

SUBMITTAL TO THE BOARD OF SUPERVISORS
COUNTY OF RIVERSIDE, STATE OF CALIFORNIA



ITEM: 2.15
(ID # 24270)

MEETING DATE:
Tuesday, February 27, 2024


FROM : TREASURER-TAX COLLECTOR:

SUBJECT: TREASURER-TAX COLLECTOR: Receive and file the Treasurer's Purchase Detail Report for January 2024, All Districts. [\$0]

RECOMMENDED MOTION: That the Board of Supervisors:

1. Receives and files the attached Treasurer's "Purchase Detail Report" for January 2024 in accordance with Government Code Section 53607

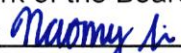
ACTION: Consent


Matthew Jennings, Treasurer-Tax Collector 2/13/2024

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Spiegel, seconded by Supervisor Perez and duly carried by unanimous vote, IT WAS ORDERED that the above matter is received and filed as recommended.

Ayes: Jeffries, Spiegel, Washington and Perez and Gutierrez
Nays: None
Absent: None
Date: February 27, 2024
xc: Tax Collector

Kimberly A. Rector
Clerk of the Board
By: 
Deputy

**SUBMITTAL TO THE BOARD OF SUPERVISORS COUNTY OF RIVERSIDE,
STATE OF CALIFORNIA**

FINANCIAL DATA	Current Fiscal Year:	Next Fiscal Year:	Total Cost:	Ongoing Cost
COST	\$ 0	\$ 0	\$ 0	\$ 0
NET COUNTY COST	\$ 0	\$ 0	\$ 0	\$ 0
SOURCE OF FUNDS: N/A			Budget Adjustment: N/A	
			For Fiscal Year: 2023-2024	

C.E.O. RECOMMENDATION: Approve

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for January 2024 is being submitted to the Board of Supervisors pursuant to the requirements of Section 53607 of the Government Code. Included in the report are investments which occurred as authorized by Section 53601 of the Government Code which were made collectively from "idle pooled funds" in the County Treasury not immediately required to meet daily expenditures. Also reported are specific investments made by the County Treasurer on behalf of various funds in the Treasury for which interest earnings accrue directly to the specific fund.



Treasurer's Pooled Investment Fund Purchase Detail Report

RIVCO All Aggregate (271225)

01/01/2024 - 01/31/2024

Dated: 02/08/2024

* Does not Lock Down.

01/02/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
313384SZ3	FEDERAL HOME LOAN BANKS	25,000,000.00	Buy	01/02/2024	01/02/2024	02/12/2024	99.401	24,850,236.00	-24,850,236.00
313384ZU6	FEDERAL HOME LOAN BANKS	10,000,000.00	Buy	01/02/2024	01/02/2024	07/24/2024	97.209	9,720,916.67	-9,720,916.67
313384ZU6	FEDERAL HOME LOAN BANKS	25,000,000.00	Buy	01/02/2024	01/02/2024	07/24/2024	97.209	24,302,291.67	-24,302,291.67
313384ZU6	FEDERAL HOME LOAN BANKS	15,000,000.00	Buy	01/02/2024	01/02/2024	07/24/2024	97.209	14,581,375.00	-14,581,375.00
3133EPT39	FEDERAL FARM CREDIT BANKS FUNDING CORP	20,000,000.00	Buy	01/02/2024	01/03/2024	04/03/2025	100.000	20,000,000.00	-20,000,000.00
3140HV2G8	FN BL4374	21,300,000.00	Buy	01/02/2024	01/04/2024	10/01/2026	93.648	19,947,117.19	-19,950,542.94
59515MF42	Microsoft Corporation	50,000,000.00	Buy	01/02/2024	01/03/2024	06/04/2024	97.760	48,880,125.00	-48,880,125.00
665278404	NORTHERN INST:US GVT SHS	81,368,123.62	Buy	01/02/2024	01/02/2024	01/31/2024	1.000	81,368,123.62	-81,368,123.62
7426M2H79	Private Export Funding Corporation	50,000,000.00	Buy	01/02/2024	01/03/2024	08/07/2024	96.974	48,487,027.78	-48,487,027.78
82619TBS5	Siemens Capital Company LLC	50,000,000.00	Buy	01/02/2024	01/02/2024	02/26/2024	99.192	49,595,902.78	-49,595,902.78
912828G38	UNITED STATES TREASURY	50,000,000.00	Buy	01/02/2024	01/02/2024	11/15/2024	97.754	48,876,953.13	-49,025,304.78
RP01032024542	JEF115	750,000,000.00	Buy	01/02/2024	01/02/2024	01/03/2024	100.000	750,000,000.00	-750,000,000.00
---	---	1,147,668,123.62	Buy	01/02/2024	---	03/12/2024	---	1,140,610,068.84	-1,140,761,846.24

