

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT  
SEPTEMBER 30, 2023**

STATE OF CALIFORNIA  
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

SEPTEMBER 2023

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## Summary of Investment Data A Comparison of September 2023 with September 2022

(Dollars In Thousands)

	September 2023	September 2022	Change
<b>Average Daily Portfolio (\$)</b>	163,951,843	227,537,724	-63,585,881
<b>Accrued Earnings (\$)</b>	474,930	282,909	+192,021
<b>Effective Yield (%)</b>	3.534	1.513	+2.021
<b>Average Life-Month End (In Days)</b>	256	304	-48
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	62,065,902	45,857,714	+16,208,188
<b>Number</b>	1,249	923	+326
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	2,136,000	2,877,000	-741,000
<b>Number</b>	63	87	-24
<b>Average Workday Investment Activity (\$)</b>	3,210,095	2,320,701	+889,394
<b>Prescribed Demand Account Balances For Services (\$)</b>	169,000	242,000	-73,000



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

(Dollars In Thousands)

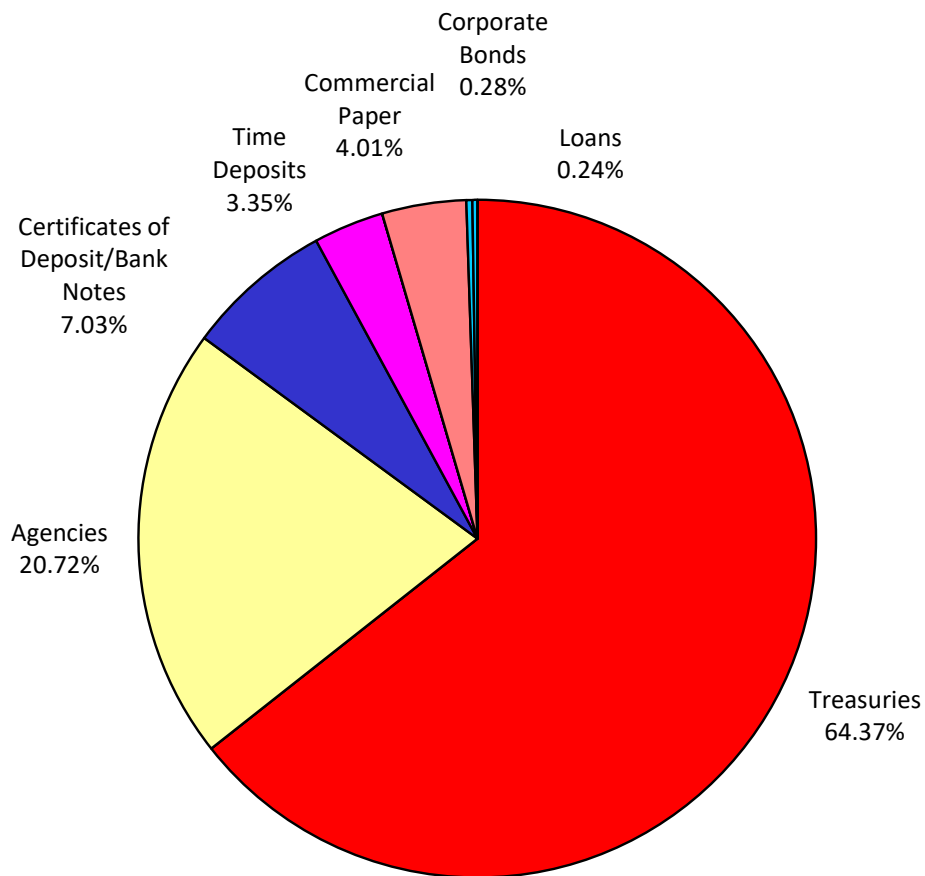
September 30, 2023

<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	22,254,071	14.23	+1.13
Bonds	0	0.00	0
Notes	78,434,048	50.14	+3.33
Strips	0	0.00	0
<b>Total Government</b>	<u>100,688,119</u>	<u>64.37</u>	<u>+4.46</u>
Agency Debentures	13,091,731	8.38	+0.60
Certificates of Deposit	10,900,000	6.97	-0.56
Bank Notes	100,000	0.06	0
Repurchases	0	0.00	0
Agency Discount Notes	19,299,128	12.34	-4.18
Time Deposits	5,243,000	3.35	+0.25
GNMAs	0	0.00	0
Commercial Paper	6,278,680	4.01	-0.60
Remics	2,444	0.00	0
Corporate Bonds	438,462	0.28	+0.02
PMIA Loans	380,513	0.24	+0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<u>156,422,077</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>September 2023</u>		<u>August 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,249	62,065,902	801	38,953,044
Time Deposits	63	2,136,000	45	1,310,000
Other	3	1,610,998	5	201,817
<b>Total</b>	<u>1,315</u>	<u>65,812,900</u>	<u>851</u>	<u>40,464,861</u>
PMIA Monthly Average Effective Yield (%)		3.534	3.434	
Year to Date Yield Last Day of Month (%)		3.421	3.369	

**Pooled Money Investment Account  
Portfolio Composition  
\$156.4 billion  
09/30/2023**



Percentages may not total 100%, due to rounding.

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/01/23	<b>REDEMPTIONS</b>								
	CD	BMO HARRIS	5.320	09/01/23	5.320	50,000	32	236,444.44	5.394
	CD	BMO HARRIS	5.320	09/01/23	5.320	50,000	32	236,444.44	5.394
	CP	UNITEDHEALTH		09/01/23	5.320	50,000	9	66,500.00	5.401
	CP	UNITEDHEALTH		09/01/23	5.320	50,000	9	66,500.00	5.401
	CP	SHEFFIELD		09/01/23	5.330	50,000	16	118,444.44	5.417
	CP	CR AG NY		09/01/23	5.300	50,000	22	161,944.44	5.391
	CP	CR AG NY		09/01/23	5.300	50,000	22	161,944.44	5.391
	CP	CR AG NY		09/01/23	5.300	50,000	22	161,944.44	5.391
	CP	GOTHAM		09/01/23	5.400	50,000	93	697,500.00	5.552
	CP	GOTHAM		09/01/23	5.400	50,000	93	697,500.00	5.552
	CP	MIZUHO NY		09/01/23	5.190	50,000	109	785,708.33	5.346
	CP	MIZUHO NY		09/01/23	5.190	50,000	109	785,708.33	5.346
	CP	LIBERTY		09/01/23	5.260	50,000	121	883,972.22	5.429
	CP	TOYOTA		09/01/23	5.210	50,000	130	940,694.44	5.384
	CP	SHEFFIELD		09/01/23	5.250	50,000	130	947,916.67	5.426
	CP	SHEFFIELD		09/01/23	5.250	50,000	130	947,916.67	5.426
	CP	METLIFE STF		09/01/23	4.950	50,000	141	969,375.00	5.118
	CP	METLIFE STF		09/01/23	4.950	50,000	141	969,375.00	5.118
	CP	JOHNSON		09/01/23	4.910	50,000	190	1,295,694.44	5.111
	CP	JOHNSON		09/01/23	4.910	50,000	190	1,295,694.44	5.111
	CP	SCOTIA NY		09/01/23	5.100	50,000	255	1,806,250.00	5.365
	CP	SCOTIA NY		09/01/23	5.100	50,000	255	1,806,250.00	5.365
	DEB	FFCB	3.250	09/01/23	3.605	50,000	360	1,772,930.56	3.607
	DEB	FFCB	3.250	09/01/23	3.605	50,000	360	1,772,930.56	3.607
	DEB	FFCB	3.250	09/01/23	3.550	50,000	365	1,771,100.00	3.553
	DEB	FHLB	3.375	09/01/23	3.600	50,000	365	1,797,000.00	3.602
	DN	FHLMC		09/01/23	5.150	50,000	32	228,888.89	5.246
	DN	FHLMC		09/01/23	5.150	50,000	32	228,888.89	5.246
	DN	FHLMC		09/01/23	5.175	50,000	36	258,750.00	5.274
	DN	FHLMC		09/01/23	5.175	50,000	36	258,750.00	5.274
	DN	FHLMC		09/01/23	5.175	50,000	36	258,750.00	5.274
	DN	FHLMC		09/01/23	5.175	50,000	36	258,750.00	5.274
	DN	FHLMC		09/01/23	5.165	50,000	37	265,423.61	5.265
	DN	FHLMC		09/01/23	5.165	50,000	37	265,423.61	5.265
	DN	FHLMC		09/01/23	5.155	50,000	38	272,069.44	5.255
	DN	FHLMC		09/01/23	5.155	50,000	38	272,069.44	5.255
	DN	FNMA		09/01/23	5.120	50,000	46	327,111.11	5.225
	DN	FNMA		09/01/23	5.120	50,000	46	327,111.11	5.225
	DN	FNMA		09/01/23	5.090	50,000	51	360,541.67	5.198
	DN	FNMA		09/01/23	5.090	50,000	51	360,541.67	5.198
	DN	FNMA		09/01/23	4.985	50,000	87	602,354.17	5.116
	DN	FNMA		09/01/23	4.985	50,000	87	602,354.17	5.116
	DN	FHLB		09/01/23	5.170	50,000	93	667,791.67	5.313
	DN	FHLB		09/01/23	5.170	50,000	93	667,791.67	5.313
	DN	IADB		09/01/23	5.000	50,000	112	777,777.78	5.150
	DN	IADB		09/01/23	5.000	50,000	112	777,777.78	5.150

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/01/23	REDEMPTIONS (Continued)								
	DN	FNMA		09/01/23	4.840	50,000	115	773,055.56	4.984
	DN	FNMA		09/01/23	4.840	50,000	115	773,055.56	4.984
	DN	FHLMC		09/01/23	4.830	50,000	126	845,250.00	4.981
	DN	FHLMC		09/01/23	4.830	50,000	126	845,250.00	4.981
	DN	IBRD		09/01/23	4.900	50,000	127	864,305.56	5.055
	DN	IBRD		09/01/23	4.900	50,000	127	864,305.56	5.055
	DN	IBRD		09/01/23	4.850	50,000	133	895,902.78	5.007
	DN	IBRD		09/01/23	4.850	50,000	133	895,902.78	5.007
	DN	IBRD		09/01/23	4.850	50,000	135	909,375.00	5.008
	DN	IBRD		09/01/23	4.850	50,000	135	909,375.00	5.008
	DN	IBRD		09/01/23	4.850	50,000	135	909,375.00	5.008
	DN	IBRD		09/01/23	4.850	50,000	135	909,375.00	5.008
	DN	FHLB		09/01/23	4.840	50,000	136	914,222.22	4.999
	DN	FHLB		09/01/23	4.840	50,000	136	914,222.22	4.999
	DN	IBRD		09/01/23	4.700	50,000	142	926,944.44	4.855
	DN	IBRD		09/01/23	4.700	50,000	142	926,944.44	4.855
	DN	IFC		09/01/23	4.640	50,000	150	966,666.67	4.797
	DN	IFC		09/01/23	4.640	50,000	150	966,666.67	4.797
	DN	IBRD		09/01/23	4.500	50,000	155	968,750.00	4.653
	DN	IBRD		09/01/23	4.500	50,000	155	968,750.00	4.653
	DN	FHLB		09/01/23	4.645	50,000	156	1,006,416.67	4.806
	DN	FHLB		09/01/23	4.645	50,000	156	1,006,416.67	4.806
	DN	FHLB		09/01/23	4.645	50,000	156	1,006,416.67	4.806
	DN	FHLB		09/01/23	4.920	50,000	189	1,291,500.00	5.121
	DN	FHLB		09/01/23	4.920	50,000	189	1,291,500.00	5.121
	DN	FHLB		09/01/23	4.700	50,000	212	1,383,888.89	4.901
	DN	FHLB		09/01/23	4.700	50,000	212	1,383,888.89	4.901
	DN	FHLB		09/01/23	4.685	50,000	227	1,477,076.39	4.895
	DN	FHLB		09/01/23	4.685	50,000	227	1,477,076.39	4.895
	DN	FHLB		09/01/23	4.665	50,000	240	1,555,000.00	4.882
	DN	FHLB		09/01/23	4.665	50,000	240	1,555,000.00	4.882
	DN	FHLB		09/01/23	4.665	50,000	245	1,587,395.83	4.885
	DN	FHLB		09/01/23	4.665	50,000	245	1,587,395.83	4.885
	DN	FFCB		09/01/23	4.640	50,000	246	1,585,333.33	4.858
	DN	FFCB		09/01/23	4.640	50,000	246	1,585,333.33	4.858
	DN	FFCB		09/01/23	4.480	50,000	305	1,897,777.78	4.721
	DN	FFCB		09/01/23	4.480	50,000	305	1,897,777.78	4.721
	DN	FFCB		09/01/23	4.000	50,000	346	1,922,222.22	4.218
	DN	FFCB		09/01/23	4.000	50,000	346	1,922,222.22	4.218
	DN	FHLB		09/01/23	3.480	50,000	360	1,740,000.00	3.656
	DN	FHLB		09/01/23	3.480	50,000	360	1,740,000.00	3.656
	YCD	DNB	5.300	09/01/23	5.300	50,000	32	235,555.56	5.374
	YCD	DNB	5.300	09/01/23	5.300	50,000	32	235,555.56	5.374
	YCD	NORINCHUK	5.320	09/01/23	5.320	50,000	32	236,444.44	5.394
	YCD	NORINCHUK	5.320	09/01/23	5.320	50,000	32	236,444.44	5.394
	YCD	TORONTO	5.250	09/01/23	5.250	50,000	121	885,291.69	5.323
	YCD	TORONTO	5.250	09/01/23	5.250	50,000	121	885,291.69	5.323

