

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**NOVEMBER 30, 2023**

STATE OF CALIFORNIA  
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

NOVEMBER 2023

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

(Dollars In Thousands)

	November 2023	November 2022	Change
<b>Average Daily Portfolio (\$)</b>	160,784,657	207,085,327	-46,300,670
<b>Accrued Earnings (\$)</b>	506,529	341,550	+164,979
<b>Effective Yield (%)</b>	3.843	2.007	+1.836
<b>Average Life-Month End (In Days)</b>	244	298	-54
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	34,620,441	33,220,009	+1,400,432
<b>Number</b>	698	668	+30
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	2,495,000	1,909,000	+586,000
<b>Number</b>	76	59	+17
<b>Average Workday Investment Activity (\$)</b>	1,953,444	1,848,895	+104,549
<b>Prescribed Demand Account Balances For Services (\$)</b>	169,000	205,000	-36,000



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

(Dollars In Thousands)

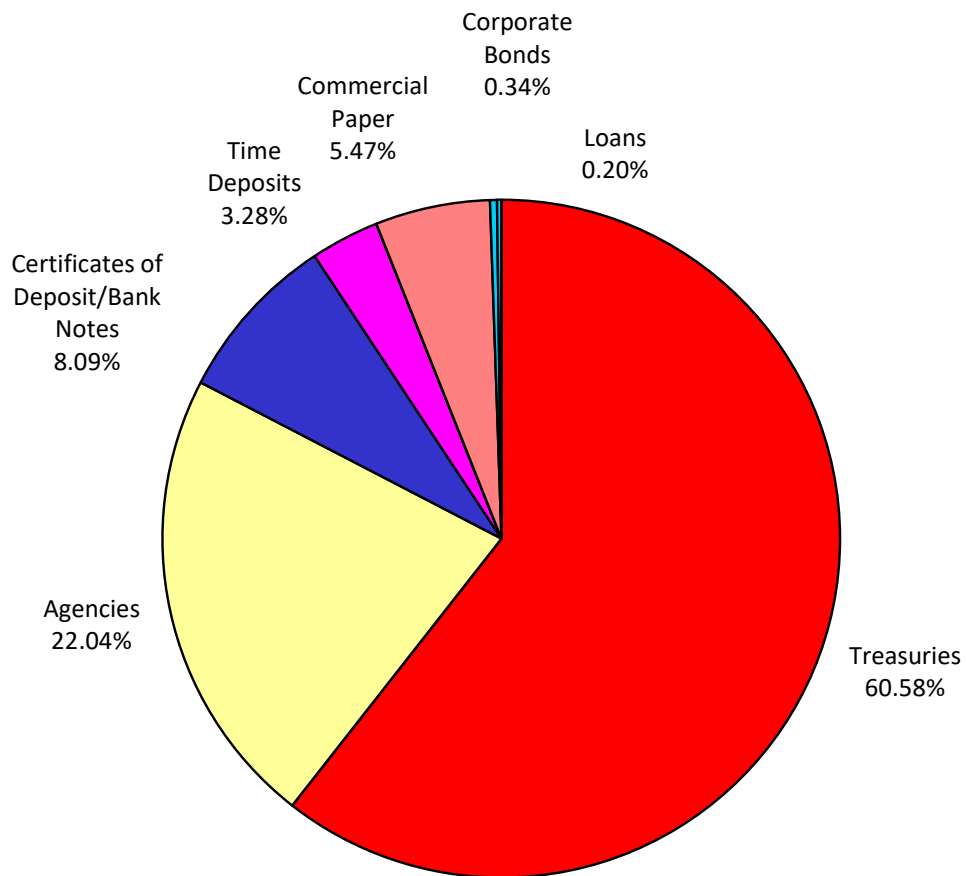
November 30, 2023

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	26,146,883	16.40	-0.11
Bonds	0	0.00	0
Notes	70,421,449	44.18	-0.91
Strips	0	0.00	0
<b>Total Government</b>	<u>96,568,332</u>	<u>60.58</u>	<u>-1.02</u>
<b>Agency Debentures</b>	12,780,444	8.03	-0.02
<b>Certificates of Deposit</b>	12,900,000	8.09	+0.28
<b>Bank Notes</b>	0	0.00	0
<b>Repurchases</b>	0	0.00	0
<b>Agency Discount Notes</b>	22,339,266	14.01	+0.44
<b>Time Deposits</b>	5,229,000	3.28	+0.17
<b>GNMAs</b>	0	0.00	0
<b>Commercial Paper</b>	8,720,346	5.47	+0.15
<b>Remics</b>	2,218	0.00	0
<b>Corporate Bonds</b>	542,064	0.34	+0.03
<b>PMIA Loans</b>	325,717	0.20	-0.03
<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>159,407,387</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>November 2023</u>		<u>October 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	698	34,620,441	932	46,096,339
Time Deposits	76	2,495,000	70	1,984,000
Other	14	1,053,094	14	728,900
<b>Total</b>	<u>788</u>	<u>38,168,535</u>	<u>1,016</u>	<u>48,809,239</u>
<b>PMIA Monthly Average Effective Yield (%)</b>		3.843	3.670	
<b>Year to Date Yield Last Day of Month (%)</b>		3.550	3.481	

# Pooled Money Investment Account Portfolio Composition \$159.4 billion 11/30/2023



Percentages may not total 100%, due to rounding.

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/01/23	REDEMPTIONS								
	CP	MUFG BK		11/01/23	5.270	50,000	8	58,555.56	5.349
	CP	MUFG BK		11/01/23	5.270	50,000	8	58,555.56	5.349
	CP	CR AG NY		11/01/23	5.300	50,000	15	110,416.67	5.386
	CP	CR AG NY		11/01/23	5.300	50,000	15	110,416.67	5.386
	CP	CR AG NY		11/01/23	5.300	50,000	29	213,472.22	5.397
	CP	CR AG NY		11/01/23	5.300	50,000	29	213,472.22	5.397
	CP	JUPITER		11/01/23	5.370	50,000	48	358,000.00	5.484
	CP	JUPITER		11/01/23	5.370	50,000	48	358,000.00	5.484
	CP	CHARIOT		11/01/23	5.450	50,000	98	741,805.56	5.609
	CP	ATLANTIC		11/01/23	5.500	50,000	118	901,388.89	5.679
	CP	TOYOTA		11/01/23	5.430	50,000	142	1,070,916.67	5.626
	CP	TOYOTA		11/01/23	5.430	50,000	142	1,070,916.67	5.626
	CP	COCA COLA		11/01/23	5.050	50,000	169	1,185,347.22	5.244
	CP	COCA COLA		11/01/23	5.050	50,000	169	1,185,347.22	5.244
	CP	THUNDER		11/01/23	5.000	50,000	259	1,798,611.11	5.259
	CP	THUNDER		11/01/23	5.000	50,000	259	1,798,611.11	5.259
	DEB	FHLB	5.080	11/01/23	5.080	50,000	176	1,213,555.56	5.033
	DEB	FHLB	5.080	11/01/23	5.080	50,000	176	1,213,555.56	5.033
	DEB	FHLB	5.050	11/01/23	5.061	50,000	258	1,788,541.67	5.061
	DEB	FHLB	5.050	11/01/23	5.061	50,000	258	1,788,541.67	5.061
	DN	FHLMC		11/01/23	5.220	50,000	16	116,000.00	5.305
	DN	FHLMC		11/01/23	5.220	50,000	16	116,000.00	5.305
	DN	FNMA		11/01/23	5.225	50,000	16	116,111.11	5.310
	DN	FNMA		11/01/23	5.225	50,000	16	116,111.11	5.310
	DN	FHLMC		11/01/23	5.190	50,000	48	346,000.00	5.299
	DN	FHLMC		11/01/23	5.190	50,000	48	346,000.00	5.299
	DN	FNMA		11/01/23	5.190	50,000	48	346,000.00	5.299
	DN	FNMA		11/01/23	5.190	50,000	48	346,000.00	5.299
	DN	FHLMC		11/01/23	5.190	50,000	49	353,208.33	5.300
	DN	FHLMC		11/01/23	5.190	50,000	49	353,208.33	5.300
	DN	IBRD		11/01/23	5.250	50,000	98	714,583.33	5.400
	DN	IBRD		11/01/23	5.250	50,000	98	714,583.33	5.400
	DN	IBRD		11/01/23	5.150	50,000	106	758,194.44	5.302
	DN	IBRD		11/01/23	5.150	50,000	106	758,194.44	5.302
	DN	FHLB		11/01/23	5.050	50,000	139	974,930.56	5.222
	DN	FHLB		11/01/23	5.050	50,000	139	974,930.56	5.222
	DN	IFC		11/01/23	5.050	50,000	139	974,930.56	5.222
	DN	IFC		11/01/23	5.050	50,000	139	974,930.56	5.222
	DN	FFCB		11/01/23	5.050	50,000	140	981,944.44	5.223
	DN	FFCB		11/01/23	5.050	50,000	140	981,944.44	5.223
	DN	FFCB		11/01/23	5.050	50,000	140	981,944.44	5.223
	DN	IFC		11/01/23	5.150	50,000	142	1,015,694.44	5.330
	DN	IFC		11/01/23	5.150	50,000	142	1,015,694.44	5.330
	DN	FHLB		11/01/23	5.165	50,000	142	1,018,652.78	5.346
	DN	FHLB		11/01/23	5.165	50,000	142	1,018,652.78	5.346
	DN	IBRD		11/01/23	5.150	50,000	145	1,037,152.78	5.332
	DN	IBRD		11/01/23	5.150	50,000	145	1,037,152.78	5.332