01/03/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
06367DGB5	Bank of Montreal - Chicago Branch	50,000,000.00	Buy	01/03/2024	01/03/2024	07/11/2024	100.000	50,000,000.00	-50,000,000.00
22536DQG6	Credit Agricole Corporate And Investment Bank, New	50,000,000.00	Buy	01/03/2024	01/03/2024	01/16/2024	100.000	50,000,000.00	-50,000,000.00
313384A25	FEDERAL HOME LOAN BANKS	25,000,000.00	Buy	01/03/2024	01/03/2024	07/30/2024	97.138	24,284,465.28	-24,284,465.28
313384N39	FEDERAL HOME LOAN BANKS	15,000,000.00	Buy	01/03/2024	01/03/2024	11/04/2024	95.996	14,399,475.00	-14,399,475.00
78015JIT5	Royal Bank of Canada New York Branch	50,000,000.00	Buy	01/03/2024	01/03/2024	10/02/2024	100.000	50,000,000.00	-50,000,000.00
78015JIT5	Royal Bank of Canada New York Branch	10,000,000.00	Buy	01/03/2024	01/03/2024	10/02/2024	100.000	10,000,000.00	-10,000,000.00
82619TB97	Siemens Capital Company LLC	50,000,000.00	Buy	01/03/2024	01/03/2024	02/09/2024	99.454	49,727,125.00	-49,727,125.00
RP01042024537	JEF115	750,000,000.00	Buy	01/03/2024	01/03/2024	01/04/2024	100.000	750,000,000.00	-750,000,000.00
---	---	1,000,000,000.00	Buy	01/03/2024	01/03/2024	02/11/2024	---	998,411,065.28	-998,411,065.28

01/04/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
22536DQW1	Credit Agricole Corporate And Investment Bank, New	150,000,000.00	Buy	01/04/2024	01/04/2024	01/16/2024	100.000	150,000,000.00	-150,000,000.00
3130AYEE2	FEDERAL HOME LOAN BANKS	10,000,000.00	Buy	01/04/2024	01/09/2024	09/09/2024	99.954	9,995,400.00	-9,995,400.00
3135GALA7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,000,000.00	Buy	01/04/2024	01/08/2024	01/08/2025	100.000	10,000,000.00	-10,000,000.00
3135GALB5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,000,000.00	Buy	01/04/2024	01/08/2024	01/08/2025	100.000	10,000,000.00	-10,000,000.00
RP01052024533	RIVCO_JEFFERIES REPO	600,000,000.00	Buy	01/04/2024	01/04/2024	01/05/2024	100.000	600,000,000.00	-600,000,000.00
---	---	780,000,000.00	Buy	01/04/2024	---	01/20/2024	---	779,995,400.00	-779,995,400.00

