

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

OCTOBER 31, 2023

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2023

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	28
BANK DEMAND DEPOSITS.....	33
POOLED MONEY INVESTMENT BOARD DESIGNATION...	34



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

(Dollars In Thousands)

	October 2023	October 2022	Change
Average Daily Portfolio (\$)	160,126,941	218,046,421	-57,919,480
Accrued Earnings (\$)	497,795	328,068	+169,727
Effective Yield (%)	3.670	1.772	+1.898
Average Life-Month End (In Days)	250	303	-53
Total Security Transactions			
Amount (\$)	46,096,339	49,711,370	-3,615,031
Number	932	1,004	-72
Total Time Deposit Transactions			
Amount (\$)	1,984,000	2,527,000	-543,000
Number	70	79	-9
Average Workday Investment Activity (\$)	2,185,470	2,487,541	-302,071
Prescribed Demand Account Balances For Services (\$)	229,000	208,000	+21,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

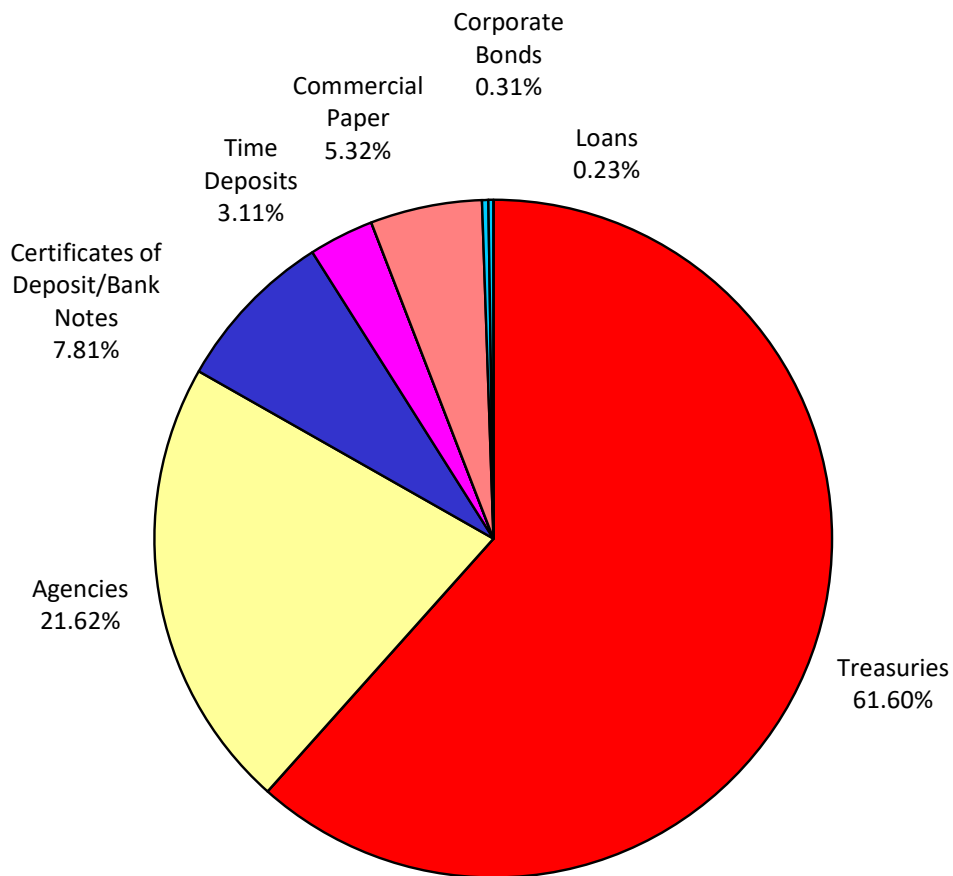
October 31, 2023

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	27,362,386	16.51	+2.28
Bonds	0	0.00	0
Notes	74,723,150	45.09	-5.05
Strips	0	0.00	0
Total Government	<u>102,085,536</u>	<u>61.60</u>	<u>-2.77</u>
Agency Debentures	13,338,013	8.05	-0.33
Certificates of Deposit	12,950,000	7.81	+0.84
Bank Notes	0	0.00	-0.06
Repurchases	0	0.00	0
Agency Discount Notes	22,486,865	13.57	+1.23
Time Deposits	5,154,000	3.11	-0.24
GNMAs	0	0.00	0
Commercial Paper	8,823,251	5.32	+1.31
Remics	2,300	0.00	0
Corporate Bonds	512,633	0.31	+0.03
PMIA Loans	380,626	0.23	-0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>165,733,224</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>October 2023</u>		<u>September 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	932	46,096,339	1,249	62,065,902
Time Deposits	70	1,984,000	63	2,136,000
Other	14	728,900	3	1,610,998
Total	<u>1,016</u>	<u>48,809,239</u>	<u>1,315</u>	<u>65,812,900</u>
PMIA Monthly Average Effective Yield (%)		3.670	3.534	
Year to Date Yield Last Day of Month (%)		3.481	3.421	

Pooled Money Investment Account Portfolio Composition \$165.7 billion 10/31/2023



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/02/23	REDEMPTIONS								
	BN	BOFA	5.250	10/02/23	5.250	50,000	237	1,728,125.00	5.323
	BN	BOFA	5.250	10/02/23	5.250	50,000	237	1,728,125.00	5.323
	CD	CITIBANK	5.450	10/02/23	5.450	50,000	348	2,634,166.67	5.526
	CD	CITIBANK	5.450	10/02/23	5.450	50,000	348	2,634,166.67	5.526
	CP	JUPITER		10/02/23	5.380	50,000	39	291,416.67	5.487
	CP	JUPITER		10/02/23	5.380	50,000	39	291,416.67	5.487
	CP	PEPSICO		10/02/23	5.140	50,000	115	820,972.22	5.298
	CP	NATIXIS NY		10/02/23	5.500	50,000	130	993,055.56	5.689
	CP	NATIXIS NY		10/02/23	5.500	50,000	130	993,055.56	5.689
	CP	TOYOTA		10/02/23	4.950	50,000	243	1,670,625.00	5.192
	CP	TOYOTA		10/02/23	4.950	50,000	243	1,670,625.00	5.192
	CP	BOFA		10/02/23	4.900	50,000	257	1,749,027.78	5.148
	CP	BOFA		10/02/23	4.900	50,000	257	1,749,027.78	5.148
	DEB	FHLB	4.835	10/02/23	4.835	50,000	258	1,712,395.83	4.845
	DEB	FHLB	4.835	10/02/23	4.835	50,000	258	1,712,395.83	4.845
	DEB	FHLB	4.835	10/02/23	4.835	50,000	258	1,712,395.83	4.845
	DEB	FHLB	4.160	10/02/23	4.160	50,000	376	2,143,555.56	4.162
	DEB	FHLB	4.160	10/02/23	4.160	50,000	376	2,143,555.56	4.162
	DN	FHLMC		10/02/23	5.190	50,000	39	281,125.00	5.292
	DN	FHLMC		10/02/23	5.190	50,000	39	281,125.00	5.292
	DN	IADB		10/02/23	5.280	50,000	39	286,000.00	5.384
	DN	FNMA		10/02/23	5.185	50,000	40	288,055.56	5.287
	DN	FNMA		10/02/23	5.185	50,000	40	288,055.56	5.287
	DN	IADB		10/02/23	5.200	50,000	54	390,000.00	5.314
	DN	IBRD		10/02/23	5.230	50,000	68	493,944.44	5.356
	DN	IBRD		10/02/23	5.230	50,000	68	493,944.44	5.356
	DN	IBRD		10/02/23	5.150	50,000	124	886,944.44	5.316
	DN	IBRD		10/02/23	5.150	50,000	124	886,944.44	5.316
	DN	IFC		10/02/23	5.180	50,000	124	892,111.11	5.347
	DN	IFC		10/02/23	5.180	50,000	124	892,111.11	5.347
	DN	IBRD		10/02/23	4.920	50,000	161	1,100,166.67	5.101
	DN	IBRD		10/02/23	4.920	50,000	161	1,100,166.67	5.101
	DN	FFCB		10/02/23	4.660	50,000	264	1,708,666.67	4.892
	DN	FFCB		10/02/23	4.660	50,000	264	1,708,666.67	4.892
	DN	FHLB		10/02/23	4.665	50,000	265	1,716,979.17	4.898
	DN	FHLB		10/02/23	4.665	50,000	265	1,716,979.17	4.898
	DN	FHLB		10/02/23	4.555	50,000	284	1,796,694.44	4.790
	DN	FHLB		10/02/23	4.555	50,000	284	1,796,694.44	4.790
	DN	FFCB		10/02/23	4.570	50,000	285	1,808,958.33	4.807
	DN	FFCB		10/02/23	4.570	50,000	285	1,808,958.33	4.807
	DN	FHLB		10/02/23	4.600	50,000	286	1,827,222.22	4.841
	DN	FHLB		10/02/23	4.600	50,000	286	1,827,222.22	4.841
	DN	FHLB		10/02/23	4.585	50,000	291	1,853,104.17	4.828
	DN	FHLB		10/02/23	4.585	50,000	291	1,853,104.17	4.828
	DN	FHLB		10/02/23	4.540	50,000	322	2,030,388.89	4.798
	DN	FHLB		10/02/23	4.540	50,000	322	2,030,388.89	4.798

