

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

OCTOBER 31, 2024

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2024

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

(Dollars In Thousands)

	October 2024	October 2023	Change
Average Daily Portfolio (\$)	155,787,685	160,126,941	-4,339,256
Accrued Earnings (\$)	597,724	497,795	+99,929
Effective Yield (%)	4.518	3.670	+0.848
Average Life-Month End (In Days)	257	250	+7
Total Security Transactions			
Amount (\$)	53,930,536	46,096,339	+7,834,197
Number	1,087	932	+155
Total Time Deposit Transactions			
Amount (\$)	2,176,500	1,984,000	+192,500
Number	69	70	-1
Average Workday Investment Activity (\$)	2,439,436	2,185,470	+253,966
Prescribed Demand Account Balances For Services (\$)	129,000	229,000	-100,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

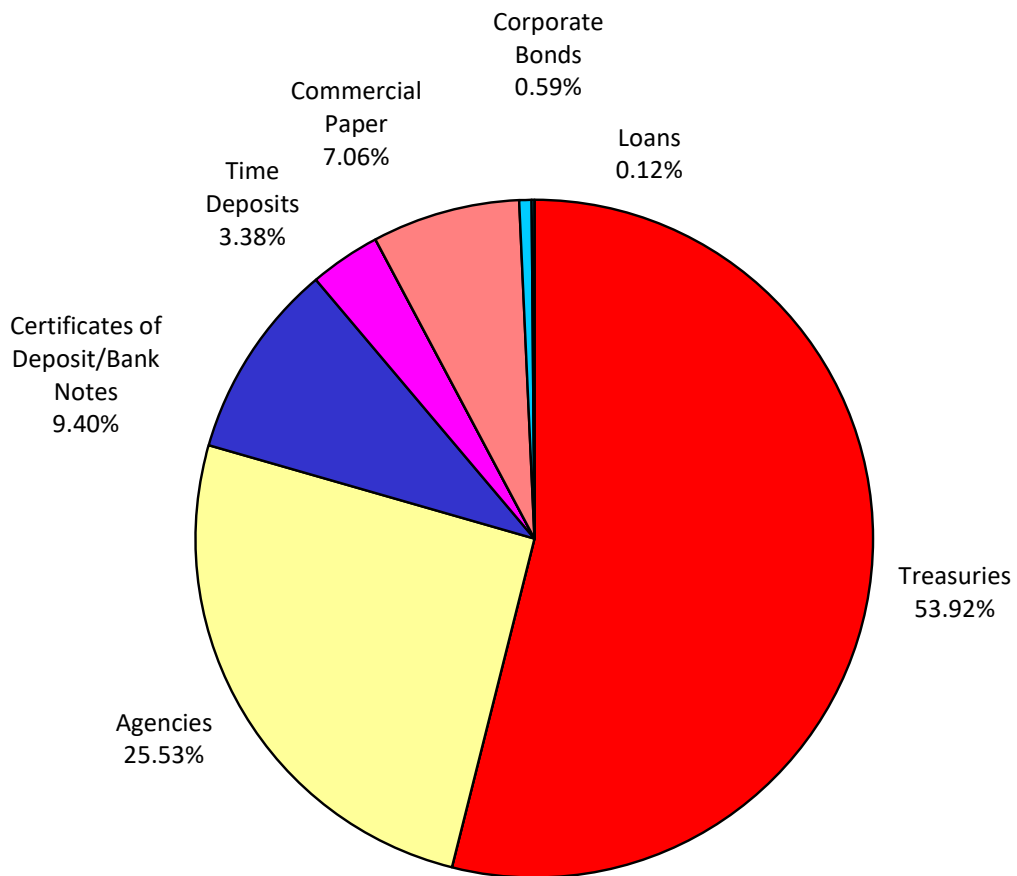
October 31, 2024

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	32,880,087	21.09	-1.95
Bonds	0	0.00	0
Notes	51,186,321	32.83	+0.38
Strips	0	0.00	0
Total Government	<u>84,066,408</u>	<u>53.92</u>	<u>-1.57</u>
Agency Debentures	13,399,829	8.59	+0.09
Certificates of Deposit	14,650,000	9.40	+0.64
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	26,411,860	16.94	-0.27
Time Deposits	5,268,500	3.38	+0.19
GNMAs	0	0.00	0
Commercial Paper	11,009,055	7.06	+0.98
Remics	1,290	0.00	0
Corporate Bonds	918,471	0.59	+0.08
PMIA Loans	194,249	0.12	-0.14
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>155,919,662</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>October 2024</u>		<u>September 2024</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,087	53,930,536	1,116	55,303,516
Time Deposits	69	2,176,500	55	2,076,000
Other	8	1,059,762	2	1,770,137
Total	<u>1,164</u>	<u>57,166,798</u>	<u>1,173</u>	<u>59,149,653</u>
PMIA Monthly Average Effective Yield (%)		4.518		4.575
Year to Date Yield Last Day of Month (%)		4.547		4.556

Pooled Money Investment Account Portfolio Composition \$155.9 billion 10/31/2024



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/24	REDEMPTIONS								
	CD	BOFA	5.370	10/01/24	5.370	50,000	222	1,655,750.00	5.460
	CD	BOFA	5.370	10/01/24	5.370	50,000	222	1,655,750.00	5.460
	CD	WELLS FGO	5.850	10/01/24	5.850	50,000	378	3,071,250.00	5.948
	CD	WELLS FGO	5.850	10/01/24	5.850	50,000	378	3,071,250.00	5.948
	CP	GTA		10/01/24	5.360	50,000	102	759,333.33	5.518
	CP	PFIZER		10/01/24	5.300	50,000	154	1,133,611.11	5.498
	CP	TOYOTA		10/01/24	5.190	50,000	190	1,369,583.33	5.410
	CP	TOYOTA		10/01/24	5.190	50,000	190	1,369,583.33	5.410
	CP	SCOTIA NY		10/01/24	5.250	50,000	195	1,421,875.00	5.479
	CP	SCOTIA NY		10/01/24	5.250	50,000	195	1,421,875.00	5.479
	CP	BOFA		10/01/24	5.080	50,000	257	1,813,277.78	5.359
	CP	BOFA		10/01/24	5.080	50,000	257	1,813,277.78	5.359
	DEB	FFCB	4.875	10/01/24	4.981	50,000	259	1,759,812.50	4.977
	DEB	FFCB	4.875	10/01/24	4.981	50,000	259	1,759,812.50	4.977
	DEB	FHLB	5.410	10/01/24	5.412	50,000	355	2,622,347.22	5.407
	DEB	FHLB	5.410	10/01/24	5.412	50,000	355	2,622,347.22	5.407
	DEB	FHLB	5.410	10/01/24	5.412	50,000	355	2,622,347.22	5.407
	DEB	FHLB	4.450	10/01/24	4.452	50,000	519	3,152,083.33	4.446
	DEB	FHLB	4.450	10/01/24	4.452	50,000	519	3,152,083.33	4.446
	DEB	FFCB	4.450	10/01/24	4.452	50,000	519	3,152,083.33	4.446
	DEB	FFCB	4.450	10/01/24	4.452	50,000	519	3,152,083.33	4.446
	DEB	FFCB	4.450	10/01/24	4.452	50,000	519	3,152,083.33	4.446
	DEB	FHLB	2.650	10/01/24	2.650	50,000	889	3,220,486.11	2.652
	DEB	FHLB	2.650	10/01/24	2.650	50,000	889	3,220,486.11	2.652
	DEB	FHLB	1.120	10/01/24	1.120	50,000	987	1,513,555.56	1.123
	DEB	FHLB	1.120	10/01/24	1.120	50,000	987	1,513,555.56	1.123
	DEB	FHLB	0.390	10/01/24	0.390	50,000	1,202	641,333.33	0.391
	DEB	FHLB	0.390	10/01/24	0.390	50,000	1,202	641,333.33	0.391
	DN	FHLMC		10/01/24	5.085	50,000	158	1,115,875.00	5.273
	DN	FHLMC		10/01/24	5.085	50,000	158	1,115,875.00	5.273
	DN	FHLMC		10/01/24	5.070	50,000	166	1,168,916.67	5.263
	DN	FHLMC		10/01/24	5.070	50,000	166	1,168,916.67	5.263
	DN	FHLMC		10/01/24	5.070	50,000	166	1,168,916.67	5.263
	DN	FHLMC		10/01/24	5.070	50,000	166	1,168,916.67	5.263
	DN	FHLB		10/01/24	5.115	50,000	166	1,179,291.67	5.311
	DN	FHLB		10/01/24	5.115	50,000	166	1,179,291.67	5.311
	DN	FFCB		10/01/24	5.050	50,000	168	1,178,333.33	5.244
	DN	FFCB		10/01/24	5.050	50,000	168	1,178,333.33	5.244
	DN	FNMA		10/01/24	5.070	50,000	169	1,190,041.67	5.266
	DN	FNMA		10/01/24	5.070	50,000	169	1,190,041.67	5.266
	DN	FNMA		10/01/24	5.065	50,000	172	1,209,972.22	5.263
	DN	FNMA		10/01/24	5.065	50,000	172	1,209,972.22	5.263
	DN	FNMA		10/01/24	5.025	50,000	175	1,221,354.17	5.222
	DN	FNMA		10/01/24	5.025	50,000	175	1,221,354.17	5.222
	DN	IFC		10/01/24	5.050	50,000	180	1,262,500.00	5.253
	DN	IFC		10/01/24	5.050	50,000	180	1,262,500.00	5.253

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/24	REDEMPTIONS (Continued)								
DN	IBRD			10/01/24	5.050	50,000	181	1,269,513.89	5.254
DN	IBRD			10/01/24	5.050	50,000	181	1,269,513.89	5.254
DN	FNMA			10/01/24	5.020	50,000	182	1,268,944.44	5.222
DN	FNMA			10/01/24	5.020	50,000	182	1,268,944.44	5.222
DN	FHLB			10/01/24	5.035	50,000	188	1,314,694.44	5.243
DN	FHLB			10/01/24	5.035	50,000	188	1,314,694.44	5.243
DN	FHLB			10/01/24	5.050	50,000	195	1,367,708.33	5.264
DN	FHLB			10/01/24	5.050	50,000	195	1,367,708.33	5.264
DN	FHLB			10/01/24	5.050	50,000	195	1,367,708.33	5.264
DN	FHLB			10/01/24	5.050	50,000	195	1,367,708.33	5.264
DN	FHLMC			10/01/24	4.990	50,000	197	1,365,319.44	5.201
DN	FHLMC			10/01/24	4.990	50,000	197	1,365,319.44	5.201
DN	FHLB			10/01/24	5.050	50,000	197	1,381,736.11	5.266
DN	FHLB			10/01/24	5.050	50,000	197	1,381,736.11	5.266
DN	FFCB			10/01/24	5.000	50,000	200	1,388,888.89	5.214
DN	FFCB			10/01/24	5.000	50,000	200	1,388,888.89	5.214
DN	FHLB			10/01/24	5.045	50,000	200	1,401,388.89	5.263
DN	FHLB			10/01/24	5.045	50,000	200	1,401,388.89	5.263
DN	IFC			10/01/24	4.950	50,000	201	1,381,875.00	5.161
DN	IFC			10/01/24	4.950	50,000	201	1,381,875.00	5.161
DN	IBRD			10/01/24	4.950	50,000	203	1,395,625.00	5.163
DN	IBRD			10/01/24	4.950	50,000	203	1,395,625.00	5.163
DN	FFCB			10/01/24	4.950	50,000	203	1,395,625.00	5.163
DN	FFCB			10/01/24	4.950	50,000	203	1,395,625.00	5.163
DN	FHLMC			10/01/24	4.950	50,000	203	1,395,625.00	5.163
DN	FHLMC			10/01/24	4.950	50,000	203	1,395,625.00	5.163
DN	FFCB			10/01/24	4.980	50,000	203	1,404,083.33	5.195
DN	FFCB			10/01/24	4.980	50,000	203	1,404,083.33	5.195
DN	FFCB			10/01/24	4.700	50,000	244	1,592,777.78	4.936
DN	FFCB			10/01/24	4.700	50,000	244	1,592,777.78	4.936
DN	FHLB			10/01/24	4.820	50,000	270	1,807,500.00	5.084
DN	FHLB			10/01/24	4.820	50,000	270	1,807,500.00	5.084
DN	FHLB			10/01/24	5.045	50,000	316	2,214,194.44	5.367
DN	FHLB			10/01/24	5.045	50,000	316	2,214,194.44	5.367
DN	FFCB			10/01/24	5.080	50,000	355	2,504,722.22	5.437
DN	FFCB			10/01/24	5.080	50,000	355	2,504,722.22	5.437
DN	FHLB			10/01/24	5.100	50,000	355	2,514,583.33	5.460
DN	FHLB			10/01/24	5.100	50,000	355	2,514,583.33	5.460
TR	BILL			10/01/24	5.210	50,000	105	759,791.67	5.364
TR	BILL			10/01/24	5.210	50,000	105	759,791.67	5.364
TR	BILL			10/01/24	5.210	50,000	105	759,791.67	5.364
TR	BILL			10/01/24	5.210	50,000	105	759,791.67	5.364
TR	BILL			10/01/24	5.210	50,000	105	759,791.67	5.364
TR	BILL			10/01/24	5.210	50,000	105	759,791.67	5.364
TR	BILL			10/01/24	5.210	50,000	105	759,791.67	5.364
TR	BILL			10/01/24	5.210	50,000	105	759,791.67	5.364
TR	BILL			10/01/24	5.210	50,000	105	759,791.67	5.364
TR	BILL			10/01/24	5.210	50,000	105	759,791.67	5.364

