

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR DECEMBER 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 DECEMBER 2022

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- 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

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REPORT OF INVESTMENTS FOR DECEMBER 2022

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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 DECEMBER 31, 2022**

SCHEDULE A

| <u>PORTFOLIO PROFILE</u> | <u>Pooled Surplus Investments</u> | <u>Specific Purpose Investments</u> |
|--|---|---|
| Inventory Balance at 12/31/22 | | |
| At Cost | \$ 53,243,534,348 | \$ 305,713,302 |
| At Market | \$ 50,512,279,305 | \$ 281,853,624 |
| Repurchase Agreements | \$ - | \$ - |
| Reverse Repurchase Agreements | \$ - | \$ - |
| Composition by Security Type: | | |
| Certificates of Deposit | 3.38% | 0.00% |
| United States Government and Agency Obligations | 71.89% | 85.85% |
| Bankers Acceptances | 0.00% | 0.00% |
| Commercial Paper | 24.65% | 0.00% |
| Municipal Obligations | 0.06% | 0.81% |
| Corporate and Deposit Notes | 0.02% | 0.00% |
| Repurchase Agreements | 0.00% | 0.00% |
| Asset-Backed | 0.00% | 0.00% |
| Other | 0.00% | 13.34% |
| 1-60 days | 33.28% | 13.34% |
| 61 days-1 year | 30.16% | 1.68% |
| Over 1 year | 36.56% | 84.98% |
| Weighted Average Days to Maturity | 790 | |

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF DECEMBER 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 December 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 | 24.65% |
| Corporate and Deposit Notes | A+ | A1 | - | 0.02% |
| Municipals: | | | | |
| Los Angeles County Securities | AA+ | Aa2 | AA+ | 0.01% |
| State of California Municipal Bond | AA- | Aa2 | AA | 0.05% |
| Negotiable Certificates of Deposit | A-1 | P-1 | F1 | 3.38% |
| U.S. Agency Securities | AA+ | Aaa | AAA | 52.38% |
| U.S. Treasury Securities: | | | | |
| U.S. Treasury Notes | AA+ | Aaa | AAA | 5.34% |
| U.S. Treasury Bills | AA+ | Aaa | AAA | 14.17% |
| | | | | <u>100.00%</u> |
| <u>SPI</u> | | | | |
| Local Agency Investment Fund | Not Rated | Not Rated | Not Rated | 13.34% |
| Corporate and Deposit Notes | - | - | - | 0.00% |
| Los Angeles County Securities | AAA | Aa2 | AA+ | 0.81% |
| Negotiable Certificates of Deposit | - | - | - | 0.00% |
| U.S. Agency Securities | AA+ | Aaa | AAA | 71.51% |
| U.S. Treasury Securities: | | | | |
| U.S. Treasury Notes | AA+ | Aaa | AAA | 13.05% |
| U.S. Treasury Bills | AA+ | Aaa | AAA | 1.29% |
| | | | | <u>100.00%</u> |

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

SCHEDULE B

**TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO**

| | |
|---|-------------------|
| Investment Balance 12/31/22 | \$ 53,243,534,348 |
| Market Value at 12/31/22 | \$ 50,512,279,305 |
| Average Daily Balance | \$ 51,113,954,268 |
| 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 | \$ 137,471,581 |
| Earnings for the Past 12 Months | \$ 671,295,283 |
| Earnings Rate for the Month | 3.15% |

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

SCHEDULE C

| <u>Bank Name</u> | <u>Balance</u> |
|------------------------------------|--------------------------|
| Bank of America - Concentration | \$ 41,698,651.34 |
| Bank of the West - Concentration | \$ 122,627,954.60 (A) |
| Citibank - Concentration | \$ 11,764.20 |
| JP Morgan Chase - Concentration | \$ 104,424,337.82 (B) |
| Union Bank- Concentration | \$ 528,949.59 |
| Wells Fargo - Concentration | \$ <u>-</u> |
| Total Ledger Balance for all Banks | <u>\$ 269,291,657.55</u> |

(A) \$113.16 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 DECEMBER 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 December 2022

| | | |
|---|----|-------------------|
| Total Deposits | \$ | 14,007,590,594.09 |
| Total Disbursements | \$ | 7,700,686,864.63 |
| Discretionary Funds Liquidity Withdrawal Ratio: | | |
| As of December 31, 2022 | | 1.70 |

Six-Month Cash Availability Projection:

| <u>Month</u> | <u>Investment</u> | <u>Deposits</u> | <u>Disbursements</u> | <u>Cumulative</u> |
|--------------|----------------------|----------------------|----------------------|-----------------------|
| | <u>Maturities</u> | | | <u>Available Cash</u> |
| January | \$ 10,445,990,000.00 | \$ 4,264,200,000.00 | \$ 8,014,400,000.00 | \$ 6,695,790,000.00 |
| February | \$ 7,537,059,000.00 | \$ 4,836,800,000.00 | \$ 6,341,900,000.00 | \$ 12,727,749,000.00 |
| March | \$ 7,993,322,000.00 | \$ 6,643,600,000.00 | \$ 6,470,200,000.00 | \$ 20,894,471,000.00 |
| April | \$ 3,070,059,000.00 | \$ 10,263,900,000.00 | \$ 6,575,000,000.00 | \$ 27,653,430,000.00 |
| May | \$ 1,450,307,000.00 | \$ 3,894,600,000.00 | \$ 7,128,200,000.00 | \$ 25,870,137,000.00 |
| June | \$ 3,015,862,000.00 | \$ 4,994,200,000.00 | \$ 7,281,800,000.00 | \$ 26,598,399,000.00 |

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 December 2022, the Treasurer placed \$719 million in the Bank of the West Money Market Plus Account and \$300.17 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$113.16 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 DECEMBER 2022
COMPLIANCE REPORT

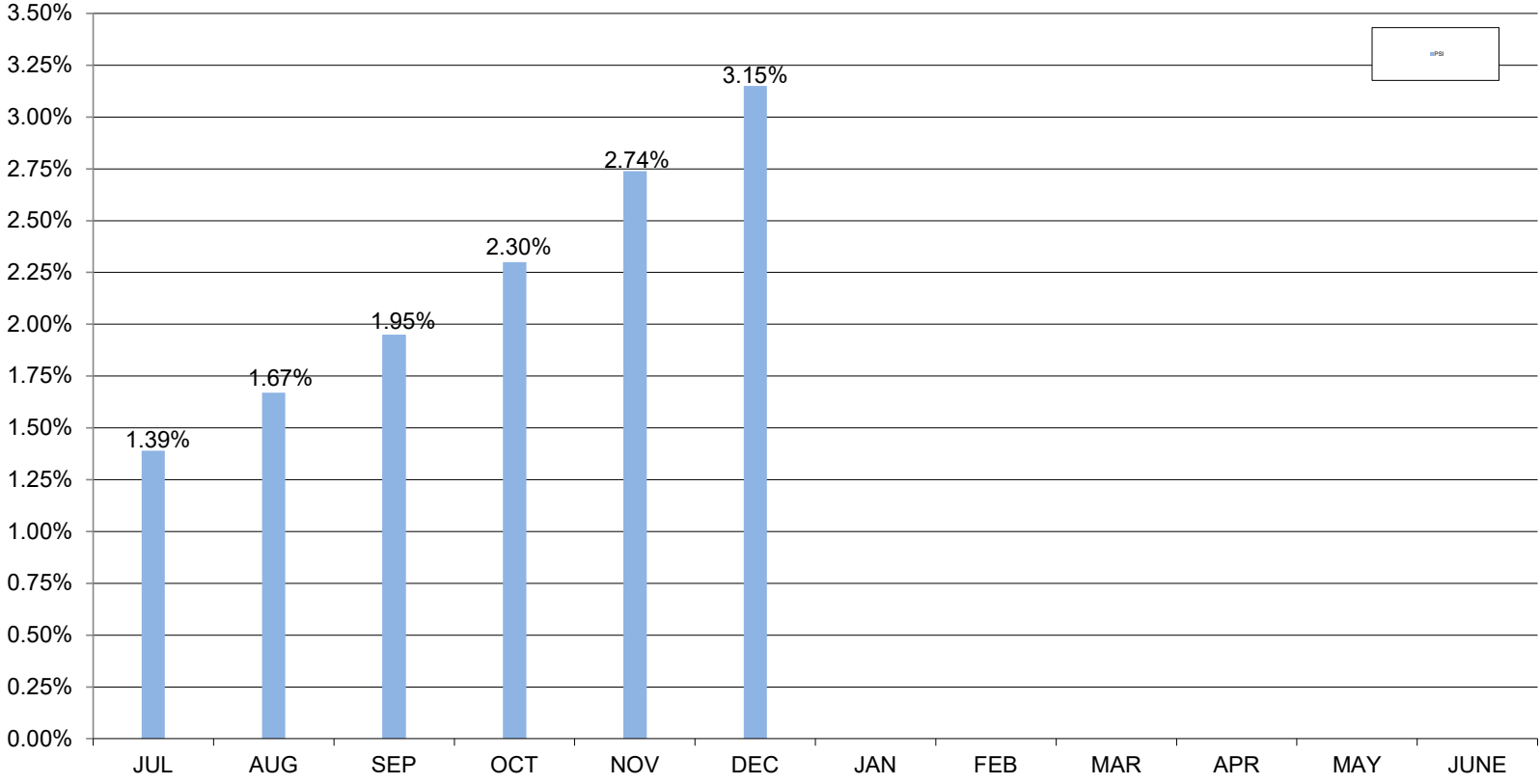
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of December 2022

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH DECEMBER 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> |
| 12/1/2022 | \$ 46,884,620,631.79 | \$ 296,054,318.38 |
| 12/2/2022 | 47,153,512,680.49 | 295,675,033.56 |
| 12/3/2022 | 47,156,334,181.97 | 295,675,748.73 |
| 12/4/2022 | 47,159,155,683.45 | 295,676,463.92 |
| 12/5/2022 | 46,942,367,128.66 | 305,695,354.20 |
| 12/6/2022 | 47,348,751,152.08 | 305,696,044.49 |
| 12/7/2022 | 47,661,263,913.00 | 305,696,734.78 |
| 12/8/2022 | 50,080,313,722.90 | 305,697,425.07 |
| 12/9/2022 | 51,082,188,622.98 | 305,698,115.36 |
| 12/10/2022 | 51,085,533,783.91 | 305,698,805.64 |
| 12/11/2022 | 51,088,878,944.85 | 305,699,495.93 |
| 12/12/2022 | 51,700,215,888.95 | 305,700,186.22 |
| 12/13/2022 | 52,240,524,961.34 | 305,700,876.50 |
| 12/14/2022 | 52,745,689,887.90 | 305,701,566.78 |
| 12/15/2022 | 52,589,837,391.03 | 305,702,257.06 |
| 12/16/2022 | 52,614,537,123.04 | 305,702,947.35 |
| 12/17/2022 | 52,618,090,743.95 | 305,703,637.64 |
| 12/18/2022 | 52,621,644,364.87 | 305,704,327.93 |
| 12/19/2022 | 52,597,442,492.72 | 305,705,018.21 |
| 12/20/2022 | 51,449,014,561.35 | 305,705,708.50 |
| 12/21/2022 | 51,627,634,512.19 | 305,706,398.79 |
| 12/22/2022 | 51,505,595,675.23 | 305,707,089.08 |
| 12/23/2022 | 52,379,260,607.70 | 305,707,779.36 |
| 12/24/2022 | 52,382,864,579.06 | 305,708,469.65 |
| 12/25/2022 | 52,386,468,550.42 | 305,709,159.93 |
| 12/26/2022 | 52,390,072,521.79 | 305,709,850.21 |
| 12/27/2022 | 52,590,719,562.81 | 305,710,540.51 |
| 12/28/2022 | 53,928,976,559.32 | 305,711,230.80 |
| 12/29/2022 | 54,037,744,907.28 | 305,711,921.08 |
| 12/30/2022 | 53,239,792,621.91 | 305,712,611.36 |
| 12/31/2022 | 53,243,534,347.64 | 305,713,301.64 |
| | <u>\$ 51,113,954,267.95</u> | <u>\$ 304,422,529.63</u> |

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

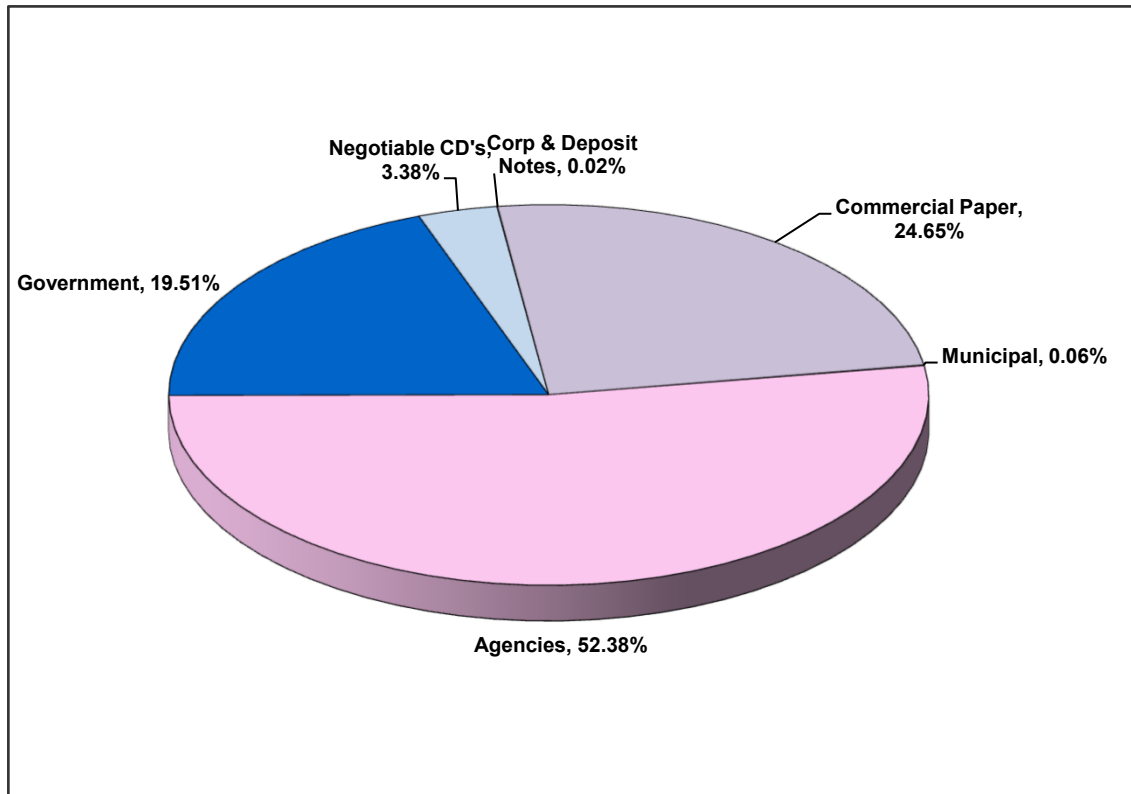


LOS ANGELES COUNTY TREASURER
PSI COMPOSITION
AS OF DECEMBER 31, 2022
ATTACHMENT VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

| <u>Entity</u> | <u>Non-Discretionary</u> | <u>Discretionary</u> |
|---|--------------------------|----------------------|
| Consolidated School Districts | 44.38% | |
| Los Angeles County and Related Entities | 48.70% | |
| Consolidated Sanitation Districts | | 1.85% |
| Metropolitan Transportation Authority | | 1.37% |
| Miscellaneous Agencies Pooled Investments | | 1.24% |
| South Coast Air Quality Management District | | 2.25% |
| Miscellaneous | | 0.01% |
| Subtotal | <u>93.08%</u> | <u>6.72%</u> |
| County Bond Proceeds and Repayment Funds | | 0.20% |
| Grand Total | <u>93.08%</u> | <u>6.92%</u> |

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



| | <u>In Thousands</u> |
|----------------------|------------------------------------|
| Negotiable CD's | 1,800,000 |
| Corp & Deposit Notes | 10,994 |
| Bankers Acceptance | - |
| Commercial Paper | 13,126,527 |
| Municipal | 28,673 |
| Agencies | 27,889,058 |
| Other | - |
| Government | <u>10,388,282</u> |
| Total | <u><u>\$ 53,243,534</u></u> |

