



**KEITH KNOX**

TREASURER AND TAX COLLECTOR

# COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration  
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ttc.lacounty.gov and propertytax.lacounty.gov

Board of Supervisors

**HILDA L. SOLIS**  
First District

**HOLLY J. MITCHELL**  
Second District


**SHEILA KUEHL**  
Third District

**JANICE HAHN**  
Fourth District

**KATHRYN BARGER**  
Fifth District

September 1, 2022

TO: Supervisor Holly J. Mitchell, Chair  
Supervisor Hilda L. Solis  
Supervisor Sheila Kuehl  
Supervisor Janice Hahn  
Supervisor Kathryn Barger

FROM: Keith Knox   
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JULY 2022**

The Report of Investments for the month of July 2022 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of July 2022 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The attached Schedules A and B summarize important Treasury Pool information. You will find the complete monthly Report of Investments at the following link:

<https://ttc.lacounty.gov/monthly-reports/>

Should you have any questions, please contact me directly or your staff may contact Ms. Damia J. Johnson, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 or [djohnson@ttc.lacounty.gov](mailto:djohnson@ttc.lacounty.gov).

KK:EBG:DJJ:JK:bp

Attachments

c: Chief Executive Officer  
Executive Officer, Board of Supervisors  
Auditor-Controller  
Acting County Counsel  
Los Angeles Community College District  
Los Angeles County Office of Education

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JULY 2022

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- A1 - Credit Quality Distribution and Concentration of Credit Risk
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities
  - Detailed descriptions of the major security types invested in by the Treasury
- II. Compliance Report
  - Detailed report of transactions, if any, which deviate from the Treasurer's investment policy
- III. Performance Report
  - Daily portfolio investment balances, and monthly averages
- IV. Earnings on Investments (Accrual Basis) Chart
  - Graphic presentation of net earning rates on pool investments
- V. Net Income for Month
  - Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JULY 2022

ATTACHMENTS

- VI. PSI Portfolio Participant Composition
  - Percentage breakdown by participant in the PSI Portfolio
- VII. Composition of PSI Portfolio by Type Chart
  - Graphic presentation of the percentage composition of the pooled portfolio by major security type
- VIII. Investment Transaction Journal
  - Listing of securities purchased, sold and transferred between portfolios during the month
- IX. Comparison of Investment Cost to Market Value
  - Summary comparison of investment amortized cost to market value by security type
- X. Treasurer Position Compared to Market Value Report
  - Inventory listing of portfolio securities showing amortized cost and market value for each investment
- XI. Trustee and Managed Funds
  - Listing of funds and accounts managed by outside trustees
- XII. Schedule of Floating Rate Securities
  - Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date
- XIII. Schedule of Bond Anticipation Notes
  - Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates
- XIV. Inventory Report – Totals Section Security Type Grouping
  - Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JULY 2022

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF JULY 31, 2022**

**SCHEDULE A**

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 07/31/22		
At Cost	\$ 42,765,896,691	\$ 156,751,525
At Market	\$ 41,030,494,932	\$ 141,291,162
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	3.62%	0.00%
United States Government and Agency Obligations	73.79%	72.26%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	22.50%	0.00%
Municipal Obligations	0.06%	1.82%
Corporate and Deposit Notes	0.03%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.92%
1-60 days	40.23%	0.00%
61 days-1 year	15.60%	25.92%
Over 1 year	44.17%	74.08%
Weighted Average Days to Maturity	1,008	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF JULY 31, 2022**

**SCHEDULE A1**

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at July 31, 2022:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-2	P-1	F1	22.50%
Corporate and Deposit Notes	A+	A1	-	0.03%
Municipals:				
Los Angeles County Securities	-	-	-	0.00%
State of California Municipal Bond	AA-	Aa2	AA	0.06%
Negotiable Certificates of Deposit	A-1	P-1	F1	3.62%
U.S. Agency Securities	AA+	Aaa	AAA	56.77%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	6.76%
U.S. Treasury Bills	AA+	Aaa	AAA	10.26%
				100.00%

<u>SPI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.92%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	1.82%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	46.83%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	25.43%
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

**POOLED SURPLUS EARNINGS REPORT**  
**JULY 31, 2022**

**SCHEDULE B**

**TREASURER POOLED SURPLUS**  
**INVESTMENT PORTFOLIO**

Investment Balance 07/31/22	\$ 42,765,896,691
Market Value at 07/31/22	\$ 41,030,494,932
Average Daily Balance	\$ 44,562,381,871
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ 6,004
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 52,716,829
Earnings for the Past 12 Months	\$ 310,484,268
Earnings Rate for the Month	1.39%

**SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF JULY 31, 2022**

**SCHEDULE C**

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 44,752,005.43
Bank of the West - Concentration	\$ 100,296,220.69 (A)
Citibank - Concentration	\$ 4,462.16
JP Morgan Chase - Concentration	\$ 117,105,134.22 (B)
Union Bank- Concentration	\$ 246,513.30
Wells Fargo - Concentration	<u>\$ -</u>
Total Ledger Balance for all Banks	<u><u>\$ 262,404,335.80</u></u>

(A) \$100 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) \$114.43 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.



TREASURER'S ACTIVITY FOR JULY 2022  
AND CASH AVAILABILITY  
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3) requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for July 2022

Total Deposits	\$ 4,098,638,568.38
Total Disbursements	\$ 8,253,237,036.05
Discretionary Funds Liquidity Withdrawal Ratio:	
As of July 31, 2022	1.72

Six-Month Cash Availability Projection:

	Investment			Cumulative
<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
August	\$ 9,619,647,000.00	\$ 3,643,500,000.00	\$ 5,857,800,000.00	\$ 7,405,347,000.00
September	\$ 7,606,364,000.00	\$ 5,912,300,000.00	\$ 5,652,600,000.00	\$ 15,271,411,000.00
October	\$ 3,906,148,000.00	\$ 5,119,000,000.00	\$ 5,632,400,000.00	\$ 18,664,159,000.00
November	\$ 1,220,865,000.00	\$ 6,521,900,000.00	\$ 5,628,100,000.00	\$ 20,778,824,000.00
December	\$ 950,000,000.00	\$ 13,197,100,000.00	\$ 7,318,900,000.00	\$ 27,607,024,000.00
January	\$ 50,000,000.00	\$ 4,014,700,000.00	\$ 7,326,000,000.00	\$ 24,345,724,000.00

## TREASURER'S INVESTMENT STRATEGY

### SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. On August 30, 2021, the Treasurer increased the average days to maturity target range from between 1 and 3 years to between 1 and 4 years.

In July 2022, the Treasurer placed \$208.96 million in the Bank of the West Money Market Plus Account and \$149.43 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$100 million remained in the Bank of the West Money Market Plus Account and \$114.43 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases, a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 1-month, 3-month, 6-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

FORWARD CONTRACTS – Customized contracts traded in the Over The Counter Market where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

FUTURE CONTRACTS – Standardized contracts traded on recognized exchanges where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

LOCAL AGENCY INVESTMENT FUND – Shares of beneficial interest issued by the State of California pursuant to Government Code Section 16429.1.

MONEY MARKET FUND – Shares of beneficial interest issued by diversified management companies registered with the Securities and Exchange Commission in accordance with Section 270, 2a-7 of Title 17 of the Code of Federal Regulation.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

OPTION CONTRACTS – Contracts traded in either the Over the Counter Market or recognized exchanges where the purchaser has the right but not the obligation to buy or sell a specific amount of an underlying asset at a specific price within a specific time period.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds

of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

SECURITIES LENDING AGREEMENTS – Agreements under which the County agrees to transfer securities to a borrower who, in turn agrees to provide collateral to the County. During the term of the agreement, both the securities and the collateral are held by a third party. At the conclusion of the agreement, the securities are transferred back to the County in return for the collateral.

SUPRANATIONALS – United States dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in Government Code Section 53601(Q) which are eligible for purchase and sale within the United States.

TRUST INVESTMENTS – Shares of beneficial interest issued by a joint powers authority organized pursuant to Government Code Section 6509.7 that invests in securities and obligations authorized in Section 53601 (a) to (o) of the Government Code.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS FOR JULY 2022  
COMPLIANCE REPORT

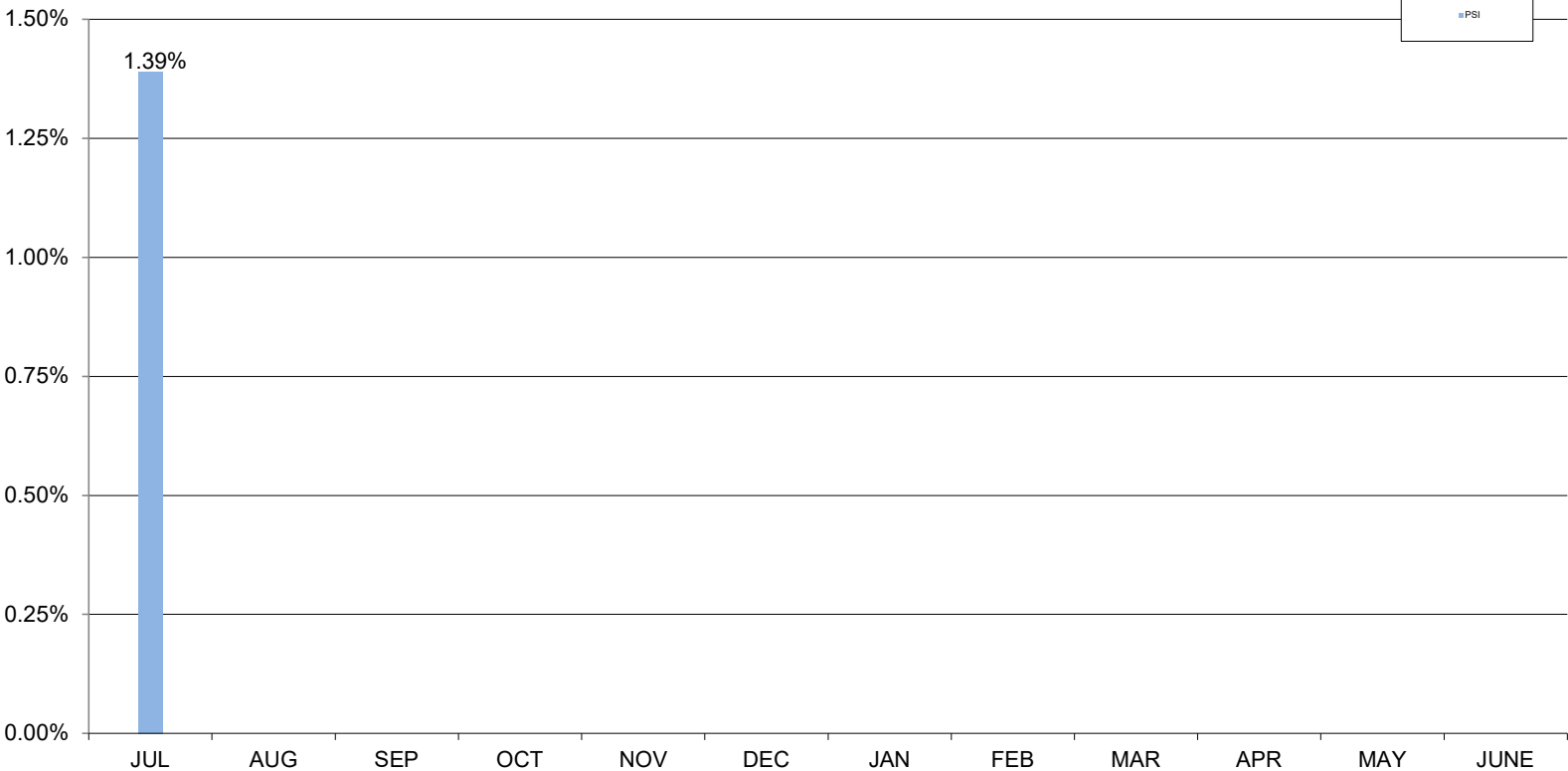
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of July 2022

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH JULY 31, 2022  
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
7/1/2022	\$ 46,519,033,740.35	\$ 156,668,272.64
7/2/2022	46,519,881,259.61	156,668,516.71
7/3/2022	46,520,728,778.88	156,668,760.78
7/4/2022	46,521,576,298.15	156,669,004.86
7/5/2022	45,967,832,554.20	156,669,248.93
7/6/2022	45,663,684,818.94	156,669,493.00
7/7/2022	45,211,891,777.23	156,669,737.07
7/8/2022	44,879,686,203.44	156,669,981.15
7/9/2022	44,880,529,577.44	156,670,225.22
7/10/2022	44,881,372,951.44	156,670,469.29
7/11/2022	44,756,878,239.05	156,670,713.36
7/12/2022	44,624,611,939.75	156,670,957.44
7/13/2022	44,564,927,851.30	156,671,201.51
7/14/2022	44,528,894,322.37	156,671,445.58
7/15/2022	44,125,991,579.46	156,671,689.65
7/16/2022	44,126,869,153.21	156,671,933.73
7/17/2022	44,127,746,726.95	156,672,177.80
7/18/2022	43,913,224,020.26	156,748,351.98
7/19/2022	43,905,005,073.06	156,748,596.05
7/20/2022	44,147,298,256.14	156,748,840.13
7/21/2022	44,067,886,535.43	156,749,084.20
7/22/2022	44,008,518,734.15	156,749,328.27
7/23/2022	44,009,466,440.24	156,749,572.34
7/24/2022	44,010,414,146.32	156,749,816.42
7/25/2022	43,960,294,059.95	156,750,060.49
7/26/2022	43,796,552,831.10	156,750,304.56
7/27/2022	44,474,050,054.74	156,750,548.63
7/28/2022	44,424,209,860.85	156,750,792.71
7/29/2022	42,763,956,786.14	156,751,036.78
7/30/2022	42,764,926,738.64	156,751,280.85
7/31/2022	42,765,896,691.14	156,751,524.93
	<b><u>\$ 44,562,381,870.97</u></b>	<b><u>\$ 156,706,224.74</u></b>

**LOS ANGELES COUNTY TREASURER  
EARNINGS RATE ON INVESTMENTS  
FISCAL YEAR 2022-23  
ATTACHMENT IV**





LOS ANGELES COUNTY TREASURER  
 NET INCOME FOR THE MONTH-ENDED JULY 31, 2022 (ACCRUAL BASIS)  
 ATTACHMENT V

	<b>POOLED SURPLUS INVESTMENT TRADING/NON-TRADING</b>	<b>SPECIFIC PURPOSE INVESTMENT</b>
	<hr/>	<hr/>
Revenues:		
Interest Earnings	\$24,882,552	\$211,643
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	27,834,277	7,566
	<hr/>	<hr/>
Total Revenues	\$52,716,829	\$219,209
	<hr/> <hr/>	<hr/> <hr/>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,671
	<hr/>	<hr/>
	-	\$5,671
	<hr/> <hr/>	<hr/> <hr/>
<b>NET INCOME</b>	<b>\$52,716,829</b>	<b>\$213,538</b>
	<hr/> <hr/>	<hr/> <hr/>

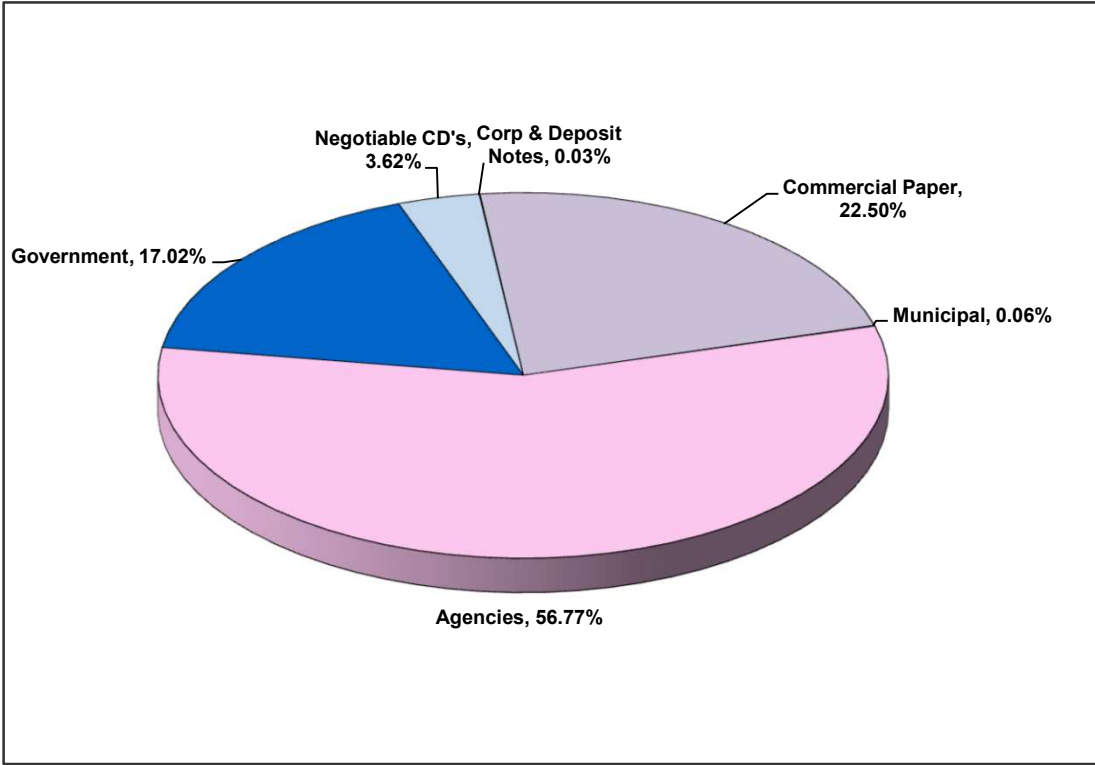
\*Estimated and later adjusted.

LOS ANGELEY COUNTY TREASURER  
 PSI COMPOSITION  
 AS OF JULY 31, 2022  
 ATTACHMENT VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	48.64%	
Los Angeles County and Related Entities	42.68%	
Consolidated Sanitation Districts		2.62%
Metropolitan Transportation Authority		1.01%
Miscellaneous Agencies Pooled Investments		2.09%
South Coast Air Quality Management District		2.49%
Miscellaneous		0.01%
Subtotal	<u>91.32%</u>	<u>8.22%</u>
County Bond Proceeds and Repayment Funds		0.46%
<b>Grand Total</b>	<b><u>91.32%</u></b>	<b><u>8.68%</u></b>

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE  
AS OF JULY 2022  
ATTACHMENT VII**



	<u>In Thousands</u>
Negotiable CD's	1,550,000
Corp & Deposit Notes	10,992
Bankers Acceptance	-
Commercial Paper	9,624,242
Municipal	23,851
Agencies	24,279,641
Other	-
Government	<u>7,277,171</u>
<b>Total</b>	<b><u><u>\$ 42,765,897</u></u></b>

*Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.*

LOS ANGELES COUNTY TREASURER  
INVESTMENT TRANSACTIONS JOURNAL  
PURCHASE DETAIL REPORT  
GROUP: POOLED SURPLUS INVESTMENTS  
FOR THE PERIOD: JULY 1, 2022 to JULY 31, 2022  
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	Par	Principal	Accr Interest	Broker/Dealer
NTRD	883310256	FEDERAL HOME LOAN BANKS	07/08/22	07/08/24	3.000	18,000,000.00	17,965,080.00	0.00	BLAYLOCK VAN- LLC
NTRD	888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/22	07/25/29	4.330	25,000,000.00	25,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/22	07/25/29	4.330	25,000,000.00	25,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/22	07/25/29	4.330	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/27/22	07/25/25	3.650	25,000,000.00	25,000,000.00	0.00	LOOP CAP MKTS LLC
NTRD	892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/22	07/28/25	3.500	25,000,000.00	25,000,000.00	0.00	FHN FINANCIAL CAP MKTS
NTRD	883876461	FEDERAL HOME LOAN BANKS	07/08/22	09/12/22	1.830	50,000,000.00	49,832,250.00	0.00	BANCROFT CAPITAL, LLC
NTRD	884842978	FEDERAL HOME LOAN BANKS	07/11/22	09/12/22	1.890	50,000,000.00	49,834,625.00	0.00	BLAYLOCK VAN- LLC
NTRD	884842980	FEDERAL HOME LOAN BANKS	07/11/22	09/12/22	1.890	50,000,000.00	49,834,625.00	0.00	BLAYLOCK VAN- LLC
NTRD	885350067	FEDERAL HOME LOAN BANKS	07/12/22	09/14/22	1.900	50,000,000.00	49,831,111.11	0.00	BLAYLOCK VAN- LLC
NTRD	885350080	FEDERAL HOME LOAN BANKS	07/13/22	09/07/22	2.000	50,000,000.00	49,844,444.44	0.00	BANCROFT CAPITAL, LLC
NTRD	885802868	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/13/22	10/11/22	2.220	50,000,000.00	49,722,500.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	885802869	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/13/22	10/11/22	2.220	50,000,000.00	49,722,500.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	886764033	FEDERAL HOME LOAN BANKS	07/15/22	09/19/22	2.120	50,000,000.00	49,805,666.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	886107589	FEDERAL HOME LOAN BANKS	07/15/22	10/14/22	2.528	50,000,000.00	49,680,488.89	0.00	PIPER SANDLER COMPANIES
NTRD	888607427	FEDERAL HOME LOAN BANKS	07/18/22	09/21/22	2.210	50,000,000.00	49,800,486.11	0.00	DAIWA CAP MKTS AMERICA
NTRD	888607428	FEDERAL HOME LOAN BANKS	07/18/22	09/21/22	2.210	50,000,000.00	49,800,486.11	0.00	DAIWA CAP MKTS AMERICA
NTRD	888658147	FEDERAL HOME LOAN BANKS	07/19/22	09/29/22	2.230	50,000,000.00	49,777,000.00	0.00	MORGAN KEEGAN & CO
NTRD	888658141	FEDERAL HOME LOAN BANKS	07/19/22	10/03/22	2.240	50,000,000.00	49,763,555.56	0.00	RBC CAP MKTS LLC
NTRD	888658150	FEDERAL HOME LOAN BANKS	07/19/22	10/03/22	2.240	50,000,000.00	49,763,555.56	0.00	RBC CAP MKTS LLC
NTRD	888658144	FEDERAL HOME LOAN BANKS	07/20/22	09/14/22	2.205	50,000,000.00	49,828,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	888658145	FEDERAL HOME LOAN BANKS	07/20/22	09/14/22	2.205	50,000,000.00	49,828,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	889029432	FEDERAL HOME LOAN BANKS	07/20/22	09/27/22	2.210	50,000,000.00	49,788,208.33	0.00	LOOP CAP MKTS LLC
NTRD	889029433	FEDERAL HOME LOAN BANKS	07/20/22	09/29/22	2.210	50,000,000.00	49,782,069.44	0.00	WELLS FARGO INSTITUTIONAL SVC
NTRD	889029435	FEDERAL HOME LOAN BANKS	07/20/22	09/29/22	2.210	50,000,000.00	49,782,069.44	0.00	WELLS FARGO INSTITUTIONAL SVC
NTRD	888658148	FEDERAL HOME LOAN BANKS	07/20/22	10/19/22	2.495	50,000,000.00	49,684,659.72	0.00	BANCROFT CAPITAL, LLC
NTRD	888658149	FEDERAL HOME LOAN BANKS	07/20/22	10/19/22	2.495	50,000,000.00	49,684,659.72	0.00	BANCROFT CAPITAL, LLC
NTRD	890063918	FEDERAL HOME LOAN BANKS	07/22/22	07/25/22	1.370	50,000,000.00	49,994,291.67	0.00	GREAT PACIFIC SEC
NTRD	890063916	FEDERAL HOME LOAN BANKS	07/22/22	10/07/22	2.300	50,000,000.00	49,754,027.78	0.00	BLAYLOCK VAN- LLC
NTRD	889695445	FEDERAL HOME LOAN BANKS	07/22/22	10/21/22	2.497	50,000,000.00	49,684,406.94	0.00	PIPER SANDLER COMPANIES
NTRD	890736611	FEDERAL HOME LOAN BANKS	07/25/22	10/07/22	2.360	50,000,000.00	49,757,444.44	0.00	GREAT PACIFIC SEC
NTRD	892060330	FEDERAL HOME LOAN BANKS	07/26/22	10/24/22	2.500	50,000,000.00	49,687,500.00	0.00	MISCHLER FINANCIAL
NTRD	892060332	FEDERAL HOME LOAN BANKS	07/26/22	10/24/22	2.500	50,000,000.00	49,687,500.00	0.00	MISCHLER FINANCIAL
NTRD	892907587	FEDERAL HOME LOAN BANKS	07/27/22	07/29/22	1.600	50,000,000.00	49,995,555.56	0.00	GREAT PACIFIC SEC
NTRD	892907589	FEDERAL HOME LOAN BANKS	07/27/22	07/29/22	1.600	50,000,000.00	49,995,555.56	0.00	GREAT PACIFIC SEC
NTRD	892907590	FEDERAL HOME LOAN BANKS	07/27/22	10/17/22	2.435	50,000,000.00	49,722,680.56	0.00	BANCROFT CAPITAL, LLC
NTRD	892907591	FEDERAL HOME LOAN BANKS	07/27/22	10/17/22	2.435	50,000,000.00	49,722,680.56	0.00	BANCROFT CAPITAL, LLC
NTRD	893603157	FEDERAL HOME LOAN BANKS	07/29/22	10/11/22	2.350	50,000,000.00	49,758,472.22	0.00	DAIWA CAP MKTS AMERICA
NTRD	893603160	FEDERAL HOME LOAN BANKS	07/29/22	10/11/22	2.350	50,000,000.00	49,758,472.22	0.00	DAIWA CAP MKTS AMERICA
NTRD	893603156	FEDERAL HOME LOAN BANKS	07/29/22	10/18/22	2.400	50,000,000.00	49,730,000.00	0.00	MIZUHO SECURITIES USA LLC
<b>AGENCIES TOTAL</b>						<b>1,868,000,000.00</b>	<b>1,860,605,628.61</b>	<b>0.00</b>	
NTRD	883310255	Credit Agricole Corporate And Investment Bank, New	07/07/22	09/07/22	2.250	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	884842983	DNB Bank ASA - New York Branch	07/11/22	09/13/22	2.050	50,000,000.00	50,000,000.00	0.00	UBS SEC LLC
NTRD	885802867	Bank of Montreal - Chicago Branch	07/13/22	09/16/22	2.230	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	886775217	DNB Bank ASA - New York Branch	07/15/22	09/20/22	2.150	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	888658143	Credit Suisse AG, New York Branch	07/19/22	10/17/22	2.780	50,000,000.00	50,000,000.00	0.00	CREDIT SUISSE SEC (USA) LLC
NTRD	888663304	Australia and New Zealand Banking Group Limited	07/20/22	09/22/22	2.350	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	888663305	Australia and New Zealand Banking Group Limited	07/20/22	09/22/22	2.350	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	890736612	Credit Agricole Corporate And Investment Bank, New	07/25/22	09/30/22	2.520	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	892907592	DNB Bank ASA - New York Branch	07/27/22	10/03/22	2.350	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC

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NTRD	892907588	MUFG Union Bank, National Association	07/27/22	10/17/22	2.770	50,000,000.00	50,000,000.00	0.00	UNION BK OF CALIFORNIA
NTRD	893603163	Nordea ABP - New York Branch	07/29/22	10/28/22	2.630	50,000,000.00	50,000,000.00	0.00	WELLS FARGO INSTITUTIONAL SVC
<b>CDS TOTAL</b>						<b>550,000,000.00</b>	<b>550,000,000.00</b>	<b>0.00</b>	
NTRD	880519405	Credit Agricole Corporate And Investment Bank, New	07/01/22	07/07/22	1.530	50,000,000.00	49,987,250.00	0.00	MISCHLER FINANCIAL
NTRD	880519406	Credit Agricole Corporate And Investment Bank, New	07/01/22	07/07/22	1.530	50,000,000.00	49,987,250.00	0.00	MISCHLER FINANCIAL
NTRD	880519407	Credit Agricole Corporate And Investment Bank, New	07/01/22	07/07/22	1.530	50,000,000.00	49,987,250.00	0.00	MISCHLER FINANCIAL
NTRD	882414051	Credit Agricole Corporate And Investment Bank, New	07/05/22	07/07/22	1.520	50,000,000.00	49,995,777.78	0.00	GREAT PACIFIC SEC
NTRD	882414053	Credit Agricole Corporate And Investment Bank, New	07/05/22	07/07/22	1.520	50,000,000.00	49,995,777.78	0.00	GREAT PACIFIC SEC
NTRD	882414054	Credit Agricole Corporate And Investment Bank, New	07/05/22	07/12/22	1.530	50,000,000.00	49,985,125.00	0.00	MISCHLER FINANCIAL
NTRD	882414055	Credit Agricole Corporate And Investment Bank, New	07/05/22	07/12/22	1.530	50,000,000.00	49,985,125.00	0.00	MISCHLER FINANCIAL
NTRD	882414056	Credit Agricole Corporate And Investment Bank, New	07/05/22	07/14/22	1.540	49,046,000.00	49,027,117.29	0.00	GREAT PACIFIC SEC
NTRD	882414050	Autobahn Funding Company, LLC	07/05/22	08/04/22	1.700	50,000,000.00	49,929,166.67	0.00	BLAYLOCK VAN- LLC
NTRD	882563539	Cancara Asset Securitisation Limited	07/06/22	08/18/22	1.980	50,000,000.00	49,881,750.00	0.00	J.P. MORGAN SEC LLC
NTRD	882563514	Cancara Asset Securitisation Limited	07/06/22	09/02/22	2.000	50,000,000.00	49,838,888.89	0.00	BLAYLOCK VAN- LLC
NTRD	882563515	Toyota Motor Credit Corporation	07/06/22	09/06/22	2.070	50,000,000.00	49,821,750.00	0.00	TOYOTA FINANCE SVCS
NTRD	882563517	Toyota Motor Credit Corporation	07/06/22	09/06/22	2.070	50,000,000.00	49,821,750.00	0.00	TOYOTA FINANCE SVCS
NTRD	882563516	Chariot Funding LLC	07/06/22	09/07/22	2.040	50,000,000.00	49,821,500.00	0.00	GREAT PACIFIC SEC
NTRD	883310259	Jupiter Securitization Company LLC	07/07/22	09/09/22	2.040	50,000,000.00	49,818,666.67	0.00	LOOP CAP MKTS LLC
NTRD	883310257	La Fayette Asset Securitization Llc	07/07/22	10/05/22	2.380	28,799,000.00	28,627,645.95	0.00	BLAYLOCK VAN- LLC
NTRD	883310252	Chariot Funding LLC	07/08/22	09/07/22	2.050	50,000,000.00	49,826,319.44	0.00	J.P. MORGAN SEC LLC
NTRD	883876458	Autobahn Funding Company, LLC	07/08/22	09/09/22	2.040	50,000,000.00	49,821,500.00	0.00	GREAT PACIFIC SEC
NTRD	883876459	Jupiter Securitization Company LLC	07/08/22	09/13/22	2.050	50,000,000.00	49,809,236.11	0.00	J.P. MORGAN SEC LLC
NTRD	883876460	ING (U.S.) Funding LLC	07/08/22	10/07/22	2.400	50,000,000.00	49,696,666.67	0.00	ING FINANCIAL MKTS LLC
NTRD	884842979	Toyota Motor Credit Corporation	07/11/22	09/13/22	2.180	50,000,000.00	49,806,222.22	0.00	TOYOTA FINANCE SVCS
NTRD	884842981	Credit Agricole Corporate And Investment Bank, New	07/11/22	09/14/22	2.230	36,713,000.00	36,565,179.18	0.00	MISCHLER FINANCIAL
NTRD	884842982	Chariot Funding LLC	07/11/22	09/15/22	2.050	50,000,000.00	49,812,083.33	0.00	J.P. MORGAN SEC LLC
NTRD	884842984	Old Line Funding, LLC	07/11/22	09/20/22	2.060	11,850,000.00	11,801,856.08	0.00	CREDIT SUISSE SEC (USA) LLC
NTRD	885350071	Chariot Funding LLC	07/12/22	09/15/22	2.040	50,000,000.00	49,815,833.33	0.00	LOOP CAP MKTS LLC
NTRD	885350078	Chariot Funding LLC	07/12/22	09/15/22	2.100	50,000,000.00	49,810,416.67	0.00	RBC CAP MKTS LLC
NTRD	885350065	Toyota Motor Credit Corporation	07/12/22	09/15/22	2.230	50,000,000.00	49,798,680.56	0.00	TOYOTA FINANCE SVCS
NTRD	885350070	Credit Agricole Corporate And Investment Bank, New	07/12/22	09/16/22	2.260	50,000,000.00	49,792,833.33	0.00	MISCHLER FINANCIAL
NTRD	885350072	Mont Blanc Capital Corp	07/12/22	10/12/22	2.520	37,091,000.00	36,852,133.96	0.00	J.P. MORGAN SEC LLC
NTRD	885390217	Cancara Asset Securitisation Limited	07/13/22	09/16/22	2.200	50,000,000.00	49,801,388.89	0.00	J.P. MORGAN SEC LLC
NTRD	885802865	La Fayette Asset Securitization Llc	07/13/22	09/16/22	2.220	12,242,000.00	12,192,929.98	0.00	BLAYLOCK VAN- LLC
NTRD	885802870	La Fayette Asset Securitization Llc	07/13/22	09/16/22	2.220	50,000,000.00	49,799,583.33	0.00	BLAYLOCK VAN- LLC
NTRD	885802866	Mont Blanc Capital Corp	07/13/22	10/13/22	2.590	33,513,000.00	33,291,181.18	0.00	MISCHLER FINANCIAL
NTRD	886107586	Unilever Capital Corporation	07/14/22	09/16/22	2.220	42,000,000.00	41,834,240.00	0.00	J.P. MORGAN SEC LLC
NTRD	886107587	Unilever Capital Corporation	07/14/22	09/16/22	2.220	50,000,000.00	49,802,666.67	0.00	J.P. MORGAN SEC LLC
NTRD	886107588	Sheffield Receivables Company LLC	07/14/22	09/19/22	2.500	50,000,000.00	49,767,361.11	0.00	BLAYLOCK VAN- LLC
NTRD	886107583	La Fayette Asset Securitization Llc	07/14/22	10/05/22	2.500	21,201,000.00	21,078,799.79	0.00	CREDIT SUISSE SEC (USA) LLC
NTRD	886107585	ING (U.S.) Funding LLC	07/14/22	10/14/22	2.710	50,000,000.00	49,653,722.22	0.00	ING FINANCIAL MKTS LLC
NTRD	886764030	Natixis, New York Branch	07/15/22	09/19/22	2.360	50,000,000.00	49,783,666.67	0.00	BLAYLOCK VAN- LLC
NTRD	886764034	Natixis, New York Branch	07/15/22	09/19/22	2.360	50,000,000.00	49,783,666.67	0.00	BLAYLOCK VAN- LLC
NTRD	886764031	Credit Agricole Corporate And Investment Bank, New	07/15/22	09/20/22	2.390	50,000,000.00	49,777,597.22	0.00	GREAT PACIFIC SEC
NTRD	886764032	Credit Agricole Corporate And Investment Bank, New	07/15/22	09/20/22	2.390	50,000,000.00	49,777,597.22	0.00	GREAT PACIFIC SEC
NTRD	888607420	Credit Agricole Corporate And Investment Bank, New	07/18/22	07/19/22	1.500	47,468,000.00	47,466,022.17	0.00	GREAT PACIFIC SEC
NTRD	888607429	The Toronto-Dominion Bank	07/18/22	09/19/22	2.170	50,000,000.00	49,810,125.00	0.00	LOOP CAP MKTS LLC
NTRD	888607421	Toyota Motor Credit Corporation	07/18/22	09/21/22	2.370	50,000,000.00	49,786,041.67	0.00	TOYOTA FINANCE SVCS
NTRD	888663303	Natixis, New York Branch	07/19/22	09/22/22	2.300	50,000,000.00	49,792,361.11	0.00	BLAYLOCK VAN- LLC
NTRD	888658142	The Toronto-Dominion Bank	07/19/22	09/23/22	2.170	50,000,000.00	49,801,083.33	0.00	GREAT PACIFIC SEC

