

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

MAY 31, 2024

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

MAY 2024

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Summary of Investment Data A Comparison of May 2024 with May 2023

(Dollars In Thousands)

	May 2024	May 2023	Change
Average Daily Portfolio (\$)	166,591,716	183,313,334	-16,721,618
Accrued Earnings (\$)	611,262	466,044	+145,218
Effective Yield (%)	4.332	2.993	+1.339
Average Life-Month End (In Days)	233	258	-25
Total Security Transactions			
Amount (\$)	48,719,829	43,849,361	+4,870,468
Number	981	882	+99
Total Time Deposit Transactions			
Amount (\$)	2,688,000	2,130,000	+558,000
Number	77	60	+17
Average Workday Investment Activity (\$)	2,336,720	2,089,971	+246,749
Prescribed Demand Account Balances For Services (\$)	165,000	211,000	-46,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

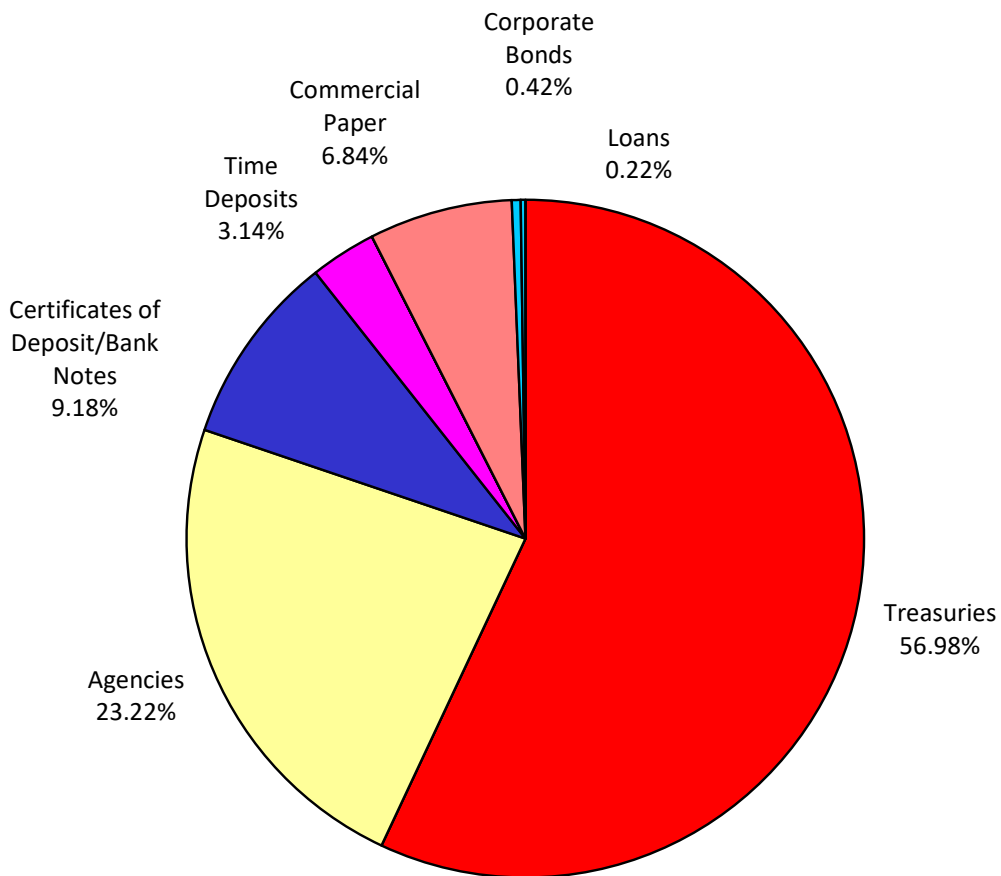
May 31, 2024

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	31,345,508	19.31	-1.32
Bonds	0	0.00	0
Notes	61,147,509	37.67	-0.13
Strips	0	0.00	0
Total Government	<u>92,493,017</u>	<u>56.98</u>	<u>-1.45</u>
Agency Debentures	13,055,368	8.05	+0.59
Certificates of Deposit	14,900,015	9.18	+0.34
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	24,628,901	15.17	+0.04
Time Deposits	5,105,000	3.14	+0.15
GNMAs	0	0.00	0
Commercial Paper	11,106,151	6.84	+0.30
Remics	1,943	0.00	0
Corporate Bonds	675,060	0.42	+0.01
PMIA Loans	363,727	0.22	+0.02
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>162,329,182</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>May 2024</u>		<u>April 2024</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	981	48,719,829	983	48,619,864
Time Deposits	77	2,688,000	68	1,881,000
Other	8	119,614	4	1,440,793
Total	<u>1,066</u>	<u>51,527,443</u>	<u>1,055</u>	<u>51,941,657</u>
PMIA Monthly Average Effective Yield (%)		4.332		4.272
Year to Date Yield Last Day of Month (%)		3.875		3.828

Pooled Money Investment Account Portfolio Composition \$162.3 billion 05/31/2024



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>
05/01/24	REDEMPTIONS								
	CP	CR AG NY		05/01/24	5.290	50,000	6	44,083.33	5.368
	CP	CR AG NY		05/01/24	5.290	50,000	6	44,083.33	5.368
	CP	RABO NY		05/01/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		05/01/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		05/01/24	5.300	50,000	6	44,166.67	5.378
	CP	DEERE CAP		05/01/24	5.310	50,000	57	420,375.00	5.429
	CP	LIBERTY		05/01/24	5.290	50,000	92	675,944.44	5.452
	CP	VERSAILLES		05/01/24	5.390	50,000	131	980,680.56	5.589
	CP	SOC GEN NY		05/01/24	5.410	50,000	146	1,097,027.78	5.624
	CP	SOC GEN NY		05/01/24	5.410	50,000	146	1,097,027.78	5.624
	CP	SOC GEN NY		05/01/24	5.410	50,000	146	1,097,027.78	5.624
	CP	METLIFE STF		05/01/24	5.400	50,000	153	1,147,500.00	5.619
	CP	METLIFE STF		05/01/24	5.400	50,000	153	1,147,500.00	5.619
	DN	FNMA		05/01/24	5.235	50,000	5	36,354.17	5.312
	DN	FNMA		05/01/24	5.235	50,000	5	36,354.17	5.312
	DN	FHLB		05/01/24	5.200	50,000	70	505,555.56	5.341
	DN	FHLB		05/01/24	5.200	50,000	70	505,555.56	5.341
	DN	FHLB		05/01/24	5.195	50,000	91	656,590.28	5.352
	DN	FHLB		05/01/24	5.195	50,000	91	656,590.28	5.352
	DN	FHLB		05/01/24	5.195	50,000	91	656,590.28	5.352
	DN	FNMA		05/01/24	5.100	50,000	105	743,750.00	5.263
	DN	FNMA		05/01/24	5.100	50,000	105	743,750.00	5.263
	DN	FNMA		05/01/24	5.115	50,000	117	831,187.50	5.288
	DN	FNMA		05/01/24	5.115	50,000	117	831,187.50	5.288
	DN	FFCB		05/01/24	5.130	50,000	124	883,500.00	5.309
	DN	FFCB		05/01/24	5.130	50,000	124	883,500.00	5.309
	DN	FHLB		05/01/24	5.140	50,000	124	885,222.22	5.320
	DN	FHLB		05/01/24	5.140	50,000	124	885,222.22	5.320
	DN	FHLB		05/01/24	5.140	50,000	124	885,222.22	5.320
	DN	FHLMC		05/01/24	5.100	50,000	131	927,916.67	5.283
	DN	FHLMC		05/01/24	5.100	50,000	131	927,916.67	5.283
	DN	FHLMC		05/01/24	5.125	50,000	133	946,701.39	5.311
	DN	FHLMC		05/01/24	5.125	50,000	133	946,701.39	5.311
	DN	IADB		05/01/24	5.210	50,000	140	1,013,055.56	5.406
	DN	IADB		05/01/24	5.210	50,000	140	1,013,055.56	5.406
	DN	IBRD		05/01/24	5.230	50,000	155	1,125,902.78	5.440
	DN	IBRD		05/01/24	5.230	50,000	155	1,125,902.78	5.440
	DN	FHLB		05/01/24	5.240	50,000	155	1,128,055.56	5.450
	DN	IBRD		05/01/24	5.200	50,000	162	1,170,000.00	5.413
	DN	IBRD		05/01/24	5.200	50,000	162	1,170,000.00	5.413
	DN	IBRD		05/01/24	5.200	50,000	162	1,170,000.00	5.413
	DN	IBRD		05/01/24	5.200	50,000	162	1,170,000.00	5.413
	DN	FHLB		05/01/24	5.210	50,000	166	1,201,194.44	5.427
	DN	FHLB		05/01/24	5.210	50,000	166	1,201,194.44	5.427
	DN	FHLB		05/01/24	5.220	50,000	167	1,210,750.00	5.439
	DN	FHLB		05/01/24	5.220	50,000	167	1,210,750.00	5.439

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/01/24	REDEMPTIONS (Continued)								
	DN	IFC		05/01/24	5.270	50,000	170	1,244,305.56	5.495
	DN	IFC		05/01/24	5.270	50,000	170	1,244,305.56	5.495
	DN	IBRD		05/01/24	5.270	50,000	177	1,295,541.67	5.500
	DN	IBRD		05/01/24	5.270	50,000	177	1,295,541.67	5.500
	YCD	SVENSKA	5.330	05/01/24	5.330	50,000	92	681,055.56	5.419
	YCD	SVENSKA	5.330	05/01/24	5.330	50,000	92	681,055.56	5.419
	YCD	SUMITOMO	5.280	05/01/24	5.280	50,000	119	872,666.67	5.368
	YCD	SUMITOMO	5.280	05/01/24	5.280	50,000	119	872,666.67	5.368
	YCD	SWEDBANK	5.300	05/01/24	5.300	50,000	120	883,333.33	5.388
	YCD	SWEDBANK	5.300	05/01/24	5.300	50,000	120	883,333.33	5.388
	YCD	FORTIS	5.650	05/01/24	5.650	50,000	163	1,279,097.22	5.744
	YCD	FORTIS	5.650	05/01/24	5.650	50,000	163	1,279,097.22	5.744
05/01/24	PURCHASES								
	CP	METLIFE STF		09/04/24	5.320	50,000			
	CP	METLIFE STF		09/04/24	5.320	50,000			
	DN	FHLB		10/25/24	5.165	50,000			
	YCD	SUMI TRUST	5.310	05/08/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	05/08/24	5.310	50,000			
	YCD	KBC	5.320	06/04/24	5.320	50,000			
	YCD	KBC	5.320	06/04/24	5.320	50,000			
	YCD	RABOBANK	5.550	02/03/25	5.550	50,000			
	YCD	RABOBANK	5.550	02/03/25	5.550	50,000			
05/02/24	REDEMPTIONS								
	CP	JPM LLC		05/02/24	5.330	50,000	29	214,680.56	5.427
	CP	JPM LLC		05/02/24	5.330	50,000	29	214,680.56	5.427
	DN	FHLMC		05/02/24	5.245	50,000	6	43,708.33	5.322
	DN	FHLMC		05/02/24	5.245	50,000	6	43,708.33	5.322
	DN	IBRD		05/02/24	5.240	50,000	153	1,113,500.00	5.449
	DN	IBRD		05/02/24	5.240	50,000	153	1,113,500.00	5.449
	TR	BILL		05/02/24	5.125	50,000	125	889,756.94	5.305
	TR	BILL		05/02/24	5.125	50,000	125	889,756.94	5.305
	TR	BILL		05/02/24	5.125	50,000	125	889,756.94	5.305
	TR	BILL		05/02/24	5.145	50,000	125	893,229.17	5.326
	TR	BILL		05/02/24	5.145	50,000	125	893,229.17	5.326
	TR	BILL		05/02/24	5.145	50,000	125	893,229.17	5.326
	TR	BILL		05/02/24	5.145	50,000	126	900,375.00	5.327
	TR	BILL		05/02/24	5.145	50,000	126	900,375.00	5.327
	TR	BILL		05/02/24	5.145	50,000	126	900,375.00	5.327
	TR	BILL		05/02/24	5.145	50,000	136	971,833.33	5.334
	TR	BILL		05/02/24	5.145	50,000	136	971,833.33	5.334
	TR	BILL		05/02/24	5.145	50,000	136	971,833.33	5.334

