



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

November 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 OCTOBER 2022**

The Report of Investments for the month of October 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 October 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 OCTOBER 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 OCTOBER 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 OCTOBER 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 OCTOBER 31, 2022**

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 10/31/22		
At Cost	\$ 43,268,255,261	\$ 160,832,148
At Market	\$ 40,165,954,904	\$ 133,196,625
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	4.39%	0.00%
United States Government and Agency Obligations	72.49%	72.88%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.02%	0.00%
Municipal Obligations	0.07%	1.78%
Corporate and Deposit Notes	0.03%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.34%
1-60 days	31.42%	0.00%
61 days-1 year	24.46%	27.79%
Over 1 year	44.12%	72.21%
Weighted Average Days to Maturity	969	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF OCTOBER 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 October 31, 2022:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-2	P-1	F1	23.02%
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	4.39%
U.S. Agency Securities	AA+	Aaa	AAA	58.58%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	6.68%
U.S. Treasury Bills	AA+	Aaa	AAA	7.23%
				<u>100.00%</u>

<u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.34%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	1.78%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	45.64%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	24.80%
U.S. Treasury Bills	AA+	Aaa	AAA	2.44%
				<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT
OCTOBER 31, 2022

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 10/31/22	\$	43,268,255,261
Market Value at 10/31/22	\$	40,165,954,904
Average Daily Balance	\$	41,437,255,039
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	\$	81,334,226
Earnings for the Past 12 Months	\$	467,042,560
Earnings Rate for the Month		2.30%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 57,217,984.60
Bank of the West - Concentration	\$ 109,887,990.51 (A)
Citibank - Concentration	\$ 26,141.36
JP Morgan Chase - Concentration	\$ 100,357,787.14 (B)
Union Bank- Concentration	\$ 1,173,435.94
Wells Fargo - Concentration	<u>\$ -</u>
Total Ledger Balance for all Banks	<u><u>\$ 268,663,339.55</u></u>

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

(B) \$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 OCTOBER 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 October 2022

Total Deposits	\$	7,014,163,316.30
Total Disbursements	\$	5,876,154,912.01
Discretionary Funds Liquidity Withdrawal Ratio:		
As of October 31, 2022		1.95

Six-Month Cash Availability Projection:

	Investment			Cumulative
<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
November	\$ 7,342,980,000.00	\$ 8,674,800,000.00	\$ 5,611,800,000.00	\$ 10,405,980,000.00
December	\$ 6,480,381,000.00	\$ 13,262,200,000.00	\$ 7,692,400,000.00	\$ 22,456,161,000.00
January	\$ 7,809,851,000.00	\$ 4,014,700,000.00	\$ 7,326,000,000.00	\$ 26,954,712,000.00
February	\$ 1,521,992,000.00	\$ 4,554,700,000.00	\$ 5,816,800,000.00	\$ 27,214,604,000.00
March	\$ 790,000,000.00	\$ 6,643,600,000.00	\$ 6,470,200,000.00	\$ 28,178,004,000.00
April	\$ 204,000,000.00	\$ 10,263,900,000.00	\$ 6,575,000,000.00	\$ 32,070,904,000.00

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 October 2022, the Treasurer placed \$412.66 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, \$100 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.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

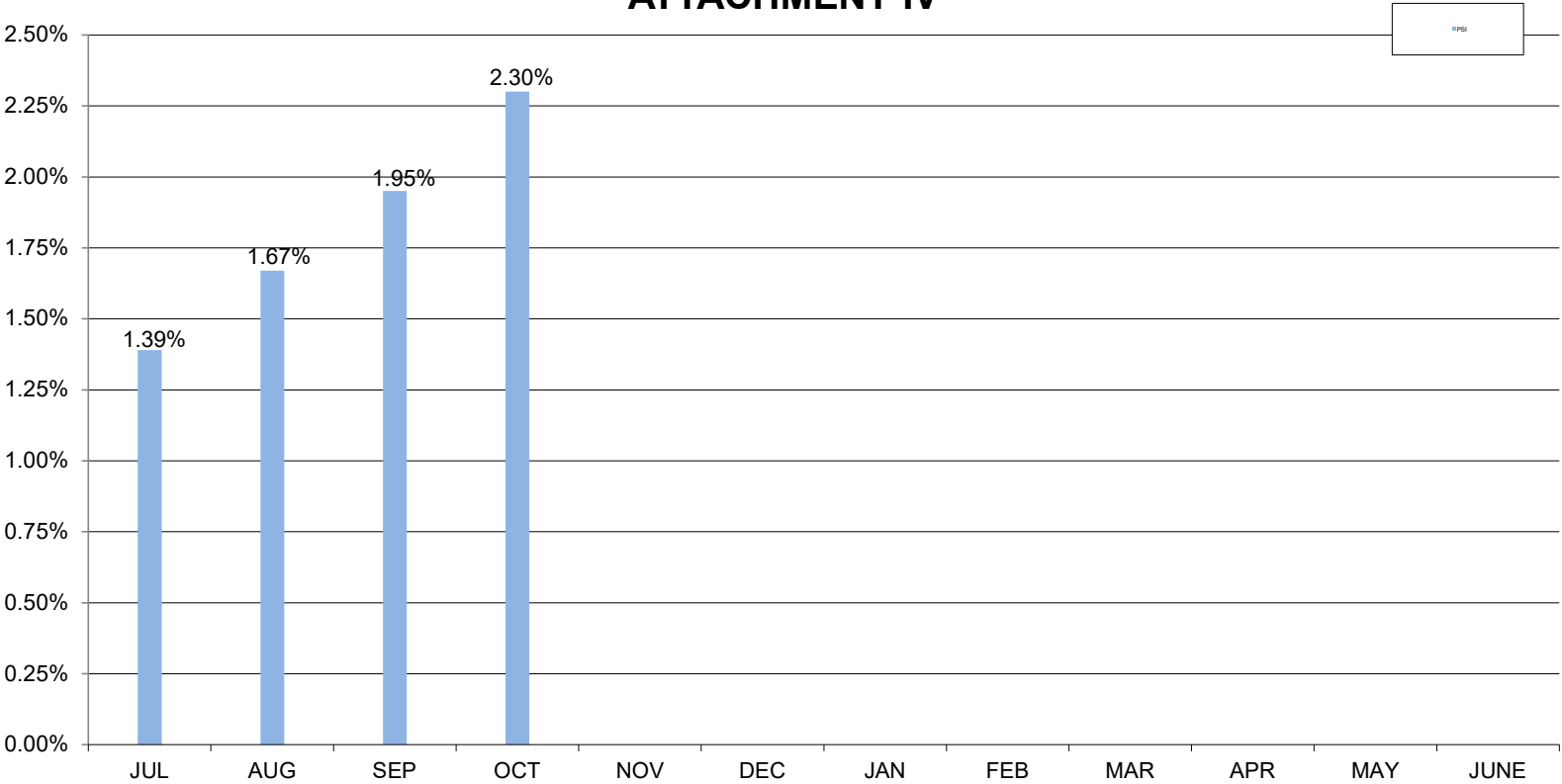
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2022

No exceptions noted.

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

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
	<u>TOTAL COST</u>		<u>TOTAL COST</u>	
10/1/2022	\$	42,059,501,691.94	\$	156,766,657.42
10/2/2022		42,061,020,741.35		156,766,901.49
10/3/2022		41,486,416,693.12		156,767,145.57
10/4/2022		41,494,868,164.32		156,767,389.64
10/5/2022		41,120,432,190.92		156,767,633.72
10/6/2022		41,047,077,513.26		156,767,877.78
10/7/2022		40,632,880,680.33		156,768,121.86
10/8/2022		40,634,393,250.40		156,768,365.93
10/9/2022		40,635,905,820.46		156,768,610.00
10/10/2022		40,637,418,390.53		156,768,854.07
10/11/2022		40,477,853,530.04		156,769,098.15
10/12/2022		40,807,041,784.30		156,769,342.22
10/13/2022		40,781,946,612.21		156,769,586.29
10/14/2022		40,495,402,120.62		156,908,087.33
10/15/2022		40,496,960,504.02		156,908,331.41
10/16/2022		40,498,518,887.43		156,908,575.48
10/17/2022		40,490,900,618.94		156,908,819.55
10/18/2022		40,737,608,315.73		156,909,063.62
10/19/2022		41,082,045,228.20		156,909,307.70
10/20/2022		40,992,061,210.17		160,824,280.66
10/21/2022		41,210,504,681.98		160,824,995.84
10/22/2022		41,212,223,598.99		160,825,711.03
10/23/2022		41,213,942,516.00		160,826,426.21
10/24/2022		41,622,832,909.22		160,827,141.39
10/25/2022		41,746,256,472.99		160,827,856.59
10/26/2022		41,825,102,243.96		160,828,571.76
10/27/2022		43,552,550,820.47		160,829,286.94
10/28/2022		43,408,976,386.84		160,830,002.13
10/29/2022		43,410,994,585.15		160,830,717.31
10/30/2022		43,413,012,783.47		160,831,432.50
10/31/2022		43,268,255,260.79		160,832,147.68
	\$	41,437,255,038.97	\$	158,366,978.69

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



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

	POOLED SURPLUS INVESTMENT TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$ 29,685,372	\$ 212,481
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	51,648,854	13,219
Total Revenues	<u>\$ 81,334,226</u>	<u>\$ 225,700</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,737
	<u>\$ -</u>	<u>\$ 5,737</u>
NET INCOME	<u>\$ 81,334,226</u>	<u>\$ 219,963</u>

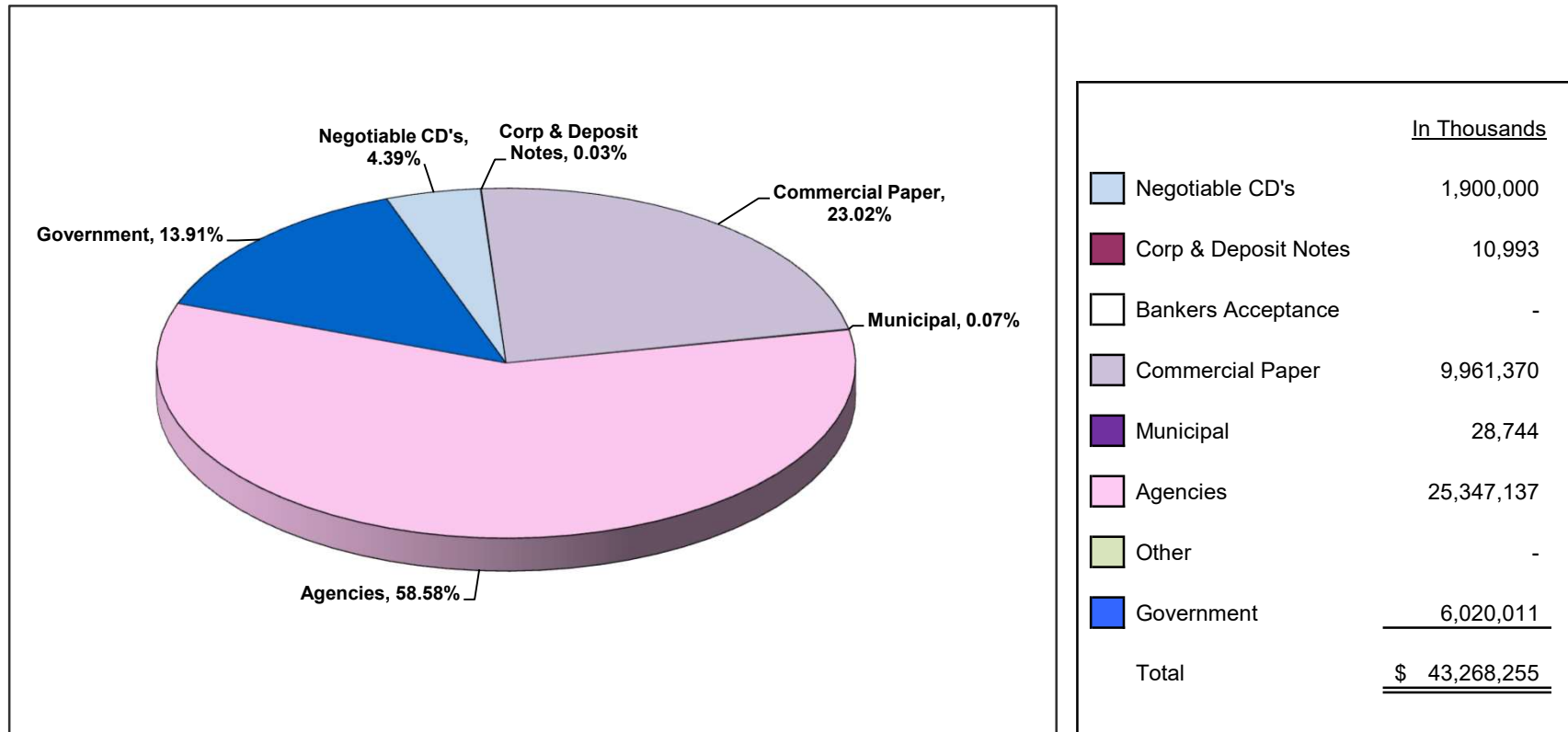
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	49.06%	
Los Angeles County and Related Entities	42.22%	
Consolidated Sanitation Districts		2.41%
Metropolitan Transportation Authority		1.34%
Miscellaneous Agencies Pooled Investments		1.88%
South Coast Air Quality Management District		2.77%
Miscellaneous		0.00%
Subtotal	<u>91.28%</u>	<u>8.40%</u>
County Bond Proceeds and Repayment Funds		0.32%
Grand Total	<u>91.28%</u>	<u>8.72%</u>

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



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: October 1, 2022 to October 31, 2022
Attachment VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	924099216	FHLBANKS D NOTE 01/04/23	10/05/2022	01/04/2023	3.59600	50,000,000.00	49,545,505.56	0.00	BANCROFT CAPITAL, LLC
NTRD	924099230	FHLBANKS D NOTE 01/04/23	10/05/2022	01/04/2023	3.59600	50,000,000.00	49,545,505.56	0.00	MIZUHO SEC. LLC
NTRD	924099233	FHLBANKS D NOTE 01/20/23	10/04/2022	01/20/2023	3.64500	50,000,000.00	49,453,250.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	924605649	FHLBANKS D NOTE 01/20/23	10/05/2022	01/20/2023	3.67000	50,000,000.00	49,454,597.22	0.00	MORGAN STANLEY & CO LLC.
NTRD	925129163	FHLBANKS D NOTE 10/07/22 MATD	10/06/2022	10/07/2022	2.97000	50,000,000.00	49,995,875.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	925129164	FHLBANKS D NOTE 01/06/23	10/07/2022	01/06/2023	3.64700	50,000,000.00	49,539,059.72	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	925129166	FHLBANKS D NOTE 10/07/22 MATD	10/06/2022	10/07/2022	2.97000	50,000,000.00	49,995,875.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	925129168	FHLBANKS D NOTE 01/06/23	10/07/2022	01/06/2023	3.64700	50,000,000.00	49,539,059.72	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	925723437	FHLBANKS D NOTE 01/10/23	10/07/2022	01/10/2023	3.63000	50,000,000.00	49,521,041.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	926717940	FHLBANKS D NOTE 01/11/23	10/12/2022	01/11/2023	3.70500	50,000,000.00	49,531,729.17	0.00	BANCROFT CAPITAL, LLC
NTRD	926717941	FHLBANKS D NOTE 01/03/23	10/11/2022	01/03/2023	3.63000	50,000,000.00	49,576,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	926717943	FHLBANKS D NOTE 01/11/23	10/12/2022	01/11/2023	3.70500	50,000,000.00	49,531,729.17	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	927146844	FHLBANKS D NOTE 01/13/23	10/12/2022	01/13/2023	3.70500	50,000,000.00	49,521,437.50	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	927146845	FHLBANKS D NOTE 01/13/23	10/12/2022	01/13/2023	3.70500	50,000,000.00	49,521,437.50	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	927146847	FHLBANKS D NOTE 01/05/23	10/12/2022	01/05/2023	3.64500	50,000,000.00	49,569,687.50	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	927146849	FHLBANKS D NOTE 01/05/23	10/12/2022	01/05/2023	3.64500	50,000,000.00	49,569,687.50	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	927519860	FHLBANKS D NOTE 01/13/23	10/14/2022	01/13/2023	3.86000	50,000,000.00	49,512,138.89	0.00	MIZUHO SEC. LLC
NTRD	927519861	FHLBANKS D NOTE 01/30/23	10/13/2022	01/30/2023	3.82500	50,000,000.00	49,420,937.50	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	927519862	FHLBANKS D NOTE 01/10/23	10/13/2022	01/10/2023	3.81000	35,000,000.00	34,670,329.17	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	927957148	FHLBANKS D NOTE 01/11/23	10/14/2022	01/11/2023	3.80000	50,000,000.00	49,500,277.78	0.00	BANCROFT CAPITAL, LLC
NTRD	927957156	FHLBANKS D NOTE 01/06/23	10/14/2022	01/06/2023	3.70000	50,000,000.00	49,568,333.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	928863340	FHLBANKS D NOTE 12/30/22	10/18/2022	12/30/2022	3.65000	50,000,000.00	49,629,930.56	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	928863342	FHLBANKS D NOTE 12/30/22	10/18/2022	12/30/2022	3.65000	50,000,000.00	49,629,930.56	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	928863343	FHLBANKS D NOTE 01/04/23	10/17/2022	01/04/2023	3.70500	50,000,000.00	49,593,479.17	0.00	BLAYLOCK VAN-LLC
NTRD	928863345	FHLBANKS D NOTE 01/12/23	10/17/2022	01/12/2023	3.82000	50,000,000.00	49,538,416.67	0.00	BANCROFT CAPITAL, LLC
NTRD	928863346	FHLBANKS D NOTE 01/05/23	10/17/2022	01/05/2023	3.71500	50,000,000.00	49,587,222.22	0.00	BLAYLOCK VAN-LLC
NTRD	929921615	FHLBANKS D NOTE 01/19/23	10/18/2022	01/19/2023	3.86000	50,000,000.00	49,501,416.67	0.00	MIZUHO SEC. LLC
NTRD	929921622	FHLBANKS D NOTE 01/09/23	10/18/2022	01/09/2023	3.80000	50,000,000.00	49,561,944.44	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	929921623	FHLBANKS D NOTE 01/19/23	10/18/2022	01/19/2023	3.86000	50,000,000.00	49,501,416.67	0.00	MIZUHO SEC. LLC
NTRD	929921624	FHLBANKS D NOTE 01/30/23	10/18/2022	01/30/2023	3.90500	50,000,000.00	49,435,944.44	0.00	BANCROFT CAPITAL, LLC
NTRD	929921625	FHLBANKS D NOTE 01/30/23	10/18/2022	01/30/2023	3.90500	50,000,000.00	49,435,944.44	0.00	BANCROFT CAPITAL, LLC
NTRD	930466389	FHLBANKS D NOTE 02/03/23	10/19/2022	02/03/2023	3.97000	50,000,000.00	49,410,013.89	0.00	MIZUHO SEC. LLC
NTRD	930466395	FHLBANKS D NOTE 01/04/23	10/19/2022	01/04/2023	3.78000	50,000,000.00	49,595,750.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	930466397	FHLBANKS D NOTE 02/03/23	10/19/2022	02/03/2023	3.97000	50,000,000.00	49,410,013.89	0.00	MIZUHO SEC. LLC
NTRD	930466399	FHLBANKS D NOTE 01/24/23	10/19/2022	01/24/2023	3.91000	50,000,000.00	49,473,236.11	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	930466400	FHLBANKS D NOTE 02/01/23	10/19/2022	02/01/2023	3.97000	50,000,000.00	49,421,041.67	0.00	MORGAN STANLEY & CO LLC.
NTRD	930466420	FHLBANKS D NOTE 02/01/23	10/19/2022	02/01/2023	3.97000	50,000,000.00	49,421,041.67	0.00	MORGAN STANLEY & CO LLC.
NTRD	930466421	FHLBANKS D NOTE 01/23/23	10/19/2022	01/23/2023	3.89000	50,000,000.00	49,481,333.33	0.00	BANCROFT CAPITAL, LLC
NTRD	930949445	FHLBANKS D NOTE 01/17/23	10/20/2022	01/17/2023	3.93000	50,000,000.00	49,514,208.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	930949446	FHLBANKS D NOTE 01/05/23	10/20/2022	01/05/2023	3.83000	50,000,000.00	49,590,402.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	930949447	FHLBANKS D NOTE 01/31/23	10/20/2022	01/31/2023	3.97000	49,987,000.00	49,419,217.11	0.00	BLAYLOCK VAN-LLC
NTRD	930949448	FHLBANKS D NOTE 01/20/23	10/21/2022	01/20/2023	3.98000	50,000,000.00	49,496,972.22	0.00	BANCROFT CAPITAL, LLC
NTRD	930949449	FHLBANKS D NOTE 01/20/23	10/21/2022	01/20/2023	3.98000	50,000,000.00	49,496,972.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	931700654	FHLBANKS D NOTE 01/18/23	10/21/2022	01/18/2023	3.93000	34,447,000.00	34,112,318.69	0.00	BANCROFT CAPITAL, LLC
NTRD	931700655	FHLBANKS D NOTE 01/13/23	10/21/2022	01/13/2023	3.91000	50,000,000.00	49,543,833.33	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	931700656	FHLBANKS D NOTE 01/12/23	10/21/2022	01/12/2023	3.91000	50,000,000.00	49,549,263.89	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	931700661	FHLBANKS D NOTE 01/12/23	10/21/2022	01/12/2023	3.91000	50,000,000.00	49,549,263.89	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	932080311	FHLBANKS D NOTE 01/18/23	10/24/2022	01/18/2023	3.94000	50,000,000.00	49,529,388.89	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	932080312	FHLBANKS D NOTE 01/06/23	10/24/2022	01/06/2023	3.86500	37,315,000.00	37,018,542.69	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	932524990	FHLBANKS D NOTE 02/01/23	10/25/2022	02/01/2023	4.00000	50,000,000.00	49,450,000.00	0.00	UBS SECURITIES LLC
NTRD	932524991	FHLBANKS D NOTE 01/18/23	10/25/2022	01/18/2023	3.95500	50,000,000.00	49,533,090.28	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	932524994	FHLBANKS D NOTE 01/18/23	10/25/2022	01/18/2023	3.95500	50,000,000.00	49,533,090.28	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	933638092	FHLBANKS D NOTE 01/30/23	10/26/2022	01/30/2023	4.00000	50,000,000.00	49,466,666.67	0.00	BLAYLOCK VAN-LLC

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NTRD	933638095	FHLBANKS D NOTE 01/30/23	10/26/2022	01/30/2023	4.00000	50,000,000.00	49,466,666.67	0.00	BLAYLOCK VAN-LLC
NTRD	933638097	FHLBANKS D NOTE 02/03/23	10/26/2022	02/03/2023	4.03000	50,000,000.00	49,440,277.78	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	933638099	FHLBANKS D NOTE 02/03/23	10/26/2022	02/03/2023	4.03000	30,000,000.00	29,664,166.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	933638101	FHLBANKS D NOTE 01/20/23	10/27/2022	01/20/2023	4.01000	50,000,000.00	49,526,597.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	933638102	FHLBANKS D NOTE 01/20/23	10/27/2022	01/20/2023	4.01000	50,000,000.00	49,526,597.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	933638103	FHLBANKS D NOTE 01/20/23	10/27/2022	01/20/2023	4.01000	50,000,000.00	49,526,597.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	933638106	FHLBANKS D NOTE 01/20/23	10/27/2022	01/20/2023	4.01000	50,000,000.00	49,526,597.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	933638108	FHLBANKS D NOTE 01/20/23	10/26/2022	01/20/2023	4.01000	50,000,000.00	49,521,027.78	0.00	GREAT PACIFIC SECURITIES
NTRD	933638110	FHLBANKS D NOTE 01/20/23	10/27/2022	01/20/2023	4.01000	50,000,000.00	49,526,597.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	934128093	FHLBANKS D NOTE 01/11/23	10/27/2022	01/11/2023	3.92000	50,000,000.00	49,586,222.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	934128097	FHLBANKS D NOTE 01/25/23	10/27/2022	01/25/2023	3.97500	50,000,000.00	49,503,125.00	0.00	BANCROFT CAPITAL, LLC
NTRD	934128099	FHLBANKS D NOTE 11/30/22	10/27/2022	11/30/2022	3.50000	50,000,000.00	49,834,722.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	934128105	FHLBANKS D NOTE 01/11/23	10/27/2022	01/11/2023	3.92000	50,000,000.00	49,586,222.22	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	934128106	FHLBANKS D NOTE 01/25/23	10/27/2022	01/25/2023	3.97500	50,000,000.00	49,503,125.00	0.00	BANCROFT CAPITAL, LLC
NTRD	934128107	FHLBANKS D NOTE 11/30/22	10/27/2022	11/30/2022	3.50000	50,000,000.00	49,834,722.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	934460122	FHLBANKS D NOTE 02/10/23	10/28/2022	02/10/2023	4.01500	50,000,000.00	49,414,479.17	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	934460123	FHLBANKS D NOTE 01/24/23	10/31/2022	01/24/2023	4.00000	50,000,000.00	49,527,777.78	0.00	GREAT PACIFIC SECURITIES
NTRD	934460125	FHLBANKS D NOTE 01/24/23	10/31/2022	01/24/2023	4.00000	50,000,000.00	49,527,777.78	0.00	GREAT PACIFIC SECURITIES
NTRD	934460131	FHLBANKS D NOTE 01/17/23	10/28/2022	01/17/2023	3.95000	50,000,000.00	49,555,625.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	935288934	FHLBANKS D NOTE 12/30/22	10/31/2022	12/30/2022	3.91000	50,000,000.00	49,674,166.67	0.00	BLAYLOCK VAN-LLC
NTRD	935288935	FHLBANKS D NOTE 01/20/23	10/31/2022	01/20/2023	4.02000	50,000,000.00	49,547,750.00	0.00	BANCROFT CAPITAL, LLC
NTRD	935288939	FHLBANKS D NOTE 01/19/23	10/31/2022	01/19/2023	4.01500	50,000,000.00	49,553,888.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	935288944	FHLBANKS D NOTE 12/30/22	10/31/2022	12/30/2022	3.91000	50,000,000.00	49,674,166.67	0.00	BLAYLOCK VAN-LLC
NTRD	935288947	FHLBANKS D NOTE 01/20/23	10/31/2022	01/20/2023	4.02000	50,000,000.00	49,547,750.00	0.00	BANCROFT CAPITAL, LLC
NTRD	935288950	FHLBANKS D NOTE 01/20/23	10/31/2022	01/20/2023	4.02000	50,000,000.00	49,547,750.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	935288951	FHLBANKS D NOTE 01/20/23	10/31/2022	01/20/2023	4.02000	50,000,000.00	49,547,750.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
AGENCIES TOTAL						3,886,749,000.00	3,851,237,447.97	0.00	
NTRD	924608045	BMO CHICAGO 3.750 01/03/23	10/05/2022	01/03/2023	3.75000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	925129167	SVNSKA HNDLSB NY 3.650 01/05/23	10/06/2022	01/05/2023	3.65000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	926756364	BMO CHICAGO 3.590 12/20/22	10/11/2022	12/20/2022	3.59000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	927957149	BMO CHICAGO 3.890 01/05/23	10/14/2022	01/05/2023	3.89000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	929820891	MUFG UNION BANK 3.920 01/09/23	10/17/2022	01/09/2023	3.92000	50,000,000.00	50,000,000.00	0.00	UNION BANK OF CALIFORNIA
NTRD	929921616	SVNSKA HNDLSB NY 3.950 01/09/23	10/18/2022	01/09/2023	3.95000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	931701917	CREDIT AGRI NY 4.440 01/31/23	10/21/2022	01/31/2023	4.44000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	932103971	BMO CHICAGO 4.170 01/20/23	10/24/2022	01/20/2023	4.17000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	933648093	BMO CHICAGO 4.100 01/30/23	10/26/2022	01/30/2023	4.10000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	934466170	DNB NEW YORK 3.700 12/30/22	10/28/2022	12/30/2022	3.70000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
CDS TOTAL						500,000,000.00	500,000,000.00	0.00	
NTRD	923030520	ATLANTIC AST SEC 01/03/23	10/03/2022	01/03/2023	3.89000	48,090,000.00	47,611,931.97	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	923030523	FAYETE AST SECUR 01/03/23	10/03/2022	01/03/2023	3.91000	50,000,000.00	49,500,388.89	0.00	BLAYLOCK VAN-LLC
NTRD	923030527	CANCARA ASSETSEC 12/19/22	10/03/2022	12/19/2022	3.50000	50,000,000.00	49,625,694.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	924099212	CANCARA ASSETSEC 12/19/22	10/04/2022	12/19/2022	3.50000	50,000,000.00	49,630,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	924099214	SHEFFIELD RECEIV 01/05/23	10/04/2022	01/05/2023	3.94000	50,000,000.00	49,491,083.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	924099219	TOYOTA MOTOR CRD 12/20/22	10/04/2022	12/20/2022	3.47000	50,000,000.00	49,628,902.78	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	924099221	CHARIOT FUNDING 01/03/23	10/04/2022	01/03/2023	3.88000	40,000,000.00	39,607,688.89	0.00	BLAYLOCK VAN-LLC
NTRD	924099222	TOYOTA MOTOR CRD 12/20/22	10/04/2022	12/20/2022	3.47000	50,000,000.00	49,628,902.78	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	924099225	CANCARA ASSETSEC 12/21/22	10/06/2022	12/21/2022	3.50000	50,000,000.00	49,630,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	924099227	FAYETE AST SECUR 01/05/23	10/04/2022	01/05/2023	3.90000	50,000,000.00	49,496,250.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	924605648	CANCARA ASSETSEC 12/21/22	10/05/2022	12/21/2022	3.50000	50,000,000.00	49,625,694.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	924605650	ATLANTIC AST SEC 01/03/23	10/05/2022	01/03/2023	3.91000	1,910,000.00	1,891,329.75	0.00	BLAYLOCK VAN-LLC
NTRD	924605651	CHARIOT FUNDING 01/09/23	10/05/2022	01/09/2023	3.89000	50,000,000.00	49,481,333.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	924605652	ATLANTIC AST SEC 01/03/23	10/05/2022	01/03/2023	3.91000	50,000,000.00	49,511,250.00	0.00	BLAYLOCK VAN-LLC