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: DECEMBER 1, 2022 TO DECEMBER 31, 2022
ATTACHMENT VIII

| Account | Original Trs ID | Description | Settle Date | Maturity Date | Rate | PAR | Principal | Accr Interest | Broker/Dealer |
|---------|-----------------|------------------------------------|-------------|---------------|---------|---------------|---------------|---------------|--|
| NTRD | 944243624 | FREDDIE MAC 5.160 12/08/25 '23 MTN | 12/08/2022 | 12/08/2025 | 5.16000 | 25,000,000.00 | 25,000,000.00 | 0.00 | TRUIST SECURITIES, INC. |
| NTRD | 944765043 | FREDDIE MAC 5.200 12/12/25 '23 MTN | 12/12/2022 | 12/12/2025 | 5.20000 | 25,000,000.00 | 25,000,000.00 | 0.00 | UBS SECURITIES LLC |
| NTRD | 949025784 | FREDDIE MAC 5.140 12/13/24 '23 MTN | 12/13/2022 | 12/13/2024 | 5.14000 | 25,000,000.00 | 25,000,000.00 | 0.00 | MORGAN STANLEY & CO LLC. |
| NTRD | 950310641 | FHLBANKS D NOTE 03/03/23 | 12/02/2022 | 03/03/2023 | 4.37800 | 50,000,000.00 | 49,446,669.44 | 0.00 | BANCROFT CAPITAL, LLC |
| NTRD | 950310642 | FHLBANKS D NOTE 03/09/23 | 12/01/2022 | 03/09/2023 | 4.36500 | 34,933,000.00 | 34,517,908.63 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 950310644 | FHLBANKS D NOTE 03/08/23 | 12/01/2022 | 03/08/2023 | 4.36500 | 50,000,000.00 | 49,411,937.50 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 950310645 | FHLBANKS D NOTE 03/07/23 | 12/01/2022 | 03/07/2023 | 4.36500 | 50,000,000.00 | 49,418,000.00 | 0.00 | RBC CAPITAL MARKETS, LLC |
| NTRD | 950310647 | FHLBANKS D NOTE 03/08/23 | 12/01/2022 | 03/08/2023 | 4.36500 | 50,000,000.00 | 49,411,937.50 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 951496857 | FHLBANKS D NOTE 03/10/23 | 12/02/2022 | 03/10/2023 | 4.37500 | 50,000,000.00 | 49,404,513.89 | 0.00 | SIEBERT WILLIAMS SHANK & CO. LLC |
| NTRD | 951496858 | FHLBANKS D NOTE 03/10/23 | 12/02/2022 | 03/10/2023 | 4.37500 | 50,000,000.00 | 49,404,513.89 | 0.00 | SIEBERT WILLIAMS SHANK & CO. LLC |
| NTRD | 951496863 | FHLBANKS D NOTE 02/27/23 | 12/02/2022 | 02/27/2023 | 4.35000 | 50,000,000.00 | 49,474,375.00 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 951496864 | FHLBANKS D NOTE 02/27/23 | 12/02/2022 | 02/27/2023 | 4.35000 | 50,000,000.00 | 49,474,375.00 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 951970045 | FHLBANKS D NOTE 02/15/23 | 12/05/2022 | 02/15/2023 | 4.12500 | 50,000,000.00 | 49,587,500.00 | 0.00 | DAIWA CAPITAL MARKETS AMERICA INC. |
| NTRD | 951970046 | FHLBANKS D NOTE 12/20/22 MATD | 12/05/2022 | 12/20/2022 | 3.45000 | 50,000,000.00 | 49,928,125.00 | 0.00 | BANCROFT CAPITAL, LLC |
| NTRD | 951970049 | FHLBANKS D NOTE 02/15/23 | 12/05/2022 | 02/15/2023 | 4.12500 | 42,307,000.00 | 41,957,967.25 | 0.00 | DAIWA CAPITAL MARKETS AMERICA INC. |
| NTRD | 951970050 | FHLBANKS D NOTE 12/20/22 MATD | 12/05/2022 | 12/20/2022 | 3.45000 | 50,000,000.00 | 49,928,125.00 | 0.00 | BANCROFT CAPITAL, LLC |
| NTRD | 952474291 | FHLBANKS D NOTE 03/13/23 | 12/06/2022 | 03/13/2023 | 4.38500 | 50,000,000.00 | 49,409,243.06 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 952474293 | FHLBANKS D NOTE 03/13/23 | 12/06/2022 | 03/13/2023 | 4.38500 | 50,000,000.00 | 49,409,243.06 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 952474294 | FHLBANKS D NOTE 03/17/23 | 12/06/2022 | 03/17/2023 | 4.40500 | 50,000,000.00 | 49,382,076.39 | 0.00 | MORGAN STANLEY & CO LLC. |
| NTRD | 953965426 | FHLBANKS D NOTE 04/14/23 | 12/08/2022 | 04/14/2023 | 4.49500 | 50,000,000.00 | 49,207,131.94 | 0.00 | MORGAN KEEGAN & COMPANY, INC. |
| NTRD | 953965428 | FEDERAL FARM D NOTE 08/08/23 | 12/08/2022 | 08/08/2023 | 4.62000 | 50,000,000.00 | 48,440,750.00 | 0.00 | LOOP CAPITAL MARKETS, LLC |
| NTRD | 953965431 | FHLBANKS D NOTE 04/14/23 | 12/08/2022 | 04/14/2023 | 4.49500 | 50,000,000.00 | 49,207,131.94 | 0.00 | MORGAN KEEGAN & COMPANY, INC. |
| NTRD | 953965434 | FHLBANKS D NOTE 04/14/23 | 12/08/2022 | 04/14/2023 | 4.49500 | 50,000,000.00 | 49,207,131.94 | 0.00 | MORGAN KEEGAN & COMPANY, INC. |
| NTRD | 953965436 | FHLBANKS D NOTE 04/03/23 | 12/08/2022 | 04/03/2023 | 4.48000 | 50,000,000.00 | 49,278,222.22 | 0.00 | SIEBERT WILLIAMS SHANK & CO. LLC |
| NTRD | 953965438 | FHLBANKS D NOTE 04/03/23 | 12/08/2022 | 04/03/2023 | 4.48000 | 50,000,000.00 | 49,278,222.22 | 0.00 | SIEBERT WILLIAMS SHANK & CO. LLC |
| NTRD | 953965439 | FHLBANKS D NOTE 03/17/23 | 12/08/2022 | 03/17/2023 | 4.40000 | 38,000,000.00 | 37,540,200.00 | 0.00 | BANCROFT CAPITAL, LLC |
| NTRD | 953965450 | FHLBANKS D NOTE 04/03/23 | 12/08/2022 | 04/03/2023 | 4.48000 | 50,000,000.00 | 49,278,222.22 | 0.00 | SIEBERT WILLIAMS SHANK & CO. LLC |
| NTRD | 953965463 | FHLBANKS D NOTE 04/03/23 | 12/08/2022 | 04/03/2023 | 4.48000 | 50,000,000.00 | 49,278,222.22 | 0.00 | SIEBERT WILLIAMS SHANK & CO. LLC |
| NTRD | 953965467 | FEDERAL FARM D NOTE 08/08/23 | 12/08/2022 | 08/08/2023 | 4.62000 | 50,000,000.00 | 48,440,750.00 | 0.00 | LOOP CAPITAL MARKETS, LLC |
| NTRD | 954528372 | FEDERAL FARM D NOTE 06/09/23 | 12/09/2022 | 06/09/2023 | 4.62000 | 40,000,000.00 | 39,065,733.33 | 0.00 | FTN FINANCIAL CAPITAL MARKETS |
| NTRD | 955074900 | FEDERAL FARM D NOTE 10/24/23 | 12/12/2022 | 10/24/2023 | 4.63000 | 50,000,000.00 | 47,967,944.44 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 955074901 | FEDERAL FARM D NOTE 06/12/23 | 12/12/2022 | 06/12/2023 | 4.60000 | 50,000,000.00 | 48,837,222.22 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 955074905 | FEDERAL FARM D NOTE 10/24/23 | 12/12/2022 | 10/24/2023 | 4.63000 | 50,000,000.00 | 47,967,944.44 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 955084906 | FREDDIE MAC 5.150 12/26/25 '23 MTN | 12/28/2022 | 12/26/2025 | 5.15000 | 25,000,000.00 | 25,000,000.00 | 0.00 | FTN FINANCIAL CAPITAL MARKETS |
| NTRD | 955084907 | FREDDIE MAC 5.130 12/29/25 '23 MTN | 12/29/2022 | 12/29/2025 | 5.13000 | 25,000,000.00 | 25,000,000.00 | 0.00 | TRUIST SECURITIES, INC. |
| NTRD | 955766854 | FEDERAL FARM D NOTE 06/16/23 | 12/13/2022 | 06/16/2023 | 4.56000 | 50,000,000.00 | 48,828,333.33 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 956307623 | FEDERAL FARM D NOTE 06/20/23 | 12/14/2022 | 06/20/2023 | 4.55000 | 50,000,000.00 | 48,811,944.44 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 956307628 | FEDERAL FARM 5.330 12/20/27 '23 | 12/20/2022 | 12/20/2027 | 5.33000 | 25,000,000.00 | 25,000,000.00 | 0.00 | MORGAN STANLEY & CO LLC. |
| NTRD | 956330463 | FREDDIE MAC 5.050 09/26/25 '23 MTN | 12/28/2022 | 09/26/2025 | 5.05000 | 25,000,000.00 | 25,000,000.00 | 0.00 | RBC CAPITAL MARKETS, LLC |
| NTRD | 956934711 | FREDDIE MAC 5.120 12/26/25 '23 MTN | 12/28/2022 | 12/26/2025 | 5.12000 | 25,000,000.00 | 25,000,000.00 | 0.00 | MORGAN KEEGAN & COMPANY, INC. |
| NTRD | 956934712 | FREDDIE MAC 5.100 03/27/26 '23 MTN | 12/28/2022 | 03/27/2026 | 5.10000 | 25,000,000.00 | 25,000,000.00 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 958267214 | FEDERAL FARM D NOTE 07/11/23 | 12/16/2022 | 07/11/2023 | 4.57000 | 50,000,000.00 | 48,686,125.00 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 958282461 | FREDDIE MAC 5.150 12/29/25 '23 MTN | 12/28/2022 | 12/29/2025 | 5.15000 | 25,000,000.00 | 25,000,000.00 | 0.00 | DAIWA CAPITAL MARKETS AMERICA INC. |
| NTRD | 960234242 | FREDDIE MAC 5.150 12/29/25 '23 MTN | 12/28/2022 | 12/29/2025 | 5.15000 | 25,000,000.00 | 25,000,000.00 | 0.00 | STIFEL, NICOLAUS & COMPANY, INC. |
| NTRD | 962042876 | FREDDIE MAC 5.120 12/29/25 '23 MTN | 12/28/2022 | 12/29/2025 | 5.12000 | 25,000,000.00 | 25,000,000.00 | 0.00 | KEYBANC CAPITAL MARKETS INC. |
| NTRD | 962108960 | FREDDIE MAC 5.170 12/29/25 '23 MTN | 12/28/2022 | 12/29/2025 | 5.17000 | 25,000,000.00 | 25,000,000.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 962648075 | FHLBANKS D NOTE 01/05/23 | 12/23/2022 | 01/05/2023 | 3.85000 | 50,000,000.00 | 49,930,486.11 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 962648081 | FHLBANKS D NOTE 01/05/23 | 12/23/2022 | 01/05/2023 | 3.85000 | 50,000,000.00 | 49,930,486.11 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 963302251 | FREDDIE MAC D NOTE 01/30/23 | 12/27/2022 | 01/30/2023 | 4.00000 | 50,000,000.00 | 49,811,111.11 | 0.00 | UBS SECURITIES LLC |
| NTRD | 963302257 | FREDDIE MAC D NOTE 01/31/23 | 12/27/2022 | 01/31/2023 | 4.00000 | 50,000,000.00 | 49,805,555.56 | 0.00 | UBS SECURITIES LLC |
| NTRD | 964574293 | FEDERAL FARM D NOTE 06/30/23 | 12/28/2022 | 06/30/2023 | 4.62000 | 20,000,000.00 | 19,527,733.33 | 0.00 | MIZUHO SEC. LLC |

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

| Account | Original Trs ID | Description | Settle Date | Maturity Date | Rate | PAR | Principal | Accr Interest | Broker/Dealer |
|-----------------------|-----------------|----------------------------------|-------------|---------------|---------|-------------------------|-------------------------|---------------|------------------------------------|
| NTRD | 964574297 | FEDERAL FARM D NOTE 07/03/23 | 12/28/2022 | 07/03/2023 | 4.62000 | 20,000,000.00 | 19,520,033.33 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 964574300 | FEDERAL FARM D NOTE 06/30/23 | 12/28/2022 | 06/30/2023 | 4.65000 | 30,000,000.00 | 29,287,000.00 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 964574303 | FEDERAL FARM D NOTE 07/03/23 | 12/28/2022 | 07/03/2023 | 4.65000 | 30,000,000.00 | 29,275,375.00 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 965099330 | FREDDIE MAC D NOTE 12/30/22 MATD | 12/29/2022 | 12/30/2022 | 3.50000 | 31,490,000.00 | 31,486,938.47 | 0.00 | J.P. MORGAN SECURITIES LLC |
| AGENCIES TOTAL | | | | | | 2,261,730,000.00 | 2,232,462,461.53 | 0.00 | |
| NTRD | 950310646 | SVNSKA HNDLSB NY 4.450 03/06/23 | 12/01/2022 | 03/06/2023 | 4.45000 | 50,000,000.00 | 50,000,000.00 | 0.00 | TULLETT PREBON FINANCIAL SVCS LLC |
| NTRD | 951970047 | SVNSKA HNDLSB NY 4.450 03/08/23 | 12/05/2022 | 03/08/2023 | 4.45000 | 50,000,000.00 | 50,000,000.00 | 0.00 | TULLETT PREBON FINANCIAL SVCS LLC |
| NTRD | 953370994 | BMO 4.600 03/15/23 | 12/07/2022 | 03/15/2023 | 4.60000 | 50,000,000.00 | 50,000,000.00 | 0.00 | TULLETT PREBON FINANCIAL SVCS LLC |
| NTRD | 954452679 | WESTPAC BK NY 5.100 06/20/23 | 12/08/2022 | 06/20/2023 | 5.10000 | 50,000,000.00 | 50,000,000.00 | 0.00 | TULLETT PREBON FINANCIAL SVCS LLC |
| NTRD | 954452680 | WESTPAC BK NY 5.100 06/20/23 | 12/08/2022 | 06/20/2023 | 5.10000 | 50,000,000.00 | 50,000,000.00 | 0.00 | TULLETT PREBON FINANCIAL SVCS LLC |
| NTRD | 954528381 | SVNSKA HNDLSB NY 4.500 03/15/23 | 12/09/2022 | 03/15/2023 | 4.50000 | 50,000,000.00 | 50,000,000.00 | 0.00 | UBS SECURITIES LLC |
| NTRD | 956307630 | ANZ NY BRH 4.800 06/12/23 | 12/14/2022 | 06/12/2023 | 4.80000 | 50,000,000.00 | 50,000,000.00 | 0.00 | TULLETT PREBON FINANCIAL SVCS LLC |
| NTRD | 956307636 | ANZ NY BRH 4.800 06/12/23 | 12/14/2022 | 06/12/2023 | 4.80000 | 50,000,000.00 | 50,000,000.00 | 0.00 | TULLETT PREBON FINANCIAL SVCS LLC |
| NTRD | 956930951 | NORDEA BK NY 4.780 05/15/23 | 12/15/2022 | 05/15/2023 | 4.78000 | 50,000,000.00 | 50,000,000.00 | 0.00 | TULLETT PREBON FINANCIAL SVCS LLC |
| NTRD | 959067538 | BMO 4.550 03/17/23 | 12/19/2022 | 03/17/2023 | 4.55000 | 50,000,000.00 | 50,000,000.00 | 0.00 | TULLETT PREBON FINANCIAL SVCS LLC |
| NTRD | 960967092 | NORDEA BK NY 4.730 05/19/23 | 12/21/2022 | 05/19/2023 | 4.73000 | 50,000,000.00 | 50,000,000.00 | 0.00 | TULLETT PREBON FINANCIAL SVCS LLC |
| NTRD | 960973384 | ROYAL BANK OF CANADA NEW YORK BR | 12/23/2022 | 06/16/2023 | 5.02000 | 50,000,000.00 | 50,000,000.00 | 0.00 | RBC CAPITAL MARKETS, LLC |
| NTRD | 960973385 | ROYAL BANK OF CANADA NEW YORK BR | 12/23/2022 | 06/16/2023 | 5.02000 | 50,000,000.00 | 50,000,000.00 | 0.00 | RBC CAPITAL MARKETS, LLC |
| NTRD | 962042873 | CREDIT AGRI NY 4.520 03/17/23 | 12/22/2022 | 03/17/2023 | 4.52000 | 50,000,000.00 | 50,000,000.00 | 0.00 | DAIWA CAPITAL MARKETS AMERICA INC. |
| CDS TOTAL | | | | | | 700,000,000.00 | 700,000,000.00 | 0.00 | |
| NTRD | 950310640 | JOHNSON&JOHNSON 03/15/23 | 12/01/2022 | 03/15/2023 | 4.36000 | 50,000,000.00 | 49,370,222.22 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 950310643 | SHEFFIELD RECEIV 03/06/23 | 12/01/2022 | 03/06/2023 | 4.69000 | 50,000,000.00 | 49,381,180.56 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 950333421 | ATLANTIC AST SEC 03/03/23 | 12/01/2022 | 03/03/2023 | 4.59000 | 25,000,000.00 | 24,706,750.00 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 950333422 | ATLANTIC AST SEC 03/07/23 | 12/01/2022 | 03/07/2023 | 4.59000 | 50,000,000.00 | 49,388,000.00 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 951496855 | AUTOBAHN FUND 02/21/23 | 12/02/2022 | 02/21/2023 | 4.45000 | 50,000,000.00 | 49,499,375.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 951496856 | CREDIT AGRI NY 12/20/22 MATD | 12/02/2022 | 02/21/2023 | 3.79000 | 50,000,000.00 | 49,905,250.00 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 951496860 | CANCARA ASSETSEC 02/24/23 | 12/05/2022 | 02/24/2023 | 4.50000 | 21,400,000.00 | 21,183,325.00 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 951496861 | CREDIT AGRI NY 12/20/22 MATD | 12/02/2022 | 12/20/2022 | 3.79000 | 20,000,000.00 | 19,962,100.00 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 951496862 | AUTOBAHN FUND 02/21/23 | 12/02/2022 | 02/21/2023 | 4.45000 | 50,000,000.00 | 49,499,375.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 951508264 | THUNDER BAY FDG 03/07/23 | 12/06/2022 | 03/07/2023 | 4.57000 | 25,000,000.00 | 24,711,201.39 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 951970048 | MONT BLANC CAPTL 03/06/23 | 12/05/2022 | 03/06/2023 | 4.60000 | 45,000,000.00 | 44,476,750.00 | 0.00 | MORGAN STANLEY & CO LLC. |
| NTRD | 951988493 | THUNDER BAY FDG 03/09/23 | 12/08/2022 | 03/09/2023 | 4.58000 | 50,000,000.00 | 49,421,138.89 | 0.00 | RBC CAPITAL MARKETS, LLC |
| NTRD | 951988494 | THUNDER BAY FDG 03/09/23 | 12/08/2022 | 03/09/2023 | 4.58000 | 50,000,000.00 | 49,421,138.89 | 0.00 | RBC CAPITAL MARKETS, LLC |
| NTRD | 951991982 | CANCARA ASSETSEC 02/24/23 | 12/05/2022 | 02/24/2023 | 4.50000 | 28,600,000.00 | 28,310,425.00 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 951991983 | CANCARA ASSETSEC 02/24/23 | 12/05/2022 | 02/24/2023 | 4.50000 | 21,140,000.00 | 20,925,957.50 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 952474283 | ATLANTIC AST SEC 03/09/23 | 12/06/2022 | 03/09/2023 | 4.60000 | 50,000,000.00 | 49,405,833.33 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 952474284 | TD 03/10/23 | 12/06/2022 | 03/10/2023 | 4.38000 | 50,000,000.00 | 49,428,166.67 | 0.00 | LOOP CAPITAL MARKETS, LLC |
| NTRD | 952474285 | JOHNSON&JOHNSON 03/10/23 | 12/06/2022 | 03/10/2023 | 4.35000 | 50,000,000.00 | 49,432,083.33 | 0.00 | SIEBERT WILLIAMS SHANK & CO. LLC |
| NTRD | 952474286 | CREDIT AGRI NY 02/21/23 | 12/06/2022 | 02/21/2023 | 4.33000 | 50,000,000.00 | 49,536,930.56 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 952474287 | JOHNSON&JOHNSON 03/21/23 | 12/06/2022 | 03/21/2023 | 4.43000 | 50,000,000.00 | 49,353,958.33 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 952474288 | FAYETE AST SECUR 03/21/23 | 12/06/2022 | 03/21/2023 | 4.69000 | 20,439,000.00 | 20,159,411.51 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 952474289 | TD 03/10/23 | 12/06/2022 | 03/10/2023 | 4.38000 | 50,000,000.00 | 49,428,166.67 | 0.00 | LOOP CAPITAL MARKETS, LLC |
| NTRD | 952474290 | CREDIT AGRI NY 02/21/23 | 12/06/2022 | 02/21/2023 | 4.33000 | 50,000,000.00 | 49,536,930.56 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 952474292 | JOHNSON&JOHNSON 03/21/23 | 12/06/2022 | 03/21/2023 | 4.43000 | 50,000,000.00 | 49,353,958.33 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 952474652 | TD 03/07/23 | 12/06/2022 | 03/07/2023 | 4.38000 | 50,000,000.00 | 49,446,416.67 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 953370995 | CRC FUNDING 04/20/23 | 12/07/2022 | 04/20/2023 | 4.82000 | 50,000,000.00 | 49,102,944.44 | 0.00 | CITIGROUP GLOBAL MRKT (HLDG) INC |
| NTRD | 953370996 | SHEFFIELD RECEIV 03/09/23 | 12/07/2022 | 03/09/2023 | 4.62000 | 50,000,000.00 | 49,409,666.67 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 953370997 | JOHNSON&JOHNSON 03/13/23 | 12/07/2022 | 03/13/2023 | 4.41000 | 50,000,000.00 | 49,412,000.00 | 0.00 | SIEBERT WILLIAMS SHANK & CO. LLC |
| NTRD | 953370999 | JOHNSON&JOHNSON 03/13/23 | 12/07/2022 | 03/13/2023 | 4.41000 | 50,000,000.00 | 49,412,000.00 | 0.00 | SIEBERT WILLIAMS SHANK & CO. LLC |
| NTRD | 953371001 | THUNDER BAY FDG 03/08/23 | 12/07/2022 | 03/08/2023 | 4.54000 | 50,000,000.00 | 49,426,194.44 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 953371002 | CRC FUNDING 04/20/23 | 12/07/2022 | 04/20/2023 | 4.82000 | 50,000,000.00 | 49,102,944.44 | 0.00 | CITIGROUP GLOBAL MRKT (HLDG) INC |