01/05/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
63763PBC2	National Securities Clearing Corporation	40,000,000.00	Buy	01/05/2024	01/05/2024	02/12/2024	99.438	39,775,377.78	-39,775,377.78
7426M2F71	Private Export Funding Corporation	25,000,000.00	Buy	01/05/2024	01/05/2024	06/07/2024	97.771	24,442,819.44	-24,442,819.44
7426M2GK1	Private Export Funding Corporation	25,000,000.00	Buy	01/05/2024	01/08/2024	07/19/2024	97.244	24,311,097.22	-24,311,097.22
85749T517	SS INST INV:US GV MM OPP	100,000,000.00	Buy	01/05/2024	01/05/2024	01/31/2024	1.000	100,000,000.00	-100,000,000.00
RP01082024531	Reference Number: L23122800096A0	500,000,000.00	Buy	01/05/2024	01/05/2024	01/08/2024	100.000	500,000,000.00	-500,000,000.00
---	---	690,000,000.00	Buy	01/05/2024	---	01/26/2024	---	688,529,294.44	-688,529,294.44



Treasurer's Pooled Investment Fund Purchase Detail Report

RIVCO All Aggregate (271225)

01/01/2024 - 01/31/2024

Dated: 02/08/2024

01/08/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
RP01092024531	RIVCO_JEFFERIES REPO/BANK NY	500,000,000.00	Buy	01/08/2024	01/08/2024	01/09/2024	100.000	500,000,000.00	-500,000,000.00
RP01092024531	RIVCO_JEFFERIES REPO/BANK NY	500,000,000.00	Buy	01/08/2024	01/08/2024	01/09/2024	100.000	500,000,000.00	-500,000,000.00

01/09/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
3134H1NW9	FEDERAL HOME LOAN MORTGAGE CORP	10,000,000.00	Buy	01/09/2024	01/11/2024	01/06/2026	100.000	10,000,000.00	-10,000,000.00
85749T517	SS INST INV:US GV MM OPP	80,000,000.00	Buy	01/09/2024	01/09/2024	01/31/2024	1.000	80,000,000.00	-80,000,000.00
RP01102024532	Repurchase aggrement	245,000,000.00	Buy	01/09/2024	01/09/2024	01/10/2024	100.000	245,000,000.00	-245,000,000.00
---	---	335,000,000.00	Buy	01/09/2024	---	02/06/2024	---	335,000,000.00	-335,000,000.00

01/10/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
14912DAP4	Caterpillar Financial Services Corporation	25,000,000.00	Buy	01/10/2024	01/10/2024	01/23/2024	99.809	24,952,152.78	-24,952,152.78
14912DAP4	Caterpillar Financial Services Corporation	50,000,000.00	Buy	01/10/2024	01/10/2024	01/23/2024	99.809	49,904,305.55	-49,904,305.55
22536DRW0	Credit Agricole Corporate And Investment Bank, New	50,000,000.00	Buy	01/10/2024	01/10/2024	01/16/2024	100.000	50,000,000.00	-50,000,000.00
949921126	ALLSPRING:GOVT MM SEL	85,000,000.00	Buy	01/10/2024	01/10/2024	01/31/2024	1.000	85,000,000.00	-85,000,000.00
RP0111202453	Reference Number: L24010800034A0	300,000,000.00	Buy	01/10/2024	01/10/2024	01/11/2024	100.000	300,000,000.00	-300,000,000.00
---	---	510,000,000.00	Buy	01/10/2024	01/10/2024	01/17/2024	---	509,856,458.33	-509,856,458.33

01/11/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
RP01122024531	Repurchase aggrement	165,000,000.00	Buy	01/11/2024	01/11/2024	01/12/2024	100.000	165,000,000.00	-165,000,000.00
RP01122024531	Repurchase aggrement	165,000,000.00	Buy	01/11/2024	01/11/2024	01/12/2024	100.000	165,000,000.00	-165,000,000.00

01/12/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
RP0116202453	Reference Number: L24011100044A0	400,000,000.00	Buy	01/12/2024	01/12/2024	01/16/2024	100.000	400,000,000.00	-400,000,000.00
RP0116202453	Reference Number: L24011100044A0	400,000,000.00	Buy	01/12/2024	01/12/2024	01/16/2024	100.000	400,000,000.00	-400,000,000.00