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>
10/02/23	REDEMPTIONS (Continued)								
	DN	FHLB		10/02/23	4.495	50,000	335	2,091,423.61	4.756
	DN	FHLB		10/02/23	4.495	50,000	335	2,091,423.61	4.756
	DN	FHLB		10/02/23	4.380	50,000	354	2,153,500.00	4.641
	DN	FHLB		10/02/23	4.380	50,000	354	2,153,500.00	4.641
	DN	FFCB		10/02/23	4.230	50,000	355	2,085,625.00	4.475
	DN	FFCB		10/02/23	4.230	50,000	355	2,085,625.00	4.475
	DN	FFCB		10/02/23	4.230	50,000	355	2,085,625.00	4.475
	YCD	CR AG CIB	5.370	10/02/23	5.370	50,000	75	559,375.00	5.445
	YCD	CR AG CIB	5.370	10/02/23	5.370	50,000	75	559,375.00	5.445
	YCD	NB CANADA	5.050	10/02/23	5.050	50,000	230	1,613,194.44	5.120
	YCD	NB CANADA	5.050	10/02/23	5.050	50,000	230	1,613,194.44	5.120
	YCD	RB CANADA	5.290	10/02/23	5.290	50,000	272	1,998,444.44	5.363
	YCD	RB CANADA	5.290	10/02/23	5.290	50,000	272	1,998,444.44	5.363
	YCD	LLOYDS	5.380	10/02/23	5.380	50,000	272	2,032,444.44	5.455
	YCD	LLOYDS	5.380	10/02/23	5.380	50,000	272	2,032,444.44	5.455
	YCD	TORONTO	5.290	10/02/23	5.290	50,000	277	2,035,180.56	5.363
	YCD	TORONTO	5.290	10/02/23	5.290	50,000	277	2,035,180.56	5.363
	YCD	UBS	5.160	10/02/23	5.160	50,000	355	2,544,166.67	5.232
	YCD	UBS	5.160	10/02/23	5.160	50,000	355	2,544,166.67	5.232
	YCD	CIBC	5.000	10/02/23	5.000	50,000	360	2,500,000.00	5.069
	YCD	CIBC	5.000	10/02/23	5.000	50,000	360	2,500,000.00	5.069
10/02/23	PURCHASES								
	CP	CR AG NY		10/10/23	5.300	50,000			
	CP	CR AG NY		10/10/23	5.300	50,000			
	CP	CR AG NY		10/10/23	5.300	50,000			
	CP	SOC GEN NY		10/27/23	5.310	50,000			
	CP	SOC GEN NY		10/27/23	5.310	50,000			
	CP	BOFA		03/01/24	5.620	50,000			
	CP	BOFA		03/01/24	5.620	50,000			
	CP	TOYOTA		04/02/24	5.570	50,000			
	CP	TOYOTA		04/02/24	5.570	50,000			
	DN	IBRD		02/23/24	5.250	50,000			
	DN	IBRD		02/23/24	5.250	50,000			
	DN	FHLB		03/12/24	5.310	50,000			
	DN	FHLB		03/12/24	5.310	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.280	50,000			
	TR	BILL		01/11/24	5.280	50,000			
	TR	BILL		01/11/24	5.280	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>
10/02/23	PURCHASES (Continued)								
	TR	BILL		02/01/24	5.295	50,000			
	TR	BILL		02/01/24	5.295	50,000			
	TR	BILL		02/01/24	5.295	50,000			
	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			
	YCD	LLOYDS	5.980	07/01/24	5.980	50,000			
	YCD	LLOYDS	5.980	07/01/24	5.980	50,000			
10/03/23	NO REDEPMPTIONS								
10/03/23	PURCHASES								
	CP	CR AG NY		11/01/23	5.300	50,000			
	CP	CR AG NY		11/01/23	5.300	50,000			
	CP	APPLE		11/29/23	5.320	50,000			
	DN	FHLB		02/23/24	5.305	50,000			
	DN	FHLB		02/23/24	5.305	50,000			
10/04/23	REDEMPTIONS								
	DEB	IADB	3.000	10/04/23	0.262	50,000	867	323,033.33	0.255
	DEB	IADB	3.000	10/04/23	0.262	50,000	867	323,033.33	0.255
	DEB	IADB	3.000	10/04/23	0.262	50,000	867	323,033.33	0.255
	DEB	IADB	3.000	10/04/23	0.262	50,000	867	323,033.33	0.255
10/04/23	PURCHASES								
	CP	BNP NY		10/06/23	5.300	50,000			
	CP	BNP NY		10/06/23	5.300	50,000			
	CP	MICROSOFT		02/23/24	5.380	50,000			
	DN	IADB		11/29/23	5.320	50,000			
	DN	FHLB		12/01/23	5.300	50,000			
	DN	FHLB		12/01/23	5.300	50,000			
	DN	FHLB		02/23/24	5.290	50,000			
	DN	FHLB		02/23/24	5.290	50,000			
	DN	FNMA		03/01/24	5.240	50,000			
	DN	FNMA		03/01/24	5.240	50,000			
	DN	IBRD		03/01/24	5.250	50,000			
	DN	IBRD		03/01/24	5.250	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	TR	BILL		02/08/24	5.301	50,000			
	TR	BILL		02/08/24	5.301	50,000			
	TR	BILL		02/08/24	5.301	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>
10/04/23	PURCHASES (Continued)								
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	YCD	KBC	5.320	11/06/23	5.320	50,000			
	YCD	KBC	5.320	11/06/23	5.320	50,000			
	YCD	CR AG CIB	5.690	03/25/24	5.690	50,000			
	YCD	CR AG CIB	5.690	03/25/24	5.690	50,000			
	YCD	RABOBANK	5.900	07/01/24	5.900	50,000			
	YCD	RABOBANK	5.900	07/01/24	5.900	50,000			
10/05/23	REDEMPTIONS								
	TR	BILL		10/05/23	4.335	50,000	339	2,041,062.50	4.582
	TR	BILL		10/05/23	4.335	50,000	339	2,041,062.50	4.582
	TR	BILL		10/05/23	4.335	50,000	339	2,041,062.50	4.582
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.265	50,000	352	2,085,111.11	4.512
	TR	BILL		10/05/23	4.265	50,000	352	2,085,111.11	4.512
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.978	50,000	364	2,010,847.22	4.202
	TR	BILL		10/05/23	3.978	50,000	364	2,010,847.22	4.202
	TR	BILL		10/05/23	3.978	50,000	364	2,010,847.22	4.202
	TR	BILL		10/05/23	3.978	50,000	364	2,010,847.22	4.202

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>
10/05/23	PURCHASES								
	CP	MUFG BK		10/27/23	5.290	50,000			
	CP	MUFG BK		10/27/23	5.290	50,000			
	CP	CR AG NY		10/27/23	5.300	50,000			
	CP	CR AG NY		10/27/23	5.300	50,000			
	CP	APPLE		10/30/23	5.300	50,000			
	CP	APPLE		10/30/23	5.300	50,000			
	CP	RABO NY		10/30/23	5.300	50,000			
	CP	RABO NY		10/30/23	5.300	50,000			
	CP	RABO NY		10/30/23	5.300	50,000			
	CP	OLD LINE		02/23/24	5.510	50,000			
	CP	OLD LINE		02/23/24	5.510	50,000			
	CP	RBC NY		07/01/24	5.610	50,000			
	CP	RBC NY		07/01/24	5.610	50,000			
	CP	SCOTIA NY		07/01/24	5.630	50,000			
	CP	SCOTIA NY		07/01/24	5.630	50,000			
	CP	SOC GEN NY		07/01/24	5.660	50,000			
	CP	SOC GEN NY		07/01/24	5.660	50,000			
	DN	FHLB		02/26/24	5.295	50,000			
	DN	FHLB		02/26/24	5.295	50,000			
	DN	IBRD		03/01/24	5.250	50,000			
	DN	IBRD		03/01/24	5.250	50,000			
	DN	IFC		03/01/24	5.300	50,000			
	DN	IFC		03/01/24	5.300	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		10/03/24	5.210	50,000			
	TR	BILL		10/03/24	5.210	50,000			
	TR	BILL		10/03/24	5.210	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	YCD	NORINCHUK	5.540	01/22/24	5.540	50,000			
	YCD	NORINCHUK	5.540	01/22/24	5.540	50,000			
	YCD	NATIXIS	5.660	03/01/24	5.660	50,000			
	YCD	NATIXIS	5.660	03/01/24	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>
10/06/23	REDEMPTIONS								
	CP	BNP NY		10/06/23	5.300	50,000	2	14,722.22	5.375
	CP	BNP NY		10/06/23	5.300	50,000	2	14,722.22	5.375
	CP	MUFG BK		10/06/23	5.260	50,000	9	65,750.00	5.340
	CP	MUFG BK		10/06/23	5.260	50,000	9	65,750.00	5.340
	YCD	MONTREAL	5.330	10/06/23	5.330	50,000	16	118,444.44	5.404
	YCD	MONTREAL	5.330	10/06/23	5.330	50,000	16	118,444.44	5.404
10/06/23	NO PURCHASES								
10/09/23	NO REDEMPTIONS								
10/09/23	NO PURCHASES								
10/10/23	REDEMPTIONS								
	CP	CR AG NY		10/10/23	5.300	50,000	8	58,888.89	5.380
	CP	CR AG NY		10/10/23	5.300	50,000	8	58,888.89	5.380
	CP	CR AG NY		10/10/23	5.300	50,000	8	58,888.89	5.380
	CP	APPLE		10/10/23	5.270	50,000	19	139,069.44	5.358
	TR	BILL		10/10/23	5.250	50,000	29	211,458.33	5.346
	TR	BILL		10/10/23	5.250	50,000	29	211,458.33	5.346
	TR	BILL		10/10/23	5.254	50,000	29	211,619.44	5.350
	TR	BILL		10/10/23	5.254	50,000	29	211,619.44	5.350
	TR	BILL		10/10/23	5.255	50,000	33	240,854.17	5.354
	TR	BILL		10/10/23	5.255	50,000	33	240,854.17	5.354
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	YCD	DNB	5.280	10/10/23	5.280	50,000	12	88,000.00	5.353
	YCD	DNB	5.280	10/10/23	5.280	50,000	12	88,000.00	5.353
10/10/23	PURCHASE								
	CB	TOYOTA	4.400	09/20/24	5.767	25,000			
10/11/23	NO REDEMPTIONS								
10/11/23	PURCHASES								
	CB	WELLS FGO	3.300	09/09/24	5.966	25,000			