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/24	REDEMPTIONS (Continued)								
	TR	BILL		10/01/24	5.210	50,000	106	767,027.78	5.365
	TR	BILL		10/01/24	5.210	50,000	106	767,027.78	5.365
	TR	BILL		10/01/24	5.210	50,000	106	767,027.78	5.365
	TR	BILL		10/01/24	5.210	50,000	106	767,027.78	5.365
	TR	BILL		10/01/24	5.210	50,000	106	767,027.78	5.365
	TR	BILL		10/01/24	5.210	50,000	106	767,027.78	5.365
	TR	BILL		10/01/24	5.216	50,000	106	767,911.11	5.371
	TR	BILL		10/01/24	5.216	50,000	106	767,911.11	5.371
	TR	BILL		10/01/24	5.216	50,000	106	767,911.11	5.371
	TR	BILL		10/01/24	5.205	50,000	109	787,979.17	5.362
	TR	BILL		10/01/24	5.205	50,000	109	787,979.17	5.362
	TR	BILL		10/01/24	5.205	50,000	109	787,979.17	5.362
	TR	BILL		10/01/24	5.205	50,000	109	787,979.17	5.362
	TR	BILL		10/01/24	5.205	50,000	109	787,979.17	5.362
	TR	BILL		10/01/24	5.205	50,000	109	787,979.17	5.362
	TR	BILL		10/01/24	5.208	50,000	109	788,357.64	5.364
	TR	BILL		10/01/24	5.208	50,000	109	788,357.64	5.364
	TR	BILL		10/01/24	5.208	50,000	109	788,357.64	5.364
	TR	BILL		10/01/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		10/01/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		10/01/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		10/01/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		10/01/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		10/01/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		10/01/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		10/01/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		10/01/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		10/01/24	5.225	50,000	116	841,805.56	5.388
	TR	BILL		10/01/24	5.215	50,000	117	847,437.50	5.379
	TR	BILL		10/01/24	5.215	50,000	117	847,437.50	5.379
	TR	BILL		10/01/24	5.215	50,000	117	847,437.50	5.379
	TR	BILL		10/01/24	5.215	50,000	117	847,437.50	5.379
	TR	BILL		10/01/24	5.215	50,000	117	847,437.50	5.379
	TR	BILL		10/01/24	5.215	50,000	117	847,437.50	5.379
	TR	BILL		10/01/24	5.215	50,000	117	847,437.50	5.379
	TR	BILL		10/01/24	5.215	50,000	117	847,437.50	5.379
	TR	BILL		10/01/24	5.215	50,000	117	847,437.50	5.379
	TR	BILL		10/01/24	5.210	50,000	118	853,861.11	5.374
	TR	BILL		10/01/24	5.210	50,000	118	853,861.11	5.374
	TR	BILL		10/01/24	5.210	50,000	118	853,861.11	5.374
	TR	BILL		10/01/24	5.210	50,000	118	853,861.11	5.374
	TR	BILL		10/01/24	5.210	50,000	118	853,861.11	5.374
	TR	BILL		10/01/24	5.210	50,000	118	853,861.11	5.374
	TR	BILL		10/01/24	5.213	50,000	118	854,270.83	5.377
	TR	BILL		10/01/24	5.213	50,000	118	854,270.83	5.377
	TR	BILL		10/01/24	5.213	50,000	118	854,270.83	5.377

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/24	REDEMPTIONS (Continued)								
	TR	BILL		10/01/24	5.220	50,000	119	862,750.00	5.385
	TR	BILL		10/01/24	5.220	50,000	119	862,750.00	5.385
	TR	BILL		10/01/24	5.220	50,000	119	862,750.00	5.385
	TR	BILL		10/01/24	5.221	50,000	119	862,915.28	5.386
	TR	BILL		10/01/24	5.221	50,000	119	862,915.28	5.386
	TR	BILL		10/01/24	5.221	50,000	119	862,915.28	5.386
	TR	BILL		10/01/24	5.230	50,000	119	864,402.78	5.396
	TR	BILL		10/01/24	5.230	50,000	119	864,402.78	5.396
	TR	BILL		10/01/24	5.231	50,000	119	864,568.06	5.397
	TR	BILL		10/01/24	5.231	50,000	119	864,568.06	5.397
	YCD	BNP	5.420	10/01/24	5.420	50,000	180	1,355,000.00	5.495
	YCD	BNP	5.420	10/01/24	5.420	50,000	180	1,355,000.00	5.495
	YCD	MONTREAL	5.450	10/01/24	5.450	50,000	181	1,370,069.44	5.526
	YCD	MONTREAL	5.450	10/01/24	5.450	50,000	181	1,370,069.44	5.526
	YCD	NB CANADA	5.230	10/01/24	5.230	50,000	188	1,365,611.11	5.303
	YCD	NB CANADA	5.230	10/01/24	5.230	50,000	188	1,365,611.11	5.303
	YCD	SOC GEN	5.380	10/01/24	5.380	50,000	188	1,404,777.78	5.455
	YCD	SOC GEN	5.380	10/01/24	5.380	50,000	188	1,404,777.78	5.455
	YCD	UBS	5.380	10/01/24	5.380	50,000	189	1,412,250.00	5.455
	YCD	UBS	5.380	10/01/24	5.380	50,000	189	1,412,250.00	5.455
	YCD	TORONTO	5.390	10/01/24	5.390	50,000	195	1,459,791.67	5.465
	YCD	TORONTO	5.390	10/01/24	5.390	50,000	195	1,459,791.67	5.465
	YCD	RB CANADA	5.340	10/01/24	5.340	50,000	200	1,483,333.33	5.414
	YCD	RB CANADA	5.340	10/01/24	5.340	50,000	200	1,483,333.33	5.414
	YCD	ANZ	5.170	10/01/24	5.170	50,000	223	1,601,263.89	5.256
	YCD	ANZ	5.170	10/01/24	5.170	50,000	223	1,601,263.89	5.256
	YCD	RABOBANK	5.260	10/01/24	5.260	50,000	237	1,731,416.67	5.348
	YCD	RABOBANK	5.260	10/01/24	5.260	50,000	237	1,731,416.67	5.348
	YCD	NATIXIS	5.590	10/01/24	5.590	50,000	293	2,274,819.44	5.683
	YCD	NATIXIS	5.590	10/01/24	5.590	50,000	293	2,274,819.44	5.683
	YCD	LLOYDS	5.530	10/01/24	5.530	50,000	301	2,311,847.22	5.622
	YCD	LLOYDS	5.530	10/01/24	5.530	50,000	301	2,311,847.22	5.622
	YCD	CB AUS	5.870	10/01/24	5.870	50,000	351	2,861,625.00	5.968
	YCD	CB AUS	5.870	10/01/24	5.870	50,000	351	2,861,625.00	5.968
	YCD	NAT AUB	5.830	10/01/24	5.830	50,000	354	2,866,416.67	5.927
	YCD	NAT AUB	5.830	10/01/24	5.830	50,000	354	2,866,416.67	5.927
10/01/24	PURCHASES								
	CP	GTA		01/13/25	4.610	50,000			
	CP	THUNDER		03/28/25	4.340	50,000			
	CP	PFIZER		04/01/25	4.370	50,000			
	DN	FNMA		10/29/24	4.680	50,000			
	DN	FNMA		10/29/24	4.680	50,000			
	DN	IBRD		12/03/24	4.560	50,000			
	DN	IBRD		12/03/24	4.560	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/24	PURCHASES (Continued)								
	DN	IBRD		12/27/24	4.600	50,000			
	DN	IBRD		12/27/24	4.600	50,000			
	TR	BILL		03/13/25	4.230	50,000			
	TR	BILL		03/13/25	4.230	50,000			
	TR	BILL		03/13/25	4.230	50,000			
	TR	BILL		03/13/25	4.240	50,000			
	TR	BILL		03/13/25	4.240	50,000			
	TR	BILL		03/13/25	4.240	50,000			
	TR	BILL		03/13/25	4.250	50,000			
	TR	BILL		03/13/25	4.250	50,000			
	TR	BILL		03/13/25	4.250	50,000			
	YCD	ANZ	4.290	03/28/25	4.290	50,000			
	YCD	ANZ	4.290	03/28/25	4.290	50,000			
	YCD	NB CANADA	4.100	07/01/25	4.100	50,000			
	YCD	NB CANADA	4.100	07/01/25	4.100	50,000			
	YCD	UBS	4.100	10/01/25	4.100	50,000			
	YCD	UBS	4.100	10/01/25	4.100	50,000			
10/02/24	REDEMPTIONS								
	YCD	NORINCHUK	5.420	10/02/24	5.420	50,000	78	587,166.67	5.495
	YCD	NORINCHUK	5.420	10/02/24	5.420	50,000	78	587,166.67	5.495
10/02/24	PURCHASES								
	CP	APPLE		11/25/24	4.660	50,000			
	CP	APPLE		11/25/24	4.660	50,000			
	TR	BILL		03/13/25	4.263	50,000			
	TR	BILL		03/13/25	4.263	50,000			
	TR	BILL		03/13/25	4.265	50,000			
	TR	BILL		03/13/25	4.265	50,000			
	YCD	NORINCHUK	4.830	11/25/24	4.830	50,000			
	YCD	NORINCHUK	4.830	11/25/24	4.830	50,000			
	YCD	BNP	4.420	05/01/25	4.420	50,000			
	YCD	BNP	4.420	05/01/25	4.420	50,000			
	YCD	CB AUS	3.930	10/01/25	3.930	50,000			
	YCD	CB AUS	3.930	10/01/25	3.930	50,000			
	YCD	LLOYDS	4.170	10/01/25	4.170	50,000			
	YCD	LLOYDS	4.170	10/01/25	4.170	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/03/24	REDEMPTIONS								
	TR	BILL		10/03/24	5.115	50,000	352	2,500,666.67	5.474
	TR	BILL		10/03/24	5.115	50,000	352	2,500,666.67	5.474
	TR	BILL		10/03/24	5.115	50,000	352	2,500,666.67	5.474
	TR	BILL		10/03/24	5.115	50,000	352	2,500,666.67	5.474
	TR	BILL		10/03/24	5.115	50,000	352	2,500,666.67	5.474
	TR	BILL		10/03/24	5.115	50,000	352	2,500,666.67	5.474
	TR	BILL		10/03/24	5.115	50,000	352	2,500,666.67	5.474
	TR	BILL		10/03/24	5.117	50,000	352	2,501,644.44	5.476
	TR	BILL		10/03/24	5.117	50,000	352	2,501,644.44	5.476
	TR	BILL		10/03/24	5.117	50,000	352	2,501,644.44	5.476
	TR	BILL		10/03/24	5.117	50,000	352	2,501,644.44	5.476
	TR	BILL		10/03/24	5.210	50,000	364	2,633,944.44	5.591
	TR	BILL		10/03/24	5.210	50,000	364	2,633,944.44	5.591
	TR	BILL		10/03/24	5.210	50,000	364	2,633,944.44	5.591
10/03/24	PURCHASES								
	CB	DEERE CAP	4.150	09/15/27	3.778	25,000			
	CP	CR AG NY		11/25/24	4.730	50,000			
	CP	CR AG NY		11/25/24	4.730	50,000			
	CP	MUFG BK		01/29/25	4.540	50,000			
	CP	MUFG BK		01/29/25	4.540	50,000			
	CP	NATIXIS NY		04/04/25	4.370	50,000			
	CP	NATIXIS NY		04/04/25	4.370	50,000			
	CP	BOFA		04/04/25	4.370	50,000			
	CP	BOFA		04/04/25	4.370	50,000			
	DN	FHLB		04/28/25	4.090	50,000			
	DN	FHLB		04/28/25	4.090	50,000			
	TR	NOTE	1.125	01/15/25	4.516	50,000			
	TR	NOTE	1.125	01/15/25	4.516	50,000			
	TR	NOTE	1.125	01/15/25	4.516	50,000			
	TR	NOTE	3.375	09/15/27	3.593	50,000			
	TR	NOTE	3.375	09/15/27	3.593	50,000			
	YCD	DNB	4.800	11/01/24	4.800	50,000			
	YCD	DNB	4.800	11/01/24	4.800	50,000			
10/04/24	REDEMPTIONS								
	CP	MUFG BK		10/04/24	5.150	50,000	28	200,277.78	5.243
	CP	MUFG BK		10/04/24	5.150	50,000	28	200,277.78	5.243
	DN	IBRD		10/04/24	5.230	50,000	91	661,013.89	5.374
	DN	IBRD		10/04/24	5.230	50,000	91	661,013.89	5.374
	YCD	DNB	5.220	10/04/24	5.220	50,000	42	304,500.00	5.293
	YCD	DNB	5.220	10/04/24	5.220	50,000	42	304,500.00	5.293