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NTRD	925129162	FAYETE AST SECUR 01/04/23	10/06/2022	01/04/2023	3.91000	28,093,000.00	27,818,390.93	0.00	BLAYLOCK VAN-LLC
NTRD	925129165	CHARIOT FUNDING 01/04/23	10/06/2022	01/04/2023	3.90000	50,000,000.00	49,512,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	925129171	NATIXIS NY 02/03/23	10/06/2022	02/03/2023	4.13000	50,000,000.00	49,311,666.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	925723438	CREDIT AGRI NY 12/19/22	10/07/2022	12/19/2022	3.60000	50,000,000.00	49,635,000.00	0.00	BLAYLOCK VAN-LLC
NTRD	925723439	TD 01/05/23	10/07/2022	01/05/2023	3.61000	41,067,000.00	40,696,370.33	0.00	BLAYLOCK VAN-LLC
NTRD	925723440	OLD LINE FDG 01/06/23	10/07/2022	01/06/2023	3.80000	45,800,000.00	45,360,065.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	926717942	SHEFFIELD RECEIV 12/20/22	10/11/2022	12/20/2022	3.70000	50,000,000.00	49,640,277.78	0.00	BLAYLOCK VAN-LLC
NTRD	926717944	CREDIT AGRI NY 12/21/22	10/11/2022	12/21/2022	3.62000	40,000,000.00	39,714,422.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	927146846	CREDIT AGRI NY 12/20/22	10/12/2022	12/20/2022	3.64000	50,000,000.00	49,651,166.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	927146848	CREDIT AGRI NY 10/13/22 MATD	10/12/2022	10/13/2022	3.03000	50,000,000.00	49,995,791.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	927164248	CHARIOT FUNDING 01/13/23	10/12/2022	01/13/2023	4.08000	50,000,000.00	49,473,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	927164249	OLD LINE FDG 01/17/23	10/12/2022	01/17/2023	4.05000	50,000,000.00	49,454,375.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	927164250	MONT BLANC CAPTL 01/12/23	10/12/2022	01/12/2023	4.11000	50,000,000.00	49,474,833.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	927164251	ATLANTIC AST SEC 01/10/23	10/12/2022	01/10/2023	4.09000	20,000,000.00	19,795,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	927164252	ATLANTIC AST SEC 12/21/22	10/12/2022	12/21/2022	3.74000	50,000,000.00	49,636,388.89	0.00	BLAYLOCK VAN-LLC
NTRD	927164253	TOYOTA MOTOR CRD 01/05/23	10/13/2022	01/05/2023	3.71000	50,000,000.00	49,567,166.67	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	927164254	TOYOTA MOTOR CRD 01/05/23	10/13/2022	01/05/2023	3.71000	50,000,000.00	49,567,166.67	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	927519863	NATIXIS NY 01/13/23	10/13/2022	01/13/2023	4.12000	50,000,000.00	49,473,555.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	927537426	ATLANTIC AST SEC 01/12/23	10/13/2022	01/12/2023	4.15000	50,000,000.00	49,475,486.11	0.00	MORGAN STANLEY & CO LLC.
NTRD	927539411	TD 12/20/22	10/13/2022	12/20/2022	3.46000	50,000,000.00	49,673,222.22	0.00	BLAYLOCK VAN-LLC
NTRD	927957150	CREDIT AGRI NY 10/17/22 MATD	10/14/2022	10/17/2022	3.04000	50,000,000.00	49,987,333.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	927957152	CANCARA ASSETSEC 12/20/22	10/17/2022	12/20/2022	3.70000	50,000,000.00	49,671,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	927957154	FAYETE AST SECUR 12/20/22	10/14/2022	12/20/2022	3.75000	50,000,000.00	49,651,041.67	0.00	BLAYLOCK VAN-LLC
NTRD	927957155	CANCARA ASSETSEC 12/20/22	10/17/2022	12/20/2022	3.70000	50,000,000.00	49,671,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	928863341	PROCTER GAMBLE 01/13/23	10/17/2022	01/13/2023	4.04000	50,000,000.00	49,506,222.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	928863344	NATIXIS NY 01/17/23	10/17/2022	01/17/2023	4.30000	50,000,000.00	49,450,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	929921617	SHEFFIELD RECEIV 01/09/23	10/18/2022	01/09/2023	4.15000	50,000,000.00	49,521,597.22	0.00	BLAYLOCK VAN-LLC
NTRD	929921620	NATIXIS NY 01/20/23	10/18/2022	01/20/2023	4.32000	50,000,000.00	49,436,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	929921621	NATIXIS NY 01/20/23	10/18/2022	01/20/2023	4.32000	50,000,000.00	49,436,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	930466424	NATIXIS NY 01/23/23	10/19/2022	01/23/2023	4.34000	50,000,000.00	49,421,333.33	0.00	BLAYLOCK VAN-LLC
NTRD	930543239	ING US FUNDING 02/01/23	10/19/2022	02/01/2023	4.40000	50,000,000.00	49,358,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	930543240	CIESCO 03/03/23	10/19/2022	03/03/2023	4.55000	50,000,000.00	49,146,875.00	0.00	BLAYLOCK VAN-LLC
NTRD	930543241	ING US FUNDING 02/01/23	10/19/2022	02/01/2023	4.40000	50,000,000.00	49,358,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	931044619	CRC FUNDING 03/03/23	10/20/2022	03/03/2023	4.70000	50,000,000.00	49,125,277.78	0.00	BLAYLOCK VAN-LLC
NTRD	931051558	CANCARA ASSETSEC 01/23/23	10/21/2022	01/23/2023	4.20000	50,000,000.00	49,451,666.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	931051561	MONT BLANC CAPTL 01/20/23	10/20/2022	01/20/2023	4.40000	50,000,000.00	49,437,777.78	0.00	MORGAN STANLEY & CO LLC.
NTRD	931700657	ING US FUNDING 02/03/23	10/21/2022	02/03/2023	4.50000	50,000,000.00	49,343,750.00	0.00	ING FINANCIAL MARKETS LLC
NTRD	931700658	ING US FUNDING 02/03/23	10/21/2022	02/03/2023	4.50000	50,000,000.00	49,343,750.00	0.00	ING FINANCIAL MARKETS LLC
NTRD	931700660	ATLANTIC AST SEC 01/13/23	10/21/2022	01/13/2023	4.39000	50,000,000.00	49,487,833.33	0.00	BLAYLOCK VAN-LLC
NTRD	931700662	SHEFFIELD RECEIV 01/20/23	10/21/2022	01/20/2023	4.55000	50,000,000.00	49,424,930.56	0.00	MORGAN STANLEY & CO LLC.
NTRD	932088296	OLD LINE FDG 01/25/23	10/24/2022	01/25/2023	4.42000	50,000,000.00	49,429,083.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	932088297	OLD LINE FDG 01/25/23	10/24/2022	01/25/2023	4.42000	50,000,000.00	49,429,083.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	932088298	CHARIOT FUNDING 02/17/23	10/24/2022	02/17/2023	4.62000	50,000,000.00	49,255,666.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	932080310	NATIXIS NY 01/20/23	10/24/2022	01/20/2023	4.35000	50,000,000.00	49,468,333.33	0.00	BLAYLOCK VAN-LLC
NTRD	932080314	THUNDER BAY FDG 02/07/23	10/24/2022	02/07/2023	4.50000	50,000,000.00	49,337,500.00	0.00	BLAYLOCK VAN-LLC
NTRD	932080316	TOYOTA MOTOR CRD 01/10/23	10/24/2022	01/10/2023	4.05000	50,000,000.00	49,561,250.00	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	932103968	THUNDER BAY FDG 02/21/23	10/24/2022	02/21/2023	4.64000	50,000,000.00	49,226,666.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	932103969	SHEFFIELD RECEIV 01/23/23	10/24/2022	01/23/2023	4.54000	50,000,000.00	49,426,194.44	0.00	GREAT PACIFIC SECURITIES
NTRD	932103970	CANCARA ASSETSEC 01/20/23	10/24/2022	01/20/2023	4.25000	11,000,000.00	10,885,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	932103972	CANCARA ASSETSEC 01/20/23	10/24/2022	01/20/2023	4.25000	50,000,000.00	49,480,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	932524992	CIESCO 03/03/23	10/25/2022	03/03/2023	4.79000	50,000,000.00	49,141,791.67	0.00	BLAYLOCK VAN-LLC
NTRD	932524993	MONT BLANC CAPTL 01/18/23	10/25/2022	01/18/2023	4.53000	50,000,000.00	49,465,208.33	0.00	MORGAN STANLEY & CO LLC.
NTRD	932540668	FAYETE AST SECUR 01/31/23	10/25/2022	01/31/2023	4.65000	50,000,000.00	49,367,083.33	0.00	BLAYLOCK VAN-LLC

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Attachment VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	932540669	FAYETE AST SECUR 01/31/23	10/25/2022	01/31/2023	4.65000	40,642,000.00	40,127,540.02	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638090	THUNDER BAY FDG 01/20/23	10/27/2022	01/20/2023	4.42000	50,000,000.00	49,478,194.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	933638091	CREDIT AGRI NY 10/31/22 MATD	10/27/2022	10/31/2022	3.03000	50,000,000.00	49,983,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638093	CREDIT AGRI NY 10/31/22 MATD	10/27/2022	10/31/2022	3.03000	50,000,000.00	49,983,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638096	THUNDER BAY FDG 01/20/23	10/27/2022	01/20/2023	4.42000	50,000,000.00	49,478,194.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	933638098	CREDIT AGRI NY 10/31/22 MATD	10/27/2022	10/31/2022	3.03000	50,000,000.00	49,983,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638104	CREDIT AGRI NY 10/31/22 MATD	10/27/2022	10/31/2022	3.03000	50,000,000.00	49,983,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638109	SHEFFIELD RECEIV 01/20/23	10/27/2022	01/20/2023	4.50000	50,000,000.00	49,468,750.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	933638112	CREDIT AGRI NY 10/31/22 MATD	10/27/2022	10/31/2022	3.03000	50,000,000.00	49,983,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638113	SHEFFIELD RECEIV 01/20/23	10/26/2022	01/20/2023	4.50000	50,000,000.00	49,462,500.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	933638114	CREDIT AGRI NY 10/31/22 MATD	10/27/2022	10/31/2022	3.03000	50,000,000.00	49,983,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	934128092	FAYETE AST SECUR 02/01/23	10/27/2022	02/01/2023	4.65000	50,000,000.00	49,373,541.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	934128095	SHEFFIELD RECEIV 01/31/23	10/27/2022	01/31/2023	4.55000	50,000,000.00	49,393,333.33	0.00	MORGAN STANLEY & CO LLC.
NTRD	934128096	CAFCO 03/06/23	10/27/2022	03/06/2023	4.79000	50,000,000.00	49,135,138.89	0.00	BLAYLOCK VAN-LLC
NTRD	934128098	CRC FUNDING 03/03/23	10/27/2022	03/03/2023	4.80000	40,000,000.00	39,322,666.67	0.00	BLAYLOCK VAN-LLC
NTRD	934128101	AUTOBAHN FUND 11/30/22	10/27/2022	11/30/2022	3.65000	50,000,000.00	49,827,638.89	0.00	GREAT PACIFIC SECURITIES
NTRD	934128102	FAYETE AST SECUR 01/03/23	10/27/2022	01/03/2023	4.10000	50,000,000.00	49,612,777.78	0.00	BLAYLOCK VAN-LLC
NTRD	934460120	CREDIT AGRI NY 10/31/22 MATD	10/28/2022	10/31/2022	3.04000	50,000,000.00	49,987,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	934460127	FAYETE AST SECUR 02/03/23	10/28/2022	02/03/2023	4.68000	50,000,000.00	49,363,000.00	0.00	MORGAN STANLEY & CO LLC.
NTRD	934460129	CREDIT AGRI NY 12/30/22	10/28/2022	12/30/2022	3.87000	50,000,000.00	49,661,375.00	0.00	BLAYLOCK VAN-LLC
NTRD	934460134	CREDIT AGRI NY 10/31/22 MATD	10/28/2022	10/31/2022	3.04000	50,000,000.00	49,987,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	935288936	FAYETE AST SECUR 02/22/23	10/31/2022	02/22/2023	4.80000	48,861,000.00	48,118,312.80	0.00	BLAYLOCK VAN-LLC
NTRD	935288942	CREDIT AGRI NY 02/02/23	10/31/2022	02/02/2023	4.49000	50,000,000.00	49,413,805.56	0.00	GREAT PACIFIC SECURITIES
NTRD	935288945	TOYOTA MOTOR CRD 01/19/23	10/31/2022	01/19/2023	4.20000	50,000,000.00	49,533,333.33	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
CPD TOTAL						4,355,463,000.00	4,314,636,649.71	0.00	
NTRD	925129169	US TREASURY BILL 01/31/23	10/06/2022	01/31/2023	3.54000	50,000,000.00	49,424,750.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	925129170	US TREASURY BILL 01/31/23	10/06/2022	01/31/2023	3.54000	50,000,000.00	49,424,750.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	927957151	US TREASURY BILL 04/20/23	10/17/2022	04/20/2023	4.10000	50,000,000.00	48,946,527.78	0.00	GREAT PACIFIC SECURITIES
NTRD	927957153	US TREASURY BILL 04/20/23	10/17/2022	04/20/2023	4.10000	50,000,000.00	48,946,527.78	0.00	GREAT PACIFIC SECURITIES
NTRD	930466416	US TREASURY BILL 10/05/23	10/19/2022	10/05/2023	4.34000	50,000,000.00	47,884,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	930466425	US TREASURY BILL 10/05/23	10/19/2022	10/05/2023	4.34000	50,000,000.00	47,884,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	932080313	US TREASURY BILL 04/20/23	10/24/2022	04/20/2023	4.27500	50,000,000.00	48,943,125.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	932080315	US TREASURY BILL 04/20/23	10/24/2022	04/20/2023	4.27500	50,000,000.00	48,943,125.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638094	US TREASURY BILL 01/26/23	10/27/2022	01/26/2023	3.96000	50,000,000.00	49,499,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638100	US TREASURY BILL 01/26/23	10/27/2022	01/26/2023	3.96000	50,000,000.00	49,499,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638105	US TREASURY BILL 01/26/23	10/27/2022	01/26/2023	3.96000	50,000,000.00	49,499,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638107	US TREASURY BILL 01/26/23	10/27/2022	01/26/2023	3.96000	50,000,000.00	49,499,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	933638111	US TREASURY BILL 01/26/23	10/27/2022	01/26/2023	3.96000	50,000,000.00	49,499,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	934128094	US TREASURY BILL 02/21/23	10/27/2022	02/21/2023	4.05000	50,000,000.00	49,341,875.00	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	934128100	US TREASURY BILL 02/21/23	10/27/2022	02/21/2023	4.05000	50,000,000.00	49,341,875.00	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	934128103	US TREASURY BILL 02/14/23	10/27/2022	02/14/2023	3.98000	50,000,000.00	49,391,944.44	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	934128104	US TREASURY BILL 02/14/23	10/27/2022	02/14/2023	3.98000	50,000,000.00	49,391,944.44	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	934460124	US TREASURY BILL 01/19/23	10/28/2022	01/19/2023	3.92000	50,000,000.00	49,548,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	934460133	US TREASURY BILL 01/19/23	10/28/2022	01/19/2023	3.92000	50,000,000.00	49,548,111.11	0.00	J.P. MORGAN SECURITIES LLC
US TBILLS TOTAL						950,000,000.00	934,458,666.66	0.00	
NTRD- PSI TOTAL						9,692,212,000.00	9,600,332,764.34	0.00	
PSI TOTAL						9,692,212,000.00	9,600,332,764.34	0.00	

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For the Period: October 1, 2022 to October 31, 2022
Attachment VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
PHHPA-PH HABITAT PRESERVATION AU									
PHHPA	931461387	US TREASURY BILL 04/20/23	10/20/2022	04/20/2023	4.24000	4,000,000.00	3,914,257.78	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
US TBILLS TOTAL						4,000,000.00	3,914,257.78	0.00	
PHHPA TOTAL						4,000,000.00	3,914,257.78	0.00	
SPI TOTAL						4,000,000.00	3,914,257.78	0.00	

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	1,900,000,000.00	1,898,719,000.00	(1,281,000.00)	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	9,961,370,230.59	9,956,765,639.82	(4,604,590.77)	0.00	0.00	0.00
Governments	6,020,011,376.60	5,660,494,000.00	(359,517,376.60)	43,801,535.94	42,310,000.00	(1,491,535.94)
Agencies	25,347,137,016.57	22,612,478,224.61	(2,734,658,791.96)	73,405,000.00	47,261,013.20	(26,143,986.80)
Municipals	28,743,743.36	27,268,370.00	(1,475,373.36)	2,855,000.00	2,855,000.00	0.00
Corp. & Deposit Notes	10,992,893.67	10,229,670.00	(763,223.67)	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	40,770,611.74	40,770,611.74	0.00
TOTAL	<u>\$43,268,255,260.79</u>	<u>\$40,165,954,904.43</u>	<u>(\$3,102,300,356.36)</u>	<u>\$160,832,147.68</u>	<u>\$133,196,624.94</u>	<u>(\$27,635,522.74)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.01% of the PSI Portfolio.

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

There were no Market Pricing Exceptions

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: OCTOBER 1, 2022 TO OCTOBER 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	01/24/2029	2.000	25,000,000.00	25,000,000.00	25,000,000.00	21,206,000.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	50,000,000.00	49,898,685.62	49,875,000.00	38,380,000.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.990	50,000,000.00	49,928,261.22	49,910,000.00	37,852,000.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	25,000,000.00	25,000,000.00	25,000,000.00	21,757,000.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	40,000,000.00	39,915,577.26	39,885,600.00	32,432,400.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	50,000,000.00	49,974,942.49	49,940,000.00	47,111,500.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	49,912,764.09	49,887,500.00	42,662,000.00
821809220	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	38,205,000.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	40,000,000.00	40,000,000.00	40,000,000.00	33,997,200.00
821809756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	20,000,000.00	20,000,000.00	20,000,000.00	16,727,000.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	25,000,000.00	24,981,067.07	24,975,000.00	19,901,500.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	25,000,000.00	24,994,894.32	24,993,750.00	18,922,250.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.310	50,000,000.00	50,000,000.00	50,000,000.00	48,375,500.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	45,000,000.00	45,000,000.00	45,000,000.00	36,132,750.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	25,000,000.00	25,000,000.00	25,000,000.00	19,988,500.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	25,000,000.00	25,000,000.00	25,000,000.00	19,857,750.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	25,000,000.00	25,000,000.00	25,000,000.00	20,581,000.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	25,000,000.00	25,000,000.00	25,000,000.00	21,719,500.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	18,330,000.00	18,330,000.00	18,330,000.00	13,367,335.80
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	16,250,000.00	16,212,893.34	16,210,512.50	14,991,437.50
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	21,750,000.00	21,750,000.00	21,750,000.00	16,462,357.50
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	25,000,000.00	25,000,000.00	25,000,000.00	19,901,500.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.590	21,072,000.00	20,978,822.13	20,966,640.00	17,396,411.04
906065817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	25,000,000.00	25,000,000.00	25,000,000.00	24,353,500.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	50,000,000.00	49,739,237.69	49,675,000.00	40,679,500.00
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	50,000,000.00	50,000,000.00	50,000,000.00	43,222,500.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	50,000,000.00	49,894,745.88	49,875,000.00	40,270,000.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	50,000,000.00	50,000,000.00	50,000,000.00	38,651,000.00
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	25,000,000.00	25,000,000.00	25,000,000.00	19,988,500.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.700	25,000,000.00	24,975,526.96	24,975,000.00	23,698,000.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	20,900,000.00	20,900,000.00	20,900,000.00	16,778,729.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	27,000,000.00	27,000,000.00	27,000,000.00	23,497,560.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	50,000,000.00	49,950,777.65	49,940,000.00	38,566,500.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	20,000,000.00	20,000,000.00	20,000,000.00	16,727,000.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	20,925,000.00	20,970,261.45	20,995,517.25	18,088,616.25
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	25,000,000.00	25,000,000.00	25,000,000.00	23,483,500.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	50,000,000.00	50,000,000.00	50,000,000.00	42,838,000.00
821810487	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	25,000,000.00	25,000,000.00	25,000,000.00	20,185,500.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	25,000,000.00	25,000,000.00	25,000,000.00	20,569,000.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	50,000,000.00	49,944,834.91	49,930,000.00	36,729,000.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	50,000,000.00	49,938,923.90	49,925,000.00	37,967,000.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	25,000,000.00	24,976,336.73	24,973,000.00	20,793,000.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	25,000,000.00	24,989,961.00	24,987,500.00	18,951,250.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.870	50,000,000.00	49,964,389.98	49,961,000.00	44,681,500.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	25,000,000.00	25,000,000.00	25,000,000.00	20,070,250.00
821809160	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/24/2023	0.550	50,000,000.00	49,936,343.75	49,884,500.00	47,886,000.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.375	25,000,000.00	25,000,000.00	25,000,000.00	23,925,750.00
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	50,000,000.00	49,989,742.55	49,987,500.00	38,566,500.00
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	25,000,000.00	25,000,000.00	25,000,000.00	19,988,500.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	25,000,000.00	25,000,000.00	25,000,000.00	20,270,250.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	25,000,000.00	25,000,000.00	25,000,000.00	21,940,000.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	25,000,000.00	25,000,000.00	25,000,000.00	22,160,500.00
903285066	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/2026	3.320	25,000,000.00	24,995,593.59	24,995,350.00	24,099,500.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	21,000,000.00	21,000,000.00	21,000,000.00	19,317,690.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	25,000,000.00	25,000,000.00	25,000,000.00	19,325,500.00
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	10,000,000.00	10,000,000.00	10,000,000.00	8,776,000.00
821809053	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	38,580,500.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.820	36,274,000.00	36,264,503.66	36,255,863.00	33,500,852.70
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,872,000.00
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.960	25,000,000.00	25,000,000.00	25,000,000.00	24,322,250.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	10,551,000.00	10,539,359.03	10,536,228.60	7,750,553.58
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	38,700,000.00	38,663,948.87	38,661,300.00	29,759,913.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	20,000,000.00	20,000,000.00	20,000,000.00	17,195,200.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	25,000,000.00	25,000,000.00	25,000,000.00	19,787,250.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.125	30,000,000.00	30,000,000.00	30,000,000.00	23,907,600.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	20,000,000.00	19,991,987.95	19,990,000.00	17,653,200.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,143,000.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	37,588,000.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	25,000,000.00	25,000,000.00	25,000,000.00	21,690,000.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	25,000,000.00	24,884,612.74	24,875,000.00	19,793,750.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	32,190,000.00	32,190,000.00	32,190,000.00	25,014,849.00
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	43,338,000.00	43,288,663.80	43,272,993.00	34,499,648.28
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.650	22,000,000.00	22,000,000.00	22,000,000.00	18,526,200.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	25,000,000.00	25,000,000.00	25,000,000.00	19,903,750.00
821810620	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2023	0.800	50,000,000.00	50,000,000.00	50,000,000.00	49,291,000.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	50,000,000.00	49,983,753.30	49,977,500.00	41,364,000.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	8,200,000.00	8,200,000.00	8,200,000.00	7,543,098.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	50,000,000.00	50,000,000.00	50,000,000.00	38,139,500.00
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2027	0.860	26,200,000.00	26,200,000.00	26,200,000.00	21,773,772.00
821810613	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2023	0.800	50,000,000.00	50,000,000.00	50,000,000.00	49,291,000.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	20,000,000.00	20,000,000.00	20,000,000.00	16,307,800.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	25,000,000.00	25,000,000.00	25,000,000.00	21,125,500.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	25,000,000.00	25,000,000.00	25,000,000.00	20,270,250.00
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	20,000,000.00	20,000,000.00	20,000,000.00	19,023,000.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	25,000,000.00	25,000,000.00	25,000,000.00	20,889,500.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.500	25,000,000.00	24,985,298.47	24,982,500.00	22,231,000.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	6,525,000.00	6,525,000.00	6,525,000.00	5,043,955.50
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	21,450,000.00	21,376,011.96	21,371,707.50	19,656,136.50
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	25,000,000.00	25,000,000.00	25,000,000.00	20,556,750.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	27,200,000.00	27,200,000.00	27,200,000.00	22,727,776.00
821808958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	50,000,000.00	50,000,000.00	50,000,000.00	

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	50,000,000.00	50,000,000.00	50,000,000.00	38,855,000.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,143,000.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	25,000,000.00	25,000,000.00	25,000,000.00	21,175,250.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	50,000,000.00	49,831,524.13	49,800,000.00	40,371,000.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	50,000,000.00	49,921,604.60	49,900,000.00	38,205,000.00
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	45,000,000.00	45,000,000.00	45,000,000.00	35,667,450.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	25,000,000.00	25,000,000.00	25,000,000.00	19,594,000.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	18,340,000.00	18,340,000.00	18,340,000.00	13,374,628.40
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	25,000,000.00	25,000,000.00	25,000,000.00	19,594,000.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	35,000,000.00	35,000,000.00	35,000,000.00	30,255,750.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	20,000,000.00	20,000,000.00	20,000,000.00	17,529,000.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	18,330,000.00	18,330,000.00	18,330,000.00	13,367,335.80
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	25,000,000.00	25,000,000.00	25,000,000.00	20,569,000.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	25,000,000.00	25,000,000.00	25,000,000.00	21,199,750.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	39,011,000.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	20,000,000.00	19,922,737.48	19,920,000.00	18,897,600.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.950	25,000,000.00	24,906,677.85	24,881,250.00	18,935,500.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	25,000,000.00	25,000,000.00	25,000,000.00	19,283,250.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	50,000,000.00	50,000,000.00	50,000,000.00	38,380,000.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.100	50,000,000.00	49,972,906.19	49,962,500.00	43,116,500.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	20,000,000.00	20,000,000.00	20,000,000.00	17,529,000.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,079,500.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	20,000,000.00	20,000,000.00	20,000,000.00	16,495,200.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	25,000,000.00	25,000,000.00	25,000,000.00	22,160,500.00
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.930	25,000,000.00	25,000,000.00	25,000,000.00	20,801,250.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	25,000,000.00	25,000,000.00	25,000,000.00	20,331,750.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	45,200,000.00	45,200,000.00	45,200,000.00	35,981,912.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	25,000,000.00	25,000,000.00	25,000,000.00	21,523,750.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	25,000,000.00	25,000,000.00	25,000,000.00	21,719,500.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	25,000,000.00	25,000,000.00	25,000,000.00	21,611,250.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	30,000,000.00	30,000,000.00	30,000,000.00	24,608,700.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.450	20,000,000.00	20,000,000.00	20,000,000.00	16,603,400.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	25,000,000.00	25,000,000.00	25,000,000.00	23,483,500.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.940	25,000,000.00	25,000,000.00	25,000,000.00	22,009,000.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	9,880,000.00	9,880,000.00	9,880,000.00	8,925,987.20
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	25,000,000.00	25,000,000.00	25,000,000.00	20,889,500.00
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	20,000,000.00	20,000,000.00	20,000,000.00	15,829,800.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	25,000,000.00	25,000,000.00	25,000,000.00	19,903,750.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	25,000,000.00	25,000,000.00	25,000,000.00	21,199,750.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	39,011,000.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,446,500.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.875	21,250,000.00	21,226,747.21	21,223,437.50	18,514,487.50
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	50,000,000.00	50,000,000.00	50,000,000.00	42,496,500.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	25,000,000.00	25,000,000.00	25,000,000.00	20,185,500.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	20,000,000.00	20,000,000.00	20,000,000.00	15,772,000.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,143,000.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	21,260,000.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	25,000,000.00	25,000,000.00	25,000,000.00	22,313,000.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	37,588,000.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	50,000,000.00	50,000,000.00	50,000,000.00	38,651,000.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	6,000,000.00	6,000,000.00	6,000,000.00	4,607,160.00
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	21,260,000.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	21,260,000.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	5,000,000.00	5,000,000.00	5,000,000.00	4,322,250.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	25,000,000.00	25,000,000.00	25,000,000.00	19,775,750.00
821809292	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2022	1.660	50,000,000.00	49,999,233.57	49,985,000.00	49,811,000.00
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	25,000,000.00	25,000,000.00	25,000,000.00	21,877,250.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	50,000,000.00	50,000,000.00	50,000,000.00	47,230,000.00
821809305	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/15/2023	2.300	50,000,000.00	50,015,229.78	50,113,950.00	49,338,000.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	50,000,000.00	50,000,000.00	42,662,000.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	17,300,000.00	17,294,378.64	17,292,215.00	14,311,944.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.000	25,000,000.00	25,000,000.00	25,000,000.00	23,229,500.00
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	25,000,000.00	24,960,763.18	24,950,000.00	21,117,000.00
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,079,500.00
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	20,000,000.00	20,000,000.00	20,000,000.00	17,552,000.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	25,000,000.00	24,973,713.05	24,962,500.00	22,088,750.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	25,000,000.00	25,000,000.00	25,000,000.00	19,715,000.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	25,000,000.00	25,000,000.00	25,000,000.00	21,690,000.00
821810697	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	25,000,000.00	25,000,000.00	25,000,000.00	21,175,250.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	25,000,000.00	25,000,000.00	25,000,000.00	19,283,250.00
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	45,120,500.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	25,000,000.00	25,000,000.00	25,000,000.00	21,523,750.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	25,000,000.00	25,000,000.00	25,000,000.00	23,742,000.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.740	25,000,000.00	25,000,000.00	25,000,000.00	20,247,000.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	22,956,000.00	22,954,124.69	22,953,704.40	17,375,166.84
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	50,000,000.00	49,898,685.62	49,875,000.00	38,380,000.00
821810459	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	25,000,000.00	24,968,879.05	24,961,250.00	18,951,250.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,143,000.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	48,935,000.00	48,892,290.15	48,882,639.55	36,787,375.60
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	25,000,000.00	25,000,000.00	25,000,000.00	19,069,750.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	35,500,000.00	35,500,000.00	35,500,000.00	30,187,780.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	20,945,000.00	20,835,766.68	20,808,857.50	17,040,642.55
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	37,588,000.00
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	50,000,000.00	50,000,000.00	50,000,000.00	38,393,000.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	25,000,000.00	25,000,000.00	25,000,000.00	19,903,750.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	18,000,000.00	18,035,813.99	18,103,140.00	17,307,720.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.350	15,150,000.00	15,150,000.00	15,150,000.00	11,695,648.50
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	25,000,000.00	24,982,371.92	24,981,250.00	23,778,750.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	25,000,000.00	25,000,000.00	25,000,000.00	20,331,750.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	25,000,000.00	25,000,000.00	25,000,000.00	20,185,500.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	50,000,000.00	50,000,000.00	42,662,000.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	25,000,			

