KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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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 30, 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 AUGUST 2022**

The Report of Investments for the month of August 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 August 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.

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 AUGUST 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 AUGUST 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 AUGUST 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 AUGUST 31, 2022

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 08/31/22		
At Cost	$ 41,276,110,929	$ 156,759,091
At Market	$ 39,017,018,156	$ 138,094,393
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	4.36%	0.00%
United States Government and Agency Obligations	72.83%	72.26%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	22.71%	0.00%
Municipal Obligations	0.07%	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	37.37%	0.00%
61 days-1 year	16.50%	25.92%
Over 1 year	46.13%	74.08%
Weighted Average Days to Maturity	1,034	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 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 August 31, 2022:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	22.71%
Corporate and Deposit Notes	A+	A1	-	0.03%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.06%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.36%
U.S. Agency Securities	AA+	Aaa	AAA	56.17%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	7.00%
U.S. Treasury Bills	AA+	Aaa	AAA	9.66%
				100.00%
SPI				
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
AUGUST 31, 2022

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO	
Investment Balance 08/31/22	$	41,276,110,929
Market Value at 08/31/22	$	39,017,018,156
Average Daily Balance	$	41,392,501,662
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	$	59,011,167
Earnings for the Past 12 Months	$	353,449,940
Earnings Rate for the Month		1.67%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF AUGUST 31, 2022

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	48,795,725.61	
Bank of the West - Concentration	$	138,697,126.83	(A)
Citibank - Concentration	$	1,797.51	
JP Morgan Chase - Concentration	$	101,694,499.93	(B)
Union Bank- Concentration	$	418,195.25	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	289,607,345.13	

(A) $138.03 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) $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.

TREASURER'S ACTIVITY FOR AUGUST 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 August 2022

Total Deposits	$	4,274,931,213.81
Total Disbursements	$	5,764,907,891.52
Discretionary Funds Liquidity Withdrawal Ratio:		
As of August 31, 2022		1.84

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
September	$ 7,994,392,000.00	$ 5,912,300,000.00	$ 5,652,600,000.00	$ 8,254,092,000.00
October	$ 7,691,709,000.00	$ 5,718,700,000.00	$ 5,848,800,000.00	$ 15,815,701,000.00
November	$ 4,733,615,000.00	$ 6,521,900,000.00	$ 5,628,100,000.00	$ 21,443,116,000.00
December	$ 1,285,264,000.00	$ 13,197,100,000.00	$ 7,318,900,000.00	$ 28,606,580,000.00
January	$ 50,000,000.00	$ 4,014,700,000.00	$ 7,326,000,000.00	$ 25,345,280,000.00
February	$ 325,000,000.00	$ 4,554,700,000.00	$ 5,816,800,000.00	$ 24,408,180,000.00

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 August 2022, the Treasurer placed $317.28 million in the Bank of the West Money Market Plus Account and $100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $138.03 million remained in the Bank of the West Money Market Plus Account and $100 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.

ATTACHMENT I

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.

ATTACHMENT II

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

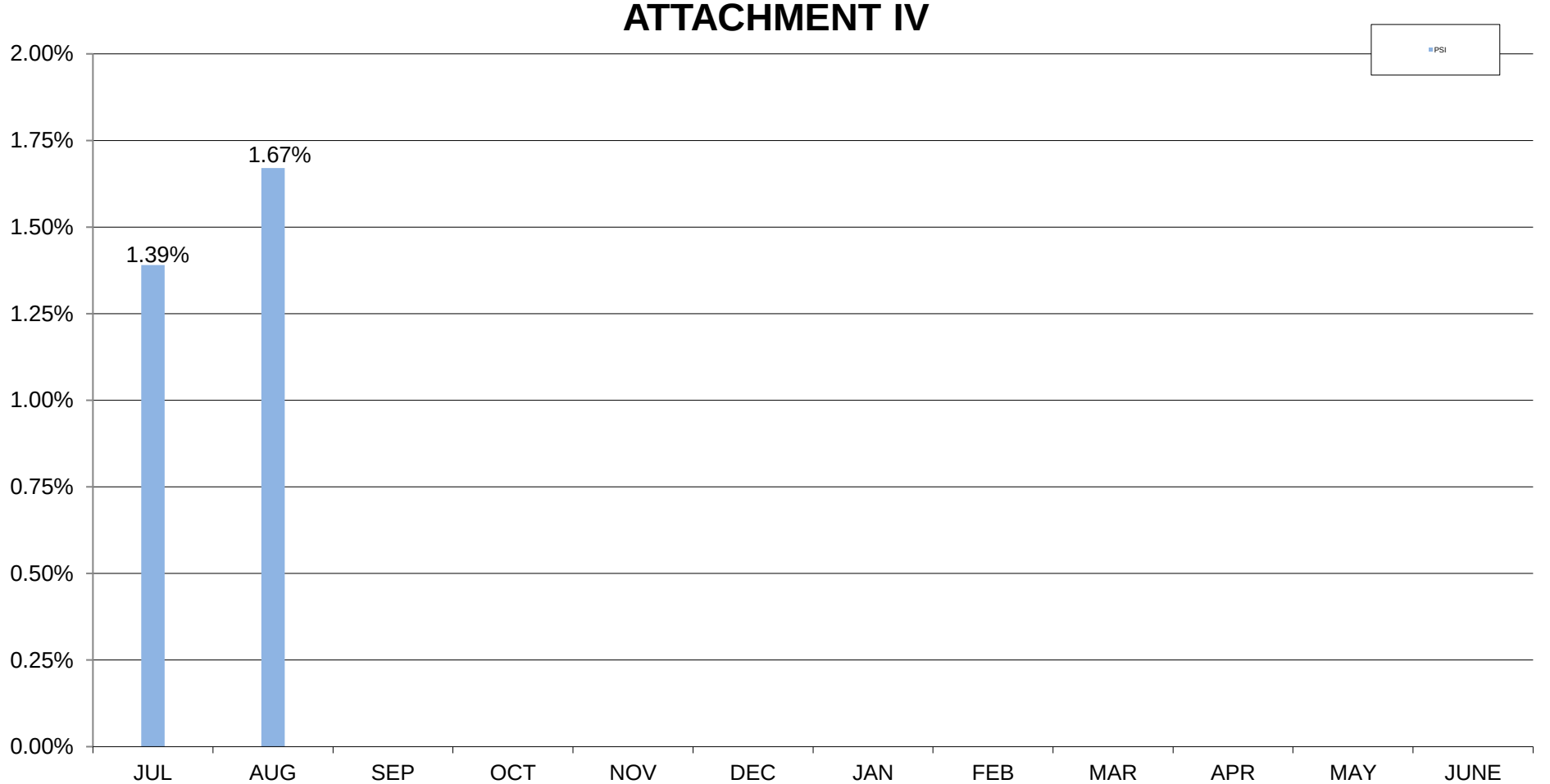
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of August 2022

No exceptions noted.

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

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
8/1/2022	$ 42,460,616,771.70	$ 156,751,769.00
8/2/2022	$ 42,487,938,023.12	156,752,013.07
8/3/2022	$ 42,336,664,606.63	156,752,257.14
8/4/2022	$ 42,161,495,109.58	156,752,501.21
8/5/2022	$ 41,670,699,048.64	156,752,745.29
8/6/2022	$ 41,671,688,043.26	156,752,989.36
8/7/2022	$ 41,672,677,037.88	156,753,233.43
8/8/2022	$ 41,590,806,898.37	156,753,477.50
8/9/2022	$ 41,559,523,584.36	156,753,721.58
8/10/2022	$ 41,497,368,889.44	156,753,965.65
8/11/2022	$ 41,322,496,478.20	156,754,209.72
8/12/2022	$ 41,272,677,853.21	156,754,453.79
8/13/2022	$ 41,273,699,686.55	156,754,697.87
8/14/2022	$ 41,274,721,519.89	156,754,941.94
8/15/2022	$ 40,979,879,415.13	156,755,186.01
8/16/2022	$ 40,842,668,481.08	156,755,430.08
8/17/2022	$ 40,940,252,454.68	156,755,674.16
8/18/2022	$ 40,979,421,023.70	156,755,918.23
8/19/2022	$ 40,824,368,627.32	156,756,162.30
8/20/2022	$ 40,825,417,840.68	156,756,406.37
8/21/2022	$ 40,826,467,054.03	156,756,650.45
8/22/2022	$ 41,069,587,961.68	156,756,894.52
8/23/2022	$ 40,994,188,764.05	156,757,138.59
8/24/2022	$ 40,998,258,455.31	156,757,382.66
8/25/2022	$ 40,898,050,646.57	156,757,626.74
8/26/2022	$ 41,294,266,659.64	156,757,870.81
8/27/2022	$ 41,295,387,795.24	156,758,114.88
8/28/2022	$ 41,296,508,930.84	156,758,358.95
8/29/2022	$ 42,018,117,955.30	156,758,603.03
8/30/2022	$ 41,555,524,972.26	156,758,847.10
8/31/2022	$ 41,276,110,928.93	156,759,091.17
	$ 41,392,501,661.85	**$ 156,755,430.08**

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



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

	POOLED SURPLUS INVESTMENT TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$26,516,656	$211,670
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	32,494,511	7,566
Total Revenues	$59,011,167	$219,236
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,672
	-	$5,672
NET INCOME	$59,011,167	$213,564

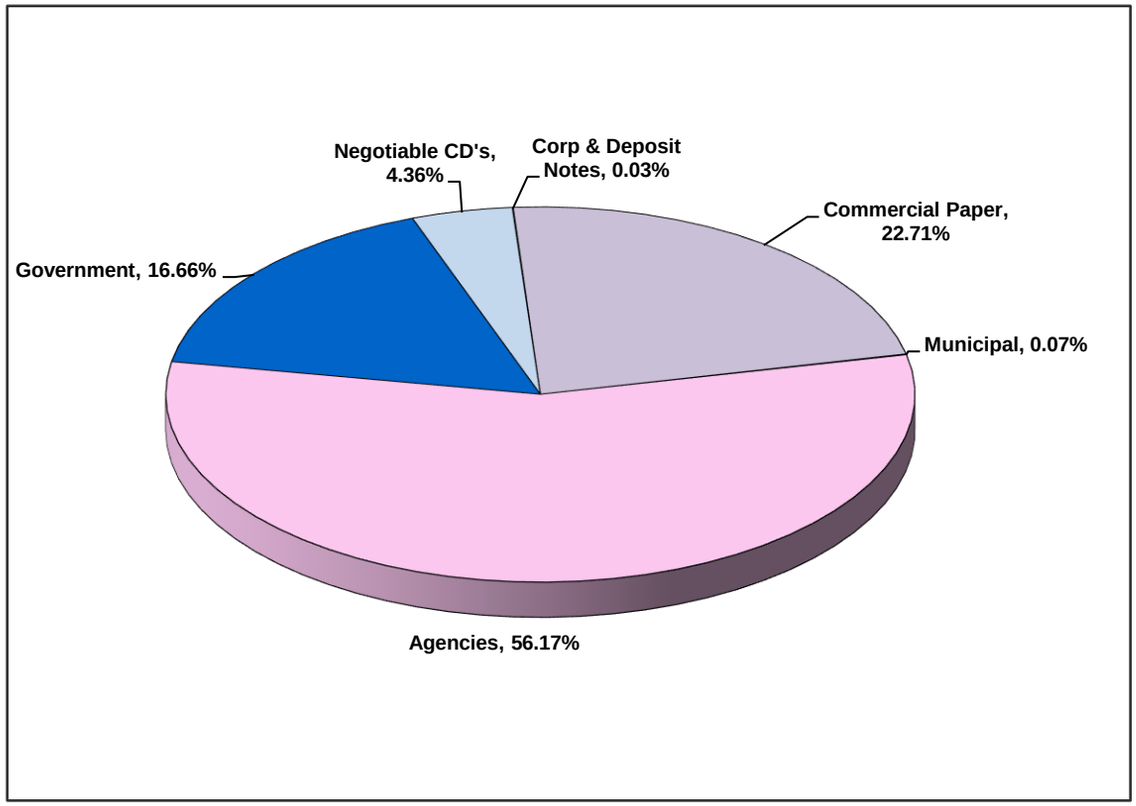
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	48.12%	
Los Angeles County and Related Entities	42.56%	
Consolidated Sanitation Districts		2.69%
Metropolitan Transportation Authority		1.25%
Miscellaneous Agencies Pooled Investments		2.25%
South Coast Air Quality Management District		2.69%
Miscellaneous		0.01%
Subtotal	90.68%	8.89%
County Bond Proceeds and Repayment Funds		0.43%
Grand Total	**90.68%**	**9.32%**

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



	In Thousands
Negotiable CD's	1,800,000
Corp & Deposit Notes	10,992
Bankers Acceptance	-
Commercial Paper	9,374,604
Municipal	28,815
Agencies	23,182,927
Other	-
Government	6,878,773
Total	$ 41,276,111

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: AUGUST 1, 2022 to AUGUST 31, 2022
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	Par	Principal	Accr Interest	Broker/Dealer
NTRD	899594363	FEDERAL FARM 3.300 08/15/24	08/15/22	08/15/24	3.300	25,000,000.00	25,000,000.00	0.00	MORGAN KEEGAN & CO
NTRD	903285066	FEDERAL FARM 3.320 02/25/26	08/26/22	02/25/26	3.320	25,000,000.00	24,995,350.00	2,305.56	FHN FINANCIAL CAP MKTS
NTRD	899279683	FEDERAL FARM 3.960 08/17/26 '23	08/17/22	08/17/26	3.960	25,000,000.00	25,000,000.00	0.00	RBC CAP MKTS LLC
NTRD	900293453	FEDERAL FARM 4.700 08/16/32 '23	08/16/22	08/16/32	4.700	25,000,000.00	24,975,000.00	0.00	GREAT PACIFIC SEC
NTRD	907482874	FHLBANKS D NOTE 09/06/22 MATD	08/31/22	09/06/22	2.100	50,000,000.00	49,982,500.00	0.00	GREAT PACIFIC SEC
NTRD	907482875	FHLBANKS D NOTE 09/06/22 MATD	08/31/22	09/06/22	2.100	50,000,000.00	49,982,500.00	0.00	GREAT PACIFIC SEC
NTRD	907482878	FHLBANKS D NOTE 09/06/22 MATD	08/31/22	09/06/22	2.100	50,000,000.00	49,982,500.00	0.00	GREAT PACIFIC SEC
NTRD	896241426	FHLBANKS D NOTE 10/05/22	08/02/22	10/05/22	2.330	50,000,000.00	49,792,888.89	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	899242180	FHLBANKS D NOTE 10/07/22	08/09/22	10/07/22	2.340	50,000,000.00	49,808,250.00	0.00	BLAYLOCK VAN- LLC
NTRD	897740431	FHLBANKS D NOTE 10/11/22	08/05/22	10/11/22	2.340	50,000,000.00	49,782,250.00	0.00	RBC CAP MKTS LLC
NTRD	897740432	FHLBANKS D NOTE 10/11/22	08/05/22	10/11/22	2.340	50,000,000.00	49,782,250.00	0.00	RBC CAP MKTS LLC
NTRD	894921894	FHLBANKS D NOTE 10/12/22	08/01/22	10/12/22	2.380	50,000,000.00	49,762,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	898326316	FHLBANKS D NOTE 10/14/22	08/08/22	10/14/22	2.400	50,000,000.00	49,776,666.67	0.00	LOOP CAP MKTS LLC
NTRD	899242179	FHLBANKS D NOTE 10/14/22	08/09/22	10/14/22	2.400	50,000,000.00	49,780,000.00	0.00	LOOP CAP MKTS LLC
NTRD	899594361	FHLBANKS D NOTE 10/14/22	08/10/22	10/14/22	2.350	50,000,000.00	49,787,847.22	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	899594362	FHLBANKS D NOTE 10/14/22	08/10/22	10/14/22	2.350	50,000,000.00	49,787,847.22	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	899958833	FHLBANKS D NOTE 10/14/22	08/11/22	10/14/22	2.350	26,449,000.00	26,338,501.96	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	899594360	FHLBANKS D NOTE 10/17/22	08/10/22	10/17/22	2.370	29,971,000.00	29,836,829.82	0.00	MISCHLER FINANCIAL
NTRD	900293455	FHLBANKS D NOTE 10/17/22	08/12/22	10/17/22	2.330	50,000,000.00	49,786,416.67	0.00	DAIWA CAP MKTS AMERICA
NTRD	901067190	FHLBANKS D NOTE 10/21/22	08/15/22	10/21/22	2.400	50,000,000.00	49,776,666.67	0.00	BANCROFT CAPITAL, LLC
NTRD	903609910	FHLBANKS D NOTE 10/25/22	08/22/22	10/25/22	2.450	50,000,000.00	49,782,222.22	0.00	MORGAN KEEGAN & CO
NTRD	903609911	FHLBANKS D NOTE 10/25/22	08/22/22	10/25/22	2.450	50,000,000.00	49,782,222.22	0.00	MORGAN KEEGAN & CO
NTRD	907038873	FHLBANKS D NOTE 10/26/22	08/31/22	10/26/22	2.750	50,000,000.00	49,786,111.11	0.00	BANCROFT CAPITAL, LLC
NTRD	902860479	FHLBANKS D NOTE 10/28/22	08/19/22	10/28/22	2.510	50,000,000.00	49,755,972.22	0.00	DAIWA CAP MKTS AMERICA
NTRD	903267040	FHLBANKS D NOTE 10/28/22	08/19/22	10/28/22	2.515	50,000,000.00	49,755,486.11	0.00	DAIWA CAP MKTS AMERICA
NTRD	903267042	FHLBANKS D NOTE 10/28/22	08/19/22	10/28/22	2.515	50,000,000.00	49,755,486.11	0.00	PIPER SANDLER COMPANIES
NTRD	903576731	FHLBANKS D NOTE 10/28/22	08/22/22	10/28/22	2.450	50,000,000.00	49,772,013.89	0.00	PIPER SANDLER COMPANIES
NTRD	903576733	FHLBANKS D NOTE 10/28/22	08/22/22	10/28/22	2.450	50,000,000.00	49,772,013.89	0.00	PIPER SANDLER COMPANIES
NTRD	905002468	FHLBANKS D NOTE 10/28/22	08/25/22	10/28/22	2.550	50,000,000.00	49,773,333.33	0.00	PIPER SANDLER COMPANIES
NTRD	906139916	FHLBANKS D NOTE 10/28/22	08/26/22	10/28/22	2.470	42,658,000.00	42,473,610.80	0.00	BLAYLOCK VAN- LLC
NTRD	907038874	FHLBANKS D NOTE 10/31/22	08/30/22	10/31/22	2.690	50,000,000.00	49,768,361.11	0.00	PIPER SANDLER COMPANIES
NTRD	907038875	FHLBANKS D NOTE 10/31/22	08/30/22	10/31/22	2.690	50,000,000.00	49,768,361.11	0.00	PIPER SANDLER COMPANIES
NTRD	896241421	FHLBANKS D NOTE 11/02/22	08/03/22	11/02/22	2.507	50,000,000.00	49,683,143.06	0.00	PIPER SANDLER COMPANIES
NTRD	903576726	FHLBANKS D NOTE 11/04/22	08/22/22	11/04/22	2.570	50,000,000.00	49,735,861.11	0.00	BANCROFT CAPITAL, LLC
NTRD	903576727	FHLBANKS D NOTE 11/04/22	08/22/22	11/04/22	2.570	50,000,000.00	49,735,861.11	0.00	BANCROFT CAPITAL, LLC
NTRD	905002469	FHLBANKS D NOTE 11/04/22	08/25/22	11/04/22	2.590	50,000,000.00	49,744,597.22	0.00	MISCHLER FINANCIAL
NTRD	905002470	FHLBANKS D NOTE 11/04/22	08/25/22	11/04/22	2.590	50,000,000.00	49,744,597.22	0.00	MISCHLER FINANCIAL
NTRD	904117752	FHLBANKS D NOTE 11/07/22	08/23/22	11/07/22	2.610	50,000,000.00	49,724,500.00	0.00	WELLS FARGO INSTITUTIONAL SVC
NTRD	906139914	FHLBANKS D NOTE 11/07/22	08/26/22	11/07/22	2.700	50,000,000.00	49,726,250.00	0.00	WELLS FARGO INSTITUTIONAL SVC
NTRD	906139917	FHLBANKS D NOTE 11/07/22	08/26/22	11/07/22	2.700	50,000,000.00	49,726,250.00	0.00	WELLS FARGO INSTITUTIONAL SVC
NTRD	906623687	FHLBANKS D NOTE 11/07/22	08/29/22	11/07/22	2.700	50,000,000.00	49,737,500.00	0.00	WELLS FARGO INSTITUTIONAL SVC
NTRD	906623691	FHLBANKS D NOTE 11/07/22	08/29/22	11/07/22	2.700	50,000,000.00	49,737,500.00	0.00	WELLS FARGO INSTITUTIONAL SVC
NTRD	896686859	FHLBANKS D NOTE 11/08/22	08/03/22	11/08/22	2.520	50,000,000.00	49,660,500.00	0.00	BANCROFT CAPITAL, LLC
NTRD	906139915	FHLBANKS D NOTE 11/08/22	08/26/22	11/08/22	2.545	50,000,000.00	49,738,430.56	0.00	LOOP CAP MKTS LLC
NTRD	906139918	FHLBANKS D NOTE 11/08/22	08/26/22	11/08/22	2.545	50,000,000.00	49,738,430.56	0.00	LOOP CAP MKTS LLC
NTRD	907038876	FHLBANKS D NOTE 11/08/22	08/30/22	11/08/22	2.690	50,000,000.00	49,738,472.22	0.00	LOOP CAP MKTS LLC
NTRD	899279679	FHLBANKS D NOTE 11/09/22	08/10/22	11/09/22	2.638	50,000,000.00	49,666,586.11	0.00	BANCROFT CAPITAL, LLC
NTRD	902860481	FHLBANKS D NOTE 11/10/22	08/18/22	11/10/22	2.535	50,000,000.00	49,704,250.00	0.00	GREAT PACIFIC SEC

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NTRD	896686863	FHLBANKS D NOTE 11/14/22	08/03/22	11/14/22	2.550	50,000,000.00	49,635,208.33	0.00	BANCROFT CAPITAL, LLC
NTRD	901997993	FHLBANKS D NOTE 11/16/22	08/17/22	11/16/22	2.615	50,000,000.00	49,669,493.06	0.00	MIZUHO SECURITIES USA LLC
NTRD	901997995	FHLBANKS D NOTE 11/16/22	08/17/22	11/16/22	2.615	50,000,000.00	49,669,493.06	0.00	MIZUHO SECURITIES USA LLC
NTRD	902860478	FHLBANKS D NOTE 11/18/22	08/19/22	11/18/22	2.647	50,000,000.00	49,665,448.61	0.00	BANCROFT CAPITAL, LLC
NTRD	902860480	FHLBANKS D NOTE 11/18/22	08/19/22	11/18/22	2.647	50,000,000.00	49,665,448.61	0.00	BANCROFT CAPITAL, LLC
NTRD	904117749	FHLBANKS D NOTE 11/23/22	08/24/22	11/23/22	2.800	50,000,000.00	49,646,111.11	0.00	PIPER SANDLER COMPANIES
NTRD	904448542	FHLBANKS D NOTE 11/23/22	08/24/22	11/23/22	2.780	50,000,000.00	49,648,638.89	0.00	PIPER SANDLER COMPANIES
NTRD	906623704	FHLBANKS D NOTE 11/29/22	08/29/22	11/29/22	2.805	50,000,000.00	49,641,583.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	906623706	FHLBANKS D NOTE 11/29/22	08/29/22	11/29/22	2.805	50,000,000.00	49,641,583.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	907051192	FHLBANKS D NOTE 11/30/22	08/31/22	11/30/22	2.950	50,000,000.00	49,627,152.78	0.00	DAIWA CAP MKTS AMERICA
NTRD	907051193	FHLBANKS D NOTE 11/30/22	08/31/22	11/30/22	2.950	50,000,000.00	49,627,152.78	0.00	DAIWA CAP MKTS AMERICA
NTRD	906927716	FREDDIE MAC 3.750 08/29/25 '23 MTN	08/29/22	08/29/25	3.750	25,000,000.00	25,000,000.00	0.00	TRUIST SECURITIES, INC.
NTRD	899279676	FREDDIE MAC 3.800 08/25/25 '23 MTN	08/26/22	08/25/25	3.800	25,000,000.00	25,000,000.00	2,638.89	WELLS FARGO INSTITUTIONAL SVC
	AGENCIES TOTAL					**2,849,078,000.00**	**2,835,341,502.30**	**4,944.45**	
NTRD	902000354	CREDIT (NY BRAN) 3.070 11/15/22	08/16/22	11/15/22	3.070	50,000,000.00	50,000,000.00	0.00	CREDIT SUISSE SEC (USA) LLC
NTRD	894921893	CREDIT AGRI NY 2.400 10/03/22	08/01/22	10/03/22	2.400	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	902000353	CREDIT AGRI NY 2.550 10/18/22	08/16/22	10/18/22	2.550	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	899279677	DNB NEW YORK 2.490 10/12/22	08/09/22	10/12/22	2.490	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	902860482	DNB NEW YORK 2.490 10/21/22	08/18/22	10/21/22	2.490	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	906139913	DNB NEW YORK 2.580 10/26/22	08/26/22	10/26/22	2.580	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	903267764	MUFG UNION BANK 2.870 11/01/22	08/19/22	11/01/22	2.870	50,000,000.00	50,000,000.00	0.00	UNION BK OF CALIFORNIA
NTRD	903267765	MUFG UNION BANK 2.870 11/01/22	08/19/22	11/01/22	2.870	50,000,000.00	50,000,000.00	0.00	UNION BK OF CALIFORNIA
NTRD	906623693	MUFG UNION BANK 3.000 11/30/22	08/29/22	11/30/22	3.000	50,000,000.00	50,000,000.00	0.00	UNION BK OF CALIFORNIA
NTRD	903576734	MUFG UNION BANK 3.050 12/01/22	08/22/22	12/01/22	3.050	50,000,000.00	50,000,000.00	0.00	UNION BK OF CALIFORNIA
NTRD	896780014	NORDEA BK NY 2.400 10/04/22	08/03/22	10/04/22	2.400	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
NTRD	897184058	NORDEA BK NY 2.400 10/05/22	08/04/22	10/05/22	2.400	50,000,000.00	50,000,000.00	0.00	WELLS FARGO INSTITUTIONAL SVC
NTRD	904117753	NORDEA BK NY 2.460 10/25/22	08/23/22	10/25/22	2.460	50,000,000.00	50,000,000.00	0.00	WELLS FARGO INSTITUTIONAL SVC
NTRD	900293457	NORDEA BK NY 2.470 10/14/22	08/12/22	10/14/22	2.470	50,000,000.00	50,000,000.00	0.00	UBS SEC LLC
NTRD	903576730	SVNSKA HNDLSB NY 2.760 11/22/22	08/22/22	11/22/22	2.760	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FIN SVCS LLC
	CDS TOTAL					**750,000,000.00**	**750,000,000.00**	**0.00**	
NTRD	896241425	ATLANTIC AST SEC 10/03/22	08/02/22	10/03/22	2.450	50,000,000.00	49,789,027.78	0.00	CREDIT SUISSE SEC (USA) LLC
NTRD	896254229	ATLANTIC AST SEC 10/07/22	08/04/22	10/07/22	2.450	50,000,000.00	49,782,222.22	0.00	CREDIT SUISSE SEC (USA) LLC
NTRD	899602467	ATLANTIC AST SEC 10/17/22	08/10/22	10/17/22	2.500	50,000,000.00	49,763,888.89	0.00	BLAYLOCK VAN- LLC
NTRD	904448541	ATLANTIC AST SEC 11/07/22	08/24/22	11/07/22	2.700	50,000,000.00	49,718,750.00	0.00	CREDIT SUISSE SEC (USA) LLC
NTRD	900293454	ATLANTIC AST SEC 11/15/22	08/12/22	11/15/22	2.890	50,000,000.00	49,618,680.56	0.00	MISCHLER FINANCIAL
NTRD	901997994	ATLANTIC AST SEC 11/16/22	08/16/22	11/16/22	2.850	38,750,000.00	38,467,770.83	0.00	BLAYLOCK VAN- LLC
NTRD	903576729	ATLANTIC AST SEC 11/21/22	08/22/22	11/21/22	2.890	25,000,000.00	24,817,368.06	0.00	MISCHLER FINANCIAL
NTRD	903576732	AUTOBAHN FUND 10/07/22	08/22/22	10/07/22	2.440	50,000,000.00	49,844,111.11	0.00	MISCHLER FINANCIAL
NTRD	906139919	AUTOBAHN FUND 10/14/22	08/26/22	10/14/22	2.400	40,000,000.00	39,869,333.33	0.00	GREAT PACIFIC SEC
NTRD	906623707	CAFCO 12/05/22	08/29/22	12/05/22	3.060	50,000,000.00	49,583,500.00	0.00	BLAYLOCK VAN- LLC
NTRD	907046663	CAFCO 12/08/22	08/30/22	12/08/22	3.100	35,264,000.00	34,960,337.78	0.00	BLAYLOCK VAN- LLC
NTRD	896686865	CANCARA ASSETSEC 10/04/22	08/05/22	10/04/22	2.500	50,000,000.00	49,791,666.67	0.00	J.P. MORGAN SEC LLC
NTRD	896686868	CANCARA ASSETSEC 10/04/22	08/05/22	10/04/22	2.500	30,000,000.00	29,875,000.00	0.00	J.P. MORGAN SEC LLC
NTRD	896696070	CANCARA ASSETSEC 10/05/22	08/05/22	10/05/22	2.500	50,000,000.00	49,788,194.44	0.00	J.P. MORGAN SEC LLC
NTRD	901067191	CANCARA ASSETSEC 10/17/22	08/15/22	10/17/22	2.600	50,000,000.00	49,772,500.00	0.00	J.P. MORGAN SEC LLC
NTRD	901067193	CANCARA ASSETSEC 10/17/22	08/15/22	10/17/22	2.600	50,000,000.00	49,772,500.00	0.00	J.P. MORGAN SEC LLC
NTRD	902860483	CANCARA ASSETSEC 10/21/22	08/18/22	10/21/22	2.630	50,000,000.00	49,766,222.22	0.00	J.P. MORGAN SEC LLC
NTRD	897185594	CANCARA ASSETSEC 11/04/22	08/08/22	11/04/22	2.740	50,000,000.00	49,665,111.11	0.00	BLAYLOCK VAN- LLC