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/04/24	PURCHASES								
	CP	BNP NY		10/15/24	4.800	50,000			
	CP	BNP NY		10/15/24	4.800	50,000			
	DN	FHLMC		01/15/25	4.490	50,000			
	DN	FHLMC		01/15/25	4.490	50,000			
	TR	BILL		03/13/25	4.320	50,000			
	TR	BILL		03/13/25	4.320	50,000			
	YCD	CIBC	4.840	10/21/24	4.840	50,000			
	YCD	CIBC	4.840	10/21/24	4.840	50,000			
	YCD	SOC GEN	4.520	04/04/25	4.520	50,000			
	YCD	SOC GEN	4.520	04/04/25	4.520	50,000			
10/07/24	REDEMPTIONS								
	CP	PEPSICO		10/07/24	5.270	50,000	123	900,291.67	5.441
	CP	COCA COLA		10/07/24	5.240	50,000	179	1,302,722.22	5.455
	DN	FHLB		10/07/24	5.180	50,000	102	733,833.33	5.330
	DN	FHLB		10/07/24	5.180	50,000	102	733,833.33	5.330
	DN	IFC		10/07/24	5.180	50,000	112	805,777.78	5.338
	DN	FHLB		10/07/24	5.160	50,000	160	1,146,666.67	5.354
	DN	FHLB		10/07/24	5.160	50,000	160	1,146,666.67	5.354
	YCD	KBC	5.220	10/07/24	5.220	50,000	59	427,750.00	5.293
	YCD	KBC	5.220	10/07/24	5.220	50,000	59	427,750.00	5.293
	YCD	SUMI TRUST	5.420	10/07/24	5.420	50,000	115	865,694.44	5.495
	YCD	SUMI TRUST	5.420	10/07/24	5.420	50,000	115	865,694.44	5.495
10/07/24	PURCHASE								
	CP	PEPSICO		02/21/25	4.390	50,000			
10/08/24	NO REDEMPTIONS								
10/08/24	PURCHASES								
	CP	RABO NY		10/21/24	4.820	50,000			
	CP	RABO NY		10/21/24	4.820	50,000			
	CP	CR AG NY		10/21/24	4.820	50,000			
	CP	CR AG NY		10/21/24	4.820	50,000			
	CP	OLD LINE		01/15/25	4.580	50,000			
	CP	OLD LINE		01/15/25	4.580	50,000			
	CP	TOYOTA		04/04/25	4.580	50,000			
	CP	TOYOTA		04/04/25	4.580	50,000			
	DN	FHLB		04/04/25	4.270	50,000			
	DN	FHLB		04/04/25	4.270	50,000			
	DN	FHLB		04/28/25	4.230	50,000			
	DN	FHLB		04/28/25	4.230	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/08/24	PURCHASES (Continued)								
	TR	BILL		03/13/25	4.340	50,000			
	TR	BILL		03/13/25	4.340	50,000			
	TR	BILL		03/13/25	4.340	50,000			
	TR	BILL		03/13/25	4.343	50,000			
	TR	BILL		03/13/25	4.343	50,000			
	TR	BILL		03/13/25	4.343	50,000			
	TR	NOTE	3.750	08/15/27	3.915	50,000			
	TR	NOTE	3.750	08/15/27	3.915	50,000			
	TR	NOTE	3.750	08/15/27	3.915	50,000			
	TR	NOTE	3.750	08/15/27	3.915	50,000			
	TR	NOTE	3.625	08/31/29	3.764	50,000			
	TR	NOTE	3.625	08/31/29	3.764	50,000			
	TR	NOTE	3.625	08/31/29	3.764	50,000			
	TR	NOTE	3.625	08/31/29	3.765	50,000			
	TR	NOTE	3.625	08/31/29	3.765	50,000			
	TR	NOTE	3.625	08/31/29	3.765	50,000			
	YCD	MONTREAL	4.450	04/11/25	4.450	50,000			
	YCD	MONTREAL	4.450	04/11/25	4.450	50,000			
10/09/24	NO REDEMPTIONS								
10/09/24	PURCHASES								
	CP	BNP NY		10/11/24	4.800	50,000			
	CP	BNP NY		10/11/24	4.800	50,000			
	CP	BNP NY		10/11/24	4.800	50,000			
	CP	RABO NY		10/11/24	4.820	50,000			
	CP	RABO NY		10/11/24	4.820	50,000			
	CP	RABO NY		10/11/24	4.820	50,000			
	CP	CR AG NY		11/01/24	4.820	50,000			
	CP	CR AG NY		11/01/24	4.820	50,000			
	CP	CR AG NY		11/01/24	4.820	50,000			
	TR	BILL		02/04/25	4.443	50,000			
	TR	BILL		02/04/25	4.443	50,000			
	TR	BILL		02/04/25	4.443	50,000			
10/10/24	REDEMPTIONS								
	DN	FHLB		10/10/24	4.850	50,000	22	148,194.44	4.932
	DN	FHLB		10/10/24	4.850	50,000	22	148,194.44	4.932
	TR	BILL		10/10/24	5.195	50,000	87	627,729.17	5.334
	TR	BILL		10/10/24	5.195	50,000	87	627,729.17	5.334
	TR	BILL		10/10/24	5.195	50,000	87	627,729.17	5.334
	TR	BILL		10/10/24	5.150	50,000	177	1,266,041.67	5.357
	TR	BILL		10/10/24	5.150	50,000	177	1,266,041.67	5.357
	TR	BILL		10/10/24	5.150	50,000	177	1,266,041.67	5.357

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/10/24	REDEMPTIONS (Continued)								
	TR	BILL		10/10/24	5.150	50,000	177	1,266,041.67	5.357
	TR	BILL		10/10/24	5.150	50,000	177	1,266,041.67	5.357
	TR	BILL		10/10/24	5.150	50,000	177	1,266,041.67	5.357
	TR	BILL		10/10/24	5.150	50,000	181	1,294,652.78	5.360
	TR	BILL		10/10/24	5.150	50,000	181	1,294,652.78	5.360
	TR	BILL		10/10/24	5.150	50,000	181	1,294,652.78	5.360
	TR	BILL		10/10/24	5.150	50,000	181	1,294,652.78	5.360
	TR	BILL		10/10/24	5.150	50,000	181	1,294,652.78	5.360
	TR	BILL		10/10/24	5.100	50,000	182	1,289,166.67	5.308
	TR	BILL		10/10/24	5.100	50,000	182	1,289,166.67	5.308
	TR	BILL		10/10/24	5.100	50,000	182	1,289,166.67	5.308
	TR	BILL		10/10/24	5.101	50,000	182	1,289,419.44	5.309
	TR	BILL		10/10/24	5.101	50,000	182	1,289,419.44	5.309
	TR	BILL		10/10/24	5.101	50,000	182	1,289,419.44	5.309
10/10/24	PURCHASES								
	DN	FHLB		10/29/24	4.690	50,000			
	DN	FHLB		10/29/24	4.690	50,000			
	DN	IFC		01/15/25	4.450	50,000			
	DN	IFC		01/15/25	4.450	50,000			
	DN	FHLMC		01/15/25	4.520	50,000			
	DN	FHLMC		01/15/25	4.520	50,000			
	DN	FHLMC		01/15/25	4.520	50,000			
	DN	IFC		02/14/25	4.380	50,000			
	DN	IFC		02/14/25	4.380	50,000			
	DN	FFCB		04/04/25	4.300	50,000			
	DN	FFCB		04/04/25	4.300	50,000			
	DN	FFCB		04/11/25	4.280	50,000			
	DN	FFCB		04/11/25	4.280	50,000			
	TR	NOTE	1.125	01/15/25	4.577	50,000			
	TR	NOTE	1.125	01/15/25	4.577	50,000			
	TR	NOTE	1.125	01/15/25	4.577	50,000			
	TR	NOTE	1.125	01/15/25	4.577	50,000			
	TR	NOTE	1.125	01/15/25	4.577	50,000			
	TR	NOTE	1.125	01/15/25	4.577	50,000			
	YCD	DNB	4.800	10/21/24	4.800	50,000			
	YCD	DNB	4.800	10/21/24	4.800	50,000			
	YCD	KBC	4.690	01/15/25	4.690	50,000			
	YCD	KBC	4.690	01/15/25	4.690	50,000			
	YCD	NORINCHUK	4.760	01/15/25	4.760	50,000			
	YCD	NORINCHUK	4.760	01/15/25	4.760	50,000			
	YCD	SWEDBANK	4.700	02/14/25	4.700	50,000			
	YCD	SWEDBANK	4.700	02/14/25	4.700	50,000			
	YCD	SUMITOMO	4.500	04/11/25	4.500	50,000			
	YCD	SUMITOMO	4.500	04/11/25	4.500	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/10/24	PURCHASES (Continued)								
	YCD	RB CANADA	4.420	10/01/25	4.420	50,000			
	YCD	RB CANADA	4.420	10/01/25	4.420	50,000			
10/11/24	REDEMPTIONS								
	CP	BNP NY		10/11/24	4.800	50,000	2	13,333.33	4.868
	CP	BNP NY		10/11/24	4.800	50,000	2	13,333.33	4.868
	CP	BNP NY		10/11/24	4.800	50,000	2	13,333.33	4.868
	CP	RABO NY		10/11/24	4.820	50,000	2	13,388.89	4.888
	CP	RABO NY		10/11/24	4.820	50,000	2	13,388.89	4.888
	CP	RABO NY		10/11/24	4.820	50,000	2	13,388.89	4.888
	YCD	DNB	4.800	10/11/24	4.800	50,000	11	73,333.33	4.867
	YCD	DNB	4.800	10/11/24	4.800	50,000	11	73,333.33	4.867
	YCD	CIBC	5.170	10/11/24	5.170	50,000	30	215,416.67	5.242
	YCD	CIBC	5.170	10/11/24	5.170	50,000	30	215,416.67	5.242
	YCD	NORINCHUK	5.200	10/11/24	5.200	50,000	35	252,777.78	5.272
	YCD	NORINCHUK	5.200	10/11/24	5.200	50,000	35	252,777.78	5.272
10/11/24	PURCHASES								
	CP	MUFG BK		11/15/24	4.740	50,000			
	CP	MUFG BK		11/15/24	4.740	50,000			
	CP	MUFG BK		11/15/24	4.740	50,000			
	DEB	FHLB	4.000	10/09/26	4.011	50,000			
	DN	FFCB		04/25/25	4.260	50,000			
	DN	FFCB		04/25/25	4.260	50,000			
	TR	BILL		03/13/25	4.315	50,000			
	TR	BILL		03/13/25	4.315	50,000			
	YCD	RABOBANK	4.595	04/21/25	4.595	50,000			
10/14/24	NO REDEMPTIONS								
10/14/24	NO PURCHASES								
10/15/24	REDEMPTIONS								
	CP	BNP NY		10/15/24	4.800	50,000	11	73,333.33	4.874
	CP	BNP NY		10/15/24	4.800	50,000	11	73,333.33	4.874
	CP	MUFG BK		10/15/24	5.080	50,000	32	225,777.78	5.174
	CP	MUFG BK		10/15/24	5.080	50,000	32	225,777.78	5.174
	CP	MUFG BK		10/15/24	5.080	50,000	32	225,777.78	5.174
	CP	APPLE		10/15/24	5.200	50,000	55	397,222.22	5.314
	CP	APPLE		10/15/24	5.200	50,000	55	397,222.22	5.314
	CP	DISNEY		10/15/24	5.450	50,000	180	1,362,500.00	5.680
	DN	FNMA		10/15/24	4.940	50,000	32	219,555.56	5.031
	DN	FNMA		10/15/24	4.940	50,000	32	219,555.56	5.031