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	20,000,000.00	20,000,000.00	20,000,000.00	15,820,600.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	50,000,000.00	50,000,000.00	42,662,000.00
821809154	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2022	2.200	24,700,000.00	24,699,927.83	24,695,801.00	24,673,818.00
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	20,000,000.00	20,000,000.00	20,000,000.00	16,727,000.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	38,205,000.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	50,000,000.00	50,000,000.00	50,000,000.00	48,159,000.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	25,000,000.00	25,000,000.00	25,000,000.00	20,070,250.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	25,000,000.00	25,000,000.00	25,000,000.00	19,325,500.00
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	25,000,000.00	24,991,968.79	24,991,250.00	19,304,500.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	25,000,000.00	25,000,000.00	25,000,000.00	21,863,750.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	21,260,000.00
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	50,000,000.00	50,099,483.32	50,286,500.00	48,077,000.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	12,000,000.00	11,990,058.09	11,988,000.00	10,494,600.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/2031	1.170	37,000,000.00	36,829,667.72	36,794,280.00	27,334,490.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	38,580,500.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	20,000,000.00	19,893,770.40	19,868,200.00	15,161,000.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.270	25,000,000.00	25,000,000.00	25,000,000.00	23,616,750.00
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	25,000,000.00	25,000,000.00	25,000,000.00	23,817,750.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	25,000,000.00	25,000,000.00	25,000,000.00	23,167,250.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	25,000,000.00	25,000,000.00	25,000,000.00	23,532,750.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	25,000,000.00	25,000,000.00	25,000,000.00	21,387,250.00
855441198	FEDERAL HOME LOAN BANKS	05/16/2025	3.320	25,000,000.00	25,000,000.00	25,000,000.00	24,030,750.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	50,000,000.00	50,000,000.00	50,000,000.00	46,662,500.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	25,000,000.00	25,000,000.00	25,000,000.00	22,254,250.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	50,000,000.00	50,000,000.00	50,000,000.00	48,585,500.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	46,859,500.00
821809972	FEDERAL HOME LOAN BANKS	06/25/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,398,000.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	25,000,000.00	25,000,000.00	25,000,000.00	23,842,500.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	25,000,000.00	25,000,000.00	25,000,000.00	23,422,500.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	25,000,000.00	25,000,000.00	25,000,000.00	19,885,500.00
842850552	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	25,000,000.00	25,000,000.00	25,000,000.00	23,972,500.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	39,950,000.00	39,950,000.00	39,950,000.00	30,821,824.50
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	50,000,000.00	50,000,000.00	50,000,000.00	37,836,000.00
877589744	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	25,000,000.00	25,000,000.00	25,000,000.00	23,425,750.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	46,799,000.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	25,000,000.00	25,000,000.00	25,000,000.00	22,130,000.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	25,000,000.00	25,000,000.00	25,000,000.00	21,948,000.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	25,000,000.00	25,000,000.00	25,000,000.00	21,883,750.00
821852237	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	25,000,000.00	25,000,000.00	25,000,000.00	23,284,000.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.600	12,000,000.00	12,000,000.00	12,000,000.00	10,058,160.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	50,000,000.00	50,000,000.00	50,000,000.00	43,083,000.00
821810283	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	15,000,000.00	15,000,000.00	15,000,000.00	13,968,300.00
821808968	FEDERAL HOME LOAN BANKS	12/09/2022	1.875	50,000,000.00	50,011,483.85	50,321,850.00	49,890,000.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	25,000,000.00	25,000,000.00	25,000,000.00	23,280,500.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	25,000,000.00	25,000,000.00	25,000,000.00	24,043,500.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	25,000,000.00	25,000,000.00	25,000,000.00	23,494,000.00
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	38,085,500.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	25,000,000.00	25,000,000.00	25,000,000.00	21,332,500.00
821808963	FEDERAL HOME LOAN BANKS	12/13/2028	1.700	25,000,000.00	25,000,000.00	25,000,000.00	21,033,000.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.600	25,000,000.00	25,000,000.00	25,000,000.00	23,687,250.00
821852235	FEDERAL HOME LOAN BANKS	03/03/2025	2.000	25,000,000.00	25,000,000.00	25,000,000.00	23,430,000.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	25,000,000.00	25,000,000.00	25,000,000.00	23,205,000.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	25,000,000.00	25,000,000.00	25,000,000.00	21,391,750.00
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	25,000,000.00	25,000,000.00	25,000,000.00	23,897,750.00
821809680	FEDERAL HOME LOAN BANKS	03/30/2026	1.030	25,000,000.00	25,000,000.00	25,000,000.00	22,099,250.00
821809167	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	25,000,000.00	25,000,000.00	25,000,000.00	21,177,500.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	50,000,000.00	50,000,000.00	50,000,000.00	38,260,000.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	25,000,000.00	25,000,000.00	25,000,000.00	23,975,000.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	50,000,000.00	50,000,000.00	50,000,000.00	37,863,500.00
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.495	50,000,000.00	50,000,000.00	50,000,000.00	36,044,500.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	22,700,000.00	22,700,000.00	22,700,000.00	18,185,651.00
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	50,000,000.00	50,000,000.00	50,000,000.00	45,296,000.00
870006889	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,086,000.00
841371341	FEDERAL HOME LOAN BANKS	04/21/2027	3.260	25,000,000.00	25,000,000.00	25,000,000.00	23,360,000.00
850346592	FEDERAL HOME LOAN BANKS	05/23/2025	3.450	25,000,000.00	25,000,000.00	25,000,000.00	24,089,750.00
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	38,174,500.00
826608940	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	25,000,000.00	25,000,000.00	25,000,000.00	23,421,250.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,068,750.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	50,000,000.00	50,000,000.00	50,000,000.00	46,679,000.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	25,000,000.00	25,000,000.00	25,000,000.00	19,845,250.00
821809145	FEDERAL HOME LOAN BANKS	12/08/2031	2.080	24,000,000.00	24,000,000.00	24,000,000.00	19,022,160.00
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	25,000,000.00	25,000,000.00	25,000,000.00	21,975,000.00
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	50,000,000.00	50,000,000.00	50,000,000.00	36,950,500.00
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	25,000,000.00	25,000,000.00	25,000,000.00	23,887,250.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	25,000,000.00	25,000,000.00	25,000,000.00	21,914,250.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	50,000,000.00	50,000,000.00	50,000,000.00	37,980,500.00
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	25,000,000.00	25,000,000.00	25,000,000.00	21,887,750.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	50,000,000.00	50,000,000.00	50,000,000.00	46,831,500.00
869387879	FEDERAL HOME LOAN BANKS	06/27/2025	3.335	25,000,000.00	25,000,000.00	25,000,000.00	24,000,000.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	50,000,000.00	50,000,000.00	50,000,000.00	47,779,500.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	46,782,500.00
820231279	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	25,000,000.00	25,000,000.00	25,000,000.00	23,421,250.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	38,151,500.00
821809943	FEDERAL HOME LOAN BANKS	12/08/2023	0.500	50,000,000.00	49,983,025.47	49,968,500.00	47,786,000.00
821809149	FEDERAL HOME LOAN BANKS	07/06/2027	1.020	24,185,000.00	24,180,953.42	24,178,953.75	20,546,608.60
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	32,995,000.00	32,995,000.00	32,995,000.00	26,886,635.65
838488791	FEDERAL HOME LOAN BANKS	04/14/2025	2.600	25,000,000.00	25,000,000.00	25,000,000.00	23,691,000.00
821809161	FEDERAL HOME LOAN BANKS	01/19/2029	1.770	25,000,000.00	25,000,000.00	25,000,000.00	21,058,000.00
851779930	FEDERAL HOME LOAN BANKS	05/09/2025	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,028,750.00
821810687	FEDERAL HOME LOAN BANKS	01/27/2027	1.650	25,000,000.00	25,000,000.00	25,000,000.00	22,084,500.00
850346601	FEDERAL HOME LOAN BANKS	05/05/2025	3.100	25,000,000.00	25,000,000.00	25,000,000.00	23,931,750.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	40,950,000.00	40,950,000.00	40,950,000.00	37,097,424.00
858143703	FEDERAL HOME LOAN BANKS	06/07/2027	3.250	25,000,000.00	25,000,000.00	25,000,000.00	23,402,750.00
821809148	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	50,000,000.00	50,000,000.00	50,000,000.00	48,134,000.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	25,000,000.00	25,000,000.00	25,000,000.00	21,957,250

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	30,000,000.00	30,000,000.00	30,000,000.00	26,097,000.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	46,782,500.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	50,000,000.00	50,000,000.00	50,000,000.00	45,150,000.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	25,000,000.00	25,000,000.00	25,000,000.00	21,997,250.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	2.010	25,000,000.00	25,000,000.00	25,000,000.00	23,428,750.00
870007040	FEDERAL HOME LOAN BANKS	06/29/2027	3.800	25,000,000.00	25,000,000.00	25,000,000.00	23,709,000.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2031	1.500	25,000,000.00	24,769,040.63	24,723,000.00	19,787,750.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	25,000,000.00	25,000,000.00	25,000,000.00	23,934,000.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	50,000,000.00	50,000,000.00	50,000,000.00	36,796,500.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	50,000,000.00	50,000,000.00	50,000,000.00	36,069,000.00
821809529	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	19,042,750.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	25,000,000.00	25,000,000.00	25,000,000.00	22,093,500.00
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	25,000,000.00	25,000,000.00	25,000,000.00	21,950,250.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,113,750.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	40,440,000.00	40,440,000.00	40,440,000.00	30,782,928.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	25,000,000.00	25,000,000.00	25,000,000.00	24,064,500.00
821810727	FEDERAL HOME LOAN BANKS	10/08/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	38,383,500.00
836624936	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	25,000,000.00	25,000,000.00	25,000,000.00	23,532,750.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	25,000,000.00	25,000,000.00	25,000,000.00	24,253,750.00
821809368	FEDERAL HOME LOAN BANKS	12/16/2030	1.280	33,200,000.00	33,191,908.22	33,190,040.00	25,371,772.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	25,000,000.00	25,000,000.00	25,000,000.00	21,519,000.00
870006897	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,086,000.00
821810799	FEDERAL HOME LOAN BANKS	01/27/2027	1.520	50,000,000.00	50,000,000.00	50,000,000.00	43,932,500.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	50,000,000.00	50,000,000.00	50,000,000.00	48,507,500.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	22,000,000.00	22,000,000.00	22,000,000.00	18,215,780.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	25,000,000.00	25,000,000.00	25,000,000.00	23,900,250.00
821809241	FEDERAL HOME LOAN BANKS	02/17/2032	2.400	25,000,000.00	25,000,000.00	25,000,000.00	20,280,500.00
821809650	FEDERAL HOME LOAN BANKS	02/24/2031	1.460	25,000,000.00	25,000,000.00	25,000,000.00	19,264,750.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	25,000,000.00	25,000,000.00	25,000,000.00	23,419,250.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	50,000,000.00	50,000,000.00	50,000,000.00	46,692,500.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	25,000,000.00	25,000,000.00	25,000,000.00	24,021,250.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	19,875,000.00	19,875,000.00	19,875,000.00	15,180,723.75
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	25,000,000.00	25,000,000.00	25,000,000.00	23,892,500.00
835023451	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	25,000,000.00	24,996,892.66	24,996,250.00	23,897,750.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	50,000,000.00	50,000,000.00	50,000,000.00	41,799,500.00
821809606	FEDERAL HOME LOAN BANKS	04/27/2029	1.550	25,000,000.00	25,000,000.00	25,000,000.00	20,610,500.00
821809143	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	50,000,000.00	50,000,000.00	50,000,000.00	48,134,000.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	50,000,000.00	50,000,000.00	50,000,000.00	44,116,000.00
821809550	FEDERAL HOME LOAN BANKS	06/08/2026	1.290	25,000,000.00	25,000,000.00	25,000,000.00	22,170,750.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	38,068,000.00
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	40,000,000.00	40,000,000.00	40,000,000.00	36,191,600.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	50,000,000.00	50,000,000.00	50,000,000.00	43,816,000.00
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	25,000,000.00	25,000,000.00	25,000,000.00	22,061,750.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	50,000,000.00	50,000,000.00	50,000,000.00	36,842,000.00
883310256	FEDERAL HOME LOAN BANKS	07/08/2024	3.000	18,000,000.00	17,970,621.34	17,965,080.00	17,533,440.00
833040168	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	25,000,000.00	25,000,000.00	25,000,000.00	23,428,000.00
870418077	FEDERAL HOME LOAN BANKS	06/27/2025	3.820	25,000,000.00	25,000,000.00	25,000,000.00	24,242,000.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	38,200,000.00	38,200,000.00	38,200,000.00	29,230,640.00
821809644	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	25,000,000.00	25,000,000.00	25,000,000.00	21,086,750.00
821809166	FEDERAL HOME LOAN BANKS	12/14/2029	1.800	25,000,000.00	25,000,000.00	25,000,000.00	20,556,250.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	25,000,000.00	25,000,000.00	25,000,000.00	23,889,750.00
856727042	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	25,000,000.00	25,000,000.00	25,000,000.00	24,253,750.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	25,000,000.00	25,000,000.00	25,000,000.00	21,988,000.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.650	25,000,000.00	25,000,000.00	25,000,000.00	23,253,750.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	25,000,000.00	25,000,000.00	25,000,000.00	18,475,250.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	46,799,000.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	25,000,000.00	25,000,000.00	25,000,000.00	23,280,250.00
824373426	FEDERAL HOME LOAN BANKS	05/04/2027	1.200	19,444,444.44	19,444,444.45	19,444,444.45	16,717,944.44
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	50,000,000.00	50,000,000.00	50,000,000.00	36,878,000.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	25,000,000.00	25,000,000.00	25,000,000.00	19,061,500.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	38,369,000.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,508,500.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	50,000,000.00	50,000,000.00	50,000,000.00	38,278,000.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,164,000.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	50,000,000.00	50,000,000.00	50,000,000.00	44,217,000.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	38,369,000.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	50,000,000.00	50,000,000.00	50,000,000.00	42,773,000.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	50,000,000.00	50,000,000.00	50,000,000.00	42,739,000.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	40,515,500.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	38,323,000.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	37,167,000.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,352,000.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	50,000,000.00	50,000,000.00	50,000,000.00	45,109,500.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	25,000,000.00	25,000,000.00	25,000,000.00	24,493,250.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,367,000.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	25,000,000.00	25,000,000.00	25,000,000.00	19,205,750.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	45,062,000.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	50,000,000.00	50,000,000.00	50,000,000.00	36,163,500.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.000	25,000,000.00	24,999,833.85	24,999,750.00	21,242,750.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	50,000,000.00	50,000,000.00	50,000,000.00	44,911,000.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	50,000,000.00	50,000,000.00	50,000,000.00	36,163,500.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	25,000,000.00	25,000,000.00	25,000,000.00	19,280,500.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	38,289,500.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	50,000,000.00	50,000,000.00	50,000,000.00	38,357,500.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	38,369,000.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	50,000,000.00	50,000,000.00	50,000,000.00	43,960,000.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	25,000,000.00	25,000,000.00	25,000,000.00	24,462,000.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	25,000,000.00	25,000,000.00	25,000,000.00	19,899,750.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,508,500.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.800	25,000,000.00	25,000,000.00	25,000,000.00	24,434,250.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,514,500.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	25,000,000.00	25,000,000.00	25,000,000.00	21,253,750.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	50,000,000.00	50,000,000.00	50,000,000.00	37,122,000.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	44,180,000.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	25,000,000.00	24,9		

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
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821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	19,217,000.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	38,565,500.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,075,112.92	50,121,500.00	44,126,000.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	50,000,000.00	50,000,000.00	50,000,000.00	45,109,500.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	25,000,000.00	25,000,000.00	25,000,000.00	24,218,500.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	25,000,000.00	25,000,000.00	25,000,000.00	19,291,250.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	25,000,000.00	25,000,000.00	25,000,000.00	24,441,000.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.220	50,000,000.00	50,000,000.00	50,000,000.00	38,186,000.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	40,515,000.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	38,292,500.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	25,000,000.00	25,000,000.00	25,000,000.00	19,549,250.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	38,323,000.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,075,112.92	50,121,500.00	44,126,000.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,075,112.92	50,121,500.00	44,126,000.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	36,473,000.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	25,000,000.00	25,000,000.00	25,000,000.00	20,373,750.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	38,140,500.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	38,401,500.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	38,344,000.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	38,369,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	25,000,000.00	25,000,000.00	25,000,000.00	21,749,750.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	50,000,000.00	50,000,000.00	50,000,000.00	42,016,500.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	45,085,500.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	50,000,000.00	50,000,000.00	50,000,000.00	37,148,500.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	38,369,000.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	37,167,000.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	44,903,000.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	50,000,000.00	50,000,000.00	50,000,000.00	37,845,000.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	25,000,000.00	25,000,000.00	25,000,000.00	24,419,750.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	38,344,000.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	38,401,500.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	50,000,000.00	50,000,000.00	50,000,000.00	35,761,000.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	50,000,000.00	50,000,000.00	50,000,000.00	37,425,000.00
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	38,274,000.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	50,000,000.00	50,000,000.00	50,000,000.00	38,689,500.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	25,000,000.00	24,991,203.05	24,980,750.00	23,738,000.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.750	25,000,000.00	25,000,000.00	25,000,000.00	24,424,000.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	45,085,500.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	25,000,000.00	25,000,000.00	25,000,000.00	19,215,750.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	50,000,000.00	50,000,000.00	50,000,000.00	36,423,500.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	50,000,000.00	50,000,000.00	50,000,000.00	42,699,500.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	50,000,000.00	49,988,039.46	49,985,000.00	38,256,500.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	38,252,500.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,564,500.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	31,739,000.00	31,739,000.00	31,739,000.00	28,068,067.26
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	38,167,000.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	38,582,500.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	36,861,000.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	40,515,000.00
904121726	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	25,000,000.00	25,000,000.00	25,000,000.00	19,613,500.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	19,194,000.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	50,000,000.00	50,000,000.00	50,000,000.00	37,517,000.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	36,473,500.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	25,000,000.00	25,000,000.00	25,000,000.00	19,041,250.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	36,470,500.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,332,500.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	19,183,000.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	50,000,000.00	50,000,000.00	50,000,000.00	38,468,500.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	25,000,000.00	25,000,000.00	25,000,000.00	19,234,250.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/2025	0.500	25,000,000.00	24,994,985.96	24,990,500.00	22,536,500.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	25,000,000.00	24,477,286.25	24,355,000.00	19,178,250.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	38,306,000.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	50,000,000.00	50,000,000.00	50,000,000.00	38,407,500.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	36,473,000.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.950	50,000,000.00	50,000,000.00	50,000,000.00	40,307,500.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	38,430,500.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.320	50,000,000.00	50,000,000.00	50,000,000.00	38,591,500.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.950	50,000,000.00	50,000,000.00	50,000,000.00	42,315,500.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	36,498,500.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	38,543,000.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	40,436,000.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,267,483.05	49,085,000.00	38,356,500.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.300	25,000,000.00	24,989,841.20	24,987,500.00	19,207,500.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	50,000,000.00	50,000,000.00	50,000,000.00	36,888,000.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	50,000,000.00	50,000,000.00	50,000,000.00	44,932,500.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	25,000,000.00	25,000,000.00	25,000,000.00	21,053,500.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.350	50,000,000.00	50,000,000.00	50,000,000.00	37,193,500.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.360	50,000,000.00	50,000,000.00	50,000,000.00	37,229,000.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.515	50,000,000.00	50,000,000.00	50,000,000.00	36,475,000.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.460	50,000,000.00	50,000,000.00	50,000,000.00	36,340,500.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.820	50,000,000.00	50,000,000.00	50,000,000.00	43,534,000.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	38,566,500.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.450	50,000,000.00	50,000,000.00	50,000,000.00	36,298,000.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,493,985.19	49,361,500.00	38,356,500.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	50,000,000.00	50,000,000.00	50,000,000.00	38,481,000.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.360	50,000,000.00	50,000,000.00	50,000,000.00	35,706,500.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,135,776.73	48,940,000.00	38,356,500.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	49,250,000.00	48,738,357.99	48,634,375.00	35,192,080.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,246,480.98	49,058,500.00	38,356,500.00
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.750	21,000,000.00	21,000,000.00	21,000,000.00	18,829,440.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	25,000,000.00	25,000,000.00	25,000,000.00	19,107,500.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	19,342,500.00
8218091							

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

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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.365	50,000,000.00	50,000,000.00	50,000,000.00	37,435,000.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	38,251,000.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	50,000,000.00	49,480,927.26	49,375,000.00	35,728,000.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	38,539,500.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.610	50,000,000.00	50,000,000.00	50,000,000.00	36,659,000.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	50,000,000.00	50,000,000.00	50,000,000.00	36,888,000.00
917064667	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2022	3.350	50,000,000.00	49,772,013.89	49,581,250.00	49,736,500.00
821809671	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/15/2023	1.140	25,000,000.00	24,916,083.33	24,712,625.00	24,694,000.00
917064662	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2022	3.350	50,000,000.00	49,772,013.89	49,581,250.00	49,736,500.00
933638101	FEDERAL HOME LOAN BANKS	01/20/2023	4.010	50,000,000.00	49,554,444.44	49,526,597.22	49,552,500.00
902860480	FEDERAL HOME LOAN BANKS	11/18/2022	2.647	50,000,000.00	49,937,501.39	49,665,448.61	49,912,500.00
934460125	FEDERAL HOME LOAN BANKS	01/24/2023	4.000	50,000,000.00	49,533,333.34	49,527,777.78	49,530,000.00
932524990	FEDERAL HOME LOAN BANKS	02/01/2023	4.000	50,000,000.00	49,488,888.89	49,450,000.00	49,468,500.00
918664379	FEDERAL HOME LOAN BANKS	12/30/2022	3.470	50,000,000.00	49,715,652.78	49,542,152.78	49,683,000.00
907051193	FEDERAL HOME LOAN BANKS	01/30/2022	2.950	50,000,000.00	49,881,180.56	49,627,152.78	49,848,000.00
927957156	FEDERAL HOME LOAN BANKS	01/06/2023	3.700	50,000,000.00	49,660,833.33	49,568,333.33	49,630,500.00
834400280	FEDERAL HOME LOAN BANKS	03/01/2023	1.580	50,000,000.00	49,736,666.67	49,275,833.33	49,286,000.00
917993666	FEDERAL HOME LOAN BANKS	12/20/2022	3.370	50,000,000.00	49,770,652.78	49,602,152.78	49,736,500.00
929921622	FEDERAL HOME LOAN BANKS	01/09/2023	3.800	50,000,000.00	49,635,833.33	49,561,944.44	49,613,500.00
934128106	FEDERAL HOME LOAN BANKS	01/25/2023	3.975	50,000,000.00	49,530,729.17	49,503,125.00	49,524,500.00
930949446	FEDERAL HOME LOAN BANKS	01/05/2023	3.830	50,000,000.00	49,654,236.11	49,590,402.78	49,636,000.00
913002719	FEDERAL HOME LOAN BANKS	11/18/2022	2.880	50,000,000.00	49,932,000.00	49,736,000.00	49,912,500.00
920375820	FEDERAL HOME LOAN BANKS	12/20/2022	3.320	50,000,000.00	49,774,055.56	49,617,277.78	49,736,500.00
912557582	FEDERAL HOME LOAN BANKS	11/22/2022	2.920	50,000,000.00	49,914,833.33	49,712,055.56	49,892,000.00
935288944	FEDERAL HOME LOAN BANKS	12/30/2022	3.910	50,000,000.00	49,679,597.23	49,674,166.67	49,683,000.00
905002470	FEDERAL HOME LOAN BANKS	11/04/2022	2.590	50,000,000.00	49,989,208.33	49,744,597.22	49,984,500.00
930949445	FEDERAL HOME LOAN BANKS	01/17/2023	3.930	50,000,000.00	49,579,708.33	49,514,208.33	49,569,000.00
928863346	FEDERAL HOME LOAN BANKS	01/05/2023	3.715	50,000,000.00	49,664,618.05	49,587,222.22	49,636,000.00
933638102	FEDERAL HOME LOAN BANKS	01/20/2023	4.010	50,000,000.00	49,554,444.44	49,526,597.22	49,552,500.00
930466421	FEDERAL HOME LOAN BANKS	01/23/2023	3.890	50,000,000.00	49,551,569.44	49,481,333.33	49,535,500.00
899279679	FEDERAL HOME LOAN BANKS	11/09/2022	2.638	50,000,000.00	49,970,688.89	49,666,586.11	49,959,000.00
925129168	FEDERAL HOME LOAN BANKS	01/06/2023	3.647	50,000,000.00	49,665,691.67	49,539,059.72	49,630,500.00
919762239	FEDERAL HOME LOAN BANKS	12/13/2022	3.340	50,000,000.00	49,805,166.67	49,642,805.56	49,774,000.00
919762240	FEDERAL HOME LOAN BANKS	12/15/2022	3.350	50,000,000.00	49,795,277.78	49,632,430.56	49,763,500.00
927519862	FEDERAL HOME LOAN BANKS	01/10/2023	3.810	35,000,000.00	34,740,708.34	34,670,329.17	34,725,600.00
910891618	FEDERAL HOME LOAN BANKS	11/18/2022	2.780	50,000,000.00	49,934,361.11	49,722,000.00	49,912,500.00
911492607	FEDERAL HOME LOAN BANKS	11/15/2022	2.780	50,000,000.00	49,945,944.44	49,737,444.44	49,928,000.00
919762229	FEDERAL HOME LOAN BANKS	01/03/2023	3.430	50,000,000.00	49,699,875.00	49,537,902.78	49,647,000.00
925723437	FEDERAL HOME LOAN BANKS	01/10/2023	3.630	50,000,000.00	49,647,083.34	49,521,041.67	49,608,000.00
901997995	FEDERAL HOME LOAN BANKS	11/16/2022	2.615	50,000,000.00	49,945,520.83	49,669,493.06	49,923,000.00
916037710	FEDERAL HOME LOAN BANKS	12/02/2022	3.250	50,000,000.00	49,860,069.44	49,665,972.22	49,833,000.00
920375818	FEDERAL HOME LOAN BANKS	12/19/2022	3.300	50,000,000.00	49,780,000.00	49,624,166.67	49,742,000.00
906139918	FEDERAL HOME LOAN BANKS	11/08/2022	2.545	50,000,000.00	49,975,256.94	49,738,430.56	49,964,000.00
904117749	FEDERAL HOME LOAN BANKS	11/23/2022	2.800	50,000,000.00	49,914,444.44	49,646,111.11	49,885,000.00
851779921	FEDERAL HOME LOAN BANKS	05/01/2023	2.030	50,000,000.00	49,489,680.56	48,985,000.00	48,900,000.00
933638092	FEDERAL HOME LOAN BANKS	01/30/2023	4.000	50,000,000.00	49,500,000.00	49,466,666.67	49,496,500.00
934128107	FEDERAL HOME LOAN BANKS	11/30/2022	3.500	50,000,000.00	49,859,027.78	49,834,722.22	49,848,000.00
917064665	FEDERAL HOME LOAN BANKS	12/15/2022	3.380	50,000,000.00	49,793,444.44	49,600,972.22	49,763,500.00
930949449	FEDERAL HOME LOAN BANKS	01/20/2023	3.980	50,000,000.00	49,557,777.78	49,496,972.22	49,552,500.00
930466395	FEDERAL HOME LOAN BANKS	01/04/2023	3.780	50,000,000.00	49,664,000.00	49,595,750.00	49,641,500.00
933638103	FEDERAL HOME LOAN BANKS	01/20/2023	4.010	50,000,000.00	49,554,444.44	49,526,597.22	49,552,500.00
932080311	FEDERAL HOME LOAN BANKS	01/18/2023	3.940	50,000,000.00	49,573,166.67	49,529,388.89	49,563,500.00
924054933	FEDERAL HOME LOAN BANKS	12/16/2022	3.300	50,000,000.00	49,793,750.00	49,637,916.67	49,758,000.00
927519861	FEDERAL HOME LOAN BANKS	01/30/2023	3.825	50,000,000.00	49,521,875.00	49,420,937.50	49,496,500.00
933638110	FEDERAL HOME LOAN BANKS	01/20/2023	4.010	50,000,000.00	49,554,444.44	49,526,597.22	49,552,500.00
930466399	FEDERAL HOME LOAN BANKS	01/24/2023	3.910	50,000,000.00	49,543,833.33	49,473,236.11	49,530,000.00
917993665	FEDERAL HOME LOAN BANKS	12/20/2022	3.370	50,000,000.00	49,770,652.78	49,602,152.78	49,736,500.00
924099230	FEDERAL HOME LOAN BANKS	01/04/2023	3.596	50,000,000.00	49,680,355.56	49,545,505.56	49,641,500.00
934128097	FEDERAL HOME LOAN BANKS	01/25/2023	3.975	50,000,000.00	49,530,729.17	49,503,125.00	49,524,500.00
914200240	FEDERAL HOME LOAN BANKS	12/16/2022	3.346	50,000,000.00	49,790,875.00	49,577,102.78	49,758,000.00
916479435	FEDERAL HOME LOAN BANKS	12/06/2022	3.300	50,000,000.00	49,839,583.33	49,647,083.33	49,811,500.00
926717940	FEDERAL HOME LOAN BANKS	01/11/2023	3.705	50,000,000.00	49,634,645.84	49,531,729.17	49,602,500.00
928863342	FEDERAL HOME LOAN BANKS	12/30/2022	3.650	50,000,000.00	49,700,902.78	49,629,930.56	49,683,000.00
934460123	FEDERAL HOME LOAN BANKS	01/24/2023	4.000	50,000,000.00	49,533,333.34	49,527,777.78	49,530,000.00
934460131	FEDERAL HOME LOAN BANKS	01/17/2023	3.950	50,000,000.00	49,577,569.44	49,555,625.00	49,569,000.00
919762233	FEDERAL HOME LOAN BANKS	12/14/2022	3.340	50,000,000.00	49,800,527.78	49,642,805.56	49,764,500.00
919762228	FEDERAL HOME LOAN BANKS	01/06/2023	3.485	50,000,000.00	49,680,541.67	49,515,972.22	49,630,500.00
902860478	FEDERAL HOME LOAN BANKS	11/18/2022	2.647	50,000,000.00	49,937,501.39	49,665,448.61	49,912,500.00
932524994	FEDERAL HOME LOAN BANKS	01/18/2023	3.955	50,000,000.00	49,571,541.67	49,533,090.28	49,563,500.00
908730514	FEDERAL HOME LOAN BANKS	11/09/2022	2.770	35,118,000.00	35,096,382.92	34,931,552.69	35,089,203.24
927519860	FEDERAL HOME LOAN BANKS	01/13/2023	3.860	50,000,000.00	49,608,638.89	49,512,138.89	49,591,500.00
916479434	FEDERAL HOME LOAN BANKS	12/07/2022	3.300	33,071,000.00	32,961,865.70	32,834,542.35	32,942,684.52
934128099	FEDERAL HOME LOAN BANKS	11/30/2022	3.500	50,000,000.00	49,859,027.78	49,834,722.22	49,848,000.00
928863345	FEDERAL HOME LOAN BANKS	01/12/2023	3.820	50,000,000.00	49,618,000.00	49,538,416.67	49,597,000.00
906623691	FEDERAL HOME LOAN BANKS	11/07/2022	2.700	50,000,000.00	49,977,500.00	49,737,500.00	49,969,000.00
916479433	FEDERAL HOME LOAN BANKS	12/21/2022	3.460	50,000,000.00	49,759,722.22	49,562,694.44	49,731,000.00
930949448	FEDERAL HOME LOAN BANKS	01/20/2023	3.980	50,000,000.00	49,557,777.78	49,496,972.22	49,552,500.00
920859641	FEDERAL HOME LOAN BANKS	01/13/2023	3.520	50,000,000.00	49,643,111.11	49,481,777.78	49,591,500.00
915395827	FEDERAL HOME LOAN BANKS	12/01/2022	3.230	50,000,000.00	49,865,416.67	49,659,055.56	49,838,500.00
917993664	FEDERAL HOME LOAN BANKS	12/20/2022	3.370	50,000,000.00	49,770,652.78	49,588,111.11	49,736,500.00
931700655	FEDERAL HOME LOAN BANKS	01/13/2023	3.910	50,000,000.00	49,603,569.44	49,543,833.33	49,591,500.00
913425373	FEDERAL HOME LOAN BANKS	11/18/2022	3.000	25,145,000.00	25,109,377.92	25,008,797.92	25,100,996.25
920859658	FEDERAL HOME LOAN BANKS	12/20/2022	3.370	50,000,000.00	49,770,652.78	49,616,194.44	49,736,500.00
911492609	FEDERAL HOME LOAN BANKS	11/14/2022	2.780	50,000,000.00	49,949,805.56	49,741,305.56	49,933,000.00
920859645	FEDERAL HOME LOAN BANKS	01/05/2023	3.450	50,000,000.00	49,688,541.67	49,530,416.67	49,636,000.00
929921625	FEDERAL HOME LOAN BANKS	01/30/2023	3.905	50,000,000.00	49,511,875.00	49,435,944.44	49,496,500.00
924099216	FEDERAL HOME LOAN BANKS	01/04/2023	3.596	50,000,000.00	49,680,355.56	49,545,505.56	49,641,500.00
933638099	FEDERAL HOME LOAN BANKS	02/03/2023	4.030	30,000,000.00	29,684,316.67	29,664,166.67	29,674,200.00
935288947	FEDERAL HOME LOAN BANKS	01/20/2023	4.020	50,000,000.00	49,553,333.33	49,547,750.00	49,552,500.00
902860481	FEDERAL HOME LOAN BANKS	11/10/2022	2.535	50,000,000.00	49,968,312.50	49,704,250.00	49,953,500.00
923932693	FEDERAL HOME LOAN BANKS	12/16/2022	3.300	50,000,000.00	49,793,750.00	49,637,916.67	49,758,000.00
927146847	FEDERAL HOME LOAN BANKS	01/05/2023	3.645	50,000,000.00	49,670,937.50	49,569,687.50	49,636,000.00
927957148	FEDERAL HOME LOAN BANKS	01/11/2023	3.800	50,000,000.00	49,625,277.78	49,530,277.78	49,602,500.00
896241421	FEDERAL HOME LOAN BANKS	11/02/2022	2.507	50,000,000.00	49,996,518.06	49,683,143.06	49,995,000.00
905002469	FEDERAL HOME LOAN BANKS	11/04/2022	2.590	50,000,000.00	49,989,2		