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/01/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	SUMITOMO	5.260	09/01/23	5.260	50,000	122	891,277.78	5.333
	YCD	SUMITOMO	5.260	09/01/23	5.260	50,000	122	891,277.78	5.333
	YCD	BNP	5.350	09/01/23	5.350	50,000	140	1,040,277.78	5.424
	YCD	BNP	5.350	09/01/23	5.350	50,000	140	1,040,277.78	5.424
	YCD	CIBC	5.190	09/01/23	5.190	50,000	183	1,319,125.00	5.262
	YCD	CIBC	5.190	09/01/23	5.190	50,000	183	1,319,125.00	5.262
	YCD	NB CANADA	5.010	09/01/23	5.010	50,000	198	1,377,750.00	5.080
	YCD	NB CANADA	5.010	09/01/23	5.010	50,000	198	1,377,750.00	5.080
	YCD	SOC GEN	5.040	09/01/23	5.040	50,000	212	1,484,000.00	5.110
	YCD	SOC GEN	5.040	09/01/23	5.040	50,000	212	1,484,000.00	5.110
	YCD	NATIXIS	5.330	09/01/23	5.330	50,000	260	1,924,722.22	5.404
	YCD	NATIXIS	5.330	09/01/23	5.330	50,000	260	1,924,722.22	5.404
	YCD	RB CANADA	4.220	09/01/23	4.220	50,000	358	2,098,277.78	4.279
	YCD	RB CANADA	4.220	09/01/23	4.220	50,000	358	2,098,277.78	4.279
<b>09/01/23</b>	<b>PURCHASES</b>								
	CP	RABO NY		09/22/23	5.290	50,000			
	CP	RABO NY		09/22/23	5.290	50,000			
	CP	RABO NY		09/22/23	5.290	50,000			
	CP	BNP NY		09/22/23	5.320	50,000			
	CP	BNP NY		09/22/23	5.320	50,000			
	CP	BNP NY		09/22/23	5.320	50,000			
	CP	SOC GEN NY		09/25/23	5.300	50,000			
	CP	SOC GEN NY		09/25/23	5.300	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
<b>09/05/23</b>	<b>REDEMPTIONS</b>								
	DN	FNMA		09/05/23	5.195	50,000	13	93,798.61	5.277
	TR	BILL		09/05/23	4.900	50,000	112	762,222.22	5.045
	TR	BILL		09/05/23	4.900	50,000	112	762,222.22	5.045
	TR	BILL		09/05/23	4.900	50,000	112	762,222.22	5.045
	TR	BILL		09/05/23	4.900	50,000	112	762,222.22	5.045
	TR	BILL		09/05/23	4.910	50,000	113	770,597.22	5.056
	TR	BILL		09/05/23	4.910	50,000	113	770,597.22	5.056
	TR	BILL		09/05/23	4.910	50,000	113	770,597.22	5.056
	TR	BILL		09/05/23	4.970	50,000	119	821,430.56	5.123
	TR	BILL		09/05/23	4.970	50,000	119	821,430.56	5.123
	TR	BILL		09/05/23	4.985	50,000	119	823,909.72	5.139
	TR	BILL		09/05/23	4.985	50,000	119	823,909.72	5.139
	YCD	MONTREAL	5.300	09/05/23	5.300	50,000	12	88,333.33	5.374
	YCD	MONTREAL	5.300	09/05/23	5.300	50,000	12	88,333.33	5.374



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/05/23</b>	<b>PURCHASES</b>								
	DN	FHLB		12/08/23	5.290	50,000			
	YCD	NAT AUB	5.800	09/03/24	5.800	50,000			
	YCD	NAT AUB	5.800	09/03/24	5.800	50,000			
<b>09/06/23</b>	<b>NO REDEMPTIONS</b>								
<b>09/06/23</b>	<b>PURCHASES</b>								
	CP	BNP NY		09/08/23	5.290	50,000			
	CP	BNP NY		09/08/23	5.290	50,000			
	CP	BNP NY		09/08/23	5.290	50,000			
	CP	BNP NY		09/08/23	5.290	50,000			
<b>09/07/23</b>	<b>REDEMPTIONS</b>								
	TR	BILL		09/07/23	3.920	50,000	349	1,900,111.11	4.131
	TR	BILL		09/07/23	3.920	50,000	349	1,900,111.11	4.131
	TR	BILL		09/07/23	3.925	50,000	349	1,902,534.72	4.137
	TR	BILL		09/07/23	3.925	50,000	349	1,902,534.72	4.137
	TR	BILL		09/07/23	3.865	50,000	352	1,889,555.56	4.073
	TR	BILL		09/07/23	3.865	50,000	352	1,889,555.56	4.073
	TR	BILL		09/07/23	3.865	50,000	352	1,889,555.56	4.073
	TR	BILL		09/07/23	3.867	50,000	352	1,890,533.33	4.075
	TR	BILL		09/07/23	3.867	50,000	352	1,890,533.33	4.075
	TR	BILL		09/07/23	3.867	50,000	352	1,890,533.33	4.075
	TR	BILL		09/07/23	3.795	50,000	357	1,881,687.50	3.998
	TR	BILL		09/07/23	3.795	50,000	357	1,881,687.50	3.998
	TR	BILL		09/07/23	3.795	50,000	357	1,881,687.50	3.998
	TR	BILL		09/07/23	3.795	50,000	357	1,881,687.50	3.998
	TR	BILL		09/07/23	3.710	50,000	359	1,849,847.22	3.906
	TR	BILL		09/07/23	3.710	50,000	359	1,849,847.22	3.906
	TR	BILL		09/07/23	3.710	50,000	359	1,849,847.22	3.906
	TR	BILL		09/07/23	3.716	50,000	359	1,852,838.86	3.913
	TR	BILL		09/07/23	3.716	50,000	359	1,852,838.86	3.913
	TR	BILL		09/07/23	3.716	50,000	359	1,852,838.86	3.913
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/07/23</b>	<b>PURCHASES</b>								
	CD	WELLS FGO	5.670	03/27/24	5.670	50,000			
	CD	WELLS FGO	5.670	03/27/24	5.670	50,000			
	CP	NATIXIS NY		03/29/24	5.600	50,000			
	CP	NATIXIS NY		03/29/24	5.600	50,000			
	DN	FNMA		09/27/23	5.190	50,000			
	DN	FNMA		09/27/23	5.190	50,000			
	DN	IADB		12/01/23	5.300	50,000			
	DN	IADB		12/01/23	5.300	50,000			
	TR	BILL		10/10/23	5.255	50,000			
	TR	BILL		10/10/23	5.255	50,000			
	TR	BILL		11/28/23	5.265	50,000			
	TR	BILL		11/28/23	5.265	50,000			
	TR	BILL		01/02/24	5.305	50,000			
	TR	BILL		01/02/24	5.305	50,000			
	TR	BILL		01/02/24	5.305	50,000			
	TR	BILL		01/02/24	5.305	50,000			
	YCD	DNB	5.290	09/27/23	5.290	50,000			
	YCD	DNB	5.290	09/27/23	5.290	50,000			
	YCD	MONTREAL	5.340	09/27/23	5.340	50,000			
	YCD	MONTREAL	5.340	09/27/23	5.340	50,000			
	YCD	SUMITOMO	5.480	12/27/23	5.480	50,000			
	YCD	SUMITOMO	5.480	12/27/23	5.480	50,000			
	YCD	FORTIS	5.500	12/27/23	5.500	50,000			
	YCD	FORTIS	5.500	12/27/23	5.500	50,000			
	YCD	CIBC	5.700	03/29/24	5.700	50,000			
	YCD	CIBC	5.700	03/29/24	5.700	50,000			
	YCD	NORDEA ABP	5.710	03/29/24	5.710	50,000			
	YCD	NORDEA ABP	5.710	03/29/24	5.710	50,000			
	YCD	SOC GEN	5.760	03/29/24	5.760	50,000			
	YCD	SOC GEN	5.760	03/29/24	5.760	50,000			
<b>09/08/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.140	09/08/23	5.140	50,000	23	164,194.44	5.211
	CD	US BANK	5.140	09/08/23	5.140	50,000	23	164,194.44	5.211
	CP	BNP NY		09/08/23	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		09/08/23	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		09/08/23	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		09/08/23	5.290	50,000	2	14,694.44	5.365
	CP	CR AG NY		09/08/23	5.300	50,000	15	110,416.67	5.386
	DN	FNMA		09/08/23	5.190	50,000	8	57,666.67	5.268
	DN	FNMA		09/08/23	5.190	50,000	9	64,875.00	5.269
	DN	FNMA		09/08/23	5.190	50,000	9	64,875.00	5.269
	DN	FNMA		09/08/23	5.195	50,000	15	108,229.17	5.279
	DN	FNMA		09/08/23	5.195	50,000	15	108,229.17	5.279
	DN	FNMA		09/08/23	5.155	50,000	39	279,229.17	5.256
	DN	FNMA		09/08/23	5.155	50,000	39	279,229.17	5.256

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/08/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FHLB		09/08/23	5.000	50,000	71	493,055.56	5.120
	DN	FHLB		09/08/23	5.000	50,000	71	493,055.56	5.120
	DN	IBRD		09/08/23	4.950	50,000	116	797,500.00	5.100
	DN	IBRD		09/08/23	4.950	50,000	116	797,500.00	5.100
	YCD	KBC	5.320	09/08/23	5.320	50,000	37	273,388.89	5.394
	YCD	KBC	5.320	09/08/23	5.320	50,000	37	273,388.89	5.394
<b>09/08/23</b>	<b>PURCHASES</b>								
	DN	FNMA		09/29/23	5.195	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
<b>09/11/23</b>	<b>REDEMPTIONS</b>								
	CD	BMO HARRIS	5.360	09/11/23	5.360	50,000	77	573,222.22	5.434
	CD	BMO HARRIS	5.360	09/11/23	5.360	50,000	77	573,222.22	5.434
	CP	JOHNSON		09/11/23	5.140	50,000	62	442,611.11	5.258
	CP	JOHNSON		09/11/23	5.140	50,000	62	442,611.11	5.258
	CP	CHARIOT		09/11/23	5.350	50,000	67	497,847.22	5.479
	CP	MUFG BK		09/11/23	5.400	50,000	75	562,500.00	5.537
	CP	MUFG BK		09/11/23	5.400	50,000	75	562,500.00	5.537
	CP	DEERE CAP		09/11/23	5.250	50,000	81	590,625.00	5.387
	CP	THUNDER		09/11/23	5.400	50,000	88	660,000.00	5.548
	CP	JUPITER		09/11/23	5.420	50,000	89	669,972.22	5.570
	CP	PEPSICO		09/11/23	5.120	50,000	103	732,444.44	5.268
	CP	VERSAILLES		09/11/23	5.250	50,000	118	860,416.67	5.416
	CP	OLD LINE		09/11/23	5.100	50,000	186	1,317,500.00	5.311
	DN	FNMA		09/11/23	5.060	50,000	67	470,861.11	5.179
	DN	FNMA		09/11/23	5.060	50,000	67	470,861.11	5.179
	DN	FHLB		09/11/23	5.030	50,000	74	516,972.22	5.153
	DN	FHLB		09/11/23	5.030	50,000	74	516,972.22	5.153
	DN	FHLB		09/11/23	5.045	50,000	76	532,527.78	5.170
	DN	FHLB		09/11/23	5.045	50,000	76	532,527.78	5.170
	DN	IBRD		09/11/23	5.000	50,000	88	611,111.11	5.132
	DN	IBRD		09/11/23	5.000	50,000	88	611,111.11	5.132
	DN	IBRD		09/11/23	5.050	50,000	89	624,236.11	5.185
	DN	IBRD		09/11/23	5.050	50,000	89	624,236.11	5.185
	DN	FHLB		09/11/23	5.155	50,000	97	694,493.06	5.300
	DN	FHLB		09/11/23	5.155	50,000	97	694,493.06	5.300
	DN	IBRD		09/11/23	4.950	50,000	119	818,125.00	5.102
	DN	IBRD		09/11/23	4.950	50,000	119	818,125.00	5.102
	DN	FHLB		09/11/23	4.845	50,000	143	962,270.83	5.009
	DN	FHLB		09/11/23	4.845	50,000	143	962,270.83	5.009
	DN	FHLB		09/11/23	4.990	50,000	188	1,302,944.44	5.195
	DN	FHLB		09/11/23	4.990	50,000	188	1,302,944.44	5.195