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NTRD	897740419	CANCARA ASSETSEC 11/04/22	08/08/22	11/04/22	2.760	50,000,000.00	49,662,666.67	0.00	BLAYLOCK VAN- LLC
NTRD	907514020	CHARIOT FUNDING 10/05/22	08/31/22	10/05/22	2.450	50,000,000.00	49,880,902.78	0.00	LOOP CAP MKTS LLC
NTRD	901067196	CHARIOT FUNDING 10/14/22	08/15/22	10/14/22	2.520	30,200,000.00	30,073,160.00	0.00	RBC CAP MKTS LLC
NTRD	900293456	CHARIOT FUNDING 10/19/22	08/12/22	10/19/22	2.600	50,000,000.00	49,754,444.44	0.00	BLAYLOCK VAN- LLC
NTRD	899958832	CHARIOT FUNDING 10/20/22	08/11/22	10/20/22	2.510	50,000,000.00	49,755,972.22	0.00	RBC CAP MKTS LLC
NTRD	899958834	CHARIOT FUNDING 10/20/22	08/11/22	10/20/22	2.510	13,750,000.00	13,682,892.36	0.00	RBC CAP MKTS LLC
NTRD	896241419	CHARIOT FUNDING 10/21/22	08/02/22	10/21/22	2.700	50,000,000.00	49,700,000.00	0.00	J.P. MORGAN SEC LLC
NTRD	896241429	CHARIOT FUNDING 10/21/22	08/02/22	10/21/22	2.690	25,576,000.00	25,423,112.36	0.00	MISCHLER FINANCIAL
NTRD	903267038	CHARIOT FUNDING 10/25/22	08/19/22	10/25/22	2.650	15,000,000.00	14,926,020.83	0.00	J.P. MORGAN SEC LLC
NTRD	903267039	CHARIOT FUNDING 10/25/22	08/19/22	10/25/22	2.650	50,000,000.00	49,753,402.78	0.00	J.P. MORGAN SEC LLC
NTRD	899958835	CHARIOT FUNDING 10/31/22	08/11/22	10/31/22	2.600	50,000,000.00	49,707,500.00	0.00	BLAYLOCK VAN- LLC
NTRD	905002471	CHARIOT FUNDING 11/02/22	08/25/22	11/02/22	2.690	50,000,000.00	49,742,208.33	0.00	GREAT PACIFIC SEC
NTRD	907046661	CHARIOT FUNDING 11/29/22	08/30/22	11/29/22	3.000	50,000,000.00	49,620,833.33	0.00	BLAYLOCK VAN- LLC
NTRD	907047910	CHARIOT FUNDING 11/30/22	08/30/22	11/30/22	3.000	50,000,000.00	49,616,666.67	0.00	J.P. MORGAN SEC LLC
NTRD	906623686	CRC FUNDING 12/05/22	08/29/22	12/05/22	3.060	50,000,000.00	49,583,500.00	0.00	GREAT PACIFIC SEC
NTRD	906623696	CRC FUNDING 12/05/22	08/29/22	12/05/22	3.060	50,000,000.00	49,583,500.00	0.00	GREAT PACIFIC SEC
NTRD	902860477	CREDIT AGRI NY 08/19/22 MATD	08/18/22	08/19/22	2.260	50,000,000.00	49,996,861.11	0.00	GREAT PACIFIC SEC
NTRD	902860485	CREDIT AGRI NY 08/19/22 MATD	08/18/22	08/19/22	2.260	50,000,000.00	49,996,861.11	0.00	GREAT PACIFIC SEC
NTRD	904448545	CREDIT AGRI NY 08/25/22 MATD	08/24/22	08/25/22	2.260	50,000,000.00	49,996,861.11	0.00	GREAT PACIFIC SEC
NTRD	906623688	CREDIT AGRI NY 08/31/22 MATD	08/29/22	08/31/22	2.270	50,000,000.00	49,993,694.44	0.00	GREAT PACIFIC SEC
NTRD	906623689	CREDIT AGRI NY 08/31/22 MATD	08/29/22	08/31/22	2.270	50,000,000.00	49,993,694.44	0.00	GREAT PACIFIC SEC
NTRD	906623692	CREDIT AGRI NY 08/31/22 MATD	08/29/22	08/31/22	2.270	50,000,000.00	49,993,694.44	0.00	GREAT PACIFIC SEC
NTRD	906623701	CREDIT AGRI NY 08/31/22 MATD	08/29/22	08/31/22	2.270	50,000,000.00	49,993,694.44	0.00	GREAT PACIFIC SEC
NTRD	906139910	CREDIT AGRI NY 10/26/22	08/26/22	10/26/22	2.630	50,000,000.00	49,777,180.56	0.00	J.P. MORGAN SEC LLC
NTRD	906139911	CREDIT AGRI NY 11/01/22	08/26/22	11/01/22	2.730	50,000,000.00	49,745,958.33	0.00	MISCHLER FINANCIAL
NTRD	906139920	CREDIT AGRI NY 11/01/22	08/26/22	11/01/22	2.730	50,000,000.00	49,745,958.33	0.00	MISCHLER FINANCIAL
NTRD	903576728	CREDIT AGRI NY 11/04/22	08/22/22	11/04/22	2.780	50,000,000.00	49,714,277.78	0.00	GREAT PACIFIC SEC
NTRD	904448540	CREDIT AGRI NY 11/09/22	08/25/22	11/09/22	2.870	50,000,000.00	49,697,055.56	0.00	GREAT PACIFIC SEC
NTRD	904448544	CREDIT AGRI NY 11/23/22	08/24/22	11/23/22	3.000	50,000,000.00	49,620,833.33	0.00	RBC CAP MKTS LLC
NTRD	897184055	FAYETE AST SECUR 10/03/22	08/04/22	10/03/22	2.470	50,000,000.00	49,794,166.67	0.00	LOOP CAP MKTS LLC
NTRD	902425901	FAYETE AST SECUR 11/07/22	08/17/22	11/07/22	2.820	50,000,000.00	49,678,833.33	0.00	LOOP CAP MKTS LLC
NTRD	904448543	FAYETE AST SECUR 11/08/22	08/24/22	11/08/22	2.700	50,000,000.00	49,715,000.00	0.00	BLAYLOCK VAN- LLC
NTRD	903576725	FAYETE AST SECUR 11/22/22	08/22/22	11/22/22	2.850	50,000,000.00	49,635,833.33	0.00	J.P. MORGAN SEC LLC
NTRD	896241427	ING US FUNDING 11/03/22	08/02/22	11/03/22	2.730	50,000,000.00	49,647,375.00	0.00	BLAYLOCK VAN- LLC
NTRD	902425326	ING US FUNDING 11/15/22	08/17/22	11/15/22	2.840	50,000,000.00	49,645,000.00	0.00	BLAYLOCK VAN- LLC
NTRD	904117750	JOHNSON&JOHNSON 12/20/22	08/23/22	12/20/22	2.920	50,000,000.00	49,517,388.89	0.00	J.P. MORGAN SEC LLC
NTRD	904117754	JOHNSON&JOHNSON 12/20/22	08/23/22	12/20/22	2.920	50,000,000.00	49,517,388.89	0.00	J.P. MORGAN SEC LLC
NTRD	902000355	JUPITER SECU 10/13/22	08/16/22	10/13/22	2.350	25,000,000.00	24,905,347.22	0.00	J.P. MORGAN SEC LLC
NTRD	902000356	JUPITER SECU 10/13/22	08/16/22	10/13/22	2.350	50,000,000.00	49,810,694.44	0.00	J.P. MORGAN SEC LLC
NTRD	898330372	JUPITER SECU 10/14/22	08/08/22	10/14/22	2.500	50,000,000.00	49,767,361.11	0.00	J.P. MORGAN SEC LLC
NTRD	902425325	JUPITER SECU 10/19/22	08/17/22	10/19/22	2.550	50,000,000.00	49,776,875.00	0.00	J.P. MORGAN SEC LLC
NTRD	902425327	JUPITER SECU 10/19/22	08/17/22	10/19/22	2.550	50,000,000.00	49,776,875.00	0.00	J.P. MORGAN SEC LLC
NTRD	904117751	JUPITER SECU 10/24/22	08/23/22	10/24/22	2.700	50,000,000.00	49,767,500.00	0.00	BLAYLOCK VAN- LLC
NTRD	897184056	JUPITER SECU 11/04/22	08/04/22	11/04/22	2.800	25,000,000.00	24,821,111.11	0.00	J.P. MORGAN SEC LLC
NTRD	897184057	JUPITER SECU 11/04/22	08/04/22	11/04/22	2.800	50,000,000.00	49,642,222.22	0.00	J.P. MORGAN SEC LLC
NTRD	897750036	JUPITER SECU 11/15/22	08/05/22	11/15/22	2.800	50,000,000.00	49,603,333.33	0.00	J.P. MORGAN SEC LLC
NTRD	899602465	MONT BLANC CAPTL 10/17/22	08/10/22	10/17/22	2.680	24,137,000.00	24,014,813.14	0.00	J.P. MORGAN SEC LLC
NTRD	901067195	MONT BLANC CAPTL 11/14/22	08/15/22	11/14/22	2.890	50,000,000.00	49,634,736.11	0.00	BLAYLOCK VAN- LLC

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	Par	Principal	Accr Interest	Broker/Dealer
NTRD	903576724	MONT BLANC CAPTL 11/21/22	08/22/22	11/21/22	2.940	49,000,000.00	48,635,848.33	0.00	MORGAN STANLEY & CO LLC
NTRD	906623685	MONT BLANC CAPTL 11/23/22	08/29/22	11/23/22	3.010	50,000,000.00	49,640,472.22	0.00	MISCHLER FINANCIAL
NTRD	896241423	NATIXIS NY 08/03/22 MATD	08/02/22	08/03/22	2.290	50,000,000.00	49,996,819.44	0.00	GREAT PACIFIC SEC
NTRD	896241428	NATIXIS NY 08/03/22 MATD	08/02/22	08/03/22	2.290	50,000,000.00	49,996,819.44	0.00	GREAT PACIFIC SEC
NTRD	894921890	NATIXIS NY 11/01/22	08/01/22	11/01/22	2.800	50,000,000.00	49,642,222.22	0.00	GREAT PACIFIC SEC
NTRD	894921895	NATIXIS NY 11/01/22	08/01/22	11/01/22	2.790	50,000,000.00	49,643,500.00	0.00	GREAT PACIFIC SEC
NTRD	896780015	NATIXIS NY 11/01/22	08/03/22	11/01/22	2.780	50,000,000.00	49,652,500.00	0.00	GREAT PACIFIC SEC
NTRD	903267041	NATIXIS NY 11/03/22	08/19/22	11/03/22	2.710	50,000,000.00	49,713,944.44	0.00	BLAYLOCK VAN- LLC
NTRD	896780012	PROCTER GAMBLE 11/07/22	08/03/22	11/07/22	2.540	50,000,000.00	49,661,333.33	0.00	MISCHLER FINANCIAL
NTRD	896780013	PROCTER GAMBLE 11/07/22	08/03/22	11/07/22	2.540	50,000,000.00	49,661,333.33	0.00	MISCHLER FINANCIAL
NTRD	896241420	SHEFFIELD RECEIV 10/03/22	08/02/22	10/03/22	2.490	50,000,000.00	49,785,583.33	0.00	GREAT PACIFIC SEC
NTRD	896686870	SHEFFIELD RECEIV 10/04/22	08/03/22	10/04/22	2.500	50,000,000.00	49,784,722.22	0.00	BLAYLOCK VAN- LLC
NTRD	897750037	SHEFFIELD RECEIV 10/07/22	08/05/22	10/07/22	2.330	50,000,000.00	49,796,125.00	0.00	BLAYLOCK VAN- LLC
NTRD	899279681	SHEFFIELD RECEIV 10/12/22	08/09/22	10/12/22	2.490	50,000,000.00	49,778,666.67	0.00	GREAT PACIFIC SEC
NTRD	899602466	SHEFFIELD RECEIV 10/14/22	08/10/22	10/14/22	2.540	50,000,000.00	49,770,694.44	0.00	GREAT PACIFIC SEC
NTRD	894921889	SHEFFIELD RECEIV 10/24/22	08/01/22	10/24/22	2.780	18,854,000.00	18,731,700.39	0.00	GREAT PACIFIC SEC
NTRD	902425324	SHEFFIELD RECEIV 10/24/22	08/17/22	10/24/22	2.610	25,120,000.00	24,996,158.40	0.00	GREAT PACIFIC SEC
NTRD	902860484	SHEFFIELD RECEIV 10/24/22	08/18/22	10/24/22	2.610	38,846,000.00	38,657,305.56	0.00	GREAT PACIFIC SEC
NTRD	907047909	SHEFFIELD RECEIV 11/02/22	08/30/22	11/02/22	2.690	50,000,000.00	49,760,888.89	0.00	LOOP CAP MKTS LLC
NTRD	898330373	SHEFFIELD RECEIV 11/03/22	08/08/22	11/03/22	2.840	50,000,000.00	49,656,833.33	0.00	GREAT PACIFIC SEC
NTRD	903273972	SHEFFIELD RECEIV 11/18/22	08/19/22	11/18/22	2.940	50,000,000.00	49,628,416.67	0.00	MISCHLER FINANCIAL
NTRD	904448539	SHEFFIELD RECEIV 11/21/22	08/24/22	11/21/22	2.940	50,000,000.00	49,636,583.33	0.00	LOOP CAP MKTS LLC
NTRD	906139909	SHEFFIELD RECEIV 11/30/22	08/29/22	11/30/22	2.940	50,000,000.00	49,620,250.00	0.00	GREAT PACIFIC SEC
NTRD	897185593	TD 10/05/22	08/04/22	10/05/22	2.320	50,000,000.00	49,800,222.22	0.00	BLAYLOCK VAN- LLC
NTRD	897750351	TD 10/07/22	08/05/22	10/07/22	2.330	50,000,000.00	49,796,125.00	0.00	LOOP CAP MKTS LLC
NTRD	901067194	TD 10/12/22	08/15/22	10/12/22	2.300	50,000,000.00	49,814,722.22	0.00	MISCHLER FINANCIAL
NTRD	901997992	TD 10/18/22	08/16/22	10/18/22	2.390	50,000,000.00	49,790,875.00	0.00	GREAT PACIFIC SEC
NTRD	902425323	TD 10/20/22	08/17/22	10/20/22	2.390	50,000,000.00	49,787,555.56	0.00	MISCHLER FINANCIAL
NTRD	906139912	TD 10/28/22	08/26/22	10/28/22	2.525	50,000,000.00	49,779,062.50	0.00	BLAYLOCK VAN- LLC
NTRD	906139921	TD 10/28/22	08/26/22	10/28/22	2.525	50,000,000.00	49,779,062.50	0.00	BLAYLOCK VAN- LLC
NTRD	907482876	TD 11/02/22	08/31/22	11/02/22	2.620	50,000,000.00	49,770,750.00	0.00	BLAYLOCK VAN- LLC
NTRD	907482877	TD 11/02/22	08/31/22	11/02/22	2.620	50,000,000.00	49,770,750.00	0.00	BLAYLOCK VAN- LLC
NTRD	893603158	THUNDER BAY FDG 11/07/22	08/01/22	11/07/22	2.820	25,000,000.00	24,808,083.33	0.00	BLAYLOCK VAN- LLC
NTRD	902860486	THUNDER BAY FDG 11/10/22	08/19/22	11/10/22	2.830	50,000,000.00	49,673,763.89	0.00	LOOP CAP MKTS LLC
NTRD	899279685	TOYOTA MOTOR CRD 10/11/22	08/09/22	10/11/22	2.620	50,000,000.00	49,770,750.00	0.00	TOYOTA FINANCE SVCS
NTRD	901067192	TOYOTA MOTOR CRD 10/18/22	08/15/22	10/18/22	2.660	50,000,000.00	49,763,555.56	0.00	TOYOTA FINANCE SVCS
NTRD	898326315	TOYOTA MOTOR CREDIT CORPORATION 10/07/22	08/08/22	10/07/22	2.580	50,000,000.00	49,785,000.00	0.00	TOYOTA FINANCE SVCS
	CPD TOTAL					**4,784,497,000.00**	**4,759,790,446.30**	**0.00**	
NTRD	908634662	LAC CAL BANS	08/24/22	06/30/25	3.702	5,000,000.00	5,000,000.00	0.00	
						5,000,000.00	**5,000,000.00**	**0.00**	
NTRD	906623700	US TREASURY BILL 02/02/23	08/29/22	02/02/23	3.000	50,000,000.00	49,345,833.33	0.00	KEYBANC CAP MKTS INC
NTRD	906623708	US TREASURY BILL 02/02/23	08/29/22	02/02/23	3.000	50,000,000.00	49,345,833.33	0.00	KEYBANC CAP MKTS INC
NTRD	902425321	US TREASURY BILL 02/09/23	08/17/22	02/09/23	2.980	50,000,000.00	49,271,555.56	0.00	KEYBANC CAP MKTS INC
NTRD	902425322	US TREASURY BILL 02/09/23	08/17/22	02/09/23	2.980	50,000,000.00	49,271,555.56	0.00	KEYBANC CAP MKTS INC
	US TBILLS TOTAL					**200,000,000.00**	**197,234,777.78**	**0.00**	
NTRD-PSI TOTAL						**8,588,575,000.00**	**8,547,366,726.38**	**4,944.45**	
		PSI TOTAL				**8,588,575,000.00**	**8,547,366,726.38**	**4,944.45**	

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**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	1,800,000,000.00	1,799,790,500.00	(209,500.00)	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	9,374,604,090.50	9,373,071,277.78	(1,532,812.72)	0.00	0.00	0.00
Governments	6,878,773,148.60	6,596,601,500.00	(282,171,648.60)	39,866,736.40	38,870,400.00	(996,336.40)
Agencies	23,182,926,782.37	21,209,540,458.54	(1,973,386,323.83)	73,405,000.00	55,736,637.90	(17,668,362.10)
Municipals	28,814,742.34	27,613,370.00	(1,201,372.34)	2,855,000.00	2,855,000.00	0.00
Corp. & Deposit Notes	10,992,165.12	10,401,050.00	(591,115.12)	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	$41,276,110,928.93	$39,017,018,156.32	($2,259,092,772.61)	$156,759,091.17	$138,094,392.67	($18,664,698.50)

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. Such non-traded securities make up 0.01% of the PSI Portfolio.

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

There were no Market Pricing Exceptions

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON-TRADING							
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/29	2.000	25,000,000.00	25,000,000.00	25,000,000.00	22,546,250.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/30	1.280	50,000,000.00	49,896,597.72	49,875,000.00	41,403,500.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/30	0.990	50,000,000.00	49,926,757.93	49,910,000.00	40,884,500.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/28	1.830	25,000,000.00	25,000,000.00	25,000,000.00	22,733,500.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/28	1.030	40,000,000.00	39,913,259.62	39,885,600.00	34,261,200.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/24	1.625	50,000,000.00	49,972,939.20	49,940,000.00	48,059,000.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/28	1.570	50,000,000.00	49,910,079.23	49,887,500.00	44,745,000.00
821809220	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/30	1.240	50,000,000.00	50,000,000.00	50,000,000.00	41,294,500.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/27	0.700	40,000,000.00	40,000,000.00	40,000,000.00	35,256,000.00
821809756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/29	2.000	20,000,000.00	20,000,000.00	20,000,000.00	17,777,800.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/29	1.140	25,000,000.00	24,980,602.13	24,975,000.00	21,180,500.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/31	1.125	25,000,000.00	24,994,791.67	24,993,750.00	20,513,750.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/24	2.310	50,000,000.00	50,000,000.00	50,000,000.00	49,139,500.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/31	1.970	45,000,000.00	45,000,000.00	45,000,000.00	38,955,600.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/31	2.040	25,000,000.00	25,000,000.00	25,000,000.00	21,758,250.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/29	1.230	25,000,000.00	25,000,000.00	25,000,000.00	21,277,500.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/29	1.730	25,000,000.00	25,000,000.00	25,000,000.00	21,761,750.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/27	1.300	25,000,000.00	25,000,000.00	25,000,000.00	22,422,500.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/32	1.240	18,330,000.00	18,330,000.00	18,330,000.00	14,787,360.90
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/29	3.140	16,250,000.00	16,211,937.87	16,210,512.50	16,074,662.50
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/31	1.125	21,750,000.00	21,750,000.00	21,750,000.00	17,846,962.50
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/29	1.140	25,000,000.00	25,000,000.00	25,000,000.00	21,180,500.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/29	1.590	21,072,000.00	20,976,470.51	20,966,640.00	18,444,532.32
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/29	1.550	50,000,000.00	49,732,399.12	49,675,000.00	43,884,500.00
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020	50,000,000.00	50,000,000.00	50,000,000.00	44,990,500.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/31	1.980	50,000,000.00	49,892,651.10	49,875,000.00	43,377,500.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/30	1.340	50,000,000.00	50,000,000.00	50,000,000.00	41,653,500.00
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/31	2.040	25,000,000.00	25,000,000.00	25,000,000.00	21,758,250.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/32	4.700	25,000,000.00	24,975,109.50	24,975,000.00	24,799,000.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/32	2.230	20,900,000.00	20,900,000.00	20,900,000.00	18,199,720.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/28	1.830	27,000,000.00	27,000,000.00	27,000,000.00	24,552,180.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/31	1.380	50,000,000.00	49,949,775.46	49,940,000.00	41,626,000.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/29	2.000	20,000,000.00	20,000,000.00	20,000,000.00	17,777,800.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020	20,925,000.00	20,971,947.02	20,995,517.25	18,828,524.25
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/28	3.780	25,000,000.00	25,000,000.00	25,000,000.00	24,651,750.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/27	1.480	50,000,000.00	50,000,000.00	50,000,000.00	44,783,000.00
821810487	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/31	2.020	25,000,000.00	25,000,000.00	25,000,000.00	21,741,250.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/29	1.700	25,000,000.00	25,000,000.00	25,000,000.00	21,778,000.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/30	1.150	50,000,000.00	49,943,650.45	49,930,000.00	41,331,500.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/30	1.170	50,000,000.00	49,937,671.16	49,925,000.00	40,995,500.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/28	1.450	25,000,000.00	24,975,692.61	24,973,000.00	21,938,750.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/30	1.030	25,000,000.00	24,989,752.21	24,987,500.00	20,482,000.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/29	2.870	50,000,000.00	49,963,458.50	49,961,000.00	46,882,000.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/32	2.230	25,000,000.00	25,000,000.00	25,000,000.00	21,770,000.00
821809160	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/24/23	0.550	50,000,000.00	49,926,335.94	49,884,500.00	48,250,500.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/26	3.375	25,000,000.00	25,000,000.00	25,000,000.00	24,550,250.00
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/31	1.380	50,000,000.00	49,989,533.70	49,987,500.00	41,626,000.00
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/31	2.040	25,000,000.00	25,000,000.00	25,000,000.00	21,758,250.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/28	1.030	25,000,000.00	25,000,000.00	25,000,000.00	21,413,250.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/26	1.430	25,000,000.00	25,000,000.00	25,000,000.00	22,703,500.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/26	1.050	25,000,000.00	25,000,000.00	25,000,000.00	22,801,750.00
903285066	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/26	3.320	25,000,000.00	24,995,371.81	24,995,350.00	24,839,500.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/29	3.500	21,000,000.00	21,000,000.00	21,000,000.00	20,160,840.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/30	1.340	25,000,000.00	25,000,000.00	25,000,000.00	20,826,750.00
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/26	1.430	10,000,000.00	10,000,000.00	10,000,000.00	9,081,400.00
821809053	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/30	1.300	50,000,000.00	50,000,000.00	50,000,000.00	41,566,500.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/25	1.820	36,274,000.00	36,263,996.86	36,255,863.00	34,444,339.44
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/27	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,518,500.00
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/26	3.960	25,000,000.00	25,000,000.00	25,000,000.00	24,869,500.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/30	1.150	10,551,000.00	10,539,109.09	10,536,228.60	8,721,773.13
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/34	2.340	38,700,000.00	38,663,410.27	38,661,300.00	32,948,406.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/27	1.400	20,000,000.00	20,000,000.00	20,000,000.00	17,953,400.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/31	1.980	25,000,000.00	25,000,000.00	25,000,000.00	21,450,750.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/32	2.125	30,000,000.00	30,000,000.00	30,000,000.00	25,939,500.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/26	1.330	20,000,000.00	19,991,653.89	19,990,000.00	18,259,800.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/26	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,956,750.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/30	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,585,000.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/27	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,537,250.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/32	2.000	25,000,000.00	24,882,518.54	24,875,000.00	21,669,750.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/30	1.320	32,190,000.00	32,190,000.00	32,190,000.00	26,905,689.60
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/29	1.140	43,338,000.00	43,287,452.24	43,272,993.00	36,716,820.36
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/28	1.650	22,000,000.00	22,000,000.00	22,000,000.00	19,531,380.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/32	2.120	25,000,000.00	25,000,000.00	25,000,000.00	21,601,000.00
821810620	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/23	0.800	50,000,000.00	50,000,000.00	50,000,000.00	49,307,500.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/28	0.900	50,000,000.00	49,983,233.61	49,977,500.00	43,319,500.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/29	3.500	8,200,000.00	8,200,000.00	8,200,000.00	7,872,328.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/31	1.240	50,000,000.00	50,000,000.00	50,000,000.00	41,186,000.00
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/27	0.860	26,200,000.00	26,200,000.00	26,200,000.00	22,776,708.00
821810613	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/23	0.800	50,000,000.00	50,000,000.00	50,000,000.00	49,307,500.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/28	1.000	20,000,000.00	20,000,000.00	20,000,000.00	17,194,200.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/27	0.875	25,000,000.00	25,000,000.00	25,000,000.00	21,998,250.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/28	1.030	25,000,000.00	25,000,000.00	25,000,000.00	21,413,250.00
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/29	3.930	20,000,000.00	20,000,000.00	20,000,000.00	19,694,600.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/30	2.050	25,000,000.00	25,000,000.00	25,000,000.00	22,229,250.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/27	1.500	25,000,000.00	24,984,713.86	24,982,500.00	23,066,750.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/30	1.340	6,525,000.00	6,525,000.00	6,525,000.00	5,435,781.75
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/30	3.125	21,450,000.00	21,374,360.57	21,371,707.50	20,946,139.50
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/28	1.120	25,000,000.00	25,000,000.00	25,000,000.00	21,661,500.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/30	2.050	27,200,000.00	27,200,000.00	27,200,000.00	24,185,424.00
821808958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020	50,000,000.00	50,000,000.00	50,000,000.00	44,990,500.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/31	1.940	11,923,000.00	11,923,000.00	11,923,000.00	10,280,010.60
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/24	0.920	50,000,000.00	50,112,915.80	50,292,500.00	48,181,000.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/32	2.230	25,000,000.00	25,000,000.00	25,000,000.00	21,770,000.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/30	1.320	50,000,000.00	50,000,000.00	50,000,000.00	41,792,000.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/26	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,956,750.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/28	1.430	25,000,000.00	25,000,000.00	25,000,000.00	22,206,000.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/31	2.020	50,000,000.00	49,828,179.83	49,800,000.00	43,482,500.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/30	1.240	50,000,000.00	49,919,934.29	49,900,000.00	41,294,500.00
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/31	2.050	45,000,000.00	45,000,000.00	45,000,000.00	38,709,900.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/31	2.200	25,000,000.00	25,000,000.00	25,000,000.00	21,744,750.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/32	1.240	18,340,000.00	18,340,000.00	18,340,000.00	14,795,428.20
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/31	2.200	25,000,000.00	25,000,000.00	25,000,000.00	21,744,750.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020	35,000,000.00	35,000,000.00	35,000,000.00	31,493,350.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/26	1.270	20,000,000.00	20,000,000.00	20,000,000.00	18,138,000.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/32	1.240	18,330,000.00	18,330,000.00	18,330,000.00	14,787,360.90
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/29	1.700	25,000,000.00	25,000,000.00	25,000,000.00	21,778,000.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/28	1.780	25,000,000.00	25,000,000.00	25,000,000.00	22,339,750.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,850,000.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/32	4.700	20,000,000.00	19,921,401.59	19,920,000.00	19,812,800.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/30	0.950	25,000,000.00	24,904,694.34	24,881,250.00	20,429,500.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/31	1.380	25,000,000.00	25,000,000.00	25,000,000.00	20,813,000.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/30	1.280	50,000,000.00	50,000,000.00	50,000,000.00	41,403,500.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/27	1.100	50,000,000.00	49,971,862.15	49,962,500.00	44,751,000.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/26	1.270	20,000,000.00	20,000,000.00	20,000,000.00	18,138,000.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/29	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,848,250.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/27	0.740	20,000,000.00	20,000,000.00	20,000,000.00	17,262,800.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/26	1.050	25,000,000.00	25,000,000.00	25,000,000.00	22,801,750.00
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/29	1.930	25,000,000.00	25,000,000.00	25,000,000.00	22,122,000.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/32	2.320	25,000,000.00	25,000,000.00	25,000,000.00	22,019,000.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/29	1.140	45,200,000.00	45,200,000.00	45,200,000.00	38,294,344.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/28	1.600	25,000,000.00	25,000,000.00	25,000,000.00	22,502,500.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/27	1.300	25,000,000.00	25,000,000.00	25,000,000.00	22,422,500.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020	25,000,000.00	25,000,000.00	25,000,000.00	22,495,250.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/29	1.430	30,000,000.00	30,000,000.00	30,000,000.00	26,075,700.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/28	1.450	20,000,000.00	20,000,000.00	20,000,000.00	17,531,400.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/28	3.780	25,000,000.00	25,000,000.00	25,000,000.00	24,651,750.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/26	0.940	25,000,000.00	25,000,000.00	25,000,000.00	22,662,750.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/25	1.340	9,880,000.00	9,880,000.00	9,880,000.00	9,160,242.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/30	2.050	25,000,000.00	25,000,000.00	25,000,000.00	22,229,250.00