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>
05/02/24	REDEMPTIONS (Continued)								
	TR	BILL		05/02/24	5.150	50,000	136	972,777.78	5.340
	TR	BILL		05/02/24	5.150	50,000	136	972,777.78	5.340
	TR	BILL		05/02/24	5.150	50,000	136	972,777.78	5.340
	TR	BILL		05/02/24	5.170	50,000	168	1,206,333.33	5.386
	TR	BILL		05/02/24	5.170	50,000	168	1,206,333.33	5.386
	TR	BILL		05/02/24	5.170	50,000	168	1,206,333.33	5.386
	TR	BILL		05/02/24	5.170	50,000	168	1,206,333.33	5.386
	TR	BILL		05/02/24	5.170	50,000	168	1,206,333.33	5.386
	TR	BILL		05/02/24	5.230	50,000	175	1,271,180.56	5.456
	TR	BILL		05/02/24	5.230	50,000	175	1,271,180.56	5.456
	TR	BILL		05/02/24	5.242	50,000	176	1,281,377.78	5.470
	TR	BILL		05/02/24	5.242	50,000	176	1,281,377.78	5.470
	TR	BILL		05/02/24	5.242	50,000	176	1,281,377.78	5.470
	TR	BILL		05/02/24	5.245	50,000	177	1,289,395.83	5.474
	TR	BILL		05/02/24	5.245	50,000	177	1,289,395.83	5.474
	TR	BILL		05/02/24	5.245	50,000	177	1,289,395.83	5.474
	TR	BILL		05/02/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/02/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/02/24	5.245	50,000	178	1,296,680.56	5.474
05/02/24	PURCHASES								
	TR	BILL		08/27/24	5.235	50,000			
	TR	BILL		08/27/24	5.235	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	TR	BILL		10/24/24	5.160	50,000			
05/03/24	REDEMPTIONS								
	CP	CR AG NY		05/03/24	5.300	50,000	18	132,500.00	5.388
	CP	CR AG NY		05/03/24	5.300	50,000	18	132,500.00	5.388
	CP	CHARIOT		05/03/24	5.330	50,000	63	466,375.00	5.455
	CP	CHARIOT		05/03/24	5.330	50,000	63	466,375.00	5.455
	CP	JUPITER		05/03/24	5.320	50,000	92	679,777.78	5.483
	CP	JUPITER		05/03/24	5.320	50,000	92	679,777.78	5.483
	CP	ATLANTIC		05/03/24	5.340	50,000	115	852,916.67	5.523
	DN	FHLB		05/03/24	5.180	50,000	142	1,021,611.11	5.376
	DN	FHLB		05/03/24	5.180	50,000	142	1,021,611.11	5.376
	DN	IADB		05/03/24	5.210	50,000	142	1,027,527.78	5.408
	DN	IADB		05/03/24	5.210	50,000	142	1,027,527.78	5.408
	DN	IFC		05/03/24	5.210	50,000	170	1,230,138.89	5.430
	DN	IFC		05/03/24	5.210	50,000	170	1,230,138.89	5.430
	YCD	SUMI TRUST	5.300	05/03/24	5.300	50,000	7	51,527.78	5.374
	YCD	SUMI TRUST	5.300	05/03/24	5.300	50,000	7	51,527.78	5.374
	YCD	MUFG BK	5.400	05/03/24	5.400	50,000	72	540,000.00	5.490
	YCD	MUFG BK	5.400	05/03/24	5.400	50,000	72	540,000.00	5.490

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>
05/03/24	REDEMPTIONS (Continued)								
	YCD	TORONTO	5.380	05/03/24	5.380	50,000	92	687,444.44	5.470
	YCD	TORONTO	5.380	05/03/24	5.380	50,000	92	687,444.44	5.470
	YCD	DNB	5.300	05/03/24	5.300	50,000	93	684,583.33	5.388
	YCD	DNB	5.300	05/03/24	5.300	50,000	93	684,583.33	5.388
	YCD	MIZUHO	5.370	05/03/24	5.370	50,000	101	753,291.67	5.460
	YCD	MIZUHO	5.370	05/03/24	5.370	50,000	101	753,291.67	5.460
05/03/24	PURCHASES								
	CP	RABO NY		05/09/24	5.300	50,000			
	CP	RABO NY		05/09/24	5.300	50,000			
	CP	RABO NY		05/13/24	5.300	50,000			
	CP	RABO NY		05/13/24	5.300	50,000			
	CP	SOC GEN NY		06/10/24	5.280	50,000			
	CP	SOC GEN NY		06/10/24	5.280	50,000			
	CP	MUFG BK		06/10/24	5.280	50,000			
	CP	MUFG BK		06/10/24	5.280	50,000			
	CP	MUFG BK		06/10/24	5.280	50,000			
	CP	CR AG NY		06/10/24	5.300	50,000			
	CP	CR AG NY		06/10/24	5.300	50,000			
	CP	CR AG NY		06/10/24	5.300	50,000			
	CP	JOHNSON		09/04/24	5.270	50,000			
	CP	JOHNSON		09/04/24	5.270	50,000			
	DN	FHLB		10/21/24	5.120	50,000			
	DN	FHLB		10/21/24	5.120	50,000			
	DN	FHLB		10/21/24	5.120	50,000			
	DN	FHLB		10/25/24	5.120	50,000			
	DN	FHLB		10/25/24	5.120	50,000			
	DN	FHLB		10/25/24	5.120	50,000			
	DN	FHLB		11/25/24	5.055	50,000			
	DN	FHLB		11/25/24	5.055	50,000			
	DN	FHLB		11/25/24	5.055	50,000			
	TR	BILL		06/13/24	5.265	50,000			
	TR	BILL		06/13/24	5.265	50,000			
	TR	BILL		06/13/24	5.266	50,000			
	TR	BILL		06/13/24	5.266	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.226	50,000			
	TR	BILL		08/27/24	5.226	50,000			
	TR	BILL		08/27/24	5.226	50,000			
	TR	BILL		09/26/24	5.165	50,000			
	TR	BILL		09/26/24	5.165	50,000			
	TR	BILL		09/26/24	5.165	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>
05/03/24	PURCHASES (Continued)								
	TR	BILL		09/26/24	5.170	50,000			
	TR	BILL		09/26/24	5.170	50,000			
	TR	BILL		09/26/24	5.170	50,000			
05/06/24	REDEMPTIONS								
	DEB	FHLB	0.500	05/06/24	0.175	50,000	1,096	750,000.00	0.501
	DEB	FHLB	0.500	05/06/24	0.175	50,000	1,096	750,000.00	0.501
05/06/24	PURCHASES								
	CD	US BANK	5.250	06/10/24	5.250	50,000			
	CD	US BANK	5.250	06/10/24	5.250	50,000			
	CP	JPM LLC		08/05/24	5.370	50,000			
	DN	IADB		07/26/24	5.260	50,000			
	DN	IADB		07/26/24	5.260	50,000			
	DN	IBRD		11/01/24	5.190	50,000			
	DN	IBRD		11/01/24	5.190	50,000			
	DN	IBRD		11/01/24	5.190	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	YCD	DNB	5.320	06/10/24	5.320	50,000			
	YCD	DNB	5.320	06/10/24	5.320	50,000			
	YCD	NORINCHUK	5.370	06/10/24	5.370	50,000			
	YCD	NORINCHUK	5.370	06/10/24	5.370	50,000			
	YCD	RB CANADA	5.440	02/03/25	5.440	50,000			
	YCD	RB CANADA	5.440	02/03/25	5.440	50,000			
05/07/24	NO REDEMPTIONS								
05/07/24	PURCHASES								
	CP	BNP NY		05/14/24	5.290	50,000			
	CP	BNP NY		05/14/24	5.290	50,000			
	CP	GOTHAM		08/05/24	5.370	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		12/02/24	5.070	50,000			
	DN	FHLB		12/02/24	5.070	50,000			
	TR	BILL		06/13/24	5.270	50,000			
	TR	BILL		06/13/24	5.270	50,000			
	TR	BILL		06/13/24	5.273	50,000			
	TR	BILL		06/13/24	5.273	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>
05/07/24	PURCHASES (Continued)								
	YCD	SUMI TRUST	5.310	05/14/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	05/14/24	5.310	50,000			
	YCD	MIZUHO	5.430	09/13/24	5.430	50,000			
	YCD	MIZUHO	5.430	09/13/24	5.430	50,000			
05/08/24	REDEMPTIONS								
	CD	US BANK	5.250	05/08/24	5.250	50,000	34	247,916.67	5.323
	CD	US BANK	5.250	05/08/24	5.250	50,000	34	247,916.67	5.323
	CP	CR AG NY		05/08/24	5.300	50,000	14	103,055.56	5.385
	CP	CR AG NY		05/08/24	5.300	50,000	14	103,055.56	5.385
	CP	COCA COLA		05/08/24	5.270	50,000	55	402,569.44	5.387
	CP	MIZUHO NY		05/08/24	5.260	50,000	98	715,944.44	5.425
	CP	MIZUHO NY		05/08/24	5.260	50,000	98	715,944.44	5.425
	DN	IBRD		05/08/24	5.150	50,000	69	493,541.67	5.288
	DN	IBRD		05/08/24	5.150	50,000	69	493,541.67	5.288
	DN	IBRD		05/08/24	5.070	50,000	98	690,083.33	5.227
	DN	IBRD		05/08/24	5.070	50,000	98	690,083.33	5.227
	DN	FHLB		05/08/24	5.135	50,000	104	741,722.22	5.299
	DN	FHLB		05/08/24	5.135	50,000	104	741,722.22	5.299
	DN	FHLB		05/08/24	5.110	50,000	139	986,513.89	5.300
	DN	FHLB		05/08/24	5.110	50,000	139	986,513.89	5.300
	DN	IBRD		05/08/24	5.200	50,000	169	1,220,555.56	5.419
	DN	IBRD		05/08/24	5.200	50,000	169	1,220,555.56	5.419
	YCD	SUMI TRUST	5.310	05/08/24	5.310	50,000	7	51,625.00	5.384
	YCD	SUMI TRUST	5.310	05/08/24	5.310	50,000	7	51,625.00	5.384
	YCD	DNB	5.280	05/08/24	5.280	50,000	9	66,000.00	5.353
	YCD	DNB	5.280	05/08/24	5.280	50,000	9	66,000.00	5.353
	YCD	KBC	5.350	05/08/24	5.350	50,000	68	505,277.78	5.424
	YCD	KBC	5.350	05/08/24	5.350	50,000	68	505,277.78	5.424
	YCD	BNP	5.390	05/08/24	5.390	50,000	124	928,277.78	5.480
	YCD	BNP	5.390	05/08/24	5.390	50,000	124	928,277.78	5.480
05/08/24	PURCHASES								
	CD	BMO BANK	5.500	11/27/24	5.500	50,000			
	CD	BMO BANK	5.500	11/27/24	5.500	50,000			
	CP	ING FDL		11/13/24	5.330	50,000			
	CP	ING FDL		11/13/24	5.330	50,000			
	CP	BOFA		11/27/24	5.340	50,000			
	CP	BOFA		11/27/24	5.340	50,000			
	CP	LIBERTY		11/27/24	5.350	50,000			
	DN	FNMA		05/31/24	5.235	50,000			
	DN	FNMA		05/31/24	5.235	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		11/27/24	5.080	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>
05/08/24	PURCHASES (Continued)								
	YCD	KBC	5.320	06/10/24	5.320	50,000			
	YCD	KBC	5.320	06/10/24	5.320	50,000			
	YCD	NATIXIS	5.480	11/27/24	5.480	50,000			
	YCD	NATIXIS	5.480	11/27/24	5.480	50,000			
05/09/24	REDEMPTIONS								
	CP	RABO NY		05/09/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		05/09/24	5.300	50,000	6	44,166.67	5.378
	CP	MUFG BK		05/09/24	5.290	50,000	36	264,500.00	5.392
	CP	MUFG BK		05/09/24	5.290	50,000	36	264,500.00	5.392
	DN	FHLB		05/09/24	5.270	50,000	13	95,152.78	5.353
	DN	FHLB		05/09/24	5.270	50,000	13	95,152.78	5.353
	DN	FHLB		05/09/24	5.270	50,000	13	95,152.78	5.353
	DN	FHLB		05/09/24	5.270	50,000	13	95,152.78	5.353
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.280	50,000	22	161,333.33	5.371
	TR	BILL		05/09/24	5.280	50,000	22	161,333.33	5.371
	TR	BILL		05/09/24	5.280	50,000	22	161,333.33	5.371
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.123	50,000	128	910,666.67	5.304
	TR	BILL		05/09/24	5.123	50,000	128	910,666.67	5.304
	TR	BILL		05/09/24	5.123	50,000	128	910,666.67	5.304
	TR	BILL		05/09/24	5.130	50,000	128	912,000.00	5.312
	TR	BILL		05/09/24	5.130	50,000	128	912,000.00	5.312
	TR	BILL		05/09/24	5.130	50,000	128	912,000.00	5.312
	TR	BILL		05/09/24	5.115	50,000	135	959,062.50	5.302
	TR	BILL		05/09/24	5.115	50,000	135	959,062.50	5.302
	TR	BILL		05/09/24	5.115	50,000	135	959,062.50	5.302
	TR	BILL		05/09/24	5.165	50,000	161	1,154,951.39	5.375
	TR	BILL		05/09/24	5.165	50,000	161	1,154,951.39	5.375
	TR	BILL		05/09/24	5.165	50,000	161	1,154,951.39	5.375