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

| Account | Original Trs ID | Description | Settle Date | Maturity Date | Rate | PAR | Principal | Accr Interest | Broker/Dealer |
|---------|-----------------|------------------------------|-------------|---------------|---------|---------------|---------------|---------------|------------------------------------|
| NTRD | 953965427 | FAYETE AST SECUR 03/08/23 | 12/08/2022 | 03/08/2023 | 4.59000 | 32,940,000.00 | 32,562,013.50 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 953965437 | JOHNSON&JOHNSON 03/07/23 | 12/08/2022 | 03/07/2023 | 4.40000 | 50,000,000.00 | 49,456,111.11 | 0.00 | LOOP CAPITAL MARKETS, LLC |
| NTRD | 953965442 | JOHNSON&JOHNSON 03/07/23 | 12/08/2022 | 03/07/2023 | 4.40000 | 50,000,000.00 | 49,456,111.11 | 0.00 | LOOP CAPITAL MARKETS, LLC |
| NTRD | 953965448 | ATLANTIC AST SEC 04/05/23 | 12/08/2022 | 04/05/2023 | 4.74000 | 50,000,000.00 | 49,223,166.67 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 953965455 | TD 03/15/23 | 12/08/2022 | 03/15/2023 | 4.38000 | 50,000,000.00 | 49,409,916.67 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 953965456 | TD 03/15/23 | 12/08/2022 | 03/15/2023 | 4.38000 | 50,000,000.00 | 49,409,916.67 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 953965457 | ATLANTIC AST SEC 04/05/23 | 12/08/2022 | 04/05/2023 | 4.74000 | 50,000,000.00 | 49,223,166.67 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 953965458 | SHEFFIELD RECEIV 03/10/23 | 12/08/2022 | 03/10/2023 | 4.61500 | 50,000,000.00 | 49,410,305.56 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 953965470 | SHEFFIELD RECEIV 03/10/23 | 12/08/2022 | 03/10/2023 | 4.61500 | 50,000,000.00 | 49,410,305.56 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 954528373 | SHEFFIELD RECEIV 04/03/23 | 12/09/2022 | 04/03/2023 | 4.64000 | 50,000,000.00 | 49,258,888.89 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 954528376 | ATLANTIC AST SEC 01/13/23 | 12/09/2022 | 01/13/2023 | 4.17000 | 26,953,000.00 | 26,843,728.05 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 954528380 | JOHNSON&JOHNSON 04/04/23 | 12/09/2022 | 04/04/2023 | 4.50000 | 50,000,000.00 | 49,275,000.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 954528382 | JOHNSON&JOHNSON 04/04/23 | 12/09/2022 | 04/04/2023 | 4.50000 | 50,000,000.00 | 49,275,000.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 954528386 | TD 03/13/23 | 12/09/2022 | 03/13/2023 | 4.38000 | 50,000,000.00 | 49,428,166.67 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 954528387 | TD 03/16/23 | 12/09/2022 | 03/16/2023 | 4.38000 | 50,000,000.00 | 49,409,916.67 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 954528389 | TD 03/13/23 | 12/09/2022 | 03/13/2023 | 4.38000 | 50,000,000.00 | 49,428,166.67 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 954528391 | TD 03/16/23 | 12/09/2022 | 03/16/2023 | 4.38000 | 50,000,000.00 | 49,409,916.67 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 955074895 | MONT BLANC CAPTL 03/13/23 | 12/12/2022 | 03/13/2023 | 4.65000 | 50,000,000.00 | 49,412,291.67 | 0.00 | MORGAN STANLEY & CO LLC. |
| NTRD | 955074896 | CAFCO 04/14/23 | 12/12/2022 | 04/14/2023 | 4.82000 | 50,000,000.00 | 49,176,583.33 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 955074899 | CAFCO 04/14/23 | 12/12/2022 | 04/14/2023 | 4.82000 | 25,000,000.00 | 24,588,291.67 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 955074902 | CRC FUNDING 04/13/23 | 12/12/2022 | 04/13/2023 | 4.82000 | 50,000,000.00 | 49,183,277.78 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 955074903 | JOHNSON&JOHNSON 04/04/23 | 12/12/2022 | 04/04/2023 | 4.45000 | 21,059,000.00 | 20,764,846.72 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 955074904 | JOHNSON&JOHNSON 04/04/23 | 12/12/2022 | 04/04/2023 | 4.45000 | 50,000,000.00 | 49,301,597.22 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 955754296 | CREDIT AGRI NY 12/22/22 MATD | 12/13/2022 | 12/22/2022 | 4.14000 | 50,000,000.00 | 49,948,250.00 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 955754301 | CREDIT AGRI NY 12/22/22 MATD | 12/13/2022 | 12/22/2022 | 4.14000 | 23,442,000.00 | 23,417,737.53 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 955766853 | SHEFFIELD RECEIV 03/15/23 | 12/13/2022 | 03/15/2023 | 4.61000 | 50,000,000.00 | 49,410,944.44 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 955766855 | CANCARA ASSETSEC 03/14/23 | 12/14/2022 | 03/14/2023 | 4.60000 | 50,000,000.00 | 49,425,000.00 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 956307624 | THUNDER BAY FDG 03/15/23 | 12/14/2022 | 03/15/2023 | 4.58000 | 50,000,000.00 | 49,421,138.89 | 0.00 | RBC CAPITAL MARKETS, LLC |
| NTRD | 956307625 | CANCARA ASSETSEC 03/14/23 | 12/15/2022 | 03/14/2023 | 4.60000 | 50,000,000.00 | 49,431,388.89 | 0.00 | MORGAN STANLEY & CO LLC. |
| NTRD | 956307626 | CREDIT AGRI NY 12/15/22 MATD | 12/14/2022 | 12/15/2022 | 3.76000 | 50,000,000.00 | 49,994,777.78 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 956307627 | CREDIT AGRI NY 12/15/22 MATD | 12/14/2022 | 12/15/2022 | 3.76000 | 50,000,000.00 | 49,994,777.78 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 956307629 | TD 03/17/23 | 12/14/2022 | 03/17/2023 | 4.37000 | 50,000,000.00 | 49,435,541.67 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 956307631 | CREDIT AGRI NY 12/15/22 MATD | 12/14/2022 | 12/15/2022 | 3.77002 | 6,983,000.00 | 6,982,268.72 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 956307632 | UNILEVER CAPITAL 02/13/23 | 12/14/2022 | 02/13/2023 | 4.37000 | 48,500,000.00 | 48,140,870.97 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 956307633 | CREDIT AGRI NY 12/15/22 MATD | 12/14/2022 | 12/15/2022 | 3.77000 | 50,000,000.00 | 49,994,763.89 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 956307634 | CREDIT AGRI NY 12/15/22 MATD | 12/14/2022 | 12/15/2022 | 3.77000 | 50,000,000.00 | 49,994,763.89 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 956307635 | CREDIT AGRI NY 12/15/22 MATD | 12/14/2022 | 12/15/2022 | 3.77000 | 50,000,000.00 | 49,994,763.89 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 956307637 | TD 03/17/23 | 12/14/2022 | 03/17/2023 | 4.37000 | 50,000,000.00 | 49,435,541.67 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 956330459 | ATLANTIC AST SEC 03/15/23 | 12/15/2022 | 03/15/2023 | 4.59000 | 40,000,000.00 | 39,541,000.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 956330460 | ATLANTIC AST SEC 03/15/23 | 12/15/2022 | 03/15/2023 | 4.59000 | 50,000,000.00 | 49,426,250.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 956330461 | CANCARA ASSETSEC 03/20/23 | 12/15/2022 | 03/20/2023 | 4.60000 | 50,000,000.00 | 49,393,055.56 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 956330462 | CANCARA ASSETSEC 03/20/23 | 12/15/2022 | 03/20/2023 | 4.60000 | 50,000,000.00 | 49,393,055.56 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 956930945 | CIESCO 06/13/23 | 12/15/2022 | 06/13/2023 | 5.03000 | 25,000,000.00 | 24,371,250.00 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 956930946 | SHEFFIELD RECEIV 03/17/23 | 12/15/2022 | 03/17/2023 | 4.59000 | 50,000,000.00 | 49,413,500.00 | 0.00 | LOOP CAPITAL MARKETS, LLC |
| NTRD | 956930947 | OLD LINE FDG 03/20/23 | 12/15/2022 | 03/20/2023 | 4.55000 | 29,000,000.00 | 28,651,798.61 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 956930949 | REGENCY MRKT 1 01/17/23 | 12/15/2022 | 01/17/2023 | 4.38000 | 34,086,000.00 | 33,949,144.71 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 956930950 | CANCARA ASSETSEC 03/15/23 | 12/15/2022 | 03/15/2023 | 4.59000 | 50,000,000.00 | 49,426,250.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 956930952 | CANCARA ASSETSEC 04/14/23 | 12/15/2022 | 04/14/2023 | 4.72000 | 50,000,000.00 | 49,213,333.33 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 956930953 | CANCARA ASSETSEC 04/14/23 | 12/15/2022 | 04/14/2023 | 4.72000 | 40,000,000.00 | 39,370,666.67 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 956934710 | UNILEVER CAPITAL 02/23/23 | 12/16/2022 | 02/23/2023 | 4.36000 | 50,000,000.00 | 49,582,166.67 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 958267213 | OLD LINE FDG 03/15/23 | 12/19/2022 | 03/15/2023 | 4.54000 | 50,000,000.00 | 49,457,722.22 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |

LOS ANGELES COUNTY TREASURER
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PURCHASE DETAIL REPORT
GROUP: POOLED SURPLUS INVESTMENTS
FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 31, 2022
ATTACHMENT VIII

| Account | Original Trs ID | Description | Settle Date | Maturity Date | Rate | PAR | Principal | Accr Interest | Broker/Dealer |
|---------|-----------------|------------------------------|-------------|---------------|---------|---------------|---------------|---------------|-------------------------------------|
| NTRD | 958267215 | AUTOBAHN FUND 02/17/23 | 12/16/2022 | 02/17/2023 | 4.40000 | 25,000,000.00 | 24,807,500.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 958267216 | CREDIT AGRI NY 12/19/22 MATD | 12/16/2022 | 12/19/2022 | 4.27000 | 50,000,000.00 | 49,982,208.33 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 958267217 | OLD LINE FDG 03/15/23 | 12/19/2022 | 03/15/2023 | 4.54000 | 50,000,000.00 | 49,457,722.22 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 958267218 | CREDIT AGRI NY 12/19/22 MATD | 12/16/2022 | 12/19/2022 | 4.27000 | 50,000,000.00 | 49,982,208.33 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 958267219 | CREDIT AGRI NY 12/19/22 MATD | 12/16/2022 | 12/19/2022 | 4.27000 | 50,000,000.00 | 49,982,208.33 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 958267220 | ATLANTIC AST SEC 02/16/23 | 12/16/2022 | 02/16/2023 | 4.37000 | 50,000,000.00 | 49,623,694.44 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 958282459 | CANCARA AST SEC 03/16/23 | 12/19/2022 | 03/16/2023 | 4.60000 | 50,000,000.00 | 49,444,166.67 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 958282460 | CANCARA AST SEC 03/16/23 | 12/19/2022 | 03/16/2023 | 4.60000 | 50,000,000.00 | 49,444,166.67 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 959058066 | FAYETE AST SECUR 03/16/23 | 12/19/2022 | 03/16/2023 | 4.60000 | 25,000,000.00 | 24,722,083.33 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 959058067 | CREDIT AGRI NY 12/20/22 MATD | 12/19/2022 | 12/20/2022 | 4.27000 | 50,000,000.00 | 49,994,069.44 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 959058068 | ATLANTIC AST SEC 03/15/23 | 12/19/2022 | 03/15/2023 | 4.58000 | 25,000,000.00 | 24,726,472.22 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 959067537 | CANCARA ASSETSEC 03/22/23 | 12/20/2022 | 03/22/2023 | 4.60000 | 50,000,000.00 | 49,412,222.22 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 959067539 | CANCARA ASSETSEC 03/22/23 | 12/20/2022 | 03/22/2023 | 4.60000 | 50,000,000.00 | 49,412,222.22 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 959068161 | TOYOTA MOTOR CRD 03/15/23 | 12/20/2022 | 03/15/2023 | 4.59000 | 50,000,000.00 | 49,458,125.00 | 0.00 | TOYOTA FINANCE (FINANCIAL) SERVICES |
| NTRD | 959068162 | TOYOTA MOTOR CRD 03/15/23 | 12/20/2022 | 03/15/2023 | 4.59000 | 50,000,000.00 | 49,458,125.00 | 0.00 | TOYOTA FINANCE (FINANCIAL) SERVICES |
| NTRD | 960201306 | CIESCO 06/20/23 | 12/20/2022 | 06/20/2023 | 5.04000 | 50,000,000.00 | 48,726,000.00 | 0.00 | CITIGROUP GLOBAL MRKT (HLDG) INC |
| NTRD | 960201310 | CANCARA ASSETSEC 03/20/23 | 12/20/2022 | 03/20/2023 | 4.52000 | 50,000,000.00 | 49,435,000.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 960201313 | JUPITER SECU 03/20/23 | 12/20/2022 | 03/20/2023 | 4.57000 | 50,000,000.00 | 49,428,750.00 | 0.00 | MORGAN STANLEY & CO LLC. |
| NTRD | 960201314 | AUTOBAHN FUND 03/15/23 | 12/20/2022 | 03/15/2023 | 4.50000 | 50,000,000.00 | 49,468,750.00 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 960201318 | CREDIT AGRI NY 03/20/23 | 12/20/2022 | 03/20/2023 | 4.44000 | 50,000,000.00 | 49,445,000.00 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 960201319 | CIESCO 06/20/23 | 12/20/2022 | 06/20/2023 | 5.04000 | 10,000,000.00 | 9,745,200.00 | 0.00 | CITIGROUP GLOBAL MRKT (HLDG) INC |
| NTRD | 960234240 | FAYETE AST SECUR 03/20/23 | 12/23/2022 | 03/20/2023 | 4.60000 | 25,000,000.00 | 24,722,083.33 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 960234241 | FAYETE AST SECUR 03/20/23 | 12/23/2022 | 03/20/2023 | 4.60000 | 50,000,000.00 | 49,444,166.67 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 960234243 | CANCARA ASSETSEC 03/27/23 | 12/23/2022 | 03/27/2023 | 4.60000 | 50,000,000.00 | 49,399,444.44 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 960234245 | CANCARA ASSETSEC 03/27/23 | 12/23/2022 | 03/27/2023 | 4.60000 | 50,000,000.00 | 49,399,444.44 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 960967088 | TD 03/22/23 | 12/21/2022 | 03/22/2023 | 4.41000 | 50,000,000.00 | 49,442,625.00 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 960967089 | CREDIT AGRI NY 12/22/22 MATD | 12/21/2022 | 12/22/2022 | 4.27000 | 50,000,000.00 | 49,994,069.44 | 0.00 | J.P. MORGAN SECURITIES LLC |
| NTRD | 960967090 | OLD LINE FDG 03/20/23 | 12/21/2022 | 03/20/2023 | 4.54000 | 49,300,000.00 | 48,746,662.28 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 960967093 | ATLANTIC AST SEC 02/16/23 | 12/21/2022 | 02/16/2023 | 4.40000 | 30,000,000.00 | 29,791,000.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 960967095 | FAYETE AST SECUR 06/20/23 | 12/21/2022 | 06/20/2023 | 5.02000 | 40,862,000.00 | 39,830,665.82 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 960967096 | SHEFFIELD RECEIV 03/16/23 | 12/21/2022 | 03/16/2023 | 4.51000 | 50,000,000.00 | 49,467,569.44 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 960973383 | FAYETE AST SECUR 03/29/23 | 12/22/2022 | 03/29/2023 | 4.61000 | 50,000,000.00 | 49,378,930.56 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 962042861 | ATLANTIC AST SEC 03/29/23 | 12/22/2022 | 03/29/2023 | 4.60000 | 50,000,000.00 | 49,380,277.78 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 962042867 | SHEFFIELD RECEIV 02/08/23 | 12/23/2022 | 02/08/2023 | 4.39000 | 50,000,000.00 | 49,713,430.56 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 962042874 | TD 03/31/23 | 12/22/2022 | 03/31/2023 | 4.42000 | 50,000,000.00 | 49,392,250.00 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 962042881 | TD 02/03/23 | 12/22/2022 | 02/03/2023 | 4.28000 | 50,000,000.00 | 49,744,388.89 | 0.00 | MISCHLER FINANCIAL GROUP INC. |
| NTRD | 962108959 | THUNDER BAY FDG 04/03/23 | 12/23/2022 | 04/03/2023 | 4.48000 | 40,000,000.00 | 39,497,244.44 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 962648076 | TD 03/22/23 | 12/23/2022 | 03/22/2023 | 4.37000 | 50,000,000.00 | 49,459,819.44 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 962648079 | TD 03/22/23 | 12/23/2022 | 03/22/2023 | 4.37000 | 50,000,000.00 | 49,459,819.44 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 962651384 | FAYETE AST SECUR 01/27/23 | 12/23/2022 | 01/27/2023 | 4.34000 | 25,000,000.00 | 24,894,513.89 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 962651385 | FAYETE AST SECUR 01/27/23 | 12/23/2022 | 01/27/2023 | 4.34000 | 50,000,000.00 | 49,789,027.78 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 962651386 | SHEFFIELD RECEIV 03/23/23 | 12/23/2022 | 03/23/2023 | 4.59000 | 50,000,000.00 | 49,426,250.00 | 0.00 | LOOP CAPITAL MARKETS, LLC |
| NTRD | 962651387 | THUNDER BAY FDG 04/05/23 | 12/23/2022 | 04/05/2023 | 4.46000 | 40,000,000.00 | 39,489,577.78 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 962651388 | THUNDER BAY FDG 04/10/23 | 12/28/2022 | 04/10/2023 | 4.50000 | 50,000,000.00 | 49,356,250.00 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 963302255 | TD 01/30/23 | 12/27/2022 | 01/30/2023 | 4.25000 | 50,000,000.00 | 49,799,305.56 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 963302262 | TD 01/30/23 | 12/27/2022 | 01/30/2023 | 4.25000 | 50,000,000.00 | 49,799,305.56 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 964574294 | CREDIT AGRI NY 12/29/22 MATD | 12/28/2022 | 12/29/2022 | 4.27000 | 50,000,000.00 | 49,994,069.44 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 964574295 | CREDIT AGRI NY 12/29/22 MATD | 12/28/2022 | 12/29/2022 | 4.27000 | 50,000,000.00 | 49,994,069.44 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 964580659 | OLD LINE FDG 04/13/23 | 12/29/2022 | 04/13/2023 | 4.48000 | 50,000,000.00 | 49,346,666.67 | 0.00 | BLAYLOCK VAN-LLC |
| NTRD | 964580662 | THUNDER BAY FDG 04/13/23 | 12/29/2022 | 04/13/2023 | 4.50000 | 50,000,000.00 | 49,343,750.00 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 965099329 | ATLANTIC AST SEC 01/23/23 | 12/30/2022 | 01/23/2023 | 4.27000 | 50,000,000.00 | 49,857,666.67 | 0.00 | BLAYLOCK VAN-LLC |