01/16/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
03948GAW3	Archer-Daniels-Midland Company	100,000,000.00	Buy	01/16/2024	01/16/2024	01/30/2024	99.793	99,792,722.22	-99,792,722.22
22536DSR0	Credit Agricole Corporate And Investment Bank, New	150,000,000.00	Buy	01/16/2024	01/16/2024	01/26/2024	100.000	150,000,000.00	-150,000,000.00
22536DSS8	Credit Agricole Corporate And Investment Bank, New	150,000,000.00	Buy	01/16/2024	01/16/2024	02/06/2024	100.000	150,000,000.00	-150,000,000.00
7426M2B83	Private Export Funding Corporation	50,000,000.00	Buy	01/16/2024	01/16/2024	02/08/2024	99.661	49,830,694.44	-49,830,694.44
85749T517	SS INST INV:US GV MM OPP	30,000,000.00	Buy	01/16/2024	01/16/2024	01/31/2024	1.000	30,000,000.00	-30,000,000.00
RP01172024534	JEF115	500,000,000.00	Buy	01/16/2024	01/16/2024	01/17/2024	100.000	500,000,000.00	-500,000,000.00
RP01232024532	JEF115	150,000,000.00	Buy	01/16/2024	01/16/2024	01/23/2024	100.000	150,000,000.00	-150,000,000.00
---	---	1,130,000,000.00	Buy	01/16/2024	01/16/2024	01/24/2024	---	1,129,623,416.66	-1,129,623,416.66

01/17/2024



Treasurer's Pooled Investment Fund Purchase Detail Report

RIVCO All Aggregate (271225)

01/01/2024 - 01/31/2024

Dated: 02/08/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
RP01182024532	RIVCO_JEFFERIES REPO	450,000,000.00	Buy	01/17/2024	01/17/2024	01/18/2024	100.000	450,000,000.00	-450,000,000.00
RP01182024532	RIVCO_JEFFERIES REPO	450,000,000.00	Buy	01/17/2024	01/17/2024	01/18/2024	100.000	450,000,000.00	-450,000,000.00

01/18/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
22536DTE8	Credit Agricole Corporate And Investment Bank, New	150,000,000.00	Buy	01/18/2024	01/18/2024	01/23/2024	100.000	150,000,000.00	-150,000,000.00
22536DTE8	Credit Agricole Corporate And Investment Bank, New	150,000,000.00	Buy	01/18/2024	01/18/2024	01/23/2024	100.000	150,000,000.00	-150,000,000.00

01/19/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
949921126	ALLSPRING:GOVT MM SEL	25,000,000.00	Buy	01/19/2024	01/19/2024	01/31/2024	1.000	25,000,000.00	-25,000,000.00
RP0122202453	RIVCO_JEFFERIES REPO	580,000,000.00	Buy	01/19/2024	01/19/2024	01/22/2024	100.000	580,000,000.00	-580,000,000.00
---	---	605,000,000.00	Buy	01/19/2024	01/19/2024	01/22/2024	---	605,000,000.00	-605,000,000.00

01/22/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
22536DTV0	Credit Agricole Corporate And Investment Bank, New	150,000,000.00	Buy	01/22/2024	01/23/2024	02/13/2024	100.000	150,000,000.00	-150,000,000.00
31607A703	FIDELITY IMM:GOVT INSTL	115,000,000.00	Buy	01/22/2024	01/22/2024	01/31/2024	1.000	115,000,000.00	-115,000,000.00
665278404	NORTHERN INST:US GVT SHS	10,435,229.17	Buy	01/22/2024	01/22/2024	01/31/2024	1.000	10,435,229.17	-10,435,229.17
6698M4B27	Novartis Finance Corporation	50,000,000.00	Buy	01/22/2024	01/23/2024	02/02/2024	99.853	49,926,388.89	-49,926,388.89
6698M4B27	Novartis Finance Corporation	19,950,000.00	Buy	01/22/2024	01/23/2024	02/02/2024	99.853	19,920,629.17	-19,920,629.17
RP01232024529	JEF115	580,000,000.00	Buy	01/22/2024	01/22/2024	01/23/2024	100.000	580,000,000.00	-580,000,000.00
---	---	925,385,229.17	Buy	01/22/2024	---	01/28/2024	---	925,282,247.23	-925,282,247.23