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NTRD	888658146	Old Line Funding, LLC	07/19/22	10/14/22	2.550	39,703,000.00	39,458,330.26	0.00	BLAYLOCK VAN- LLC
NTRD	888663306	Cancara Asset Securitisation Limited	07/20/22	09/22/22	2.340	50,000,000.00	49,792,000.00	0.00	J.P. MORGAN SEC LLC
NTRD	888663307	Cancara Asset Securitisation Limited	07/20/22	09/27/22	2.340	50,000,000.00	49,775,750.00	0.00	J.P. MORGAN SEC LLC
NTRD	889029437	La Fayette Asset Securitization Llc	07/20/22	09/27/22	2.460	50,000,000.00	49,764,250.00	0.00	BLAYLOCK VAN- LLC
NTRD	889029436	CAFCO LLC	07/20/22	11/01/22	2.850	50,000,000.00	49,588,333.33	0.00	BLAYLOCK VAN- LLC
NTRD	889029439	CAFCO LLC	07/20/22	11/01/22	2.850	50,000,000.00	49,588,333.33	0.00	BLAYLOCK VAN- LLC
NTRD	889029438	CRC Funding, LLC	07/20/22	11/07/22	2.910	50,000,000.00	49,555,416.67	0.00	MISCHLER FINANCIAL
NTRD	889695444	La Fayette Asset Securitization Llc	07/21/22	09/26/22	2.450	50,000,000.00	49,772,013.89	0.00	BLAYLOCK VAN- LLC
NTRD	889695446	Cancara Asset Securitisation Limited	07/21/22	09/27/22	2.400	50,000,000.00	49,773,333.33	0.00	J.P. MORGAN SEC LLC
NTRD	889695450	Cancara Asset Securitisation Limited	07/21/22	09/27/22	2.400	11,900,000.00	11,846,053.33	0.00	J.P. MORGAN SEC LLC
NTRD	889695447	La Fayette Asset Securitization Llc	07/21/22	10/03/22	2.470	50,000,000.00	49,746,138.89	0.00	CREDIT SUISSE SEC (USA) LLC
NTRD	889695448	La Fayette Asset Securitization Llc	07/21/22	10/03/22	2.470	8,856,000.00	8,811,036.12	0.00	CREDIT SUISSE SEC (USA) LLC
NTRD	889695449	Old Line Funding, LLC	07/21/22	11/01/22	2.800	26,819,000.00	26,604,150.01	0.00	MISCHLER FINANCIAL
NTRD	890075657	Cancara Asset Securitisation Limited	07/22/22	09/30/22	2.430	50,000,000.00	49,763,750.00	0.00	J.P. MORGAN SEC LLC
NTRD	890063921	Atlantic Asset Securitization Corp.	07/22/22	10/19/22	2.790	46,500,000.00	46,179,266.25	0.00	LOOP CAP MKTS LLC
NTRD	890063917	Atlantic Asset Securitization Corp.	07/22/22	10/20/22	2.790	50,000,000.00	49,651,250.00	0.00	MISCHLER FINANCIAL
NTRD	890063919	Autobahn Funding Company, LLC	07/22/22	10/20/22	2.740	50,000,000.00	49,657,500.00	0.00	GREAT PACIFIC SEC
NTRD	890736608	Autobahn Funding Company, LLC	07/25/22	09/30/22	2.400	50,000,000.00	49,776,666.67	0.00	BLAYLOCK VAN- LLC
NTRD	890736609	Cancara Asset Securitisation Limited	07/25/22	10/03/22	2.440	36,400,000.00	36,227,302.22	0.00	J.P. MORGAN SEC LLC
NTRD	890736610	CAFCO LLC	07/25/22	11/07/22	2.960	50,000,000.00	49,568,333.33	0.00	CREDIT SUISSE SEC (USA) LLC
NTRD	892060331	The Procter & Gamble Company	07/26/22	10/21/22	2.500	36,500,000.00	36,279,479.17	0.00	GREAT PACIFIC SEC
NTRD	892077159	Atlantic Asset Securitization Corp.	07/26/22	10/24/22	2.800	50,000,000.00	49,650,000.00	0.00	BLAYLOCK VAN- LLC
NTRD	892907593	Credit Agricole Corporate And Investment Bank, New	07/27/22	07/29/22	1.510	50,000,000.00	49,995,805.56	0.00	GREAT PACIFIC SEC
NTRD	892907594	Credit Agricole Corporate And Investment Bank, New	07/27/22	07/29/22	1.510	50,000,000.00	49,995,805.56	0.00	GREAT PACIFIC SEC
NTRD	892907585	Toyota Motor Credit Corporation	07/27/22	10/03/22	2.550	50,000,000.00	49,759,166.67	0.00	TOYOTA FINANCE SVCS
NTRD	892907586	Toyota Motor Credit Corporation	07/27/22	10/03/22	2.550	50,000,000.00	49,759,166.67	0.00	TOYOTA FINANCE SVCS
NTRD	892907598	Atlantic Asset Securitization Corp.	07/27/22	10/20/22	2.780	25,000,000.00	24,835,902.78	0.00	MISCHLER FINANCIAL
NTRD	892907595	Ciesco, LLC	07/27/22	11/08/22	2.930	50,000,000.00	49,576,777.78	0.00	LOOP CAP MKTS LLC
NTRD	892907597	CAFCO LLC	07/27/22	11/09/22	2.940	29,646,000.00	29,391,785.55	0.00	MISCHLER FINANCIAL
NTRD	892907596	CAFCO LLC	07/27/22	11/14/22	3.000	50,000,000.00	49,541,666.67	0.00	GREAT PACIFIC SEC
NTRD	892963469	Natixis, New York Branch	07/28/22	10/07/22	2.340	50,000,000.00	49,769,250.00	0.00	BLAYLOCK VAN- LLC
NTRD	892963468	Jupiter Securitization Company LLC	07/28/22	10/07/22	2.550	50,000,000.00	49,748,541.67	0.00	J.P. MORGAN SEC LLC
NTRD	892963470	Sheffield Receivables Company LLC	07/28/22	10/26/22	2.860	50,000,000.00	49,642,500.00	0.00	RBC CAP MKTS LLC
NTRD	893603161	The Toronto-Dominion Bank	07/29/22	09/30/22	2.320	50,000,000.00	49,797,000.00	0.00	BLAYLOCK VAN- LLC
NTRD	892984034	Cancara Asset Securitisation Limited	07/29/22	10/04/22	2.490	50,000,000.00	49,768,291.67	0.00	J.P. MORGAN SEC LLC
NTRD	893603162	Sheffield Receivables Company LLC	07/29/22	10/28/22	2.790	50,000,000.00	49,647,375.00	0.00	MISCHLER FINANCIAL
NTRD	893603159	Ciesco, LLC	07/29/22	11/16/22	2.940	39,700,000.00	39,343,361.67	0.00	GREAT PACIFIC SEC
<b>CPD TOTAL</b>						<b>3,820,947,000.00</b>	<b>3,804,121,870.19</b>	<b>0.00</b>	
NTRD	889029434	UNITED STATES TREASURY	07/20/22	11/15/22	2.600	50,000,000.00	49,573,888.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	889029440	UNITED STATES TREASURY	07/20/22	11/15/22	2.600	50,000,000.00	49,573,888.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	892907583	UNITED STATES TREASURY	07/27/22	11/15/22	2.560	50,000,000.00	49,605,333.33	0.00	KEYBANC CAP MKTS INC
NTRD	892907584	UNITED STATES TREASURY	07/27/22	11/15/22	2.560	50,000,000.00	49,605,333.33	0.00	KEYBANC CAP MKTS INC
<b>US TBILLS TOTAL</b>						<b>200,000,000.00</b>	<b>198,358,444.44</b>	<b>0.00</b>	
<b>NTRD-PSI TOTAL</b>						<b>6,438,947,000.00</b>	<b>6,413,085,943.24</b>	<b>0.00</b>	
<b>PSI TOTAL</b>						<b>6,395,947,000.00</b>	<b>6,370,120,863.24</b>	<b>0.00</b>	

LOS ANGELES COUNTY TREASURER  
INVESTMENT TRANSACTIONS JOURNAL  
PURCHASE DETAIL REPORT  
GROUP: SPECIFIC PURPOSE INVESTMENTS  
FOR THE PERIOD: JULY 1, 2022 TO JULY 31, 2022  
ATTACHMENT VIII

ACCOUNT	ORIGINAL TRS ID	DESCRIPTION	SETTLE DATE	MATURITY DATE	RATE	PAR	PRINCIPAL	ACCR INT	BANK	BROKER/DEALER
<b>SCAQM-SOUTH COAST AIR QUALITY MG</b>										
LAIF-SCAQM	888240922	S OF C LAIF	07/18/22	07/31/22	0.000	69,421.99	69,421.99	0.00	LAIF - STATE OF CALIFOR	Direct (None)
<b>MM FUND TOTAL</b>						<b>69,421.99</b>	<b>69,421.99</b>	<b>0.00</b>		
<b>SCAQM TOTAL</b>						<b>69,421.99</b>	<b>69,421.99</b>	<b>0.00</b>		
<b>SLIM-SCHOOLS LINKED INSURANCE MG</b>										
LAIF-SLIM	888240666	S OF C LAIF	07/18/22	07/31/22	0.000	6,430.44	6,430.44	0.00	LAIF - STATE OF CALIFOR	Direct (None)
<b>MM FUND TOTAL</b>						<b>6,430.44</b>	<b>6,430.44</b>	<b>0.00</b>		
<b>SLIM TOTAL</b>						<b>6,430.44</b>	<b>6,430.44</b>	<b>0.00</b>		
<b>WASIA-WHITTIER AREA SCHOOLS INS</b>										
LAIF-WASIA	888240807	S OF C LAIF	07/18/22	07/31/22	0.000	77.68	77.68	0.00	LAIF - STATE OF CALIFOR	Direct (None)
<b>MM FUND TOTAL</b>						<b>77.68</b>	<b>77.68</b>	<b>0.00</b>		
<b>WASIA TOTAL</b>						<b>77.68</b>	<b>77.68</b>	<b>0.00</b>		
<b>MM FUND TOTAL</b>						<b>75,930.11</b>	<b>75,930.11</b>	<b>0.00</b>		
<b>SPI TOTAL</b>						<b>75,930.11</b>	<b>75,930.11</b>	<b>0.00</b>		

LOS ANGELES COUNTY TREASURER  
 COMPARISON OF INVESTMETN COST TO MARKET VALUE  
 AS OF JULY 31, 2022  
 ATTACHMENT IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	1,550,000,000.00	1,549,285,500.00	(714,500.00)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	9,624,242,174.52	9,619,101,133.83	(5,141,040.69)	0.00	0.00	0.00
Governments	7,277,170,956.57	7,048,092,500.00	(229,078,456.57)	39,859,170.16	39,108,000.00	(751,170.16)
Agencies	24,279,640,941.40	22,780,761,908.58	(1,498,879,032.82)	73,405,000.00	58,695,807.50	(14,709,192.50)
Municipals	23,850,823.78	22,805,650.00	(1,045,173.78)	2,855,000.00	2,855,000.00	0.00
Corp. & Deposit Notes	10,991,794.87	10,448,240.00	(543,554.87)	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	40,632,354.77	40,632,354.77	0.00
TOTAL	<u>\$42,765,896,691.14</u>	<u>\$41,030,494,932.41</u>	<u>(\$1,735,401,758.74)</u>	<u>\$156,751,524.93</u>	<u>\$141,291,162.27</u>	<u>(\$15,460,362.66)</u>

**Market Pricing Policies and Source:**

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Currently, there are no such non-traded securities in the PSI Portfolio.



**LOS ANGELES COUNTY TREASURER  
MARKET PRICING EXCEPTIONS  
AS OF JULY 31, 2022  
ATTACHMENT IXa**

**There were no Market Pricing Exceptions**

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JULY 1, 2022 TO JULY 31, 2022  
FUND: POOLED SURPLUS INVESTMENTS  
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/25	3.500000	25,000,000.00	25,000,000.00	25,000,000.00	25,075,750.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/25	3.650000	25,000,000.00	25,000,000.00	25,000,000.00	25,183,000.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/29	4.330000	25,000,000.00	25,000,000.00	25,000,000.00	25,201,750.00
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/29	4.330000	25,000,000.00	25,000,000.00	25,000,000.00	25,201,750.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/29	4.330000	50,000,000.00	50,000,000.00	50,000,000.00	50,403,500.00
883310256	FEDERAL HOME LOAN BANKS	07/08/24	3.000000	18,000,000.00	17,966,226.48	17,965,080.00	18,024,300.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/25	3.250000	25,000,000.00	25,000,000.00	25,000,000.00	24,987,250.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/32	4.700000	20,000,000.00	19,920,722.69	19,920,000.00	20,095,400.00
870007040	FEDERAL HOME LOAN BANKS	06/29/27	3.800000	25,000,000.00	25,000,000.00	25,000,000.00	25,079,250.00
877589744	FEDERAL HOME LOAN BANKS	06/28/27	3.300000	25,000,000.00	25,000,000.00	25,000,000.00	25,078,500.00
877589745	FEDERAL HOME LOAN BANKS	06/28/27	4.260000	25,000,000.00	25,000,000.00	25,000,000.00	25,222,250.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/25	4.000000	25,000,000.00	25,000,000.00	25,000,000.00	25,161,500.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/25	4.000000	25,000,000.00	25,000,000.00	25,000,000.00	25,161,500.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/25	4.000000	25,000,000.00	25,000,000.00	25,000,000.00	25,166,250.00
870006889	FEDERAL HOME LOAN BANKS	06/27/25	3.500000	25,000,000.00	25,000,000.00	25,000,000.00	25,092,250.00
869387879	FEDERAL HOME LOAN BANKS	06/27/25	3.335000	25,000,000.00	25,000,000.00	25,000,000.00	24,981,750.00
870006897	FEDERAL HOME LOAN BANKS	06/27/25	3.500000	25,000,000.00	25,000,000.00	25,000,000.00	25,037,500.00
870418077	FEDERAL HOME LOAN BANKS	06/27/25	3.820000	25,000,000.00	25,000,000.00	25,000,000.00	25,107,250.00
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/28	3.780000	25,000,000.00	25,000,000.00	25,000,000.00	24,998,750.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/28	3.780000	25,000,000.00	25,000,000.00	25,000,000.00	24,998,750.00
858143703	FEDERAL HOME LOAN BANKS	06/07/27	3.250000	25,000,000.00	25,000,000.00	25,000,000.00	25,027,500.00
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/29	3.140000	16,250,000.00	16,211,452.31	16,210,512.50	16,562,975.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/31	4.330000	25,000,000.00	25,000,000.00	25,000,000.00	24,914,000.00
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/29	3.930000	20,000,000.00	20,000,000.00	20,000,000.00	19,977,200.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/29	3.930000	25,000,000.00	24,981,697.30	24,981,250.00	24,971,500.00
850346592	FEDERAL HOME LOAN BANKS	05/23/25	3.450000	25,000,000.00	25,000,000.00	25,000,000.00	24,971,750.00
850346595	FEDERAL HOME LOAN BANKS	05/23/25	3.500000	25,000,000.00	25,000,000.00	25,000,000.00	24,980,750.00
849799807	FEDERAL HOME LOAN BANKS	05/23/25	3.400000	25,000,000.00	25,000,000.00	25,000,000.00	24,954,500.00
861464476	FEDERAL HOME LOAN BANKS	02/26/24	2.750000	50,000,000.00	50,000,000.00	50,000,000.00	49,759,000.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/26	3.375000	25,000,000.00	25,000,000.00	25,000,000.00	24,855,250.00
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/30	3.125000	21,450,000.00	21,373,521.33	21,371,707.50	21,449,142.00
856727044	FEDERAL HOME LOAN BANKS	02/26/24	2.625000	50,000,000.00	50,000,000.00	50,000,000.00	49,604,500.00
856727042	FEDERAL HOME LOAN BANKS	02/26/24	2.625000	25,000,000.00	25,000,000.00	25,000,000.00	24,802,250.00
867882855	FEDERAL HOME LOAN BANKS	02/26/24	2.625000	25,000,000.00	25,000,000.00	25,000,000.00	24,802,250.00
859220857	FEDERAL HOME LOAN BANKS	05/19/25	3.350000	25,000,000.00	25,000,000.00	25,000,000.00	24,937,750.00
842850552	FEDERAL HOME LOAN BANKS	05/19/25	3.210000	25,000,000.00	25,000,000.00	25,000,000.00	24,919,750.00
855441198	FEDERAL HOME LOAN BANKS	05/16/25	3.320000	25,000,000.00	25,000,000.00	25,000,000.00	24,940,250.00
853951950	FEDERAL HOME LOAN BANKS	05/12/25	3.200000	25,000,000.00	25,000,000.00	25,000,000.00	24,940,750.00
841371336	FEDERAL HOME LOAN BANKS	05/12/25	3.120000	25,000,000.00	25,000,000.00	25,000,000.00	24,928,750.00
851779930	FEDERAL HOME LOAN BANKS	05/09/25	3.300000	25,000,000.00	25,000,000.00	25,000,000.00	24,935,000.00
850346601	FEDERAL HOME LOAN BANKS	05/05/25	3.100000	25,000,000.00	25,000,000.00	25,000,000.00	24,893,500.00
845641500	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/03/27	3.490000	25,000,000.00	25,000,000.00	25,000,000.00	24,648,750.00
837511314	FEDERAL HOME LOAN BANKS	04/28/25	3.020000	25,000,000.00	25,000,000.00	25,000,000.00	24,852,500.00
844868359	FEDERAL HOME LOAN BANKS	04/28/25	3.000000	25,000,000.00	25,000,000.00	25,000,000.00	24,853,000.00
844868360	FEDERAL HOME LOAN BANKS	04/25/25	3.000000	50,000,000.00	50,000,000.00	50,000,000.00	49,694,500.00
837511310	FEDERAL HOME LOAN BANKS	04/25/25	3.020000	25,000,000.00	25,000,000.00	25,000,000.00	24,851,750.00
833040183	FEDERAL HOME LOAN BANKS	04/27/27	3.250000	50,000,000.00	50,000,000.00	50,000,000.00	49,647,500.00
835023450	FEDERAL HOME LOAN BANKS	04/28/25	3.010000	25,000,000.00	25,000,000.00	25,000,000.00	24,853,000.00
835023451	FEDERAL HOME LOAN BANKS	04/28/25	3.020000	25,000,000.00	24,996,578.17	24,996,250.00	24,849,000.00

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JULY 1, 2022 TO JULY 31, 2022  
FUND: POOLED SURPLUS INVESTMENTS  
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
843475069	FEDERAL HOME LOAN BANKS	04/25/25	2.910000	25,000,000.00	25,000,000.00	25,000,000.00	24,812,750.00
843475066	FEDERAL HOME LOAN BANKS	04/25/25	3.000000	25,000,000.00	25,000,000.00	25,000,000.00	24,849,500.00
841371341	FEDERAL HOME LOAN BANKS	04/21/27	3.260000	25,000,000.00	25,000,000.00	25,000,000.00	24,789,250.00
841085426	FEDERAL HOME LOAN BANKS	04/21/26	3.000000	25,000,000.00	25,000,000.00	25,000,000.00	24,615,000.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/32	4.000000	25,000,000.00	25,000,000.00	25,000,000.00	24,910,500.00
839545177	FEDERAL HOME LOAN BANKS	04/17/25	2.600000	25,000,000.00	25,000,000.00	25,000,000.00	24,690,750.00
838488791	FEDERAL HOME LOAN BANKS	04/14/25	2.600000	25,000,000.00	25,000,000.00	25,000,000.00	24,709,000.00
836624939	FEDERAL HOME LOAN BANKS	04/11/25	2.300000	25,000,000.00	25,000,000.00	25,000,000.00	24,600,750.00
836624936	FEDERAL HOME LOAN BANKS	04/11/25	2.300000	25,000,000.00	25,000,000.00	25,000,000.00	24,600,250.00
821108957	FEDERAL HOME LOAN BANKS	04/04/25	2.080000	25,000,000.00	25,000,000.00	25,000,000.00	24,526,750.00
840297222	FEDERAL HOME LOAN BANKS	04/04/25	2.210000	25,000,000.00	25,000,000.00	25,000,000.00	24,551,750.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/29	3.500000	21,000,000.00	21,000,000.00	21,000,000.00	20,799,870.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/29	3.500000	8,200,000.00	8,200,000.00	8,200,000.00	8,121,854.00
833040168	FEDERAL HOME LOAN BANKS	04/04/25	2.090000	25,000,000.00	25,000,000.00	25,000,000.00	24,513,000.00
819993801	FEDERAL HOME LOAN BANKS	03/28/25	2.000000	50,000,000.00	50,000,000.00	50,000,000.00	48,437,000.00
828331469	FEDERAL HOME LOAN BANKS	03/28/25	2.000000	50,000,000.00	50,000,000.00	50,000,000.00	48,437,000.00
819378330	FEDERAL HOME LOAN BANKS	03/28/25	2.000000	50,000,000.00	50,000,000.00	50,000,000.00	48,437,000.00
826608942	FEDERAL HOME LOAN BANKS	03/24/25	1.875000	50,000,000.00	50,000,000.00	50,000,000.00	48,306,500.00
813949229	FEDERAL HOME LOAN BANKS	03/24/25	2.000000	50,000,000.00	50,000,000.00	50,000,000.00	48,442,000.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/29	2.870000	50,000,000.00	49,962,985.12	49,961,000.00	47,965,000.00
826608940	FEDERAL HOME LOAN BANKS	03/24/25	2.040000	25,000,000.00	25,000,000.00	25,000,000.00	24,242,750.00
826608927	FEDERAL HOME LOAN BANKS	03/24/25	1.890000	50,000,000.00	50,000,000.00	50,000,000.00	48,323,000.00
826608941	FEDERAL HOME LOAN BANKS	03/24/25	2.030000	50,000,000.00	50,000,000.00	50,000,000.00	48,474,500.00
820231279	FEDERAL HOME LOAN BANKS	03/24/25	2.040000	25,000,000.00	25,000,000.00	25,000,000.00	24,242,750.00
826608930	FEDERAL HOME LOAN BANKS	03/24/25	2.000000	50,000,000.00	50,000,000.00	50,000,000.00	48,442,000.00
821852239	FEDERAL HOME LOAN BANKS	03/10/25	2.000000	25,000,000.00	25,000,000.00	25,000,000.00	24,231,750.00
811657280	FEDERAL HOME LOAN BANKS	03/07/25	2.010000	25,000,000.00	25,000,000.00	25,000,000.00	24,238,750.00
821852237	FEDERAL HOME LOAN BANKS	03/07/25	1.740000	25,000,000.00	25,000,000.00	25,000,000.00	24,093,500.00
821852235	FEDERAL HOME LOAN BANKS	03/03/25	2.000000	25,000,000.00	25,000,000.00	25,000,000.00	24,236,750.00
817178483	FEDERAL HOME LOAN BANKS	03/03/25	1.720000	25,000,000.00	25,000,000.00	25,000,000.00	24,086,500.00
821809600	FEDERAL HOME LOAN BANKS	02/28/25	1.500000	25,000,000.00	25,000,000.00	25,000,000.00	23,985,000.00
821809610	FEDERAL HOME LOAN BANKS	02/28/25	1.550000	25,000,000.00	25,000,000.00	25,000,000.00	23,993,250.00
821810283	FEDERAL HOME LOAN BANKS	02/24/25	1.700000	15,000,000.00	15,000,000.00	15,000,000.00	14,448,450.00
821809219	FEDERAL HOME LOAN BANKS	02/24/25	1.700000	25,000,000.00	25,000,000.00	25,000,000.00	24,080,750.00
821810688	FEDERAL HOME LOAN BANKS	02/24/25	1.650000	25,000,000.00	25,000,000.00	25,000,000.00	24,053,000.00
821809241	FEDERAL HOME LOAN BANKS	02/17/32	2.400000	25,000,000.00	25,000,000.00	25,000,000.00	22,795,000.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/30	2.050000	25,000,000.00	25,000,000.00	25,000,000.00	23,500,000.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/30	2.050000	27,200,000.00	27,200,000.00	27,200,000.00	25,568,000.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/30	2.050000	25,000,000.00	25,000,000.00	25,000,000.00	23,500,000.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/28	1.875000	21,250,000.00	21,225,631.85	21,223,437.50	20,002,625.00
821809221	FEDERAL HOME LOAN BANKS	01/27/27	1.750000	25,000,000.00	25,000,000.00	25,000,000.00	23,623,750.00
821809215	FEDERAL HOME LOAN BANKS	01/27/27	1.700000	25,000,000.00	25,000,000.00	25,000,000.00	23,748,000.00
821809596	FEDERAL HOME LOAN BANKS	01/27/27	1.500000	25,000,000.00	25,000,000.00	25,000,000.00	23,742,500.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/32	2.230000	20,900,000.00	20,900,000.00	20,900,000.00	19,314,317.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/32	2.230000	25,000,000.00	25,000,000.00	25,000,000.00	23,103,250.00
821809167	FEDERAL HOME LOAN BANKS	01/26/29	1.875000	25,000,000.00	25,000,000.00	25,000,000.00	22,944,750.00
821809234	FEDERAL HOME LOAN BANKS	01/27/32	2.250000	22,700,000.00	22,700,000.00	22,700,000.00	20,414,110.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/32	2.230000	25,000,000.00	25,000,000.00	25,000,000.00	23,103,250.00
821810687	FEDERAL HOME LOAN BANKS	01/27/27	1.650000	25,000,000.00	25,000,000.00	25,000,000.00	23,805,750.00

LOS ANGELES COUNTY TREASURER  
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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/32	2.320000	25,000,000.00	25,000,000.00	25,000,000.00	22,702,750.00
821810693	FEDERAL HOME LOAN BANKS	01/27/27	1.660000	25,000,000.00	25,000,000.00	25,000,000.00	23,851,750.00
821810799	FEDERAL HOME LOAN BANKS	01/27/27	1.520000	50,000,000.00	50,000,000.00	50,000,000.00	47,559,500.00
821810683	FEDERAL HOME LOAN BANKS	01/27/27	1.625000	25,000,000.00	25,000,000.00	25,000,000.00	23,843,750.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/32	2.320000	25,000,000.00	25,000,000.00	25,000,000.00	22,702,750.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/32	2.230000	25,000,000.00	25,000,000.00	25,000,000.00	23,103,250.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/27	1.780000	25,000,000.00	25,000,000.00	25,000,000.00	23,533,500.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/32	2.000000	25,000,000.00	24,881,454.27	24,875,000.00	22,710,750.00
821809601	FEDERAL HOME LOAN BANKS	01/25/27	1.540000	25,000,000.00	25,000,000.00	25,000,000.00	23,811,250.00
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/29	2.000000	25,000,000.00	25,000,000.00	25,000,000.00	23,791,250.00
821809230	FEDERAL HOME LOAN BANKS	01/20/32	2.160000	25,000,000.00	25,000,000.00	25,000,000.00	22,343,500.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/32	2.050000	25,000,000.00	25,000,000.00	25,000,000.00	23,176,750.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/32	2.050000	20,000,000.00	20,000,000.00	20,000,000.00	18,541,400.00
821809161	FEDERAL HOME LOAN BANKS	01/19/29	1.770000	25,000,000.00	25,000,000.00	25,000,000.00	22,827,750.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/28	1.830000	25,000,000.00	25,000,000.00	25,000,000.00	23,425,000.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/28	1.830000	27,000,000.00	27,000,000.00	27,000,000.00	25,299,000.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/27	1.500000	25,000,000.00	24,984,416.76	24,982,500.00	23,646,000.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/32	2.120000	25,000,000.00	25,000,000.00	25,000,000.00	22,471,500.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/32	2.120000	25,000,000.00	25,000,000.00	25,000,000.00	22,471,500.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/32	2.120000	25,000,000.00	25,000,000.00	25,000,000.00	22,471,500.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/28	1.600000	25,000,000.00	25,000,000.00	25,000,000.00	23,535,500.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/28	1.600000	25,000,000.00	25,000,000.00	25,000,000.00	23,535,500.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/34	2.340000	38,700,000.00	38,663,136.55	38,661,300.00	35,229,384.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/32	2.125000	30,000,000.00	30,000,000.00	30,000,000.00	27,758,700.00
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/32	1.800000	25,000,000.00	24,991,748.36	24,991,250.00	21,778,000.00
821809655	FEDERAL HOME LOAN BANKS	12/30/26	1.500000	25,000,000.00	25,000,000.00	25,000,000.00	23,360,500.00
821809659	FEDERAL HOME LOAN BANKS	12/29/27	1.500000	25,000,000.00	25,000,000.00	25,000,000.00	23,553,750.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/27	1.480000	50,000,000.00	50,000,000.00	50,000,000.00	46,366,000.00
821810784	FEDERAL HOME LOAN BANKS	12/29/26	1.400000	50,000,000.00	50,000,000.00	50,000,000.00	47,359,500.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/28	1.450000	20,000,000.00	20,000,000.00	20,000,000.00	18,539,600.00
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/31	2.050000	45,000,000.00	45,000,000.00	45,000,000.00	41,308,200.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/26	1.290000	12,000,000.00	11,989,453.16	11,988,000.00	11,199,480.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/26	1.290000	25,000,000.00	25,000,000.00	25,000,000.00	23,332,250.00
821809611	FEDERAL HOME LOAN BANKS	12/21/27	1.610000	25,000,000.00	25,000,000.00	25,000,000.00	23,601,500.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/29	1.590000	21,072,000.00	20,975,275.43	20,966,640.00	19,543,437.12
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/28	1.450000	25,000,000.00	24,975,365.27	24,973,000.00	22,730,750.00
821809160	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/24/23	0.550000	50,000,000.00	49,921,250.00	49,884,500.00	48,534,500.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/33	2.350000	15,150,000.00	15,150,000.00	15,150,000.00	13,444,413.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/25	1.340000	9,880,000.00	9,880,000.00	9,880,000.00	9,343,022.00
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/29	1.930000	25,000,000.00	25,000,000.00	25,000,000.00	23,303,750.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/28	1.840000	25,000,000.00	25,000,000.00	25,000,000.00	22,997,000.00
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/28	1.840000	25,000,000.00	25,000,000.00	25,000,000.00	22,997,000.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/28	1.840000	25,000,000.00	25,000,000.00	25,000,000.00	22,997,000.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/28	1.840000	25,000,000.00	25,000,000.00	25,000,000.00	22,997,000.00
821809166	FEDERAL HOME LOAN BANKS	12/14/29	1.800000	25,000,000.00	25,000,000.00	25,000,000.00	22,535,000.00
821808963	FEDERAL HOME LOAN BANKS	12/13/28	1.700000	25,000,000.00	25,000,000.00	25,000,000.00	23,496,000.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/31	2.200000	25,000,000.00	25,000,000.00	25,000,000.00	22,613,500.00
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/31	2.200000	25,000,000.00	25,000,000.00	25,000,000.00	22,613,500.00
821809145	FEDERAL HOME LOAN BANKS	12/08/31	2.080000	24,000,000.00	24,000,000.00	24,000,000.00	21,357,840.00

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821809148	FEDERAL HOME LOAN BANKS	09/08/23	0.520000	50,000,000.00	50,000,000.00	50,000,000.00	48,760,500.00
821809143	FEDERAL HOME LOAN BANKS	09/08/23	0.520000	50,000,000.00	50,000,000.00	50,000,000.00	48,760,500.00
821809550	FEDERAL HOME LOAN BANKS	06/08/26	1.290000	25,000,000.00	25,000,000.00	25,000,000.00	23,726,250.00
821809756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/29	2.000000	20,000,000.00	20,000,000.00	20,000,000.00	18,861,000.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/29	2.000000	20,000,000.00	20,000,000.00	20,000,000.00	18,861,000.00
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/29	2.000000	20,000,000.00	20,000,000.00	20,000,000.00	18,861,000.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/28	1.780000	25,000,000.00	25,000,000.00	25,000,000.00	23,481,500.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/28	1.780000	25,000,000.00	25,000,000.00	25,000,000.00	23,481,500.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/26	1.540000	25,000,000.00	25,000,000.00	25,000,000.00	23,520,250.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/26	1.540000	25,000,000.00	25,000,000.00	25,000,000.00	23,520,250.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/26	1.540000	25,000,000.00	25,000,000.00	25,000,000.00	23,520,250.00
821809640	FEDERAL HOME LOAN BANKS	12/01/26	1.420000	25,000,000.00	25,000,000.00	25,000,000.00	23,667,750.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/26	1.540000	25,000,000.00	25,000,000.00	25,000,000.00	23,520,250.00
821809636	FEDERAL HOME LOAN BANKS	12/01/26	1.400000	25,000,000.00	25,000,000.00	25,000,000.00	23,709,750.00
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/28	1.650000	22,000,000.00	22,000,000.00	22,000,000.00	20,527,100.00
821809554	FEDERAL HOME LOAN BANKS	11/23/26	1.300000	25,000,000.00	25,000,000.00	25,000,000.00	23,659,250.00
821809627	FEDERAL HOME LOAN BANKS	11/23/27	1.390000	25,000,000.00	25,000,000.00	25,000,000.00	23,407,250.00
821809562	FEDERAL HOME LOAN BANKS	11/23/26	1.375000	25,000,000.00	25,000,000.00	25,000,000.00	23,677,000.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/26	1.430000	25,000,000.00	25,000,000.00	25,000,000.00	23,397,750.00
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/26	1.430000	10,000,000.00	10,000,000.00	10,000,000.00	9,359,100.00
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/26	1.430000	20,000,000.00	20,000,000.00	20,000,000.00	18,718,200.00
821809943	FEDERAL HOME LOAN BANKS	12/08/23	0.500000	50,000,000.00	49,979,140.75	49,968,500.00	48,397,500.00
821810610	FEDERAL HOME LOAN BANKS	11/17/28	1.600000	12,000,000.00	12,000,000.00	12,000,000.00	11,246,040.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/26	1.270000	20,000,000.00	20,000,000.00	20,000,000.00	18,822,600.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/26	1.270000	20,000,000.00	20,000,000.00	20,000,000.00	18,822,600.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/27	1.400000	20,000,000.00	20,000,000.00	20,000,000.00	18,476,800.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/26	1.330000	20,000,000.00	19,991,484.12	19,990,000.00	18,579,000.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/26	1.330000	25,000,000.00	25,000,000.00	25,000,000.00	23,223,750.00
821809632	FEDERAL HOME LOAN BANKS	10/27/27	1.400000	25,000,000.00	25,000,000.00	25,000,000.00	23,452,750.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/31	1.980000	25,000,000.00	25,000,000.00	25,000,000.00	23,107,750.00
821809546	FEDERAL HOME LOAN BANKS	10/27/26	1.280000	25,000,000.00	25,000,000.00	25,000,000.00	23,630,500.00
821809534	FEDERAL HOME LOAN BANKS	10/27/26	1.250000	25,000,000.00	25,000,000.00	25,000,000.00	23,585,250.00
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/31	1.980000	20,000,000.00	20,000,000.00	20,000,000.00	18,486,200.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/30	1.740000	25,000,000.00	25,000,000.00	25,000,000.00	22,329,000.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/31	1.940000	11,923,000.00	11,923,000.00	11,923,000.00	10,918,844.94
821809644	FEDERAL HOME LOAN BANKS	05/18/28	1.450000	25,000,000.00	25,000,000.00	25,000,000.00	23,213,750.00
821809460	FEDERAL HOME LOAN BANKS	11/12/26	1.100000	30,000,000.00	30,000,000.00	30,000,000.00	27,565,200.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/26	1.000000	25,000,000.00	24,971,823.67	24,962,500.00	23,145,000.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/29	1.430000	30,000,000.00	30,000,000.00	30,000,000.00	27,449,100.00
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/28	1.400000	25,000,000.00	24,958,962.79	24,958,962.79	23,198,500.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/26	0.940000	25,000,000.00	25,000,000.00	25,000,000.00	23,442,250.00
821809996	FEDERAL HOME LOAN BANKS	04/28/26	1.050000	50,000,000.00	50,000,000.00	50,000,000.00	47,061,500.00
821809606	FEDERAL HOME LOAN BANKS	04/27/29	1.550000	25,000,000.00	25,000,000.00	25,000,000.00	22,453,750.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/31	1.970000	45,000,000.00	45,000,000.00	45,000,000.00	41,336,550.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/29	1.700000	25,000,000.00	25,000,000.00	25,000,000.00	23,376,000.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/29	1.700000	25,000,000.00	25,000,000.00	25,000,000.00	23,376,000.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/31	2.040000	25,000,000.00	25,000,000.00	25,000,000.00	22,477,250.00
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/31	2.040000	25,000,000.00	25,000,000.00	25,000,000.00	22,477,250.00
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/31	2.040000	25,000,000.00	25,000,000.00	25,000,000.00	22,477,250.00

