

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT  
SEPTEMBER 30, 2024**

STATE OF CALIFORNIA  
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

SEPTEMBER 2024

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

(Dollars In Thousands)

|   | September 2024 | September 2023 | Change     |
|---|----------------|----------------|------------|
| <b>Average Daily Portfolio (\$)</b>                             | 165,007,413    | 163,951,843    | +1,055,570 |
| <b>Accrued Earnings (\$)</b>                                    | 620,467        | 474,930        | +145,537   |
| <b>Effective Yield (%)</b>                                      | 4.575          | 3.534          | +1.041     |
| <b>Average Life-Month End (In Days)</b>                         | 231            | 256            | -25        |
| <b>Total Security Transactions</b>                              |                |                |            |
| <b>Amount (\$)</b>  | 55,303,516     | 62,065,902     | -6,762,386 |
| <b>Number</b>   | 1,116          | 1,249          | -133       |
| <b>Total Time Deposit Transactions</b>                          |                |                |            |
| <b>Amount (\$)</b>  | 2,076,000      | 2,136,000      | -60,000    |
| <b>Number</b>   | 55             | 63             | -8         |
| <b>Average Workday Investment Activity (\$)</b>                 | 2,868,976      | 3,210,095      | -341,119   |
| <b>Prescribed Demand Account Balances<br/>For Services (\$)</b> | 124,000        | 169,000        | -45,000    |



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

(Dollars In Thousands)

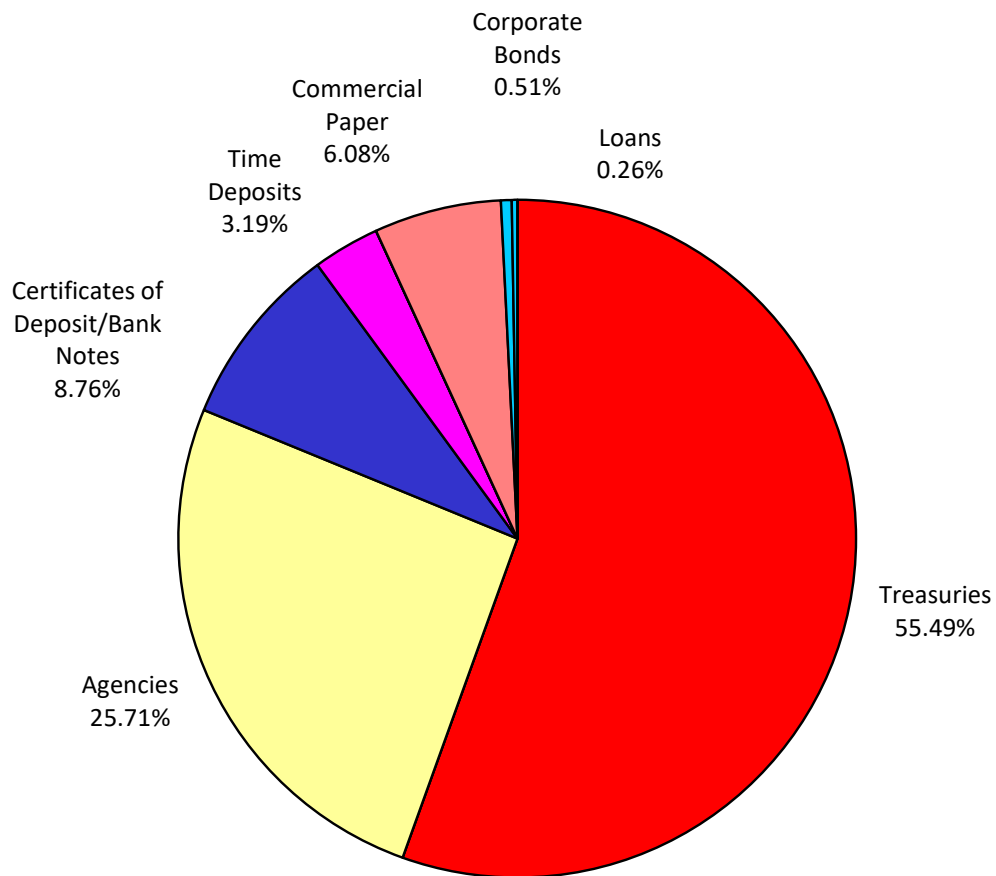
September 30, 2024

| <u>TYPE OF SECURITY</u>        | <u>AMOUNT (\$)</u> | <u>*PERCENT OF PORTFOLIO</u> | <u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u> |
|--------------------------------|--------------------|------------------------------|---|
| <b>Government</b>              |                    |                              |   |
| Bills                          | 37,219,132         | 23.04                        | -0.68   |
| Bonds                          | 0                  | 0.00                         | 0   |
| Notes                          | 52,438,210         | 32.45                        | -2.68   |
| Strips                         | 0                  | 0.00                         | 0   |
| <b>Total Government</b>        | <u>89,657,342</u>  | <u>55.49</u>                 | <u>-3.36</u>  |
| <b>Agency Debentures</b>       | 13,731,664         | 8.50                         | +0.71   |
| <b>Certificates of Deposit</b> | 14,150,000         | 8.76                         | +0.59   |
| <b>Bank Notes</b>              | 0                  | 0.00                         | 0   |
| <b>Repurchases</b>             | 0                  | 0.00                         | 0   |
| <b>Agency Discount Notes</b>   | 27,802,856         | 17.21                        | +1.80   |
| <b>Time Deposits</b>           | 5,149,000          | 3.19                         | -0.03   |
| <b>GNMAs</b>                   | 0                  | 0.00                         | 0   |
| <b>Commercial Paper</b>        | 9,817,310          | 6.08                         | +0.29   |
| <b>Remics</b>                  | 1,343              | 0.00                         | 0   |
| <b>Corporate Bonds</b>         | 841,781            | 0.51                         | 0   |
| <b>PMIA Loans</b>              | 419,106            | 0.26                         | 0   |
| <b>GF Loans</b>                | 0                  | 0.00                         | 0   |
| <b>Other</b>                   | 0                  | 0.00                         | 0   |
| <b>Reversed Repurchases</b>    | 0                  | 0.00                         | 0   |
| <b>Total (All Types)</b>       | <u>161,570,402</u> | <u>100.00</u>                |   |

\*Percentages may be off due to rounding.

| <u>INVESTMENT ACTIVITY</u>                      | <u>September 2024</u> |                    | <u>August 2024</u> |                    |
|---|-----------------------|--------------------|--------------------|--------------------|
|   | <u>NUMBER</u>         | <u>AMOUNT (\$)</u> | <u>NUMBER</u>      | <u>AMOUNT (\$)</u> |
| Pooled Money                                    | 1,116                 | 55,303,516         | 917                | 45,516,611         |
| Time Deposits                                   | 55                    | 2,076,000          | 45                 | 1,001,000          |
| Other   | 2                     | 1,770,137          | 4                  | 101,539            |
| <b>Total</b>                                    | <u>1,173</u>          | <u>59,149,653</u>  | <u>966</u>         | <u>46,619,150</u>  |
| <b>PMIA Monthly Average Effective Yield (%)</b> |                       | 4.575              | 4.579              |                    |
| <b>Year to Date Yield Last Day of Month (%)</b> |                       | 4.556              | 4.547              |                    |

# Pooled Money Investment Account Portfolio Composition \$161.6 billion 09/30/2024



Percentages may not total 100%, due to rounding.

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>         | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|---------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/01/24</b> | <b>REDEMPTIONS</b>  |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | DEB CL              | FNMA                            | 5.410          | 09/01/24                       | 5.410   | 50,000                                       | 653                        | 4,831,430.56                        | 5.416                                |
|                 | DEB CL              | FNMA                            | 5.410          | 09/01/24                       | 5.410   | 50,000                                       | 653                        | 4,831,430.56                        | 5.416                                |
|                 | DEB CL              | FNMA                            | 5.410          | 09/01/24                       | 5.410   | 50,000                                       | 653                        | 4,831,430.56                        | 5.416                                |
| <b>09/01/24</b> | <b>NO PURCHASES</b> |                                 |                |                                |   |  |                            |                                     |                                      |
| <b>09/03/24</b> | <b>REDEMPTIONS</b>  |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CD                  | BOFA                            | 5.340          | 09/03/24                       | 5.340   | 50,000                                       | 224                        | 1,661,333.33                        | 5.429                                |
|                 | CD                  | BOFA                            | 5.340          | 09/03/24                       | 5.340   | 50,000                                       | 224                        | 1,661,333.33                        | 5.429                                |
|                 | CD                  | BMO BANK                        | 5.640          | 09/03/24                       | 5.640   | 50,000                                       | 277                        | 2,169,833.33                        | 5.734                                |
|                 | CD                  | BMO BANK                        | 5.640          | 09/03/24                       | 5.640   | 50,000                                       | 277                        | 2,169,833.33                        | 5.734                                |
|                 | CP                  | ING FDL                         |                | 09/03/24                       | 5.140   | 50,000                                       | 243                        | 1,734,750.00                        | 5.413                                |
|                 | CP                  | ING FDL                         |                | 09/03/24                       | 5.140   | 50,000                                       | 243                        | 1,734,750.00                        | 5.413                                |
|                 | DEB                 | IFC                             | 4.330          | 09/03/24                       | 4.334   | 50,000                                       | 474                        | 2,796,458.33                        | 4.319                                |
|                 | DEB                 | IFC                             | 4.330          | 09/03/24                       | 4.334   | 50,000                                       | 474                        | 2,796,458.33                        | 4.319                                |
|                 | DN                  | FFCB                            |                | 09/03/24                       | 4.850   | 50,000                                       | 216                        | 1,455,000.00                        | 5.079                                |
|                 | DN                  | FFCB                            |                | 09/03/24                       | 4.850   | 50,000                                       | 216                        | 1,455,000.00                        | 5.079                                |
|                 | DN                  | FHLB                            |                | 09/03/24                       | 5.185   | 50,000                                       | 308                        | 2,218,027.78                        | 5.516                                |
|                 | DN                  | FHLB                            |                | 09/03/24                       | 5.185   | 50,000                                       | 308                        | 2,218,027.78                        | 5.516                                |
|                 | YCD                 | ANZ                             | 5.150          | 09/03/24                       | 5.150   | 50,000                                       | 210                        | 1,502,083.33                        | 5.236                                |
|                 | YCD                 | ANZ                             | 5.150          | 09/03/24                       | 5.150   | 50,000                                       | 210                        | 1,502,083.33                        | 5.236                                |
|                 | YCD                 | NB CANADA                       | 5.580          | 09/03/24                       | 5.580   | 50,000                                       | 278                        | 2,154,500.00                        | 5.673                                |
|                 | YCD                 | NB CANADA                       | 5.580          | 09/03/24                       | 5.580   | 50,000                                       | 278                        | 2,154,500.00                        | 5.673                                |
|                 | YCD                 | RB CANADA                       | 5.860          | 09/03/24                       | 5.860   | 50,000                                       | 308                        | 2,506,777.78                        | 5.958                                |
|                 | YCD                 | RB CANADA                       | 5.860          | 09/03/24                       | 5.860   | 50,000                                       | 308                        | 2,506,777.78                        | 5.958                                |
|                 | YCD                 | NAT AUB                         | 5.800          | 09/03/24                       | 5.800   | 50,000                                       | 364                        | 2,932,222.22                        | 5.897                                |
|                 | YCD                 | NAT AUB                         | 5.800          | 09/03/24                       | 5.800   | 50,000                                       | 364                        | 2,932,222.22                        | 5.897                                |
| <b>09/03/24</b> | <b>PURCHASES</b>    |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                  | RABO NY                         |                | 09/20/24                       | 5.260   | 50,000                                       |                            |                                     |                                      |
|                 | CP                  | RABO NY                         |                | 09/20/24                       | 5.260   | 50,000                                       |                            |                                     |                                      |
|                 | CP                  | RABO NY                         |                | 09/20/24                       | 5.260   | 50,000                                       |                            |                                     |                                      |
|                 | CP                  | TOYOTA                          |                | 03/03/25                       | 4.800   | 50,000                                       |                            |                                     |                                      |
|                 | CP                  | TOYOTA                          |                | 03/03/25                       | 4.800   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                 | FHLB                            | 4.740          | 02/27/25                       | 4.740   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                 | FHLB                            | 4.740          | 02/27/25                       | 4.740   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                 | FHLB                            | 4.740          | 02/27/25                       | 4.740   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                 | FFCB                            | 3.875          | 09/03/26                       | 3.879   | 50,000                                       |                            |                                     |                                      |
|                 | DN                  | FFCB                            |                | 03/10/25                       | 4.500   | 50,000                                       |                            |                                     |                                      |
|                 | DN                  | FFCB                            |                | 03/10/25                       | 4.500   | 50,000                                       |                            |                                     |                                      |
|                 | DN                  | FHLB                            |                | 03/10/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|                 | DN                  | FHLB                            |                | 03/10/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|                 | DN                  | FHLB                            |                | 03/24/25                       | 4.460   | 50,000                                       |                            |                                     |                                      |
|                 | DN                  | FHLB                            |                | 03/24/25                       | 4.460   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/03/24</b> | <b>PURCHASES (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.690   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.690   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.690   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.690   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.690   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.690   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.665   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.665   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.665   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.665   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.665   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.665   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.665   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.665   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.750          | 08/31/26                       | 3.857   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.750          | 08/31/26                       | 3.857   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.750          | 08/31/26                       | 3.857   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | SUMITOMO                        | 4.770          | 03/03/25                       | 4.770   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | SUMITOMO                        | 4.770          | 03/03/25                       | 4.770   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | MONTREAL                        | 4.840          | 03/03/25                       | 4.840   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | MONTREAL                        | 4.840          | 03/03/25                       | 4.840   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | CIC                             | 4.840          | 03/03/25                       | 4.840   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | CIC                             | 4.840          | 03/03/25                       | 4.840   | 50,000                                       |                            |                                     |                                      |
| <b>09/04/24</b> | <b>REDEMPTIONS</b>           |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                           | MIZUHO NY                       |                | 09/04/24                       | 5.360   | 50,000                                       | 97                         | 722,111.11                          | 5.514                                |
|                 | CP                           | MIZUHO NY                       |                | 09/04/24                       | 5.360   | 50,000                                       | 97                         | 722,111.11                          | 5.514                                |
|                 | CP                           | JOHNSON                         |                | 09/04/24                       | 5.270   | 50,000                                       | 124                        | 907,611.11                          | 5.442                                |
|                 | CP                           | JOHNSON                         |                | 09/04/24                       | 5.270   | 50,000                                       | 124                        | 907,611.11                          | 5.442                                |
|                 | CP                           | METLIFE STF                     |                | 09/04/24                       | 5.320   | 50,000                                       | 126                        | 931,000.00                          | 5.496                                |
|                 | CP                           | METLIFE STF                     |                | 09/04/24                       | 5.320   | 50,000                                       | 126                        | 931,000.00                          | 5.496                                |
|                 | CP                           | UNITEDHEALTH                    |                | 09/04/24                       | 5.280   | 50,000                                       | 147                        | 1,078,000.00                        | 5.471                                |
|                 | CP                           | UNITEDHEALTH                    |                | 09/04/24                       | 5.280   | 50,000                                       | 147                        | 1,078,000.00                        | 5.471                                |
|                 | CP                           | THUNDER                         |                | 09/04/24                       | 5.310   | 50,000                                       | 153                        | 1,128,375.00                        | 5.508                                |
|                 | DN                           | IADB                            |                | 09/04/24                       | 5.260   | 50,000                                       | 56                         | 409,111.11                          | 5.377                                |
|                 | DN                           | IADB                            |                | 09/04/24                       | 5.260   | 50,000                                       | 56                         | 409,111.11                          | 5.377                                |
|                 | YCD                          | CIBC                            | 5.370          | 09/04/24                       | 5.370   | 50,000                                       | 26                         | 193,916.67                          | 5.445                                |
|                 | YCD                          | CIBC                            | 5.370          | 09/04/24                       | 5.370   | 50,000                                       | 26                         | 193,916.67                          | 5.445                                |
| <b>09/04/24</b> | <b>PURCHASES</b>             |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/04/24</b> | <b>PURCHASES (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
| <b>09/05/24</b> | <b>REDEMPTIONS</b>           |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.148   | 50,000                                       | 324                        | 2,316,375.00                        | 5.488                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.148   | 50,000                                       | 324                        | 2,316,375.00                        | 5.488                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.148   | 50,000                                       | 324                        | 2,316,375.00                        | 5.488                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.155   | 50,000                                       | 324                        | 2,319,750.00                        | 5.496                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.155   | 50,000                                       | 324                        | 2,319,750.00                        | 5.496                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.155   | 50,000                                       | 324                        | 2,319,750.00                        | 5.496                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.140   | 50,000                                       | 352                        | 2,512,888.89                        | 5.502                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.140   | 50,000                                       | 352                        | 2,512,888.89                        | 5.502                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.140   | 50,000                                       | 352                        | 2,512,888.89                        | 5.502                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.140   | 50,000                                       | 352                        | 2,512,888.89                        | 5.502                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.140   | 50,000                                       | 352                        | 2,512,888.89                        | 5.502                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.140   | 50,000                                       | 352                        | 2,512,888.89                        | 5.502                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.143   | 50,000                                       | 352                        | 2,514,111.11                        | 5.505                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.143   | 50,000                                       | 352                        | 2,514,111.11                        | 5.505                                |
|                 | TR                           | BILL                            |                | 09/05/24                       | 5.143   | 50,000                                       | 352                        | 2,514,111.11                        | 5.505                                |
| <b>09/05/24</b> | <b>PURCHASES</b>             |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                           | SOC GEN NY                      |                | 02/14/25                       | 4.740   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | SOC GEN NY                      |                | 02/14/25                       | 4.740   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | SHEFFIELD                       |                | 03/10/25                       | 4.770   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | METLIFE STF                     |                | 03/24/25                       | 4.700   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | METLIFE STF                     |                | 03/24/25                       | 4.700   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | SCOTIA NY                       |                | 05/28/25                       | 4.340   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | SCOTIA NY                       |                | 05/28/25                       | 4.340   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLMC                           |                | 03/21/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLMC                           |                | 03/21/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FFCB                            |                | 03/21/25                       | 4.400   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FFCB                            |                | 03/21/25                       | 4.400   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/24/25                       | 4.415   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/24/25                       | 4.415   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/28/25                       | 4.410   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/28/25                       | 4.410   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.870   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.870   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.870   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.875   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.875   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.875   | 50,000                                       |                            |                                     |                                      |



## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/05/24</b> | <b>PURCHASES (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.633   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.633   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.633   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.635   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.635   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.635   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.640   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.640   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/13/25                       | 4.640   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.613   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.613   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.613   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.614   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.614   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.614   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/06/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/06/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/06/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/06/25                       | 4.601   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/06/25                       | 4.601   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/06/25                       | 4.601   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 09/04/25                       | 4.025   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 09/04/25                       | 4.025   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 09/04/25                       | 4.025   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 09/04/25                       | 4.030   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 09/04/25                       | 4.030   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 09/04/25                       | 4.030   | 50,000                                       |                            |                                     |                                      |
| <b>09/06/24</b> | <b>NO REDEMPTIONS</b>        |                                 |                |                                |   |  |                            |                                     |                                      |
| <b>09/06/24</b> | <b>PURCHASES</b>             |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                           | MUFG BK                         |                | 10/04/24                       | 5.150   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | MUFG BK                         |                | 10/04/24                       | 5.150   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | APPLE                           |                | 11/01/24                       | 5.070   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | APPLE                           |                | 11/01/24                       | 5.070   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | OLD LINE                        |                | 02/27/25                       | 4.630   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                          | FHLB                            | 4.630          | 03/11/25                       | 4.630   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                          | FHLB                            | 4.630          | 03/11/25                       | 4.630   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                          | FHLB                            | 4.630          | 03/11/25                       | 4.630   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/21/25                       | 4.375   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/21/25                       | 4.375   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FFCB                            |                | 03/24/25                       | 4.340   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FFCB                            |                | 03/24/25                       | 4.340   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 04/01/25                       | 4.365   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 04/01/25                       | 4.365   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/06/24</b> | <b>PURCHASES (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.860   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.860   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.860   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.865   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.865   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.865   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.610   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.610   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.610   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.615   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.615   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.615   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.615   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.615   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.615   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.615   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/06/25                       | 4.545   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/06/25                       | 4.545   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | NORINCHUK                       | 5.200          | 10/11/24                       | 5.200   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | NORINCHUK                       | 5.200          | 10/11/24                       | 5.200   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | DNB                             | 5.070          | 10/15/24                       | 5.070   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | DNB                             | 5.070          | 10/15/24                       | 5.070   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | CR AG CIB                       | 5.070          | 11/12/24                       | 5.070   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | CR AG CIB                       | 5.070          | 11/12/24                       | 5.070   | 50,000                                       |                            |                                     |                                      |
| <b>09/09/24</b> | <b>REDEMPTIONS</b>           |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CB                           | WELLS FGO                       | 3.300          | 09/09/24                       | 5.966   | 25,000                                       | 334                        | 1,335,166.67                        | 5.992                                |
|                 | DEB                          | FFCB                            | 5.375          | 09/09/24                       | 5.172   | 50,000                                       | 453                        | 3,206,198.61                        | 5.169                                |
|                 | DEB                          | FFCB                            | 5.375          | 09/09/24                       | 5.172   | 50,000                                       | 453                        | 3,206,198.61                        | 5.169                                |
| <b>09/09/24</b> | <b>PURCHASES</b>             |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/03/25                       | 4.480   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/03/25                       | 4.480   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | NATIXIS                         | 4.750          | 03/21/25                       | 4.750   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | NATIXIS                         | 4.750          | 03/21/25                       | 4.750   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | SCOTIA                          | 4.370          | 07/01/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | SCOTIA                          | 4.370          | 07/01/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
| <b>09/10/24</b> | <b>REDEMPTIONS</b>           |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                           | CR AG NY                        |                | 09/10/24                       | 5.290   | 50,000                                       | 39                         | 286,541.67                          | 5.394                                |
|                 | CP                           | CR AG NY                        |                | 09/10/24                       | 5.290   | 50,000                                       | 39                         | 286,541.67                          | 5.394                                |
|                 | CP                           | CR AG NY                        |                | 09/10/24                       | 5.290   | 50,000                                       | 39                         | 286,541.67                          | 5.394                                |
|                 | CP                           | NATIXIS NY                      |                | 09/10/24                       | 5.250   | 50,000                                       | 160                        | 1,166,666.67                        | 5.450                                |
|                 | CP                           | NATIXIS NY                      |                | 09/10/24                       | 5.250   | 50,000                                       | 160                        | 1,166,666.67                        | 5.450                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 09/10/24    | REDEMPTIONS (Continued) |                                 |                |                                |   |  |                            |                                     |                                      |
|             | CP                      | ING FDL                         |                | 09/10/24                       | 5.220   | 50,000                                       | 186                        | 1,348,500.00                        | 5.439                                |
|             | CP                      | ING FDL                         |                | 09/10/24                       | 5.220   | 50,000                                       | 186                        | 1,348,500.00                        | 5.439                                |
|             | DN                      | IADB                            |                | 09/10/24                       | 5.240   | 50,000                                       | 82                         | 596,777.78                          | 5.377                                |
|             | DN                      | IADB                            |                | 09/10/24                       | 5.240   | 50,000                                       | 82                         | 596,777.78                          | 5.377                                |
|             | DN                      | FHLB                            |                | 09/10/24                       | 5.070   | 50,000                                       | 159                        | 1,119,625.00                        | 5.258                                |
|             | DN                      | FHLB                            |                | 09/10/24                       | 5.070   | 50,000                                       | 159                        | 1,119,625.00                        | 5.258                                |
|             | DN                      | FHLB                            |                | 09/10/24                       | 5.100   | 50,000                                       | 174                        | 1,232,500.00                        | 5.302                                |
|             | DN                      | FHLB                            |                | 09/10/24                       | 5.100   | 50,000                                       | 174                        | 1,232,500.00                        | 5.302                                |
|             | DN                      | FFCB                            |                | 09/10/24                       | 5.050   | 50,000                                       | 176                        | 1,234,444.44                        | 5.250                                |
|             | DN                      | FFCB                            |                | 09/10/24                       | 5.050   | 50,000                                       | 176                        | 1,234,444.44                        | 5.250                                |
|             | DN                      | FFCB                            |                | 09/10/24                       | 5.050   | 50,000                                       | 179                        | 1,255,486.11                        | 5.252                                |
|             | DN                      | FFCB                            |                | 09/10/24                       | 5.050   | 50,000                                       | 179                        | 1,255,486.11                        | 5.252                                |
|             | DN                      | IFC                             |                | 09/10/24                       | 5.010   | 50,000                                       | 180                        | 1,252,500.00                        | 5.210                                |
|             | DN                      | IFC                             |                | 09/10/24                       | 5.010   | 50,000                                       | 180                        | 1,252,500.00                        | 5.210                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.215   | 50,000                                       | 84                         | 608,416.67                          | 5.353                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.215   | 50,000                                       | 84                         | 608,416.67                          | 5.353                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.215   | 50,000                                       | 84                         | 608,416.67                          | 5.353                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.225   | 50,000                                       | 90                         | 653,125.00                          | 5.368                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.225   | 50,000                                       | 90                         | 653,125.00                          | 5.368                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.225   | 50,000                                       | 95                         | 689,409.72                          | 5.372                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.225   | 50,000                                       | 95                         | 689,409.72                          | 5.372                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.225   | 50,000                                       | 95                         | 689,409.72                          | 5.372                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 109                        | 791,763.89                          | 5.388                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 109                        | 791,763.89                          | 5.388                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 109                        | 791,763.89                          | 5.388                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.220   | 50,000                                       | 112                        | 812,000.00                          | 5.380                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.220   | 50,000                                       | 112                        | 812,000.00                          | 5.380                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.220   | 50,000                                       | 112                        | 812,000.00                          | 5.380                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.221   | 50,000                                       | 112                        | 812,155.56                          | 5.381                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.221   | 50,000                                       | 112                        | 812,155.56                          | 5.381                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.221   | 50,000                                       | 112                        | 812,155.56                          | 5.381                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 117                        | 849,875.00                          | 5.394                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 117                        | 849,875.00                          | 5.394                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 117                        | 849,875.00                          | 5.394                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 117                        | 849,875.00                          | 5.394                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 118                        | 857,138.89                          | 5.395                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 118                        | 857,138.89                          | 5.395                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 118                        | 857,138.89                          | 5.395                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 118                        | 857,138.89                          | 5.395                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 119                        | 864,402.78                          | 5.396                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 119                        | 864,402.78                          | 5.396                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.230   | 50,000                                       | 119                        | 864,402.78                          | 5.396                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.233   | 50,000                                       | 119                        | 864,898.61                          | 5.399                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.233   | 50,000                                       | 119                        | 864,898.61                          | 5.399                                |
|             | TR                      | BILL                            |                | 09/10/24                       | 5.233   | 50,000                                       | 119                        | 864,898.61                          | 5.399                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                    | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/10/24</b> | <b>REDEMPTIONS (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 09/10/24                       | 5.233   | 50,000                                       | 119                        | 864,898.61                          | 5.399                                |
|                 | TR                             | BILL                            |                | 09/10/24                       | 5.233   | 50,000                                       | 119                        | 864,898.61                          | 5.399                                |
|                 | TR                             | BILL                            |                | 09/10/24                       | 5.233   | 50,000                                       | 119                        | 864,898.61                          | 5.399                                |
|                 | TR                             | BILL                            |                | 09/10/24                       | 5.235   | 50,000                                       | 119                        | 865,229.17                          | 5.401                                |
|                 | TR                             | BILL                            |                | 09/10/24                       | 5.235   | 50,000                                       | 119                        | 865,229.17                          | 5.401                                |
|                 | TR                             | BILL                            |                | 09/10/24                       | 5.235   | 50,000                                       | 119                        | 865,229.17                          | 5.401                                |
|                 | TR                             | BILL                            |                | 09/10/24                       | 5.236   | 50,000                                       | 119                        | 865,394.44                          | 5.402                                |
|                 | TR                             | BILL                            |                | 09/10/24                       | 5.236   | 50,000                                       | 119                        | 865,394.44                          | 5.402                                |
|                 | TR                             | BILL                            |                | 09/10/24                       | 5.236   | 50,000                                       | 119                        | 865,394.44                          | 5.402                                |
|                 | YCD                            | NORINCHUK                       | 5.400          | 09/10/24                       | 5.400   | 50,000                                       | 39                         | 292,500.00                          | 5.475                                |
|                 | YCD                            | NORINCHUK                       | 5.400          | 09/10/24                       | 5.400   | 50,000                                       | 39                         | 292,500.00                          | 5.475                                |
|                 | YCD                            | SOC GEN                         | 5.330          | 09/10/24                       | 5.330   | 50,000                                       | 182                        | 1,347,305.56                        | 5.404                                |
|                 | YCD                            | SOC GEN                         | 5.330          | 09/10/24                       | 5.330   | 50,000                                       | 182                        | 1,347,305.56                        | 5.404                                |
| <b>09/10/24</b> | <b>PURCHASES</b>               |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                             | BNP NY                          |                | 09/11/24                       | 5.290   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | BNP NY                          |                | 09/11/24                       | 5.290   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | BNP NY                          |                | 09/11/24                       | 5.290   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | NATIXIS NY                      |                | 09/11/24                       | 5.310   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | NATIXIS NY                      |                | 09/11/24                       | 5.310   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | NATIXIS NY                      |                | 09/11/24                       | 5.310   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | CR AG NY                        |                | 09/13/24                       | 5.310   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | CR AG NY                        |                | 09/13/24                       | 5.310   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | CR AG NY                        |                | 09/13/24                       | 5.310   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | CR AG NY                        |                | 09/13/24                       | 5.310   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | VERSAILLES                      |                | 12/12/24                       | 4.950   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | SHEFFIELD                       |                | 12/12/24                       | 5.000   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | RBC NY                          |                | 04/28/25                       | 4.400   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | RBC NY                          |                | 04/28/25                       | 4.400   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                            | FFCB                            | 3.625          | 06/10/27                       | 3.694   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                            | FFCB                            | 3.625          | 06/10/27                       | 3.694   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IBRD                            |                | 01/24/25                       | 4.720   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IBRD                            |                | 01/24/25                       | 4.720   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 02/10/25                       | 4.575   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 02/10/25                       | 4.575   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 02/10/25                       | 4.575   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IFC                             |                | 02/10/25                       | 4.580   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IFC                             |                | 02/10/25                       | 4.580   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 03/03/25                       | 4.470   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 03/03/25                       | 4.470   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 03/10/25                       | 4.445   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 03/10/25                       | 4.445   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FFCB                            |                | 03/21/25                       | 4.360   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FFCB                            |                | 03/21/25                       | 4.360   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 03/21/25                       | 4.400   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 03/21/25                       | 4.400   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 09/10/24    | PURCHASES (Continued) |                                 |                |                                |   |  |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/07/25                       | 4.781   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/07/25                       | 4.781   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/07/25                       | 4.781   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/07/25                       | 4.785   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/07/25                       | 4.785   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 01/07/25                       | 4.785   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.565   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.565   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.565   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.565   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.565   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.573   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.573   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.573   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.545   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.545   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.545   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.548   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.548   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.548   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.548   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.550   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.550   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.550   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.551   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.551   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.551   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.553   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/06/25                       | 4.553   | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SWEDBANK                        | 4.950          | 12/27/24                       | 4.950   | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | SWEDBANK                        | 4.950          | 12/27/24                       | 4.950   | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | MUFG BK                         | 4.940          | 01/24/25                       | 4.940   | 50,000                                       |                            |                                     |                                      |