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>
10/11/23	PURCHASES (Continued)								
	CP	APPLE		11/14/23	5.320	50,000			
	CP	APPLE		11/14/23	5.320	50,000			
	CP	CRC		02/23/24	5.510	50,000			
	CP	GOTHAM		02/23/24	5.570	50,000			
	CP	MICROSOFT		03/25/24	5.380	50,000			
	CP	MICROSOFT		03/25/24	5.380	50,000			
	CP	SHEFFIELD		03/29/24	5.630	50,000			
	CP	SHEFFIELD		03/29/24	5.630	50,000			
	CP	TOYOTA		07/01/24	5.560	50,000			
	CP	TOYOTA		07/01/24	5.560	50,000			
	DEB	FFCB	5.125	08/01/25	5.129	50,000			
	DEB	FFCB	5.125	08/01/25	5.129	50,000			
	DEB	FFCB	5.125	08/01/25	5.129	50,000			
	DN	IBRD		02/23/24	5.280	50,000			
	DN	IBRD		02/23/24	5.280	50,000			
	DN	FHLB		02/26/24	5.290	50,000			
	DN	FHLB		02/26/24	5.290	50,000			
	DN	FNMA		03/01/24	5.200	50,000			
	DN	FNMA		03/01/24	5.200	50,000			
	DN	IFC		03/01/24	5.290	50,000			
	DN	IFC		03/01/24	5.290	50,000			
	DN	IBRD		03/12/24	5.260	50,000			
	DN	IBRD		03/12/24	5.260	50,000			
	DN	FHLB		03/27/24	5.280	50,000			
	DN	FHLB		03/27/24	5.280	50,000			
	DN	IBRD		04/02/24	5.250	50,000			
	DN	IBRD		04/02/24	5.250	50,000			
	DN	FHLB		07/01/24	5.200	50,000			
	DN	FHLB		07/01/24	5.200	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		01/02/24	5.290	50,000			
	TR	BILL		01/02/24	5.290	50,000			
	TR	BILL		01/02/24	5.290	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			
	TR	BILL		01/02/24	5.295	50,000			
	TR	BILL		01/02/24	5.300	50,000			
	TR	BILL		01/02/24	5.300	50,000			
	TR	BILL		01/02/24	5.300	50,000			
	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			

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>
10/11/23	PURCHASES (Continued)								
	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			
	YCD	DNB	5.310	11/14/23	5.310	50,000			
	YCD	DNB	5.310	11/14/23	5.310	50,000			
	YCD	KBC	5.310	11/14/23	5.310	50,000			
	YCD	KBC	5.310	11/14/23	5.310	50,000			
	YCD	SVENSKA	5.470	01/24/24	5.470	50,000			
	YCD	SVENSKA	5.470	01/24/24	5.470	50,000			
	YCD	MUFG BK	5.660	01/29/24	5.660	50,000			
	YCD	MUFG BK	5.660	01/29/24	5.660	50,000			
10/12/23	REDEMPTION								
	DEB	FFCB	0.290	10/12/23	0.674	50,000	652	598,986.11	0.675
10/12/23	PURCHASES								
	CP	OLD LINE		03/25/24	5.580	50,000			
	CP	OLD LINE		03/25/24	5.580	50,000			
	CP	RABO NY		04/02/24	5.550	50,000			
	CP	RABO NY		04/02/24	5.550	50,000			
	DEB	FHLB	5.410	10/01/24	5.412	50,000			
	DEB	FHLB	5.410	10/01/24	5.412	50,000			
	DEB	FHLB	5.410	10/01/24	5.412	50,000			
	DN	FHLB		03/25/24	5.275	50,000			
	DN	FNMA		03/27/24	5.215	50,000			
	DN	FNMA		03/27/24	5.215	50,000			
	DN	FFCB		10/01/24	5.080	50,000			
	DN	FFCB		10/01/24	5.080	50,000			
	DN	FHLB		10/01/24	5.100	50,000			
	DN	FHLB		10/01/24	5.100	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		01/09/24	5.315	50,000			
	TR	BILL		01/09/24	5.315	50,000			
	TR	BILL		01/09/24	5.315	50,000			
	TR	BILL		01/11/24	5.340	50,000			
	TR	BILL		01/11/24	5.340	50,000			
	TR	BILL		01/11/24	5.340	50,000			
	TR	BILL		01/11/24	5.340	50,000			
	TR	BILL		01/11/24	5.340	50,000			
	TR	BILL		01/11/24	5.340	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>
10/12/23	PURCHASES (Continued)								
	TR	BILL		01/11/24	5.345	50,000			
	TR	BILL		01/11/24	5.345	50,000			
	TR	BILL		01/11/24	5.345	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	YCD	SCOTIA	5.800	04/02/24	5.800	50,000			
	YCD	SCOTIA	5.800	04/02/24	5.800	50,000			
	YCD	SOC GEN	5.700	04/26/24	5.700	50,000			
	YCD	SOC GEN	5.700	04/26/24	5.700	50,000			
10/13/23	NO REDEMPTIONS								
10/13/23	PURCHASES								
	CP	APPLE		11/03/23	5.320	50,000			
	CP	APPLE		11/03/23	5.320	50,000			
	CP	MUFG BK		11/20/23	5.380	50,000			
	CP	MUFG BK		11/20/23	5.380	50,000			
	CP	DISNEY		03/25/24	5.550	50,000			
	CP	ATLANTIC		03/25/24	5.580	50,000			
	DEB	FHLB	5.010	10/01/25	5.011	50,000			
	DEB	FHLB	5.010	10/01/25	5.011	50,000			
	DEB	FHLB	5.010	10/01/25	5.011	50,000			
	DN	FHLMC		03/25/24	5.235	50,000			
	DN	FHLMC		03/25/24	5.235	50,000			
	YCD	CR AG CIB	5.320	11/08/23	5.320	50,000			
	YCD	CR AG CIB	5.320	11/08/23	5.320	50,000			
	YCD	SWEDBANK	5.290	11/20/23	5.290	50,000			
	YCD	SWEDBANK	5.290	11/20/23	5.290	50,000			
	YCD	NORINCHUK	5.610	01/26/24	5.610	50,000			
	YCD	NAT AUB	5.830	10/01/24	5.830	50,000			
	YCD	NAT AUB	5.830	10/01/24	5.830	50,000			
10/15/23	REDEMPTIONS								
	TR	NOTE	0.125	10/15/23	4.061	50,000	390	2,103,878.50	4.105
	TR	NOTE	0.125	10/15/23	4.061	50,000	390	2,103,878.50	4.105
	TR	NOTE	0.125	10/15/23	0.435	50,000	727	431,125.51	0.436
	TR	NOTE	0.125	10/15/23	0.435	50,000	727	431,125.51	0.436
	TR	NOTE	0.125	10/15/23	0.435	50,000	727	431,125.51	0.436
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239