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/01/23</b>	<b>REDEMPTIONS (Continued)</b>								
DN	IBRD			11/01/23	5.150	50,000	148	1,058,611.11	5.334
DN	IBRD			11/01/23	5.150	50,000	148	1,058,611.11	5.334
DN	IFC			11/01/23	5.200	50,000	148	1,068,888.89	5.387
DN	IFC			11/01/23	5.200	50,000	148	1,068,888.89	5.387
DN	FHLB			11/01/23	5.140	50,000	153	1,092,250.00	5.328
DN	FHLB			11/01/23	5.140	50,000	153	1,092,250.00	5.328
DN	FHLMC			11/01/23	5.070	50,000	154	1,084,416.67	5.254
DN	FHLMC			11/01/23	5.070	50,000	154	1,084,416.67	5.254
DN	FHLB			11/01/23	5.200	50,000	154	1,112,222.22	5.392
DN	FHLB			11/01/23	5.200	50,000	154	1,112,222.22	5.392
DN	FFCB			11/01/23	4.850	50,000	182	1,225,972.22	5.041
DN	FFCB			11/01/23	4.850	50,000	182	1,225,972.22	5.041
DN	FHLB			11/01/23	4.950	50,000	251	1,725,625.00	5.198
DN	FHLB			11/01/23	4.950	50,000	251	1,725,625.00	5.198
DN	FHLB			11/01/23	4.640	50,000	286	1,843,111.11	4.884
DN	FHLB			11/01/23	4.640	50,000	286	1,843,111.11	4.884
DN	FHLB			11/01/23	4.650	50,000	301	1,943,958.33	4.905
DN	FHLB			11/01/23	4.650	50,000	301	1,943,958.33	4.905
DN	FHLB			11/01/23	4.625	50,000	307	1,972,048.61	4.882
DN	FHLB			11/01/23	4.625	50,000	307	1,972,048.61	4.882
DN	FFCB			11/01/23	4.570	50,000	314	1,993,027.78	4.826
DN	FFCB			11/01/23	4.570	50,000	314	1,993,027.78	4.826
YCD	SUMI TRUST	5.310		11/01/23	5.310	50,000	8	59,000.00	5.384
YCD	SUMI TRUST	5.310		11/01/23	5.310	50,000	8	59,000.00	5.384
YCD	SUMI TRUST	5.330		11/01/23	5.330	50,000	34	251,694.44	5.404
YCD	SUMI TRUST	5.330		11/01/23	5.330	50,000	34	251,694.44	5.404
YCD	MUFG BK	5.400		11/01/23	5.400	50,000	48	360,000.00	5.475
YCD	MUFG BK	5.400		11/01/23	5.400	50,000	48	360,000.00	5.475
YCD	SVENSKA	5.450		11/01/23	5.450	50,000	93	703,958.33	5.526
YCD	SVENSKA	5.450		11/01/23	5.450	50,000	93	703,958.33	5.526
YCD	MIZUHO	5.510		11/01/23	5.510	50,000	126	964,250.00	5.587
YCD	MIZUHO	5.510		11/01/23	5.510	50,000	126	964,250.00	5.587
YCD	SE BANKEN	5.560		11/01/23	5.560	50,000	152	1,173,777.78	5.637
YCD	SE BANKEN	5.560		11/01/23	5.560	50,000	152	1,173,777.78	5.637
YCD	SCOTIA	5.420		11/01/23	5.420	50,000	183	1,377,583.33	5.495
YCD	SCOTIA	5.420		11/01/23	5.420	50,000	183	1,377,583.33	5.495
YCD	MONTREAL	5.200		11/01/23	5.200	50,000	259	1,870,555.56	5.272
YCD	MONTREAL	5.200		11/01/23	5.200	50,000	259	1,870,555.56	5.272
YCD	NAT AUB	5.000		11/01/23	5.000	50,000	288	2,000,000.00	5.069
YCD	NAT AUB	5.000		11/01/23	5.000	50,000	288	2,000,000.00	5.069
<b>11/01/23</b>	<b>PURCHASE</b>								
	CB	TOYOTA	3.200	01/11/27	5.503	10,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/02/23</b>	<b>REDEMPTIONS</b>								
	TR	BILL		11/02/23	4.410	50,000	296	1,813,000.00	4.639
	TR	BILL		11/02/23	4.410	50,000	296	1,813,000.00	4.639
	TR	BILL		11/02/23	4.410	50,000	296	1,813,000.00	4.639
	TR	BILL		11/02/23	4.410	50,000	296	1,813,000.00	4.639
	TR	BILL		11/02/23	4.410	50,000	296	1,813,000.00	4.639
	TR	BILL		11/02/23	4.410	50,000	296	1,813,000.00	4.639
	TR	BILL		11/02/23	4.370	50,000	302	1,832,972.22	4.599
	TR	BILL		11/02/23	4.370	50,000	302	1,832,972.22	4.599
	TR	BILL		11/02/23	4.370	50,000	302	1,832,972.22	4.599
	TR	BILL		11/02/23	4.370	50,000	302	1,832,972.22	4.599
	TR	BILL		11/02/23	4.425	50,000	309	1,899,062.50	4.664
	TR	BILL		11/02/23	4.425	50,000	309	1,899,062.50	4.664
	TR	BILL		11/02/23	4.430	50,000	309	1,901,208.33	4.669
	TR	BILL		11/02/23	4.430	50,000	309	1,901,208.33	4.669
	TR	BILL		11/02/23	4.415	50,000	352	2,158,444.44	4.678
	TR	BILL		11/02/23	4.415	50,000	352	2,158,444.44	4.678
	TR	BILL		11/02/23	4.415	50,000	352	2,158,444.44	4.678
	TR	BILL		11/02/23	4.420	50,000	352	2,160,888.89	4.684
	TR	BILL		11/02/23	4.420	50,000	352	2,160,888.89	4.684
	TR	BILL		11/02/23	4.420	50,000	352	2,160,888.89	4.684
	TR	BILL		11/02/23	4.520	50,000	364	2,285,111.11	4.802
	TR	BILL		11/02/23	4.520	50,000	364	2,285,111.11	4.802
	TR	BILL		11/02/23	4.520	50,000	364	2,285,111.11	4.802
<b>11/02/23</b>	<b>PURCHASES</b>								
	CP	BNP NY		11/06/23	5.290	50,000			
	CP	BNP NY		11/06/23	5.290	50,000			
	CP	CR AG NY		11/20/23	5.300	50,000			
	CP	CR AG NY		11/20/23	5.300	50,000			
	CP	UPS		02/02/24	5.420	50,000			
	CP	LIBERTY		03/25/24	5.520	50,000			
	CP	LIBERTY		03/25/24	5.520	50,000			
	DEB	FFCB	5.000	02/02/26	5.004	50,000			
	DEB	FFCB	5.000	02/02/26	5.004	50,000			
	DEB	FFCB	5.000	02/02/26	5.004	50,000			
	DN	IBRD		03/29/24	5.300	50,000			
	DN	IBRD		03/29/24	5.300	50,000			
<b>11/03/23</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		11/03/23	5.280	50,000	3	22,000.00	5.356
	CP	CR AG NY		11/03/23	5.280	50,000	3	22,000.00	5.356
	CP	APPLE		11/03/23	5.320	50,000	21	155,166.67	5.411
	CP	APPLE		11/03/23	5.320	50,000	21	155,166.67	5.411