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
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/31	1.980	20,000,000.00	20,000,000.00	20,000,000.00	17,160,600.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/32	2.120	25,000,000.00	25,000,000.00	25,000,000.00	21,601,000.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/28	1.780	25,000,000.00	25,000,000.00	25,000,000.00	22,339,750.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,850,000.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/24	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,905,750.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/28	1.875	21,250,000.00	21,226,007.68	21,223,437.50	19,350,250.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/27	0.700	50,000,000.00	50,000,000.00	50,000,000.00	44,070,000.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/31	2.020	25,000,000.00	25,000,000.00	25,000,000.00	21,741,250.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/29	1.120	20,000,000.00	20,000,000.00	20,000,000.00	16,778,000.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/26	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,956,750.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/28	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,402,000.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/27	1.780	25,000,000.00	25,000,000.00	25,000,000.00	23,128,500.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/30	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,585,000.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/30	1.340	50,000,000.00	50,000,000.00	50,000,000.00	41,653,500.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/30	1.370	6,000,000.00	6,000,000.00	6,000,000.00	5,015,100.00
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/28	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,402,000.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/28	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,402,000.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/27	1.020	5,000,000.00	5,000,000.00	5,000,000.00	4,499,050.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/32	2.050	25,000,000.00	25,000,000.00	25,000,000.00	21,503,250.00
821809292	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/22	1.660	50,000,000.00	49,998,398.72	49,985,000.00	49,792,000.00
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/26	0.820	25,000,000.00	25,000,000.00	25,000,000.00	22,519,750.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/24	0.875	50,000,000.00	50,000,000.00	50,000,000.00	47,785,500.00
821809305	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/15/23	2.300	50,000,000.00	50,019,993.97	50,113,950.00	49,583,500.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/28	1.570	50,000,000.00	50,000,000.00	50,000,000.00	44,745,000.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/28	0.900	17,300,000.00	17,294,198.83	17,292,215.00	14,988,547.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/32	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,453,500.00
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/28	1.400	25,000,000.00	24,959,569.45	24,950,000.00	22,155,250.00
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/29	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,848,250.00
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/26	1.430	20,000,000.00	20,000,000.00	20,000,000.00	18,162,800.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/26	1.000	25,000,000.00	24,972,460.31	24,962,500.00	22,749,000.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/29	1.120	25,000,000.00	25,000,000.00	25,000,000.00	20,972,500.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/27	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,537,250.00
821810697	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/28	1.430	25,000,000.00	25,000,000.00	25,000,000.00	22,206,000.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/31	1.380	25,000,000.00	25,000,000.00	25,000,000.00	20,813,000.00
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/25	0.730	50,000,000.00	50,000,000.00	50,000,000.00	46,128,500.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/28	1.600	25,000,000.00	25,000,000.00	25,000,000.00	22,502,500.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/31	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,477,250.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/30	1.740	25,000,000.00	25,000,000.00	25,000,000.00	21,662,750.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/31	1.125	22,956,000.00	22,954,086.99	22,953,704.40	18,836,545.80
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/30	1.280	50,000,000.00	49,896,597.72	49,875,000.00	41,403,500.00
821810459	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/30	1.030	25,000,000.00	24,968,231.80	24,961,250.00	20,482,000.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/26	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,956,750.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/30	1.240	48,935,000.00	48,891,414.13	48,882,639.55	39,720,539.50
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/31	1.240	25,000,000.00	25,000,000.00	25,000,000.00	20,593,000.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/27	1.040	35,500,000.00	35,500,000.00	35,500,000.00	31,530,390.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/29	1.550	20,945,000.00	20,832,902.01	20,808,857.50	18,383,217.05
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/30	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,585,000.00
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/30	1.370	50,000,000.00	50,000,000.00	50,000,000.00	41,792,500.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/32	2.120	25,000,000.00	25,000,000.00	25,000,000.00	21,601,000.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/24	2.320	18,000,000.00	18,039,094.25	18,103,140.00	17,638,740.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/33	2.350	15,150,000.00	15,150,000.00	15,150,000.00	12,931,737.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/29	3.930	25,000,000.00	24,981,924.62	24,981,250.00	24,618,250.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/32	2.320	25,000,000.00	25,000,000.00	25,000,000.00	22,019,000.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/31	2.020	25,000,000.00	25,000,000.00	25,000,000.00	21,741,250.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/28	1.570	50,000,000.00	50,000,000.00	50,000,000.00	44,745,000.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/26	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,824,750.00
845641500	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/03/27	3.490	25,000,000.00	25,000,000.00	25,000,000.00	24,280,500.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/31	1.380	25,000,000.00	25,000,000.00	25,000,000.00	20,813,000.00
821809880	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/26	0.820	25,000,000.00	25,000,000.00	25,000,000.00	22,519,750.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/32	2.050	20,000,000.00	20,000,000.00	20,000,000.00	17,202,600.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/28	1.570	50,000,000.00	50,000,000.00	50,000,000.00	44,745,000.00
821809154	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/22	2.200	24,700,000.00	24,699,727.72	24,695,801.00	24,679,005.00
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/29	2.000	20,000,000.00	20,000,000.00	20,000,000.00	17,777,800.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/30	1.240	50,000,000.00	50,000,000.00	50,000,000.00	41,294,500.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/29	4.330	50,000,000.00	50,000,000.00	50,000,000.00	49,696,500.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/32	2.230	25,000,000.00	25,000,000.00	25,000,000.00	21,770,000.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/30	1.340	25,000,000.00	25,000,000.00	25,000,000.00	20,826,750.00
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/32	1.800	25,000,000.00	24,991,822.63	24,991,250.00	21,080,250.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/26	1.290	25,000,000.00	25,000,000.00	25,000,000.00	22,646,250.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/28	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,402,000.00
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/24	2.320	50,000,000.00	50,108,595.16	50,286,500.00	48,996,500.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/26	1.290	12,000,000.00	11,989,656.99	11,988,000.00	10,870,200.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/31	1.170	37,000,000.00	36,826,543.76	36,794,280.00	29,907,840.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/30	1.300	50,000,000.00	50,000,000.00	50,000,000.00	41,566,500.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/30	1.030	20,000,000.00	19,891,561.06	19,868,200.00	16,385,600.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/29	4.270	25,000,000.00	25,000,000.00	25,000,000.00	24,506,500.00
821809600	FEDERAL HOME LOAN BANKS	02/28/25	1.500	25,000,000.00	25,000,000.00	25,000,000.00	23,658,750.00
836624939	FEDERAL HOME LOAN BANKS	04/11/25	2.300	25,000,000.00	25,000,000.00	25,000,000.00	24,046,000.00
902860479	FEDERAL HOME LOAN BANKS	10/28/22	2.510	50,000,000.00	49,801,291.66	49,755,972.22	49,795,500.00
821809659	FEDERAL HOME LOAN BANKS	12/29/27	1.500	25,000,000.00	25,000,000.00	25,000,000.00	22,361,000.00
855441198	FEDERAL HOME LOAN BANKS	05/16/25	3.320	25,000,000.00	25,000,000.00	25,000,000.00	24,523,250.00
826608942	FEDERAL HOME LOAN BANKS	03/24/25	1.875	50,000,000.00	50,000,000.00	50,000,000.00	47,667,500.00
821809221	FEDERAL HOME LOAN BANKS	01/27/27	1.750	25,000,000.00	25,000,000.00	25,000,000.00	22,977,000.00
861464476	FEDERAL HOME LOAN BANKS	02/26/24	2.750	50,000,000.00	50,000,000.00	50,000,000.00	49,204,500.00
819993801	FEDERAL HOME LOAN BANKS	03/28/25	2.000	50,000,000.00	50,000,000.00	50,000,000.00	47,878,500.00
821809972	FEDERAL HOME LOAN BANKS	06/25/27	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,150,500.00
843475069	FEDERAL HOME LOAN BANKS	04/25/25	2.910	25,000,000.00	25,000,000.00	25,000,000.00	24,347,000.00
821108957	FEDERAL HOME LOAN BANKS	04/04/25	2.080	25,000,000.00	25,000,000.00	25,000,000.00	23,932,250.00
821809230	FEDERAL HOME LOAN BANKS	01/20/32	2.160	25,000,000.00	25,000,000.00	25,000,000.00	21,585,250.00
842850552	FEDERAL HOME LOAN BANKS	05/19/25	3.210	25,000,000.00	25,000,000.00	25,000,000.00	24,470,500.00
821809567	FEDERAL HOME LOAN BANKS	09/30/30	1.300	39,950,000.00	39,950,000.00	39,950,000.00	33,177,676.00
821810734	FEDERAL HOME LOAN BANKS	02/24/31	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,924,500.00
877589744	FEDERAL HOME LOAN BANKS	06/28/27	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,252,750.00
813949229	FEDERAL HOME LOAN BANKS	03/24/25	2.000	50,000,000.00	50,000,000.00	50,000,000.00	47,807,000.00
821809215	FEDERAL HOME LOAN BANKS	01/27/27	1.700	25,000,000.00	25,000,000.00	25,000,000.00	22,932,750.00
821809596	FEDERAL HOME LOAN BANKS	01/27/27	1.500	25,000,000.00	25,000,000.00	25,000,000.00	22,751,250.00
821809554	FEDERAL HOME LOAN BANKS	11/23/26	1.300	25,000,000.00	25,000,000.00	25,000,000.00	22,647,750.00
821852237	FEDERAL HOME LOAN BANKS	03/07/25	1.740	25,000,000.00	25,000,000.00	25,000,000.00	23,779,000.00
821810610	FEDERAL HOME LOAN BANKS	11/17/28	1.600	12,000,000.00	12,000,000.00	12,000,000.00	10,602,960.00
821810028	FEDERAL HOME LOAN BANKS	04/27/27	1.200	50,000,000.00	50,000,000.00	50,000,000.00	44,710,500.00
905002468	FEDERAL HOME LOAN BANKS	10/28/22	2.550	50,000,000.00	49,798,125.00	49,773,333.33	49,795,500.00
821810283	FEDERAL HOME LOAN BANKS	02/24/25	1.700	15,000,000.00	15,000,000.00	15,000,000.00	14,261,400.00
821808968	FEDERAL HOME LOAN BANKS	12/09/22	1.875	50,000,000.00	50,029,918.45	50,321,850.00	49,850,000.00
821809219	FEDERAL HOME LOAN BANKS	02/24/25	1.700	25,000,000.00	25,000,000.00	25,000,000.00	23,769,000.00
859220857	FEDERAL HOME LOAN BANKS	05/19/25	3.350	25,000,000.00	25,000,000.00	25,000,000.00	24,531,750.00
840297222	FEDERAL HOME LOAN BANKS	04/04/25	2.210	25,000,000.00	25,000,000.00	25,000,000.00	24,004,000.00
821810730	FEDERAL HOME LOAN BANKS	12/23/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,111,000.00
821809627	FEDERAL HOME LOAN BANKS	11/23/27	1.390	25,000,000.00	25,000,000.00	25,000,000.00	22,288,250.00
821808963	FEDERAL HOME LOAN BANKS	12/13/28	1.700	25,000,000.00	25,000,000.00	25,000,000.00	22,179,500.00
839545177	FEDERAL HOME LOAN BANKS	04/17/25	2.600	25,000,000.00	25,000,000.00	25,000,000.00	24,200,500.00
821852235	FEDERAL HOME LOAN BANKS	03/03/25	2.000	25,000,000.00	25,000,000.00	25,000,000.00	23,928,250.00
821809610	FEDERAL HOME LOAN BANKS	02/28/25	1.550	25,000,000.00	25,000,000.00	25,000,000.00	23,679,500.00
821809632	FEDERAL HOME LOAN BANKS	10/27/27	1.400	25,000,000.00	25,000,000.00	25,000,000.00	22,332,500.00
837511314	FEDERAL HOME LOAN BANKS	04/28/25	3.020	25,000,000.00	25,000,000.00	25,000,000.00	24,398,000.00
821809680	FEDERAL HOME LOAN BANKS	03/30/26	1.030	25,000,000.00	25,000,000.00	25,000,000.00	22,740,500.00
821809167	FEDERAL HOME LOAN BANKS	01/26/29	1.875	25,000,000.00	25,000,000.00	25,000,000.00	22,342,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/30	1.210	50,000,000.00	50,000,000.00	50,000,000.00	41,210,500.00
853951950	FEDERAL HOME LOAN BANKS	05/12/25	3.200	25,000,000.00	25,000,000.00	25,000,000.00	24,474,000.00
821810000	FEDERAL HOME LOAN BANKS	10/02/30	1.080	50,000,000.00	50,000,000.00	50,000,000.00	40,801,500.00
821810786	FEDERAL HOME LOAN BANKS	01/27/33	1.495	50,000,000.00	50,000,000.00	50,000,000.00	39,826,000.00
821809234	FEDERAL HOME LOAN BANKS	01/27/32	2.250	22,700,000.00	22,700,000.00	22,700,000.00	19,726,073.00
821809174	FEDERAL HOME LOAN BANKS	11/25/26	2.080	50,000,000.00	50,000,000.00	50,000,000.00	46,673,000.00
870006889	FEDERAL HOME LOAN BANKS	06/27/25	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,584,750.00
841371341	FEDERAL HOME LOAN BANKS	04/21/27	3.260	25,000,000.00	25,000,000.00	25,000,000.00	24,110,500.00
850346592	FEDERAL HOME LOAN BANKS	05/23/25	3.450	25,000,000.00	25,000,000.00	25,000,000.00	24,573,750.00
821810681	FEDERAL HOME LOAN BANKS	01/28/31	1.320	50,000,000.00	50,000,000.00	50,000,000.00	41,239,500.00
826608940	FEDERAL HOME LOAN BANKS	03/24/25	2.040	25,000,000.00	25,000,000.00	25,000,000.00	23,925,750.00
841085426	FEDERAL HOME LOAN BANKS	04/21/26	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,637,000.00
826608927	FEDERAL HOME LOAN BANKS	03/24/25	1.890	50,000,000.00	50,000,000.00	50,000,000.00	47,684,000.00
903576731	FEDERAL HOME LOAN BANKS	10/28/22	2.450	50,000,000.00	49,806,041.67	49,772,013.89	49,795,500.00