|             | YCD                   | MUFG BK                         | 4.940          | 01/24/25                       | 4.940   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>        | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/11/24</b> | <b>REDEMPTIONS</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                 | BNP NY                          |                | 09/11/24                       | 5.290   | 50,000                                       | 1                          | 7,347.22                            | 5.364                                |
|                 | CP                 | BNP NY                          |                | 09/11/24                       | 5.290   | 50,000                                       | 1                          | 7,347.22                            | 5.364                                |
|                 | CP                 | BNP NY                          |                | 09/11/24                       | 5.290   | 50,000                                       | 1                          | 7,347.22                            | 5.364                                |
|                 | CP                 | NATIXIS NY                      |                | 09/11/24                       | 5.310   | 50,000                                       | 1                          | 7,375.00                            | 5.385                                |
|                 | CP                 | NATIXIS NY                      |                | 09/11/24                       | 5.310   | 50,000                                       | 1                          | 7,375.00                            | 5.385                                |
|                 | CP                 | NATIXIS NY                      |                | 09/11/24                       | 5.310   | 50,000                                       | 1                          | 7,375.00                            | 5.385                                |
| <b>09/11/24</b> | <b>PURCHASES</b>   |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                 | BNP NY                          |                | 09/13/24                       | 5.290   | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | BNP NY                          |                | 09/13/24                       | 5.290   | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | BNP NY                          |                | 09/13/24                       | 5.290   | 50,000                                       |                            |                                     |                                      |
|                 | CP                 | BNP NY                          |                | 09/13/24                       | 5.290   | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FHLB                            |                | 04/01/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FHLB                            |                | 04/01/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | CIBC                            | 5.170          | 10/11/24                       | 5.170   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | CIBC                            | 5.170          | 10/11/24                       | 5.170   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | NORINCHUK                       | 5.180          | 10/15/24                       | 5.180   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | NORINCHUK                       | 5.180          | 10/15/24                       | 5.180   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | SUMI TRUST                      | 4.950          | 12/27/24                       | 4.950   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | SUMI TRUST                      | 4.950          | 12/27/24                       | 4.950   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | CR AG CIB                       | 4.740          | 03/10/25                       | 4.740   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | CR AG CIB                       | 4.740          | 03/10/25                       | 4.740   | 50,000                                       |                            |                                     |                                      |
| <b>09/12/24</b> | <b>REDEMPTIONS</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                 | DEERE CAP                       |                | 09/12/24                       | 5.300   | 50,000                                       | 66                         | 485,833.33                          | 5.426                                |
|                 | CP                 | DEERE CAP                       |                | 09/12/24                       | 5.300   | 50,000                                       | 66                         | 485,833.33                          | 5.426                                |
|                 | CP                 | JOHNSON                         |                | 09/12/24                       | 5.300   | 50,000                                       | 90                         | 662,500.00                          | 5.446                                |
|                 | CP                 | JOHNSON                         |                | 09/12/24                       | 5.300   | 50,000                                       | 90                         | 662,500.00                          | 5.446                                |
|                 | CP                 | TOYOTA                          |                | 09/12/24                       | 5.240   | 50,000                                       | 163                        | 1,186,277.78                        | 5.442                                |
|                 | CP                 | TOYOTA                          |                | 09/12/24                       | 5.240   | 50,000                                       | 163                        | 1,186,277.78                        | 5.442                                |
|                 | CP                 | BOFA                            |                | 09/12/24                       | 5.280   | 50,000                                       | 181                        | 1,327,333.33                        | 5.499                                |
|                 | CP                 | BOFA                            |                | 09/12/24                       | 5.280   | 50,000                                       | 181                        | 1,327,333.33                        | 5.499                                |
|                 | DN                 | FHLB                            |                | 09/12/24                       | 5.220   | 50,000                                       | 83                         | 601,750.00                          | 5.357                                |
|                 | DN                 | FHLB                            |                | 09/12/24                       | 5.220   | 50,000                                       | 83                         | 601,750.00                          | 5.357                                |
|                 | TR                 | BILL                            |                | 09/12/24                       | 5.169   | 50,000                                       | 147                        | 1,055,337.50                        | 5.354                                |
|                 | TR                 | BILL                            |                | 09/12/24                       | 5.169   | 50,000                                       | 147                        | 1,055,337.50                        | 5.354                                |
|                 | TR                 | BILL                            |                | 09/12/24                       | 5.169   | 50,000                                       | 147                        | 1,055,337.50                        | 5.354                                |
|                 | TR                 | BILL                            |                | 09/12/24                       | 5.171   | 50,000                                       | 147                        | 1,055,745.83                        | 5.356                                |
|                 | TR                 | BILL                            |                | 09/12/24                       | 5.171   | 50,000                                       | 147                        | 1,055,745.83                        | 5.356                                |
|                 | TR                 | BILL                            |                | 09/12/24                       | 5.171   | 50,000                                       | 147                        | 1,055,745.83                        | 5.356                                |
|                 | TR                 | BILL                            |                | 09/12/24                       | 5.140   | 50,000                                       | 150                        | 1,070,833.33                        | 5.325                                |
|                 | TR                 | BILL                            |                | 09/12/24                       | 5.140   | 50,000                                       | 150                        | 1,070,833.33                        | 5.325                                |
|                 | TR                 | BILL                            |                | 09/12/24                       | 5.140   | 50,000                                       | 150                        | 1,070,833.33                        | 5.325                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 09/12/24    | REDEMPTIONS (Continued) |                                 |                |                                |   |  |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.110   | 50,000                                       | 153                        | 1,085,875.00                        | 5.296                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.110   | 50,000                                       | 153                        | 1,085,875.00                        | 5.296                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.110   | 50,000                                       | 153                        | 1,085,875.00                        | 5.296                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.115   | 50,000                                       | 153                        | 1,086,937.50                        | 5.301                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.115   | 50,000                                       | 153                        | 1,086,937.50                        | 5.301                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.115   | 50,000                                       | 153                        | 1,086,937.50                        | 5.301                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.130   | 50,000                                       | 155                        | 1,104,375.00                        | 5.319                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.130   | 50,000                                       | 155                        | 1,104,375.00                        | 5.319                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.130   | 50,000                                       | 155                        | 1,104,375.00                        | 5.319                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.137   | 50,000                                       | 155                        | 1,105,881.94                        | 5.326                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.137   | 50,000                                       | 155                        | 1,105,881.94                        | 5.326                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.137   | 50,000                                       | 155                        | 1,105,881.94                        | 5.326                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.100   | 50,000                                       | 162                        | 1,147,500.00                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 169                        | 1,195,909.72                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 169                        | 1,195,909.72                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 169                        | 1,195,909.72                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 169                        | 1,195,909.72                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 169                        | 1,195,909.72                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 169                        | 1,195,909.72                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 169                        | 1,195,909.72                        | 5.292                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.093   | 50,000                                       | 171                        | 1,209,468.75                        | 5.291                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.093   | 50,000                                       | 171                        | 1,209,468.75                        | 5.291                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.093   | 50,000                                       | 171                        | 1,209,468.75                        | 5.291                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.120   | 50,000                                       | 176                        | 1,251,555.56                        | 5.324                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.120   | 50,000                                       | 176                        | 1,251,555.56                        | 5.324                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.120   | 50,000                                       | 176                        | 1,251,555.56                        | 5.324                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.120   | 50,000                                       | 176                        | 1,251,555.56                        | 5.324                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.124   | 50,000                                       | 178                        | 1,266,766.67                        | 5.330                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.124   | 50,000                                       | 178                        | 1,266,766.67                        | 5.330                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.124   | 50,000                                       | 178                        | 1,266,766.67                        | 5.330                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.113   | 50,000                                       | 181                        | 1,285,225.69                        | 5.320                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.113   | 50,000                                       | 181                        | 1,285,225.69                        | 5.320                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.113   | 50,000                                       | 181                        | 1,285,225.69                        | 5.320                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.115   | 50,000                                       | 181                        | 1,285,854.17                        | 5.323                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.115   | 50,000                                       | 181                        | 1,285,854.17                        | 5.323                                |
|             | TR                      | BILL                            |                | 09/12/24                       | 5.115   | 50,000                                       | 181                        | 1,285,854.17                        | 5.323                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>                    | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 09/12/24    | <b>REDEMPTIONS (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.118   | 50,000                                       | 181                        | 1,286,482.64                        | 5.326                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.118   | 50,000                                       | 181                        | 1,286,482.64                        | 5.326                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.118   | 50,000                                       | 181                        | 1,286,482.64                        | 5.326                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.118   | 50,000                                       | 181                        | 1,286,482.64                        | 5.326                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.120   | 50,000                                       | 181                        | 1,287,111.11                        | 5.328                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.120   | 50,000                                       | 181                        | 1,287,111.11                        | 5.328                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 182                        | 1,287,902.78                        | 5.302                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 182                        | 1,287,902.78                        | 5.302                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 182                        | 1,287,902.78                        | 5.302                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 182                        | 1,287,902.78                        | 5.302                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.095   | 50,000                                       | 182                        | 1,287,902.78                        | 5.302                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.096   | 50,000                                       | 182                        | 1,288,155.56                        | 5.303                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.096   | 50,000                                       | 182                        | 1,288,155.56                        | 5.303                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.096   | 50,000                                       | 182                        | 1,288,155.56                        | 5.303                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.103   | 50,000                                       | 182                        | 1,289,798.61                        | 5.310                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.103   | 50,000                                       | 182                        | 1,289,798.61                        | 5.310                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.103   | 50,000                                       | 182                        | 1,289,798.61                        | 5.310                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.105   | 50,000                                       | 182                        | 1,290,430.56                        | 5.313                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.105   | 50,000                                       | 182                        | 1,290,430.56                        | 5.313                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.105   | 50,000                                       | 182                        | 1,290,430.56                        | 5.313                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.106   | 50,000                                       | 182                        | 1,290,683.33                        | 5.314                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.106   | 50,000                                       | 182                        | 1,290,683.33                        | 5.314                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.106   | 50,000                                       | 182                        | 1,290,683.33                        | 5.314                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.108   | 50,000                                       | 182                        | 1,291,062.50                        | 5.316                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.108   | 50,000                                       | 182                        | 1,291,062.50                        | 5.316                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.108   | 50,000                                       | 182                        | 1,291,062.50                        | 5.316                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.110   | 50,000                                       | 182                        | 1,291,694.44                        | 5.318                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.110   | 50,000                                       | 182                        | 1,291,694.44                        | 5.318                                |
|             | TR                             | BILL                            |                | 09/12/24                       | 5.110   | 50,000                                       | 182                        | 1,291,694.44                        | 5.318                                |
| 09/12/24    | <b>PURCHASES</b>               |                                 |                |                                |   |  |                            |                                     |                                      |
|             | CP                             | GOTHAM                          |                | 01/07/25                       | 4.850   | 50,000                                       |                            |                                     |                                      |
|             | CP                             | THUNDER                         |                | 01/24/25                       | 4.800   | 50,000                                       |                            |                                     |                                      |
|             | CP                             | THUNDER                         |                | 01/24/25                       | 4.800   | 50,000                                       |                            |                                     |                                      |
|             | CP                             | SOC GEN NY                      |                | 03/03/25                       | 4.700   | 50,000                                       |                            |                                     |                                      |
|             | CP                             | SOC GEN NY                      |                | 03/03/25                       | 4.700   | 50,000                                       |                            |                                     |                                      |
|             | CP                             | BOFA                            |                | 05/28/25                       | 4.390   | 50,000                                       |                            |                                     |                                      |
|             | CP                             | BOFA                            |                | 05/28/25                       | 4.390   | 50,000                                       |                            |                                     |                                      |
|             | DEB                            | IADB                            | 0.625          | 07/15/25                       | 4.222   | 50,000                                       |                            |                                     |                                      |
|             | DEB                            | IADB                            | 0.625          | 07/15/25                       | 4.222   | 50,000                                       |                            |                                     |                                      |
|             | DEB                            | IADB                            | 3.654          | 09/12/29                       | 3.654   | 50,000                                       |                            |                                     |                                      |
|             | DEB                            | IADB                            | 3.654          | 09/12/29                       | 3.654   | 50,000                                       |                            |                                     |                                      |
|             | DEB                            | IADB                            | 3.654          | 09/12/29                       | 3.654   | 50,000                                       |                            |                                     |                                      |
|             | DN                             | FHLMC                           |                | 10/15/24                       | 4.995   | 50,000                                       |                            |                                     |                                      |
|             | DN                             | FHLMC                           |                | 10/15/24                       | 4.995   | 50,000                                       |                            |                                     |                                      |



## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/12/24</b> | <b>PURCHASES (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | DN                           | FFCB                            |                | 03/13/25                       | 4.430   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FFCB                            |                | 03/13/25                       | 4.430   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 04/01/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 04/01/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.600   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.600   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.600   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.515   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.515   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.515   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.515   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.528   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.528   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.528   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.530   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.530   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.530   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.575   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.575   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.575   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.575   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.575   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.575   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | DNB                             | 5.100          | 09/26/24                       | 5.100   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | DNB                             | 5.100          | 09/26/24                       | 5.100   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | KBC                             | 5.030          | 12/13/24                       | 5.030   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | KBC                             | 5.030          | 12/13/24                       | 5.030   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | TORONTO                         | 4.780          | 03/21/25                       | 4.780   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | TORONTO                         | 4.780          | 03/21/25                       | 4.780   | 50,000                                       |                            |                                     |                                      |
| <b>09/13/24</b> | <b>REDEMPTIONS</b>           |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                           | BNP NY                          |                | 09/13/24                       | 5.290   | 50,000                                       | 2                          | 14,694.44                           | 5.365                                |
|                 | CP                           | BNP NY                          |                | 09/13/24                       | 5.290   | 50,000                                       | 2                          | 14,694.44                           | 5.365                                |
|                 | CP                           | BNP NY                          |                | 09/13/24                       | 5.290   | 50,000                                       | 2                          | 14,694.44                           | 5.365                                |
|                 | CP                           | BNP NY                          |                | 09/13/24                       | 5.290   | 50,000                                       | 2                          | 14,694.44                           | 5.365                                |
|                 | CP                           | CR AG NY                        |                | 09/13/24                       | 5.310   | 50,000                                       | 3                          | 22,125.00                           | 5.386                                |
|                 | CP                           | CR AG NY                        |                | 09/13/24                       | 5.310   | 50,000                                       | 3                          | 22,125.00                           | 5.386                                |
|                 | CP                           | CR AG NY                        |                | 09/13/24                       | 5.310   | 50,000                                       | 3                          | 22,125.00                           | 5.386                                |
|                 | CP                           | CR AG NY                        |                | 09/13/24                       | 5.310   | 50,000                                       | 3                          | 22,125.00                           | 5.386                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                    | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/13/24</b> | <b>REDEMPTIONS (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                             | DISNEY                          |                | 09/13/24                       | 5.420   | 50,000                                       | 92                         | 692,555.56                          | 5.572                                |
|                 | CP                             | DISNEY                          |                | 09/13/24                       | 5.420   | 50,000                                       | 92                         | 692,555.56                          | 5.572                                |
|                 | CP                             | CAFCO                           |                | 09/13/24                       | 5.370   | 50,000                                       | 148                        | 1,103,833.33                        | 5.567                                |
|                 | DEB                            | FFCB                            | 3.500          | 09/13/24                       | 3.608   | 50,000                                       | 731                        | 3,603,500.00                        | 3.616                                |
|                 | YCD                            | NORINCHUK                       | 5.400          | 09/13/24                       | 5.400   | 50,000                                       | 30                         | 225,000.00                          | 5.475                                |
|                 | YCD                            | NORINCHUK                       | 5.400          | 09/13/24                       | 5.400   | 50,000                                       | 30                         | 225,000.00                          | 5.475                                |
|                 | YCD                            | SUMI TRUST                      | 5.420          | 09/13/24                       | 5.420   | 50,000                                       | 84                         | 632,333.33                          | 5.495                                |
|                 | YCD                            | SUMI TRUST                      | 5.420          | 09/13/24                       | 5.420   | 50,000                                       | 84                         | 632,333.33                          | 5.495                                |
|                 | YCD                            | SWEDBANK                        | 5.380          | 09/13/24                       | 5.380   | 50,000                                       | 94                         | 702,388.89                          | 5.455                                |
|                 | YCD                            | SWEDBANK                        | 5.380          | 09/13/24                       | 5.380   | 50,000                                       | 94                         | 702,388.89                          | 5.455                                |
|                 | YCD                            | MIZUHO                          | 5.430          | 09/13/24                       | 5.430   | 50,000                                       | 129                        | 972,875.00                          | 5.050                                |
|                 | YCD                            | MIZUHO                          | 5.430          | 09/13/24                       | 5.430   | 50,000                                       | 129                        | 972,875.00                          | 5.050                                |
| <b>09/13/24</b> | <b>PURCHASES</b>               |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                             | MUFG BK                         |                | 10/15/24                       | 5.080   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | MUFG BK                         |                | 10/15/24                       | 5.080   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | MUFG BK                         |                | 10/15/24                       | 5.080   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | SCOTIA NY                       |                | 04/01/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | SCOTIA NY                       |                | 04/01/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | SCOTIA NY                       |                | 04/01/25                       | 4.370   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                            | FFCB                            | 4.550          | 03/11/25                       | 4.550   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                            | FFCB                            | 4.550          | 03/11/25                       | 4.550   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                            | FFCB                            | 4.550          | 03/11/25                       | 4.550   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                            | FFCB                            | 4.550          | 03/11/25                       | 4.550   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FNMA                            |                | 10/15/24                       | 4.940   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FNMA                            |                | 10/15/24                       | 4.940   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FNMA                            |                | 10/15/24                       | 4.940   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FNMA                            |                | 10/15/24                       | 4.940   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 03/21/25                       | 4.340   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 03/21/25                       | 4.340   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | UBS                             | 4.520          | 04/28/25                       | 4.520   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | UBS                             | 4.520          | 04/28/25                       | 4.520   | 50,000                                       |                            |                                     |                                      |
| <b>09/15/24</b> | <b>REDEMPTIONS</b>             |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 0.375          | 09/15/24                       | 0.602   | 50,000                                       | 1069                       | 876,640.19                          | 0.604                                |
|                 | TR                             | NOTE                            | 0.375          | 09/15/24                       | 0.602   | 50,000                                       | 1069                       | 876,640.19                          | 0.604                                |
|                 | TR                             | NOTE                            | 0.375          | 09/15/24                       | 0.602   | 50,000                                       | 1069                       | 876,640.19                          | 0.604                                |
|                 | TR                             | NOTE                            | 0.375          | 09/15/24                       | 0.602   | 50,000                                       | 1069                       | 876,640.19                          | 0.604                                |
|                 | TR                             | NOTE                            | 0.375          | 09/15/24                       | 0.552   | 50,000                                       | 1083                       | 815,532.19                          | 0.554                                |
|                 | TR                             | NOTE                            | 0.375          | 09/15/24                       | 0.552   | 50,000                                       | 1083                       | 815,532.19                          | 0.554                                |
|                 | TR                             | NOTE                            | 0.375          | 09/15/24                       | 0.552   | 50,000                                       | 1083                       | 815,532.19                          | 0.554                                |
|                 | TR                             | NOTE                            | 0.375          | 09/15/24                       | 0.552   | 50,000                                       | 1083                       | 815,532.19                          | 0.554                                |
|                 | TR                             | NOTE                            | 0.375          | 09/15/24                       | 0.552   | 50,000                                       | 1083                       | 815,532.19                          | 0.554                                |
|                 | TR                             | NOTE                            | 0.375          | 09/15/24                       | 0.552   | 50,000                                       | 1083                       | 815,532.19                          | 0.554                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                    | <u>a/<br/>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY<br/>DATE</u> | <u>b/<br/>TRANS<br/>YIELD (%)</u> | <u>d/<br/>PAR (\$)<br/>(000)</u> | <u>DAYS<br/>HELD</u> | <u>AMOUNT<br/>EARNED (\$)</u> | <u>EFFECTIVE<br/>YIELD (%)</u> |
|-----------------|--------------------------------|---------------------------|----------------|--------------------------|-----------------------------------|----------------------------------|----------------------|-------------------------------|--------------------------------|
| <b>09/15/24</b> | <b>REDEMPTIONS (Continued)</b> |                           |                |                          |                                   |                                  |                      |                               |                                |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.506                             | 50,000                           | 1088                 | 751,715.72                    | 0.508                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.506                             | 50,000                           | 1088                 | 751,715.72                    | 0.508                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.506                             | 50,000                           | 1088                 | 751,715.72                    | 0.508                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.506                             | 50,000                           | 1088                 | 751,715.72                    | 0.508                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.509                             | 50,000                           | 1088                 | 755,621.97                    | 0.510                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.509                             | 50,000                           | 1088                 | 755,621.97                    | 0.510                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.509                             | 50,000                           | 1088                 | 755,621.97                    | 0.510                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.509                             | 50,000                           | 1088                 | 755,621.97                    | 0.510                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.509                             | 50,000                           | 1088                 | 755,621.97                    | 0.510                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.446                             | 50,000                           | 1089                 | 664,343.06                    | 0.447                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.446                             | 50,000                           | 1089                 | 664,343.06                    | 0.447                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.446                             | 50,000                           | 1089                 | 664,343.06                    | 0.447                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.446                             | 50,000                           | 1089                 | 664,343.06                    | 0.447                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.446                             | 50,000                           | 1089                 | 664,343.06                    | 0.447                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.446                             | 50,000                           | 1089                 | 664,343.06                    | 0.447                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.454                             | 50,000                           | 1095                 | 679,169.54                    | 0.455                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.454                             | 50,000                           | 1095                 | 679,169.54                    | 0.455                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.454                             | 50,000                           | 1095                 | 679,169.54                    | 0.455                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.454                             | 50,000                           | 1095                 | 679,169.54                    | 0.455                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.454                             | 50,000                           | 1095                 | 679,169.54                    | 0.455                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| TR              | NOTE                           |                           | 0.375          | 09/15/24                 | 0.438                             | 50,000                           | 1096                 | 656,250.00                    | 0.439                          |
| <b>09/15/24</b> | <b>NO PURCHASES</b>            |                           |                |                          |                                   |                                  |                      |                               |                                |
| <b>09/16/24</b> | <b>NO REDEMPTIONS</b>          |                           |                |                          |                                   |                                  |                      |                               |                                |
| <b>09/16/24</b> | <b>PURCHASES</b>               |                           |                |                          |                                   |                                  |                      |                               |                                |
| CP              | CR AG NY                       |                           |                | 09/26/24                 | 4.990                             | 50,000                           |                      |                               |                                |
| CP              | CR AG NY                       |                           |                | 09/26/24                 | 4.990                             | 50,000                           |                      |                               |                                |
| CP              | CR AG NY                       |                           |                | 09/26/24                 | 4.990                             | 50,000                           |                      |                               |                                |
| CP              | NATIXIS NY                     |                           |                | 03/03/25                 | 4.550                             | 50,000                           |                      |                               |                                |
| CP              | NATIXIS NY                     |                           |                | 03/03/25                 | 4.550                             | 50,000                           |                      |                               |                                |
| CP              | LIBERTY                        |                           |                | 03/10/25                 | 4.510                             | 50,000                           |                      |                               |                                |
| CP              | METLIFE STF                    |                           |                | 03/14/25                 | 4.500                             | 50,000                           |                      |                               |                                |
| DEB             | IADB                           | 0.625                     |                | 07/15/25                 | 4.292                             | 50,000                           |                      |                               |                                |
| DN              | FHLB                           |                           |                | 03/10/25                 | 4.310                             | 50,000                           |                      |                               |                                |
| DN              | FHLB                           |                           |                | 03/10/25                 | 4.310                             | 50,000                           |                      |                               |                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-----------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 09/16/24    | PURCHASES (Continued) |                                 |                |                                |   |  |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 04/01/25                       | 4.260   | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 04/01/25                       | 4.260   | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 04/01/25                       | 4.260   | 50,000                                       |                            |                                     |                                      |
|             | DN                    | FHLB                            |                | 04/01/25                       | 4.260   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 12/24/24                       | 4.695   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 12/24/24                       | 4.695   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 12/24/24                       | 4.695   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/13/25                       | 4.535   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/13/25                       | 4.535   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/13/25                       | 4.535   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.431   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.431   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.431   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.440   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.440   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.440   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.450   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.450   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.450   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 02/27/25                       | 4.510   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.430   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.430   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.430   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.430   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.433   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.433   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.433   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.433   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.433   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |
|             | TR                    | BILL                            |                | 03/13/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/16/24</b> | <b>PURCHASES (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.497   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.497   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.497   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | MUFG BK                         | 5.140          | 09/23/24                       | 5.140   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | MUFG BK                         | 5.140          | 09/23/24                       | 5.140   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | MONTREAL                        | 4.620          | 03/24/25                       | 4.620   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | MONTREAL                        | 4.620          | 03/24/25                       | 4.620   | 50,000                                       |                            |                                     |                                      |
| <b>09/17/24</b> | <b>NO REDEMPTIONS</b>        |                                 |                |                                |   |  |                            |                                     |                                      |
| <b>09/17/24</b> | <b>PURCHASES</b>             |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                           | MUFG BK                         |                | 11/12/24                       | 4.950   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | VERSAILLES                      |                | 01/13/25                       | 4.750   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | VERSAILLES                      |                | 01/13/25                       | 4.750   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | ATLANTIC                        |                | 01/29/25                       | 4.700   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | BNP NY                          |                | 03/03/25                       | 4.550   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | BNP NY                          |                | 03/03/25                       | 4.550   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 12/13/24                       | 4.750   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 12/13/24                       | 4.750   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLMC                           |                | 03/11/25                       | 4.230   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLMC                           |                | 03/11/25                       | 4.230   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/24/25                       | 4.265   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/24/25                       | 4.265   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 04/28/25                       | 4.125   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 04/28/25                       | 4.125   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FFCB                            |                | 06/02/25                       | 3.990   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FFCB                            |                | 06/02/25                       | 3.990   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 10/15/24                       | 4.835   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 10/15/24                       | 4.835   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 10/15/24                       | 4.835   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 10/15/24                       | 4.840   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 10/15/24                       | 4.840   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 10/15/24                       | 4.840   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.431   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.431   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.431   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.457   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.457   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.457   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.457   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.457   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.457   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/17/24</b> | <b>PURCHASES (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | YCD                          | DNB                             | 4.880          | 09/27/24                       | 4.880   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | DNB                             | 4.880          | 09/27/24                       | 4.880   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | NORINCHUK                       | 5.030          | 11/13/24                       | 5.030   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | NORINCHUK                       | 5.030          | 11/13/24                       | 5.030   | 50,000                                       |                            |                                     |                                      |
| <b>09/18/24</b> | <b>NO REDEMPTIONS</b>        |                                 |                |                                |   |  |                            |                                     |                                      |
| <b>09/18/24</b> | <b>PURCHASES</b>             |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CB CL                        | APPLE                           | 3.350          | 02/09/27                       | 3.674   | 25,000                                       |                            |                                     |                                      |
|                 | DEB                          | FFCB                            | 3.500          | 09/10/29                       | 3.517   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                          | FFCB                            | 3.500          | 09/10/29                       | 3.517   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 10/10/24                       | 4.850   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 10/10/24                       | 4.850   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/24/25                       | 4.290   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/24/25                       | 4.290   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 04/28/25                       | 4.150   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 04/28/25                       | 4.150   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.455   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.455   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.460   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.460   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.508   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.508   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.508   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.508   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.508   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | NOTE                            | 3.375          | 09/15/27                       | 3.508   | 50,000                                       |                            |                                     |                                      |
| <b>09/19/24</b> | <b>NO REDEMPTIONS</b>        |                                 |                |                                |   |  |                            |                                     |                                      |
| <b>09/19/24</b> | <b>PURCHASES</b>             |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                           | CHARIOT                         |                | 10/21/24                       | 4.850   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                          | IFC                             | 3.580          | 09/07/27                       | 3.580   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                          | IFC                             | 3.580          | 09/07/27                       | 3.580   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | IBRD                            |                | 11/12/24                       | 4.680   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>        | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/20/24</b> | <b>REDEMPTIONS</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CB                 | TOYOTA                          | 4.400          | 09/20/24                       | 5.767   | 25,000                                       | 346                        | 1,349,388.89                        | 5.781                                |
|                 | CP                 | RABO NY                         |                | 09/20/24                       | 5.260   | 50,000                                       | 17                         | 124,194.44                          | 5.346                                |
|                 | CP                 | RABO NY                         |                | 09/20/24                       | 5.260   | 50,000                                       | 17                         | 124,194.44                          | 5.346                                |
|                 | CP                 | RABO NY                         |                | 09/20/24                       | 5.260   | 50,000                                       | 17                         | 124,194.44                          | 5.346                                |
| <b>09/20/24</b> | <b>PURCHASES</b>   |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CB CL              | TOYOTA                          | 4.250          | 08/27/29                       | 4.251   | 25,000                                       |                            |                                     |                                      |
|                 | CP                 | APPLE                           |                | 10/29/24                       | 4.700   | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FNMA                            |                | 10/29/24                       | 4.715   | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | FNMA                            |                | 10/29/24                       | 4.715   | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IFC                             |                | 01/27/25                       | 4.420   | 50,000                                       |                            |                                     |                                      |
|                 | DN                 | IFC                             |                | 01/27/25                       | 4.420   | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 3.375          | 09/15/27                       | 3.525   | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 3.375          | 09/15/27                       | 3.525   | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 4.000          | 07/31/29                       | 3.499   | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 4.000          | 07/31/29                       | 3.499   | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 4.000          | 07/31/29                       | 3.499   | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 4.000          | 07/31/29                       | 3.499   | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 4.000          | 07/31/29                       | 3.499   | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 3.625          | 08/31/29                       | 3.529   | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 3.625          | 08/31/29                       | 3.529   | 50,000                                       |                            |                                     |                                      |
|                 | TR                 | NOTE                            | 3.625          | 08/31/29                       | 3.529   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | NORINCHUK                       | 4.880          | 10/28/24                       | 4.880   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | NORINCHUK                       | 4.880          | 10/28/24                       | 4.880   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | SCOTIA                          | 4.090          | 10/01/25                       | 4.090   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | SCOTIA                          | 4.090          | 10/01/25                       | 4.090   | 50,000                                       |                            |                                     |                                      |
| <b>09/23/24</b> | <b>REDEMPTIONS</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                 | APPLE                           |                | 09/23/24                       | 5.290   | 50,000                                       | 38                         | 279,194.44                          | 5.394                                |
|                 | CP                 | APPLE                           |                | 09/23/24                       | 5.290   | 50,000                                       | 38                         | 279,194.44                          | 5.394                                |
|                 | CP                 | NYLIFE STF                      |                | 09/23/24                       | 5.370   | 50,000                                       | 88                         | 656,333.33                          | 5.517                                |
|                 | CP                 | CHARIOT                         |                | 09/23/24                       | 5.360   | 50,000                                       | 97                         | 722,111.11                          | 5.514                                |
|                 | CP                 | MIZUHO NY                       |                | 09/23/24                       | 5.350   | 50,000                                       | 98                         | 728,194.44                          | 5.504                                |
|                 | CP                 | MIZUHO NY                       |                | 09/23/24                       | 5.350   | 50,000                                       | 98                         | 728,194.44                          | 5.504                                |
|                 | YCD                | MUFG BK                         | 5.140          | 09/23/24                       | 5.140   | 50,000                                       | 7                          | 49,972.22                           | 5.211                                |
|                 | YCD                | MUFG BK                         | 5.140          | 09/23/24                       | 5.140   | 50,000                                       | 7                          | 49,972.22                           | 5.211                                |
|                 | YCD                | KBC                             | 5.330          | 09/23/24                       | 5.330   | 50,000                                       | 59                         | 436,763.89                          | 5.404                                |
|                 | YCD                | KBC                             | 5.330          | 09/23/24                       | 5.330   | 50,000                                       | 59                         | 436,763.89                          | 5.404                                |
|                 | YCD                | TORONTO                         | 5.450          | 09/23/24                       | 5.450   | 50,000                                       | 125                        | 946,180.56                          | 5.526                                |
|                 | YCD                | TORONTO                         | 5.450          | 09/23/24                       | 5.450   | 50,000                                       | 125                        | 946,180.56                          | 5.526                                |
| <b>09/23/24</b> | <b>PURCHASES</b>   |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | YCD                | KBC                             | 4.780          | 11/25/24                       | 4.780   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                | KBC                             | 4.780          | 11/25/24                       | 4.780   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 09/24/24    | REDEMPTIONS |                                 |                |                                |   |  |                            |                                     |                                      |
|             | CP          | PEPSICO                         |                | 09/24/24                       | 5.150   | 50,000                                       | 189                        | 1,351,875.00                        | 5.367                                |
|             | DN          | FFCB                            |                | 09/24/24                       | 5.020   | 50,000                                       | 173                        | 1,206,194.44                        | 5.216                                |
|             | DN          | FFCB                            |                | 09/24/24                       | 5.020   | 50,000                                       | 173                        | 1,206,194.44                        | 5.216                                |
|             | DN          | FHLB                            |                | 09/24/24                       | 5.060   | 50,000                                       | 173                        | 1,215,805.56                        | 5.258                                |
|             | DN          | FHLB                            |                | 09/24/24                       | 5.060   | 50,000                                       | 173                        | 1,215,805.56                        | 5.258                                |
|             | DN          | FHLB                            |                | 09/24/24                       | 5.060   | 50,000                                       | 173                        | 1,215,805.56                        | 5.258                                |
|             | DN          | FHLB                            |                | 09/24/24                       | 5.060   | 50,000                                       | 173                        | 1,215,805.56                        | 5.258                                |
|             | DN          | FHLB                            |                | 09/24/24                       | 5.030   | 50,000                                       | 186                        | 1,299,416.67                        | 5.236                                |
|             | DN          | FHLB                            |                | 09/24/24                       | 5.030   | 50,000                                       | 186                        | 1,299,416.67                        | 5.236                                |
|             | DN          | FHLMC                           |                | 09/24/24                       | 5.000   | 50,000                                       | 189                        | 1,312,500.00                        | 5.206                                |
|             | DN          | FHLMC                           |                | 09/24/24                       | 5.000   | 50,000                                       | 189                        | 1,312,500.00                        | 5.206                                |
|             | DN          | FHLB                            |                | 09/24/24                       | 5.060   | 50,000                                       | 193                        | 1,356,361.11                        | 5.273                                |
|             | DN          | FHLB                            |                | 09/24/24                       | 5.060   | 50,000                                       | 193                        | 1,356,361.11                        | 5.273                                |
|             | DN          | FHLB                            |                | 09/24/24                       | 5.040   | 50,000                                       | 195                        | 1,365,000.00                        | 5.253                                |
|             | DN          | FHLB                            |                | 09/24/24                       | 5.040   | 50,000                                       | 195                        | 1,365,000.00                        | 5.253                                |
|             | DN          | FFCB                            |                | 09/24/24                       | 4.990   | 50,000                                       | 196                        | 1,358,388.89                        | 5.201                                |
|             | DN          | FFCB                            |                | 09/24/24                       | 4.990   | 50,000                                       | 196                        | 1,358,388.89                        | 5.201                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.208   | 50,000                                       | 99                         | 716,031.25                          | 5.357                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.208   | 50,000                                       | 99                         | 716,031.25                          | 5.357                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.208   | 50,000                                       | 99                         | 716,031.25                          | 5.357                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.210   | 50,000                                       | 99                         | 716,375.00                          | 5.359                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.210   | 50,000                                       | 99                         | 716,375.00                          | 5.359                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.210   | 50,000                                       | 99                         | 716,375.00                          | 5.359                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.210   | 50,000                                       | 99                         | 716,375.00                          | 5.359                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.210   | 50,000                                       | 99                         | 716,375.00                          | 5.359                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.210   | 50,000                                       | 99                         | 716,375.00                          | 5.359                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.210   | 50,000                                       | 99                         | 716,375.00                          | 5.359                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.210   | 50,000                                       | 99                         | 716,375.00                          | 5.359                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.215   | 50,000                                       | 99                         | 717,062.50                          | 5.364                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.215   | 50,000                                       | 99                         | 717,062.50                          | 5.364                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.215   | 50,000                                       | 99                         | 717,062.50                          | 5.364                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.215   | 50,000                                       | 99                         | 717,062.50                          | 5.364                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.215   | 50,000                                       | 99                         | 717,062.50                          | 5.364                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.215   | 50,000                                       | 99                         | 717,062.50                          | 5.364                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.215   | 50,000                                       | 99                         | 717,062.50                          | 5.364                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.218   | 50,000                                       | 99                         | 717,406.25                          | 5.367                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.218   | 50,000                                       | 99                         | 717,406.25                          | 5.367                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.218   | 50,000                                       | 99                         | 717,406.25                          | 5.367                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.200   | 50,000                                       | 102                        | 736,666.67                          | 5.351                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.200   | 50,000                                       | 102                        | 736,666.67                          | 5.351                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.200   | 50,000                                       | 102                        | 736,666.67                          | 5.351                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.205   | 50,000                                       | 102                        | 737,375.00                          | 5.356                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.205   | 50,000                                       | 102                        | 737,375.00                          | 5.356                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.205   | 50,000                                       | 102                        | 737,375.00                          | 5.356                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.205   | 50,000                                       | 102                        | 737,375.00                          | 5.356                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.205   | 50,000                                       | 102                        | 737,375.00                          | 5.356                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.205   | 50,000                                       | 102                        | 737,375.00                          | 5.356                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.220   | 50,000                                       | 104                        | 754,000.00                          | 5.374                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.220   | 50,000                                       | 104                        | 754,000.00                          | 5.374                                |
|             | TR          | BILL                            |                | 09/24/24                       | 5.220   | 50,000                                       | 104                        | 754,000.00                          | 5.374                                |



## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                    | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/24/24</b> | <b>REDEMPTIONS (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.220   | 50,000                                       | 111                        | 804,750.00                          | 5.379                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.220   | 50,000                                       | 111                        | 804,750.00                          | 5.379                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.220   | 50,000                                       | 111                        | 804,750.00                          | 5.379                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.220   | 50,000                                       | 111                        | 804,750.00                          | 5.379                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.220   | 50,000                                       | 111                        | 804,750.00                          | 5.379                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.220   | 50,000                                       | 111                        | 804,750.00                          | 5.379                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.210   | 50,000                                       | 113                        | 817,680.56                          | 5.370                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.210   | 50,000                                       | 113                        | 817,680.56                          | 5.370                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.215   | 50,000                                       | 113                        | 818,465.28                          | 5.375                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.215   | 50,000                                       | 113                        | 818,465.28                          | 5.375                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.226   | 50,000                                       | 117                        | 849,143.75                          | 5.390                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.226   | 50,000                                       | 117                        | 849,143.75                          | 5.390                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.226   | 50,000                                       | 117                        | 849,143.75                          | 5.390                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.230   | 50,000                                       | 117                        | 849,875.00                          | 5.394                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.230   | 50,000                                       | 117                        | 849,875.00                          | 5.394                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.230   | 50,000                                       | 117                        | 849,875.00                          | 5.394                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.240   | 50,000                                       | 118                        | 858,777.78                          | 5.406                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.240   | 50,000                                       | 118                        | 858,777.78                          | 5.406                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.240   | 50,000                                       | 118                        | 858,777.78                          | 5.406                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.241   | 50,000                                       | 118                        | 858,941.67                          | 5.407                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.241   | 50,000                                       | 118                        | 858,941.67                          | 5.407                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.241   | 50,000                                       | 118                        | 858,941.67                          | 5.407                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.241   | 50,000                                       | 119                        | 866,220.83                          | 5.407                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.241   | 50,000                                       | 119                        | 866,220.83                          | 5.407                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.241   | 50,000                                       | 119                        | 866,220.83                          | 5.407                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.243   | 50,000                                       | 119                        | 866,468.75                          | 5.409                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.243   | 50,000                                       | 119                        | 866,468.75                          | 5.409                                |
| TR              | BILL                           |                                 |                | 09/24/24                       | 5.243   | 50,000                                       | 119                        | 866,468.75                          | 5.409                                |
| YCD             | FORTIS                         |                                 | 5.450          | 09/24/24                       | 5.450   | 50,000                                       | 162                        | 1,226,250.00                        | 5.526                                |
| YCD             | FORTIS                         |                                 | 5.450          | 09/24/24                       | 5.450   | 50,000                                       | 162                        | 1,226,250.00                        | 5.526                                |
| YCD             | CIBC                           |                                 | 5.400          | 09/24/24                       | 5.400   | 50,000                                       | 190                        | 1,425,000.00                        | 5.475                                |
| YCD             | CIBC                           |                                 | 5.400          | 09/24/24                       | 5.400   | 50,000                                       | 190                        | 1,425,000.00                        | 5.475                                |
| YCD             | SVENSKA                        |                                 | 5.350          | 09/24/24                       | 5.350   | 50,000                                       | 196                        | 1,456,388.89                        | 5.424                                |
| YCD             | SVENSKA                        |                                 | 5.350          | 09/24/24                       | 5.350   | 50,000                                       | 196                        | 1,456,388.89                        | 5.424                                |
| <b>09/24/24</b> | <b>PURCHASES</b>               |                                 |                |                                |   |  |                            |                                     |                                      |
| CP              | APPLE                          |                                 |                | 10/29/24                       | 4.700   | 50,000                                       |                            |                                     |                                      |
| CP              | MUFG BK                        |                                 |                | 11/12/24                       | 4.770   | 50,000                                       |                            |                                     |                                      |
| CP              | MUFG BK                        |                                 |                | 11/12/24                       | 4.770   | 50,000                                       |                            |                                     |                                      |
| DEB             | FHLB                           |                                 | 4.125          | 09/10/27                       | 3.533   | 50,000                                       |                            |                                     |                                      |
| DEB             | FHLB                           |                                 | 4.125          | 09/10/27                       | 3.533   | 50,000                                       |                            |                                     |                                      |
| DN              | FHLMC                          |                                 |                | 10/29/24                       | 4.620   | 50,000                                       |                            |                                     |                                      |
| DN              | FHLMC                          |                                 |                | 10/29/24                       | 4.620   | 50,000                                       |                            |                                     |                                      |
| DN              | FHLMC                          |                                 |                | 10/29/24                       | 4.620   | 50,000                                       |                            |                                     |                                      |
| DN              | FFCB                           |                                 |                | 03/03/25                       | 4.230   | 50,000                                       |                            |                                     |                                      |
| DN              | FFCB                           |                                 |                | 03/03/25                       | 4.230   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/24/24</b> | <b>PURCHASES (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/21/25                       | 4.190   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/21/25                       | 4.190   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/28/25                       | 4.150   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 03/28/25                       | 4.150   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 04/01/25                       | 4.145   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FHLB                            |                | 04/01/25                       | 4.145   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FFCB                            |                | 04/01/25                       | 4.150   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | FFCB                            |                | 04/01/25                       | 4.150   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.502   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.502   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.502   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 12/24/24                       | 4.505   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.292   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.292   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.305   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.305   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.305   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 02/27/25                       | 4.305   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.315   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.315   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.315   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.315   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.315   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.315   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.315   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.315   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.318   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.318   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.318   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | SVENSKA                         | 4.680          | 12/30/24                       | 4.680   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | SVENSKA                         | 4.680          | 12/30/24                       | 4.680   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | NORDEA ABP                      | 4.420          | 03/24/25                       | 4.420   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | NORDEA ABP                      | 4.420          | 03/24/25                       | 4.420   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | TORONTO                         | 4.470          | 04/01/25                       | 4.470   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | TORONTO                         | 4.470          | 04/01/25                       | 4.470   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | SOC GEN                         | 4.330          | 05/28/25                       | 4.330   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | SOC GEN                         | 4.330          | 05/28/25                       | 4.330   | 50,000                                       |                            |                                     |                                      |
| <b>09/25/24</b> | <b>NO REDEMPTIONS</b>        |                                 |                |                                |   |  |                            |                                     |                                      |
| <b>09/25/24</b> | <b>PURCHASES</b>             |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                           | BNP NY                          |                | 09/27/24                       | 4.800   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | BNP NY                          |                | 09/27/24                       | 4.800   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | RABO NY                         |                | 09/27/24                       | 4.810   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | RABO NY                         |                | 09/27/24                       | 4.810   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | CHARIOT                         |                | 11/15/24                       | 4.800   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/25/24</b> | <b>PURCHASES (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                           | SHEFFIELD                       |                | 12/30/24                       | 4.670   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | SHEFFIELD                       |                | 12/30/24                       | 4.670   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | LIBERTY                         |                | 01/13/25                       | 4.580   | 50,000                                       |                            |                                     |                                      |
|                 | CP                           | LIBERTY                         |                | 01/13/25                       | 4.580   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                          | IFC                             | 3.680          | 09/01/26                       | 3.681   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                          | IFC                             | 3.680          | 09/01/26                       | 3.681   | 50,000                                       |                            |                                     |                                      |
|                 | DEB                          | IFC                             | 3.680          | 09/01/26                       | 3.681   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | IBRD                            |                | 10/29/24                       | 4.630   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | IBRD                            |                | 10/29/24                       | 4.630   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | IBRD                            |                | 11/12/24                       | 4.620   | 50,000                                       |                            |                                     |                                      |
|                 | DN                           | IBRD                            |                | 11/12/24                       | 4.620   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.260   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.260   | 50,000                                       |                            |                                     |                                      |
|                 | TR                           | BILL                            |                | 03/13/25                       | 4.260   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | SUMI TRUST                      | 4.590          | 01/13/25                       | 4.590   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | SUMI TRUST                      | 4.590          | 01/13/25                       | 4.590   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | CIBC                            | 4.180          | 07/01/25                       | 4.180   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                          | CIBC                            | 4.180          | 07/01/25                       | 4.180   | 50,000                                       |                            |                                     |                                      |
| <b>09/26/24</b> | <b>REDEMPTIONS</b>           |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                           | CR AG NY                        |                | 09/26/24                       | 4.990   | 50,000                                       | 10                         | 69,305.56                           | 5.066                                |
|                 | CP                           | CR AG NY                        |                | 09/26/24                       | 4.990   | 50,000                                       | 10                         | 69,305.56                           | 5.066                                |
|                 | CP                           | CR AG NY                        |                | 09/26/24                       | 4.990   | 50,000                                       | 10                         | 69,305.56                           | 5.066                                |
|                 | CP                           | MUFG BK                         |                | 09/26/24                       | 5.280   | 50,000                                       | 37                         | 271,333.33                          | 5.383                                |
|                 | CP                           | MUFG BK                         |                | 09/26/24                       | 5.280   | 50,000                                       | 37                         | 271,333.33                          | 5.383                                |
|                 | CP                           | ING FDL                         |                | 09/26/24                       | 5.290   | 50,000                                       | 183                        | 1,344,541.67                        | 5.512                                |
|                 | CP                           | ING FDL                         |                | 09/26/24                       | 5.290   | 50,000                                       | 183                        | 1,344,541.67                        | 5.512                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.165   | 50,000                                       | 146                        | 1,047,347.22                        | 5.349                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.165   | 50,000                                       | 146                        | 1,047,347.22                        | 5.349                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.165   | 50,000                                       | 146                        | 1,047,347.22                        | 5.349                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.170   | 50,000                                       | 146                        | 1,048,361.11                        | 5.354                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.170   | 50,000                                       | 146                        | 1,048,361.11                        | 5.354                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.170   | 50,000                                       | 146                        | 1,048,361.11                        | 5.354                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.160   | 50,000                                       | 160                        | 1,146,666.67                        | 5.354                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.160   | 50,000                                       | 160                        | 1,146,666.67                        | 5.354                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.160   | 50,000                                       | 160                        | 1,146,666.67                        | 5.354                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.162   | 50,000                                       | 160                        | 1,147,111.11                        | 5.357                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.162   | 50,000                                       | 160                        | 1,147,111.11                        | 5.357                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.162   | 50,000                                       | 160                        | 1,147,111.11                        | 5.357                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.143   | 50,000                                       | 167                        | 1,192,774.31                        | 5.341                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.143   | 50,000                                       | 167                        | 1,192,774.31                        | 5.341                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.143   | 50,000                                       | 167                        | 1,192,774.31                        | 5.341                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.145   | 50,000                                       | 167                        | 1,193,354.17                        | 5.344                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.145   | 50,000                                       | 167                        | 1,193,354.17                        | 5.344                                |
|                 | TR                           | BILL                            |                | 09/26/24                       | 5.145   | 50,000                                       | 167                        | 1,193,354.17                        | 5.344                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>             | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|-------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 09/26/24    | REDEMPTIONS (Continued) |                                 |                |                                |   |  |                            |                                     |                                      |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.105   | 50,000                                       | 175                        | 1,240,798.61                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.105   | 50,000                                       | 175                        | 1,240,798.61                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.105   | 50,000                                       | 175                        | 1,240,798.61                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.105   | 50,000                                       | 175                        | 1,240,798.61                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 175                        | 1,242,013.89                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 175                        | 1,242,013.89                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 175                        | 1,242,013.89                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 175                        | 1,242,013.89                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 175                        | 1,242,013.89                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 175                        | 1,242,013.89                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 175                        | 1,242,013.89                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 175                        | 1,242,013.89                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 175                        | 1,242,013.89                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.113   | 50,000                                       | 176                        | 1,249,722.22                        | 5.316                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.113   | 50,000                                       | 176                        | 1,249,722.22                        | 5.316                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.113   | 50,000                                       | 176                        | 1,249,722.22                        | 5.316                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.113   | 50,000                                       | 176                        | 1,249,722.22                        | 5.316                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.113   | 50,000                                       | 176                        | 1,249,722.22                        | 5.316                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.113   | 50,000                                       | 176                        | 1,249,722.22                        | 5.316                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.113   | 50,000                                       | 176                        | 1,249,722.22                        | 5.316                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.113   | 50,000                                       | 176                        | 1,249,722.22                        | 5.316                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.120   | 50,000                                       | 177                        | 1,258,666.67                        | 5.325                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.120   | 50,000                                       | 177                        | 1,258,666.67                        | 5.325                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.120   | 50,000                                       | 177                        | 1,258,666.67                        | 5.325                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.123   | 50,000                                       | 177                        | 1,259,281.25                        | 5.328                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.123   | 50,000                                       | 177                        | 1,259,281.25                        | 5.328                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.123   | 50,000                                       | 177                        | 1,259,281.25                        | 5.328                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.123   | 50,000                                       | 177                        | 1,259,281.25                        | 5.328                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.098   | 50,000                                       | 182                        | 1,288,534.72                        | 5.305                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.098   | 50,000                                       | 182                        | 1,288,534.72                        | 5.305                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.098   | 50,000                                       | 182                        | 1,288,534.72                        | 5.305                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.100   | 50,000                                       | 182                        | 1,289,166.67                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.100   | 50,000                                       | 182                        | 1,289,166.67                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.100   | 50,000                                       | 182                        | 1,289,166.67                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.100   | 50,000                                       | 182                        | 1,289,166.67                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.100   | 50,000                                       | 182                        | 1,289,166.67                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.100   | 50,000                                       | 182                        | 1,289,166.67                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.100   | 50,000                                       | 182                        | 1,289,166.67                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.100   | 50,000                                       | 182                        | 1,289,166.67                        | 5.308                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.105   | 50,000                                       | 182                        | 1,290,430.56                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.105   | 50,000                                       | 182                        | 1,290,430.56                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.105   | 50,000                                       | 182                        | 1,290,430.56                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.105   | 50,000                                       | 182                        | 1,290,430.56                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.105   | 50,000                                       | 182                        | 1,290,430.56                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.105   | 50,000                                       | 182                        | 1,290,430.56                        | 5.313                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.106   | 50,000                                       | 182                        | 1,290,683.33                        | 5.314                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.106   | 50,000                                       | 182                        | 1,290,683.33                        | 5.314                                |