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

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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
915395824	FEDERAL HOME LOAN BANKS	12/06/2022	3.240	37,277,000.00	37,159,577.45	37,005,250.67	37,136,465.71
907051192	FEDERAL HOME LOAN BANKS	11/30/2022	2.950	50,000,000.00	49,881,180.56	49,627,152.78	49,848,000.00
916037709	FEDERAL HOME LOAN BANKS	12/05/2022	3.250	50,000,000.00	49,846,527.78	49,652,430.56	49,817,000.00
917993663	FEDERAL HOME LOAN BANKS	12/20/2022	3.370	50,000,000.00	49,770,652.78	49,588,111.11	49,736,500.00
917452715	FEDERAL HOME LOAN BANKS	12/30/2022	3.400	50,000,000.00	49,721,388.89	49,532,500.00	49,683,000.00
927146844	FEDERAL HOME LOAN BANKS	01/13/2023	3.705	50,000,000.00	49,624,354.17	49,521,437.50	49,591,500.00
920375824	FEDERAL HOME LOAN BANKS	01/05/2023	3.465	50,000,000.00	49,687,187.50	49,523,562.50	49,636,000.00
929921624	FEDERAL HOME LOAN BANKS	01/30/2023	3.905	50,000,000.00	49,511,875.00	49,435,944.44	49,496,500.00
919762235	FEDERAL HOME LOAN BANKS	12/15/2022	3.350	50,000,000.00	49,795,277.78	49,632,430.56	49,763,500.00
922931394	FEDERAL HOME LOAN BANKS	12/16/2022	3.350	50,000,000.00	49,790,625.00	49,632,430.56	49,758,000.00
904448542	FEDERAL HOME LOAN BANKS	11/23/2022	2.780	50,000,000.00	49,915,055.56	49,648,638.89	49,885,000.00
935288934	FEDERAL HOME LOAN BANKS	12/30/2022	3.910	50,000,000.00	49,679,597.23	49,674,166.67	49,683,000.00
906139914	FEDERAL HOME LOAN BANKS	11/07/2022	2.700	50,000,000.00	49,977,500.00	49,726,250.00	49,969,000.00
912069764	FEDERAL HOME LOAN BANKS	11/15/2022	2.840	50,000,000.00	49,944,777.78	49,735,722.22	49,928,000.00
912069767	FEDERAL HOME LOAN BANKS	11/17/2022	2.850	50,000,000.00	49,936,666.67	49,726,875.00	49,917,500.00
925129164	FEDERAL HOME LOAN BANKS	01/06/2023	3.647	50,000,000.00	49,665,691.67	49,539,059.72	49,630,500.00
917452713	FEDERAL HOME LOAN BANKS	11/18/2022	3.190	50,000,000.00	49,924,680.56	49,751,888.89	49,912,500.00
934128093	FEDERAL HOME LOAN BANKS	01/11/2023	3.920	50,000,000.00	49,613,444.44	49,586,222.22	49,602,500.00
915395829	FEDERAL HOME LOAN BANKS	12/01/2022	3.230	50,000,000.00	49,865,416.67	49,659,055.56	49,838,500.00
917452711	FEDERAL HOME LOAN BANKS	12/23/2022	3.470	50,000,000.00	49,749,388.89	49,561,430.56	49,720,500.00
909731733	FEDERAL HOME LOAN BANKS	01/05/2023	3.070	50,000,000.00	49,722,847.22	49,467,013.89	49,636,000.00
918664385	FEDERAL HOME LOAN BANKS	12/20/2022	3.370	50,000,000.00	49,770,652.78	49,602,152.78	49,736,500.00
906623704	FEDERAL HOME LOAN BANKS	11/29/2022	2.805	50,000,000.00	49,890,916.67	49,641,583.33	49,856,000.00
903576727	FEDERAL HOME LOAN BANKS	11/04/2022	2.570	50,000,000.00	49,989,291.67	49,735,861.11	49,984,500.00
920859660	FEDERAL HOME LOAN BANKS	12/20/2022	3.370	50,000,000.00	49,770,652.78	49,616,194.44	49,736,500.00
916037706	FEDERAL HOME LOAN BANKS	12/02/2022	3.250	50,000,000.00	49,860,069.44	49,665,972.22	49,833,000.00
933638097	FEDERAL HOME LOAN BANKS	02/03/2023	4.030	50,000,000.00	49,473,861.11	49,440,277.78	49,457,000.00
918664375	FEDERAL HOME LOAN BANKS	12/16/2022	3.300	50,000,000.00	49,793,750.00	49,628,750.00	49,758,000.00
935288939	FEDERAL HOME LOAN BANKS	01/19/2023	4.015	50,000,000.00	49,559,465.28	49,553,888.89	49,558,000.00
913002720	FEDERAL HOME LOAN BANKS	11/22/2022	3.030	50,000,000.00	49,911,625.00	49,709,625.00	49,892,000.00
928863343	FEDERAL HOME LOAN BANKS	01/04/2023	3.705	50,000,000.00	49,670,666.67	49,593,479.17	49,641,500.00
931700661	FEDERAL HOME LOAN BANKS	01/12/2023	3.910	50,000,000.00	49,609,000.00	49,549,263.89	49,597,000.00
914200237	FEDERAL HOME LOAN BANKS	11/22/2022	3.060	50,000,000.00	49,910,750.00	49,711,000.00	49,892,000.00
932524991	FEDERAL HOME LOAN BANKS	01/18/2023	3.955	50,000,000.00	49,571,541.67	49,533,090.28	49,563,500.00
929921615	FEDERAL HOME LOAN BANKS	01/19/2023	3.860	50,000,000.00	49,576,472.23	49,501,416.67	49,558,000.00
918664377	FEDERAL HOME LOAN BANKS	12/30/2022	3.470	50,000,000.00	49,715,652.78	49,542,152.78	49,683,000.00
913425372	FEDERAL HOME LOAN BANKS	11/23/2022	3.070	50,000,000.00	49,906,194.45	49,701,527.78	49,885,000.00
933638106	FEDERAL HOME LOAN BANKS	01/20/2023	4.010	50,000,000.00	49,554,444.44	49,526,597.22	49,552,500.00
927146845	FEDERAL HOME LOAN BANKS	01/13/2023	3.705	50,000,000.00	49,624,354.17	49,521,437.50	49,591,500.00
920375810	FEDERAL HOME LOAN BANKS	12/20/2022	3.320	50,000,000.00	49,774,055.56	49,617,277.78	49,736,500.00
926717941	FEDERAL HOME LOAN BANKS	01/03/2023	3.630	50,000,000.00	49,682,375.00	49,576,500.00	49,647,000.00
924099233	FEDERAL HOME LOAN BANKS	01/20/2023	3.645	50,000,000.00	49,595,000.00	49,453,250.00	49,552,500.00
934460122	FEDERAL HOME LOAN BANKS	02/10/2023	4.015	50,000,000.00	49,436,784.73	49,414,479.17	49,417,000.00
913425365	FEDERAL HOME LOAN BANKS	11/23/2022	3.070	50,000,000.00	49,906,194.45	49,701,527.78	49,885,000.00
935288935	FEDERAL HOME LOAN BANKS	01/20/2023	4.020	50,000,000.00	49,553,333.33	49,547,750.00	49,552,500.00
913425364	FEDERAL HOME LOAN BANKS	11/21/2022	3.030	50,000,000.00	49,915,833.33	49,713,833.33	49,897,000.00
903576726	FEDERAL HOME LOAN BANKS	11/04/2022	2.570	50,000,000.00	49,989,291.67	49,735,861.11	49,984,500.00
930466389	FEDERAL HOME LOAN BANKS	02/03/2023	3.970	50,000,000.00	49,481,694.45	49,410,013.89	49,457,000.00
921438127	FEDERAL HOME LOAN BANKS	01/17/2023	3.515	50,000,000.00	49,624,090.28	49,467,868.06	49,569,000.00
927146849	FEDERAL HOME LOAN BANKS	01/05/2023	3.645	50,000,000.00	49,670,937.50	49,569,687.50	49,636,000.00
916037705	FEDERAL HOME LOAN BANKS	12/02/2022	3.250	50,000,000.00	49,860,069.44	49,665,972.22	49,833,000.00
930466420	FEDERAL HOME LOAN BANKS	02/01/2023	3.970	50,000,000.00	49,492,722.23	49,421,041.67	49,468,500.00
920859642	FEDERAL HOME LOAN BANKS	01/05/2023	3.450	50,000,000.00	49,688,541.67	49,530,416.67	49,636,000.00
896686859	FEDERAL HOME LOAN BANKS	11/08/2022	2.520	50,000,000.00	49,975,500.00	49,660,500.00	49,964,000.00
896686863	FEDERAL HOME LOAN BANKS	11/14/2022	2.550	50,000,000.00	49,953,958.33	49,635,208.33	49,933,000.00
934128105	FEDERAL HOME LOAN BANKS	01/11/2023	3.920	50,000,000.00	49,613,444.44	49,586,222.22	49,602,500.00
931700654	FEDERAL HOME LOAN BANKS	01/18/2023	3.930	34,447,000.00	34,153,683.80	34,112,318.69	34,146,277.69
919762230	FEDERAL HOME LOAN BANKS	12/14/2022	3.340	50,000,000.00	49,800,527.78	49,642,805.56	49,764,500.00
904117752	FEDERAL HOME LOAN BANKS	11/07/2022	2.610	50,000,000.00	49,978,250.00	49,724,500.00	49,969,000.00
917452705	FEDERAL HOME LOAN BANKS	12/06/2022	3.300	47,209,000.00	47,057,537.79	46,884,438.13	47,031,022.07
920859646	FEDERAL HOME LOAN BANKS	01/13/2023	3.520	50,000,000.00	49,643,111.11	49,481,777.78	49,591,500.00
906623687	FEDERAL HOME LOAN BANKS	11/07/2022	2.700	50,000,000.00	49,977,500.00	49,737,500.00	49,969,000.00
906139915	FEDERAL HOME LOAN BANKS	11/08/2022	2.545	50,000,000.00	49,975,256.94	49,738,430.56	49,964,000.00
929921623	FEDERAL HOME LOAN BANKS	01/19/2023	3.860	50,000,000.00	49,576,472.23	49,501,416.67	49,558,000.00
857576701	FEDERAL HOME LOAN BANKS	11/16/2022	1.520	50,000,000.00	49,968,333.33	49,615,777.78	49,923,000.00
901997993	FEDERAL HOME LOAN BANKS	11/16/2022	2.615	50,000,000.00	49,945,520.83	49,669,493.06	49,923,000.00
909731736	FEDERAL HOME LOAN BANKS	11/10/2022	2.740	50,000,000.00	49,965,750.00	49,737,416.67	49,953,500.00
917064661	FEDERAL HOME LOAN BANKS	12/15/2022	3.380	50,000,000.00	49,793,444.44	49,600,972.22	49,763,500.00
919762232	FEDERAL HOME LOAN BANKS	01/03/2023	3.430	50,000,000.00	49,699,875.00	49,537,902.78	49,647,000.00
932080312	FEDERAL HOME LOAN BANKS	01/06/2023	3.865	37,315,000.00	37,050,592.13	37,018,542.69	37,039,242.15
907038876	FEDERAL HOME LOAN BANKS	11/08/2022	2.690	50,000,000.00	49,973,847.22	49,738,472.22	49,964,000.00
918664378	FEDERAL HOME LOAN BANKS	12/20/2022	3.370	50,000,000.00	49,770,652.78	49,602,152.78	49,736,500.00
935288950	FEDERAL HOME LOAN BANKS	01/20/2023	4.020	50,000,000.00	49,553,333.33	49,547,750.00	49,552,500.00
917965003	FEDERAL HOME LOAN BANKS	02/22/2023	3.700	18,131,000.00	17,920,428.58	17,847,753.49	17,894,571.76
921438129	FEDERAL HOME LOAN BANKS	01/13/2023	3.515	50,000,000.00	49,643,618.05	49,487,395.83	49,591,500.00
930466397	FEDERAL HOME LOAN BANKS	02/03/2023	3.970	50,000,000.00	49,481,694.45	49,410,013.89	49,457,000.00
935288951	FEDERAL HOME LOAN BANKS	01/20/2023	4.020	50,000,000.00	49,553,333.33	49,547,750.00	49,552,500.00
906139917	FEDERAL HOME LOAN BANKS	11/07/2022	2.700	50,000,000.00	49,977,500.00	49,726,250.00	49,969,000.00
919762237	FEDERAL HOME LOAN BANKS	12/13/2022	3.340	50,000,000.00	49,805,166.67	49,642,805.56	49,774,000.00
906623706	FEDERAL HOME LOAN BANKS	11/29/2022	2.805	50,000,000.00	49,890,916.67	49,641,583.33	49,856,000.00
928863340	FEDERAL HOME LOAN BANKS	12/30/2022	3.650	50,000,000.00	49,700,902.78	49,629,930.56	49,683,000.00
930466400	FEDERAL HOME LOAN BANKS	02/01/2023	3.970	50,000,000.00	49,492,722.23	49,421,041.67	49,468,500.00
924060114	FEDERAL HOME LOAN BANKS	12/16/2022	3.350	50,000,000.00	49,790,625.00	49,632,430.56	49,758,000.00
930949447	FEDERAL HOME LOAN BANKS	01/31/2023	3.970	49,987,000.00	49,485,366.57	49,419,217.11	49,478,132.34
926717943	FEDERAL HOME LOAN BANKS	01/11/2023	3.705	50,000,000.00	49,634,645.84	49,531,729.17	49,602,500.00
931700656	FEDERAL HOME LOAN BANKS	01/12/2023	3.910	50,000,000.00	49,609,000.00	49,549,263.89	49,597,000.00
924605649	FEDERAL HOME LOAN BANKS	01/20/2023	3.670	50,000,000.00	49,592,222.22	49,454,597.22	49,552,500.00
914200239	FEDERAL HOME LOAN BANKS	11/22/2022	3.060	50,000,000.00	49,910,750.00	49,711,000.00	49,892,000.00
933638108	FEDERAL HOME LOAN BANKS	01/20/2023	4.010	50,000,000.00	49,554,444.45	49,521,027.78	49,552,500.00
921438126	FEDERAL HOME LOAN BANKS	01/17/2023	3.515	50,000,000.00	49,624,090.28	49,467,868.06	49,569,000.00
933638095	FEDERAL HOME LOAN BANKS	01/30/2023	4.000	50,000,000.00	49,500,000.00	49,466,666.67	49,496,500.00
AGENCIES TOTAL				25,400,892,444.44	25,347,137,016.57	25,320,395,581.36	22,612,478,224.61
933648093	Bank of Montreal - Chicago Branch	01/30/2023	4.100	50,000,000.00	50,000,000.00	50,000,000.00	49,980,000.00
932103971	Bank of Montreal - Chicago Branch	01/20/2023	4.170	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
927957149	Bank of Montreal - Chicago Branch	01/05/2023	3.890	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
924608045	Bank of Montreal - Chicago Branch	01/03/2023	3.750	50,000,000.00	50,000,000.00	50,000,000.00	49,973,500.00
926756364	Bank of Montreal - Chicago Branch	12/20/2022	3.590	50,000,000.00	50,000,000.00	50,000,000.00	49,976,000.00
861158815	Bank of Nova Scotia - Houston Branch	11/21/2022	2.080	50,000,000.00	50,000,000.00	50,000,000.00	49,955,000.00
861158789	Bank of Nova Scotia - Houston Branch	11/21/2022	2.080	50,000,000.00	50,000,000.00	50,000,000.00	49,955,000.00
920859657	Canadian Imperial Bank of Commerce (New York)	03/30/2023	4.250	50,000,000.00	50,000,000.00	50,000,000.00	49,886,000.00
920859651	Canadian Imperial Bank of Commerce (New York)	03/30/2023	4.250	50,000,000.00	50,000,000.00	50,000,000.00	49,886,000.00
910891614	Credit Agricole Corporate And Investment Bank, New	11/01/2022	2.750	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
917116602	Credit Agricole Corporate And Investment Bank, New	12/20/2022	3.680	50,000,000.00	50,000,000.00	50,000,000.00	49,983,000.00
931701917	Credit Agricole Corporate And Investment Bank, New	01/31/2023	4.440	50,000,000.00	50,000,000.00	50,000,000.00	49,994,000.00
909731734	Credit Agricole Corporate And Investment Bank, New	11/04/2022	2.750	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
902000354	Credit Suisse AG, New York Branch	11/15/2022	3.070	50,000,000.00	50,000,000.00	50,000,000.00	49,989,500.00
921438130	Credit Suisse AG, New York Branch	12/30/2022	3.870	50,000,000.00	50,000,000.00	50,000,000.00	49,986,500.00
916479439	Credit Suisse AG, New York Branch	12/20/2022	3.800	50,000,000.00	50,000,000.00	50,000,000.00	49,990,500.00
916479437	Credit Suisse AG, New York Branch	12/20/2022	3.800	50,000,000.00	50,000,000.00	50,000,000.00	49,990,500.00
934466170	DNB Bank ASA - New York Branch	12/30/2022	3.700	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
916037712	DNB Bank ASA - New York Branch	11/30/2022	3.290	50,000,000.00	50,000,000.00	50,000,000.00	49,990,500.00
915395823	MUFG Union Bank, National Association	12/07/2022	3.430	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
910893639	MUFG Union Bank, National Association	12/05/2022	3.200	50,000,000.00	50,000,000.00	50,000,000.00	49,975,000.00
903267765	MUFG Union Bank, National Association	11/01/2022	2.870	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
929820891	MUFG Union Bank, National Association	01/09/2023	3.920	50,000,000.00	50,000,000.00	50,000,000.00	49,980,000.00
903267764	MUFG Union Bank, National Association	11/01/2022	2.870	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
910893640	MUFG Union Bank, National Association	12/05/2022	3.200	50,000,000.00	50,000,000.00	50,000,000.00	49,975,000.00
915395826	MUFG Union Bank, National Association	12/07/2022	3.430	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
903576734	MUFG Union Bank, National Association	12/01/2022	3.050	50,000,000.00	50,000,000.00	50,000,000.00	49,974,000.00
906623693	MUFG Union Bank, National Association	11/30/2022	3.000	50,000,000.00	50,000,000.00	50,000,000.00	49,973,500.00
920859653	Nordea ABP - New York Branch	12/30/2022	3.450	50,000,000.00	50,000,000.00	50,000,000.00	49,957,000.00
919762238	Nordea ABP - New York Branch	12/20/2022	3.450	50,000,000.00	50,000,000.00	50,000,000.00	49,970,500.00
918664382	Royal Bank of Canada New York Branch	06/20/2023	4.650	50,000,000.00	50,000,000.00	50,000,000.00	49,798,000.00
918500616	Svenska Handels AB Publ - New York Branch	12/05/2022	3.350	50,000,000.00	50,000,000.00	50,000,000.00	49,978,000.00
903576730	Svenska Handels AB Publ - New York Branch	11/22/2022	2.760	50,000,000.00	50,000,000.00	50,000,000.00	49,972,000.00
929921616	Svenska Handels AB Publ - New York Branch	01/09/2023	3.950	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
919762231	Svenska Handels AB Publ - New York Branch	12/27/2022	3.520	50,000,000.00	50,000,000.00	50,000,000.00	49,972,000.00
925129167	Svenska Handels AB Publ - New York Branch	01/05/2023	3.650	50,000,000.00	50,000,000.00	50,000,000.00	49,976,000.00
920859650	Toronto-Dominion Bank - New York Branch	03/30/2023	4.380	50,000,000.00	50,000,000.00	50,000,000.00	49,867,500.00
920859652	Toronto-Dominion Bank - New York Branch	03/30/2023	4.380	50,000,000.00	50,000,000.00	50,000,000.00	49,867,500.00
CD TOTAL				1,900,000,000.00	1,900,000,000.00	1,900,000,000.00	1,898,719,000.00
821809411	TOYOTA MOTOR CREDIT CORP	06/18/2024	0.500	11,000,000.00	10,992,893.67	10,986,910.00	10,229,670.00
CORP NOTE FXD TOTAL				11,000,000.00	10,992,893.67	10,986,910.00	10,229,670.00
924605650	Atlantic Asset Securitization Corp.	01/03/2023	3.910	1,910,000.00	1,896,930.83	1,891,329.75	1,896,114.30
900293454	Atlantic Asset Securitization Corp.	11/15/2022	2.890	50,000,000.00	49,943,805.56	49,618,680.56	49,925,000.00
903576729	Atlantic Asset Securitization Corp.	11/21/2022	2.890	25,000,000.00	24,959,861.11	24,817,368.06	24,946,500.00
917064660	Atlantic Asset Securitization Corp.	12/06/2022	3.300	50,000,000.00	49,839,583.33	49,651,666.67	49,809,500.00
908730516	Atlantic Asset Securitization Corp.	11/01/2022	2.750	50,000,000.00	50,000,000.00	49,767,013.89	49,995,500.00
927537426	Atlantic Asset Securitization Corp.	01/12/2023	4.150	50,000,000.00	49,585,000.00	49,475,486.11	49,566,000.00
923030520	Atlantic Asset Securitization Corp.	01/03/2023	3.890	48,090,000.00	47,762,627.33	47,611,931.97	47,740,385.70
927164251	Atlantic Asset Securitization Corp.	01/10/2023	4.090	20,000,000.00	19,840,944.44	19,795,500.00	19,832,800.00
927164252	Atlantic Asset Securitization Corp.	12/21/2022	3.740	50,000,000.00	49,740,277.78	49,636,388.89	49,721,500.00
912069766	Atlantic Asset Securitization Corp.	11/14/2022	2.800	50,000,000.00	49,949,444.44	49,743,333.33	49,930,000.00
904448541	Atlantic Asset Securitization Corp.	11/07/2022	2.700	50,000,000.00	49,977,500.00	49,718,750.00	49,966,000.00
920859649	Atlantic Asset Securitization Corp.	01/09/2023	4.040	50,000,000.00	49,612,833.34	49,427,666.67	49,590,000.00
921438128	Atlantic Asset Securitization Corp.	12/05/2022	3.440	35,905,000.00	35,788,348.64	35,678,559.13	35,772,151.50
901997994	Atlantic Asset Securitization Corp.	11/16/2022	2.850	38,750,000.00	38,703,984.37	38,467,770.83	38,687,612.50
924605652	Atlantic Asset Securitization Corp.	01/03/2023	3.910	50,000,000.00	49,657,875.00	49,511,250.00	49,636,500.00
920859659	Atlantic Asset Securitization Corp.	01/09/2023	4.040	50,000,000.00	49,612,833.34	49,427,666.67	49,590,000.00
931700660	Atlantic Asset Securitization Corp.	01/13/2023	4.390	50,000,000.00	49,554,902.77	49,487,833.33	49,558,000.00
934128101	Autobahn Funding Company, LLC	11/30/2022	3.650	50,000,000.00	49,852,986.11	49,827,638.89	49,843,000.00
917452716	Autobahn Funding Company, LLC	12/20/2022	3.500	50,000,000.00	49,761,805.55	49,567,361.11	49,726,500.00
914200235	Autobahn Funding Company, LLC	11/18/2022	3.140	50,000,000.00	49,925,861.11	49,720,888.89	49,909,000.00
912069765	Autobahn Funding Company, LLC	11/18/2022	3.000	50,000,000.00	49,929,166.67	49,708,333.33	49,909,000.00
910434888	Autobahn Funding Company, LLC	11/09/2022	2.740	25,000,000.00	24,984,777.78	24,878,222.22	24,978,000.00
916479438	Autobahn Funding Company, LLC	11/04/2022	3.140	50,000,000.00	49,986,916.67	49,803,750.00	49,981,500.00
918664380	Autobahn Funding Company, LLC	12/20/2022	3.550	50,000,000.00	49,758,402.78	49,580,902.78	49,726,500.00
919762234	CAFCO LLC	01/10/2023	3.850	25,805,000.00	25,611,820.90	25,515,231.35	25,589,012.15
920375825	CAFCO LLC	01/10/2023	3.870	24,195,000.00	24,012,932.63	23,924,499.90	23,992,487.85
892907597	CAFCO LLC	11/09/2022	2.940	29,646,000.00	29,626,631.28	29,391,785.55	29,619,911.52
892907596	CAFCO LLC	11/14/2022	3.000	50,000,000.00	49,945,833.33	49,541,666.67	49,930,000.00
890736610	CAFCO LLC	11/07/2022	2.960	50,000,000.00	49,975,333.33	49,568,333.33	49,966,000.00
889029436	CAFCO LLC	11/01/2022	2.850	50,000,000.00	50,000,000.00	49,588,333.33	49,995,500.00
920375823	CAFCO LLC	01/09/2023	3.870	20,839,000.00	20,684,426.72	20,608,260.17	20,667,911.81
918664376	CAFCO LLC	01/09/2023	3.840	49,161,000.00	48,799,175.04	48,610,396.80	48,757,388.19
934128096	CAFCO LLC	03/06/2023	4.790	50,000,000.00	49,168,402.78	49,135,138.89	49,157,500.00
906623707	CAFCO LLC	12/05/2022	3.060	50,000,000.00	49,855,500.00	49,583,500.00	49,814,500.00
920375809	CAFCO LLC	01/20/2023	3.900	50,000,000.00	49,566,666.67	49,382,500.00	49,500,000.00
889029439	CAFCO LLC	11/01/2022	2.850	50,000,000.00	50,000,000.00	49,588,333.33	49,995,500.00
907046663	CAFCO LLC	12/08/2022	3.100	35,264,000.00	35,151,644.98	34,960,337.78	35,121,180.80
921438134	Cancara Asset Securitisation Limited	12/14/2022	3.470	50,000,000.00	49,792,763.89	49,638,541.67	49,762,500.00
927957152	Cancara Asset Securitisation Limited	12/20/2022	3.700	50,000,000.00	49,748,194.44	49,671,111.11	49,726,500.00
918676387	Cancara Asset Securitisation Limited	12/15/2022	3.550	50,000,000.00	49,783,055.56	49,615,416.67	49,756,500.00
897185594	Cancara Asset Securitisation Limited	11/04/2022	2.740	50,000,000.00	49,988,583.33	49,665,111.11	49,981,500.00
924099212	Cancara Asset Securitisation Limited	12/19/2022	3.500	50,000,000.00	49,766,666.67	49,630,555.56	49,732,500.00
918676388	Cancara Asset Securitisation Limited	12/15/2022	3.550	50,000,000.00	49,783,055.56	49,615,416.67	49,756,500.00
923030527	Cancara Asset Securitisation Limited	12/19/2022	3.500	50,000,000.00	49,766,666.67	49,625,694.44	49,732,500.00
914248512	Cancara Asset Securitisation Limited	11/23/2022	3.230	50,000,000.00	49,901,305.55	49,694,944.44	49,881,500.00
917452717	Cancara Asset Securitisation Limited	12/05/2022	3.380	50,000,000.00	49,840,388.89	49,652,611.11	49,814,500.00
931051558	Cancara Asset Securitisation Limited	01/23/2023	4.200	50,000,000.00	49,515,833.34	49,451,666.67	49,473,000.00
932103972	Cancara Asset Securitisation Limited	01/20/2023	4.250	50,000,000.00	49,527,777.78	49,480,555.56	49,499,000.00
927957155	Cancara Asset Securitisation Limited	12/20/2022	3.700	50,000,000.00	49,748,194.44	49,671,111.11	49,726,500.00
918676386	Cancara Asset Securitisation Limited	12/15/2022	3.550	11,900,000.00	11,848,367.22	11,808,469.17	11,842,047.00
913031608	Cancara Asset Securitisation Limited	11/16/2022	3.050	50,000,000.00	49,936,458.33	49,733,125.00	49,919,500.00
924099225	Cancara Asset Securitisation Limited	12/21/2022	3.500	50,000,000.00	49,756,944.45	49,630,555.56	49,720,000.00
897740419	Cancara Asset Securitisation Limited	11/04/2022	2.760	50,000,000.00	49,988,500.00	49,662,666.67	49,981,500.00
932103970	Cancara Asset Securitisation Limited	01/20/2023	4.250	11,000,000.00	10,896,111.11	10,885,722.22	10,889,780.00