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
821809694	FEDERAL HOME LOAN BANKS	08/24/29	1.150	25,000,000.00	25,000,000.00	25,000,000.00	21,124,500.00
821809145	FEDERAL HOME LOAN BANKS	12/08/31	2.080	24,000,000.00	24,000,000.00	24,000,000.00	20,635,200.00
821809640	FEDERAL HOME LOAN BANKS	12/01/26	1.420	25,000,000.00	25,000,000.00	25,000,000.00	22,746,500.00
821810783	FEDERAL HOME LOAN BANKS	01/27/32	1.370	50,000,000.00	50,000,000.00	50,000,000.00	40,369,000.00
844868359	FEDERAL HOME LOAN BANKS	04/28/25	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,388,250.00
821809546	FEDERAL HOME LOAN BANKS	10/27/26	1.280	25,000,000.00	25,000,000.00	25,000,000.00	22,664,750.00
821810738	FEDERAL HOME LOAN BANKS	01/27/31	1.260	50,000,000.00	50,000,000.00	50,000,000.00	41,042,000.00
821809534	FEDERAL HOME LOAN BANKS	10/27/26	1.250	25,000,000.00	25,000,000.00	25,000,000.00	22,637,750.00
826608941	FEDERAL HOME LOAN BANKS	03/24/25	2.030	50,000,000.00	50,000,000.00	50,000,000.00	47,840,000.00
869387879	FEDERAL HOME LOAN BANKS	06/27/25	3.335	25,000,000.00	25,000,000.00	25,000,000.00	24,508,250.00
844868360	FEDERAL HOME LOAN BANKS	04/25/25	3.000	50,000,000.00	50,000,000.00	50,000,000.00	48,781,500.00
906139916	FEDERAL HOME LOAN BANKS	10/28/22	2.470	42,658,000.00	42,491,171.68	42,473,610.80	42,483,528.78
828331469	FEDERAL HOME LOAN BANKS	03/28/25	2.000	50,000,000.00	50,000,000.00	50,000,000.00	47,799,000.00
820231279	FEDERAL HOME LOAN BANKS	03/24/25	2.040	25,000,000.00	25,000,000.00	25,000,000.00	23,925,750.00
821810696	FEDERAL HOME LOAN BANKS	02/03/31	1.320	50,000,000.00	50,000,000.00	50,000,000.00	41,221,000.00
821809943	FEDERAL HOME LOAN BANKS	12/08/23	0.500	50,000,000.00	49,980,449.74	49,968,500.00	48,155,500.00
821809149	FEDERAL HOME LOAN BANKS	07/06/27	1.020	24,185,000.00	24,180,808.90	24,178,953.75	21,360,917.55
821809307	FEDERAL HOME LOAN BANKS	08/10/28	1.020	32,995,000.00	32,995,000.00	32,995,000.00	28,297,501.85
838488791	FEDERAL HOME LOAN BANKS	04/14/25	2.600	25,000,000.00	25,000,000.00	25,000,000.00	24,202,500.00
821809161	FEDERAL HOME LOAN BANKS	01/19/29	1.770	25,000,000.00	25,000,000.00	25,000,000.00	22,222,750.00
851779930	FEDERAL HOME LOAN BANKS	05/09/25	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,519,250.00
821810687	FEDERAL HOME LOAN BANKS	01/27/27	1.650	25,000,000.00	25,000,000.00	25,000,000.00	22,888,000.00
850346601	FEDERAL HOME LOAN BANKS	05/05/25	3.100	25,000,000.00	25,000,000.00	25,000,000.00	24,429,000.00
821809587	FEDERAL HOME LOAN BANKS	11/25/26	2.080	40,950,000.00	40,950,000.00	40,950,000.00	38,225,187.00
858143703	FEDERAL HOME LOAN BANKS	06/07/27	3.250	25,000,000.00	25,000,000.00	25,000,000.00	24,222,000.00
821809148	FEDERAL HOME LOAN BANKS	09/08/23	0.520	50,000,000.00	50,000,000.00	50,000,000.00	48,343,500.00
821809636	FEDERAL HOME LOAN BANKS	12/01/26	1.400	25,000,000.00	25,000,000.00	25,000,000.00	22,728,750.00
821809460	FEDERAL HOME LOAN BANKS	11/12/26	1.100	30,000,000.00	30,000,000.00	30,000,000.00	27,009,600.00
819378330	FEDERAL HOME LOAN BANKS	03/28/25	2.000	50,000,000.00	50,000,000.00	50,000,000.00	47,799,000.00
821809202	FEDERAL HOME LOAN BANKS	12/16/26	2.020	50,000,000.00	50,000,000.00	50,000,000.00	46,550,500.00
821809655	FEDERAL HOME LOAN BANKS	12/30/26	1.500	25,000,000.00	25,000,000.00	25,000,000.00	22,787,250.00
811657280	FEDERAL HOME LOAN BANKS	03/07/25	2.010	25,000,000.00	25,000,000.00	25,000,000.00	23,928,500.00
870007040	FEDERAL HOME LOAN BANKS	06/29/27	3.800	25,000,000.00	25,000,000.00	25,000,000.00	24,421,500.00
821809243	FEDERAL HOME LOAN BANKS	03/14/31	1.500	25,000,000.00	24,764,429.00	24,723,000.00	21,459,250.00
841371336	FEDERAL HOME LOAN BANKS	05/12/25	3.120	25,000,000.00	25,000,000.00	25,000,000.00	24,437,500.00
821810778	FEDERAL HOME LOAN BANKS	02/17/32	1.350	50,000,000.00	50,000,000.00	50,000,000.00	40,234,500.00
821810791	FEDERAL HOME LOAN BANKS	01/27/33	1.500	50,000,000.00	50,000,000.00	50,000,000.00	39,857,500.00
821809529	FEDERAL HOME LOAN BANKS	12/23/30	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,555,500.00
821810693	FEDERAL HOME LOAN BANKS	01/27/27	1.660	25,000,000.00	25,000,000.00	25,000,000.00	22,897,000.00
821809562	FEDERAL HOME LOAN BANKS	11/23/26	1.375	25,000,000.00	25,000,000.00	25,000,000.00	22,715,500.00
850346595	FEDERAL HOME LOAN BANKS	05/23/25	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,594,750.00
821809583	FEDERAL HOME LOAN BANKS	12/30/30	1.250	40,440,000.00	40,440,000.00	40,440,000.00	33,235,209.60
903267040	FEDERAL HOME LOAN BANKS	10/28/22	2.515	50,000,000.00	49,800,895.83	49,755,486.11	49,795,500.00
849799807	FEDERAL HOME LOAN BANKS	05/23/25	3.400	25,000,000.00	25,000,000.00	25,000,000.00	24,551,250.00
821810727	FEDERAL HOME LOAN BANKS	10/08/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,337,000.00
836624936	FEDERAL HOME LOAN BANKS	04/11/25	2.300	25,000,000.00	25,000,000.00	25,000,000.00	24,046,000.00
903576733	FEDERAL HOME LOAN BANKS	10/28/22	2.450	50,000,000.00	49,806,041.67	49,772,013.89	49,795,500.00
867882855	FEDERAL HOME LOAN BANKS	02/26/24	2.625	25,000,000.00	25,000,000.00	25,000,000.00	24,561,250.00
821809368	FEDERAL HOME LOAN BANKS	12/16/30	1.280	33,200,000.00	33,191,741.86	33,190,040.00	27,377,052.00
821809611	FEDERAL HOME LOAN BANKS	12/21/27	1.610	25,000,000.00	25,000,000.00	25,000,000.00	22,487,250.00
870006897	FEDERAL HOME LOAN BANKS	06/27/25	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,584,750.00
821810799	FEDERAL HOME LOAN BANKS	01/27/27	1.520	50,000,000.00	50,000,000.00	50,000,000.00	45,539,500.00
856727044	FEDERAL HOME LOAN BANKS	02/26/24	2.625	50,000,000.00	50,000,000.00	50,000,000.00	49,122,500.00
821809199	FEDERAL HOME LOAN BANKS	12/30/27	0.875	22,000,000.00	22,000,000.00	22,000,000.00	19,066,080.00
837511310	FEDERAL HOME LOAN BANKS	04/25/25	3.020	25,000,000.00	25,000,000.00	25,000,000.00	24,400,500.00
821809241	FEDERAL HOME LOAN BANKS	02/17/32	2.400	25,000,000.00	25,000,000.00	25,000,000.00	21,948,000.00
821809650	FEDERAL HOME LOAN BANKS	02/24/31	1.460	25,000,000.00	25,000,000.00	25,000,000.00	20,813,750.00
821852239	FEDERAL HOME LOAN BANKS	03/10/25	2.000	25,000,000.00	25,000,000.00	25,000,000.00	23,919,500.00
833040183	FEDERAL HOME LOAN BANKS	04/27/27	3.250	50,000,000.00	50,000,000.00	50,000,000.00	48,199,500.00
877589745	FEDERAL HOME LOAN BANKS	06/28/27	4.260	25,000,000.00	25,000,000.00	25,000,000.00	24,669,250.00
821810420	FEDERAL HOME LOAN BANKS	12/30/30	1.290	19,875,000.00	19,875,000.00	19,875,000.00	16,386,738.75
835023450	FEDERAL HOME LOAN BANKS	04/28/25	3.010	25,000,000.00	25,000,000.00	25,000,000.00	24,393,250.00
835023451	FEDERAL HOME LOAN BANKS	04/28/25	3.020	25,000,000.00	24,996,684.14	24,996,250.00	24,398,000.00
821809953	FEDERAL HOME LOAN BANKS	07/28/27	0.770	50,000,000.00	50,000,000.00	50,000,000.00	43,574,000.00
821809606	FEDERAL HOME LOAN BANKS	04/27/29	1.550	25,000,000.00	25,000,000.00	25,000,000.00	21,830,000.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809143	FEDERAL HOME LOAN BANKS	09/08/23	0.520	50,000,000.00	50,000,000.00	50,000,000.00	48,343,500.00
821809996	FEDERAL HOME LOAN BANKS	04/28/26	1.050	50,000,000.00	50,000,000.00	50,000,000.00	45,427,500.00
821809550	FEDERAL HOME LOAN BANKS	06/08/26	1.290	25,000,000.00	25,000,000.00	25,000,000.00	22,856,000.00
821810702	FEDERAL HOME LOAN BANKS	02/24/31	1.320	50,000,000.00	50,000,000.00	50,000,000.00	41,161,000.00
821809582	FEDERAL HOME LOAN BANKS	12/23/26	2.090	40,000,000.00	40,000,000.00	40,000,000.00	37,311,600.00
821810784	FEDERAL HOME LOAN BANKS	12/29/26	1.400	50,000,000.00	50,000,000.00	50,000,000.00	45,391,500.00
821810683	FEDERAL HOME LOAN BANKS	01/27/27	1.625	25,000,000.00	25,000,000.00	25,000,000.00	22,865,500.00
821810706	FEDERAL HOME LOAN BANKS	01/27/32	1.340	50,000,000.00	50,000,000.00	50,000,000.00	40,258,500.00
883310256	FEDERAL HOME LOAN BANKS	07/08/24	3.000	18,000,000.00	17,967,707.36	17,965,080.00	17,850,240.00
833040168	FEDERAL HOME LOAN BANKS	04/04/25	2.090	25,000,000.00	25,000,000.00	25,000,000.00	23,937,750.00
870418077	FEDERAL HOME LOAN BANKS	06/27/25	3.820	25,000,000.00	25,000,000.00	25,000,000.00	24,719,500.00
821810055	FEDERAL HOME LOAN BANKS	10/07/30	1.210	38,200,000.00	38,200,000.00	38,200,000.00	31,484,822.00
821809644	FEDERAL HOME LOAN BANKS	05/18/28	1.450	25,000,000.00	25,000,000.00	25,000,000.00	22,135,250.00
821809166	FEDERAL HOME LOAN BANKS	12/14/29	1.800	25,000,000.00	25,000,000.00	25,000,000.00	21,883,000.00
843475066	FEDERAL HOME LOAN BANKS	04/25/25	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,390,750.00
856727042	FEDERAL HOME LOAN BANKS	02/26/24	2.625	25,000,000.00	25,000,000.00	25,000,000.00	24,561,250.00
821809601	FEDERAL HOME LOAN BANKS	01/25/27	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,790,750.00
821810688	FEDERAL HOME LOAN BANKS	02/24/25	1.650	25,000,000.00	25,000,000.00	25,000,000.00	23,741,250.00
821809558	FEDERAL HOME LOAN BANKS	01/27/32	1.370	25,000,000.00	25,000,000.00	25,000,000.00	20,184,500.00
826608930	FEDERAL HOME LOAN BANKS	03/24/25	2.000	50,000,000.00	50,000,000.00	50,000,000.00	47,807,000.00
817178483	FEDERAL HOME LOAN BANKS	03/03/25	1.720	25,000,000.00	25,000,000.00	25,000,000.00	23,772,750.00
824373426	FEDERAL HOME LOAN BANKS	05/04/27	1.200	19,444,444.44	19,444,444.45	19,444,444.45	17,380,416.67
903267042	FEDERAL HOME LOAN BANKS	10/28/22	2.515	50,000,000.00	49,800,895.83	49,755,486.11	49,795,500.00
821810777	FEDERAL HOME LOAN BANKS	01/27/32	1.350	50,000,000.00	50,000,000.00	50,000,000.00	40,295,500.00
838488793	FEDERAL HOME LOAN BANKS	04/14/25	2.840	25,000,000.00	25,000,000.00	25,000,000.00	24,323,250.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/30	1.200	25,000,000.00	25,000,000.00	25,000,000.00	20,667,500.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.300	50,000,000.00	50,000,000.00	50,000,000.00	41,635,000.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/25	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,944,500.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/30	1.260	50,000,000.00	50,000,000.00	50,000,000.00	41,521,500.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/26	1.000	50,000,000.00	50,000,000.00	50,000,000.00	45,424,500.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/25	0.600	50,000,000.00	50,000,000.00	50,000,000.00	45,324,000.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.300	50,000,000.00	50,000,000.00	50,000,000.00	41,635,000.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/27	1.050	50,000,000.00	50,000,000.00	50,000,000.00	44,568,500.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/27	1.070	50,000,000.00	50,000,000.00	50,000,000.00	44,538,000.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/28	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,715,000.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,552,000.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/31	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,531,000.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/25	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,822,250.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/25	0.770	50,000,000.00	50,000,000.00	50,000,000.00	46,180,000.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/25	3.650	25,000,000.00	25,000,000.00	25,000,000.00	24,946,250.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/27	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,159,500.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/30	1.260	25,000,000.00	25,000,000.00	25,000,000.00	20,804,500.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/25	0.730	50,000,000.00	50,000,000.00	50,000,000.00	46,128,500.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/32	1.420	50,000,000.00	50,000,000.00	50,000,000.00	39,880,500.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/27	1.000	25,000,000.00	24,999,827.89	24,999,750.00	22,162,250.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/25	0.710	50,000,000.00	50,000,000.00	50,000,000.00	46,000,500.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/32	1.420	50,000,000.00	50,000,000.00	50,000,000.00	39,880,500.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/30	1.320	25,000,000.00	25,000,000.00	25,000,000.00	20,893,000.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/30	1.270	50,000,000.00	50,000,000.00	50,000,000.00	41,543,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/30	1.290	50,000,000.00	50,000,000.00	50,000,000.00	41,614,000.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.300	50,000,000.00	50,000,000.00	50,000,000.00	41,635,000.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/25	0.500	50,000,000.00	50,000,000.00	50,000,000.00	45,084,000.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/29	1.100	25,000,000.00	25,000,000.00	25,000,000.00	21,369,750.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/25	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,944,500.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/25	3.800	25,000,000.00	25,000,000.00	25,000,000.00	24,903,750.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/25	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,949,500.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/27	1.000	25,000,000.00	25,000,000.00	25,000,000.00	22,169,000.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/31	1.330	50,000,000.00	50,000,000.00	50,000,000.00	40,507,000.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/25	0.750	50,000,000.00	50,000,000.00	50,000,000.00	45,409,000.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/30	1.260	25,000,000.00	24,993,894.41	24,992,500.00	20,754,250.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/30	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,811,250.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/30	1.330	50,000,000.00	50,000,000.00	50,000,000.00	41,802,000.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/25	0.625	50,000,000.00	50,079,203.89	50,121,500.00	45,320,500.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/25	0.770	50,000,000.00	50,000,000.00	50,000,000.00	46,180,000.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/25	3.250	25,000,000.00	25,000,000.00	25,000,000.00	24,703,500.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/30	1.310	25,000,000.00	25,000,000.00	25,000,000.00	20,789,250.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/30	1.220	50,000,000.00	50,000,000.00	50,000,000.00	41,208,000.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/28	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,699,000.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/30	1.270	50,000,000.00	50,000,000.00	50,000,000.00	41,545,000.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/29	1.100	25,000,000.00	25,000,000.00	25,000,000.00	21,132,500.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,552,000.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/25	0.625	50,000,000.00	50,079,203.89	50,121,500.00	45,320,500.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/25	0.625	50,000,000.00	50,079,203.89	50,121,500.00	45,320,500.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/32	1.500	50,000,000.00	50,000,000.00	50,000,000.00	40,196,500.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/28	1.070	25,000,000.00	25,000,000.00	25,000,000.00	21,480,000.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/30	1.240	50,000,000.00	50,000,000.00	50,000,000.00	41,358,500.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.310	50,000,000.00	50,000,000.00	50,000,000.00	41,670,000.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,565,000.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.300	50,000,000.00	50,000,000.00	50,000,000.00	41,635,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/26	0.830	25,000,000.00	25,000,000.00	25,000,000.00	22,443,750.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/27	0.830	50,000,000.00	50,000,000.00	50,000,000.00	43,800,500.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/25	0.750	50,000,000.00	50,000,000.00	50,000,000.00	46,154,000.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/31	1.330	50,000,000.00	50,000,000.00	50,000,000.00	40,526,500.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.300	50,000,000.00	50,000,000.00	50,000,000.00	41,635,000.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/31	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,531,000.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/25	0.730	50,000,000.00	50,000,000.00	50,000,000.00	45,968,000.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/31	1.150	50,000,000.00	50,000,000.00	50,000,000.00	40,887,500.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,565,000.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/30	1.310	50,000,000.00	50,000,000.00	50,000,000.00	41,670,000.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/33	1.360	50,000,000.00	50,000,000.00	50,000,000.00	39,519,000.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/31	1.400	50,000,000.00	50,000,000.00	50,000,000.00	40,800,500.00
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,518,000.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/30	1.360	50,000,000.00	50,000,000.00	50,000,000.00	41,701,000.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/25	1.500	25,000,000.00	24,990,559.62	24,980,750.00	23,860,000.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/25	3.750	25,000,000.00	25,000,000.00	25,000,000.00	24,898,000.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/25	0.750	50,000,000.00	50,000,000.00	50,000,000.00	46,154,000.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/30	1.280	25,000,000.00	25,000,000.00	25,000,000.00	20,824,000.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/32	1.490	50,000,000.00	50,000,000.00	50,000,000.00	40,148,000.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/27	1.050	50,000,000.00	50,000,000.00	50,000,000.00	44,500,500.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/30	1.260	50,000,000.00	49,987,788.91	49,985,000.00	41,508,500.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,505,500.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/25	0.600	31,739,000.00	31,739,000.00	31,739,000.00	28,770,768.72
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/30	1.240	50,000,000.00	50,000,000.00	50,000,000.00	41,376,500.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/30	1.310	50,000,000.00	50,000,000.00	50,000,000.00	41,578,500.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/32	1.500	50,000,000.00	50,000,000.00	50,000,000.00	40,486,000.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/28	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,699,000.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/29	1.150	25,000,000.00	25,000,000.00	25,000,000.00	21,204,750.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/30	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,796,250.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/31	1.410	50,000,000.00	50,000,000.00	50,000,000.00	40,877,500.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/32	1.500	50,000,000.00	50,000,000.00	50,000,000.00	40,183,000.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/30	1.200	25,000,000.00	25,000,000.00	25,000,000.00	20,653,750.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/32	1.500	50,000,000.00	50,000,000.00	50,000,000.00	40,180,500.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/26	1.000	50,000,000.00	50,000,000.00	50,000,000.00	45,546,500.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/30	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,789,000.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/30	1.180	50,000,000.00	50,000,000.00	50,000,000.00	41,389,000.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/30	1.180	25,000,000.00	25,000,000.00	25,000,000.00	20,694,500.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/25	0.500	25,000,000.00	24,994,667.03	24,990,500.00	22,995,250.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/30	0.875	25,000,000.00	24,466,035.18	24,355,000.00	20,604,750.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/30	1.240	50,000,000.00	50,000,000.00	50,000,000.00	41,312,500.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/30	1.200	50,000,000.00	50,000,000.00	50,000,000.00	41,357,500.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/32	1.500	50,000,000.00	50,000,000.00	50,000,000.00	40,196,500.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/28	0.950	50,000,000.00	50,000,000.00	50,000,000.00	42,599,000.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/30	1.270	50,000,000.00	50,000,000.00	50,000,000.00	41,431,000.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/30	1.320	50,000,000.00	50,000,000.00	50,000,000.00	41,594,000.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/27	0.950	50,000,000.00	50,000,000.00	50,000,000.00	44,093,500.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/32	1.500	50,000,000.00	50,000,000.00	50,000,000.00	40,215,500.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/30	1.330	50,000,000.00	50,000,000.00	50,000,000.00	41,569,500.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/28	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,729,500.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/30	0.875	50,000,000.00	49,251,716.10	49,085,000.00	41,209,500.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/30	1.300	25,000,000.00	24,989,632.41	24,987,500.00	20,722,750.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/32	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,312,500.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/25	0.710	50,000,000.00	50,000,000.00	50,000,000.00	45,936,500.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/27	0.875	25,000,000.00	25,000,000.00	25,000,000.00	21,947,250.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/31	1.350	50,000,000.00	50,000,000.00	50,000,000.00	40,580,000.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/31	1.360	50,000,000.00	50,000,000.00	50,000,000.00	40,616,000.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/32	1.515	50,000,000.00	50,000,000.00	50,000,000.00	40,217,000.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/32	1.460	50,000,000.00	50,000,000.00	50,000,000.00	40,055,500.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/26	0.820	50,000,000.00	50,000,000.00	50,000,000.00	44,908,500.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/30	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,519,000.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/32	1.450	50,000,000.00	50,000,000.00	50,000,000.00	40,013,000.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/30	0.875	50,000,000.00	49,483,093.55	49,361,500.00	41,209,500.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/30	1.260	50,000,000.00	50,000,000.00	50,000,000.00	41,461,000.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/33	1.360	50,000,000.00	50,000,000.00	50,000,000.00	39,480,000.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/30	0.875	50,000,000.00	49,117,174.89	48,940,000.00	41,209,500.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/32	1.220	49,250,000.00	48,729,657.08	48,634,375.00	38,756,302.50
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/30	0.875	50,000,000.00	49,230,261.97	49,058,500.00	41,209,500.00
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/25	0.750	21,000,000.00	21,000,000.00	21,000,000.00	19,247,340.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/30	1.120	25,000,000.00	25,000,000.00	25,000,000.00	20,573,500.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/30	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,805,000.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/30	1.200	50,000,000.00	50,000,000.00	50,000,000.00	41,265,000.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/32	1.450	50,000,000.00	50,000,000.00	50,000,000.00	40,074,000.00
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/31	1.365	50,000,000.00	50,000,000.00	50,000,000.00	40,773,500.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/30	1.240	50,000,000.00	50,000,000.00	50,000,000.00	41,274,000.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/32	1.220	50,000,000.00	49,472,099.99	49,375,000.00	39,346,500.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/30	1.330	50,000,000.00	50,000,000.00	50,000,000.00	41,567,000.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/33	1.610	50,000,000.00	50,000,000.00	50,000,000.00	40,459,500.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/32	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,312,500.00
878636234	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/07/22	1.850	50,000,000.00	49,907,500.00	49,745,625.00	49,871,000.00
843475065	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/26/22	1.250	50,000,000.00	49,904,513.89	49,675,347.22	49,800,500.00
844418912	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/31/22	1.300	40,000,000.00	39,913,333.33	39,727,000.00	39,828,000.00
821809671	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/15/23	1.140	25,000,000.00	24,867,791.67	24,712,625.00	24,633,000.00
885802869	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/11/22	2.220	50,000,000.00	49,876,666.67	49,722,500.00	49,855,000.00
828332997	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/02/22	0.910	50,000,000.00	49,998,736.11	49,796,513.89	49,997,000.00
885802868	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/11/22	2.220	50,000,000.00	49,876,666.67	49,722,500.00	49,855,000.00
902860480	FEDERAL HOME LOAN BANKS	11/18/22	2.647	50,000,000.00	49,713,241.67	49,665,448.61	49,692,500.00
907051193	FEDERAL HOME LOAN BANKS	11/30/22	2.950	50,000,000.00	49,631,250.00	49,627,152.78	49,645,000.00
886764033	FEDERAL HOME LOAN BANKS	09/19/22	2.120	50,000,000.00	49,947,000.00	49,805,666.67	49,943,500.00
888607428	FEDERAL HOME LOAN BANKS	09/21/22	2.210	50,000,000.00	49,938,611.11	49,800,486.11	49,937,500.00
834400280	FEDERAL HOME LOAN BANKS	03/01/23	1.580	50,000,000.00	49,602,805.55	49,275,833.33	49,207,000.00
901067190	FEDERAL HOME LOAN BANKS	10/21/22	2.400	50,000,000.00	49,833,333.34	49,776,666.67	49,818,500.00
876366180	FEDERAL HOME LOAN BANKS	09/23/22	1.840	50,000,000.00	49,943,777.78	49,767,444.44	49,931,000.00
876366172	FEDERAL HOME LOAN BANKS	09/02/22	1.660	50,000,000.00	49,997,694.44	49,838,611.11	49,997,000.00
898326316	FEDERAL HOME LOAN BANKS	10/14/22	2.400	50,000,000.00	49,856,666.67	49,776,666.67	49,844,000.00
836386591	FEDERAL HOME LOAN BANKS	10/05/22	1.070	50,000,000.00	49,949,472.22	49,732,500.00	49,878,000.00
899594362	FEDERAL HOME LOAN BANKS	10/14/22	2.350	50,000,000.00	49,859,652.78	49,787,847.22	49,844,000.00
878042074	FEDERAL HOME LOAN BANKS	09/06/22	1.680	50,000,000.00	49,988,333.33	49,839,000.00	49,984,500.00
905002470	FEDERAL HOME LOAN BANKS	11/04/22	2.590	50,000,000.00	49,769,777.78	49,744,597.22	49,747,500.00
892060330	FEDERAL HOME LOAN BANKS	10/24/22	2.500	50,000,000.00	49,815,972.22	49,687,500.00	49,810,000.00
827400276	FEDERAL HOME LOAN BANKS	09/20/22	0.870	50,000,000.00	49,977,041.67	49,783,708.33	49,940,500.00
899279679	FEDERAL HOME LOAN BANKS	11/09/22	2.638	50,000,000.00	49,747,191.67	49,666,586.11	49,727,500.00
884842980	FEDERAL HOME LOAN BANKS	09/12/22	1.890	50,000,000.00	49,971,125.00	49,834,625.00	49,965,500.00
899958833	FEDERAL HOME LOAN BANKS	10/14/22	2.350	26,449,000.00	26,374,759.13	26,338,501.96	26,366,479.12
876366171	FEDERAL HOME LOAN BANKS	09/02/22	1.660	50,000,000.00	49,997,694.44	49,838,611.11	49,997,000.00
876366179	FEDERAL HOME LOAN BANKS	09/23/22	1.840	50,000,000.00	49,943,777.78	49,767,444.44	49,931,000.00
907482874	FEDERAL HOME LOAN BANKS	09/06/22	2.100	50,000,000.00	49,985,416.67	49,982,500.00	49,984,500.00
877653376	FEDERAL HOME LOAN BANKS	09/06/22	1.670	50,000,000.00	49,988,402.78	49,837,638.89	49,984,500.00
888658149	FEDERAL HOME LOAN BANKS	10/19/22	2.495	50,000,000.00	49,833,666.67	49,684,659.72	49,828,000.00
869398891	FEDERAL HOME LOAN BANKS	09/09/22	1.350	50,000,000.00	49,985,000.00	49,829,375.00	49,974,500.00
901997995	FEDERAL HOME LOAN BANKS	11/16/22	2.615	50,000,000.00	49,723,972.23	49,669,493.06	49,700,000.00
903609911	FEDERAL HOME LOAN BANKS	10/25/22	2.450	50,000,000.00	49,816,250.00	49,782,222.22	49,806,500.00
869398888	FEDERAL HOME LOAN BANKS	09/09/22	1.350	50,000,000.00	49,985,000.00	49,829,375.00	49,974,500.00
906139918	FEDERAL HOME LOAN BANKS	11/08/22	2.545	50,000,000.00	49,759,638.89	49,738,430.56	49,731,500.00
836386592	FEDERAL HOME LOAN BANKS	10/05/22	1.070	50,000,000.00	49,949,472.22	49,732,500.00	49,878,000.00
904117749	FEDERAL HOME LOAN BANKS	11/23/22	2.800	50,000,000.00	49,677,222.22	49,646,111.11	49,672,500.00
851779921	FEDERAL HOME LOAN BANKS	05/01/23	2.030	50,000,000.00	49,317,694.44	48,985,000.00	48,937,000.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
871119343	FEDERAL HOME LOAN BANKS	09/15/22	1.840	50,000,000.00	49,964,222.22	49,764,888.89	49,955,500.00
885350080	FEDERAL HOME LOAN BANKS	09/07/22	2.000	50,000,000.00	49,983,333.33	49,844,444.44	49,981,000.00
866508577	FEDERAL HOME LOAN BANKS	09/02/22	1.190	50,000,000.00	49,998,347.22	49,849,597.22	49,997,000.00
903609910	FEDERAL HOME LOAN BANKS	10/25/22	2.450	50,000,000.00	49,816,250.00	49,782,222.22	49,806,500.00
897740431	FEDERAL HOME LOAN BANKS	10/11/22	2.340	50,000,000.00	49,870,000.00	49,782,250.00	49,855,000.00
899594360	FEDERAL HOME LOAN BANKS	10/17/22	2.370	29,971,000.00	29,880,237.82	29,836,829.82	29,872,095.70
893603157	FEDERAL HOME LOAN BANKS	10/11/22	2.350	50,000,000.00	49,869,444.44	49,758,472.22	49,855,000.00
896241426	FEDERAL HOME LOAN BANKS	10/05/22	2.330	50,000,000.00	49,889,972.22	49,792,888.89	49,878,000.00
888607427	FEDERAL HOME LOAN BANKS	09/21/22	2.210	50,000,000.00	49,938,611.11	49,800,486.11	49,937,500.00
893603156	FEDERAL HOME LOAN BANKS	10/18/22	2.400	50,000,000.00	49,843,333.33	49,730,000.00	49,831,500.00
869398892	FEDERAL HOME LOAN BANKS	09/09/22	1.350	50,000,000.00	49,985,000.00	49,829,375.00	49,974,500.00
902860478	FEDERAL HOME LOAN BANKS	11/18/22	2.647	50,000,000.00	49,713,241.67	49,665,448.61	49,692,500.00
869398887	FEDERAL HOME LOAN BANKS	09/09/22	1.350	50,000,000.00	49,985,000.00	49,829,375.00	49,974,500.00
892060332	FEDERAL HOME LOAN BANKS	10/24/22	2.500	50,000,000.00	49,815,972.22	49,687,500.00	49,810,000.00
876366182	FEDERAL HOME LOAN BANKS	09/23/22	1.840	50,000,000.00	49,943,777.78	49,767,444.44	49,931,000.00
906623691	FEDERAL HOME LOAN BANKS	11/07/22	2.700	50,000,000.00	49,748,750.00	49,737,500.00	49,735,500.00
878636237	FEDERAL HOME LOAN BANKS	09/14/22	1.800	50,000,000.00	49,967,500.00	49,810,000.00	49,959,500.00
889029433	FEDERAL HOME LOAN BANKS	09/29/22	2.210	50,000,000.00	49,914,055.55	49,782,069.44	49,912,500.00
822768352	FEDERAL HOME LOAN BANKS	10/03/22	0.215	50,000,000.00	49,990,444.44	49,917,583.33	49,884,000.00
876366181	FEDERAL HOME LOAN BANKS	09/23/22	1.840	50,000,000.00	49,943,777.78	49,767,444.44	49,931,000.00
907482875	FEDERAL HOME LOAN BANKS	09/06/22	2.100	50,000,000.00	49,985,416.67	49,982,500.00	49,984,500.00
902860481	FEDERAL HOME LOAN BANKS	11/10/22	2.535	50,000,000.00	49,753,541.67	49,704,250.00	49,724,000.00
875182949	FEDERAL HOME LOAN BANKS	09/21/22	1.868	50,000,000.00	49,948,111.11	49,763,905.56	49,937,500.00
889695445	FEDERAL HOME LOAN BANKS	10/21/22	2.497	50,000,000.00	49,826,597.22	49,684,406.94	49,818,500.00
896241421	FEDERAL HOME LOAN BANKS	11/02/22	2.507	50,000,000.00	49,784,119.45	49,683,143.06	49,755,500.00
905002469	FEDERAL HOME LOAN BANKS	11/04/22	2.590	50,000,000.00	49,769,777.78	49,744,597.22	49,747,500.00
907051192	FEDERAL HOME LOAN BANKS	11/30/22	2.950	50,000,000.00	49,631,250.00	49,627,152.78	49,645,000.00
878042071	FEDERAL HOME LOAN BANKS	09/02/22	1.625	50,000,000.00	49,997,743.06	49,853,298.61	49,997,000.00
907038873	FEDERAL HOME LOAN BANKS	10/26/22	2.750	50,000,000.00	49,789,930.55	49,786,111.11	49,803,000.00
836386594	FEDERAL HOME LOAN BANKS	10/05/22	1.070	50,000,000.00	49,949,472.22	49,732,500.00	49,878,000.00
878042077	FEDERAL HOME LOAN BANKS	09/06/22	1.680	50,000,000.00	49,988,333.33	49,839,000.00	49,984,500.00
878643777	FEDERAL HOME LOAN BANKS	09/01/22	1.700	50,000,000.00	50,000,000.00	49,851,250.00	50,000,000.00
907038874	FEDERAL HOME LOAN BANKS	10/31/22	2.690	50,000,000.00	49,775,833.33	49,768,361.11	49,785,000.00
894921894	FEDERAL HOME LOAN BANKS	10/12/22	2.380	50,000,000.00	49,864,472.22	49,762,000.00	49,853,000.00
899242180	FEDERAL HOME LOAN BANKS	10/07/22	2.340	50,000,000.00	49,883,000.00	49,808,250.00	49,871,000.00
904448542	FEDERAL HOME LOAN BANKS	11/23/22	2.780	50,000,000.00	49,679,527.78	49,648,638.89	49,672,500.00
870007027	FEDERAL HOME LOAN BANKS	09/02/22	1.260	50,000,000.00	49,998,250.00	49,853,000.00	49,997,000.00
906139914	FEDERAL HOME LOAN BANKS	11/07/22	2.700	50,000,000.00	49,748,750.00	49,726,250.00	49,735,500.00
869342820	FEDERAL HOME LOAN BANKS	09/01/22	1.260	50,000,000.00	50,000,000.00	49,853,000.00	50,000,000.00
874729123	FEDERAL HOME LOAN BANKS	09/21/22	1.868	50,000,000.00	49,948,111.11	49,763,905.56	49,937,500.00
897740432	FEDERAL HOME LOAN BANKS	10/11/22	2.340	50,000,000.00	49,870,000.00	49,782,250.00	49,855,000.00
888658141	FEDERAL HOME LOAN BANKS	10/03/22	2.240	50,000,000.00	49,900,444.45	49,763,555.56	49,884,000.00
834462717	FEDERAL HOME LOAN BANKS	09/30/22	1.000	50,000,000.00	49,959,722.22	49,752,777.78	49,909,500.00
822768351	FEDERAL HOME LOAN BANKS	10/03/22	0.215	50,000,000.00	49,990,444.44	49,917,583.33	49,884,000.00
906623704	FEDERAL HOME LOAN BANKS	11/29/22	2.805	50,000,000.00	49,653,270.83	49,641,583.33	49,649,000.00
870006905	FEDERAL HOME LOAN BANKS	09/02/22	1.260	50,000,000.00	49,998,250.00	49,853,000.00	49,997,000.00
903576727	FEDERAL HOME LOAN BANKS	11/04/22	2.570	50,000,000.00	49,771,555.55	49,735,861.11	49,747,500.00
892907591	FEDERAL HOME LOAN BANKS	10/17/22	2.435	50,000,000.00	49,844,430.56	49,722,680.56	49,835,000.00
886107589	FEDERAL HOME LOAN BANKS	10/14/22	2.528	50,000,000.00	49,849,022.22	49,680,488.89	49,844,000.00
907038875	FEDERAL HOME LOAN BANKS	10/31/22	2.690	50,000,000.00	49,775,833.33	49,768,361.11	49,785,000.00
877452099	FEDERAL HOME LOAN BANKS	09/12/22	1.700	50,000,000.00	49,974,027.78	49,818,194.44	49,965,500.00
888658147	FEDERAL HOME LOAN BANKS	09/29/22	2.230	50,000,000.00	49,913,277.78	49,777,000.00	49,912,500.00
883876461	FEDERAL HOME LOAN BANKS	09/12/22	1.830	50,000,000.00	49,972,041.67	49,832,250.00	49,965,500.00
903576726	FEDERAL HOME LOAN BANKS	11/04/22	2.570	50,000,000.00	49,771,555.55	49,735,861.11	49,747,500.00
892907590	FEDERAL HOME LOAN BANKS	10/17/22	2.435	50,000,000.00	49,844,430.56	49,722,680.56	49,835,000.00
888658150	FEDERAL HOME LOAN BANKS	10/03/22	2.240	50,000,000.00	49,900,444.45	49,763,555.56	49,884,000.00
877653380	FEDERAL HOME LOAN BANKS	09/06/22	1.670	50,000,000.00	49,988,402.78	49,837,638.89	49,984,500.00
890736611	FEDERAL HOME LOAN BANKS	10/07/22	2.360	50,000,000.00	49,882,000.00	49,757,444.44	49,871,000.00
896686859	FEDERAL HOME LOAN BANKS	11/08/22	2.520	50,000,000.00	49,762,000.00	49,660,500.00	49,731,500.00
896686863	FEDERAL HOME LOAN BANKS	11/14/22	2.550	50,000,000.00	49,737,916.66	49,635,208.33	49,708,000.00
904117752	FEDERAL HOME LOAN BANKS	11/07/22	2.610	50,000,000.00	49,757,125.00	49,724,500.00	49,735,500.00
906623687	FEDERAL HOME LOAN BANKS	11/07/22	2.700	50,000,000.00	49,748,750.00	49,737,500.00	49,735,500.00
906139915	FEDERAL HOME LOAN BANKS	11/08/22	2.545	50,000,000.00	49,759,638.89	49,738,430.56	49,731,500.00
876366178	FEDERAL HOME LOAN BANKS	09/23/22	1.840	50,000,000.00	49,943,777.78	49,767,444.44	49,931,000.00
857576701	FEDERAL HOME LOAN BANKS	11/16/22	1.520	50,000,000.00	49,839,555.56	49,615,777.78	49,700,000.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
901997993	FEDERAL HOME LOAN BANKS	11/16/22	2.615	50,000,000.00	49,723,972.23	49,669,493.06	49,700,000.00
889029435	FEDERAL HOME LOAN BANKS	09/29/22	2.210	50,000,000.00	49,914,055.55	49,782,069.44	49,912,500.00
871119347	FEDERAL HOME LOAN BANKS	09/15/22	1.840	50,000,000.00	49,964,222.22	49,764,888.89	49,955,500.00
885350067	FEDERAL HOME LOAN BANKS	09/14/22	1.900	50,000,000.00	49,965,694.44	49,831,111.11	49,959,500.00
878042073	FEDERAL HOME LOAN BANKS	09/12/22	1.695	50,000,000.00	49,974,104.17	49,823,437.50	49,965,500.00
888658148	FEDERAL HOME LOAN BANKS	10/19/22	2.495	50,000,000.00	49,833,666.67	49,684,659.72	49,828,000.00
900293455	FEDERAL HOME LOAN BANKS	10/17/22	2.330	50,000,000.00	49,851,138.89	49,786,416.67	49,835,000.00
907038876	FEDERAL HOME LOAN BANKS	11/08/22	2.690	50,000,000.00	49,745,944.44	49,738,472.22	49,731,500.00
836386593	FEDERAL HOME LOAN BANKS	10/05/22	1.070	50,000,000.00	49,949,472.22	49,732,500.00	49,878,000.00
890063916	FEDERAL HOME LOAN BANKS	10/07/22	2.300	50,000,000.00	49,885,000.00	49,754,027.78	49,871,000.00
888658145	FEDERAL HOME LOAN BANKS	09/14/22	2.205	50,000,000.00	49,960,187.50	49,828,500.00	49,959,500.00
827400277	FEDERAL HOME LOAN BANKS	09/20/22	0.870	50,000,000.00	49,977,041.67	49,783,708.33	49,940,500.00
907482878	FEDERAL HOME LOAN BANKS	09/06/22	2.100	50,000,000.00	49,985,416.67	49,982,500.00	49,984,500.00
876366177	FEDERAL HOME LOAN BANKS	09/23/22	1.840	50,000,000.00	49,943,777.78	49,767,444.44	49,931,000.00
834462716	FEDERAL HOME LOAN BANKS	09/30/22	1.000	50,000,000.00	49,959,722.22	49,752,777.78	49,909,500.00
906139917	FEDERAL HOME LOAN BANKS	11/07/22	2.700	50,000,000.00	49,748,750.00	49,726,250.00	49,735,500.00
889029432	FEDERAL HOME LOAN BANKS	09/27/22	2.210	50,000,000.00	49,920,194.44	49,788,208.33	49,918,500.00
906623706	FEDERAL HOME LOAN BANKS	11/29/22	2.805	50,000,000.00	49,653,270.83	49,641,583.33	49,649,000.00
878643778	FEDERAL HOME LOAN BANKS	09/01/22	1.700	50,000,000.00	50,000,000.00	49,851,250.00	50,000,000.00
884842978	FEDERAL HOME LOAN BANKS	09/12/22	1.890	50,000,000.00	49,971,125.00	49,834,625.00	49,965,500.00
866508574	FEDERAL HOME LOAN BANKS	09/02/22	1.190	50,000,000.00	49,998,347.22	49,849,597.22	49,997,000.00
888658144	FEDERAL HOME LOAN BANKS	09/14/22	2.205	50,000,000.00	49,960,187.50	49,828,500.00	49,959,500.00
878636233	FEDERAL HOME LOAN BANKS	09/14/22	1.800	50,000,000.00	49,967,500.00	49,810,000.00	49,959,500.00
869342802	FEDERAL HOME LOAN BANKS	09/01/22	1.260	50,000,000.00	50,000,000.00	49,853,000.00	50,000,000.00
899242179	FEDERAL HOME LOAN BANKS	10/14/22	2.400	50,000,000.00	49,856,666.67	49,780,000.00	49,844,000.00
899594361	FEDERAL HOME LOAN BANKS	10/14/22	2.350	50,000,000.00	49,859,652.78	49,787,847.22	49,844,000.00
893603160	FEDERAL HOME LOAN BANKS	10/11/22	2.350	50,000,000.00	49,869,444.44	49,758,472.22	49,855,000.00
AGENCIES TOTAL				**23,207,270,444.44**	**23,182,926,782.37**	**23,166,846,719.75**	**21,209,540,458.54**
888663305	Australia and New Zealand Banking Group Limited	09/22/22	2.350	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
888663304	Australia and New Zealand Banking Group Limited	09/22/22	2.350	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
885802867	Bank of Montreal - Chicago Branch	09/16/22	2.230	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
877448699	Bank of Montreal - Chicago Branch	09/02/22	2.020	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
861158815	Bank of Nova Scotia - Houston Branch	11/21/22	2.080	50,000,000.00	50,000,000.00	50,000,000.00	49,915,500.00
861158789	Bank of Nova Scotia - Houston Branch	11/21/22	2.080	50,000,000.00	50,000,000.00	50,000,000.00	49,915,500.00
902000353	Credit Agricole Corporate And Investment Bank, New	10/18/22	2.550	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00
890736612	Credit Agricole Corporate And Investment Bank, New	09/30/22	2.520	50,000,000.00	50,000,000.00	50,000,000.00	50,005,500.00
894921893	Credit Agricole Corporate And Investment Bank, New	10/03/22	2.400	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
883310255	Credit Agricole Corporate And Investment Bank, New	09/07/22	2.250	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
902000354	Credit Suisse AG, New York Branch	11/15/22	3.070	50,000,000.00	50,000,000.00	50,000,000.00	50,007,000.00
877653383	Credit Suisse AG, New York Branch	09/30/22	2.340	50,000,000.00	50,000,000.00	50,000,000.00	49,997,500.00
888658143	Credit Suisse AG, New York Branch	10/17/22	2.780	50,000,000.00	50,000,000.00	50,000,000.00	50,014,500.00
870570559	Credit Suisse AG, New York Branch	09/09/22	1.720	50,000,000.00	50,000,000.00	50,000,000.00	49,992,000.00
873557258	Credit Suisse AG, New York Branch	09/19/22	2.220	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00
870418062	Credit Suisse AG, New York Branch	09/13/22	1.840	50,000,000.00	50,000,000.00	50,000,000.00	49,990,500.00
906139913	DNB Bank ASA - New York Branch	10/26/22	2.580	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00
902860482	DNB Bank ASA - New York Branch	10/21/22	2.490	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00
886775217	DNB Bank ASA - New York Branch	09/20/22	2.150	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00
899279677	DNB Bank ASA - New York Branch	10/12/22	2.490	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
892907592	DNB Bank ASA - New York Branch	10/03/22	2.350	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
884842983	DNB Bank ASA - New York Branch	09/13/22	2.050	50,000,000.00	50,000,000.00	50,000,000.00	49,995,500.00
892907588	MUFG Union Bank, National Association	10/17/22	2.770	50,000,000.00	50,000,000.00	50,000,000.00	50,011,000.00
903267765	MUFG Union Bank, National Association	11/01/22	2.870	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00
903267764	MUFG Union Bank, National Association	11/01/22	2.870	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00
877653377	MUFG Union Bank, National Association	09/16/22	2.050	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00
877653379	MUFG Union Bank, National Association	09/16/22	2.050	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00
903576734	MUFG Union Bank, National Association	12/01/22	3.050	50,000,000.00	50,000,000.00	50,000,000.00	50,005,000.00
906623693	MUFG Union Bank, National Association	11/30/22	3.000	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
896780014	Nordea ABP - New York Branch	10/04/22	2.400	50,000,000.00	50,000,000.00	50,000,000.00	50,001,000.00
877448696	Nordea ABP - New York Branch	09/30/22	2.080	50,000,000.00	50,000,000.00	50,000,000.00	49,989,000.00
897184058	Nordea ABP - New York Branch	10/05/22	2.400	50,000,000.00	50,000,000.00	50,000,000.00	50,000,500.00
900293457	Nordea ABP - New York Branch	10/14/22	2.470	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
904117753	Nordea ABP - New York Branch	10/25/22	2.460	50,000,000.00	50,000,000.00	50,000,000.00	49,990,000.00
893603163	Nordea ABP - New York Branch	10/28/22	2.630	50,000,000.00	50,000,000.00	50,000,000.00	50,000,500.00
903576730	Svenska Handels AB Publ - New York Branch	11/22/22	2.760	50,000,000.00	50,000,000.00	50,000,000.00	50,000,500.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
CD TOTAL				**1,800,000,000.00**	**1,800,000,000.00**	**1,800,000,000.00**	**1,799,790,500.00**
821809411	TOYOTA MOTOR CREDIT CORP	06/18/24	0.500	11,000,000.00	10,992,165.12	10,986,910.00	10,401,050.00
CORP NOTE FXD TOTAL				**11,000,000.00**	**10,992,165.12**	**10,986,910.00**	**10,401,050.00**
890063921	Atlantic Asset Securitization Corp.	10/19/22	2.790	46,500,000.00	46,327,020.00	46,179,266.25	46,331,670.00
900293454	Atlantic Asset Securitization Corp.	11/15/22	2.890	50,000,000.00	49,698,958.34	49,618,680.56	49,692,000.00
903576729	Atlantic Asset Securitization Corp.	11/21/22	2.890	25,000,000.00	24,837,437.50	24,817,368.06	24,830,250.00
896241425	Atlantic Asset Securitization Corp.	10/03/22	2.450	50,000,000.00	49,891,111.11	49,789,027.78	49,883,500.00
892077159	Atlantic Asset Securitization Corp.	10/24/22	2.800	50,000,000.00	49,793,888.89	49,650,000.00	49,797,500.00
896254229	Atlantic Asset Securitization Corp.	10/07/22	2.450	50,000,000.00	49,877,500.00	49,782,222.22	49,868,000.00
862095104	Atlantic Asset Securitization Corp.	09/07/22	1.630	41,000,000.00	40,988,861.67	40,806,935.56	40,981,140.00
892907598	Atlantic Asset Securitization Corp.	10/20/22	2.780	25,000,000.00	24,905,402.78	24,835,902.78	24,907,500.00
904448541	Atlantic Asset Securitization Corp.	11/07/22	2.700	50,000,000.00	49,748,750.00	49,718,750.00	49,732,500.00
890063917	Atlantic Asset Securitization Corp.	10/20/22	2.790	50,000,000.00	49,810,125.00	49,651,250.00	49,815,000.00
899602467	Atlantic Asset Securitization Corp.	10/17/22	2.500	50,000,000.00	49,840,277.78	49,763,888.89	49,827,500.00
901997994	Atlantic Asset Securitization Corp.	11/16/22	2.850	38,750,000.00	38,516,854.16	38,467,770.83	38,507,425.00
875677677	Atlantic Asset Securitization Corp.	09/14/22	2.170	30,000,000.00	29,976,491.67	29,849,908.33	29,972,100.00
872001962	Atlantic Asset Securitization Corp.	09/15/22	2.100	50,000,000.00	49,959,166.67	49,731,666.67	49,950,000.00
890736608	Autobahn Funding Company, LLC	09/30/22	2.400	50,000,000.00	49,903,333.33	49,776,666.67	49,895,000.00
883876458	Autobahn Funding Company, LLC	09/09/22	2.040	50,000,000.00	49,977,333.33	49,821,500.00	49,970,500.00
890063919	Autobahn Funding Company, LLC	10/20/22	2.740	50,000,000.00	49,813,527.78	49,657,500.00	49,813,500.00
903576732	Autobahn Funding Company, LLC	10/07/22	2.440	50,000,000.00	49,878,000.00	49,844,111.11	49,867,500.00
906139919	Autobahn Funding Company, LLC	10/14/22	2.400	40,000,000.00	39,885,333.33	39,869,333.33	39,871,200.00
892907597	CAFCO LLC	11/09/22	2.940	29,646,000.00	29,478,944.79	29,391,785.55	29,481,168.24
892907596	CAFCO LLC	11/14/22	3.000	50,000,000.00	49,691,666.67	49,541,666.67	49,697,000.00
890736610	CAFCO LLC	11/07/22	2.960	50,000,000.00	49,724,555.55	49,568,333.33	49,732,000.00
889029436	CAFCO LLC	11/01/22	2.850	50,000,000.00	49,758,541.66	49,588,333.33	49,761,000.00
862870373	CAFCO LLC	09/13/22	1.490	50,000,000.00	49,975,166.67	49,782,708.33	49,957,000.00
862870374	CAFCO LLC	09/13/22	1.490	25,000,000.00	24,987,583.33	24,891,354.17	24,978,500.00
906623707	CAFCO LLC	12/05/22	3.060	50,000,000.00	49,596,250.00	49,583,500.00	49,590,000.00
889029439	CAFCO LLC	11/01/22	2.850	50,000,000.00	49,758,541.66	49,588,333.33	49,761,000.00
878042075	CAFCO LLC	10/05/22	2.320	25,000,000.00	24,945,222.22	24,842,111.11	24,937,750.00
907046663	CAFCO LLC	12/08/22	3.100	35,264,000.00	34,966,411.02	34,960,337.78	34,964,608.64
877452063	CAFCO LLC	10/05/22	2.300	50,000,000.00	49,891,388.89	49,680,555.56	49,875,500.00
890075657	Cancara Asset Securitisation Limited	09/30/22	2.430	50,000,000.00	49,902,125.00	49,763,750.00	49,895,000.00
896686868	Cancara Asset Securitisation Limited	10/04/22	2.500	30,000,000.00	29,931,250.00	29,875,000.00	29,927,700.00
890736609	Cancara Asset Securitisation Limited	10/03/22	2.440	36,400,000.00	36,321,052.44	36,227,302.22	36,315,188.00
889695446	Cancara Asset Securitisation Limited	09/27/22	2.400	50,000,000.00	49,913,333.33	49,773,333.33	49,906,000.00
897185594	Cancara Asset Securitisation Limited	11/04/22	2.740	50,000,000.00	49,756,444.44	49,665,111.11	49,745,500.00
882563514	Cancara Asset Securitisation Limited	09/02/22	2.000	50,000,000.00	49,997,222.22	49,838,888.89	49,993,500.00
888663307	Cancara Asset Securitisation Limited	09/27/22	2.340	50,000,000.00	49,915,500.00	49,775,750.00	49,906,000.00
874729120	Cancara Asset Securitisation Limited	09/20/22	2.050	50,000,000.00	49,945,902.78	49,740,902.78	49,931,500.00
889695450	Cancara Asset Securitisation Limited	09/27/22	2.400	11,900,000.00	11,879,373.33	11,846,053.33	11,877,628.00
888663306	Cancara Asset Securitisation Limited	09/22/22	2.340	50,000,000.00	49,931,750.00	49,792,000.00	49,924,500.00
885390217	Cancara Asset Securitisation Limited	09/16/22	2.200	50,000,000.00	49,954,166.67	49,801,388.89	49,946,000.00
901067193	Cancara Asset Securitisation Limited	10/17/22	2.600	50,000,000.00	49,833,888.89	49,772,500.00	49,826,500.00
902860483	Cancara Asset Securitisation Limited	10/21/22	2.630	50,000,000.00	49,817,361.11	49,766,222.22	49,809,000.00
896686865	Cancara Asset Securitisation Limited	10/04/22	2.500	50,000,000.00	49,885,416.67	49,791,666.67	49,879,500.00
897740419	Cancara Asset Securitisation Limited	11/04/22	2.760	50,000,000.00	49,754,666.67	49,662,666.67	49,745,500.00
896696070	Cancara Asset Securitisation Limited	10/05/22	2.500	50,000,000.00	49,881,944.44	49,788,194.44	49,875,500.00
901067191	Cancara Asset Securitisation Limited	10/17/22	2.600	50,000,000.00	49,833,888.89	49,772,500.00	49,826,500.00
892984034	Cancara Asset Securitisation Limited	10/04/22	2.490	50,000,000.00	49,885,875.00	49,768,291.67	49,879,500.00
885350078	Chariot Funding LLC	09/15/22	2.100	50,000,000.00	49,959,166.67	49,810,416.67	49,950,000.00
885350071	Chariot Funding LLC	09/15/22	2.040	50,000,000.00	49,960,333.33	49,815,833.33	49,950,000.00
899958835	Chariot Funding LLC	10/31/22	2.600	50,000,000.00	49,783,333.33	49,707,500.00	49,764,500.00
882563516	Chariot Funding LLC	09/07/22	2.040	50,000,000.00	49,983,000.00	49,821,500.00	49,977,000.00
901067196	Chariot Funding LLC	10/14/22	2.520	30,200,000.00	30,109,098.00	30,073,160.00	30,102,756.00
899958832	Chariot Funding LLC	10/20/22	2.510	50,000,000.00	49,829,180.55	49,755,972.22	49,813,500.00
907514020	Chariot Funding LLC	10/05/22	2.450	50,000,000.00	49,884,305.56	49,880,902.78	49,875,500.00
907047910	Chariot Funding LLC	11/30/22	3.000	50,000,000.00	49,625,000.00	49,616,666.67	49,612,000.00
907046661	Chariot Funding LLC	11/29/22	3.000	50,000,000.00	49,629,166.66	49,620,833.33	49,616,500.00
896241429	Chariot Funding LLC	10/21/22	2.690	25,576,000.00	25,480,445.23	25,423,112.36	25,478,299.68
899958834	Chariot Funding LLC	10/20/22	2.510	13,750,000.00	13,703,024.65	13,682,892.36	13,698,712.50
900293456	Chariot Funding LLC	10/19/22	2.600	50,000,000.00	49,826,666.66	49,754,444.44	49,818,000.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
903267038	Chariot Funding LLC	10/25/22	2.650	15,000,000.00	14,940,375.00	14,926,020.83	14,937,450.00
896241419	Chariot Funding LLC	10/21/22	2.700	50,000,000.00	49,812,500.00	49,700,000.00	49,809,000.00
872943612	Chariot Funding LLC	09/16/22	2.050	50,000,000.00	49,957,291.67	49,738,055.56	49,946,500.00
883310252	Chariot Funding LLC	09/07/22	2.050	50,000,000.00	49,982,916.67	49,826,319.44	49,977,000.00
884842982	Chariot Funding LLC	09/15/22	2.050	50,000,000.00	49,960,138.89	49,812,083.33	49,950,000.00
903267039	Chariot Funding LLC	10/25/22	2.650	50,000,000.00	49,801,250.00	49,753,402.78	49,791,500.00
905002471	Chariot Funding Ltd. (jersey)	11/02/22	2.690	50,000,000.00	49,768,361.11	49,742,208.33	49,755,000.00
846461712	Ciesco, LLC	10/28/22	1.810	50,000,000.00	49,856,708.33	49,539,958.33	49,778,500.00
861449064	Ciesco, LLC	09/07/22	1.540	25,000,000.00	24,993,583.33	24,887,708.33	24,988,500.00
876366188	Ciesco, LLC	10/05/22	2.290	50,000,000.00	49,891,861.11	49,672,402.78	49,875,500.00
893603159	Ciesco, LLC	11/16/22	2.940	39,700,000.00	39,453,595.34	39,343,361.67	39,450,684.00
876366189	Ciesco, LLC	10/05/22	2.290	50,000,000.00	49,891,861.11	49,672,402.78	49,875,500.00
862095106	Ciesco, LLC	09/07/22	1.500	23,500,000.00	23,494,125.00	23,398,166.67	23,489,190.00
892907595	Ciesco, LLC	11/08/22	2.930	50,000,000.00	49,723,277.78	49,576,777.78	49,726,000.00
876366187	CRC Funding, LLC	10/04/22	2.290	50,000,000.00	49,895,041.67	49,675,583.33	49,879,500.00
862095094	CRC Funding, LLC	09/06/22	1.550	25,000,000.00	24,994,618.06	24,889,131.94	24,990,250.00
889029438	CRC Funding, LLC	11/07/22	2.910	50,000,000.00	49,729,208.34	49,555,416.67	49,726,500.00
845641504	CRC Funding, LLC	09/09/22	1.600	50,000,000.00	49,982,222.22	49,700,000.00	49,970,500.00
862874298	CRC Funding, LLC	09/12/22	1.560	50,000,000.00	49,976,166.67	49,774,666.67	49,960,500.00
878636235	CRC Funding, LLC	10/12/22	2.400	50,000,000.00	49,863,333.33	49,653,333.33	49,847,000.00
906623696	CRC Funding, LLC	12/05/22	3.060	50,000,000.00	49,596,250.00	49,583,500.00	49,582,000.00
906623686	CRC Funding, LLC	12/05/22	3.060	50,000,000.00	49,596,250.00	49,583,500.00	49,582,000.00
875182947	CRC Funding, LLC	10/21/22	2.440	50,000,000.00	49,830,555.55	49,589,944.44	49,808,000.00
886764032	Credit Agricole Corporate And Investment Bank, New	09/20/22	2.390	50,000,000.00	49,936,930.55	49,777,597.22	49,935,000.00
904448544	Credit Agricole Corporate And Investment Bank, New	11/23/22	3.000	50,000,000.00	49,654,166.66	49,620,833.33	49,651,500.00
903576728	Credit Agricole Corporate And Investment Bank, New	11/04/22	2.780	50,000,000.00	49,752,888.89	49,714,277.78	49,748,000.00
906139910	Credit Agricole Corporate And Investment Bank, New	10/26/22	2.630	50,000,000.00	49,799,097.23	49,777,180.56	49,791,000.00
906139911	Credit Agricole Corporate And Investment Bank, New	11/01/22	2.730	50,000,000.00	49,768,708.33	49,745,958.33	49,762,500.00
884842981	Credit Agricole Corporate And Investment Bank, New	09/14/22	2.230	36,713,000.00	36,683,435.84	36,565,179.18	36,679,591.17
906139920	Credit Agricole Corporate And Investment Bank, New	11/01/22	2.730	50,000,000.00	49,768,708.33	49,745,958.33	49,762,500.00
885350070	Credit Agricole Corporate And Investment Bank, New	09/16/22	2.260	50,000,000.00	49,952,916.67	49,792,833.33	49,948,000.00
886764031	Credit Agricole Corporate And Investment Bank, New	09/20/22	2.390	50,000,000.00	49,936,930.55	49,777,597.22	49,935,000.00
904448540	Credit Agricole Corporate And Investment Bank, New	11/09/22	2.870	50,000,000.00	49,724,958.34	49,697,055.56	49,724,000.00
875677685	ING (U.S.) Funding LLC	09/23/22	2.140	50,000,000.00	49,934,611.11	49,726,555.56	49,923,500.00
883876460	ING (U.S.) Funding LLC	10/07/22	2.400	50,000,000.00	49,880,000.00	49,696,666.67	49,872,000.00
876366160	ING (U.S.) Funding LLC	09/22/22	2.180	50,000,000.00	49,936,416.67	49,727,500.00	49,927,000.00
886107585	ING (U.S.) Funding LLC	10/14/22	2.710	50,000,000.00	49,838,152.78	49,653,722.22	49,844,500.00
896241427	ING (U.S.) Funding LLC	11/03/22	2.730	50,000,000.00	49,761,125.00	49,647,375.00	49,753,000.00
878636236	ING (U.S.) Funding LLC	10/03/22	2.260	50,000,000.00	49,899,555.56	49,701,805.56	49,887,500.00
875182950	ING (U.S.) Funding LLC	09/20/22	2.140	50,000,000.00	49,943,527.78	49,732,500.00	49,933,500.00
877448700	ING (U.S.) Funding LLC	09/30/22	2.180	50,000,000.00	49,912,194.44	49,712,361.11	49,898,500.00
902425326	ING (U.S.) Funding LLC	11/15/22	2.840	50,000,000.00	49,704,166.67	49,645,000.00	49,694,000.00
904117750	Johnson & Johnson	12/20/22	2.920	50,000,000.00	49,553,888.89	49,517,388.89	49,572,000.00
904117754	Johnson & Johnson	12/20/22	2.920	50,000,000.00	49,553,888.89	49,517,388.89	49,572,000.00
902425327	Jupiter Securitization Company LLC	10/19/22	2.550	50,000,000.00	49,830,000.00	49,776,875.00	49,818,000.00
898330372	Jupiter Securitization Company LLC	10/14/22	2.500	50,000,000.00	49,850,694.44	49,767,361.11	49,839,000.00
883310259	Jupiter Securitization Company LLC	09/09/22	2.040	50,000,000.00	49,977,333.33	49,818,666.67	49,970,500.00
883876459	Jupiter Securitization Company LLC	09/13/22	2.050	50,000,000.00	49,965,833.33	49,809,236.11	49,957,000.00
892963468	Jupiter Securitization Company LLC	10/07/22	2.550	50,000,000.00	49,872,500.00	49,748,541.67	49,867,500.00
870418064	Jupiter Securitization Company LLC	09/12/22	1.900	50,000,000.00	49,970,972.22	49,762,500.00	49,960,500.00
897184057	Jupiter Securitization Company LLC	11/04/22	2.800	50,000,000.00	49,751,111.11	49,642,222.22	49,745,500.00
902425325	Jupiter Securitization Company LLC	10/19/22	2.550	50,000,000.00	49,830,000.00	49,776,875.00	49,818,000.00
902000356	Jupiter Securitization Company LLC	10/13/22	2.350	50,000,000.00	49,862,916.66	49,810,694.44	49,843,000.00
897184056	Jupiter Securitization Company LLC	11/04/22	2.800	25,000,000.00	24,875,555.55	24,821,111.11	24,872,750.00
897750036	Jupiter Securitization Company LLC	11/15/22	2.800	50,000,000.00	49,708,333.33	49,603,333.33	49,691,000.00
904117751	Jupiter Securitization Company LLC	10/24/22	2.700	50,000,000.00	49,801,250.00	49,767,500.00	49,796,000.00
902000355	Jupiter Securitization Company LLC	10/13/22	2.350	25,000,000.00	24,931,458.33	24,905,347.22	24,921,500.00
889695448	La Fayette Asset Securitization Llc	10/03/22	2.470	8,856,000.00	8,836,556.16	8,811,036.12	8,835,365.52
889029437	La Fayette Asset Securitization Llc	09/27/22	2.460	50,000,000.00	49,911,166.67	49,764,250.00	49,906,500.00
897184055	La Fayette Asset Securitization Llc	10/03/22	2.470	50,000,000.00	49,890,222.22	49,794,166.67	49,883,500.00
883310257	La Fayette Asset Securitization Llc	10/05/22	2.380	28,799,000.00	28,734,266.25	28,627,645.95	28,727,290.49
889695447	La Fayette Asset Securitization Llc	10/03/22	2.470	50,000,000.00	49,890,222.22	49,746,138.89	49,883,500.00
885802870	La Fayette Asset Securitization Llc	09/16/22	2.220	50,000,000.00	49,953,750.00	49,799,583.33	49,946,500.00
885802865	La Fayette Asset Securitization Llc	09/16/22	2.220	12,242,000.00	12,230,676.15	12,192,929.98	12,228,901.06
866508581	La Fayette Asset Securitization Llc	09/15/22	1.750	16,205,000.00	16,193,971.60	16,122,286.98	16,188,795.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
903576725	La Fayette Asset Securitization Llc	11/22/22	2.850	50,000,000.00	49,675,416.66	49,635,833.33	49,654,500.00
886107583	La Fayette Asset Securitization Llc	10/05/22	2.500	21,201,000.00	21,150,942.08	21,078,799.79	21,148,209.51
862095112	La Fayette Asset Securitization Llc	09/07/22	1.630	50,000,000.00	49,986,416.67	49,764,555.56	49,977,000.00
889695444	La Fayette Asset Securitization Llc	09/26/22	2.450	50,000,000.00	49,914,930.56	49,772,013.89	49,910,000.00
902425901	La Fayette Asset Securitization Llc	11/07/22	2.820	50,000,000.00	49,737,583.33	49,678,833.33	49,731,000.00
904448543	La Fayette Asset Securitization Llc	11/08/22	2.700	50,000,000.00	49,745,000.00	49,715,000.00	49,726,000.00
899602465	Mont Blanc Capital Corp	10/17/22	2.680	24,137,000.00	24,054,344.18	24,014,813.14	24,053,244.61
885350072	Mont Blanc Capital Corp	10/12/22	2.520	37,091,000.00	36,984,548.83	36,852,133.96	36,977,501.54
885802866	Mont Blanc Capital Corp	10/13/22	2.590	33,513,000.00	33,411,734.89	33,291,181.18	33,407,769.18
874729118	Mont Blanc Capital Corp	09/20/22	2.200	50,000,000.00	49,941,944.44	49,721,944.44	49,932,000.00
906623685	Mont Blanc Capital Corp	11/23/22	3.010	50,000,000.00	49,653,013.89	49,640,472.22	49,649,000.00
901067195	Mont Blanc Capital Corp	11/14/22	2.890	50,000,000.00	49,702,972.22	49,634,736.11	49,696,000.00
870418065	Mont Blanc Capital Corp	09/13/22	1.840	50,000,000.00	49,969,333.33	49,764,888.89	49,957,000.00
903576724	Mont Blanc Capital Corp	11/21/22	2.940	49,000,000.00	48,675,865.00	48,635,848.33	48,666,800.00
870006892	Mont Blanc Capital Corp	09/07/22	1.740	48,569,000.00	48,554,914.99	48,360,072.35	48,546,658.26
894921895	Natixis, New York Branch	11/01/22	2.790	50,000,000.00	49,763,625.00	49,643,500.00	49,773,000.00
886764034	Natixis, New York Branch	09/19/22	2.360	50,000,000.00	49,941,000.00	49,783,666.67	49,937,500.00
894921890	Natixis, New York Branch	11/01/22	2.800	50,000,000.00	49,762,777.78	49,642,222.22	49,773,000.00
903267041	Natixis, New York Branch	11/03/22	2.710	50,000,000.00	49,762,875.00	49,713,944.44	49,763,500.00
896780015	Natixis, New York Branch	11/01/22	2.780	50,000,000.00	49,764,472.22	49,652,500.00	49,773,000.00
888663303	Natixis, New York Branch	09/22/22	2.300	50,000,000.00	49,932,916.67	49,792,361.11	49,927,000.00
886764030	Natixis, New York Branch	09/19/22	2.360	50,000,000.00	49,941,000.00	49,783,666.67	49,937,500.00
892963469	Natixis, New York Branch	10/07/22	2.340	50,000,000.00	49,883,000.00	49,769,250.00	49,873,500.00
877653382	Old Line Funding, LLC	10/04/22	2.300	50,000,000.00	49,894,583.33	49,686,944.44	49,878,500.00
878042069	Old Line Funding, LLC	10/05/22	2.300	50,000,000.00	49,891,388.89	49,686,944.44	49,874,500.00
884842984	Old Line Funding, LLC	09/20/22	2.060	11,850,000.00	11,837,116.42	11,801,856.08	11,833,884.00
889695449	Old Line Funding, LLC	11/01/22	2.800	26,819,000.00	26,691,758.74	26,604,150.01	26,687,586.90
873557272	Old Line Funding, LLC	09/06/22	1.740	31,385,000.00	31,377,415.29	31,262,127.73	31,372,759.85
888658146	Old Line Funding, LLC	10/14/22	2.550	39,703,000.00	39,582,071.28	39,458,330.26	39,572,377.13
872011983	Old Line Funding, LLC	10/03/22	2.300	27,585,000.00	27,528,604.00	27,391,138.75	27,520,451.10
894921889	Sheffield Receivables Company LLC	10/24/22	2.780	18,854,000.00	18,776,834.77	18,731,700.39	18,775,190.28
897750037	Sheffield Receivables Company LLC	10/07/22	2.330	50,000,000.00	49,883,500.00	49,796,125.00	49,864,000.00
896686870	Sheffield Receivables Company LLC	10/04/22	2.500	50,000,000.00	49,885,416.67	49,784,722.22	49,876,000.00
899602466	Sheffield Receivables Company LLC	10/14/22	2.540	50,000,000.00	49,848,305.55	49,770,694.44	49,834,500.00
898330373	Sheffield Receivables Company LLC	11/03/22	2.840	50,000,000.00	49,751,500.00	49,656,833.33	49,744,500.00
904448539	Sheffield Receivables Company LLC	11/21/22	2.940	50,000,000.00	49,669,250.00	49,636,583.33	49,653,500.00
878042068	Sheffield Receivables Company LLC	09/06/22	1.920	50,000,000.00	49,986,666.67	49,816,000.00	49,980,500.00
892963470	Sheffield Receivables Company LLC	10/26/22	2.860	50,000,000.00	49,781,527.78	49,642,500.00	49,782,000.00
902425324	Sheffield Receivables Company LLC	10/24/22	2.610	25,120,000.00	25,023,476.40	24,996,158.40	25,014,998.40
896241420	Sheffield Receivables Company LLC	10/03/22	2.490	50,000,000.00	49,889,333.33	49,785,583.33	49,880,000.00
906139909	Sheffield Receivables Company LLC	11/30/22	2.940	50,000,000.00	49,632,500.00	49,620,250.00	49,605,500.00
893603162	Sheffield Receivables Company LLC	10/28/22	2.790	50,000,000.00	49,779,125.00	49,647,375.00	49,772,500.00
899279681	Sheffield Receivables Company LLC	10/12/22	2.490	50,000,000.00	49,858,208.34	49,778,666.67	49,843,000.00
902860484	Sheffield Receivables Company LLC	10/24/22	2.610	38,846,000.00	38,696,734.25	38,657,305.56	38,683,623.72
907047909	Sheffield Receivables Company LLC	11/02/22	2.690	50,000,000.00	49,768,361.11	49,760,888.89	49,749,000.00
886107588	Sheffield Receivables Company LLC	09/19/22	2.500	50,000,000.00	49,937,500.00	49,767,361.11	49,934,500.00
877653381	Sheffield Receivables Company LLC	09/02/22	1.920	50,000,000.00	49,997,333.33	49,824,000.00	49,993,500.00
903273972	Sheffield Receivables Company LLC	11/18/22	2.940	50,000,000.00	49,681,500.00	49,628,416.67	49,669,500.00
896780013	The Procter & Gamble Company	11/07/22	2.540	50,000,000.00	49,763,638.89	49,661,333.33	49,746,500.00
896780012	The Procter & Gamble Company	11/07/22	2.540	50,000,000.00	49,763,638.89	49,661,333.33	49,746,500.00
892060331	The Procter & Gamble Company	10/21/22	2.500	36,500,000.00	36,373,263.89	36,279,479.17	36,367,140.00
907482876	The Toronto-Dominion Bank	11/02/22	2.620	50,000,000.00	49,774,388.89	49,770,750.00	49,770,000.00
893603161	The Toronto-Dominion Bank	09/30/22	2.320	50,000,000.00	49,906,555.56	49,797,000.00	49,902,000.00
901997992	The Toronto-Dominion Bank	10/18/22	2.390	50,000,000.00	49,843,986.11	49,790,875.00	49,833,000.00
901067194	The Toronto-Dominion Bank	10/12/22	2.300	50,000,000.00	49,869,027.78	49,814,722.22	49,857,000.00
907482877	The Toronto-Dominion Bank	11/02/22	2.620	50,000,000.00	49,774,388.89	49,770,750.00	49,770,000.00
906139921	The Toronto-Dominion Bank	10/28/22	2.525	50,000,000.00	49,800,104.17	49,779,062.50	49,791,500.00
877448695	The Toronto-Dominion Bank	09/06/22	1.830	50,000,000.00	49,987,291.67	49,819,541.67	49,980,500.00
877448693	The Toronto-Dominion Bank	09/06/22	1.830	50,000,000.00	49,987,291.67	49,819,541.67	49,980,500.00
906139912	The Toronto-Dominion Bank	10/28/22	2.525	50,000,000.00	49,800,104.17	49,779,062.50	49,791,500.00
888607429	The Toronto-Dominion Bank	09/19/22	2.170	50,000,000.00	49,945,750.00	49,810,125.00	49,938,000.00
888658142	The Toronto-Dominion Bank	09/23/22	2.170	50,000,000.00	49,933,694.44	49,801,083.33	49,925,000.00
902425323	The Toronto-Dominion Bank	10/20/22	2.390	50,000,000.00	49,837,347.23	49,787,555.56	49,825,000.00
897185593	The Toronto-Dominion Bank	10/05/22	2.320	50,000,000.00	49,890,444.44	49,800,222.22	49,883,500.00
897750351	The Toronto-Dominion Bank	10/07/22	2.330	50,000,000.00	49,883,500.00	49,796,125.00	49,876,000.00