|             | TR                      | BILL                            |                | 09/26/24                       | 5.106   | 50,000                                       | 182                        | 1,290,683.33                        | 5.314                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                    | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/26/24</b> | <b>REDEMPTIONS (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 182                        | 1,291,694.44                        | 5.318                                |
|                 | TR                             | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 182                        | 1,291,694.44                        | 5.318                                |
|                 | TR                             | BILL                            |                | 09/26/24                       | 5.110   | 50,000                                       | 182                        | 1,291,694.44                        | 5.318                                |
|                 | YCD                            | DNB                             | 5.100          | 09/26/24                       | 5.100   | 50,000                                       | 14                         | 99,166.67                           | 5.171                                |
|                 | YCD                            | DNB                             | 5.100          | 09/26/24                       | 5.100   | 50,000                                       | 14                         | 99,166.67                           | 5.171                                |
|                 | YCD                            | MUFG BK                         | 5.250          | 09/26/24                       | 5.250   | 50,000                                       | 29                         | 211,458.33                          | 5.323                                |
|                 | YCD                            | MUFG BK                         | 5.250          | 09/26/24                       | 5.250   | 50,000                                       | 29                         | 211,458.33                          | 5.323                                |
|                 | YCD                            | NORINCHUK                       | 5.380          | 09/26/24                       | 5.380   | 50,000                                       | 36                         | 269,000.00                          | 5.455                                |
|                 | YCD                            | NORINCHUK                       | 5.380          | 09/26/24                       | 5.380   | 50,000                                       | 36                         | 269,000.00                          | 5.455                                |
| <b>09/26/24</b> | <b>PURCHASES</b>               |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                             | CAFCO                           |                | 01/15/25                       | 4.560   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | CAFCO                           |                | 01/15/25                       | 4.560   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FFCB                            |                | 03/11/25                       | 4.150   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FFCB                            |                | 03/11/25                       | 4.150   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 03/11/25                       | 4.195   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 03/11/25                       | 4.195   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IBRD                            |                | 03/11/25                       | 4.220   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IBRD                            |                | 03/11/25                       | 4.220   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IBRD                            |                | 03/21/25                       | 4.220   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IBRD                            |                | 03/21/25                       | 4.220   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IBRD                            |                | 03/24/25                       | 4.240   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IBRD                            |                | 03/24/25                       | 4.240   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/13/25                       | 4.275   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/13/25                       | 4.275   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/13/25                       | 4.275   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/13/25                       | 4.275   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/27/25                       | 4.225   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/27/25                       | 4.225   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/27/25                       | 4.250   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/27/25                       | 4.250   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/27/25                       | 4.250   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/27/25                       | 4.250   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 4.000          | 06/30/28                       | 4.820   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 4.000          | 06/30/28                       | 4.820   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 4.000          | 06/30/28                       | 4.820   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 4.000          | 06/30/28                       | 4.820   | 50,000                                       |                            |                                     |                                      |
| <b>09/26/24</b> | <b>PURCHASES <u>c/</u></b>     |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 4.000          | 09/27/24                       | 4.820   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 4.000          | 09/27/24                       | 4.820   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 4.000          | 09/27/24                       | 4.820   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 4.000          | 09/27/24                       | 4.820   | 50,000                                       |                            |                                     |                                      |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/27/24</b> | <b>REDEMPTIONS</b>           |                                 |                |                                |   |  |                            |                                     |                                      |
| CP              |                              | BNP NY                          |                | 09/27/24                       | 4.800   | 50,000                                       | 2                          | 13,333.33                           | 4.868                                |
| CP              |                              | BNP NY                          |                | 09/27/24                       | 4.800   | 50,000                                       | 2                          | 13,333.33                           | 4.868                                |
| CP              |                              | RABO NY                         |                | 09/27/24                       | 4.810   | 50,000                                       | 2                          | 13,361.11                           | 4.878                                |
| CP              |                              | RABO NY                         |                | 09/27/24                       | 4.810   | 50,000                                       | 2                          | 13,361.11                           | 4.878                                |
| CP              |                              | SHEFFIELD                       |                | 09/27/24                       | 5.370   | 50,000                                       | 101                        | 753,291.67                          | 5.528                                |
| CP              |                              | SHEFFIELD                       |                | 09/27/24                       | 5.370   | 50,000                                       | 101                        | 753,291.67                          | 5.528                                |
| CP              |                              | GOTHAM                          |                | 09/27/24                       | 5.340   | 50,000                                       | 102                        | 756,500.00                          | 5.497                                |
| CP              |                              | PEPSICO                         |                | 09/27/24                       | 5.290   | 50,000                                       | 119                        | 874,319.44                          | 5.459                                |
| CP              |                              | CRC                             |                | 09/27/24                       | 5.370   | 50,000                                       | 150                        | 1,118,750.00                        | 5.569                                |
| CP              |                              | UNITEDHEALTH                    |                | 09/27/24                       | 5.400   | 50,000                                       | 162                        | 1,215,000.00                        | 5.611                                |
| CP              |                              | UNITEDHEALTH                    |                | 09/27/24                       | 5.400   | 50,000                                       | 162                        | 1,215,000.00                        | 5.611                                |
| CP              |                              | NATIXIS NY                      |                | 09/27/24                       | 5.260   | 50,000                                       | 164                        | 1,198,111.11                        | 5.464                                |
| CP              |                              | NATIXIS NY                      |                | 09/27/24                       | 5.260   | 50,000                                       | 164                        | 1,198,111.11                        | 5.464                                |
| CP              |                              | RBC NY                          |                | 09/27/24                       | 5.230   | 50,000                                       | 185                        | 1,343,819.44                        | 5.449                                |
| CP              |                              | RBC NY                          |                | 09/27/24                       | 5.230   | 50,000                                       | 185                        | 1,343,819.44                        | 5.449                                |
| DN              |                              | FHLMC                           |                | 09/27/24                       | 5.205   | 50,000                                       | 59                         | 426,520.80                          | 5.323                                |
| DN              |                              | FHLMC                           |                | 09/27/24                       | 5.205   | 50,000                                       | 59                         | 426,520.80                          | 5.323                                |
| DN              |                              | FHLB                            |                | 09/27/24                       | 5.095   | 50,000                                       | 163                        | 1,153,451.39                        | 5.288                                |
| DN              |                              | FHLB                            |                | 09/27/24                       | 5.095   | 50,000                                       | 163                        | 1,153,451.39                        | 5.288                                |
| DN              |                              | FHLB                            |                | 09/27/24                       | 5.125   | 50,000                                       | 163                        | 1,160,243.06                        | 5.320                                |
| DN              |                              | FHLB                            |                | 09/27/24                       | 5.125   | 50,000                                       | 163                        | 1,160,243.06                        | 5.320                                |
| DN              |                              | FNMA                            |                | 09/27/24                       | 5.070   | 50,000                                       | 168                        | 1,183,000.00                        | 5.265                                |
| DN              |                              | FNMA                            |                | 09/27/24                       | 5.070   | 50,000                                       | 168                        | 1,183,000.00                        | 5.265                                |
| DN              |                              | FFCB                            |                | 09/27/24                       | 5.030   | 50,000                                       | 178                        | 1,243,527.78                        | 5.230                                |
| DN              |                              | FFCB                            |                | 09/27/24                       | 5.030   | 50,000                                       | 178                        | 1,243,527.78                        | 5.230                                |
| DN              |                              | FFCB                            |                | 09/27/24                       | 5.000   | 50,000                                       | 186                        | 1,291,666.67                        | 5.204                                |
| DN              |                              | FFCB                            |                | 09/27/24                       | 5.000   | 50,000                                       | 186                        | 1,291,666.67                        | 5.204                                |
| DN              |                              | FHLB                            |                | 09/27/24                       | 5.030   | 50,000                                       | 189                        | 1,320,375.00                        | 5.238                                |
| DN              |                              | FHLB                            |                | 09/27/24                       | 5.030   | 50,000                                       | 189                        | 1,320,375.00                        | 5.238                                |
| DN              |                              | FHLB                            |                | 09/27/24                       | 5.060   | 50,000                                       | 191                        | 1,342,305.56                        | 5.272                                |
| DN              |                              | FHLB                            |                | 09/27/24                       | 5.060   | 50,000                                       | 191                        | 1,342,305.56                        | 5.272                                |
| DN              |                              | IBRD                            |                | 09/27/24                       | 5.000   | 50,000                                       | 193                        | 1,340,277.78                        | 5.209                                |
| DN              |                              | IBRD                            |                | 09/27/24                       | 5.000   | 50,000                                       | 193                        | 1,340,277.78                        | 5.209                                |
| DN              |                              | FHLB                            |                | 09/27/24                       | 5.050   | 50,000                                       | 197                        | 1,381,736.11                        | 5.266                                |
| DN              |                              | FHLB                            |                | 09/27/24                       | 5.050   | 50,000                                       | 197                        | 1,381,736.11                        | 5.266                                |
| YCD             |                              | DNB                             | 4.880          | 09/27/24                       | 4.880   | 50,000                                       | 10                         | 67,777.78                           | 4.948                                |
| YCD             |                              | DNB                             | 4.880          | 09/27/24                       | 4.880   | 50,000                                       | 10                         | 67,777.78                           | 4.948                                |
| YCD             |                              | SUMI TRUST                      | 5.450          | 09/27/24                       | 5.450   | 50,000                                       | 115                        | 870,486.11                          | 5.526                                |
| YCD             |                              | SUMI TRUST                      | 5.450          | 09/27/24                       | 5.450   | 50,000                                       | 115                        | 870,486.11                          | 5.526                                |
| YCD             |                              | CR AG CIB                       | 5.430          | 09/27/24                       | 5.430   | 50,000                                       | 176                        | 1,327,333.33                        | 5.505                                |
| YCD             |                              | CR AG CIB                       | 5.430          | 09/27/24                       | 5.430   | 50,000                                       | 176                        | 1,327,333.33                        | 5.505                                |
| <b>09/27/24</b> | <b>REDEMPTIONS <u>c/</u></b> |                                 |                |                                |   |  |                            |                                     |                                      |
| TR              |                              | NOTE                            | 4.000          | 09/27/24                       | 4.820   | 50,000                                       | 1                          | 6,694.44                            | 4.886                                |
| TR              |                              | NOTE                            | 4.000          | 09/27/24                       | 4.820   | 50,000                                       | 1                          | 6,694.44                            | 4.886                                |
| TR              |                              | NOTE                            | 4.000          | 09/27/24                       | 4.820   | 50,000                                       | 1                          | 6,694.44                            | 4.886                                |
| TR              |                              | NOTE                            | 4.000          | 09/27/24                       | 4.820   | 50,000                                       | 1                          | 6,694.44                            | 4.886                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u>  | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-------------|--------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 09/27/24    | NO PURCHASES |                                 |                |                                |   |  |                            |                                     |                                      |
| 09/30/24    | REDEMPTIONS  |                                 |                |                                |   |  |                            |                                     |                                      |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.319   | 50,000                                       | 621                        | 3,666,423.42                        | 4.327                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.319   | 50,000                                       | 621                        | 3,666,423.42                        | 4.327                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.319   | 50,000                                       | 621                        | 3,666,423.42                        | 4.327                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.321   | 50,000                                       | 621                        | 3,668,376.54                        | 4.329                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.321   | 50,000                                       | 621                        | 3,668,376.54                        | 4.329                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.321   | 50,000                                       | 621                        | 3,668,376.54                        | 4.329                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.406   | 50,000                                       | 628                        | 3,779,554.42                        | 4.417                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.406   | 50,000                                       | 628                        | 3,779,554.42                        | 4.417                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.406   | 50,000                                       | 628                        | 3,779,554.42                        | 4.417                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.406   | 50,000                                       | 628                        | 3,779,554.42                        | 4.417                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.406   | 50,000                                       | 628                        | 3,779,554.42                        | 4.417                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.406   | 50,000                                       | 628                        | 3,779,554.42                        | 4.417                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.216   | 50,000                                       | 725                        | 4,183,722.53                        | 4.221                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.216   | 50,000                                       | 725                        | 4,183,722.53                        | 4.221                                |
|             | TR           | NOTE                            | 4.250          | 09/30/24                       | 4.216   | 50,000                                       | 725                        | 4,183,722.53                        | 4.221                                |
|             | TR           | NOTE                            | 2.125          | 09/30/24                       | 3.355   | 50,000                                       | 838                        | 3,783,277.83                        | 3.396                                |
|             | TR           | NOTE                            | 2.125          | 09/30/24                       | 3.355   | 50,000                                       | 838                        | 3,783,277.83                        | 3.396                                |
|             | TR           | NOTE                            | 2.125          | 09/30/24                       | 3.359   | 50,000                                       | 838                        | 3,787,184.08                        | 3.400                                |
|             | TR           | NOTE                            | 2.125          | 09/30/24                       | 3.359   | 50,000                                       | 838                        | 3,787,184.08                        | 3.400                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 2.678   | 50,000                                       | 908                        | 3,268,954.92                        | 2.711                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 2.678   | 50,000                                       | 908                        | 3,268,954.92                        | 2.711                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 2.678   | 50,000                                       | 908                        | 3,268,954.92                        | 2.711                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 2.678   | 50,000                                       | 908                        | 3,268,954.92                        | 2.711                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 2.678   | 50,000                                       | 908                        | 3,268,954.92                        | 2.711                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 2.678   | 50,000                                       | 908                        | 3,268,954.92                        | 2.711                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 2.678   | 50,000                                       | 908                        | 3,268,954.92                        | 2.711                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 2.681   | 50,000                                       | 908                        | 3,272,861.17                        | 2.715                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 2.681   | 50,000                                       | 908                        | 3,272,861.17                        | 2.715                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 2.681   | 50,000                                       | 908                        | 3,272,861.17                        | 2.715                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 1.950   | 50,000                                       | 928                        | 2,458,533.65                        | 1.961                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 1.950   | 50,000                                       | 928                        | 2,458,533.65                        | 1.961                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 1.950   | 50,000                                       | 928                        | 2,458,533.65                        | 1.961                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 1.950   | 50,000                                       | 928                        | 2,458,533.65                        | 1.961                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 1.950   | 50,000                                       | 928                        | 2,458,533.65                        | 1.961                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 1.950   | 50,000                                       | 928                        | 2,458,533.65                        | 1.961                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 1.950   | 50,000                                       | 928                        | 2,458,533.65                        | 1.961                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 0.929   | 50,000                                       | 1005                       | 1,289,062.50                        | 0.925                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 0.929   | 50,000                                       | 1005                       | 1,289,062.50                        | 0.925                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 0.929   | 50,000                                       | 1005                       | 1,289,062.50                        | 0.925                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 0.726   | 50,000                                       | 1075                       | 1,081,730.77                        | 0.720                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 0.726   | 50,000                                       | 1075                       | 1,081,730.77                        | 0.720                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 0.726   | 50,000                                       | 1075                       | 1,081,730.77                        | 0.720                                |
|             | TR           | NOTE                            | 1.500          | 09/30/24                       | 0.726   | 50,000                                       | 1075                       | 1,081,730.77                        | 0.720                                |