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821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/28	1.430000	25,000,000.00	25,000,000.00	25,000,000.00	23,217,250.00
821810697	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/28	1.430000	25,000,000.00	25,000,000.00	25,000,000.00	23,217,250.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/29	1.550000	50,000,000.00	49,728,923.79	49,675,000.00	45,116,000.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/29	1.550000	20,945,000.00	20,831,446.19	20,808,857.50	18,899,092.40
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/28	1.570000	50,000,000.00	50,000,000.00	50,000,000.00	45,873,000.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/28	1.570000	50,000,000.00	49,908,714.79	49,887,500.00	45,873,000.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/29	1.730000	25,000,000.00	25,000,000.00	25,000,000.00	22,715,500.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/31	1.980000	50,000,000.00	49,891,586.54	49,875,000.00	44,816,500.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/31	2.020000	50,000,000.00	49,826,480.27	49,800,000.00	45,057,000.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/28	1.570000	50,000,000.00	50,000,000.00	50,000,000.00	45,873,000.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/28	1.570000	50,000,000.00	50,000,000.00	50,000,000.00	45,873,000.00
821810487	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/31	2.020000	25,000,000.00	25,000,000.00	25,000,000.00	22,528,500.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/31	2.020000	25,000,000.00	25,000,000.00	25,000,000.00	22,528,500.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/31	2.020000	25,000,000.00	25,000,000.00	25,000,000.00	22,528,500.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/27	1.300000	25,000,000.00	25,000,000.00	25,000,000.00	23,073,750.00
821809680	FEDERAL HOME LOAN BANKS	03/30/26	1.030000	25,000,000.00	25,000,000.00	25,000,000.00	23,542,250.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/27	1.300000	25,000,000.00	25,000,000.00	25,000,000.00	23,073,750.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/26	1.050000	25,000,000.00	25,000,000.00	25,000,000.00	23,231,500.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/26	1.050000	25,000,000.00	25,000,000.00	25,000,000.00	23,231,500.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/27	1.100000	50,000,000.00	49,971,331.57	49,962,500.00	46,069,500.00
821809243	FEDERAL HOME LOAN BANKS	03/14/31	1.500000	25,000,000.00	24,762,085.39	24,723,000.00	22,218,250.00
821810734	FEDERAL HOME LOAN BANKS	02/24/31	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	42,336,000.00
821809694	FEDERAL HOME LOAN BANKS	08/24/29	1.150000	25,000,000.00	25,000,000.00	25,000,000.00	21,760,750.00
821810702	FEDERAL HOME LOAN BANKS	02/24/31	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	42,576,500.00
821809650	FEDERAL HOME LOAN BANKS	02/24/31	1.460000	25,000,000.00	25,000,000.00	25,000,000.00	21,524,500.00
821810778	FEDERAL HOME LOAN BANKS	02/17/32	1.350000	50,000,000.00	50,000,000.00	50,000,000.00	41,733,500.00
821810696	FEDERAL HOME LOAN BANKS	02/03/31	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	42,632,000.00
821810681	FEDERAL HOME LOAN BANKS	01/28/31	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	42,649,500.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/30	0.875000	50,000,000.00	49,107,721.50	48,940,000.00	42,740,000.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/27	0.700000	40,000,000.00	40,000,000.00	40,000,000.00	36,258,000.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/32	1.310000	50,000,000.00	50,000,000.00	50,000,000.00	43,031,500.00
821810786	FEDERAL HOME LOAN BANKS	01/27/33	1.495000	50,000,000.00	50,000,000.00	50,000,000.00	41,409,000.00
821810783	FEDERAL HOME LOAN BANKS	01/27/32	1.370000	50,000,000.00	50,000,000.00	50,000,000.00	41,866,000.00
821810738	FEDERAL HOME LOAN BANKS	01/27/31	1.260000	50,000,000.00	50,000,000.00	50,000,000.00	42,448,500.00
821810791	FEDERAL HOME LOAN BANKS	01/27/33	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	41,442,500.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/27	0.700000	50,000,000.00	50,000,000.00	50,000,000.00	45,322,500.00
821810706	FEDERAL HOME LOAN BANKS	01/27/32	1.340000	50,000,000.00	50,000,000.00	50,000,000.00	41,753,000.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/33	1.610000	50,000,000.00	50,000,000.00	50,000,000.00	43,557,500.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/32	1.310000	50,000,000.00	50,000,000.00	50,000,000.00	43,031,500.00
821809558	FEDERAL HOME LOAN BANKS	01/27/32	1.370000	25,000,000.00	25,000,000.00	25,000,000.00	20,933,000.00
821810777	FEDERAL HOME LOAN BANKS	01/27/32	1.350000	50,000,000.00	50,000,000.00	50,000,000.00	41,790,500.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/33	1.360000	50,000,000.00	50,000,000.00	50,000,000.00	42,437,000.00
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/31	1.380000	50,000,000.00	49,989,427.57	49,987,500.00	42,922,500.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/31	1.380000	50,000,000.00	49,949,266.15	49,940,000.00	42,922,500.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/31	1.380000	25,000,000.00	25,000,000.00	25,000,000.00	21,461,250.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/31	1.380000	25,000,000.00	25,000,000.00	25,000,000.00	21,461,250.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/31	1.380000	25,000,000.00	25,000,000.00	25,000,000.00	21,461,250.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/30	0.875000	25,000,000.00	24,460,317.42	24,355,000.00	21,370,000.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/31	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	43,902,500.00

**LOS ANGELES COUNTY TREASURER**  
**TREASURER PORTFOLIO COMPARED TO MARKET VALUE**  
**FOR THE PERIOD: JULY 1, 2022 TO JULY 31, 2022**  
**FUND: POOLED SURPLUS INVESTMENTS**  
**ATTACHMENT X**

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/31	1.240000	25,000,000.00	25,000,000.00	25,000,000.00	21,951,250.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/31	1.150000	50,000,000.00	50,000,000.00	50,000,000.00	42,286,000.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/33	1.360000	50,000,000.00	50,000,000.00	50,000,000.00	41,092,500.00
821809583	FEDERAL HOME LOAN BANKS	12/30/30	1.250000	40,440,000.00	40,440,000.00	40,440,000.00	34,615,426.80
821810420	FEDERAL HOME LOAN BANKS	12/30/30	1.290000	19,875,000.00	19,875,000.00	19,875,000.00	16,786,027.50
821809199	FEDERAL HOME LOAN BANKS	12/30/27	0.875000	22,000,000.00	22,000,000.00	22,000,000.00	19,550,300.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/30	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	43,582,500.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/30	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	43,582,500.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/30	1.240000	48,935,000.00	48,890,968.93	48,882,639.55	42,654,192.75
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/30	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	43,582,500.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/30	1.170000	50,000,000.00	49,937,034.52	49,925,000.00	43,709,500.00
821810730	FEDERAL HOME LOAN BANKS	12/23/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	42,414,500.00
821809529	FEDERAL HOME LOAN BANKS	12/23/30	1.250000	25,000,000.00	25,000,000.00	25,000,000.00	21,207,250.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/31	1.125000	25,000,000.00	24,994,739.50	24,993,750.00	21,235,000.00
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/31	1.125000	21,750,000.00	21,750,000.00	21,750,000.00	18,474,450.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/27	0.740000	20,000,000.00	20,000,000.00	20,000,000.00	17,957,600.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/31	1.125000	22,956,000.00	22,954,067.83	22,953,704.40	19,498,826.40
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/30	1.300000	25,000,000.00	24,989,526.30	24,987,500.00	21,965,500.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/31	1.350000	50,000,000.00	50,000,000.00	50,000,000.00	43,292,500.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/31	1.360000	50,000,000.00	50,000,000.00	50,000,000.00	43,326,000.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/31	1.330000	50,000,000.00	50,000,000.00	50,000,000.00	41,995,500.00
821809368	FEDERAL HOME LOAN BANKS	12/16/30	1.280000	33,200,000.00	33,191,657.31	33,190,040.00	28,303,996.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/30	1.330000	50,000,000.00	50,000,000.00	50,000,000.00	44,056,000.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/31	1.170000	37,000,000.00	36,824,956.18	36,794,280.00	31,025,240.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/30	1.280000	50,000,000.00	49,895,536.66	49,875,000.00	43,903,500.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/30	1.330000	50,000,000.00	50,000,000.00	50,000,000.00	44,058,500.00
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/27	0.860000	26,200,000.00	26,200,000.00	26,200,000.00	23,706,808.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/30	1.220000	50,000,000.00	50,000,000.00	50,000,000.00	42,600,500.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/30	1.280000	50,000,000.00	50,000,000.00	50,000,000.00	43,903,500.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/31	1.330000	50,000,000.00	50,000,000.00	50,000,000.00	42,014,500.00
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/30	1.280000	50,000,000.00	49,895,536.66	49,875,000.00	43,903,500.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/30	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	43,729,500.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/25	0.600000	50,000,000.00	50,000,000.00	50,000,000.00	46,125,500.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/28	0.950000	50,000,000.00	50,000,000.00	50,000,000.00	44,589,500.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/28	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	44,730,000.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/32	1.515000	50,000,000.00	50,000,000.00	50,000,000.00	43,232,000.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/25	0.625000	50,000,000.00	50,081,282.90	50,121,500.00	46,265,000.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/25	0.625000	50,000,000.00	50,081,282.90	50,121,500.00	46,265,000.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/25	0.625000	50,000,000.00	50,081,282.90	50,121,500.00	46,265,000.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/25	0.600000	31,739,000.00	31,739,000.00	31,739,000.00	29,279,544.89
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/31	1.400000	50,000,000.00	50,000,000.00	50,000,000.00	42,290,500.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/31	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	42,014,000.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/32	1.420000	50,000,000.00	50,000,000.00	50,000,000.00	41,453,500.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/32	1.420000	50,000,000.00	50,000,000.00	50,000,000.00	41,453,500.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/30	0.875000	50,000,000.00	49,243,703.39	49,085,000.00	42,740,000.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/31	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	42,014,000.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/32	1.490000	50,000,000.00	50,000,000.00	50,000,000.00	41,727,000.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/30	1.030000	20,000,000.00	19,890,438.28	19,868,200.00	16,949,600.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/30	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	43,761,500.00

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JULY 1, 2022 TO JULY 31, 2022  
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ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/32	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	43,199,500.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/30	0.875000	50,000,000.00	49,222,019.53	49,058,500.00	42,740,000.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/32	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	41,776,000.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/30	1.360000	50,000,000.00	50,000,000.00	50,000,000.00	43,100,000.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/30	1.340000	50,000,000.00	50,000,000.00	50,000,000.00	43,675,000.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/30	1.340000	25,000,000.00	25,000,000.00	25,000,000.00	21,837,500.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/30	1.340000	6,525,000.00	6,525,000.00	6,525,000.00	5,699,587.50
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/30	1.340000	50,000,000.00	50,000,000.00	50,000,000.00	43,675,000.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/30	1.340000	25,000,000.00	25,000,000.00	25,000,000.00	21,837,500.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/30	1.270000	50,000,000.00	50,000,000.00	50,000,000.00	43,889,500.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/30	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	44,071,500.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/32	1.450000	50,000,000.00	50,000,000.00	50,000,000.00	42,984,500.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/32	1.460000	50,000,000.00	50,000,000.00	50,000,000.00	43,031,000.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/31	1.410000	50,000,000.00	50,000,000.00	50,000,000.00	42,365,500.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/32	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	43,214,000.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/30	1.030000	25,000,000.00	24,989,646.10	24,987,500.00	21,187,000.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/30	1.310000	25,000,000.00	25,000,000.00	25,000,000.00	21,486,000.00
821810459	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/30	1.030000	25,000,000.00	24,967,902.87	24,961,250.00	21,187,000.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/30	1.310000	50,000,000.00	50,000,000.00	50,000,000.00	42,972,000.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/30	1.370000	6,000,000.00	6,000,000.00	6,000,000.00	5,134,800.00
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/30	1.370000	50,000,000.00	50,000,000.00	50,000,000.00	42,790,000.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/32	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	42,041,000.00
821809053	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/30	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	42,959,500.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/32	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	41,820,000.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/32	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	41,822,500.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/30	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	42,959,500.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/32	1.240000	18,330,000.00	18,330,000.00	18,330,000.00	15,378,320.10
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/32	1.240000	18,340,000.00	18,340,000.00	18,340,000.00	15,386,709.80
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/32	1.240000	18,330,000.00	18,330,000.00	18,330,000.00	15,378,320.10
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/32	1.220000	49,250,000.00	48,725,235.30	48,634,375.00	40,266,307.50
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/32	1.220000	50,000,000.00	49,467,613.99	49,375,000.00	40,879,500.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	42,725,500.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	42,725,500.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	42,725,500.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/28	0.900000	50,000,000.00	49,982,969.50	49,977,500.00	44,270,500.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/30	1.260000	50,000,000.00	50,000,000.00	50,000,000.00	43,897,000.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.310000	50,000,000.00	50,000,000.00	50,000,000.00	42,761,500.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	42,725,500.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	42,725,500.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.310000	50,000,000.00	50,000,000.00	50,000,000.00	42,761,500.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/30	1.200000	50,000,000.00	50,000,000.00	50,000,000.00	43,676,500.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/28	0.900000	17,300,000.00	17,294,107.45	17,292,215.00	15,317,593.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/32	1.450000	50,000,000.00	50,000,000.00	50,000,000.00	43,026,500.00
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/31	1.365000	50,000,000.00	50,000,000.00	50,000,000.00	43,458,500.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/30	1.270000	50,000,000.00	50,000,000.00	50,000,000.00	42,630,000.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/30	1.260000	25,000,000.00	24,993,830.74	24,992,500.00	21,297,000.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/30	1.260000	50,000,000.00	49,987,661.58	49,985,000.00	42,594,000.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	42,591,000.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/30	0.990000	50,000,000.00	49,925,993.97	49,910,000.00	42,284,500.00



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821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/30	1.290000	50,000,000.00	50,000,000.00	50,000,000.00	42,703,000.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/30	1.270000	50,000,000.00	50,000,000.00	50,000,000.00	42,631,500.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/30	0.875000	50,000,000.00	49,477,558.45	49,361,500.00	42,740,000.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/30	1.260000	50,000,000.00	50,000,000.00	50,000,000.00	42,607,000.00
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	42,604,000.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/30	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	42,646,500.00
821810055	FEDERAL HOME LOAN BANKS	10/07/30	1.210000	38,200,000.00	38,200,000.00	38,200,000.00	32,535,322.00
821810727	FEDERAL HOME LOAN BANKS	10/08/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	43,046,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/30	1.210000	50,000,000.00	50,000,000.00	50,000,000.00	42,585,500.00
821810000	FEDERAL HOME LOAN BANKS	10/02/30	1.080000	50,000,000.00	50,000,000.00	50,000,000.00	42,167,500.00
821809567	FEDERAL HOME LOAN BANKS	09/30/30	1.300000	39,950,000.00	39,950,000.00	39,950,000.00	34,276,700.50
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/28	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	44,450,000.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/30	1.200000	50,000,000.00	50,000,000.00	50,000,000.00	43,754,000.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	42,632,000.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/30	1.150000	50,000,000.00	49,943,048.51	49,930,000.00	42,449,500.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/30	1.150000	10,551,000.00	10,538,982.07	10,536,228.60	8,957,693.49
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/30	1.330000	50,000,000.00	50,000,000.00	50,000,000.00	42,890,000.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	43,941,000.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/28	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	44,615,500.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	42,632,000.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/30	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	42,662,000.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/28	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	44,615,500.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	43,047,500.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	43,047,500.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/30	1.320000	25,000,000.00	25,000,000.00	25,000,000.00	21,435,750.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/30	1.280000	25,000,000.00	25,000,000.00	25,000,000.00	21,565,500.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/30	1.250000	25,000,000.00	25,000,000.00	25,000,000.00	21,530,000.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/28	1.000000	20,000,000.00	20,000,000.00	20,000,000.00	18,069,000.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/30	1.120000	25,000,000.00	25,000,000.00	25,000,000.00	21,753,250.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/29	1.230000	25,000,000.00	25,000,000.00	25,000,000.00	21,614,250.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/30	0.950000	25,000,000.00	24,903,686.33	24,881,250.00	21,122,500.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/30	1.320000	32,190,000.00	32,190,000.00	32,190,000.00	27,459,679.50
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/30	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	42,652,500.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/30	1.250000	25,000,000.00	25,000,000.00	25,000,000.00	21,335,250.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/30	1.200000	25,000,000.00	25,000,000.00	25,000,000.00	21,295,500.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/28	1.030000	40,000,000.00	39,912,081.81	39,885,600.00	35,800,800.00
821809220	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/30	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	41,548,500.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/30	1.260000	25,000,000.00	25,000,000.00	25,000,000.00	21,342,500.00
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/29	1.140000	43,338,000.00	43,286,836.53	43,272,993.00	38,059,431.60
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/30	1.240000	50,000,000.00	49,919,085.44	49,900,000.00	41,548,500.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	43,900,000.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/30	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	43,900,000.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/30	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	41,548,500.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/28	1.030000	25,000,000.00	25,000,000.00	25,000,000.00	22,375,500.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/28	1.030000	25,000,000.00	25,000,000.00	25,000,000.00	22,375,500.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/28	1.120000	25,000,000.00	25,000,000.00	25,000,000.00	22,249,000.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/30	1.180000	50,000,000.00	50,000,000.00	50,000,000.00	43,775,500.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/30	1.180000	25,000,000.00	25,000,000.00	25,000,000.00	21,887,750.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/30	1.200000	25,000,000.00	25,000,000.00	25,000,000.00	21,308,500.00

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821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/29	1.140000	25,000,000.00	24,980,365.85	24,975,000.00	21,955,000.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/30	1.250000	25,000,000.00	25,000,000.00	25,000,000.00	22,011,250.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/30	1.250000	25,000,000.00	25,000,000.00	25,000,000.00	21,349,000.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/28	1.070000	25,000,000.00	25,000,000.00	25,000,000.00	22,638,000.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/29	1.140000	45,200,000.00	45,200,000.00	45,200,000.00	39,694,640.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/29	1.150000	25,000,000.00	25,000,000.00	25,000,000.00	22,057,250.00
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/29	1.140000	25,000,000.00	25,000,000.00	25,000,000.00	21,955,000.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/29	1.100000	25,000,000.00	25,000,000.00	25,000,000.00	21,985,750.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/29	1.100000	25,000,000.00	25,000,000.00	25,000,000.00	22,169,250.00
821809307	FEDERAL HOME LOAN BANKS	08/10/28	1.020000	32,995,000.00	32,995,000.00	32,995,000.00	29,819,231.25
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/27	0.875000	25,000,000.00	25,000,000.00	25,000,000.00	22,810,000.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/29	1.120000	20,000,000.00	20,000,000.00	20,000,000.00	17,700,200.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/29	1.120000	25,000,000.00	25,000,000.00	25,000,000.00	22,125,250.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/27	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	46,068,000.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/27	0.830000	50,000,000.00	50,000,000.00	50,000,000.00	45,724,500.00
821809953	FEDERAL HOME LOAN BANKS	07/28/27	0.770000	50,000,000.00	50,000,000.00	50,000,000.00	44,968,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/26	0.830000	25,000,000.00	25,000,000.00	25,000,000.00	23,266,250.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/27	0.950000	50,000,000.00	50,000,000.00	50,000,000.00	45,818,500.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/25	0.710000	50,000,000.00	50,000,000.00	50,000,000.00	46,737,500.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/26	0.820000	50,000,000.00	50,000,000.00	50,000,000.00	46,287,500.00
821809149	FEDERAL HOME LOAN BANKS	07/06/27	1.020000	24,185,000.00	24,180,735.46	24,178,953.75	22,095,174.15
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/25	0.750000	21,000,000.00	21,000,000.00	21,000,000.00	19,763,100.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/25	0.730000	50,000,000.00	50,000,000.00	50,000,000.00	46,709,500.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/25	0.500000	25,000,000.00	24,994,504.95	24,990,500.00	23,371,250.00
821809972	FEDERAL HOME LOAN BANKS	06/25/27	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	46,038,000.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/27	1.000000	25,000,000.00	24,999,824.86	24,999,750.00	22,842,500.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/25	0.710000	50,000,000.00	50,000,000.00	50,000,000.00	46,720,000.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/25	0.750000	50,000,000.00	50,000,000.00	50,000,000.00	46,606,500.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/27	1.000000	25,000,000.00	25,000,000.00	25,000,000.00	23,025,000.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/27	0.875000	25,000,000.00	25,000,000.00	25,000,000.00	22,404,250.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/25	0.500000	50,000,000.00	50,000,000.00	50,000,000.00	46,257,000.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/27	1.040000	35,500,000.00	35,500,000.00	35,500,000.00	32,565,215.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/27	1.070000	50,000,000.00	50,000,000.00	50,000,000.00	46,343,000.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/25	0.770000	50,000,000.00	50,000,000.00	50,000,000.00	46,878,000.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/25	0.730000	50,000,000.00	50,000,000.00	50,000,000.00	46,825,000.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/25	0.770000	50,000,000.00	50,000,000.00	50,000,000.00	46,878,000.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/25	0.750000	50,000,000.00	50,000,000.00	50,000,000.00	46,851,500.00
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/26	0.820000	25,000,000.00	25,000,000.00	25,000,000.00	23,069,750.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/25	0.750000	50,000,000.00	50,000,000.00	50,000,000.00	46,851,500.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/27	1.050000	50,000,000.00	50,000,000.00	50,000,000.00	46,196,500.00
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/25	0.730000	50,000,000.00	50,000,000.00	50,000,000.00	46,904,000.00
821809880	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/26	0.820000	25,000,000.00	25,000,000.00	25,000,000.00	23,069,750.00
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020000	50,000,000.00	50,000,000.00	50,000,000.00	46,083,500.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020000	5,000,000.00	5,000,000.00	5,000,000.00	4,608,350.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/27	1.050000	50,000,000.00	50,000,000.00	50,000,000.00	46,245,500.00
824373426	FEDERAL HOME LOAN BANKS	05/04/27	1.200000	19,444,444.44	19,444,444.45	19,444,444.45	17,855,055.56
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020000	20,925,000.00	20,972,803.61	20,995,517.25	19,285,944.75
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/26	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	47,000,000.00
821810028	FEDERAL HOME LOAN BANKS	04/27/27	1.200000	50,000,000.00	50,000,000.00	50,000,000.00	46,185,000.00

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821808958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020000	50,000,000.00	50,000,000.00	50,000,000.00	46,083,500.00	
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020000	35,000,000.00	35,000,000.00	35,000,000.00	32,258,450.00	
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020000	25,000,000.00	25,000,000.00	25,000,000.00	23,041,750.00	
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/27	1.330000	25,000,000.00	25,000,000.00	25,000,000.00	23,126,500.00	
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/27	1.330000	25,000,000.00	25,000,000.00	25,000,000.00	23,126,500.00	
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/24	0.875000	50,000,000.00	50,000,000.00	50,000,000.00	48,268,500.00	
821810620	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/23	0.800000	50,000,000.00	50,000,000.00	50,000,000.00	49,350,000.00	
821810613	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/23	0.800000	50,000,000.00	50,000,000.00	50,000,000.00	49,350,000.00	
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/24	0.920000	50,000,000.00	50,119,122.17	50,292,500.00	48,511,500.00	
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/27	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	46,088,000.00	
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/26	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	46,544,500.00	
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/25	1.500000	25,000,000.00	24,990,232.64	24,980,750.00	24,159,750.00	
821808968	FEDERAL HOME LOAN BANKS	12/09/22	1.875000	50,000,000.00	50,039,286.86	50,321,850.00	49,829,500.00	
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/25	1.820000	36,274,000.00	36,263,739.30	36,255,863.00	35,090,379.38	
821809292	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/22	1.660000	50,000,000.00	49,997,974.45	49,985,000.00	49,784,000.00	
821809582	FEDERAL HOME LOAN BANKS	12/23/26	2.090000	40,000,000.00	40,000,000.00	40,000,000.00	38,542,800.00	
821809202	FEDERAL HOME LOAN BANKS	12/16/26	2.020000	50,000,000.00	50,000,000.00	50,000,000.00	47,623,000.00	
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/24	1.625000	50,000,000.00	49,971,921.14	49,940,000.00	48,597,500.00	
821809174	FEDERAL HOME LOAN BANKS	11/25/26	2.080000	50,000,000.00	50,000,000.00	50,000,000.00	48,421,000.00	
821809587	FEDERAL HOME LOAN BANKS	11/25/26	2.080000	40,950,000.00	40,950,000.00	40,950,000.00	39,656,799.00	
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/24	2.320000	18,000,000.00	18,040,761.27	18,103,140.00	17,813,520.00	
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/24	2.320000	50,000,000.00	50,113,225.76	50,286,500.00	49,482,000.00	
821809154	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/22	2.200000	24,700,000.00	24,699,626.02	24,695,801.00	24,685,180.00	
821809305	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/15/23	2.300000	50,000,000.00	50,022,415.12	50,113,950.00	49,755,000.00	
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/24	2.310000	50,000,000.00	50,000,000.00	50,000,000.00	49,565,500.00	
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/29	4.270000	25,000,000.00	25,000,000.00	25,000,000.00	25,173,750.00	
838488793	FEDERAL HOME LOAN BANKS	04/14/25	2.840000	25,000,000.00	25,000,000.00	25,000,000.00	24,808,000.00	
<b>AGCY BOND Total</b>					<b>16,293,192,444.44</b>	<b>16,286,137,885.90</b>	<b>16,285,539,330.00</b>	<b>14,792,906,212.98</b>
893603157	FEDERAL HOME LOAN BANKS	10/11/22	2.350000	50,000,000.00	49,768,263.89	49,758,472.22	49,764,000.00	
893603156	FEDERAL HOME LOAN BANKS	10/18/22	2.400000	50,000,000.00	49,740,000.00	49,730,000.00	49,740,500.00	
893603160	FEDERAL HOME LOAN BANKS	10/11/22	2.350000	50,000,000.00	49,768,263.89	49,758,472.22	49,764,000.00	
892907591	FEDERAL HOME LOAN BANKS	10/17/22	2.435000	50,000,000.00	49,739,590.28	49,722,680.56	49,744,000.00	
892907590	FEDERAL HOME LOAN BANKS	10/17/22	2.435000	50,000,000.00	49,739,590.28	49,722,680.56	49,744,000.00	
892060330	FEDERAL HOME LOAN BANKS	10/24/22	2.500000	50,000,000.00	49,708,333.33	49,687,500.00	49,720,500.00	
892060332	FEDERAL HOME LOAN BANKS	10/24/22	2.500000	50,000,000.00	49,708,333.33	49,687,500.00	49,720,500.00	
890736611	FEDERAL HOME LOAN BANKS	10/07/22	2.360000	50,000,000.00	49,780,388.88	49,757,444.44	49,777,000.00	
889695445	FEDERAL HOME LOAN BANKS	10/21/22	2.497000	50,000,000.00	49,719,087.50	49,684,069.94	49,730,500.00	
890063916	FEDERAL HOME LOAN BANKS	10/07/22	2.300000	50,000,000.00	49,785,972.22	49,754,027.78	49,777,000.00	
888658149	FEDERAL HOME LOAN BANKS	10/19/22	2.495000	50,000,000.00	49,726,243.05	49,684,659.72	49,737,500.00	
889029433	FEDERAL HOME LOAN BANKS	09/29/22	2.210000	50,000,000.00	49,818,902.77	49,782,069.44	49,814,000.00	
889029435	FEDERAL HOME LOAN BANKS	09/29/22	2.210000	50,000,000.00	49,818,902.77	49,782,069.44	49,814,000.00	
888658148	FEDERAL HOME LOAN BANKS	10/19/22	2.495000	50,000,000.00	49,726,243.05	49,684,659.72	49,737,500.00	
888658145	FEDERAL HOME LOAN BANKS	09/14/22	2.205000	50,000,000.00	49,865,250.00	49,828,500.00	49,861,500.00	
889029432	FEDERAL HOME LOAN BANKS	09/27/22	2.210000	50,000,000.00	49,825,041.66	49,788,208.33	49,820,500.00	
888658144	FEDERAL HOME LOAN BANKS	09/14/22	2.205000	50,000,000.00	49,865,250.00	49,828,500.00	49,861,500.00	
888658141	FEDERAL HOME LOAN BANKS	10/03/22	2.240000	50,000,000.00	49,804,000.00	49,763,555.56	49,788,500.00	
888658147	FEDERAL HOME LOAN BANKS	09/29/22	2.230000	50,000,000.00	49,817,263.89	49,777,000.00	49,814,000.00	
888658150	FEDERAL HOME LOAN BANKS	10/03/22	2.240000	50,000,000.00	49,804,000.00	49,763,555.56	49,788,500.00	

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
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ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
888607428	FEDERAL HOME LOAN BANKS	09/21/22	2.210000	50,000,000.00	49,843,458.33	49,800,486.11	49,839,000.00
888607427	FEDERAL HOME LOAN BANKS	09/21/22	2.210000	50,000,000.00	49,843,458.33	49,800,486.11	49,839,000.00
886764033	FEDERAL HOME LOAN BANKS	09/19/22	2.120000	50,000,000.00	49,855,722.22	49,805,666.67	49,845,500.00
886107589	FEDERAL HOME LOAN BANKS	10/14/22	2.528000	50,000,000.00	49,740,177.78	49,680,488.89	49,754,000.00
885350080	FEDERAL HOME LOAN BANKS	09/07/22	2.000000	50,000,000.00	49,897,222.22	49,844,444.44	49,882,000.00
885802869	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/11/22	2.220000	50,000,000.00	49,781,083.33	49,722,500.00	49,761,500.00
885802868	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/11/22	2.220000	50,000,000.00	49,781,083.33	49,722,500.00	49,761,500.00
885350067	FEDERAL HOME LOAN BANKS	09/14/22	1.900000	50,000,000.00	49,883,888.89	49,831,111.11	49,861,500.00
884842980	FEDERAL HOME LOAN BANKS	09/12/22	1.890000	50,000,000.00	49,889,750.00	49,834,625.00	49,867,500.00
884842978	FEDERAL HOME LOAN BANKS	09/12/22	1.890000	50,000,000.00	49,889,750.00	49,834,625.00	49,867,500.00
883876461	FEDERAL HOME LOAN BANKS	09/12/22	1.830000	50,000,000.00	49,893,250.00	49,832,250.00	49,867,500.00
878636234	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/07/22	1.850000	50,000,000.00	49,827,847.22	49,745,625.00	49,777,000.00
878636237	FEDERAL HOME LOAN BANKS	09/14/22	1.800000	50,000,000.00	49,890,000.00	49,810,000.00	49,861,500.00
878643777	FEDERAL HOME LOAN BANKS	09/01/22	1.700000	50,000,000.00	49,926,805.56	49,851,250.00	49,902,000.00
878643778	FEDERAL HOME LOAN BANKS	09/01/22	1.700000	50,000,000.00	49,926,805.56	49,851,250.00	49,902,000.00
878636233	FEDERAL HOME LOAN BANKS	09/14/22	1.800000	50,000,000.00	49,890,000.00	49,810,000.00	49,861,500.00
878042074	FEDERAL HOME LOAN BANKS	09/06/22	1.680000	50,000,000.00	49,916,000.00	49,839,000.00	49,886,500.00
878042071	FEDERAL HOME LOAN BANKS	09/02/22	1.625000	50,000,000.00	49,927,777.78	49,853,298.61	49,899,000.00
878042077	FEDERAL HOME LOAN BANKS	09/06/22	1.680000	50,000,000.00	49,916,000.00	49,839,000.00	49,886,500.00
878042073	FEDERAL HOME LOAN BANKS	09/12/22	1.695000	50,000,000.00	49,901,125.00	49,823,437.50	49,867,500.00
877653376	FEDERAL HOME LOAN BANKS	09/06/22	1.670000	50,000,000.00	49,916,500.00	49,837,638.89	49,886,500.00
877653380	FEDERAL HOME LOAN BANKS	09/06/22	1.670000	50,000,000.00	49,916,500.00	49,837,638.89	49,886,500.00
877449336	FEDERAL HOME LOAN BANKS	08/31/22	1.610000	50,000,000.00	49,932,916.67	49,854,652.78	49,909,500.00
877452099	FEDERAL HOME LOAN BANKS	09/12/22	1.700000	50,000,000.00	49,900,833.33	49,818,194.44	49,867,500.00
877452021	FEDERAL HOME LOAN BANKS	08/31/22	1.610000	50,000,000.00	49,932,916.67	49,854,652.78	49,909,500.00
876366167	FEDERAL HOME LOAN BANKS	08/19/22	1.600000	50,000,000.00	49,960,000.00	49,875,555.56	49,945,500.00
876366180	FEDERAL HOME LOAN BANKS	09/23/22	1.840000	50,000,000.00	49,864,555.55	49,767,444.44	49,833,000.00
876366172	FEDERAL HOME LOAN BANKS	09/02/22	1.660000	50,000,000.00	49,926,222.22	49,838,611.11	49,899,000.00
876366166	FEDERAL HOME LOAN BANKS	08/19/22	1.600000	50,000,000.00	49,960,000.00	49,875,555.56	49,945,500.00
876366165	FEDERAL HOME LOAN BANKS	08/02/22	1.400000	50,000,000.00	49,998,055.56	49,924,166.67	49,997,000.00
876366171	FEDERAL HOME LOAN BANKS	09/02/22	1.660000	50,000,000.00	49,926,222.22	49,838,611.11	49,899,000.00
876366179	FEDERAL HOME LOAN BANKS	09/23/22	1.840000	50,000,000.00	49,864,555.55	49,767,444.44	49,833,000.00
876366182	FEDERAL HOME LOAN BANKS	09/23/22	1.840000	50,000,000.00	49,864,555.55	49,767,444.44	49,833,000.00
876366181	FEDERAL HOME LOAN BANKS	09/23/22	1.840000	50,000,000.00	49,864,555.55	49,767,444.44	49,833,000.00
876366169	FEDERAL HOME LOAN BANKS	08/30/22	1.650000	50,000,000.00	49,933,541.67	49,846,458.33	49,912,500.00
876366170	FEDERAL HOME LOAN BANKS	08/30/22	1.650000	50,000,000.00	49,933,541.67	49,846,458.33	49,912,500.00
876366164	FEDERAL HOME LOAN BANKS	08/02/22	1.400000	50,000,000.00	49,998,055.56	49,924,166.67	49,997,000.00
876366163	FEDERAL HOME LOAN BANKS	08/31/22	1.650000	50,000,000.00	49,931,250.00	49,844,166.67	49,909,500.00
876366178	FEDERAL HOME LOAN BANKS	09/23/22	1.840000	50,000,000.00	49,864,555.55	49,767,444.44	49,833,000.00
876366177	FEDERAL HOME LOAN BANKS	09/23/22	1.840000	50,000,000.00	49,864,555.55	49,767,444.44	49,833,000.00
876366162	FEDERAL HOME LOAN BANKS	08/31/22	1.650000	50,000,000.00	49,931,250.00	49,844,166.67	49,909,500.00
875182949	FEDERAL HOME LOAN BANKS	09/21/22	1.868000	50,000,000.00	49,867,683.34	49,763,905.56	49,839,000.00
875182953	FEDERAL HOME LOAN BANKS	08/30/22	1.670000	50,000,000.00	49,932,736.11	49,839,958.33	49,912,500.00
874729123	FEDERAL HOME LOAN BANKS	09/21/22	1.868000	50,000,000.00	49,867,683.34	49,763,905.56	49,839,000.00
875182954	FEDERAL HOME LOAN BANKS	08/30/22	1.670000	50,000,000.00	49,932,736.11	49,839,958.33	49,912,500.00
875182951	FEDERAL HOME LOAN BANKS	08/30/22	1.670000	50,000,000.00	49,932,736.11	49,839,958.33	49,912,500.00
875183058	FEDERAL HOME LOAN BANKS	08/17/22	1.660000	50,000,000.00	49,963,111.11	49,870,888.89	49,951,500.00
874729124	FEDERAL HOME LOAN BANKS	08/17/22	1.660000	50,000,000.00	49,963,111.11	49,870,888.89	49,951,500.00
875182952	FEDERAL HOME LOAN BANKS	08/30/22	1.670000	50,000,000.00	49,932,736.11	49,839,958.33	49,912,500.00