LOS ANGELES COUNTY TREASURER
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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
861449063	Thunder Bay Funding, LLC	09/20/22	1.590	26,000,000.00	25,978,181.67	25,864,496.67	25,964,900.00
893603158	Thunder Bay Funding, LLC	11/07/22	2.820	25,000,000.00	24,868,791.66	24,808,083.33	24,866,500.00
902860486	Thunder Bay Funding, LLC	11/10/22	2.830	50,000,000.00	49,724,861.11	49,673,763.89	49,718,000.00
899279685	Toyota Motor Credit Corporation	10/11/22	2.620	50,000,000.00	49,854,444.44	49,770,750.00	49,857,000.00
882563517	Toyota Motor Credit Corporation	09/06/22	2.070	50,000,000.00	49,985,625.00	49,821,750.00	49,980,500.00
892907586	Toyota Motor Credit Corporation	10/03/22	2.550	50,000,000.00	49,886,666.67	49,759,166.67	49,887,000.00
877452026	Toyota Motor Credit Corporation	09/01/22	1.960	50,000,000.00	50,000,000.00	49,820,333.33	49,996,500.00
898326315	Toyota Motor Credit Corporation	10/07/22	2.580	50,000,000.00	49,871,000.00	49,785,000.00	49,872,000.00
892907585	Toyota Motor Credit Corporation	10/03/22	2.550	50,000,000.00	49,886,666.67	49,759,166.67	49,887,000.00
871119328	Toyota Motor Credit Corporation	09/02/22	1.900	50,000,000.00	49,997,361.11	49,788,888.89	49,993,500.00
885350065	Toyota Motor Credit Corporation	09/15/22	2.230	50,000,000.00	49,956,638.89	49,798,680.56	49,950,500.00
882563515	Toyota Motor Credit Corporation	09/06/22	2.070	50,000,000.00	49,985,625.00	49,821,750.00	49,980,500.00
901067192	Toyota Motor Credit Corporation	10/18/22	2.660	50,000,000.00	49,826,361.11	49,763,555.56	49,830,500.00
877452036	Toyota Motor Credit Corporation	09/01/22	1.960	50,000,000.00	50,000,000.00	49,820,333.33	49,996,500.00
888607421	Toyota Motor Credit Corporation	09/21/22	2.370	50,000,000.00	49,934,166.67	49,786,041.67	49,930,000.00
884842979	Toyota Motor Credit Corporation	09/13/22	2.180	50,000,000.00	49,963,666.67	49,806,222.22	49,957,000.00
886107587	Unilever Capital Corporation	09/16/22	2.220	50,000,000.00	49,953,750.00	49,802,666.67	49,948,000.00
886107586	Unilever Capital Corporation	09/16/22	2.220	42,000,000.00	41,961,150.00	41,834,240.00	41,956,320.00
CPD TOTAL				**9,403,174,000.00**	**9,374,604,090.50**	**9,351,948,851.75**	**9,373,071,277.78**
908634662	LACCAL	06/30/25	3.702	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,000,000.00**	**5,000,000.00**
821809393	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGEI	08/01/24	2.958	23,000,000.00	23,814,742.34	24,865,760.00	22,613,370.00
CA MUNI BDN TOTAL				**23,000,000.00**	**23,814,742.34**	**24,865,760.00**	**22,613,370.00**
MUNI TOTAL				**28,000,000.00**	**28,814,742.34**	**29,865,760.00**	**27,613,370.00**
871901993	UNITED STATES TREASURY	12/15/22	2.265	50,000,000.00	49,669,687.50	49,427,458.33	49,596,500.00
836066829	UNITED STATES TREASURY	10/06/22	1.080	50,000,000.00	49,947,500.00	49,727,000.00	49,893,000.00
834400297	UNITED STATES TREASURY	09/22/22	0.985	50,000,000.00	49,971,270.83	49,767,430.56	49,940,000.00
869342794	UNITED STATES TREASURY	09/08/22	1.235	50,000,000.00	49,987,993.06	49,843,909.72	49,980,500.00
821809544	UNITED STATES TREASURY	12/01/22	0.240	50,000,000.00	49,969,666.67	49,885,666.67	49,637,000.00
862095097	UNITED STATES TREASURY	11/10/22	1.370	50,000,000.00	49,866,805.55	49,680,333.33	49,747,500.00
876365042	UNITED STATES TREASURY	12/22/22	2.350	50,000,000.00	49,634,444.44	49,409,236.11	49,534,500.00
828332896	UNITED STATES TREASURY	03/23/23	1.535	50,000,000.00	49,567,215.28	49,226,104.17	49,191,500.00
836066807	UNITED STATES TREASURY	10/06/22	1.080	50,000,000.00	49,947,500.00	49,727,000.00	49,893,000.00
902425321	UNITED STATES TREASURY	02/09/23	2.980	50,000,000.00	49,333,638.89	49,271,555.56	49,297,000.00
836066800	UNITED STATES TREASURY	10/06/22	1.080	50,000,000.00	49,947,500.00	49,727,000.00	49,893,000.00
836066828	UNITED STATES TREASURY	10/06/22	1.080	50,000,000.00	49,947,500.00	49,727,000.00	49,893,000.00
821809429	UNITED STATES TREASURY	12/01/22	0.245	50,000,000.00	49,969,034.72	49,876,138.89	49,637,000.00
876365043	UNITED STATES TREASURY	12/22/22	2.350	50,000,000.00	49,634,444.44	49,409,236.11	49,534,500.00
862095098	UNITED STATES TREASURY	11/10/22	1.370	50,000,000.00	49,866,805.55	49,680,333.33	49,747,500.00
829692612	UNITED STATES TREASURY	02/23/23	1.395	50,000,000.00	49,660,937.50	49,358,687.50	49,219,000.00
821809517	UNITED STATES TREASURY	12/01/22	0.270	50,000,000.00	49,965,875.00	49,866,125.00	49,637,000.00
892907583	UNITED STATES TREASURY	11/15/22	2.560	50,000,000.00	49,733,333.33	49,605,333.33	49,723,000.00
861158801	UNITED STATES TREASURY	11/17/22	1.415	50,000,000.00	49,848,673.61	49,654,111.11	49,713,000.00
828331924	UNITED STATES TREASURY	09/15/22	0.895	50,000,000.00	49,982,597.22	49,787,437.50	49,958,000.00
869342835	UNITED STATES TREASURY	09/08/22	1.235	50,000,000.00	49,987,993.06	49,843,909.72	49,980,500.00
821809510	UNITED STATES TREASURY	12/01/22	0.270	50,000,000.00	49,965,875.00	49,866,125.00	49,637,000.00
902425322	UNITED STATES TREASURY	02/09/23	2.980	50,000,000.00	49,333,638.89	49,271,555.56	49,297,000.00
826608922	UNITED STATES TREASURY	03/23/23	1.510	50,000,000.00	49,574,263.89	49,236,611.11	49,191,500.00
821809514	UNITED STATES TREASURY	12/01/22	0.270	50,000,000.00	49,965,875.00	49,866,125.00	49,637,000.00
828332031	UNITED STATES TREASURY	03/23/23	1.535	50,000,000.00	49,567,215.28	49,226,104.17	49,191,500.00
878042067	UNITED STATES TREASURY	10/18/22	1.940	50,000,000.00	49,873,361.11	49,700,916.67	49,837,500.00
892907584	UNITED STATES TREASURY	11/15/22	2.560	50,000,000.00	49,733,333.33	49,605,333.33	49,723,000.00
828331811	UNITED STATES TREASURY	09/15/22	0.895	50,000,000.00	49,982,597.22	49,787,437.50	49,958,000.00
836066798	UNITED STATES TREASURY	10/06/22	1.080	50,000,000.00	49,947,500.00	49,727,000.00	49,893,000.00
838181213	UNITED STATES TREASURY	09/08/22	0.935	50,000,000.00	49,990,909.72	49,807,805.56	49,980,500.00
821809171	UNITED STATES TREASURY	09/08/22	0.180	50,000,000.00	49,998,250.00	49,936,750.00	49,980,500.00
824594807	UNITED STATES TREASURY	09/15/22	0.780	50,000,000.00	49,984,833.33	49,802,833.33	49,958,000.00
821809522	UNITED STATES TREASURY	12/01/22	0.270	50,000,000.00	49,965,875.00	49,866,125.00	49,637,000.00
836066833	UNITED STATES TREASURY	10/06/22	1.080	50,000,000.00	49,947,500.00	49,727,000.00	49,893,000.00
876365041	UNITED STATES TREASURY	12/22/22	2.350	50,000,000.00	49,634,444.44	49,409,236.11	49,534,500.00
821809434	UNITED STATES TREASURY	12/01/22	0.245	50,000,000.00	49,969,034.72	49,876,138.89	49,637,000.00
876365045	UNITED STATES TREASURY	12/22/22	2.350	50,000,000.00	49,634,444.44	49,409,236.11	49,534,500.00
831234826	UNITED STATES TREASURY	09/29/22	0.960	50,000,000.00	49,962,666.67	49,757,333.33	49,917,500.00