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>
10/15/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239
	TR	NOTE	0.125	10/15/23	0.203	50,000	878	244,023.22	0.203
	TR	NOTE	0.125	10/15/23	0.203	50,000	878	244,023.22	0.203
	TR	NOTE	0.125	10/15/23	0.203	50,000	878	244,023.22	0.203
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.236	50,000	899	290,578.04	0.237
	TR	NOTE	0.125	10/15/23	0.236	50,000	899	290,578.04	0.237
	TR	NOTE	0.125	10/15/23	0.236	50,000	899	290,578.04	0.237
	TR	NOTE	0.125	10/15/23	0.240	50,000	899	294,484.29	0.240
	TR	NOTE	0.125	10/15/23	0.240	50,000	899	294,484.29	0.240
	TR	NOTE	0.125	10/15/23	0.240	50,000	899	294,484.29	0.240
	TR	NOTE	0.125	10/15/23	0.249	50,000	914	310,718.57	0.249
	TR	NOTE	0.125	10/15/23	0.249	50,000	914	310,718.57	0.249
	TR	NOTE	0.125	10/15/23	0.249	50,000	914	310,718.57	0.249
	TR	NOTE	0.125	10/15/23	0.250	50,000	914	312,671.70	0.251
	TR	NOTE	0.125	10/15/23	0.250	50,000	914	312,671.70	0.251
	TR	NOTE	0.125	10/15/23	0.250	50,000	914	312,671.70	0.251
10/16/23	REDEMPTIONS								
	DEB	FHLMC	0.125	10/16/23	3.268	50,000	427	1,862,090.28	3.302
	DEB	FHLMC	0.125	10/16/23	3.268	50,000	427	1,862,090.28	3.302
10/16/23	PURCHASES								
	CP	CHARIOT		11/20/23	5.380	50,000			
	CP	CHARIOT		11/20/23	5.380	50,000			
	CP	DEERE CAP		01/11/24	5.400	50,000			
	DEB	FHLB	4.890	07/01/26	4.893	50,000			
	DEB	FHLB	4.890	07/01/26	4.893	50,000			
	DEB	FHLB	4.890	07/01/26	4.893	50,000			
	DN	FHLB		10/30/23	5.250	50,000			
	DN	FHLB		10/30/23	5.250	50,000			
	DN	FHLMC		11/01/23	5.220	50,000			
	DN	FHLMC		11/01/23	5.220	50,000			
	DN	FNMA		11/01/23	5.225	50,000			
	DN	FNMA		11/01/23	5.225	50,000			
	DN	IFC		01/29/24	5.300	50,000			
	DN	IFC		01/29/24	5.300	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/16/23	PURCHASES (Continued)								
	DN	FNMA		02/23/24	5.235	50,000			
	DN	FNMA		02/23/24	5.235	50,000			
	DN	FHLB		02/23/24	5.280	50,000			
	DN	FHLB		02/23/24	5.280	50,000			
	DN	FHLB		02/29/24	5.290	50,000			
	DN	FHLB		02/29/24	5.290	50,000			
	DN	FHLB		03/01/24	5.305	50,000			
	DN	IFC		03/25/24	5.260	50,000			
	DN	IFC		03/25/24	5.260	50,000			
	DN	FFCB		04/02/24	5.230	50,000			
	DN	FFCB		04/02/24	5.230	50,000			
	TR	BILL		11/09/23	5.290	50,000			
	TR	BILL		11/09/23	5.290	50,000			
	TR	BILL		11/09/23	5.290	50,000			
	TR	BILL		11/09/23	5.295	50,000			
	TR	BILL		11/09/23	5.295	50,000			
	TR	BILL		11/09/23	5.295	50,000			
	TR	NOTE	5.000	09/30/25	5.071	50,000			
	TR	NOTE	5.000	09/30/25	5.071	50,000			
	TR	NOTE	5.000	09/30/25	5.071	50,000			
	TR	NOTE	5.000	09/30/25	5.073	50,000			
	TR	NOTE	5.000	09/30/25	5.073	50,000			
	TR	NOTE	5.000	09/30/25	5.073	50,000			
	TR	NOTE	4.625	10/15/26	4.823	50,000			
	TR	NOTE	4.625	10/15/26	4.823	50,000			
	TR	NOTE	4.625	10/15/26	4.823	50,000			
	TR	NOTE	4.625	10/15/26	4.823	50,000			
	TR	NOTE	4.625	10/15/26	4.829	50,000			
	TR	NOTE	4.625	10/15/26	4.829	50,000			
	TR	NOTE	4.625	10/15/26	4.829	50,000			
	TR	NOTE	4.625	10/15/26	4.829	50,000			
	TR	NOTE	4.000	02/29/28	4.704	50,000			
	TR	NOTE	4.000	02/29/28	4.704	50,000			
	TR	NOTE	4.000	02/29/28	4.704	50,000			
	YCD	KBC	5.310	11/20/23	5.310	50,000			
	YCD	KBC	5.310	11/20/23	5.310	50,000			
	YCD	CIBC	5.810	04/26/24	5.810	50,000			
	YCD	CIBC	5.810	04/26/24	5.810	50,000			
	YCD	CB AUS	5.870	10/01/24	5.870	50,000			
	YCD	CB AUS	5.870	10/01/24	5.870	50,000			