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/15/24	REDEMPTIONS (Continued)								
	DN	FNMA		10/15/24	4.940	50,000	32	219,555.56	5.031
	DN	FNMA		10/15/24	4.940	50,000	32	219,555.56	5.031
	DN	FHLMC		10/15/24	4.995	50,000	33	228,937.50	5.088
	DN	FHLMC		10/15/24	4.995	50,000	33	228,937.50	5.088
	DN	IBRD		10/15/24	5.220	50,000	117	848,250.00	5.384
	DN	IBRD		10/15/24	5.220	50,000	117	848,250.00	5.384
	DN	IBRD		10/15/24	5.200	50,000	132	953,333.33	5.375
	DN	IBRD		10/15/24	5.200	50,000	132	953,333.33	5.375
	DN	FFCB		10/15/24	5.040	50,000	183	1,281,000.00	5.244
	DN	FFCB		10/15/24	5.040	50,000	183	1,281,000.00	5.244
	TR	BILL		10/15/24	4.835	50,000	28	188,027.78	4.921
	TR	BILL		10/15/24	4.835	50,000	28	188,027.78	4.921
	TR	BILL		10/15/24	4.835	50,000	28	188,027.78	4.921
	TR	BILL		10/15/24	4.840	50,000	28	188,222.22	4.926
	TR	BILL		10/15/24	4.840	50,000	28	188,222.22	4.926
	TR	BILL		10/15/24	4.840	50,000	28	188,222.22	4.926
	TR	BILL		10/15/24	5.208	50,000	111	802,822.92	5.366
	TR	BILL		10/15/24	5.208	50,000	111	802,822.92	5.366
	TR	BILL		10/15/24	5.208	50,000	111	802,822.92	5.366
	TR	BILL		10/15/24	5.208	50,000	111	802,900.00	5.367
	TR	BILL		10/15/24	5.208	50,000	111	802,900.00	5.367
	TR	BILL		10/15/24	5.208	50,000	111	802,900.00	5.367
	TR	BILL		10/15/24	5.205	50,000	113	816,895.83	5.365
	TR	BILL		10/15/24	5.205	50,000	113	816,895.83	5.365
	TR	BILL		10/15/24	5.205	50,000	113	816,895.83	5.365
	TR	BILL		10/15/24	5.206	50,000	113	817,052.78	5.366
	TR	BILL		10/15/24	5.206	50,000	113	817,052.78	5.366
	TR	BILL		10/15/24	5.206	50,000	113	817,052.78	5.366
	TR	BILL		10/15/24	5.203	50,000	116	838,180.56	5.365
	TR	BILL		10/15/24	5.203	50,000	116	838,180.56	5.365
	TR	BILL		10/15/24	5.203	50,000	116	838,180.56	5.365
	TR	BILL		10/15/24	5.205	50,000	116	838,583.33	5.367
	TR	BILL		10/15/24	5.205	50,000	116	838,583.33	5.367
	TR	BILL		10/15/24	5.205	50,000	116	838,583.33	5.367
	TR	BILL		10/15/24	5.208	50,000	116	838,986.11	5.370
	TR	BILL		10/15/24	5.208	50,000	116	838,986.11	5.370
	TR	BILL		10/15/24	5.208	50,000	116	838,986.11	5.370
	TR	BILL		10/15/24	5.210	50,000	117	846,625.00	5.373
	TR	BILL		10/15/24	5.210	50,000	117	846,625.00	5.373
	TR	BILL		10/15/24	5.210	50,000	117	846,625.00	5.373
	TR	BILL		10/15/24	5.220	50,000	119	862,750.00	5.385
	TR	BILL		10/15/24	5.220	50,000	119	862,750.00	5.385
	TR	BILL		10/15/24	5.220	50,000	119	862,750.00	5.385
	TR	BILL		10/15/24	5.220	50,000	119	862,750.00	5.385
	TR	BILL		10/15/24	5.220	50,000	119	862,750.00	5.385
	TR	BILL		10/15/24	5.220	50,000	119	862,750.00	5.385

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/15/24	REDEMPTIONS (Continued)								
TR	BILL			10/15/24	5.220	50,000	119	862,750.00	5.385
TR	BILL			10/15/24	5.220	50,000	119	862,750.00	5.385
TR	BILL			10/15/24	5.223	50,000	119	863,163.19	5.388
TR	BILL			10/15/24	5.223	50,000	119	863,163.19	5.388
TR	BILL			10/15/24	5.223	50,000	119	863,163.19	5.388
TR	BILL			10/15/24	5.223	50,000	119	863,163.19	5.388
TR	BILL			10/15/24	5.223	50,000	119	863,163.19	5.388
TR	BILL			10/15/24	5.223	50,000	119	863,163.19	5.388
TR	BILL			10/15/24	5.225	50,000	119	863,576.39	5.391
TR	BILL			10/15/24	5.225	50,000	119	863,576.39	5.391
TR	BILL			10/15/24	5.225	50,000	119	863,576.39	5.391
TR	NOTE		0.625	10/15/24	5.252	50,000	182	1,276,489.92	5.237
TR	NOTE		0.625	10/15/24	5.252	50,000	182	1,276,489.92	5.237
TR	NOTE		0.625	10/15/24	5.252	50,000	182	1,276,489.92	5.237
TR	NOTE		0.625	10/15/24	5.252	50,000	182	1,276,489.92	5.237
TR	NOTE		0.625	10/15/24	5.252	50,000	182	1,276,489.92	5.237
TR	NOTE		0.625	10/15/24	5.252	50,000	182	1,276,489.92	5.237
TR	NOTE		0.625	10/15/24	5.252	50,000	182	1,276,489.92	5.237
TR	NOTE		0.625	10/15/24	5.252	50,000	182	1,276,489.92	5.237
TR	NOTE		0.625	10/15/24	5.252	50,000	182	1,276,489.92	5.237
TR	NOTE		0.625	10/15/24	5.251	50,000	183	1,283,203.12	5.237
TR	NOTE		0.625	10/15/24	5.251	50,000	183	1,283,203.12	5.237
TR	NOTE		0.625	10/15/24	5.251	50,000	183	1,283,203.12	5.237
TR	NOTE		0.625	10/15/24	5.259	50,000	183	1,285,156.25	5.245
TR	NOTE		0.625	10/15/24	5.259	50,000	183	1,285,156.25	5.245
TR	NOTE		0.625	10/15/24	5.259	50,000	183	1,285,156.25	5.245
TR	NOTE		0.625	10/15/24	5.276	50,000	183	1,289,062.50	5.261
TR	NOTE		0.625	10/15/24	5.276	50,000	183	1,289,062.50	5.261
TR	NOTE		0.625	10/15/24	5.276	50,000	183	1,289,062.50	5.261
TR	NOTE		0.625	10/15/24	5.288	50,000	187	1,319,821.55	5.275
TR	NOTE		0.625	10/15/24	5.288	50,000	187	1,319,821.55	5.275
TR	NOTE		0.625	10/15/24	5.288	50,000	187	1,319,821.55	5.275
TR	NOTE		0.625	10/15/24	5.312	50,000	187	1,325,680.92	5.299
TR	NOTE		0.625	10/15/24	5.312	50,000	187	1,325,680.92	5.299
TR	NOTE		0.625	10/15/24	5.312	50,000	187	1,325,680.92	5.299
TR	NOTE		0.625	10/15/24	0.796	50,000	1,082	1,175,480.77	0.799
TR	NOTE		0.625	10/15/24	0.796	50,000	1,082	1,175,480.77	0.799
TR	NOTE		0.625	10/15/24	0.796	50,000	1,082	1,175,480.77	0.799
TR	NOTE		0.625	10/15/24	0.702	50,000	1,090	1,045,630.15	0.704
TR	NOTE		0.625	10/15/24	0.702	50,000	1,090	1,045,630.15	0.704
TR	NOTE		0.625	10/15/24	0.702	50,000	1,090	1,045,630.15	0.704
TR	NOTE		0.625	10/15/24	0.702	50,000	1,090	1,045,630.15	0.704
TR	NOTE		0.625	10/15/24	0.702	50,000	1,090	1,045,630.15	0.704
TR	NOTE		0.625	10/15/24	0.702	50,000	1,090	1,045,630.15	0.704
TR	NOTE		0.625	10/15/24	0.702	50,000	1,090	1,045,630.15	0.704
TR	NOTE		0.625	10/15/24	0.702	50,000	1,090	1,045,630.15	0.704