LOS ANGELES COUNTY TREASURER
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PURCHASE DETAIL REPORT
GROUP: POOLED SURPLUS INVESTMENTS
FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 31, 2022
ATTACHMENT VIII

| Account | Original Trs ID | Description | Settle Date | Maturity Date | Rate | PAR | Principal | Accr Interest | Broker/Dealer |
|------------------|-----------------|------------------------------|-------------|---------------|---------|-------------------------|-------------------------|---------------|--|
| NTRD | 965099331 | CREDIT AGRI NY 12/30/22 MATD | 12/29/2022 | 12/30/2022 | 4.27000 | 50,000,000.00 | 49,994,069.44 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 965099332 | CREDIT AGRI NY 12/30/22 MATD | 12/29/2022 | 12/30/2022 | 4.27000 | 50,000,000.00 | 49,994,069.44 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 965111701 | TD 01/31/23 | 12/29/2022 | 01/31/2023 | 4.23000 | 50,000,000.00 | 49,806,125.00 | 0.00 | CREDIT SUISSE SECURITIES (USA) LLC |
| NTRD | 965745539 | CREDIT AGRI NY 01/03/23 MATD | 12/30/2022 | 01/03/2023 | 4.27000 | 50,000,000.00 | 49,976,277.78 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 965745540 | CREDIT AGRI NY 01/03/23 MATD | 12/30/2022 | 01/03/2023 | 4.27000 | 30,000,000.00 | 29,985,766.67 | 0.00 | GREAT PACIFIC SECURITIES |
| NTRD | 965745541 | CREDIT AGRI NY 01/03/23 MATD | 12/30/2022 | 01/03/2023 | 4.27000 | 50,000,000.00 | 49,976,277.78 | 0.00 | GREAT PACIFIC SECURITIES |
| CPD TOTAL | | | | | | 6,274,704,000.00 | 6,212,881,029.56 | 0.00 | |
| NTRD | 953370993 | US TREASURY BILL 04/20/23 | 12/07/2022 | 04/20/2023 | 4.31000 | 50,000,000.00 | 49,197,861.11 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 953370998 | US TREASURY BILL 04/20/23 | 12/07/2022 | 04/20/2023 | 4.31000 | 50,000,000.00 | 49,197,861.11 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 953371000 | US TREASURY BILL 04/20/23 | 12/07/2022 | 04/20/2023 | 4.31000 | 50,000,000.00 | 49,197,861.11 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 953371003 | US TREASURY BILL 04/20/23 | 12/07/2022 | 04/20/2023 | 4.31000 | 50,000,000.00 | 49,197,861.11 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 953965429 | US TREASURY BILL 05/11/23 | 12/08/2022 | 05/11/2023 | 4.44000 | 50,000,000.00 | 49,050,333.33 | 0.00 | KEYBANC CAPITAL MARKETS INC. |
| NTRD | 953965430 | US TREASURY BILL 06/08/23 | 12/08/2022 | 06/08/2023 | 4.53000 | 50,000,000.00 | 48,854,916.67 | 0.00 | DAIWA CAPITAL MARKETS AMERICA INC. |
| NTRD | 953965432 | US TREASURY BILL 05/11/23 | 12/08/2022 | 05/11/2023 | 4.44000 | 50,000,000.00 | 49,050,333.33 | 0.00 | KEYBANC CAPITAL MARKETS INC. |
| NTRD | 953965433 | US TREASURY BILL 06/08/23 | 12/08/2022 | 06/08/2023 | 4.53000 | 50,000,000.00 | 48,854,916.67 | 0.00 | DAIWA CAPITAL MARKETS AMERICA INC. |
| NTRD | 953965435 | US TREASURY BILL 05/11/23 | 12/08/2022 | 05/11/2023 | 4.44000 | 50,000,000.00 | 49,050,333.33 | 0.00 | KEYBANC CAPITAL MARKETS INC. |
| NTRD | 953965440 | US TREASURY BILL 06/08/23 | 12/08/2022 | 06/08/2023 | 4.53000 | 50,000,000.00 | 48,854,916.67 | 0.00 | DAIWA CAPITAL MARKETS AMERICA INC. |
| NTRD | 953965441 | US TREASURY BILL 11/30/23 | 12/08/2022 | 11/30/2023 | 4.41000 | 50,000,000.00 | 47,813,375.00 | 0.00 | FTN FINANCIAL CAPITAL MARKETS |
| NTRD | 953965443 | US TREASURY BILL 06/01/23 | 12/08/2022 | 06/01/2023 | 4.50500 | 50,000,000.00 | 48,905,034.72 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 953965444 | US TREASURY BILL 04/20/23 | 12/08/2022 | 04/20/2023 | 4.31500 | 50,000,000.00 | 49,202,923.61 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 953965445 | US TREASURY BILL 04/20/23 | 12/08/2022 | 04/20/2023 | 4.31500 | 50,000,000.00 | 49,202,923.61 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 953965446 | US TREASURY BILL 06/01/23 | 12/08/2022 | 06/01/2023 | 4.50500 | 50,000,000.00 | 48,905,034.72 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 953965447 | US TREASURY BILL 11/30/23 | 12/08/2022 | 11/30/2023 | 4.41000 | 50,000,000.00 | 47,813,375.00 | 0.00 | FTN FINANCIAL CAPITAL MARKETS |
| NTRD | 953965449 | US TREASURY BILL 06/08/23 | 12/08/2022 | 06/08/2023 | 4.53000 | 50,000,000.00 | 48,854,916.67 | 0.00 | DAIWA CAPITAL MARKETS AMERICA INC. |
| NTRD | 953965451 | US TREASURY BILL 06/01/23 | 12/08/2022 | 06/01/2023 | 4.50500 | 50,000,000.00 | 48,905,034.72 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 953965452 | US TREASURY BILL 05/25/23 | 12/08/2022 | 05/25/2023 | 4.42000 | 50,000,000.00 | 48,968,666.67 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 953965453 | US TREASURY BILL 05/25/23 | 12/08/2022 | 05/25/2023 | 4.42000 | 50,000,000.00 | 48,968,666.67 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 953965454 | US TREASURY BILL 06/01/23 | 12/08/2022 | 06/01/2023 | 4.50500 | 50,000,000.00 | 48,905,034.72 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 953965459 | US TREASURY BILL 05/11/23 | 12/08/2022 | 05/11/2023 | 4.44000 | 50,000,000.00 | 49,050,333.33 | 0.00 | KEYBANC CAPITAL MARKETS INC. |
| NTRD | 953965460 | US TREASURY BILL 04/20/23 | 12/08/2022 | 04/20/2023 | 4.31500 | 50,000,000.00 | 49,202,923.61 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 953965461 | US TREASURY BILL 05/25/23 | 12/08/2022 | 05/25/2023 | 4.42000 | 50,000,000.00 | 48,968,666.67 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 953965462 | US TREASURY BILL 04/20/23 | 12/08/2022 | 04/20/2023 | 4.31500 | 50,000,000.00 | 49,202,923.61 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 953965464 | US TREASURY BILL 06/01/23 | 12/08/2022 | 06/01/2023 | 4.50500 | 50,000,000.00 | 48,905,034.72 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 953965465 | US TREASURY BILL 05/25/23 | 12/08/2022 | 05/25/2023 | 4.42000 | 50,000,000.00 | 48,968,666.67 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 953965466 | US TREASURY BILL 05/11/23 | 12/08/2022 | 05/11/2023 | 4.44000 | 50,000,000.00 | 49,050,333.33 | 0.00 | KEYBANC CAPITAL MARKETS INC. |
| NTRD | 953965468 | US TREASURY BILL 04/20/23 | 12/08/2022 | 04/20/2023 | 4.31500 | 50,000,000.00 | 49,202,923.61 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 953965469 | US TREASURY BILL 06/08/23 | 12/08/2022 | 06/08/2023 | 4.53000 | 50,000,000.00 | 48,854,916.67 | 0.00 | DAIWA CAPITAL MARKETS AMERICA INC. |
| NTRD | 953965471 | US TREASURY BILL 05/25/23 | 12/08/2022 | 05/25/2023 | 4.42000 | 50,000,000.00 | 48,968,666.67 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 954528370 | US TREASURY BILL 06/01/23 | 12/09/2022 | 06/01/2023 | 4.51000 | 50,000,000.00 | 48,910,083.33 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 954528371 | US TREASURY BILL 06/08/23 | 12/09/2022 | 06/08/2023 | 4.52000 | 50,000,000.00 | 48,863,722.22 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 954528374 | US TREASURY BILL 06/08/23 | 12/09/2022 | 06/08/2023 | 4.52000 | 50,000,000.00 | 48,863,722.22 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 954528375 | US TREASURY BILL 05/18/23 | 12/09/2022 | 05/18/2023 | 4.45500 | 50,000,000.00 | 49,010,000.00 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 954528377 | US TREASURY BILL 06/01/23 | 12/09/2022 | 06/01/2023 | 4.51000 | 50,000,000.00 | 48,910,083.33 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 954528378 | US TREASURY BILL 05/18/23 | 12/09/2022 | 05/18/2023 | 4.45500 | 50,000,000.00 | 49,010,000.00 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 954528383 | US TREASURY BILL 05/18/23 | 12/09/2022 | 05/18/2023 | 4.45500 | 50,000,000.00 | 49,010,000.00 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 954528384 | US TREASURY BILL 06/01/23 | 12/09/2022 | 06/01/2023 | 4.51000 | 50,000,000.00 | 48,910,083.33 | 0.00 | MIZUHO SEC. LLC |
| NTRD | 954528385 | US TREASURY BILL 05/18/23 | 12/09/2022 | 05/18/2023 | 4.45500 | 50,000,000.00 | 49,010,000.00 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC |
| NTRD | 954528388 | US TREASURY BILL 06/08/23 | 12/09/2022 | 06/08/2023 | 4.52000 | 50,000,000.00 | 48,863,722.22 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 954528390 | US TREASURY BILL 06/08/23 | 12/09/2022 | 06/08/2023 | 4.52000 | 50,000,000.00 | 48,863,722.22 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| NTRD | 955074893 | US TREASURY BILL 06/01/23 | 12/12/2022 | 06/01/2023 | 4.51000 | 50,000,000.00 | 48,928,875.00 | 0.00 | KEYBANC CAPITAL MARKETS INC. |