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/11/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	KBC	5.320	09/11/23	5.320	50,000	33	243,833.33	5.394
	YCD	KBC	5.320	09/11/23	5.320	50,000	33	243,833.33	5.394
	YCD	NORINCHUK	5.300	09/11/23	5.300	50,000	67	493,194.44	5.374
	YCD	NORINCHUK	5.300	09/11/23	5.300	50,000	67	493,194.44	5.374
	YCD	BNP	5.360	09/11/23	5.360	50,000	76	565,777.79	5.434
	YCD	BNP	5.360	09/11/23	5.360	50,000	76	565,777.79	5.434
	YCD	BARCLAYS	5.490	09/11/23	5.490	50,000	76	579,500.00	5.566
	YCD	BARCLAYS	5.490	09/11/23	5.490	50,000	76	579,500.00	5.566
	YCD	FORTIS	5.340	09/11/23	5.340	50,000	88	652,666.67	5.414
	YCD	FORTIS	5.340	09/11/23	5.340	50,000	88	652,666.67	5.414
	YCD	MONTREAL	5.430	09/11/23	5.430	50,000	88	663,666.67	5.505
	YCD	MONTREAL	5.430	09/11/23	5.430	50,000	88	663,666.67	5.505
	YCD	DNB	5.280	09/11/23	5.280	50,000	89	652,666.67	5.353
	YCD	DNB	5.280	09/11/23	5.280	50,000	89	652,666.67	5.353
	YCD	SWEDBANK	5.350	09/11/23	5.350	50,000	89	661,319.44	5.424
	YCD	SWEDBANK	5.350	09/11/23	5.350	50,000	89	661,319.44	5.424
	YCD	SVENSKA	5.380	09/11/23	5.380	50,000	89	665,027.78	5.455
	YCD	SVENSKA	5.380	09/11/23	5.380	50,000	89	665,027.78	5.455
	YCD	CR AG CIB	5.460	09/11/23	5.460	50,000	89	674,916.67	5.536
	YCD	CR AG CIB	5.460	09/11/23	5.460	50,000	89	674,916.67	5.536
	YCD	SUMI TRUST	5.340	09/11/23	5.340	50,000	118	875,166.67	5.414
	YCD	SUMI TRUST	5.340	09/11/23	5.340	50,000	118	875,166.67	5.414
<b>09/11/23</b>	<b>PURCHASES</b>								
	CP	UNITEDHEALTH		09/27/23	5.280	50,000			
	CP	UNITEDHEALTH		09/27/23	5.280	50,000			
	CP	MIZUHO NY		01/29/24	5.500	50,000			
	CP	MIZUHO NY		01/29/24	5.500	50,000			
	CP	OLD LINE		03/01/24	5.520	50,000			
	CP	CIBC HLD		03/29/24	5.530	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	DN	FHLB		04/02/24	5.300	50,000			
	DN	FHLB		04/02/24	5.300	50,000			
	DN	FHLB		04/02/24	5.300	50,000			
	TR	BILL		10/10/23	5.250	50,000			
	TR	BILL		10/10/23	5.250	50,000			
	TR	BILL		10/10/23	5.254	50,000			
	TR	BILL		10/10/23	5.254	50,000			
	TR	BILL		01/02/24	5.295	50,000			
	TR	BILL		01/02/24	5.295	50,000			
	TR	BILL		01/02/24	5.295	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/11/23</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		01/02/24	5.295	50,000			
	TR	BILL		01/02/24	5.295	50,000			
	TR	BILL		01/02/24	5.295	50,000			
	YCD	SUMI TRUST	5.510	11/27/23	5.510	50,000			
	YCD	SUMI TRUST	5.510	11/27/23	5.510	50,000			
	YCD	SUMI TRUST	5.510	11/27/23	5.510	50,000			
	YCD	SE BANKEN	5.540	12/27/23	5.540	50,000			
	YCD	SE BANKEN	5.540	12/27/23	5.540	50,000			
	YCD	BNP	5.760	03/01/24	5.760	50,000			
	YCD	BNP	5.760	03/01/24	5.760	50,000			
<b>09/12/23</b>	<b>NO REDEMPTIONS</b>								
<b>09/12/23</b>	<b>PURCHASES</b>								
	CP	SHEFFIELD		01/22/24	5.520	50,000			
	CP	SHEFFIELD		01/22/24	5.520	50,000			
	CP	THUNDER		03/01/24	5.560	50,000			
	CP	THUNDER		03/01/24	5.560	50,000			
	TR	BILL		11/28/23	5.245	50,000			
	TR	BILL		11/28/23	5.245	50,000			
	TR	BILL		11/28/23	5.245	50,000			
	TR	BILL		11/28/23	5.250	50,000			
	TR	BILL		11/28/23	5.250	50,000			
	TR	BILL		11/28/23	5.250	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.303	50,000			
	TR	BILL		12/26/23	5.303	50,000			
	TR	BILL		12/26/23	5.307	50,000			
	TR	BILL		12/26/23	5.307	50,000			
	TR	BILL		12/26/23	5.310	50,000			
	TR	BILL		12/26/23	5.310	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	5.000	08/31/25	5.014	50,000			
	TR	NOTE	5.000	08/31/25	5.014	50,000			
	TR	NOTE	5.000	08/31/25	5.014	50,000			
	TR	NOTE	5.000	08/31/25	5.014	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/12/23</b>	<b>PURCHASES (Continued)</b>								
	YCD	SWEDBANK	5.400	12/01/23	5.400	50,000			
	YCD	SWEDBANK	5.400	12/01/23	5.400	50,000			
	YCD	NORINCHUK	5.560	12/04/23	5.560	50,000			
	YCD	NORINCHUK	5.560	12/04/23	5.560	50,000			
<b>09/13/23</b>	<b>NO REDEMPTIONS</b>								
<b>09/13/23</b>	<b>PURCHASES</b>								
	CP	MICROSOFT		12/01/23	5.320	50,000			
	CP	MICROSOFT		12/01/23	5.320	50,000			
	CP	CR AG NY		12/04/23	5.460	50,000			
	CP	CR AG NY		12/04/23	5.460	50,000			
	CP	CAFCO		01/24/24	5.500	50,000			
	DN	FHLMC		11/01/23	5.190	50,000			
	DN	FHLMC		11/01/23	5.190	50,000			
	TR	BILL		12/26/23	5.295	50,000			
	TR	BILL		12/26/23	5.295	50,000			
	TR	BILL		12/26/23	5.295	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	YCD	FORTIS	5.760	03/29/24	5.760	50,000			
	YCD	FORTIS	5.760	03/29/24	5.760	50,000			
<b>09/14/23</b>	<b>REDEMPTIONS</b>								
	DN	IBRD		09/14/23	4.500	50,000	183	1,143,750.00	4.669
	DN	IBRD		09/14/23	4.500	50,000	183	1,143,750.00	4.669
	TR	BILL		09/14/23	4.800	50,000	136	906,666.67	4.957
	TR	BILL		09/14/23	4.800	50,000	136	906,666.67	4.957
	TR	BILL		09/14/23	4.829	50,000	136	912,144.44	4.987
	TR	BILL		09/14/23	4.829	50,000	136	912,144.44	4.987
	TR	BILL		09/14/23	4.730	50,000	139	913,152.78	4.885
	TR	BILL		09/14/23	4.730	50,000	139	913,152.78	4.885
	TR	BILL		09/14/23	4.740	50,000	139	915,083.33	4.895
	TR	BILL		09/14/23	4.740	50,000	139	915,083.33	4.895
	TR	BILL		09/14/23	4.840	50,000	149	1,001,611.11	5.008
	TR	BILL		09/14/23	4.840	50,000	149	1,001,611.11	5.008
	TR	BILL		09/14/23	4.840	50,000	149	1,001,611.11	5.008
	TR	BILL		09/14/23	4.843	50,000	149	1,002,128.47	5.010
	TR	BILL		09/14/23	4.843	50,000	149	1,002,128.47	5.010
	TR	BILL		09/14/23	4.843	50,000	149	1,002,128.47	5.010
	TR	BILL		09/14/23	4.850	50,000	150	1,010,416.67	5.019
	TR	BILL		09/14/23	4.850	50,000	150	1,010,416.67	5.019
	TR	BILL		09/14/23	4.850	50,000	150	1,010,416.67	5.019

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/14/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		09/14/23	4.860	50,000	150	1,012,500.00	5.029
	TR	BILL		09/14/23	4.860	50,000	150	1,012,500.00	5.029
	TR	BILL		09/14/23	4.860	50,000	150	1,012,500.00	5.029
	TR	BILL		09/14/23	4.765	50,000	153	1,012,562.50	4.931
	TR	BILL		09/14/23	4.765	50,000	153	1,012,562.50	4.931
	TR	BILL		09/14/23	4.765	50,000	153	1,012,562.50	4.931
	TR	BILL		09/14/23	4.700	50,000	164	1,070,555.56	4.870
	TR	BILL		09/14/23	4.700	50,000	164	1,070,555.56	4.870
	TR	BILL		09/14/23	4.635	50,000	171	1,100,812.50	4.805
	TR	BILL		09/14/23	4.635	50,000	171	1,100,812.50	4.805
	TR	BILL		09/14/23	4.635	50,000	171	1,100,812.50	4.805
	TR	BILL		09/14/23	4.700	50,000	176	1,148,888.89	4.877
	TR	BILL		09/14/23	4.700	50,000	176	1,148,888.89	4.877
	TR	BILL		09/14/23	4.720	50,000	176	1,153,777.78	4.899
	TR	BILL		09/14/23	4.720	50,000	176	1,153,777.78	4.899
	TR	BILL		09/14/23	4.425	50,000	182	1,118,541.67	4.589
	TR	BILL		09/14/23	4.425	50,000	182	1,118,541.67	4.589
	TR	BILL		09/14/23	4.425	50,000	182	1,118,541.67	4.589
	TR	BILL		09/14/23	4.425	50,000	182	1,118,541.67	4.589
	TR	BILL		09/14/23	4.430	50,000	182	1,119,805.56	4.594
	TR	BILL		09/14/23	4.430	50,000	182	1,119,805.56	4.594
	TR	BILL		09/14/23	4.430	50,000	182	1,119,805.56	4.594
	TR	BILL		09/14/23	4.430	50,000	182	1,119,805.56	4.594
	TR	BILL		09/14/23	4.435	50,000	182	1,121,069.44	4.600
	TR	BILL		09/14/23	4.435	50,000	182	1,121,069.44	4.600
	TR	BILL		09/14/23	4.435	50,000	182	1,121,069.44	4.600
	TR	BILL		09/14/23	4.435	50,000	182	1,121,069.44	4.600
	TR	BILL		09/14/23	4.540	50,000	182	1,147,611.11	4.711
	TR	BILL		09/14/23	4.540	50,000	182	1,147,611.11	4.711
	TR	BILL		09/14/23	4.540	50,000	182	1,147,611.11	4.711
	TR	BILL		09/14/23	4.545	50,000	182	1,148,875.00	4.716
	TR	BILL		09/14/23	4.545	50,000	182	1,148,875.00	4.716
	TR	BILL		09/14/23	4.545	50,000	182	1,148,875.00	4.716
	TR	BILL		09/14/23	4.550	50,000	182	1,150,138.89	4.722
	TR	BILL		09/14/23	4.550	50,000	182	1,150,138.89	4.722
	TR	BILL		09/14/23	4.550	50,000	182	1,150,138.89	4.722
<b>09/14/23</b>	<b>PURCHASES</b>								
	CD	WELLS FGO	5.600	03/25/24	5.600	50,000			
	CD	WELLS FGO	5.600	03/25/24	5.600	50,000			
	CD	WELLS FGO	5.600	03/25/24	5.600	50,000			
	CP	RABO NY		09/18/23	5.300	50,000			
	CP	RABO NY		09/18/23	5.300	50,000			
	CP	RABO NY		09/18/23	5.300	50,000			
	CP	JUPITER		11/01/23	5.370	50,000			
	CP	JUPITER		11/01/23	5.370	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/14/23	PURCHASES (Continued)								
	CP	MICROSOFT		01/22/24	5.340	50,000			
	CP	MICROSOFT		01/22/24	5.340	50,000			
	CP	DISNEY		03/04/24	5.500	25,000			
	DN	FHLMC		11/01/23	5.190	50,000			
	DN	FHLMC		11/01/23	5.190	50,000			
	DN	FNMA		11/01/23	5.190	50,000			
	DN	FNMA		11/01/23	5.190	50,000			
	DN	IADB		12/04/23	5.300	50,000			
	DN	IADB		12/04/23	5.300	50,000			
	DN	FNMA		02/29/24	5.230	50,000			
	DN	FNMA		02/29/24	5.230	50,000			
	DN	FNMA		02/29/24	5.230	50,000			
	DN	FNMA		03/01/24	5.210	50,000			
	DN	FNMA		03/01/24	5.210	50,000			
	DN	FFCB		03/01/24	5.240	50,000			
	DN	FFCB		03/01/24	5.240	50,000			
	DN	FFCB		03/01/24	5.240	50,000			
	DN	FFCB		03/01/24	5.240	50,000			
	DN	FFCB		03/01/24	5.240	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FHLB		03/04/24	5.305	50,000			
	DN	FHLB		03/04/24	5.305	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	TR	BILL		01/09/24	5.303	50,000			
	TR	BILL		01/09/24	5.303	50,000			
	TR	BILL		01/09/24	5.303	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.313	50,000			
	TR	BILL		01/09/24	5.313	50,000			
	TR	BILL		01/09/24	5.313	50,000			
	TR	BILL		02/01/24	5.255	50,000			
	TR	BILL		02/01/24	5.255	50,000			