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>
05/09/24	REDEMPTIONS (Continued)								
TR	BILL			05/09/24	5.168	50,000	161	1,155,622.22	5.378
TR	BILL			05/09/24	5.168	50,000	161	1,155,622.22	5.378
TR	BILL			05/09/24	5.168	50,000	161	1,155,622.22	5.378
TR	BILL			05/09/24	5.190	50,000	169	1,218,208.33	5.408
TR	BILL			05/09/24	5.190	50,000	169	1,218,208.33	5.408
TR	BILL			05/09/24	5.193	50,000	169	1,218,795.14	5.411
TR	BILL			05/09/24	5.193	50,000	169	1,218,795.14	5.411
TR	BILL			05/09/24	5.195	50,000	169	1,219,381.94	5.414
TR	BILL			05/09/24	5.195	50,000	169	1,219,381.94	5.414
TR	BILL			05/09/24	5.195	50,000	169	1,219,381.94	5.414
TR	BILL			05/09/24	5.185	50,000	171	1,231,437.50	5.405
TR	BILL			05/09/24	5.185	50,000	171	1,231,437.50	5.405
TR	BILL			05/09/24	5.185	50,000	171	1,231,437.50	5.405
TR	BILL			05/09/24	5.188	50,000	171	1,232,031.25	5.407
TR	BILL			05/09/24	5.188	50,000	171	1,232,031.25	5.407
TR	BILL			05/09/24	5.188	50,000	171	1,232,031.25	5.407
TR	BILL			05/09/24	5.183	50,000	174	1,252,437.50	5.404
TR	BILL			05/09/24	5.183	50,000	174	1,252,437.50	5.404
TR	BILL			05/09/24	5.183	50,000	174	1,252,437.50	5.404
TR	BILL			05/09/24	5.185	50,000	174	1,253,041.67	5.407
TR	BILL			05/09/24	5.185	50,000	174	1,253,041.67	5.407
TR	BILL			05/09/24	5.185	50,000	174	1,253,041.67	5.407
TR	BILL			05/09/24	5.182	50,000	175	1,259,513.89	5.405
TR	BILL			05/09/24	5.182	50,000	175	1,259,513.89	5.405
TR	BILL			05/09/24	5.245	50,000	178	1,296,680.56	5.474
TR	BILL			05/09/24	5.245	50,000	178	1,296,680.56	5.474
TR	BILL			05/09/24	5.245	50,000	178	1,296,680.56	5.474
TR	BILL			05/09/24	5.245	50,000	178	1,296,680.56	5.474
TR	BILL			05/09/24	5.245	50,000	178	1,296,680.56	5.474
TR	BILL			05/09/24	5.245	50,000	178	1,296,680.56	5.474
TR	BILL			05/09/24	5.245	50,000	178	1,296,680.56	5.474
TR	BILL			05/09/24	5.251	50,000	182	1,327,336.11	5.484
TR	BILL			05/09/24	5.251	50,000	182	1,327,336.11	5.484
TR	BILL			05/09/24	5.251	50,000	182	1,327,336.11	5.484
YCD	DNB		5.300	05/09/24	5.300	50,000	37	272,361.11	5.374
YCD	DNB		5.300	05/09/24	5.300	50,000	37	272,361.11	5.374
YCD	NORINCHUK		5.370	05/09/24	5.370	50,000	37	275,958.33	5.445
YCD	NORINCHUK		5.370	05/09/24	5.370	50,000	37	275,958.33	5.445

05/09/24 NO PURCHASES

05/10/24 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>
05/10/24	PURCHASES								
	CP	THUNDER		07/26/24	5.350	50,000			
	CP	JOHNSON		11/01/24	5.230	50,000			
	CP	GOTHAM		11/01/24	5.340	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FNMA		11/22/24	5.055	50,000			
	DN	FNMA		11/22/24	5.055	50,000			
	DN	FFCB		11/27/24	5.040	50,000			
	DN	FFCB		11/27/24	5.040	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	YCD	DNB	5.280	05/23/24	5.280	50,000			
	YCD	DNB	5.280	05/23/24	5.280	50,000			
	YCD	CIBC	5.440	11/27/24	5.440	50,000			
	YCD	CIBC	5.440	11/27/24	5.440	50,000			
	YCD	BNP	5.470	11/27/24	5.470	50,000			
	YCD	BNP	5.470	11/27/24	5.470	50,000			
05/13/24	REDEMPTIONS								
	CB	JPM CHASE	3.625	05/13/24	1.644	14,000	822	533,314.44	1.625
	CD	US BANK	5.250	05/13/24	5.250	50,000	34	247,916.67	5.323
	CD	US BANK	5.250	05/13/24	5.250	50,000	34	247,916.67	5.323
	CP	RABO NY		05/13/24	5.300	50,000	10	73,611.11	5.382
	CP	RABO NY		05/13/24	5.300	50,000	10	73,611.11	5.382
	CP	ATLANTIC		05/13/24	5.320	50,000	34	251,222.22	5.421
	CP	MUFG BK		05/13/24	5.300	50,000	35	257,638.89	5.401
	CP	MUFG BK		05/13/24	5.300	50,000	35	257,638.89	5.401
	CP	CR AG NY		05/13/24	5.310	50,000	38	280,250.00	5.414
	CP	CR AG NY		05/13/24	5.310	50,000	38	280,250.00	5.414
	CP	CR AG NY		05/13/24	5.310	50,000	38	280,250.00	5.414
	DN	FHLMC		05/13/24	5.230	50,000	28	203,388.89	5.324
	DN	FHLMC		05/13/24	5.230	50,000	28	203,388.89	5.324
	DN	FNMA		05/13/24	5.215	50,000	34	246,263.89	5.314
	DN	FNMA		05/13/24	5.215	50,000	34	246,263.89	5.314
	DN	FNMA		05/13/24	5.215	50,000	38	275,236.11	5.317
	DN	FNMA		05/13/24	5.215	50,000	38	275,236.11	5.317
	YCD	KBC	5.320	05/13/24	5.320	50,000	31	229,055.56	5.394
	YCD	KBC	5.320	05/13/24	5.320	50,000	31	229,055.56	5.394
	YCD	NORINCHUK	5.370	05/13/24	5.370	50,000	38	283,416.67	5.445
	YCD	NORINCHUK	5.370	05/13/24	5.370	50,000	38	283,416.67	5.445

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>
05/13/24	PURCHASES								
	CP	APPLE		05/20/24	5.280	50,000			
	CP	TOYOTA		11/27/24	5.300	50,000			
	CP	TOYOTA		11/27/24	5.300	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	YCD	DNB	5.310	06/21/24	5.310	50,000			
	YCD	DNB	5.310	06/21/24	5.310	50,000			
	YCD	TORONTO	5.480	11/27/24	5.480	50,000			
	YCD	TORONTO	5.480	11/27/24	5.480	50,000			
05/14/24	REDEMPTIONS								
	CP	BNP NY		05/14/24	5.290	50,000	7	51,430.56	5.369
	CP	BNP NY		05/14/24	5.290	50,000	7	51,430.56	5.369
	CP	APPLE		05/14/24	5.270	50,000	20	146,388.89	5.359
	CP	THUNDER		05/14/24	5.310	50,000	60	442,500.00	5.432
	DN	FHLB		05/14/24	5.260	50,000	32	233,777.78	5.358
	DN	FHLB		05/14/24	5.260	50,000	32	233,777.78	5.358
	DN	FHLB		05/14/24	5.130	50,000	147	1,047,375.00	5.327
	DN	FHLB		05/14/24	5.130	50,000	147	1,047,375.00	5.327
	DN	IBRD		05/14/24	5.170	50,000	153	1,098,625.00	5.374
	DN	IBRD		05/14/24	5.170	50,000	153	1,098,625.00	5.374
	DN	FHLB		05/14/24	5.200	50,000	176	1,271,111.11	5.425
	DN	FHLB		05/14/24	5.200	50,000	176	1,271,111.11	5.425
	TR	BILL		05/14/24	5.250	50,000	32	233,333.33	5.348
	TR	BILL		05/14/24	5.250	50,000	32	233,333.33	5.348
	TR	BILL		05/14/24	5.250	50,000	32	233,333.33	5.348
	TR	BILL		05/14/24	5.250	50,000	33	240,625.00	5.349
	TR	BILL		05/14/24	5.250	50,000	33	240,625.00	5.349
	TR	BILL		05/14/24	5.250	50,000	33	240,625.00	5.349
	TR	BILL		05/14/24	5.250	50,000	34	247,916.67	5.349
	TR	BILL		05/14/24	5.250	50,000	34	247,916.67	5.349
	TR	BILL		05/14/24	5.245	50,000	35	254,965.28	5.345
	TR	BILL		05/14/24	5.245	50,000	35	254,965.28	5.345
	TR	BILL		05/14/24	5.245	50,000	35	254,965.28	5.345
	TR	BILL		05/14/24	5.246	50,000	35	255,013.89	5.346
	TR	BILL		05/14/24	5.246	50,000	35	255,013.89	5.346
	TR	BILL		05/14/24	5.246	50,000	35	255,013.89	5.346
	TR	BILL		05/14/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/14/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/14/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/14/24	5.215	50,000	39	282,479.17	5.317
	TR	BILL		05/14/24	5.215	50,000	39	282,479.17	5.317
	TR	BILL		05/14/24	5.215	50,000	39	282,479.17	5.317