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/15/24	REDEMPTIONS (Continued)								
	TR	NOTE	0.625	10/15/24	0.703	50,000	1,090	1,047,583.27	0.705
	TR	NOTE	0.625	10/15/24	0.703	50,000	1,090	1,047,583.27	0.705
	TR	NOTE	0.625	10/15/24	0.703	50,000	1,090	1,047,583.27	0.705
	TR	NOTE	0.625	10/15/24	0.703	50,000	1,090	1,047,583.27	0.705
	TR	NOTE	0.625	10/15/24	0.657	50,000	1,096	984,375.00	0.658
	TR	NOTE	0.625	10/15/24	0.657	50,000	1,096	984,375.00	0.658
	TR	NOTE	0.625	10/15/24	0.657	50,000	1,096	984,375.00	0.658
	TR	NOTE	0.625	10/15/24	0.659	50,000	1,096	988,281.25	0.661
	TR	NOTE	0.625	10/15/24	0.659	50,000	1,096	988,281.25	0.661
	TR	NOTE	0.625	10/15/24	0.659	50,000	1,096	988,281.25	0.661
	YCD	NORINCHUK	5.180	10/15/24	5.180	50,000	34	244,611.11	5.252
	YCD	NORINCHUK	5.180	10/15/24	5.180	50,000	34	244,611.11	5.252
	YCD	DNB	5.070	10/15/24	5.070	50,000	39	274,625.00	5.140
	YCD	DNB	5.070	10/15/24	5.070	50,000	39	274,625.00	5.140
	YCD	MUFG BK	5.440	10/15/24	5.440	50,000	112	846,222.22	5.516
	YCD	MUFG BK	5.440	10/15/24	5.440	50,000	112	846,222.22	5.516
10/15/24	PURCHASES								
	CP	HOME DEPOT		10/21/24	4.800	50,000			
	CP	HOME DEPOT		10/21/24	4.800	50,000			
	CP	PEPSICO		04/25/25	4.300	50,000			
	DN	FNMA		11/15/24	4.660	50,000			
	DN	FNMA		11/15/24	4.660	50,000			
	DN	FHLMC		01/15/25	4.495	50,000			
	DN	FHLMC		01/15/25	4.495	50,000			
	DN	FHLMC		03/24/25	4.280	50,000			
	DN	FHLMC		03/24/25	4.280	50,000			
	TR	BILL		02/11/25	4.436	50,000			
	TR	BILL		02/11/25	4.436	50,000			
	TR	BILL		02/11/25	4.440	50,000			
	TR	BILL		02/11/25	4.440	50,000			
	TR	BILL		02/11/25	4.440	50,000			
10/16/24	NO REDEMPTIONS								
10/16/24	PURCHASES								
	CP	APPLE		11/15/24	4.790	50,000			
	CP	APPLE		11/15/24	4.790	50,000			
	CP	CRC		02/11/25	4.650	50,000			
	CP	PEPSICO		03/24/25	4.310	50,000			
	CP	PEPSICO		03/24/25	4.310	50,000			
	DN	FHLMC		01/15/25	4.495	50,000			
	DN	FHLMC		01/15/25	4.495	50,000			
	DN	FHLB		03/10/25	4.345	50,000			
	DN	FHLB		03/10/25	4.345	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/16/24	PURCHASES (Continued)								
	DN	IADB		03/24/25	4.300	50,000			
	DN	FFCB		03/24/25	4.330	50,000			
	DN	FFCB		03/24/25	4.330	50,000			
	DN	FHLB		04/25/25	4.250	50,000			
	DN	FHLB		04/25/25	4.250	50,000			
	TR	BILL		02/11/25	4.443	50,000			
	TR	BILL		02/11/25	4.443	50,000			
	TR	BILL		02/11/25	4.443	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	TR	BILL		02/11/25	4.445	50,000			
	YCD	DNB	4.730	11/15/24	4.730	50,000			
	YCD	DNB	4.730	11/15/24	4.730	50,000			
	YCD	NORINCHUK	4.800	11/15/24	4.800	50,000			
	YCD	NORINCHUK	4.800	11/15/24	4.800	50,000			
	YCD	MIZUHO	4.700	02/25/25	4.700	50,000			
	YCD	MIZUHO	4.700	02/25/25	4.700	50,000			
	YCD	MIZUHO	4.700	02/25/25	4.700	50,000			
	YCD	MIZUHO	4.700	02/25/25	4.700	50,000			
	YCD	MIZUHO	4.700	02/25/25	4.700	50,000			
	YCD	MIZUHO	4.700	02/25/25	4.700	50,000			
	YCD	MIZUHO	4.700	02/25/25	4.700	50,000			
	YCD	BNP	4.600	04/11/25	4.600	50,000			
	YCD	BNP	4.600	04/11/25	4.600	50,000			
10/17/24	REDEMPTIONS								
	DEB	FFCB	4.375	10/17/24	4.402	25,000	731	2,200,125.00	4.408
	DEB	FFCB	4.375	10/17/24	4.402	50,000	731	4,400,250.00	4.408
10/17/24	PURCHASES								
	CD	US BANK	4.750	11/12/24	4.750	50,000			
	CD	US BANK	4.750	11/12/24	4.750	50,000			
	CP	RABO NY		10/28/24	4.820	50,000			
	CP	RABO NY		10/28/24	4.820	50,000			
	CP	CR AG NY		11/12/24	4.820	50,000			
	CP	CR AG NY		11/12/24	4.820	50,000			
	CP	NYLIFE STF		01/15/25	4.650	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/17/24	PURCHASES (Continued)								
	CP	ATLANTIC		04/21/25	4.530	50,000			
	CP	ATLANTIC		04/21/25	4.530	50,000			
	DEB	IBRD	2.500	07/29/25	4.349	50,000			
	DN	FHLMC		01/29/25	4.450	50,000			
	DN	FHLMC		01/29/25	4.450	50,000			
	DN	FHLB		04/11/25	4.320	50,000			
	DN	FHLB		04/11/25	4.320	50,000			
	DN	FHLB		05/02/25	4.260	50,000			
	DN	FHLB		05/02/25	4.260	50,000			
	TR	BILL		11/12/24	4.692	50,000			
	TR	BILL		11/12/24	4.692	50,000			
	TR	BILL		11/12/24	4.692	50,000			
	TR	BILL		11/12/24	4.696	50,000			
	TR	BILL		11/12/24	4.696	50,000			
	TR	BILL		11/12/24	4.696	50,000			
	TR	BILL		11/12/24	4.700	50,000			
	TR	BILL		11/12/24	4.700	50,000			
	TR	BILL		11/12/24	4.700	50,000			
	TR	BILL		03/27/25	4.310	50,000			
	TR	BILL		03/27/25	4.310	50,000			
	TR	BILL		03/27/25	4.310	50,000			
	TR	BILL		03/27/25	4.310	50,000			
	TR	BILL		03/27/25	4.310	50,000			
	TR	BILL		03/27/25	4.310	50,000			
	TR	NOTE	3.875	10/15/27	3.839	50,000			
	TR	NOTE	3.875	10/15/27	3.839	50,000			
	TR	NOTE	3.875	10/15/27	3.839	50,000			
	TR	NOTE	3.875	10/15/27	3.839	50,000			
	YCD	SUMI TRUST	4.700	01/31/25	4.700	50,000			
	YCD	SUMI TRUST	4.700	01/31/25	4.700	50,000			
10/18/24	NO REDEMPTIONS								
10/18/24	PURCHASES								
	CP	DEERE CAP		01/13/25	4.600	50,000			
	CP	THUNDER		02/21/25	4.610	50,000			
	DN	IBRD		11/15/24	4.600	50,000			
	DN	IBRD		11/15/24	4.600	50,000			
	DN	FHLB		03/13/25	4.360	50,000			
	DN	FHLB		03/13/25	4.360	50,000			
	DN	FHLB		03/13/25	4.360	50,000			
	DN	FHLB		03/21/25	4.355	50,000			
	DN	FHLB		03/21/25	4.355	50,000			
	TR	BILL		03/27/25	4.320	50,000			
	TR	BILL		03/27/25	4.320	50,000			
	TR	BILL		03/27/25	4.320	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/18/24	PURCHASES (Continued)								
	TR	BILL		03/27/25	4.323	50,000			
	TR	BILL		03/27/25	4.323	50,000			
	TR	BILL		03/27/25	4.323	50,000			
	YCD	CIBC	4.830	10/28/24	4.830	50,000			
	YCD	CIBC	4.830	10/28/24	4.830	50,000			
	YCD	SVENSKA	4.640	01/15/25	4.640	50,000			
	YCD	SVENSKA	4.640	01/15/25	4.640	50,000			
	YCD	NB CANADA	4.500	04/04/25	4.500	50,000			
	YCD	NB CANADA	4.500	04/04/25	4.500	50,000			
	YCD	NATIXIS	4.630	04/21/25	4.630	50,000			
	YCD	NATIXIS	4.630	04/21/25	4.630	50,000			
10/21/24	REDEMPTIONS								
	CP	HOME DEPOT		10/21/24	4.800	50,000	6	40,000.00	4.871
	CP	HOME DEPOT		10/21/24	4.800	50,000	6	40,000.00	4.871
	CP	RABO NY		10/21/24	4.820	50,000	13	87,027.78	4.895
	CP	RABO NY		10/21/24	4.820	50,000	13	87,027.78	4.895
	CP	CR AG NY		10/21/24	4.820	50,000	13	87,027.78	4.895
	CP	CR AG NY		10/21/24	4.820	50,000	13	87,027.78	4.895
	CP	CHARIOT		10/21/24	4.850	50,000	32	215,555.56	4.939
	CP	JUPITER		10/21/24	5.240	50,000	70	509,444.44	5.367
	CP	JOHNSON		10/21/24	5.160	50,000	187	1,340,166.67	5.376
	CP	SOC GEN NY		10/21/24	5.200	50,000	195	1,408,333.33	5.425
	CP	SOC GEN NY		10/21/24	5.200	50,000	195	1,408,333.33	5.425
	DN	IADB		10/21/24	5.150	50,000	91	650,902.78	5.290
	DN	IADB		10/21/24	5.150	50,000	91	650,902.78	5.290
	DN	IBRD		10/21/24	5.200	50,000	110	794,444.44	5.357
	DN	IBRD		10/21/24	5.200	50,000	110	794,444.44	5.357
	DN	FHLB		10/21/24	5.120	50,000	171	1,216,000.00	5.321
	DN	FHLB		10/21/24	5.120	50,000	171	1,216,000.00	5.321
	DN	FHLB		10/21/24	5.120	50,000	171	1,216,000.00	5.321
	DN	FHLB		10/21/24	5.100	50,000	178	1,260,833.33	5.305
	DN	FHLB		10/21/24	5.100	50,000	178	1,260,833.33	5.305
	DN	FHLB		10/21/24	5.105	50,000	180	1,276,250.00	5.311
	DN	IBRD		10/21/24	5.050	50,000	186	1,304,583.33	5.257
	DN	IBRD		10/21/24	5.050	50,000	186	1,304,583.33	5.257
	DN	IFC		10/21/24	5.050	50,000	186	1,304,583.33	5.257
	DN	FHLB		10/21/24	5.105	50,000	186	1,318,791.67	5.316
	DN	FHLB		10/21/24	5.105	50,000	186	1,318,791.67	5.316
	DN	FFCB		10/21/24	5.050	50,000	187	1,311,597.22	5.258
	DN	FFCB		10/21/24	5.050	50,000	187	1,311,597.22	5.258
	DN	FHLB		10/21/24	5.055	50,000	187	1,312,895.83	5.263
	DN	FHLB		10/21/24	5.055	50,000	187	1,312,895.83	5.263
	DN	IBRD		10/21/24	5.050	50,000	188	1,318,611.11	5.259
	DN	IBRD		10/21/24	5.050	50,000	188	1,318,611.11	5.259

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/21/24	REDEMPTIONS (Continued)								
	DN	FHLB		10/21/24	5.065	50,000	189	1,329,562.50	5.276
	DN	FHLB		10/21/24	5.065	50,000	189	1,329,562.50	5.276
	DN	FNMA		10/21/24	5.055	50,000	192	1,348,000.00	5.267
	DN	FNMA		10/21/24	5.055	50,000	192	1,348,000.00	5.267
	YCD	DNB	4.800	10/21/24	4.800	50,000	11	73,333.33	4.867
	YCD	DNB	4.800	10/21/24	4.800	50,000	11	73,333.33	4.867
	YCD	CIBC	4.840	10/21/24	4.840	50,000	17	11,427.78	4.907
	YCD	CIBC	4.840	10/21/24	4.840	50,000	17	11,427.78	4.907
	YCD	MIZUHO	5.430	10/21/24	5.430	50,000	123	927,625.00	5.505
	YCD	MIZUHO	5.430	10/21/24	5.430	50,000	123	927,625.00	5.505
	YCD	SWEDBANK	5.400	10/21/24	5.400	50,000	126	945,000.00	5.475
	YCD	SWEDBANK	5.400	10/21/24	5.400	50,000	126	945,000.00	5.475
10/21/24	PURCHASES								
	CP	BNP NY		10/28/24	4.810	50,000			
	CP	BNP NY		10/28/24	4.810	50,000			
	CP	CHARIOT		11/01/24	4.820	50,000			
	CP	CHARIOT		11/01/24	4.820	50,000			
	DN	FHLB		03/26/25	4.335	50,000			
	DN	FHLB		03/26/25	4.335	50,000			
	DN	FHLB		04/21/25	4.280	50,000			
	TR	NOTE	3.875	10/15/27	3.925	50,000			
	TR	NOTE	3.875	10/15/27	3.925	50,000			
	TR	NOTE	3.875	10/15/27	3.925	50,000			
	TR	NOTE	3.875	10/15/27	3.927	50,000			
	TR	NOTE	3.875	10/15/27	3.927	50,000			
	TR	NOTE	3.875	10/15/27	3.927	50,000			
	TR	NOTE	4.000	07/31/29	3.954	50,000			
	TR	NOTE	4.000	07/31/29	3.954	50,000			
	TR	NOTE	4.000	07/31/29	3.954	50,000			
	TR	NOTE	4.000	07/31/29	3.956	50,000			
	TR	NOTE	4.000	07/31/29	3.956	50,000			
	TR	NOTE	4.000	07/31/29	3.956	50,000			
	YCD	DNB	4.800	10/29/24	4.800	50,000			
	YCD	DNB	4.800	10/29/24	4.800	50,000			
	YCD	MUFG BK	4.690	11/25/24	4.690	50,000			
	YCD	MUFG BK	4.690	11/25/24	4.690	50,000			
	YCD	ANZ	4.450	04/25/25	4.450	50,000			
	YCD	ANZ	4.450	04/25/25	4.450	50,000			
	YCD	RB CANADA	4.560	05/02/25	4.560	50,000			
	YCD	RB CANADA	4.560	05/02/25	4.560	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/22/24	REDEMPTIONS								
	TR	BILL		10/22/24	5.210	50,000	119	861,097.22	5.375
	TR	BILL		10/22/24	5.210	50,000	119	861,097.22	5.375
	TR	BILL		10/22/24	5.210	50,000	119	861,097.22	5.375
10/22/24	PURCHASES								
	CB CL	TOYOTA	4.350	10/22/27	4.326	25,000			
	DEB CL	FNMA	4.250	10/22/29	4.250	50,000			
	DEB CL	FNMA	4.250	10/22/29	4.250	50,000			
	DEB CL	FNMA	4.250	10/22/29	4.250	50,000			
	DN	FFCB		04/04/25	4.320	50,000			
	DN	FFCB		04/04/25	4.320	50,000			
	TR	BILL		04/10/25	4.328	50,000			
	TR	BILL		04/10/25	4.328	50,000			
	TR	BILL		04/10/25	4.330	50,000			
	TR	BILL		04/10/25	4.330	50,000			
	YCD	SCOTIA	4.470	09/02/25	4.470	50,000			
	YCD	SCOTIA	4.470	09/02/25	4.470	50,000			
10/23/24	NO REDEMPTIONS								
10/23/24	PURCHASES								
	CB CL	US BANC	4.600	11/01/28	4.600	25,000			
	CP	RABO NY		10/24/24	4.820	50,000			
	CP	RABO NY		10/24/24	4.820	50,000			
	CP	CR AG NY		10/28/24	4.820	50,000			
	CP	CR AG NY		10/28/24	4.820	50,000			
	CP	APPLE		12/10/24	4.700	50,000			
	CP	APPLE		12/10/24	4.700	50,000			
	DEB	FFCB	3.875	10/23/29	3.924	50,000			
	DEB	FFCB	3.875	10/23/29	3.924	50,000			
	DN	FFCB		01/15/25	4.520	50,000			
	DN	FFCB		01/15/25	4.520	50,000			
	DN	IADB		01/15/25	4.520	50,000			
	DN	FHLB		03/13/25	4.365	50,000			
	DN	FHLB		03/13/25	4.365	50,000			
	TR	NOTE	3.875	10/15/27	4.022	50,000			
	TR	NOTE	3.875	10/15/27	4.022	50,000			
	TR	NOTE	3.875	10/15/27	4.022	50,000			
	TR	NOTE	3.875	10/15/27	4.022	50,000			
	YCD	SUMI TRUST	4.800	11/04/24	4.800	50,000			
	YCD	SUMI TRUST	4.800	11/04/24	4.800	50,000			
	YCD	SWEDBANK	4.660	03/26/25	4.660	50,000			
	YCD	SWEDBANK	4.660	03/26/25	4.660	50,000			
	YCD	SE BANKEN	4.500	04/28/25	4.500	50,000			
	YCD	SE BANKEN	4.500	04/28/25	4.500	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/24/24	REDEMPTIONS								
	CP	RABO NY		10/24/24	4.820	50,000	1	6,694.44	4.888
	CP	RABO NY		10/24/24	4.820	50,000	1	6,694.44	4.888
	TR	BILL		10/24/24	5.130	50,000	84	598,500.00	5.264
	TR	BILL		10/24/24	5.130	50,000	84	598,500.00	5.264
	TR	BILL		10/24/24	5.130	50,000	84	598,500.00	5.264
	TR	BILL		10/24/24	5.168	50,000	156	1,119,625.00	5.359
	TR	BILL		10/24/24	5.168	50,000	156	1,119,625.00	5.359
	TR	BILL		10/24/24	5.168	50,000	156	1,119,733.33	5.360
	TR	BILL		10/24/24	5.168	50,000	156	1,119,733.33	5.360
	TR	BILL		10/24/24	5.168	50,000	156	1,119,733.33	5.360
	TR	BILL		10/24/24	5.160	50,000	171	1,225,500.00	5.363
	TR	BILL		10/24/24	5.160	50,000	171	1,225,500.00	5.363
	TR	BILL		10/24/24	5.160	50,000	171	1,225,500.00	5.363
	TR	BILL		10/24/24	5.160	50,000	171	1,225,500.00	5.363
	TR	BILL		10/24/24	5.160	50,000	171	1,225,500.00	5.363
	TR	BILL		10/24/24	5.160	50,000	175	1,254,166.67	5.366
	TR	BILL		10/24/24	5.160	50,000	175	1,254,166.67	5.366
	TR	BILL		10/24/24	5.170	50,000	178	1,278,138.89	5.379
	TR	BILL		10/24/24	5.170	50,000	178	1,278,138.89	5.379
	TR	BILL		10/24/24	5.163	50,000	181	1,297,795.14	5.374
	TR	BILL		10/24/24	5.163	50,000	181	1,297,795.14	5.374
	TR	BILL		10/24/24	5.163	50,000	181	1,297,795.14	5.374
	TR	BILL		10/24/24	5.166	50,000	181	1,298,675.00	5.377
	TR	BILL		10/24/24	5.166	50,000	181	1,298,675.00	5.377
	TR	BILL		10/24/24	5.166	50,000	181	1,298,675.00	5.377
	TR	BILL		10/24/24	5.153	50,000	182	1,302,437.50	5.364
	TR	BILL		10/24/24	5.153	50,000	182	1,302,437.50	5.364
	TR	BILL		10/24/24	5.153	50,000	182	1,302,437.50	5.364
	TR	BILL		10/24/24	5.153	50,000	182	1,302,437.50	5.364
	TR	BILL		10/24/24	5.153	50,000	182	1,302,437.50	5.364
	TR	BILL		10/24/24	5.153	50,000	182	1,302,437.50	5.364
	TR	BILL		10/24/24	5.155	50,000	182	1,303,069.44	5.366
	TR	BILL		10/24/24	5.155	50,000	182	1,303,069.44	5.366
	TR	BILL		10/24/24	5.155	50,000	182	1,303,069.44	5.366
	TR	BILL		10/24/24	5.163	50,000	182	1,305,091.67	5.375
	TR	BILL		10/24/24	5.163	50,000	182	1,305,091.67	5.375
	TR	BILL		10/24/24	5.163	50,000	182	1,305,091.67	5.375
	TR	BILL		10/24/24	5.165	50,000	182	1,305,597.22	5.377
	TR	BILL		10/24/24	5.165	50,000	182	1,305,597.22	5.377
	TR	BILL		10/24/24	5.165	50,000	182	1,305,597.22	5.377