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

| Account | Original Trs ID | Description | Settle Date | Maturity Date | Rate | PAR | Principal | Accr Interest | Broker/Dealer | |
|------------------------|-----------------|---------------------------|-------------|---------------|---------|---------------|--------------------------|--------------------------|--|--|
| NTRD | 955074894 | US TREASURY BILL 06/01/23 | 12/12/2022 | 06/01/2023 | 4.51000 | 50,000,000.00 | 48,928,875.00 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 955074897 | US TREASURY BILL 06/01/23 | 12/12/2022 | 06/01/2023 | 4.51000 | 50,000,000.00 | 48,928,875.00 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 955074898 | US TREASURY BILL 06/01/23 | 12/12/2022 | 06/01/2023 | 4.51000 | 50,000,000.00 | 48,928,875.00 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 955754294 | US TREASURY BILL 06/15/23 | 12/13/2022 | 06/15/2023 | 4.41000 | 50,000,000.00 | 48,873,000.00 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) | |
| NTRD | 955754295 | US TREASURY BILL 06/01/23 | 12/13/2022 | 06/01/2023 | 4.47000 | 50,000,000.00 | 48,944,583.33 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 955754304 | US TREASURY BILL 06/01/23 | 12/13/2022 | 06/01/2023 | 4.47000 | 50,000,000.00 | 48,944,583.33 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 955754305 | US TREASURY BILL 06/01/23 | 12/13/2022 | 06/01/2023 | 4.47000 | 50,000,000.00 | 48,944,583.33 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 955754306 | US TREASURY BILL 06/01/23 | 12/13/2022 | 06/01/2023 | 4.47000 | 50,000,000.00 | 48,944,583.33 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 955754307 | US TREASURY BILL 06/01/23 | 12/13/2022 | 06/01/2023 | 4.47000 | 50,000,000.00 | 48,944,583.33 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 956668143 | US TREASURY BILL 06/15/23 | 12/13/2022 | 06/15/2023 | 4.41000 | 50,000,000.00 | 48,873,000.00 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) | |
| NTRD | 956668145 | US TREASURY BILL 06/15/23 | 12/13/2022 | 06/15/2023 | 4.41000 | 50,000,000.00 | 48,873,000.00 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) | |
| NTRD | 956668147 | US TREASURY BILL 06/15/23 | 12/13/2022 | 06/15/2023 | 4.41000 | 50,000,000.00 | 48,873,000.00 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) | |
| NTRD | 956930944 | US TREASURY BILL 06/01/23 | 12/15/2022 | 06/01/2023 | 4.48000 | 50,000,000.00 | 48,954,666.67 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 956930948 | US TREASURY BILL 06/01/23 | 12/15/2022 | 06/01/2023 | 4.48000 | 50,000,000.00 | 48,954,666.67 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 958267221 | US TREASURY BILL 04/20/23 | 12/16/2022 | 04/20/2023 | 4.32000 | 50,000,000.00 | 49,250,000.00 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 958267222 | US TREASURY BILL 04/20/23 | 12/16/2022 | 04/20/2023 | 4.32000 | 50,000,000.00 | 49,250,000.00 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 960201304 | US TREASURY BILL 05/25/23 | 12/20/2022 | 05/25/2023 | 4.43000 | 50,000,000.00 | 49,040,166.67 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 960201305 | US TREASURY BILL 05/25/23 | 12/20/2022 | 05/25/2023 | 4.43000 | 50,000,000.00 | 49,040,166.67 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 960201307 | US TREASURY BILL 05/25/23 | 12/20/2022 | 05/25/2023 | 4.43000 | 50,000,000.00 | 49,040,166.67 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 960201309 | US TREASURY BILL 06/15/23 | 12/20/2022 | 06/15/2023 | 4.48000 | 50,000,000.00 | 48,898,666.67 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 960201311 | US TREASURY BILL 05/25/23 | 12/20/2022 | 05/25/2023 | 4.43000 | 50,000,000.00 | 49,040,166.67 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 960201312 | US TREASURY BILL 06/15/23 | 12/20/2022 | 06/15/2023 | 4.48000 | 50,000,000.00 | 48,898,666.67 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 960201315 | US TREASURY BILL 06/15/23 | 12/20/2022 | 06/15/2023 | 4.48000 | 50,000,000.00 | 48,898,666.67 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 960201317 | US TREASURY BILL 06/15/23 | 12/20/2022 | 06/15/2023 | 4.48000 | 50,000,000.00 | 48,898,666.67 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 960201320 | US TREASURY BILL 06/15/23 | 12/20/2022 | 06/15/2023 | 4.48000 | 50,000,000.00 | 48,898,666.67 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 960967091 | US TREASURY BILL 06/15/23 | 12/21/2022 | 06/15/2023 | 4.43000 | 50,000,000.00 | 48,917,111.11 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 960967094 | US TREASURY BILL 06/15/23 | 12/21/2022 | 06/15/2023 | 4.43000 | 50,000,000.00 | 48,917,111.11 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 962042863 | US TREASURY BILL 06/22/23 | 12/23/2022 | 06/22/2023 | 4.47000 | 50,000,000.00 | 48,876,291.67 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 962042865 | US TREASURY BILL 06/22/23 | 12/23/2022 | 06/22/2023 | 4.47000 | 50,000,000.00 | 48,876,291.67 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 962042869 | US TREASURY BILL 06/22/23 | 12/23/2022 | 06/22/2023 | 4.47000 | 50,000,000.00 | 48,876,291.67 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 962042871 | US TREASURY BILL 06/22/23 | 12/23/2022 | 06/22/2023 | 4.47000 | 50,000,000.00 | 48,876,291.67 | 0.00 | KEYBANC CAPITAL MARKETS INC. | |
| NTRD | 963302252 | US TREASURY BILL 06/22/23 | 12/27/2022 | 06/22/2023 | 4.49000 | 50,000,000.00 | 48,896,208.33 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 963302253 | US TREASURY BILL 04/20/23 | 12/28/2022 | 04/20/2023 | 4.31000 | 50,000,000.00 | 49,323,569.44 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC | |
| NTRD | 963302254 | US TREASURY BILL 05/04/23 | 12/28/2022 | 05/04/2023 | 4.37500 | 50,000,000.00 | 49,228,298.61 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 963302256 | US TREASURY BILL 04/20/23 | 12/28/2022 | 04/20/2023 | 4.31000 | 50,000,000.00 | 49,323,569.44 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC | |
| NTRD | 963302258 | US TREASURY BILL 04/20/23 | 12/28/2022 | 04/20/2023 | 4.31000 | 50,000,000.00 | 49,323,569.44 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC | |
| NTRD | 963302259 | US TREASURY BILL 05/04/23 | 12/28/2022 | 05/04/2023 | 4.37500 | 50,000,000.00 | 49,228,298.61 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 963302260 | US TREASURY BILL 04/20/23 | 12/28/2022 | 04/20/2023 | 4.31000 | 50,000,000.00 | 49,323,569.44 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC | |
| NTRD | 963302261 | US TREASURY BILL 05/04/23 | 12/28/2022 | 05/04/2023 | 4.37500 | 50,000,000.00 | 49,228,298.61 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 963302263 | US TREASURY BILL 05/04/23 | 12/28/2022 | 05/04/2023 | 4.37500 | 50,000,000.00 | 49,228,298.61 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 963302264 | US TREASURY BILL 06/22/23 | 12/27/2022 | 06/22/2023 | 4.49000 | 50,000,000.00 | 48,896,208.33 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 963302265 | US TREASURY BILL 05/04/23 | 12/28/2022 | 05/04/2023 | 4.37500 | 50,000,000.00 | 49,228,298.61 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 963302266 | US TREASURY BILL 04/20/23 | 12/28/2022 | 04/20/2023 | 4.31000 | 50,000,000.00 | 49,323,569.44 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC | |
| NTRD | 964574290 | US TREASURY BILL 04/18/23 | 12/28/2022 | 04/18/2023 | 4.36000 | 50,000,000.00 | 49,327,833.33 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC | |
| NTRD | 964574291 | US TREASURY BILL 04/25/23 | 12/28/2022 | 04/25/2023 | 4.45000 | 50,000,000.00 | 49,270,694.44 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 964574292 | US TREASURY BILL 03/30/23 | 12/28/2022 | 03/30/2023 | 4.26000 | 50,000,000.00 | 49,455,666.67 | 0.00 | UBS SECURITIES LLC | |
| NTRD | 964574296 | US TREASURY BILL 04/25/23 | 12/28/2022 | 04/25/2023 | 4.45000 | 50,000,000.00 | 49,270,694.44 | 0.00 | J.P. MORGAN SECURITIES LLC | |
| NTRD | 964574298 | US TREASURY BILL 04/18/23 | 12/28/2022 | 04/18/2023 | 4.36000 | 50,000,000.00 | 49,327,833.33 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC | |
| NTRD | 964574299 | US TREASURY BILL 04/18/23 | 12/28/2022 | 04/18/2023 | 4.36000 | 50,000,000.00 | 49,327,833.33 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC | |
| NTRD | 964574301 | US TREASURY BILL 04/18/23 | 12/28/2022 | 04/18/2023 | 4.36000 | 50,000,000.00 | 49,327,833.33 | 0.00 | WELLS FARGO INSTITUTIONAL SVC, LLC | |
| NTRD | 964574302 | US TREASURY BILL 03/30/23 | 12/28/2022 | 03/30/2023 | 4.26000 | 50,000,000.00 | 49,455,666.67 | 0.00 | UBS SECURITIES LLC | |
| US TBILLS TOTAL | | | | | | | 4,750,000,000.00 | 4,656,111,743.01 | 0.00 | |
| NTRD- PSI TOTAL | | | | | | | 13,986,434,000.00 | 13,801,455,234.10 | 0.00 | |
| PSI TOTAL | | | | | | | 13,986,434,000.00 | 13,801,455,234.10 | 0.00 | |

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

| Account | Original Trs ID | Description | Settle Date | Maturity Date | Rate | PAR | Principal | Accr Interest | Broker/Dealer |
|-------------------------|-----------------|-----------------------------|-------------|---------------|---------|----------------------|----------------------|---------------|--|
| SCAQMD | | | | | | | | | |
| SCAQMD-P61 | 951495021 | FEDERAL FARM 4.625 12/05/24 | 12/05/2022 | 12/05/2024 | 4.62500 | 10,000,000.00 | 10,018,200.00 | 0.00 | PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.) |
| SCAQMD-P61 TOTAL | | | | | | 10,000,000.00 | 10,018,200.00 | 0.00 | |
| SCAQMD TOTAL | | | | | | 10,000,000.00 | 10,018,200.00 | 0.00 | |
| SPI TOTAL | | | | | | 10,000,000.00 | 10,018,200.00 | 0.00 | |

LOS ANGELES COUNTY TREASURER
 COMPARISON OF INVESTMENT COST TO MARKET VALUE
 AS OF DECEMBER 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 | 1,800,000,000.00 | 1,799,969,000.00 | (31,000.00) | 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 | 13,126,527,982.58 | 13,123,510,640.96 | (3,017,341.62) | 0.00 | 0.00 | 0.00 |
| Governments | 10,388,281,824.55 | 10,070,396,500.00 | (317,885,324.55) | 43,845,162.14 | 42,518,240.00 | (1,326,922.14) |
| Agencies | 27,889,058,173.91 | 25,480,772,084.31 | (2,408,286,089.61) | 218,622,527.77 | 196,089,772.40 | (22,532,755.37) |
| Municipals | 28,672,744.39 | 27,307,470.00 | (1,365,274.39) | 2,475,000.00 | 2,475,000.00 | 0.00 |
| Corp. & Deposit Notes | 10,993,622.22 | 10,323,610.00 | (670,012.22) | 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>\$53,243,534,347.65</u> | <u>\$50,512,279,305.27</u> | <u>(\$2,731,255,042.39)</u> | <u>\$305,713,301.65</u> | <u>\$281,853,624.14</u> | <u>(\$23,859,677.51)</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 DECEMBER 31, 2022
ATTACHMENT IXa**