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>
05/14/24	REDEMPTIONS (Continued)								
	TR	BILL		05/14/24	5.225	50,000	39	283,020.83	5.328
	TR	BILL		05/14/24	5.225	50,000	39	283,020.83	5.328
	TR	BILL		05/14/24	5.225	50,000	39	283,020.83	5.328
	TR	BILL		05/14/24	5.230	50,000	39	283,291.67	5.333
	TR	BILL		05/14/24	5.230	50,000	39	283,291.67	5.333
	TR	BILL		05/14/24	5.230	50,000	39	283,291.67	5.333
	TR	BILL		05/14/24	5.250	50,000	53	386,458.33	5.364
	TR	BILL		05/14/24	5.250	50,000	53	386,458.33	5.364
	TR	BILL		05/14/24	5.250	50,000	53	386,458.33	5.364
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.140	50,000	104	742,444.44	5.304
	TR	BILL		05/14/24	5.140	50,000	104	742,444.44	5.304
	TR	BILL		05/14/24	5.140	50,000	104	742,444.44	5.304
	TR	BILL		05/14/24	5.150	50,000	104	743,888.89	5.315
	TR	BILL		05/14/24	5.150	50,000	104	743,888.89	5.315
	TR	BILL		05/14/24	5.150	50,000	104	743,888.89	5.315
	TR	BILL		05/14/24	5.160	50,000	104	745,333.33	5.325
	TR	BILL		05/14/24	5.160	50,000	104	745,333.33	5.325
	TR	BILL		05/14/24	5.160	50,000	104	745,333.33	5.325
	TR	BILL		05/14/24	5.175	50,000	117	840,937.50	5.351
	TR	BILL		05/14/24	5.175	50,000	117	840,937.50	5.351
	TR	BILL		05/14/24	5.175	50,000	117	840,937.50	5.351
	TR	BILL		05/14/24	5.175	50,000	117	840,937.50	5.351
	TR	BILL		05/14/24	5.163	50,000	118	846,076.39	5.339
	TR	BILL		05/14/24	5.163	50,000	118	846,076.39	5.339
	TR	BILL		05/14/24	5.163	50,000	118	846,076.39	5.339
	TR	BILL		05/14/24	5.168	50,000	118	846,895.83	5.344
	TR	BILL		05/14/24	5.168	50,000	118	846,895.83	5.344
	TR	BILL		05/14/24	5.168	50,000	118	846,895.83	5.344
	TR	BILL		05/14/24	5.180	50,000	118	848,944.44	5.357
	TR	BILL		05/14/24	5.180	50,000	118	848,944.44	5.357
	TR	BILL		05/14/24	5.180	50,000	118	848,944.44	5.357
	TR	BILL		05/14/24	5.182	50,000	118	849,272.22	5.359
	TR	BILL		05/14/24	5.182	50,000	118	849,272.22	5.359
	TR	BILL		05/14/24	5.182	50,000	118	849,272.22	5.359
	TR	BILL		05/14/24	5.183	50,000	118	849,436.11	5.360
	TR	BILL		05/14/24	5.183	50,000	118	849,436.11	5.360
	TR	BILL		05/14/24	5.160	50,000	119	852,833.33	5.337
	TR	BILL		05/14/24	5.160	50,000	119	852,833.33	5.337
	TR	BILL		05/14/24	5.160	50,000	119	852,833.33	5.337
	TR	BILL		05/14/24	5.160	50,000	119	852,833.33	5.337

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>
05/14/24	REDEMPTIONS (Continued)								
	YCD	SUMI TRUST	5.310	05/14/24	5.310	50,000	7	51,625.00	5.384
	YCD	SUMI TRUST	5.310	05/14/24	5.310	50,000	7	51,625.00	5.384
05/14/24	PURCHASES								
	CP	CR AG NY		05/29/24	5.280	50,000			
	CP	CR AG NY		05/29/24	5.280	50,000			
	CP	SHEFFIELD		07/15/24	5.360	50,000			
	CP	SHEFFIELD		07/15/24	5.360	50,000			
	CP	THUNDER		08/26/24	5.360	50,000			
	CP	PACLIFE STF		11/01/24	5.320	50,000			
	CP	JOHNSON		11/22/24	5.260	50,000			
	CP	JOHNSON		11/22/24	5.260	50,000			
	DN	FFCB		11/27/24	5.040	50,000			
	DN	FFCB		11/27/24	5.040	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.235	50,000			
	TR	BILL		09/10/24	5.235	50,000			
	TR	BILL		09/10/24	5.235	50,000			
	TR	BILL		09/10/24	5.236	50,000			
	TR	BILL		09/10/24	5.236	50,000			
	TR	BILL		09/10/24	5.236	50,000			
	YCD	MUFG BK	5.290	06/13/24	5.290	50,000			
	YCD	MUFG BK	5.290	06/13/24	5.290	50,000			
	YCD	KBC	5.320	06/13/24	5.320	50,000			
	YCD	KBC	5.320	06/13/24	5.320	50,000			
	YCD	NORINCHUK	5.360	06/13/24	5.360	50,000			
	YCD	NORINCHUK	5.360	06/13/24	5.360	50,000			
05/15/24	REDEMPTIONS								
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444

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>
05/15/24	REDEMPTIONS (Continued)								
	TR	NOTE	0.250	05/15/24	0.401	50,000	1,062	582,201.09	0.403
	TR	NOTE	0.250	05/15/24	0.401	50,000	1,062	582,201.09	0.403
	TR	NOTE	0.250	05/15/24	0.401	50,000	1,062	582,201.09	0.403
	TR	NOTE	0.250	05/15/24	0.401	50,000	1,062	582,201.09	0.403
	TR	NOTE	0.250	05/15/24	0.401	50,000	1,062	582,201.09	0.403
	TR	NOTE	0.250	05/15/24	0.401	50,000	1,062	582,201.09	0.403
	TR	NOTE	0.250	05/15/24	0.401	50,000	1,062	582,201.09	0.403
	TR	NOTE	0.250	05/15/24	0.401	50,000	1,062	582,201.09	0.403
	TR	NOTE	0.250	05/15/24	0.401	50,000	1,062	582,201.09	0.403
	TR	NOTE	0.250	05/15/24	0.401	50,000	1,062	582,201.09	0.403
	TR	NOTE	0.250	05/15/24	0.311	50,000	1,084	460,767.66	0.312
	TR	NOTE	0.250	05/15/24	0.311	50,000	1,084	460,767.66	0.312
	TR	NOTE	0.250	05/15/24	0.311	50,000	1,084	460,767.66	0.312
	TR	NOTE	0.250	05/15/24	0.312	50,000	1,084	462,720.78	0.313
	TR	NOTE	0.250	05/15/24	0.312	50,000	1,084	462,720.78	0.313
	TR	NOTE	0.250	05/15/24	0.312	50,000	1,084	462,720.78	0.313
	TR	NOTE	0.250	05/15/24	0.317	50,000	1,092	473,250.67	0.318
	TR	NOTE	0.250	05/15/24	0.317	50,000	1,092	473,250.67	0.318
	TR	NOTE	0.250	05/15/24	0.317	50,000	1,092	473,250.67	0.318
	TR	NOTE	0.250	05/15/24	0.318	50,000	1,092	475,203.80	0.319
	TR	NOTE	0.250	05/15/24	0.318	50,000	1,092	475,203.80	0.319
	TR	NOTE	0.250	05/15/24	0.318	50,000	1,092	475,203.80	0.319
	TR	NOTE	0.250	05/15/24	0.330	50,000	1,094	493,461.27	0.331
	TR	NOTE	0.250	05/15/24	0.330	50,000	1,094	493,461.27	0.331
	TR	NOTE	0.250	05/15/24	0.330	50,000	1,094	493,461.27	0.331
	TR	NOTE	0.250	05/15/24	0.330	50,000	1,094	493,461.27	0.331
	TR	NOTE	0.250	05/15/24	0.330	50,000	1,094	493,461.27	0.331
	TR	NOTE	0.250	05/15/24	0.330	50,000	1,094	493,461.27	0.331
	TR	NOTE	0.250	05/15/24	0.330	50,000	1,094	493,461.27	0.331
	TR	NOTE	0.250	05/15/24	0.330	50,000	1,094	493,461.27	0.331
	TR	NOTE	0.250	05/15/24	0.330	50,000	1,094	493,461.27	0.331
	TR	NOTE	0.250	05/15/24	0.335	50,000	1,094	501,273.77	0.336
	TR	NOTE	0.250	05/15/24	0.335	50,000	1,094	501,273.77	0.336
	TR	NOTE	0.250	05/15/24	0.335	50,000	1,094	501,273.77	0.336
	TR	NOTE	0.250	05/15/24	0.335	50,000	1,094	501,273.77	0.336
	TR	NOTE	0.250	05/15/24	0.335	50,000	1,094	501,273.77	0.336
	TR	NOTE	0.250	05/15/24	0.335	50,000	1,094	501,273.77	0.336
	TR	NOTE	0.250	05/15/24	0.335	50,000	1,094	501,273.77	0.336
	TR	NOTE	0.250	05/15/24	0.335	50,000	1,094	501,273.77	0.336
	TR	NOTE	0.250	05/15/24	0.337	50,000	1,094	503,226.90	0.338
	TR	NOTE	0.250	05/15/24	0.337	50,000	1,094	503,226.90	0.338
	TR	NOTE	0.250	05/15/24	0.337	50,000	1,094	503,226.90	0.338
	TR	NOTE	0.250	05/15/24	0.337	50,000	1,094	503,226.90	0.338