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/24/24	PURCHASES								
	CP	DISNEY		11/13/24	4.880	50,000			
	TR	BILL		04/24/25	4.326	50,000			
	TR	BILL		04/24/25	4.326	50,000			
	TR	BILL		04/24/25	4.326	50,000			
	TR	BILL		04/24/25	4.326	50,000			
	TR	BILL		04/24/25	4.326	50,000			
	TR	BILL		04/24/25	4.326	50,000			
	TR	BILL		04/24/25	4.326	50,000			
	TR	BILL		04/24/25	4.328	50,000			
	TR	BILL		04/24/25	4.328	50,000			
	TR	BILL		04/24/25	4.328	50,000			
	YCD	CIC	4.620	04/25/25	4.620	50,000			
	YCD	CIC	4.620	04/25/25	4.620	50,000			
10/25/24	REDEMPTIONS								
	CP	SUMI TRUST		10/25/24	5.330	50,000	123	910,541.67	5.504
	CP	SUMI TRUST		10/25/24	5.330	50,000	123	910,541.67	5.504
	CP	LIBERTY		10/25/24	5.350	50,000	126	936,250.00	5.528
	CP	OLD LINE		10/25/24	5.330	50,000	129	954,958.33	5.509
	CP	OLD LINE		10/25/24	5.330	50,000	129	954,958.33	5.509
	CP	MUFG BK		10/25/24	5.360	50,000	129	960,333.33	5.541
	CP	MUFG BK		10/25/24	5.360	50,000	129	960,333.33	5.541
	CP	RBC NY		10/25/24	5.310	50,000	193	1,423,375.00	5.542
	CP	RBC NY		10/25/24	5.310	50,000	193	1,423,375.00	5.542
	DN	IBRD		10/25/24	5.120	50,000	86	611,555.56	5.255
	DN	IBRD		10/25/24	5.120	50,000	86	611,555.56	5.255
	DN	FHLB		10/25/24	5.120	50,000	175	1,244,444.44	5.324
	DN	FHLB		10/25/24	5.120	50,000	175	1,244,444.44	5.324
	DN	FHLB		10/25/24	5.120	50,000	175	1,244,444.44	5.324
	DN	FHLB		10/25/24	5.165	50,000	177	1,269,729.17	5.373
	DN	IBRD		10/25/24	5.050	50,000	190	1,332,638.89	5.260
	DN	IBRD		10/25/24	5.050	50,000	190	1,332,638.89	5.260
	DN	IBRD		10/25/24	5.050	50,000	192	1,346,666.67	5.262
	DN	IBRD		10/25/24	5.050	50,000	192	1,346,666.67	5.262
	DN	IFC		10/25/24	5.010	50,000	197	1,370,791.67	5.223
	DN	IFC		10/25/24	5.010	50,000	197	1,370,791.67	5.223
	YCD	KBC	5.170	10/25/24	5.170	50,000	60	430,833.33	5.242
	YCD	KBC	5.170	10/25/24	5.170	50,000	60	430,833.33	5.242
	YCD	NORDEA ABP	5.430	10/25/24	5.430	50,000	182	1,372,583.33	5.505
	YCD	NORDEA ABP	5.430	10/25/24	5.430	50,000	182	1,372,583.33	5.505
	YCD	CIC	5.490	10/25/24	5.490	50,000	182	1,387,750.00	5.566
	YCD	CIC	5.490	10/25/24	5.490	50,000	182	1,387,750.00	5.566

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/25/24	PURCHASES								
	CP	PEPSICO		04/04/25	4.360	50,000			
	CP	ING FDL		04/28/25	4.490	50,000			
	CP	ING FDL		04/28/25	4.490	50,000			
	DN	FFCB		04/04/25	4.300	50,000			
	DN	FFCB		04/04/25	4.300	50,000			
	DN	FFCB		04/04/25	4.300	50,000			
	DN	FHLB		04/25/25	4.325	50,000			
	DN	FHLB		04/25/25	4.325	50,000			
	DN	FHLB		05/02/25	4.260	50,000			
	DN	FHLB		05/02/25	4.260	50,000			
	TR	NOTE	3.500	09/30/26	4.057	50,000			
	TR	NOTE	3.500	09/30/26	4.057	50,000			
	TR	NOTE	3.500	09/30/26	4.059	50,000			
	TR	NOTE	3.500	09/30/26	4.059	50,000			
10/28/24	REDEMPTIONS								
	CB CL	CITIGROUP	6.200	10/28/24	6.200	15,000	733	1,860,000.00	6.175
	CP	CR AG NY		10/28/24	4.820	50,000	5	33,472.22	4.890
	CP	CR AG NY		10/28/24	4.820	50,000	5	33,472.22	4.890
	CP	BNP NY		10/28/24	4.810	50,000	7	46,763.89	4.881
	CP	BNP NY		10/28/24	4.810	50,000	7	46,763.89	4.881
	CP	RABO NY		10/28/24	4.820	50,000	11	73,638.89	4.894
	CP	RABO NY		10/28/24	4.820	50,000	11	73,638.89	4.894
	YCD	CIBC	4.830	10/28/24	4.830	50,000	10	67,083.33	4.897
	YCD	CIBC	4.830	10/28/24	4.830	50,000	10	67,083.33	4.897
	YCD	NORINCHUK	4.880	10/28/24	4.880	50,000	38	257,555.56	4.948
	YCD	NORINCHUK	4.880	10/28/24	4.880	50,000	38	257,555.56	4.948
10/28/24	PURCHASES								
	CP	MUFG BK		12/02/24	4.660	50,000			
	CP	MUFG BK		12/02/24	4.660	50,000			
	CP	PEPSICO		04/04/25	4.360	50,000			
	DN	FHLMC		01/13/25	4.500	50,000			
	DN	FHLMC		01/13/25	4.500	50,000			
	DN	FFCB		04/21/25	4.260	50,000			
	DN	FFCB		04/21/25	4.260	50,000			
	DN	FHLB		04/25/25	4.290	50,000			
	DN	FHLB		04/25/25	4.290	50,000			
	DN	FHLB		05/05/25	4.250	50,000			
	DN	FHLB		05/05/25	4.250	50,000			
	DN	FHLB		05/30/25	4.205	50,000			
	DN	FHLB		05/30/25	4.205	50,000			
	TR	BILL		04/24/25	4.360	50,000			
	TR	BILL		04/24/25	4.360	50,000			
	TR	BILL		04/24/25	4.360	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/28/24	PURCHASES (Continued)								
	TR	BILL		04/24/25	4.366	50,000			
	TR	BILL		04/24/25	4.366	50,000			
	TR	BILL		04/24/25	4.366	50,000			
	TR	NOTE	3.875	10/15/27	4.064	50,000			
	TR	NOTE	3.875	10/15/27	4.064	50,000			
	TR	NOTE	3.875	10/15/27	4.064	50,000			
	TR	NOTE	3.875	10/15/27	4.064	50,000			
	YCD	SUMITOMO	4.570	01/29/25	4.570	50,000			
	YCD	SUMITOMO	4.570	01/29/25	4.570	50,000			
10/29/24	REDEMPTIONS								
	CP	APPLE		10/29/24	4.700	50,000	35	228,472.22	4.787
	CP	APPLE		10/29/24	4.700	50,000	39	254,583.33	4.790
	CP	TOYOTA		10/29/24	5.320	50,000	120	886,666.67	5.491
	CP	TOYOTA		10/29/24	5.320	50,000	120	886,666.67	5.491
	DN	FHLB		10/29/24	4.690	50,000	19	123,763.89	4.767
	DN	FHLB		10/29/24	4.690	50,000	19	123,763.89	4.767
	DN	FNMA		10/29/24	4.680	50,000	28	182,000.00	4.762
	DN	FNMA		10/29/24	4.680	50,000	28	182,000.00	4.762
	DN	IBRD		10/29/24	4.630	50,000	34	218,638.89	4.715
	DN	IBRD		10/29/24	4.630	50,000	34	218,638.89	4.715
	DN	FHLMC		10/29/24	4.620	50,000	35	224,583.33	4.705
	DN	FHLMC		10/29/24	4.620	50,000	35	224,583.33	4.705
	DN	FHLMC		10/29/24	4.620	50,000	35	224,583.33	4.705
	DN	FNMA		10/29/24	4.715	50,000	39	255,395.83	4.805
	DN	FNMA		10/29/24	4.715	50,000	39	255,395.83	4.805
	DN	FFCB		10/29/24	4.990	50,000	201	1,393,041.67	5.204
	DN	FFCB		10/29/24	4.990	50,000	201	1,393,041.67	5.204
	DN	FFCB		10/29/24	4.990	50,000	201	1,393,041.67	5.204
	DN	FFCB		10/29/24	4.950	50,000	216	1,485,000.00	5.172
	DN	FFCB		10/29/24	4.950	50,000	216	1,485,000.00	5.172
	DN	FFCB		10/29/24	4.950	50,000	216	1,485,000.00	5.172
	DN	IFC		10/29/24	4.900	50,000	221	1,504,027.78	5.122
	DN	IFC		10/29/24	4.900	50,000	221	1,504,027.78	5.122
	TR	BILL		10/29/24	5.137	50,000	91	649,259.72	5.277
	TR	BILL		10/29/24	5.137	50,000	91	649,259.72	5.277
	TR	BILL		10/29/24	5.137	50,000	91	649,259.72	5.277
	TR	BILL		10/29/24	5.140	50,000	91	649,638.89	5.280
	TR	BILL		10/29/24	5.140	50,000	91	649,638.89	5.280
	TR	BILL		10/29/24	5.140	50,000	91	649,638.89	5.280
	TR	BILL		10/29/24	5.140	50,000	91	649,638.89	5.280
	TR	BILL		10/29/24	5.200	50,000	110	794,444.44	5.357
	TR	BILL		10/29/24	5.200	50,000	110	794,444.44	5.357
	TR	BILL		10/29/24	5.200	50,000	110	794,444.44	5.357