10/17/23 **NO REDEMPTIONS**

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>
10/17/23	PURCHASES								
	CP	BNP NY		10/23/23	5.290	50,000			
	CP	BNP NY		10/23/23	5.290	50,000			
	CP	BNP NY		10/23/23	5.290	50,000			
	CP	CR AG NY		11/01/23	5.300	50,000			
	CP	CR AG NY		11/01/23	5.300	50,000			
	CP	SOC GEN NY		05/29/24	5.630	50,000			
	CP	SOC GEN NY		05/29/24	5.630	50,000			
	CP	SOC GEN NY		05/29/24	5.630	50,000			
	DEB	FHLB	4.970	04/01/26	4.971	50,000			
	DEB	FHLB	4.970	04/01/26	4.971	50,000			
	DEB	FHLB	4.970	04/01/26	4.971	50,000			
	DN	IBRD		02/09/24	5.290	50,000			
	DN	IBRD		02/09/24	5.290	50,000			
	DN	IBRD		03/01/24	5.270	50,000			
	DN	IBRD		03/01/24	5.270	50,000			
	DN	FHLB		03/27/24	5.290	50,000			
	DN	FHLB		03/27/24	5.290	50,000			
	DN	FHLB		04/02/24	5.295	50,000			
	DN	FHLB		04/02/24	5.295	50,000			
	TR	BILL		02/01/24	5.300	50,000			
	TR	BILL		02/01/24	5.300	50,000			
	TR	BILL		02/01/24	5.300	50,000			
	TR	BILL		02/01/24	5.305	50,000			
	TR	BILL		02/01/24	5.305	50,000			
	TR	BILL		02/01/24	5.305	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		02/29/24	5.315	50,000			
	TR	BILL		02/29/24	5.315	50,000			
	TR	BILL		02/29/24	5.315	50,000			
	TR	BILL		02/29/24	5.320	50,000			
	TR	BILL		02/29/24	5.320	50,000			
	TR	BILL		02/29/24	5.320	50,000			
	TR	BILL		08/08/24	5.148	50,000			
	TR	BILL		08/08/24	5.148	50,000			
	TR	BILL		08/08/24	5.148	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		09/05/24	5.148	50,000			
	TR	BILL		09/05/24	5.148	50,000			
	TR	BILL		09/05/24	5.148	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>
10/17/23	PURCHASES (Continued)								
	TR	BILL		09/05/24	5.155	50,000			
	TR	BILL		09/05/24	5.155	50,000			
	TR	BILL		09/05/24	5.155	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.117	50,000			
	TR	BILL		10/03/24	5.117	50,000			
	TR	BILL		10/03/24	5.117	50,000			
	TR	BILL		10/03/24	5.117	50,000			
	TR	NOTE	4.625	10/15/26	4.852	50,000			
	TR	NOTE	4.625	10/15/26	4.852	50,000			
	TR	NOTE	4.625	10/15/26	4.852	50,000			
	TR	NOTE	4.625	10/15/26	4.852	50,000			
	YCD	DNB	5.350	12/04/23	5.350	50,000			
	YCD	DNB	5.350	12/04/23	5.350	50,000			
	YCD	SWEDBANK	5.450	01/22/24	5.450	50,000			
	YCD	SWEDBANK	5.450	01/22/24	5.450	50,000			
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000			
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000			
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000			
10/18/23	REDEMPTIONS								
	DEB	FFCB	2.200	10/18/23	2.220	50,000	548	1,665,000.00	2.219
	DEB	FFCB	2.200	10/18/23	2.220	50,000	548	1,665,000.00	2.219
10/18/23	PURCHASES								
	CP	CR AG NY		10/23/23	5.280	50,000			
	CP	CR AG NY		10/23/23	5.280	50,000			
	CP	RABO NY		10/23/23	5.300	50,000			
	CP	RABO NY		10/23/23	5.300	50,000			
	CP	MUFG BK		10/30/23	5.270	50,000			
	CP	MUFG BK		10/30/23	5.270	50,000			
	CP	MUFG BK		10/30/23	5.270	50,000			
	CP	SUMI TRUST		02/02/24	5.550	50,000			
	CP	SUMI TRUST		02/02/24	5.550	50,000			
	CP	MIZUHO NY		02/09/24	5.480	50,000			
	CP	MIZUHO NY		02/09/24	5.480	50,000			
	CP	MICROSOFT		04/02/24	5.370	50,000			
	CP	MICROSOFT		04/02/24	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>
10/18/23	PURCHASES (Continued)								
	CP	NATIXIS NY		04/26/24	5.660	50,000			
	CP	NATIXIS NY		04/26/24	5.660	50,000			
	DN	FHLB		12/04/23	5.270	50,000			
	DN	FHLB		12/04/23	5.270	50,000			
	DN	FNMA		03/27/24	5.260	50,000			
	DN	FNMA		03/27/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.255	50,000			
	DN	FHLMC		03/29/24	5.255	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	IBRD		04/02/24	5.300	50,000			
	DN	IBRD		04/02/24	5.300	50,000			
	DN	FHLB		04/02/24	5.320	50,000			
	DN	FHLB		04/02/24	5.320	50,000			
	DN	FHLB		04/02/24	5.320	50,000			
	DN	IBRD		04/26/24	5.290	50,000			
	DN	IBRD		04/26/24	5.290	50,000			
	DN	IBRD		04/26/24	5.290	50,000			
	DN	IBRD		04/26/24	5.290	50,000			
	TR	BILL		02/08/24	5.310	50,000			
	TR	BILL		02/08/24	5.310	50,000			
	TR	BILL		02/08/24	5.310	50,000			
	TR	BILL		02/08/24	5.310	50,000			
	TR	BILL		02/08/24	5.310	50,000			
	TR	BILL		02/08/24	5.310	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	BILL		03/14/24	5.301	50,000			
	TR	BILL		03/14/24	5.301	50,000			
	TR	BILL		03/14/24	5.301	50,000			
	TR	NOTE	4.500	07/15/26	5.090	50,000			
	TR	NOTE	4.500	07/15/26	5.090	50,000			
	TR	NOTE	4.500	07/15/26	5.090	50,000			
	TR	NOTE	4.500	07/15/26	5.090	50,000			
	YCD	DNB	5.270	10/27/23	5.270	50,000			
	YCD	DNB	5.270	10/27/23	5.270	50,000			
	YCD	KBC	5.310	12/01/23	5.310	50,000			
	YCD	KBC	5.310	12/01/23	5.310	50,000			
	YCD	SUMITOMO	5.690	02/26/24	5.690	50,000			
	YCD	SUMITOMO	5.690	02/26/24	5.690	50,000			
	YCD	NORDEA ABP	5.710	04/26/24	5.710	50,000			
	YCD	NORDEA ABP	5.710	04/26/24	5.710	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>
10/18/23	PURCHASES (Continued)								
	YCD	BNP	5.810	04/26/24	5.810	50,000			
	YCD	BNP	5.810	04/26/24	5.810	50,000			
	YCD	CIC	5.830	04/26/24	5.830	50,000			
	YCD	CIC	5.830	04/26/24	5.830	50,000			
10/19/23	NO REDEMPTIONS								
10/19/23	PURCHASES								
	CP	GTA		01/26/24	5.520	50,000			
	CP	GTA		01/26/24	5.520	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	TR	NOTE	3.000	07/15/25	5.299	50,000			
	TR	NOTE	3.000	07/15/25	5.299	50,000			
	TR	NOTE	3.000	07/15/25	5.299	50,000			
	TR	NOTE	3.000	07/15/25	5.304	50,000			
	TR	NOTE	3.000	07/15/25	5.304	50,000			
	TR	NOTE	3.000	07/15/25	5.304	50,000			
10/20/23	NO REDEMPTIONS								
10/20/23	NO PURCHASES								
10/23/23	REDEMPTIONS								
	CP	CR AG NY		10/23/23	5.280	50,000	5	36,666.67	5.357
	CP	CR AG NY		10/23/23	5.280	50,000	5	36,666.67	5.357
	CP	RABO NY		10/23/23	5.300	50,000	5	36,805.56	5.378
	CP	RABO NY		10/23/23	5.300	50,000	5	36,805.56	5.378
	CP	BNP NY		10/23/23	5.290	50,000	6	44,083.33	5.368
	CP	BNP NY		10/23/23	5.290	50,000	6	44,083.33	5.368
	CP	BNP NY		10/23/23	5.290	50,000	6	44,083.33	5.368
10/23/23	NO PURCHASES								
10/24/23	REDEMPTIONS								
	CP	GTA		10/24/23	5.450	50,000	120	908,333.33	5.628
	CP	PROCTER		10/24/23	4.950	50,000	179	1,230,625.00	5.145
	TR	BILL		10/24/23	5.190	50,000	118	850,583.33	5.353
	TR	BILL		10/24/23	5.190	50,000	118	850,583.33	5.353
	TR	BILL		10/24/23	5.190	50,000	118	850,583.33	5.353
	TR	BILL		10/24/23	5.190	50,000	118	850,583.33	5.353
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361

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>
10/24/23	REDEMPTIONS (Continued)								
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/24/23	5.198	50,000	118	851,894.44	5.362
	TR	BILL		10/24/23	5.198	50,000	118	851,894.44	5.362
	TR	BILL		10/24/23	5.198	50,000	118	851,894.44	5.362
	TR	BILL		10/24/23	5.190	50,000	119	857,791.67	5.354
	TR	BILL		10/24/23	5.190	50,000	119	857,791.67	5.354
	TR	BILL		10/24/23	5.190	50,000	119	857,791.67	5.354
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.200	50,000	119	859,444.44	5.364
	TR	BILL		10/24/23	5.200	50,000	119	859,444.44	5.364
10/24/23	PURCHASES								
	CP	MUFG BK		11/01/23	5.270	50,000			
	CP	MUFG BK		11/01/23	5.270	50,000			
	TR	BILL		02/20/24	5.317	50,000			
	TR	BILL		02/20/24	5.317	50,000			
	TR	BILL		02/20/24	5.320	50,000			
	TR	BILL		02/20/24	5.320	50,000			
	YCD	SUMI TRUST	5.310	11/01/23	5.310	50,000			
	YCD	SUMI TRUST	5.310	11/01/23	5.310	50,000			
	YCD	SUMITOMO	5.650	01/24/24	5.650	50,000			
	YCD	SUMITOMO	5.650	01/24/24	5.650	50,000			
10/25/23	NO REDEMPTIONS								
10/25/23	PURCHASES								
	CB CL	CITIGROUP	6.415	10/25/28	6.415	25,000			
	CD	BMO BANK	5.810	04/26/24	5.810	50,000			
	CD	BMO BANK	5.810	04/26/24	5.810	50,000			
	DN	FHLMC		03/29/24	5.245	50,000			
	DN	FHLMC		03/29/24	5.245	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IADB		03/29/24	5.320	50,000			
	DN	IADB		03/29/24	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>
10/25/23	PURCHASES (Continued)								
	YCD	CR AG CIB	5.330	11/29/23	5.330	50,000			
	YCD	CR AG CIB	5.330	11/29/23	5.330	50,000			
	YCD	UBS	5.800	04/26/24	5.800	50,000			
	YCD	UBS	5.800	04/26/24	5.800	50,000			
	YCD	SCOTIA	5.850	07/29/24	5.850	50,000			
	YCD	SCOTIA	5.850	07/29/24	5.850	50,000			
10/26/23	NO REDEMPTIONS								
10/26/23	PURCHASES								
	CP	SOC GEN NY		12/01/23	5.410	50,000			
	CP	SOC GEN NY		12/01/23	5.410	50,000			
	DEB	IFC	5.325	07/01/25	5.330	50,000			
	DEB	IFC	5.325	07/01/25	5.330	50,000			
	DEB	IFC	5.325	07/01/25	5.330	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		04/25/24	5.305	50,000			
	TR	BILL		04/25/24	5.305	50,000			
	TR	BILL		04/25/24	5.305	50,000			
	TR	BILL		04/25/24	5.308	50,000			
	TR	BILL		04/25/24	5.308	50,000			
	TR	BILL		04/25/24	5.308	50,000			
10/27/23	REDEMPTIONS								
	CD	BMO BANK	5.350	10/27/23	5.350	50,000	38	282,361.11	5.424
	CD	BMO BANK	5.350	10/27/23	5.350	50,000	38	282,361.11	5.424
	CP	MUFG BK		10/27/23	5.290	50,000	22	161,638.89	5.381
	CP	MUFG BK		10/27/23	5.290	50,000	22	161,638.89	5.381
	CP	CR AG NY		10/27/23	5.300	50,000	22	161,944.44	5.391
	CP	CR AG NY		10/27/23	5.300	50,000	22	161,944.44	5.391
	CP	SOC GEN NY		10/27/23	5.310	50,000	25	184,375.00	5.404
	CP	SOC GEN NY		10/27/23	5.310	50,000	25	184,375.00	5.404
	CP	APPLE		10/27/23	5.280	50,000	32	234,666.67	5.379
	CP	MICROSOFT		10/27/23	5.280	50,000	39	286,000.00	5.384
	CP	MICROSOFT		10/27/23	5.280	50,000	39	286,000.00	5.384
	CP	CHARIOT		10/27/23	5.450	50,000	123	931,041.67	5.631
	CP	CAFCO		10/27/23	5.480	50,000	123	936,166.67	5.662