There were no Market Pricing Exceptions

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 821809576 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/01/2028 | 1.030 | 40,000,000.00 | 39,917,894.89 | 39,885,600.00 | 33,230,400.00 |
| 821809130 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/05/2028 | 1.570 | 50,000,000.00 | 49,915,448.95 | 49,887,500.00 | 43,502,000.00 |
| 821809220 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/03/2030 | 1.240 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,127,500.00 |
| 821809572 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/27/2027 | 0.700 | 40,000,000.00 | 40,000,000.00 | 40,000,000.00 | 34,616,800.00 |
| 821809756 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/07/2029 | 2.000 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 17,182,400.00 |
| 821809676 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 02/21/2031 | 1.125 | 25,000,000.00 | 24,994,996.97 | 24,993,750.00 | 19,792,750.00 |
| 821809501 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/10/2029 | 1.230 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,368,000.00 |
| 865756667 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/27/2029 | 3.140 | 16,250,000.00 | 16,213,848.81 | 16,210,512.50 | 15,327,975.00 |
| 821810092 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/20/2029 | 1.140 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,478,250.00 |
| 821810675 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/14/2029 | 1.590 | 21,072,000.00 | 20,981,173.74 | 20,966,640.00 | 17,848,194.72 |
| 906065817 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/06/2029 | 4.400 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,542,750.00 |
| 821809216 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/27/2027 | 1.020 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 44,001,000.00 |
| 821810547 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/14/2031 | 2.040 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,272,750.00 |
| 900293453 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/16/2032 | 4.700 | 25,000,000.00 | 24,975,944.43 | 24,975,000.00 | 23,956,250.00 |
| 821810661 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/27/2032 | 2.230 | 20,900,000.00 | 20,900,000.00 | 20,900,000.00 | 17,470,728.00 |
| 821809509 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/18/2028 | 1.830 | 27,000,000.00 | 27,000,000.00 | 27,000,000.00 | 23,919,300.00 |
| 821809054 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/14/2031 | 1.380 | 50,000,000.00 | 49,951,779.84 | 49,940,000.00 | 38,917,500.00 |
| 868381884 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/08/2028 | 3.780 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,759,000.00 |
| 821809308 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/27/2027 | 1.480 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,644,000.00 |
| 821810487 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/01/2031 | 2.020 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,738,000.00 |
| 821809475 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/12/2030 | 1.150 | 50,000,000.00 | 49,946,019.38 | 49,930,000.00 | 38,912,500.00 |
| 821809057 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/14/2031 | 1.380 | 50,000,000.00 | 49,989,951.40 | 49,987,500.00 | 38,917,500.00 |
| 821810530 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/14/2031 | 2.040 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,272,750.00 |
| 903285066 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 02/25/2026 | 3.320 | 25,000,000.00 | 24,995,815.36 | 24,995,350.00 | 24,359,000.00 |
| 821810773 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/23/2026 | 1.430 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 8,867,500.00 |
| 821810568 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/12/2030 | 1.150 | 10,551,000.00 | 10,539,608.98 | 10,536,228.60 | 8,211,315.75 |
| 946107250 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 05/28/2026 | 5.340 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 25,005,000.00 |
| 821810084 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/05/2034 | 2.340 | 38,700,000.00 | 38,664,487.48 | 38,661,300.00 | 31,318,749.00 |
| 821810638 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/08/2027 | 1.400 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 17,508,400.00 |
| 821810624 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/03/2026 | 1.330 | 20,000,000.00 | 19,992,322.01 | 19,990,000.00 | 17,844,200.00 |
| 821810701 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/30/2026 | 1.540 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,485,000.00 |
| 821810248 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/21/2027 | 1.330 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,063,000.00 |
| 821809877 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/14/2032 | 2.000 | 25,000,000.00 | 24,886,706.95 | 24,875,000.00 | 20,521,000.00 |
| 821809465 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/09/2030 | 1.320 | 32,190,000.00 | 32,190,000.00 | 32,190,000.00 | 24,583,181.10 |
| 821809015 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/20/2029 | 1.140 | 43,338,000.00 | 43,289,875.36 | 43,272,993.00 | 35,499,455.94 |
| 821810280 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/12/2032 | 2.120 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,736,750.00 |
| 821809508 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/09/2027 | 0.860 | 26,200,000.00 | 26,200,000.00 | 26,200,000.00 | 22,214,980.00 |
| 821810613 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/30/2023 | 0.800 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,609,500.00 |
| 821810452 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/14/2028 | 1.000 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 16,690,200.00 |
| 821809678 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/01/2028 | 1.030 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,769,000.00 |
| 821810764 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/19/2030 | 1.340 | 6,525,000.00 | 6,525,000.00 | 6,525,000.00 | 5,234,616.00 |
| 821809511 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 02/01/2030 | 2.050 | 27,200,000.00 | 27,200,000.00 | 27,200,000.00 | 23,365,344.00 |
| 821808958 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/27/2027 | 1.020 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 44,001,000.00 |
| 821810576 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 05/27/2031 | 1.940 | 11,923,000.00 | 11,923,000.00 | 11,923,000.00 | 9,786,994.55 |
| 821810700 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/30/2026 | 1.540 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,485,000.00 |
| 821810695 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/14/2028 | 1.430 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,602,500.00 |
| 946107249 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 05/28/2026 | 5.340 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 25,005,000.00 |
| 821809164 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/03/2030 | 1.240 | 50,000,000.00 | 49,923,274.92 | 49,900,000.00 | 39,127,500.00 |
| 821810377 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/03/2032 | 1.240 | 18,340,000.00 | 18,340,000.00 | 18,340,000.00 | 13,170,358.60 |
| 821810303 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/09/2031 | 2.200 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,696,750.00 |
| 821809067 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/03/2030 | 1.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,357,000.00 |
| 878042078 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/29/2032 | 4.700 | 20,000,000.00 | 19,924,073.36 | 19,920,000.00 | 19,450,600.00 |
| 821809918 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/14/2031 | 1.380 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,458,750.00 |
| 821809044 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/09/2030 | 1.280 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,863,500.00 |
| 821809474 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/03/2027 | 1.100 | 50,000,000.00 | 49,973,950.24 | 49,962,500.00 | 43,868,000.00 |
| 821810431 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/21/2027 | 0.740 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 16,837,200.00 |
| 821809765 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/14/2029 | 1.930 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,377,750.00 |
| 821809072 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/20/2029 | 1.140 | 45,200,000.00 | 45,200,000.00 | 45,200,000.00 | 37,024,676.00 |
| 821810134 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/30/2027 | 1.300 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,933,250.00 |
| 821809496 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/27/2027 | 1.020 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,000,500.00 |
| 821809515 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/30/2029 | 1.430 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 25,242,300.00 |
| 821810647 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/27/2028 | 1.450 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 16,996,600.00 |
| 867624350 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/08/2028 | 3.780 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,759,000.00 |
| 821809425 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/28/2026 | 0.940 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,342,000.00 |
| 821810560 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 02/01/2030 | 2.050 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,475,500.00 |
| 821810641 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 10/27/2031 | 1.980 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 16,289,800.00 |
| 821810605 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/12/2032 | 2.120 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,736,750.00 |
| 821809066 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/03/2030 | 1.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,357,000.00 |
| 821810709 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/30/2026 | 1.540 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,485,000.00 |
| 821810758 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/14/2028 | 1.840 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,727,500.00 |
| 821809273 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/23/2030 | 1.240 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,086,500.00 |
| 821809052 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/19/2030 | 1.340 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,112,000.00 |
| 821810467 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/14/2028 | 1.840 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,727,500.00 |
| 821810761 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/27/2027 | 1.020 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4,400,100.00 |
| 821809305 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 05/15/2023 | 2.300 | 50,000,000.00 | 50,010,465.59 | 50,113,950.00 | 49,564,500.00 |
| 821809493 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 05/04/2026 | 1.000 | 25,000,000.00 | 24,974,965.78 | 24,962,500.00 | 22,417,750.00 |
| 821809498 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 07/30/2029 | 1.120 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,285,750.00 |
| 821810690 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/14/2031 | 1.380 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,458,750.00 |
| 821809448 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 05/27/2025 | 0.730 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 45,716,000.00 |
| 821810776 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/10/2028 | 1.600 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,924,250.00 |
| 866508567 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/02/2031 | 4.330 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,116,250.00 |
| 821809466 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/03/2030 | 1.740 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,894,750.00 |
| 821810459 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/12/2030 | 1.030 | 25,000,000.00 | 24,969,526.30 | 24,961,250.00 | 19,802,250.00 |
| 821809076 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/23/2030 | 1.240 | 48,935,000.00 | 48,893,166.18 | 48,882,639.55 | 38,253,957.55 |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 821809224 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/03/2030 | 1.240 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,127,500.00 |
| 821810407 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/27/2032 | 2.230 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,898,000.00 |
| 821809911 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/19/2030 | 1.340 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,056,000.00 |
| 821809507 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/22/2026 | 1.290 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,119,750.00 |
| 821810044 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/28/2024 | 2.320 | 50,000,000.00 | 50,090,371.49 | 50,286,500.00 | 48,279,500.00 |
| 821810603 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/22/2026 | 1.290 | 12,000,000.00 | 11,990,459.18 | 11,988,000.00 | 10,617,480.00 |
| 821809049 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/04/2030 | 1.300 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,032,000.00 |
| 821809840 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/24/2029 | 2.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,507,000.00 |
| 821809048 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/09/2030 | 1.280 | 50,000,000.00 | 49,900,773.52 | 49,875,000.00 | 39,863,500.00 |
| 821809940 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 10/21/2030 | 0.990 | 50,000,000.00 | 49,929,764.50 | 49,910,000.00 | 39,547,000.00 |
| 821809757 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/18/2028 | 1.830 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,147,500.00 |
| 821809287 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/03/2024 | 1.625 | 50,000,000.00 | 49,976,945.78 | 49,940,000.00 | 47,429,000.00 |
| 821810127 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/20/2029 | 1.140 | 25,000,000.00 | 24,981,532.01 | 24,975,000.00 | 20,478,250.00 |
| 821809306 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 05/13/2024 | 2.310 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 48,530,000.00 |
| 821809197 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/21/2031 | 1.970 | 45,000,000.00 | 45,000,000.00 | 45,000,000.00 | 36,991,800.00 |
| 821810553 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/14/2031 | 2.040 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,272,750.00 |
| 821809462 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/05/2029 | 1.730 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,077,000.00 |
| 821810222 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/30/2027 | 1.300 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,933,250.00 |
| 821808961 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/03/2032 | 1.240 | 18,330,000.00 | 18,330,000.00 | 18,330,000.00 | 13,862,795.70 |
| 821810677 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 02/21/2031 | 1.125 | 21,750,000.00 | 21,750,000.00 | 21,750,000.00 | 17,219,692.50 |
| 821809286 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/15/2029 | 1.550 | 50,000,000.00 | 49,746,076.25 | 49,675,000.00 | 41,898,500.00 |
| 821809297 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/24/2031 | 1.980 | 50,000,000.00 | 49,896,840.66 | 49,875,000.00 | 41,065,500.00 |
| 821809055 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/19/2030 | 1.340 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,112,000.00 |
| 821809762 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/07/2029 | 2.000 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 17,182,400.00 |
| 821810656 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/27/2027 | 1.020 | 20,925,000.00 | 20,968,575.89 | 20,995,517.25 | 18,414,418.50 |
| 821810797 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/19/2029 | 1.700 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,088,750.00 |
| 821809480 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/23/2030 | 1.170 | 50,000,000.00 | 49,940,176.64 | 49,925,000.00 | 39,471,000.00 |
| 821809520 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/20/2028 | 1.450 | 25,000,000.00 | 24,976,980.84 | 24,973,000.00 | 21,303,500.00 |
| 821810455 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/12/2030 | 1.030 | 25,000,000.00 | 24,990,169.79 | 24,987,500.00 | 19,802,250.00 |
| 825556677 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/21/2029 | 2.870 | 50,000,000.00 | 49,965,321.46 | 49,961,000.00 | 45,300,500.00 |
| 821810398 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/27/2032 | 2.230 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,898,000.00 |
| 821809160 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/24/2023 | 0.550 | 50,000,000.00 | 49,946,351.56 | 49,884,500.00 | 48,055,000.00 |
| 861158866 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 05/26/2026 | 3.375 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,973,750.00 |
| 821809670 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/01/2028 | 1.030 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,769,000.00 |
| 821809516 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/23/2026 | 1.430 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,168,750.00 |
| 821809679 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/25/2026 | 1.050 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,486,250.00 |
| 829937661 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/04/2029 | 3.500 | 21,000,000.00 | 21,000,000.00 | 21,000,000.00 | 19,623,450.00 |
| 821809892 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/19/2030 | 1.340 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,056,000.00 |
| 821809053 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/04/2030 | 1.300 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,032,000.00 |
| 821809732 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/18/2025 | 1.820 | 36,274,000.00 | 36,265,010.47 | 36,255,863.00 | 33,910,748.90 |
| 821809470 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/17/2027 | 1.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,634,500.00 |
| 899279683 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/17/2026 | 3.960 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,463,000.00 |
| 821809783 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 10/27/2031 | 1.980 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,362,250.00 |
| 821809519 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/05/2032 | 2.125 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 24,904,200.00 |
| 821809064 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/23/2030 | 1.240 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,086,500.00 |
| 821808973 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/29/2028 | 1.650 | 22,000,000.00 | 22,000,000.00 | 22,000,000.00 | 18,941,560.00 |
| 821810620 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/30/2023 | 0.800 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,609,500.00 |
| 821809418 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/21/2028 | 0.900 | 50,000,000.00 | 49,984,272.99 | 49,977,500.00 | 42,223,500.00 |
| 829937660 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/04/2029 | 3.500 | 8,200,000.00 | 8,200,000.00 | 8,200,000.00 | 7,662,490.00 |
| 821809481 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/06/2031 | 1.240 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,021,500.00 |
| 821809423 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/22/2027 | 0.875 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,521,500.00 |
| 863901898 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/01/2029 | 3.930 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 19,244,600.00 |
| 821810586 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 02/01/2030 | 2.050 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,475,500.00 |
| 821809521 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/13/2027 | 1.500 | 25,000,000.00 | 24,985,883.08 | 24,982,500.00 | 22,593,500.00 |
| 956307628 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/20/2027 | 5.330 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,919,750.00 |
| 859635093 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/26/2030 | 3.125 | 21,450,000.00 | 21,377,663.36 | 21,371,707.50 | 19,755,450.00 |
| 821809499 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/01/2028 | 1.120 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,027,750.00 |
| 821809419 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/18/2024 | 0.920 | 50,000,000.00 | 50,088,490.75 | 50,292,500.00 | 47,866,000.00 |
| 821810354 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/27/2032 | 2.230 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,898,000.00 |
| 821809486 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/09/2030 | 1.320 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,184,500.00 |
| 821809298 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/01/2031 | 2.020 | 50,000,000.00 | 49,834,868.43 | 49,800,000.00 | 41,476,000.00 |
| 821809231 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/23/2031 | 2.050 | 45,000,000.00 | 45,000,000.00 | 45,000,000.00 | 36,771,300.00 |
| 821810310 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/09/2031 | 2.200 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,696,750.00 |
| 821809375 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/27/2027 | 1.020 | 35,000,000.00 | 35,000,000.00 | 35,000,000.00 | 30,800,700.00 |
| 821809233 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/16/2026 | 1.270 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 17,780,000.00 |
| 821809170 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/03/2032 | 1.240 | 18,330,000.00 | 18,330,000.00 | 18,330,000.00 | 13,862,795.70 |
| 933638115 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/03/2025 | 5.200 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,966,500.00 |
| 821810793 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/19/2029 | 1.700 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,088,750.00 |
| 821810744 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/06/2028 | 1.780 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,667,500.00 |
| 821809491 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/10/2030 | 0.950 | 25,000,000.00 | 24,908,661.35 | 24,881,250.00 | 19,781,750.00 |
| 821809744 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/16/2026 | 1.270 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 17,780,000.00 |
| 888663309 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 07/25/2029 | 4.330 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,314,750.00 |