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/29/24	REDEMPTIONS (Continued)								
	TR	BILL		10/29/24	5.200	50,000	110	794,444.44	5.357
	TR	BILL		10/29/24	5.200	50,000	110	794,444.44	5.357
	TR	BILL		10/29/24	5.200	50,000	110	794,444.44	5.357
	TR	BILL		10/29/24	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/29/24	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/29/24	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/29/24	5.210	50,000	118	853,861.11	5.374
	TR	BILL		10/29/24	5.210	50,000	118	853,861.11	5.374
	TR	BILL		10/29/24	5.210	50,000	118	853,861.11	5.374
	TR	BILL		10/29/24	5.213	50,000	118	854,270.83	5.377
	TR	BILL		10/29/24	5.213	50,000	118	854,270.83	5.377
	TR	BILL		10/29/24	5.213	50,000	118	854,270.83	5.377
	TR	BILL		10/29/24	5.210	50,000	119	861,097.22	5.375
	TR	BILL		10/29/24	5.210	50,000	119	861,097.22	5.375
	TR	BILL		10/29/24	5.210	50,000	119	861,097.22	5.375
	TR	BILL		10/29/24	5.210	50,000	119	861,097.22	5.375
	TR	BILL		10/29/24	5.210	50,000	119	861,097.22	5.375
	TR	BILL		10/29/24	5.210	50,000	119	861,097.22	5.375
	TR	BILL		10/29/24	5.210	50,000	119	861,097.22	5.375
	YCD	DNB	4.800	10/29/24	4.800	50,000	8	53,333.33	4.867
	YCD	DNB	4.800	10/29/24	4.800	50,000	8	53,333.33	4.867
	YCD	CB AUS	5.240	10/29/24	5.240	50,000	229	1,666,611.11	5.313
	YCD	CB AUS	5.240	10/29/24	5.240	50,000	229	1,666,611.11	5.313
10/29/24	PURCHASES								
	DN	FHLB		04/25/25	4.325	50,000			
	DN	FHLB		04/25/25	4.325	50,000			
	DN	FHLB		04/25/25	4.325	50,000			
	DN	FHLB		05/30/25	4.220	50,000			
	DN	FHLB		05/30/25	4.220	50,000			
	TR	NOTE	2.750	05/15/25	4.386	50,000			
	TR	NOTE	2.750	05/15/25	4.386	50,000			
	TR	NOTE	2.750	05/15/25	4.394	50,000			
	TR	NOTE	2.750	05/15/25	4.394	50,000			
	TR	NOTE	2.750	05/15/25	4.394	50,000			
	YCD	NORINCHUK	4.750	12/02/24	4.750	50,000			
	YCD	NORINCHUK	4.750	12/02/24	4.750	50,000			
10/30/24	REDEMPTIONS								
	DEB	FFCB	4.875	10/30/24	5.051	50,000	268	1,854,970.83	5.073
	DEB	FFCB	4.875	10/30/24	5.051	50,000	268	1,854,970.83	5.073

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/30/24	PURCHASES								
	CP	CRC		02/14/25	4.640	50,000			
	CP	CRC		02/14/25	4.640	50,000			
	CP	COCA COLA		03/21/25	4.450	50,000			
	CP	TOYOTA		05/30/25	4.440	50,000			
	CP	TOYOTA		05/30/25	4.440	50,000			
	CP	NATIXIS NY		05/30/25	4.470	50,000			
	CP	NATIXIS NY		05/30/25	4.470	50,000			
	DEB	FHLB	4.020	10/01/29	4.021	50,000			
	DEB	FHLB	4.020	10/01/29	4.021	50,000			
	DEB	FHLB	4.020	10/01/29	4.021	50,000			
	DEB CL	FHLB	4.250	10/01/29	4.252	50,000			
	DEB CL	FHLB	4.250	10/01/29	4.252	50,000			
	DEB CL	FHLB	4.250	10/01/29	4.252	50,000			
	DN	FHLB		05/02/25	4.285	50,000			
	DN	FHLB		05/02/25	4.285	50,000			
	DN	FHLB		05/12/25	4.250	50,000			
	DN	FHLB		05/12/25	4.250	50,000			
	DN	FFCB		10/01/25	4.000	50,000			
	DN	FFCB		10/01/25	4.000	50,000			
	DN	FFCB		10/01/25	4.000	50,000			
	TR	BILL		02/25/25	4.443	50,000			
	TR	BILL		02/25/25	4.443	50,000			
	TR	BILL		02/25/25	4.445	50,000			
	TR	BILL		02/25/25	4.445	50,000			
	TR	BILL		02/25/25	4.445	50,000			
	TR	BILL		02/25/25	4.445	50,000			
	TR	BILL		02/25/25	4.445	50,000			
	TR	BILL		02/25/25	4.445	50,000			
	TR	BILL		02/25/25	4.453	50,000			
	TR	BILL		02/25/25	4.453	50,000			
	TR	BILL		02/25/25	4.453	50,000			
	TR	BILL		02/25/25	4.456	50,000			
	TR	BILL		02/25/25	4.456	50,000			
	TR	BILL		02/25/25	4.456	50,000			
	TR	BILL		04/24/25	4.318	50,000			
	TR	BILL		04/24/25	4.318	50,000			
	TR	BILL		04/24/25	4.318	50,000			
	YCD	SE BANKEN	4.500	05/02/25	4.500	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/24	REDEMPTIONS								
	TR	NOTE	4.375	10/31/24	5.051	50,000	604	4,138,812.15	5.070
	TR	NOTE	4.375	10/31/24	5.051	50,000	604	4,138,812.15	5.070
	TR	NOTE	4.375	10/31/24	5.051	50,000	604	4,138,812.15	5.070
	TR	NOTE	4.375	10/31/24	5.051	50,000	604	4,138,812.15	5.070
	TR	NOTE	4.375	10/31/24	5.051	50,000	604	4,138,812.15	5.070
	TR	NOTE	4.375	10/31/24	5.051	50,000	604	4,138,812.15	5.070
	TR	NOTE	4.375	10/31/24	5.051	50,000	604	4,138,812.15	5.070
	TR	NOTE	4.375	10/31/24	5.051	50,000	604	4,138,812.15	5.070
	TR	NOTE	4.375	10/31/24	5.051	50,000	604	4,138,812.15	5.070
	TR	NOTE	4.375	10/31/24	4.773	50,000	622	4,040,551.62	4.786
	TR	NOTE	4.375	10/31/24	4.773	50,000	622	4,040,551.62	4.786
	TR	NOTE	4.375	10/31/24	4.773	50,000	622	4,040,551.62	4.786
	TR	NOTE	4.375	10/31/24	4.773	50,000	622	4,040,551.62	4.786
	TR	NOTE	4.375	10/31/24	4.773	50,000	622	4,040,551.62	4.786
	TR	NOTE	4.375	10/31/24	4.773	50,000	622	4,040,551.62	4.786
	TR	NOTE	4.375	10/31/24	4.778	50,000	622	4,044,457.87	4.791
	TR	NOTE	4.375	10/31/24	4.778	50,000	622	4,044,457.87	4.791
	TR	NOTE	4.375	10/31/24	4.778	50,000	622	4,044,457.87	4.791
	TR	NOTE	4.375	10/31/24	4.344	50,000	731	4,345,703.12	4.349
	TR	NOTE	4.375	10/31/24	4.344	50,000	731	4,345,703.12	4.349
	TR	NOTE	4.375	10/31/24	4.344	50,000	731	4,345,703.12	4.349
	TR	NOTE	4.375	10/31/24	4.344	50,000	731	4,345,703.12	4.349
	TR	NOTE	4.375	10/31/24	4.383	50,000	731	4,382,812.50	4.389
	TR	NOTE	4.375	10/31/24	4.383	50,000	731	4,382,812.50	4.389
	TR	NOTE	4.375	10/31/24	4.383	50,000	731	4,382,812.50	4.389
	TR	NOTE	4.375	10/31/24	4.383	50,000	731	4,382,812.50	4.389
	TR	NOTE	4.375	10/31/24	4.383	50,000	731	4,382,812.50	4.389
	TR	NOTE	4.375	10/31/24	4.383	50,000	731	4,382,812.50	4.389
	TR	NOTE	4.375	10/31/24	4.383	50,000	731	4,382,812.50	4.389
	TR	NOTE	2.250	10/31/24	3.243	50,000	867	3,790,760.87	3.274
	TR	NOTE	2.250	10/31/24	3.243	50,000	867	3,790,760.87	3.274
	TR	NOTE	2.250	10/31/24	3.243	50,000	867	3,790,760.87	3.274
	TR	NOTE	2.250	10/31/24	3.247	50,000	867	3,794,667.12	3.278
	TR	NOTE	2.250	10/31/24	3.247	50,000	867	3,794,667.12	3.278
	TR	NOTE	2.250	10/31/24	3.247	50,000	867	3,794,667.12	3.278
	TR	NOTE	1.500	10/31/24	0.413	50,000	1,232	710,767.66	0.408
	TR	NOTE	1.500	10/31/24	0.413	50,000	1,232	710,767.66	0.408
	TR	NOTE	1.500	10/31/24	0.413	50,000	1,232	710,767.66	0.408
	TR	NOTE	1.500	10/31/24	0.413	50,000	1,232	710,767.66	0.408
	TR	NOTE	1.500	10/31/24	0.413	50,000	1,232	710,767.66	0.408
	TR	NOTE	1.500	10/31/24	0.413	50,000	1,232	710,767.66	0.408
	TR	NOTE	1.500	10/31/24	0.413	50,000	1,232	710,767.66	0.408
	TR	NOTE	1.500	10/31/24	0.413	50,000	1,232	710,767.66	0.408
	TR	NOTE	1.500	10/31/24	0.415	50,000	1,232	714,673.91	0.410
	TR	NOTE	1.500	10/31/24	0.415	50,000	1,232	714,673.91	0.410
	TR	NOTE	1.500	10/31/24	0.415	50,000	1,232	714,673.91	0.410
	TR	NOTE	1.500	10/31/24	0.415	50,000	1,232	714,673.91	0.410