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/14/23</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.295	50,000			
	TR	BILL		03/14/24	5.295	50,000			
	TR	BILL		03/14/24	5.295	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	YCD	MUFG BK	5.400	11/01/23	5.400	50,000			
	YCD	MUFG BK	5.400	11/01/23	5.400	50,000			
	YCD	MONTREAL	5.540	12/04/23	5.540	50,000			
	YCD	MONTREAL	5.540	12/04/23	5.540	50,000			
	YCD	MONTREAL	5.540	12/04/23	5.540	50,000			
	YCD	SOC GEN	5.760	03/25/24	5.760	50,000			
	YCD	SOC GEN	5.760	03/25/24	5.760	50,000			
	YCD	SOC GEN	5.760	03/25/24	5.760	50,000			
	YCD	NB CANADA	5.720	06/03/24	5.720	50,000			
	YCD	NB CANADA	5.720	06/03/24	5.720	50,000			
<b>09/15/23</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	0.125	09/15/23	3.006	50,000	434	1,742,187.50	3.032
	TR	NOTE	0.125	09/15/23	3.006	50,000	434	1,742,187.50	3.032
	TR	NOTE	0.125	09/15/23	3.006	50,000	434	1,742,187.50	3.032
	TR	NOTE	0.125	09/15/23	3.019	50,000	434	1,750,000.00	3.046
	TR	NOTE	0.125	09/15/23	3.019	50,000	434	1,750,000.00	3.046
	TR	NOTE	0.125	09/15/23	3.019	50,000	434	1,750,000.00	3.046
	TR	NOTE	0.125	09/15/23	3.026	50,000	434	1,753,906.25	3.053
	TR	NOTE	0.125	09/15/23	3.026	50,000	434	1,753,906.25	3.053
	TR	NOTE	0.125	09/15/23	3.026	50,000	434	1,753,906.25	3.053
	TR	NOTE	0.125	09/15/23	0.786	50,000	610	651,156.77	0.788
	TR	NOTE	0.125	09/15/23	0.786	50,000	610	651,156.77	0.788
	TR	NOTE	0.125	09/15/23	0.786	50,000	610	651,156.77	0.788

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/15/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	NOTE	0.125	09/15/23	0.788	50,000	610	653,109.89	0.790
	TR	NOTE	0.125	09/15/23	0.788	50,000	610	653,109.89	0.790
	TR	NOTE	0.125	09/15/23	0.788	50,000	610	653,109.89	0.790
	TR	NOTE	0.125	09/15/23	0.432	50,000	680	400,547.09	0.432
	TR	NOTE	0.125	09/15/23	0.432	50,000	680	400,547.09	0.432
	TR	NOTE	0.125	09/15/23	0.432	50,000	680	400,547.09	0.432
	TR	NOTE	0.125	09/15/23	0.433	50,000	680	401,523.65	0.434
	TR	NOTE	0.125	09/15/23	0.433	50,000	680	401,523.65	0.434
	TR	NOTE	0.125	09/15/23	0.433	50,000	680	401,523.65	0.434
	TR	NOTE	0.125	09/15/23	0.381	50,000	695	361,144.68	0.381
	TR	NOTE	0.125	09/15/23	0.381	50,000	695	361,144.68	0.381
	TR	NOTE	0.125	09/15/23	0.381	50,000	695	361,144.68	0.381
	TR	NOTE	0.125	09/15/23	0.381	50,000	695	361,144.68	0.381
	TR	NOTE	0.125	09/15/23	0.382	50,000	695	362,121.24	0.382
	TR	NOTE	0.125	09/15/23	0.382	50,000	695	362,121.24	0.382
	TR	NOTE	0.125	09/15/23	0.382	50,000	695	362,121.24	0.382
	TR	NOTE	0.125	09/15/23	0.382	50,000	695	362,121.24	0.382
<b>09/15/23</b>	<b>PURCHASES</b>								
	CD	BOFA	5.810	03/25/24	5.810	50,000			
	CD	BOFA	5.810	03/25/24	5.810	50,000			
	CD	BOFA	5.810	03/25/24	5.810	50,000			
	CP	DEERE CAP		11/20/23	5.330	50,000			
	CP	GOTHAM		01/22/24	5.520	50,000			
	CP	SUMI TRUST		01/24/24	5.580	50,000			
	CP	SUMI TRUST		01/24/24	5.580	50,000			
	CP	VERSAILLES		03/04/24	5.620	50,000			
	CP	VERSAILLES		03/04/24	5.620	50,000			
	DN	FHLB		11/29/23	5.285	50,000			
	DN	FHLB		11/29/23	5.285	50,000			
	DN	FHLB		11/29/23	5.285	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.302	50,000			
	TR	BILL		12/14/23	5.302	50,000			
	TR	BILL		12/14/23	5.302	50,000			
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.260	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/15/23</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.265	50,000			
	TR	BILL		02/01/24	5.265	50,000			
	TR	BILL		02/01/24	5.265	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	YCD	SWEDBANK	5.290	10/27/23	5.290	50,000			
	YCD	SWEDBANK	5.290	10/27/23	5.290	50,000			
	YCD	DNB	5.310	10/27/23	5.310	50,000			
	YCD	DNB	5.310	10/27/23	5.310	50,000			
	YCD	KBC	5.320	10/27/23	5.320	50,000			
	YCD	KBC	5.320	10/27/23	5.320	50,000			
	YCD	NORINCHUK	5.500	11/29/23	5.500	50,000			
	YCD	NORINCHUK	5.500	11/29/23	5.500	50,000			
	YCD	BNP	5.270	12/27/23	5.270	50,000			
	YCD	BNP	5.270	12/27/23	5.270	50,000			
	YCD	NATIXIS	5.690	02/26/24	5.690	50,000			
	YCD	NATIXIS	5.690	02/26/24	5.690	50,000			
<b>09/18/23</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		09/18/23	5.300	50,000	4	29,444.44	5.377
	CP	RABO NY		09/18/23	5.300	50,000	4	29,444.44	5.377
	CP	RABO NY		09/18/23	5.300	50,000	4	29,444.44	5.377
<b>09/18/23</b>	<b>PURCHASES</b>								
	CP	MICROSOFT		10/27/23	5.280	50,000			
	CP	MICROSOFT		10/27/23	5.280	50,000			
	DN	FHLB		03/25/24	5.285	50,000			
	DN	FHLB		03/25/24	5.285	50,000			
	DN	FHLB		03/27/24	5.285	50,000			
	DN	FHLB		03/27/24	5.285	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	YCD	MONTREAL	5.320	09/25/23	5.320	50,000			
	YCD	MONTREAL	5.320	09/25/23	5.320	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/18/23</b>	<b>PURCHASES (Continued)</b>								
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000			
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000			
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000			
<b>09/19/23</b>	<b>NO REDEMPTIONS</b>								
<b>09/19/23</b>	<b>PURCHASES</b>								
	CD	BMO BANK	5.350	10/27/23	5.350	50,000			
	CD	BMO BANK	5.350	10/27/23	5.350	50,000			
	CD	WELLS FGO	5.850	10/01/24	5.850	50,000			
	CD	WELLS FGO	5.850	10/01/24	5.850	50,000			
	CP	BNP NY		09/27/23	5.310	50,000			
	CP	GTA		02/01/24	5.520	50,000			
	CP	ING FDL		03/25/24	5.600	50,000			
	CP	ING FDL		03/25/24	5.600	50,000			
	DEB	FHLB	5.470	03/27/24	5.470	50,000			
	DEB	FHLB	5.470	03/27/24	5.470	50,000			
	DEB	FHLB	5.470	03/27/24	5.470	50,000			
	DEB	FFCB	5.200	03/03/25	5.202	50,000			
	DEB	FFCB	5.200	03/03/25	5.202	50,000			
	DEB	FFCB	5.200	03/03/25	5.202	50,000			
	DEB	FFCB	4.750	09/01/26	4.780	50,000			
	DEB	FFCB	4.750	09/01/26	4.780	50,000			
	DEB	FFCB	4.750	09/01/26	4.780	50,000			
	DN	FHLB		01/29/24	5.295	50,000			
	DN	FHLB		01/29/24	5.295	50,000			
	DN	IFC		02/29/24	5.280	50,000			
	DN	IFC		02/29/24	5.280	50,000			
	DN	FHLB		03/01/24	5.295	50,000			
	DN	FHLB		03/01/24	5.295	50,000			
	DN	FHLB		03/12/24	5.290	50,000			
	DN	FHLB		03/12/24	5.290	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	DN	FFCB		03/29/24	5.230	50,000			
	DN	FFCB		03/29/24	5.230	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		02/29/24	5.285	50,000			
	TR	BILL		02/29/24	5.285	50,000			
	TR	BILL		02/29/24	5.285	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/19/23</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.291	50,000			
	TR	BILL		03/14/24	5.291	50,000			
	TR	BILL		03/14/24	5.291	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.143	50,000			
	TR	BILL		09/05/24	5.143	50,000			
	TR	BILL		09/05/24	5.143	50,000			
	TR	NOTE	5.000	08/31/25	5.052	50,000			
	TR	NOTE	5.000	08/31/25	5.052	50,000			
	TR	NOTE	5.000	08/31/25	5.052	50,000			
	TR	NOTE	5.000	08/31/25	5.052	50,000			
<b>09/20/23</b>	<b>REDEMPTIONS</b>								
	CP	APPLE		09/20/23	5.270	50,000	34	248,861.11	5.370
	CP	CR AG NY		09/20/23	5.300	50,000	35	257,638.89	5.401
	CP	CR AG NY		09/20/23	5.300	50,000	35	257,638.89	5.401
	DN	FFCB		09/20/23	5.240	50,000	28	203,777.78	5.335
	DN	FHLB		09/20/23	5.250	50,000	33	240,625.00	5.349
	DN	FHLB		09/20/23	5.250	50,000	33	240,625.00	5.349
	DN	FHLB		09/20/23	5.250	50,000	34	247,916.67	5.349
	DN	FHLB		09/20/23	5.250	50,000	34	247,916.67	5.349
	DN	FHLB		09/20/23	5.250	50,000	34	247,916.67	5.349
	DN	FHLB		09/20/23	5.250	50,000	34	247,916.67	5.349
	DN	FFCB		09/20/23	5.250	50,000	35	255,208.33	5.350
	DN	FNMA		09/20/23	5.175	50,000	36	258,750.00	5.274
	DN	FNMA		09/20/23	5.175	50,000	36	258,750.00	5.274
	DN	FFCB		09/20/23	5.200	50,000	36	260,000.00	5.300

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/20/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FFCB		09/20/23	5.200	50,000	36	260,000.00	5.300
	DN	FFCB		09/20/23	5.200	50,000	36	260,000.00	5.300
	YCD	KBC	5.320	09/20/23	5.320	50,000	36	266,000.00	5.394
	YCD	KBC	5.320	09/20/23	5.320	50,000	36	266,000.00	5.394
	YCD	NORINCHUK	5.340	09/20/23	5.340	50,000	36	267,000.00	5.414
	YCD	NORINCHUK	5.340	09/20/23	5.340	50,000	36	267,000.00	5.414
	YCD	MONTREAL	5.360	09/20/23	5.360	50,000	36	268,000.00	5.434
	YCD	MONTREAL	5.360	09/20/23	5.360	50,000	36	268,000.00	5.434
<b>09/20/23</b>	<b>PURCHASES</b>								
	CP	CR AG NY		09/28/23	5.300	50,000			
	CP	CR AG NY		09/28/23	5.300	50,000			
	CP	MUFG BK		09/29/23	5.260	50,000			
	CP	MUFG BK		09/29/23	5.260	50,000			
	CP	MICROSOFT		03/01/24	5.360	50,000			
	CP	MICROSOFT		03/01/24	5.360	50,000			
	DN	FHLB		03/25/24	5.280	50,000			
	DN	FHLB		03/25/24	5.280	50,000			
	DN	FFCB		03/29/24	5.230	50,000			
	DN	FFCB		03/29/24	5.230	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		03/14/24	5.285	50,000			
	TR	BILL		03/14/24	5.285	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	YCD	MONTREAL	5.330	10/06/23	5.330	50,000			
	YCD	MONTREAL	5.330	10/06/23	5.330	50,000			
	YCD	TORONTO	5.700	02/26/24	5.700	50,000			
	YCD	TORONTO	5.700	02/26/24	5.700	50,000			
	YCD	LLOYDS	5.790	03/27/24	5.790	50,000			
	YCD	LLOYDS	5.790	03/27/24	5.790	50,000			
<b>09/21/23</b>	<b>REDEMPTIONS</b>								
	TR	BILL		09/21/23	5.250	50,000	20	145,833.33	5.338
	TR	BILL		09/21/23	5.250	50,000	20	145,833.33	5.338
	TR	BILL		09/21/23	5.250	50,000	20	145,833.33	5.338
	TR	BILL		09/21/23	5.250	50,000	20	145,833.33	5.338