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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
826608926	UNITED STATES TREASURY	02/23/23	1.280	50,000,000.00	49,688,888.89	49,400,888.89	49,219,000.00
826608931	UNITED STATES TREASURY	01/26/23	1.135	50,000,000.00	49,768,270.83	49,512,895.83	49,385,000.00
906623708	UNITED STATES TREASURY	02/02/23	3.000	50,000,000.00	49,358,333.33	49,345,833.33	49,332,500.00
831234804	UNITED STATES TREASURY	09/29/22	0.960	50,000,000.00	49,962,666.67	49,757,333.33	49,917,500.00
878042072	UNITED STATES TREASURY	10/18/22	1.940	50,000,000.00	49,873,361.11	49,700,916.67	49,837,500.00
821809125	UNITED STATES TREASURY	11/03/22	0.187	50,000,000.00	49,983,593.75	49,910,416.67	49,770,500.00
871902103	UNITED STATES TREASURY	12/15/22	2.265	50,000,000.00	49,669,687.50	49,427,458.33	49,596,500.00
821809541	UNITED STATES TREASURY	12/01/22	0.240	50,000,000.00	49,969,666.67	49,885,666.67	49,637,000.00
840008609	UNITED STATES TREASURY	10/13/22	1.185	50,000,000.00	49,930,875.00	49,707,041.67	49,865,000.00
889029434	UNITED STATES TREASURY	11/15/22	2.600	50,000,000.00	49,729,166.67	49,573,888.89	49,723,000.00
843152793	UNITED STATES TREASURY	10/20/22	1.283	50,000,000.00	49,912,718.75	49,677,593.75	49,831,500.00
840520451	UNITED STATES TREASURY	10/13/22	1.200	50,000,000.00	49,930,000.00	49,705,000.00	49,865,000.00
821809169	UNITED STATES TREASURY	09/08/22	0.180	50,000,000.00	49,998,250.00	49,936,750.00	49,980,500.00
828332830	UNITED STATES TREASURY	09/01/22	0.855	50,000,000.00	50,000,000.00	49,810,000.00	50,000,000.00
828331559	UNITED STATES TREASURY	09/01/22	0.855	50,000,000.00	50,000,000.00	49,810,000.00	50,000,000.00
838181215	UNITED STATES TREASURY	09/08/22	0.935	50,000,000.00	49,990,909.72	49,807,805.56	49,980,500.00
906623700	UNITED STATES TREASURY	02/02/23	3.000	50,000,000.00	49,358,333.33	49,345,833.33	49,332,500.00
836066803	UNITED STATES TREASURY	10/06/22	1.080	50,000,000.00	49,947,500.00	49,727,000.00	49,893,000.00
869342839	UNITED STATES TREASURY	09/08/22	1.235	50,000,000.00	49,987,993.06	49,843,909.72	49,980,500.00
821809127	UNITED STATES TREASURY	09/08/22	0.130	50,000,000.00	49,998,736.11	49,949,083.33	49,980,500.00
821809117	UNITED STATES TREASURY	11/03/22	0.148	50,000,000.00	49,987,093.75	49,926,659.72	49,770,500.00
821809123	UNITED STATES TREASURY	11/03/22	0.187	50,000,000.00	49,983,593.75	49,910,416.67	49,770,500.00
843152795	UNITED STATES TREASURY	10/20/22	1.283	50,000,000.00	49,912,718.75	49,677,593.75	49,831,500.00
821809045	UNITED STATES TREASURY	11/03/22	0.148	50,000,000.00	49,987,093.75	49,926,659.72	49,770,500.00
889029440	UNITED STATES TREASURY	11/15/22	2.600	50,000,000.00	49,729,166.67	49,573,888.89	49,723,000.00
840520460	UNITED STATES TREASURY	10/13/22	1.200	50,000,000.00	49,930,000.00	49,705,000.00	49,865,000.00
869342803	UNITED STATES TREASURY	09/08/22	1.235	50,000,000.00	49,987,993.06	49,843,909.72	49,980,500.00
840008621	UNITED STATES TREASURY	10/13/22	1.185	50,000,000.00	49,930,875.00	49,707,041.67	49,865,000.00
824594795	UNITED STATES TREASURY	09/15/22	0.780	50,000,000.00	49,984,833.33	49,802,833.33	49,958,000.00
825055865	UNITED STATES TREASURY	09/15/22	0.780	50,000,000.00	49,984,833.33	49,803,916.67	49,958,000.00
836066809	UNITED STATES TREASURY	10/06/22	1.080	50,000,000.00	49,947,500.00	49,727,000.00	49,893,000.00
837683837	UNITED STATES TREASURY	12/29/22	1.350	50,000,000.00	49,776,875.00	49,510,625.00	49,508,000.00
821809428	UNITED STATES TREASURY	09/08/22	0.130	50,000,000.00	49,998,736.11	49,949,083.33	49,980,500.00
825055858	UNITED STATES TREASURY	09/15/22	0.780	50,000,000.00	49,984,833.33	49,803,916.67	49,958,000.00
834400296	UNITED STATES TREASURY	09/22/22	0.985	50,000,000.00	49,971,270.83	49,767,430.56	49,940,000.00
876365044	UNITED STATES TREASURY	12/22/22	2.350	50,000,000.00	49,634,444.44	49,409,236.11	49,534,500.00
829175686	UNITED STATES TREASURY	03/23/23	1.600	50,000,000.00	49,548,888.89	49,200,000.00	49,191,500.00
836066808	UNITED STATES TREASURY	10/06/22	1.080	50,000,000.00	49,947,500.00	49,727,000.00	49,893,000.00
836066801	UNITED STATES TREASURY	10/06/22	1.080	50,000,000.00	49,947,500.00	49,727,000.00	49,893,000.00
837683829	UNITED STATES TREASURY	12/29/22	1.350	50,000,000.00	49,776,875.00	49,510,625.00	49,508,000.00
861158838	UNITED STATES TREASURY	11/17/22	1.415	50,000,000.00	49,848,673.61	49,654,111.11	49,713,000.00
821809666	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,761,544.33	49,667,950.00	45,484,500.00
821809326	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,905,223.58	49,875,000.00	43,547,000.00
821809528	UNITED STATES TREASURY	11/15/30	0.875	50,000,000.00	50,000,000.00	50,000,000.00	41,914,000.00
821809134	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,964,807.04	49,953,125.00	43,547,000.00
821810741	UNITED STATES TREASURY	08/31/28	1.125	50,000,000.00	49,553,288.10	49,484,375.00	44,070,500.00
821810678	UNITED STATES TREASURY	08/31/28	1.125	50,000,000.00	49,442,936.73	49,357,000.00	44,070,500.00
821809873	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,761,544.33	49,667,950.00	45,484,500.00
821809276	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,748,941.11	49,650,400.00	45,484,500.00
821809866	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,748,941.11	49,650,400.00	45,484,500.00
821809560	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,831,864.78	49,766,000.00	45,484,500.00
821809271	UNITED STATES TREASURY	06/15/24	0.250	50,000,000.00	49,831,043.01	49,718,750.00	47,238,500.00
821809147	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,870,959.02	49,828,125.00	43,547,000.00
821809324	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,952,742.71	49,937,500.00	43,547,000.00
821809524	UNITED STATES TREASURY	11/15/24	0.750	50,000,000.00	49,790,158.24	49,717,000.00	47,131,000.00
821809270	UNITED STATES TREASURY	06/15/24	0.250	50,000,000.00	49,831,043.01	49,718,750.00	47,238,500.00
821809260	UNITED STATES TREASURY	05/15/24	0.250	50,000,000.00	49,942,988.08	49,900,000.00	47,365,500.00
821809135	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,964,807.04	49,953,125.00	43,547,000.00
821809208	UNITED STATES TREASURY	05/31/26	0.750	50,000,000.00	49,789,452.50	49,722,656.00	45,312,500.00
821809318	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,953,002.34	49,937,500.00	43,547,000.00
821809586	UNITED STATES TREASURY	11/15/24	0.750	50,000,000.00	49,790,158.24	49,717,000.00	47,131,000.00
821809330	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,748,941.11	49,650,400.00	45,484,500.00
821809615	UNITED STATES TREASURY	05/31/26	0.750	50,000,000.00	49,789,452.50	49,722,656.00	45,312,500.00
821809129	UNITED STATES TREASURY	06/15/24	0.250	50,000,000.00	49,831,043.01	49,718,750.00	47,238,500.00
821809622	UNITED STATES TREASURY	05/31/26	0.750	50,000,000.00	49,789,452.50	49,722,656.00	45,312,500.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809634	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,831,864.78	49,766,000.00	45,484,500.00
821809152	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,935,403.61	49,914,062.50	43,547,000.00
821809590	UNITED STATES TREASURY	11/15/24	0.750	50,000,000.00	49,790,158.24	49,717,000.00	47,131,000.00
821809638	UNITED STATES TREASURY	04/30/26	0.750	50,000,000.00	49,892,655.07	49,855,000.00	45,404,500.00
821809570	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,761,544.33	49,667,950.00	45,484,500.00
821809556	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,831,864.78	49,766,000.00	45,484,500.00
821810710	UNITED STATES TREASURY	11/15/30	0.875	50,000,000.00	50,000,000.00	50,000,000.00	41,914,000.00
821809258	UNITED STATES TREASURY	05/15/24	0.250	50,000,000.00	49,942,988.08	49,900,000.00	47,365,500.00
821809322	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,952,742.71	49,937,500.00	43,547,000.00
821809226	UNITED STATES TREASURY	05/31/26	0.750	50,000,000.00	49,789,452.50	49,722,656.00	45,312,500.00
821809144	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,870,959.02	49,828,125.00	43,547,000.00
821809609	UNITED STATES TREASURY	04/30/26	0.750	50,000,000.00	49,892,655.07	49,855,000.00	45,404,500.00
821809591	UNITED STATES TREASURY	11/15/24	0.750	50,000,000.00	49,790,158.24	49,717,000.00	47,131,000.00
821809061	UNITED STATES TREASURY	06/15/24	0.250	50,000,000.00	49,831,043.01	49,718,750.00	47,238,500.00
821808956	UNITED STATES TREASURY	05/31/26	0.750	50,000,000.00	49,789,452.50	49,722,656.00	45,312,500.00
821809137	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,964,807.04	49,953,125.00	43,547,000.00
821809257	UNITED STATES TREASURY	05/15/24	0.250	50,000,000.00	49,942,988.08	49,900,000.00	47,365,500.00
821809316	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,935,403.61	49,914,062.50	43,547,000.00
821809328	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,748,941.11	49,650,400.00	45,484,500.00
821809259	UNITED STATES TREASURY	06/15/24	0.250	50,000,000.00	49,831,043.01	49,718,750.00	47,238,500.00
821810737	UNITED STATES TREASURY	11/15/30	0.875	50,000,000.00	49,127,279.88	48,953,143.50	41,914,000.00
849430237	UNITED STATES TREASURY	11/15/22	1.625	50,000,000.00	49,996,445.89	49,949,200.00	49,885,500.00
821809629	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,831,864.78	49,766,000.00	45,484,500.00
821809132	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,964,807.04	49,953,125.00	43,547,000.00
821809153	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,935,403.61	49,914,062.50	43,547,000.00
821809146	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,870,959.02	49,828,125.00	43,547,000.00
821809278	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,748,941.11	49,650,400.00	45,484,500.00
821809139	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,870,959.02	49,828,125.00	43,547,000.00
821809320	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,953,002.34	49,937,500.00	43,547,000.00
821809255	UNITED STATES TREASURY	05/15/24	0.250	50,000,000.00	49,942,988.08	49,900,000.00	47,365,500.00
821809663	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,761,544.33	49,667,950.00	45,484,500.00
821809333	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,748,941.11	49,650,400.00	45,484,500.00
821809628	UNITED STATES TREASURY	03/31/26	0.750	50,000,000.00	49,831,864.78	49,766,000.00	45,484,500.00
821809314	UNITED STATES TREASURY	11/30/27	0.625	50,000,000.00	49,935,403.61	49,914,062.50	43,547,000.00
UST GOVERNMENT TOTAL				**6,900,000,000.00**	**6,878,773,148.60**	**6,861,019,136.00**	**6,596,601,500.00**
		GRAND TOTAL		**41,349,444,444.44**	**41,276,110,928.93**	**41,220,667,377.50**	**39,017,018,156.32**

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD							
821801195	FEDERAL HOME LOAN BANKS	07/27/40	2.030	25,230,000.00	25,230,000.00	25,230,000.00	17,905,226.40
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**25,230,000.00**	**17,905,226.40**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**25,230,000.00**	**17,905,226.40**
EL SEGUNDO UNIFIED SCHOOL DIST.							
821801199	FEDERAL FARM CREDIT BANKS I	12/26/41	3.270	7,000,000.00	7,000,000.00	7,000,000.00	6,214,460.00
821801197	FEDERAL FARM CREDIT BANKS I	12/27/39	3.250	9,000,000.00	9,000,000.00	9,000,000.00	8,096,760.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**16,000,000.00**	**14,311,220.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**16,000,000.00**	**14,311,220.00**
PHHPA-PH HABITAT PRESERVATION AU							
821801196	FEDERAL HOME LOAN MORTGA(	08/27/43	2.000	9,500,000.00	9,500,000.00	9,500,000.00	6,283,110.00
FHLB TOTAL				**9,500,000.00**	**9,500,000.00**	**9,500,000.00**	**6,283,110.00**
821801198	FEDERAL FARM CREDIT BANKS I	07/29/41	2.500	22,675,000.00	22,675,000.00	22,675,000.00	17,237,081.50
FFCB TOTAL				**22,675,000.00**	**22,675,000.00**	**22,675,000.00**	**17,237,081.50**
PHHPA TOTAL				**32,175,000.00**	**32,175,000.00**	**32,175,000.00**	**23,520,191.50**
AGENCIES TOTAL				**73,405,000.00**	**73,405,000.00**	**73,405,000.00**	**55,736,637.90**
GF-GENERAL FUND							
821801187	RPV TAX ALLOCATION BOND 199	12/02/27	5.000	2,855,000.00	2,855,000.00	2,855,000.00	2,855,000.00
LONG TERM BDS TOTAL				**2,855,000.00**	**2,855,000.00**	**2,855,000.00**	**2,855,000.00**
GF TOTAL				**2,855,000.00**	**2,855,000.00**	**2,855,000.00**	**2,855,000.00**
MUNI TOTAL				**2,855,000.00**	**2,855,000.00**	**2,855,000.00**	**2,855,000.00**
SCP61 - SCAQMD - GENERAL FUND							
821692789	UNITED STATES TREASURY	02/29/24	1.500	10,000,000.00	9,966,684.10	9,956,250.00	9,717,600.00
UST NOTES TOTAL				**10,000,000.00**	**9,966,684.10**	**9,956,250.00**	**9,717,600.00**
SCP61 - SCAQMD TOTAL				**10,000,000.00**	**9,966,684.10**	**9,956,250.00**	**9,717,600.00**
SCP6G - SCAQMD - INVESTMENT							

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821692793	UNITED STATES TREASURY	02/29/24	1.500	10,000,000.00	9,966,684.10	9,956,250.00	9,717,600.00
UST NOTES TOTAL				**10,000,000.00**	**9,966,684.10**	**9,956,250.00**	**9,717,600.00**
SCP6G - SCAQMD TOTAL				**10,000,000.00**	**9,966,684.10**	**9,956,250.00**	**9,717,600.00**
SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND							
821692784	UNITED STATES TREASURY	02/29/24	1.500	20,000,000.00	19,933,368.20	19,912,500.00	19,435,200.00
UST NOTES TOTAL				**20,000,000.00**	**19,933,368.20**	**19,912,500.00**	**19,435,200.00**
SCP9A - SCAQMD TOTAL				**20,000,000.00**	**19,933,368.20**	**19,912,500.00**	**19,435,200.00**
UST NOTES TOTAL				**40,000,000.00**	**39,866,736.40**	**39,825,000.00**	**38,870,400.00**
SCAQM-SOUTH COAST AIR QUALITY MG							
821801181	S OF C LAIF	07/31/22	0.000	37,149,673.21	37,149,673.21	37,149,673.21	37,149,673.21
MMFUND TOTAL				**37,149,673.21**	**37,149,673.21**	**37,149,673.21**	**37,149,673.21**
SCAQM TOTAL				**37,149,673.21**	**37,149,673.21**	**37,149,673.21**	**37,149,673.21**
SLIM-SCHOOLS LINKED INSURANCE MG							
821801178	S OF C LAIF	07/31/22	0.000	3,441,111.33	3,441,111.33	3,441,111.33	3,441,111.33
MMFUND TOTAL				**3,441,111.33**	**3,441,111.33**	**3,441,111.33**	**3,441,111.33**
SLIM TOTAL				**3,441,111.33**	**3,441,111.33**	**3,441,111.33**	**3,441,111.33**
WASIA-WHITTIER AREA SCHOOLS INS							
821801182	S OF C LAIF	07/31/22	0.000	41,570.23	41,570.23	41,570.23	41,570.23
MMFUND TOTAL				**41,570.23**	**41,570.23**	**41,570.23**	**41,570.23**
WASIA TOTAL				**41,570.23**	**41,570.23**	**41,570.23**	**41,570.23**
MM FUND TOTAL				**40,632,354.77**	**40,632,354.77**	**40,632,354.77**	**40,632,354.77**
	GRAND TOTAL			**156,892,354.77**	**156,759,091.17**	**156,717,354.77**	**138,094,392.67**

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

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

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

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,488,436.33
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	315,196.52
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	**$23,805,595.00**

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

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	8,496,328.65
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	25,341,058.48
02/09/93	DISNEY PROJECT 1993	19,706,894.78
03/21/12	DISNEY PROJECT 2012	4,181,063.66
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,539,371.64
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	0.00
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	6,911.85
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	67,597,042.15
	U.S. BANK - TRUSTEE TOTAL	**$177,878,763.32**

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

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,473,081.27
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)	14,147,065.24
	ZIONS BANK - TRUSTEE TOTAL	**$36,434,755.76**

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

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,912.57
	TREASURER TOTAL	**$301,912.57**

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

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
LACCAL BANS						
908634662	LACCAL BANS	3.702	06/30/25	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 3, 2023 and July 3, 2023 then Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
LACCAL BANS TOTAL				**5,000,000.00**	**5,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**5,000,000.00**	**5,000,000.00**	
NTRD - PSI NON-TRADING Total				**5,000,000.00**	**5,000,000.00**	

BANS as a Percentage of Total Floating Rate Notes **100.00%**

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

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
908634662	LACCAL BANS	08/24/22	5,000,000.00	3.702%
			5,000,000.00	

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

	NON-TRADING			TRADING		
SECURITY TYPE	**COST**	**WTD AVG DTM**		**COST**	**WTD AVG DTM**	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,800,000,000.00	41.00	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	9,374,604,090.50	42.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	6,878,773,148.60	650.00	DAYS	0.00	0.00	DAYS
AGENCIES	23,182,926,782.37	1,627.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	28,814,742.34	760.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	10,992,165.12	657.00	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
TOTAL	**$41,276,110,928.93**	**1,034.00**	**DAYS**	**$0.00**	**0.00**	**DAYS**

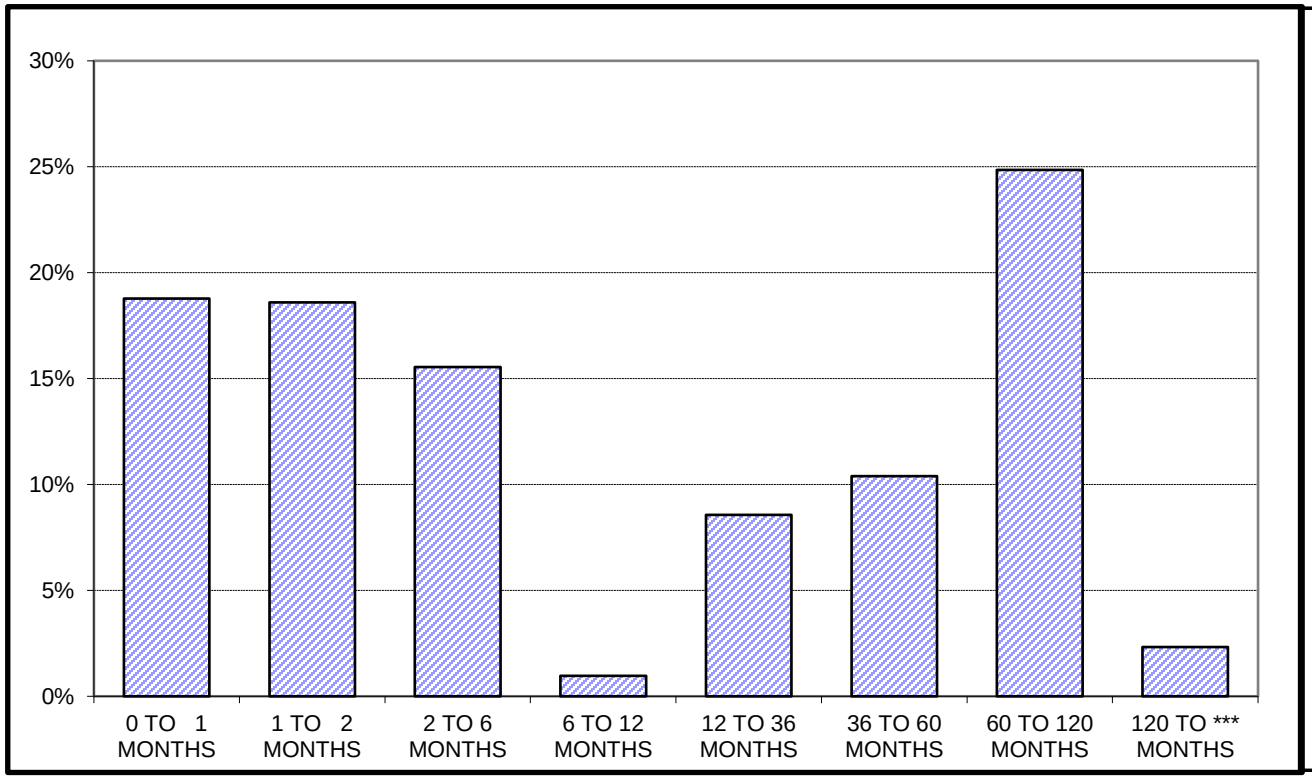
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 08/31/2022
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	09/01/22-10/01/22	$ 7,751,735,220.56	18.78%
1 TO 2 MONTHS	10/02/22-10/31/22	7,672,690,853.97	18.59%
2 TO 3 MONTHS	11/01/22-12/02/22	5,161,490,840.23	12.50%
3 TO 4 MONTHS	12/03/22-01/01/23	829,956,603.19	2.01%
4 TO 5 MONTHS	01/02/23-02/02/23	148,484,937.49	0.36%
5 TO 6 MONTHS	02/03/23-03/02/23	272,487,701.40	0.66%
6 TO 12 MONTHS	03/03/23-08/31/23	397,595,271.75	0.96%
12 TO 24 MONTHS	09/01/23-08/31/24	1,094,869,173.10	2.65%
24 TO 36 MONTHS	09/01/24-08/31/25	2,440,115,482.96	5.91%
36 TO 48 MONTHS	09/01/25-08/31/26	1,998,520,161.17	4.84%
48 TO 60 MONTHS	09/01/26-08/31/27	2,292,984,915.14	5.56%
60 TO 120 MONTHS	09/01/27-08/31/32	10,256,366,357.70	24.85%
120 TO *** MONTHS	09/01/32-	958,813,410.27	2.32%
Portfolio Total:		**$41,276,110,928.93**	**100.00%**
AVCCD			
120 TO *** MONTHS	09/01/32-	$ 25,230,000.00	100.00%
Portfolio Total:		**$ 25,230,000.00**	**100.00%**
ESUSD			
120 TO *** MONTHS	09/01/32-	$ 16,000,000.00	100.00%
Portfolio Total:		**$ 16,000,000.00**	**100.00%**
GF			
60 TO 120 MONTHS	09/01/27-08/31/32	$ 2,855,000.00	100.00%
Portfolio Total:		**$ 2,855,000.00**	**100.00%**
PHHPA			
120 TO *** MONTHS	09/01/32-	$ 32,175,000.00	100.00%
Portfolio Total:		**$ 32,175,000.00**	**100.00%**
SCP61			
12 TO 24 MONTHS	09/01/23-08/31/24	$ 9,966,684.10	100.00%
Portfolio Total:		**$ 9,966,684.10**	**100.00%**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 08/31/2022
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
12 TO 24 MONTHS	09/01/23-08/31/24	$ 9,966,684.10	100.00%
Portfolio Total:		**$ 9,966,684.10**	**100.00%**
SCP9A			
12 TO 24 MONTHS	09/01/23-08/31/24	$ 19,933,368.20	100.00%
Portfolio Total:		**$ 19,933,368.20**	**100.00%**
SCAQM			
3 TO 4 MONTHS	12/03/22-01/01/23	$ 37,149,673.21	100.00%
Portfolio Total:		**$ 37,149,673.21**	**100.00%**
SLIM			
3 TO 4 MONTHS	12/03/22-01/01/23	$ 3,441,111.33	100.00%
Portfolio Total:		**$ 3,441,111.33**	**100.00%**
WASIA			
3 TO 4 MONTHS	12/03/22-01/01/23	$ 41,570.23	100.00%
Portfolio Total:		**$ 41,570.23**	**100.00%**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 7,751,735	18.78%
1 TO 2 MONTHS	7,672,691	18.59%
2 TO 6 MONTHS	6,412,420	15.54%
6 TO 12 MONTHS	397,595	0.96%
12 TO 36 MONTHS	3,534,985	8.56%
36 TO 60 MONTHS	4,291,505	10.40%
60 TO 120 MONTHS	10,256,366	24.85%
120 TO *** MONTHS	958,813	2.32%
	$ 41,276,111	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 08/31/22
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	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)	41,570.23
	LAIF TOTAL	$40,632,354.77

Fiona Ma, CPA

Treasurer
State of California

POOLED MONEY INVESTMENT BOARD REPORT

JULY 31, 2022

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

JULY 2022

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POOLED MONEY INVESTMENT ACCOUNT

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

	July 2022	July 2021	Change
Average Daily Portfolio ($)	**231,668,464**	**185,805,146**	**+45,863,318**
Accrued Earnings ($)	**214,500**	**34,924**	**+179,576**
Effective Yield (%)	**1.090**	**0.221**	**+0.869**
Average Life-Month End (In Days)	**308**	**301**	**+7**
Total Security Transactions			
Amount ($)	**39,581,189**	**46,331,812**	**-6,750,623**
Number	**796**	**930**	**-134**
Total Time Deposit Transactions			
Amount ($)	**2,582,000**	**2,114,000**	**+468,000**
Number	**77**	**67**	**+10**
Average Workday Investment Activity ($)	**2,108,159**	**2,306,943**	**-198,784**
Prescribed Demand Account Balances For Services ($)	**300,000**	**1,821,000**	**-1,521,000**

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

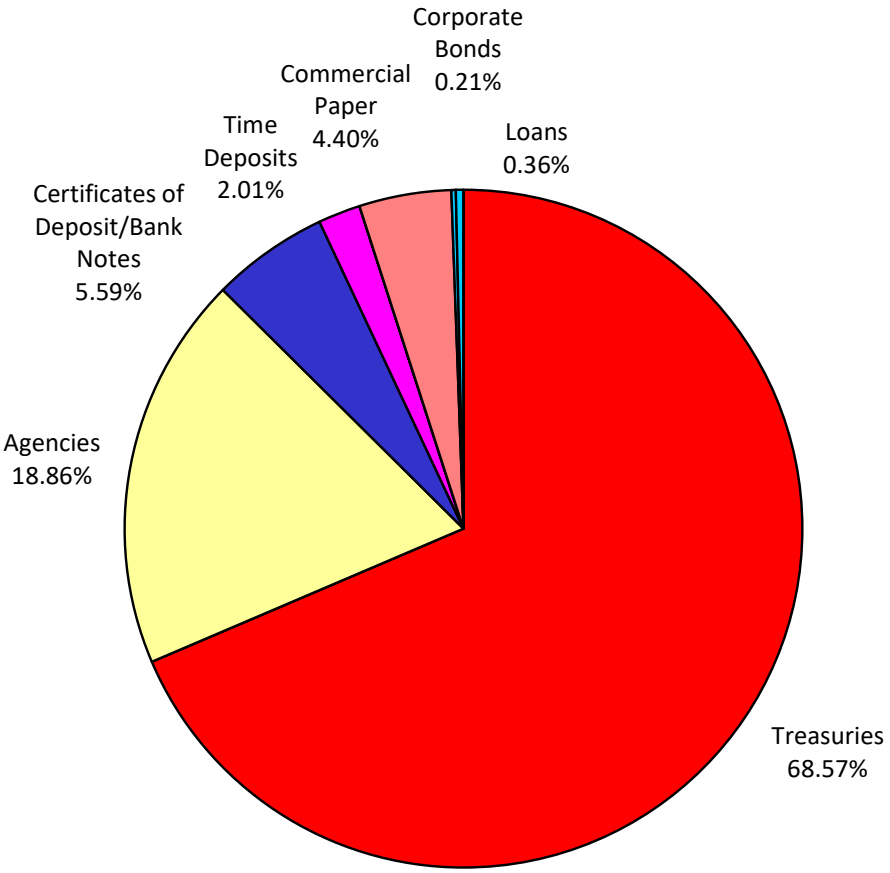
July 31, 2022

TYPE OF SECURITY	AMOUNT ($)	*PERCENT OF PORTFOLIO	*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	52,098,128	22.66	-0.73
Bonds	0	0.00	0
Notes	105,528,541	45.91	+1.28
Strips	0	0.00	0
Total Government	157,626,669	68.57	+0.55
Agency Debentures	13,877,558	6.04	-0.04
Certificates of Deposit	12,760,000	5.55	-0.12
Bank Notes	100,000	0.04	0
Repurchases	0	0.00	0
Agency Discount Notes	29,458,450	12.82	-0.00
Time Deposits	4,614,000	2.01	+0.11
GNMAs	0	0.00	0
Commercial Paper	10,111,738	4.40	-0.51
Remics	4,432	0.00	0
Corporate Bonds	492,557	0.21	0
PMIA Loans	829,187	0.36	+0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	229,874,591	100.00	

*Percentages may be off due to rounding.

INVESTMENT ACTIVITY	July 2022		June 2022	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	796	39,581,189	1,027	51,026,933
Other	3	1,692,579	47	1,417,103
Time Deposits	77	2,582,000	85	3,015,000
Total	876	43,855,768	1,159	55,459,036
PMIA Monthly Average Effective Yield (%)		1.090	0.861	
Year to Date Yield Last Day of Month (%)		1.090	0.371	

Pooled Money Investment Account
Portfolio Composition
$229.9 billion
07/31/22



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/22	**REDEMPTIONS**								
	CD	CITIBANK	0.330	07/01/22	0.330	25,000	177	40,562.50	0.335
	CD	CITIBANK	0.330	07/01/22	0.330	50,000	177	81,125.00	0.335
	CD	BOFA	0.330	07/01/22	0.330	50,000	178	81,583.33	0.335
	CD	BOWEST	0.260	07/01/22	0.260	50,000	191	68,972.22	0.264
	CD	BOWEST	0.260	07/01/22	0.260	50,000	191	68,972.22	0.264
	CP	MUFG BK		07/01/22	1.530	50,000	9	19,125.00	1.552
	CP	MUFG BK		07/01/22	1.530	50,000	9	19,125.00	1.552
	CP	MUFG BK		07/01/22	0.980	50,000	95	129,305.56	0.996
	CP	MUFG BK		07/01/22	0.980	50,000	95	129,305.56	0.996
	CP	AMAZON		07/01/22	0.510	50,000	120	85,000.00	0.518
	CP	AMAZON		07/01/22	0.510	50,000	120	85,000.00	0.518
	CP	OLD LINE		07/01/22	0.620	50,000	122	105,055.56	0.630
	CP	OLD LINE		07/01/22	0.620	50,000	122	105,055.56	0.630
	CP	JOHNSON		07/01/22	0.700	50,000	135	131,250.00	0.712
	CP	CR AG NY		07/01/22	0.450	50,000	150	93,750.00	0.457
	CP	CR AG NY		07/01/22	0.450	50,000	150	93,750.00	0.457
	CP	NATIXIS NY		07/01/22	0.350	50,000	169	82,152.78	0.355
	CP	NATIXIS NY		07/01/22	0.350	50,000	169	82,152.78	0.355
	CP	RABO NY		07/01/22	0.280	50,000	204	79,333.33	0.284
	CP	RABO NY		07/01/22	0.280	50,000	204	79,333.33	0.284
	CP	TOYOTA		07/01/22	0.280	50,000	204	79,333.33	0.284
	CP	BOFA		07/01/22	0.330	50,000	204	93,500.00	0.335
	CP	BOFA		07/01/22	0.330	50,000	204	93,500.00	0.335
	CP	SOC GEN NY		07/01/22	0.330	50,000	204	93,500.00	0.335
	CP	SOC GEN NY		07/01/22	0.330	50,000	204	93,500.00	0.335
	CP	JPM LLC		07/01/22	0.240	50,000	242	80,666.67	0.244
	CP	JPM LLC		07/01/22	0.240	50,000	242	80,666.67	0.244
	CP	JPM LLC		07/01/22	0.170	50,000	268	63,277.78	0.173
	CP	JPM LLC		07/01/22	0.170	50,000	268	63,277.78	0.173
	DEB	IBRD	2.125	07/01/22	0.092	50,000	336	42,609.72	0.091
	DEB	IBRD	2.125	07/01/22	0.092	50,000	336	42,609.72	0.091
	DN	IFC		07/01/22	0.570	50,000	81	64,125.00	0.579
	DN	IFC		07/01/22	0.570	50,000	81	64,125.00	0.579
	DN	FHLB		07/01/22	0.420	50,000	108	63,000.00	0.426
	DN	FHLB		07/01/22	0.420	50,000	108	63,000.00	0.426
	DN	FHLB		07/01/22	0.420	50,000	108	63,000.00	0.426
	DN	IFC		07/01/22	0.400	50,000	120	66,666.67	0.406
	DN	IFC		07/01/22	0.400	50,000	120	66,666.67	0.406
	DN	FHLB		07/01/22	0.370	50,000	122	62,694.44	0.376
	DN	FHLB		07/01/22	0.370	50,000	122	62,694.44	0.376
	DN	IBRD		07/01/22	0.340	50,000	149	70,361.11	0.345
	DN	IBRD		07/01/22	0.340	50,000	149	70,361.11	0.345
	DN	IBRD		07/01/22	0.340	50,000	149	70,361.11	0.345
	DN	IBRD		07/01/22	0.180	50,000	157	39,250.00	0.183
	DN	IBRD		07/01/22	0.180	50,000	157	39,250.00	0.183
	DN	FHLB		07/01/22	0.220	50,000	162	49,500.00	0.223
	DN	FHLB		07/01/22	0.220	50,000	162	49,500.00	0.223

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/22	**REDEMPTIONS (Continued)**								
	DN	FHLB		07/01/22	0.250	50,000	164	56,944.44	0.254
	DN	FHLB		07/01/22	0.250	50,000	164	56,944.44	0.254
	DN	IBRD		07/01/22	0.130	50,000	169	30,513.89	0.132
	DN	IBRD		07/01/22	0.130	50,000	169	30,513.89	0.132
	DN	IBRD		07/01/22	0.130	50,000	169	30,513.89	0.132
	DN	FHLB		07/01/22	0.220	50,000	169	51,638.89	0.223
	DN	FHLB		07/01/22	0.220	50,000	169	51,638.89	0.223
	DN	IBRD		07/01/22	0.100	50,000	176	24,444.44	0.101
	DN	IBRD		07/01/22	0.100	50,000	176	24,444.44	0.101
	DN	FHLB		07/01/22	0.120	50,000	178	29,666.67	0.122
	DN	FHLB		07/01/22	0.120	50,000	178	29,666.67	0.122
	DN	IFC		07/01/22	0.090	50,000	204	25,500.00	0.091
	DN	IFC		07/01/22	0.090	50,000	204	25,500.00	0.091
	DN	IBRD		07/01/22	0.050	50,000	234	16,250.00	0.051
	DN	IBRD		07/01/22	0.050	50,000	234	16,250.00	0.051
	DN	FHLB		07/01/22	0.055	50,000	234	17,875.00	0.056
	DN	FHLB		07/01/22	0.055	50,000	234	17,875.00	0.056
	DN	FHLB		07/01/22	0.055	50,000	239	18,256.94	0.056
	DN	FHLB		07/01/22	0.055	50,000	239	18,256.94	0.056
	DN	FHLB		07/01/22	0.055	50,000	239	18,256.94	0.056
	DN	FHLB		07/01/22	0.055	50,000	239	18,256.94	0.056
	DN	IBRD		07/01/22	0.040	50,000	277	15,388.89	0.041
	DN	IBRD		07/01/22	0.040	50,000	277	15,388.89	0.041
	DN	FHLB		07/01/22	0.065	50,000	365	32,951.39	0.066
	DN	FHLB		07/01/22	0.065	50,000	365	32,951.39	0.066
	DN	FHLB		07/01/22	0.065	50,000	365	32,951.39	0.066
	YCD	FORTIS	0.560	07/01/22	0.056	50,000	127	98,777.78	0.568
	YCD	FORTIS	0.560	07/01/22	0.056	50,000	127	98,777.78	0.568
	YCD	SE BANKEN	0.630	07/01/22	0.630	50,000	136	119,000.00	0.639
	YCD	SE BANKEN	0.630	07/01/22	0.630	50,000	136	119,000.00	0.639
	YCD	SOC GEN	0.360	07/01/22	0.360	50,000	156	78,000.00	0.365
	YCD	SOC GEN	0.360	07/01/22	0.360	50,000	156	78,000.00	0.365
	YCD	BARCLAYS	0.340	07/01/22	0.340	50,000	169	79,805.56	0.345
	YCD	BARCLAYS	0.340	07/01/22	0.340	50,000	169	79,805.56	0.345
	YCD	CIBC	0.330	07/01/22	0.330	50,000	177	81,125.00	0.335
	YCD	CIBC	0.330	07/01/22	0.330	50,000	177	81,125.00	0.335
	YCD	SCOTIA	0.310	07/01/22	0.310	50,000	204	87,833.33	0.314
	YCD	SCOTIA	0.310	07/01/22	0.310	50,000	204	87,833.33	0.314
	YCD	BNP	0.210	07/01/22	0.210	50,000	239	69,708.33	0.213
	YCD	BNP	0.210	07/01/22	0.210	50,000	239	69,708.33	0.213
	YCD	ANZ	0.190	07/01/22	0.190	50,000	241	63,597.22	0.193
	YCD	ANZ	0.190	07/01/22	0.190	50,000	241	63,597.22	0.193
	YCD	TORONTO	0.170	07/01/22	0.170	50,000	276	65,166.67	0.172
	YCD	TORONTO	0.170	07/01/22	0.170	50,000	276	65,166.67	0.172
	YCD	LLOYDS	0.230	07/01/22	0.230	50,000	364	116,277.78	0.233
	YCD	LLOYDS	0.230	07/01/22	0.230	50,000	364	116,277.78	0.233