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>
05/15/24	PURCHASES								
	CP	RABO NY		05/24/24	5.300	50,000			
	CP	RABO NY		05/24/24	5.300	50,000			
	CP	RABO NY		05/31/24	5.300	50,000			
	CP	RABO NY		05/31/24	5.300	50,000			
	CP	APPLE		06/13/24	5.280	50,000			
	CP	CR AG NY		06/13/24	5.300	50,000			
	CP	CR AG NY		06/13/24	5.300	50,000			
	CP	DEERE CAP		07/25/24	5.330	50,000			
	CP	THUNDER		08/26/24	5.360	50,000			
	CP	METLIFE STF		11/01/24	5.260	50,000			
	CP	METLIFE STF		11/01/24	5.260	50,000			
	DEB CL	FHLMC	5.000	05/01/28	5.001	50,000			
	DEB CL	FHLMC	5.000	05/01/28	5.001	50,000			
	DEB CL	FHLMC	5.000	05/01/28	5.001	50,000			
	DN	IADB		08/12/24	5.250	50,000			
	DN	IADB		08/12/24	5.250	50,000			
	DN	FNMA		11/01/24	5.085	50,000			
	DN	FNMA		11/01/24	5.085	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FFCB		11/22/24	5.050	50,000			
	DN	FFCB		11/22/24	5.050	50,000			
	DN	FHLB		11/22/24	5.095	50,000			
	DN	FHLB		11/22/24	5.095	50,000			
	DN	FHLB		11/22/24	5.100	50,000			
	DN	FHLB		11/22/24	5.100	50,000			
	DN	IFC		11/22/24	5.100	50,000			
	DN	IFC		11/22/24	5.100	50,000			
	DN	FNMA		11/27/24	5.050	50,000			
	DN	FNMA		11/27/24	5.050	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		11/27/24	5.090	50,000			
	DN	FHLB		11/27/24	5.090	50,000			
	DN	FHLB		11/27/24	5.090	50,000			
	DN	FHLB		11/27/24	5.090	50,000			
	DN	FHLB		11/27/24	5.090	50,000			
	DN	FFCB		12/02/24	5.110	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	NOTE	2.250	11/15/24	5.289	50,000			
	TR	NOTE	2.250	11/15/24	5.289	50,000			
	TR	NOTE	2.250	11/15/24	5.289	50,000			
	TR	NOTE	2.250	11/15/24	5.297	50,000			
	TR	NOTE	2.250	11/15/24	5.297	50,000			
	TR	NOTE	2.250	11/15/24	5.297	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>
05/15/24	PURCHASES (Continued)								
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.500	05/15/27	4.633	50,000			
	TR	NOTE	4.500	05/15/27	4.633	50,000			
	TR	NOTE	4.500	05/15/27	4.633	50,000			
	YCD	DNB	5.310	06/13/24	5.310	50,000			
	YCD	DNB	5.310	06/13/24	5.310	50,000			
	YCD	CIC	5.440	11/27/24	5.440	50,000			
	YCD	CIC	5.440	11/27/24	5.440	50,000			
	YCD	SOC GEN	5.470	11/27/24	5.470	50,000			
	YCD	SOC GEN	5.470	11/27/24	5.470	50,000			
05/16/24	REDEMPTIONS								
	TR	BILL		05/16/24	4.930	50,000	337	2,307,513.89	5.255
	TR	BILL		05/16/24	4.930	50,000	337	2,307,513.89	5.255
	TR	BILL		05/16/24	4.930	50,000	337	2,307,513.89	5.255
	TR	BILL		05/16/24	4.970	50,000	351	2,422,875.00	5.310
	TR	BILL		05/16/24	4.970	50,000	351	2,422,875.00	5.310
	TR	BILL		05/16/24	4.973	50,000	351	2,424,093.75	5.313
	TR	BILL		05/16/24	4.973	50,000	351	2,424,093.75	5.313
	TR	BILL		05/16/24	4.560	50,000	364	2,305,333.33	4.860
	TR	BILL		05/16/24	4.560	50,000	364	2,305,333.33	4.860
	TR	BILL		05/16/24	4.560	50,000	364	2,305,333.33	4.860
	TR	BILL		05/16/24	4.565	50,000	364	2,307,861.11	4.866
	TR	BILL		05/16/24	4.565	50,000	364	2,307,861.11	4.866
	TR	BILL		05/16/24	4.565	50,000	364	2,307,861.11	4.866
05/16/24	PURCHASES								
	CP	BNP NY		05/20/24	5.290	50,000			
	CP	BNP NY		05/20/24	5.290	50,000			
	CP	BNP NY		05/20/24	5.290	50,000			
	CP	MUFG BK		08/12/24	5.380	50,000			
	CP	MUFG BK		08/12/24	5.380	50,000			
	CP	UNITEDHEALTH		11/01/24	5.320	50,000			
	CP	UNITEDHEALTH		11/01/24	5.320	50,000			
	DN	FHLB		11/01/24	5.125	50,000			
	DN	FHLB		11/01/24	5.125	50,000			
	DN	FHLB		11/01/24	5.125	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>
05/16/24	PURCHASES (Continued)								
	DN	FFCB		11/27/24	5.040	50,000			
	DN	FFCB		11/27/24	5.040	50,000			
	DN	FNMA		11/27/24	5.045	50,000			
	DN	FNMA		11/27/24	5.045	50,000			
	DN	FHLB		11/27/24	5.095	50,000			
	DN	FHLB		11/27/24	5.095	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	YCD	SWEDBANK	5.360	08/22/24	5.360	50,000			
	YCD	SWEDBANK	5.360	08/22/24	5.360	50,000			
05/17/24	REDEMPTIONS								
	CB	CATERPILR	0.450	05/17/24	0.556	10,000	1,060	161,125.00	0.558
	CP	DEERE CAP		05/17/24	5.300	50,000	78	574,166.67	5.451
05/17/24	PURCHASES								
	CD	BOFA	5.460	11/01/24	5.460	50,000			
	CD	BOFA	5.460	11/01/24	5.460	50,000			
	TR	BILL		11/07/24	5.152	50,000			
	TR	BILL		11/07/24	5.152	50,000			
	TR	BILL		11/07/24	5.154	50,000			
	TR	BILL		11/07/24	5.154	50,000			
05/20/24	REDEMPTIONS								
	CP	BNP NY		05/20/24	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		05/20/24	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		05/20/24	5.290	50,000	4	29,388.89	5.367
	CP	APPLE		05/20/24	5.280	50,000	7	51,333.33	5.359

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>
05/20/24	PURCHASES								
	CP	RABO NY		05/29/24	5.300	50,000			
	CP	RABO NY		05/29/24	5.300	50,000			
	CP	RABO NY		05/29/24	5.300	50,000			
	DEB CL	FNMA	5.160	07/01/27	5.162	50,000			
	DEB CL	FNMA	5.160	07/01/27	5.162	50,000			
	YCD	DNB	5.270	05/29/24	5.270	50,000			
	YCD	DNB	5.270	05/29/24	5.270	50,000			
05/21/24	NO REDEMPTIONS								
05/21/24	PURCHASES								
	CD	US BANK	5.250	06/21/24	5.250	50,000			
	CD	US BANK	5.250	06/21/24	5.250	50,000			
	CP	APPLE		06/13/24	5.280	50,000			
	DEB	FHLB	5.320	11/27/24	5.320	50,000			
	DEB	FHLB	5.320	11/27/24	5.320	50,000			
	DN	FHLB		11/01/24	5.140	50,000			
	DN	FHLB		11/01/24	5.140	50,000			
	DN	FHLB		11/22/24	5.115	50,000			
	DN	FHLB		11/22/24	5.115	50,000			
	DN	FHLMC		11/27/24	5.060	50,000			
	DN	FHLMC		11/27/24	5.060	50,000			
	DN	FHLMC		11/27/24	5.060	50,000			
	TR	BILL		09/10/24	5.220	50,000			
	TR	BILL		09/10/24	5.220	50,000			
	TR	BILL		09/10/24	5.220	50,000			
	TR	BILL		09/10/24	5.221	50,000			
	TR	BILL		09/10/24	5.221	50,000			
	TR	BILL		09/10/24	5.221	50,000			
	TR	BILL		10/24/24	5.168	50,000			
	TR	BILL		10/24/24	5.168	50,000			
	TR	BILL		10/24/24	5.168	50,000			
	TR	BILL		10/24/24	5.168	50,000			
	TR	BILL		10/24/24	5.168	50,000			
	YCD	TORONTO	5.450	09/23/24	5.450	50,000			
	YCD	TORONTO	5.450	09/23/24	5.450	50,000			
	YCD	ANZ	5.290	11/22/24	5.290	50,000			
	YCD	ANZ	5.290	11/22/24	5.290	50,000			
05/22/24	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>
05/22/24	PURCHASES								
	CP	RABO NY		05/23/24	5.300	50,000			
	CP	RABO NY		05/23/24	5.300	50,000			
	CP	BNP NY		05/28/24	5.290	50,000			
	CP	BNP NY		05/28/24	5.290	50,000			
	TR	NOTE	4.625	02/28/26	4.914	50,000			
	TR	NOTE	4.625	02/28/26	4.914	50,000			
	TR	NOTE	4.625	02/28/26	4.914	50,000			
	TR	NOTE	4.625	02/28/26	4.914	50,000			
	TR	NOTE	4.625	02/28/26	4.914	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.640	50,000			
	TR	NOTE	4.500	05/15/27	4.640	50,000			
	TR	NOTE	4.500	05/15/27	4.640	50,000			
	YCD	SCOTIA	5.470	04/01/25	5.470	50,000			
	YCD	SCOTIA	5.470	04/01/25	5.470	50,000			
05/23/24	REDEMPTIONS								
	CP	RABO NY		05/23/24	5.300	50,000	1	7,361.11	5.374
	CP	RABO NY		05/23/24	5.300	50,000	1	7,361.11	5.374
	CP	GTA		05/23/24	5.250	50,000	113	823,958.33	5.427
	TR	BILL		05/23/24	5.266	50,000	38	277,927.78	5.369
	TR	BILL		05/23/24	5.266	50,000	38	277,927.78	5.369
	TR	BILL		05/23/24	5.266	50,000	38	277,927.78	5.369
	TR	BILL		05/23/24	5.275	50,000	38	278,402.78	5.378
	TR	BILL		05/23/24	5.275	50,000	38	278,402.78	5.378
	TR	BILL		05/23/24	5.275	50,000	38	278,402.78	5.378
	YCD	DNB	5.280	05/23/24	5.280	50,000	13	95,333.33	5.353
	YCD	DNB	5.280	05/23/24	5.280	50,000	13	95,333.33	5.353
	YCD	NORINCHUK	5.370	05/23/24	5.370	50,000	29	216,291.67	5.445
	YCD	NORINCHUK	5.370	05/23/24	5.370	50,000	29	216,291.67	5.445
05/23/24	PURCHASES								
	DN	FFCB		11/27/24	5.130	50,000			
	DN	FFCB		11/27/24	5.130	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	TR	BILL		11/21/24	5.172	50,000			
	TR	BILL		11/21/24	5.172	50,000			
	TR	BILL		11/21/24	5.172	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>
05/24/24	REDEMPTIONS								
	CD	BOFA	5.770	05/24/24	5.770	50,000	199	1,594,763.89	5.866
	CD	BOFA	5.770	05/24/24	5.770	50,000	199	1,594,763.89	5.866
	CP	RABO NY		05/24/24	5.300	50,000	9	66,250.00	5.381
	CP	RABO NY		05/24/24	5.300	50,000	9	66,250.00	5.381
	CP	GOTHAM		05/24/24	5.300	50,000	91	669,861.11	5.462
	CP	SUMI TRUST		05/24/24	5.310	50,000	92	678,500.00	5.473
	CP	SUMI TRUST		05/24/24	5.310	50,000	92	678,500.00	5.473
	CP	LIBERTY		05/24/24	5.300	50,000	93	684,583.33	5.463
	CP	BNP NY		05/24/24	5.270	50,000	120	878,333.33	5.454
	CP	BNP NY		05/24/24	5.270	50,000	120	878,333.33	5.454
	DN	FNMA		05/24/24	5.065	50,000	113	794,923.61	5.233
	DN	FNMA		05/24/24	5.065	50,000	113	794,923.61	5.233
	DN	FHLB		05/24/24	5.120	50,000	115	817,777.78	5.292
	DN	FHLB		05/24/24	5.120	50,000	115	817,777.78	5.292
	DN	FHLB		05/24/24	5.075	50,000	143	1,007,951.39	5.266
	DN	FHLB		05/24/24	5.075	50,000	143	1,007,951.39	5.266
	DN	FHLB		05/24/24	5.080	50,000	154	1,086,555.56	5.279
	DN	FHLB		05/24/24	5.080	50,000	154	1,086,555.56	5.279
	DN	IBRD		05/24/24	5.150	50,000	163	1,165,902.78	5.361
	DN	IBRD		05/24/24	5.150	50,000	163	1,165,902.78	5.361
	YCD	NORINCHUK	5.380	05/24/24	5.380	50,000	57	425,916.67	5.455
	YCD	NORINCHUK	5.380	05/24/24	5.380	50,000	57	425,916.67	5.455
	YCD	SUMITOMO	5.160	05/24/24	5.160	50,000	115	824,166.67	5.246
	YCD	SUMITOMO	5.160	05/24/24	5.160	50,000	115	824,166.67	5.246
	YCD	SE BANKEN	5.320	05/24/24	5.320	50,000	122	901,444.44	5.409
	YCD	SE BANKEN	5.320	05/24/24	5.320	50,000	122	901,444.44	5.409
	YCD	UBS	5.750	05/24/24	5.750	50,000	193	1,541,319.44	5.846
	YCD	UBS	5.750	05/24/24	5.750	50,000	193	1,541,319.44	5.846
	YCD	CIC	5.750	05/24/24	5.750	50,000	193	1,541,319.44	5.846
	YCD	CIC	5.750	05/24/24	5.750	50,000	193	1,541,319.44	5.846
05/24/24	PURCHASES								
	DN	FHLB		11/01/24	5.170	50,000			
	DN	FHLB		11/01/24	5.170	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	YCD	CR AG CIB	5.320	05/31/24	5.320	50,000			
	YCD	CR AG CIB	5.320	05/31/24	5.320	50,000			
	YCD	DNB	5.280	06/04/24	5.280	50,000			
	YCD	DNB	5.280	06/04/24	5.280	50,000			
05/28/24	REDEMPTIONS								
	CP	BNP NY		05/28/24	5.290	50,000	6	44,083.33	5.368
	CP	BNP NY		05/28/24	5.290	50,000	6	44,083.33	5.368