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/21/23	REDEMPTIONS (Continued)								
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.243	50,000	28	203,875.00	5.337
	TR	BILL		09/21/23	5.243	50,000	28	203,875.00	5.337
	TR	BILL		09/21/23	5.243	50,000	28	203,875.00	5.337
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.235	50,000	29	210,854.17	5.330
	TR	BILL		09/21/23	5.235	50,000	29	210,854.17	5.330
	TR	BILL		09/21/23	5.242	50,000	29	211,136.11	5.337
	TR	BILL		09/21/23	5.242	50,000	29	211,136.11	5.337
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.250	50,000	36	262,500.00	5.351
	TR	BILL		09/21/23	5.250	50,000	36	262,500.00	5.351
	TR	BILL		09/21/23	5.250	50,000	36	262,500.00	5.351
	TR	BILL		09/21/23	5.250	50,000	37	269,791.67	5.352
	TR	BILL		09/21/23	5.250	50,000	37	269,791.67	5.352
	TR	BILL		09/21/23	5.250	50,000	37	269,791.67	5.352
	TR	BILL		09/21/23	5.255	50,000	37	270,048.61	5.357
	TR	BILL		09/21/23	5.255	50,000	37	270,048.61	5.357
	TR	BILL		09/21/23	5.255	50,000	37	270,048.61	5.357
	TR	BILL		09/21/23	5.258	50,000	38	277,505.56	5.361
	TR	BILL		09/21/23	5.258	50,000	38	277,505.56	5.361
	TR	BILL		09/21/23	5.258	50,000	38	277,505.56	5.361
	TR	BILL		09/21/23	5.028	50,000	99	691,350.00	5.169
	TR	BILL		09/21/23	5.028	50,000	99	691,350.00	5.169
	TR	BILL		09/21/23	5.031	50,000	99	691,762.50	5.172
	TR	BILL		09/21/23	5.031	50,000	99	691,762.50	5.172
	TR	BILL		09/21/23	4.622	50,000	182	1,168,338.89	4.798
	TR	BILL		09/21/23	4.622	50,000	182	1,168,338.89	4.798
	TR	BILL		09/21/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		09/21/23	4.625	50,000	182	1,169,097.22	4.802

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/21/23</b>	<b>PURCHASES</b>								
	CD	BMO BANK	5.620	01/24/24	5.620	50,000			
	CD	BMO BANK	5.620	01/24/24	5.620	50,000			
	CP	APPLE		10/10/23	5.270	50,000			
	CP	MUFG BK		12/27/23	5.560	50,000			
	CP	MUFG BK		12/27/23	5.560	50,000			
	CP	CGMI		03/25/24	5.620	50,000			
	CP	CGMI		03/25/24	5.620	50,000			
	DN	FNMA		03/01/24	5.225	50,000			
	DN	FNMA		03/01/24	5.225	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	DN	FNMA		03/27/24	5.225	50,000			
	DN	FNMA		03/27/24	5.225	50,000			
	DN	FNMA		03/27/24	5.225	50,000			
	DN	FHLMC		03/29/24	5.150	50,000			
	DN	FHLMC		03/29/24	5.150	50,000			
	DN	FFCB		07/01/24	5.240	50,000			
	DN	FFCB		07/01/24	5.240	50,000			
	TR	NOTE	5.000	08/31/25	5.062	50,000			
	TR	NOTE	5.000	08/31/25	5.062	50,000			
	TR	NOTE	5.000	08/31/25	5.062	50,000			
	TR	NOTE	5.000	08/31/25	5.062	50,000			
	YCD	BNP	5.760	03/25/24	5.760	500,000			
	YCD	BNP	5.760	03/25/24	5.760	500,000			
<b>09/22/23</b>	<b>REDEMPTIONS</b>								
	CD	BMO HARRIS	5.330	09/22/23	5.330	50,000	39	288,708.33	5.404
	CD	BMO HARRIS	5.330	09/22/23	5.330	50,000	39	288,708.33	5.404
	CP	RABO NY		09/22/23	5.290	50,000	21	154,291.67	5.380
	CP	RABO NY		09/22/23	5.290	50,000	21	154,291.67	5.380
	CP	RABO NY		09/22/23	5.290	50,000	21	154,291.67	5.380
	CP	BNP NY		09/22/23	5.320	50,000	21	155,166.67	5.411
	CP	BNP NY		09/22/23	5.320	50,000	21	155,166.67	5.411
	CP	BNP NY		09/22/23	5.320	50,000	21	155,166.67	5.411
	CP	APPLE		09/22/23	5.260	50,000	38	277,611.11	5.363
	CP	APPLE		09/22/23	5.260	50,000	38	277,611.11	5.363
	CP	APPLE		09/22/23	5.260	50,000	38	277,611.11	5.363
	CP	MUFG BK		09/22/23	5.370	50,000	39	290,875.00	5.476
	CP	MUFG BK		09/22/23	5.370	50,000	39	290,875.00	5.476
	CP	CR AG NY		09/22/23	5.300	50,000	42	309,166.67	5.407
	CP	CR AG NY		09/22/23	5.300	50,000	42	309,166.67	5.407
	DEB	FFCB	0.220	09/22/23	0.252	40,000	913	251,755.56	0.252
	DN	FNMA		09/22/23	5.190	50,000	22	158,583.33	5.279
	DN	FNMA		09/22/23	5.190	50,000	22	158,583.33	5.279
	DN	FHLB		09/22/23	5.240	50,000	24	174,666.67	5.331
	DN	FHLB		09/22/23	5.240	50,000	24	174,666.67	5.331



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/22/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FNMA		09/22/23	5.190	50,000	25	180,208.33	5.281
	DN	FNMA		09/22/23	5.190	50,000	25	180,208.33	5.281
	DN	FNMA		09/22/23	5.185	50,000	30	216,041.67	5.280
	DN	FNMA		09/22/23	5.185	50,000	30	216,041.67	5.280
	DN	FNMA		09/22/23	5.180	50,000	36	259,000.00	5.279
	DN	FNMA		09/22/23	5.180	50,000	36	259,000.00	5.279
	DN	FNMA		09/22/23	5.180	50,000	36	259,000.00	5.279
	DN	FNMA		09/22/23	5.180	50,000	36	259,000.00	5.279
	DN	FNMA		09/22/23	5.175	50,000	37	265,937.50	5.275
	DN	FNMA		09/22/23	5.175	50,000	37	265,937.50	5.275
	DN	FNMA		09/22/23	5.170	50,000	38	272,861.11	5.271
	DN	FNMA		09/22/23	5.170	50,000	38	272,861.11	5.271
	DN	FHLMC		09/22/23	5.175	50,000	38	273,125.00	5.276
	DN	FHLMC		09/22/23	5.175	50,000	38	273,125.00	5.276
	DN	FNMA		09/22/23	5.175	50,000	38	273,125.00	5.276
	DN	FNMA		09/22/23	5.175	50,000	38	273,125.00	5.276
	YCD	SUMI TRUST	5.330	09/22/23	5.330	50,000	35	259,097.22	5.404
	YCD	SUMI TRUST	5.330	09/22/23	5.330	50,000	35	259,097.22	5.404
	YCD	SWEDBANK	5.290	09/22/23	5.290	50,000	38	279,194.44	5.363
	YCD	SWEDBANK	5.290	09/22/23	5.290	50,000	38	279,194.44	5.363
<b>09/22/23</b>	<b>PURCHASES</b>								
	CP	CAFCO		01/29/24	5.510	50,000			
	DN	FHLB		03/27/24	5.280	50,000			
	DN	FHLB		03/27/24	5.280	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	YCD	DNB	5.300	10/30/23	5.300	50,000			
	YCD	DNB	5.300	10/30/23	5.300	50,000			
	YCD	SUMI TRUST	5.340	10/30/23	5.340	50,000			
	YCD	SUMI TRUST	5.340	10/30/23	5.340	50,000			
<b>09/25/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.200	09/25/23	5.200	50,000	33	238,333.33	5.272
	CD	US BANK	5.200	09/25/23	5.200	50,000	33	238,333.33	5.272
	CD	US BANK	5.150	09/25/23	5.150	50,000	166	1,187,361.11	5.222
	CD	US BANK	5.150	09/25/23	5.150	50,000	166	1,187,361.11	5.222
	CD	BMO HARRIS	5.130	09/25/23	5.130	50,000	171	1,218,375.00	5.201
	CD	BMO HARRIS	5.130	09/25/23	5.130	50,000	171	1,218,375.00	5.201
	CP	SOC GEN NY		09/25/23	5.300	50,000	24	176,666.67	5.393
	CP	SOC GEN NY		09/25/23	5.300	50,000	24	176,666.67	5.393
	CP	WALMART		09/25/23	5.250	50,000	25	182,291.67	5.342
	CP	WALMART		09/25/23	5.250	50,000	25	182,291.67	5.342

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/25/23	REDEMPTIONS (Continued)								
	CP	CHARIOT		09/25/23	5.330	50,000	32	236,888.89	5.430
	CP	CHARIOT		09/25/23	5.330	50,000	32	236,888.89	5.430
	CP	GTA		09/25/23	5.330	50,000	32	236,888.89	5.430
	CP	GTA		09/25/23	5.330	50,000	32	236,888.89	5.430
	CP	DEERE CAP		09/25/23	5.250	50,000	76	554,166.67	5.383
	CP	METLIFE STF		09/25/23	5.220	50,000	91	659,750.00	5.363
	CP	METLIFE STF		09/25/23	5.220	50,000	91	659,750.00	5.363
	CP	GOTHAM		09/25/23	5.400	50,000	97	727,500.00	5.556
	CP	GOTHAM		09/25/23	5.400	50,000	97	727,500.00	5.556
	CP	PEPSICO		09/25/23	5.120	50,000	111	789,333.33	5.274
	CP	PEPSICO		09/25/23	5.120	50,000	116	824,888.89	5.278
	CP	OLD LINE		09/25/23	5.390	50,000	117	875,875.00	5.562
	CP	OLD LINE		09/25/23	5.390	50,000	117	875,875.00	5.562
	CP	CRC		09/25/23	5.330	50,000	124	917,944.44	5.505
	CP	CRC		09/25/23	5.330	50,000	124	917,944.44	5.505
	CP	SHEFFIELD		09/25/23	5.270	50,000	139	1,017,402.78	5.454
	CP	SHEFFIELD		09/25/23	5.270	50,000	139	1,017,402.78	5.454
	CP	BOFA		09/25/23	5.250	50,000	165	1,203,125.00	5.454
	CP	BOFA		09/25/23	5.250	50,000	165	1,203,125.00	5.454
	CP	RABO NY		09/25/23	5.050	50,000	173	1,213,402.78	5.247
	CP	RABO NY		09/25/23	5.050	50,000	173	1,213,402.78	5.247
	CP	SCOTIA NY		09/25/23	5.070	50,000	186	1,309,750.00	5.279
	CP	SCOTIA NY		09/25/23	5.070	50,000	186	1,309,750.00	5.279
	DEB	IFC	0.260	09/25/23	0.260	50,000	761	270,833.33	0.260
	DEB	IFC	0.260	09/25/23	0.260	50,000	761	270,833.33	0.260
	DN	FFCB		09/25/23	5.200	50,000	25	180,555.56	5.291
	DN	FFCB		09/25/23	5.200	50,000	25	180,555.56	5.291
	DN	IADB		09/25/23	5.280	50,000	26	190,666.67	5.374
	DN	FHLMC		09/25/23	5.195	50,000	28	202,027.78	5.289
	DN	FHLMC		09/25/23	5.195	50,000	28	202,027.78	5.289
	DN	FHLMC		09/25/23	5.180	50,000	32	230,222.22	5.276
	DN	FHLMC		09/25/23	5.180	50,000	32	230,222.22	5.276
	DN	FHLMC		09/25/23	5.180	50,000	32	230,222.22	5.276
	DN	FHLMC		09/25/23	5.180	50,000	32	230,222.22	5.276
	DN	FHLB		09/25/23	5.250	50,000	32	233,333.33	5.348
	DN	FHLB		09/25/23	5.250	50,000	32	233,333.33	5.348
	DN	FHLB		09/25/23	5.250	50,000	32	233,333.33	5.348
	DN	FHLMC		09/25/23	5.180	50,000	33	237,416.67	5.277
	DN	FHLMC		09/25/23	5.180	50,000	33	237,416.67	5.277
	DN	FHLMC		09/25/23	5.180	50,000	33	237,416.67	5.277
	DN	FHLMC		09/25/23	5.180	50,000	33	237,416.67	5.277
	DN	FHLB		09/25/23	5.250	50,000	33	240,625.00	5.349
	DN	FHLB		09/25/23	5.250	50,000	33	240,625.00	5.349
	DN	FHLMC		09/25/23	5.175	50,000	38	273,125.00	5.276
	DN	FHLMC		09/25/23	5.175	50,000	38	273,125.00	5.276
	DN	FHLMC		09/25/23	5.175	50,000	39	280,312.50	5.276
	DN	FHLMC		09/25/23	5.175	50,000	39	280,312.50	5.276