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/03/23</b>	<b>PURCHASES</b>								
	DN	FNMA		11/20/23	5.240	50,000			
	DN	FNMA		11/20/23	5.240	50,000			
	DN	FNMA		11/20/23	5.240	50,000			
	DN	FNMA		11/20/23	5.240	50,000			
<b>11/06/23</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		11/06/23	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		11/06/23	5.290	50,000	4	29,388.89	5.367
	DEB	FHLMC	0.250	11/06/23	2.432	50,000	531	1,726,250.00	2.449
	DEB	FHLMC	0.250	11/06/23	2.432	50,000	531	1,726,250.00	2.449
	DEB	FHLMC	0.250	11/06/23	0.202	50,000	985	272,900.00	0.202
	DEB	FHLMC	0.250	11/06/23	0.202	50,000	985	272,900.00	0.202
	YCD	KBC	5.320	11/06/23	5.320	50,000	33	243,833.33	5.394
	YCD	KBC	5.320	11/06/23	5.320	50,000	33	243,833.33	5.394
<b>11/06/23</b>	<b>PURCHASES</b>								
	CB CL	BOFA	6.500	11/06/28	6.500	20,000			
	DN	IBRD		04/02/24	5.270	50,000			
	DN	IBRD		04/02/24	5.270	50,000			
	DN	IBRD		05/01/24	5.270	50,000			
	DN	IBRD		05/01/24	5.270	50,000			
	TR	BILL		05/02/24	5.245	50,000			
	TR	BILL		05/02/24	5.245	50,000			
	TR	BILL		05/02/24	5.245	50,000			
<b>11/07/23</b>	<b>NO REDEMPTIONS</b>								
<b>11/07/23</b>	<b>PURCHASES</b>								
	CD	BOFA	5.770	05/24/24	5.770	50,000			
	CD	BOFA	5.770	05/24/24	5.770	50,000			
	CP	JUPITER		01/22/24	5.500	50,000			
	CP	LIBERTY		02/09/24	5.500	50,000			
	CP	LIBERTY		02/09/24	5.500	50,000			
	DEB	FFCB	5.000	06/02/25	5.002	50,000			
	DEB	FFCB	5.000	06/02/25	5.002	50,000			
	DEB	FFCB	5.000	06/02/25	5.002	50,000			
	DN	IBRD		01/22/24	5.300	50,000			
	DN	IBRD		01/22/24	5.300	50,000			
	DN	IFC		04/02/24	5.250	50,000			
	TR	BILL		05/02/24	5.245	50,000			
	TR	BILL		05/02/24	5.245	50,000			
	TR	BILL		05/02/24	5.245	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/07/23</b>	<b>PURCHASES (Continued)</b>								
	YCD	MONTREAL	5.680	03/29/24	5.680	50,000			
	YCD	MONTREAL	5.680	03/29/24	5.680	50,000			
	YCD	MONTREAL	5.680	03/29/24	5.680	50,000			
<b>11/08/23</b>	<b>REDEMPTIONS</b>								
	CD	CITIBANK	5.550	11/08/23	5.550	50,000	100	770,833.33	5.627
	CD	CITIBANK	5.550	11/08/23	5.550	50,000	100	770,833.33	5.627
	CP	LIBERTY		11/08/23	5.450	50,000	135	1,021,875.00	5.641
	CP	PEPSICO		11/08/23	5.170	50,000	146	1,048,361.11	5.354
	CP	NATIXIS NY		11/08/23	5.460	50,000	155	1,175,416.67	5.669
	CP	NATIXIS NY		11/08/23	5.460	50,000	155	1,175,416.67	5.669
	CP	PROCTER		11/08/23	5.050	50,000	177	1,241,458.33	5.251
	CP	PROCTER		11/08/23	5.050	50,000	177	1,241,458.33	5.251
	CP	SOC GEN NY		11/08/23	5.180	50,000	177	1,273,416.67	5.389
	CP	SOC GEN NY		11/08/23	5.180	50,000	177	1,273,416.67	5.389
	DN	FHLB		11/08/23	5.135	50,000	141	1,005,604.17	5.313
	DN	FHLB		11/08/23	5.135	50,000	141	1,005,604.17	5.313
	DN	IBRD		11/08/23	5.100	50,000	146	1,034,166.67	5.280
	DN	IBRD		11/08/23	5.100	50,000	146	1,034,166.67	5.280
	YCD	CR AG CIB	5.320	11/08/23	5.320	50,000	26	192,111.11	5.394
	YCD	CR AG CIB	5.320	11/08/23	5.320	50,000	26	192,111.11	5.394
	YCD	SUMITOMO	5.430	11/08/23	5.430	50,000	100	754,166.67	5.505
	YCD	SUMITOMO	5.430	11/08/23	5.430	50,000	100	754,166.67	5.505
	YCD	SUMI TRUST	5.580	11/08/23	5.580	50,000	100	775,000.00	5.658
	YCD	SUMI TRUST	5.580	11/08/23	5.580	50,000	100	775,000.00	5.658
<b>11/08/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		12/12/23	5.370	50,000			
	CP	MUFG BK		12/12/23	5.370	50,000			
	DN	IADB		03/29/24	5.270	50,000			
	TR	BILL		05/02/24	5.242	50,000			
	TR	BILL		05/02/24	5.242	50,000			
	TR	BILL		05/02/24	5.242	50,000			
	YCD	KBC	5.310	12/12/23	5.310	50,000			
	YCD	KBC	5.310	12/12/23	5.310	50,000			
<b>11/09/23</b>	<b>REDEMPTIONS</b>								
	DEB	FFCB	0.400	11/09/23	0.588	50,000	716	575,222.22	0.589
	DEB	FFCB	0.400	11/09/23	0.588	50,000	716	575,222.22	0.589
	DN	FHLB		11/09/23	4.970	50,000	177	1,221,791.67	5.165
	DN	FHLB		11/09/23	4.970	50,000	177	1,221,791.67	5.165
	TR	BILL		11/09/23	5.290	50,000	24	176,333.33	5.382
	TR	BILL		11/09/23	5.290	50,000	24	176,333.33	5.382
	TR	BILL		11/09/23	5.290	50,000	24	176,333.33	5.382

## 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>
11/09/23	REDEMPTIONS (Continued)								
	TR	BILL		11/09/23	5.295	50,000	24	176,500.00	5.388
	TR	BILL		11/09/23	5.295	50,000	24	176,500.00	5.388
	TR	BILL		11/09/23	5.295	50,000	24	176,500.00	5.388
	TR	BILL		11/09/23	5.120	50,000	142	1,009,777.78	5.298
	TR	BILL		11/09/23	5.120	50,000	142	1,009,777.78	5.298
	TR	BILL		11/09/23	5.120	50,000	142	1,009,777.78	5.298
	TR	BILL		11/09/23	5.120	50,000	142	1,009,777.78	5.298
	TR	BILL		11/09/23	5.256	50,000	161	1,175,300.00	5.457
	TR	BILL		11/09/23	5.256	50,000	161	1,175,300.00	5.457
	TR	BILL		11/09/23	5.256	50,000	161	1,175,300.00	5.457
	TR	BILL		11/09/23	5.257	50,000	161	1,175,523.61	5.458
	TR	BILL		11/09/23	5.257	50,000	161	1,175,523.61	5.458
	TR	BILL		11/09/23	5.257	50,000	161	1,175,523.61	5.458
	TR	BILL		11/09/23	5.260	50,000	161	1,176,194.44	5.462
	TR	BILL		11/09/23	5.260	50,000	161	1,176,194.44	5.462
	TR	BILL		11/09/23	5.260	50,000	161	1,176,194.44	5.462
	TR	BILL		11/09/23	5.250	50,000	162	1,181,250.00	5.452
	TR	BILL		11/09/23	5.250	50,000	162	1,181,250.00	5.452
	TR	BILL		11/09/23	5.250	50,000	162	1,181,250.00	5.452
	TR	BILL		11/09/23	5.250	50,000	162	1,181,250.00	5.452
	TR	BILL		11/09/23	4.950	50,000	175	1,203,125.00	5.142
	TR	BILL		11/09/23	4.950	50,000	175	1,203,125.00	5.142
	TR	BILL		11/09/23	4.950	50,000	175	1,203,125.00	5.142
	TR	BILL		11/09/23	4.955	50,000	175	1,204,340.28	5.148
	TR	BILL		11/09/23	4.955	50,000	175	1,204,340.28	5.148
	TR	BILL		11/09/23	4.955	50,000	175	1,204,340.28	5.148
	TR	BILL		11/09/23	4.945	50,000	177	1,215,645.83	5.139
	TR	BILL		11/09/23	4.945	50,000	177	1,215,645.83	5.139
	TR	BILL		11/09/23	4.945	50,000	177	1,215,645.83	5.139
	TR	BILL		11/09/23	4.950	50,000	177	1,216,875.00	5.144
	TR	BILL		11/09/23	4.950	50,000	177	1,216,875.00	5.144
	TR	BILL		11/09/23	4.950	50,000	177	1,216,875.00	5.144
	TR	BILL		11/09/23	4.860	50,000	178	1,201,500.00	5.049
	TR	BILL		11/09/23	4.860	50,000	178	1,201,500.00	5.049
	TR	BILL		11/09/23	4.890	50,000	178	1,208,916.67	5.081
	TR	BILL		11/09/23	4.890	50,000	178	1,208,916.67	5.081
	TR	BILL		11/09/23	4.890	50,000	178	1,208,916.67	5.081
	TR	BILL		11/09/23	4.890	50,000	178	1,208,916.67	5.081
	TR	BILL		11/09/23	4.890	50,000	178	1,208,916.67	5.081
	TR	BILL		11/09/23	4.895	50,000	178	1,210,152.78	5.086
	TR	BILL		11/09/23	4.895	50,000	178	1,210,152.78	5.086
	TR	BILL		11/09/23	4.895	50,000	178	1,210,152.78	5.086
	TR	BILL		11/09/23	4.900	50,000	178	1,211,388.89	5.091
	TR	BILL		11/09/23	4.900	50,000	178	1,211,388.89	5.091
	TR	BILL		11/09/23	4.900	50,000	178	1,211,388.89	5.091