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>
05/28/24	PURCHASES								
	DN	FNMA		07/01/24	5.235	50,000			
	DN	FNMA		07/01/24	5.235	50,000			
	DN	FNMA		07/01/24	5.235	50,000			
	DN	FNMA		07/01/24	5.235	50,000			
	DN	FNMA		07/01/24	5.235	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	TR	BILL		09/24/24	5.243	50,000			
	TR	BILL		09/24/24	5.243	50,000			
	TR	BILL		09/24/24	5.243	50,000			
05/29/24	REDEMPTIONS								
	CP	RABO NY		05/29/24	5.300	50,000	9	66,250.00	5.381
	CP	RABO NY		05/29/24	5.300	50,000	9	66,250.00	5.381
	CP	RABO NY		05/29/24	5.300	50,000	9	66,250.00	5.381
	CP	CR AG NY		05/29/24	5.280	50,000	15	110,000.00	5.365
	CP	CR AG NY		05/29/24	5.280	50,000	15	110,000.00	5.365
	CP	MIZUHO NY		05/29/24	5.210	50,000	121	875,569.44	5.391
	CP	MIZUHO NY		05/29/24	5.210	50,000	121	875,569.44	5.391
	CP	MICROSOFT		05/29/24	5.350	50,000	183	1,359,791.67	5.591
	CP	MICROSOFT		05/29/24	5.350	50,000	183	1,359,791.67	5.591
	CP	SOC GEN NY		05/29/24	5.630	50,000	225	1,759,375.00	5.933
	CP	SOC GEN NY		05/29/24	5.630	50,000	225	1,759,375.00	5.933
	CP	SOC GEN NY		05/29/24	5.630	50,000	225	1,759,375.00	5.933
	DN	FHLMC		05/29/24	5.220	50,000	44	319,000.00	5.326
	DN	FHLMC		05/29/24	5.220	50,000	44	319,000.00	5.326
	DN	FNMA		05/29/24	5.135	50,000	106	755,986.11	5.301
	DN	FNMA		05/29/24	5.135	50,000	106	755,986.11	5.301
	DN	FNMA		05/29/24	5.050	50,000	118	827,638.89	5.221
	DN	FNMA		05/29/24	5.050	50,000	118	827,638.89	5.221
	DN	FHLB		05/29/24	5.100	50,000	126	892,500.00	5.279
	DN	FHLB		05/29/24	5.100	50,000	126	892,500.00	5.279
	DN	FHLB		05/29/24	5.055	50,000	134	940,791.67	5.238
	DN	FHLB		05/29/24	5.055	50,000	134	940,791.67	5.238
	DN	FHLB		05/29/24	5.080	50,000	145	1,023,055.56	5.273
	DN	FHLB		05/29/24	5.080	50,000	145	1,023,055.56	5.273
	DN	FFCB		05/29/24	5.070	50,000	147	1,035,125.00	5.263
	DN	FFCB		05/29/24	5.070	50,000	147	1,035,125.00	5.263
	DN	IBRD		05/29/24	5.100	50,000	147	1,041,250.00	5.295
	DN	IBRD		05/29/24	5.100	50,000	147	1,041,250.00	5.295
	DN	FHLB		05/29/24	5.060	50,000	148	1,040,111.11	5.254
	DN	FHLB		05/29/24	5.060	50,000	148	1,040,111.11	5.254

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/29/24	REDEMPTIONS (Continued)								
	DN	FHLB		05/29/24	5.050	50,000	152	1,066,111.11	5.246
	DN	FHLB		05/29/24	5.050	50,000	152	1,066,111.11	5.246
	DN	IBRD		05/29/24	5.170	50,000	175	1,256,597.22	5.392
	DN	IBRD		05/29/24	5.170	50,000	175	1,256,597.22	5.392
	DN	IBRD		05/29/24	5.170	50,000	175	1,256,597.22	5.392
	DN	FHLB		05/29/24	5.185	50,000	191	1,375,465.28	5.421
	DN	FHLB		05/29/24	5.185	50,000	191	1,375,465.28	5.421
	DN	FHLB		05/29/24	5.200	50,000	195	1,408,333.33	5.440
	DN	IBRD		05/29/24	5.300	50,000	246	1,810,833.33	5.591
	DN	IBRD		05/29/24	5.300	50,000	246	1,810,833.33	5.591
	YCD	DNB	5.270	05/29/24	5.270	50,000	9	68,875.00	5.343
	YCD	DNB	5.270	05/29/24	5.270	50,000	9	68,875.00	5.343
	YCD	KBC	5.360	05/29/24	5.360	50,000	62	461,555.56	5.434
	YCD	KBC	5.360	05/29/24	5.360	50,000	62	461,555.56	5.434
	YCD	CR AG CIB	5.340	05/29/24	5.340	50,000	91	674,916.67	5.429
	YCD	CR AG CIB	5.340	05/29/24	5.340	50,000	91	674,916.67	5.429
	YCD	MUFG BK	5.410	05/29/24	5.410	50,000	96	721,333.33	5.500
	YCD	MUFG BK	5.410	05/29/24	5.410	50,000	96	721,333.33	5.500
	YCD	SWEDBANK	5.310	05/29/24	5.310	50,000	125	921,875.00	5.399
	YCD	SWEDBANK	5.310	05/29/24	5.310	50,000	125	921,875.00	5.399
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000	225	1,806,250.00	5.876
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000	225	1,806,250.00	5.876
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000	225	1,806,250.00	5.876

05/29/24 PURCHASES

	CP	BNP NY		05/31/24	5.290	50,000			
	CP	BNP NY		05/31/24	5.290	50,000			
	CP	BNP NY		05/31/24	5.290	50,000			
	CP	BNP NY		05/31/24	5.290	50,000			
	CP	RABO NY		05/31/24	5.300	50,000			
	CP	RABO NY		05/31/24	5.300	50,000			
	CP	CR AG NY		06/04/24	5.300	50,000			
	CP	CR AG NY		06/04/24	5.300	50,000			
	DN	IBRD		11/22/24	5.150	50,000			
	DN	IBRD		11/22/24	5.150	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	TR	BILL		09/24/24	5.240	50,000			
	TR	BILL		09/24/24	5.240	50,000			
	TR	BILL		09/24/24	5.240	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	YCD	KBC	5.320	07/01/24	5.320	50,000			
	YCD	KBC	5.320	07/01/24	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>
05/30/24	NO REDEMPTIONS								
05/30/24	PURCHASES								
	CP	CR AG NY		06/04/24	5.300	50,000			
	CP	CR AG NY		06/04/24	5.300	50,000			
	CP	MUFG BK		06/13/24	5.270	50,000			
	CP	MUFG BK		06/13/24	5.270	50,000			
	CP	MIZUHO NY		09/04/24	5.360	50,000			
	CP	MIZUHO NY		09/04/24	5.360	50,000			
	DN	FHLB		11/22/24	5.140	50,000			
	DN	FHLB		11/22/24	5.140	50,000			
	TR	BILL		09/24/24	5.226	50,000			
	TR	BILL		09/24/24	5.226	50,000			
	TR	BILL		09/24/24	5.226	50,000			
	TR	BILL		09/24/24	5.230	50,000			
	TR	BILL		09/24/24	5.230	50,000			
	TR	BILL		09/24/24	5.230	50,000			
	YCD	NORINCHUK	5.380	07/29/24	5.380	50,000			
	YCD	NORINCHUK	5.380	07/29/24	5.380	50,000			
05/31/24	REDEMPTIONS								
	CP	BNP NY		05/31/24	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		05/31/24	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		05/31/24	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		05/31/24	5.290	50,000	2	14,694.44	5.365
	CP	RABO NY		05/31/24	5.300	50,000	2	14,722.22	5.375
	CP	RABO NY		05/31/24	5.300	50,000	2	14,722.22	5.375
	CP	RABO NY		05/31/24	5.300	50,000	16	117,777.78	5.386
	CP	RABO NY		05/31/24	5.300	50,000	16	117,777.78	5.386
	CP	MUFG BK		05/31/24	5.310	50,000	42	309,750.00	5.417
	CP	MUFG BK		05/31/24	5.310	50,000	42	309,750.00	5.417
	DN	FNMA		05/31/24	5.235	50,000	23	167,229.17	5.326
	DN	FNMA		05/31/24	5.235	50,000	23	167,229.17	5.326
	DN	FNMA		05/31/24	5.220	50,000	42	304,500.00	5.325
	DN	FNMA		05/31/24	5.220	50,000	42	304,500.00	5.325
	DN	FHLMC		05/31/24	5.230	50,000	42	305,083.33	5.335
	DN	FHLMC		05/31/24	5.230	50,000	42	305,083.33	5.335
	DN	IBRD		05/31/24	5.150	50,000	91	650,902.78	5.290
	DN	IBRD		05/31/24	5.150	50,000	91	650,902.78	5.290
	DN	IBRD		05/31/24	5.150	50,000	92	658,055.56	5.306
	DN	IBRD		05/31/24	5.150	50,000	92	658,055.56	5.306
	DN	FHLB		05/31/24	5.180	50,000	100	719,444.44	5.343
	DN	FHLB		05/31/24	5.180	50,000	100	719,444.44	5.343
	TR	NOTE	2.500	05/31/24	3.166	50,000	715	3,072,308.31	3.185
	TR	NOTE	2.500	05/31/24	3.166	50,000	715	3,072,308.31	3.185
	TR	NOTE	2.500	05/31/24	3.166	50,000	715	3,072,308.31	3.185
	TR	NOTE	2.500	05/31/24	3.166	50,000	715	3,072,308.31	3.185