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/24	REDEMPTIONS (Continued)								
	TR	NOTE	1.500	10/31/24	0.465	50,000	1,295	839,671.10	0.458
	TR	NOTE	1.500	10/31/24	0.465	50,000	1,295	839,671.10	0.458
	TR	NOTE	1.500	10/31/24	0.465	50,000	1,295	839,671.10	0.458
	TR	NOTE	1.500	10/31/24	0.465	50,000	1,295	839,671.10	0.458
	TR	NOTE	1.500	10/31/24	0.465	50,000	1,295	839,671.10	0.458
	TR	NOTE	1.500	10/31/24	0.469	50,000	1,295	847,483.60	0.462
	TR	NOTE	1.500	10/31/24	0.469	50,000	1,295	847,483.60	0.462
	TR	NOTE	1.500	10/31/24	0.469	50,000	1,295	847,483.60	0.462
10/31/24	PURCHASES								
	CB CL	PROCTER	0.550	10/29/25	4.334	17,000			
	CP	CR AG NY		12/03/24	4.610	50,000			
	CP	CR AG NY		12/03/24	4.610	50,000			
	CP	CAFCO		02/27/25	4.630	50,000			
	CP	RBC NY		05/28/25	4.390	50,000			
	CP	RBC NY		05/28/25	4.390	50,000			
	DN	FFCB		04/28/25	4.240	50,000			
	DN	FFCB		04/28/25	4.240	50,000			
	DN	FFCB		04/28/25	4.240	50,000			
	DN	FFCB		04/28/25	4.240	50,000			
	DN	FHLB		04/28/25	4.285	50,000			
	DN	FHLB		04/28/25	4.285	50,000			
	DN	FHLB		05/28/25	4.210	50,000			
	DN	FHLB		05/28/25	4.210	50,000			
	TR	BILL		02/25/25	4.432	50,000			
	TR	BILL		02/25/25	4.432	50,000			
	TR	BILL		02/25/25	4.432	50,000			
	TR	BILL		05/01/25	4.315	50,000			
	TR	BILL		05/01/25	4.315	50,000			
	TR	BILL		05/01/25	4.315	50,000			
	TR	BILL		05/01/25	4.315	50,000			
	TR	BILL		05/01/25	4.315	50,000			
	TR	BILL		05/01/25	4.315	50,000			
	TR	BILL		05/01/25	4.315	50,000			
	TR	BILL		05/01/25	4.318	50,000			
	TR	BILL		05/01/25	4.318	50,000			
	TR	BILL		05/01/25	4.318	50,000			
	TR	BILL		05/01/25	4.320	50,000			
	TR	BILL		05/01/25	4.320	50,000			
	TR	BILL		05/01/25	4.320	50,000			
	TR	BILL		05/01/25	4.320	50,000			
	TR	BILL		05/01/25	4.320	50,000			
	TR	BILL		05/01/25	4.320	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/24	PURCHASES (Continued)								
	TR	BILL		05/01/25	4.320	50,000			
	TR	BILL		05/01/25	4.320	50,000			
	TR	NOTE	4.125	10/31/26	4.131	50,000			
	TR	NOTE	4.125	10/31/26	4.131	50,000			
	TR	NOTE	4.125	10/31/26	4.131	50,000			
	TR	NOTE	4.125	10/31/26	4.131	50,000			
	TR	NOTE	4.125	10/31/26	4.131	50,000			
	TR	NOTE	4.125	10/31/26	4.133	50,000			
	TR	NOTE	4.125	10/31/26	4.133	50,000			
	TR	NOTE	4.125	10/31/26	4.133	50,000			
	TR	NOTE	4.125	10/31/26	4.197	50,000			
	TR	NOTE	4.125	10/31/26	4.197	50,000			
	TR	NOTE	4.125	10/31/26	4.197	50,000			
	TR	NOTE	4.125	10/31/26	4.197	50,000			
	TR	NOTE	4.125	10/31/26	4.197	50,000			
	TR	NOTE	4.125	10/31/26	4.197	50,000			
	TR	NOTE	4.125	10/31/29	4.161	50,000			
	TR	NOTE	4.125	10/31/29	4.161	50,000			
	TR	NOTE	4.125	10/31/29	4.161	50,000			
	TR	NOTE	4.125	10/31/29	4.161	50,000			
	TR	NOTE	4.125	10/31/29	4.161	50,000			
	TR	NOTE	4.125	10/31/29	4.161	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>
ALHAMBRA				
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
New Omni Bank, N.A.	10/10/24	4.280	9,000,000.00	04/10/25
BREA				
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
CHICO				
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
DIAMOND BAR				
Prospectors Federal Credit Union	08/29/24	5.050	2,000,000.00	11/21/24
DOWNEY				
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
EL CENTRO				
Community Valley Bank	07/05/24	5.130	8,000,000.00	01/03/25
EL MONTE				
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
FRESNO				
FFB (FKA Fresno First Bank)	10/03/24	4.200	2,000,000.00	04/03/25
FOLSOM				
Safe Credit Union	05/29/24	5.220	1,000,000.00	12/04/24
GARDEN GROVE				
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>
HUNTINGTON BEACH				
Nuvision Federal Credit Union	10/03/24	4.270	25,000,000.00	04/03/25
IRVINE				
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	10/03/24	4.540	30,000,000.00	01/09/25
CommerceWest Bank	10/18/24	4.550	5,000,000.00	01/17/25
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
LODI				
Farmers & Merchants Bank of Central CA	10/02/24	4.510	3,000,000.00	01/08/25
LOS ANGELES				
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	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
Commonwealth Business Bank	10/31/24	4.350	5,000,000.00	05/01/25
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
CTBC Bank Corp. (USA)	10/10/24	4.580	50,000,000.00	01/09/25
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	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
Open Bank	10/04/24	4.280	30,000,000.00	04/04/25
PCB Bank (FKA Pacific City Bank)	06/12/24	5.220	20,000,000.00	12/11/24
PCB Bank (FKA Pacific City Bank)	10/02/24	4.530	30,000,000.00	01/08/25
PCB Bank (FKA Pacific City Bank)	10/11/24	4.580	10,000,000.00	01/10/25
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>
LOS ANGELES (Continued)				
State Bank of India (California)	10/30/24	4.540	19,000,000.00	01/29/25
State Bank of India (California)	09/11/24	4.600	30,000,000.00	03/12/25
State Bank of India (California)	10/24/24	4.360	6,000,000.00	04/24/25
OAKLAND				
Beneficial State Bank	09/06/24	5.020	1,000,000.00	12/06/24
California Bank of Commerce	05/31/24	5.220	10,000,000.00	12/06/24
California Bank of Commerce	10/30/24	4.410	5,000,000.00	04/30/25
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
ONTARIO				
Citizens Business Bank	09/11/24	4.600	50,000,000.00	03/12/25
PALOS VERDES ESTATES				
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
PASADENA				
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	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
Wescom Central Credit Union	10/10/24	4.610	50,000,000.00	01/09/25
Wescom Central Credit Union	10/11/24	4.610	25,000,000.00	01/10/25
PORTERVILLE				
Bank of The Sierra	10/24/24	4.360	10,000,000.00	04/24/25
REDDING				
Cornerstone Community Bank	08/09/24	4.820	8,500,000.00	02/07/25
Cornerstone Community Bank	10/16/24	4.340	9,000,000.00	04/16/25

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>
REDWOOD CITY				
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
Provident Credit Union	10/03/24	4.250	20,000,000.00	04/03/25
Provident Credit Union	10/31/24	4.380	50,000,000.00	05/01/25
ROSEMEAD				
Pacific Alliance Bank	10/02/24	4.290	4,000,000.00	04/02/25
ROSEVILLE				
Five Star Bank	08/28/24	5.050	50,000,000.00	11/20/24
Five Star Bank	06/12/24	5.210	10,000,000.00	12/11/24
Five Star Bank	10/10/24	4.560	75,000,000.00	01/09/25
Five Star Bank	10/10/24	4.560	125,000,000.00	01/09/25
SACRAMENTO				
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
Golden 1 Credit Union	10/31/24	4.540	150,000,000.00	01/30/25
SAN DIEGO				
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
Axos Bank	10/09/24	4.320	50,000,000.00	04/09/25
Axos Bank	10/16/24	4.320	25,000,000.00	04/16/25
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
SAN FRANCISCO				
Bank of San Francisco	09/06/24	4.650	10,000,000.00	03/07/25
Mission National Bank	10/02/24	4.530	15,000,000.00	01/08/25
Mission National Bank	07/18/24	5.040	5,000,000.00	01/16/25
Beacon Business Bank	10/24/24	4.560	1,000,000.00	01/23/25

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>
SAN JOSE				
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	05/16/24	5.230	50,000,000.00	11/14/24
Technology Credit Union	10/31/24	4.550	50,000,000.00	01/30/25
Technology Credit Union	08/29/24	4.740	100,000,000.00	02/27/25
Technology Credit Union	10/04/24	4.290	100,000,000.00	04/04/25
SANTA ANA				
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
SANTA BARBARA				
American Riviera Bank	06/13/24	5.220	5,000,000.00	12/12/24
SANTA ROSA				
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
Poppy Bank	10/09/24	4.360	50,000,000.00	04/09/25
SUN VALLEY				
Mission Valley Bank	10/30/24	4.540	10,000,000.00	01/29/25
TUSTIN				
SchoolsFirst Federal Credit Union	07/11/24	5.140	50,000,000.00	01/09/25
SchoolsFirst Federal Credit Union	10/30/24	4.400	50,000,000.00	04/30/25
VACAVILLE				
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
Travis Credit Union	10/10/24	4.330	50,000,000.00	04/10/25
WALNUT CREEK				
Mechanics Bank	08/29/24	5.030	1,000,000.00	11/21/24

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
WATSONVILLE				
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
TOTAL TIME DEPOSITS OCTOBER 2024			5,268,500,000.00	

BANK DEMAND DEPOSITS

OCTOBER 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	\$ 200,197	\$ 1,525,000	\$ 4,727,879
2	197,773	1,445,000	4,583,517
3	279,541	1,480,000	4,377,140
4	155,177	1,440,000	4,320,540
5	155,177	1,440,000	4,321,996
6	155,177	1,440,000	4,321,996
7	234,073	1,410,000	4,195,989
8	273,396	1,410,000	4,029,744
9	246,021	1,440,000	4,500,221
10	342,218	1,325,000	4,099,040
11	151,957	1,310,000	4,176,624
12	151,957	1,310,000	4,176,624
13	151,957	1,310,000	4,176,624
14	151,957	1,310,000	4,427,145
15	274,026	1,230,000	4,295,903
16	216,828	1,280,000	4,280,746
17	165,476	1,270,000	3,938,245
18	155,033	1,305,000	5,045,733
19	155,033	1,305,000	5,045,733
20	155,033	1,305,000	5,045,733
21	167,672	1,405,000	4,408,163
22	189,490	1,405,000	4,343,483
23	208,220	1,180,000	4,483,697
24	203,148	1,280,000	5,961,143
25	204,067	1,310,000	5,626,088
26	204,067	1,310,000	5,626,088
27	204,067	1,310,000	5,626,088
28	179,443	1,185,000	5,150,945
29	146,652	1,450,000	4,942,154
30	244,713	1,510,000	5,479,008
30	179,436	1,400,000	5,742,594
AVERAGE DOLLAR DAYS	\$196,741 <u>a/</u>	\$1,355,968 <u>b/</u>	

a/ The prescribed bank balance for October was \$197,022. This consisted of \$128,688 in compensating balances for services, balances for uncollected funds of \$68,803 and a deduction of \$469 for October delayed deposit credit.

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

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

1904

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on October 16, 2024, has determined and designated the amount of money available for deposit and investment as of October 9, 2024, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services 129,000,000

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

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

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

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

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

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	10/14/2024	10/18/2024	\$ (1,138,237,000)	\$ (6,272,737,000)	\$ 5,134,500,000	\$ (1,138,237,000)
(2)	10/21/2024	10/25/2024	\$ (1,330,200,000)	\$ (7,602,937,000)	\$ 5,134,500,000	\$ (2,468,437,000)
(3)	10/28/2024	11/1/2024	\$ (2,148,200,000)	\$ (9,751,137,000)	\$ 5,134,500,000	\$ (4,616,637,000)
(4)	11/4/2024	11/8/2024	\$ (835,700,000)	\$ (10,586,837,000)	\$ 5,134,500,000	\$ (5,452,337,000)
(5)	11/11/2024	11/15/2024	\$ (1,732,300,000)	\$ (12,319,137,000)	\$ 5,134,500,000	\$ (7,184,637,000)
(6)	11/18/2024	11/22/2024	\$ (1,376,800,000)	\$ (13,695,937,000)	\$ 5,134,500,000	\$ (8,561,437,000)
(7)	11/25/2024	11/29/2024	\$ (6,714,700,000)	\$ (20,410,637,000)	\$ 5,134,500,000	\$ (15,276,137,000)
(8)	12/2/2024	12/6/2024	\$ 1,532,000,000	\$ (18,878,637,000)	\$ 5,134,500,000	\$ (13,744,137,000)
(9)	12/9/2024	12/13/2024	\$ (400,100,000)	\$ (19,278,737,000)	\$ 5,134,500,000	\$ (14,144,237,000)
(10)	12/16/2024	12/20/2024	\$ 483,100,000	\$ (18,795,637,000)	\$ 5,134,500,000	\$ (13,661,137,000)

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 129,000,000.

Dated: October 16, 2024

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member