LOS ANGELES COUNTY TREASURER
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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
909731735	Cancara Asset Securitisation Limited	11/09/2022	2.830	28,860,000.00	28,841,850.27	28,705,727.27	28,834,314.60
916479436	Cancara Asset Securitisation Limited	12/20/2022	3.500	50,000,000.00	49,761,805.56	49,557,638.89	49,726,500.00
924605648	Cancara Asset Securitisation Limited	12/21/2022	3.500	50,000,000.00	49,756,944.44	49,625,694.44	49,720,000.00
920375811	Chariot Funding LLC	01/25/2023	3.970	50,000,000.00	49,531,319.44	49,343,847.22	49,452,000.00
924099221	Chariot Funding LLC	01/03/2023	3.880	40,000,000.00	39,728,400.00	39,607,688.89	39,705,600.00
907047910	Chariot Funding LLC	11/30/2022	3.000	50,000,000.00	49,879,166.67	49,616,666.67	49,843,000.00
907046661	Chariot Funding LLC	11/29/2022	3.000	50,000,000.00	49,883,333.33	49,620,833.33	49,848,500.00
925129165	Chariot Funding LLC	01/04/2023	3.900	50,000,000.00	49,653,333.33	49,512,500.00	49,624,500.00
932088298	Chariot Funding LLC	02/17/2023	4.620	50,000,000.00	49,307,000.00	49,255,666.67	49,279,000.00
905002471	Chariot Funding LLC	11/02/2022	2.690	50,000,000.00	49,996,263.89	49,742,208.33	49,991,000.00
924605651	Chariot Funding LLC	01/09/2023	3.890	50,000,000.00	49,627,208.33	49,481,333.33	49,586,000.00
921438131	Chariot Funding LLC	01/26/2023	3.980	50,000,000.00	49,524,611.11	49,347,722.22	49,443,500.00
927164248	Chariot Funding LLC	01/13/2023	4.080	50,000,000.00	49,586,333.33	49,473,000.00	49,553,500.00
919762227	Ciesco, LLC	01/10/2023	3.870	48,000,000.00	47,638,800.00	47,463,360.00	47,597,760.00
920375812	Ciesco, LLC	01/10/2023	3.870	23,500,000.00	23,323,162.50	23,237,270.00	23,303,070.00
932524992	Ciesco, LLC	03/03/2023	4.790	50,000,000.00	49,188,361.11	49,141,791.67	49,180,000.00
930543240	Ciesco, LLC	03/03/2023	4.550	50,000,000.00	49,229,027.78	49,146,875.00	49,180,000.00
921438132	Ciesco, LLC	01/13/2023	3.850	25,000,000.00	24,804,826.39	24,719,270.83	24,778,500.00
893603159	Ciesco, LLC	11/16/2022	2.940	39,700,000.00	39,651,367.50	39,343,361.67	39,636,083.00
920859654	Ciesco, LLC	01/18/2023	3.900	50,000,000.00	49,577,500.00	49,398,750.00	49,516,000.00
892907595	Ciesco, LLC	11/08/2022	2.930	50,000,000.00	49,971,513.89	49,576,777.78	49,961,000.00
889029438	CRC Funding, LLC	11/07/2022	2.910	50,000,000.00	49,975,750.00	49,555,416.67	49,966,000.00
931044619	CRC Funding, LLC	03/03/2023	4.700	50,000,000.00	49,203,611.11	49,125,277.78	49,171,000.00
917964990	CRC Funding, LLC	01/09/2023	3.830	50,000,000.00	49,632,958.33	49,425,500.00	49,584,000.00
906623696	CRC Funding, LLC	12/05/2022	3.060	50,000,000.00	49,855,500.00	49,583,500.00	49,814,500.00
906623686	CRC Funding, LLC	12/05/2022	3.060	50,000,000.00	49,855,500.00	49,583,500.00	49,814,500.00
934128098	CRC Funding, LLC	03/03/2023	4.800	40,000,000.00	39,349,333.34	39,322,666.67	39,336,800.00
917965000	CRC Funding, LLC	01/05/2023	3.740	50,000,000.00	49,662,361.11	49,459,777.78	49,615,000.00
904448544	Credit Agricole Corporate And Investment Bank, New	11/23/2022	3.000	50,000,000.00	49,908,333.33	49,620,833.33	49,884,000.00
925723438	Credit Agricole Corporate And Investment Bank, New	12/19/2022	3.600	50,000,000.00	49,760,000.00	49,635,000.00	49,737,500.00
927146846	Credit Agricole Corporate And Investment Bank, New	12/20/2022	3.640	50,000,000.00	49,752,277.78	49,651,166.67	49,731,500.00
913002718	Credit Agricole Corporate And Investment Bank, New	11/17/2022	3.000	50,000,000.00	49,933,333.33	49,729,166.67	49,916,000.00
903576728	Credit Agricole Corporate And Investment Bank, New	11/04/2022	2.780	50,000,000.00	49,988,416.67	49,714,277.78	49,981,500.00
926717944	Credit Agricole Corporate And Investment Bank, New	12/21/2022	3.620	40,000,000.00	39,798,888.89	39,714,422.22	39,780,400.00
906139911	Credit Agricole Corporate And Investment Bank, New	11/01/2022	2.730	50,000,000.00	50,000,000.00	49,745,958.33	49,995,500.00
934460129	Credit Agricole Corporate And Investment Bank, New	12/30/2022	3.870	50,000,000.00	49,682,875.00	49,661,375.00	49,671,500.00
906139920	Credit Agricole Corporate And Investment Bank, New	11/01/2022	2.730	50,000,000.00	50,000,000.00	49,745,958.33	49,995,500.00
935288942	Credit Agricole Corporate And Investment Bank, New	02/02/2023	4.490	50,000,000.00	49,420,041.67	49,413,805.56	49,422,500.00
914200242	Credit Agricole Corporate And Investment Bank, New	11/22/2022	3.270	50,000,000.00	49,904,625.00	49,691,166.67	49,889,500.00
904448540	Credit Agricole Corporate And Investment Bank, New	11/09/2022	2.870	50,000,000.00	49,968,111.11	49,697,055.56	49,956,500.00
918664381	ING (U.S.) Funding LLC	12/20/2022	3.550	50,000,000.00	49,758,402.78	49,580,902.78	49,730,000.00
931700657	ING (U.S.) Funding LLC	02/03/2023	4.500	50,000,000.00	49,412,500.00	49,343,750.00	49,415,500.00
917452703	ING (U.S.) Funding LLC	11/30/2022	3.260	50,000,000.00	49,868,694.44	49,687,583.33	49,846,500.00
930543241	ING (U.S.) Funding LLC	02/01/2023	4.400	50,000,000.00	49,437,777.77	49,358,333.33	49,429,500.00
918664383	ING (U.S.) Funding LLC	12/20/2022	3.550	50,000,000.00	49,758,402.78	49,580,902.78	49,730,000.00
896241427	ING (U.S.) Funding LLC	11/03/2022	2.730	50,000,000.00	49,992,416.67	49,647,375.00	49,986,500.00
931700658	ING (U.S.) Funding LLC	02/03/2023	4.500	50,000,000.00	49,412,500.00	49,343,750.00	49,415,500.00
919766193	ING (U.S.) Funding LLC	12/30/2022	3.550	50,000,000.00	49,709,097.22	49,541,458.33	49,662,000.00
902425326	ING (U.S.) Funding LLC	11/15/2022	2.840	50,000,000.00	49,944,777.78	49,645,000.00	49,926,000.00
930543239	ING (U.S.) Funding LLC	02/01/2023	4.400	50,000,000.00	49,437,777.77	49,358,333.33	49,429,500.00
919766195	ING (U.S.) Funding LLC	12/30/2022	3.550	50,000,000.00	49,709,097.22	49,541,458.33	49,662,000.00
904117750	Johnson & Johnson	12/20/2022	2.920	50,000,000.00	49,801,277.78	49,517,388.89	49,734,500.00
904117754	Johnson & Johnson	12/20/2022	2.920	50,000,000.00	49,801,277.78	49,517,388.89	49,734,500.00
914200246	Johnson & Johnson	01/13/2023	3.340	50,000,000.00	49,661,361.11	49,443,333.33	49,586,000.00
897184057	Jupiter Securitization Company LLC	11/04/2022	2.800	50,000,000.00	49,988,333.33	49,642,222.22	49,981,500.00
897184056	Jupiter Securitization Company LLC	11/04/2022	2.800	25,000,000.00	24,994,166.67	24,821,111.11	24,990,750.00
897750036	Jupiter Securitization Company LLC	11/15/2022	2.800	50,000,000.00	49,945,555.56	49,603,333.33	49,925,000.00
917064664	La Fayette Asset Securitization Llc	12/19/2022	3.590	25,000,000.00	24,880,333.34	24,778,118.06	24,866,250.00
935288936	La Fayette Asset Securitization Llc	02/22/2023	4.800	48,861,000.00	48,124,827.60	48,118,312.80	48,125,153.34
932540669	La Fayette Asset Securitization Llc	01/31/2023	4.650	40,642,000.00	40,164,287.16	40,127,540.02	40,159,173.04
932540668	La Fayette Asset Securitization Llc	01/31/2023	4.650	50,000,000.00	49,412,291.66	49,367,083.33	49,406,000.00
934460127	La Fayette Asset Securitization Llc	02/03/2023	4.680	50,000,000.00	49,389,000.00	49,363,000.00	49,385,000.00
934128092	La Fayette Asset Securitization Llc	02/01/2023	4.650	50,000,000.00	49,405,833.34	49,373,541.67	49,399,000.00
918664374	La Fayette Asset Securitization Llc	12/20/2022	3.550	50,000,000.00	49,758,402.78	49,580,902.78	49,726,500.00
927957154	La Fayette Asset Securitization Llc	12/20/2022	3.750	50,000,000.00	49,744,791.67	49,651,041.67	49,726,500.00
924099227	La Fayette Asset Securitization Llc	01/05/2023	3.900	50,000,000.00	49,647,916.67	49,496,250.00	49,619,500.00
903576725	La Fayette Asset Securitization Llc	11/22/2022	2.850	50,000,000.00	49,916,875.00	49,635,833.33	49,887,500.00
925129162	La Fayette Asset Securitization Llc	01/04/2023	3.910	28,093,000.00	27,897,722.44	27,818,390.93	27,883,426.22
912557581	La Fayette Asset Securitization Llc	11/15/2022	2.800	50,000,000.00	49,945,555.56	49,751,111.11	49,925,000.00
934128102	La Fayette Asset Securitization Llc	01/03/2023	4.100	50,000,000.00	49,641,250.00	49,612,777.78	49,635,000.00
915395825	La Fayette Asset Securitization Llc	11/30/2022	3.330	50,000,000.00	49,865,875.00	49,653,125.00	49,843,000.00
902425901	La Fayette Asset Securitization Llc	11/07/2022	2.820	50,000,000.00	49,976,500.00	49,678,833.33	49,966,000.00
904448543	La Fayette Asset Securitization Llc	11/08/2022	2.700	50,000,000.00	49,973,750.00	49,715,000.00	49,961,000.00
923030523	La Fayette Asset Securitization Llc	01/03/2023	3.910	50,000,000.00	49,657,875.00	49,500,388.89	49,635,000.00
910891615	Mont Blanc Capital Corp	12/05/2022	3.130	40,000,000.00	39,881,755.56	39,690,477.78	39,851,600.00
906623685	Mont Blanc Capital Corp	11/23/2022	3.010	50,000,000.00	49,908,027.78	49,640,472.22	49,882,000.00
901067195	Mont Blanc Capital Corp	11/14/2022	2.890	50,000,000.00	49,947,819.44	49,634,736.11	49,930,000.00
903576724	Mont Blanc Capital Corp	11/21/2022	2.940	50,000,000.00	48,919,966.66	48,635,848.33	48,895,140.00
931051561	Mont Blanc Capital Corp	01/20/2023	4.400	50,000,000.00	49,511,111.11	49,437,777.78	49,499,000.00
927164250	Mont Blanc Capital Corp	01/12/2023	4.110	50,000,000.00	49,589,000.00	49,474,833.33	49,565,000.00
932524993	Mont Blanc Capital Corp	01/18/2023	4.530	50,000,000.00	49,509,250.00	49,465,208.33	49,516,000.00
927519863	Natixis, New York Branch	01/13/2023	4.120	50,000,000.00	49,582,277.78	49,473,555.56	49,571,500.00
929921620	Natixis, New York Branch	01/20/2023	4.320	50,000,000.00	49,520,000.00	49,436,000.00	49,515,000.00
908730515	Natixis, New York Branch	11/03/2022	2.700	50,000,000.00	49,992,500.00	49,782,500.00	49,986,500.00
929921621	Natixis, New York Branch	01/20/2023	4.320	50,000,000.00	49,520,000.00	49,436,000.00	49,515,000.00
925129171	Natixis, New York Branch	02/03/2023	4.130	50,000,000.00	49,460,805.56	49,311,666.67	49,403,000.00
894921895	Natixis, New York Branch	11/01/2022	2.790	50,000,000.00	50,000,000.00	49,643,500.00	49,995,500.00
932080310	Natixis, New York Branch	01/20/2023	4.350	50,000,000.00	49,516,666.66	49,468,333.33	49,515,000.00
913425369	Natixis, New York Branch	11/18/2022	2.930	50,000,000.00	49,930,819.44	49,735,486.11	49,911,500.00
910891616	Natixis, New York Branch	11/14/2022	2.720	50,000,000.00	49,950,888.89	49,743,111.11	49,932,000.00
894921890	Natixis, New York Branch	11/01/2022	2.800	50,000,000.00	50,000,000.00	49,642,222.22	49,995,500.00
903267041	Natixis, New York Branch	11/03/2022	2.710	50,000,000.00	49,992,472.22	49,713,944.44	49,986,500.00
909731732	Natixis, New York Branch	11/04/2022	2.720	50,000,000.00	49,988,666.67	49,762,000.00	49,981,500.00
896780015	Natixis, New York Branch	11/01/2022	2.780	50,000,000.00	50,000,000.00	49,652,500.00	49,995,500.00
928863344	Natixis, New York Branch	01/17/2023	4.300	50,000,000.00	49,540,138.89	49,450,555.56	49,539,500.00

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

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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
930466424	Natixis, New York Branch	01/23/2023	4.340	50,000,000.00	49,499,694.44	49,421,333.33	49,490,000.00
932088296	Old Line Funding, LLC	01/25/2023	4.420	50,000,000.00	49,478,194.44	49,429,083.33	49,448,500.00
907514021	Old Line Funding, LLC	11/30/2022	2.970	50,000,000.00	49,880,375.00	49,649,375.00	49,843,000.00
932088297	Old Line Funding, LLC	01/25/2023	4.420	50,000,000.00	49,478,194.44	49,429,083.33	49,448,500.00
917460952	Old Line Funding, LLC	01/05/2023	3.700	50,000,000.00	49,665,972.22	49,480,972.22	49,614,000.00
925723440	Old Line Funding, LLC	01/06/2023	3.800	45,800,000.00	45,480,926.67	45,360,065.56	45,439,554.00
918481499	Old Line Funding, LLC	01/06/2023	3.700	10,000,000.00	9,932,166.67	9,897,222.22	9,921,300.00
917078391	Old Line Funding, LLC	12/20/2022	3.510	50,000,000.00	49,761,125.00	49,571,000.00	49,722,000.00
920859655	Old Line Funding, LLC	01/12/2023	3.790	50,000,000.00	49,621,000.00	49,452,555.56	49,559,000.00
919766387	Old Line Funding, LLC	01/10/2023	3.800	50,000,000.00	49,630,555.55	49,451,111.11	49,575,000.00
889695449	Old Line Funding, LLC	11/01/2022	2.800	26,819,000.00	26,819,000.00	26,604,150.01	26,816,586.29
918481503	Old Line Funding, LLC	01/06/2023	3.700	50,000,000.00	49,660,833.33	49,486,111.11	49,606,500.00
927164249	Old Line Funding, LLC	01/17/2023	4.050	50,000,000.00	49,566,875.00	49,454,375.00	49,517,500.00
907514022	Old Line Funding, LLC	11/30/2022	2.970	50,000,000.00	49,880,375.00	49,649,375.00	49,843,000.00
931700662	Sheffield Receivables Company LLC	01/20/2023	4.550	50,000,000.00	49,494,444.45	49,424,930.56	49,900,000.00
910434878	Sheffield Receivables Company LLC	11/03/2022	2.820	50,000,000.00	49,992,166.67	49,772,833.33	49,986,500.00
913002721	Sheffield Receivables Company LLC	11/15/2022	3.140	50,000,000.00	49,938,944.44	49,725,250.00	49,924,000.00
933638109	Sheffield Receivables Company LLC	01/20/2023	4.500	50,000,000.00	49,500,000.00	49,468,750.00	49,490,000.00
916037708	Sheffield Receivables Company LLC	12/15/2022	3.560	50,000,000.00	49,782,444.44	49,569,833.33	49,752,000.00
924099214	Sheffield Receivables Company LLC	01/05/2023	3.940	50,000,000.00	49,644,305.55	49,491,083.33	49,613,000.00
898330373	Sheffield Receivables Company LLC	11/03/2022	2.840	50,000,000.00	49,992,111.11	49,656,833.33	49,986,500.00
904448539	Sheffield Receivables Company LLC	11/21/2022	2.940	50,000,000.00	49,918,333.33	49,636,583.33	49,891,500.00
906139909	Sheffield Receivables Company LLC	11/30/2022	2.940	50,000,000.00	49,881,583.33	49,620,250.00	49,840,000.00
932103969	Sheffield Receivables Company LLC	01/23/2023	4.540	50,000,000.00	49,476,638.88	49,426,194.44	49,464,000.00
911492608	Sheffield Receivables Company LLC	12/01/2022	3.190	50,000,000.00	49,867,083.33	49,627,833.33	49,834,000.00
929921617	Sheffield Receivables Company LLC	01/09/2023	4.150	50,000,000.00	49,602,291.66	49,521,597.22	49,581,500.00
907047909	Sheffield Receivables Company LLC	11/02/2022	2.690	50,000,000.00	49,996,263.89	49,760,888.89	49,991,000.00
926717942	Sheffield Receivables Company LLC	12/20/2022	3.700	50,000,000.00	49,748,194.45	49,640,277.78	49,721,500.00
916037711	Sheffield Receivables Company LLC	12/20/2022	3.540	24,755,000.00	24,635,722.16	24,531,049.77	24,617,114.65
933638113	Sheffield Receivables Company LLC	01/20/2023	4.500	50,000,000.00	49,500,000.00	49,462,500.00	49,490,000.00
934128095	Sheffield Receivables Company LLC	01/31/2023	4.550	50,000,000.00	49,424,930.55	49,393,333.33	49,396,000.00
903273972	Sheffield Receivables Company LLC	11/18/2022	2.940	50,000,000.00	49,930,583.33	49,628,416.67	49,908,000.00
896780013	The Procter & Gamble Company	11/07/2022	2.540	50,000,000.00	49,978,833.33	49,661,333.33	49,966,000.00
928863341	The Procter & Gamble Company	01/13/2023	4.040	50,000,000.00	49,590,388.89	49,506,222.22	49,585,500.00
896780012	The Procter & Gamble Company	11/07/2022	2.540	50,000,000.00	49,978,833.33	49,661,333.33	49,966,000.00
921438133	The Toronto-Dominion Bank	12/01/2022	3.320	50,000,000.00	49,861,666.67	49,714,111.11	49,839,000.00
907482876	The Toronto-Dominion Bank	11/02/2022	2.620	50,000,000.00	49,996,361.11	49,770,750.00	49,991,000.00
907482877	The Toronto-Dominion Bank	11/02/2022	2.620	50,000,000.00	49,996,361.11	49,770,750.00	49,991,000.00
913031609	The Toronto-Dominion Bank	11/17/2022	2.970	44,939,000.00	44,879,680.52	44,698,014.61	44,863,053.09
927539411	The Toronto-Dominion Bank	12/20/2022	3.460	50,000,000.00	49,764,527.78	49,673,222.22	49,734,500.00
918481504	The Toronto-Dominion Bank	12/07/2022	3.280	50,000,000.00	49,836,000.00	49,672,000.00	49,806,500.00
918481497	The Toronto-Dominion Bank	12/07/2022	3.280	50,000,000.00	49,836,000.00	49,672,000.00	49,806,500.00
925723439	The Toronto-Dominion Bank	01/05/2023	3.610	41,067,000.00	40,799,323.02	40,696,370.33	40,771,728.27
919762241	Thunder Bay Funding, LLC	01/05/2023	3.750	50,000,000.00	49,661,458.34	49,479,166.67	49,621,500.00
933638090	Thunder Bay Funding, LLC	01/20/2023	4.420	50,000,000.00	49,508,888.88	49,478,194.44	49,501,000.00
910434850	Thunder Bay Funding, LLC	12/06/2022	3.000	50,000,000.00	49,854,166.67	49,633,333.33	49,810,000.00
932080314	Thunder Bay Funding, LLC	02/07/2023	4.500	50,000,000.00	49,387,500.00	49,337,500.00	49,358,000.00
893603158	Thunder Bay Funding, LLC	11/07/2022	2.820	25,000,000.00	24,988,250.00	24,808,083.33	24,983,000.00
933638096	Thunder Bay Funding, LLC	01/20/2023	4.420	50,000,000.00	49,508,888.88	49,478,194.44	49,501,000.00
902860486	Thunder Bay Funding, LLC	11/10/2022	2.830	50,000,000.00	49,964,625.00	49,673,763.89	49,950,500.00
932103968	Thunder Bay Funding, LLC	02/21/2023	4.640	50,000,000.00	49,278,222.23	49,226,666.67	49,255,000.00
912557584	Toyota Motor Credit Corporation	11/16/2022	2.970	50,000,000.00	49,938,125.00	49,731,875.00	49,925,500.00
927164254	Toyota Motor Credit Corporation	01/05/2023	3.710	50,000,000.00	49,665,069.45	49,567,166.67	49,644,000.00
910434863	Toyota Motor Credit Corporation	11/09/2022	2.800	50,000,000.00	49,968,888.89	49,751,111.11	49,959,500.00
916037707	Toyota Motor Credit Corporation	11/30/2022	3.260	50,000,000.00	49,868,694.44	49,674,000.00	49,847,500.00
927164253	Toyota Motor Credit Corporation	01/05/2023	3.710	50,000,000.00	49,665,069.45	49,567,166.67	49,644,000.00
917064666	Toyota Motor Credit Corporation	12/05/2022	3.300	50,000,000.00	49,844,166.67	49,656,250.00	49,821,500.00
912557583	Toyota Motor Credit Corporation	11/16/2022	2.970	50,000,000.00	49,938,125.00	49,731,875.00	49,925,500.00
924099219	Toyota Motor Credit Corporation	12/20/2022	3.470	50,000,000.00	49,763,847.22	49,628,902.78	49,741,000.00
935288945	Toyota Motor Credit Corporation	01/19/2023	4.200	50,000,000.00	49,539,166.66	49,533,333.33	49,545,500.00
932080316	Toyota Motor Credit Corporation	01/10/2023	4.050	50,000,000.00	49,606,250.00	49,561,250.00	49,609,500.00
918664384	Toyota Motor Credit Corporation	12/15/2022	3.380	50,000,000.00	49,793,444.44	49,624,444.44	49,769,000.00
917064663	Toyota Motor Credit Corporation	12/05/2022	3.300	50,000,000.00	49,844,166.67	49,656,250.00	49,821,500.00
924099222	Toyota Motor Credit Corporation	12/20/2022	3.470	50,000,000.00	49,763,847.22	49,628,902.78	49,741,000.00
918664386	Toyota Motor Credit Corporation	12/15/2022	3.380	50,000,000.00	49,793,444.44	49,624,444.44	49,769,000.00
CPD TOTAL				10,012,501,000.00	9,961,370,230.59	9,925,208,532.27	9,956,765,639.82
908634662	LACCAL	06/30/2025	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 AGE	08/01/2024	2.958	23,000,000.00	23,743,743.36	24,865,760.00	22,268,370.00
CA MUNI BDN TOTAL				23,000,000.00	23,743,743.36	24,865,760.00	22,268,370.00
MUNI TOTAL				28,000,000.00	28,743,743.36	29,865,760.00	27,268,370.00
925129170	UNITED STATES TREASURY	01/31/2023	3.540	50,000,000.00	49,552,583.33	49,424,750.00	49,492,000.00
871901993	UNITED STATES TREASURY	12/15/2022	2.265	50,000,000.00	49,861,583.33	49,427,458.33	49,786,500.00
821809544	UNITED STATES TREASURY	12/01/2022	0.240	50,000,000.00	49,990,000.00	49,885,666.67	49,857,500.00
862095097	UNITED STATES TREASURY	11/10/2022	1.370	50,000,000.00	49,982,875.00	49,680,333.33	49,968,000.00
876365042	UNITED STATES TREASURY	12/22/2022	2.350	50,000,000.00	49,833,541.67	49,409,236.11	49,743,500.00
927957151	UNITED STATES TREASURY	04/20/2023	4.100	50,000,000.00	49,031,944.45	48,946,527.78	48,970,000.00
920375822	UNITED STATES TREASURY	01/24/2023	3.400	50,000,000.00	49,603,333.33	49,442,777.78	49,527,500.00
828332896	UNITED STATES TREASURY	03/23/2023	1.535	50,000,000.00	49,697,263.89	49,226,104.17	49,171,500.00
902425321	UNITED STATES TREASURY	02/09/2023	2.980	50,000,000.00	49,586,111.11	49,271,555.56	49,434,000.00
934460124	UNITED STATES TREASURY	01/19/2023	3.920	50,000,000.00	49,569,888.89	49,548,111.11	49,567,000.00
821809429	UNITED STATES TREASURY	12/01/2022	0.245	50,000,000.00	49,989,791.67	49,876,138.89	49,857,500.00
933638107	UNITED STATES TREASURY	01/26/2023	3.960	50,000,000.00	49,527,000.00	49,499,500.00	49,523,500.00
876365043	UNITED STATES TREASURY	12/22/2022	2.350	50,000,000.00	49,833,541.67	49,409,236.11	49,743,500.00
934128104	UNITED STATES TREASURY	02/14/2023	3.980	50,000,000.00	49,419,583.33	49,391,944.44	49,400,500.00
933638100	UNITED STATES TREASURY	01/26/2023	3.960	50,000,000.00	49,527,000.00	49,499,500.00	49,523,500.00
862095098	UNITED STATES TREASURY	11/10/2022	1.370	50,000,000.00	49,982,875.00	49,680,333.33	49,968,000.00
829692612	UNITED STATES TREASURY	02/23/2023	1.395	50,000,000.00	49,779,125.00	49,358,687.50	49,348,000.00
821809517	UNITED STATES TREASURY	12/01/2022	0.270	50,000,000.00	49,988,750.00	49,866,125.00	49,857,500.00
892907583	UNITED STATES TREASURY	11/15/2022	2.560	50,000,000.00	49,950,222.22	49,605,333.33	49,941,500.00
861158801	UNITED STATES TREASURY	11/17/2022	1.415	50,000,000.00	49,968,555.56	49,654,111.11	49,937,000.00
821809510	UNITED STATES TREASURY	12/01/2022	0.270	50,000,000.00	49,988,750.00	49,866,125.00	49,857,500.00
902425322	UNITED STATES TREASURY	02/09/2023	2.980	50,000,000.00	49,586,111.11	49,271,555.56	49,434,000.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
826608922	UNITED STATES TREASURY	03/23/2023	1.510	50,000,000.00	49,702,194.44	49,236,611.11	49,171,500.00
821809514	UNITED STATES TREASURY	12/01/2022	0.270	50,000,000.00	49,988,750.00	49,866,125.00	49,857,500.00
828332031	UNITED STATES TREASURY	03/23/2023	1.535	50,000,000.00	49,697,263.89	49,226,104.17	49,171,500.00
934128103	UNITED STATES TREASURY	02/14/2023	3.980	50,000,000.00	49,419,583.33	49,391,944.44	49,400,500.00
892907584	UNITED STATES TREASURY	11/15/2022	2.560	50,000,000.00	49,950,222.22	49,605,333.33	49,941,500.00
821809522	UNITED STATES TREASURY	12/01/2022	0.270	50,000,000.00	49,988,750.00	49,866,125.00	49,857,500.00
933638105	UNITED STATES TREASURY	01/26/2023	3.960	50,000,000.00	49,527,000.00	49,499,500.00	49,523,500.00
925129169	UNITED STATES TREASURY	01/31/2023	3.540	50,000,000.00	49,552,583.33	49,424,750.00	49,492,000.00
920375817	UNITED STATES TREASURY	01/24/2023	3.400	50,000,000.00	49,603,333.33	49,442,777.78	49,527,500.00
876365041	UNITED STATES TREASURY	12/22/2022	2.350	50,000,000.00	49,833,541.67	49,409,236.11	49,743,500.00
821809434	UNITED STATES TREASURY	12/01/2022	0.245	50,000,000.00	49,989,791.67	49,876,138.89	49,857,500.00
876365045	UNITED STATES TREASURY	12/22/2022	2.350	50,000,000.00	49,833,541.67	49,409,236.11	49,743,500.00
826608926	UNITED STATES TREASURY	02/23/2023	1.280	50,000,000.00	49,797,333.33	49,400,888.89	49,348,000.00
826608931	UNITED STATES TREASURY	01/26/2023	1.135	50,000,000.00	49,864,430.55	49,512,895.83	49,523,500.00
906623708	UNITED STATES TREASURY	02/02/2023	3.000	50,000,000.00	49,612,500.00	49,345,833.33	49,476,500.00
821809125	UNITED STATES TREASURY	11/03/2022	0.187	50,000,000.00	49,999,479.17	49,910,416.67	49,994,000.00
871902103	UNITED STATES TREASURY	12/15/2022	2.265	50,000,000.00	49,861,583.33	49,427,458.33	49,786,500.00
821809541	UNITED STATES TREASURY	12/01/2022	0.240	50,000,000.00	49,990,000.00	49,885,666.67	49,857,500.00
889029434	UNITED STATES TREASURY	11/15/2022	2.600	50,000,000.00	49,949,444.44	49,573,888.89	49,941,500.00
930466425	UNITED STATES TREASURY	10/05/2023	4.340	50,000,000.00	47,962,611.11	47,884,250.00	47,919,500.00
932080313	UNITED STATES TREASURY	04/20/2023	4.275	50,000,000.00	48,990,625.00	48,943,125.00	48,970,000.00
933638111	UNITED STATES TREASURY	01/26/2023	3.960	50,000,000.00	49,527,000.00	49,499,500.00	49,523,500.00
927957153	UNITED STATES TREASURY	04/20/2023	4.100	50,000,000.00	49,031,944.45	48,946,527.78	48,970,000.00
934128094	UNITED STATES TREASURY	02/21/2023	4.050	50,000,000.00	49,370,000.00	49,341,875.00	49,358,000.00
906623700	UNITED STATES TREASURY	02/02/2023	3.000	50,000,000.00	49,612,500.00	49,345,833.33	49,476,500.00
821809117	UNITED STATES TREASURY	11/03/2022	0.148	50,000,000.00	49,999,590.28	49,926,659.72	49,994,000.00
821809123	UNITED STATES TREASURY	11/03/2022	0.187	50,000,000.00	49,999,479.17	49,910,416.67	49,994,000.00
821809045	UNITED STATES TREASURY	11/03/2022	0.148	50,000,000.00	49,999,590.28	49,926,659.72	49,994,000.00
889029440	UNITED STATES TREASURY	11/15/2022	2.600	50,000,000.00	49,949,444.44	49,573,888.89	49,941,500.00
933638094	UNITED STATES TREASURY	01/26/2023	3.960	50,000,000.00	49,527,000.00	49,499,500.00	49,523,500.00
913425374	UNITED STATES TREASURY	12/20/2022	3.200	50,000,000.00	49,782,222.22	49,568,888.89	49,749,000.00
934128100	UNITED STATES TREASURY	02/21/2023	4.050	50,000,000.00	49,370,000.00	49,341,875.00	49,358,000.00
837683837	UNITED STATES TREASURY	12/29/2022	1.350	50,000,000.00	49,891,250.00	49,510,625.00	49,692,000.00
930466416	UNITED STATES TREASURY	10/05/2023	4.340	50,000,000.00	47,962,611.11	47,884,250.00	47,919,500.00
876365044	UNITED STATES TREASURY	12/22/2022	2.350	50,000,000.00	49,833,541.67	49,409,236.11	49,743,500.00
829175686	UNITED STATES TREASURY	03/23/2023	1.600	50,000,000.00	49,684,444.44	49,200,000.00	49,171,500.00
934460133	UNITED STATES TREASURY	01/19/2023	3.920	50,000,000.00	49,569,888.89	49,548,111.11	49,567,000.00
932080315	UNITED STATES TREASURY	04/20/2023	4.275	50,000,000.00	48,990,625.00	48,943,125.00	48,970,000.00
837683829	UNITED STATES TREASURY	12/29/2022	1.350	50,000,000.00	49,891,250.00	49,510,625.00	49,692,000.00
861158838	UNITED STATES TREASURY	11/17/2022	1.415	50,000,000.00	49,968,555.56	49,654,111.11	49,937,000.00
913425366	UNITED STATES TREASURY	12/20/2022	3.200	50,000,000.00	49,782,222.22	49,568,888.89	49,749,000.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,772,673.48	49,667,950.00	44,224,500.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,908,240.99	49,875,000.00	41,742,000.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	39,285,000.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,965,927.48	49,953,125.00	41,742,000.00
821810741	UNITED STATES TREASURY	08/31/2028	1.125	50,000,000.00	49,565,725.08	49,484,375.00	41,935,500.00
821810678	UNITED STATES TREASURY	08/31/2028	1.125	50,000,000.00	49,458,446.02	49,357,000.00	41,935,500.00
821809873	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,772,673.48	49,667,950.00	44,224,500.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,760,658.48	49,650,400.00	44,224,500.00
821809866	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,760,658.48	49,650,400.00	44,224,500.00
821809560	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,839,711.94	49,766,000.00	44,224,500.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,846,826.13	49,718,750.00	46,595,500.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,875,067.32	49,828,125.00	41,742,000.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,954,247.25	49,937,500.00	41,742,000.00
821809524	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,806,039.57	49,717,000.00	46,342,000.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,846,826.13	49,718,750.00	46,595,500.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,948,579.28	49,900,000.00	46,754,000.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,965,927.48	49,953,125.00	41,742,000.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,798,840.95	49,722,656.00	43,984,500.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,954,498.62	49,937,500.00	41,742,000.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,806,039.57	49,717,000.00	46,342,000.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,760,658.48	49,650,400.00	44,224,500.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,798,840.95	49,722,656.00	43,984,500.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,846,826.13	49,718,750.00	46,595,500.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,798,840.95	49,722,656.00	43,984,500.00
821809634	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,839,711.94	49,766,000.00	44,224,500.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,937,460.18	49,914,062.50	41,742,000.00
821809590	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,806,039.57	49,717,000.00	46,342,000.00
821809638	UNITED STATES TREASURY	04/30/2026	0.750	50,000,000.00	49,897,552.63	49,855,000.00	44,097,500.00
821809570	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,772,673.48	49,667,950.00	44,224,500.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,839,711.94	49,766,000.00	44,224,500.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	39,285,000.00
821809258	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,948,579.28	49,900,000.00	46,754,000.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,954,247.25	49,937,500.00	41,742,000.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,798,840.95	49,722,656.00	43,984,500.00
821809144	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,875,067.32	49,828,125.00	41,742,000.00
821809609	UNITED STATES TREASURY	04/30/2026	0.750	50,000,000.00	49,897,552.63	49,855,000.00	44,097,500.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,806,039.57	49,717,000.00	46,342,000.00
821809061	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,846,826.13	49,718,750.00	46,595,500.00
821808956	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,798,840.95	49,722,656.00	43,984,500.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,965,927.48	49,953,125.00	41,742,000.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,948,579.28	49,900,000.00	46,754,000.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,937,460.18	49,914,062.50	41,742,000.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,760,658.48	49,650,400.00	44,224,500.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,846,826.13	49,718,750.00	46,595,500.00
821810737	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	49,145,042.96	48,953,143.50	39,285,000.00
849430237	UNITED STATES TREASURY	11/15/2022	1.625	50,000,000.00	49,999,336.57	49,949,200.00	49,970,000.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,839,711.94	49,766,000.00	44,224,500.00
821809132	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,965,927.48	49,953,125.00	41,742,000.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,937,460.18	49,914,062.50	41,742,000.00
821809146	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,875,067.32	49,828,125.00	41,742,000.00
821809278	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,760,658.48	49,650,400.00	44,224,500.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,875,067.32	49,828,125.00	41,742,000.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,954,498.62	49,937,500.00	41,742,000.00
821809255	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,948,579.28	49,900,000.00	46,754,000.00