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/25/23	REDEMPTIONS (Continued)								
	DN	FHLMC		09/25/23	5.175	50,000	40	287,500.00	5.277
	DN	FHLMC		09/25/23	5.175	50,000	40	287,500.00	5.277
	DN	FHLMC		09/25/23	5.175	50,000	41	294,687.50	5.278
	DN	FHLMC		09/25/23	5.175	50,000	41	294,687.50	5.278
	DN	FHLB		09/25/23	5.220	50,000	47	340,750.00	5.329
	DN	FHLB		09/25/23	5.220	50,000	47	340,750.00	5.329
	DN	FHLMC		09/25/23	5.110	50,000	69	489,708.33	5.232
	DN	FHLMC		09/25/23	5.110	50,000	69	489,708.33	5.232
	DN	FHLB		09/25/23	5.055	50,000	91	638,895.83	5.192
	DN	FHLB		09/25/23	5.055	50,000	91	638,895.83	5.192
	DN	FHLB		09/25/23	4.970	50,000	147	1,014,708.33	5.143
	DN	FHLB		09/25/23	4.970	50,000	147	1,014,708.33	5.143
	DN	IFC		09/25/23	4.780	50,000	152	1,009,111.11	4.946
	DN	IFC		09/25/23	4.780	50,000	152	1,009,111.11	4.946
	DN	FFCB		09/25/23	4.840	50,000	159	1,068,833.33	5.014
	DN	FFCB		09/25/23	4.840	50,000	159	1,068,833.33	5.014
	DN	FFCB		09/25/23	4.840	50,000	159	1,068,833.33	5.014
	DN	FFCB		09/25/23	4.840	50,000	159	1,068,833.33	5.014
	DN	IBRD		09/25/23	4.900	50,000	160	1,088,888.89	5.079
	DN	IBRD		09/25/23	4.900	50,000	160	1,088,888.89	5.079
	DN	FHLMC		09/25/23	4.795	50,000	161	1,072,215.28	4.968
	DN	FHLMC		09/25/23	4.795	50,000	161	1,072,215.28	4.968
	DN	IBRD		09/25/23	4.650	50,000	166	1,072,083.33	4.818
	DN	IBRD		09/25/23	4.650	50,000	166	1,072,083.33	4.818
	DN	FHLB		09/25/23	4.745	50,000	168	1,107,166.67	4.920
	DN	FHLB		09/25/23	4.745	50,000	168	1,107,166.67	4.920
	DN	FHLB		09/25/23	5.010	50,000	202	1,405,583.33	5.227
	DN	FHLB		09/25/23	5.010	50,000	202	1,405,583.33	5.227
	DN	FHLB		09/25/23	4.940	50,000	213	1,461,416.67	5.159
	DN	FHLB		09/25/23	4.940	50,000	213	1,461,416.67	5.159
	DN	FHLB		09/25/23	4.840	50,000	221	1,485,611.11	5.057
	DN	FHLB		09/25/23	4.840	50,000	221	1,485,611.11	5.057
	YCD	MONTREAL	5.320	09/25/23	5.320	50,000	7	51,722.22	5.394
	YCD	MONTREAL	5.320	09/25/23	5.320	50,000	7	51,722.22	5.394
	YCD	SWEDBANK	5.280	09/25/23	5.280	50,000	33	242,000.00	5.353
	YCD	SWEDBANK	5.280	09/25/23	5.280	50,000	33	242,000.00	5.353
	YCD	KBC	5.310	09/25/23	5.310	50,000	33	243,375.00	5.384
	YCD	KBC	5.310	09/25/23	5.310	50,000	33	243,375.00	5.384
	YCD	SUMI TRUST	5.330	09/25/23	5.330	50,000	39	288,708.33	5.404
	YCD	SUMI TRUST	5.330	09/25/23	5.330	50,000	39	288,708.33	5.404
	YCD	DNB	5.300	09/25/23	5.300	50,000	40	294,444.44	5.374
	YCD	DNB	5.300	09/25/23	5.300	50,000	40	294,444.44	5.374
	YCD	CR AG CIB	5.470	09/25/23	5.470	50,000	91	691,347.22	5.546
	YCD	CR AG CIB	5.470	09/25/23	5.470	50,000	91	691,347.22	5.546
	YCD	MUFG BK	5.580	09/25/23	5.580	50,000	105	813,750.00	5.658
	YCD	MUFG BK	5.580	09/25/23	5.580	50,000	105	813,750.00	5.658

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/25/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	NORINCHUK	5.560	09/25/23	5.560	50,000	108	834,000.00	5.637
	YCD	NORINCHUK	5.560	09/25/23	5.560	50,000	108	834,000.00	5.637
	YCD	CIBC	5.230	09/25/23	5.230	50,000	186	1,351,083.33	5.303
	YCD	CIBC	5.230	09/25/23	5.230	50,000	186	1,351,083.33	5.303
	YCD	FORTIS	5.260	09/25/23	5.260	50,000	187	1,366,138.89	5.333
	YCD	FORTIS	5.260	09/25/23	5.260	50,000	187	1,366,138.89	5.333
	YCD	SE BANKEN	5.370	09/25/23	5.370	50,000	200	1,491,666.67	5.445
	YCD	SE BANKEN	5.370	09/25/23	5.370	50,000	200	1,491,666.67	5.445
	YCD	BNP	5.480	09/25/23	5.480	50,000	200	1,522,222.22	5.556
	YCD	BNP	5.480	09/25/23	5.480	50,000	200	1,522,222.22	5.556
	YCD	NATIXIS	5.520	09/25/23	5.520	50,000	200	1,533,333.33	5.597
	YCD	NATIXIS	5.520	09/25/23	5.520	50,000	200	1,533,333.33	5.597
	YCD	NORDEA ABP	5.190	09/25/23	5.190	50,000	202	1,456,083.33	5.262
	YCD	NORDEA ABP	5.190	09/25/23	5.190	50,000	202	1,456,083.33	5.262
<b>09/25/23</b>	<b>PURCHASES</b>								
	CP	APPLE		10/27/23	5.280	50,000			
	CP	SCOTIA NY		03/25/24	5.580	50,000			
	CP	SCOTIA NY		03/25/24	5.580	50,000			
	CP	METLIFE STF		03/29/24	5.480	50,000			
	CP	METLIFE STF		03/29/24	5.480	50,000			
	CP	CGMI		04/26/24	5.640	50,000			
	CP	CGMI		04/26/24	5.640	50,000			
	DN	IBRD		01/29/24	5.270	50,000			
	DN	IBRD		01/29/24	5.270	50,000			
	DN	IBRD		01/29/24	5.270	50,000			
	YCD	CR AG CIB	5.520	12/27/23	5.520	50,000			
	YCD	CR AG CIB	5.520	12/27/23	5.520	50,000			
<b>09/26/23</b>	<b>REDEMPTIONS</b>								
	TR	BILL		09/26/23	5.250	50,000	33	240,625.00	5.349
	TR	BILL		09/26/23	5.250	50,000	33	240,625.00	5.349
<b>09/26/23</b>	<b>PURCHASES</b>								
	CD	BOFA	5.910	06/03/24	5.910	50,000			
	CD	BOFA	5.910	06/03/24	5.910	50,000			
	CP	MIZUHO NY		12/01/23	5.380	50,000			
	CP	MIZUHO NY		12/01/23	5.380	50,000			
	CP	MICROSOFT		01/29/24	5.350	50,000			
	CP	TOYOTA		03/25/24	5.550	50,000			
	CP	TOYOTA		03/25/24	5.550	50,000			
	CP	CGMI		06/03/24	5.660	50,000			
	CP	CGMI		06/03/24	5.660	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/26/23</b>	<b>PURCHASES (Continued)</b>								
	DN	IBRD		03/01/24	5.200	50,000			
	DN	IBRD		03/01/24	5.200	50,000			
	DN	FHLB		03/25/24	5.285	50,000			
	DN	IBRD		05/29/24	5.300	50,000			
	DN	IBRD		05/29/24	5.300	50,000			
	YCD	MUFG BK	5.410	10/30/23	5.410	50,000			
	YCD	MUFG BK	5.410	10/30/23	5.410	50,000			
	YCD	RB CANADA	5.890	07/29/24	5.890	50,000			
	YCD	RB CANADA	5.890	07/29/24	5.890	50,000			
<b>09/27/23</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		09/27/23	5.310	50,000	8	59,000.00	5.390
	CP	UNITEDHEALTH		09/27/23	5.280	50,000	16	117,333.33	5.366
	CP	UNITEDHEALTH		09/27/23	5.280	50,000	16	117,333.33	5.366
	CP	COCA COLA		09/27/23	5.170	50,000	91	653,430.56	5.311
	CP	COCA COLA		09/27/23	5.170	50,000	92	660,611.11	5.312
	CP	COCA COLA		09/27/23	5.170	50,000	92	660,611.11	5.312
	CP	SCOTIA NY		09/27/23	5.420	50,000	125	940,972.22	5.601
	CP	SCOTIA NY		09/27/23	5.420	50,000	125	940,972.22	5.601
	CP	TOYOTA		09/27/23	5.190	50,000	149	1,074,041.67	5.378
	CP	TOYOTA		09/27/23	5.190	50,000	149	1,074,041.67	5.378
	DEB	IBRD	3.000	09/27/23	4.780	50,000	310	2,018,400.00	4.825
	DEB	IBRD	3.000	09/27/23	4.780	50,000	310	2,018,400.00	4.825
	DN	FNMA		09/27/23	5.190	50,000	20	144,166.67	5.277
	DN	FNMA		09/27/23	5.190	50,000	20	144,166.67	5.277
	DN	FFCB		09/27/23	5.200	50,000	28	202,222.22	5.294
	DN	FFCB		09/27/23	5.200	50,000	28	202,222.22	5.294
	DN	FHLMC		09/27/23	5.200	50,000	29	209,444.44	5.294
	DN	FHLMC		09/27/23	5.200	50,000	29	209,444.44	5.294
	DN	FHLB		09/27/23	5.220	50,000	34	246,500.00	5.319
	DN	FHLB		09/27/23	5.220	50,000	34	246,500.00	5.319
	DN	FNMA		09/27/23	5.180	50,000	40	287,777.78	5.282
	DN	FNMA		09/27/23	5.180	50,000	40	287,777.78	5.282
	DN	FNMA		09/27/23	5.145	50,000	70	500,208.33	5.269
	DN	FNMA		09/27/23	5.145	50,000	70	500,208.33	5.269
	DN	FNMA		09/27/23	5.065	50,000	83	583,881.94	5.196
	DN	FNMA		09/27/23	5.065	50,000	83	583,881.94	5.196
	DN	FHLB		09/27/23	5.065	50,000	97	682,368.06	5.206
	DN	FHLB		09/27/23	5.065	50,000	97	682,368.06	5.206
	DN	FHLMC		09/27/23	4.995	50,000	104	721,500.00	5.139
	DN	FHLMC		09/27/23	4.995	50,000	104	721,500.00	5.139
	DN	FHLMC		09/27/23	5.005	50,000	105	729,895.83	5.150
	DN	FHLMC		09/27/23	5.005	50,000	105	729,895.83	5.150
	DN	FHLB		09/27/23	5.165	50,000	117	839,312.50	5.326
	DN	FHLB		09/27/23	5.165	50,000	117	839,312.50	5.326