| 821809702 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 03/25/2026 | 1.050 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,486,250.00 |
| 821810450 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/26/2032 | 2.320 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,000,000.00 |
| 821810781 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/10/2028 | 1.600 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,924,250.00 |
| 821810769 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/01/2025 | 1.340 | 9,880,000.00 | 9,880,000.00 | 9,880,000.00 | 9,040,891.60 |
| 821810743 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/06/2028 | 1.780 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,667,500.00 |
| 899594363 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/15/2024 | 3.300 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,491,250.00 |
| 821810674 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 02/01/2028 | 1.875 | 21,250,000.00 | 21,227,486.74 | 21,223,437.50 | 18,847,687.50 |
| 821809099 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/27/2027 | 0.700 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,271,000.00 |
| 821810497 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/01/2031 | 2.020 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,738,000.00 |
| 821810615 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 07/30/2029 | 1.120 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 16,228,600.00 |
| 821809738 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/26/2027 | 1.780 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,655,000.00 |
| 821810762 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/04/2030 | 1.370 | 6,000,000.00 | 6,000,000.00 | 6,000,000.00 | 4,760,880.00 |
| | | | | | | | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 821810697 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/14/2028 | 1.430 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,602,500.00 |
| 821809142 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 02/21/2031 | 1.125 | 22,956,000.00 | 22,954,162.40 | 22,953,704.40 | 18,174,494.76 |
| 821809050 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/09/2030 | 1.280 | 50,000,000.00 | 49,900,773.52 | 49,875,000.00 | 39,863,500.00 |
| 821810704 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/30/2026 | 1.540 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,485,000.00 |
| 821809506 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/06/2031 | 1.240 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,510,750.00 |
| 821809165 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/23/2030 | 1.240 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,086,500.00 |
| 821810284 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/29/2033 | 2.350 | 15,150,000.00 | 15,150,000.00 | 15,150,000.00 | 12,237,109.50 |
| 821810524 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/01/2031 | 2.020 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,738,000.00 |
| 821809880 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 05/27/2026 | 0.820 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,218,250.00 |
| 821810653 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/20/2032 | 2.050 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 16,498,200.00 |
| 821809056 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 04/05/2028 | 1.570 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,502,000.00 |
| 821809771 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/07/2029 | 2.000 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 17,182,400.00 |
| 888663310 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 07/25/2029 | 4.330 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 48,629,500.00 |
| 821809747 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 01/05/2032 | 1.800 | 25,000,000.00 | 24,992,114.94 | 24,991,250.00 | 20,162,750.00 |
| 821810753 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/14/2028 | 1.840 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,727,500.00 |
| 821810051 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/10/2031 | 1.170 | 37,000,000.00 | 36,832,791.67 | 36,794,280.00 | 28,689,430.00 |
| 821810650 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/12/2030 | 1.030 | 20,000,000.00 | 19,895,979.75 | 19,868,200.00 | 15,841,800.00 |
| 876366161 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/29/2029 | 4.270 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,165,000.00 |
| 838488793 | FEDERAL HOME LOAN BANKS | 04/14/2025 | 2.840 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,965,750.00 |
| 821809221 | FEDERAL HOME LOAN BANKS | 01/27/2027 | 1.750 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,599,500.00 |
| 821809972 | FEDERAL HOME LOAN BANKS | 06/25/2027 | 1.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,161,000.00 |
| 843475069 | FEDERAL HOME LOAN BANKS | 04/25/2025 | 2.910 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,989,250.00 |
| 842850552 | FEDERAL HOME LOAN BANKS | 05/19/2025 | 3.210 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,112,250.00 |
| 821809567 | FEDERAL HOME LOAN BANKS | 09/30/2030 | 1.300 | 39,950,000.00 | 39,950,000.00 | 39,950,000.00 | 31,960,399.50 |
| 813949229 | FEDERAL HOME LOAN BANKS | 03/24/2025 | 2.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 47,156,000.00 |
| 821809554 | FEDERAL HOME LOAN BANKS | 11/23/2026 | 1.300 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,235,000.00 |
| 821852237 | FEDERAL HOME LOAN BANKS | 03/07/2025 | 1.740 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,470,500.00 |
| 821810610 | FEDERAL HOME LOAN BANKS | 11/17/2028 | 1.600 | 12,000,000.00 | 12,000,000.00 | 12,000,000.00 | 10,284,480.00 |
| 821810730 | FEDERAL HOME LOAN BANKS | 12/23/2030 | 1.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,583,500.00 |
| 821852235 | FEDERAL HOME LOAN BANKS | 03/03/2025 | 2.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,605,750.00 |
| 821809680 | FEDERAL HOME LOAN BANKS | 03/30/2026 | 1.030 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,428,000.00 |
| 821809234 | FEDERAL HOME LOAN BANKS | 01/27/2032 | 2.250 | 22,700,000.00 | 22,700,000.00 | 22,700,000.00 | 18,937,475.00 |
| 870006889 | FEDERAL HOME LOAN BANKS | 06/27/2025 | 3.500 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,217,750.00 |
| 821809694 | FEDERAL HOME LOAN BANKS | 08/24/2029 | 1.150 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,423,750.00 |
| 821809145 | FEDERAL HOME LOAN BANKS | 12/08/2031 | 2.080 | 24,000,000.00 | 24,000,000.00 | 24,000,000.00 | 19,814,160.00 |
| 821809640 | FEDERAL HOME LOAN BANKS | 12/01/2026 | 1.420 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,325,500.00 |
| 821809546 | FEDERAL HOME LOAN BANKS | 10/27/2026 | 1.280 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,261,750.00 |
| 821810738 | FEDERAL HOME LOAN BANKS | 01/27/2031 | 1.260 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,503,000.00 |
| 820231279 | FEDERAL HOME LOAN BANKS | 03/24/2025 | 2.040 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,598,000.00 |
| 821810696 | FEDERAL HOME LOAN BANKS | 02/03/2031 | 1.320 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,672,000.00 |
| 821809943 | FEDERAL HOME LOAN BANKS | 12/08/2023 | 0.500 | 50,000,000.00 | 49,985,601.21 | 49,968,500.00 | 48,074,000.00 |
| 851779930 | FEDERAL HOME LOAN BANKS | 05/09/2025 | 3.300 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,159,750.00 |
| 821809587 | FEDERAL HOME LOAN BANKS | 11/25/2026 | 2.080 | 40,950,000.00 | 40,950,000.00 | 40,950,000.00 | 37,808,316.00 |
| 821809148 | FEDERAL HOME LOAN BANKS | 09/08/2023 | 0.520 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 48,469,500.00 |
| 821809460 | FEDERAL HOME LOAN BANKS | 11/12/2026 | 1.100 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 26,526,300.00 |
| 821809655 | FEDERAL HOME LOAN BANKS | 12/30/2026 | 1.500 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,351,000.00 |
| 811657280 | FEDERAL HOME LOAN BANKS | 03/07/2025 | 2.010 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,605,250.00 |
| 870007040 | FEDERAL HOME LOAN BANKS | 06/29/2027 | 3.800 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,944,250.00 |
| 821810778 | FEDERAL HOME LOAN BANKS | 02/17/2032 | 1.350 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,577,500.00 |
| 821810693 | FEDERAL HOME LOAN BANKS | 01/27/2027 | 1.660 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,446,750.00 |
| 850346595 | FEDERAL HOME LOAN BANKS | 05/23/2025 | 3.500 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,241,750.00 |
| 821809583 | FEDERAL HOME LOAN BANKS | 12/30/2030 | 1.250 | 40,440,000.00 | 40,440,000.00 | 40,440,000.00 | 31,997,745.60 |
| 836624936 | FEDERAL HOME LOAN BANKS | 04/11/2025 | 2.300 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,705,250.00 |
| 821809368 | FEDERAL HOME LOAN BANKS | 12/16/2030 | 1.280 | 33,200,000.00 | 33,192,074.58 | 33,190,040.00 | 26,361,132.00 |
| 821809611 | FEDERAL HOME LOAN BANKS | 12/21/2027 | 1.610 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,916,000.00 |
| 870006897 | FEDERAL HOME LOAN BANKS | 06/27/2025 | 3.500 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,217,750.00 |
| 821810799 | FEDERAL HOME LOAN BANKS | 01/27/2027 | 1.520 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 44,650,000.00 |
| 837511310 | FEDERAL HOME LOAN BANKS | 04/25/2025 | 3.020 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,042,000.00 |
| 821852239 | FEDERAL HOME LOAN BANKS | 03/10/2025 | 2.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,596,500.00 |
| 835023450 | FEDERAL HOME LOAN BANKS | 04/28/2025 | 3.010 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,034,500.00 |
| 835023451 | FEDERAL HOME LOAN BANKS | 04/28/2025 | 3.020 | 25,000,000.00 | 24,997,101.19 | 24,996,250.00 | 24,039,500.00 |
| 821809606 | FEDERAL HOME LOAN BANKS | 04/27/2029 | 1.550 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,134,500.00 |
| 821809550 | FEDERAL HOME LOAN BANKS | 06/08/2026 | 1.290 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,499,500.00 |
| 821810702 | FEDERAL HOME LOAN BANKS | 02/24/2031 | 1.320 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,605,000.00 |
| 821810055 | FEDERAL HOME LOAN BANKS | 10/07/2030 | 1.210 | 38,200,000.00 | 38,200,000.00 | 38,200,000.00 | 30,330,036.00 |
| 821810688 | FEDERAL HOME LOAN BANKS | 02/24/2025 | 1.650 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,440,750.00 |
| 826608930 | FEDERAL HOME LOAN BANKS | 03/24/2025 | 2.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 47,156,000.00 |
| 821810777 | FEDERAL HOME LOAN BANKS | 01/27/2032 | 1.350 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,647,500.00 |
| 821809600 | FEDERAL HOME LOAN BANKS | 02/28/2025 | 1.500 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,361,750.00 |
| 836624939 | FEDERAL HOME LOAN BANKS | 04/11/2025 | 2.300 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,705,250.00 |
| 821809659 | FEDERAL HOME LOAN BANKS | 12/29/2027 | 1.500 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,791,750.00 |
| 855441198 | FEDERAL HOME LOAN BANKS | 05/16/2025 | 3.320 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,163,750.00 |
| 826608942 | FEDERAL HOME LOAN BANKS | 03/24/2025 | 1.875 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 47,029,000.00 |
| 861464476 | FEDERAL HOME LOAN BANKS | 02/26/2024 | 2.750 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 48,706,500.00 |
| 819993801 | FEDERAL HOME LOAN BANKS | 03/28/2025 | 2.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 47,218,000.00 |
| 821108957 | FEDERAL HOME LOAN BANKS | 04/04/2025 | 2.080 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,604,250.00 |
| 941891127 | FEDERAL HOME LOAN BANKS | 11/15/2023 | 4.625 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,952,250.00 |
| 821809230 | FEDERAL HOME LOAN BANKS | 01/20/2032 | 2.160 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,719,500.00 |
| 821810734 | FEDERAL HOME LOAN BANKS | 02/24/2031 | 1.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,378,500.00 |
| 877589744 | FEDERAL HOME LOAN BANKS | 06/28/2027 | 3.300 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,705,250.00 |
| 821809215 | FEDERAL HOME LOAN BANKS | 01/27/2027 | 1.700 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,481,250.00 |
| 821809596 | FEDERAL HOME LOAN BANKS | 01/27/2027 | 1.500 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,307,750.00 |
| 821810028 | FEDERAL HOME LOAN BANKS | 04/27/2027 | 1.200 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,775,000.00 |
| 821810283 | FEDERAL HOME LOAN BANKS | 02/24/2025 | 1.700 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 14,079,150.00 |
| 821809219 | FEDERAL HOME LOAN BANKS | 02/24/2025 | 1.700 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,465,250.00 |
| 859220857 | FEDERAL HOME LOAN BANKS | 05/19/2025 | 3.350 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,177,000.00 |
| 840297222 | FEDERAL HOME LOAN BANKS | 04/04/2025 | 2.210 | 25,000,000.00 | 25,000,000.00 | 25,000,000.0 | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 853951950 | FEDERAL HOME LOAN BANKS | 05/12/2025 | 3.200 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,112,000.00 |
| 821810000 | FEDERAL HOME LOAN BANKS | 10/02/2030 | 1.080 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,309,000.00 |
| 821810786 | FEDERAL HOME LOAN BANKS | 01/27/2033 | 1.495 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,020,000.00 |
| 821809174 | FEDERAL HOME LOAN BANKS | 11/25/2026 | 2.080 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 46,164,000.00 |
| 841371341 | FEDERAL HOME LOAN BANKS | 04/21/2027 | 3.260 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,626,000.00 |
| 850346592 | FEDERAL HOME LOAN BANKS | 05/23/2025 | 3.450 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,218,750.00 |
| 821810681 | FEDERAL HOME LOAN BANKS | 01/28/2031 | 1.320 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,692,500.00 |
| 826608940 | FEDERAL HOME LOAN BANKS | 03/24/2025 | 2.040 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,598,000.00 |
| 841085426 | FEDERAL HOME LOAN BANKS | 04/21/2026 | 3.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,251,500.00 |
| 826608927 | FEDERAL HOME LOAN BANKS | 03/24/2025 | 1.890 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 47,044,500.00 |
| 821810783 | FEDERAL HOME LOAN BANKS | 01/27/2032 | 1.370 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,718,000.00 |
| 844868359 | FEDERAL HOME LOAN BANKS | 04/28/2025 | 3.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,029,750.00 |
| 821809534 | FEDERAL HOME LOAN BANKS | 10/27/2026 | 1.250 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,236,500.00 |
| 826608941 | FEDERAL HOME LOAN BANKS | 03/24/2025 | 2.030 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 47,186,000.00 |
| 869387879 | FEDERAL HOME LOAN BANKS | 06/27/2025 | 3.335 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,143,250.00 |
| 844868360 | FEDERAL HOME LOAN BANKS | 04/25/2025 | 3.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 48,065,000.00 |
| 828331469 | FEDERAL HOME LOAN BANKS | 03/28/2025 | 2.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 47,146,500.00 |
| 821809149 | FEDERAL HOME LOAN BANKS | 07/06/2027 | 1.020 | 24,185,000.00 | 24,181,097.94 | 24,178,953.75 | 20,895,840.00 |
| 821809307 | FEDERAL HOME LOAN BANKS | 08/10/2028 | 1.020 | 32,995,000.00 | 32,995,000.00 | 32,995,000.00 | 27,487,804.55 |
| 838488791 | FEDERAL HOME LOAN BANKS | 04/14/2025 | 2.600 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,851,000.00 |
| 821809161 | FEDERAL HOME LOAN BANKS | 01/19/2029 | 1.770 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,542,750.00 |
| 821810687 | FEDERAL HOME LOAN BANKS | 01/27/2027 | 1.650 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,438,000.00 |
| 850346601 | FEDERAL HOME LOAN BANKS | 05/05/2025 | 3.100 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,070,000.00 |
| 858143703 | FEDERAL HOME LOAN BANKS | 06/07/2027 | 3.250 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,685,250.00 |
| 821809636 | FEDERAL HOME LOAN BANKS | 12/01/2026 | 1.400 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,308,500.00 |
| 819378330 | FEDERAL HOME LOAN BANKS | 03/28/2025 | 2.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 47,146,500.00 |
| 821809202 | FEDERAL HOME LOAN BANKS | 12/16/2026 | 2.020 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 46,017,000.00 |
| 821809243 | FEDERAL HOME LOAN BANKS | 03/14/2031 | 1.500 | 25,000,000.00 | 24,773,652.26 | 24,723,000.00 | 20,429,500.00 |
| 841371336 | FEDERAL HOME LOAN BANKS | 05/12/2025 | 3.120 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,074,250.00 |
| 821810791 | FEDERAL HOME LOAN BANKS | 01/27/2033 | 1.500 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,047,500.00 |
| 821809529 | FEDERAL HOME LOAN BANKS | 12/23/2030 | 1.250 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,791,750.00 |
| 821809562 | FEDERAL HOME LOAN BANKS | 11/23/2026 | 1.375 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,299,000.00 |
| 849799807 | FEDERAL HOME LOAN BANKS | 05/23/2025 | 3.400 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,195,750.00 |
| 821810727 | FEDERAL HOME LOAN BANKS | 10/08/2030 | 1.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,820,500.00 |
| 867882855 | FEDERAL HOME LOAN BANKS | 02/26/2024 | 2.625 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,302,000.00 |
| 856727044 | FEDERAL HOME LOAN BANKS | 02/26/2024 | 2.625 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 48,604,000.00 |
| 821809199 | FEDERAL HOME LOAN BANKS | 12/30/2027 | 0.875 | 22,000,000.00 | 22,000,000.00 | 22,000,000.00 | 18,591,320.00 |
| 821809241 | FEDERAL HOME LOAN BANKS | 02/17/2032 | 2.400 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,100,000.00 |
| 821809650 | FEDERAL HOME LOAN BANKS | 02/24/2031 | 1.460 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,027,250.00 |
| 833040183 | FEDERAL HOME LOAN BANKS | 04/27/2027 | 3.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 47,228,000.00 |
| 877589745 | FEDERAL HOME LOAN BANKS | 06/28/2027 | 4.260 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,217,500.00 |
| 821810420 | FEDERAL HOME LOAN BANKS | 12/30/2030 | 1.290 | 19,875,000.00 | 19,875,000.00 | 19,875,000.00 | 15,664,083.75 |
| 821809953 | FEDERAL HOME LOAN BANKS | 07/28/2027 | 0.770 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 42,607,000.00 |
| 821809143 | FEDERAL HOME LOAN BANKS | 09/08/2023 | 0.520 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 48,469,500.00 |
| 821809996 | FEDERAL HOME LOAN BANKS | 04/28/2026 | 1.050 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 44,777,000.00 |
| 821809582 | FEDERAL HOME LOAN BANKS | 12/23/2026 | 2.090 | 40,000,000.00 | 40,000,000.00 | 40,000,000.00 | 36,896,400.00 |
| 821810784 | FEDERAL HOME LOAN BANKS | 12/29/2026 | 1.400 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 44,533,000.00 |
| 821810683 | FEDERAL HOME LOAN BANKS | 01/27/2027 | 1.625 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,416,250.00 |
| 821810706 | FEDERAL HOME LOAN BANKS | 01/27/2032 | 1.340 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,612,000.00 |
| 883310256 | FEDERAL HOME LOAN BANKS | 07/08/2024 | 3.000 | 18,000,000.00 | 17,973,535.32 | 17,965,080.00 | 17,548,020.00 |
| 833040168 | FEDERAL HOME LOAN BANKS | 04/04/2025 | 2.090 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,609,250.00 |
| 870418077 | FEDERAL HOME LOAN BANKS | 06/27/2025 | 3.820 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,357,000.00 |
| 821809644 | FEDERAL HOME LOAN BANKS | 05/18/2028 | 1.450 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,522,500.00 |
| 821809166 | FEDERAL HOME LOAN BANKS | 12/14/2029 | 1.800 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,142,750.00 |
| 843475066 | FEDERAL HOME LOAN BANKS | 04/25/2025 | 3.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,032,500.00 |
| 856727042 | FEDERAL HOME LOAN BANKS | 02/26/2024 | 2.625 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,302,000.00 |
| 821809601 | FEDERAL HOME LOAN BANKS | 01/25/2027 | 1.540 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,345,250.00 |
| 821809558 | FEDERAL HOME LOAN BANKS | 01/27/2032 | 1.370 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,359,000.00 |
| 817178483 | FEDERAL HOME LOAN BANKS | 03/03/2025 | 1.720 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 23,466,250.00 |
| 824373426 | FEDERAL HOME LOAN BANKS | 05/04/2027 | 1.200 | 19,444,444.44 | 19,444,444.45 | 19,444,444.45 | 17,014,083.33 |
| 821810765 | FEDERAL HOME LOAN MORTGAGE CORP | 10/15/2030 | 1.260 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,591,000.00 |
| 821809661 | FEDERAL HOME LOAN MORTGAGE CORP | 04/28/2026 | 1.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 44,994,500.00 |
| 821810059 | FEDERAL HOME LOAN MORTGAGE CORP | 11/12/2025 | 0.600 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 44,664,000.00 |
| 821810509 | FEDERAL HOME LOAN MORTGAGE CORP | 10/28/2030 | 1.300 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,688,500.00 |
| 821809605 | FEDERAL HOME LOAN MORTGAGE CORP | 05/04/2027 | 1.050 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,468,500.00 |
| 821810750 | FEDERAL HOME LOAN MORTGAGE CORP | 09/30/2030 | 1.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,625,000.00 |
| 944243624 | FEDERAL HOME LOAN MORTGAGE CORP | 12/08/2025 | 5.160 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 25,032,250.00 |
| 821810076 | FEDERAL HOME LOAN MORTGAGE CORP | 05/27/2025 | 0.730 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 45,560,000.00 |
| 821810771 | FEDERAL HOME LOAN MORTGAGE CORP | 10/22/2030 | 1.270 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,608,000.00 |
| 821810463 | FEDERAL HOME LOAN MORTGAGE CORP | 10/21/2030 | 1.290 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,673,000.00 |
| 821810541 | FEDERAL HOME LOAN MORTGAGE CORP | 10/28/2030 | 1.300 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,692,500.00 |
| 949025784 | FEDERAL HOME LOAN MORTGAGE CORP | 12/13/2024 | 5.140 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 25,026,750.00 |
| 956934712 | FEDERAL HOME LOAN MORTGAGE CORP | 03/27/2026 | 5.100 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,967,000.00 |
| 907051190 | FEDERAL HOME LOAN MORTGAGE CORP | 09/19/2025 | 4.100 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,553,500.00 |
| 821809090 | FEDERAL HOME LOAN MORTGAGE CORP | 02/12/2029 | 1.100 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,340,250.00 |
| 899279676 | FEDERAL HOME LOAN MORTGAGE CORP | 08/25/2025 | 3.800 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,455,750.00 |
| 821809089 | FEDERAL HOME LOAN MORTGAGE CORP | 06/23/2027 | 1.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,645,750.00 |
| 821809552 | FEDERAL HOME LOAN MORTGAGE CORP | 12/26/2025 | 0.750 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 45,066,000.00 |
| 821809107 | FEDERAL HOME LOAN MORTGAGE CORP | 10/22/2030 | 1.260 | 25,000,000.00 | 24,994,144.96 | 24,992,500.00 | 19,788,250.00 |
| 821809024 | FEDERAL HOME LOAN MORTGAGE CORP | 08/26/2030 | 1.250 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,854,250.00 |