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/09/23</b>	<b>PURCHASES</b>								
	TR	BILL		05/02/24	5.230	50,000			
	TR	BILL		05/02/24	5.230	50,000			
	TR	BILL		05/09/24	5.251	50,000			
	TR	BILL		05/09/24	5.251	50,000			
	TR	BILL		05/09/24	5.251	50,000			
<b>11/10/23</b>	<b>NO REDEMPTIONS</b>								
<b>11/10/23</b>	<b>NO PURCHASES</b>								
<b>11/13/23</b>	<b>NO REDEMPTIONS</b>								
<b>11/13/23</b>	<b>PURCHASES</b>								
	CD	WELLS FGO	5.750	11/01/24	5.750	50,000			
	CD	WELLS FGO	5.750	11/01/24	5.750	50,000			
	CP	CR AG NY		12/01/23	5.300	50,000			
	CP	CR AG NY		12/01/23	5.300	50,000			
	CP	TOYOTA		02/16/24	5.460	50,000			
	CP	TOYOTA		02/16/24	5.460	50,000			
	DN	IADB		03/25/24	5.300	50,000			
	DN	IADB		03/25/24	5.300	50,000			
	DN	IADB		03/25/24	5.300	50,000			
	DN	FHLB		03/27/24	5.260	50,000			
	DN	FHLB		03/27/24	5.260	50,000			
	DN	IFC		05/01/24	5.270	50,000			
	DN	IFC		05/01/24	5.270	50,000			
	TR	BILL		05/09/24	5.245	50,000			
	TR	BILL		05/09/24	5.245	50,000			
	TR	BILL		05/09/24	5.245	50,000			
	TR	BILL		05/09/24	5.245	50,000			
	TR	BILL		05/09/24	5.245	50,000			
	TR	BILL		05/09/24	5.245	50,000			
	YCD	MUFG BK	5.310	12/04/23	5.310	50,000			
	YCD	MUFG BK	5.310	12/04/23	5.310	50,000			
	YCD	MUFG BK	5.310	12/04/23	5.310	50,000			
	YCD	SWEDBANK	5.490	03/01/24	5.490	50,000			
	YCD	SWEDBANK	5.490	03/01/24	5.490	50,000			
	YCD	CIC	5.750	05/24/24	5.750	50,000			
	YCD	CIC	5.750	05/24/24	5.750	50,000			
	YCD	UBS	5.750	05/24/24	5.750	50,000			
	YCD	UBS	5.750	05/24/24	5.750	50,000			
	YCD	NB CANADA	5.590	08/28/24	5.590	50,000			
	YCD	NB CANADA	5.590	08/28/24	5.590	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/14/23</b>	<b>REDEMPTIONS</b>								
	CP	APPLE		11/14/23	5.320	50,000	34	251,222.22	5.421
	CP	APPLE		11/14/23	5.320	50,000	34	251,222.22	5.421
	TR	BILL		11/14/23	5.295	50,000	34	250,041.67	5.396
	TR	BILL		11/14/23	5.295	50,000	34	250,041.67	5.396
	TR	BILL		11/14/23	5.295	50,000	34	250,041.67	5.396
	TR	BILL		11/14/23	5.295	50,000	34	250,041.67	5.396
	TR	BILL		11/14/23	5.295	50,000	34	250,041.67	5.396
	TR	BILL		11/14/23	5.295	50,000	34	250,041.67	5.396
	YCD	DNB	5.310	11/14/23	5.310	50,000	34	250,750.00	5.384
	YCD	DNB	5.310	11/14/23	5.310	50,000	34	250,750.00	5.384
	YCD	KBC	5.310	11/14/23	5.310	50,000	34	250,750.00	5.384
	YCD	KBC	5.310	11/14/23	5.310	50,000	34	250,750.00	5.384
<b>11/14/23</b>	<b>NO PURCHASES</b>								
<b>11/15/23</b>	<b>REDEMPTIONS</b>								
	DEB	IADB	0.250	11/15/23	0.283	50,000	931	359,902.78	0.282
	DEB	IADB	0.250	11/15/23	0.283	50,000	931	359,902.78	0.282
	DEB	IADB	0.250	11/15/23	0.283	50,000	931	359,902.78	0.282
	DEB	IADB	0.250	11/15/23	0.283	50,000	931	359,902.78	0.282
	TR	NOTE	0.250	11/15/23	0.949	50,000	665	856,461.50	0.952
	TR	NOTE	0.250	11/15/23	0.949	50,000	665	856,461.50	0.952
	TR	NOTE	0.250	11/15/23	0.949	50,000	665	856,461.50	0.952
	TR	NOTE	0.250	11/15/23	0.949	50,000	665	856,461.50	0.952
	TR	NOTE	0.250	11/15/23	0.949	50,000	665	856,461.50	0.952
	TR	NOTE	0.250	11/15/23	0.949	50,000	665	856,461.50	0.952
	TR	NOTE	0.250	11/15/23	0.949	50,000	665	856,461.50	0.952
	TR	NOTE	0.250	11/15/23	0.949	50,000	665	856,461.50	0.952
	TR	NOTE	0.250	11/15/23	0.953	50,000	665	860,367.75	0.957
	TR	NOTE	0.250	11/15/23	0.953	50,000	665	860,367.75	0.957
	TR	NOTE	0.250	11/15/23	0.953	50,000	665	860,367.75	0.957
	TR	NOTE	0.250	11/15/23	0.953	50,000	665	860,367.75	0.957
	TR	NOTE	0.250	11/15/23	0.316	50,000	874	377,038.04	0.315
	TR	NOTE	0.250	11/15/23	0.316	50,000	874	377,038.04	0.315
	TR	NOTE	0.250	11/15/23	0.316	50,000	874	377,038.04	0.315
	TR	NOTE	0.250	11/15/23	0.316	50,000	874	377,038.04	0.315
	TR	NOTE	0.250	11/15/23	0.316	50,000	874	377,038.04	0.315
	TR	NOTE	0.250	11/15/23	0.316	50,000	874	377,038.04	0.315
	TR	NOTE	0.250	11/15/23	0.317	50,000	874	378,991.16	0.317
	TR	NOTE	0.250	11/15/23	0.317	50,000	874	378,991.16	0.317
	TR	NOTE	0.250	11/15/23	0.317	50,000	874	378,991.16	0.317
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/15/23	<b>REDEMPTIONS (Continued)</b>								
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.195	50,000	884	235,903.53	0.195
	TR	NOTE	0.250	11/15/23	0.262	50,000	944	338,484.12	0.262
	TR	NOTE	0.250	11/15/23	0.262	50,000	944	338,484.12	0.262
	TR	NOTE	0.250	11/15/23	0.262	50,000	944	338,484.12	0.262
	TR	NOTE	0.250	11/15/23	0.262	50,000	944	338,484.12	0.262
	TR	NOTE	0.250	11/15/23	0.262	50,000	944	338,484.12	0.262
	TR	NOTE	0.250	11/15/23	0.264	50,000	944	340,437.24	0.263
	TR	NOTE	0.250	11/15/23	0.264	50,000	944	340,437.24	0.263
	TR	NOTE	0.250	11/15/23	0.264	50,000	944	340,437.24	0.263
11/15/23	<b>PURCHASES</b>								
	CP	DEERE CAP		02/09/24	5.400	50,000			
	CP	DISNEY		02/12/24	5.600	50,000			
	CP	MIZUHO NY		03/01/24	5.460	50,000			
	CP	MIZUHO NY		03/01/24	5.460	50,000			
	CP	PEPSICO		07/01/24	5.320	50,000			
	DN	FNMA		12/01/23	5.240	50,000			
	DN	FNMA		12/01/23	5.240	50,000			
	DN	IADB		03/27/24	5.250	50,000			
	DN	IFC		05/03/24	5.210	50,000			
	DN	IFC		05/03/24	5.210	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	YCD	DNB	5.310	12/14/23	5.310	50,000			
	YCD	DNB	5.310	12/14/23	5.310	50,000			
	YCD	SUMI TRUST	5.620	03/04/24	5.620	50,000			
	YCD	SUMI TRUST	5.620	03/04/24	5.620	50,000			
	YCD	FORTIS	5.690	06/28/24	5.690	50,000			
	YCD	FORTIS	5.690	06/28/24	5.690	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/16/23</b>	<b>REDEMPTIONS</b>								
	TR	BILL		11/16/23	5.105	50,000	143	1,013,909.72	5.283
	TR	BILL		11/16/23	5.105	50,000	143	1,013,909.72	5.283
	TR	BILL		11/16/23	5.105	50,000	143	1,013,909.72	5.283
	TR	BILL		11/16/23	5.105	50,000	143	1,013,909.72	5.283
	TR	BILL		11/16/23	5.105	50,000	143	1,013,909.72	5.283
	TR	BILL		11/16/23	5.105	50,000	143	1,013,909.72	5.283
	TR	BILL		11/16/23	5.108	50,000	148	1,049,875.00	5.290
	TR	BILL		11/16/23	5.108	50,000	148	1,049,875.00	5.290
	TR	BILL		11/16/23	5.108	50,000	148	1,049,875.00	5.290
	TR	BILL		11/16/23	5.093	50,000	154	1,089,229.17	5.278
	TR	BILL		11/16/23	5.093	50,000	154	1,089,229.17	5.278
	TR	BILL		11/16/23	5.093	50,000	154	1,089,229.17	5.278
	TR	BILL		11/16/23	5.093	50,000	154	1,089,229.17	5.278
<b>11/16/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		12/14/23	5.330	50,000			
	CP	MUFG BK		12/14/23	5.330	50,000			
	DN	IADB		03/27/24	5.250	50,000			
	DN	IADB		03/27/24	5.250	50,000			
	DN	FHLB		05/01/24	5.220	50,000			
	DN	FHLB		05/01/24	5.220	50,000			
	DN	FHLB		05/29/24	5.200	50,000			
	TR	BILL		03/12/24	5.230	50,000			
	TR	BILL		03/12/24	5.230	50,000			
	TR	BILL		03/12/24	5.230	50,000			
	TR	BILL		03/12/24	5.230	50,000			
	TR	BILL		03/12/24	5.230	50,000			
	TR	BILL		03/12/24	5.230	50,000			
	TR	BILL		03/12/24	5.235	50,000			
	TR	BILL		03/12/24	5.235	50,000			
	TR	BILL		03/12/24	5.235	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.243	50,000			
	TR	BILL		03/12/24	5.243	50,000			
	TR	BILL		03/12/24	5.243	50,000			
	TR	BILL		05/02/24	5.170	50,000			
	TR	BILL		05/02/24	5.170	50,000			
	TR	BILL		05/02/24	5.170	50,000			
	TR	BILL		05/02/24	5.170	50,000			
	TR	BILL		05/02/24	5.170	50,000			
	TR	BILL		05/02/24	5.170	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>
<b>11/16/23</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		05/09/24	5.182	50,000			
	TR	BILL		05/09/24	5.182	50,000			
	YCD	MONTREAL	5.420	12/12/23	5.420	50,000			
	YCD	MONTREAL	5.420	12/12/23	5.420	50,000			
	YCD	KBC	5.310	12/14/23	5.310	50,000			
	YCD	KBC	5.310	12/14/23	5.310	50,000			
	YCD	UBS	5.740	06/28/24	5.740	50,000			
	YCD	UBS	5.740	06/28/24	5.740	50,000			
<b>11/17/23</b>	<b>NO REDEMPTIONS</b>								
<b>11/17/23</b>	<b>PURCHASES</b>								
	CP	UPS		12/27/23	5.280	50,000			
	CP	DISNEY		03/27/24	5.600	50,000			
	DN	FHLB		04/09/24	5.225	50,000			
	DN	FHLB		04/09/24	5.225	50,000			
	DN	FHLB		05/01/24	5.210	50,000			
	DN	FHLB		05/01/24	5.210	50,000			
	TR	BILL		05/09/24	5.183	50,000			
	TR	BILL		05/09/24	5.183	50,000			
	TR	BILL		05/09/24	5.183	50,000			
	TR	BILL		05/09/24	5.185	50,000			
	TR	BILL		05/09/24	5.185	50,000			
	TR	BILL		05/09/24	5.185	50,000			
	YCD	DNB	5.310	12/27/23	5.310	50,000			
	YCD	DNB	5.310	12/27/23	5.310	50,000			
<b>11/20/23</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		11/20/23	5.300	50,000	18	132,500.00	5.388
	CP	CR AG NY		11/20/23	5.300	50,000	18	132,500.00	5.388
	CP	CHARIOT		11/20/23	5.380	50,000	35	261,527.78	5.483
	CP	CHARIOT		11/20/23	5.380	50,000	35	261,527.78	5.483
	CP	MUFG BK		11/20/23	5.380	50,000	38	283,944.44	5.486
	CP	MUFG BK		11/20/23	5.380	50,000	38	283,944.44	5.486
	CP	DEERE CAP		11/20/23	5.330	50,000	66	488,583.33	5.457
	DN	FNMA		11/20/23	5.240	50,000	17	123,722.22	5.326
	DN	FNMA		11/20/23	5.240	50,000	17	123,722.22	5.326
	DN	FNMA		11/20/23	5.240	50,000	17	123,722.22	5.326
	DN	FNMA		11/20/23	5.240	50,000	17	123,722.22	5.326
	YCD	KBC	5.310	11/20/23	5.310	50,000	35	258,125.00	5.384
	YCD	KBC	5.310	11/20/23	5.310	50,000	35	258,125.00	5.384
	YCD	SWEDBANK	5.290	11/20/23	5.290	50,000	38	279,194.44	5.363
	YCD	SWEDBANK	5.290	11/20/23	5.290	50,000	38	279,194.44	5.363