## INVESTMENT TRANSACTIONS

| <u>DATE</u>     | <u>TYPE</u>                    | <u>a/</u><br><u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u><br><u>DATE</u> | <u>b/</u><br><u>TRANS</u><br><u>YIELD (%)</u> | <u>d/</u><br><u>PAR (\$)</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED (\$)</u> | <u>EFFECTIVE</u><br><u>YIELD (%)</u> |
|-----------------|--------------------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| <b>09/30/24</b> | <b>REDEMPTIONS (Continued)</b> |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 1.500          | 09/30/24                       | 0.410   | 50,000                                       | 1225                       | 701,844.26                          | 0.405                                |
|                 | TR                             | NOTE                            | 1.500          | 09/30/24                       | 0.410   | 50,000                                       | 1225                       | 701,844.26                          | 0.405                                |
|                 | TR                             | NOTE                            | 1.500          | 09/30/24                       | 0.410   | 50,000                                       | 1225                       | 701,844.26                          | 0.405                                |
|                 | TR                             | NOTE                            | 1.500          | 09/30/24                       | 0.410   | 50,000                                       | 1225                       | 701,844.26                          | 0.405                                |
|                 | TR                             | NOTE                            | 1.500          | 09/30/24                       | 0.410   | 50,000                                       | 1225                       | 701,844.26                          | 0.405                                |
|                 | TR                             | NOTE                            | 1.500          | 09/30/24                       | 0.411   | 50,000                                       | 1225                       | 703,797.38                          | 0.406                                |
|                 | TR                             | NOTE                            | 1.500          | 09/30/24                       | 0.411   | 50,000                                       | 1225                       | 703,797.38                          | 0.406                                |
|                 | TR                             | NOTE                            | 1.500          | 09/30/24                       | 0.411   | 50,000                                       | 1225                       | 703,797.38                          | 0.406                                |
| <b>09/30/24</b> | <b>PURCHASES</b>               |                                 |                |                                |   |  |                            |                                     |                                      |
|                 | CP                             | APPLE                           |                | 11/04/24                       | 4.700   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | APPLE                           |                | 11/04/24                       | 4.700   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | CRC                             |                | 01/13/25                       | 4.570   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | GOTHAM                          |                | 01/15/25                       | 4.560   | 50,000                                       |                            |                                     |                                      |
|                 | CP                             | GOTHAM                          |                | 01/15/25                       | 4.560   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 01/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | FHLB                            |                | 01/13/25                       | 4.435   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IBRD                            |                | 03/11/25                       | 4.230   | 50,000                                       |                            |                                     |                                      |
|                 | DN                             | IBRD                            |                | 03/11/25                       | 4.230   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 1.125          | 01/15/25                       | 4.476   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 1.125          | 01/15/25                       | 4.476   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 1.125          | 01/15/25                       | 4.476   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/13/25                       | 4.275   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/13/25                       | 4.275   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/13/25                       | 4.275   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | BILL                            |                | 03/13/25                       | 4.275   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 3.500          | 09/30/26                       | 3.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 3.500          | 09/30/26                       | 3.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 3.500          | 09/30/26                       | 3.598   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 3.500          | 09/30/26                       | 3.614   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 3.500          | 09/30/26                       | 3.614   | 50,000                                       |                            |                                     |                                      |
|                 | TR                             | NOTE                            | 3.500          | 09/30/26                       | 3.614   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | DNB                             | 4.800          | 10/11/24                       | 4.800   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | DNB                             | 4.800          | 10/11/24                       | 4.800   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | MUFG BK                         | 4.650          | 01/15/25                       | 4.650   | 50,000                                       |                            |                                     |                                      |
|                 | YCD                            | MUFG BK                         | 4.650          | 01/15/25                       | 4.650   | 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   |
| R RP      | Termination of Reverse Repurchase Agreement  |
| R RS      | Reverse Repurchase Agreement   |

## TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u>     | <u>DEPOSIT DATE</u> | <u>YIELD (%)</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|----------------------------------|---------------------|------------------|------------------------|----------------------|
| <b>ALHAMBRA</b>                  |                     |                  |                        |                      |
| New Omni Bank, N.A.              | 04/11/24            | 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             |
| New Omni Bank, N.A.              | 08/28/24            | 5.010            | 8,000,000.00           | 11/20/24             |
| New Omni Bank, N.A.              | 09/13/24            | 4.880            | 30,000,000.00          | 12/13/24             |
| <b>BREA</b>                      |                     |                  |                        |                      |
| American First Credit Union      | 06/14/24            | 5.190            | 23,000,000.00          | 12/13/24             |
| American First Credit Union      | 09/04/24            | 4.740            | 27,000,000.00          | 03/05/25             |
| <b>CHICO</b>                     |                     |                  |                        |                      |
| Tri Counties Bank                | 09/04/24            | 5.030            | 50,000,000.00          | 12/04/24             |
| Tri Counties Bank                | 07/26/24            | 5.020            | 50,000,000.00          | 01/24/25             |
| <b>DIAMOND BAR</b>               |                     |                  |                        |                      |
| Prospectors Federal Credit Union | 08/29/24            | 5.050            | 2,000,000.00           | 11/21/24             |
| <b>DOWNEY</b>                    |                     |                  |                        |                      |
| Financial Partners Credit Union  | 07/03/24            | 5.180            | 10,000,000.00          | 01/02/25             |
| Financial Partners Credit Union  | 07/25/24            | 5.050            | 20,000,000.00          | 01/23/25             |
| <b>EL CENTRO</b>                 |                     |                  |                        |                      |
| Community Valley Bank            | 07/05/24            | 5.130            | 8,000,000.00           | 01/03/25             |
| <b>EL MONTE</b>                  |                     |                  |                        |                      |
| 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             |
| Cathay Bank                      | 08/15/24            | 4.800            | 50,000,000.00          | 02/13/25             |
| Cathay Bank                      | 09/12/24            | 4.550            | 25,000,000.00          | 03/13/25             |
| <b>FRESNO</b>                    |                     |                  |                        |                      |
| FFB (FKA Fresno First Bank)      | 04/04/24            | 5.120            | 2,000,000.00           | 10/03/24             |
| <b>FOLSOM</b>                    |                     |                  |                        |                      |
| Safe Credit Union                | 05/29/24            | 5.220            | 1,000,000.00           | 12/04/24             |
| <b>GARDEN GROVE</b>              |                     |                  |                        |                      |
| US Metro Bank                    | 05/17/24            | 5.200            | 5,000,000.00           | 11/15/24             |
| US Metro Bank                    | 06/05/24            | 5.210            | 10,000,000.00          | 12/04/24             |
| US Metro Bank                    | 06/06/24            | 5.200            | 20,000,000.00          | 12/05/24             |
| US Metro Bank                    | 07/17/24            | 5.040            | 20,000,000.00          | 01/15/25             |

## TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u>           | <u>DEPOSIT DATE</u> | <u>YIELD (%)</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|--|---------------------|------------------|------------------------|----------------------|
| <b>HUNTINGTON BEACH</b>                |                     |                  |                        |                      |
| Nuvision Federal Credit Union          | 04/04/24            | 5.180            | 25,000,000.00          | 10/03/24             |
| <b>IRVINE</b>                          |                     |                  |                        |                      |
| 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             |
| CommerceWest Bank                      | 09/04/24            | 5.020            | 12,000,000.00          | 12/04/24             |
| CommerceWest Bank                      | 09/04/24            | 4.720            | 13,000,000.00          | 03/05/25             |
| Commercial Bank of California          | 07/05/24            | 5.160            | 1,000,000.00           | 01/03/25             |
| 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             |
| Pacific Premier Bank                   | 06/06/24            | 5.190            | 50,000,000.00          | 12/05/24             |
| Pacific Premier Bank                   | 06/07/24            | 5.190            | 50,000,000.00          | 12/06/24             |
| Pacific Premier Bank                   | 07/05/24            | 5.150            | 50,000,000.00          | 01/03/25             |
| <b>LODI</b>                            |                     |                  |                        |                      |
| Farmers & Merchants Bank of Central CA | 07/03/24            | 5.250            | 3,000,000.00           | 10/02/24             |
| <b>LOS ANGELES</b>                     |                     |                  |                        |                      |
| 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             |
| Bank of Hope                           | 07/03/24            | 5.180            | 135,000,000.00         | 12/13/24             |
| Commonwealth Business Bank             | 05/02/24            | 5.200            | 5,000,000.00           | 10/31/24             |
| Commonwealth Business Bank             | 09/05/24            | 5.000            | 12,000,000.00          | 12/05/24             |
| Commonwealth Business Bank             | 09/06/24            | 4.980            | 13,000,000.00          | 12/06/24             |
| CTBC Bank Corp. (USA)                  | 04/11/24            | 5.160            | 50,000,000.00          | 10/10/24             |
| CTBC Bank Corp. (USA)                  | 08/15/24            | 5.120            | 50,000,000.00          | 11/14/24             |
| CTBC Bank Corp. (USA)                  | 08/16/24            | 5.120            | 60,000,000.00          | 11/15/24             |
| CTBC Bank Corp. (USA)                  | 09/13/24            | 4.920            | 40,000,000.00          | 12/13/24             |
| Hanmi Bank                             | 05/09/24            | 5.200            | 30,000,000.00          | 11/07/24             |
| Hanmi Bank                             | 06/13/24            | 5.220            | 30,000,000.00          | 12/12/24             |
| Hanmi Bank                             | 07/10/24            | 5.140            | 20,000,000.00          | 01/08/25             |
| Hanmi Bank                             | 08/09/24            | 4.830            | 15,000,000.00          | 02/07/25             |
| Hanmi Bank                             | 09/12/24            | 4.560            | 25,000,000.00          | 03/13/25             |
| Open Bank                              | 04/05/24            | 5.170            | 30,000,000.00          | 10/04/24             |
| Open Bank                              | 06/05/24            | 5.210            | 20,000,000.00          | 12/04/24             |
| Open Bank                              | 07/05/24            | 5.160            | 14,000,000.00          | 01/03/25             |
| Open Bank                              | 07/31/24            | 4.990            | 26,000,000.00          | 01/29/25             |
| PCB Bank (FKA Pacific City Bank)       | 07/03/24            | 5.280            | 30,000,000.00          | 10/02/24             |
| PCB Bank (FKA Pacific City Bank)       | 04/12/24            | 5.200            | 10,000,000.00          | 10/11/24             |
| PCB Bank (FKA Pacific City Bank)       | 06/12/24            | 5.220            | 20,000,000.00          | 12/11/24             |
| Preferred Bank                         | 05/09/24            | 5.160            | 20,000,000.00          | 11/07/24             |
| Preferred Bank                         | 09/11/24            | 4.580            | 125,000,000.00         | 03/12/25             |
| Royal Business Bank                    | 08/09/24            | 5.140            | 5,000,000.00           | 11/08/24             |
| Royal Business Bank                    | 09/13/24            | 4.610            | 15,000,000.00          | 03/14/25             |

## TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u>     | <u>DEPOSIT</u> |                  | <u>PAR</u>         | <u>MATURITY</u> |
|----------------------------------|----------------|------------------|--------------------|-----------------|
|                                  | <u>DATE</u>    | <u>YIELD (%)</u> | <u>AMOUNT (\$)</u> | <u>DATE</u>     |
| <b>LOS ANGELES (Continued)</b>   |                |                  |                    |                 |
| State Bank of India (California) | 04/25/24       | 5.210            | 6,000,000.00       | 10/24/24        |
| State Bank of India (California) | 09/11/24       | 4.600            | 30,000,000.00      | 03/12/25        |
| <b>OAKLAND</b>                   |                |                  |                    |                 |
| Beneficial State Bank            | 09/06/24       | 5.020            | 1,000,000.00       | 12/06/24        |
| 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                | 08/15/24       | 4.810            | 1,000,000.00       | 02/13/25        |
| Metropolitan Bank                | 08/29/24       | 4.730            | 2,000,000.00       | 02/27/25        |
| <b>ONTARIO</b>                   |                |                  |                    |                 |
| Citizens Business Bank           | 09/11/24       | 4.600            | 50,000,000.00      | 03/12/25        |
| <b>PALOS VERDES ESTATES</b>      |                |                  |                    |                 |
| Malaga Bank F.S.B.               | 07/05/24       | 5.130            | 5,000,000.00       | 01/03/25        |
| Malaga Bank F.S.B.               | 07/12/24       | 5.110            | 46,000,000.00      | 01/10/25        |
| <b>PASADENA</b>                  |                |                  |                    |                 |
| American Plus Bank, N.A.         | 08/08/24       | 5.090            | 4,000,000.00       | 11/07/24        |
| American Plus Bank, N.A.         | 07/05/24       | 5.110            | 10,000,000.00      | 01/03/25        |
| American Plus Bank, N.A.         | 07/19/24       | 5.000            | 14,000,000.00      | 01/17/25        |
| American Plus Bank, N.A.         | 07/26/24       | 4.970            | 6,000,000.00       | 01/24/25        |
| American Plus Bank, N.A.         | 07/31/24       | 4.940            | 3,000,000.00       | 01/29/25        |
| American Plus Bank, N.A.         | 08/14/24       | 4.810            | 8,000,000.00       | 02/12/25        |
| American Plus Bank, N.A.         | 09/13/24       | 4.560            | 5,000,000.00       | 03/14/25        |
| East West Bank                   | 07/05/24       | 5.150            | 50,000,000.00      | 01/03/25        |
| East West Bank                   | 07/10/24       | 5.130            | 175,000,000.00     | 01/08/25        |
| East West Bank                   | 07/26/24       | 5.010            | 75,000,000.00      | 01/24/25        |
| Wescom Central Credit Union      | 07/11/24       | 5.310            | 50,000,000.00      | 10/10/24        |
| Wescom Central Credit Union      | 07/12/24       | 5.310            | 25,000,000.00      | 10/11/24        |
| Wescom Central Credit Union      | 09/06/24       | 5.030            | 20,000,000.00      | 12/06/24        |
| Wescom Central Credit Union      | 09/11/24       | 4.990            | 50,000,000.00      | 12/11/24        |
| <b>PORTERVILLE</b>               |                |                  |                    |                 |
| Bank of The Sierra               | 04/25/24       | 5.210            | 10,000,000.00      | 10/24/24        |
| <b>REDDING</b>                   |                |                  |                    |                 |
| Cornerstone Community Bank       | 04/17/24       | 5.200            | 9,000,000.00       | 10/16/24        |
| Cornerstone Community Bank       | 08/09/24       | 4.820            | 8,500,000.00       | 02/07/25        |

## TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u>     | <u>DEPOSIT</u> |                  | <u>PAR</u>         | <u>MATURITY</u> |
|----------------------------------|----------------|------------------|--------------------|-----------------|
|                                  | <u>DATE</u>    | <u>YIELD (%)</u> | <u>AMOUNT (\$)</u> | <u>DATE</u>     |
| <b>REDWOOD CITY</b>              |                |                  |                    |                 |
| 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           | 08/08/24       | 5.140            | 20,000,000.00      | 11/07/24        |
| Provident Credit Union           | 05/16/24       | 5.220            | 20,000,000.00      | 11/14/24        |
| Provident Credit Union           | 06/05/24       | 5.210            | 20,000,000.00      | 12/04/24        |
| Provident Credit Union           | 05/31/24       | 5.230            | 20,000,000.00      | 12/06/24        |
| Provident Credit Union           | 09/12/24       | 4.920            | 40,000,000.00      | 12/12/24        |
| Provident Credit Union           | 09/13/24       | 4.930            | 20,000,000.00      | 12/13/24        |
| Provident Credit Union           | 07/11/24       | 5.140            | 20,000,000.00      | 01/09/25        |
| Provident Credit Union           | 07/11/24       | 5.140            | 20,000,000.00      | 01/09/25        |
| <b>ROWLAND HEIGHTS</b>           |                |                  |                    |                 |
| First General Bank               | 04/03/24       | 5.120            | 1,000,000.00       | 10/02/24        |
| <b>ROSEMEAD</b>                  |                |                  |                    |                 |
| Pacific Alliance Bank            | 04/03/24       | 5.140            | 4,000,000.00       | 10/02/24        |
| <b>ROSEVILLE</b>                 |                |                  |                    |                 |
| Five Star Bank                   | 07/11/24       | 5.280            | 75,000,000.00      | 10/10/24        |
| Five Star Bank                   | 08/28/24       | 5.050            | 50,000,000.00      | 11/20/24        |
| Five Star Bank                   | 06/12/24       | 5.21             | 10,000,000.00      | 12/11/24        |
| <b>SACRAMENTO</b>                |                |                  |                    |                 |
| Golden 1 Credit Union            | 05/02/24       | 5.240            | 150,000,000.00     | 10/31/24        |
| Golden 1 Credit Union            | 09/04/24       | 5.030            | 75,000,000.00      | 12/04/24        |
| Golden 1 Credit Union            | 06/13/24       | 5.220            | 75,000,000.00      | 12/12/24        |
| <b>SAN DIEGO</b>                 |                |                  |                    |                 |
| 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        |
| Axos Bank                        | 06/06/24       | 5.170            | 100,000,000.00     | 12/05/24        |
| Axos Bank                        | 08/28/24       | 4.730            | 25,000,000.00      | 02/26/25        |
| Axos Bank                        | 09/11/24       | 4.580            | 100,000,000.00     | 03/12/25        |
| Bank of Southern California N.A. | 07/18/24       | 5.250            | 10,000,000.00      | 10/17/24        |
| Bank of Southern California N.A. | 08/15/24       | 5.120            | 20,000,000.00      | 11/14/24        |
| Bank of Southern California N.A. | 08/29/24       | 5.030            | 25,000,000.00      | 11/21/24        |
| California Coast Credit Union    | 07/17/24       | 5.030            | 50,000,000.00      | 01/15/25        |
| California Coast Credit Union    | 08/14/24       | 4.850            | 1,000,000.00       | 02/12/25        |
| Mission Federal Credit Union     | 07/05/24       | 5.150            | 50,000,000.00      | 01/03/25        |
| Mission Federal Credit Union     | 07/17/24       | 5.030            | 50,000,000.00      | 01/15/25        |
| Mission Federal Credit Union     | 07/31/24       | 4.980            | 50,000,000.00      | 01/29/25        |

## TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u>      | <u>DEPOSIT</u> |                  | <u>PAR</u>         | <u>MATURITY</u> |
|-----------------------------------|----------------|------------------|--------------------|-----------------|
|                                   | <u>DATE</u>    | <u>YIELD (%)</u> | <u>AMOUNT (\$)</u> | <u>DATE</u>     |
| <b>SAN FRANCISCO</b>              |                |                  |                    |                 |
| Bank of San Francisco             | 09/06/24       | 4.650            | 10,000,000.00      | 03/07/25        |
| Mission National Bank             | 07/03/24       | 5.280            | 15,000,000.00      | 10/02/24        |
| Mission National Bank             | 07/18/24       | 5.040            | 5,000,000.00       | 01/16/25        |
| Beacon Business Bank              | 07/25/24       | 5.240            | 1,000,000.00       | 10/24/24        |
| <b>SAN JOSE</b>                   |                |                  |                    |                 |
| Meriwest Credit Union             | 07/11/24       | 5.150            | 10,000,000.00      | 01/09/25        |
| Meriwest Credit Union             | 08/07/24       | 4.760            | 10,000,000.00      | 02/05/25        |
| 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        |
| Technology Credit Union           | 08/29/24       | 4.740            | 100,000,000.00     | 02/27/25        |
| <b>SANTA ANA</b>                  |                |                  |                    |                 |
| Banc of California, N.A.          | 05/31/24       | 5.240            | 25,000,000.00      | 12/06/24        |
| Banc of California, N.A.          | 07/11/24       | 5.150            | 75,000,000.00      | 01/09/25        |
| Banc of California, N.A.          | 07/17/24       | 5.050            | 75,000,000.00      | 01/15/25        |
| Banc of California, N.A.          | 07/18/24       | 5.050            | 125,000,000.00     | 01/16/25        |
| <b>SANTA BARBARA</b>              |                |                  |                    |                 |
| American Riviera Bank             | 06/13/24       | 5.220            | 5,000,000.00       | 12/12/24        |
| <b>SANTA ROSA</b>                 |                |                  |                    |                 |
| Poppy Bank                        | 07/10/24       | 5.280            | 50,000,000.00      | 10/09/24        |
| Poppy Bank                        | 05/29/24       | 5.230            | 50,000,000.00      | 12/04/24        |
| Poppy Bank                        | 07/18/24       | 5.040            | 70,000,000.00      | 01/16/25        |
| Poppy Bank                        | 08/15/24       | 4.810            | 30,000,000.00      | 02/13/25        |
| Poppy Bank                        | 09/04/24       | 4.730            | 72,000,000.00      | 03/05/25        |
| Poppy Bank                        | 09/06/24       | 4.670            | 23,000,000.00      | 03/07/25        |
| <b>SUN VALLEY</b>                 |                |                  |                    |                 |
| Mission Valley Bank               | 05/01/24       | 5.200            | 10,000,000.00      | 10/30/24        |
| <b>TUSTIN</b>                     |                |                  |                    |                 |
| SchoolsFirst Federal Credit Union | 05/01/24       | 5.230            | 50,000,000.00      | 10/30/24        |
| SchoolsFirst Federal Credit Union | 07/11/24       | 5.140            | 50,000,000.00      | 01/09/25        |
| <b>VACAVILLE</b>                  |                |                  |                    |                 |
| 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        |
| Travis Credit Union               | 09/06/24       | 4.660            | 100,000,000.00     | 03/07/25        |

## TIME DEPOSITS

| <u>FINANCIAL INSTITUTION</u>              | <u>DEPOSIT DATE</u> | <u>YIELD (%)</u> | <u>PAR AMOUNT (\$)</u>  | <u>MATURITY DATE</u> |
|---|---------------------|------------------|-------------------------|----------------------|
| <b>WALNUT CREEK</b>                       |                     |                  |                         |                      |
| Mechanics Bank                            | 08/29/24            | 5.030            | 1,000,000.00            | 11/21/24             |
| <b>WATSONVILLE</b>                        |                     |                  |                         |                      |
| Santa Cruz County Bank                    | 05/09/24            | 5.180            | 10,000,000.00           | 11/07/24             |
| Santa Cruz County Bank                    | 07/05/24            | 5.130            | 10,000,000.00           | 01/03/25             |
| <b>TOTAL TIME DEPOSITS SEPTEMBER 2024</b> |                     |                  | <b>5,149,000,000.00</b> |                      |

## BANK DEMAND DEPOSITS

### SEPTEMBER 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                   | \$ 174,116           | \$ 1,685,000                          | \$ 5,861,586                |
| 2                   | 174,116              | 1,685,000                             | 5,861,586                   |
| 3                   | 257,417              | 1,510,000                             | 5,401,888                   |
| 4                   | 267,872              | 1,475,000                             | 5,716,736                   |
| 5                   | 194,734              | 2,125,000                             | 5,146,729                   |
| 6                   | 226,146              | 1,575,000                             | 4,954,067                   |
| 7                   | 226,146              | 1,575,000                             | 4,954,067                   |
| 8                   | 226,146              | 1,575,000                             | 4,954,067                   |
| 9                   | 212,286              | 1,550,000                             | 5,694,439                   |
| 10                  | 261,395              | 1,400,000                             | 5,242,034                   |
| 11                  | 211,796              | 1,575,000                             | 4,986,847                   |
| 12                  | 210,211              | 1,660,000                             | 6,683,421                   |
| 13                  | 221,342              | 1,455,000                             | 7,769,924                   |
| 14                  | 221,342              | 1,455,000                             | 7,769,924                   |
| 15                  | 221,342              | 1,455,000                             | 7,769,924                   |
| 16                  | 227,252              | 1,535,000                             | 6,691,006                   |
| 17                  | 209,904              | 1,500,000                             | 5,541,672                   |
| 18                  | 241,392              | 1,465,000                             | 5,639,577                   |
| 19                  | 217,178              | 1,400,000                             | 5,672,816                   |
| 20                  | 228,821              | 1,285,000                             | 5,673,741                   |
| 21                  | 228,821              | 1,285,000                             | 5,673,741                   |
| 22                  | 228,821              | 1,285,000                             | 5,673,741                   |
| 23                  | 157,042              | 1,325,000                             | 5,231,186                   |
| 24                  | 288,226              | 1,150,000                             | 4,490,752                   |
| 25                  | 263,629              | 1,360,000                             | 4,220,789                   |
| 26                  | 165,631              | 1,495,000                             | 4,139,137                   |
| 27                  | 217,062              | 1,245,000                             | 5,076,884                   |
| 28                  | 217,062              | 1,245,000                             | 5,076,884                   |
| 29                  | 217,062              | 1,245,000                             | 5,076,884                   |
| 30                  | 270,469              | 1,605,000                             | 4,615,295                   |

**AVERAGE DOLLAR DAYS**

\$222,826 a/

\$1,472,667 b/

a/ The prescribed bank balance for September was \$225,917. This consisted of \$123,964 in compensating balances for services, balances for uncollected funds of \$104,110 and a deduction of \$2,157 for September delayed deposit credit.

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



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

1903

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on September 18, 2024, has determined and designated the amount of money available for deposit and investment as of September 11, 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 124,000,000

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

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

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

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

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

|     | From       | To         | Transactions       | In Securities<br>(GC section 16430) | Time Deposits in<br>Various Financial<br>Institutions<br>(GC sections 16503a<br>and 16602) | Estimated<br>Total  |
|-----|------------|------------|--------------------|-------------------------------------|--|---------------------|
| (1) | 9/16/2024  | 9/20/2024  | \$ 3,372,300,000   | \$ 3,433,581,000                    | \$ 5,204,000,000   | \$ 8,637,581,000    |
| (2) | 9/23/2024  | 9/27/2024  | \$ (6,027,100,000) | \$ (2,593,519,000)                  | \$ 5,204,000,000   | \$ 2,610,481,000    |
| (3) | 9/30/2024  | 10/4/2024  | \$ (9,333,154,000) | \$ (11,926,673,000)                 | \$ 5,204,000,000   | \$ (6,722,673,000)  |
| (4) | 10/7/2024  | 10/11/2024 | \$ (1,166,700,000) | \$ (13,093,373,000)                 | \$ 5,204,000,000   | \$ (7,889,373,000)  |
| (5) | 10/14/2024 | 10/18/2024 | \$ (2,819,600,000) | \$ (15,912,973,000)                 | \$ 5,204,000,000   | \$ (10,708,973,000) |

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 124,000,000.

Dated: September 18, 2024

POOLED MONEY INVESTMENT BOARD:

**Signatures on File at STO**

\_\_\_\_\_  
Chair

\_\_\_\_\_  
Member

\_\_\_\_\_  
Member