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>
05/31/24	REDEMPTIONS (Continued)								
	TR	NOTE	2.500	05/31/24	3.215	50,000	718	3,131,382.34	3.236
	TR	NOTE	2.500	05/31/24	3.215	50,000	718	3,131,382.34	3.236
	TR	NOTE	2.500	05/31/24	3.215	50,000	718	3,131,382.34	3.236
	TR	NOTE	2.500	05/31/24	3.217	50,000	718	3,133,335.46	3.238
	TR	NOTE	2.500	05/31/24	3.217	50,000	718	3,133,335.46	3.238
	TR	NOTE	2.500	05/31/24	3.217	50,000	718	3,133,335.46	3.238
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.710	50,000	724	2,677,264.77	2.718
	TR	NOTE	2.500	05/31/24	2.710	50,000	724	2,677,264.77	2.718
	TR	NOTE	2.500	05/31/24	2.710	50,000	724	2,677,264.77	2.718
	TR	NOTE	2.500	05/31/24	2.638	50,000	729	2,625,981.90	2.644
	TR	NOTE	2.500	05/31/24	2.638	50,000	729	2,625,981.90	2.644
	TR	NOTE	2.500	05/31/24	2.638	50,000	729	2,625,981.90	2.644
	TR	NOTE	2.500	05/31/24	2.642	50,000	729	2,629,888.15	2.648
	TR	NOTE	2.500	05/31/24	2.642	50,000	729	2,629,888.15	2.648
	TR	NOTE	2.500	05/31/24	2.642	50,000	729	2,629,888.15	2.648
	TR	NOTE	2.500	05/31/24	2.662	50,000	730	2,652,834.70	2.668
	TR	NOTE	2.500	05/31/24	2.662	50,000	730	2,652,834.70	2.668
	TR	NOTE	2.500	05/31/24	2.662	50,000	730	2,652,834.70	2.668
	TR	NOTE	2.500	05/31/24	2.664	50,000	730	2,654,787.82	2.671
	TR	NOTE	2.500	05/31/24	2.664	50,000	730	2,654,787.82	2.671
	TR	NOTE	2.500	05/31/24	2.664	50,000	730	2,654,787.82	2.671
	TR	NOTE	2.500	05/31/24	2.552	50,000	731	2,550,781.25	2.557
	TR	NOTE	2.500	05/31/24	2.552	50,000	731	2,550,781.25	2.557
	TR	NOTE	2.500	05/31/24	2.552	50,000	731	2,550,781.25	2.557
	TR	NOTE	2.000	05/31/24	2.575	50,000	780	2,728,365.38	2.591
	TR	NOTE	2.000	05/31/24	2.575	50,000	780	2,728,365.38	2.591
	TR	NOTE	2.000	05/31/24	2.575	50,000	780	2,728,365.38	2.591
	TR	NOTE	2.000	05/31/24	1.128	50,000	863	1,348,965.48	1.121
	TR	NOTE	2.000	05/31/24	1.128	50,000	863	1,348,965.48	1.121
	TR	NOTE	2.000	05/31/24	1.128	50,000	863	1,348,965.48	1.121
	TR	NOTE	2.000	05/31/24	1.128	50,000	863	1,348,965.48	1.121
	TR	NOTE	2.000	05/31/24	1.129	50,000	863	1,350,918.61	1.123
	TR	NOTE	2.000	05/31/24	1.129	50,000	863	1,350,918.61	1.123
	TR	NOTE	2.000	05/31/24	1.129	50,000	863	1,350,918.61	1.123
	TR	NOTE	2.000	05/31/24	1.129	50,000	863	1,350,918.61	1.123
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410

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>
05/31/24	REDEMPTIONS (Continued)								
	TR	NOTE	2.000	05/31/24	0.418	50,000	1,053	618,841.78	0.412
	TR	NOTE	2.000	05/31/24	0.418	50,000	1,053	618,841.78	0.412
	TR	NOTE	2.000	05/31/24	0.418	50,000	1,053	618,841.78	0.412
	TR	NOTE	2.000	05/31/24	0.346	50,000	1,141	557,220.12	0.340
	TR	NOTE	2.000	05/31/24	0.346	50,000	1,141	557,220.12	0.340
	TR	NOTE	2.000	05/31/24	0.346	50,000	1,141	557,220.12	0.340
	TR	NOTE	2.000	05/31/24	0.346	50,000	1,141	557,220.12	0.340
	TR	NOTE	2.000	05/31/24	0.346	50,000	1,141	557,220.12	0.340
	TR	NOTE	2.000	05/31/24	0.348	50,000	1,141	559,173.24	0.341
	TR	NOTE	2.000	05/31/24	0.348	50,000	1,141	559,173.24	0.341
	TR	NOTE	2.000	05/31/24	0.348	50,000	1,141	559,173.24	0.341
	TR	NOTE	2.000	05/31/24	0.348	50,000	1,141	559,173.24	0.341
	YCD	CR AG CIB	5.320	05/31/24	5.320	50,000	7	51,722.22	5.394
	YCD	CR AG CIB	5.320	05/31/24	5.320	50,000	7	51,722.22	5.394
	YCD	KBC	5.320	05/31/24	5.320	50,000	37	273,388.89	5.394
	YCD	KBC	5.320	05/31/24	5.320	50,000	37	273,388.89	5.394
05/31/24	PURCHASES								
	CP	PEPSICO		09/27/24	5.290	50,000			
	CP	PFIZER		11/01/24	5.310	50,000			
	DN	FHLB		06/04/24	5.210	50,000			
	DN	FHLB		06/04/24	5.210	50,000			
	DN	FHLB		06/04/24	5.210	50,000			
	DN	FHLB		06/04/24	5.210	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			

FOOTNOTES

- a/** 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 |
- b/** Industry standard purchase yield calculation
- c/** Repurchase Agreement
- d/** Par amount of securities purchased, sold or redeemed
- e/** Securities were purchased and sold as of the same date
- f/** Repurchase Agreement against Reverse Repurchase Agreement
- g/** Outright purchase against Reverse Repurchase Agreement
- h/** Security “SWAP” transactions
- i/** Buy back agreement
- | | |
|-----|---|
| RRP | Termination of Reverse Repurchase Agreement |
| RRS | Reverse Repurchase Agreement |

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>
ALHAMBRA				
New Omni Bank, N.A.	02/28/24	5.140	8,000,000.00	08/28/24
New Omni Bank, N.A.	03/15/24	5.110	30,000,000.00	09/13/24
New Omni Bank, N.A.	04/11/24	5.110	9,000,000.00	10/10/24
New Omni Bank, N.A.	05/16/24	5.170	15,000,000.00	11/14/24
BREA				
American First Credit Union	03/22/24	5.300	23,000,000.00	06/14/24
American First Credit Union	03/06/24	5.160	27,000,000.00	09/04/24
CHICO				
Tri Counties Bank	01/26/24	5.080	50,000,000.00	07/26/24
Tri Counties Bank	03/06/24	5.160	50,000,000.00	09/04/24
DIAMOND BAR				
Prospectors Federal Credit Union	05/30/24	5.330	2,000,000.00	08/29/24
DOWNEY				
Financial Partners Credit Union	04/04/24	5.320	10,000,000.00	07/03/24
Financial Partners Credit Union	04/25/24	5.350	20,000,000.00	07/25/24
EL MONTE				
Cathay Bank	02/15/24	5.160	50,000,000.00	08/15/24
Cathay Bank	03/14/24	5.150	25,000,000.00	09/12/24
Cathay Bank	05/09/24	5.200	125,000,000.00	11/07/24
Cathay Bank	05/22/24	5.210	100,000,000.00	11/20/24
FRESNO				
FFB (FKA Fresno First Bank)	04/04/24	5.120	2,000,000.00	10/03/24
FOLSOM				
Safe Credit Union	05/29/24	5.220	1,000,000.00	12/04/24
GARDEN GROVE				
US Metro Bank	12/06/23	5.220	10,000,000.00	06/05/24
US Metro Bank	12/07/23	5.210	20,000,000.00	06/06/24
US Metro Bank	01/17/24	5.010	20,000,000.00	07/17/24
US Metro Bank	05/17/24	5.200	5,000,000.00	11/15/24
HUNTINGTON BEACH				
Nuvison Federal Credit Union	04/04/24	5.180	25,000,000.00	10/03/24

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>
IRVINE				
CommerceWest Bank	03/06/24	5.250	12,000,000.00	06/05/24
CommerceWest Bank	03/06/24	5.130	13,000,000.00	09/04/24
CommerceWest Bank	04/04/24	5.140	30,000,000.00	10/03/24
CommerceWest Bank	04/19/24	5.180	5,000,000.00	10/18/24
CommerceWest Bank	05/09/24	5.180	15,000,000.00	11/07/24
Commercial Bank of California	01/04/24	5.100	1,000,000.00	07/05/24
Pacific Premier Bank	12/07/23	5.210	50,000,000.00	06/06/24
Pacific Premier Bank	01/04/24	5.090	50,000,000.00	07/05/24
Pacific Premier Bank	03/22/24	5.170	50,000,000.00	09/13/24
Pacific Premier Bank	05/08/24	5.200	50,000,000.00	11/06/24
Pacific Premier Bank	05/30/24	5.220	25,000,000.00	12/05/24
LODI				
Farmers & Merchants Bank of Central CA	03/14/24	5.270	100,000,000.00	06/13/24
Farmers & Merchants Bank of Central CA	04/03/24	5.230	3,000,000.00	07/03/24
LOS ANGELES				
Bank of Hope	04/04/24	5.280	135,000,000.00	07/03/24
Bank of Hope	05/15/24	5.230	90,000,000.00	11/13/24
Bank of Hope	05/31/24	5.240	75,000,000.00	12/06/24
Commonwealth Business Bank	03/07/24	5.260	12,000,000.00	06/06/24
Commonwealth Business Bank	12/08/23	5.180	13,000,000.00	06/07/24
Commonwealth Business Bank	05/02/24	5.200	5,000,000.00	10/31/24
CTBC Bank Corp. (USA)	02/16/24	5.160	60,000,000.00	08/16/24
CTBC Bank Corp. (USA)	03/15/24	5.160	40,000,000.00	09/13/24
CTBC Bank Corp. (USA)	04/11/24	5.160	50,000,000.00	10/10/24
Hanmi Bank	12/14/23	5.230	30,000,000.00	06/13/24
Hanmi Bank	01/10/24	5.080	20,000,000.00	07/10/24
Hanmi Bank	02/09/24	5.080	15,000,000.00	08/09/24
Hanmi Bank	03/14/24	5.150	25,000,000.00	09/12/24
Hanmi Bank	05/09/24	5.200	30,000,000.00	11/07/24
Open Bank	02/29/24	5.310	10,000,000.00	06/05/24
Open Bank	03/06/24	5.280	10,000,000.00	06/05/24
Open Bank	01/04/24	5.090	14,000,000.00	07/05/24
Open Bank	04/24/24	5.310	16,000,000.00	07/31/24
Open Bank	05/01/24	5.300	10,000,000.00	07/31/24
Open Bank	04/05/24	5.170	30,000,000.00	10/04/24
PCB Bank (FKA Pacific City Bank)	03/13/24	5.290	20,000,000.00	06/12/24
PCB Bank (FKA Pacific City Bank)	04/04/24	5.270	30,000,000.00	07/03/24
PCB Bank (FKA Pacific City Bank)	04/12/24	5.200	10,000,000.00	10/11/24
Preferred Bank	03/13/24	5.110	125,000,000.00	09/11/24
Preferred Bank	05/09/24	5.160	20,000,000.00	11/07/24
Royal Business Bank	02/09/24	5.080	10,000,000.00	08/09/24
State Bank of India (California)	03/13/24	5.150	30,000,000.00	09/11/24
State Bank of India (California)	04/25/24	5.210	6,000,000.00	10/24/24