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/22	**REDEMPTIONS (Continued)**								
	YCD	RB CANADA	0.200	07/01/22	0.200	50,000	366	101,666.67	0.203
	YCD	RB CANADA	0.200	07/01/22	0.200	50,000	366	101,666.67	0.203
07/01/22	**PURCHASES**								
	CP	AMAZON		01/27/23	2.550	50,000			
	CP	AMAZON		01/27/23	2.550	50,000			
	DEB	IADB	3.250	07/01/24	3.255	20,000			
	DEB	IADB	3.250	07/01/24	3.255	50,000			
	DEB	IADB	3.250	07/01/24	3.255	50,000			
	YCD	NATIXIS	2.900	12/05/22	2.900	50,000			
	YCD	NATIXIS	2.900	12/05/22	2.900	50,000			
	YCD	CIBC	2.980	01/09/23	2.980	50,000			
	YCD	CIBC	2.980	01/09/23	2.980	50,000			
07/05/22	**NO REDEMPTIONS**								
07/05/22	**PURCHASES**								
	DN	IFC		01/06/23	2.350	50,000			
	DN	IFC		01/06/23	2.350	50,000			
	DN	FHLB		03/28/23	2.450	50,000			
	DN	FHLB		03/28/23	2.450	50,000			
	TR	BILL		11/01/22	2.080	50,000			
	TR	BILL		11/01/22	2.080	50,000			
	TR	BILL		11/01/22	2.080	50,000			
	TR	BILL		11/01/22	2.103	50,000			
	TR	BILL		11/01/22	2.103	50,000			
	TR	BILL		11/01/22	2.103	50,000			
	YCD	KBC	1.730	08/08/22	1.730	50,000			
	YCD	KBC	1.730	08/08/22	1.730	50,000			
07/06/22	**REDEMPTIONS**								
	YCD	KBC	1.250	07/06/22	1.250	50,000	23	39,930.56	1.267
	YCD	KBC	1.250	07/06/22	1.250	50,000	23	39,930.56	1.267
07/06/22	**PURCHASES**								
	CP	TOYOTA		03/01/23	2.900	50,000			
	CP	TOYOTA		03/01/23	2.900	50,000			
	TR	BILL		10/20/22	1.945	50,000			
	TR	BILL		10/20/22	1.945	50,000			
	TR	BILL		10/20/22	1.945	50,000			
	TR	BILL		10/20/22	1.950	50,000			
	TR	BILL		10/20/22	1.950	50,000			
	TR	BILL		10/20/22	1.950	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/06/22	**PURCHASES (Continued)**								
	TR	BILL		12/22/22	2.395	50,000			
	TR	BILL		12/22/22	2.395	50,000			
	TR	BILL		12/22/22	2.395	50,000			
	TR	BILL		12/22/22	2.408	50,000			
	TR	BILL		12/22/22	2.408	50,000			
	TR	BILL		12/22/22	2.408	50,000			
	TR	BILL		12/22/22	2.408	50,000			
	YCD	NORINCHUK	2.380	10/07/22	2.380	50,000			
	YCD	NORINCHUK	2.380	10/07/22	2.380	50,000			
	YCD	TORONTO	3.120	01/12/23	3.120	50,000			
	YCD	TORONTO	3.120	01/12/23	3.120	50,000			
07/07/22	**REDEMPTIONS**								
	TR	BILL		07/07/22	0.530	50,000	113	83,180.56	0.538
	TR	BILL		07/07/22	0.530	50,000	113	83,180.56	0.538
	TR	BILL		07/07/22	0.530	50,000	113	83,180.56	0.538
	TR	BILL		07/07/22	0.530	50,000	113	83,180.56	0.538
	TR	BILL		07/07/22	0.530	50,000	113	83,180.56	0.538
	TR	BILL		07/07/22	0.530	50,000	113	83,180.56	0.538
	TR	BILL		07/07/22	0.530	50,000	113	83,180.56	0.538
	TR	BILL		07/07/22	0.530	50,000	113	83,180.56	0.538
	TR	BILL		07/07/22	0.540	50,000	113	84,750.00	0.548
	TR	BILL		07/07/22	0.540	50,000	113	84,750.00	0.548
	TR	BILL		07/07/22	0.540	50,000	113	84,750.00	0.548
	TR	BILL		07/07/22	0.540	50,000	113	84,750.00	0.548
	TR	BILL		07/07/22	0.553	50,000	140	107,430.56	0.561
	TR	BILL		07/07/22	0.553	50,000	140	107,430.56	0.561
	TR	BILL		07/07/22	0.553	50,000	140	107,430.56	0.561
	TR	BILL		07/07/22	0.563	50,000	140	109,375.00	0.572
	TR	BILL		07/07/22	0.563	50,000	140	109,375.00	0.572
	TR	BILL		07/07/22	0.563	50,000	140	109,375.00	0.572
	TR	BILL		07/07/22	0.240	50,000	175	58,333.33	0.244
	TR	BILL		07/07/22	0.240	50,000	175	58,333.33	0.244
	TR	BILL		07/07/22	0.240	50,000	175	58,333.33	0.244
	TR	BILL		07/07/22	0.240	50,000	175	58,333.33	0.244
	TR	BILL		07/07/22	0.240	50,000	175	58,333.33	0.244
	TR	BILL		07/07/22	0.240	50,000	175	58,333.33	0.244
	TR	BILL		07/07/22	0.242	50,000	176	59,155.56	0.246
	TR	BILL		07/07/22	0.242	50,000	176	59,155.56	0.246
	TR	BILL		07/07/22	0.242	50,000	176	59,155.56	0.246
	TR	BILL		07/07/22	0.245	50,000	176	59,888.89	0.249
	TR	BILL		07/07/22	0.245	50,000	176	59,888.89	0.249
	TR	BILL		07/07/22	0.245	50,000	176	59,888.89	0.249
	TR	BILL		07/07/22	0.215	50,000	182	54,347.22	0.218
	TR	BILL		07/07/22	0.215	50,000	182	54,347.22	0.218
	TR	BILL		07/07/22	0.215	50,000	182	54,347.22	0.218

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/07/22	**REDEMPTIONS (Continued)**								
	TR	BILL		07/07/22	0.215	50,000	182	54,347.22	0.218
	TR	BILL		07/07/22	0.215	50,000	182	54,347.22	0.218
	TR	BILL		07/07/22	0.215	50,000	182	54,347.22	0.218
	TR	BILL		07/07/22	0.230	50,000	182	58,138.89	0.233
	TR	BILL		07/07/22	0.230	50,000	182	58,138.89	0.233
	TR	BILL		07/07/22	0.230	50,000	182	58,138.89	0.233
	TR	BILL		07/07/22	0.235	50,000	182	59,402.78	0.239
	TR	BILL		07/07/22	0.235	50,000	182	59,402.78	0.239
	TR	BILL		07/07/22	0.235	50,000	182	59,402.78	0.239
07/07/22	**PURCHASES**								
	CD	CITIBANK	2.900	12/12/22	2.900	50,000			
	DEB	FHLMC	0.250	08/24/23	3.030	50,000			
	DN	IFC		01/27/23	2.370	50,000			
	DN	IFC		01/27/23	2.370	50,000			
	DN	FHLB		01/27/23	2.480	50,000			
	DN	FHLB		01/27/23	2.480	50,000			
	DN	FHLB		01/27/23	2.480	50,000			
	DN	FHLB		01/27/23	2.480	50,000			
	DN	FFCB		03/28/23	2.500	50,000			
	DN	FFCB		03/28/23	2.500	50,000			
	DN	FHLB		03/28/23	2.610	50,000			
	DN	FHLB		03/28/23	2.610	50,000			
	TR	BILL		10/25/22	2.020	50,000			
	TR	BILL		10/25/22	2.020	50,000			
	TR	BILL		10/25/22	2.020	50,000			
	TR	BILL		10/25/22	2.021	50,000			
	TR	BILL		10/25/22	2.021	50,000			
	TR	BILL		10/25/22	2.021	50,000			
	TR	BILL		11/01/22	2.110	50,000			
	TR	BILL		11/01/22	2.110	50,000			
	TR	BILL		11/01/22	2.115	50,000			
	TR	BILL		11/01/22	2.115	50,000			
	TR	NOTE	1.750	05/15/23	2.809	50,000			
	TR	NOTE	1.750	05/15/23	2.809	50,000			
	TR	NOTE	1.750	05/15/23	2.809	50,000			
	TR	NOTE	1.750	05/15/23	2.814	50,000			
	TR	NOTE	1.750	05/15/23	2.814	50,000			
	TR	NOTE	1.750	05/15/23	2.814	50,000			
	TR	NOTE	2.500	08/15/23	2.881	50,000			
	TR	NOTE	2.500	08/15/23	2.881	50,000			
	TR	NOTE	2.500	08/15/23	2.881	50,000			
	TR	NOTE	2.500	08/15/23	2.888	50,000			
	TR	NOTE	2.500	08/15/23	2.888	50,000			
	TR	NOTE	2.500	08/15/23	2.888	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/07/22	**PURCHASES (Continued)**								
	TR	NOTE	2.875	10/31/23	2.898	50,000			
	TR	NOTE	2.875	10/31/23	2.898	50,000			
	TR	NOTE	2.875	10/31/23	2.898	50,000			
	TR	NOTE	2.875	10/31/23	2.901	50,000			
	TR	NOTE	2.875	10/31/23	2.901	50,000			
	TR	NOTE	2.875	10/31/23	2.901	50,000			
	TR	NOTE	2.875	10/31/23	2.904	50,000			
	TR	NOTE	2.875	10/31/23	2.904	50,000			
	TR	NOTE	2.875	10/31/23	2.904	50,000			
	YCD	DNB	1.700	08/05/22	1.700	50,000			
	YCD	DNB	1.700	08/05/22	1.700	50,000			
	YCD	MUFG BK	2.480	10/21/22	2.480	50,000			
	YCD	MUFG BK	2.480	10/21/22	2.480	50,000			
	YCD	BNP	2.950	12/07/22	2.950	50,000			
	YCD	BNP	2.950	12/07/22	2.950	50,000			
	YCD	CR AG CIB	3.060	01/12/23	3.060	50,000			
	YCD	CR AG CIB	3.060	01/12/23	3.060	50,000			
	YCD	CIC	3.150	01/27/23	3.150	50,000			
	YCD	CIC	3.150	01/27/23	3.150	50,000			
07/08/22	**REDEMPTIONS**								
	CD	US BANK	0.770	07/08/22	0.770	50,000	84	89,833.33	0.781
	CD	US BANK	0.770	07/08/22	0.770	50,000	84	89,833.33	0.781
	CP	APPLE		07/08/22	0.650	50,000	92	83,055.56	0.660
	CP	APPLE		07/08/22	0.650	50,000	92	83,055.56	0.660
	CP	CAFCO		07/08/22	1.000	50,000	107	148,611.11	1.017
	DN	FHLB		07/08/22	0.620	50,000	81	69,750.00	0.629
	DN	FHLB		07/08/22	0.620	50,000	81	69,750.00	0.629
	DN	FHLB		07/08/22	0.530	50,000	86	63,305.56	0.538
	DN	FHLB		07/08/22	0.530	50,000	86	63,305.56	0.538
07/08/22	**PURCHASES**								
	CD	BOWEST	1.570	07/27/22	1.570	50,000			
	CD	BOWEST	1.570	07/27/22	1.570	50,000			
	CD	BOWEST	1.570	07/27/22	1.570	50,000			
	CP	RABO NY		07/27/22	1.560	50,000			
	CP	MUFG BK		07/27/22	1.650	50,000			
	CP	MUFG BK		07/27/22	1.650	50,000			
	DEB	FHLB	3.000	07/08/24	3.101	35,000			
	DN	FFCB		01/09/23	2.450	50,000			
	DN	FFCB		01/09/23	2.450	50,000			
	DN	IFC		01/13/23	2.390	50,000			
	DN	IFC		01/13/23	2.390	50,000			
	DN	IFC		02/01/23	2.500	50,000			
	DN	IFC		02/01/23	2.500	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/08/22	**PURCHASES (Continued)**								
	TR	NOTE	0.125	09/15/23	3.006	50,000			
	TR	NOTE	0.125	09/15/23	3.006	50,000			
	TR	NOTE	0.125	09/15/23	3.006	50,000			
	TR	NOTE	0.125	09/15/23	3.019	50,000			
	TR	NOTE	0.125	09/15/23	3.019	50,000			
	TR	NOTE	0.125	09/15/23	3.019	50,000			
	TR	NOTE	0.125	09/15/23	3.026	50,000			
	TR	NOTE	0.125	09/15/23	3.026	50,000			
	TR	NOTE	0.125	09/15/23	3.026	50,000			
	TR	NOTE	3.250	06/30/27	3.040	50,000			
	TR	NOTE	3.250	06/30/27	3.040	50,000			
	TR	NOTE	3.250	06/30/27	3.040	50,000			
	TR	NOTE	3.250	06/30/27	3.040	50,000			
	TR	NOTE	3.250	06/30/27	3.040	50,000			
	TR	NOTE	3.250	06/30/27	3.040	50,000			
	YCD	DNB	1.540	07/27/22	1.540	50,000			
	YCD	DNB	1.540	07/27/22	1.540	50,000			
	YCD	CR AG CIB	1.570	07/27/22	1.570	50,000			
	YCD	CR AG CIB	1.570	07/27/22	1.570	50,000			
07/11/22	**REDEMPTIONS**								
	CD	MUFG UNION	1.250	07/11/22	1.250	50,000	11	19,097.22	1.267
	CD	MUFG UNION	1.250	07/11/22	1.250	50,000	11	19,097.22	1.267
	CP	JOHNSON		07/11/22	1.040	50,000	32	46,222.22	1.055
	CP	JUPITER		07/11/22	1.120	50,000	32	49,777.78	1.137
	CP	JUPITER		07/11/22	1.120	50,000	32	49,777.78	1.137
	CP	PROCTER		07/11/22	0.780	50,000	90	97,500.00	0.792
	CP	PROCTER		07/11/22	0.780	50,000	90	97,500.00	0.792
	CP	APPLE		07/11/22	0.650	50,000	91	82,152.78	0.660
	CP	APPLE		07/11/22	0.650	50,000	91	82,152.78	0.660
	CP	VERSAILLES		07/11/22	1.100	50,000	123	187,916.67	1.119
	CP	VERSAILLES		07/11/22	1.100	50,000	123	187,916.67	1.119
	CP	JOHNSON		07/11/22	0.300	50,000	179	74,583.33	0.305
	DN	IBRD		07/11/22	0.870	50,000	38	45,916.67	0.883
	DN	IBRD		07/11/22	0.870	50,000	38	45,916.67	0.883
	YCD	KBC	1.160	07/11/22	1.160	50,000	34	54,777.78	1.176
	YCD	KBC	1.160	07/11/22	1.160	50,000	34	54,777.78	1.176
	YCD	MUFG BK	1.190	07/11/22	1.190	50,000	34	56,194.44	1.207
	YCD	MUFG BK	1.190	07/11/22	1.190	50,000	34	56,194.44	1.207
	YCD	DNB	1.080	07/11/22	1.080	50,000	38	57,000.00	1.095
	YCD	DNB	1.080	07/11/22	1.080	50,000	38	57,000.00	1.095
	YCD	NORINCHUK	1.080	07/11/22	1.080	50,000	38	57,000.00	1.095
	YCD	NORINCHUK	1.080	07/11/22	1.080	50,000	38	57,000.00	1.095
	YCD	SUMITOMO	1.000	07/11/22	1.000	50,000	123	170,833.33	1.014
	YCD	SUMITOMO	1.000	07/11/22	1.000	50,000	123	170,833.33	1.014

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/11/22	**NO PURCHASES**								
07/12/22	**NO REDEMPTIONS**								
07/12/22	**PURCHASES**								
	CP	AMAZON		01/11/23	2.700	50,000			
	CP	AMAZON		01/11/23	2.700	50,000			
	DEB CL	FHLMC	3.150	07/12/24	3.150	50,000			
	DEB CL	FHLMC	3.150	07/12/24	3.150	50,000			
	DN	IADB		07/27/22	1.200	50,000			
	DN	FHLB		01/13/23	2.575	50,000			
	DN	FHLB		01/13/23	2.575	50,000			
	DN	FHLB		05/26/23	2.825	50,000			
	DN	FHLB		05/26/23	2.825	50,000			
	DN	FHLB		06/01/23	2.830	50,000			
	DN	FHLB		06/01/23	2.830	50,000			
	DN	FHLB		07/03/23	2.885	50,000			
	DN	FHLB		07/03/23	2.885	50,000			
	TR	BILL		10/18/22	2.040	50,000			
	TR	BILL		10/18/22	2.040	50,000			
	TR	BILL		10/18/22	2.040	50,000			
	TR	BILL		10/18/22	2.045	50,000			
	TR	BILL		10/18/22	2.045	50,000			
	TR	BILL		10/18/22	2.045	50,000			
	TR	BILL		10/20/22	2.070	50,000			
	TR	BILL		10/20/22	2.070	50,000			
	TR	BILL		10/20/22	2.070	50,000			
	TR	BILL		10/20/22	2.085	50,000			
	TR	BILL		10/20/22	2.085	50,000			
	TR	BILL		10/20/22	2.085	50,000			
	TR	NOTE	2.875	11/30/23	3.004	50,000			
	TR	NOTE	2.875	11/30/23	3.004	50,000			
	TR	NOTE	2.875	11/30/23	3.004	50,000			
	TR	NOTE	2.875	11/30/23	3.004	50,000			
	TR	NOTE	2.875	11/30/23	3.004	50,000			
	TR	NOTE	2.875	11/30/23	3.004	50,000			
	YCD	KBC	2.000	08/12/22	2.000	50,000			
	YCD	KBC	2.000	08/12/22	2.000	50,000			
	YCD	LLOYDS	3.470	04/03/23	3.470	50,000			
	YCD	LLOYDS	3.470	04/03/23	3.470	50,000			
07/13/22	**REDEMPTIONS**								
	CP	SHEFFIELD		07/13/22	1.000	50,000	91	126,388.89	1.016
	CP	SHEFFIELD		07/13/22	1.000	50,000	91	126,388.89	1.016
	DEB	FFCB	0.200	07/13/22	0.237	50,000	729	236,522.22	0.237
	DN	IFC		07/13/22	0.750	50,000	84	87,500.00	0.762
	DN	IFC		07/13/22	0.750	50,000	84	87,500.00	0.762

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/13/22	**REDEMPTIONS (Continued)**								
	DN	IFC		07/13/22	0.750	50,000	84	87,500.00	0.762
	DN	IFC		07/13/22	0.750	50,000	84	87,500.00	0.762
	YCD	DNB	0.810	07/13/22	0.810	50,000	92	103,500.00	0.821
	YCD	DNB	0.810	07/13/22	0.810	50,000	92	103,500.00	0.821
	YCD	MUFG BK	1.010	07/13/22	1.010	50,000	92	129,055.56	1.024
	YCD	MUFG BK	1.010	07/13/22	1.010	50,000	92	129,055.56	1.024
07/13/22	**PURCHASES**								
	CP	OLD LINE		01/12/23	3.150	50,000			
	CP	SOC GEN NY		01/13/23	3.040	50,000			
	CP	SOC GEN NY		01/13/23	3.040	50,000			
	DEB	FFCB	3.000	07/11/23	3.019	50,000			
	DEB	FFCB	3.000	07/11/23	3.019	50,000			
	DN	FHLB		01/06/23	2.760	50,000			
	DN	FHLB		01/06/23	2.760	50,000			
	DN	FFCB		01/09/23	2.730	50,000			
	DN	FFCB		01/09/23	2.730	50,000			
	DN	IFC		01/27/23	2.530	50,000			
	DN	IFC		01/27/23	2.530	50,000			
	DN	FHLB		02/24/23	2.865	50,000			
	DN	FHLB		02/24/23	2.865	50,000			
	TR	BILL		05/18/23	2.810	50,000			
	TR	BILL		05/18/23	2.810	50,000			
	YCD	SUMI TRUST	2.570	10/14/22	2.570	50,000			
	YCD	SUMI TRUST	2.570	10/14/22	2.570	50,000			
07/14/22	**REDEMPTIONS**								
	DEB	FFCB	0.070	07/14/22	0.070	50,000	364	34,902.78	0.070
	DEB	FFCB	0.070	07/14/22	0.070	50,000	364	34,902.78	0.070
	TR	BILL		07/14/22	0.268	50,000	182	67,618.06	0.272
	TR	BILL		07/14/22	0.268	50,000	182	67,618.06	0.272
	TR	BILL		07/14/22	0.268	50,000	182	67,618.06	0.272
	TR	BILL		07/14/22	0.268	50,000	182	67,618.06	0.272
	TR	BILL		07/14/22	0.268	50,000	182	67,618.06	0.272
	TR	BILL		07/14/22	0.268	50,000	182	67,618.06	0.272
	TR	BILL		07/14/22	0.269	50,000	182	67,997.22	0.273
	TR	BILL		07/14/22	0.269	50,000	182	67,997.22	0.273
	TR	BILL		07/14/22	0.269	50,000	182	67,997.22	0.273
	TR	BILL		07/14/22	0.070	50,000	337	32,763.89	0.071
	TR	BILL		07/14/22	0.070	50,000	337	32,763.89	0.071
	TR	BILL		07/14/22	0.070	50,000	337	32,763.89	0.071
	TR	BILL		07/14/22	0.064	50,000	343	30,250.69	0.064
	TR	BILL		07/14/22	0.064	50,000	343	30,250.69	0.064
	TR	BILL		07/14/22	0.064	50,000	343	30,250.69	0.064

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/14/22	**REDEMPTIONS (Continued)**								
	TR	BILL		07/14/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		07/14/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		07/14/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		07/14/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		07/14/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		07/14/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		07/14/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		07/14/22	0.068	50,000	364	34,125.00	0.068
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
	TR	BILL		07/14/22	0.073	50,000	364	36,652.78	0.074
07/14/22	**PURCHASES**								
	CP	CAFCO		11/04/22	2.900	50,000			
	CP	CAFCO		11/04/22	2.900	50,000			
	CP	VERSAILLES		11/09/22	3.000	50,000			
	CP	VERSAILLES		11/09/22	3.000	50,000			
	DEB CL	IBRD	3.375	07/01/26	3.375	50,000			
	DEB CL	IBRD	3.375	07/01/26	3.375	50,000			
	TR	BILL		01/12/23	2.625	50,000			
	TR	BILL		01/12/23	2.625	50,000			
	TR	BILL		01/12/23	2.625	50,000			
	TR	BILL		01/12/23	2.625	50,000			
	TR	BILL		01/12/23	2.750	50,000			
	TR	BILL		01/12/23	2.750	50,000			
	TR	BILL		01/12/23	2.750	50,000			
	TR	BILL		01/12/23	2.750	50,000			
	TR	BILL		01/12/23	2.867	50,000			
	TR	BILL		01/12/23	2.867	50,000			
	TR	BILL		01/12/23	2.867	50,000			
	TR	BILL		07/13/23	2.915	50,000			
	TR	BILL		07/13/23	2.915	50,000			
	TR	BILL		07/13/23	2.916	50,000			
	TR	BILL		07/13/23	2.916	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/14/22	**PURCHASES (Continued)**								
	TR	BILL		07/13/23	3.125	50,000			
	TR	BILL		07/13/23	3.125	50,000			
	TR	BILL		07/13/23	3.125	50,000			
	TR	BILL		07/13/23	3.125	50,000			
	TR	BILL		07/13/23	3.135	50,000			
	TR	BILL		07/13/23	3.135	50,000			
	TR	BILL		07/13/23	3.135	50,000			
	TR	BILL		07/13/23	3.135	50,000			
	YCD	RB CANADA	4.050	07/03/23	4.050	50,000			
	YCD	RB CANADA	4.050	07/03/23	4.050	50,000			
07/15/22	**REDEMPTIONS**								
	DEB	FFCB	1.600	07/15/22	1.615	50,000	912	2,018,300.00	1.621
	TR	NOTE	1.750	07/15/22	0.566	50,000	121	95,206.75	0.572
	TR	NOTE	1.750	07/15/22	0.566	50,000	121	95,206.75	0.572
	TR	NOTE	1.750	07/15/22	0.566	50,000	121	95,206.75	0.572
	TR	NOTE	1.750	07/15/22	0.601	50,000	121	101,066.13	0.607
	TR	NOTE	1.750	07/15/22	0.601	50,000	121	101,066.13	0.607
	TR	NOTE	1.750	07/15/22	0.601	50,000	121	101,066.13	0.607
	TR	NOTE	1.750	07/15/22	0.463	50,000	136	87,518.34	0.468
	TR	NOTE	1.750	07/15/22	0.463	50,000	136	87,518.34	0.468
	TR	NOTE	1.750	07/15/22	0.463	50,000	136	87,518.34	0.468
	TR	NOTE	1.750	07/15/22	0.423	50,000	141	83,002.42	0.428
	TR	NOTE	1.750	07/15/22	0.423	50,000	141	83,002.42	0.428
	TR	NOTE	1.750	07/15/22	0.423	50,000	141	83,002.42	0.428
	TR	NOTE	1.750	07/15/22	0.443	50,000	141	86,908.67	0.448
	TR	NOTE	1.750	07/15/22	0.443	50,000	141	86,908.67	0.448
	TR	NOTE	1.750	07/15/22	0.443	50,000	141	86,908.67	0.448
	TR	NOTE	1.750	07/15/22	0.419	50,000	164	95,627.59	0.423
	TR	NOTE	1.750	07/15/22	0.419	50,000	164	95,627.59	0.423
	TR	NOTE	1.750	07/15/22	0.419	50,000	164	95,627.59	0.423
	TR	NOTE	1.750	07/15/22	0.419	50,000	164	95,627.59	0.423
	TR	NOTE	1.750	07/15/22	0.419	50,000	164	95,627.59	0.423
	TR	NOTE	1.750	07/15/22	0.226	50,000	183	57,489.80	0.228
	TR	NOTE	1.750	07/15/22	0.226	50,000	183	57,489.80	0.228
	TR	NOTE	1.750	07/15/22	0.226	50,000	183	57,489.80	0.228
	TR	NOTE	1.750	07/15/22	0.249	50,000	183	63,349.18	0.251
	TR	NOTE	1.750	07/15/22	0.249	50,000	183	63,349.18	0.251
	TR	NOTE	1.750	07/15/22	0.249	50,000	183	63,349.18	0.251
	TR	NOTE	1.750	07/15/22	0.264	50,000	184	67,680.02	0.267
	TR	NOTE	1.750	07/15/22	0.264	50,000	184	67,680.02	0.267
	TR	NOTE	1.750	07/15/22	0.264	50,000	184	67,680.02	0.267
	TR	NOTE	1.750	07/15/22	0.264	50,000	184	67,680.02	0.267
	TR	NOTE	1.750	07/15/22	0.264	50,000	184	67,680.02	0.267
	TR	NOTE	1.750	07/15/22	0.264	50,000	184	67,680.02	0.267

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/15/22	**PURCHASES**								
	CD	MUFG UNION	3.200	01/06/23	3.200	50,000			
	CD	MUFG UNION	3.200	01/06/23	3.200	50,000			
	DN	FHLB		07/03/23	3.100	50,000			
	DN	FHLB		07/03/23	3.100	50,000			
	TR	NOTE	3.000	07/15/25	3.132	50,000			
	TR	NOTE	3.000	07/15/25	3.132	50,000			
	TR	NOTE	3.000	07/15/25	3.132	50,000			
	TR	NOTE	3.000	07/15/25	3.132	50,000			
	TR	NOTE	3.000	07/15/25	3.132	50,000			
	TR	NOTE	3.000	07/15/25	3.132	50,000			
	TR	NOTE	3.000	07/15/25	3.252	50,000			
	TR	NOTE	3.000	07/15/25	3.252	50,000			
	YCD	KBC	2.080	08/22/22	2.080	50,000			
	YCD	KBC	2.080	08/22/22	2.080	50,000			
	YCD	SE BANKEN	3.300	12/12/22	3.300	50,000			
	YCD	SE BANKEN	3.300	12/12/22	3.300	50,000			
07/18/22	**NO REDEMPTIONS**								
07/18/22	**PURCHASES**								
	YCD	NORINCHUK	2.080	08/26/22	2.080	50,000			
	YCD	NORINCHUK	2.080	08/26/22	2.080	50,000			
07/19/22	**REDEMPTIONS**								
	DEB	FFCB	0.070	07/19/22	0.065	50,000	426	37,933.33	0.065
	DEB	FFCB	0.070	07/19/22	0.065	50,000	426	37,933.33	0.065
	DEB	FFCB	0.070	07/19/22	0.061	50,000	427	35,430.56	0.061
	DEB	FFCB	0.070	07/19/22	0.061	50,000	427	35,430.56	0.061
	DN	IBRD		07/19/22	0.460	50,000	147	93,916.67	0.467
	DN	IBRD		07/19/22	0.460	50,000	147	93,916.67	0.467
	DN	FHLB		07/19/22	0.220	50,000	180	55,000.00	0.223
	DN	FHLB		07/19/22	0.220	50,000	180	55,000.00	0.223
	DN	FHLB		07/19/22	0.280	50,000	181	70,388.89	0.284
	DN	FHLB		07/19/22	0.280	50,000	181	70,388.89	0.284
	DN	FFCB		07/19/22	0.360	50,000	181	90,500.00	0.366
	DN	FHLB		07/19/22	0.250	50,000	186	64,583.33	0.254
	DN	FHLB		07/19/22	0.250	50,000	186	64,583.33	0.254
	TR	BILL		07/19/22	0.620	50,000	112	96,444.44	0.630
	TR	BILL		07/19/22	0.620	50,000	112	96,444.44	0.630
	TR	BILL		07/19/22	0.620	50,000	112	96,444.44	0.630
	TR	BILL		07/19/22	0.640	50,000	113	100,444.44	0.650
	TR	BILL		07/19/22	0.640	50,000	113	100,444.44	0.650
	TR	BILL		07/19/22	0.640	50,000	113	100,444.44	0.650
	TR	BILL		07/19/22	0.640	50,000	113	100,444.44	0.650

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/19/22	**REDEMPTIONS (Continued)**								
	TR	BILL		07/19/22	0.630	50,000	117	102,375.00	0.640
	TR	BILL		07/19/22	0.630	50,000	117	102,375.00	0.640
	TR	BILL		07/19/22	0.630	50,000	117	102,375.00	0.640
	TR	BILL		07/19/22	0.640	50,000	117	104,000.00	0.650
	TR	BILL		07/19/22	0.640	50,000	117	104,000.00	0.650
	TR	BILL		07/19/22	0.640	50,000	117	104,000.00	0.650
	YCD	SE BANKEN	1.080	07/19/22	1.080	50,000	119	178,500.00	1.095
	YCD	SE BANKEN	1.080	07/19/22	1.080	50,000	119	178,500.00	1.095
07/19/22	**PURCHASES**								
	CP	BNP NY		07/20/22	1.550	50,000			
	CP	BNP NY		07/20/22	1.550	50,000			
	YCD	MUFG BK	2.120	08/22/22	2.120	50,000			
	YCD	MUFG BK	2.120	08/22/22	2.120	50,000			
	YCD	MUFG BK	2.120	08/22/22	2.120	50,000			
	YCD	NAT AUB	3.500	04/03/23	3.500	50,000			
	YCD	NAT AUB	3.500	04/03/23	3.500	50,000			
07/20/22	**REDEMPTIONS**								
	CP	BNP NY		07/20/22	1.550	50,000	1	2,152.78	1.572
	CP	BNP NY		07/20/22	1.550	50,000	1	2,152.78	1.572
07/20/22	**PURCHASES**								
	CP	CR AG NY		08/22/22	2.170	50,000			
	CP	CR AG NY		08/22/22	2.170	50,000			
	CP	SCOTIA NY		01/27/23	3.400	50,000			
	CP	SCOTIA NY		01/27/23	3.400	50,000			
	DN	FHLB		12/02/22	2.600	50,000			
	DN	FHLB		12/02/22	2.600	50,000			
	DN	FHLB		01/27/23	2.830	50,000			
	DN	FHLB		01/27/23	2.830	50,000			
	TR	BILL		07/13/23	3.020	50,000			
	TR	BILL		07/13/23	3.020	50,000			
	TR	BILL		07/13/23	3.020	50,000			
07/21/22	**REDEMPTIONS**								
	DEB	FFCB	0.060	07/21/22	0.076	50,000	359	37,400.00	0.076
	DEB	FFCB	0.060	07/21/22	0.076	50,000	359	37,400.00	0.076
	TR	BILL		07/21/22	0.560	50,000	128	99,555.56	0.569
	TR	BILL		07/21/22	0.560	50,000	128	99,555.56	0.569
	TR	BILL		07/21/22	0.560	50,000	128	99,555.56	0.569