LOS ANGELES COUNTY TREASURER  
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873557265	FEDERAL HOME LOAN BANKS	08/25/22	1.650000	50,000,000.00	49,945,000.00	49,841,875.00	49,927,500.00
873557269	FEDERAL HOME LOAN BANKS	08/19/22	1.650000	50,000,000.00	49,958,750.00	49,855,625.00	49,945,500.00
896629801	FEDERAL HOME LOAN BANKS	08/22/22	1.650000	50,000,000.00	49,951,875.00	49,844,166.67	49,936,500.00
871119339	FEDERAL HOME LOAN BANKS	08/10/22	1.618000	50,000,000.00	49,979,775.00	49,874,155.56	49,973,000.00
896629800	FEDERAL HOME LOAN BANKS	08/22/22	1.650000	50,000,000.00	49,951,875.00	49,844,166.67	49,936,500.00
871119343	FEDERAL HOME LOAN BANKS	09/15/22	1.840000	50,000,000.00	49,885,000.00	49,764,888.89	49,856,500.00
871901872	FEDERAL HOME LOAN BANKS	08/19/22	1.625000	50,000,000.00	49,959,375.00	49,853,298.61	49,945,500.00
871119347	FEDERAL HOME LOAN BANKS	09/15/22	1.840000	50,000,000.00	49,885,000.00	49,764,888.89	49,856,500.00
871119334	FEDERAL HOME LOAN BANKS	08/03/22	1.475000	50,000,000.00	49,995,902.78	49,897,569.44	49,994,000.00
871119306	FEDERAL HOME LOAN BANKS	08/16/22	1.610000	50,000,000.00	49,966,458.33	49,859,125.00	49,954,000.00
870418072	FEDERAL HOME LOAN BANKS	08/16/22	1.255000	50,000,000.00	49,973,854.17	49,888,444.44	49,954,000.00
869398891	FEDERAL HOME LOAN BANKS	09/09/22	1.350000	50,000,000.00	49,926,875.00	49,829,375.00	49,877,000.00
869398888	FEDERAL HOME LOAN BANKS	09/09/22	1.350000	50,000,000.00	49,926,875.00	49,829,375.00	49,877,000.00
869398892	FEDERAL HOME LOAN BANKS	09/09/22	1.350000	50,000,000.00	49,926,875.00	49,829,375.00	49,877,000.00
869398887	FEDERAL HOME LOAN BANKS	09/09/22	1.350000	50,000,000.00	49,926,875.00	49,829,375.00	49,877,000.00
869342841	FEDERAL HOME LOAN BANKS	08/05/22	1.150000	50,000,000.00	49,993,611.11	49,910,555.56	49,988,000.00
870007027	FEDERAL HOME LOAN BANKS	09/02/22	1.260000	50,000,000.00	49,944,000.00	49,853,000.00	49,899,000.00
870006905	FEDERAL HOME LOAN BANKS	09/02/22	1.260000	50,000,000.00	49,944,000.00	49,853,000.00	49,899,000.00
869342843	FEDERAL HOME LOAN BANKS	08/05/22	1.150000	50,000,000.00	49,993,611.11	49,910,555.56	49,988,000.00
869342795	FEDERAL HOME LOAN BANKS	08/12/22	1.070000	50,000,000.00	49,983,652.78	49,904,888.89	49,967,000.00
869342800	FEDERAL HOME LOAN BANKS	08/11/22	1.070000	50,000,000.00	49,985,138.89	49,906,375.00	49,970,000.00
869342796	FEDERAL HOME LOAN BANKS	08/12/22	1.070000	50,000,000.00	49,983,652.78	49,904,888.89	49,967,000.00
869342820	FEDERAL HOME LOAN BANKS	09/01/22	1.260000	50,000,000.00	49,945,750.00	49,853,000.00	49,902,000.00
869342805	FEDERAL HOME LOAN BANKS	08/11/22	1.070000	50,000,000.00	49,985,138.89	49,906,375.00	49,970,000.00
869342802	FEDERAL HOME LOAN BANKS	09/01/22	1.260000	50,000,000.00	49,945,750.00	49,853,000.00	49,902,000.00
868940677	FEDERAL HOME LOAN BANKS	08/11/22	1.050000	41,774,000.00	41,761,815.92	41,696,021.87	41,748,935.60
868541007	FEDERAL HOME LOAN BANKS	08/10/22	1.055000	25,000,000.00	24,993,406.25	24,953,111.11	24,986,500.00
868541003	FEDERAL HOME LOAN BANKS	08/10/22	1.055000	50,000,000.00	49,986,812.50	49,906,222.22	49,973,000.00
867624376	FEDERAL HOME LOAN BANKS	08/05/22	0.990000	50,000,000.00	49,994,500.00	49,917,500.00	49,988,000.00
866508577	FEDERAL HOME LOAN BANKS	09/02/22	1.190000	50,000,000.00	49,947,111.11	49,849,597.22	49,899,000.00
867062838	FEDERAL HOME LOAN BANKS	08/04/22	0.940000	50,000,000.00	49,996,083.33	49,919,055.56	49,991,000.00
866508574	FEDERAL HOME LOAN BANKS	09/02/22	1.190000	50,000,000.00	49,947,111.11	49,849,597.22	49,899,000.00
866508592	FEDERAL HOME LOAN BANKS	08/05/22	0.940000	50,000,000.00	49,994,777.78	49,916,444.44	49,988,000.00
863901908	FEDERAL HOME LOAN BANKS	08/31/22	1.190000	4,000,000.00	3,996,033.33	3,987,967.78	3,992,760.00
863901920	FEDERAL HOME LOAN BANKS	08/31/22	1.190000	50,000,000.00	49,950,416.67	49,849,597.22	49,909,500.00
862095110	FEDERAL HOME LOAN BANKS	08/26/22	1.190000	50,000,000.00	49,958,680.55	49,849,597.22	49,924,000.00
862095093	FEDERAL HOME LOAN BANKS	08/26/22	1.190000	50,000,000.00	49,958,680.55	49,849,597.22	49,924,000.00
862095100	FEDERAL HOME LOAN BANKS	08/16/22	1.090000	50,000,000.00	49,977,291.67	49,875,861.11	49,954,000.00
862095096	FEDERAL HOME LOAN BANKS	08/30/22	1.150000	50,000,000.00	49,953,680.56	49,846,666.67	49,912,500.00
862095105	FEDERAL HOME LOAN BANKS	08/31/22	1.150000	50,000,000.00	49,952,083.33	49,845,069.44	49,909,500.00
862095108	FEDERAL HOME LOAN BANKS	08/30/22	1.150000	50,000,000.00	49,953,680.56	49,846,666.67	49,912,500.00
860157948	FEDERAL HOME LOAN BANKS	08/24/22	1.240000	50,000,000.00	49,960,388.89	49,843,277.78	49,930,000.00
860244798	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/22/22	1.100000	50,000,000.00	49,967,916.67	49,864,027.78	49,936,500.00
861158822	FEDERAL HOME LOAN BANKS	08/03/22	0.990000	50,000,000.00	49,997,250.00	49,903,750.00	49,994,000.00
860157951	FEDERAL HOME LOAN BANKS	08/24/22	1.240000	50,000,000.00	49,960,388.89	49,843,277.78	49,930,000.00
860157943	FEDERAL HOME LOAN BANKS	08/24/22	1.240000	50,000,000.00	49,960,388.89	49,843,277.78	49,930,000.00
861158764	FEDERAL HOME LOAN BANKS	08/03/22	0.990000	50,000,000.00	49,997,250.00	49,903,750.00	49,994,000.00
860157939	FEDERAL HOME LOAN BANKS	08/24/22	1.240000	50,000,000.00	49,960,388.89	49,843,277.78	49,930,000.00
859635091	FEDERAL HOME LOAN BANKS	08/03/22	1.005000	50,000,000.00	49,997,208.33	49,899,500.00	49,994,000.00

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858466130	FEDERAL HOME LOAN BANKS	08/19/22	1.137000	50,000,000.00	49,971,575.00	49,856,295.83	49,945,500.00
858466116	FEDERAL HOME LOAN BANKS	08/19/22	1.137000	50,000,000.00	49,971,575.00	49,856,295.83	49,945,500.00
859220877	FEDERAL HOME LOAN BANKS	08/05/22	0.975000	50,000,000.00	49,994,583.33	49,895,729.17	49,988,000.00
859220789	FEDERAL HOME LOAN BANKS	08/05/22	0.975000	50,000,000.00	49,994,583.33	49,895,729.17	49,988,000.00
857576705	FEDERAL HOME LOAN BANKS	08/17/22	1.085000	50,000,000.00	49,975,888.89	49,862,868.06	49,951,500.00
857576701	FEDERAL HOME LOAN BANKS	11/16/22	1.520000	50,000,000.00	49,774,111.11	49,615,777.78	49,623,000.00
857576709	FEDERAL HOME LOAN BANKS	08/17/22	1.085000	50,000,000.00	49,975,888.89	49,862,868.06	49,951,500.00
854274103	FEDERAL HOME LOAN BANKS	08/12/22	1.000000	50,000,000.00	49,984,722.22	49,873,611.11	49,967,000.00
851779921	FEDERAL HOME LOAN BANKS	05/01/23	2.030000	50,000,000.00	49,230,291.67	48,985,000.00	48,941,500.00
844868357	FEDERAL HOME LOAN BANKS	08/01/22	0.870000	50,000,000.00	50,000,000.00	49,884,000.00	50,000,000.00
844868354	FEDERAL HOME LOAN BANKS	08/01/22	0.870000	50,000,000.00	50,000,000.00	49,884,000.00	50,000,000.00
844418912	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/31/22	1.300000	40,000,000.00	39,868,555.56	39,727,000.00	39,758,000.00
843475065	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/26/22	1.250000	50,000,000.00	49,850,694.44	49,675,347.22	49,711,500.00
840849982	FEDERAL HOME LOAN BANKS	08/01/22	0.870000	50,000,000.00	50,000,000.00	49,875,541.67	50,000,000.00
840849951	FEDERAL HOME LOAN BANKS	08/15/22	0.920000	25,000,000.00	24,991,055.56	24,924,611.11	24,978,750.00
840849950	FEDERAL HOME LOAN BANKS	08/15/22	0.920000	50,000,000.00	49,982,111.11	49,849,222.22	49,957,500.00
837683820	FEDERAL HOME LOAN BANKS	08/12/22	0.860000	50,000,000.00	49,986,861.11	49,854,277.78	49,967,000.00
837683835	FEDERAL HOME LOAN BANKS	08/26/22	0.910000	50,000,000.00	49,968,402.78	49,828,111.11	49,924,000.00
837683821	FEDERAL HOME LOAN BANKS	08/12/22	0.860000	50,000,000.00	49,986,861.11	49,854,277.78	49,967,000.00
837683833	FEDERAL HOME LOAN BANKS	08/26/22	0.910000	50,000,000.00	49,968,402.78	49,828,111.11	49,924,000.00
837117652	FEDERAL HOME LOAN BANKS	08/30/22	0.930000	50,000,000.00	49,962,541.67	49,817,875.00	49,912,500.00
837117655	FEDERAL HOME LOAN BANKS	08/30/22	0.930000	50,000,000.00	49,962,541.67	49,817,875.00	49,912,500.00
836386591	FEDERAL HOME LOAN BANKS	10/05/22	1.070000	50,000,000.00	49,903,402.78	49,732,500.00	49,783,500.00
836386592	FEDERAL HOME LOAN BANKS	10/05/22	1.070000	50,000,000.00	49,903,402.78	49,732,500.00	49,783,500.00
836386594	FEDERAL HOME LOAN BANKS	10/05/22	1.070000	50,000,000.00	49,903,402.78	49,732,500.00	49,783,500.00
836386593	FEDERAL HOME LOAN BANKS	10/05/22	1.070000	50,000,000.00	49,903,402.78	49,732,500.00	49,783,500.00
834400280	FEDERAL HOME LOAN BANKS	03/01/23	1.580000	50,000,000.00	49,534,777.78	49,275,833.33	49,184,500.00
834462717	FEDERAL HOME LOAN BANKS	09/30/22	1.000000	50,000,000.00	49,916,666.67	49,752,777.78	49,811,000.00
834462716	FEDERAL HOME LOAN BANKS	09/30/22	1.000000	50,000,000.00	49,916,666.67	49,752,777.78	49,811,000.00
829692614	FEDERAL HOME LOAN BANKS	08/30/22	0.750000	47,000,000.00	46,971,604.17	46,849,208.33	46,917,750.00
829692613	FEDERAL HOME LOAN BANKS	08/30/22	0.750000	50,000,000.00	49,969,791.67	49,839,583.33	49,912,500.00
829478699	FEDERAL HOME LOAN BANKS	08/30/22	0.750000	50,000,000.00	49,969,791.67	49,838,541.67	49,912,500.00
828331352	FEDERAL HOME LOAN BANKS	08/05/22	0.670000	50,000,000.00	49,996,277.78	49,879,027.78	49,988,000.00
829478703	FEDERAL HOME LOAN BANKS	08/30/22	0.750000	50,000,000.00	49,969,791.67	49,838,541.67	49,912,500.00
828331127	FEDERAL HOME LOAN BANKS	08/05/22	0.670000	50,000,000.00	49,996,277.78	49,879,027.78	49,988,000.00
827400276	FEDERAL HOME LOAN BANKS	09/20/22	0.870000	50,000,000.00	49,939,583.33	49,783,708.33	49,842,500.00
827400277	FEDERAL HOME LOAN BANKS	09/20/22	0.870000	50,000,000.00	49,939,583.33	49,783,708.33	49,842,500.00
828332997	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/02/22	0.910000	50,000,000.00	49,959,555.56	49,796,513.89	49,899,000.00
827089483	FEDERAL HOME LOAN BANKS	08/08/22	0.660000	50,000,000.00	49,993,583.33	49,874,416.67	49,979,000.00
821809671	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/15/23	1.140000	25,000,000.00	24,843,250.00	24,712,625.00	24,620,500.00
821809140	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/22	0.150000	50,000,000.00	49,997,083.33	49,952,708.33	49,957,500.00
821809141	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/22	0.150000	50,000,000.00	49,997,083.33	49,952,708.33	49,957,500.00
822768352	FEDERAL HOME LOAN BANKS	10/03/22	0.215000	50,000,000.00	49,981,187.50	49,917,583.33	49,788,500.00
822768351	FEDERAL HOME LOAN BANKS	10/03/22	0.215000	50,000,000.00	49,981,187.50	49,917,583.33	49,788,500.00
821809846	FEDERAL HOME LOAN BANKS	08/08/22	0.140000	50,000,000.00	49,998,638.89	49,956,833.33	49,979,000.00
<b>AGCY DISC Total</b>				<b>8,007,774,000.00</b>	<b>7,993,503,055.48</b>	<b>7,978,544,978.52</b>	<b>7,987,855,695.60</b>
893603163	Nordea ABP - New York Branch	10/28/22	2.630000	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
892907588	MUFG Union Bank, National Association	10/17/22	2.770000	50,000,000.00	50,000,000.00	50,000,000.00	50,006,500.00

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892907592	DNB Bank ASA - New York Branch	10/03/22	2.350000	50,000,000.00	50,000,000.00	50,000,000.00	49,992,000.00
890736612	Credit Agricole Corporate And Investment Bank, New	09/30/22	2.520000	50,000,000.00	50,000,000.00	50,000,000.00	49,994,500.00
888663305	Australia and New Zealand Banking Group Limited	09/22/22	2.350000	50,000,000.00	50,000,000.00	50,000,000.00	49,988,000.00
888663304	Australia and New Zealand Banking Group Limited	09/22/22	2.350000	50,000,000.00	50,000,000.00	50,000,000.00	49,988,000.00
888658143	Credit Suisse AG, New York Branch	10/17/22	2.780000	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
886775217	DNB Bank ASA - New York Branch	09/20/22	2.150000	50,000,000.00	50,000,000.00	50,000,000.00	49,983,500.00
885802867	Bank of Montreal - Chicago Branch	09/16/22	2.230000	50,000,000.00	50,000,000.00	50,000,000.00	49,986,500.00
884842983	DNB Bank ASA - New York Branch	09/13/22	2.050000	50,000,000.00	50,000,000.00	50,000,000.00	49,980,000.00
883310255	Credit Agricole Corporate And Investment Bank, New	09/07/22	2.250000	50,000,000.00	50,000,000.00	50,000,000.00	49,991,000.00
877653383	Credit Suisse AG, New York Branch	09/30/22	2.340000	50,000,000.00	50,000,000.00	50,000,000.00	49,978,000.00
877653377	MUFG Union Bank, National Association	09/16/22	2.050000	50,000,000.00	50,000,000.00	50,000,000.00	49,976,500.00
877653379	MUFG Union Bank, National Association	09/16/22	2.050000	50,000,000.00	50,000,000.00	50,000,000.00	49,976,500.00
877448696	Nordea ABP - New York Branch	09/30/22	2.080000	50,000,000.00	50,000,000.00	50,000,000.00	49,959,500.00
877448699	Bank of Montreal - Chicago Branch	09/02/22	2.020000	50,000,000.00	50,000,000.00	50,000,000.00	49,984,500.00
876366159	MUFG Union Bank, National Association	08/31/22	1.600000	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
876366158	MUFG Union Bank, National Association	08/31/22	1.600000	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
875677678	Bank of Montreal - Chicago Branch	08/31/22	1.970000	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
873557258	Credit Suisse AG, New York Branch	09/19/22	2.220000	50,000,000.00	50,000,000.00	50,000,000.00	49,980,000.00
872011987	Credit Agricole Corporate And Investment Bank, New	08/17/22	1.850000	50,000,000.00	50,000,000.00	50,000,000.00	49,987,000.00
870418062	Credit Suisse AG, New York Branch	09/13/22	1.840000	50,000,000.00	50,000,000.00	50,000,000.00	49,961,000.00
868940681	MUFG Union Bank, National Association	08/10/22	1.370000	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
868940684	MUFG Union Bank, National Association	08/10/22	1.370000	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
870570559	Credit Suisse AG, New York Branch	09/09/22	1.720000	50,000,000.00	50,000,000.00	50,000,000.00	49,959,000.00
868541006	DNB Bank ASA - New York Branch	08/08/22	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	49,986,500.00
864386416	Svenska Handels AB Publ - New York Branch	08/30/22	1.350000	50,000,000.00	50,000,000.00	50,000,000.00	49,955,500.00
861848267	MUFG Union Bank, National Association	08/01/22	1.370000	50,000,000.00	50,000,000.00	50,000,000.00	49,996,500.00
861848268	MUFG Union Bank, National Association	08/01/22	1.370000	50,000,000.00	50,000,000.00	50,000,000.00	49,996,500.00
861158815	Bank of Nova Scotia - Houston Branch	11/21/22	2.080000	50,000,000.00	50,000,000.00	50,000,000.00	49,880,000.00
861158789	Bank of Nova Scotia - Houston Branch	11/21/22	2.080000	50,000,000.00	50,000,000.00	50,000,000.00	49,880,000.00
<b>CD Total</b>				<b>1,550,000,000.00</b>	<b>1,550,000,000.00</b>	<b>1,550,000,000.00</b>	<b>1,549,285,500.00</b>
821809411	TOYOTA MOTOR CREDIT CORP	06/18/24	0.500000	11,000,000.00	10,991,794.87	10,986,910.00	10,448,240.00
<b>CORP Total</b>				<b>11,000,000.00</b>	<b>10,991,794.87</b>	<b>10,986,910.00</b>	<b>10,448,240.00</b>
893603161	The Toronto-Dominion Bank	09/30/22	2.320000	50,000,000.00	49,806,666.67	49,797,000.00	49,785,000.00
893603159	Ciesco, LLC	11/16/22	2.940000	39,700,000.00	39,353,088.17	39,343,361.67	39,341,112.00
893603162	Sheffield Receivables Company LLC	10/28/22	2.790000	50,000,000.00	49,659,000.00	49,647,375.00	49,629,000.00
892984034	Cancara Asset Securitisation Limited	10/04/22	2.490000	50,000,000.00	49,778,666.67	49,768,291.67	49,757,500.00
892963470	Sheffield Receivables Company LLC	10/26/22	2.860000	50,000,000.00	49,658,388.89	49,642,500.00	49,639,500.00
892963468	Jupiter Securitization Company LLC	10/07/22	2.550000	50,000,000.00	49,762,708.34	49,748,541.67	49,744,000.00
892963469	Natixis, New York Branch	10/07/22	2.340000	50,000,000.00	49,782,250.00	49,769,250.00	49,752,500.00
892907597	CAFCO LLC	11/09/22	2.940000	29,646,000.00	29,403,891.00	29,391,785.55	29,399,641.74
892907596	CAFCO LLC	11/14/22	3.000000	50,000,000.00	49,562,500.00	49,541,666.67	49,559,500.00
892907586	Toyota Motor Credit Corporation	10/03/22	2.550000	50,000,000.00	49,776,875.00	49,759,166.67	49,765,000.00
892907585	Toyota Motor Credit Corporation	10/03/22	2.550000	50,000,000.00	49,776,875.00	49,759,166.67	49,765,000.00
892907598	Atlantic Asset Securitization Corp.	10/20/22	2.780000	25,000,000.00	24,845,555.56	24,835,902.78	24,841,250.00
892907595	Ciesco, LLC	11/08/22	2.930000	50,000,000.00	49,597,125.00	49,576,777.78	49,588,000.00
892077159	Atlantic Asset Securitization Corp.	10/24/22	2.800000	50,000,000.00	49,673,333.33	49,650,000.00	49,662,000.00
892060331	The Procter & Gamble Company	10/21/22	2.500000	36,500,000.00	36,294,687.50	36,279,479.17	36,290,490.00
890736608	Autobahn Funding Company, LLC	09/30/22	2.400000	50,000,000.00	49,800,000.00	49,776,666.67	49,775,500.00

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890736609	Cancara Asset Securitisation Limited	10/03/22	2.440000	36,400,000.00	36,244,572.00	36,227,302.22	36,226,736.00
890736610	CAFCO LLC	11/07/22	2.960000	50,000,000.00	49,597,111.11	49,568,333.33	49,594,500.00
890075657	Cancara Asset Securitisation Limited	09/30/22	2.430000	50,000,000.00	49,797,500.00	49,763,750.00	49,775,500.00
890063921	Atlantic Asset Securitization Corp.	10/19/22	2.790000	46,500,000.00	46,215,303.75	46,179,266.25	46,209,375.00
890063919	Autobahn Funding Company, LLC	10/20/22	2.740000	50,000,000.00	49,695,555.56	49,657,500.00	49,682,000.00
890063917	Atlantic Asset Securitization Corp.	10/20/22	2.790000	50,000,000.00	49,690,000.00	49,651,250.00	49,682,500.00
889695448	La Fayette Asset Securitization Llc	10/03/22	2.470000	8,856,000.00	8,817,719.94	8,811,036.12	8,813,845.44
889695446	Cancara Asset Securitisation Limited	09/27/22	2.400000	50,000,000.00	49,810,000.00	49,773,333.33	49,788,500.00
889695447	La Fayette Asset Securitization Llc	10/03/22	2.470000	50,000,000.00	49,783,875.00	49,746,138.89	49,762,000.00
889695450	Cancara Asset Securitisation Limited	09/27/22	2.400000	11,900,000.00	11,854,780.00	11,846,053.33	11,849,663.00
889695449	Old Line Funding, LLC	11/01/22	2.800000	26,819,000.00	26,627,095.15	26,604,150.01	26,605,252.57
889695444	La Fayette Asset Securitization Llc	09/26/22	2.450000	50,000,000.00	49,809,444.45	49,772,013.89	49,792,500.00
889029437	La Fayette Asset Securitization Llc	09/27/22	2.460000	50,000,000.00	49,805,250.00	49,764,250.00	49,788,500.00
889029438	CRC Funding, LLC	11/07/22	2.910000	50,000,000.00	49,603,916.67	49,555,416.67	49,586,000.00
888663307	Cancara Asset Securitisation Limited	09/27/22	2.340000	50,000,000.00	49,814,750.00	49,775,750.00	49,788,500.00
889029436	CAFCO LLC	11/01/22	2.850000	50,000,000.00	49,635,833.33	49,588,333.33	49,624,000.00
888663306	Cancara Asset Securitisation Limited	09/22/22	2.340000	50,000,000.00	49,831,000.00	49,792,000.00	49,808,000.00
889029439	CAFCO LLC	11/01/22	2.850000	50,000,000.00	49,635,833.33	49,588,333.33	49,624,000.00
888658142	The Toronto-Dominion Bank	09/23/22	2.170000	50,000,000.00	49,801,263.89	49,801,083.33	49,811,500.00
888658146	Old Line Funding, LLC	10/14/22	2.550000	39,703,000.00	39,494,890.11	39,458,330.26	39,461,605.76
888663303	Natixis, New York Branch	09/22/22	2.300000	50,000,000.00	49,833,888.89	49,792,361.11	49,815,500.00
888607429	The Toronto-Dominion Bank	09/19/22	2.170000	50,000,000.00	49,852,319.44	49,810,125.00	49,826,000.00
888607421	Toyota Motor Credit Corporation	09/21/22	2.370000	50,000,000.00	49,832,125.00	49,786,041.67	49,814,000.00
886764032	Credit Agricole Corporate And Investment Bank, New	09/20/22	2.390000	50,000,000.00	49,834,027.78	49,777,597.22	49,815,500.00
886764034	Natixis, New York Branch	09/19/22	2.360000	50,000,000.00	49,839,388.89	49,783,666.67	49,826,000.00
886764031	Credit Agricole Corporate And Investment Bank, New	09/20/22	2.390000	50,000,000.00	49,834,027.78	49,777,597.22	49,815,500.00
886764030	Natixis, New York Branch	09/19/22	2.360000	50,000,000.00	49,839,388.89	49,783,666.67	49,826,000.00
886107587	Unilever Capital Corporation	09/16/22	2.220000	50,000,000.00	49,858,166.67	49,802,666.67	49,840,000.00
886107586	Unilever Capital Corporation	09/16/22	2.220000	42,000,000.00	41,880,860.00	41,834,240.00	41,865,600.00
886107585	ING (U.S.) Funding LLC	10/14/22	2.710000	50,000,000.00	49,721,472.22	49,653,722.22	49,713,500.00
886107583	La Fayette Asset Securitization Llc	10/05/22	2.500000	21,201,000.00	21,105,301.04	21,078,799.79	21,096,267.06
886107588	Sheffield Receivables Company LLC	09/19/22	2.500000	50,000,000.00	49,829,861.11	49,767,361.11	49,815,000.00
885802866	Mont Blanc Capital Corp	10/13/22	2.590000	33,513,000.00	33,336,991.59	33,291,181.18	33,322,646.16
885802870	La Fayette Asset Securitization Llc	09/16/22	2.220000	50,000,000.00	49,858,166.66	49,799,583.33	49,831,500.00
885802865	La Fayette Asset Securitization Llc	09/16/22	2.220000	12,242,000.00	12,207,273.52	12,192,929.98	12,200,744.46
885390217	Cancara Asset Securitisation Limited	09/16/22	2.200000	50,000,000.00	49,859,444.45	49,801,388.89	49,831,500.00
885350078	Chariot Funding LLC	09/15/22	2.100000	50,000,000.00	49,868,750.00	49,810,416.67	49,835,500.00
885350071	Chariot Funding LLC	09/15/22	2.040000	50,000,000.00	49,872,500.00	49,815,833.33	49,835,500.00
885350072	Mont Blanc Capital Corp	10/12/22	2.520000	37,091,000.00	36,904,061.36	36,852,133.96	36,883,661.31
885350065	Toyota Motor Credit Corporation	09/15/22	2.230000	50,000,000.00	49,860,625.00	49,798,680.56	49,837,000.00
885350070	Credit Agricole Corporate And Investment Bank, New	09/16/22	2.260000	50,000,000.00	49,855,611.11	49,792,833.33	49,831,500.00
884842984	Old Line Funding, LLC	09/20/22	2.060000	11,850,000.00	11,816,095.83	11,801,856.08	11,804,496.00
884842981	Credit Agricole Corporate And Investment Bank, New	09/14/22	2.230000	36,713,000.00	36,612,936.68	36,565,179.18	36,594,784.14
884842982	Chariot Funding LLC	09/15/22	2.050000	50,000,000.00	49,871,875.00	49,812,083.33	49,835,500.00
884842979	Toyota Motor Credit Corporation	09/13/22	2.180000	50,000,000.00	49,869,805.55	49,806,222.22	49,844,500.00
883876460	ING (U.S.) Funding LLC	10/07/22	2.400000	50,000,000.00	49,776,666.67	49,696,666.67	49,745,500.00
883876458	Autobahn Funding Company, LLC	09/09/22	2.040000	50,000,000.00	49,889,500.00	49,821,500.00	49,858,000.00
883876459	Jupiter Securitization Company LLC	09/13/22	2.050000	50,000,000.00	49,877,569.44	49,809,236.11	49,843,000.00
883310252	Chariot Funding LLC	09/07/22	2.050000	50,000,000.00	49,894,652.78	49,826,319.44	49,865,000.00



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883310257	La Fayette Asset Securitization Llc	10/05/22	2.380000	28,799,000.00	28,675,244.30	28,627,645.95	28,656,732.94
883310259	Jupiter Securitization Company LLC	09/09/22	2.040000	50,000,000.00	49,889,500.00	49,818,666.67	49,858,000.00
882563516	Chariot Funding LLC	09/07/22	2.040000	50,000,000.00	49,895,166.67	49,821,500.00	49,865,000.00
882563517	Toyota Motor Credit Corporation	09/06/22	2.070000	50,000,000.00	49,896,500.00	49,821,750.00	49,870,000.00
882563514	Cancara Asset Securitisation Limited	09/02/22	2.000000	50,000,000.00	49,911,111.11	49,838,888.89	49,883,500.00
882563539	Cancara Asset Securitisation Limited	08/18/22	1.980000	50,000,000.00	49,953,250.00	49,881,750.00	49,934,500.00
882563515	Toyota Motor Credit Corporation	09/06/22	2.070000	50,000,000.00	49,896,500.00	49,821,750.00	49,870,000.00
882414050	Autobahn Funding Company, LLC	08/04/22	1.700000	50,000,000.00	49,992,916.67	49,929,166.67	49,980,500.00
878636235	CRC Funding, LLC	10/12/22	2.400000	50,000,000.00	49,760,000.00	49,653,333.33	49,715,500.00
878636236	ING (U.S.) Funding LLC	10/03/22	2.260000	50,000,000.00	49,802,250.00	49,701,805.56	49,763,500.00
878042069	Old Line Funding, LLC	10/05/22	2.300000	50,000,000.00	49,792,361.11	49,686,944.44	49,740,500.00
878042068	Sheffield Receivables Company LLC	09/06/22	1.920000	50,000,000.00	49,904,000.00	49,816,000.00	49,865,000.00
878042075	CAFCO LLC	10/05/22	2.320000	25,000,000.00	24,895,277.78	24,842,111.11	24,877,000.00
877653382	Old Line Funding, LLC	10/04/22	2.300000	50,000,000.00	49,795,555.55	49,686,944.44	49,745,500.00
877653378	Autobahn Funding Company, LLC	08/31/22	1.950000	25,000,000.00	24,959,375.00	24,913,333.33	24,945,250.00
877653381	Sheffield Receivables Company LLC	09/02/22	1.920000	50,000,000.00	49,914,666.67	49,824,000.00	49,880,000.00
877452026	Toyota Motor Credit Corporation	09/01/22	1.960000	50,000,000.00	49,915,611.11	49,820,333.33	49,887,500.00
877448695	The Toronto-Dominion Bank	09/06/22	1.830000	50,000,000.00	49,908,500.00	49,819,541.67	49,872,000.00
877452036	Toyota Motor Credit Corporation	09/01/22	1.960000	50,000,000.00	49,915,611.11	49,820,333.33	49,887,500.00
877448693	The Toronto-Dominion Bank	09/06/22	1.830000	50,000,000.00	49,908,500.00	49,819,541.67	49,872,000.00
877448700	ING (U.S.) Funding LLC	09/30/22	2.180000	50,000,000.00	49,818,333.33	49,712,361.11	49,776,500.00
877452063	CAFCO LLC	10/05/22	2.300000	50,000,000.00	49,792,361.11	49,680,555.56	49,754,000.00
876366187	CRC Funding, LLC	10/04/22	2.290000	50,000,000.00	49,796,444.44	49,675,583.33	49,753,000.00
876365046	The Toronto-Dominion Bank	08/31/22	1.800000	50,000,000.00	49,925,000.00	49,830,000.00	49,892,500.00
876366160	ING (U.S.) Funding LLC	09/22/22	2.180000	50,000,000.00	49,842,555.56	49,727,500.00	49,810,000.00
876366188	Ciesco, LLC	10/05/22	2.290000	50,000,000.00	49,793,263.89	49,672,402.78	49,753,000.00
876366168	Atlantic Asset Securitization Corp.	08/24/22	1.900000	50,000,000.00	49,939,305.56	49,839,027.78	49,915,000.00
876366190	Autobahn Funding Company, LLC	08/26/22	1.900000	35,000,000.00	34,953,819.44	34,883,625.00	34,935,600.00
876366189	Ciesco, LLC	10/05/22	2.290000	50,000,000.00	49,793,263.89	49,672,402.78	49,753,000.00
875677685	ING (U.S.) Funding LLC	09/23/22	2.140000	50,000,000.00	49,842,472.22	49,726,555.56	49,806,000.00
875182956	Unilever Capital Corporation	08/29/22	1.870000	50,000,000.00	49,927,277.78	49,825,986.11	49,899,500.00
875182955	Unilever Capital Corporation	08/29/22	1.870000	50,000,000.00	49,927,277.78	49,825,986.11	49,899,500.00
875677677	Atlantic Asset Securitization Corp.	09/14/22	2.170000	30,000,000.00	29,920,433.33	29,849,908.33	29,904,300.00
875182950	ING (U.S.) Funding LLC	09/20/22	2.140000	50,000,000.00	49,851,388.89	49,732,500.00	49,818,500.00
875182948	Unilever Capital Corporation	08/23/22	1.840000	50,000,000.00	49,943,777.78	49,841,555.56	49,919,000.00
874729122	Unilever Capital Corporation	08/25/22	1.830000	50,000,000.00	49,939,000.00	49,837,333.33	49,912,500.00
875182947	CRC Funding, LLC	10/21/22	2.440000	50,000,000.00	49,725,500.00	49,589,944.44	49,671,000.00
874729118	Mont Blanc Capital Corp	09/20/22	2.200000	50,000,000.00	49,847,222.22	49,721,944.44	49,816,000.00
874729119	Credit Agricole Corporate And Investment Bank, New	08/25/22	1.890000	50,000,000.00	49,937,000.00	49,829,375.00	49,912,500.00
874729120	Cancara Asset Securitisation Limited	09/20/22	2.050000	50,000,000.00	49,857,638.89	49,740,902.78	49,816,000.00
874729121	Autobahn Funding Company, LLC	08/23/22	1.790000	50,000,000.00	49,945,305.56	49,843,375.00	49,918,000.00
873557268	Mont Blanc Capital Corp	08/22/22	1.940000	29,178,000.00	29,144,980.23	29,074,223.58	29,132,190.54
873557261	Sheffield Receivables Company LLC	08/19/22	1.940000	50,000,000.00	49,951,500.00	49,830,250.00	49,930,000.00
873557263	Toyota Motor Credit Corporation	08/30/22	1.920000	50,000,000.00	49,922,666.67	49,802,666.67	49,894,500.00
873557270	Credit Agricole Corporate And Investment Bank, New	08/16/22	1.870000	50,000,000.00	49,961,041.67	49,844,166.67	49,941,500.00
873557266	The Toronto-Dominion Bank	08/17/22	1.800000	50,000,000.00	49,960,000.00	49,847,500.00	49,938,500.00
873557272	Old Line Funding, LLC	09/06/22	1.740000	31,385,000.00	31,330,390.10	31,262,127.73	31,300,574.35
872758690	Atlantic Asset Securitization Corp.	08/22/22	1.770000	50,000,000.00	49,948,375.00	49,835,291.67	49,921,500.00
872011978	Thunder Bay Funding, LLC	08/19/22	1.750000	50,000,000.00	49,956,250.00	49,844,444.44	49,932,000.00