01/23/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
06367DGG4	Bank of Montreal - Chicago Branch	50,000,000.00	Buy	01/23/2024	01/23/2024	08/21/2024	100.000	50,000,000.00	-50,000,000.00
65558U5R9	Nordea ABP - New York Branch	50,000,000.00	Buy	01/23/2024	01/23/2024	03/25/2024	100.000	50,000,000.00	-50,000,000.00
6698M4BL5	Novartis Finance Corporation	33,250,000.00	Buy	01/23/2024	01/23/2024	02/20/2024	99.588	33,112,936.11	-33,112,936.11
6698M4BL5	Novartis Finance Corporation	50,000,000.00	Buy	01/23/2024	01/23/2024	02/20/2024	99.588	49,793,888.89	-49,793,888.89
RP0124202453	BONY	580,000,000.00	Buy	01/23/2024	01/23/2024	01/24/2024	100.000	580,000,000.00	-580,000,000.00
---	---	763,250,000.00	Buy	01/23/2024	01/23/2024	02/14/2024	---	762,906,825.00	-762,906,825.00

01/24/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
31607A703	FIDELITY IMM:GOVT INSTL	60,000,000.00	Buy	01/24/2024	01/24/2024	01/31/2024	1.000	60,000,000.00	-60,000,000.00
89115D4N3	Toronto-Dominion Bank - New York Branch	25,000,000.00	Buy	01/24/2024	01/25/2024	11/27/2024	100.000	25,000,000.00	-25,000,000.00
RP01252024531	BONY	600,000,000.00	Buy	01/24/2024	01/24/2024	01/25/2024	100.000	600,000,000.00	-600,000,000.00
---	---	685,000,000.00	Buy	01/24/2024	---	02/06/2024	---	685,000,000.00	-685,000,000.00

01/25/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
RP01262024527	Reference Number: L24012500057A0	80,000,000.00	Buy	01/25/2024	01/25/2024	01/26/2024	100.000	80,000,000.00	-80,000,000.00
RP01262024532	Repurchase agrment	600,000,000.00	Buy	01/25/2024	01/25/2024	01/26/2024	100.000	600,000,000.00	-600,000,000.00



Treasurer's Pooled Investment Fund Purchase Detail Report

RIVCO All Aggregate (271225)

01/01/2024 - 01/31/2024

Dated: 02/08/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
---	---	680,000,000.00	Buy	01/25/2024	01/25/2024	01/26/2024	100.000	680,000,000.00	-680,000,000.00

01/26/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
22536DUY2	Credit Agricole Corporate And Investment Bank, New	50,000,000.00	Buy	01/26/2024	01/26/2024	02/20/2024	100.000	50,000,000.00	-50,000,000.00
22536DUZ9	Credit Agricole Corporate And Investment Bank, New	35,000,000.00	Buy	01/26/2024	01/26/2024	02/27/2024	100.000	35,000,000.00	-35,000,000.00
3130AYPN0	FEDERAL HOME LOAN BANKS	20,000,000.00	Buy	01/26/2024	01/29/2024	01/15/2027	99.775	19,955,000.00	-19,955,000.00
6698M4BT8	Novartis Finance Corporation	38,880,000.00	Buy	01/26/2024	01/26/2024	02/27/2024	99.529	38,696,832.00	-38,696,832.00
RP0129202453	Reference Number: L24012500063A0	500,000,000.00	Buy	01/26/2024	01/26/2024	01/29/2024	100.000	500,000,000.00	-500,000,000.00
---	---	643,880,000.00	Buy	01/26/2024	---	03/08/2024	---	643,651,832.00	-643,651,832.00