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/21/22	**REDEMPTIONS (Continued)**								
	TR	BILL		07/21/22	0.570	50,000	128	101,333.33	0.579
	TR	BILL		07/21/22	0.570	50,000	128	101,333.33	0.579
	TR	BILL		07/21/22	0.570	50,000	128	101,333.33	0.579
	TR	BILL		07/21/22	0.505	50,000	142	99,597.22	0.513
	TR	BILL		07/21/22	0.505	50,000	142	99,597.22	0.513
	TR	BILL		07/21/22	0.510	50,000	142	100,583.33	0.518
	TR	BILL		07/21/22	0.510	50,000	142	100,583.33	0.518
	TR	BILL		07/21/22	0.335	50,000	176	81,888.89	0.340
	TR	BILL		07/21/22	0.335	50,000	176	81,888.89	0.340
	TR	BILL		07/21/22	0.335	50,000	176	81,888.89	0.340
	TR	BILL		07/21/22	0.338	50,000	176	82,500.00	0.343
	TR	BILL		07/21/22	0.338	50,000	176	82,500.00	0.343
	TR	BILL		07/21/22	0.338	50,000	176	82,500.00	0.343
	TR	BILL		07/21/22	0.335	50,000	182	84,680.56	0.340
	TR	BILL		07/21/22	0.335	50,000	182	84,680.56	0.340
	TR	BILL		07/21/22	0.335	50,000	182	84,680.56	0.340
	TR	BILL		07/21/22	0.335	50,000	182	84,680.56	0.340
	TR	BILL		07/21/22	0.335	50,000	182	84,680.56	0.340
	TR	BILL		07/21/22	0.335	50,000	182	84,680.56	0.340
	TR	BILL		07/21/22	0.335	50,000	182	84,680.56	0.340
	TR	BILL		07/21/22	0.335	50,000	182	84,680.56	0.340
	TR	BILL		07/21/22	0.340	50,000	182	85,944.44	0.345
	TR	BILL		07/21/22	0.340	50,000	182	85,944.44	0.345
	TR	BILL		07/21/22	0.340	50,000	182	85,944.44	0.345
	TR	BILL		07/21/22	0.340	50,000	182	85,944.44	0.345
07/21/22	**PURCHASES**								
	CP	BNP NY		07/22/22	1.550	50,000			
	CP	BNP NY		07/22/22	1.550	50,000			
	CP	CHARIOT		08/22/22	2.250	50,000			
	DN	FHLMC		08/22/22	1.850	50,000			
	DN	FHLMC		08/22/22	1.850	50,000			
	DN	FHLB		05/26/23	3.030	50,000			
	DN	FHLB		05/26/23	3.030	50,000			
	DN	FHLB		07/03/23	3.050	50,000			
	DN	FHLB		07/03/23	3.050	50,000			
	TR	BILL		01/12/23	2.845	50,000			
	TR	BILL		01/12/23	2.845	50,000			
	TR	BILL		07/13/23	3.010	50,000			
	TR	BILL		07/13/23	3.010	50,000			
	TR	BILL		07/13/23	3.010	50,000			
	YCD	DNB	2.090	08/26/22	2.090	50,000			
	YCD	DNB	2.090	08/26/22	2.090	50,000			
	YCD	KBC	2.220	08/26/22	2.220	50,000			
	YCD	KBC	2.220	08/26/22	2.220	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/22/22	**REDEMPTIONS**								
	CP	BNP NY		07/22/22	1.550	50,000	1	2,152.78	1.572
	CP	BNP NY		07/22/22	1.550	50,000	1	2,152.78	1.572
	CP	APPLE		07/22/22	1.550	50,000	35	75,347.22	1.574
	CP	APPLE		07/22/22	1.550	50,000	35	75,347.22	1.574
07/22/22	**PURCHASES**								
	CP	SOC GEN NY		07/27/22	1.500	50,000			
	CP	SOC GEN NY		07/27/22	1.500	50,000			
	CP	SOC GEN NY		07/27/22	1.500	50,000			
	CP	CR AG NY		07/27/22	1.540	50,000			
	CP	RABO NY		07/27/22	1.560	50,000			
	CP	RABO NY		07/27/22	1.560	50,000			
07/25/22	**REDEMPTIONS**								
	CD	MUFG UNION	1.240	07/25/22	1.240	50,000	74	127,444.44	1.257
	CD	MUFG UNION	1.240	07/25/22	1.240	50,000	74	127,444.44	1.257
	CD	US BANK	0.820	07/25/22	0.820	50,000	101	115,027.78	0.831
	CD	US BANK	0.820	07/25/22	0.820	50,000	101	115,027.78	0.831
	CP	APPLE		07/25/22	1.520	50,000	25	52,777.78	1.543
	CP	APPLE		07/25/22	1.520	50,000	25	52,777.78	1.543
	CP	MUFG BK		07/25/22	1.660	50,000	27	62,250.00	1.685
	CP	MUFG BK		07/25/22	1.660	50,000	27	62,250.00	1.685
	CP	MUFG BK		07/25/22	1.660	50,000	27	62,250.00	1.685
	CP	MUFG BK		07/25/22	1.670	50,000	38	88,138.89	1.696
	CP	MUFG BK		07/25/22	1.670	50,000	38	88,138.89	1.696
	CP	LIBERTY		07/25/22	1.070	50,000	132	196,166.67	1.089
	CP	LIBERTY		07/25/22	1.070	50,000	132	196,166.67	1.089
	CP	SOC GEN NY		07/25/22	0.480	50,000	174	116,000.00	0.488
	CP	SOC GEN NY		07/25/22	0.480	50,000	174	116,000.00	0.488
	CP	RBC NY		07/25/22	0.530	50,000	175	128,819.44	0.539
	CP	RBC NY		07/25/22	0.530	50,000	175	128,819.44	0.539
	CP	CAFCO		07/25/22	0.450	50,000	180	112,500.00	0.457
	CP	CIBC HLD		07/25/22	0.500	50,000	180	125,000.00	0.508
	CP	CIBC HLD		07/25/22	0.500	50,000	180	125,000.00	0.508
	CP	AMAZON		07/25/22	0.300	50,000	181	75,416.67	0.305
	CP	AMAZON		07/25/22	0.300	50,000	181	75,416.67	0.305
	CP	CHARIOT		07/25/22	0.400	50,000	192	106,666.67	0.406
	CP	CHARIOT		07/25/22	0.400	50,000	192	106,666.67	0.406
	DEB	FHLMC	0.125	07/25/22	0.061	50,000	356	29,611.11	0.061
	DEB	FHLMC	0.125	07/25/22	0.080	50,000	431	47,284.72	0.080
	DEB	FHLMC	0.125	07/25/22	0.080	50,000	431	47,284.72	0.080
	DN	IBRD		07/25/22	0.560	50,000	151	117,444.44	0.569
	DN	IBRD		07/25/22	0.560	50,000	151	117,444.44	0.569
	DN	FHLB		07/25/22	0.500	50,000	158	109,722.22	0.508
	DN	FHLB		07/25/22	0.500	50,000	158	109,722.22	0.508

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/25/22	**REDEMPTIONS (Continued)**								
	DN	IBRD		07/25/22	0.450	50,000	165	103,125.00	0.457
	DN	IBRD		07/25/22	0.450	50,000	165	103,125.00	0.457
	DN	FHLB		07/25/22	0.420	50,000	167	97,416.67	0.427
	DN	FHLB		07/25/22	0.420	50,000	167	97,416.67	0.427
	DN	FHLB		07/25/22	0.300	50,000	175	72,916.67	0.305
	DN	FHLB		07/25/22	0.300	50,000	175	72,916.67	0.305
	DN	FHLB		07/25/22	0.290	50,000	178	71,694.44	0.294
	DN	FHLB		07/25/22	0.290	50,000	178	71,694.44	0.294
	DN	FHLB		07/25/22	0.290	50,000	180	72,500.00	0.294
	DN	FHLB		07/25/22	0.290	50,000	180	72,500.00	0.294
	DN	IBRD		07/25/22	0.220	50,000	181	55,305.56	0.223
	DN	IBRD		07/25/22	0.220	50,000	181	55,305.56	0.223
	DN	FHLB		07/25/22	0.260	50,000	192	69,333.33	0.264
	DN	FHLB		07/25/22	0.260	50,000	192	69,333.33	0.264
	YCD	SWEDBANK	1.560	07/25/22	1.560	50,000	34	73,666.67	1.582
	YCD	SWEDBANK	1.560	07/25/22	1.560	50,000	34	73,666.67	1.582
	YCD	KBC	1.590	07/25/22	1.590	50,000	38	83,916.67	1.612
	YCD	KBC	1.590	07/25/22	1.590	50,000	38	83,916.67	1.612
	YCD	NORINCHUK	1.020	07/25/22	1.020	50,000	103	145,916.67	1.034
	YCD	NORINCHUK	1.020	07/25/22	1.020	50,000	103	145,916.67	1.034
	YCD	MIZUHO	1.000	07/25/22	1.000	50,000	104	144,444.44	1.014
	YCD	MIZUHO	1.000	07/25/22	1.000	50,000	104	144,444.44	1.014
	YCD	NORDEA ABP	0.640	07/25/22	0.640	50,000	152	135,111.11	0.649
	YCD	NORDEA ABP	0.640	07/25/22	0.640	50,000	152	135,111.11	0.649
	YCD	SVENSKA	0.430	07/25/22	0.430	50,000	186	111,083.33	0.436
	YCD	SVENSKA	0.430	07/25/22	0.430	50,000	186	111,083.33	0.436
	YCD	BNP	0.450	07/25/22	0.450	50,000	186	116,250.00	0.456
	YCD	BNP	0.450	07/25/22	0.450	50,000	186	116,250.00	0.456
	YCD	SCOTIA	0.380	07/25/22	0.380	50,000	193	101,861.11	0.385
	YCD	SCOTIA	0.380	07/25/22	0.380	50,000	193	101,861.11	0.385
07/25/22	**PURCHASES**								
	CD	CITIBANK	3.450	01/27/23	3.450	50,000			
	CD	CITIBANK	3.450	01/27/23	3.450	50,000			
	CP	MUFG BK		08/01/22	1.850	50,000			
	CP	MUFG BK		08/01/22	1.850	50,000			
	DN	IBRD		12/12/22	2.590	50,000			
	DN	IBRD		12/12/22	2.590	50,000			
	YCD	DNB	1.900	08/01/22	1.900	50,000			
	YCD	DNB	1.900	08/01/22	1.900	50,000			
07/26/22	**REDEMPTIONS**								
	TR	BILL		07/26/22	0.690	50,000	118	113,083.33	0.701
	TR	BILL		07/26/22	0.690	50,000	118	113,083.33	0.701

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/26/22	**REDEMPTIONS (Continued)**								
	TR	BILL		07/26/22	0.695	50,000	118	113,902.78	0.706
	TR	BILL		07/26/22	0.695	50,000	118	113,902.78	0.706
	TR	BILL		07/26/22	0.715	50,000	119	118,173.61	0.727
	TR	BILL		07/26/22	0.715	50,000	119	118,173.61	0.727
	TR	BILL		07/26/22	0.720	50,000	119	119,000.00	0.732
	TR	BILL		07/26/22	0.720	50,000	119	119,000.00	0.732
07/26/22	**PURCHASES**								
	CD	MUFG UNION	3.250	01/27/23	3.250	50,000			
	CD	MUFG UNION	3.250	01/27/23	3.250	50,000			
	CD	CITIBANK	3.800	07/03/23	3.800	50,000			
	CD	CITIBANK	3.800	07/03/23	3.800	50,000			
	CP	SOC GEN NY		07/27/22	1.500	50,000			
	CP	SOC GEN NY		07/27/22	1.500	50,000			
	CP	SOC GEN NY		07/27/22	1.500	50,000			
	CP	CR AG NY		07/27/22	1.540	50,000			
	CP	CR AG NY		07/27/22	1.540	50,000			
	CP	BNP NY		07/27/22	1.550	50,000			
	CP	BNP NY		07/27/22	1.550	50,000			
	CP	BNP NY		07/27/22	1.550	50,000			
	CP	RABO NY		07/27/22	1.560	50,000			
	CP	RABO NY		07/27/22	1.560	50,000			
	CP	RABO NY		07/27/22	1.560	50,000			
	DEB	FFCB	3.250	07/26/24	3.300	50,000			
	DEB	FFCB	3.250	07/26/24	3.300	50,000			
	DN	FHLMC		08/26/22	2.000	50,000			
	DN	FHLMC		08/26/22	2.000	50,000			
	DN	FHLB		07/03/23	2.985	50,000			
	DN	FHLB		07/03/23	2.985	50,000			
	YCD	ANZ	2.950	12/23/22	2.950	50,000			
	YCD	ANZ	2.950	12/23/22	2.950	50,000			
07/27/22	**REDEMPTIONS**								
	CD	BOWEST	1.570	07/27/22	1.570	50,000	19	41,430.56	1.592
	CD	BOWEST	1.570	07/27/22	1.570	50,000	19	41,430.56	1.592
	CD	BOWEST	1.570	07/27/22	1.570	50,000	19	41,430.56	1.592
	CP	SOC GEN NY		07/27/22	1.500	50,000	1	2,083.33	1.521
	CP	SOC GEN NY		07/27/22	1.500	50,000	1	2,083.33	1.521
	CP	SOC GEN NY		07/27/22	1.500	50,000	1	2,083.33	1.521
	CP	CR AG NY		07/27/22	1.540	50,000	1	2,138.89	1.561
	CP	CR AG NY		07/27/22	1.540	50,000	1	2,138.89	1.561
	CP	BNP NY		07/27/22	1.550	50,000	1	2,152.78	1.572
	CP	BNP NY		07/27/22	1.550	50,000	1	2,152.78	1.572
	CP	BNP NY		07/27/22	1.550	50,000	1	2,152.78	1.572

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/27/22	**REDEMPTIONS (Continued)**								
	CP	RABO NY		07/27/22	1.560	50,000	1	2,166.67	1.582
	CP	RABO NY		07/27/22	1.560	50,000	1	2,166.67	1.582
	CP	RABO NY		07/27/22	1.560	50,000	1	2,166.67	1.582
	CP	SOC GEN NY		07/27/22	1.500	50,000	5	10,416.67	1.521
	CP	SOC GEN NY		07/27/22	1.500	50,000	5	10,416.67	1.521
	CP	SOC GEN NY		07/27/22	1.500	50,000	5	10,416.67	1.521
	CP	CR AG NY		07/27/22	1.540	50,000	5	10,694.44	1.562
	CP	RABO NY		07/27/22	1.560	50,000	5	10,833.33	1.582
	CP	RABO NY		07/27/22	1.560	50,000	5	10,833.33	1.582
	CP	RABO NY		07/27/22	1.560	50,000	19	41,166.67	1.583
	CP	MUFG BK		07/27/22	1.650	50,000	19	43,541.67	1.674
	CP	MUFG BK		07/27/22	1.650	50,000	19	43,541.67	1.674
	DN	IADB		07/27/22	1.200	50,000	15	25,000.00	1.217
	DN	FHLB		07/27/22	0.800	50,000	100	111,111.11	0.813
	DN	FHLB		07/27/22	0.800	50,000	100	111,111.11	0.813
	DN	FHLB		07/27/22	0.300	50,000	182	75,833.33	0.305
	DN	FHLB		07/27/22	0.300	50,000	182	75,833.33	0.305
	YCD	DNB	1.540	07/27/22	1.540	50,000	19	40,638.89	1.561
	YCD	DNB	1.540	07/27/22	1.540	50,000	19	40,638.89	1.561
	YCD	CR AG CIB	1.570	07/27/22	1.570	50,000	19	41,430.56	1.592
	YCD	CR AG CIB	1.570	07/27/22	1.570	50,000	19	41,430.56	1.592
	YCD	SWEDBANK	0.970	07/27/22	0.970	50,000	99	133,375.00	0.983
	YCD	SWEDBANK	0.970	07/27/22	0.970	50,000	99	133,375.00	0.983
	YCD	SUMI TRUST	1.080	07/27/22	1.080	50,000	100	150,000.00	1.095
	YCD	SUMI TRUST	1.080	07/27/22	1.080	50,000	100	150,000.00	1.095
07/27/22	**NO PURCHASES**								
07/28/22	**REDEMPTIONS**								
	TR	BILL		07/28/22	0.535	50,000	154	114,430.56	0.544
	TR	BILL		07/28/22	0.535	50,000	154	114,430.56	0.544
	TR	BILL		07/28/22	0.538	50,000	154	114,965.28	0.546
	TR	BILL		07/28/22	0.538	50,000	154	114,965.28	0.546
	TR	BILL		07/28/22	0.440	50,000	178	108,777.78	0.447
	TR	BILL		07/28/22	0.440	50,000	178	108,777.78	0.447
	TR	BILL		07/28/22	0.440	50,000	178	108,777.78	0.447
	TR	BILL		07/28/22	0.440	50,000	178	108,777.78	0.447
	TR	BILL		07/28/22	0.443	50,000	178	109,395.83	0.450
	TR	BILL		07/28/22	0.443	50,000	178	109,395.83	0.450
	TR	BILL		07/28/22	0.443	50,000	178	109,395.83	0.450
	TR	BILL		07/28/22	0.443	50,000	178	109,395.83	0.450
	TR	BILL		07/28/22	0.416	50,000	181	104,577.78	0.423
	TR	BILL		07/28/22	0.416	50,000	181	104,577.78	0.423
	TR	BILL		07/28/22	0.416	50,000	181	104,577.78	0.423

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/28/22	**REDEMPTIONS (Continued)**								
	TR	BILL		07/28/22	0.420	50,000	181	105,583.33	0.427
	TR	BILL		07/28/22	0.420	50,000	181	105,583.33	0.427
	TR	BILL		07/28/22	0.420	50,000	181	105,583.33	0.427
07/28/22	**PURCHASES**								
	CP	APPLE		08/23/22	2.150	50,000			
	CP	APPLE		08/23/22	2.150	50,000			
	CP	PROCTER		11/02/22	2.550	50,000			
	CP	MIZUHO NY		11/09/22	2.810	50,000			
	CP	MIZUHO NY		11/09/22	2.810	50,000			
	CP	RBC NY		03/02/23	3.390	50,000			
	CP	RBC NY		03/02/23	3.390	50,000			
	CP	NATIXIS NY		04/03/23	3.510	50,000			
	CP	NATIXIS NY		04/03/23	3.510	50,000			
	DN	FHLB		08/01/22	1.350	50,000			
	DN	FHLB		08/01/22	1.350	50,000			
	DN	FHLMC		08/01/22	1.430	50,000			
	DN	FHLMC		08/01/22	1.430	50,000			
	DN	FHLMC		09/02/22	2.050	50,000			
	DN	FHLMC		09/02/22	2.050	50,000			
	DN	IBRD		12/12/22	2.600	50,000			
	DN	IBRD		12/12/22	2.600	50,000			
	DN	FFCB		01/27/23	2.900	50,000			
	DN	FFCB		01/27/23	2.900	50,000			
	DN	FHLB		05/01/23	2.850	50,000			
	DN	FHLB		05/01/23	2.850	50,000			
	DN	FHLB		05/26/23	2.860	50,000			
	DN	FHLB		05/26/23	2.860	50,000			
	TR	BILL		11/22/22	2.540	50,000			
	TR	BILL		11/22/22	2.540	50,000			
	TR	BILL		11/22/22	2.540	50,000			
	TR	BILL		11/22/22	2.540	50,000			
	TR	BILL		01/12/23	2.675	50,000			
	TR	BILL		01/12/23	2.675	50,000			
	TR	BILL		01/12/23	2.675	50,000			
	TR	BILL		01/12/23	2.675	50,000			
	TR	BILL		01/12/23	2.675	50,000			
	TR	BILL		01/12/23	2.675	50,000			
	TR	BILL		01/12/23	2.680	50,000			
	TR	BILL		01/12/23	2.680	50,000			
	TR	BILL		01/12/23	2.680	50,000			
07/29/22	**REDEMPTIONS**								
	DEB	FFCB	0.080	07/29/22	0.101	50,000	268	37,205.56	0.101
	DEB	FFCB	0.080	07/29/22	0.101	50,000	268	37,205.56	0.101

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/29/22	**REDEMPTIONS (Continued)**								
	DEB	FFCB	0.080	07/29/22	0.096	50,000	273	36,000.00	0.096
	DEB	FFCB	0.080	07/29/22	0.096	50,000	273	36,000.00	0.096
07/29/22	**PURCHASES**								
	CP	MUFG BK		08/10/22	2.300	50,000			
	CP	MUFG BK		08/10/22	2.300	50,000			
	CP	PROCTER		11/02/22	2.550	50,000			
	CP	PROCTER		11/02/22	2.550	50,000			
	DN	IBRD		12/05/22	2.600	50,000			
	DN	IBRD		12/05/22	2.600	50,000			
	DN	FHLB		07/03/23	2.910	50,000			
	DN	FHLB		07/03/23	2.910	50,000			
	TR	BILL		11/22/22	2.543	50,000			
	TR	BILL		11/22/22	2.543	50,000			
	TR	BILL		11/22/22	2.543	50,000			
	YCD	DNB	2.240	08/08/22	2.240	50,000			
	YCD	DNB	2.240	08/08/22	2.240	50,000			
	YCD	SUMI TRUST	2.850	11/04/22	2.850	50,000			
	YCD	SUMI TRUST	2.850	11/04/22	2.850	50,000			
	YCD	SOC GEN	3.250	01/27/23	3.250	50,000			
	YCD	SOC GEN	3.250	01/27/23	3.250	50,000			
07/31/22	**REDEMPTIONS**								
	TR	NOTE	0.125	07/31/22	0.275	50,000	199	75,322.69	0.277
	TR	NOTE	0.125	07/31/22	0.275	50,000	199	75,322.69	0.277
	TR	NOTE	0.125	07/31/22	0.275	50,000	199	75,322.69	0.277
	TR	NOTE	0.125	07/31/22	0.275	50,000	199	75,322.69	0.277
	TR	NOTE	0.125	07/31/22	0.282	50,000	199	77,275.82	0.284
	TR	NOTE	0.125	07/31/22	0.282	50,000	199	77,275.82	0.284
	TR	NOTE	0.125	07/31/22	0.282	50,000	199	77,275.82	0.284
	TR	NOTE	0.125	07/31/22	0.282	50,000	199	77,275.82	0.284
	TR	NOTE	0.125	07/31/22	0.120	50,000	562	92,561.14	0.120
	TR	NOTE	0.125	07/31/22	0.120	50,000	562	92,561.14	0.120
	TR	NOTE	0.125	07/31/22	0.120	50,000	562	92,561.14	0.120
	TR	NOTE	0.125	07/31/22	0.120	50,000	562	92,561.14	0.120
	TR	NOTE	0.125	07/31/22	0.120	50,000	562	92,561.14	0.120
	TR	NOTE	0.125	07/31/22	0.120	50,000	562	92,561.14	0.120

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

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	07/14/22	2.150	9,000,000.00	10/13/22
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
ARCADIA				
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
American Plus Bank, N.A.	07/08/22	1.860	10,000,000.00	10/07/22
American Plus Bank, N.A.	07/22/22	2.900	14,000,000.00	01/20/23
BREA				
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
DIAMOND BAR				
Prospectors Federal Credit Union	03/03/22	0.650	2,000,000.00	09/01/22
DOWNEY				
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
EL MONTE				
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
FRESNO				
Fresno First Bank	07/07/22	1.680	2,000,000.00	10/06/22
GARDEN GROVE				
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

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDENA				
Northrop Grumman Federal Credit Union	05/05/22	0.950	25,000,000.00	08/04/22
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/07/22	1.180	25,000,000.00	10/06/22
IRVINE				
CommerceWest Bank	07/22/22	2.440	5,000,000.00	10/21/22
Commercial Bank of California	07/07/22	1.710	1,000,000.00	10/06/22
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
First Foundation Bank	07/01/22	1.790	44,000,000.00	09/30/22
First Foundation Bank	07/22/22	2.440	50,000,000.00	10/21/22
First Foundation Bank	07/27/22	2.440	50,000,000.00	10/26/22
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	07/07/22	1.700	50,000,000.00	10/06/22
Pacific Premier Bank	06/09/22	1.740	50,000,000.00	12/08/22
LODI				
Farmers & Merchants Bank of Central CA	07/06/22	1.660	3,000,000.00	10/05/22
LOS ANGELES				
Bank of Hope	07/07/22	1.700	135,000,000.00	10/06/22
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	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
Hanmi Bank	07/13/22	2.610	20,000,000.00	01/11/23
Manufacturers Bank	06/02/22	1.590	20,000,000.00	12/01/22
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
Open Bank	07/07/22	1.700	14,000,000.00	10/06/22
Open Bank	07/27/22	2.440	16,000,000.00	10/26/22
Pacific City Bank	06/15/22	1.480	20,000,000.00	09/14/22
Pacific City Bank	07/07/22	1.680	30,000,000.00	10/06/22
Pacific City Bank	07/15/22	2.240	10,000,000.00	10/14/22
Preferred Bank	06/15/22	1.480	125,000,000.00	09/14/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
State Bank of India (California)	06/15/22	1.480	30,000,000.00	09/14/22
State Bank of India (California)	07/01/22	1.770	10,000,000.00	09/30/22
State Bank of India (California)	07/27/22	2.420	15,000,000.00	10/26/22
OAKLAND				
Beneficial State Bank	06/10/22	1.790	1,000,000.00	12/09/22
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
California Bank of Commerce	07/06/22	1.670	13,500,000.00	10/05/22
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
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	07/07/22	1.700	5,000,000.00	10/06/22
Malaga Bank F.S.B.	07/15/22	2.260	46,000,000.00	10/14/22
PASADENA				
East West Bank	07/07/22	2.460	50,000,000.00	01/05/23
East West Bank	07/13/22	2.610	175,000,000.00	01/11/23
East West Bank	07/29/22	2.930	75,000,000.00	01/27/23
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
Wescom Central Credit Union	07/14/22	2.220	50,000,000.00	10/13/22
Wescom Central Credit Union	07/15/22	2.310	25,000,000.00	10/14/22
REDDING				
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
REDWOOD CITY				
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEMEAD				
Pacific Alliance Bank	07/06/22	2.410	4,000,000.00	01/04/23
ROSEVILLE				
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
SACRAMENTO				
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
SAN DIEGO				
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	07/13/22	1.940	50,000,000.00	10/12/22
Axos Bank	07/20/22	2.310	25,000,000.00	10/19/22
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
SAN FRANCISCO				
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	07/06/22	1.670	15,000,000.00	10/05/22
Mission National Bank	07/21/22	2.500	5,000,000.00	10/20/22
SAN JOSE				
Meriwest Credit Union	05/11/22	0.870	10,000,000.00	08/10/22
Meriwest Credit Union	07/14/22	2.200	10,000,000.00	10/13/22
Meriwest Credit Union	07/27/22	2.940	25,000,000.00	01/25/23
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
Technology Credit Union	07/08/22	1.860	100,000,000.00	10/07/22
SANTA ANA				
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
Banc of California, N.A.	07/14/22	2.660	75,000,000.00	01/12/23
Banc of California, N.A.	07/20/22	2.840	25,000,000.00	01/18/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA ROSA				
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	07/13/22	1.970	50,000,000.00	10/12/22
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
SUN VALLEY				
Mission Valley Bank	5/4/2022	1.400	10,000,000.00	11/2/2022
VACAVILLE				
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
Travis Credit Union	07/14/22	2.720	50,000,000.00	01/12/23
WALNUT CREEK				
Mechanics Bank	06/02/22	1.090	1,000,000.00	09/01/22
WATSONVILLE				
Santa Cruz County Bank	05/12/22	0.940	10,000,000.00	08/11/22
Santa Cruz County Bank	07/08/22	1.900	10,000,000.00	10/07/22
TOTAL TIME DEPOSITS JULY 2022			**4,614,000,000.00**	

BANK DEMAND DEPOSITS
JULY 2022
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 455,162	$ 705,000	$ 4,293,271
2	455,162	705,000	4,293,271
3	455,162	705,000	4,293,271
4	455,162	705,000	4,036,327
5	418,648	715,000	4,803,540
6	343,364	915,000	4,818,395
7	351,358	885,000	4,443,183
8	318,564	1,080,000	4,522,556
9	318,564	1,080,000	4,522,556
10	318,564	1,080,000	4,522,556
11	416,490	675,000	4,868,831
12	379,329	735,000	5,323,196
13	391,419	840,000	4,281,865
14	393,317	595,000	5,675,821
15	382,905	490,000	5,457,964
16	382,905	490,000	5,457,820
17	382,905	490,000	5,457,820
18	415,918	625,000	6,451,552
19	394,697	815,000	8,274,538
20	398,211	1,125,000	7,351,452
21	374,444	935,000	9,195,240
22	388,134	810,000	8,367,477
23	388,134	810,000	8,367,477
24	388,134	810,000	8,367,477
25	407,699	650,000	9,584,844
26	397,500	730,000	9,698,262
27	384,614	1,125,000	9,613,813
28	380,377	910,000	9,841,865
29	389,322	1,005,000	11,136,786
30	389,322	1,005,000	11,136,786
31	389,322	1,005,000	11,136,211
AVERAGE DOLLAR DAYS	$390,477 a/	$814,516 b/	

a/ The prescribed bank balance for July was $388,208. This consisted of $299,798 in compensating balances for services, balances for uncollected funds of $89,732 and a deduction of $1,322 for July 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

1877

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on July 20, 2022, has determined and designated the amount of money available for deposit and investment as of July 8, 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 $ 300,000,000

   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)	7/18/2022	7/22/2022	$ (329,400,000)	$ 6,409,100,000	$ 4,573,000,000	$ 10,982,100,000
(2)	7/25/2022	7/29/2022	$ (3,271,300,000)	$ 3,137,800,000	$ 4,573,000,000	$ 7,710,800,000
(3)	8/1/2022	8/5/2022	$ 452,400,000	$ 3,590,200,000	$ 4,573,000,000	$ 8,163,200,000
(4)	8/8/2022	8/12/2022	$ 180,100,000	$ 3,770,300,000	$ 4,573,000,000	$ 8,343,300,000
(5)	8/15/2022	8/19/2022	$ (372,200,000)	$ 3,398,100,000	$ 4,573,000,000	$ 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 $ 300,000,000.

Dated: July 20, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 08/31/22
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
09/06/22	FEDERAL FARM CREDIT BK	906065817	FFCB 4.40 (CALLABLE	4.400	09/06/29	100.000	$25,000,000.00	$25,000,000.00	$0.00
09/07/22	FEDERAL HOME LOAN MTG	903285065	FHLMC 4.05 (CALLABL	4.050	09/07/27	100.000	$25,000,000.00	$25,000,000.00	$0.00
09/12/22	FEDERAL HOME LOAN MTG	904121725	FHLMC 4.00 (CALLABL	4.000	09/12/25	100.000	$25,000,000.00	$25,000,000.00	$0.00
09/14/22	FEDERAL HOME LOAN MTG	904121726	FHLMC 4.00 (CALLABL	4.000	09/15/25	100.000	$25,000,000.00	$25,000,000.00	$0.00
09/19/22	FEDERAL HOME LOAN MTG	907051191	FHLMC 4.05 (CALLABL	4.050	09/19/25	100.000	$25,000,000.00	$25,000,000.00	$0.00
09/19/22	FEDERAL HOME LOAN MTG	907051190	FHLMC 4.10 (CALLABL	4.100	09/19/25	100.000	$25,000,000.00	$25,000,000.00	$0.00
09/06/22	OLD LINE FUNDING LLC	907514021	OLD LINE FUNDING LL	2.970	11/30/22	99.299	$50,000,000.00	$49,649,375.00	$0.00
09/06/22	OLD LINE FUNDING LLC	907514022	OLD LINE FUNDING LL	2.970	11/30/22	99.299	$50,000,000.00	$49,649,375.00	$0.00
					PSI Non-Trading Total		**$250,000,000.00**	**$249,298,750.00**	**$0.00**
					Totals		**$250,000,000.00**	**$249,298,750.00**	**$0.00**