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872758689	Credit Agricole Corporate And Investment Bank, New	08/16/22	1.890000	40,430,000.00	40,398,161.38	40,300,522.93	40,382,696.90
872943612	Chariot Funding LLC	09/16/22	2.050000	50,000,000.00	49,869,027.78	49,738,055.56	49,831,500.00
872943613	Mont Blanc Capital Corp	08/19/22	1.920000	38,594,000.00	38,556,949.76	38,462,265.81	38,541,126.22
871902340	Nestle Capital Corporation	08/15/22	1.590000	50,000,000.00	49,969,083.33	49,865,291.67	49,947,000.00
871902176	Credit Agricole Corporate And Investment Bank, New	08/18/22	1.820000	50,000,000.00	49,957,027.78	49,838,222.22	49,935,000.00
872011983	Old Line Funding, LLC	10/03/22	2.300000	27,585,000.00	27,473,970.38	27,391,138.75	27,447,350.85
871260099	Thunder Bay Funding, LLC	08/17/22	1.700000	50,000,000.00	49,962,222.22	49,851,250.00	49,938,500.00
872001962	Atlantic Asset Securitization Corp.	09/15/22	2.100000	50,000,000.00	49,868,750.00	49,731,666.67	49,836,500.00
871902051	The Toronto-Dominion Bank	08/16/22	1.630000	50,000,000.00	49,966,041.67	49,859,638.89	49,942,000.00
874729726	Atlantic Asset Securitization Corp.	08/03/22	1.640000	50,000,000.00	49,995,444.44	49,886,111.11	49,984,000.00
871119328	Toyota Motor Credit Corporation	09/02/22	1.900000	50,000,000.00	49,915,555.56	49,788,888.89	49,884,000.00
870418064	Jupiter Securitization Company LLC	09/12/22	1.900000	50,000,000.00	49,889,166.67	49,762,500.00	49,846,500.00
870418065	Mont Blanc Capital Corp	09/13/22	1.840000	50,000,000.00	49,890,111.11	49,764,888.89	49,843,000.00
870418074	Nestle Capital Corporation	08/15/22	1.270000	50,000,000.00	49,975,305.56	49,888,875.00	49,947,000.00
870418069	La Fayette Asset Securitization Llc	08/24/22	1.570000	50,000,000.00	49,949,847.22	49,843,000.00	49,915,000.00
870418070	Nestle Capital Corporation	08/15/22	1.270000	50,000,000.00	49,975,305.56	49,888,875.00	49,947,000.00
869387871	Cancara Asset Securitisation Limited	08/15/22	1.400000	50,000,000.00	49,972,777.78	49,871,666.67	49,944,500.00
869398886	Old Line Funding, LLC	08/22/22	1.420000	50,000,000.00	49,958,583.33	49,856,027.78	49,921,500.00
869387875	Cancara Asset Securitisation Limited	08/15/22	1.400000	50,000,000.00	49,972,777.78	49,871,666.67	49,944,500.00
870006914	Credit Agricole Corporate And Investment Bank, New	08/15/22	1.460000	50,000,000.00	49,971,611.11	49,866,166.67	49,945,000.00
870006892	Mont Blanc Capital Corp	09/07/22	1.740000	48,569,000.00	48,482,142.44	48,360,072.35	48,437,863.70
869398890	Sheffield Receivables Company LLC	08/15/22	1.440000	50,000,000.00	49,972,000.00	49,866,000.00	49,944,000.00
869342833	The Toronto-Dominion Bank	08/15/22	1.130000	50,000,000.00	49,978,027.78	49,894,847.22	49,945,000.00
869398889	Jupiter Securitization Company LLC	08/08/22	1.350000	35,000,000.00	34,990,812.50	34,921,250.00	34,977,600.00
869342822	Unilever Capital Corporation	08/15/22	1.170000	24,475,000.00	24,463,863.88	24,421,705.69	24,448,077.50
869398893	Nestle Capital Corporation	08/10/22	1.110000	50,000,000.00	49,986,125.00	49,904,416.67	49,962,500.00
868896863	Toyota Motor Credit Corporation	08/08/22	1.430000	50,000,000.00	49,986,097.22	49,878,847.22	49,968,500.00
868940682	Credit Agricole Corporate And Investment Bank, New	08/09/22	1.460000	50,000,000.00	49,983,777.78	49,874,277.78	49,964,500.00
868541004	Old Line Funding, LLC	08/25/22	1.380000	50,000,000.00	49,954,000.00	49,848,583.33	49,911,500.00
868541005	Sheffield Receivables Company LLC	08/11/22	1.330000	50,000,000.00	49,981,527.78	49,879,930.56	49,957,500.00
867624368	Unilever Capital Corporation	08/09/22	1.150000	43,000,000.00	42,989,011.11	42,912,088.89	42,969,470.00
867761505	Thunder Bay Funding, LLC	08/18/22	1.300000	50,000,000.00	49,969,305.55	49,868,194.44	49,935,500.00
867177845	Sheffield Receivables Company LLC	08/10/22	1.330000	50,000,000.00	49,983,375.00	49,874,388.89	49,961,000.00
867177844	Sheffield Receivables Company LLC	08/09/22	1.330000	50,000,000.00	49,985,222.22	49,876,236.11	49,964,000.00
867177842	Thunder Bay Funding, LLC	08/08/22	1.290000	46,185,000.00	46,173,415.26	46,075,772.48	46,155,441.60
867177841	Credit Agricole Corporate And Investment Bank, New	08/05/22	1.440000	50,000,000.00	49,992,000.00	49,874,000.00	49,977,000.00
866508570	Old Line Funding, LLC	08/08/22	1.310000	50,000,000.00	49,987,263.89	49,878,097.22	49,968,000.00
866508581	La Fayette Asset Securitization Llc	09/15/22	1.750000	16,205,000.00	16,169,551.56	16,122,286.98	16,151,685.55
866508588	Sheffield Receivables Company LLC	08/03/22	1.330000	50,000,000.00	49,996,305.56	49,885,472.22	49,984,000.00
865756671	Old Line Funding, LLC	08/08/22	1.340000	50,000,000.00	49,986,972.22	49,873,444.44	49,968,000.00
865756664	Credit Agricole Corporate And Investment Bank, New	08/02/22	1.370000	47,795,000.00	47,793,181.13	47,682,230.35	47,782,573.30
864386398	Cancara Asset Securitisation Limited	08/05/22	1.340000	50,000,000.00	49,992,555.56	49,879,027.78	49,977,000.00
865756698	Toyota Motor Credit Corporation	08/04/22	1.340000	50,000,000.00	49,994,416.67	49,880,888.89	49,981,000.00
864386402	Cancara Asset Securitisation Limited	08/05/22	1.340000	50,000,000.00	49,992,555.56	49,879,027.78	49,977,000.00
865756668	Sheffield Receivables Company LLC	08/05/22	1.320000	50,000,000.00	49,992,666.67	49,880,833.33	49,977,500.00
864386415	Cancara Asset Securitisation Limited	08/05/22	1.340000	30,000,000.00	29,995,533.33	29,927,416.67	29,986,200.00
865756680	Thunder Bay Funding, LLC	08/22/22	1.300000	50,000,000.00	49,962,083.33	49,851,944.44	49,922,000.00
862874298	CRC Funding, LLC	09/12/22	1.560000	50,000,000.00	49,909,000.00	49,774,666.67	49,846,500.00
863901931	Toyota Motor Credit Corporation	08/02/22	1.050000	50,000,000.00	49,998,541.67	49,908,125.00	49,987,500.00

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862870373	CAFCO LLC	09/13/22	1.490000	50,000,000.00	49,911,013.89	49,782,708.33	49,843,000.00
864386417	Sheffield Receivables Company LLC	08/04/22	1.310000	50,000,000.00	49,994,541.67	49,881,736.11	49,980,500.00
862870374	CAFCO LLC	09/13/22	1.490000	25,000,000.00	24,955,506.95	24,891,354.17	24,921,500.00
862874878	Toyota Motor Credit Corporation	08/02/22	1.050000	50,000,000.00	49,998,541.67	49,902,291.67	49,987,500.00
861158776	Old Line Funding, LLC	08/23/22	1.390000	50,000,000.00	49,957,527.78	49,830,111.11	49,918,000.00
861158769	Old Line Funding, LLC	08/23/22	1.390000	50,000,000.00	49,957,527.78	49,830,111.11	49,918,000.00
862095094	CRC Funding, LLC	09/06/22	1.550000	25,000,000.00	24,961,250.00	24,889,131.94	24,934,500.00
862095099	Sheffield Receivables Company LLC	08/05/22	1.300000	50,000,000.00	49,992,777.78	49,871,805.56	49,977,500.00
862095104	Atlantic Asset Securitization Corp.	09/07/22	1.630000	41,000,000.00	40,931,313.61	40,806,935.56	40,890,120.00
862095112	La Fayette Asset Securitization Llc	09/07/22	1.630000	50,000,000.00	49,916,236.11	49,764,555.56	49,865,000.00
862095106	Ciesco, LLC	09/07/22	1.500000	23,500,000.00	23,463,770.83	23,398,166.67	23,436,550.00
861449062	Atlantic Asset Securitization Corp.	08/23/22	1.420000	25,000,000.00	24,978,305.56	24,911,250.00	24,959,000.00
861449063	Thunder Bay Funding, LLC	09/20/22	1.590000	26,000,000.00	25,942,583.33	25,864,496.67	25,905,100.00
861449064	Ciesco, LLC	09/07/22	1.540000	25,000,000.00	24,960,430.55	24,887,708.33	24,932,500.00
861449058	Sheffield Receivables Company LLC	08/03/22	1.280000	50,000,000.00	49,996,444.44	49,875,555.56	49,984,000.00
861449061	La Fayette Asset Securitization Llc	08/22/22	1.430000	50,000,000.00	49,958,291.67	49,823,236.11	49,921,500.00
860157916	Credit Agricole Corporate And Investment Bank, New	08/01/22	1.370000	50,000,000.00	50,000,000.00	49,868,708.33	49,990,000.00
860234107	Sheffield Receivables Company LLC	08/02/22	1.280000	50,000,000.00	49,998,222.22	49,875,555.56	49,987,000.00
860157919	La Fayette Asset Securitization Llc	08/17/22	1.420000	30,690,000.00	30,670,631.20	30,587,103.25	30,651,944.40
860157924	Atlantic Asset Securitization Corp.	08/11/22	1.400000	23,601,000.00	23,591,821.83	23,528,492.48	23,581,175.16
860234109	Sheffield Receivables Company LLC	08/01/22	1.270000	50,000,000.00	50,000,000.00	49,878,291.67	49,990,000.00
859635086	Emerson Electric Co.	08/10/22	1.190000	40,800,000.00	40,787,862.00	40,693,455.33	40,768,584.00
859220849	Natixis, New York Branch	08/01/22	1.180000	50,000,000.00	50,000,000.00	49,880,361.11	49,990,500.00
859220799	Emerson Electric Co.	08/16/22	1.220000	35,750,000.00	35,731,827.08	35,643,385.56	35,708,530.00
859220852	Credit Agricole Corporate And Investment Bank, New	08/01/22	1.370000	50,000,000.00	50,000,000.00	49,861,097.22	49,990,000.00
858466140	Unilever Capital Corporation	08/05/22	1.140000	40,000,000.00	39,994,933.33	39,901,200.00	39,982,000.00
858466134	ING (U.S.) Funding LLC	08/19/22	1.440000	50,000,000.00	49,964,000.00	49,816,000.00	49,932,500.00
858466127	ING (U.S.) Funding LLC	08/19/22	1.440000	50,000,000.00	49,964,000.00	49,816,000.00	49,932,500.00
858466110	ING (U.S.) Funding LLC	08/15/22	1.440000	50,000,000.00	49,972,000.00	49,824,000.00	49,945,500.00
858091155	Emerson Electric Co.	08/19/22	1.240000	29,801,000.00	29,782,523.38	29,705,537.46	29,760,470.64
858143704	Unilever Capital Corporation	08/05/22	1.150000	50,000,000.00	49,993,611.11	49,873,819.44	49,977,500.00
857576714	Emerson Electric Co.	08/19/22	1.155000	50,000,000.00	49,971,125.00	49,849,208.33	49,932,000.00
855441196	Mont Blanc Capital Corp	08/16/22	1.440000	50,000,000.00	49,970,000.00	49,810,000.00	49,941,500.00
852255969	Natixis, New York Branch	08/01/22	1.150000	25,000,000.00	25,000,000.00	24,932,916.67	24,995,250.00
852676640	La Fayette Asset Securitization Llc	08/17/22	1.360000	19,310,000.00	19,298,328.18	19,237,051.11	19,286,055.60
851143572	La Fayette Asset Securitization Llc	08/03/22	1.400000	50,000,000.00	49,996,111.11	49,825,000.00	49,984,000.00
851143574	Nestle Capital Corporation	08/03/22	0.930000	50,000,000.00	49,997,416.67	49,883,750.00	49,984,500.00
849799774	Atlantic Asset Securitization Corp.	08/05/22	1.400000	50,000,000.00	49,992,222.22	49,817,222.22	49,977,500.00
846461713	CAFCO LLC	08/24/22	1.470000	50,000,000.00	49,953,041.67	49,759,083.33	49,915,000.00
846461712	Ciesco, LLC	10/28/22	1.810000	50,000,000.00	49,778,777.78	49,539,958.33	49,642,000.00
846461716	Old Line Funding, LLC	08/09/22	1.250000	48,426,000.00	48,412,548.33	48,252,809.79	48,391,617.54
845641504	CRC Funding, LLC	09/09/22	1.600000	50,000,000.00	49,913,333.33	49,700,000.00	49,858,000.00
845641499	ING (U.S.) Funding LLC	08/05/22	1.240000	50,000,000.00	49,993,111.11	49,827,777.78	49,977,500.00
844868345	CAFCO LLC	08/09/22	1.120000	40,000,000.00	39,990,044.44	39,869,333.33	39,971,600.00
844418914	CAFCO LLC	08/04/22	1.120000	50,000,000.00	49,995,333.33	49,842,888.89	49,980,500.00
844418913	CRC Funding, LLC	08/09/22	1.230000	50,000,000.00	49,986,333.33	49,818,916.67	49,964,500.00
836624932	ING (U.S.) Funding LLC	08/01/22	1.060000	23,838,000.00	23,838,000.00	23,757,281.88	23,833,232.40
833806845	The Toronto-Dominion Bank	08/04/22	0.970000	50,000,000.00	49,935,958.33	49,835,638.89	49,980,500.00
832218999	Atlantic Asset Securitization Corp.	08/02/22	1.050000	50,000,000.00	49,998,541.67	49,819,166.67	49,987,000.00

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829175684	ING (U.S.) Funding LLC	08/01/22	1.100000	50,000,000.00	50,000,000.00	49,807,500.00	49,990,000.00
<b>CP Total</b>				<b>9,645,550,000.00</b>	<b>9,624,242,174.55</b>	<b>9,605,747,740.36</b>	<b>9,619,101,133.83</b>
821809393	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENC`	08/01/24	2.958000	23,000,000.00	23,850,823.78	24,865,760.00	22,805,650.00
<b>MUNI Total</b>				<b>23,000,000.00</b>	<b>23,850,823.78</b>	<b>24,865,760.00</b>	<b>22,805,650.00</b>
892907583	UNITED STATES TREASURY	11/15/22	2.560000	50,000,000.00	49,623,111.11	49,605,333.33	49,624,000.00
892907584	UNITED STATES TREASURY	11/15/22	2.560000	50,000,000.00	49,623,111.11	49,605,333.33	49,624,000.00
889029434	UNITED STATES TREASURY	11/15/22	2.600000	50,000,000.00	49,617,222.22	49,573,888.89	49,624,000.00
889029440	UNITED STATES TREASURY	11/15/22	2.600000	50,000,000.00	49,617,222.22	49,573,888.89	49,624,000.00
878042067	UNITED STATES TREASURY	10/18/22	1.940000	50,000,000.00	49,789,833.34	49,700,916.67	49,748,500.00
878042072	UNITED STATES TREASURY	10/18/22	1.940000	50,000,000.00	49,789,833.34	49,700,916.67	49,748,500.00
876365042	UNITED STATES TREASURY	12/22/22	2.350000	50,000,000.00	49,533,263.89	49,409,236.11	49,470,000.00
876365043	UNITED STATES TREASURY	12/22/22	2.350000	50,000,000.00	49,533,263.89	49,409,236.11	49,470,000.00
876365041	UNITED STATES TREASURY	12/22/22	2.350000	50,000,000.00	49,533,263.89	49,409,236.11	49,470,000.00
876365045	UNITED STATES TREASURY	12/22/22	2.350000	50,000,000.00	49,533,263.89	49,409,236.11	49,470,000.00
876365044	UNITED STATES TREASURY	12/22/22	2.350000	50,000,000.00	49,533,263.89	49,409,236.11	49,470,000.00
871901993	UNITED STATES TREASURY	12/15/22	2.265000	50,000,000.00	49,572,166.66	49,427,458.33	49,517,500.00
871902103	UNITED STATES TREASURY	12/15/22	2.265000	50,000,000.00	49,572,166.66	49,427,458.33	49,517,500.00
869342794	UNITED STATES TREASURY	09/08/22	1.235000	50,000,000.00	49,934,819.44	49,843,909.72	49,889,000.00
869342835	UNITED STATES TREASURY	09/08/22	1.235000	50,000,000.00	49,934,819.44	49,843,909.72	49,889,000.00
869342839	UNITED STATES TREASURY	09/08/22	1.235000	50,000,000.00	49,934,819.44	49,843,909.72	49,889,000.00
869342803	UNITED STATES TREASURY	09/08/22	1.235000	50,000,000.00	49,934,819.44	49,843,909.72	49,889,000.00
862095097	UNITED STATES TREASURY	11/10/22	1.370000	50,000,000.00	49,807,819.44	49,680,333.33	49,654,000.00
862095098	UNITED STATES TREASURY	11/10/22	1.370000	50,000,000.00	49,807,819.44	49,680,333.33	49,654,000.00
861158801	UNITED STATES TREASURY	11/17/22	1.415000	50,000,000.00	49,787,750.00	49,654,111.11	49,623,500.00
861158838	UNITED STATES TREASURY	11/17/22	1.415000	50,000,000.00	49,787,750.00	49,654,111.11	49,623,500.00
853951944	UNITED STATES TREASURY	08/16/22	0.920000	50,000,000.00	49,980,833.33	49,876,055.56	49,959,000.00
844868350	UNITED STATES TREASURY	08/23/22	1.025000	50,000,000.00	49,968,680.56	49,832,013.89	49,936,500.00
844868349	UNITED STATES TREASURY	08/23/22	1.025000	50,000,000.00	49,968,680.56	49,832,013.89	49,936,500.00
843152793	UNITED STATES TREASURY	10/20/22	1.282000	50,000,000.00	49,857,500.00	49,677,593.75	49,741,500.00
843152795	UNITED STATES TREASURY	10/20/22	1.282000	50,000,000.00	49,857,500.00	49,677,593.75	49,741,500.00
841085429	UNITED STATES TREASURY	08/18/22	0.970000	50,000,000.00	49,977,097.22	49,838,333.33	49,952,000.00
841085416	UNITED STATES TREASURY	08/18/22	0.970000	50,000,000.00	49,977,097.22	49,838,333.33	49,952,000.00
840520451	UNITED STATES TREASURY	10/13/22	1.200000	50,000,000.00	49,878,333.33	49,705,000.00	49,766,500.00
840520460	UNITED STATES TREASURY	10/13/22	1.200000	50,000,000.00	49,878,333.33	49,705,000.00	49,766,500.00
840008609	UNITED STATES TREASURY	10/13/22	1.185000	50,000,000.00	49,879,854.17	49,707,041.67	49,766,500.00
840008621	UNITED STATES TREASURY	10/13/22	1.185000	50,000,000.00	49,879,854.17	49,707,041.67	49,766,500.00
838181213	UNITED STATES TREASURY	09/08/22	0.935000	50,000,000.00	49,950,652.78	49,807,805.56	49,889,000.00
838181215	UNITED STATES TREASURY	09/08/22	0.935000	50,000,000.00	49,950,652.78	49,807,805.56	49,889,000.00
837683837	UNITED STATES TREASURY	12/29/22	1.350000	50,000,000.00	49,718,750.00	49,510,625.00	49,440,000.00
837683829	UNITED STATES TREASURY	12/29/22	1.350000	50,000,000.00	49,718,750.00	49,510,625.00	49,440,000.00
836066829	UNITED STATES TREASURY	10/06/22	1.080000	50,000,000.00	49,901,000.00	49,727,000.00	49,795,000.00
836066807	UNITED STATES TREASURY	10/06/22	1.080000	50,000,000.00	49,901,000.00	49,727,000.00	49,795,000.00
836066800	UNITED STATES TREASURY	10/06/22	1.080000	50,000,000.00	49,901,000.00	49,727,000.00	49,795,000.00
836066828	UNITED STATES TREASURY	10/06/22	1.080000	50,000,000.00	49,901,000.00	49,727,000.00	49,795,000.00
836066798	UNITED STATES TREASURY	10/06/22	1.080000	50,000,000.00	49,901,000.00	49,727,000.00	49,795,000.00
836066833	UNITED STATES TREASURY	10/06/22	1.080000	50,000,000.00	49,901,000.00	49,727,000.00	49,795,000.00
836066803	UNITED STATES TREASURY	10/06/22	1.080000	50,000,000.00	49,901,000.00	49,727,000.00	49,795,000.00
836066809	UNITED STATES TREASURY	10/06/22	1.080000	50,000,000.00	49,901,000.00	49,727,000.00	49,795,000.00

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836066820	UNITED STATES TREASURY	08/04/22	0.795000	50,000,000.00	49,996,687.50	49,868,604.17	49,992,500.00	
836066808	UNITED STATES TREASURY	10/06/22	1.080000	50,000,000.00	49,901,000.00	49,727,000.00	49,795,000.00	
836066801	UNITED STATES TREASURY	10/06/22	1.080000	50,000,000.00	49,901,000.00	49,727,000.00	49,795,000.00	
835415462	UNITED STATES TREASURY	08/25/22	0.885000	50,000,000.00	49,970,500.00	49,826,687.50	49,932,500.00	
835415469	UNITED STATES TREASURY	08/25/22	0.885000	50,000,000.00	49,970,500.00	49,826,687.50	49,932,500.00	
834400297	UNITED STATES TREASURY	09/22/22	0.985000	50,000,000.00	49,928,861.11	49,767,430.56	49,850,000.00	
834400296	UNITED STATES TREASURY	09/22/22	0.985000	50,000,000.00	49,928,861.11	49,767,430.56	49,850,000.00	
831234826	UNITED STATES TREASURY	09/29/22	0.960000	50,000,000.00	49,921,333.33	49,757,333.33	49,822,000.00	
831234804	UNITED STATES TREASURY	09/29/22	0.960000	50,000,000.00	49,921,333.33	49,757,333.33	49,822,000.00	
829692612	UNITED STATES TREASURY	02/23/23	1.395000	50,000,000.00	49,600,875.00	49,358,687.50	49,229,500.00	
828331924	UNITED STATES TREASURY	09/15/22	0.895000	50,000,000.00	49,944,062.50	49,787,437.50	49,869,000.00	
828331811	UNITED STATES TREASURY	09/15/22	0.895000	50,000,000.00	49,944,062.50	49,787,437.50	49,869,000.00	
829175686	UNITED STATES TREASURY	03/23/23	1.600000	50,000,000.00	49,480,000.00	49,200,000.00	49,114,500.00	
828332896	UNITED STATES TREASURY	03/23/23	1.535000	50,000,000.00	49,501,125.00	49,226,104.17	49,114,500.00	
828332031	UNITED STATES TREASURY	03/23/23	1.535000	50,000,000.00	49,501,125.00	49,226,104.17	49,114,500.00	
828332830	UNITED STATES TREASURY	09/01/22	0.855000	50,000,000.00	49,963,187.50	49,810,000.00	49,908,500.00	
828331559	UNITED STATES TREASURY	09/01/22	0.855000	50,000,000.00	49,963,187.50	49,810,000.00	49,908,500.00	
826608922	UNITED STATES TREASURY	03/23/23	1.510000	50,000,000.00	49,509,250.00	49,236,611.11	49,114,500.00	
826608926	UNITED STATES TREASURY	02/23/23	1.280000	50,000,000.00	49,633,777.78	49,400,888.89	49,229,500.00	
826608931	UNITED STATES TREASURY	01/26/23	1.135000	50,000,000.00	49,719,402.78	49,512,895.83	49,311,000.00	
825556672	UNITED STATES TREASURY	08/11/22	0.685000	50,000,000.00	49,990,486.11	49,863,951.39	49,971,500.00	
825556666	UNITED STATES TREASURY	08/11/22	0.685000	50,000,000.00	49,990,486.11	49,863,951.39	49,971,500.00	
825556682	UNITED STATES TREASURY	08/04/22	0.655000	50,000,000.00	49,997,270.83	49,876,277.78	49,992,500.00	
825556671	UNITED STATES TREASURY	08/04/22	0.655000	50,000,000.00	49,997,270.83	49,876,277.78	49,992,500.00	
825055865	UNITED STATES TREASURY	09/15/22	0.780000	50,000,000.00	49,951,250.00	49,803,916.67	49,869,000.00	
825055858	UNITED STATES TREASURY	09/15/22	0.780000	50,000,000.00	49,951,250.00	49,803,916.67	49,869,000.00	
824594807	UNITED STATES TREASURY	09/15/22	0.780000	50,000,000.00	49,951,250.00	49,802,833.33	49,869,000.00	
824594795	UNITED STATES TREASURY	09/15/22	0.780000	50,000,000.00	49,951,250.00	49,802,833.33	49,869,000.00	
821809171	UNITED STATES TREASURY	09/08/22	0.180000	50,000,000.00	49,990,500.00	49,936,750.00	49,889,000.00	
821809169	UNITED STATES TREASURY	09/08/22	0.180000	50,000,000.00	49,990,500.00	49,936,750.00	49,889,000.00	
821809544	UNITED STATES TREASURY	12/01/22	0.240000	50,000,000.00	49,959,333.33	49,885,666.67	49,565,000.00	
821809541	UNITED STATES TREASURY	12/01/22	0.240000	50,000,000.00	49,959,333.33	49,885,666.67	49,565,000.00	
821809517	UNITED STATES TREASURY	12/01/22	0.270000	50,000,000.00	49,954,250.00	49,866,125.00	49,565,000.00	
821809510	UNITED STATES TREASURY	12/01/22	0.270000	50,000,000.00	49,954,250.00	49,866,125.00	49,565,000.00	
821809514	UNITED STATES TREASURY	12/01/22	0.270000	50,000,000.00	49,954,250.00	49,866,125.00	49,565,000.00	
821809522	UNITED STATES TREASURY	12/01/22	0.270000	50,000,000.00	49,954,250.00	49,866,125.00	49,565,000.00	
821809429	UNITED STATES TREASURY	12/01/22	0.245000	50,000,000.00	49,958,486.11	49,876,138.89	49,565,000.00	
821809434	UNITED STATES TREASURY	12/01/22	0.245000	50,000,000.00	49,958,486.11	49,876,138.89	49,565,000.00	
821809127	UNITED STATES TREASURY	09/08/22	0.130000	50,000,000.00	49,993,138.89	49,949,083.33	49,889,000.00	
821809428	UNITED STATES TREASURY	09/08/22	0.130000	50,000,000.00	49,993,138.89	49,949,083.33	49,889,000.00	
821809125	UNITED STATES TREASURY	11/03/22	0.187000	50,000,000.00	49,975,520.84	49,910,416.67	49,680,500.00	
821809123	UNITED STATES TREASURY	11/03/22	0.187000	50,000,000.00	49,975,520.84	49,910,416.67	49,680,500.00	
821809117	UNITED STATES TREASURY	11/03/22	0.148000	50,000,000.00	49,980,743.05	49,926,659.72	49,680,500.00	
821809045	UNITED STATES TREASURY	11/03/22	0.148000	50,000,000.00	49,980,743.05	49,926,659.72	49,680,500.00	
<b>T-BILL Total</b>					<b>4,400,000,000.00</b>	<b>4,386,965,062.46</b>	<b>4,375,064,347.23</b>	<b>4,374,568,500.00</b>
821809524	UNITED STATES TREASURY	11/15/24	0.750000	50,000,000.00	49,782,087.41	49,717,000.00	47,640,500.00	
821809586	UNITED STATES TREASURY	11/15/24	0.750000	50,000,000.00	49,782,087.41	49,717,000.00	47,640,500.00	
821809590	UNITED STATES TREASURY	11/15/24	0.750000	50,000,000.00	49,782,087.41	49,717,000.00	47,640,500.00	

**LOS ANGELES COUNTY TREASURER**  
**TREASURER PORTFOLIO COMPARED TO MARKET VALUE**  
**FOR THE PERIOD: JULY 1, 2022 TO JULY 31, 2022**  
**FUND: POOLED SURPLUS INVESTMENTS**  
**ATTACHMENT X**

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809591	UNITED STATES TREASURY	11/15/24	0.750000	50,000,000.00	49,782,087.41	49,717,000.00	47,640,500.00
821810741	UNITED STATES TREASURY	08/31/28	1.125000	50,000,000.00	49,546,967.67	49,484,375.00	45,535,000.00
821810678	UNITED STATES TREASURY	08/31/28	1.125000	50,000,000.00	49,435,054.96	49,357,000.00	45,535,000.00
821809271	UNITED STATES TREASURY	06/15/24	0.250000	50,000,000.00	49,823,022.09	49,718,750.00	47,580,000.00
821809270	UNITED STATES TREASURY	06/15/24	0.250000	50,000,000.00	49,823,022.09	49,718,750.00	47,580,000.00
821809208	UNITED STATES TREASURY	05/31/26	0.750000	50,000,000.00	49,784,681.33	49,722,656.00	46,326,000.00
821809615	UNITED STATES TREASURY	05/31/26	0.750000	50,000,000.00	49,784,681.33	49,722,656.00	46,326,000.00
821809129	UNITED STATES TREASURY	06/15/24	0.250000	50,000,000.00	49,823,022.09	49,718,750.00	47,580,000.00
821809622	UNITED STATES TREASURY	05/31/26	0.750000	50,000,000.00	49,784,681.33	49,722,656.00	46,326,000.00
821809226	UNITED STATES TREASURY	05/31/26	0.750000	50,000,000.00	49,784,681.33	49,722,656.00	46,326,000.00
821809061	UNITED STATES TREASURY	06/15/24	0.250000	50,000,000.00	49,823,022.09	49,718,750.00	47,580,000.00
821808956	UNITED STATES TREASURY	05/31/26	0.750000	50,000,000.00	49,722,656.00	49,722,656.00	46,326,000.00
821809259	UNITED STATES TREASURY	06/15/24	0.250000	50,000,000.00	49,823,022.09	49,718,750.00	47,580,000.00
821809260	UNITED STATES TREASURY	05/15/24	0.250000	50,000,000.00	49,940,146.65	49,900,000.00	47,678,000.00
821809638	UNITED STATES TREASURY	04/30/26	0.750000	50,000,000.00	49,890,166.14	49,855,000.00	46,404,500.00
821809258	UNITED STATES TREASURY	05/15/24	0.250000	50,000,000.00	49,940,146.65	49,900,000.00	47,678,000.00
821809609	UNITED STATES TREASURY	04/30/26	0.750000	50,000,000.00	49,890,166.14	49,855,000.00	46,404,500.00
821809257	UNITED STATES TREASURY	05/15/24	0.250000	50,000,000.00	49,940,146.65	49,900,000.00	47,678,000.00
821809255	UNITED STATES TREASURY	05/15/24	0.250000	50,000,000.00	49,940,146.65	49,900,000.00	47,678,000.00
821809560	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,827,876.87	49,766,000.00	46,457,000.00
821809634	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,827,876.87	49,766,000.00	46,457,000.00
821809556	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,827,876.87	49,766,000.00	46,457,000.00
821809629	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,827,876.87	49,766,000.00	46,457,000.00
821809628	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,827,876.87	49,766,000.00	46,457,000.00
821809666	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,755,888.53	49,667,950.00	46,457,000.00
821809873	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,755,888.53	49,667,950.00	46,457,000.00
821809276	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,742,986.39	49,650,400.00	46,457,000.00
821809866	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,742,986.39	49,650,400.00	46,457,000.00
821809330	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,742,986.39	49,650,400.00	46,457,000.00
821809570	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,755,888.53	49,667,950.00	46,457,000.00
821809328	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,742,986.39	49,650,400.00	46,457,000.00
821809278	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,742,986.39	49,650,400.00	46,457,000.00
821809663	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,755,888.53	49,667,950.00	46,457,000.00
821809333	UNITED STATES TREASURY	03/31/26	0.750000	50,000,000.00	49,742,986.39	49,650,400.00	46,457,000.00
821810737	UNITED STATES TREASURY	11/15/30	0.875000	50,000,000.00	49,118,252.75	48,953,143.50	43,572,500.00
821809326	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,903,690.14	49,875,000.00	44,789,000.00
821809324	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,951,978.11	49,937,500.00	44,789,000.00
821809322	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,951,978.11	49,937,500.00	44,789,000.00
821809318	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,952,241.94	49,937,500.00	44,789,000.00
821809320	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,952,241.94	49,937,500.00	44,789,000.00
821809152	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,934,358.47	49,914,062.50	44,789,000.00
821809316	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,934,358.47	49,914,062.50	44,789,000.00
821809153	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,934,358.47	49,914,062.50	44,789,000.00
821809314	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,934,358.47	49,914,062.50	44,789,000.00
821809134	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,964,237.63	49,953,125.00	44,789,000.00
821809147	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,868,871.20	49,828,125.00	44,789,000.00
821809135	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,964,237.63	49,953,125.00	44,789,000.00
821809144	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,868,871.20	49,828,125.00	44,789,000.00
821809137	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,964,237.63	49,953,125.00	44,789,000.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: JULY 1, 2022 TO JULY 31, 2022  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809132	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,964,237.63	49,953,125.00	44,789,000.00
821809146	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,868,871.20	49,828,125.00	44,789,000.00
821809139	UNITED STATES TREASURY	11/30/27	0.625000	50,000,000.00	49,868,871.20	49,828,125.00	44,789,000.00
821809528	UNITED STATES TREASURY	11/15/30	0.875000	50,000,000.00	50,000,000.00	50,000,000.00	43,572,500.00
821810710	UNITED STATES TREASURY	11/15/30	0.875000	50,000,000.00	50,000,000.00	50,000,000.00	43,572,500.00
849430237	UNITED STATES TREASURY	11/15/22	1.625000	50,000,000.00	49,994,976.86	49,949,200.00	49,855,500.00
<b>US GOV Total</b>					<b>2,900,000,000.00</b>	<b>2,890,205,894.11</b>	<b>2,886,939,198.50</b>
<b>Grand Total</b>					<b>42,830,516,444.44</b>	<b>42,765,896,691.15</b>	<b>41,030,494,932.41</b>