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>
10/27/23	REDEMPTIONS (Continued)								
	CP	CRC		10/27/23	5.460	50,000	127	963,083.33	5.645
	CP	CRC		10/27/23	5.460	50,000	127	963,083.33	5.645
	DEB	FHLB	4.830	10/27/23	4.839	50,000	281	1,864,916.67	4.845
	DEB	FHLB	4.830	10/27/23	4.839	50,000	281	1,864,916.67	4.845
	DN	IADB		10/27/23	5.300	50,000	78	574,166.67	5.436
	DN	IADB		10/27/23	5.300	50,000	78	574,166.67	5.436
	DN	IBRD		10/27/23	5.200	50,000	101	729,444.44	5.350
	DN	IBRD		10/27/23	5.200	50,000	101	729,444.44	5.350
	DN	FNMA		10/27/23	5.120	50,000	108	768,000.00	5.272
	DN	FNMA		10/27/23	5.120	50,000	108	768,000.00	5.272
	DN	FHLMC		10/27/23	5.015	50,000	123	856,729.17	5.173
	DN	FHLMC		10/27/23	5.015	50,000	123	856,729.17	5.173
	DN	IBRD		10/27/23	5.050	50,000	134	939,861.11	5.218
	DN	IBRD		10/27/23	5.050	50,000	134	939,861.11	5.218
	DN	IBRD		10/27/23	5.150	50,000	140	1,001,388.89	5.328
	DN	IBRD		10/27/23	5.150	50,000	140	1,001,388.89	5.328
	DN	IBRD		10/27/23	5.150	50,000	143	1,022,847.22	5.331
	DN	IBRD		10/27/23	5.150	50,000	143	1,022,847.22	5.331
	DN	IBRD		10/27/23	5.100	50,000	149	1,055,416.67	5.282
	DN	IBRD		10/27/23	5.100	50,000	149	1,055,416.67	5.282
	DN	FHLB		10/27/23	5.195	50,000	149	1,075,076.39	5.383
	DN	FHLB		10/27/23	5.195	50,000	149	1,075,076.39	5.383
	DN	FFCB		10/27/23	4.850	50,000	162	1,091,250.00	5.027
	DN	FFCB		10/27/23	4.850	50,000	162	1,091,250.00	5.027
	DN	FHLB		10/27/23	4.910	50,000	164	1,118,388.89	5.092
	DN	FHLB		10/27/23	4.910	50,000	164	1,118,388.89	5.092
	DN	IFC		10/27/23	4.900	50,000	179	1,218,194.44	5.092
	DN	IFC		10/27/23	4.900	50,000	179	1,218,194.44	5.092
	DN	FFCB		10/27/23	4.850	50,000	246	1,657,083.33	5.086
	DN	FFCB		10/27/23	4.850	50,000	246	1,657,083.33	5.086
	DN	FHLB		10/27/23	4.925	50,000	246	1,682,708.33	5.167
	DN	FHLB		10/27/23	4.925	50,000	246	1,682,708.33	5.167
	DN	FHLB		10/27/23	4.890	50,000	252	1,711,500.00	5.134
	DN	FHLB		10/27/23	4.890	50,000	252	1,711,500.00	5.134
	DN	FHLB		10/27/23	4.660	50,000	274	1,773,388.89	4.898
	DN	FHLB		10/27/23	4.660	50,000	274	1,773,388.89	4.898
	DN	FHLB		10/27/23	4.675	50,000	283	1,837,534.72	4.921
	DN	FHLB		10/27/23	4.675	50,000	283	1,837,534.72	4.921
	YCD	DNB	5.270	10/27/23	5.270	50,000	9	65,875.00	5.343
	YCD	DNB	5.270	10/27/23	5.270	50,000	9	65,875.00	5.343
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000	39	291,416.67	5.455
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000	39	291,416.67	5.455
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000	39	291,416.67	5.455
	YCD	SWEDBANK	5.290	10/27/23	5.290	50,000	42	308,533.33	5.363
	YCD	SWEDBANK	5.290	10/27/23	5.290	50,000	42	308,533.33	5.363
	YCD	DNB	5.310	10/27/23	5.310	50,000	42	309,750.00	5.384
	YCD	DNB	5.310	10/27/23	5.310	50,000	42	309,750.00	5.384

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/27/23	REDEMPTIONS (Continued)								
	YCD	KBC	5.320	10/27/23	5.320	50,000	42	310,333.33	5.394
	YCD	KBC	5.320	10/27/23	5.320	50,000	42	310,333.33	5.394
	YCD	MIZUHO	5.530	10/27/23	5.530	50,000	134	1,029,194.44	5.607
	YCD	MIZUHO	5.530	10/27/23	5.530	50,000	134	1,029,194.44	5.607
	YCD	SE BANKEN	5.510	10/27/23	5.510	50,000	135	1,033,125.00	5.587
	YCD	SE BANKEN	5.510	10/27/23	5.510	50,000	135	1,033,125.00	5.587
	YCD	ANZ	4.950	10/27/23	4.950	50,000	182	1,251,250.00	5.019
	YCD	ANZ	4.950	10/27/23	4.950	50,000	182	1,251,250.00	5.019
	YCD	NATIXIS	5.380	10/27/23	5.380	50,000	239	1,785,861.11	5.455
	YCD	NATIXIS	5.380	10/27/23	5.380	50,000	239	1,785,861.11	5.455
10/27/23	PURCHASES								
	CD	CITIBANK	5.900	08/01/24	5.900	50,000			
	CD	CITIBANK	5.900	08/01/24	5.900	50,000			
	CP	CHARIOT		11/29/23	5.380	50,000			
	CP	CHARIOT		11/29/23	5.380	50,000			
	CP	PROCTER		01/26/24	5.360	50,000			
	CP	UPS		02/26/24	5.390	50,000			
	CP	NATIXIS NY		03/25/24	5.610	50,000			
	CP	NATIXIS NY		03/25/24	5.610	50,000			
	CP	BNP NY		03/29/24	5.520	50,000			
	CP	BNP NY		03/29/24	5.520	50,000			
	DN	FHLMC		03/25/24	5.235	50,000			
	DN	FHLMC		03/25/24	5.235	50,000			
	DN	FNMA		03/27/24	5.220	50,000			
	DN	FNMA		03/27/24	5.220	50,000			
	DN	FHLB		04/09/24	5.300	50,000			
	DN	FHLB		04/26/24	5.300	50,000			
	DN	FHLB		04/26/24	5.300	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	YCD	KBC	5.310	11/28/23	5.310	50,000			
	YCD	KBC	5.310	11/28/23	5.310	50,000			
	YCD	CIBC	5.530	01/29/24	5.530	50,000			
	YCD	CIBC	5.530	01/29/24	5.530	50,000			
	YCD	MIZUHO	5.730	02/26/24	5.730	50,000			
	YCD	MIZUHO	5.730	02/26/24	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>
10/30/23	REDEMPTIONS								
	CP	MUFG BK		10/30/23	5.270	50,000	12	87,833.33	5.353
	CP	MUFG BK		10/30/23	5.270	50,000	12	87,833.33	5.353
	CP	MUFG BK		10/30/23	5.270	50,000	12	87,833.33	5.353
	CP	APPLE		10/30/23	5.300	50,000	25	184,027.78	5.393
	CP	APPLE		10/30/23	5.300	50,000	25	184,027.78	5.393
	CP	RABO NY		10/30/23	5.300	50,000	25	184,027.78	5.393
	CP	RABO NY		10/30/23	5.300	50,000	25	184,027.78	5.393
	CP	RABO NY		10/30/23	5.300	50,000	25	184,027.78	5.393
	CP	LIBERTY		10/30/23	5.340	50,000	32	237,333.33	5.440
	CP	LIBERTY		10/30/23	5.340	50,000	32	237,333.33	5.440
	DN	FHLB		10/30/23	5.250	50,000	14	102,083.33	5.334
	DN	FHLB		10/30/23	5.250	50,000	14	102,083.33	5.334
	YCD	MUFG BK	5.410	10/30/23	5.410	50,000	34	255,472.22	5.485
	YCD	MUFG BK	5.410	10/30/23	5.410	50,000	34	255,472.22	5.485
	YCD	DNB	5.300	10/30/23	5.300	50,000	38	279,722.22	5.374
	YCD	DNB	5.300	10/30/23	5.300	50,000	38	279,722.22	5.374
	YCD	SUMI TRUST	5.340	10/30/23	5.340	50,000	38	281,833.33	5.414
	YCD	SUMI TRUST	5.340	10/30/23	5.340	50,000	38	281,833.33	5.414
10/30/23	PURCHASES								
	CP	DEERE CAP		02/02/24	5.480	50,000			
	CP	CRC		02/26/24	5.590	50,000			
	CP	CRC		02/26/24	5.590	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	DN	FHLB		03/12/24	5.300	50,000			
	DN	FHLB		03/12/24	5.300	50,000			
	TR	BILL		02/29/24	5.290	50,000			
	TR	BILL		02/29/24	5.290	50,000			
	TR	BILL		02/29/24	5.290	50,000			
	YCD	MUFG BK	5.400	12/01/23	5.400	50,000			
	YCD	MUFG BK	5.400	12/01/23	5.400	50,000			
10/31/23	REDEMPTIONS								
	TR	NOTE	2.875	10/31/23	4.384	50,000	365	2,167,968.75	4.400
	TR	NOTE	2.875	10/31/23	4.384	50,000	365	2,167,968.75	4.400
	TR	NOTE	2.875	10/31/23	4.384	50,000	365	2,167,968.75	4.400
	TR	NOTE	2.875	10/31/23	4.392	50,000	365	2,171,875.00	4.408
	TR	NOTE	2.875	10/31/23	4.392	50,000	365	2,171,875.00	4.408
	TR	NOTE	2.875	10/31/23	4.392	50,000	365	2,171,875.00	4.408
	TR	NOTE	2.875	10/31/23	2.898	50,000	481	1,906,250.00	2.894
	TR	NOTE	2.875	10/31/23	2.898	50,000	481	1,906,250.00	2.894
	TR	NOTE	2.875	10/31/23	2.898	50,000	481	1,906,250.00	2.894