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	12/08/23	5.220	1,000,000.00	06/07/24
California Bank of Commerce	03/14/24	5.150	5,000,000.00	09/12/24
California Bank of Commerce	04/03/24	5.160	13,500,000.00	10/02/24
California Bank of Commerce	05/01/24	5.220	5,000,000.00	10/30/24
California Bank of Commerce	05/31/24	5.220	10,000,000.00	12/06/24
Metropolitan Bank	02/15/24	5.160	1,000,000.00	08/15/24
Metropolitan Bank	02/29/24	5.170	2,000,000.00	08/29/24
ONTARIO				
Citizens Business Bank	12/13/23	5.220	100,000,000.00	06/12/24
Citizens Business Bank	05/30/24	5.300	50,000,000.00	08/29/24
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	01/04/24	5.070	5,000,000.00	07/05/24
Malaga Bank F.S.B.	01/12/24	5.060	46,000,000.00	07/12/24
PASADENA				
American Plus Bank, N.A.	04/05/24	5.220	10,000,000.00	07/05/24
American Plus Bank, N.A.	01/19/24	5.020	14,000,000.00	07/19/24
American Plus Bank, N.A.	01/26/24	5.030	6,000,000.00	07/26/24
American Plus Bank, N.A.	01/31/24	5.000	3,000,000.00	07/31/24
American Plus Bank, N.A.	02/08/24	5.040	4,000,000.00	08/08/24
American Plus Bank, N.A.	02/14/24	5.080	8,000,000.00	08/14/24
American Plus Bank, N.A.	03/15/24	5.110	5,000,000.00	09/13/24
East West Bank	01/04/24	5.070	50,000,000.00	07/05/24
East West Bank	01/10/24	5.060	175,000,000.00	07/10/24
East West Bank	01/26/24	5.050	75,000,000.00	07/26/24
Wescom Central Credit Union	03/08/24	5.310	20,000,000.00	06/07/24
Wescom Central Credit Union	03/13/24	5.320	50,000,000.00	06/12/24
Wescom Central Credit Union	04/11/24	5.300	50,000,000.00	07/11/24
Wescom Central Credit Union	04/12/24	5.320	25,000,000.00	07/12/24
PORTERVILLE				
Bank of The Sierra	03/07/24	5.140	5,000,000.00	09/05/24
Bank of The Sierra	04/25/24	5.210	10,000,000.00	10/24/24
REDDING				
Cornerstone Community Bank	02/09/24	5.080	8,500,000.00	08/09/24
Cornerstone Community Bank	04/17/24	5.200	9,000,000.00	10/16/24

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				
Provident Credit Union	03/06/24	5.280	20,000,000.00	06/05/24
Provident Credit Union	01/11/24	5.100	20,000,000.00	07/11/24
Provident Credit Union	01/11/24	5.100	20,000,000.00	07/11/24
Provident Credit Union	02/08/24	5.090	20,000,000.00	08/08/24
Provident Credit Union	03/14/24	5.160	40,000,000.00	09/12/24
Provident Credit Union	03/15/24	5.160	20,000,000.00	09/13/24
Provident Credit Union	04/04/24	5.170	20,000,000.00	10/03/24
Provident Credit Union	05/02/24	5.230	50,000,000.00	10/31/24
Provident Credit Union	05/16/24	5.220	20,000,000.00	11/14/24
Provident Credit Union	05/31/24	5.230	20,000,000.00	12/06/24
ROWLAND HEIGHTS				
First General Bank	04/03/24	5.120	1,000,000.00	10/02/24
ROSEMEAD				
Pacific Alliance Bank	04/03/24	5.140	4,000,000.00	10/02/24
ROSEVILLE				
Five Star Bank	12/13/23	5.220	10,000,000.00	06/12/24
Five Star Bank	01/11/24	5.090	75,000,000.00	07/11/24
Five Star Bank	05/29/24	5.300	50,000,000.00	08/28/24
SACRAMENTO				
Golden 1 Credit Union	12/14/23	5.250	75,000,000.00	06/13/24
Golden 1 Credit Union	03/06/24	5.170	75,000,000.00	09/04/24
Golden 1 Credit Union	05/02/24	5.240	150,000,000.00	10/31/24
SAN DIEGO				
Axos Bank	12/07/23	5.190	100,000,000.00	06/06/24
Axos Bank	02/28/24	5.160	25,000,000.00	08/28/24
Axos Bank	03/13/24	5.130	100,000,000.00	09/11/24
Axos Bank	04/10/24	5.150	50,000,000.00	10/09/24
Axos Bank	04/17/24	5.180	25,000,000.00	10/16/24
Bank of Southern California N.A.	04/18/24	5.280	10,000,000.00	07/18/24
Bank of Southern California N.A.	05/16/24	5.290	20,000,000.00	08/15/24
Bank of Southern California N.A.	05/17/24	5.290	5,000,000.00	08/16/24
Bank of Southern California N.A.	05/30/24	5.310	25,000,000.00	08/29/24
California Coast Credit Union	01/17/24	5.010	50,000,000.00	07/17/24
California Coast Credit Union	02/14/24	5.120	1,000,000.00	08/14/24
Mission Federal Credit Union	01/04/24	5.090	50,000,000.00	07/05/24
Mission Federal Credit Union	01/17/24	5.010	50,000,000.00	07/17/24

TIME DEPOSITS

<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 FRANCISCO				
Bank of San Francisco	12/15/23	5.190	10,000,000.00	06/14/24
Bank of San Francisco	03/08/24	5.120	10,000,000.00	09/06/24
Mission National Bank	04/04/24	5.250	15,000,000.00	07/03/24
Mission National Bank	04/18/24	5.260	5,000,000.00	07/18/24
SAN JOSE				
Meriwest Credit Union	04/11/24	5.300	10,000,000.00	07/11/24
Meriwest Credit Union	04/24/24	5.330	25,000,000.00	07/24/24
Meriwest Credit Union	05/08/24	5.320	10,000,000.00	08/07/24
Technology Credit Union	02/29/24	5.190	100,000,000.00	08/29/24
Technology Credit Union	04/05/24	5.180	100,000,000.00	10/04/24
Technology Credit Union	05/02/24	5.240	50,000,000.00	10/31/24
Technology Credit Union	05/16/24	5.230	50,000,000.00	11/14/24
SANTA ANA				
Banc of California, N.A.	04/11/24	5.320	75,000,000.00	07/11/24
Banc of California, N.A.	01/17/24	5.010	75,000,000.00	07/17/24
Banc of California, N.A.	05/31/24	5.240	25,000,000.00	12/06/24
SANTA BARBARA				
American Riviera Bank	03/14/24	5.300	5,000,000.00	06/13/24
SANTA ROSA				
Poppy Bank	03/06/24	5.280	72,000,000.00	06/05/24
Poppy Bank	01/10/24	5.090	50,000,000.00	07/10/24
Poppy Bank	04/18/24	5.290	70,000,000.00	07/18/24
Poppy Bank	05/16/24	5.300	30,000,000.00	08/15/24
Poppy Bank	03/08/24	5.150	23,000,000.00	09/06/24
Poppy Bank	05/29/24	5.230	50,000,000.00	12/04/24
SUN VALLEY				
Mission Valley Bank	05/01/24	5.200	10,000,000.00	10/30/24
TUSTIN				
SchoolsFirst Federal Credit Union	05/01/24	5.230	50,000,000.00	10/30/24
VACAVILLE				
Travis Credit Union	03/08/24	5.150	100,000,000.00	09/06/24
Travis Credit Union	04/11/24	5.160	50,000,000.00	10/10/24
Travis Credit Union	05/09/24	5.210	50,000,000.00	11/07/24
Travis Credit Union	05/15/24	5.230	25,000,000.00	11/13/24

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
WALNUT CREEK				
Mechanics Bank	05/30/24	5.310	1,000,000.00	08/29/24
WATSONVILLE				
Santa Cruz County Bank	01/05/24	5.070	10,000,000.00	07/05/24
Santa Cruz County Bank	05/09/24	5.180	10,000,000.00	11/07/24
TOTAL TIME DEPOSITS MAY 2024			5,105,000,000.00	

BANK DEMAND DEPOSITS

MAY 2024

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 194,404	\$ 1,910,000	\$ 5,992,561
2	206,227	2,220,000	6,256,165
3	75,746	2,285,000	6,044,684
4	75,746	2,285,000	6,044,684
5	75,746	2,285,000	6,046,140
6	332,453	1,960,000	6,197,918
7	372,694	1,830,000	5,143,286
8	348,470	1,880,000	4,999,933
9	237,142	1,830,000	5,890,854
10	225,830	2,195,000	5,727,055
11	225,830	2,195,000	5,727,055
12	225,830	2,195,000	5,727,055
13	216,984	1,940,000	5,426,397
14	228,890	1,786,000	5,118,815
15	290,934	1,760,000	4,911,756
16	217,916	1,880,000	5,016,102
17	212,284	1,940,000	4,912,326
18	212,284	1,940,000	4,912,326
19	212,284	1,940,000	4,912,326
20	252,614	1,895,000	4,592,510
21	219,051	1,950,000	4,679,626
22	284,058	1,930,000	5,310,986
23	203,269	1,860,000	4,934,435
24	202,729	1,755,000	5,186,471
25	202,729	1,755,000	5,186,471
26	202,729	1,755,000	5,186,471
27	202,729	1,755,000	5,186,471
28	275,062	1,850,000	4,978,307
29	279,124	1,655,000	4,764,879
30	219,828	1,625,000	4,704,827
31	225,682	1,475,000	4,853,317
AVERAGE DOLLAR DAYS	\$224,429 <u>a/</u>	\$1,919,871 <u>b/</u>	

a/ The prescribed bank balance for May was \$238,512. This consisted of \$164,997 in compensating balances for services, balances for uncollected funds of \$73,840 and a deduction of \$325 for May 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**

1899

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on May 15, 2024, has determined and designated the amount of money available for deposit and investment as of May 9, 2024, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services 165,000,000

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)	5/13/2024	5/17/2024	\$ (4,846,400,000)	\$ (1,889,669,000)	\$ 5,125,000,000	\$ 3,235,331,000
(2)	5/20/2024	5/24/2024	\$ (1,230,944,000)	\$ (3,120,613,000)	\$ 5,125,000,000	\$ 2,004,387,000
(3)	5/27/2024	5/31/2024	\$ (3,041,300,000)	\$ (6,161,913,000)	\$ 5,125,000,000	\$ (1,036,913,000)
(4)	6/3/2024	6/7/2024	\$ (654,900,000)	\$ (6,816,813,000)	\$ 5,125,000,000	\$ (1,691,813,000)
(5)	6/10/2024	6/14/2024	\$ 2,809,600,000	\$ (4,007,213,000)	\$ 5,125,000,000	\$ 1,117,787,000
(6)	6/17/2024	6/21/2024	\$ 6,728,200,000	\$ 2,720,987,000	\$ 5,125,000,000	\$ 7,845,987,000

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 165,000,000.

Dated: May 15, 2024

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member