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JULY 1, 2022 TO JULY 31, 2022  
FUND: SPECIFIC PURPOSE INVESTMENTS  
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821801195	FEDERAL HOME LOAN BANKS	07/27/40	2.030000	25,230,000.00	25,230,000.00	25,230,000.00	18,851,856.00
	<b>AVCCD Total</b>			<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>18,851,856.00</b>
821801197	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/39	3.250000	9,000,000.00	9,000,000.00	9,000,000.00	8,442,720.00
821801199	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/26/41	3.270000	7,000,000.00	7,000,000.00	7,000,000.00	6,475,840.00
	<b>ESUSD Total</b>			<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>14,918,560.00</b>
821801187	RPV TAX ALLOCATION BOND 1997	12/02/27	5.000000	2,855,000.00	2,855,000.00	2,855,000.00	2,855,000.00
	<b>GF Total</b>			<b>2,855,000.00</b>	<b>2,855,000.00</b>	<b>2,855,000.00</b>	<b>2,855,000.00</b>
821801198	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/41	2.500000	22,675,000.00	22,675,000.00	22,675,000.00	17,985,356.50
821801196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/43	2.000000	9,500,000.00	9,500,000.00	9,500,000.00	6,940,035.00
	<b>PHHPA Total</b>			<b>32,175,000.00</b>	<b>32,175,000.00</b>	<b>32,175,000.00</b>	<b>24,925,391.50</b>
821692789	UNITED STATES TREASURY	02/29/24	1.500000	10,000,000.00	9,964,792.54	9,956,250.00	9,777,000.00
	<b>SCAQMD-P61 Total</b>			<b>10,000,000.00</b>	<b>9,964,792.54</b>	<b>9,956,250.00</b>	<b>9,777,000.00</b>
821692793	UNITED STATES TREASURY	02/29/24	1.500000	10,000,000.00	9,964,792.54	9,956,250.00	9,777,000.00
	<b>SCAQMD-P6G Total</b>			<b>10,000,000.00</b>	<b>9,964,792.54</b>	<b>9,956,250.00</b>	<b>9,777,000.00</b>
821692784	UNITED STATES TREASURY	02/29/24	1.500000	20,000,000.00	19,929,585.08	19,912,500.00	19,554,000.00
	<b>SCAQMD-P9A Total</b>			<b>20,000,000.00</b>	<b>19,929,585.08</b>	<b>19,912,500.00</b>	<b>19,554,000.00</b>
888240922	S OF C LAIF	12/31/22	0.000000	69,421.99	69,421.99	69,421.99	69,421.99
841762248	S OF C LAIF	12/31/22	0.000000	29,197.19	29,197.19	29,197.19	29,197.19
821801181	S OF C LAIF	12/31/22	0.000000	37,051,054.03	37,051,054.03	37,051,054.03	37,051,054.03
	<b>SCAQMD Total</b>			<b>37,149,673.21</b>	<b>37,149,673.21</b>	<b>37,149,673.21</b>	<b>37,149,673.21</b>
888240666	S OF C LAIF	12/31/22	0.000000	6,430.44	6,430.44	6,430.44	6,430.44
858252079	S OF C LAIF	12/31/22	0.000000	2,704.49	2,704.49	2,704.49	2,704.49
821801178	S OF C LAIF	12/31/22	0.000000	3,431,976.40	3,431,976.40	3,431,976.40	3,431,976.40
	<b>SLIM Total</b>			<b>3,441,111.33</b>	<b>3,441,111.33</b>	<b>3,441,111.33</b>	<b>3,441,111.33</b>
888240807	S OF C LAIF	12/31/22	0.000000	77.68	77.68	77.68	77.68
841763124	S OF C LAIF	12/31/22	0.000000	32.67	32.67	32.67	32.67
821801182	S OF C LAIF	12/31/22	0.000000	41,459.88	41,459.88	41,459.88	41,459.88
	<b>WASIA Total</b>			<b>41,570.23</b>	<b>41,570.23</b>	<b>41,570.23</b>	<b>41,570.23</b>
	<b>Grand Total</b>			<b>156,892,354.77</b>	<b>156,751,524.93</b>	<b>156,717,354.77</b>	<b>141,291,162.27</b>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF JULY 31, 2022  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>2,930,306.24</u>
	<b>DEUTSCHE BANK - TRUSTEE TOTAL</b>	<b><u><u>\$2,930,306.24</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF JULY 31, 2022  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,464,140.71
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	314,813.12
	<b>BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL</b>	<b><u><u>\$23,780,915.98</u></u></b>

**LOS ANGELES COUNTY TREASURER**  
**TRUSTEE & MANAGED FUNDS**  
**AS OF JULY 31, 2022**  
**TRUSTEE: U.S. BANK**  
**ATTACHMENT XI**

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	8,889,800.73
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	25,341,045.64
02/09/93	DISNEY PROJECT 1993	19,680,513.57
03/21/12	DISNEY PROJECT 2012	4,191,948.77
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	98,272,475.08
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	0.00
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	6,904.91
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	85,049,193.42
	<b>U.S. BANK - TRUSTEE TOTAL</b>	<b><u><u>\$241,441,974.23</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF JULY 31, 2022  
TRUSTEE: ZIONS BANK  
ATTACHMENT XI

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,472,975.68
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,451,645.85
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,362,963.40
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	<u>14,033,334.61</u>
	<b>ZIONS BANK - TRUSTEE TOTAL</b>	<b><u><u>\$36,320,919.54</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF JULY 31, 2022  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,515.97</u>
	<b>TREASURER TOTAL</b>	<b><u><u>\$301,515.97</u></u></b>

LOS ANGELES COUNTY TREASURER  
FLOATING RATE SECURITIES - PSI NON-TRADING  
AS OF JULY 31, 2022  
ATTACHMENT XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
NTRD - PSI NON-TRADING Total				<u>0.00</u>	<u>0.00</u>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES / LACCAL  
AS OF JULY 31, 2022  
ATTACHMENT XIII

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
			<u>0.00</u>	

**LOS ANGELES COUNTY TREASURER**  
**INVENTORY REPORT - TOTALS SECTION**  
**SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY**  
**AS OF JULY 31, 2022**  
**ATTACHMENT XIV**

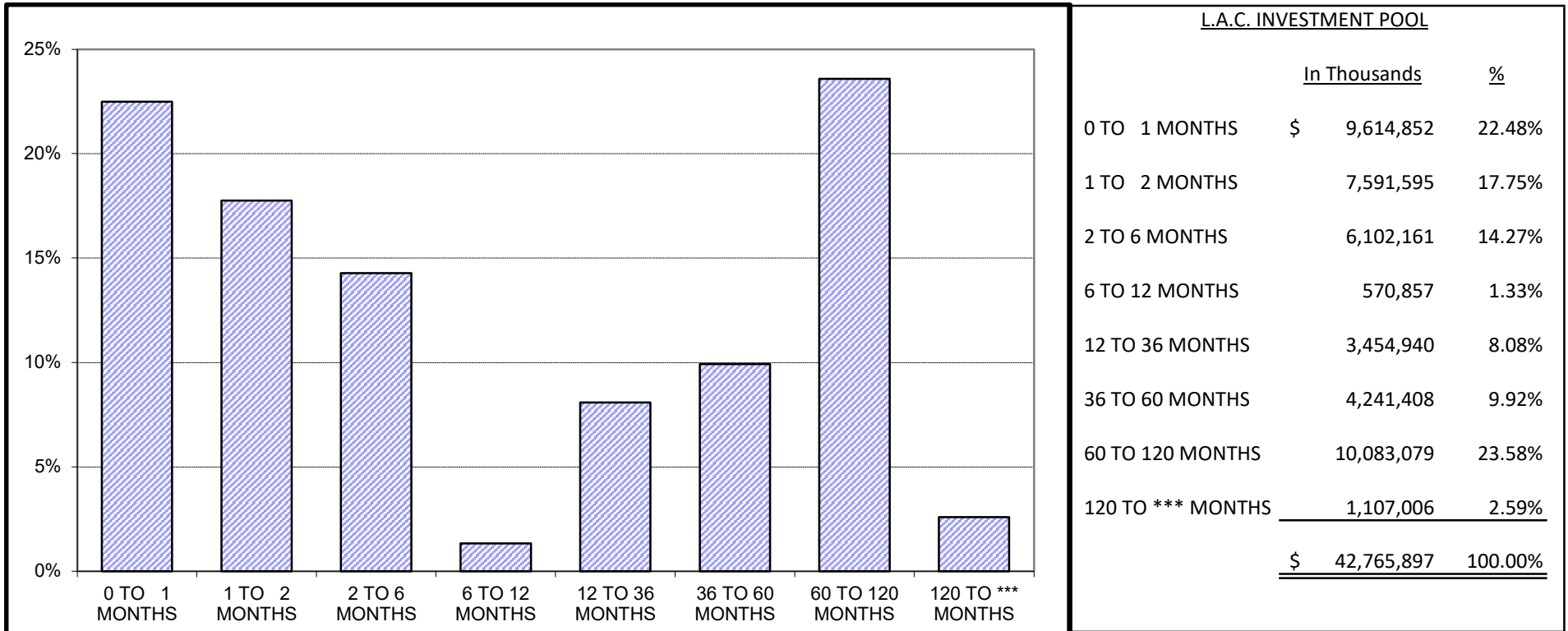
SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,550,000,000.00	46.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	9,624,242,174.52	37.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	7,277,170,956.57	640.00	DAYS	0.00	0.00	DAYS
AGENCIES	24,279,640,941.40	1,566.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	23,850,823.78	732.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	10,991,794.87	688.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
<b>TOTAL</b>	<b>\$42,765,896,691.14</b>	<b>1008.00</b>	<b>DAYS</b>	<b>\$0.00</b>	<b>0.00</b>	<b>DAYS</b>



LOS ANGELES COUNTY TREASURER  
 INVENTORY REPORT - TOTALS SECTION  
 MATURITY RANGE GROUPING  
 AS OF JULY 31, 2022  
 ATTACHMENT XV

Maturity Range	Date Range	Amortized Cost	%
<b>PSI - NTRD/TRD</b>			
0 TO 1 MONTHS	08/01/22-08/31/22	\$9,614,851,997.76	22.48
1 TO 2 MONTHS	09/01/22-09/30/22	\$7,591,594,990.94	17.75
2 TO 3 MONTHS	10/01/22-10/31/22	\$3,891,433,798.92	9.10
3 TO 4 MONTHS	11/01/22-11/30/22	\$1,215,069,441.10	2.84
4 TO 5 MONTHS	12/01/22-12/31/22	\$945,938,052.96	2.21
5 TO 6 MONTHS	01/01/23-01/31/23	\$49,719,402.78	0.12
6 TO 12 MONTHS	02/01/23-07/31/23	\$570,856,887.34	1.33
12 TO 24 MONTHS	08/01/23-07/31/24	\$977,853,231.31	2.29
24 TO 36 MONTHS	08/01/24-07/31/25	\$2,477,086,397.33	5.79
36 TO 48 MONTHS	08/01/25-07/31/26	\$1,948,423,007.41	4.56
48 TO 60 MONTHS	08/01/26-07/31/27	\$2,292,984,493.98	5.36
60 TO 120 MONTHS	08/01/27-07/31/32	\$10,083,079,003.47	23.58
120 TO *** MONTHS	08/01/32	\$1,107,005,985.85	2.59
<b>Portfolio Total:</b>		<b>\$42,765,896,691.14</b>	<b>100.00</b>
<b>AVCCD</b>			
120 TO *** MONTHS	08/01/32	\$25,230,000.00	100.00
<b>Portfolio Total:</b>		<b>\$25,230,000.00</b>	<b>100.00</b>
<b>ESUSD</b>			
120 TO *** MONTHS	08/01/32	\$16,000,000.00	100.00
<b>Portfolio Total:</b>		<b>\$16,000,000.00</b>	<b>100.00</b>
<b>GF</b>			
60 TO 120 MONTHS	08/01/27-07/31/32	\$2,855,000.00	100.00
<b>Portfolio Total:</b>		<b>\$2,855,000.00</b>	<b>100.00</b>
<b>PHHPA</b>			
120 TO *** MONTHS	08/01/32	\$32,175,000.00	100.00
<b>Portfolio Total:</b>		<b>\$32,175,000.00</b>	<b>100.00</b>
<b>SCP61</b>			
12 TO 24 MONTHS	08/01/23-07/31/24	\$9,964,792.54	100.00
<b>Portfolio Total:</b>		<b>\$9,964,792.54</b>	<b>100.00</b>
<b>SCP6G</b>			
12 TO 24 MONTHS	08/01/23-07/31/24	\$9,964,792.54	100.00
<b>Portfolio Total:</b>		<b>\$9,964,792.54</b>	<b>100.00</b>
<b>SCP9A</b>			
12 TO 24 MONTHS	08/01/23-07/31/24	\$19,929,585.08	100.00
<b>Portfolio Total:</b>		<b>\$19,929,585.08</b>	<b>100.00</b>
<b>SCAQM</b>			
4 TO 5 MONTHS	12/01/22-12/31/22	\$37,149,673.21	100.00
<b>Portfolio Total:</b>		<b>\$37,149,673.21</b>	<b>100.00</b>
<b>SLIM</b>			
4 TO 5 MONTHS	12/01/22-12/31/22	\$3,441,111.33	100.00
<b>Portfolio Total:</b>		<b>\$3,441,111.33</b>	<b>100.00</b>
<b>WASIA</b>			
4 TO 5 MONTHS	12/01/22-12/31/22	\$41,570.23	100.00
<b>Portfolio Total:</b>		<b>\$41,570.23</b>	<b>100.00</b>

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY MATURITY  
AS OF JULY 2022  
ATTACHMENT XVI**



***Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.***

**LOCAL AGENCY INVESTMENT FUND  
FOR SPECIFIC INVESTMENTS  
AS OF JULY 31, 2022  
ATTACHMENT XVII**

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$37,149,673.21
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,441,111.33
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>41,570.23</u>
	<b>LAIF TOTAL</b>	<b><u><u>\$40,632,354.77</u></u></b>

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT  
JUNE 30, 2022**

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

JUNE 2022

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**Summary of Investment Data**  
**A Comparison of June 2022 with June 2021**  
 (Dollars In Thousands)

	June 2022	June 2021	Change
<b>Average Daily Portfolio (\$)</b>	232,442,499	175,879,256	+56,563,243
<b>Accrued Earnings (\$)</b>	164,429	37,819	+126,610
<b>Effective Yield (%)</b>	0.861	0.262	+0.599
<b>Average Life-Month End (In Days)</b>	311	291	+20
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	51,026,933	77,094,760	-26,067,827
<b>Number</b>	1,027	1,544	-517
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	3,015,000	1,764,000	+1,251,000
<b>Number</b>	85	70	+15
<b>Average Workday Investment Activity (\$)</b>	2,456,452	3,584,489	-1,128,037
<b>Prescribed Demand Account Balances For Services (\$)</b>	580,000	1,887,000	-1,307,000



**Selected Investment Data**  
**Analysis of the Pooled Money Investment Account Portfolio**  
 (Dollars In Thousands)

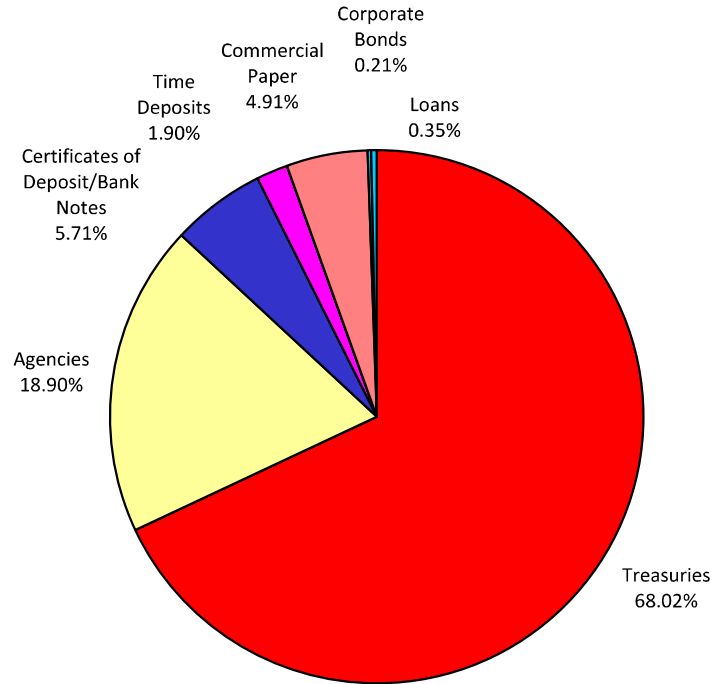
**June 30, 2022**

<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	54,848,666	23.39	+1.46
Bonds	0	0.00	0
Notes	104,643,096	44.63	-0.53
Strips	0	0.00	0
<b>Total Government</b>	<b>159,491,762</b>	<b>68.02</b>	<b>+0.93</b>
<b>Agency Debentures</b>	<b>14,231,362</b>	<b>6.08</b>	<b>+0.34</b>
<b>Certificates of Deposit</b>	<b>13,285,000</b>	<b>5.67</b>	<b>-0.46</b>
<b>Bank Notes</b>	<b>100,000</b>	<b>0.04</b>	<b>+0.04</b>
<b>Repurchases</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Agency Discount Notes</b>	<b>30,059,676</b>	<b>12.82</b>	<b>-0.45</b>
<b>Time Deposits</b>	<b>4,453,000</b>	<b>1.90</b>	<b>+0.03</b>
<b>GNMAs</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Commercial Paper</b>	<b>11,523,629</b>	<b>4.91</b>	<b>-0.42</b>
<b>Remics</b>	<b>4,693</b>	<b>0.00</b>	<b>0</b>
<b>Corporate Bonds</b>	<b>492,675</b>	<b>0.21</b>	<b>+0.01</b>
<b>PMIA Loans</b>	<b>828,153</b>	<b>0.35</b>	<b>-0.02</b>
<b>GF Loans</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Other</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Reversed Repurchases</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Total (All Types)</b>	<b>234,469,950</b>	<b>100.00</b>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>June 2022</u>		<u>May 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,027	51,026,933	825	41,073,012
Other	47	1,417,103	14	148,415
Time Deposits	85	3,015,000	56	1,693,000
<b>Total</b>	<b>1,159</b>	<b>55,459,036</b>	<b>895</b>	<b>42,914,427</b>
<b>PMIA Monthly Average Effective Yield (%)</b>		<b>0.861</b>	<b>0.684</b>	
<b>Year to Date Yield Last Day of Month (%)</b>		<b>0.371</b>	<b>0.318</b>	

# Pooled Money Investment Account Portfolio Composition \$234.5 billion 06/30/22



Percentages may not total 100%, due to rounding.



**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/01/22	<b>REDEMPTIONS</b>								
	CD	CITIBANK	0.170	06/01/22	0.170	50,000	365	86,180.56	0.172
	CP	COCA COLA		06/01/22	0.450	50,000	43	26,875.00	0.456
	CP	COCA COLA		06/01/22	0.450	50,000	43	26,875.00	0.456
	CP	AMAZON		06/01/22	0.400	50,000	97	53,888.89	0.406
	CP	AMAZON		06/01/22	0.400	50,000	97	53,888.89	0.406
	CP	MIZUHO NY		06/01/22	0.450	50,000	97	60,625.00	0.457
	CP	MIZUHO NY		06/01/22	0.450	50,000	97	60,625.00	0.457
	CP	PROCTER		06/01/22	0.210	50,000	117	34,125.00	0.213
	CP	PROCTER		06/01/22	0.210	50,000	117	34,125.00	0.213
	CP	PROCTER		06/01/22	0.210	50,000	117	34,125.00	0.213
	CP	LIBERTY		06/01/22	0.420	50,000	118	68,833.33	0.426
	CP	NATIXIS NY		06/01/22	0.310	50,000	133	57,263.89	0.315
	CP	NATIXIS NY		06/01/22	0.310	50,000	133	57,263.89	0.315
	CP	RABO NY		06/01/22	0.300	50,000	139	57,916.67	0.305
	CP	RABO NY		06/01/22	0.300	50,000	139	57,916.67	0.305
	CP	SCOTIA NY		06/01/22	0.290	50,000	156	62,833.33	0.294
	CP	SCOTIA NY		06/01/22	0.290	50,000	156	62,833.33	0.294
	CP	CR AG NY		06/01/22	0.250	50,000	163	56,597.22	0.254
	CP	CR AG NY		06/01/22	0.250	50,000	163	56,597.22	0.254
	CP	CGMI		06/01/22	0.150	50,000	239	49,791.67	0.152
	CP	CGMI		06/01/22	0.150	50,000	239	49,791.67	0.152
	CP	JPM LLC		06/01/22	0.150	50,000	239	49,791.67	0.152
	CP	JPM LLC		06/01/22	0.150	50,000	239	49,791.67	0.152
	CP	RBC NY		06/01/22	0.150	50,000	245	51,041.67	0.152
	CP	RBC NY		06/01/22	0.150	50,000	245	51,041.67	0.152
	CP	CGMI		06/01/22	0.160	50,000	246	54,666.67	0.162
	CP	JPM LLC		06/01/22	0.160	50,000	258	57,333.33	0.162
	DEB	FHLB	0.120	06/01/22	0.166	40,000	141	25,826.67	0.167
	DEB	FHLB	0.120	06/01/22	0.131	50,000	148	26,700.00	0.132
	DEB	FHLB	0.120	06/01/22	0.131	50,000	148	26,700.00	0.132
	DN	FHLB		06/01/22	0.340	50,000	97	45,805.56	0.345
	DN	FHLB		06/01/22	0.340	50,000	97	45,805.56	0.345
	DN	FHLB		06/01/22	0.055	50,000	169	12,909.72	0.056
	DN	FHLB		06/01/22	0.055	50,000	169	12,909.72	0.056
	DN	IBRD		06/01/22	0.100	50,000	170	23,611.11	0.101
	DN	IBRD		06/01/22	0.100	50,000	170	23,611.11	0.101
	DN	FHLB		06/01/22	0.050	50,000	211	14,652.78	0.051
	DN	FHLB		06/01/22	0.050	50,000	211	14,652.78	0.051
	DN	IBRD		06/01/22	0.050	50,000	218	15,138.89	0.051
	DN	IBRD		06/01/22	0.050	50,000	218	15,138.89	0.051
	DN	FHLB		06/01/22	0.040	50,000	229	12,722.22	0.041
	DN	FHLB		06/01/22	0.040	50,000	229	12,722.22	0.041
	DN	FHLB		06/01/22	0.040	50,000	230	12,777.78	0.041
	DN	FHLB		06/01/22	0.040	50,000	230	12,777.78	0.041
	DN	IFC		06/01/22	0.050	50,000	230	15,972.22	0.051
	DN	IFC		06/01/22	0.050	50,000	230	15,972.22	0.051

**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>06/01/22</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	IBRD		06/01/22	0.040	50,000	246	13,666.67	0.041
	DN	IBRD		06/01/22	0.040	50,000	246	13,666.67	0.041
	DN	IBRD		06/01/22	0.040	50,000	246	13,666.67	0.041
	DN	IBRD		06/01/22	0.040	50,000	246	13,666.67	0.041
	YCD	SUMITOMO	0.300	06/01/22	0.300	50,000	118	49,166.67	0.304
	YCD	SUMITOMO	0.300	06/01/22	0.300	50,000	118	49,166.67	0.304
	YCD	RABOBANK	0.250	06/01/22	0.250	50,000	148	51,388.89	0.253
	YCD	RABOBANK	0.250	06/01/22	0.250	50,000	148	51,388.89	0.253
	YCD	SOC GEN	0.260	06/01/22	0.260	50,000	183	66,083.33	0.264
	YCD	SOC GEN	0.260	06/01/22	0.260	50,000	183	66,083.33	0.264
	YCD	FORTIS	0.200	06/01/22	0.200	50,000	209	58,055.56	0.203
	YCD	FORTIS	0.200	06/01/22	0.200	50,000	209	58,055.56	0.203
	YCD	ANZ	0.130	06/01/22	0.130	50,000	229	41,347.22	0.132
	YCD	ANZ	0.130	06/01/22	0.130	50,000	229	41,347.22	0.132
	YCD	BARCLAYS	0.190	06/01/22	0.190	50,000	237	62,541.67	0.193
	YCD	BARCLAYS	0.190	06/01/22	0.190	50,000	237	62,541.67	0.193
	YCD	BARCLAYS	0.190	06/01/22	0.190	50,000	237	62,541.67	0.193
	YCD	RB CANADA	0.160	06/01/22	0.160	50,000	251	55,777.78	0.162
	YCD	RB CANADA	0.160	06/01/22	0.160	50,000	251	55,777.78	0.162
	YCD	LLOYDS	0.200	06/01/22	0.200	50,000	357	99,166.67	0.203
<b>06/01/22</b>	<b>PURCHASES</b>								
	CP	MUFG BK		10/03/22	1.730	50,000			
	CP	MUFG BK		10/03/22	1.730	50,000			
	DEB	FNMA	0.250	05/22/23	2.144	50,000			
	DEB	FNMA	0.250	05/22/23	2.144	50,000			
	DN	FFCB		04/03/23	1.980	50,000			
	DN	FFCB		04/03/23	1.980	50,000			
	DN	FHLB		05/01/23	2.010	50,000			
	DN	FHLB		05/01/23	2.010	50,000			
	DN	FHLB		06/01/23	2.065	50,000			
	DN	FHLB		06/01/23	2.065	50,000			
	TR	BILL		05/18/23	2.020	50,000			
	TR	BILL		05/18/23	2.020	50,000			
	TR	BILL		05/18/23	2.025	50,000			
	TR	BILL		05/18/23	2.025	50,000			
	TR	NOTE	2.500	05/31/24	2.662	50,000			
	TR	NOTE	2.500	05/31/24	2.662	50,000			
	TR	NOTE	2.500	05/31/24	2.662	50,000			
	TR	NOTE	2.500	05/31/24	2.664	50,000			
	TR	NOTE	2.500	05/31/24	2.664	50,000			
	TR	NOTE	2.500	05/31/24	2.664	50,000			
	YCD	MONTREAL	2.350	04/03/23	2.350	50,000			
	YCD	MONTREAL	2.350	04/03/23	2.350	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/02/22	<b>REDEMPTIONS</b>								
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.240	50,000	134	44,666.67	0.244
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
	TR	BILL		06/02/22	0.220	50,000	135	41,250.00	0.223
06/02/22	<b>PURCHASES</b>								
	CP	CR AG NY		06/06/22	0.790	50,000			
	CP	CR AG NY		06/06/22	0.790	50,000			
	CP	BNP NY		06/06/22	0.810	50,000			
	CP	BNP NY		06/06/22	0.810	50,000			
	DEB	FHLMC	0.375	05/05/23	2.155	50,000			
	DEB	FHLMC	0.375	05/05/23	2.155	50,000			
	DN	FHLB		04/03/23	1.995	50,000			
	DN	FHLB		04/03/23	1.995	50,000			
	DN	FHLB		05/01/23	2.065	50,000			
	DN	FHLB		05/01/23	2.065	50,000			
	TR	BILL		09/27/22	1.295	50,000			
	TR	BILL		09/27/22	1.295	50,000			
	TR	BILL		09/27/22	1.295	50,000			
	TR	BILL		09/27/22	1.295	50,000			
	TR	NOTE	2.500	05/31/24	2.638	50,000			
	TR	NOTE	2.500	05/31/24	2.638	50,000			
	TR	NOTE	2.500	05/31/24	2.638	50,000			
	TR	NOTE	2.500	05/31/24	2.642	50,000			
	TR	NOTE	2.500	05/31/24	2.642	50,000			
	TR	NOTE	2.500	05/31/24	2.642	50,000			
	TR	NOTE	2.750	05/15/25	2.833	50,000			
	TR	NOTE	2.750	05/15/25	2.833	50,000			
	TR	NOTE	2.750	05/15/25	2.833	50,000			
	TR	NOTE	2.750	05/15/25	2.833	50,000			
	YCD	SUMI TRUST	1.720	09/28/22	1.720	50,000			
	YCD	SUMI TRUST	1.720	09/28/22	1.720	50,000			
	YCD	BARCLAYS	2.280	12/23/22	2.280	50,000			
	YCD	BARCLAYS	2.280	12/23/22	2.280	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>06/03/22</b>	<b>REDEMPTIONS</b>								
	CP	CRC		06/03/22	0.520	50,000	98	70,777.78	0.528
	DEB	FHLB	0.250	06/03/22	0.076	50,000	325	33,911.11	0.076
	DEB	FHLB	0.250	06/03/22	0.076	50,000	329	34,300.00	0.076
	DEB	FHLB	0.250	06/03/22	0.076	50,000	329	34,300.00	0.076
<b>06/03/22</b>	<b>PURCHASES</b>								
	DN	IBRD		07/11/22	0.870	50,000			
	DN	IBRD		07/11/22	0.870	50,000			
	YCD	DNB	1.080	07/11/22	1.080	50,000			
	YCD	DNB	1.080	07/11/22	1.080	50,000			
	YCD	NORINCHUK	1.080	07/11/22	1.080	50,000			
	YCD	NORINCHUK	1.080	07/11/22	1.080	50,000			
<b>06/06/22</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		06/06/22	0.790	50,000	4	4,388.89	0.801
	CP	CR AG NY		06/06/22	0.790	50,000	4	4,388.89	0.801
	CP	BNP NY		06/06/22	0.810	50,000	4	4,500.00	0.821
	CP	BNP NY		06/06/22	0.810	50,000	4	4,500.00	0.821
	DN	FHLB		06/06/22	0.365	50,000	83	42,076.39	0.370
	DN	FHLB		06/06/22	0.365	50,000	83	42,076.39	0.370
	DN	FHLB		06/06/22	0.365	50,000	83	42,076.39	0.370
<b>06/06/22</b>	<b>PURCHASES</b>								
	TR	NOTE	2.750	05/15/25	2.903	50,000			
	TR	NOTE	2.750	05/15/25	2.903	50,000			
	TR	NOTE	2.750	05/15/25	2.903	50,000			
<b>06/07/22</b>	<b>NO REDEMPTIONS</b>								
<b>06/07/22</b>	<b>PURCHASES</b>								
	CP	LIBERTY		10/03/22	1.750	50,000			
	DN	FHLB		10/21/22	1.380	50,000			
	DN	FHLB		10/21/22	1.380	50,000			
	DN	IBRD		11/04/22	1.500	50,000			
	DN	IBRD		11/04/22	1.500	50,000			
	DN	FHLB		03/28/23	1.960	50,000			
	DN	FHLB		03/28/23	1.960	50,000			
	DN	FHLB		04/03/23	1.975	50,000			
	DN	FHLB		04/03/23	1.975	50,000			
	DN	FFCB		04/03/23	2.060	50,000			
	DN	FFCB		04/03/23	2.060	50,000			
	DN	FHLB		05/01/23	2.075	50,000			
	DN	FHLB		05/01/23	2.075	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/07/22	<b>PURCHASES (Continued)</b>								
	DN	FFCB		06/01/23	2.130	50,000			
	DN	FFCB		06/01/23	2.130	50,000			
	TR	BILL		09/27/22	1.280	50,000			
	TR	BILL		09/27/22	1.280	50,000			
	TR	BILL		09/27/22	1.280	50,000			
	TR	BILL		09/27/22	1.281	50,000			
	TR	BILL		09/27/22	1.281	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.395	50,000			
	TR	BILL		10/04/22	1.398	50,000			
	TR	BILL		10/04/22	1.398	50,000			
	TR	BILL		10/04/22	1.398	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.708	50,000			
	TR	NOTE	2.500	05/31/24	2.710	50,000			
	TR	NOTE	2.500	05/31/24	2.710	50,000			
	TR	NOTE	2.500	05/31/24	2.710	50,000			
	TR	NOTE	2.500	05/31/24	2.710	50,000			
	TR	NOTE	2.375	08/15/24	2.748	50,000			
	TR	NOTE	2.375	08/15/24	2.748	50,000			
	TR	NOTE	2.375	08/15/24	2.748	50,000			
	TR	NOTE	2.750	05/15/25	2.913	50,000			
	TR	NOTE	2.750	05/15/25	2.913	50,000			
	TR	NOTE	2.750	05/15/25	2.913	50,000			
	TR	NOTE	2.750	05/15/25	2.914	50,000			
	TR	NOTE	2.750	05/15/25	2.914	50,000			
	YCD	KBC	1.160	07/11/22	1.160	50,000			
	YCD	KBC	1.160	07/11/22	1.160	50,000			
	YCD	MUFG BK	1.190	07/11/22	1.190	50,000			
	YCD	MUFG BK	1.190	07/11/22	1.190	50,000			
	YCD	FORTIS	2.080	11/09/22	2.080	50,000			
	YCD	FORTIS	2.080	11/09/22	2.080	50,000			
06/08/22	<b>REDEMPTIONS</b>								
	CP	SHEFFIELD		06/08/22	0.550	50,000	99	75,625.00	0.558
	CP	SHEFFIELD		06/08/22	0.550	50,000	99	75,625.00	0.558