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>
10/31/23	REDEMPTIONS (Continued)								
	TR	NOTE	2.875	10/31/23	2.901	50,000	481	1,908,203.12	2.897
	TR	NOTE	2.875	10/31/23	2.901	50,000	481	1,908,203.12	2.897
	TR	NOTE	2.875	10/31/23	2.901	50,000	481	1,908,203.12	2.897
	TR	NOTE	2.875	10/31/23	2.904	50,000	481	1,910,156.25	2.900
	TR	NOTE	2.875	10/31/23	2.904	50,000	481	1,910,156.25	2.900
	TR	NOTE	2.875	10/31/23	2.904	50,000	481	1,910,156.25	2.900
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	712	498,489.30	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	713	499,007.25	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	713	499,007.25	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	713	499,007.25	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	713	499,007.25	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	713	499,007.25	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	713	499,007.25	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	713	499,007.25	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	714	499,525.21	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	714	499,525.21	0.512
	TR	NOTE	0.375	10/31/23	0.512	50,000	714	499,525.21	0.512
	TR	NOTE	0.375	10/31/23	0.505	50,000	718	495,737.65	0.505
	TR	NOTE	0.375	10/31/23	0.505	50,000	718	495,737.65	0.505
	TR	NOTE	0.375	10/31/23	0.505	50,000	718	495,737.65	0.505
	TR	NOTE	0.375	10/31/23	0.505	50,000	718	495,737.65	0.505
	TR	NOTE	0.375	10/31/23	0.505	50,000	718	495,737.65	0.505
	TR	NOTE	0.375	10/31/23	0.505	50,000	718	495,737.65	0.505
	TR	NOTE	0.375	10/31/23	0.505	50,000	718	495,737.65	0.505
	TR	NOTE	0.375	10/31/23	0.513	50,000	729	511,200.79	0.513
	TR	NOTE	0.375	10/31/23	0.513	50,000	729	511,200.79	0.513
	TR	NOTE	0.375	10/31/23	0.513	50,000	729	511,200.79	0.513
	TR	NOTE	0.375	10/31/23	0.515	50,000	729	513,153.91	0.515
	TR	NOTE	0.375	10/31/23	0.515	50,000	729	513,153.91	0.515
	TR	NOTE	0.375	10/31/23	0.515	50,000	729	513,153.91	0.515
	TR	NOTE	0.375	10/31/23	0.515	50,000	729	513,153.91	0.515
	TR	NOTE	0.375	10/31/23	0.515	50,000	729	513,153.91	0.515
	TR	NOTE	0.375	10/31/23	0.515	50,000	729	513,153.91	0.515
	TR	NOTE	0.375	10/31/23	0.517	50,000	729	515,107.04	0.517
	TR	NOTE	0.375	10/31/23	0.517	50,000	729	515,107.04	0.517
	TR	NOTE	0.375	10/31/23	0.517	50,000	729	515,107.04	0.517

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>
10/31/23	PURCHASES								
	CP	CR AG NY		11/03/23	5.280	50,000			
	CP	CR AG NY		11/03/23	5.280	50,000			
	CP	SOC GEN NY		02/01/24	5.600	50,000			
	CP	SOC GEN NY		02/01/24	5.600	50,000			
	CP	MICROSOFT		03/27/24	5.360	50,000			
	CP	MICROSOFT		03/27/24	5.360	50,000			
	DEB	FFCB	5.020	04/01/26	5.022	50,000			
	DEB	FFCB	5.020	04/01/26	5.022	50,000			
	DEB	FFCB	5.020	04/01/26	5.022	50,000			
	DN	FHLB		12/04/23	5.270	50,000			
	DN	FHLB		12/04/23	5.270	50,000			
	DN	IBRD		01/24/24	5.300	50,000			
	DN	IBRD		01/24/24	5.300	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	FHLB		04/09/24	5.305	50,000			
	DN	FHLB		04/09/24	5.305	50,000			
	DN	FFCB		04/26/24	5.280	50,000			
	DN	FFCB		04/26/24	5.280	50,000			
	DN	FHLB		07/01/24	5.245	50,000			
	DN	FHLB		07/01/24	5.245	50,000			
	DN	FHLB		09/03/24	5.185	50,000			
	DN	FHLB		09/03/24	5.185	50,000			
	TR	BILL		12/14/23	5.275	50,000			
	TR	BILL		12/14/23	5.275	50,000			
	TR	BILL		12/14/23	5.275	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		02/01/24	5.290	50,000			
	TR	BILL		02/01/24	5.290	50,000			
	TR	BILL		02/01/24	5.290	50,000			
	TR	BILL		02/01/24	5.291	50,000			
	TR	BILL		02/01/24	5.291	50,000			
	TR	BILL		02/01/24	5.291	50,000			
	TR	BILL		02/20/24	5.313	50,000			
	TR	BILL		02/20/24	5.313	50,000			
	TR	BILL		02/20/24	5.313	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	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>
10/31/23	PURCHASES (Continued)								
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.064	50,000			
	TR	NOTE	5.000	10/31/25	5.064	50,000			
	TR	NOTE	5.000	10/31/25	5.064	50,000			
	TR	NOTE	5.000	10/31/25	5.064	50,000			
	TR	NOTE	5.000	10/31/25	5.067	50,000			
	TR	NOTE	5.000	10/31/25	5.067	50,000			
	TR	NOTE	5.000	10/31/25	5.067	50,000			
	TR	NOTE	5.000	10/31/25	5.067	50,000			
	YCD	DNB	5.300	11/29/23	5.300	50,000			
	YCD	DNB	5.300	11/29/23	5.300	50,000			
	YCD	SVENSKA	5.480	02/01/24	5.480	50,000			
	YCD	SVENSKA	5.480	02/01/24	5.480	50,000			
	YCD	NORINCHUK	5.740	02/23/24	5.740	50,000			
	YCD	NORINCHUK	5.740	02/23/24	5.740	50,000			
	YCD	MUFG BK	5.760	03/01/24	5.760	50,000			
	YCD	MUFG BK	5.760	03/01/24	5.760	50,000			
	YCD	RB CANADA	5.860	09/03/24	5.860	50,000			
	YCD	RB CANADA	5.860	09/03/24	5.860	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

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
ALHAMBRA				
New Omni Bank, N.A.	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
New Omni Bank, N.A.	10/12/23	5.320	9,000,000.00	04/11/24
BREA				
American First Credit Union	09/06/23	5.320	27,000,000.00	03/06/24
American First Credit Union	09/22/23	5.350	23,000,000.00	03/22/24
CHICO				
Tri Counties Bank	10/27/23	5.380	50,000,000.00	01/26/24
DIAMOND BAR				
Prospectors Federal Credit Union	08/31/23	5.400	2,000,000.00	11/30/23
DOWNEY				
Financial Partners Credit Union	10/05/23	5.420	10,000,000.00	01/04/24
Financial Partners Credit Union	10/26/23	5.390	20,000,000.00	01/25/24
EL MONTE				
Cathay Bank	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
FRESNO				
FFB (FKA Fresno First Bank)	10/05/23	5.350	2,000,000.00	04/04/24
FOLSOM				
Safe Credit Union	05/31/23	5.230	1,000,000.00	11/29/23
GARDEN GROVE				
US Metro Bank	05/19/23	5.080	5,000,000.00	11/17/23
US Metro Bank	06/07/23	5.250	10,000,000.00	12/06/23
US Metro Bank	06/08/23	5.250	20,000,000.00	12/07/23
HUNTINGTON BEACH				
Nuvision Federal Credit Union	10/05/23	5.410	25,000,000.00	04/04/24