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/27/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	IBRD		09/27/23	4.950	50,000	134	921,250.00	5.113
	DN	IBRD		09/27/23	4.950	50,000	134	921,250.00	5.113
	DN	IBRD		09/27/23	4.950	50,000	149	1,024,375.00	5.124
	DN	IBRD		09/27/23	4.950	50,000	149	1,024,375.00	5.124
	DN	FHLB		09/27/23	4.945	50,000	152	1,043,944.44	5.121
	DN	FHLB		09/27/23	4.945	50,000	152	1,043,944.44	5.121
	DN	FHLB		09/27/23	4.825	50,000	161	1,078,923.61	5.000
	DN	FHLB		09/27/23	4.825	50,000	161	1,078,923.61	5.000
	DN	IBRD		09/27/23	4.900	50,000	162	1,102,500.00	5.080
	DN	IBRD		09/27/23	4.900	50,000	162	1,102,500.00	5.080
	DN	FHLB		09/27/23	4.760	50,000	163	1,077,611.11	4.932
	DN	FHLB		09/27/23	4.760	50,000	163	1,077,611.11	4.932
	DN	IFC		09/27/23	4.730	50,000	166	1,090,527.78	4.903
	DN	IFC		09/27/23	4.730	50,000	166	1,090,527.78	4.903
	DN	IFC		09/27/23	4.730	50,000	166	1,090,527.78	4.903
	DN	FHLMC		09/27/23	4.690	50,000	167	1,087,819.44	4.861
	DN	FHLMC		09/27/23	4.690	50,000	167	1,087,819.44	4.861
	DN	FHLB		09/27/23	4.750	50,000	169	1,114,930.56	4.926
	DN	FHLB		09/27/23	4.750	50,000	169	1,114,930.56	4.926
	DN	FNMA		09/27/23	4.955	50,000	204	1,403,916.67	5.169
	DN	FNMA		09/27/23	4.955	50,000	204	1,403,916.67	5.169
	DN	FNMA		09/27/23	4.890	50,000	215	1,460,208.33	5.107
	DN	FNMA		09/27/23	4.890	50,000	215	1,460,208.33	5.107
	DN	FFCB		09/27/23	4.850	50,000	216	1,455,000.00	5.065
	DN	FFCB		09/27/23	4.850	50,000	216	1,455,000.00	5.065
	YCD	DNB	5.290	09/27/23	5.290	50,000	20	146,944.44	5.363
	YCD	DNB	5.290	09/27/23	5.290	50,000	20	146,944.44	5.363
	YCD	MONTREAL	5.340	09/27/23	5.340	50,000	20	148,333.33	5.414
	YCD	MONTREAL	5.340	09/27/23	5.340	50,000	20	148,333.33	5.414
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000	40	295,555.56	5.394
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000	40	295,555.56	5.394
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000	40	295,555.56	5.394
	YCD	MUFG BK	5.360	09/27/23	5.360	50,000	40	297,777.78	5.434
	YCD	MUFG BK	5.360	09/27/23	5.360	50,000	40	297,777.78	5.434
	YCD	SWEDBANK	5.290	09/27/23	5.290	50,000	48	352,666.67	5.363
	YCD	SWEDBANK	5.290	09/27/23	5.290	50,000	48	352,666.67	5.363
	YCD	SVENSKA	5.310	09/27/23	5.310	50,000	99	730,125.00	5.384
	YCD	SVENSKA	5.310	09/27/23	5.310	50,000	99	730,125.00	5.384
	YCD	SOC GEN	5.440	09/27/23	5.440	50,000	149	1,125,777.78	5.516
	YCD	SOC GEN	5.440	09/27/23	5.440	50,000	149	1,125,777.78	5.516
<b>09/27/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		10/06/23	5.260	50,000			
	CP	MUFG BK		10/06/23	5.260	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/27/23</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		03/14/24	5.300	50,000			
	TR	BILL		03/14/24	5.300	50,000			
	TR	BILL		03/14/24	5.300	50,000			
<b>09/28/23</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		09/28/23	5.300	50,000	8	58,888.89	5.380
	CP	CR AG NY		09/28/23	5.300	50,000	8	58,888.89	5.380
	DN	FHLB		09/28/23	4.945	50,000	133	913,451.39	5.107
	DN	FHLB		09/28/23	4.945	50,000	133	913,451.39	5.107
	TR	BILL		09/28/23	5.265	50,000	43	314,437.50	5.372
	TR	BILL		09/28/23	5.265	50,000	43	314,437.50	5.372
	TR	BILL		09/28/23	5.265	50,000	43	314,437.50	5.372
	TR	BILL		09/28/23	4.700	50,000	153	998,750.00	4.862
	TR	BILL		09/28/23	4.700	50,000	153	998,750.00	4.862
	TR	BILL		09/28/23	4.700	50,000	153	998,750.00	4.862
	TR	BILL		09/28/23	4.835	50,000	163	1,094,590.28	5.012
	TR	BILL		09/28/23	4.835	50,000	163	1,094,590.28	5.012
	TR	BILL		09/28/23	4.835	50,000	163	1,094,590.28	5.012
	TR	BILL		09/28/23	4.840	50,000	163	1,095,722.22	5.017
	TR	BILL		09/28/23	4.840	50,000	163	1,095,722.22	5.017
	TR	BILL		09/28/23	4.840	50,000	163	1,095,722.22	5.017
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
<b>09/28/23</b>	<b>PURCHASES</b>								
	CP	LIBERTY		10/30/23	5.340	50,000			
	CP	LIBERTY		10/30/23	5.340	50,000			
	CP	DEERE CAP		12/04/23	5.330	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	YCD	DNB	5.280	10/10/23	5.280	50,000			
	YCD	DNB	5.280	10/10/23	5.280	50,000			
	YCD	SUMI TRUST	5.330	11/01/23	5.330	50,000			
	YCD	SUMI TRUST	5.330	11/01/23	5.330	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/29/23	REDEMPTIONS								
	CD	WELLS FGO	5.000	09/29/23	5.000	50,000	164	1,138,888.89	5.069
	CD	WELLS FGO	5.000	09/29/23	5.000	50,000	164	1,138,888.89	5.069
	CD	BOFA	5.500	09/29/23	5.500	50,000	204	1,558,333.33	5.576
	CD	BOFA	5.500	09/29/23	5.500	50,000	204	1,558,333.33	5.576
	CP	MUFG BK		09/29/23	5.260	50,000	9	65,750.00	5.340
	CP	MUFG BK		09/29/23	5.260	50,000	9	65,750.00	5.340
	CP	CHARIOT		09/29/23	5.380	50,000	32	239,111.11	5.481
	CP	CHARIOT		09/29/23	5.380	50,000	32	239,111.11	5.481
	CP	GTA		09/29/23	5.350	50,000	43	319,513.89	5.459
	CP	GTA		09/29/23	5.350	50,000	43	319,513.89	5.459
	CP	SUMI TRUST		09/29/23	5.410	50,000	88	661,222.22	5.559
	CP	SUMI TRUST		09/29/23	5.410	50,000	88	661,222.22	5.559
	CP	MIZUHO NY		09/29/23	5.420	50,000	122	918,388.89	5.598
	CP	MIZUHO NY		09/29/23	5.420	50,000	122	918,388.89	5.598
	CP	LIBERTY		09/29/23	5.290	50,000	164	1,204,944.44	5.496
	CP	RBC NY		09/29/23	5.190	50,000	170	1,225,416.67	5.394
	CP	RBC NY		09/29/23	5.190	50,000	170	1,225,416.67	5.394
	CP	NATIXIS NY		09/29/23	5.220	50,000	206	1,493,500.00	5.455
	CP	NATIXIS NY		09/29/23	5.220	50,000	206	1,493,500.00	5.455
	DN	FNMA		09/29/23	5.195	50,000	21	151,520.83	5.283
	DN	FHLMC		09/29/23	5.200	50,000	31	223,888.89	5.296
	DN	FHLMC		09/29/23	5.200	50,000	31	223,888.89	5.296
	DN	FHLB		09/29/23	5.250	50,000	32	233,333.33	5.348
	DN	FHLB		09/29/23	5.250	50,000	32	233,333.33	5.348
	DN	FHLMC		09/29/23	5.185	50,000	36	259,250.00	5.284
	DN	FHLMC		09/29/23	5.185	50,000	36	259,250.00	5.284
	DN	FHLB		09/29/23	5.110	50,000	80	567,777.78	5.240
	DN	FHLB		09/29/23	5.110	50,000	80	567,777.78	5.240
	DN	FNMA		09/29/23	5.115	50,000	80	568,333.33	5.246
	DN	FNMA		09/29/23	5.115	50,000	80	568,333.33	5.246
	DN	FHLB		09/29/23	5.065	50,000	99	696,437.50	5.208
	DN	FHLB		09/29/23	5.065	50,000	99	696,437.50	5.208
	DN	FNMA		09/29/23	5.010	50,000	115	800,208.33	5.162
	DN	FNMA		09/29/23	5.010	50,000	115	800,208.33	5.162
	DN	IBRD		09/29/23	5.050	50,000	136	953,888.89	5.220
	DN	IBRD		09/29/23	5.050	50,000	136	953,888.89	5.220
	DN	IBRD		09/29/23	4.950	50,000	143	983,125.00	5.119
	DN	IBRD		09/29/23	4.950	50,000	143	983,125.00	5.119
	DN	IBRD		09/29/23	4.955	50,000	151	1,039,173.61	5.130
	DN	IBRD		09/29/23	4.955	50,000	151	1,039,173.61	5.130
	DN	FHLB		09/29/23	4.920	50,000	156	1,066,000.00	5.097
	DN	FHLB		09/29/23	4.920	50,000	156	1,066,000.00	5.097
	DN	FHLB		09/29/23	4.920	50,000	156	1,066,000.00	5.097
	DN	IFC		09/29/23	4.650	50,000	163	1,052,708.33	4.816
	DN	IFC		09/29/23	4.65	50,000	163	1,052,708.33	4.816
	DN	FHLB		09/29/23	4.760	50,000	165	1,090,833.33	4.934
	DN	FHLB		09/29/23	4.760	50,000	165	1,090,833.33	4.934



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/29/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FHLB		09/29/23	4.720	50,000	168	1,101,333.33	4.893
	DN	FHLB		09/29/23	4.720	50,000	168	1,101,333.33	4.893
	DN	FHLB		09/29/23	4.675	50,000	169	1,097,326.39	4.846
	DN	FHLB		09/29/23	4.675	50,000	169	1,097,326.39	4.846
	DN	FHLMC		09/29/23	4.745	50,000	169	113,756.94	4.921
	DN	FHLMC		09/29/23	4.745	50,000	169	113,756.94	4.921
	DN	FHLB		09/29/23	4.750	50,000	171	1,128,125.00	4.927
	DN	FHLB		09/29/23	4.750	50,000	171	1,128,125.00	4.927
	DN	IBRD		09/29/23	4.500	50,000	186	1,162,500.00	4.671
	DN	IBRD		09/29/23	4.500	50,000	186	1,162,500.00	4.671
	DN	FNMA		09/29/23	5.085	50,000	204	1,440,750.00	5.309
	DN	FNMA		09/29/23	5.085	50,000	204	1,440,750.00	5.309
	YCD	KBC	5.260	09/29/23	5.260	50,000	84	613,666.67	5.333
	YCD	KBC	5.260	09/29/23	5.260	50,000	84	613,666.67	5.333
	YCD	CIC	5.360	09/29/23	5.360	50,000	93	692,333.33	5.434
	YCD	CIC	5.360	09/29/23	5.360	50,000	93	692,333.33	5.434
	YCD	MUFG BK	5.510	09/29/23	5.510	50,000	95	727,013.89	5.587
	YCD	MUFG BK	5.510	09/29/23	5.510	50,000	95	727,013.89	5.587
	YCD	BARCLAYS	5.540	09/29/23	5.540	50,000	101	777,138.89	5.617
	YCD	BARCLAYS	5.540	09/29/23	5.540	50,000	101	777,138.89	5.617
	YCD	MONTREAL	5.240	09/29/23	5.240	50,000	137	997,055.56	5.313
	YCD	MONTREAL	5.240	09/29/23	5.240	50,000	137	997,055.56	5.313
	YCD	SCOTIA	5.200	09/29/23	5.200	50,000	172	1,242,222.22	5.272
	YCD	SCOTIA	5.200	09/29/23	5.200	50,000	172	1,242,222.22	5.272
	YCD	LLOYDS	5.380	09/29/23	5.380	50,000	179	1,337,527.78	5.455
	YCD	LLOYDS	5.380	09/29/23	5.380	50,000	179	1,337,527.78	5.455
	YCD	TORONTO	5.260	09/29/23	5.260	50,000	185	1,351,527.78	5.333
	YCD	TORONTO	5.260	09/29/23	5.260	50,000	185	1,351,527.78	5.333
<b>09/29/23</b>	<b>PURCHASES</b>								
	CD	BOFA	5.900	07/01/24	5.900	50,000			
	CD	BOFA	5.900	07/01/24	5.900	50,000			
	DN	IBRD		01/26/24	5.270	50,000			
	DN	IBRD		01/26/24	5.270	50,000			
	DN	FHLB		03/25/24	5.280	50,000			
	DN	FHLB		03/25/24	5.280	50,000			
	TR	BILL		02/01/24	5.280	50,000			
	TR	BILL		02/01/24	5.280	50,000			
	TR	BILL		02/01/24	5.280	50,000			
	TR	BILL		02/29/24	5.300	50,000			
	TR	BILL		02/29/24	5.300	50,000			
	TR	BILL		02/29/24	5.300	50,000			
	TR	BILL		02/29/24	5.300	50,000			
	YCD	TORONTO	5.730	03/01/24	5.730	50,000			
	YCD	TORONTO	5.730	03/01/24	5.730	50,000			



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/30/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.293	50,000	730	292,968.75	0.293
	TR	NOTE	0.250	09/30/23	0.293	50,000	730	292,968.75	0.293
	TR	NOTE	0.250	09/30/23	0.293	50,000	730	292,968.75	0.293
	TR	NOTE	0.250	09/30/23	0.293	50,000	730	292,968.75	0.293

## FOOTNOTES

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

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	04/13/23	4.780	9,000,000.00	10/12/23
New Omni Bank, N.A.	05/18/23	5.010	15,000,000.00	11/16/23
New Omni Bank, N.A.	08/30/23	5.340	8,000,000.00	02/28/24
New Omni Bank, N.A.	09/15/23	5.300	30,000,000.00	03/15/24
<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
Pacific Western Bank	04/19/23	4.900	90,000,000.00	10/18/23
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	08/31/23	5.400	2,000,000.00	11/30/23
<b>DOWNEY</b>				
Financial Partners Credit Union	07/06/23	5.240	10,000,000.00	10/05/23
Financial Partners Credit Union	07/27/23	5.370	20,000,000.00	10/26/23
<b>EL MONTE</b>				
Cathay Bank	05/11/23	4.960	125,000,000.00	11/09/23
Cathay Bank	08/17/23	5.330	50,000,000.00	02/15/24
Cathay Bank	08/23/23	5.320	100,000,000.00	02/21/24
Cathay Bank	09/14/23	5.340	25,000,000.00	03/14/24
<b>FRESNO</b>				
FFB (FKA Fresno First Bank)	04/06/23	4.630	2,000,000.00	10/05/23
<b>FOLSOM</b>				
Safe Credit Union	05/31/23	5.230	1,000,000.00	11/29/23
<b>GARDEN GROVE</b>				
US Metro Bank	05/19/23	5.080	5,000,000.00	11/17/23
US Metro Bank	06/07/23	5.250	10,000,000.00	12/06/23
US Metro Bank	06/08/23	5.250	20,000,000.00	12/07/23
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	04/06/23	4.670	25,000,000.00	10/05/23
<b>IRVINE</b>				
CommerceWest Bank	04/06/23	4.630	30,000,000.00	10/05/23
CommerceWest Bank	04/21/23	4.900	5,000,000.00	10/20/23
CommerceWest Bank	05/11/23	4.960	15,000,000.00	11/09/23