**INVESTMENT TRANSACTIONS**

<b>DATE</b>	<b>TYPE</b>	<b>a/ DESCRIPTION</b>	<b>CPN (%)</b>	<b>MATURITY DATE</b>	<b>b/ TRANS YIELD (%)</b>	<b>d/ PAR (\$) (000)</b>	<b>DAYS HELD</b>	<b>AMOUNT EARNED (\$)</b>	<b>EFFECTIVE YIELD (%)</b>
<b>06/08/22</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	VERSAILLES		06/08/22	0.600	50,000	99	82,500.00	0.609
	CP	VERSAILLES		06/08/22	0.600	50,000	99	82,500.00	0.609
	CP	BOFA		06/08/22	0.520	50,000	100	72,222.22	0.528
	CP	BOFA		06/08/22	0.520	50,000	100	72,222.22	0.528
	CP	BOFA		06/08/22	0.520	50,000	100	72,222.22	0.528
	CP	GOTHAM		06/08/22	0.400	50,000	120	66,666.67	0.406
	CP	THUNDER		06/08/22	0.400	50,000	120	66,666.67	0.406
	CP	JOHNSON		06/08/22	0.170	50,000	148	34,944.44	0.172
	DEB	FHLMC	0.250	06/08/22	0.206	25,000	141	20,055.56	0.208
	DEB	FHLMC	0.250	06/08/22	0.206	50,000	141	40,111.11	0.208
	DEB	FHLMC	0.250	06/08/22	0.066	50,000	334	30,189.61	0.066
	DEB	FHLMC	0.250	06/08/22	0.066	50,000	334	30,189.61	0.066
	DEB	FHLMC	0.250	06/08/22	0.066	50,000	334	30,189.61	0.066
	DN	IADB		06/08/22	0.490	50,000	113	76,902.78	0.498
	DN	FHLB		06/08/22	0.200	50,000	139	38,611.11	0.203
	DN	FHLB		06/08/22	0.200	50,000	139	38,611.11	0.203
	DN	FHLB		06/08/22	0.200	50,000	141	39,166.67	0.203
	DN	FHLB		06/08/22	0.200	50,000	141	39,166.67	0.203
	YCD	NAT AUB	0.450	06/08/22	0.450	50,000	104	65,000.00	0.456
	YCD	NAT AUB	0.450	06/08/22	0.450	50,000	104	65,000.00	0.456
	YCD	MIZUHO	0.470	06/08/22	0.470	50,000	110	71,805.56	0.477
	YCD	MIZUHO	0.470	06/08/22	0.470	50,000	110	71,805.56	0.477
	YCD	MONTREAL	0.490	06/08/22	0.490	50,000	113	76,902.78	0.497
	YCD	MONTREAL	0.490	06/08/22	0.490	50,000	113	76,902.78	0.497
	YCD	SUMITOMO	0.500	06/08/22	0.500	50,000	113	78,472.22	0.507
	YCD	SUMITOMO	0.500	06/08/22	0.500	50,000	113	78,472.22	0.507
<b>06/08/22</b>	<b>PURCHASES</b>								
	CP	CRC		10/03/22	1.850	50,000			
	TR	BILL		10/27/22	1.450	50,000			
	TR	BILL		10/27/22	1.450	50,000			
	TR	BILL		10/27/22	1.450	50,000			
	TR	BILL		10/27/22	1.450	50,000			
	YCD	KBC	1.040	06/24/22	1.040	50,000			
	YCD	KBC	1.040	06/24/22	1.040	50,000			
<b>06/09/22</b>	<b>REDEMPTIONS</b>								
	DEB	FFCB	0.060	06/09/22	0.060	50,000	358	29,416.67	0.060
	DEB	FFCB	0.060	06/09/22	0.060	50,000	358	29,416.67	0.060
	DEB	FFCB	0.060	06/09/22	0.060	50,000	365	30,000.00	0.060
	DEB	FFCB	0.060	06/09/22	0.060	50,000	365	30,000.00	0.060
	DEB	FFCB	0.060	06/09/22	0.060	50,000	365	30,000.00	0.060
	DEB	FFCB	0.060	06/09/22	0.060	50,000	365	30,000.00	0.060

**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>06/09/22</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		06/09/22	0.252	50,000	141	49,350.00	0.256
	TR	BILL		06/09/22	0.252	50,000	141	49,350.00	0.256
	TR	BILL		06/09/22	0.252	50,000	141	49,350.00	0.256
	TR	BILL		06/09/22	0.230	50,000	142	45,361.11	0.233
	TR	BILL		06/09/22	0.230	50,000	142	45,361.11	0.233
	TR	BILL		06/09/22	0.230	50,000	142	45,361.11	0.233
<b>06/09/22</b>	<b>PURCHASES</b>								
	CP	SOC GEN NY		06/24/22	1.050	50,000			
	CP	SOC GEN NY		06/24/22	1.050	50,000			
	CP	SOC GEN NY		06/24/22	1.050	50,000			
	CP	SOC GEN NY		06/24/22	1.050	50,000			
	CP	JOHNSON		07/11/22	1.040	50,000			
	CP	JUPITER		07/11/22	1.120	50,000			
	CP	JUPITER		07/11/22	1.120	50,000			
	CP	TOYOTA		11/29/22	2.150	50,000			
	CP	TOYOTA		11/29/22	2.150	50,000			
	DEB	FFCB	2.250	06/07/23	2.309	50,000			
	DEB	FFCB	2.250	06/07/23	2.309	50,000			
	DEB	FNMA	0.250	07/10/23	2.344	50,000			
	DN	IFC		10/11/22	1.250	50,000			
	DN	IADB		11/04/22	1.450	50,000			
	DN	FHLB		06/01/23	2.100	50,000			
	DN	FHLB		06/01/23	2.100	50,000			
	TR	BILL		12/08/22	1.710	50,000			
	TR	BILL		12/08/22	1.710	50,000			
	TR	BILL		12/08/22	1.710	50,000			
	TR	BILL		12/08/22	1.715	50,000			
	TR	BILL		12/08/22	1.715	50,000			
	TR	BILL		12/08/22	1.715	50,000			
	TR	BILL		12/08/22	1.720	50,000			
	TR	BILL		12/08/22	1.720	50,000			
	TR	BILL		12/08/22	1.720	50,000			
	TR	NOTE	2.250	11/15/24	2.859	50,000			
	TR	NOTE	2.250	11/15/24	2.859	50,000			
	TR	NOTE	2.250	11/15/24	2.859	50,000			
	TR	NOTE	2.250	11/15/24	2.861	50,000			
	TR	NOTE	2.250	11/15/24	2.861	50,000			
	TR	NOTE	2.250	11/15/24	2.861	50,000			
	YCD	SUMITOMO	1.800	10/03/22	1.800	50,000			
	YCD	SUMITOMO	1.800	10/03/22	1.800	50,000			
	YCD	CR AG CIB	1.870	10/07/22	1.870	50,000			
	YCD	CR AG CIB	1.870	10/07/22	1.870	50,000			
<b>06/10/22</b>	<b>NO REDEMPTIONS</b>								

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/10/22</b>	<b>PURCHASES</b>								
	DEB	FHLMC	0.250	08/24/23	2.637	50,000			
	DEB	FHLMC	0.250	08/24/23	2.637	50,000			
	DN	FHLB		04/03/23	2.065	50,000			
	DN	FHLB		04/03/23	2.065	50,000			
<b>06/13/22</b>	<b>NO REDEMPTIONS</b>								
<b>06/13/22</b>	<b>PURCHASES</b>								
	CD	US BANK	2.000	12/12/22	2.000	50,000			
	CD	US BANK	2.000	12/12/22	2.000	50,000			
	CP	AMAZON		12/12/22	2.100	50,000			
	CP	JPM LLC		12/12/22	2.550	50,000			
	CP	JPM LLC		12/12/22	2.550	50,000			
	DEB	FHLB	2.460	07/11/23	2.460	50,000			
	DEB	FHLB	2.460	07/11/23	2.460	50,000			
	DN	IBRD		11/09/22	1.750	50,000			
	DN	IBRD		11/09/22	1.750	50,000			
	DN	IBRD		12/12/22	1.900	50,000			
	DN	IBRD		12/12/22	1.900	50,000			
	TR	NOTE	2.500	05/31/24	3.215	50,000			
	TR	NOTE	2.500	05/31/24	3.215	50,000			
	TR	NOTE	2.500	05/31/24	3.215	50,000			
	TR	NOTE	2.500	05/31/24	3.217	50,000			
	TR	NOTE	2.500	05/31/24	3.217	50,000			
	TR	NOTE	2.500	05/31/24	3.217	50,000			
	TR	NOTE	2.750	05/15/25	3.382	50,000			
	TR	NOTE	2.750	05/15/25	3.382	50,000			
	TR	NOTE	2.750	05/15/25	3.382	50,000			
	TR	NOTE	2.750	05/15/25	3.384	50,000			
	TR	NOTE	2.750	05/15/25	3.384	50,000			
	YCD	KBC	1.250	07/06/22	1.250	50,000			
	YCD	KBC	1.250	07/06/22	1.250	50,000			
	YCD	RB CANADA	3.200	04/03/23	3.200	50,000			
	YCD	RB CANADA	3.200	04/03/23	3.200	50,000			
<b>06/14/22</b>	<b>NO REDEMPTIONS</b>								
<b>06/14/22</b>	<b>PURCHASES</b>								
	CP	CR AG NY		06/27/22	1.210	50,000			
	CP	CR AG NY		06/27/22	1.210	50,000			
	CP	CIBC HLD		12/12/22	2.510	50,000			
	CP	CIBC HLD		12/12/22	2.510	50,000			
	CP	NATIXIS NY		03/01/23	3.000	50,000			
	CP	NATIXIS NY		03/01/23	3.000	50,000			



**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/14/22	<b>PURCHASES (Continued)</b>								
	DN	FHLB		03/28/23	2.355	50,000			
	DN	FHLB		03/28/23	2.355	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.510	50,000			
	TR	BILL		10/11/22	1.515	50,000			
	TR	BILL		10/11/22	1.515	50,000			
	TR	BILL		10/11/22	1.515	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	BILL		10/11/22	1.700	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	TR	NOTE	2.375	08/15/24	3.272	50,000			
	YCD	SVENSKA	2.550	12/12/22	2.550	50,000			
	YCD	SVENSKA	2.550	12/12/22	2.550	50,000			
06/15/22	<b>NO REDEMPTIONS</b>								
06/15/22	<b>PURCHASES</b>								
	CD	MUFG UNION	2.250	12/05/22	2.250	50,000			
	CD	MUFG UNION	2.250	12/05/22	2.250	50,000			
	CP	MIZUHO NY		09/09/22	1.940	50,000			
	CP	MIZUHO NY		09/09/22	1.940	50,000			
	CP	COCA COLA		09/28/22	1.950	50,000			
	CP	COCA COLA		09/28/22	1.950	50,000			
	CP	MUFG BK		09/28/22	2.120	50,000			
	CP	MUFG BK		09/28/22	2.120	50,000			
	CP	CAFCO		10/07/22	2.100	50,000			
	CP	CAFCO		10/07/22	2.100	50,000			
	CP	THUNDER		11/01/22	2.500	50,000			
	DEB	FNMA	0.250	07/10/23	3.009	50,000			
	DEB CL	FHLMC	3.560	08/01/24	3.560	50,000			
	DEB CL	FHLMC	3.560	08/01/24	3.560	50,000			
	DEB CL	FHLMC	3.560	08/01/24	3.560	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/15/22	PURCHASES (Continued)								
	DEB CL	FHLMC	3.020	03/03/25	3.020	50,000			
	DEB CL	FHLMC	3.020	03/03/25	3.020	50,000			
	DEB CL	FHLMC	3.020	03/03/25	3.020	50,000			
	DEB CL	FHLMC	3.090	07/01/25	3.090	50,000			
	DEB CL	FHLMC	3.090	07/01/25	3.090	50,000			
	DEB CL	FHLMC	3.090	07/01/25	3.090	50,000			
	DEB CL	FHLMC	3.125	10/01/25	3.125	50,000			
	DEB CL	FHLMC	3.125	10/01/25	3.125	50,000			
	DEB CL	FHLMC	3.125	10/01/25	3.125	50,000			
	DEB CL	FHLMC	3.200	11/03/25	3.200	50,000			
	DEB CL	FHLMC	3.200	11/03/25	3.200	50,000			
	DEB CL	FHLMC	3.200	11/03/25	3.200	50,000			
	DN	IBRD		12/05/22	2.300	50,000			
	DN	IBRD		12/05/22	2.300	50,000			
	DN	FFCB		12/07/22	2.350	50,000			
	DN	FFCB		12/07/22	2.350	50,000			
	DN	IBRD		12/12/22	2.250	50,000			
	DN	IBRD		12/12/22	2.250	50,000			
	DN	IBRD		12/23/22	2.250	50,000			
	DN	IBRD		12/23/22	2.250	50,000			
	DN	IBRD		12/23/22	2.300	50,000			
	DN	IBRD		12/23/22	2.300	50,000			
	DN	FHLB		01/03/23	2.310	50,000			
	DN	FHLB		01/03/23	2.310	50,000			
	TR	BILL		09/22/22	1.650	50,000			
	TR	BILL		09/22/22	1.650	50,000			
	TR	BILL		09/22/22	1.650	50,000			
	TR	BILL		09/22/22	1.661	50,000			
	TR	BILL		09/22/22	1.661	50,000			
	TR	BILL		09/22/22	1.661	50,000			
	TR	BILL		10/27/22	1.885	50,000			
	TR	BILL		10/27/22	1.885	50,000			
	TR	BILL		10/27/22	1.885	50,000			
	TR	BILL		10/27/22	1.888	50,000			
	TR	BILL		10/27/22	1.888	50,000			
	TR	BILL		10/27/22	1.888	50,000			
	TR	BILL		10/27/22	1.888	50,000			
	TR	BILL		10/27/22	1.900	50,000			
	TR	BILL		10/27/22	1.900	50,000			
	TR	BILL		10/27/22	1.900	50,000			
	TR	BILL		11/17/22	2.075	50,000			
	TR	BILL		11/17/22	2.075	50,000			
	TR	BILL		11/17/22	2.075	50,000			
	TR	BILL		11/17/22	2.080	50,000			
	TR	BILL		11/17/22	2.080	50,000			
	TR	BILL		11/17/22	2.080	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/15/22	<b>PURCHASES (Continued)</b>								
	TR	NOTE	0.500	03/15/23	2.740	50,000			
	TR	NOTE	0.500	03/15/23	2.740	50,000			
	TR	NOTE	0.500	03/15/23	2.740	50,000			
	TR	NOTE	0.500	03/15/23	2.746	50,000			
	TR	NOTE	0.500	03/15/23	2.746	50,000			
	TR	NOTE	0.500	03/15/23	2.746	50,000			
	TR	BILL		05/18/23	2.770	50,000			
	TR	BILL		05/18/23	2.770	50,000			
	TR	BILL		05/18/23	2.770	50,000			
	TR	BILL		05/18/23	2.770	50,000			
	TR	BILL		05/18/23	2.790	50,000			
	TR	BILL		05/18/23	2.790	50,000			
	TR	BILL		05/18/23	2.790	50,000			
	TR	BILL		05/18/23	2.790	50,000			
	TR	BILL		05/18/23	2.800	50,000			
	TR	BILL		05/18/23	2.800	50,000			
	TR	BILL		05/18/23	2.800	50,000			
	TR	BILL		05/18/23	2.800	50,000			
	TR	NOTE	2.500	04/30/24	3.335	50,000			
	TR	NOTE	2.500	04/30/24	3.335	50,000			
	TR	NOTE	2.500	04/30/24	3.335	50,000			
	TR	NOTE	2.500	04/30/24	3.340	50,000			
	TR	NOTE	2.500	04/30/24	3.340	50,000			
	TR	NOTE	2.500	04/30/24	3.340	50,000			
	TR	NOTE	2.125	09/30/24	3.355	50,000			
	TR	NOTE	2.125	09/30/24	3.355	50,000			
	TR	NOTE	2.125	09/30/24	3.359	50,000			
	TR	NOTE	2.125	09/30/24	3.359	50,000			
	YCD	BARCLAYS	3.420	04/03/23	3.420	50,000			
	YCD	BARCLAYS	3.420	04/03/23	3.420	50,000			
06/16/22	<b>REDEMPTIONS</b>								
	TR	BILL		06/16/22	0.073	50,000	363	36,552.08	0.074
	TR	BILL		06/16/22	0.073	50,000	363	36,552.08	0.074
	TR	BILL		06/16/22	0.073	50,000	363	36,552.08	0.074
	TR	BILL		06/16/22	0.073	50,000	363	36,552.08	0.074
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.075	50,000	363	37,812.50	0.076
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068

**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>06/16/22</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		06/16/22	0.069	50,000	364	34,756.94	0.070
	TR	BILL		06/16/22	0.069	50,000	364	34,756.94	0.070
	TR	BILL		06/16/22	0.069	50,000	364	34,756.94	0.070
	TR	BILL		06/16/22	0.069	50,000	364	34,756.94	0.070
	TR	BILL		06/16/22	0.070	50,000	364	35,262.50	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,262.50	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,262.50	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,262.50	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,388.89	0.071
	TR	BILL		06/16/22	0.070	50,000	364	35,388.89	0.071
<b>06/16/22</b>	<b>PURCHASES</b>								
	CP	RABO NY		06/24/22	1.560	50,000			
	CP	RABO NY		06/24/22	1.560	50,000			
	CP	BNP NY		06/24/22	1.570	50,000			
	CP	BNP NY		06/24/22	1.570	50,000			
	CP	BNP NY		06/24/22	1.570	50,000			
	DEB	FHLB	3.463	07/01/25	3.463	50,000			
	DEB	FHLB	3.463	07/01/25	3.463	50,000			
	DEB	FHLB	3.463	07/01/25	3.463	50,000			
	DEB	FHLB	3.463	07/01/25	3.463	50,000			
	DN	IBRD		12/12/22	2.300	50,000			
	DN	IBRD		12/12/22	2.300	50,000			
	DN	IBRD		12/23/22	2.300	50,000			
	DN	IBRD		12/23/22	2.300	50,000			
	DN	FFCB		01/03/23	2.320	50,000			
	DN	FFCB		01/03/23	2.320	50,000			
	DN	FHLB		03/01/23	2.515	50,000			
	DN	FHLB		03/01/23	2.515	50,000			
	DN	FHLB		03/28/23	2.680	50,000			
	DN	FHLB		03/28/23	2.680	50,000			
	DN	FHLB		04/03/23	2.700	50,000			
	DN	FHLB		04/03/23	2.700	50,000			
	DN	FHLB		05/01/23	2.780	50,000			
	DN	FHLB		05/01/23	2.780	50,000			
	DN	FHLB		06/01/23	2.800	50,000			
	DN	FHLB		06/01/23	2.800	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>
06/16/22	PURCHASES (Continued)								
	TR	BILL		08/02/22	1.295	50,000			
	TR	BILL		08/02/22	1.295	50,000			
	TR	BILL		08/02/22	1.295	50,000			
	TR	BILL		08/02/22	1.300	50,000			
	TR	BILL		08/02/22	1.300	50,000			
	TR	BILL		08/02/22	1.300	50,000			
	TR	BILL		09/06/22	1.640	50,000			
	TR	BILL		09/06/22	1.640	50,000			
	TR	BILL		09/06/22	1.640	50,000			
	TR	BILL		09/06/22	1.650	50,000			
	TR	BILL		09/06/22	1.650	50,000			
	TR	BILL		09/06/22	1.650	50,000			
	TR	BILL		09/27/22	1.670	50,000			
	TR	BILL		09/27/22	1.670	50,000			
	TR	BILL		09/27/22	1.670	50,000			
	TR	BILL		09/27/22	1.680	50,000			
	TR	BILL		09/27/22	1.680	50,000			
	TR	BILL		09/27/22	1.680	50,000			
	TR	BILL		09/27/22	1.705	50,000			
	TR	BILL		09/27/22	1.705	50,000			
	TR	BILL		09/27/22	1.705	50,000			
	TR	BILL		09/29/22	1.550	50,000			
	TR	BILL		09/29/22	1.550	50,000			
	TR	BILL		09/29/22	1.550	50,000			
	TR	BILL		09/29/22	1.551	50,000			
	TR	BILL		09/29/22	1.551	50,000			
	TR	BILL		09/29/22	1.551	50,000			
	TR	BILL		11/10/22	1.920	50,000			
	TR	BILL		11/10/22	1.920	50,000			
	TR	BILL		11/10/22	1.920	50,000			
	TR	BILL		11/10/22	1.950	50,000			
	TR	BILL		11/10/22	1.950	50,000			
	TR	BILL		11/10/22	1.950	50,000			
	TR	NOTE	2.000	02/15/23	2.498	50,000			
	TR	NOTE	2.000	02/15/23	2.498	50,000			
	TR	NOTE	2.000	02/15/23	2.498	50,000			
	TR	NOTE	2.000	02/15/23	2.504	50,000			
	TR	NOTE	2.000	02/15/23	2.504	50,000			
	TR	NOTE	2.000	02/15/23	2.504	50,000			
	TR	NOTE	2.000	02/15/23	2.540	50,000			
	TR	NOTE	2.000	02/15/23	2.540	50,000			
	TR	NOTE	2.000	02/15/23	2.540	50,000			
	TR	BILL		02/23/23	2.380	50,000			
	TR	BILL		02/23/23	2.380	50,000			
	TR	BILL		02/23/23	2.380	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>06/16/22</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		05/18/23	2.690	50,000			
	TR	BILL		05/18/23	2.690	50,000			
	TR	BILL		05/18/23	2.690	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.885	50,000			
	TR	BILL		06/15/23	2.890	50,000			
	TR	BILL		06/15/23	2.890	50,000			
	TR	BILL		06/15/23	2.890	50,000			
	TR	NOTE	2.750	07/31/23	2.944	50,000			
	TR	NOTE	2.750	07/31/23	2.944	50,000			
	TR	NOTE	2.750	07/31/23	2.944	50,000			
	TR	NOTE	2.750	07/31/23	2.962	50,000			
	TR	NOTE	2.750	07/31/23	2.962	50,000			
	TR	NOTE	2.750	07/31/23	2.962	50,000			
	TR	NOTE	2.500	05/31/24	3.166	50,000			
	TR	NOTE	2.500	05/31/24	3.166	50,000			
	TR	NOTE	2.500	05/31/24	3.166	50,000			
	TR	NOTE	2.500	05/31/24	3.166	50,000			
	TR	NOTE	2.875	06/15/25	3.484	50,000			
	TR	NOTE	2.875	06/15/25	3.484	50,000			
	TR	NOTE	2.875	06/15/25	3.484	50,000			
	TR	NOTE	2.875	06/15/25	3.485	50,000			
	TR	NOTE	2.875	06/15/25	3.485	50,000			
	TR	NOTE	2.875	06/15/25	3.485	50,000			
	TR	NOTE	3.000	10/31/25	3.482	50,000			
	TR	NOTE	3.000	10/31/25	3.482	50,000			
	TR	NOTE	3.000	10/31/25	3.482	50,000			
	TR	NOTE	3.000	10/31/25	3.482	50,000			
	YCD	SUMI TRUST	2.000	09/09/22	2.000	50,000			
	YCD	SUMI TRUST	2.000	09/09/22	2.000	50,000			
	YCD	SWEDBANK	2.270	10/14/22	2.270	50,000			
	YCD	SWEDBANK	2.270	10/14/22	2.270	50,000			
<b>06/17/22</b>	<b>NO REDEMPTIONS</b>								
<b>06/17/22</b>	<b>PURCHASES</b>								
	CD	BOWEST	1.810	08/26/22	1.810	50,000			
	CD	BOWEST	1.810	08/26/22	1.810	50,000			
	CP	APPLE		07/22/22	1.550	50,000			
	CP	APPLE		07/22/22	1.550	50,000			
	CP	MUFG BK		07/25/22	1.670	50,000			
	CP	MUFG BK		07/25/22	1.670	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/17/22</b>	<b>PURCHASES (Continued)</b>								
	CP	ATLANTIC		12/07/22	2.200	50,000			
	CP	ATLANTIC		12/07/22	2.200	50,000			
	DEB	FHLMC	0.375	05/05/23	2.870	50,000			
	DEB	FHLMC	0.375	05/05/23	2.870	50,000			
	DN	IFC		12/23/22	2.300	50,000			
	DN	IFC		12/23/22	2.300	50,000			
	DN	FFCB		04/03/23	2.590	50,000			
	DN	FFCB		04/03/23	2.590	50,000			
	TR	NOTE	2.250	10/31/24	3.243	50,000			
	TR	NOTE	2.250	10/31/24	3.243	50,000			
	TR	NOTE	2.250	10/31/24	3.243	50,000			
	TR	NOTE	2.250	10/31/24	3.247	50,000			
	TR	NOTE	2.250	10/31/24	3.247	50,000			
	TR	NOTE	2.250	10/31/24	3.247	50,000			
	YCD	KBC	1.590	07/25/22	1.590	50,000			
	YCD	KBC	1.590	07/25/22	1.590	50,000			
<b>06/20/22</b>	<b>NO REDEMPTIONS</b>								
<b>06/20/22</b>	<b>NO PURCHASES</b>								
<b>06/21/22</b>	<b>NO REDEMPTIONS</b>								
<b>06/21/22</b>	<b>PURCHASES</b>								
	CB	CITIGROUP	3.375	03/01/23	2.840	20,000			
	CP	BNP NY		06/24/22	1.560	50,000			
	CP	BNP NY		06/24/22	1.560	50,000			
	CP	BNP NY		06/24/22	1.560	50,000			
	CP	BOFA		10/24/22	2.400	50,000			
	CP	BOFA		10/24/22	2.400	50,000			
	CP	CGMI		03/01/23	3.250	50,000			
	CP	CGMI		03/01/23	3.250	50,000			
	DN	IBRD		12/07/22	2.300	50,000			
	DN	IBRD		12/07/22	2.300	50,000			
	DN	IBRD		01/03/23	2.320	50,000			
	DN	IBRD		01/03/23	2.320	50,000			
	DN	FHLB		04/03/23	2.725	50,000			
	DN	FHLB		04/03/23	2.725	50,000			
	DN	FHLB		06/01/23	2.875	50,000			
	DN	FHLB		06/01/23	2.875	50,000			
	TR	BILL		10/18/22	1.910	50,000			
	TR	BILL		10/18/22	1.910	50,000			
	TR	BILL		10/18/22	1.920	50,000			
	TR	BILL		10/18/22	1.920	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/21/22</b>	<b>PURCHASES (Continued)</b>								
	YCD	SWEDBANK	1.560	07/25/22	1.560	50,000			
	YCD	SWEDBANK	1.560	07/25/22	1.560	50,000			
	YCD	SVENSKA	1.970	10/03/22	1.970	50,000			
	YCD	SVENSKA	1.970	10/03/22	1.970	50,000			
<b>06/22/22</b>	<b>NO REDEMPTIONS</b>								
<b>06/22/22</b>	<b>PURCHASES</b>								
	CB CL	BOFA	5.000	06/22/27	5.000	25,000			
	CP	MUFG BK		07/01/22	1.530	50,000			
	CP	MUFG BK		07/01/22	1.530	50,000			
	CP	JOHNSON		09/26/22	1.630	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.890	50,000			
	TR	BILL		10/18/22	1.895	50,000			
	TR	BILL		10/18/22	1.895	50,000			
	TR	BILL		10/18/22	1.895	50,000			
	YCD	TORONTO	3.450	04/03/23	3.450	50,000			
	YCD	TORONTO	3.450	04/03/23	3.450	50,000			
<b>06/23/22</b>	<b>NO REDEMPTIONS</b>								
<b>06/23/22</b>	<b>PURCHASES</b>								
	CP	RABO NY		06/24/22	1.560	50,000			
	CP	RABO NY		06/24/22	1.560	50,000			
	CP	RABO NY		06/24/22	1.560	50,000			
	CP	BOFA		03/01/23	3.350	50,000			
	CP	BOFA		03/01/23	3.350	50,000			
	DN	FHLB		03/01/23	2.670	50,000			
	DN	FHLB		03/01/23	2.670	50,000			
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000			
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000			
	YCD	MIZUHO	2.530	10/24/22	2.530	50,000			
	YCD	RABOBANK	3.390	04/03/23	3.390	50,000			
	YCD	RABOBANK	3.390	04/03/23	3.390	50,000			
<b>06/24/22</b>	<b>REDEMPTIONS</b>								
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000	36	30,000.00	0.608
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000	36	30,000.00	0.608



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>
06/24/22	REDEMPTIONS (Continued)								
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000	36	30,000.00	0.608
	CD	MUFG UNION	0.600	06/24/22	0.600	50,000	36	30,000.00	0.608
	CD	US BANK	0.650	06/24/22	0.650	50,000	36	32,500.00	0.659
	CD	US BANK	0.650	06/24/22	0.650	50,000	36	32,500.00	0.659
	CD	US BANK	0.650	06/24/22	0.650	50,000	36	32,500.00	0.659
	CD	US BANK	0.650	06/24/22	0.650	50,000	36	32,500.00	0.659
	CD	BOWEST	0.860	06/24/22	0.860	50,000	36	43,000.00	0.872
	CD	BOWEST	0.860	06/24/22	0.860	50,000	36	43,000.00	0.872
	CD	BOWEST	0.860	06/24/22	0.860	50,000	36	43,000.00	0.872
	CD	BOWEST	0.860	06/24/22	0.860	50,000	36	43,000.00	0.872
	CD	US BANK	0.650	06/24/22	0.650	50,000	37	33,402.78	0.659
	CD	US BANK	0.650	06/24/22	0.650	50,000	37	33,402.78	0.659
	CD	BOWEST	0.830	06/24/22	0.830	50,000	45	51,875.00	0.842
	CD	BOWEST	0.830	06/24/22	0.830	50,000	45	51,875.00	0.842
	CP	RABO NY		06/24/22	1.560	50,000	1	2,166.67	1.582
	CP	RABO NY		06/24/22	1.560	50,000	1	2,166.67	1.582
	CP	RABO NY		06/24/22	1.560	50,000	1	2,166.67	1.582
	CP	BNP NY		06/24/22	1.560	50,000	3	6,500.00	1.582
	CP	BNP NY		06/24/22	1.560	50,000	3	6,500.00	1.582
	CP	BNP NY		06/24/22	1.560	50,000	3	6,500.00	1.582
	CP	RABO NY		06/24/22	1.560	50,000	8	17,333.33	1.582
	CP	RABO NY		06/24/22	1.560	50,000	8	17,333.33	1.582
	CP	BNP NY		06/24/22	1.570	50,000	8	17,444.44	1.592
	CP	BNP NY		06/24/22	1.570	50,000	8	17,444.44	1.592
	CP	BNP NY		06/24/22	1.570	50,000	8	17,444.44	1.592
	CP	SOC GEN NY		06/24/22	1.050	50,000	15	21,875.00	1.065
	CP	SOC GEN NY		06/24/22	1.050	50,000	15	21,875.00	1.065
	CP	SOC GEN NY		06/24/22	1.050	50,000	15	21,875.00	1.065
	CP	SOC GEN NY		06/24/22	1.050	50,000	15	21,875.00	1.065
	CP	MUFG BK		06/24/22	0.910	50,000	35	44,236.11	0.923
	CP	MUFG BK		06/24/22	0.910	50,000	35	44,236.11	0.923
	CP	APPLE		06/24/22	0.800	50,000	43	47,777.78	0.812
	CP	SHEFFIELD		06/24/22	0.880	50,000	44	53,777.78	0.893
	CP	SHEFFIELD		06/24/22	0.880	50,000	44	53,777.78	0.893
	CP	MUFG BK		06/24/22	0.940	50,000	44	57,444.44	0.954
	CP	MUFG BK		06/24/22	0.940	50,000	44	57,444.44	0.954
	CP	CR AG NY		06/24/22	0.860	50,000	45	53,750.00	0.873
	CP	CR AG NY		06/24/22	0.860	50,000	45	53,750.00	0.873
	CP	MIZUHO NY		06/24/22	0.880	50,000	92	112,444.44	0.894
	CP	MIZUHO NY		06/24/22	0.880	50,000	92	112,444.44	0.894
	CP	ATLANTIC		06/24/22	1.030	50,000	108	154,500.00	1.048
	CP	ATLANTIC		06/24/22	1.030	50,000	108	154,500.00	1.048
	CP	THUNDER		06/24/22	0.570	50,000	126	99,750.00	0.579
	CP	LIBERTY		06/24/22	0.600	50,000	127	105,833.33	0.610
	CP	JOHNSON		06/24/22	0.380	50,000	136	71,777.78	0.386
	CP	CGMI		06/24/22	0.430	50,000	144	86,000.00	0.437
	CP	CGMI		06/24/22	0.430	50,000	144	86,000.00	0.437

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>
06/24/22	REDEMPTIONS (Continued)								
	CP	CHARIOT		06/24/22	0.450	50,000	147	91,875.00	0.457
	CP	CHARIOT		06/24/22	0.450	50,000	147	91,875.00	0.457
	CP	SCOTIA NY		06/24/22	0.170	50,000	252	59,500.00	0.173
	CP	SCOTIA NY		06/24/22	0.170	50,000	252	59,500.00	0.173
	DEB	FFCB	0.050	06/24/22	0.068	50,000	239	22,236.89	0.068
	DEB	FFCB	0.050	06/24/22	0.068	50,000	239	22,236.89	0.068
	DEB	FFCB	0.050	06/24/22	0.068	50,000	239	22,236.89	0.068
	DEB	FFCB	0.050	06/24/22	0.059	50,000	254	20,458.56	0.059
	DEB	FFCB	0.050	06/24/22	0.059	50,000	254	20,458.56	0.059
	DN	IBRD		06/24/22	0.780	50,000	31	33,583.33	0.791
	DN	IBRD		06/24/22	0.780	50,000	31	33,583.33	0.791
	DN	IBRD		06/24/22	0.770	50,000	32	34,222.22	0.781
	DN	IBRD		06/24/22	0.770	50,000	32	34,222.22	0.781
	DN	IBRD		06/24/22	0.770	50,000	35	37,430.56	0.781
	DN	IBRD		06/24/22	0.770	50,000	35	37,430.56	0.781
	DN	IBRD		06/24/22	0.770	50,000	35	37,430.56	0.781
	DN	IBRD		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	IBRD		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	IBRD		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	IBRD		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	IBRD		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	FHLB		06/24/22	0.770	50,000	36	38,500.00	0.781
	DN	IBRD		06/24/22	0.750	50,000	37	38,541.67	0.761
	DN	IBRD		06/24/22	0.750	50,000	37	38,541.67	0.761
	DN	IBRD		06/24/22	0.750	50,000	37	38,541.67	0.761
	DN	FHLB		06/24/22	0.690	50,000	43	41,208.33	0.700
	DN	FHLB		06/24/22	0.690	50,000	43	41,208.33	0.700
	DN	FHLB		06/24/22	0.690	50,000	44	42,166.67	0.700
	DN	FHLB		06/24/22	0.690	50,000	44	42,166.67	0.700
	DN	FHLB		06/24/22	0.390	50,000	120	65,000.00	0.396
	DN	FHLB		06/24/22	0.390	50,000	120	65,000.00	0.396
	DN	FHLB		06/24/22	0.420	50,000	126	73,500.00	0.426
	DN	FHLB		06/24/22	0.420	50,000	126	73,500.00	0.426
	DN	FHLB		06/24/22	0.420	50,000	129	75,250.00	0.426
	DN	FHLB		06/24/22	0.420	50,000	129	75,250.00	0.426
	DN	FHLB		06/24/22	0.220	50,000	156	47,666.67	0.223
	DN	FHLB		06/24/22	0.220	50,000	156	47,666.67	0.223
	DN	FHLB		06/24/22	0.220	50,000	156	47,666.67	0.223
	DN	FHLB		06/24/22	0.220	50,000	156	47,666.67	0.223