01/29/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
3130AYPS9	FEDERAL HOME LOAN BANKS	10,000,000.00	Buy	01/29/2024	01/30/2024	01/30/2026	100.000	10,000,000.00	-10,000,000.00
3134H1QV8	FEDERAL HOME LOAN MORTGAGE CORP	20,000,000.00	Buy	01/29/2024	01/30/2024	01/28/2027	100.000	20,000,000.00	-20,000,000.00
85749T517	SS INST INV:US GV MM OPP	165,000,000.00	Buy	01/29/2024	01/29/2024	01/31/2024	1.000	165,000,000.00	-165,000,000.00
86959TAY2	SVENSKA HANDELSBANKEN AB	50,000,000.00	Buy	01/29/2024	01/29/2024	10/25/2024	100.000	50,000,000.00	-50,000,000.00
949921126	ALLSPRING:GOVT MM SEL	158,000,000.00	Buy	01/29/2024	01/29/2024	01/31/2024	1.000	158,000,000.00	-158,000,000.00
RP01302024528	RIVCO_JEFFERIES REPO	600,000,000.00	Buy	01/29/2024	01/29/2024	01/30/2024	100.000	600,000,000.00	-600,000,000.00
---	---	1,003,000,000.00	Buy	01/29/2024	---	03/13/2024	---	1,003,000,000.00	-1,003,000,000.00

01/30/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
22536DVL9	Credit Agricole Corporate And Investment Bank, New	45,000,000.00	Buy	01/30/2024	01/30/2024	02/27/2024	100.000	45,000,000.00	-45,000,000.00
86959TBC9	SVENSKA HANDELSBANKEN AB	50,000,000.00	Buy	01/30/2024	01/30/2024	04/30/2024	100.000	50,000,000.00	-50,000,000.00
912797JY4	UNITED STATES TREASURY	50,000,000.00	Buy	01/30/2024	01/30/2024	05/28/2024	98.289	49,144,704.03	-49,144,704.03
91282CGG0	UNITED STATES TREASURY	15,000,000.00	Buy	01/30/2024	01/30/2024	01/31/2025	99.391	14,908,593.75	-15,216,287.36
RP0131202453	Repurchase agreement	600,000,000.00	Buy	01/30/2024	01/30/2024	01/31/2024	100.000	600,000,000.00	-600,000,000.00
---	---	760,000,000.00	Buy	01/30/2024	01/30/2024	02/22/2024	---	759,053,297.78	-759,360,991.39

01/31/2024

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
3130AYRY4	FEDERAL HOME LOAN BANKS	10,000,000.00	Buy	01/31/2024	02/02/2024	02/02/2029	100.000	10,000,000.00	-10,000,000.00
949921126	ALLSPRING:GOVT MM SEL	40,000,000.00	Buy	01/31/2024	01/31/2024	01/31/2024	1.000	40,000,000.00	-40,000,000.00
RP02012024533	Repurchase agreement	400,000,000.00	Buy	01/31/2024	01/31/2024	02/01/2024	100.000	400,000,000.00	-400,000,000.00
---	---	450,000,000.00	Buy	01/31/2024	---	03/13/2024	---	450,000,000.00	-450,000,000.00

Summary

Identifier	Description	Current Units	Transaction Type	Entry Date	Settle Date	Final Maturity	Price	Principal	Amount
---	---	13,773,183,352.79	Buy	---	---	02/08/2024	---	13,760,919,905.56	-13,761,379,376.57

* Grouped by: Trade Date. * Groups Sorted by: Trade Date. * Filtered By: Identifier not in "990002016", "31846V567", "CCYUSD" and Transaction Type = Buy. * Weighted by: Absolute Value of Principal. * MMF transactions are expanded.

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.