000.00              | 06/13/24                 |
| <b>SAN DIEGO</b>                 |                         |                  |                            |                          |
| Axos Bank                        | 08/30/23                | 5.360            | 25,000,000.00              | 02/28/24                 |
| Axos Bank                        | 09/13/23                | 5.320            | 100,000,000.00             | 03/13/24                 |
| Axos Bank                        | 10/11/23                | 5.370            | 50,000,000.00              | 04/10/24                 |
| Axos Bank                        | 10/18/23                | 5.350            | 25,000,000.00              | 04/17/24                 |
| Axos Bank                        | 12/07/23                | 5.190            | 100,000,000.00             | 06/06/24                 |
| Bank of Southern California N.A. | 11/30/23                | 5.310            | 25,000,000.00              | 02/29/24                 |
| Bank of Southern California N.A. | 01/18/24                | 5.260            | 10,000,000.00              | 04/18/24                 |
| Bank of Southern California N.A. | 11/16/23                | 5.260            | 20,000,000.00              | 05/16/24                 |
| Bank of Southern California N.A. | 11/17/23                | 5.260            | 5,000,000.00               | 05/17/24                 |
| California Coast Credit Union    | 08/16/23                | 5.310            | 1,000,000.00               | 02/14/24                 |
| California Coast Credit Union    | 01/17/24                | 5.010            | 50,000,000.00              | 07/17/24                 |
| Mission Federal Credit Union     | 01/04/24                | 5.090            | 50,000,000.00              | 07/05/24                 |
| Mission Federal Credit Union     | 01/17/24                | 5.010            | 50,000,000.00              | 07/17/24                 |

## TIME DEPOSITS

| <b>FINANCIAL INSTITUTION</b>      | <b>DEPOSIT<br/>DATE</b> | <b>YIELD (%)</b> | <b>PAR<br/>AMOUNT (\$)</b> | <b>MATURITY<br/>DATE</b> |
|-----------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| <b>SAN FRANCISCO</b>              |                         |                  |                            |                          |
| Bank of San Francisco             | 09/08/23                | 5.360            | 10,000,000.00              | 03/08/24                 |
| Bank of San Francisco             | 12/15/23                | 5.190            | 10,000,000.00              | 06/14/24                 |
| Mission National Bank             | 01/04/24                | 5.240            | 15,000,000.00              | 04/04/24                 |
| Mission National Bank             | 01/18/24                | 5.240            | 5,000,000.00               | 04/18/24                 |
| <b>SAN JOSE</b>                   |                         |                  |                            |                          |
| Meriwest Credit Union             | 11/08/23                | 5.360            | 10,000,000.00              | 02/07/24                 |
| Meriwest Credit Union             | 01/11/24                | 5.310            | 10,000,000.00              | 04/11/24                 |
| Meriwest Credit Union             | 01/24/24                | 5.280            | 25,000,000.00              | 04/24/24                 |
| Technology Credit Union           | 08/31/23                | 5.360            | 100,000,000.00             | 02/29/24                 |
| Technology Credit Union           | 10/06/23                | 5.390            | 100,000,000.00             | 04/05/24                 |
| Technology Credit Union           | 11/02/23                | 5.400            | 50,000,000.00              | 05/02/24                 |
| Technology Credit Union           | 11/16/23                | 5.280            | 50,000,000.00              | 05/16/24                 |
| <b>SANTA ANA</b>                  |                         |                  |                            |                          |
| Banc of California, N.A.          | 09/01/23                | 5.350            | 25,000,000.00              | 03/01/24                 |
| Banc of California, N.A.          | 01/11/24                | 5.280            | 75,000,000.00              | 04/11/24                 |
| Banc of California, N.A.          | 01/17/24                | 5.010            | 75,000,000.00              | 07/17/24                 |
| <b>SANTA ROSA</b>                 |                         |                  |                            |                          |
| Poppy Bank                        | 08/17/23                | 5.340            | 30,000,000.00              | 02/15/24                 |
| Poppy Bank                        | 12/06/23                | 5.290            | 72,000,000.00              | 03/06/24                 |
| Poppy Bank                        | 09/08/23                | 5.370            | 23,000,000.00              | 03/08/24                 |
| Poppy Bank                        | 01/18/24                | 5.270            | 70,000,000.00              | 04/18/24                 |
| Poppy Bank                        | 11/29/23                | 5.290            | 50,000,000.00              | 05/29/24                 |
| Poppy Bank                        | 01/10/24                | 5.090            | 50,000,000.00              | 07/10/24                 |
| <b>SUN VALLEY</b>                 |                         |                  |                            |                          |
| Mission Valley Bank               | 11/01/23                | 5.360            | 10,000,000.00              | 05/01/24                 |
| <b>TUSTIN</b>                     |                         |                  |                            |                          |
| SchoolsFirst Federal Credit Union | 01/31/24                | 5.260            | 50,000,000.00              | 05/01/24                 |
| <b>VACAVILLE</b>                  |                         |                  |                            |                          |
| Travis Credit Union               | 09/08/23                | 5.370            | 100,000,000.00             | 03/08/24                 |
| Travis Credit Union               | 10/12/23                | 5.370            | 50,000,000.00              | 04/11/24                 |
| Travis Credit Union               | 11/09/23                | 5.320            | 50,000,000.00              | 05/09/24                 |
| Travis Credit Union               | 11/15/23                | 5.310            | 25,000,000.00              | 05/15/24                 |
| <b>WALNUT CREEK</b>               |                         |                  |                            |                          |
| Mechanics Bank                    | 11/30/23                | 5.270            | 1,000,000.00               | 05/30/24                 |

## TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u>            | <u>DEPOSIT<br/>DATE</u> | <u>YIELD (%)</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|-----------------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| <b>WATSONVILLE</b>                      |                         |                  |                            |                          |
| Santa Cruz County Bank                  | 11/09/23                | 5.290            | 10,000,000.00              | 05/09/24                 |
| Santa Cruz County Bank                  | 01/05/24                | 5.070            | 10,000,000.00              | 07/05/24                 |
| <b>TOTAL TIME DEPOSITS JANUARY 2024</b> |                         |                  | <b>5,188,000,000.00</b>    |                          |

# BANK DEMAND DEPOSITS

JANUARY 2024

(\$ in thousands)

## DAILY BALANCES

| <u>DAY OF<br/>MONTH</u> |    | <u>BANK<br/>BALANCES</u> |    | <u>INTEREST BEARING<br/>BANK BALANCES</u> |    | <u>WARRANTS<br/>OUTSTANDING</u> |
|-------------------------|----|--------------------------|----|-------------------------------------------|----|---------------------------------|
| 1                       | \$ | 325,966                  | \$ | 1,735,000                                 | \$ | 5,157,856                       |
| 2                       |    | 313,635                  |    | 1,600,000                                 |    | 5,972,953                       |
| 3                       |    | 226,797                  |    | 1,775,000                                 |    | 5,894,600                       |
| 4                       |    | 334,147                  |    | 1,625,000                                 |    | 5,511,126                       |
| 5                       |    | 214,417                  |    | 1,770,000                                 |    | 6,774,180                       |
| 6                       |    | 214,417                  |    | 1,770,000                                 |    | 6,774,180                       |
| 7                       |    | 214,417                  |    | 1,770,000                                 |    | 6,774,180                       |
| 8                       |    | 263,392                  |    | 1,620,000                                 |    | 6,447,521                       |
| 9                       |    | 234,772                  |    | 1,805,000                                 |    | 6,201,080                       |
| 10                      |    | 258,073                  |    | 1,630,000                                 |    | 5,129,789                       |
| 11                      |    | 193,052                  |    | 1,760,000                                 |    | 4,876,357                       |
| 12                      |    | 205,699                  |    | 1,950,000                                 |    | 4,635,663                       |
| 13                      |    | 205,699                  |    | 1,950,000                                 |    | 4,635,663                       |
| 14                      |    | 205,699                  |    | 1,950,000                                 |    | 4,635,663                       |
| 15                      |    | 205,699                  |    | 1,950,000                                 |    | 4,635,663                       |
| 16                      |    | 286,865                  |    | 1,900,000                                 |    | 4,241,241                       |
| 17                      |    | 242,191                  |    | 1,840,000                                 |    | 4,218,473                       |
| 18                      |    | 172,947                  |    | 1,885,000                                 |    | 4,370,565                       |
| 19                      |    | 239,032                  |    | 1,790,000                                 |    | 5,024,808                       |
| 20                      |    | 239,032                  |    | 1,790,000                                 |    | 5,024,808                       |
| 21                      |    | 239,032                  |    | 1,790,000                                 |    | 5,024,808                       |
| 22                      |    | 271,960                  |    | 1,925,000                                 |    | 4,334,626                       |
| 23                      |    | 215,702                  |    | 2,025,000                                 |    | 4,138,390                       |
| 24                      |    | 277,476                  |    | 1,880,000                                 |    | 5,005,533                       |
| 25                      |    | 234,244                  |    | 2,000,000                                 |    | 4,490,489                       |
| 26                      |    | 235,156                  |    | 2,100,000                                 |    | 4,375,436                       |
| 27                      |    | 235,156                  |    | 2,100,000                                 |    | 4,375,436                       |
| 28                      |    | 235,156                  |    | 2,100,000                                 |    | 4,375,436                       |
| 29                      |    | 278,352                  |    | 1,920,000                                 |    | 4,458,811                       |
| 30                      |    | 221,575                  |    | 1,865,000                                 |    | 4,546,762                       |
| 31                      |    | 239,809                  |    | 2,000,000                                 |    | 4,198,694                       |