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809663	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,772,673.48	49,667,950.00	44,224,500.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,760,658.48	49,650,400.00	44,224,500.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,839,711.94	49,766,000.00	44,224,500.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,937,460.18	49,914,062.50	41,742,000.00
UST GOVERNMENT TOTAL				6,050,000,000.00	6,020,011,376.60	6,002,429,212.38	5,660,494,000.00
GRAND TOTAL				43,402,393,444.44	43,268,255,260.79	43,188,885,996.01	40,165,954,904.43

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
<u>AVCCD-ANTELOPE VALLEY CCD</u>							
821801195	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	15,133,963.20
FHLB TOTAL				25,230,000.00	25,230,000.00	25,230,000.00	15,133,963.20
AVCCD TOTAL				25,230,000.00	25,230,000.00	25,230,000.00	15,133,963.20
<u>EL SEGUNDO UNIFIED SCHOOL DIST.</u>							
821801199	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/26/2041	3.270	7,000,000.00	7,000,000.00	7,000,000.00	5,263,510.00
821801197	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	6,913,800.00
FFCB TOTAL				16,000,000.00	16,000,000.00	16,000,000.00	12,177,310.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	16,000,000.00	12,177,310.00
<u>PHHPA-PH HABITAT PRESERVATION AU</u>							
821801198	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/2041	2.500	22,675,000.00	22,675,000.00	22,675,000.00	14,557,350.00
FFCB TOTAL				22,675,000.00	22,675,000.00	22,675,000.00	14,557,350.00
821801196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,392,390.00
FHLM TOTAL				9,500,000.00	9,500,000.00	9,500,000.00	5,392,390.00
PHHPA TOTAL				32,175,000.00	32,175,000.00	32,175,000.00	19,949,740.00
AGENCIES TOTAL				73,405,000.00	73,405,000.00	73,405,000.00	47,261,013.20
<u>GF-GENERAL FUND</u>							
821801187	RPV TAX ALLOCATION BOND 1997	12/02/2027	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
<u>PHHPA-PH HABITAT PRESERVATION AU</u>							
931461387	UNITED STATES TREASURY	04/20/2023	4.240	4,000,000.00	3,919,911.11	3,914,257.78	3,917,600.00
UST BILL TOTAL				4,000,000.00	3,919,911.11	3,914,257.78	3,917,600.00
PHHPA TOTAL				4,000,000.00	3,919,911.11	3,914,257.78	3,917,600.00
<u>SCP61 - SCAQMD - GENERAL FUND</u>							
821692789	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,970,406.21	9,956,250.00	9,598,100.00
UST NOTES TOTAL				10,000,000.00	9,970,406.21	9,956,250.00	9,598,100.00
SCP61 - SCAQMD TOTAL				10,000,000.00	9,970,406.21	9,956,250.00	9,598,100.00
<u>SCP6G - SCAQMD - INVESTMENT</u>							
821692793	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,970,406.21	9,956,250.00	9,598,100.00
UST NOTES TOTAL				10,000,000.00	9,970,406.21	9,956,250.00	9,598,100.00
SCP6G - SCAQMD TOTAL				10,000,000.00	9,970,406.21	9,956,250.00	9,598,100.00
<u>SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND</u>							
821692784	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,940,812.41	19,912,500.00	19,196,200.00
UST NOTES TOTAL				20,000,000.00	19,940,812.41	19,912,500.00	19,196,200.00
SCP9A - SCAQMD TOTAL				20,000,000.00	19,940,812.41	19,912,500.00	19,196,200.00
UST GOVERNMENT TOTAL				44,000,000.00	43,801,535.94	43,739,257.78	42,310,000.00
<u>SCAQMD-SOUTH COAST AIR QUALITY MG</u>							
928828368	S OF C LAIF	10/31/2022	2,096.471	126,406.68	126,406.68	126,406.68	126,406.68
821801181	S OF C LAIF	10/31/2022	18.286	37,051,054.03	37,051,054.03	37,051,054.03	37,051,054.03
841762248	S OF C LAIF	10/31/2022	179.095	29,197.19	29,197.19	29,197.19	29,197.19
888240922	S OF C LAIF	10/31/2022	339.429	69,421.99	69,421.99	69,421.99	69,421.99
MMFUND TOTAL				37,276,079.89	37,276,079.89	37,276,079.89	37,276,079.89
SCAQMD TOTAL				37,276,079.89	37,276,079.89	37,276,079.89	37,276,079.89
<u>SLIM-SCHOOLS LINKED INSURANCE MG</u>							
888240666	S OF C LAIF	10/31/2022	339.429	6,430.44	6,430.44	6,430.44	6,430.44
928828246	S OF C LAIF	10/31/2022	2,096.471	11,708.84	11,708.84	11,708.84	11,708.84
821801178	S OF C LAIF	10/31/2022	18.286	3,431,976.40	3,431,976.40	3,431,976.40	3,431,976.40
858252079	S OF C LAIF	10/31/2022	179.095	2,704.49	2,704.49	2,704.49	2,704.49
MMFUND TOTAL				3,452,820.17	3,452,820.17	3,452,820.17	3,452,820.17
SLIM TOTAL				3,452,820.17	3,452,820.17	3,452,820.17	3,452,820.17

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

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
WASIA-WHITTIER AREA SCHOOLS INS							
928828020	S OF C LAIF	10/31/2022	2,096.471	141.45	141.45	141.45	141.45
841763124	S OF C LAIF	10/31/2022	179.095	32.67	32.67	32.67	32.67
821801182	S OF C LAIF	10/31/2022	18.286	41,459.88	41,459.88	41,459.88	41,459.88
888240807	S OF C LAIF	10/31/2022	339.429	77.68	77.68	77.68	77.68
MMFUND TOTAL				41,711.68	41,711.68	41,711.68	41,711.68
WASIA TOTAL				41,711.68	41,711.68	41,711.68	41,711.68
MMFUND TOTAL				40,770,611.74	40,770,611.74	40,770,611.74	40,770,611.74
GRAND TOTAL				161,030,611.74	160,832,147.68	160,769,869.52	133,196,624.94

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

Page: 1

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

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

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ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,572,732.75
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	316,367.28
BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL		<u><u>\$23,891,062.18</u></u>

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

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ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	7,007,747.23
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	25,234,616.77
02/09/93	DISNEY PROJECT 1993	8,244,474.64
03/21/12	DISNEY PROJECT 2012	4,189,716.12
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,640,570.46
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	6,934.62
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	<u>36,697,299.05</u>
U.S. BANK - TRUSTEE TOTAL		<u><u>\$134,031,451.00</u></u>

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

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ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,488,207.38
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,503,945.74
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,370,985.39
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	13,584,843.18
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	4,961,372.17
06/02/22	LACPWFA LEASE REVENUE BONDS (2022 SERIES G)	131,416.15
ZIONS BANK - TRUSTEE TOTAL		<u><u>\$41,040,770.01</u></u>

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

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ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,692.96
	TREASURER TOTAL	<u>\$302,692.96</u>

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

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
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 OCTOBER 31, 2022
ATTACHMENT XIII

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

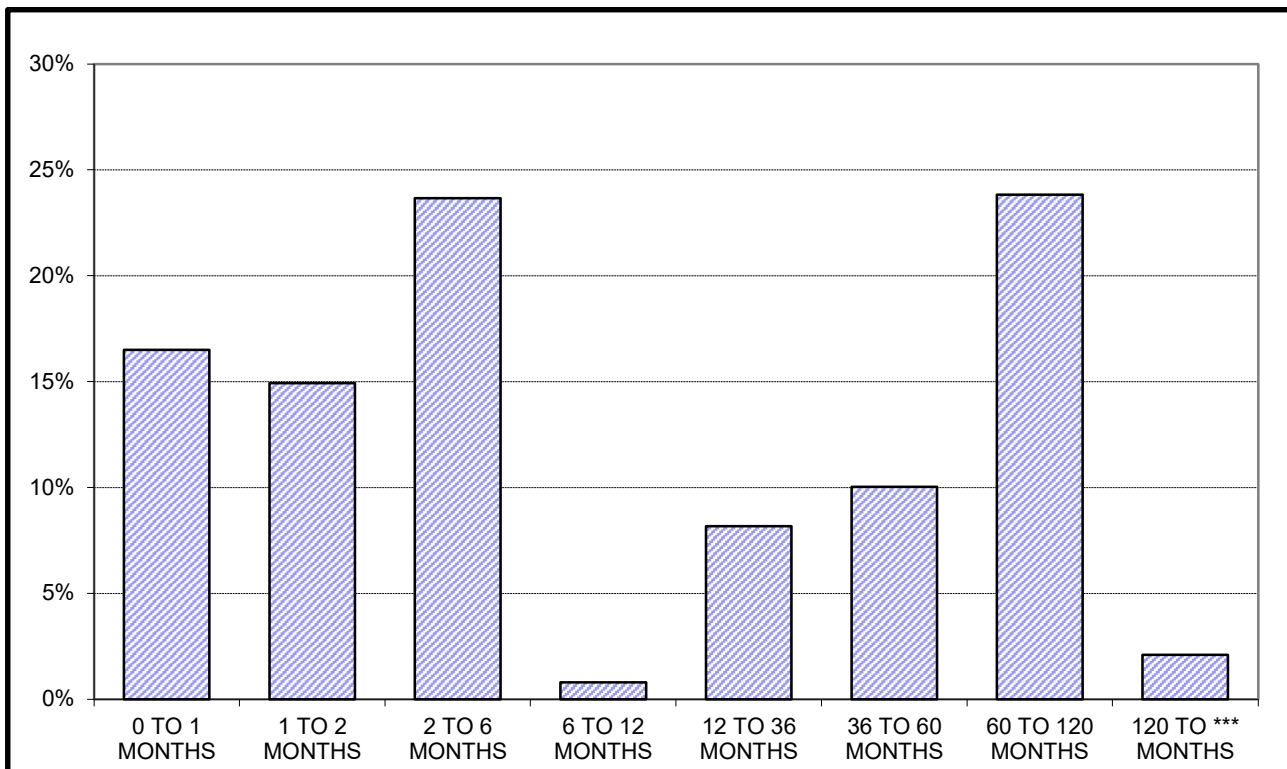
LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY
AS OF OCTOBER 31, 2022
ATTACHMENT XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,900,000,000.00	60.00	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	9,961,370,230.59	48.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	6,020,011,376.60	707.00	DAYS	0.00	0.00	DAYS
AGENCIES	25,347,137,016.57	1,463.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	28,743,743.36	699.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	10,992,893.67	596.00	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	\$43,268,255,260.79	969.00	DAYS	\$0.00	0.00	DAYS

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

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 to 1 Months	11/01/22 - 11/30/22	\$ 7,136,225,430.85	16.5%
1 to 2 Months	12/01/22 - 12/31/22	6,458,447,967.53	14.9%
2 to 3 Months	01/01/23 - 01/31/23	7,749,358,862.43	17.9%
3 to 4 Months	02/01/23 - 02/28/23	1,505,895,829.81	3.5%
4 to 5 Months	03/01/23 - 03/31/23	784,656,569.45	1.8%
5 to 6 Months	04/01/23 - 04/30/23	196,045,138.89	0.5%
6 to 12 Months	05/01/23 - 10/31/23	345,430,132.56	0.8%
12 to 24 Months	11/01/23 - 10/31/24	994,891,075.98	2.3%
24 to 36 Months	11/01/24 - 10/31/25	2,540,182,182.42	5.9%
36 to 48 Months	11/01/25 - 10/31/26	2,048,720,663.54	4.7%
48 to 60 Months	11/01/26 - 10/31/27	2,292,985,743.88	5.3%
60 to 120 Months	11/01/27 - 10/31/32	10,306,601,714.58	23.8%
120 to *** Months	11/01/32 -	908,813,948.87	2.1%
Portfolio Total:		\$ 43,268,255,260.79	100.0%
AVCCD			
120 to *** Months	11/01/32 -	\$ 25,230,000.00	100.0%
Portfolio Total:		\$ 25,230,000.00	100.0%
ESUSD			
120 to *** Months	11/01/32 -	\$ 16,000,000.00	100.0%
Portfolio Total:		\$ 16,000,000.00	100.0%
GF			
60 to 120 Months	11/01/27 - 10/31/32	\$ 2,855,000.00	100.0%
Portfolio Total:		\$ 2,855,000.00	100.0%
PHHPA			
5 to 6 Months	04/01/23 - 04/30/23	\$ 3,919,911.11	10.9%
120 to *** Months	11/01/32 -	\$ 32,175,000.00	89.1%
Portfolio Total:		\$ 36,094,911.11	100.0%
SCP61			
12 to 24 Months	11/01/23 - 10/31/24	\$ 9,970,406.21	100.0%
Portfolio Total:		\$ 9,970,406.21	100.0%
SCP6G			
12 to 24 Months	11/01/23 - 10/31/24	\$ 9,970,406.21	100.0%
Portfolio Total:		\$ 9,970,406.21	100.0%
SCP9A			
12 to 24 Months	11/01/23 - 10/31/24	\$ 19,940,812.41	100.0%
Portfolio Total:		\$ 19,940,812.41	100.0%
SCAQM			
1 to 2 Months	12/01/22 - 12/31/22	\$ 37,276,079.89	100.0%
Portfolio Total:		\$ 37,276,079.89	100.0%
SLIM			
1 to 2 Months	12/01/22 - 12/31/22	\$ 3,452,820.17	100.0%
Portfolio Total:		\$ 3,452,820.17	100.0%
WASIA			
1 to 2 Months	12/01/22 - 12/31/22	\$ 41,711.68	100.0%
Portfolio Total:		\$ 41,711.68	100.0%

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



L.A.C. INVESTMENT POOL		
	In Thousands	%
0 TO 1 MONTHS	\$ 7,136,226	16.49%
1 TO 2 MONTHS	6,458,448	14.93%
2 TO 6 MONTHS	10,235,956	23.66%
6 TO 12 MONTHS	345,430	0.80%
12 TO 36 MONTHS	3,535,073	8.17%
36 TO 60 MONTHS	4,341,706	10.03%
60 TO 120 MONTHS	10,306,602	23.82%
120 TO *** MONTHS	908,814	2.10%
	<u>\$ 43,268,255</u>	<u>100.00%</u>

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

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

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$37,276,079.89
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,452,820.17
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>41,711.68</u>
	LAIF TOTAL	<u><u>\$40,770,611.74</u></u>

Fiona Ma, CPA

Treasurer

State of California



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

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

SEPTEMBER 2022

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POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data A Comparison of September 2022 with September 2021

(Dollars In Thousands)

	September 2022	September 2021	Change
Average Daily Portfolio (\$)	227,537,724	177,842,153	+49,695,571
Accrued Earnings (\$)	282,909	30,044	+252,865
Effective Yield (%)	1.513	0.206	+1.307
Average Life-Month End (In Days)	304	321	-17
Total Security Transactions			
Amount (\$)	45,857,714	49,224,384	-3,366,670
Number	923	985	-62
Total Time Deposit Transactions			
Amount (\$)	2,877,000	2,078,500	+798,500
Number	87	68	+19
Average Workday Investment Activity (\$)	2,320,701	2,442,994	-122,293
Prescribed Demand Account Balances			
For Services (\$)	242,000	1,557,000	-1,315,000



POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

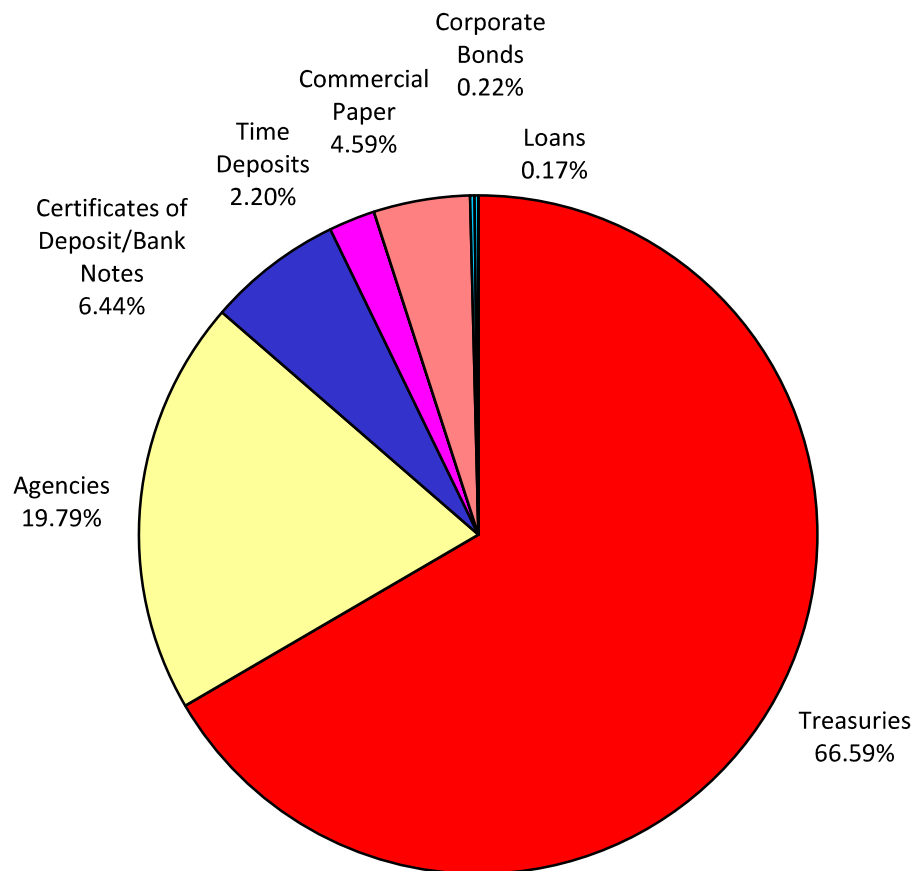
September 30, 2022

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	46,457,160	20.85	-1.37
Bonds	0	0.00	0
Notes	101,947,916	45.75	+0.27
Strips	0	0.00	0
Total Government	148,405,076	66.59	-1.11
Agency Debentures	13,807,530	6.20	+0.04
Certificates of Deposit	14,260,000	6.40	+0.51
Bank Notes	100,000	0.04	0
Repurchases	0	0.00	0
Agency Discount Notes	30,277,340	13.59	+0.45
Time Deposits	4,909,000	2.20	+0.14
GNMAs	0	0.00	0
Commercial Paper	10,239,349	4.59	+0.19
Remics	3,917	0.00	0
Corporate Bonds	481,185	0.22	-0.02
PMIA Loans	367,981	0.17	-0.20
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	222,851,378	100.00	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>September 2022</u>		<u>August 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	923	45,857,714	822	40,828,748
Other	6	1,491,070	5	144,361
Time Deposits	87	2,877,000	60	1,539,000
Total	1,016	50,225,784	887	42,512,109
 PMIA Monthly Average Effective Yield (%)		1.513	1.276	
 Year to Date Yield Last Day of Month (%)		1.289	1.182	

Pooled Money Investment Account Portfolio Composition \$222.9 billion 09/30/22



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/01/22	REDEMPTIONS								
	CP	JOHNSON		09/01/22	0.750	50,000	171	178,125.00	0.763
	CP	BOFA		09/01/22	0.420	50,000	266	155,166.67	0.427
	CP	BOFA		09/01/22	0.420	50,000	266	155,166.67	0.427
	DEB	FHLB	0.080	09/01/22	0.086	50,000	287	33,894.44	0.086
	DEB	FHLB	0.080	09/01/22	0.086	50,000	287	33,894.44	0.086
	DN	FHLB		09/01/22	0.765	50,000	163	173,187.50	0.778
	DN	FHLB		09/01/22	0.765	50,000	163	173,187.50	0.778
	DN	FHLB		09/01/22	0.445	50,000	212	131,027.78	0.452
	DN	FHLB		09/01/22	0.445	50,000	212	131,027.78	0.452
	DN	FHLB		09/01/22	0.250	50,000	232	80,555.56	0.254
	DN	FHLB		09/01/22	0.250	50,000	232	80,555.56	0.254
	DN	FHLB		09/01/22	0.185	50,000	245	62,951.39	0.188
	DN	FHLB		09/01/22	0.185	50,000	245	62,951.39	0.188
	DN	FHLB		09/01/22	0.185	50,000	245	62,951.39	0.188
	DN	FHLB		09/01/22	0.185	50,000	245	62,951.39	0.188
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	FHLB		09/01/22	0.190	50,000	247	65,180.56	0.193
	DN	IBRD		09/01/22	0.150	50,000	255	53,125.00	0.152
	DN	IBRD		09/01/22	0.150	50,000	255	53,125.00	0.152
	DN	FHLB		09/01/22	0.135	50,000	273	51,187.50	0.137
	DN	FHLB		09/01/22	0.135	50,000	273	51,187.50	0.137
	DN	FHLB		09/01/22	0.085	50,000	287	33,881.94	0.086
	DN	FHLB		09/01/22	0.085	50,000	287	33,881.94	0.086
	DN	FHLB		09/01/22	0.065	50,000	288	26,000.00	0.066
	DN	FHLB		09/01/22	0.065	50,000	288	26,000.00	0.066
	DN	FHLB		09/01/22	0.060	50,000	293	24,416.67	0.061
	DN	FHLB		09/01/22	0.060	50,000	293	24,416.67	0.061
	TR	BILL		09/01/22	0.950	50,000	140	184,722.22	0.967
	TR	BILL		09/01/22	0.950	50,000	140	184,722.22	0.967
	TR	BILL		09/01/22	0.950	50,000	140	184,722.22	0.967
	TR	BILL		09/01/22	0.960	50,000	140	186,666.67	0.977
	TR	BILL		09/01/22	0.960	50,000	140	186,666.67	0.977
	TR	BILL		09/01/22	0.960	50,000	140	186,666.67	0.977
	TR	BILL		09/01/22	0.931	50,000	142	183,613.89	0.947
	TR	BILL		09/01/22	0.931	50,000	142	183,613.89	0.947
	TR	BILL		09/01/22	0.948	50,000	142	186,868.06	0.964
	TR	BILL		09/01/22	0.948	50,000	142	186,868.06	0.964
	TR	BILL		09/01/22	0.948	50,000	142	186,868.06	0.964
	TR	BILL		09/01/22	0.935	50,000	147	190,895.83	0.952
	TR	BILL		09/01/22	0.935	50,000	147	190,895.83	0.952
	TR	BILL		09/01/22	0.865	50,000	156	187,416.67	0.880
	TR	BILL		09/01/22	0.865	50,000	156	187,416.67	0.880

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/01/22	REDEMPTIONS (Continued)								
	TR	BILL		09/01/22	0.870	50,000	156	188,500.00	0.885
	TR	BILL		09/01/22	0.870	50,000	156	188,500.00	0.885
	TR	BILL		09/01/22	0.825	50,000	163	186,770.83	0.840
	TR	BILL		09/01/22	0.825	50,000	163	186,770.83	0.840
	TR	BILL		09/01/22	0.825	50,000	163	186,770.83	0.840
	TR	BILL		09/01/22	0.830	50,000	163	187,902.78	0.845
	TR	BILL		09/01/22	0.830	50,000	163	187,902.78	0.845
	TR	BILL		09/01/22	0.830	50,000	163	187,902.78	0.845
	TR	BILL		09/01/22	0.750	50,000	167	173,958.33	0.763
	TR	BILL		09/01/22	0.750	50,000	167	173,958.33	0.763
	TR	BILL		09/01/22	0.750	50,000	167	173,958.33	0.763
	TR	BILL		09/01/22	0.731	50,000	168	170,566.67	0.744
	TR	BILL		09/01/22	0.731	50,000	168	170,566.67	0.744
	TR	BILL		09/01/22	0.731	50,000	168	170,566.67	0.744
	TR	BILL		09/01/22	0.735	50,000	168	171,500.00	0.748
	TR	BILL		09/01/22	0.735	50,000	168	171,500.00	0.748
	TR	BILL		09/01/22	0.735	50,000	168	171,500.00	0.748
	TR	BILL		09/01/22	0.750	50,000	169	176,041.67	0.763
	TR	BILL		09/01/22	0.750	50,000	169	176,041.67	0.763
	TR	BILL		09/01/22	0.760	50,000	169	178,388.89	0.773
	TR	BILL		09/01/22	0.760	50,000	169	178,388.89	0.773
	TR	BILL		09/01/22	0.736	50,000	170	173,777.78	0.749
	TR	BILL		09/01/22	0.736	50,000	170	173,777.78	0.749
	TR	BILL		09/01/22	0.736	50,000	170	173,777.78	0.749
	TR	BILL		09/01/22	0.736	50,000	170	173,777.78	0.749
	TR	BILL		09/01/22	0.740	50,000	170	174,722.22	0.753
	TR	BILL		09/01/22	0.740	50,000	170	174,722.22	0.753
	TR	BILL		09/01/22	0.740	50,000	170	174,722.22	0.753
	TR	BILL		09/01/22	0.740	50,000	170	174,722.22	0.753
	TR	BILL		09/01/22	0.751	50,000	171	178,362.50	0.764
	TR	BILL		09/01/22	0.751	50,000	171	178,362.50	0.764
	TR	BILL		09/01/22	0.755	50,000	171	179,312.50	0.768
	TR	BILL		09/01/22	0.755	50,000	171	179,312.50	0.768
	TR	BILL		09/01/22	0.700	50,000	174	169,166.67	0.712
	TR	BILL		09/01/22	0.700	50,000	174	169,166.67	0.712
	TR	BILL		09/01/22	0.688	50,000	175	167,100.69	0.699
	TR	BILL		09/01/22	0.688	50,000	175	167,100.69	0.699
	TR	BILL		09/01/22	0.690	50,000	175	167,708.33	0.702
	TR	BILL		09/01/22	0.690	50,000	175	167,708.33	0.702
	TR	BILL		09/01/22	0.705	50,000	175	171,354.17	0.717
	TR	BILL		09/01/22	0.705	50,000	175	171,354.17	0.717
	TR	BILL		09/01/22	0.705	50,000	175	171,354.17	0.717
	TR	BILL		09/01/22	0.705	50,000	175	171,354.17	0.717
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/01/22	REDEMPTIONS (Continued)								
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641
	TR	BILL		09/01/22	0.630	50,000	177	154,875.00	0.641
	TR	BILL		09/01/22	0.625	50,000	182	157,986.11	0.636
	TR	BILL		09/01/22	0.625	50,000	182	157,986.11	0.636
	TR	BILL		09/01/22	0.640	50,000	182	161,777.78	0.651
	TR	BILL		09/01/22	0.640	50,000	182	161,777.78	0.651
	TR	BILL		09/01/22	0.640	50,000	182	161,777.78	0.651
	TR	BILL		09/01/22	0.640	50,000	182	161,777.78	0.651
	YCD	ANZ	0.250	09/01/22	0.250	50,000	289	100,347.22	0.253
09/01/22	PURCHASES								
	CD	JPM CHASE	2.500	09/28/22	2.500	50,000			
	CD	JPM CHASE	2.500	09/28/22	2.500	50,000			
	DEB	FFCB	3.250	09/01/23	3.550	50,000			
	DEB	FHLB	3.375	09/01/23	3.600	50,000			
	TR	BILL		03/02/23	3.233	50,000			
	TR	BILL		03/02/23	3.233	50,000			
	TR	BILL		03/02/23	3.233	50,000			
	TR	BILL		03/02/23	3.235	50,000			
	TR	BILL		03/02/23	3.235	50,000			
	TR	BILL		03/02/23	3.235	50,000			
	YCD	KBC	2.500	10/07/22	2.500	50,000			
	YCD	KBC	2.500	10/07/22	2.500	50,000			
09/02/22	REDEMPTIONS								
	CP	MIZUHO NY		09/02/22	1.420	50,000	109	214,972.22	1.446
	CP	MIZUHO NY		09/02/22	1.420	50,000	109	214,972.22	1.446
	DEB	FHLB	0.900	09/02/22	1.036	50,000	149	209,950.00	1.029
	DEB	FHLB	0.900	09/02/22	1.036	50,000	149	209,950.00	1.029
	DEB	FHLB	0.900	09/02/22	0.980	50,000	151	201,300.00	0.973
	DEB	FHLB	0.900	09/02/22	0.980	50,000	151	201,300.00	0.973
	DN	FHLMC		09/02/22	2.050	50,000	32	91,111.11	2.082
	DN	FHLMC		09/02/22	2.050	50,000	32	91,111.11	2.082
	DN	FHLMC		09/02/22	2.050	50,000	36	102,500.00	2.083
	DN	FHLMC		09/02/22	2.050	50,000	36	102,500.00	2.083
	YCD	SE BANKEN	1.630	09/02/22	1.630	50,000	122	276,194.44	1.653
	YCD	SE BANKEN	1.630	09/02/22	1.630	50,000	122	276,194.44	1.653
09/02/22	NO PURCHASES								
09/06/22	REDEMPTIONS								
	DEB	FNMA	1.375	09/06/22	0.076	50,000	327	34,376.56	0.076
	DEB	FNMA	1.375	09/06/22	0.076	50,000	327	34,376.56	0.076