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/20/23</b>	<b>PURCHASES</b>								
	CP	CR AG NY		12/29/23	5.300	50,000			
	CP	CR AG NY		12/29/23	5.300	50,000			
	DN	FNMA		03/04/24	5.215	50,000			
	DN	FNMA		03/04/24	5.215	50,000			
	DN	FHLB		03/27/24	5.235	50,000			
	DN	FHLB		03/27/24	5.235	50,000			
	DN	FHLB		05/14/24	5.200	50,000			
	DN	FHLB		05/14/24	5.200	50,000			
	DN	FHLB		05/29/24	5.185	50,000			
	DN	FHLB		05/29/24	5.185	50,000			
	DN	FHLB		10/01/24	5.045	50,000			
	DN	FHLB		10/01/24	5.045	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		03/12/24	5.240	50,000			
	TR	BILL		05/09/24	5.185	50,000			
	TR	BILL		05/09/24	5.185	50,000			
	TR	BILL		05/09/24	5.185	50,000			
	TR	BILL		05/09/24	5.188	50,000			
	TR	BILL		05/09/24	5.188	50,000			
	TR	BILL		05/09/24	5.188	50,000			
	YCD	SWEDBANK	5.490	03/25/24	5.490	50,000			
	YCD	SWEDBANK	5.490	03/25/24	5.490	50,000			
	YCD	MIZUHO	5.630	03/25/24	5.630	50,000			
	YCD	MIZUHO	5.630	03/25/24	5.630	50,000			
	YCD	FORTIS	5.650	05/01/24	5.650	50,000			
	YCD	FORTIS	5.650	05/01/24	5.650	50,000			
<b>11/21/23</b>	<b>NO REDEMPTIONS</b>								
<b>11/21/23</b>	<b>PURCHASES</b>								
	DN	FHLMC		03/25/24	5.220	50,000			
	DN	FHLMC		03/25/24	5.220	50,000			
	DN	FNMA		04/02/24	5.205	50,000			
	DN	FNMA		04/02/24	5.205	50,000			
	DN	FHLB		04/09/24	5.225	50,000			
	DN	FHLB		04/09/24	5.225	50,000			
	DN	IBRD		05/01/24	5.200	50,000			
	DN	IBRD		05/01/24	5.200	50,000			
	DN	IBRD		05/01/24	5.200	50,000			
	DN	IBRD		05/01/24	5.200	50,000			
	DN	IBRD		05/08/24	5.200	50,000			
	DN	IBRD		05/08/24	5.200	50,000			
	TR	BILL		12/12/23	5.265	50,000			
	TR	BILL		12/12/23	5.265	50,000			
	TR	BILL		12/12/23	5.265	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/21/23</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		02/08/24	5.230	50,000			
	TR	BILL		02/08/24	5.230	50,000			
	TR	BILL		03/12/24	5.230	50,000			
	TR	BILL		03/12/24	5.230	50,000			
	TR	BILL		03/12/24	5.231	50,000			
	TR	BILL		03/12/24	5.231	50,000			
	TR	BILL		03/12/24	5.231	50,000			
	TR	BILL		03/12/24	5.235	50,000			
	TR	BILL		03/12/24	5.235	50,000			
	TR	BILL		03/12/24	5.235	50,000			
	YCD	SVENSKA	5.500	04/02/24	5.500	50,000			
	YCD	SVENSKA	5.500	04/02/24	5.500	50,000			
<b>11/22/23</b>	<b>NO REDEMPTIONS</b>								
<b>11/22/23</b>	<b>PURCHASES</b>								
	TR	BILL		05/09/24	5.190	50,000			
	TR	BILL		05/09/24	5.190	50,000			
	TR	BILL		05/09/24	5.193	50,000			
	TR	BILL		05/09/24	5.193	50,000			
	TR	BILL		05/09/24	5.195	50,000			
	TR	BILL		05/09/24	5.195	50,000			
	TR	BILL		05/09/24	5.195	50,000			
<b>11/27/23</b>	<b>REDEMPTIONS</b>								
	CP	DISNEY		11/27/23	5.450	50,000	96	726,666.67	5.607
	CP	DISNEY		11/27/23	5.450	50,000	96	726,666.67	5.607
	CP	PEPSICO		11/27/23	5.310	50,000	102	752,250.00	5.466
	CP	CAFCO		11/27/23	5.520	50,000	123	943,000.00	5.704
	DEB	FNMA	0.250	11/27/23	0.234	50,000	928	297,111.11	0.234
	DEB	FNMA	0.250	11/27/23	0.232	50,000	1,042	331,444.44	0.232
	DEB	FNMA	0.250	11/27/23	0.232	50,000	1,042	331,444.44	0.232
	DN	IBRD		11/27/23	5.150	50,000	137	979,930.56	5.326
	DN	IBRD		11/27/23	5.150	50,000	137	979,930.56	5.326
	DN	IBRD		11/27/23	5.150	50,000	139	994,236.11	5.327
	DN	IBRD		11/27/23	5.150	50,000	139	994,236.11	5.327
	DN	FHLB		11/27/23	5.180	50,000	139	1,000,027.78	5.359
	DN	FHLB		11/27/23	5.180	50,000	139	1,000,027.78	5.359
	DN	FFCB		11/27/23	5.130	50,000	152	1,083,000.00	5.316
	DN	FFCB		11/27/23	5.130	50,000	152	1,083,000.00	5.316
	DN	FFCB		11/27/23	5.130	50,000	152	1,083,000.00	5.316
	DN	FHLMC		11/27/23	4.995	50,000	154	1,068,375.00	5.175
	DN	FHLMC		11/27/23	4.995	50,000	154	1,068,375.00	5.175
	DN	FHLB		11/27/23	5.135	50,000	154	1,098,319.44	5.323
	DN	FHLB		11/27/23	5.135	50,000	154	1,098,319.44	5.323

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/27/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FHLB		11/27/23	5.135	50,000	158	1,126,847.22	5.326
	DN	FFCB		11/27/23	5.150	50,000	158	1,130,138.89	5.342
	DN	FFCB		11/27/23	5.150	50,000	158	1,130,138.89	5.342
	DN	IBRD		11/27/23	5.050	50,000	165	1,157,291.67	5.241
	DN	IBRD		11/27/23	5.050	50,000	165	1,157,291.67	5.241
	YCD	SUMI TRUST	5.510	11/27/23	5.510	50,000	77	589,263.89	5.587
	YCD	SUMI TRUST	5.510	11/27/23	5.510	50,000	77	589,263.89	5.587
	YCD	SUMI TRUST	5.510	11/27/23	5.510	50,000	77	589,263.89	5.587
	YCD	SE BANKEN	5.480	11/27/23	5.480	50,000	102	776,333.33	5.556
	YCD	SE BANKEN	5.480	11/27/23	5.480	50,000	102	776,333.33	5.556
	YCD	FORTIS	5.610	11/27/23	5.610	50,000	124	966,166.67	5.688
	YCD	FORTIS	5.610	11/27/23	5.610	50,000	124	966,166.67	5.688
	YCD	MIZUHO	5.580	11/27/23	5.580	50,000	132	1,023,000.00	5.658
	YCD	MIZUHO	5.580	11/27/23	5.580	50,000	132	1,023,000.00	5.658
	YCD	SUMITOMO	5.420	11/27/23	5.420	50,000	138	1,038,833.33	5.495
	YCD	SUMITOMO	5.420	11/27/23	5.420	50,000	138	1,038,833.33	5.495
	YCD	ANZ	5.280	11/27/23	5.280	50,000	154	1,129,333.33	5.353
	YCD	ANZ	5.280	11/27/23	5.280	50,000	154	1,129,333.33	5.353
<b>11/27/23</b>	<b>PURCHASES</b>								
	DN	FHLMC		03/27/24	5.210	50,000			
	DN	FHLMC		03/27/24	5.210	50,000			
	DN	FHLB		04/26/24	5.240	50,000			
	DN	FHLB		04/26/24	5.240	50,000			
	YCD	KBC	5.310	12/27/23	5.310	50,000			
	YCD	KBC	5.310	12/27/23	5.310	50,000			
	YCD	SOC GEN	5.600	03/29/24	5.600	50,000			
	YCD	SOC GEN	5.600	03/29/24	5.600	50,000			
<b>11/28/23</b>	<b>REDEMPTIONS</b>								
	DN	FHLMC		11/28/23	4.750	50,000	286	1,886,805.56	5.005
	DN	FHLMC		11/28/23	4.750	50,000	286	1,886,805.56	5.005
	TR	BILL		11/28/23	5.255	50,000	70	510,902.78	5.383
	TR	BILL		11/28/23	5.255	50,000	70	510,902.78	5.383
	TR	BILL		11/28/23	5.255	50,000	70	510,902.78	5.383
	TR	BILL		11/28/23	5.255	50,000	70	510,902.78	5.383
	TR	BILL		11/28/23	5.255	50,000	70	510,902.78	5.383
	TR	BILL		11/28/23	5.255	50,000	70	510,902.78	5.383
	TR	BILL		11/28/23	5.245	50,000	77	560,923.61	5.378
	TR	BILL		11/28/23	5.245	50,000	77	560,923.61	5.378
	TR	BILL		11/28/23	5.245	50,000	77	560,923.61	5.378
	TR	BILL		11/28/23	5.250	50,000	77	561,458.33	5.383
	TR	BILL		11/28/23	5.250	50,000	77	561,458.33	5.383
	TR	BILL		11/28/23	5.250	50,000	77	561,458.33	5.383