AVERAGE DOLLAR DAYS

\$241,276 a/

\$1,857,097 b/

a/ The prescribed bank balance for January was \$247,551. This consisted of \$180,788 in compensating balances for services, balances for uncollected funds of \$67,358 and a deduction of \$596 for January 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**

1895

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on January 17, 2024, has determined and designated the amount of money available for deposit and investment as of January 10, 2024, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 181,000,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

b. Interest Bearing Accounts for Cash Flow Variability: \$ 1,500,000,000

|                      |                |
|----------------------|----------------|
| JP Morgan Chase Bank | \$ 500,000,000 |
| BMO Bank, N.A.       | \$ 500,000,000 |
| US Bank              | \$ 500,000,000 |

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

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

|     | From      | To        | Transactions       | In Securities<br>(GC section 16430) | Time Deposits in<br>Various Financial<br>Institutions<br>(GC sections 16503a<br>and 16602) | Estimated<br>Total |
|-----|-----------|-----------|--------------------|-------------------------------------|--------------------------------------------------------------------------------------------|--------------------|
| (1) | 1/15/2024 | 1/19/2024 | \$ 5,253,100,000   | \$ 4,835,800,000                    | \$ 5,218,000,000                                                                           | \$ 10,053,800,000  |
| (2) | 1/22/2024 | 1/26/2024 | \$ (3,494,900,000) | \$ 1,340,900,000                    | \$ 5,218,000,000                                                                           | \$ 6,558,900,000   |
| (3) | 1/29/2024 | 2/2/2024  | \$ (465,400,000)   | \$ 875,500,000                      | \$ 5,218,000,000                                                                           | \$ 6,093,500,000   |
| (4) | 2/5/2024  | 2/9/2024  | \$ (1,839,900,000) | \$ (964,400,000)                    | \$ 5,218,000,000                                                                           | \$ 4,253,600,000   |
| (5) | 2/12/2024 | 2/16/2024 | \$ (1,478,300,000) | \$ (2,442,700,000)                  | \$ 5,218,000,000                                                                           | \$ 2,775,300,000   |
| (6) | 2/19/2024 | 2/23/2024 | \$ 1,347,800,000   | \$ (1,094,900,000)                  | \$ 5,218,000,000                                                                           | \$ 4,123,100,000   |

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), GC.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 181,000,000.

Dated: January 17, 2024

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member