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/06/22	REDEMPTIONS (Continued)								
	DEB	FNMA	1.375	09/06/22	0.102	50,000	503	70,812.50	0.101
	DEB	FNMA	1.375	09/06/22	0.102	50,000	503	70,812.50	0.101
	TR	BILL		09/06/22	1.640	50,000	82	186,777.78	1.669
	TR	BILL		09/06/22	1.640	50,000	82	186,777.78	1.669
	TR	BILL		09/06/22	1.640	50,000	82	186,777.78	1.669
	TR	BILL		09/06/22	1.650	50,000	82	187,916.67	1.679
	TR	BILL		09/06/22	1.650	50,000	82	187,916.67	1.679
	TR	BILL		09/06/22	1.650	50,000	82	187,916.67	1.679
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
	TR	BILL		09/06/22	1.125	50,000	105	164,062.50	1.144
09/06/22	PURCHASES								
	CP	CR AG NY		10/14/22	2.530	50,000			
	CP	CR AG NY		10/14/22	2.530	50,000			
	DEB	FFCB	3.250	09/01/23	3.605	50,000			
	DEB	FFCB	3.250	09/01/23	3.605	50,000			
	DN	FHLMC		10/07/22	2.300	50,000			
	DN	FHLMC		10/07/22	2.300	50,000			
	DN	IBRD		02/01/23	2.950	50,000			
	DN	IBRD		02/01/23	2.950	50,000			
	DN	FFCB		06/01/23	3.380	50,000			
	DN	FFCB		06/01/23	3.380	50,000			
	DN	FFCB		08/01/23	3.450	50,000			
	DN	FFCB		08/01/23	3.450	50,000			
	DN	FHLB		09/01/23	3.480	50,000			
	DN	FHLB		09/01/23	3.480	50,000			
	TR	BILL		03/02/23	3.270	50,000			
	TR	BILL		03/02/23	3.270	50,000			
	TR	BILL		03/02/23	3.270	50,000			
	TR	BILL		03/02/23	3.270	50,000			
	TR	BILL		03/02/23	3.270	50,000			
	TR	BILL		03/02/23	3.271	50,000			
	TR	BILL		03/02/23	3.271	50,000			
	TR	BILL		03/02/23	3.271	50,000			
	YCD	MIZUHO	3.100	12/05/22	3.100	50,000			
	YCD	MIZUHO	3.100	12/05/22	3.100	50,000			
	YCD	UBS	4.020	06/01/23	4.020	50,000			
09/07/22	NO REDEMPTIONS								

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/07/22	PURCHASES								
	CD	US BANK	3.600	04/03/23	3.600	50,000			
	CD	US BANK	3.600	04/03/23	3.600	50,000			
	CP	APPLE		10/14/22	2.400	50,000			
	CP	NATIXIS NY		02/08/23	3.400	50,000			
	CP	NATIXIS NY		02/08/23	3.400	50,000			
	DN	IBRD		02/27/23	3.150	50,000			
	DN	IBRD		02/27/23	3.150	50,000			
	DN	FHLB		03/30/23	3.390	50,000			
	DN	FHLB		03/30/23	3.390	50,000			
	DN	FHLB		03/30/23	3.390	50,000			
	DN	FHLB		06/26/23	3.445	50,000			
	DN	FHLB		06/26/23	3.445	50,000			
	YCD	CR AG CIB	2.430	09/26/22	2.430	50,000			
	YCD	DNB	2.400	10/07/22	2.400	50,000			
	YCD	DNB	2.400	10/07/22	2.400	50,000			
	YCD	SUMI TRUST	2.740	10/21/22	2.740	50,000			
	YCD	SUMI TRUST	2.740	10/21/22	2.740	50,000			
	YCD	BNP	3.480	02/10/23	3.480	50,000			
	YCD	BNP	3.480	02/10/23	3.480	50,000			
09/08/22	REDEMPTIONS								
	TR	BILL		09/08/22	0.070	50,000	343	33,347.22	0.071
	TR	BILL		09/08/22	0.070	50,000	343	33,347.22	0.071
	TR	BILL		09/08/22	0.073	50,000	345	34,739.58	0.074
	TR	BILL		09/08/22	0.073	50,000	345	34,739.58	0.074
	TR	BILL		09/08/22	0.073	50,000	345	34,739.58	0.074
	TR	BILL		09/08/22	0.073	50,000	345	34,979.17	0.074
	TR	BILL		09/08/22	0.073	50,000	345	34,979.17	0.074
	TR	BILL		09/08/22	0.073	50,000	345	34,979.17	0.074
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	351	31,687.50	0.066
	TR	BILL		09/08/22	0.065	50,000	352	31,777.78	0.066
	TR	BILL		09/08/22	0.065	50,000	352	31,777.78	0.066
	TR	BILL		09/08/22	0.065	50,000	352	31,777.78	0.066
	TR	BILL		09/08/22	0.065	50,000	352	31,777.78	0.066
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068
	TR	BILL		09/08/22	0.067	50,000	359	33,406.94	0.068

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INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/08/22	PURCHASES (Continued)								
	TR	BILL		03/09/23	3.340	50,000			
	TR	BILL		03/09/23	3.340	50,000			
	TR	BILL		03/09/23	3.340	50,000			
	TR	BILL		03/09/23	3.345	50,000			
	TR	BILL		03/09/23	3.345	50,000			
	TR	BILL		03/09/23	3.345	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.380	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	BILL		09/07/23	3.450	50,000			
	TR	NOTE	2.125	11/30/24	3.464	50,000			
	TR	NOTE	2.125	11/30/24	3.464	50,000			
	TR	NOTE	2.125	11/30/24	3.464	50,000			
	YCD	NORINCHUK	2.650	10/11/22	2.650	50,000			
	YCD	NORINCHUK	2.650	10/11/22	2.650	50,000			
	YCD	NORDEA ABP	3.670	03/08/23	3.670	50,000			
	YCD	NORDEA ABP	3.670	03/08/23	3.670	50,000			
	YCD	RB CANADA	4.220	09/01/23	4.220	50,000			
	YCD	RB CANADA	4.220	09/01/23	4.220	50,000			
09/09/22	REDEMPTIONS								
	CP	MIZUHO NY		09/09/22	1.940	50,000	86	231,722.22	1.976
	CP	MIZUHO NY		09/09/22	1.940	50,000	86	231,722.22	1.976
	CP	APPLE		09/09/22	1.100	50,000	141	215,416.67	1.120
	CP	APPLE		09/09/22	1.100	50,000	141	215,416.67	1.120
	CP	SOC GEN NY		09/09/22	1.300	50,000	155	279,861.11	1.325
	CP	SOC GEN NY		09/09/22	1.300	50,000	155	279,861.11	1.325
	CP	CGMI		09/09/22	1.400	50,000	164	318,888.89	1.429
	CP	CGMI		09/09/22	1.400	50,000	164	318,888.89	1.429
	DN	IBRD		09/09/22	0.950	50,000	157	207,152.78	0.967
	DN	IBRD		09/09/22	0.950	50,000	157	207,152.78	0.967
	DN	FHLB		09/09/22	0.870	50,000	171	206,625.00	0.886
	DN	FHLB		09/09/22	0.870	50,000	171	206,625.00	0.886
	DN	IBRD		09/09/22	0.720	50,000	179	179,000.00	0.733
	DN	IBRD		09/09/22	0.720	50,000	179	179,000.00	0.733
	DN	FHLB		09/09/22	0.600	50,000	185	154,166.67	0.610
	DN	FHLB		09/09/22	0.600	50,000	185	154,166.67	0.610
	DN	FHLB		09/09/22	0.600	50,000	185	154,166.67	0.610

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/09/22	REDEMPTIONS (Continued)								
	YCD	SUMI TRUST	2.000	09/09/22	2.000	50,000	85	236,111.11	2.028
	YCD	SUMI TRUST	2.000	09/09/22	2.000	50,000	85	236,111.11	2.028
	YCD	MIZUHO	1.480	09/09/22	1.480	50,000	113	232,277.78	1.501
	YCD	MIZUHO	1.480	09/09/22	1.480	50,000	113	232,277.78	1.501
	YCD	NAT AUB	1.210	09/09/22	1.210	50,000	183	307,541.67	1.227
	YCD	NAT AUB	1.210	09/09/22	1.210	50,000	183	307,541.67	1.227
09/09/22	PURCHASES								
	CB CL	JPM CHASE	4.375	09/09/26	4.375	25,000			
	CD	BOWEST	2.630	10/14/22	2.630	50,000			
	CD	BOWEST	2.630	10/14/22	2.630	50,000			
	DN	FHLMC		10/17/22	2.510	50,000			
	DN	FHLMC		10/17/22	2.510	50,000			
	DN	FHLMC		10/17/22	2.510	50,000			
	YCD	ANZ	3.380	01/27/23	3.380	50,000			
	YCD	ANZ	3.380	01/27/23	3.380	50,000			
09/12/22	REDEMPTIONS								
	CP	RABO NY		09/12/22	2.300	50,000	4	12,777.78	2.333
	CP	RABO NY		09/12/22	2.300	50,000	4	12,777.78	2.333
	YCD	KBC	2.350	09/12/22	2.350	50,000	32	104,444.44	2.383
	YCD	KBC	2.350	09/12/22	2.350	50,000	32	104,444.44	2.383
	YCD	DNB	2.280	09/12/22	2.280	50,000	34	107,666.67	2.312
	YCD	DNB	2.280	09/12/22	2.280	50,000	34	107,666.67	2.312
09/12/22	PURCHASES								
	YCD	KBC	2.780	10/14/22	2.780	50,000			
	YCD	KBC	2.780	10/14/22	2.780	50,000			
09/13/22	NO REDEMPTIONS								
09/13/22	PURCHASES								
	CP	CR AG NY		10/14/22	2.700	50,000			
	CP	CR AG NY		10/14/22	2.700	50,000			
	CP	CR AG NY		10/14/22	2.700	50,000			
	CP	MUFG BK		10/17/22	2.810	50,000			
	CP	MUFG BK		10/17/22	2.810	50,000			
	CP	MUFG BK		10/17/22	2.810	50,000			
	CP	APPLE		10/27/22	2.500	50,000			
	CP	APPLE		10/27/22	2.500	50,000			
	CP	AMAZON		12/28/22	3.050	50,000			
	DEB	FFCB	3.500	09/13/24	3.608	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/13/22	PURCHASES (Continued)								
	DN	IFC		10/21/22	2.450	50,000			
	DN	IFC		10/21/22	2.450	50,000			
	DN	IFC		10/21/22	2.450	50,000			
	DN	FHLMC		10/27/22	2.600	50,000			
	DN	FHLMC		10/27/22	2.600	50,000			
	DN	IBRD		02/14/23	3.270	50,000			
	DN	IBRD		02/14/23	3.270	50,000			
	DN	FHLB		02/27/23	3.305	50,000			
	DN	FHLB		02/27/23	3.305	50,000			
	DN	IBRD		03/08/23	3.300	50,000			
	DN	IBRD		03/08/23	3.300	50,000			
	DN	FFCB		03/30/23	3.330	50,000			
	DN	FFCB		03/30/23	3.330	50,000			
	TR	BILL		03/09/23	3.440	50,000			
	TR	BILL		03/09/23	3.440	50,000			
	TR	BILL		03/09/23	3.440	50,000			
	TR	BILL		03/09/23	3.580	50,000			
	TR	BILL		03/09/23	3.580	50,000			
	TR	BILL		03/09/23	3.580	50,000			
	TR	BILL		09/07/23	3.710	50,000			
	TR	BILL		09/07/23	3.710	50,000			
	TR	BILL		09/07/23	3.710	50,000			
	TR	BILL		09/07/23	3.716	50,000			
	TR	BILL		09/07/23	3.716	50,000			
	TR	BILL		09/07/23	3.716	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.752	50,000			
	TR	NOTE	3.125	08/15/25	3.754	50,000			
	TR	NOTE	3.125	08/15/25	3.754	50,000			
	TR	NOTE	3.125	08/15/25	3.754	50,000			
	YCD	ANZ	3.910	03/24/23	3.910	50,000			
	YCD	ANZ	3.910	03/24/23	3.910	50,000			
09/14/22	REDEMPTIONS								
	DEB	IADB	1.750	09/14/22	0.172	50,000	288	68,727.78	0.172
	DEB	IADB	1.750	09/14/22	0.172	50,000	288	68,727.78	0.172
	DEB	IADB	1.750	09/14/22	0.101	50,000	337	47,344.44	0.101
09/14/22	PURCHASES								
	CP	THUNDER		01/11/23	3.670	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/14/22	PURCHASES (Continued)								
	CP	CR AG NY		03/14/23	3.960	50,000			
	CP	CR AG NY		03/14/23	3.960	50,000			
	CP	NATIXIS NY		03/24/23	4.060	50,000			
	CP	NATIXIS NY		03/24/23	4.060	50,000			
	DEB CL	FHLMC	4.000	03/27/26	4.000	50,000			
	DEB CL	FHLMC	4.000	03/27/26	4.000	50,000			
	DN	FHLB		10/24/22	2.730	50,000			
	DN	FHLB		10/24/22	2.730	50,000			
	DN	FFCB		03/24/23	3.710	50,000			
	DN	FFCB		03/24/23	3.710	50,000			
	DN	FFCB		03/30/23	3.630	50,000			
	DN	FFCB		03/30/23	3.630	50,000			
	TR	BILL		03/02/23	3.550	50,000			
	TR	BILL		03/02/23	3.550	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	3.250	08/31/24	3.549	50,000			
	TR	NOTE	2.125	11/30/24	3.770	50,000			
	TR	NOTE	2.125	11/30/24	3.770	50,000			
	TR	NOTE	2.125	11/30/24	3.770	50,000			
09/15/22	REDEMPTIONS								
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.805	50,000	182	203,486.11	0.820
	TR	BILL		09/15/22	0.810	50,000	182	204,750.00	0.825
	TR	BILL		09/15/22	0.810	50,000	182	204,750.00	0.825
	TR	BILL		09/15/22	0.810	50,000	182	204,750.00	0.825
	TR	NOTE	1.500	09/15/22	0.317	50,000	245	106,849.97	0.316
	TR	NOTE	1.500	09/15/22	0.317	50,000	245	106,849.97	0.316
	TR	NOTE	1.500	09/15/22	0.317	50,000	245	106,849.97	0.316
	TR	NOTE	1.500	09/15/22	0.317	50,000	245	106,849.97	0.316
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322
	TR	NOTE	1.500	09/15/22	0.323	50,000	245	108,803.09	0.322

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/15/22	REDEMPTIONS (Continued)								
	TR	NOTE	1.500	09/15/22	0.080	50,000	381	42,374.32	0.080
	TR	NOTE	1.500	09/15/22	0.080	50,000	381	42,374.32	0.080
	TR	NOTE	1.500	09/15/22	0.080	50,000	381	42,374.32	0.080
	TR	NOTE	1.500	09/15/22	0.080	50,000	381	42,374.32	0.080
	TR	NOTE	1.500	09/15/22	1.710	50,000	1,094	2,550,566.62	1.717
	TR	NOTE	1.500	09/15/22	1.710	50,000	1,094	2,550,566.62	1.717
	TR	NOTE	1.500	09/15/22	1.710	50,000	1,094	2,550,566.62	1.717
	TR	NOTE	1.500	09/15/22	1.710	50,000	1,094	2,550,566.62	1.717
	TR	NOTE	1.500	09/15/22	1.718	50,000	1,094	2,562,285.37	1.725
	TR	NOTE	1.500	09/15/22	1.718	50,000	1,094	2,562,285.37	1.725
	TR	NOTE	1.500	09/15/22	1.718	50,000	1,094	2,562,285.37	1.725
	TR	NOTE	1.500	09/15/22	1.718	50,000	1,094	2,562,285.37	1.725
09/15/22	PURCHASES								
	DN	FHLB		01/27/23	3.505	50,000			
	DN	FHLB		01/27/23	3.505	50,000			
	DN	FFCB		03/24/23	3.710	50,000			
	DN	FFCB		03/24/23	3.710	50,000			
	TR	BILL		03/09/23	3.633	50,000			
	TR	BILL		03/09/23	3.633	50,000			
	TR	BILL		03/09/23	3.633	50,000			
	TR	BILL		03/09/23	3.645	50,000			
	TR	BILL		03/09/23	3.645	50,000			
	TR	BILL		03/09/23	3.645	50,000			
	TR	BILL		09/07/23	3.795	50,000			
	TR	BILL		09/07/23	3.795	50,000			
	TR	BILL		09/07/23	3.795	50,000			
	TR	BILL		09/07/23	3.795	50,000			
	TR	NOTE	3.250	08/31/24	3.834	50,000			
	TR	NOTE	3.250	08/31/24	3.834	50,000			
	TR	NOTE	3.500	09/15/25	3.764	50,000			
	TR	NOTE	3.500	09/15/25	3.764	50,000			
	TR	NOTE	3.500	09/15/25	3.764	50,000			
	TR	NOTE	3.500	09/15/25	3.764	50,000			
	YCD	NORINCHUK	2.950	10/17/22	2.950	50,000			
	YCD	NORINCHUK	2.950	10/17/22	2.950	50,000			
	YCD	SWEDBANK	3.030	11/21/22	3.030	50,000			
	YCD	SWEDBANK	3.030	11/21/22	3.030	50,000			
09/16/22	REDEMPTION								
	DEB	FFCB	0.125	09/16/22	0.135	50,000	547	100,902.78	0.135

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/16/22	PURCHASES								
	CP	SOC GEN NY		09/28/22	2.650	50,000			
	CP	SOC GEN NY		09/28/22	2.650	50,000			
	CP	SOC GEN NY		09/28/22	2.650	50,000			
	CP	APPLE		10/17/22	2.750	50,000			
	CP	APPLE		10/17/22	2.750	50,000			
	DN	FHLMC		10/11/22	2.400	50,000			
	DN	FHLMC		10/11/22	2.400	50,000			
	DN	FFCB		03/08/23	3.680	50,000			
	DN	FFCB		03/08/23	3.680	50,000			
	TR	BILL		03/02/23	3.571	50,000			
	TR	BILL		03/02/23	3.571	50,000			
	TR	BILL		03/02/23	3.571	50,000			
	TR	BILL		03/02/23	3.575	50,000			
	TR	BILL		03/02/23	3.575	50,000			
	TR	BILL		03/02/23	3.575	50,000			
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000			
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000			
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000			
09/19/22	NO REDEMPTIONS								
09/19/22	PURCHASES								
	CP	AMAZON		11/23/22	3.050	50,000			
	CP	SHEFFIELD		12/23/22	3.550	50,000			
	CP	SHEFFIELD		12/23/22	3.550	50,000			
	CP	CRC		01/13/23	3.850	50,000			
	CP	CRC		01/13/23	3.850	50,000			
	DN	FHLB		03/08/23	3.735	50,000			
	DN	FHLB		03/08/23	3.735	50,000			
	DN	FHLB		03/24/23	3.780	50,000			
	DN	FHLB		03/24/23	3.780	50,000			
	TR	BILL		03/09/23	3.700	50,000			
	TR	BILL		03/09/23	3.700	50,000			
	TR	BILL		03/09/23	3.700	50,000			
	TR	BILL		03/09/23	3.700	50,000			
	TR	NOTE	3.250	08/31/24	3.948	50,000			
	TR	NOTE	3.250	08/31/24	3.948	50,000			
	TR	NOTE	3.250	08/31/24	3.948	50,000			
	YCD	KBC	3.000	10/17/22	3.000	50,000			
	YCD	KBC	3.000	10/17/22	3.000	50,000			
09/20/22	NO REDEMPTIONS								

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/20/22	PURCHASES								
	CD	US BANK	2.560	09/28/22	2.560	50,000			
	CD	US BANK	2.560	09/28/22	2.560	50,000			
	CD	US BANK	2.560	09/28/22	2.560	50,000			
	CD	BOWEST	2.930	09/28/22	2.930	50,000			
	CD	BOWEST	2.930	09/28/22	2.930	50,000			
	CD	MUFG UNION	4.000	03/08/23	4.000	50,000			
	CD	MUFG UNION	4.000	03/08/23	4.000	50,000			
	CP	RABO NY		09/26/22	2.770	50,000			
	CP	RABO NY		09/26/22	2.770	50,000			
	CP	RABO NY		09/26/22	2.770	50,000			
	CP	APPLE		10/21/22	2.800	50,000			
	CP	APPLE		10/21/22	2.800	50,000			
	CP	LIBERTY		02/27/23	3.920	50,000			
	DN	IFC		10/27/22	2.600	50,000			
	DN	IFC		10/27/22	2.600	50,000			
	DN	FHLB		03/08/23	3.735	50,000			
	DN	FHLB		03/08/23	3.735	50,000			
	DN	IBRD		03/08/23	3.800	50,000			
	DN	IBRD		03/08/23	3.800	50,000			
	DN	FHLB		03/24/23	3.785	50,000			
	DN	FHLB		03/24/23	3.785	50,000			
	DN	FHLB		03/28/23	3.790	50,000			
	DN	FHLB		03/28/23	3.790	50,000			
	DN	IBRD		03/30/23	3.800	50,000			
	DN	IBRD		03/30/23	3.800	50,000			
	DN	FFCB		09/01/23	4.000	50,000			
	DN	FFCB		09/01/23	4.000	50,000			
	TR	BILL		03/02/23	3.600	50,000			
	TR	BILL		03/02/23	3.600	50,000			
	TR	BILL		03/02/23	3.600	50,000			
	TR	BILL		03/02/23	3.601	50,000			
	TR	BILL		03/02/23	3.601	50,000			
	TR	BILL		03/02/23	3.601	50,000			
	TR	BILL		03/09/23	3.690	50,000			
	TR	BILL		03/09/23	3.690	50,000			
	TR	BILL		03/09/23	3.690	50,000			
	TR	BILL		03/09/23	3.691	50,000			
	TR	BILL		03/09/23	3.691	50,000			
	TR	BILL		03/09/23	3.691	50,000			
	TR	BILL		09/07/23	3.865	50,000			
	TR	BILL		09/07/23	3.865	50,000			
	TR	BILL		09/07/23	3.865	50,000			
	TR	BILL		09/07/23	3.867	50,000			
	TR	BILL		09/07/23	3.867	50,000			
	TR	BILL		09/07/23	3.867	50,000			
	TR	NOTE	0.125	10/15/23	4.061	50,000			
	TR	NOTE	0.125	10/15/23	4.061	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/20/22	PURCHASES (Continued)								
	YCD	MIZUHO	3.650	01/09/23	3.650	50,000			
	YCD	MIZUHO	3.650	01/09/23	3.650	50,000			
	YCD	BNP	4.000	03/24/23	4.000	50,000			
	YCD	BNP	4.000	03/24/23	4.000	50,000			
09/21/22	REDEMPTIONS								
	DEB	FFCB	0.070	09/21/22	0.079	50,000	364	39,152.78	0.079
	DEB	FFCB	0.070	09/21/22	0.079	50,000	364	39,152.78	0.079
	DEB	FFCB	0.070	09/21/22	0.075	50,000	365	37,500.00	0.075
	DEB	FFCB	0.070	09/21/22	0.075	50,000	365	37,500.00	0.075
	DEB	FFCB	0.070	09/21/22	0.078	50,000	365	39,050.00	0.078
	DEB	FFCB	0.070	09/21/22	0.078	50,000	365	39,050.00	0.078
09/21/22	PURCHASES								
	CP	BNP NY		09/26/22	2.800	50,000			
	CP	BNP NY		09/26/22	2.800	50,000			
	DEB	FHLB	4.160	10/02/23	4.160	50,000			
	DEB	FHLB	4.160	10/02/23	4.160	50,000			
	DN	FHLMC		10/11/22	2.300	50,000			
	DN	FHLMC		10/11/22	2.300	50,000			
	DN	FHLB		03/30/23	3.800	50,000			
	DN	FHLB		03/30/23	3.800	50,000			
	DN	FHLB		03/30/23	3.800	50,000			
	YCD	MUFG BK	3.620	12/23/22	3.620	50,000			
	YCD	MUFG BK	3.620	12/23/22	3.620	50,000			
09/22/22	REDEMPTIONS								
	TR	BILL		09/22/22	1.650	50,000	99	226,875.00	1.681
	TR	BILL		09/22/22	1.650	50,000	99	226,875.00	1.681
	TR	BILL		09/22/22	1.650	50,000	99	226,875.00	1.681
	TR	BILL		09/22/22	1.661	50,000	99	228,387.50	1.692
	TR	BILL		09/22/22	1.661	50,000	99	228,387.50	1.692
	TR	BILL		09/22/22	1.661	50,000	99	228,387.50	1.692
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.000	50,000	161	223,611.11	1.018
	TR	BILL		09/22/22	1.010	50,000	161	225,847.22	1.029
	TR	BILL		09/22/22	1.010	50,000	161	225,847.22	1.029
	TR	BILL		09/22/22	1.010	50,000	161	225,847.22	1.029

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/22/22	REDEMPTIONS (Continued)								
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
	TR	BILL		09/22/22	0.900	50,000	182	227,500.00	0.917
09/22/22	PURCHASES								
	CP	CR AG NY		09/28/22	2.950	50,000			
	CP	CR AG NY		09/28/22	2.950	50,000			
	CP	AMAZON		10/17/22	2.900	50,000			
	DEB	IBRD	3.850	04/02/24	3.850	50,000			
	DEB	IBRD	3.850	04/02/24	3.850	50,000			
	DEB	IBRD	3.850	04/02/24	3.850	50,000			
	DN	IBRD		03/08/23	3.700	50,000			
	DN	IBRD		03/08/23	3.700	50,000			
	TR	BILL		03/09/23	3.680	50,000			
	TR	BILL		03/09/23	3.680	50,000			
	TR	BILL		03/09/23	3.680	50,000			
	TR	BILL		03/09/23	3.685	50,000			
	TR	BILL		03/09/23	3.685	50,000			
	TR	BILL		03/09/23	3.685	50,000			
	TR	NOTE	3.250	08/31/24	4.119	50,000			
	TR	NOTE	3.250	08/31/24	4.119	50,000			
	TR	NOTE	3.250	08/31/24	4.119	50,000			
	TR	NOTE	3.250	08/31/24	4.130	50,000			
	TR	NOTE	3.250	08/31/24	4.130	50,000			
	TR	NOTE	3.250	08/31/24	4.130	50,000			
	YCD	BARCLAYS	4.100	03/08/23	4.100	50,000			
	YCD	BARCLAYS	4.100	03/08/23	4.100	50,000			
	YCD	TORONTO	4.290	03/24/23	4.290	50,000			
	YCD	TORONTO	4.290	03/24/23	4.290	50,000			
09/23/22	REDEMPTIONS								
	CB	JPM CHASE	3.250	09/23/22	0.324	35,000	323	102,536.39	0.323
	CB	JPM CHASE	3.250	09/23/22	0.173	50,000	345	83,722.22	0.172
09/23/22	PURCHASES								
	CD	US BANK	3.000	09/30/22	3.000	50,000			
	CD	US BANK	3.000	09/30/22	3.000	50,000			
	CD	US BANK	3.000	09/30/22	3.000	50,000			
	CD	FIRST REP	4.080	03/28/23	4.080	50,000			
	CD	FIRST REP	4.080	03/28/23	4.080	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/23/22	PURCHASES (Continued)								
	DN	FHLB		02/14/23	3.645	50,000			
	DN	FHLB		02/14/23	3.645	50,000			
	DN	FHLB		03/24/23	3.900	50,000			
	DN	FHLB		03/24/23	3.900	50,000			
	DN	IBRD		03/30/23	3.750	50,000			
	DN	IBRD		03/30/23	3.750	50,000			
	TR	BILL		09/07/23	3.920	50,000			
	TR	BILL		09/07/23	3.920	50,000			
	TR	BILL		09/07/23	3.925	50,000			
	TR	BILL		09/07/23	3.925	50,000			
	YCD	MUFG BK	3.050	10/14/22	3.050	50,000			
	YCD	MUFG BK	3.050	10/14/22	3.050	50,000			
09/26/22	REDEMPTIONS								
	CD	BOWEST	2.320	09/26/22	2.320	50,000	41	132,111.11	2.352
	CD	BOWEST	2.320	09/26/22	2.320	50,000	41	132,111.11	2.352
	CP	BNP NY		09/26/22	2.800	50,000	5	19,444.44	2.840
	CP	BNP NY		09/26/22	2.800	50,000	5	19,444.44	2.840
	CP	RABO NY		09/26/22	2.770	50,000	6	23,083.33	2.810
	CP	RABO NY		09/26/22	2.770	50,000	6	23,083.33	2.810
	CP	RABO NY		09/26/22	2.770	50,000	6	23,083.33	2.810
	CP	JUPITER		09/26/22	2.350	50,000	42	137,083.33	2.389
	CP	MUFG BK		09/26/22	2.440	50,000	42	142,333.33	2.481
	CP	MUFG BK		09/26/22	2.440	50,000	42	142,333.33	2.481
	CP	JOHNSON		09/26/22	1.630	50,000	96	217,333.33	1.660
	CP	OLD LINE		09/26/22	1.380	50,000	160	306,666.67	1.408
	CP	THUNDER		09/26/22	1.380	50,000	160	306,666.67	1.408
	CP	APPLE		09/26/22	1.120	50,000	165	256,666.67	1.141
	CP	APPLE		09/26/22	1.120	50,000	165	256,666.67	1.141
	CP	TOYOTA		09/26/22	1.390	50,000	178	343,638.89	1.419
	CP	TOYOTA		09/26/22	1.390	50,000	178	343,638.89	1.419
	CP	NATIXIS NY		09/26/22	1.430	50,000	186	369,416.67	1.461
	CP	NATIXIS NY		09/26/22	1.430	50,000	186	369,416.67	1.461
	CP	AMAZON		09/26/22	1.100	50,000	187	285,694.44	1.122
	CP	AMAZON		09/26/22	1.100	50,000	187	285,694.44	1.122
	CP	RBC NY		09/26/22	1.410	50,000	195	381,875.00	1.441
	CP	RBC NY		09/26/22	1.410	50,000	195	381,875.00	1.441
	CP	RBC NY		09/26/22	1.410	50,000	195	381,875.00	1.441
	CP	RBC NY		09/26/22	1.410	50,000	195	381,875.00	1.441
	CP	JPM LLC		09/26/22	0.970	50,000	207	278,875.00	0.989
	CP	JPM LLC		09/26/22	0.970	50,000	207	278,875.00	0.989
	DEB	IADB	3.000	09/26/22	0.117	50,000	349	56,933.33	0.116
	DN	FHLMC		09/26/22	2.030	50,000	40	112,777.78	2.063
	DN	FHLMC		09/26/22	2.030	50,000	40	112,777.78	2.063
	DN	FHLMC		09/26/22	2.030	50,000	40	112,777.78	2.063