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/28/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		11/28/23	5.255	50,000	77	561,993.06	5.389
	TR	BILL		11/28/23	5.255	50,000	77	561,993.06	5.389
	TR	BILL		11/28/23	5.255	50,000	77	561,993.06	5.389
	TR	BILL		11/28/23	5.265	50,000	82	599,625.00	5.403
	TR	BILL		11/28/23	5.265	50,000	82	599,625.00	5.403
	TR	BILL		11/28/23	5.270	50,000	111	812,458.33	5.431
	TR	BILL		11/28/23	5.270	50,000	111	812,458.33	5.431
	TR	BILL		11/28/23	5.270	50,000	111	812,458.33	5.431
	TR	BILL		11/28/23	5.270	50,000	111	812,458.33	5.431
	TR	BILL		11/28/23	5.285	50,000	119	873,493.06	5.454
	TR	BILL		11/28/23	5.285	50,000	119	873,493.06	5.454
	TR	BILL		11/28/23	5.288	50,000	119	873,906.25	5.456
	TR	BILL		11/28/23	5.288	50,000	119	873,906.25	5.456
	TR	BILL		11/28/23	5.288	50,000	119	873,906.25	5.456
	TR	BILL		11/28/23	5.290	50,000	119	874,319.44	5.459
	TR	BILL		11/28/23	5.290	50,000	119	874,319.44	5.459
	TR	BILL		11/28/23	5.290	50,000	119	874,319.44	5.459
	TR	BILL		11/28/23	5.291	50,000	119	874,402.08	5.459
	TR	BILL		11/28/23	5.291	50,000	119	874,402.08	5.459
	YCD	KBC	5.310	11/28/23	5.310	50,000	32	236,000.00	5.384
	YCD	KBC	5.310	11/28/23	5.310	50,000	32	236,000.00	5.384
	YCD	CIC	5.370	11/28/23	5.370	50,000	197	1,469,291.67	5.445
	YCD	CIC	5.370	11/28/23	5.370	50,000	197	1,469,291.67	5.445
<b>11/28/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		12/05/23	5.270	50,000			
	CP	MUFG BK		12/05/23	5.270	50,000			
	CP	ATLANTIC		12/27/23	5.340	50,000			
	CP	CRC		03/25/24	5.480	50,000			
	CP	MICROSOFT		05/29/24	5.350	50,000			
	CP	MICROSOFT		05/29/24	5.350	50,000			
	CP	PEPSICO		07/29/24	5.190	50,000			
	DN	IADB		04/09/24	5.230	50,000			
	DN	IADB		04/09/24	5.230	50,000			
	DN	IBRD		04/09/24	5.230	50,000			
	DN	IBRD		04/09/24	5.230	50,000			
	DN	IBRD		05/01/24	5.230	50,000			
	DN	IBRD		05/01/24	5.230	50,000			
	DN	FHLB		05/01/24	5.240	50,000			
	YCD	SUMI TRUST	5.560	04/02/24	5.560	50,000			
	YCD	SUMI TRUST	5.560	04/02/24	5.560	50,000			
<b>11/29/23</b>	<b>REDMEPTIONS</b>								
	CP	CHARIOT		11/29/23	5.380	50,000	33	246,583.33	5.482
	CP	CHARIOT		11/29/23	5.380	50,000	33	246,583.33	5.482

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/29/23</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	APPLE		11/29/23	5.320	50,000	57	421,166.67	5.440
	DN	IADB		11/29/23	5.320	50,000	56	413,777.78	5.439
	DN	FHLB		11/29/23	5.285	50,000	75	550,520.83	5.418
	DN	FHLB		11/29/23	5.285	50,000	75	550,520.83	5.418
	DN	FHLB		11/29/23	5.285	50,000	75	550,520.83	5.418
	YCD	DNB	5.300	11/29/23	5.300	50,000	29	213,472.22	5.374
	YCD	DNB	5.300	11/29/23	5.300	50,000	29	213,472.22	5.374
	YCD	CR AG CIB	5.330	11/29/23	5.330	50,000	35	259,097.22	5.404
	YCD	CR AG CIB	5.330	11/29/23	5.330	50,000	35	259,097.22	5.404
	YCD	NORINCHUK	5.500	11/29/23	5.500	50,000	75	572,916.67	5.576
	YCD	NORINCHUK	5.500	11/29/23	5.500	50,000	75	572,916.67	5.576
<b>11/29/23</b>	<b>NO PURCHASES</b>								
<b>11/30/23</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	2.875	11/30/23	3.004	50,000	506	2,079,181.60	3.005
	TR	NOTE	2.875	11/30/23	3.004	50,000	506	2,079,181.60	3.005
	TR	NOTE	2.875	11/30/23	3.004	50,000	506	2,079,181.60	3.005
	TR	NOTE	2.875	11/30/23	3.004	50,000	506	2,079,181.60	3.005
	TR	NOTE	2.875	11/30/23	3.004	50,000	506	2,079,181.60	3.005
	TR	NOTE	2.875	11/30/23	3.004	50,000	506	2,079,181.60	3.005
	TR	NOTE	0.500	11/30/23	2.115	50,000	618	1,759,014.42	2.135
	TR	NOTE	0.500	11/30/23	2.115	50,000	618	1,759,014.42	2.135
	TR	NOTE	0.500	11/30/23	2.115	50,000	618	1,759,014.42	2.135
	TR	NOTE	0.500	11/30/23	2.115	50,000	618	1,759,014.42	2.135
	TR	NOTE	0.500	11/30/23	2.115	50,000	618	1,759,014.42	2.135
	TR	NOTE	0.500	11/30/23	2.115	50,000	618	1,759,014.42	2.135
	TR	NOTE	0.500	11/30/23	2.115	50,000	618	1,759,014.42	2.135
	TR	NOTE	0.500	11/30/23	2.115	50,000	618	1,759,014.42	2.135
	TR	NOTE	0.500	11/30/23	0.981	50,000	681	909,705.52	0.984
	TR	NOTE	0.500	11/30/23	0.981	50,000	681	909,705.52	0.984
	TR	NOTE	0.500	11/30/23	0.981	50,000	681	909,705.52	0.984
	TR	NOTE	0.500	11/30/23	0.895	50,000	686	836,967.72	0.897
	TR	NOTE	0.500	11/30/23	0.895	50,000	686	836,967.72	0.897
	TR	NOTE	0.500	11/30/23	0.895	50,000	686	836,967.72	0.897
	TR	NOTE	0.500	11/30/23	0.897	50,000	686	838,920.84	0.899
	TR	NOTE	0.500	11/30/23	0.897	50,000	686	838,920.84	0.899
	TR	NOTE	0.500	11/30/23	0.897	50,000	686	838,920.84	0.899
	TR	NOTE	0.500	11/30/23	0.675	50,000	708	652,858.86	0.675
	TR	NOTE	0.500	11/30/23	0.675	50,000	708	652,858.86	0.675
	TR	NOTE	0.500	11/30/23	0.675	50,000	708	652,858.86	0.675
	TR	NOTE	0.500	11/30/23	0.675	50,000	708	652,858.86	0.675
	TR	NOTE	0.500	11/30/23	0.657	50,000	716	642,728.37	0.657
	TR	NOTE	0.500	11/30/23	0.657	50,000	716	642,728.37	0.657
	TR	NOTE	0.500	11/30/23	0.657	50,000	716	642,728.37	0.657