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
IRVINE				
CommerceWest Bank	05/11/23	4.960	15,000,000.00	11/09/23
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
Commercial Bank of California	10/05/23	5.410	1,000,000.00	01/04/24
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
First Foundation Bank	10/06/23	5.430	44,000,000.00	01/05/24
First Foundation Bank	10/20/23	5.440	50,000,000.00	01/19/24
First Foundation Bank	10/25/23	5.400	50,000,000.00	01/24/24
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
LODI				
Farmers & Merchants Bank of Central CA	10/04/23	5.360	3,000,000.00	04/03/24
LOS ANGELES				
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
Bank of Hope	10/05/23	5.410	135,000,000.00	04/04/24
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
CTBC Bank Corp. (USA)	10/12/23	5.370	50,000,000.00	04/11/24
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
Hanmi Bank	09/14/23	5.340	25,000,000.00	03/14/24
Manufacturers Bank	08/31/23	5.400	20,000,000.00	11/30/23
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
Open Bank	10/05/23	5.390	14,000,000.00	01/04/24
Open Bank	10/25/23	5.350	16,000,000.00	04/24/24
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	05/11/23	4.940	20,000,000.00	11/09/23
Preferred Bank	09/13/23	5.300	125,000,000.00	03/13/24
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

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>
OAKLAND				
Beneficial State Bank	09/08/23	5.390	1,000,000.00	12/08/23
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
California Bank of Commerce	10/04/23	5.380	13,500,000.00	04/03/24
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
ONTARIO				
Citizens Business Bank	08/24/23	5.350	50,000,000.00	11/30/23
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	07/06/23	5.240	5,000,000.00	01/04/24
Malaga Bank F.S.B.	07/14/23	5.270	46,000,000.00	01/12/24
PASADENA				
American Plus Bank, N.A.	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.	10/27/23	5.330	6,000,000.00	01/26/24
American Plus Bank, N.A.	08/02/23	5.260	3,000,000.00	01/31/24
American Plus Bank, N.A.	09/15/23	5.300	5,000,000.00	03/15/24
American Plus Bank, N.A.	10/06/23	5.330	10,000,000.00	04/05/24
East West Bank	07/06/23	5.240	50,000,000.00	01/04/24
East West Bank	07/12/23	5.290	175,000,000.00	01/10/24
East West Bank	07/28/23	5.310	75,000,000.00	01/26/24
Wescom Central Credit Union	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
Wescom Central Credit Union	10/12/23	5.410	50,000,000.00	01/11/24
Wescom Central Credit Union	10/13/23	5.420	25,000,000.00	01/12/24
PORTERVILLE				
Bank of The Sierra	09/07/23	5.330	5,000,000.00	03/07/24
Bank of The Sierra	10/26/23	5.370	10,000,000.00	04/25/24
REDDING				
Cornerstone Community Bank	08/11/23	5.310	8,500,000.00	02/09/24
Cornerstone Community Bank	10/18/23	5.370	9,000,000.00	04/17/24
REDWOOD CITY				
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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
REDWOOD CITY (Continued)				
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
ROWLAND HEIGHTS				
First General Bank	10/04/23	5.340	1,000,000.00	04/03/24
ROSEMEAD				
Pacific Alliance Bank	10/04/23	5.380	4,000,000.00	04/03/24
ROSEVILLE				
Five Star Bank	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
SACRAMENTO				
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	07/13/23	5.330	50,000,000.00	01/11/24
SAN DIEGO				
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
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
Bank of Southern California N.A.	05/25/23	5.180	20,000,000.00	11/16/23
Bank of Southern California N.A.	05/19/23	5.090	5,000,000.00	11/17/23
Bank of Southern California N.A.	07/20/23	5.300	10,000,000.00	01/18/24
California Coast Credit Union	08/16/23	5.310	1,000,000.00	02/14/24
Mission Federal Credit Union	07/05/23	5.270	50,000,000.00	01/04/24
SAN FRANCISCO				
Bank of San Francisco	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	10/04/23	5.370	15,000,000.00	01/04/24
Mission National Bank	10/19/23	5.390	5,000,000.00	01/18/24

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
SAN JOSE				
Meriwest Credit Union	05/10/23	4.930	10,000,000.00	11/08/23
Meriwest Credit Union	07/13/23	5.340	10,000,000.00	01/11/24
Meriwest Credit Union	07/26/23	5.310	25,000,000.00	01/24/24
Technology Credit Union	05/04/23	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
Technology Credit Union	10/06/23	5.390	100,000,000.00	04/05/24
SANTA ANA				
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
SANTA ROSA				
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
SUN VALLEY				
Mission Valley Bank	08/02/23	5.280	10,000,000.00	11/01/23
VACAVILLE				
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
Travis Credit Union	10/12/23	5.370	50,000,000.00	04/11/24
WALNUT CREEK				
Mechanics Bank	06/01/23	5.250	1,000,000.00	11/30/23
WATSONVILLE				
Santa Cruz County Bank	05/11/23	4.980	10,000,000.00	11/09/23
Santa Cruz County Bank	07/07/23	5.270	10,000,000.00	01/05/24
TOTAL TIME DEPOSITS OCTOBER 2023			5,154,000,000.00	

BANK DEMAND DEPOSITS

OCTOBER 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	\$ 276,655	\$ 2,030,000	\$ 4,240,711
2	303,979	1,750,000	3,893,186
3	356,358	1,815,000	3,005,285
4	302,688	1,845,000	2,933,163
5	324,255	2,435,000	2,993,653
6	285,316	1,220,000	2,697,513
7	285,316	1,220,000	2,697,513
8	285,316	1,220,000	2,697,513
9	285,316	1,220,000	3,827,292
10	400,457	1,145,000	4,852,500
11	295,308	1,485,000	4,705,760
12	316,411	1,830,000	4,619,205
13	298,911	2,375,000	7,202,666
14	298,911	2,375,000	7,202,666
15	298,911	2,375,000	7,202,666
16	327,105	1,195,000	4,051,476
17	288,227	1,420,000	3,104,135
18	310,282	1,580,000	2,950,374
19	288,038	1,670,000	2,907,561
20	350,240	1,475,000	3,392,985
21	350,240	1,475,000	3,392,985
22	350,240	1,475,000	3,392,985
23	265,108	1,525,000	2,633,710
24	302,162	1,645,000	3,012,431
25	309,448	1,795,000	2,718,918
26	322,907	1,600,000	4,836,490
27	291,379	1,710,000	4,920,434
28	291,379	1,710,000	4,920,434
29	291,379	1,710,000	4,920,434
30	348,346	1,640,000	4,595,357
31	317,011	1,750,000	4,152,722
AVERAGE DOLLAR DAYS	\$310,245 ^{a/}	\$1,668,226 ^{b/}	

^{a/} The prescribed bank balance for October was \$308,873. This consisted of \$228,546 in compensating balances for services, balances for uncollected funds of \$81,535 and a deduction of \$1,208 for October 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**

1892

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on October 18, 2023, has determined and designated the amount of money available for deposit and investment as of October 11, 2023, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 229,000,000

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

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

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

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

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

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	10/16/2023	10/20/2023	\$ 20,015,200,000	\$ 14,822,200,000	\$ 5,193,000,000	\$ 20,015,200,000
(2)	10/23/2023	10/27/2023	\$ (2,644,200,000)	\$ 12,178,000,000	\$ 5,193,000,000	\$ 17,371,000,000
(3)	10/30/2023	11/3/2023	\$ (1,862,500,000)	\$ 10,315,500,000	\$ 5,193,000,000	\$ 15,508,500,000
(4)	11/6/2023	11/10/2023	\$ (3,273,100,000)	\$ 7,042,400,000	\$ 5,193,000,000	\$ 12,235,400,000
(5)	11/13/2023	11/17/2023	\$ 636,800,000	\$ 7,679,200,000	\$ 5,193,000,000	\$ 12,872,200,000
(6)	11/20/2023	11/24/2023	\$ (1,715,300,000)	\$ 5,963,900,000	\$ 5,193,000,000	\$ 11,156,900,000
(7)	11/27/2023	12/1/2023	\$ (6,466,600,000)	\$ (502,700,000)	\$ 5,193,000,000	\$ 4,690,300,000
(8)	12/4/2023	12/8/2023	\$ 360,800,000	\$ (141,900,000)	\$ 5,193,000,000	\$ 5,051,100,000
(9)	12/11/2023	12/15/2023	\$ 50,300,000	\$ (91,600,000)	\$ 5,193,000,000	\$ 5,101,400,000

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 \$ 229,000,000.

Dated: October 18, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member