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/26/22	REDEMPTIONS (Continued)								
	DN	FHLB		09/26/22	1.060	50,000	165	242,916.67	1.080
	DN	FHLB		09/26/22	1.060	50,000	165	242,916.67	1.080
	DN	FHLB		09/26/22	1.030	50,000	172	246,055.56	1.049
	DN	FHLB		09/26/22	1.030	50,000	172	246,055.56	1.049
	DN	IBRD		09/26/22	1.000	50,000	175	243,055.56	1.019
	DN	IBRD		09/26/22	1.000	50,000	175	243,055.56	1.019
	DN	FHLB		09/26/22	0.810	50,000	193	217,125.00	0.825
	DN	FHLB		09/26/22	0.810	50,000	193	217,125.00	0.825
	DN	IBRD		09/26/22	0.750	50,000	194	202,083.33	0.764
	DN	IBRD		09/26/22	0.750	50,000	194	202,083.33	0.764
	DN	IBRD		09/26/22	0.750	50,000	194	202,083.33	0.764
	DN	IBRD		09/26/22	0.750	50,000	196	204,166.67	0.764
	DN	IBRD		09/26/22	0.750	50,000	196	204,166.67	0.764
	DN	FHLB		09/26/22	0.630	50,000	202	176,750.00	0.641
	DN	FHLB		09/26/22	0.630	50,000	202	176,750.00	0.641
	DN	IBRD		09/26/22	0.660	50,000	210	192,500.00	0.672
	DN	IBRD		09/26/22	0.660	50,000	210	192,500.00	0.672
	DN	FFCB		09/26/22	0.780	50,000	215	232,916.67	0.795
	DN	FFCB		09/26/22	0.810	50,000	221	248,625.00	0.825
	DN	FFCB		09/26/22	0.810	50,000	221	248,625.00	0.825
	DN	FHLB		09/26/22	0.520	50,000	228	164,666.67	0.529
	DN	FHLB		09/26/22	0.520	50,000	228	164,666.67	0.529
	YCD	CR AG CIB	2.430	09/26/22	2.430	50,000	19	64,125.00	2.464
	YCD	DNB	2.290	09/26/22	2.290	50,000	34	108,138.89	2.322
	YCD	DNB	2.290	09/26/22	2.290	50,000	34	108,138.89	2.322
	YCD	DNB	2.370	09/26/22	2.370	50,000	42	138,250.00	2.403
	YCD	DNB	2.370	09/26/22	2.370	50,000	42	138,250.00	2.403
	YCD	CR AG CIB	2.400	09/26/22	2.400	50,000	42	140,000.00	2.433
	YCD	CR AG CIB	2.400	09/26/22	2.400	50,000	42	140,000.00	2.433
	YCD	KBC	2.360	09/26/22	2.360	50,000	45	147,500.00	2.393
	YCD	KBC	2.360	09/26/22	2.360	50,000	45	147,500.00	2.393
	YCD	FORTIS	1.620	09/26/22	1.620	50,000	132	297,000.00	1.643
	YCD	FORTIS	1.620	09/26/22	1.620	50,000	132	297,000.00	1.643
	YCD	SUMITOMO	1.600	09/26/22	1.600	50,000	133	295,555.56	1.622
	YCD	SUMITOMO	1.600	09/26/22	1.600	50,000	133	295,555.56	1.622
	YCD	NORDEA ABP	1.290	09/26/22	1.290	50,000	160	286,666.67	1.308
	YCD	NORDEA ABP	1.290	09/26/22	1.290	50,000	160	286,666.67	1.308
	YCD	BNP	1.400	09/26/22	1.400	50,000	160	311,111.11	1.419
	YCD	BNP	1.400	09/26/22	1.400	50,000	160	311,111.11	1.419
	YCD	SOC GEN	1.470	09/26/22	1.470	50,000	187	381,791.67	1.490
	YCD	SOC GEN	1.470	09/26/22	1.470	50,000	187	381,791.67	1.490
	YCD	SCOTIA	1.450	09/26/22	1.450	50,000	188	378,611.11	1.470
	YCD	SCOTIA	1.450	09/26/22	1.450	50,000	188	378,611.11	1.470
	YCD	CIC	1.100	09/26/22	1.100	50,000	193	294,861.11	1.115
	YCD	CIC	1.100	09/26/22	1.100	50,000	193	294,861.11	1.115
	YCD	TORONTO	1.300	09/26/22	1.300	50,000	194	350,277.78	1.318
	YCD	TORONTO	1.300	09/26/22	1.300	50,000	194	350,277.78	1.318

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/26/22	REDEMPTIONS (Continued)								
	YCD	BARCLAYS	1.320	09/26/22	1.320	50,000	196	359,333.33	1.338
	YCD	BARCLAYS	1.320	09/26/22	1.320	50,000	196	359,333.33	1.338
	YCD	CB AUS	1.200	09/26/22	1.200	50,000	202	336,666.67	1.217
	YCD	CB AUS	1.200	09/26/22	1.200	50,000	202	336,666.67	1.217
	YCD	NAT AUB	0.720	09/26/22	0.720	50,000	209	209,000.00	0.730
	YCD	NAT AUB	0.720	09/26/22	0.720	50,000	209	209,000.00	0.730
09/26/22	PURCHASES								
	CD	BOWEST	3.050	10/24/22	3.050	50,000			
	CD	BOWEST	3.050	10/24/22	3.050	50,000			
	CP	MUFG BK		10/24/22	3.130	50,000			
	CP	MUFG BK		10/24/22	3.130	50,000			
	CP	CRC		02/01/23	4.000	50,000			
	CP	CRC		02/01/23	4.000	50,000			
	DN	FHLMC		10/21/22	2.580	50,000			
	DN	FHLMC		10/21/22	2.580	50,000			
	DN	FHLMC		10/21/22	2.580	50,000			
	YCD	KBC	3.070	10/24/22	3.070	50,000			
	YCD	KBC	3.070	10/24/22	3.070	50,000			
09/27/22	REDEMPTIONS								
	TR	BILL		09/27/22	1.670	50,000	103	238,902.78	1.701
	TR	BILL		09/27/22	1.670	50,000	103	238,902.78	1.701
	TR	BILL		09/27/22	1.670	50,000	103	238,902.78	1.701
	TR	BILL		09/27/22	1.680	50,000	103	240,333.33	1.712
	TR	BILL		09/27/22	1.680	50,000	103	240,333.33	1.712
	TR	BILL		09/27/22	1.680	50,000	103	240,333.33	1.712
	TR	BILL		09/27/22	1.705	50,000	103	243,909.72	1.737
	TR	BILL		09/27/22	1.705	50,000	103	243,909.72	1.737
	TR	BILL		09/27/22	1.705	50,000	103	243,909.72	1.737
	TR	BILL		09/27/22	1.280	50,000	112	199,111.11	1.303
	TR	BILL		09/27/22	1.280	50,000	112	199,111.11	1.303
	TR	BILL		09/27/22	1.280	50,000	112	199,111.11	1.303
	TR	BILL		09/27/22	1.281	50,000	112	199,266.67	1.304
	TR	BILL		09/27/22	1.281	50,000	112	199,266.67	1.304
	TR	BILL		09/27/22	1.281	50,000	112	199,266.67	1.304
	TR	BILL		09/27/22	1.295	50,000	117	210,437.50	1.319
	TR	BILL		09/27/22	1.295	50,000	117	210,437.50	1.319
	TR	BILL		09/27/22	1.295	50,000	117	210,437.50	1.319
	TR	BILL		09/27/22	1.295	50,000	117	210,437.50	1.319
	TR	BILL		09/27/22	1.295	50,000	117	210,437.50	1.319
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/27/22	REDEMPTIONS (Continued)								
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283
	TR	BILL		09/27/22	1.260	50,000	119	208,250.00	1.283
09/27/22	PURCHASES								
	DN	FHLMC		10/21/22	2.580	50,000			
	TR	BILL		01/24/23	3.453	50,000			
	TR	BILL		01/24/23	3.453	50,000			
	TR	BILL		01/24/23	3.453	50,000			
	TR	BILL		01/24/23	3.457	50,000			
	TR	BILL		01/24/23	3.457	50,000			
	TR	BILL		01/24/23	3.457	50,000			
09/28/22	REDEMPTIONS								
	CD	US BANK	2.560	09/28/22	2.560	50,000	8	28,444.44	2.596
	CD	US BANK	2.560	09/28/22	2.560	50,000	8	28,444.44	2.596
	CD	US BANK	2.560	09/28/22	2.560	50,000	8	28,444.44	2.596
	CD	BOWEST	2.930	09/28/22	2.930	50,000	8	32,555.56	2.971
	CD	BOWEST	2.930	09/28/22	2.930	50,000	8	32,555.56	2.971
	CD	JPM CHASE	2.500	09/28/22	2.500	50,000	27	93,750.00	2.535
	CD	JPM CHASE	2.500	09/28/22	2.500	50,000	27	93,750.00	2.535
	CP	CR AG NY		09/28/22	2.950	50,000	6	24,583.33	2.992
	CP	CR AG NY		09/28/22	2.950	50,000	6	24,583.33	2.992
	CP	SOC GEN NY		09/28/22	2.650	50,000	12	44,166.67	2.689
	CP	SOC GEN NY		09/28/22	2.650	50,000	12	44,166.67	2.689
	CP	SOC GEN NY		09/28/22	2.650	50,000	12	44,166.67	2.689
	CP	COCA COLA		09/28/22	1.950	50,000	105	284,375.00	1.988
	CP	COCA COLA		09/28/22	1.950	50,000	105	284,375.00	1.988
	CP	MUFG BK		09/28/22	2.120	50,000	105	309,166.67	2.163
	CP	MUFG BK		09/28/22	2.120	50,000	105	309,166.67	2.163
	DN	FHLB		09/28/22	1.110	50,000	161	248,208.33	1.131
	DN	FHLB		09/28/22	1.110	50,000	161	248,208.33	1.131
	DN	IBRD		09/28/22	1.100	50,000	167	255,138.89	1.121
	DN	IBRD		09/28/22	1.100	50,000	167	255,138.89	1.121
	DN	IBRD		09/28/22	1.000	50,000	177	245,833.33	1.019
	DN	IBRD		09/28/22	1.000	50,000	177	245,833.33	1.019
	DN	FHLB		09/28/22	0.920	50,000	189	241,500.00	0.937
	DN	FHLB		09/28/22	0.920	50,000	189	241,500.00	0.937
	DN	IBRD		09/28/22	0.750	50,000	194	202,083.33	0.764
	DN	IBRD		09/28/22	0.750	50,000	194	202,083.33	0.764
	DN	FHLB		09/28/22	0.720	50,000	196	196,000.00	0.733
	DN	FHLB		09/28/22	0.720	50,000	196	196,000.00	0.733
	DN	FHLB		09/28/22	0.660	50,000	202	185,166.67	0.672
	DN	FHLB		09/28/22	0.660	50,000	202	185,166.67	0.672

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/28/22	REDEMPTIONS (Continued)								
	DN	FHLB		09/28/22	0.205	50,000	272	77,444.44	0.208
	DN	FHLB		09/28/22	0.205	50,000	272	77,444.44	0.208
	DN	FHLB		09/28/22	0.205	50,000	272	77,444.44	0.208
	DN	FHLB		09/28/22	0.205	50,000	272	77,444.44	0.208
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000	12	43,500.00	2.646
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000	12	43,500.00	2.646
	YCD	MUFG BK	2.610	09/28/22	2.610	50,000	12	43,500.00	2.646
	YCD	KBC	2.340	09/28/22	2.340	50,000	36	117,000.00	2.373
	YCD	KBC	2.340	09/28/22	2.340	50,000	36	117,000.00	2.373
	YCD	SUMI TRUST	1.720	09/28/22	1.720	50,000	118	281,888.89	1.744
	YCD	SUMI TRUST	1.720	09/28/22	1.720	50,000	118	281,888.89	1.744
09/28/22	PURCHASES								
	TR	BILL		01/24/23	3.455	50,000			
	TR	BILL		01/24/23	3.455	50,000			
	TR	BILL		01/24/23	3.455	50,000			
	YCD	CR AG CIB	3.990	02/01/23	3.990	50,000			
	YCD	CR AG CIB	3.990	02/01/23	3.990	50,000			
	YCD	CR AG CIB	3.990	02/01/23	3.990	50,000			
09/29/22	REDEMPTIONS								
	TR	BILL		09/29/22	1.550	50,000	105	226,041.67	1.579
	TR	BILL		09/29/22	1.550	50,000	105	226,041.67	1.579
	TR	BILL		09/29/22	1.550	50,000	105	226,041.67	1.579
	TR	BILL		09/29/22	1.551	50,000	105	226,187.50	1.580
	TR	BILL		09/29/22	1.551	50,000	105	226,187.50	1.580
	TR	BILL		09/29/22	1.551	50,000	105	226,187.50	1.580
	TR	BILL		09/29/22	1.045	50,000	169	245,284.72	1.065
	TR	BILL		09/29/22	1.045	50,000	169	245,284.72	1.065
	TR	BILL		09/29/22	1.050	50,000	169	246,458.33	1.070
	TR	BILL		09/29/22	1.050	50,000	169	246,458.33	1.070
	TR	BILL		09/29/22	1.050	50,000	169	246,458.33	1.070
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.110	50,000	171	263,625.00	1.131
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091
	TR	BILL		09/29/22	1.070	50,000	175	260,069.44	1.091

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/29/22	REDEMPTIONS (Continued)								
	TR	BILL		09/29/22	1.050	50,000	177	258,125.00	1.070
	TR	BILL		09/29/22	1.050	50,000	177	258,125.00	1.070
	TR	BILL		09/29/22	1.050	50,000	177	258,125.00	1.070
	TR	BILL		09/29/22	1.053	50,000	177	258,739.58	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,739.58	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,739.58	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,862.50	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,862.50	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,862.50	1.073
	TR	BILL		09/29/22	1.053	50,000	177	258,862.50	1.073
	TR	BILL		09/29/22	1.025	50,000	181	257,673.61	1.045
	TR	BILL		09/29/22	1.025	50,000	181	257,673.61	1.045
	TR	BILL		09/29/22	1.035	50,000	181	260,187.50	1.055
	TR	BILL		09/29/22	1.035	50,000	181	260,187.50	1.055
09/29/22	PURCHASES								
	DEB	FFCB	3.960	09/02/25	3.960	50,000			
	DEB	FFCB	3.960	09/02/25	3.960	50,000			
	DEB	FFCB	3.960	09/02/25	3.960	50,000			
	DN	IBRD		03/14/23	3.900	50,000			
	DN	IBRD		03/14/23	3.900	50,000			
	TR	BILL		03/30/23	3.771	50,000			
	TR	BILL		03/30/23	3.771	50,000			
	TR	BILL		03/30/23	3.771	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.800	50,000			
	TR	BILL		03/30/23	3.830	50,000			
	TR	BILL		03/30/23	3.830	50,000			
	TR	BILL		03/30/23	3.830	50,000			
	TR	BILL		03/30/23	3.833	50,000			
	TR	BILL		03/30/23	3.833	50,000			
	TR	BILL		03/30/23	3.833	50,000			
	YCD	KBC	3.070	11/01/22	3.070	50,000			
	YCD	KBC	3.070	11/01/22	3.070	50,000			
	YCD	SUMITOMO	3.800	02/08/23	3.800	50,000			
	YCD	SUMITOMO	3.800	02/08/23	3.800	50,000			
09/30/22	REDEMPTIONS								
	CD	US BANK	3.000	09/30/22	3.000	50,000	7	29,166.67	3.042
	CD	US BANK	3.000	09/30/22	3.000	50,000	7	29,166.67	3.042
	CD	US BANK	3.000	09/30/22	3.000	50,000	7	29,166.67	3.042

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/30/22	REDEMPTIONS (Continued)								
	DN	IBRD		09/30/22	0.750	50,000	200	208,333.33	0.764
	DN	IBRD		09/30/22	0.750	50,000	200	208,333.33	0.764
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	1.750	09/30/22	1.073	50,000	170	250,170.77	1.071
	TR	NOTE	0.125	09/30/22	0.907	50,000	191	235,748.63	0.905
	TR	NOTE	0.125	09/30/22	0.907	50,000	191	235,748.63	0.905
	TR	NOTE	0.125	09/30/22	0.907	50,000	191	235,748.63	0.905
	TR	NOTE	0.125	09/30/22	0.930	50,000	191	241,608.00	0.927
	TR	NOTE	0.125	09/30/22	0.930	50,000	191	241,608.00	0.927
	TR	NOTE	0.125	09/30/22	0.930	50,000	191	241,608.00	0.927
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	0.125	09/30/22	0.832	50,000	197	223,106.97	0.830
	TR	NOTE	1.750	09/30/22	0.819	50,000	199	224,008.41	0.818
	TR	NOTE	1.750	09/30/22	0.819	50,000	199	224,008.41	0.818
	TR	NOTE	1.750	09/30/22	0.819	50,000	199	224,008.41	0.818
	TR	NOTE	1.750	09/30/22	0.819	50,000	199	224,008.41	0.818
	TR	NOTE	1.750	09/30/22	0.834	50,000	199	227,914.66	0.832
	TR	NOTE	1.750	09/30/22	0.834	50,000	199	227,914.66	0.832
	TR	NOTE	1.750	09/30/22	0.834	50,000	199	227,914.66	0.832
	TR	NOTE	1.750	09/30/22	0.841	50,000	199	229,867.79	0.839
	TR	NOTE	1.750	09/30/22	0.841	50,000	199	229,867.79	0.839
	TR	NOTE	1.750	09/30/22	0.841	50,000	199	229,867.79	0.839
	TR	NOTE	1.750	09/30/22	0.288	50,000	268	106,670.67	0.287
	TR	NOTE	1.750	09/30/22	0.288	50,000	268	106,670.67	0.287
	TR	NOTE	1.750	09/30/22	0.288	50,000	268	106,670.67	0.287
	TR	NOTE	1.750	09/30/22	0.293	50,000	268	108,623.79	0.293
	TR	NOTE	1.750	09/30/22	0.293	50,000	268	108,623.79	0.293
	TR	NOTE	1.750	09/30/22	0.293	50,000	268	108,623.79	0.293
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.216	50,000	282	83,404.88	0.216
	TR	NOTE	0.125	09/30/22	0.209	50,000	289	82,653.67	0.209
	TR	NOTE	0.125	09/30/22	0.209	50,000	289	82,653.67	0.209
	TR	NOTE	0.125	09/30/22	0.209	50,000	289	82,653.67	0.209

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/30/22	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	09/30/22	0.251	50,000	295	101,262.02	0.251
	TR	NOTE	0.125	09/30/22	0.251	50,000	295	101,262.02	0.251
	TR	NOTE	0.125	09/30/22	0.251	50,000	295	101,262.02	0.251
	TR	NOTE	0.125	09/30/22	0.125	50,000	316	54,086.54	0.125
	TR	NOTE	0.125	09/30/22	0.125	50,000	316	54,086.54	0.125
	TR	NOTE	0.125	09/30/22	0.130	50,000	316	56,039.66	0.129
	TR	NOTE	0.125	09/30/22	0.130	50,000	316	56,039.66	0.129
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
	TR	NOTE	0.125	09/30/22	0.127	50,000	623	108,580.87	0.127
09/30/22	PURCHASES								
	YCD	SE BANKEN	4.080	02/14/23	4.080	50,000			
	YCD	SE BANKEN	4.080	02/14/23	4.080	50,000			

FOOTNOTES

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

TIME DEPOSITS

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
BREA				
American First Credit Union	09/07/22	3.300	27,000,000.00	03/08/23
American First Credit Union	09/23/22	3.820	23,000,000.00	03/24/23
Pacific Western Bank	04/20/22	1.250	90,000,000.00	10/19/22
Pacific Western Bank	08/26/22	2.770	90,000,000.00	12/02/22
Pacific Western Bank	09/14/22	3.060	10,000,000.00	12/14/22
DIAMOND BAR				
Prospectors Federal Credit Union	09/01/22	3.290	2,000,000.00	03/02/23
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	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
Cathay Bank	08/24/22	3.110	100,000,000.00	02/22/23
Cathay Bank	09/15/22	3.650	25,000,000.00	03/16/23
FRESNO				
Fresno First Bank	07/07/22	1.680	2,000,000.00	10/06/22
GARDEN GROVE				
US Metro Bank	08/19/22	2.660	5,000,000.00	11/18/22
US Metro Bank	09/07/22	2.890	10,000,000.00	12/07/22
US Metro Bank	09/08/22	2.900	20,000,000.00	12/08/22
GARDENA				
Northrop Grumman Federal Credit Union	08/04/22	2.530	25,000,000.00	11/03/22
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/07/22	1.180	25,000,000.00	10/06/22

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
IRVINE				
CommerceWest Bank	07/22/22	2.440	5,000,000.00	10/21/22
CommerceWest Bank	08/11/22	2.590	15,000,000.00	11/10/22
Commercial Bank of California	07/07/22	1.710	1,000,000.00	10/06/22
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
First Foundation Bank	08/19/22	2.660	37,000,000.00	11/18/22
First Foundation Bank	08/25/22	2.740	47,000,000.00	12/01/22
First Foundation Bank	09/07/22	2.900	22,000,000.00	12/07/22
First Foundation Bank	09/08/22	2.910	50,000,000.00	12/08/22
First Foundation Bank	09/30/22	3.290	44,000,000.00	01/06/23
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
Pacific Premier Bank	09/01/22	3.270	25,000,000.00	03/02/23
Pacific Premier Bank	09/08/22	3.320	50,000,000.00	03/09/23
Pacific Premier Bank	09/23/22	3.820	50,000,000.00	03/24/23
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	08/04/22	2.480	5,000,000.00	11/03/22
Commonwealth Business Bank	06/10/22	1.740	13,000,000.00	12/09/22
Commonwealth Business Bank	09/08/22	3.300	12,000,000.00	03/09/23
CTBC Bank Corp. (USA)	09/23/22	3.290	40,000,000.00	12/16/22
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
Hanmi Bank	08/12/22	2.980	15,000,000.00	02/10/23
Hanmi Bank	09/15/22	3.630	25,000,000.00	03/16/23
Manufacturers Bank	06/02/22	1.590	20,000,000.00	12/01/22
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
Open Bank	08/03/22	2.350	10,000,000.00	11/02/22
Open Bank	09/01/22	2.930	10,000,000.00	12/01/22
Open Bank	09/07/22	2.890	10,000,000.00	12/07/22
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
Pacific City Bank	09/14/22	3.030	20,000,000.00	12/14/22
Preferred Bank	08/11/22	2.570	20,000,000.00	11/10/22
Preferred Bank	09/14/22	3.030	125,000,000.00	12/14/22
State Bank of India (California)	07/27/22	2.420	15,000,000.00	10/26/22
State Bank of India (California)	09/14/22	3.060	30,000,000.00	12/14/22
State Bank of India (California)	09/30/22	3.290	10,000,000.00	01/06/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
OAKLAND				
Beneficial State Bank	06/10/22	1.790	1,000,000.00	12/09/22
California Bank of Commerce	07/06/22	1.670	13,500,000.00	10/05/22
California Bank of Commerce	08/03/22	2.360	5,000,000.00	11/02/22
California Bank of Commerce	09/02/22	2.920	10,000,000.00	12/02/22
California Bank of Commerce	09/15/22	3.180	5,000,000.00	12/15/22
Community Bank of the Bay	09/08/22	2.860	30,000,000.00	12/08/22
Metropolitan Bank	08/18/22	3.060	1,000,000.00	02/16/23
Metropolitan Bank	09/01/22	3.270	2,000,000.00	03/02/23
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				
American Plus Bank, N.A.	07/08/22	1.860	10,000,000.00	10/07/22
American Plus Bank, N.A.	08/12/22	2.540	4,000,000.00	11/10/22
American Plus Bank, N.A.	08/17/22	2.510	8,000,000.00	11/16/22
American Plus Bank, N.A.	09/16/22	3.140	5,000,000.00	12/16/22
American Plus Bank, N.A.	07/22/22	2.900	14,000,000.00	01/20/23
American Plus Bank, N.A.	08/03/22	2.790	3,000,000.00	02/01/23
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	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
Wescom Central Credit Union	08/25/22	2.790	50,000,000.00	12/01/22
Wescom Central Credit Union	09/08/22	2.950	50,000,000.00	12/08/22
Wescom Central Credit Union	09/09/22	3.040	25,000,000.00	12/09/22
Wescom Central Credit Union	09/14/22	3.100	50,000,000.00	12/14/22
REDDING				
Cornerstone Community Bank	04/20/22	1.230	9,000,000.00	10/19/22
Cornerstone Community Bank	08/12/22	2.980	8,500,000.00	02/10/23
REDWOOD CITY				
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
Provident Credit Union	08/18/22	2.680	20,000,000.00	11/17/22
Provident Credit Union	09/02/22	2.930	20,000,000.00	12/02/22
Provident Credit Union	09/07/22	2.910	20,000,000.00	12/07/22
Provident Credit Union	09/16/22	3.200	20,000,000.00	12/16/22

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	08/24/22	2.700	50,000,000.00	11/30/22
Five Star Bank	09/14/22	3.050	20,000,000.00	12/14/22
Five Star Bank	09/15/22	3.180	50,000,000.00	12/15/22
Five Star Bank	09/01/22	3.270	75,000,000.00	03/02/23
Five Star Bank	09/07/22	3.300	5,000,000.00	03/08/23
SACRAMENTO				
Golden 1 Credit Union	06/08/22	1.700	75,000,000.00	12/07/22
Golden 1 Credit Union	09/15/22	3.190	75,000,000.00	12/15/22
SAN DIEGO				
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
Axos Bank	08/31/22	3.200	25,000,000.00	03/01/23
Axos Bank	09/14/22	3.460	100,000,000.00	03/15/23
California Coast Credit Union	08/17/22	3.030	1,000,000.00	02/15/23
San Diego County Credit Union	09/08/22	2.390	50,000,000.00	10/13/22
SAN FRANCISCO				
Bank of San Francisco	06/10/22	1.760	10,000,000.00	12/09/22
Bank of San Francisco	09/23/22	3.820	10,000,000.00	03/24/23
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	07/14/22	2.200	10,000,000.00	10/13/22
Meriwest Credit Union	08/10/22	2.540	10,000,000.00	11/09/22
Meriwest Credit Union	07/27/22	2.940	25,000,000.00	01/25/23
Technology Credit Union	07/08/22	1.860	100,000,000.00	10/07/22
Technology Credit Union	08/04/22	2.460	50,000,000.00	11/03/22
Technology Credit Union	08/18/22	2.620	50,000,000.00	11/17/22
Technology Credit Union	09/01/22	3.230	100,000,000.00	03/02/23
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.	09/02/22	2.870	25,000,000.00	12/02/22
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
Banc of California, N.A.	09/02/22	3.240	25,000,000.00	03/03/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SANTA ROSA				
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	08/18/22	2.670	30,000,000.00	11/17/22
Poppy Bank	08/31/22	2.860	50,000,000.00	11/30/22
Poppy Bank	06/08/22	1.700	72,000,000.00	12/07/22
Poppy Bank	09/09/22	3.380	23,000,000.00	03/10/23
SUN VALLEY				
Mission Valley Bank	5/4/2022	1.400	10,000,000.00	11/2/2022
VACAVILLE				
Travis Credit Union	07/14/22	2.720	50,000,000.00	01/12/23
Travis Credit Union	08/12/22	3.000	50,000,000.00	02/10/23
Travis Credit Union	08/17/22	3.040	25,000,000.00	02/15/23
Travis Credit Union	09/09/22	3.400	100,000,000.00	03/10/23
WALNUT CREEK				
Mechanics Bank	09/01/22	2.940	1,000,000.00	12/01/22
WATSONVILLE				
Santa Cruz County Bank	07/08/22	1.900	10,000,000.00	10/07/22
Santa Cruz County Bank	08/11/22	2.590	10,000,000.00	11/10/22
TOTAL TIME DEPOSITS SEPTEMBER 2022			4,909,000,000.00	

BANK DEMAND DEPOSITS SEPTEMBER 2022 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>INTEREST BEARING BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	335,680	\$	1,130,000	\$	7,660,631
2		349,283		950,000		7,594,659
3		349,283		950,000		7,594,659
4		349,283		950,000		7,594,659
5		349,283		950,000		7,594,659
6		313,174		875,000		7,373,036
7		336,836		840,000		6,932,627
8		345,250		880,000		7,422,280
9		337,755		1,034,000		9,553,623
10		337,755		1,034,000		9,553,623
11		337,755		1,034,000		9,553,623
12		338,000		945,000		9,724,192
13		343,779		930,000		7,082,921
14		369,913		810,000		10,399,454
15		304,346		975,000		7,510,621
16		330,855		850,000		7,670,672
17		330,855		850,000		7,670,672
18		330,855		850,000		7,670,672
19		368,801		825,000		7,501,422
20		374,407		1,110,000		7,148,591
21		309,577		875,000		7,705,287
22		346,853		890,000		7,552,068
23		321,446		900,000		7,672,430
24		321,446		900,000		7,672,430
25		321,446		900,000		7,672,430
26		377,910		815,000		7,182,303
27		350,918		900,000		6,700,935
28		347,202		845,000		6,815,267
29		342,438		820,000		7,153,874
30		354,755		825,000		6,924,838
AVERAGE DOLLAR DAYS		\$340,905 <u>a/</u>		\$914,733 <u>b/</u>		

a/ The prescribed bank balance for September was \$345,797. This consisted of \$241,757 in compensating balances for services, balances for uncollected funds of \$104,716 and a deduction of \$676 for September 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**

1879

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on September 21, 2022, has determined and designated the amount of money available for deposit and investment as of September 9, 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 \$ 242,000,000

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)	9/19/2022	9/23/2022	\$ 2,590,050,000	\$ 2,426,900,000	\$ 4,714,000,000	\$ 7,140,900,000
(2)	9/26/2022	9/30/2022	\$ (5,748,050,000)	\$ (3,321,150,000)	\$ 4,714,000,000	\$ 1,392,850,000
(3)	10/3/2022	10/7/2022	\$ (7,379,550,000)	\$ (10,700,700,000)	\$ 4,714,000,000	\$ (5,986,700,000)
(4)	10/10/2022	10/14/2022	\$ 1,072,850,000	\$ (9,627,850,000)	\$ 4,714,000,000	\$ (4,913,850,000)
(5)	10/17/2022	10/21/2022	\$ 2,267,950,000	\$ (7,359,900,000)	\$ 4,714,000,000	\$ (2,645,900,000)

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 \$ 242,000,000.

Dated: September 21, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of October 31, 2022
Attachment XVIII

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
11/03/22	CANTOR FITZGERALD & CO	933638115	FEDERAL FARM 5.200 11/03/25 '23	5.200	11/03/25	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
PSI Non-Trading Total							\$25,000,000.00	\$25,000,000.00	\$0.00

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
11/03/22	PIPER SANDLER COMPANIES	932316983	FHLBANKS 5.200 11/03/25 '23	5.200	11/03/25	100.000	\$34,000,000.00	\$34,000,000.00	\$0.00
11/03/22	PIPER SANDLER COMPANIES	932316984	FHLBANKS 5.200 11/03/25 '23	5.200	11/03/25	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
11/14/22	PIPER SANDLER COMPANIES	941898663	FREDDIE MAC 5.210 11/14/25 '23 MTN	5.210	11/14/25	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
SPI Total							\$134,000,000.00	\$134,000,000.00	\$0.00
Grand Total							\$159,000,000.00	\$159,000,000.00	\$0.00