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>11/30/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	NOTE	0.500	11/30/23	0.657	50,000	716	642,728.37	0.657
	TR	NOTE	0.500	11/30/23	0.657	50,000	716	642,728.37	0.657
	TR	NOTE	0.500	11/30/23	0.657	50,000	716	642,728.37	0.657
	TR	NOTE	0.500	11/30/23	0.659	50,000	716	644,681.49	0.659
	TR	NOTE	0.500	11/30/23	0.659	50,000	716	644,681.49	0.659
	TR	NOTE	0.500	11/30/23	0.659	50,000	716	644,681.49	0.659
	TR	NOTE	0.500	11/30/23	0.705	50,000	721	694,990.55	0.707
	TR	NOTE	0.500	11/30/23	0.705	50,000	721	694,990.55	0.707
	TR	NOTE	0.500	11/30/23	0.705	50,000	721	694,990.55	0.707
	TR	NOTE	0.500	11/30/23	0.705	50,000	721	694,990.55	0.707
	TR	NOTE	0.500	11/30/23	0.705	50,000	721	694,990.55	0.707
	TR	NOTE	0.500	11/30/23	0.705	50,000	721	694,990.55	0.707
	TR	NOTE	0.500	11/30/23	0.605	50,000	728	602,141.99	0.605
	TR	NOTE	0.500	11/30/23	0.605	50,000	728	602,141.99	0.605
<b>11/30/23</b>	<b>PURCHASES</b>								
	CD	WELLS FGO	5.550	12/02/24	5.550	50,000			
	CD	WELLS FGO	5.550	12/02/24	5.550	50,000			
	CP	RBC NY		03/25/24	5.460	50,000			
	CP	RBC NY		03/25/24	5.460	50,000			
	CP	DISNEY		03/25/24	5.600	50,000			
	CP	DISNEY		03/25/24	5.600	50,000			
	CP	COCA COLA		04/26/24	5.350	50,000			
	CP	COCA COLA		04/26/24	5.350	50,000			
	CP	CAFCO		04/26/24	5.480	50,000			
	CP	CAFCO		04/26/24	5.480	50,000			
	CP	METLIFE STF		05/01/24	5.400	50,000			
	CP	METLIFE STF		05/01/24	5.400	50,000			
	DN	FHLB		12/04/23	5.220	50,000			
	DN	FHLB		12/04/23	5.220	50,000			
	DN	IFC		04/02/24	5.230	50,000			
	DN	IFC		04/02/24	5.230	50,000			
	DN	FFCB		04/26/24	5.190	50,000			
	DN	FFCB		04/26/24	5.190	50,000			
	DN	FHLB		04/26/24	5.220	50,000			
	DN	FHLB		04/26/24	5.220	50,000			
	DN	IADB		04/26/24	5.230	50,000			
	DN	IADB		04/26/24	5.230	50,000			
	DN	FFCB		07/01/24	5.000	50,000			
	DN	FFCB		07/01/24	5.000	50,000			
	TR	BILL		12/12/23	5.265	50,000			
	TR	BILL		12/12/23	5.265	50,000			
	TR	BILL		05/09/24	5.165	50,000			
	TR	BILL		05/09/24	5.165	50,000			
	TR	BILL		05/09/24	5.165	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/30/23	PURCHASES (Continued)								
	TR	BILL		05/09/24	5.168	50,000			
	TR	BILL		05/09/24	5.168	50,000			
	TR	BILL		05/09/24	5.168	50,000			
	YCD	DNB	5.270	12/07/23	5.270	50,000			
	YCD	DNB	5.270	12/07/23	5.270	50,000			
	YCD	CR AG CIB	5.510	03/29/24	5.510	50,000			
	YCD	CR AG CIB	5.510	03/29/24	5.510	50,000			
	YCD	CIC	5.630	07/01/24	5.630	50,000			
	YCD	CIC	5.630	07/01/24	5.630	50,000			
	YCD	NB CANADA	5.580	09/03/24	5.580	50,000			
	YCD	NB CANADA	5.580	09/03/24	5.580	50,000			

## FOOTNOTES

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



## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	08/30/23	5.340	8,000,000.00	02/28/24
New Omni Bank, N.A.	09/15/23	5.300	30,000,000.00	03/15/24
New Omni Bank, N.A.	10/12/23	5.320	9,000,000.00	04/11/24
New Omni Bank, N.A.	11/16/23	5.220	15,000,000.00	05/16/24
<b>BREA</b>				
American First Credit Union	09/06/23	5.320	27,000,000.00	03/06/24
American First Credit Union	09/22/23	5.350	23,000,000.00	03/22/24
<b>CHICO</b>				
Tri Counties Bank	10/27/23	5.380	50,000,000.00	01/26/24
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	11/30/23	5.340	2,000,000.00	02/29/24
<b>DOWNEY</b>				
Financial Partners Credit Union	10/05/23	5.420	10,000,000.00	01/04/24
Financial Partners Credit Union	10/26/23	5.390	20,000,000.00	01/25/24
<b>EL MONTE</b>				
Cathay Bank	08/17/23	5.330	50,000,000.00	02/15/24
Cathay Bank	08/23/23	5.320	100,000,000.00	02/21/24
Cathay Bank	09/14/23	5.340	25,000,000.00	03/14/24
Cathay Bank	11/09/23	5.310	125,000,000.00	05/09/24
<b>FRESNO</b>				
FFB (FKA Fresno First Bank)	10/05/23	5.350	2,000,000.00	04/04/24
<b>FOLSOM</b>				
Safe Credit Union	11/29/23	5.300	1,000,000.00	05/29/24
<b>GARDEN GROVE</b>				
US Metro Bank	06/07/23	5.250	10,000,000.00	12/06/23
US Metro Bank	06/08/23	5.250	20,000,000.00	12/07/23
US Metro Bank	11/17/23	5.260	5,000,000.00	05/17/24
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	10/05/23	5.410	25,000,000.00	04/04/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>IRVINE</b>				
CommerceWest Bank	10/05/23	5.370	30,000,000.00	04/04/24
CommerceWest Bank	10/20/23	5.370	5,000,000.00	04/19/24
CommerceWest Bank	11/09/23	5.290	15,000,000.00	05/09/24
Commercial Bank of California	10/05/23	5.410	1,000,000.00	01/04/24
First Foundation Bank	09/06/23	5.380	22,000,000.00	12/06/23
First Foundation Bank	09/07/23	5.380	50,000,000.00	12/07/23
First Foundation Bank	10/06/23	5.430	44,000,000.00	01/05/24
First Foundation Bank	10/20/23	5.440	50,000,000.00	01/19/24
First Foundation Bank	10/25/23	5.400	50,000,000.00	01/24/24
First Foundation Bank	11/17/23	5.360	37,000,000.00	02/16/24
First Foundation Bank	11/30/23	5.360	47,000,000.00	02/29/24
Pacific Premier Bank	06/08/23	5.250	50,000,000.00	12/07/23
Pacific Premier Bank	07/06/23	5.260	50,000,000.00	01/04/24
Pacific Premier Bank	09/22/23	5.340	50,000,000.00	03/22/24
Pacific Premier Bank	11/08/23	5.290	50,000,000.00	05/08/24
Pacific Premier Bank	11/30/23	5.260	25,000,000.00	05/30/24
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	10/04/23	5.360	3,000,000.00	04/03/24
<b>LOS ANGELES</b>				
Bank of Hope	06/02/23	5.320	75,000,000.00	12/01/23
Bank of Hope	10/05/23	5.410	135,000,000.00	04/04/24
Bank of Hope	11/15/23	5.320	90,000,000.00	05/15/24
Commonwealth Business Bank	06/09/23	5.220	13,000,000.00	12/08/23
Commonwealth Business Bank	09/07/23	5.310	12,000,000.00	03/07/24
Commonwealth Business Bank	11/02/23	5.360	5,000,000.00	05/02/24
CTBC Bank Corp. (USA)	08/18/23	5.320	60,000,000.00	02/16/24
CTBC Bank Corp. (USA)	09/15/23	5.350	40,000,000.00	03/15/24
CTBC Bank Corp. (USA)	10/12/23	5.370	50,000,000.00	04/11/24
Hanmi Bank	06/15/23	5.160	30,000,000.00	12/14/23
Hanmi Bank	07/12/23	5.310	20,000,000.00	01/10/24
Hanmi Bank	08/11/23	5.310	15,000,000.00	02/09/24
Hanmi Bank	09/14/23	5.340	25,000,000.00	03/14/24
Hanmi Bank	11/09/23	5.310	30,000,000.00	05/09/24
Manufacturers Bank	11/30/23	5.340	20,000,000.00	02/29/24
Open Bank	06/07/23	5.250	10,000,000.00	12/06/23
Open Bank	10/05/23	5.390	14,000,000.00	01/04/24
Open Bank	11/30/23	5.310	10,000,000.00	02/29/24
Open Bank	10/25/23	5.350	16,000,000.00	04/24/24
Open Bank	11/01/23	5.360	10,000,000.00	05/01/24
PCB Bank (FKA Pacific City Bank)	09/13/23	5.320	20,000,000.00	03/13/24
PCB Bank (FKA Pacific City Bank)	10/05/23	5.370	30,000,000.00	04/04/24
PCB Bank (FKA Pacific City Bank)	10/13/23	5.350	10,000,000.00	04/12/24
Preferred Bank	09/13/23	5.300	125,000,000.00	03/13/24
Preferred Bank	11/09/23	5.270	20,000,000.00	05/09/24
Royal Business Bank	11/02/23	5.370	50,000,000.00	02/01/24
Royal Business Bank	11/10/23	5.330	30,000,000.00	02/09/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>LOS ANGELES (Continued)</b>				
State Bank of India (California)	09/13/23	5.340	30,000,000.00	03/13/24
<b>OAKLAND</b>				
Beneficial State Bank	09/08/23	5.390	1,000,000.00	12/08/23
California Bank of Commerce	09/01/23	5.370	10,000,000.00	12/01/23
California Bank of Commerce	09/14/23	5.340	5,000,000.00	03/14/24
California Bank of Commerce	10/04/23	5.380	13,500,000.00	04/03/24
California Bank of Commerce	11/01/23	5.360	5,000,000.00	05/01/24
Community Bank of the Bay	09/07/23	5.330	30,000,000.00	12/07/23
Metropolitan Bank	08/17/23	5.330	1,000,000.00	02/15/24
Metropolitan Bank	08/31/23	5.340	2,000,000.00	02/29/24
<b>ONTARIO</b>				
Citizens Business Bank	11/30/23	5.310	50,000,000.00	02/29/24
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	07/06/23	5.240	5,000,000.00	01/04/24
Malaga Bank F.S.B.	07/14/23	5.270	46,000,000.00	01/12/24
<b>PASADENA</b>				
American Plus Bank, N.A.	07/21/23	5.250	14,000,000.00	01/19/24
American Plus Bank, N.A.	10/27/23	5.330	6,000,000.00	01/26/24
American Plus Bank, N.A.	08/02/23	5.260	3,000,000.00	01/31/24
American Plus Bank, N.A.	11/09/23	5.290	4,000,000.00	02/08/24
American Plus Bank, N.A.	11/15/23	5.270	8,000,000.00	02/14/24
American Plus Bank, N.A.	09/15/23	5.300	5,000,000.00	03/15/24
American Plus Bank, N.A.	10/06/23	5.330	10,000,000.00	04/05/24
East West Bank	07/06/23	5.240	50,000,000.00	01/04/24
East West Bank	07/12/23	5.290	175,000,000.00	01/10/24
East West Bank	07/28/23	5.310	75,000,000.00	01/26/24
Wescom Central Credit Union	09/08/23	5.390	20,000,000.00	12/08/23
Wescom Central Credit Union	09/13/23	5.370	50,000,000.00	12/13/23
Wescom Central Credit Union	10/12/23	5.410	50,000,000.00	01/11/24
Wescom Central Credit Union	10/13/23	5.420	25,000,000.00	01/12/24
<b>PORTERVILLE</b>				
Bank of The Sierra	09/07/23	5.330	5,000,000.00	03/07/24
Bank of The Sierra	10/26/23	5.370	10,000,000.00	04/25/24
<b>REDDING</b>				
Cornerstone Community Bank	08/11/23	5.310	8,500,000.00	02/09/24
Cornerstone Community Bank	10/18/23	5.370	9,000,000.00	04/17/24