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>IRVINE (Continued)</b>				
Commercial Bank of California	04/06/23	4.660	1,000,000.00	10/05/23
First Foundation Bank	04/07/23	4.640	44,000,000.00	10/06/23
First Foundation Bank	04/21/23	4.930	50,000,000.00	10/20/23
First Foundation Bank	04/26/23	4.880	50,000,000.00	10/25/23
First Foundation Bank	05/19/23	5.090	37,000,000.00	11/17/23
First Foundation Bank	08/31/23	5.420	47,000,000.00	11/30/23
First Foundation Bank	09/06/23	5.380	22,000,000.00	12/06/23
First Foundation Bank	09/07/23	5.380	50,000,000.00	12/07/23
Pacific Premier Bank	06/01/23	5.240	25,000,000.00	11/30/23
Pacific Premier Bank	06/08/23	5.250	50,000,000.00	12/07/23
Pacific Premier Bank	07/06/23	5.260	50,000,000.00	01/04/24
Pacific Premier Bank	09/22/23	5.340	50,000,000.00	03/22/24
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	04/05/23	4.710	3,000,000.00	10/04/23
<b>LOS ANGELES</b>				
Bank of Hope	04/06/23	4.650	135,000,000.00	10/05/23
Bank of Hope	05/17/23	4.970	90,000,000.00	11/15/23
Bank of Hope	06/02/23	5.320	75,000,000.00	12/01/23
Commonwealth Business Bank	05/04/23	4.850	5,000,000.00	11/02/23
Commonwealth Business Bank	06/09/23	5.220	13,000,000.00	12/08/23
Commonwealth Business Bank	09/07/23	5.310	12,000,000.00	03/07/24
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
Hanmi Bank	09/14/23	5.340	25,000,000.00	03/14/24
Hanmi Bank	05/11/23	4.960	30,000,000.00	11/09/23
Hanmi Bank	06/15/23	5.160	30,000,000.00	12/14/23
Hanmi Bank	07/12/23	5.310	20,000,000.00	01/10/24
Hanmi Bank	08/11/23	5.310	15,000,000.00	02/09/24
Manufacturers Bank	08/31/23	5.400	20,000,000.00	11/30/23
Open Bank	04/06/23	4.650	14,000,000.00	10/05/23
Open Bank	04/26/23	4.870	16,000,000.00	10/25/23
Open Bank	05/03/23	4.930	10,000,000.00	11/01/23
Open Bank	06/01/23	5.240	10,000,000.00	11/30/23
Open Bank	06/07/23	5.250	10,000,000.00	12/06/23
PCB Bank (FKA Pacific City Bank)	09/13/23	5.320	20,000,000.00	03/13/24
PCB Bank (FKA Pacific City Bank)	04/06/23	4.630	30,000,000.00	10/05/23
PCB Bank (FKA Pacific City Bank)	04/14/23	4.780	10,000,000.00	10/13/23
Preferred Bank	09/13/23	5.300	125,000,000.00	03/13/24
Preferred Bank	05/11/23	4.940	20,000,000.00	11/09/23
Royal Business Bank	08/11/23	5.330	30,000,000.00	11/10/23
State Bank of India (California)	09/13/23	5.340	30,000,000.00	03/13/24
State Bank of India (California)	04/26/23	4.870	15,000,000.00	10/25/23

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>OAKLAND</b>				
Beneficial State Bank	09/08/23	5.390	1,000,000.00	12/08/23
California Bank of Commerce	04/05/23	4.730	13,500,000.00	10/04/23
California Bank of Commerce	05/03/23	4.930	5,000,000.00	11/01/23
California Bank of Commerce	09/01/23	5.370	10,000,000.00	12/01/23
California Bank of Commerce	09/14/23	5.340	5,000,000.00	03/14/24
Community Bank of the Bay	09/07/23	5.330	30,000,000.00	12/07/23
Metropolitan Bank	08/17/23	5.330	1,000,000.00	02/15/24
Metropolitan Bank	08/31/23	5.340	2,000,000.00	02/29/24
<b>ONTARIO</b>				
Citizens Business Bank	08/24/23	5.350	50,000,000.00	11/30/23
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	07/06/23	5.240	5,000,000.00	01/04/24
Malaga Bank F.S.B.	07/14/23	5.270	46,000,000.00	01/12/24
<b>PASADENA</b>				
American Plus Bank, N.A.	04/07/23	4.590	10,000,000.00	10/06/23
American Plus Bank, N.A.	05/11/23	4.940	4,000,000.00	11/09/23
American Plus Bank, N.A.	05/17/23	4.930	8,000,000.00	11/15/23
American Plus Bank, N.A.	07/21/23	5.250	14,000,000.00	01/19/24
American Plus Bank, N.A.	08/02/23	5.260	3,000,000.00	01/31/24
American Plus Bank, N.A.	09/15/23	5.300	5,000,000.00	03/15/24
East West Bank	07/06/23	5.240	50,000,000.00	01/04/24
East West Bank	07/12/23	5.290	175,000,000.00	01/10/24
East West Bank	07/28/23	5.310	75,000,000.00	01/26/24
Wescom Central Credit Union	07/13/23	5.330	50,000,000.00	10/12/23
Wescom Central Credit Union	07/14/23	5.310	25,000,000.00	10/13/23
Wescom Central Credit Union	09/08/23	5.390	20,000,000.00	12/08/23
Wescom Central Credit Union	09/13/23	5.370	50,000,000.00	12/13/23
<b>PORTERVILLE</b>				
Bank of The Sierra	09/07/23	5.330	5,000,000.00	03/07/24
<b>REDDING</b>				
Cornerstone Community Bank	04/19/23	4.890	9,000,000.00	10/18/23
Cornerstone Community Bank	08/11/23	5.310	8,500,000.00	02/09/24
<b>REDWOOD CITY</b>				
Provident Credit Union	04/06/23	4.670	20,000,000.00	10/05/23
Provident Credit Union	05/04/23	4.870	50,000,000.00	11/02/23
Provident Credit Union	07/13/23	5.330	20,000,000.00	01/11/24
Provident Credit Union	07/13/23	5.330	20,000,000.00	01/11/24
Provident Credit Union	08/10/23	5.310	20,000,000.00	02/08/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>REDWOOD CITY (Continued)</b>				
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
<b>ROWLAND HEIGHTS</b>				
First General Bank	07/05/23	5.160	1,000,000.00	10/04/23
<b>ROSEMEAD</b>				
Pacific Alliance Bank	07/05/23	5.180	4,000,000.00	10/04/23
<b>ROSEVILLE</b>				
Five Star Bank	05/31/23	5.190	50,000,000.00	11/29/23
Five Star Bank	06/01/23	5.220	75,000,000.00	11/30/23
Five Star Bank	07/13/23	5.310	75,000,000.00	01/11/24
Five Star Bank	09/14/23	5.320	50,000,000.00	03/14/24
<b>SACRAMENTO</b>				
Golden 1 Credit Union	05/04/23	4.870	150,000,000.00	11/02/23
Golden 1 Credit Union	06/15/23	5.170	75,000,000.00	12/14/23
Golden 1 Credit Union	09/06/23	5.330	75,000,000.00	03/06/24
River City Bank	03/27/23	4.660	50,000,000.00	10/05/23
River City Bank	07/13/23	5.330	50,000,000.00	01/11/24
<b>SAN DIEGO</b>				
Axos Bank	04/12/23	4.790	50,000,000.00	10/11/23
Axos Bank	04/19/23	4.870	25,000,000.00	10/18/23
Axos Bank	06/08/23	5.230	100,000,000.00	12/07/23
Axos Bank	08/30/23	5.360	25,000,000.00	02/28/24
Axos Bank	09/13/23	5.320	100,000,000.00	03/13/24
Bank of Southern California N.A.	05/25/23	5.180	20,000,000.00	11/16/23
Bank of Southern California N.A.	05/19/23	5.090	5,000,000.00	11/17/23
Bank of Southern California N.A.	07/20/23	5.300	10,000,000.00	01/18/24
California Coast Credit Union	08/16/23	5.310	1,000,000.00	02/14/24
Mission Federal Credit Union	07/05/23	5.270	50,000,000.00	01/04/24
<b>SAN FRANCISCO</b>				
Bank of San Francisco	06/23/23	5.220	10,000,000.00	12/15/23
Bank of San Francisco	09/08/23	5.360	10,000,000.00	03/08/24
Mission National Bank	07/05/23	5.210	15,000,000.00	10/04/23
Mission National Bank	07/20/23	5.310	5,000,000.00	10/19/23



## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>SAN JOSE</b>				
Meriwest Credit Union	05/10/23	4.930	10,000,000.00	11/08/23
Meriwest Credit Union	07/13/23	5.340	10,000,000.00	01/11/24
Meriwest Credit Union	07/26/23	5.310	25,000,000.00	01/24/24
Technology Credit Union	04/07/23	4.640	100,000,000.00	10/06/23
Technology Credit Union	05/04/23	4.860	50,000,000.00	11/02/23
Technology Credit Union	08/17/23	5.360	50,000,000.00	11/16/23
Technology Credit Union	08/31/23	5.360	100,000,000.00	02/29/24
<b>SANTA ANA</b>				
Banc of California, N.A.	04/19/23	4.870	50,000,000.00	10/18/23
Banc of California, N.A.	05/18/23	5.050	50,000,000.00	11/16/23
Banc of California, N.A.	06/02/23	5.310	25,000,000.00	12/01/23
Banc of California, N.A.	07/13/23	5.330	75,000,000.00	01/11/24
Banc of California, N.A.	07/19/23	5.290	75,000,000.00	01/17/24
Banc of California, N.A.	09/01/23	5.350	25,000,000.00	03/01/24
<b>SANTA ROSA</b>				
Poppy Bank	05/31/23	5.220	50,000,000.00	11/29/23
Poppy Bank	06/07/23	5.260	72,000,000.00	12/06/23
Poppy Bank	07/12/23	5.320	50,000,000.00	01/10/24
Poppy Bank	07/20/23	5.310	70,000,000.00	01/18/24
Poppy Bank	08/17/23	5.340	30,000,000.00	02/15/24
Poppy Bank	09/08/23	5.370	23,000,000.00	03/08/24
<b>SUN VALLEY</b>				
Mission Valley Bank	08/02/23	5.280	10,000,000.00	11/01/23
<b>VACAVILLE</b>				
Travis Credit Union	04/13/23	4.830	50,000,000.00	10/12/23
Travis Credit Union	05/12/23	4.930	50,000,000.00	11/09/23
Travis Credit Union	05/17/23	4.980	25,000,000.00	11/15/23
Travis Credit Union	09/08/23	5.370	100,000,000.00	03/08/24
<b>WALNUT CREEK</b>				
Mechanics Bank	06/01/23	5.250	1,000,000.00	11/30/23
<b>WATSONVILLE</b>				
Santa Cruz County Bank	05/11/23	4.980	10,000,000.00	11/09/23
Santa Cruz County Bank	07/07/23	5.270	10,000,000.00	01/05/24
<b>TOTAL TIME DEPOSITS SEPTEMBER 2023</b>			<b>5,243,000,000.00</b>	

## BANK DEMAND DEPOSITS

### SEPTEMBER 2023

(\$ in thousands)

#### DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 231,341	\$ 1,760,001	\$ 1,916,412
2	231,341	1,760,001	1,916,412
3	231,341	1,760,001	1,916,412
4	231,341	1,760,001	1,916,412
5	263,405	1,595,001	1,631,114
6	245,802	1,905,001	1,381,935
7	291,183	1,665,001	179,316
8	266,029	1,690,001	713,953
9	266,029	1,690,001	713,953
10	266,029	1,690,001	713,953
11	280,492	1,840,001	763,383
12	272,098	1,825,001	156,971
13	304,637	1,750,001	141,413
14	256,727	1,810,001	875,199
15	239,865	1,755,001	705,826
16	239,865	1,755,001	705,946
17	239,865	1,755,001	705,946
18	285,133	1,950,001	453,172
19	306,892	1,895,001	13,409
20	281,905	1,655,000	3,402,068
21	276,810	1,825,000	2,550,609
22	262,042	1,710,000	3,176,257
23	262,042	1,710,000	3,176,257
24	262,042	1,710,000	3,176,257
25	256,447	1,815,000	890,112
26	283,905	1,960,000	778,746
27	259,479	1,900,000	966,108
28	279,843	1,900,000	1,318,622
29	276,655	2,030,000	1,071,710
30	276,655	2,030,000	1,072,250

**AVERAGE DOLLAR DAYS**                      \$264,241 a/                      \$1,737,258 b/

a/ The prescribed bank balance for September was \$267,889. This consisted of \$168,964 in compensating balances for services, balances for uncollected funds of \$99,783 and a deduction of \$858 for September 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**

1891

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on September 20, 2023, has determined and designated the amount of money available for deposit and investment as of September 8, 2023, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 169,000,000

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

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

JP Morgan Chase Bank	\$ 500,000,000
Bank of the West	\$ 500,000,000
US Bank	\$ 500,000,000

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

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

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	9/18/2023	9/22/2023	\$ 1,059,300,000	\$ (10,118,300,000)	\$ 5,203,000,000	\$ (4,915,300,000)
(2)	9/25/2023	9/29/2023	\$ (6,639,000,000)	\$ (16,757,300,000)	\$ 5,203,000,000	\$ (11,554,300,000)
(3)	10/2/2023	10/6/2023	\$ (7,294,400,000)	\$ (24,051,700,000)	\$ 5,203,000,000	\$ (18,848,700,000)
(4)	10/9/2023	10/13/2023	\$ 3,883,600,000	\$ (20,168,100,000)	\$ 5,203,000,000	\$ (14,965,100,000)
(5)	10/16/2023	10/20/2023	\$ 17,364,800,000	\$ (2,803,300,000)	\$ 5,203,000,000	\$ 2,399,700,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 169,000,000.

Dated: September 20, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

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Member

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Member

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