**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>06/24/22</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FHLB		06/24/22	0.165	50,000	179	41,020.83	0.167
	DN	FHLB		06/24/22	0.165	50,000	179	41,020.83	0.167
	DN	FHLB		06/24/22	0.165	50,000	179	41,020.83	0.167
	DN	FHLB		06/24/22	0.060	50,000	185	15,416.67	0.061
	DN	FHLB		06/24/22	0.060	50,000	185	15,416.67	0.061
	YCD	KBC	1.040	06/24/22	1.040	50,000	16	23,111.11	1.054
	YCD	KBC	1.040	06/24/22	1.040	50,000	16	23,111.11	1.054
	YCD	SUMI TRUST	0.930	06/24/22	0.930	50,000	35	45,208.33	0.943
	YCD	SUMI TRUST	0.930	06/24/22	0.930	50,000	35	45,208.33	0.943
	YCD	DNB	0.800	06/24/22	0.800	50,000	36	40,000.00	0.811
	YCD	DNB	0.800	06/24/22	0.800	50,000	36	40,000.00	0.811
	YCD	MONTREAL	0.910	06/24/22	0.910	50,000	36	45,500.00	0.923
	YCD	MONTREAL	0.910	06/24/22	0.910	50,000	36	45,500.00	0.923
	YCD	CR AG CIB	0.870	06/24/22	0.870	50,000	37	44,708.33	0.882
	YCD	CR AG CIB	0.870	06/24/22	0.870	50,000	37	44,708.33	0.882
	YCD	SOC GEN	0.880	06/24/22	0.880	50,000	37	45,222.22	0.892
	YCD	SOC GEN	0.880	06/24/22	0.880	50,000	37	45,222.22	0.892
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000	37	49,333.33	0.973
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000	37	49,333.33	0.973
	YCD	MONTREAL	0.870	06/24/22	0.870	50,000	43	51,958.33	0.882
	YCD	MONTREAL	0.870	06/24/22	0.870	50,000	43	51,958.33	0.882
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000	43	57,333.33	0.973
	YCD	NORINCHUK	0.960	06/24/22	0.960	50,000	43	57,333.33	0.973
	YCD	DNB	0.800	06/24/22	0.800	50,000	45	50,000.00	0.811
	YCD	DNB	0.800	06/24/22	0.800	50,000	45	50,000.00	0.811
	YCD	MUFG BK	0.940	06/24/22	0.940	50,000	45	58,750.00	0.953
	YCD	MUFG BK	0.940	06/24/22	0.940	50,000	45	58,750.00	0.953
	YCD	SUMI TRUST	0.870	06/24/22	0.870	50,000	93	112,375.00	0.882
	YCD	SUMI TRUST	0.870	06/24/22	0.870	50,000	93	112,375.00	0.882
	YCD	BARCLAYS	0.620	06/24/22	0.620	50,000	127	109,361.11	0.629
	YCD	BARCLAYS	0.620	06/24/22	0.620	50,000	127	109,361.11	0.629
	YCD	CR AG CIB	0.470	06/24/22	0.470	50,000	134	87,472.22	0.477
	YCD	CR AG CIB	0.470	06/24/22	0.470	50,000	134	87,472.22	0.477
	YCD	NATIXIS	0.310	06/24/22	0.310	50,000	192	82,666.67	0.314
	YCD	NATIXIS	0.310	06/24/22	0.310	50,000	192	82,666.67	0.314
<b>06/24/22</b>	<b>PURCHASES</b>								
	TR	BILL		12/22/22	2.390	50,000			
	TR	BILL		12/22/22	2.390	50,000			
<b>06/27/22</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		06/27/22	1.210	50,000	13	21,847.22	1.227
	CP	CR AG NY		06/27/22	1.210	50,000	13	21,847.22	1.227

**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>06/27/22</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	NATIXIS NY		06/27/22	0.560	50,000	133	103,444.44	0.569
	CP	NATIXIS NY		06/27/22	0.560	50,000	133	103,444.44	0.569
	CP	NATIXIS NY		06/27/22	0.560	50,000	133	103,444.44	0.569
	CP	CRC		06/27/22	0.450	50,000	147	91,875.00	0.457
	CP	OLD LINE		06/27/22	0.300	50,000	159	66,250.00	0.305
	CP	SOC GEN NY		06/27/22	0.290	50,000	195	78,541.67	0.294
	CP	SOC GEN NY		06/27/22	0.290	50,000	195	78,541.67	0.294
	DN	IFC		06/27/22	0.400	50,000	111	61,666.67	0.406
	DN	FHLB		06/27/22	0.440	50,000	124	75,777.78	0.447
	DN	FHLB		06/27/22	0.440	50,000	124	75,777.78	0.447
	DN	FHLB		06/27/22	0.440	50,000	124	75,777.78	0.447
	DN	FHLB		06/27/22	0.440	50,000	124	75,777.78	0.447
	DN	FHLB		06/27/22	0.460	50,000	132	84,333.33	0.467
	DN	FHLB		06/27/22	0.460	50,000	132	84,333.33	0.467
	DN	FHLB		06/27/22	0.330	50,000	139	63,708.33	0.335
	DN	FHLB		06/27/22	0.330	50,000	139	63,708.33	0.335
	DN	FHLB		06/27/22	0.330	50,000	139	63,708.33	0.335
	DN	FHLB		06/27/22	0.245	50,000	152	51,722.22	0.249
	DN	FHLB		06/27/22	0.245	50,000	152	51,722.22	0.249
	DN	FHLB		06/27/22	0.240	50,000	158	52,666.67	0.244
	DN	FHLB		06/27/22	0.240	50,000	158	52,666.67	0.244
	DN	FHLB		06/27/22	0.210	50,000	159	46,375.00	0.213
	DN	FHLB		06/27/22	0.210	50,000	159	46,375.00	0.213
	DN	FHLB		06/27/22	0.240	50,000	160	53,333.33	0.244
	DN	FHLB		06/27/22	0.240	50,000	160	53,333.33	0.244
	DN	FHLB		06/27/22	0.210	50,000	165	48,125.00	0.213
	DN	FHLB		06/27/22	0.210	50,000	165	48,125.00	0.213
	YCD	SVENSKA	0.850	06/27/22	0.850	50,000	95	112,152.78	0.862
	YCD	SVENSKA	0.850	06/27/22	0.850	50,000	95	112,152.78	0.862
	YCD	NORINCHUK	0.950	06/27/22	0.950	50,000	102	134,583.33	0.963
	YCD	NORINCHUK	0.950	06/27/22	0.950	50,000	102	134,583.33	0.963
	YCD	MIZUHO	1.050	06/27/22	1.050	50,000	103	150,208.33	1.065
	YCD	MIZUHO	1.050	06/27/22	1.050	50,000	103	150,208.33	1.065
	YCD	SUMITOMO	1.000	06/27/22	1.000	50,000	104	144,444.44	1.014
	YCD	SUMITOMO	1.000	06/27/22	1.000	50,000	104	144,444.44	1.014
	YCD	TORONTO	0.600	06/27/22	0.600	50,000	123	102,500.00	0.608
	YCD	TORONTO	0.600	06/27/22	0.600	50,000	123	102,500.00	0.608
	YCD	RABOBANK	0.450	06/27/22	0.450	50,000	146	91,250.00	0.456
	YCD	RABOBANK	0.450	06/27/22	0.450	50,000	146	91,250.00	0.456
	YCD	MONTREAL	0.330	06/27/22	0.330	50,000	182	83,416.67	0.335
	YCD	MONTREAL	0.330	06/27/22	0.330	50,000	182	83,416.67	0.335
<b>06/27/22</b>	<b>PURCHASES</b>								
	CP	BOFA		11/28/22	2.750	50,000			
	CP	BOFA		11/28/22	2.750	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/27/22</b>	<b>PURCHASES (Continued)</b>								
	DN	FHLB		12/12/22	2.225	50,000			
	DN	FHLB		12/12/22	2.225	50,000			
	DN	FHLB		02/01/23	2.450	50,000			
	DN	FHLB		02/01/23	2.450	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/11/22	1.855	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.940	50,000			
	TR	BILL		10/18/22	1.950	50,000			
	TR	BILL		10/18/22	1.950	50,000			
	TR	BILL		10/18/22	1.950	50,000			
	TR	BILL		12/22/22	2.410	50,000			
	TR	BILL		12/22/22	2.410	50,000			
	TR	BILL		12/22/22	2.410	50,000			
	TR	BILL		12/22/22	2.410	50,000			
<b>06/28/22</b>	<b>NO REDEMPTIONS</b>								
<b>06/28/22</b>	<b>PURCHASES</b>								
	CP	MUFG BK		07/25/22	1.660	50,000			
	CP	MUFG BK		07/25/22	1.660	50,000			
	CP	MUFG BK		07/25/22	1.660	50,000			
	CP	SOC GEN NY		01/09/23	2.950	50,000			
	CP	SOC GEN NY		01/09/23	2.950	50,000			
	DN	FHLB		05/26/23	2.715	50,000			
	DN	FHLB		05/26/23	2.715	50,000			
	YCD	SUMITOMO	2.500	10/21/22	2.500	50,000			
	YCD	SUMITOMO	2.500	10/21/22	2.500	50,000			
<b>06/29/22</b>	<b>NO REDEMPTIONS</b>								
<b>06/29/22</b>	<b>NO PURCHASES</b>								
<b>06/30/22</b>	<b>REDEMPTIONS</b>								
	DEB	FHLB	0.220	06/30/22	0.221	50,000	168	51,327.78	0.223
	DEB	FHLB	0.220	06/30/22	0.221	50,000	168	51,327.78	0.223

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>
06/30/22	REDEMPTIONS (Continued)								
	DN	FHLB		06/30/22	0.055	50,000	238	18,180.56	0.056
	DN	FHLB		06/30/22	0.055	50,000	238	18,180.56	0.056
	TR	NOTE	0.125	06/30/22	0.472	50,000	106	69,082.35	0.476
	TR	NOTE	0.125	06/30/22	0.472	50,000	106	69,082.35	0.476
	TR	NOTE	0.125	06/30/22	0.472	50,000	106	69,082.35	0.476
	TR	NOTE	0.125	06/30/22	0.472	50,000	106	69,082.35	0.476
	TR	NOTE	0.125	06/30/22	0.512	50,000	106	74,941.72	0.517
	TR	NOTE	0.125	06/30/22	0.512	50,000	106	74,941.72	0.517
	TR	NOTE	0.125	06/30/22	0.512	50,000	106	74,941.72	0.517
	TR	NOTE	0.125	06/30/22	0.512	50,000	106	74,941.72	0.517
	TR	BILL		06/30/22	0.215	50,000	168	50,166.67	0.218
	TR	BILL		06/30/22	0.215	50,000	168	50,166.67	0.218
	TR	BILL		06/30/22	0.215	50,000	168	50,166.67	0.218
	TR	BILL		06/30/22	0.220	50,000	168	51,333.33	0.223
	TR	BILL		06/30/22	0.220	50,000	168	51,333.33	0.223
	TR	BILL		06/30/22	0.220	50,000	168	51,333.33	0.223
	TR	NOTE	0.125	06/30/22	0.180	50,000	181	44,921.87	0.181
	TR	NOTE	0.125	06/30/22	0.180	50,000	181	44,921.87	0.181
	TR	NOTE	0.125	06/30/22	0.180	50,000	181	44,921.87	0.181
	TR	NOTE	0.125	06/30/22	0.180	50,000	181	44,921.87	0.181
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	NOTE	0.125	06/30/22	0.188	50,000	181	46,875.00	0.189
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.185	50,000	182	46,763.89	0.188
	TR	BILL		06/30/22	0.202	50,000	182	51,061.11	0.205
	TR	BILL		06/30/22	0.202	50,000	182	51,061.11	0.205
	TR	BILL		06/30/22	0.202	50,000	182	51,061.11	0.205
	TR	BILL		06/30/22	0.202	50,000	182	51,061.11	0.205
	TR	BILL		06/30/22	0.205	50,000	182	51,819.44	0.208
	TR	BILL		06/30/22	0.205	50,000	182	51,819.44	0.208
	TR	BILL		06/30/22	0.205	50,000	182	51,819.44	0.208
	TR	BILL		06/30/22	0.205	50,000	182	51,819.44	0.208
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133

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>
06/30/22	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.132	50,000	197	35,920.51	0.133
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.091	50,000	455	56,554.29	0.091
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	531	91,160.22	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	533	91,505.52	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	533	91,505.52	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	533	91,505.52	0.125
	TR	NOTE	0.125	06/30/22	0.128	50,000	533	93,458.64	0.128
	TR	NOTE	0.125	06/30/22	0.128	50,000	533	93,458.64	0.128
	TR	NOTE	0.125	06/30/22	0.128	50,000	533	93,458.64	0.128
	TR	NOTE	0.125	06/30/22	0.125	50,000	539	92,541.44	0.125
	TR	NOTE	0.125	06/30/22	0.125	50,000	539	92,541.44	0.125
	TR	NOTE	0.125	06/30/22	0.128	50,000	539	94,494.56	0.128
	TR	NOTE	0.125	06/30/22	0.128	50,000	539	94,494.56	0.128
	TR	NOTE	0.125	06/30/22	0.128	50,000	539	94,494.56	0.128
	TR	NOTE	0.125	06/30/22	0.166	50,000	588	134,086.27	0.167
	TR	NOTE	0.125	06/30/22	0.166	50,000	588	134,086.27	0.167
	TR	NOTE	0.125	06/30/22	0.166	50,000	588	134,086.27	0.167
	TR	NOTE	0.125	06/30/22	0.170	50,000	590	137,355.64	0.170
	TR	NOTE	0.125	06/30/22	0.170	50,000	590	137,355.64	0.170
	TR	NOTE	0.125	06/30/22	0.170	50,000	590	137,355.64	0.170
	TR	NOTE	0.125	06/30/22	0.168	50,000	595	137,228.26	0.168
	TR	NOTE	0.125	06/30/22	0.168	50,000	595	137,228.26	0.168
	TR	NOTE	0.125	06/30/22	0.171	50,000	595	139,181.38	0.171
	TR	NOTE	0.125	06/30/22	0.171	50,000	595	139,181.38	0.171
	YCD	ANZ	0.130	06/30/22	0.130	50,000	255	46,041.67	0.132
	YCD	ANZ	0.130	06/30/22	0.130	50,000	255	46,041.67	0.132

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/30/22	<b>PURCHASES</b>								
	BN	BOFA	3.000	01/03/23	3.000	50,000			
	BN	BOFA	3.000	01/03/23	3.000	50,000			
	CD	MUFG UNION	1.250	07/11/22	1.250	50,000			
	CD	MUFG UNION	1.250	07/11/22	1.250	50,000			
	CD	BOWEST	2.940	01/03/23	2.940	50,000			
	CD	BOWEST	2.940	01/03/23	2.940	50,000			
	CD	CITIBANK	3.050	02/01/23	3.050	50,000			
	CD	CITIBANK	3.050	02/01/23	3.050	50,000			
	CD	CITIBANK	3.050	02/01/23	3.050	50,000			
	CD	CITIBANK	3.050	02/01/23	3.050	50,000			
	CD	CITIBANK	3.450	04/03/23	3.450	50,000			
	CD	CITIBANK	3.450	04/03/23	3.450	50,000			
	CP	APPLE		07/25/22	1.520	50,000			
	CP	APPLE		07/25/22	1.520	50,000			
	CP	SHEFFIELD		10/07/22	2.270	50,000			
	CP	LIBERTY		11/01/22	2.450	50,000			
	CP	JOHNSON		12/12/22	2.200	50,000			
	CP	OLD LINE		12/12/22	2.770	50,000			
	CP	OLD LINE		12/12/22	2.770	50,000			
	CP	THUNDER		12/16/22	2.770	50,000			
	CP	THUNDER		12/16/22	2.770	50,000			
	DEB	FHLB	3.380	04/01/25	3.380	50,000			
	DEB	FHLB	3.380	04/01/25	3.380	50,000			
	DEB	FHLB	3.380	04/01/25	3.380	50,000			
	DEB	FHLB	3.380	04/01/25	3.380	50,000			
	DEB CL	FHLMC	3.250	03/01/24	3.250	50,000			
	DEB CL	FHLMC	3.250	03/01/24	3.250	50,000			
	DEB CL	FHLMC	3.250	03/01/24	3.250	50,000			
	DEB CL	FHLMC	3.250	03/01/24	3.250	50,000			
	DEB CL	FHLMC	3.420	07/01/25	3.420	50,000			
	DEB CL	FHLMC	3.420	07/01/25	3.420	50,000			
	DEB CL	FHLMC	3.420	07/01/25	3.420	50,000			
	DEB CL	FHLMC	3.420	07/01/25	3.420	50,000			
	DEB CL	FHLMC	3.500	10/01/25	3.500	50,000			
	DEB CL	FHLMC	3.500	10/01/25	3.500	50,000			
	DEB CL	FHLMC	3.500	10/01/25	3.500	50,000			
	DEB CL	FHLMC	3.500	10/01/25	3.500	50,000			
	DN	FHLB		01/27/23	2.470	50,000			
	DN	FHLB		01/27/23	2.470	50,000			
	DN	FHLB		01/27/23	2.470	50,000			
	DN	FHLB		01/27/23	2.470	50,000			
	DN	FFCB		03/01/23	2.570	50,000			
	DN	FFCB		03/01/23	2.570	50,000			
	DN	FHLB		04/03/23	2.600	50,000			
	DN	FHLB		04/03/23	2.600	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>
06/30/22	PURCHASES (Continued)								
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.045	50,000			
	TR	BILL		10/25/22	2.048	50,000			
	TR	BILL		10/25/22	2.048	50,000			
	TR	BILL		10/25/22	2.048	50,000			
	TR	BILL		11/17/22	1.995	50,000			
	TR	BILL		11/17/22	1.995	50,000			
	TR	BILL		11/17/22	2.000	50,000			
	TR	BILL		11/17/22	2.000	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.964	50,000			
	TR	NOTE	2.750	08/31/23	2.967	50,000			
	TR	NOTE	2.750	08/31/23	2.967	50,000			
	TR	NOTE	2.750	08/31/23	2.967	50,000			
	YCD	MIZUHO	2.300	10/03/22	2.300	50,000			
	YCD	MIZUHO	2.300	10/03/22	2.300	50,000			
	YCD	MONTREAL	3.120	01/27/23	3.120	50,000			
	YCD	MONTREAL	3.120	01/27/23	3.120	50,000			
	YCD	MONTREAL	3.120	01/27/23	3.120	50,000			
	YCD	RB CANADA	3.170	02/02/23	3.170	50,000			
	YCD	RB CANADA	3.170	02/02/23	3.170	50,000			
	YCD	RABOBANK	3.260	03/01/23	3.260	50,000			
	YCD	RABOBANK	3.260	03/01/23	3.260	50,000			
	YCD	SCOTIA	3.450	04/03/23	3.450	50,000			
	YCD	SCOTIA	3.450	04/03/23	3.450	50,000			

## FOOTNOTES

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

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	01/13/22	0.290	9,000,000.00	07/14/22
New Omni Bank, N.A.	05/19/22	1.530	15,000,000.00	11/17/22
New Omni Bank, N.A.	06/01/22	1.500	8,000,000.00	11/30/22
New Omni Bank, N.A.	06/08/22	1.670	8,000,000.00	12/07/22
<b>ARCADIA</b>				
American Plus Bank, N.A.	04/22/22	0.840	14,000,000.00	07/22/22
American Plus Bank, N.A.	05/04/22	0.780	3,000,000.00	08/03/22
American Plus Bank, N.A.	05/13/22	0.900	4,000,000.00	08/12/22
American Plus Bank, N.A.	05/18/22	0.990	8,000,000.00	08/17/22
<b>BREA</b>				
American First Credit Union	06/08/22	1.190	27,000,000.00	09/07/22
American First Credit Union	04/01/22	1.070	23,000,000.00	09/23/22
Pacific Western Bank	06/15/22	1.510	10,000,000.00	09/14/22
Pacific Western Bank	04/20/22	1.250	90,000,000.00	10/19/22
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	03/03/22	0.650	2,000,000.00	09/01/22
<b>DOWNEY</b>				
Financial Partners Credit Union	04/07/22	1.190	10,000,000.00	10/06/22
Financial Partners Credit Union	04/28/22	1.430	20,000,000.00	10/27/22
<b>EL MONTE</b>				
Cathay Bank	02/23/22	0.670	100,000,000.00	08/24/22
Cathay Bank	05/13/22	1.430	125,000,000.00	11/10/22
Cathay Bank	05/19/22	1.550	50,000,000.00	11/17/22
<b>FRESNO</b>				
Fresno First Bank	04/07/22	0.700	2,000,000.00	07/07/22
<b>GARDEN GROVE</b>				
US Metro Bank	02/02/22	0.490	10,000,000.00	08/03/22
US Metro Bank	02/10/22	0.600	5,000,000.00	08/11/22
US Metro Bank	05/13/22	0.920	5,000,000.00	08/12/22
US Metro Bank	05/20/22	1.060	10,000,000.00	08/19/22
US Metro Bank	06/08/22	1.210	10,000,000.00	09/07/22
US Metro Bank	03/10/22	0.720	20,000,000.00	09/08/22

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>GARDENA</b>				
Northrop Grumman Federal Credit Union	05/05/22	0.950	25,000,000.00	08/04/22
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	04/07/22	1.180	25,000,000.00	10/06/22
<b>IRVINE</b>				
CommerceWest Bank	01/21/22	0.400	5,000,000.00	07/22/22
Commercial Bank of California	04/07/22	0.720	1,000,000.00	07/07/22
First Foundation Bank	04/01/22	0.630	44,000,000.00	07/01/22
First Foundation Bank	04/22/22	0.880	50,000,000.00	07/22/22
First Foundation Bank	04/27/22	0.850	50,000,000.00	07/27/22
First Foundation Bank	05/20/22	1.080	37,000,000.00	08/19/22
First Foundation Bank	05/26/22	1.090	47,000,000.00	08/25/22
First Foundation Bank	06/08/22	1.210	22,000,000.00	09/07/22
First Foundation Bank	06/09/22	1.280	50,000,000.00	09/08/22
Pacific Premier Bank	04/07/22	0.700	50,000,000.00	07/07/22
Pacific Premier Bank	06/02/22	1.080	25,000,000.00	09/01/22
Pacific Premier Bank	06/09/22	1.280	50,000,000.00	09/08/22
Pacific Premier Bank	06/09/22	1.740	50,000,000.00	12/08/22
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	04/06/22	0.580	3,000,000.00	07/06/22
<b>LOS ANGELES</b>				
Bank of Hope	04/07/22	0.720	135,000,000.00	07/07/22
Bank of Hope	05/18/22	1.460	90,000,000.00	11/16/22
Bank of Hope	06/03/22	1.630	75,000,000.00	12/02/22
Commonwealth Business Bank	05/05/22	0.920	5,000,000.00	08/04/22
Commonwealth Business Bank	06/09/22	1.260	12,000,000.00	09/08/22
Commonwealth Business Bank	06/10/22	1.740	13,000,000.00	12/09/22
Hanmi Bank	01/12/22	0.280	20,000,000.00	07/13/22
Hanmi Bank	02/11/22	0.600	15,000,000.00	08/12/22
Hanmi Bank	05/13/22	1.410	30,000,000.00	11/10/22
Hanmi Bank	06/16/22	2.350	30,000,000.00	12/15/22
Manufacturers Bank	06/02/22	1.590	20,000,000.00	12/01/22
Open Bank	04/07/22	0.700	14,000,000.00	07/07/22
Open Bank	04/27/22	0.830	16,000,000.00	07/27/22
Open Bank	05/04/22	0.800	10,000,000.00	08/03/22
Open Bank	06/02/22	1.080	10,000,000.00	09/01/22
Open Bank	06/08/22	1.210	10,000,000.00	09/07/22
Pacific City Bank	04/07/22	0.700	30,000,000.00	07/07/22
Pacific City Bank	04/15/22	0.760	10,000,000.00	07/15/22
Pacific City Bank	06/15/22	1.480	20,000,000.00	09/14/22
Preferred Bank	06/15/22	1.480	125,000,000.00	09/14/22
State Bank of India (California)	04/27/22	0.830	15,000,000.00	07/27/22
State Bank of India (California)	06/15/22	1.480	30,000,000.00	09/14/22

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>OAKLAND</b>				
Beneficial State Bank	06/10/22	1.790	1,000,000.00	12/09/22
California Bank of Commerce	04/06/22	0.590	13,500,000.00	07/06/22
California Bank of Commerce	05/04/22	0.830	5,000,000.00	08/03/22
California Bank of Commerce	06/03/22	1.160	10,000,000.00	09/02/22
California Bank of Commerce	06/16/22	1.800	5,000,000.00	09/15/22
Community Bank of the Bay	06/09/22	1.280	30,000,000.00	09/08/22
Metropolitan Bank	02/17/22	0.750	1,000,000.00	08/18/22
Metropolitan Bank	03/03/22	0.640	2,000,000.00	09/01/22
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	04/07/22	0.700	5,000,000.00	07/07/22
Malaga Bank F.S.B.	04/15/22	0.760	46,000,000.00	07/15/22
Malaga Bank F.S.B.	04/22/22	0.860	9,000,000.00	07/22/22
<b>PASADENA</b>				
East West Bank	01/06/22	0.260	50,000,000.00	07/07/22
East West Bank	01/12/22	0.300	175,000,000.00	07/13/22
East West Bank	01/28/22	0.410	75,000,000.00	07/29/22
Wescom Central Credit Union	04/14/22	0.810	50,000,000.00	07/14/22
Wescom Central Credit Union	04/15/22	0.800	25,000,000.00	07/15/22
Wescom Central Credit Union	05/26/22	1.140	50,000,000.00	08/25/22
Wescom Central Credit Union	06/09/22	1.330	50,000,000.00	09/08/22
Wescom Central Credit Union	06/10/22	1.330	25,000,000.00	09/09/22
Wescom Central Credit Union	06/15/22	1.550	50,000,000.00	09/14/22
<b>REDDING</b>				
Cornerstone Community Bank	02/11/22	0.600	8,500,000.00	08/12/22
Cornerstone Community Bank	04/20/22	1.230	9,000,000.00	10/19/22
<b>REDWOOD CITY</b>				
Provident Credit Union	05/19/22	1.100	20,000,000.00	08/18/22
Provident Credit Union	06/03/22	1.170	20,000,000.00	09/02/22
Provident Credit Union	06/08/22	1.230	20,000,000.00	09/07/22
Provident Credit Union	03/18/22	0.860	20,000,000.00	09/16/22
Provident Credit Union	04/07/22	1.180	20,000,000.00	10/06/22
Provident Credit Union	04/14/22	1.230	20,000,000.00	10/13/22
Provident Credit Union	04/14/22	1.230	20,000,000.00	10/13/22
Provident Credit Union	05/13/22	1.440	20,000,000.00	11/10/22
<b>ROSEMEAD</b>				
Pacific Alliance Bank	04/06/22	0.560	4,000,000.00	07/06/22

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>ROSEVILLE</b>				
Five Star Bank	05/25/22	1.020	50,000,000.00	08/24/22
Five Star Bank	03/03/22	0.620	75,000,000.00	09/01/22
Five Star Bank	06/08/22	1.210	5,000,000.00	09/07/22
Five Star Bank	06/15/22	1.500	20,000,000.00	09/14/22
<b>SACRAMENTO</b>				
Golden 1 Credit Union	06/16/22	1.800	75,000,000.00	09/15/22
Golden 1 Credit Union	06/08/22	1.700	75,000,000.00	12/07/22
<b>SAN DIEGO</b>				
Axos Bank	04/13/22	0.720	50,000,000.00	07/13/22
Axos Bank	04/20/22	0.790	25,000,000.00	07/20/22
Axos Bank	06/01/22	1.050	25,000,000.00	08/31/22
Axos Bank	06/15/22	1.480	100,000,000.00	09/14/22
Axos Bank	06/09/22	1.720	100,000,000.00	12/08/22
California Coast Credit Union	02/16/22	0.780	1,000,000.00	08/17/22
San Diego County Credit Union	06/09/22	1.260	100,000,000.00	09/08/22
<b>SAN FRANCISCO</b>				
Bank of San Francisco	03/25/22	0.950	10,000,000.00	09/23/22
Bank of San Francisco	06/10/22	1.760	10,000,000.00	12/09/22
Mission National Bank	04/06/22	0.580	15,000,000.00	07/06/22
Mission National Bank	04/21/22	0.880	5,000,000.00	07/21/22
<b>SAN JOSE</b>				
Meriwest Credit Union	04/14/22	0.820	10,000,000.00	07/14/22
Meriwest Credit Union	04/27/22	0.880	25,000,000.00	07/27/22
Meriwest Credit Union	05/11/22	0.870	10,000,000.00	08/10/22
Technology Credit Union	05/05/22	0.900	50,000,000.00	08/04/22
Technology Credit Union	02/17/22	0.710	50,000,000.00	08/18/22
Technology Credit Union	03/03/22	0.600	50,000,000.00	09/01/22
Technology Credit Union	06/02/22	1.040	50,000,000.00	09/01/22
<b>SANTA ANA</b>				
Banc of California, N.A.	04/14/22	0.800	75,000,000.00	07/14/22
Banc of California, N.A.	04/20/22	0.820	25,000,000.00	07/20/22
Banc of California, N.A.	04/20/22	1.260	100,000,000.00	10/19/22
Banc of California, N.A.	05/26/22	1.480	50,000,000.00	11/17/22

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>SANTA ROSA</b>				
Poppy Bank	05/19/22	1.100	30,000,000.00	08/18/22
Poppy Bank	06/01/22	1.080	50,000,000.00	08/31/22
Poppy Bank	06/10/22	1.290	23,000,000.00	09/09/22
Poppy Bank	04/21/22	1.300	70,000,000.00	10/20/22
Poppy Bank	06/08/22	1.700	72,000,000.00	12/07/22
<b>SUN VALLEY</b>				
Mission Valley Bank	5/4/2022	1.400	10,000,000.00	11/2/2022
<b>VACAVILLE</b>				
Travis Credit Union	04/14/22	0.770	50,000,000.00	07/14/22
Travis Credit Union	05/13/22	0.920	50,000,000.00	08/12/22
Travis Credit Union	05/18/22	1.010	25,000,000.00	08/17/22
Travis Credit Union	06/10/22	1.300	100,000,000.00	09/09/22
<b>WALNUT CREEK</b>				
Mechanics Bank	06/02/22	1.090	1,000,000.00	09/01/22
<b>WATSONVILLE</b>				
Santa Cruz County Bank	01/07/22	0.260	10,000,000.00	07/08/22
Santa Cruz County Bank	05/12/22	0.940	10,000,000.00	08/11/22
<b>TOTAL TIME DEPOSITS JUNE 2022</b>			<b>4,453,000,000.00</b>	

## BANK DEMAND DEPOSITS

JUNE 2022

(\$ in thousands)

### DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 702,719	\$ 870,000	\$ 10,521,594
2	724,997	755,000	10,053,783
3	649,792	950,000	10,611,788
4	649,792	950,000	10,611,788
5	649,792	950,000	10,611,788
6	871,292	870,000	10,352,869
7	557,189	940,000	9,967,548
8	774,856	690,000	11,735,375
9	790,184	560,000	10,843,680
10	1,091,469	1,085,000	13,941,640
11	1,091,469	1,085,000	13,941,640
12	1,091,469	1,085,000	13,941,640
13	482,910	760,000	13,904,638
14	476,294	485,000	11,883,173
15	522,371	870,000	10,633,445
16	492,004	650,000	10,558,293
17	594,321	650,000	10,332,908
18	594,321	650,000	10,332,908
19	594,321	650,000	10,332,908
20	594,321	650,000	10,787,217
21	793,081	715,000	10,839,048
22	613,809	690,000	11,408,013
23	720,001	655,000	11,314,251
24	765,600	1,260,000	11,527,147
25	765,600	1,260,000	11,527,147
26	765,600	1,260,000	11,527,147
27	718,598	795,000	10,749,928
28	663,554	795,000	10,064,220
29	718,516	440,000	9,584,755
30	738,658	745,000	9,128,887
<b>AVERAGE DOLLAR DAYS</b>	\$708,630 <u>a/</u>	\$825,667 <u>b/</u>	

a/ The prescribed bank balance for June was \$678,752. This consisted of \$579,943 in compensating balances for services, balances for uncollected funds of \$99,433 and a deduction of \$624 for June 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**

1876

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on June 15, 2022, has determined and designated the amount of money available for deposit and investment as of June 10, 2022, 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 \$ 580,000,000

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: \$ 1,000,000,000  
 JP Morgan Chase Bank \$ 500,000,000  
 Bank of the West \$ 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)	6/13/2022	6/17/2022	\$ 17,770,200,000	\$ 13,317,200,000	\$ 4,453,000,000	\$ 17,770,200,000
(2)	6/20/2022	6/24/2022	\$ 3,127,300,000	\$ 16,444,500,000	\$ 4,453,000,000	\$ 20,897,500,000
(3)	6/27/2022	7/1/2022	\$ (8,959,600,000)	\$ 7,484,900,000	\$ 4,453,000,000	\$ 11,937,900,000
(4)	7/4/2022	7/8/2022	\$ (1,951,900,000)	\$ 5,533,000,000	\$ 4,453,000,000	\$ 9,986,000,000
(5)	7/11/2022	7/15/2022	\$ 1,325,500,000	\$ 6,858,500,000	\$ 4,453,000,000	\$ 11,311,500,000
(6)	7/18/2022	7/22/2022	\$ (329,400,000)	\$ 6,529,100,000	\$ 4,453,000,000	\$ 10,982,100,000
(7)	7/25/2022	7/29/2022	\$ (3,271,300,000)	\$ 3,257,800,000	\$ 4,453,000,000	\$ 7,710,800,000
(8)	8/1/2022	8/5/2022	\$ 452,400,000	\$ 3,710,200,000	\$ 4,453,000,000	\$ 8,163,200,000
(9)	8/8/2022	8/12/2022	\$ 180,100,000	\$ 3,890,300,000	\$ 4,453,000,000	\$ 8,343,300,000
(10)	8/15/2022	8/19/2022	\$ (372,200,000)	\$ 3,518,100,000	\$ 4,453,000,000	\$ 7,971,100,000

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 \$ 580,000,000.

Dated: June 15, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

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Member

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Member

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LOS ANGELES COUNTY TREASURER  
 PENDING TRANSACTIONS DETAIL REPORT  
 AS OF JULY 31, 2022  
 ATTACHMENT XVIII

Settle Date	Counter Party	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<b><u>NTRD - PSI NON-TRADING</u></b>								
08/01/22	Thunder Bay Funding, LLC	Thunder Bay FDG 11/07/22	2.820	11/07/22	99.23	\$25,000,000.00	\$24,808,083.33	\$0.00

PSI Non-Trading Total	\$25,000,000.00	\$24,808,083.33	\$0.00
<b>Totals</b>	<b>\$25,000,000.00</b>	<b>\$24,808,083.33</b>	<b>\$0.00</b>