## 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	07/13/23	5.330	20,000,000.00	01/11/24
Provident Credit Union	07/13/23	5.330	20,000,000.00	01/11/24
Provident Credit Union	08/10/23	5.310	20,000,000.00	02/08/24
Provident Credit Union	08/17/23	5.330	20,000,000.00	02/15/24
Provident Credit Union	09/01/23	5.350	20,000,000.00	03/01/24
Provident Credit Union	09/06/23	5.320	20,000,000.00	03/06/24
Provident Credit Union	09/14/23	5.350	40,000,000.00	03/14/24
Provident Credit Union	09/15/23	5.350	20,000,000.00	03/15/24
Provident Credit Union	10/05/23	5.400	20,000,000.00	04/04/24
Provident Credit Union	11/02/23	5.390	50,000,000.00	05/02/24
<b>ROWLAND HEIGHTS</b>				
First General Bank	10/04/23	5.340	1,000,000.00	04/03/24
<b>ROSEMEAD</b>				
Pacific Alliance Bank	10/04/23	5.380	4,000,000.00	04/03/24
<b>ROSEVILLE</b>				
Five Star Bank	07/13/23	5.310	75,000,000.00	01/11/24
Five Star Bank	11/30/23	5.290	75,000,000.00	02/29/24
Five Star Bank	09/14/23	5.320	50,000,000.00	03/14/24
Five Star Bank	11/29/23	5.260	50,000,000.00	05/29/24
<b>SACRAMENTO</b>				
Golden 1 Credit Union	06/15/23	5.170	75,000,000.00	12/14/23
Golden 1 Credit Union	09/06/23	5.330	75,000,000.00	03/06/24
Golden 1 Credit Union	11/02/23	5.400	150,000,000.00	05/02/24
River City Bank	07/13/23	5.330	50,000,000.00	01/11/24
<b>SAN DIEGO</b>				
Axos Bank	06/08/23	5.230	100,000,000.00	12/07/23
Axos Bank	08/30/23	5.360	25,000,000.00	02/28/24
Axos Bank	09/13/23	5.320	100,000,000.00	03/13/24
Axos Bank	10/11/23	5.370	50,000,000.00	04/10/24
Axos Bank	10/18/23	5.350	25,000,000.00	04/17/24
Bank of Southern California N.A.	07/20/23	5.300	10,000,000.00	01/18/24
Bank of Southern California N.A.	11/30/23	5.310	25,000,000.00	02/29/24
Bank of Southern California N.A.	11/16/23	5.260	20,000,000.00	05/16/24
Bank of Southern California N.A.	11/17/23	5.260	5,000,000.00	05/17/24
California Coast Credit Union	08/16/23	5.310	1,000,000.00	02/14/24
Mission Federal Credit Union	07/05/23	5.270	50,000,000.00	01/04/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
<b>SAN FRANCISCO</b>				
Bank of San Francisco	06/23/23	5.220	10,000,000.00	12/15/23
Bank of San Francisco	09/08/23	5.360	10,000,000.00	03/08/24
Mission National Bank	10/04/23	5.370	15,000,000.00	01/04/24
Mission National Bank	10/19/23	5.390	5,000,000.00	01/18/24
<b>SAN JOSE</b>				
Meriwest Credit Union	07/13/23	5.340	10,000,000.00	01/11/24
Meriwest Credit Union	07/26/23	5.310	25,000,000.00	01/24/24
Meriwest Credit Union	11/08/23	5.360	10,000,000.00	02/07/24
Technology Credit Union	08/31/23	5.360	100,000,000.00	02/29/24
Technology Credit Union	10/06/23	5.390	100,000,000.00	04/05/24
Technology Credit Union	11/02/23	5.400	50,000,000.00	05/02/24
Technology Credit Union	11/16/23	5.280	50,000,000.00	05/16/24
<b>SANTA ANA</b>				
Banc of California, N.A.	06/02/23	5.310	25,000,000.00	12/01/23
Banc of California, N.A.	07/13/23	5.330	75,000,000.00	01/11/24
Banc of California, N.A.	07/19/23	5.290	75,000,000.00	01/17/24
Banc of California, N.A.	09/01/23	5.350	25,000,000.00	03/01/24
<b>SANTA ROSA</b>				
Poppy Bank	06/07/23	5.260	72,000,000.00	12/06/23
Poppy Bank	07/12/23	5.320	50,000,000.00	01/10/24
Poppy Bank	07/20/23	5.310	70,000,000.00	01/18/24
Poppy Bank	08/17/23	5.340	30,000,000.00	02/15/24
Poppy Bank	09/08/23	5.370	23,000,000.00	03/08/24
Poppy Bank	11/29/23	5.290	50,000,000.00	05/29/24
<b>SUN VALLEY</b>				
Mission Valley Bank	11/01/23	5.360	10,000,000.00	05/01/24
<b>VACAVILLE</b>				
Travis Credit Union	09/08/23	5.370	100,000,000.00	03/08/24
Travis Credit Union	10/12/23	5.370	50,000,000.00	04/11/24
Travis Credit Union	11/09/23	5.320	50,000,000.00	05/09/24
Travis Credit Union	11/15/23	5.310	25,000,000.00	05/15/24
<b>WALNUT CREEK</b>				
Mechanics Bank	11/30/23	5.270	1,000,000.00	05/30/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>WATSONVILLE</b>				
Santa Cruz County Bank	07/07/23	5.270	10,000,000.00	01/05/24
Santa Cruz County Bank	11/09/23	5.290	10,000,000.00	05/09/24
<b>TOTAL TIME DEPOSITS NOVEMBER 2023</b>			<b>5,229,000,000.00</b>	

# BANK DEMAND DEPOSITS

## NOVEMBER 2023

(\$ in thousands)

### DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 232,573	\$ 1,895,000	\$ 4,744,350
2	249,746	1,760,000	5,124,995
3	231,311	1,750,000	5,045,246
4	231,311	1,750,000	5,045,246
5	231,311	1,750,000	5,046,729
6	285,274	1,620,000	5,098,006
7	233,172	1,440,000	4,421,678
8	221,323	1,290,000	4,629,827
9	292,098	1,100,000	4,213,385
10	251,302	2,105,000	4,275,557
11	251,302	2,105,000	4,275,557
12	251,302	2,105,000	4,275,557
13	278,322	1,600,000	3,912,988
14	279,237	1,755,000	4,824,748
15	247,767	1,545,000	4,992,596
16	235,555	1,460,000	4,802,378
17	235,690	1,185,000	5,505,335
18	235,690	1,185,000	5,505,335
19	235,690	1,185,000	5,505,335
20	331,518	655,000	4,776,944
21	243,148	245,000	4,672,839
22	234,793	75,000	4,498,407
23	234,793	75,000	4,498,479
24	253,958	2,605,000	4,498,479
25	253,958	2,605,000	4,498,479
26	253,958	2,605,000	4,498,479
27	254,956	1,725,000	4,446,674
28	248,440	1,630,000	4,465,653
29	246,701	1,565,000	5,681,065
30	264,195	1,735,000	5,377,578

**AVERAGE DOLLAR DAYS**

\$242,916 a/

\$1,487,258 b/

a/ The prescribed bank balance for November was \$241,381. This consisted of \$169,179 in compensating balances for services, balances for uncollected funds of \$72,855 and a deduction of \$653 for November 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**

1893

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on November 15, 2023, has determined and designated the amount of money available for deposit and investment as of November 10, 2023, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

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

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

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

JP Morgan Chase Bank	\$ 500,000,000
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)	11/13/2023	11/17/2023	\$ 636,800,000	\$ 7,618,200,000	\$ 5,254,000,000	\$ 12,872,200,000
(2)	11/20/2023	11/24/2023	\$ (1,715,300,000)	\$ 5,902,900,000	\$ 5,254,000,000	\$ 11,156,900,000
(3)	11/27/2023	12/1/2023	\$ (6,466,600,000)	\$ (563,700,000)	\$ 5,254,000,000	\$ 4,690,300,000
(4)	12/4/2023	12/8/2023	\$ 360,800,000	\$ (202,900,000)	\$ 5,254,000,000	\$ 5,051,100,000
(5)	12/11/2023	12/15/2023	\$ 50,300,000	\$ (152,600,000)	\$ 5,254,000,000	\$ 5,101,400,000



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

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

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

Dated: November 15, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO

Chair

Member

Member