| 907051191 | FEDERAL HOME LOAN MORTGAGE CORP | 09/19/2025 | 4.050 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,538,000.00 |
| 821810803 | FEDERAL HOME LOAN MORTGAGE CORP | 12/09/2030 | 1.220 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,675,000.00 |
| 821809639 | FEDERAL HOME LOAN MORTGAGE CORP | 09/28/2028 | 1.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 41,435,500.00 |
| 821810772 | FEDERAL HOME LOAN MORTGAGE CORP | 10/21/2030 | 1.270 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,608,500.00 |
| 821809631 | FEDERAL HOME LOAN MORTGAGE CORP | 11/25/2025 | 0.625 | 50,000,000.00 | 50,066,052.33 | 50,121,500.00 | 44,799,000.00 |
| 944765043 | FEDERAL HOME LOAN MORTGAGE CORP | 12/12/2025 | 5.200 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 25,084,250.00 |
| 821809091 | FEDERAL HOME LOAN MORTGAGE CORP | 08/25/2028 | 1.070 | 25,000,000.00 | 25,000,000.00 | 25,000,000.0 | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 821810360 | FEDERAL HOME LOAN MORTGAGE CORP | 01/06/2033 | 1.360 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 37,736,500.00 |
| 906927716 | FEDERAL HOME LOAN MORTGAGE CORP | 08/29/2025 | 3.750 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,519,000.00 |
| 821809543 | FEDERAL HOME LOAN MORTGAGE CORP | 05/27/2025 | 0.750 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 45,582,500.00 |
| 821809108 | FEDERAL HOME LOAN MORTGAGE CORP | 09/17/2030 | 1.280 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,860,500.00 |
| 940745506 | FEDERAL HOME LOAN MORTGAGE CORP | 11/21/2025 | 5.300 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,967,500.00 |
| 821810766 | FEDERAL HOME LOAN MORTGAGE CORP | 10/22/2030 | 1.260 | 50,000,000.00 | 49,988,290.00 | 49,985,000.00 | 39,576,500.00 |
| 821810760 | FEDERAL HOME LOAN MORTGAGE CORP | 10/22/2030 | 1.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,577,000.00 |
| 904121725 | FEDERAL HOME LOAN MORTGAGE CORP | 09/12/2025 | 4.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,637,000.00 |
| 821809464 | FEDERAL HOME LOAN MORTGAGE CORP | 11/12/2025 | 0.600 | 31,739,000.00 | 31,739,000.00 | 31,739,000.00 | 28,351,813.92 |
| 821810596 | FEDERAL HOME LOAN MORTGAGE CORP | 11/12/2030 | 1.310 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,040,500.00 |
| 956330463 | FEDERAL HOME LOAN MORTGAGE CORP | 09/26/2025 | 5.050 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,994,750.00 |
| 821809209 | FEDERAL HOME LOAN MORTGAGE CORP | 08/09/2032 | 1.500 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,733,500.00 |
| 821809635 | FEDERAL HOME LOAN MORTGAGE CORP | 09/28/2028 | 1.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 41,435,500.00 |
| 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 |
| 821810414 | FEDERAL HOME LOAN MORTGAGE CORP | 11/17/2031 | 1.410 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,232,000.00 |
| 821808975 | FEDERAL HOME LOAN MORTGAGE CORP | 11/04/2032 | 1.500 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,497,000.00 |
| 821809021 | FEDERAL HOME LOAN MORTGAGE CORP | 09/09/2030 | 1.200 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,772,500.00 |
| 821809206 | FEDERAL HOME LOAN MORTGAGE CORP | 11/05/2032 | 1.500 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,489,500.00 |
| 821809657 | FEDERAL HOME LOAN MORTGAGE CORP | 03/17/2026 | 1.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 45,131,000.00 |
| 821809026 | FEDERAL HOME LOAN MORTGAGE CORP | 09/16/2030 | 1.250 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,829,250.00 |
| 821809094 | FEDERAL HOME LOAN MORTGAGE CORP | 08/27/2030 | 1.200 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,791,500.00 |
| 939528634 | FEDERAL HOME LOAN MORTGAGE CORP | 12/01/2025 | 5.350 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 25,107,750.00 |
| 821810517 | FEDERAL HOME LOAN MORTGAGE CORP | 10/28/2030 | 1.300 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,687,000.00 |
| 878006740 | FEDERAL HOME LOAN MORTGAGE CORP | 06/27/2025 | 4.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,591,000.00 |
| 945445260 | FEDERAL HOME LOAN MORTGAGE CORP | 11/25/2025 | 5.210 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 25,029,250.00 |
| 821810698 | FEDERAL HOME LOAN MORTGAGE CORP | 05/27/2027 | 1.070 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,432,500.00 |
| 821809599 | FEDERAL HOME LOAN MORTGAGE CORP | 09/28/2028 | 1.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 41,435,000.00 |
| 821810292 | FEDERAL HOME LOAN MORTGAGE CORP | 11/25/2031 | 1.320 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,896,000.00 |
| 892077158 | FEDERAL HOME LOAN MORTGAGE CORP | 07/28/2025 | 3.500 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,457,500.00 |
| 821809643 | FEDERAL HOME LOAN MORTGAGE CORP | 05/27/2025 | 0.770 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 45,616,000.00 |
| 886107584 | FEDERAL HOME LOAN MORTGAGE CORP | 07/25/2025 | 3.650 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,522,750.00 |
| 821809598 | FEDERAL HOME LOAN MORTGAGE CORP | 07/29/2027 | 1.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,158,000.00 |
| 821809030 | FEDERAL HOME LOAN MORTGAGE CORP | 09/03/2030 | 1.260 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,846,500.00 |
| 821810415 | FEDERAL HOME LOAN MORTGAGE CORP | 11/23/2032 | 1.420 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,106,000.00 |
| 821809088 | FEDERAL HOME LOAN MORTGAGE CORP | 06/28/2027 | 1.000 | 25,000,000.00 | 24,999,839.82 | 24,999,750.00 | 21,635,500.00 |
| 821810063 | FEDERAL HOME LOAN MORTGAGE CORP | 06/23/2025 | 0.710 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 45,448,000.00 |
| 821810448 | FEDERAL HOME LOAN MORTGAGE CORP | 11/23/2032 | 1.420 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,106,000.00 |
| 962042876 | FEDERAL HOME LOAN MORTGAGE CORP | 12/29/2025 | 5.120 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,986,250.00 |
| 821809112 | FEDERAL HOME LOAN MORTGAGE CORP | 09/17/2030 | 1.320 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,923,250.00 |
| 821809211 | FEDERAL HOME LOAN MORTGAGE CORP | 12/09/2025 | 0.500 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 44,667,000.00 |
| 871902296 | FEDERAL HOME LOAN MORTGAGE CORP | 06/27/2025 | 4.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,591,000.00 |
| 874729125 | FEDERAL HOME LOAN MORTGAGE CORP | 06/27/2025 | 4.000 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,596,250.00 |
| 821810327 | FEDERAL HOME LOAN MORTGAGE CORP | 12/16/2031 | 1.330 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,866,500.00 |
| 821810299 | FEDERAL HOME LOAN MORTGAGE CORP | 09/26/2030 | 1.330 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,856,000.00 |
| 821809559 | FEDERAL HOME LOAN MORTGAGE CORP | 11/25/2025 | 0.625 | 50,000,000.00 | 50,066,052.33 | 50,121,500.00 | 44,799,000.00 |
| 821809649 | FEDERAL HOME LOAN MORTGAGE CORP | 05/27/2025 | 0.770 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 45,616,000.00 |
| 868541001 | FEDERAL HOME LOAN MORTGAGE CORP | 06/27/2025 | 3.250 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,224,750.00 |
| 821809110 | FEDERAL HOME LOAN MORTGAGE CORP | 11/12/2030 | 1.310 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,020,250.00 |
| 821809093 | FEDERAL HOME LOAN MORTGAGE CORP | 08/20/2029 | 1.100 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,226,000.00 |
| 955084906 | FEDERAL HOME LOAN MORTGAGE CORP | 12/26/2025 | 5.150 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,995,500.00 |
| 821810746 | FEDERAL HOME LOAN MORTGAGE CORP | 09/30/2030 | 1.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,625,000.00 |
| 821809553 | FEDERAL HOME LOAN MORTGAGE CORP | 11/25/2025 | 0.625 | 50,000,000.00 | 50,066,052.33 | 50,121,500.00 | 44,799,000.00 |
| 821809212 | FEDERAL HOME LOAN MORTGAGE CORP | 11/23/2032 | 1.500 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,409,000.00 |
| 821810742 | FEDERAL HOME LOAN MORTGAGE CORP | 10/08/2030 | 1.240 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,578,500.00 |
| 821809642 | FEDERAL HOME LOAN MORTGAGE CORP | 09/23/2030 | 1.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,646,000.00 |
| 821810465 | FEDERAL HOME LOAN MORTGAGE CORP | 10/28/2030 | 1.300 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,692,500.00 |
| 821809063 | FEDERAL HOME LOAN MORTGAGE CORP | 07/22/2026 | 0.830 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 22,099,000.00 |
| 821810333 | FEDERAL HOME LOAN MORTGAGE CORP | 12/09/2031 | 1.330 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,888,000.00 |
| 955084907 | FEDERAL HOME LOAN MORTGAGE CORP | 12/29/2025 | 5.130 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 25,002,250.00 |
| 821810281 | FEDERAL HOME LOAN MORTGAGE CORP | 11/25/2031 | 1.320 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,896,000.00 |
| 821810703 | FEDERAL HOME LOAN MORTGAGE CORP | 01/06/2031 | 1.150 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,362,000.00 |
| 821810580 | FEDERAL HOME LOAN MORTGAGE CORP | 10/28/2030 | 1.310 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,718,500.00 |
| 821810368 | FEDERAL HOME LOAN MORTGAGE CORP | 12/02/2031 | 1.400 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,152,500.00 |
| 821810756 | FEDERAL HOME LOAN MORTGAGE CORP | 10/15/2030 | 1.250 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,587,500.00 |
| 821810347 | FEDERAL HOME LOAN MORTGAGE CORP | 11/26/2030 | 1.360 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,155,500.00 |
| 821809114 | FEDERAL HOME LOAN MORTGAGE CORP | 02/12/2025 | 1.500 | 25,000,000.00 | 24,991,846.47 | 24,980,750.00 | 23,573,500.00 |
| 956934711 | FEDERAL HOME LOAN MORTGAGE CORP | 12/26/2025 | 5.120 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,976,000.00 |
| 821810457 | FEDERAL HOME LOAN MORTGAGE CORP | 11/26/2032 | 1.490 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,362,500.00 |
| 821810691 | FEDERAL HOME LOAN MORTGAGE CORP | 05/27/2027 | 1.050 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,393,500.00 |
| 962108960 | FEDERAL HOME LOAN MORTGAGE CORP | 12/29/2025 | 5.170 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,992,250.00 |
| 821810804 | FEDERAL HOME LOAN MORTGAGE CORP | 09/30/2030 | 1.240 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,593,500.00 |
| 958282461 | FEDERAL HOME LOAN MORTGAGE CORP | 12/29/2025 | 5.150 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,991,750.00 |
| 821809092 | FEDERAL HOME LOAN MORTGAGE CORP | 08/24/2029 | 1.150 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,292,250.00 |
| 821809027 | FEDERAL HOME LOAN MORTGAGE CORP | 09/09/2030 | 1.250 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,836,750.00 |
| 821809223 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 08/26/2030 | 1.180 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,491,000.00 |
| 821809116 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 06/17/2025 | 0.500 | 25,000,000.00 | 24,995,304.89 | 24,990,500.00 | 22,766,250.00 |
| 821809118 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 08/05/2030 | 0.875 | 25,000,000.00 | 24,488,537.32 | 24,355,000.00 | 19,901,500.00 |
| 821809172 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 11/25/2030 | 1.240 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,342,500.00 |
| 821809189 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 11/23/2032 | 1.500 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,031,500.00 |
| 821809217 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 12/08/2028 | 0.950 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 41,316,000.00 |
| 821809602 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 08/05/2030 | 0.875 | 50,000,000.00 | 49,283,250.00 | 49,085,000.00 | 39,803,000.00 |
| 821809656 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 01/27/2032 | 1.310 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,110,000.00 |
| 821809214 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 07/09/2025 | 0.710 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 45,451,500.00 |
| 821809120 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 07/30/2027 | 0.875 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 21,452,250.00 |
| 821809184 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 12/16/2031 | 1.360 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,540,000.00 |
| 821809187 | FEDERAL NATIONAL MORTGAGE | | | | | | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 821809186 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 10/28/2031 | 1.365 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,687,000.00 |
| 821809176 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 12/09/2030 | 1.240 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,302,000.00 |
| 821809652 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 01/27/2032 | 1.310 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,110,000.00 |
| 821809500 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 08/26/2030 | 1.180 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,745,500.00 |
| 821809162 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 09/27/2030 | 1.200 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,382,500.00 |
| 821809177 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 11/18/2030 | 1.270 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,462,000.00 |
| 821809180 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 11/18/2030 | 1.320 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,627,000.00 |
| 821809218 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 07/15/2027 | 0.950 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 43,108,000.00 |
| 821809190 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 11/16/2032 | 1.500 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,049,000.00 |
| 821809179 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 12/09/2030 | 1.330 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,601,500.00 |
| 821809222 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 12/08/2028 | 1.000 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 41,441,000.00 |
| 821809503 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 12/17/2030 | 1.300 | 25,000,000.00 | 24,990,049.99 | 24,987,500.00 | 19,739,750.00 |
| 821809181 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 12/16/2031 | 1.350 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,503,000.00 |
| 821809227 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 12/08/2032 | 1.515 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,052,000.00 |
| 821809213 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 07/09/2026 | 0.820 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 44,231,500.00 |
| 821809188 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 11/18/2032 | 1.450 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 37,847,000.00 |
| 821809604 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 08/05/2030 | 0.875 | 50,000,000.00 | 49,154,378.58 | 48,940,000.00 | 39,803,000.00 |
| 821809122 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 09/11/2030 | 1.120 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,585,750.00 |
| 821809502 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 08/27/2030 | 1.250 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 19,857,000.00 |
| 821809168 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 08/27/2032 | 1.220 | 50,000,000.00 | 49,489,754.54 | 49,375,000.00 | 37,168,000.00 |
| 821809182 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 12/10/2030 | 1.330 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 39,599,000.00 |
| 821809077 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 01/27/2033 | 1.610 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 38,210,000.00 |
| 953965467 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/08/2023 | 4.620 | 50,000,000.00 | 48,594,750.00 | 48,440,750.00 | 48,668,000.00 |
| 955074901 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/12/2023 | 4.600 | 50,000,000.00 | 48,965,000.00 | 48,837,222.22 | 49,006,500.00 |
| 958267214 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 07/11/2023 | 4.570 | 50,000,000.00 | 48,787,680.56 | 48,686,125.00 | 48,835,500.00 |
| 955074900 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 10/24/2023 | 4.630 | 50,000,000.00 | 48,096,555.55 | 47,967,944.44 | 48,214,000.00 |
| 821809671 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 02/15/2023 | 1.140 | 25,000,000.00 | 24,964,375.00 | 24,712,625.00 | 24,868,250.00 |
| 964574297 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 07/03/2023 | 4.620 | 20,000,000.00 | 19,530,300.00 | 19,520,033.33 | 19,553,400.00 |
| 954528372 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/09/2023 | 4.620 | 40,000,000.00 | 39,183,800.00 | 39,065,733.33 | 39,220,000.00 |
| 964574300 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/30/2023 | 4.650 | 30,000,000.00 | 29,302,500.00 | 29,287,000.00 | 29,337,600.00 |
| 964574303 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 07/03/2023 | 4.650 | 30,000,000.00 | 29,290,875.00 | 29,275,375.00 | 29,330,100.00 |
| 955074905 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 10/24/2023 | 4.630 | 50,000,000.00 | 48,096,555.55 | 47,967,944.44 | 48,214,000.00 |
| 955766854 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/16/2023 | 4.560 | 50,000,000.00 | 48,948,666.66 | 48,828,333.33 | 48,982,000.00 |
| 956307623 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/20/2023 | 4.550 | 50,000,000.00 | 48,925,694.44 | 48,811,944.44 | 48,957,000.00 |
| 953965428 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 08/08/2023 | 4.620 | 50,000,000.00 | 48,594,750.00 | 48,440,750.00 | 48,668,000.00 |
| 964574293 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 06/30/2023 | 4.620 | 20,000,000.00 | 19,538,000.00 | 19,527,733.33 | 19,558,400.00 |
| 934460125 | FEDERAL HOME LOAN BANKS | 01/24/2023 | 4.000 | 50,000,000.00 | 49,872,222.22 | 49,527,777.78 | 49,875,500.00 |
| 932524990 | FEDERAL HOME LOAN BANKS | 02/01/2023 | 4.000 | 50,000,000.00 | 49,827,777.78 | 49,450,000.00 | 49,818,500.00 |
| 927957156 | FEDERAL HOME LOAN BANKS | 01/06/2023 | 3.700 | 50,000,000.00 | 49,974,305.56 | 49,568,333.33 | 49,982,000.00 |
| 834400280 | FEDERAL HOME LOAN BANKS | 03/01/2023 | 1.580 | 50,000,000.00 | 49,870,527.78 | 49,275,833.33 | 49,650,000.00 |
| 936537939 | FEDERAL HOME LOAN BANKS | 01/30/2023 | 4.030 | 50,000,000.00 | 49,837,680.56 | 49,496,250.00 | 49,840,000.00 |
| 944746385 | FEDERAL HOME LOAN BANKS | 02/22/2023 | 4.260 | 50,000,000.00 | 49,692,333.33 | 49,432,000.00 | 49,688,000.00 |
| 940141797 | FEDERAL HOME LOAN BANKS | 02/13/2023 | 4.120 | 50,000,000.00 | 49,753,944.44 | 49,444,944.44 | 49,744,000.00 |
| 929921622 | FEDERAL HOME LOAN BANKS | 01/09/2023 | 3.800 | 50,000,000.00 | 49,957,777.78 | 49,561,944.44 | 49,964,500.00 |
| 942606279 | FEDERAL HOME LOAN BANKS | 02/15/2023 | 4.215 | 50,000,000.00 | 49,736,562.50 | 49,467,270.83 | 49,736,500.00 |
| 930949446 | FEDERAL HOME LOAN BANKS | 01/05/2023 | 3.830 | 50,000,000.00 | 49,978,722.22 | 49,590,402.78 | 49,988,000.00 |
| 939493150 | FEDERAL HOME LOAN BANKS | 01/03/2023 | 3.950 | 32,471,000.00 | 32,463,874.42 | 32,267,920.95 | 32,471,000.00 |
| 953965463 | FEDERAL HOME LOAN BANKS | 04/03/2023 | 4.480 | 50,000,000.00 | 49,427,555.55 | 49,278,222.22 | 49,451,500.00 |
| 930949445 | FEDERAL HOME LOAN BANKS | 01/17/2023 | 3.930 | 50,000,000.00 | 49,912,666.67 | 49,514,208.33 | 49,917,000.00 |
| 925129168 | FEDERAL HOME LOAN BANKS | 01/06/2023 | 3.647 | 50,000,000.00 | 49,974,673.61 | 49,539,059.72 | 49,982,000.00 |
| 940141798 | FEDERAL HOME LOAN BANKS | 02/08/2023 | 4.148 | 50,000,000.00 | 49,781,077.78 | 49,475,738.89 | 49,779,500.00 |
| 948071451 | FEDERAL HOME LOAN BANKS | 03/06/2023 | 4.350 | 50,000,000.00 | 49,613,333.34 | 49,407,916.67 | 49,626,500.00 |
| 948071456 | FEDERAL HOME LOAN BANKS | 03/30/2023 | 4.420 | 50,000,000.00 | 49,459,777.78 | 49,251,055.56 | 49,482,500.00 |
| 927519862 | FEDERAL HOME LOAN BANKS | 01/10/2023 | 3.810 | 35,000,000.00 | 34,966,662.50 | 34,670,329.17 | 34,970,950.00 |
| 940141796 | FEDERAL HOME LOAN BANKS | 02/13/2023 | 4.120 | 50,000,000.00 | 49,753,944.44 | 49,444,944.44 | 49,744,000.00 |
| 943762606 | FEDERAL HOME LOAN BANKS | 02/06/2023 | 4.140 | 50,000,000.00 | 49,793,000.00 | 49,528,500.00 | 49,791,500.00 |
| 925723437 | FEDERAL HOME LOAN BANKS | 01/10/2023 | 3.630 | 50,000,000.00 | 49,954,625.00 | 49,521,041.67 | 49,958,500.00 |
| 944217923 | FEDERAL HOME LOAN BANKS | 02/17/2023 | 4.236 | 50,000,000.00 | 49,723,483.34 | 49,464,616.67 | 49,724,500.00 |
| 942606280 | FEDERAL HOME LOAN BANKS | 02/15/2023 | 4.215 | 50,000,000.00 | 49,736,562.50 | 49,467,270.83 | 49,736,500.00 |
| 950310645 | FEDERAL HOME LOAN BANKS | 03/07/2023 | 4.365 | 50,000,000.00 | 49,605,937.50 | 49,418,000.00 | 49,620,500.00 |
| 938732033 | FEDERAL HOME LOAN BANKS | 01/31/2023 | 4.010 | 50,000,000.00 | 49,832,916.67 | 49,509,888.89 | 49,834,000.00 |
| 933638092 | FEDERAL HOME LOAN BANKS | 01/30/2023 | 4.000 | 50,000,000.00 | 49,838,888.89 | 49,466,666.67 | 49,840,000.00 |
| 951496858 | FEDERAL HOME LOAN BANKS | 03/10/2023 | 4.375 | 50,000,000.00 | 49,586,805.56 | 49,404,513.89 | 49,602,500.00 |
| 938732044 | FEDERAL HOME LOAN BANKS | 01/31/2023 | 4.010 | 50,000,000.00 | 49,832,916.67 | 49,509,888.89 | 49,834,000.00 |
| 948516622 | FEDERAL HOME LOAN BANKS | 03/06/2023 | 4.345 | 50,000,000.00 | 49,613,777.77 | 49,414,631.94 | 49,626,500.00 |
| 932080311 | FEDERAL HOME LOAN BANKS | 01/18/2023 | 3.940 | 50,000,000.00 | 49,906,972.22 | 49,529,388.89 | 49,911,000.00 |
| 949016350 | FEDERAL HOME LOAN BANKS | 01/03/2023 | 4.000 | 23,278,000.00 | 23,272,827.11 | 23,190,060.89 | 23,278,000.00 |
| 943762605 | FEDERAL HOME LOAN BANKS | 02/08/2023 | 4.160 | 50,000,000.00 | 49,780,444.45 | 49,514,666.67 | 49,779,500.00 |
| 927519861 | FEDERAL HOME LOAN BANKS | 01/30/2023 | 3.825 | 50,000,000.00 | 49,845,937.50 | 49,420,937.50 | 49,840,000.00 |
| 938732045 | FEDERAL HOME LOAN BANKS | 02/10/2023 | 4.110 | 50,000,000.00 | 49,771,666.67 | 49,440,583.33 | 49,762,500.00 |
| 933638110 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 4.010 | 50,000,000.00 | 49,894,180.56 | 49,526,597.22 | 49,897,000.00 |
| 930466399 | FEDERAL HOME LOAN BANKS | 01/24/2023 | 3.910 | 50,000,000.00 | 49,875,097.22 | 49,473,236.11 | 49,875,500.00 |
| 924099230 | FEDERAL HOME LOAN BANKS | 01/04/2023 | 3.596 | 50,000,000.00 | 49,985,016.67 | 49,545,505.56 | 49,994,000.00 |
| 939493152 | FEDERAL HOME LOAN BANKS | 01/03/2023 | 3.950 | 50,000,000.00 | 49,989,027.78 | 49,692,777.78 | 50,000,000.00 |
| 934128097 | FEDERAL HOME LOAN BANKS | 01/25/2023 | 3.975 | 50,000,000.00 | 49,867,500.00 | 49,503,125.00 | 49,867,000.00 |
| 941891122 | FEDERAL HOME LOAN BANKS | 02/17/2023 | 4.120 | 50,000,000.00 | 49,731,055.56 | 49,456,388.89 | 49,724,500.00 |
| 944217927 | FEDERAL HOME LOAN BANKS | 02/03/2023 | 4.140 | 50,000,000.00 | 49,810,250.00 | 49,551,500.00 | 49,806,000.00 |
| 934460123 | FEDERAL HOME LOAN BANKS | 01/24/2023 | 4.000 | 50,000,000.00 | 49,872,222.22 | 49,527,777.78 | 49,875,500.00 |
| 932524994 | FEDERAL HOME LOAN BANKS | 01/18/2023 | 3.955 | 50,000,000.00 | 49,906,618.06 | 49,533,090.28 | 49,911,000.00 |
| 927519860 | FEDERAL HOME LOAN BANKS | 01/13/2023 | 3.860 | 50,000,000.00 | 49,935,666.67 | 49,512,138.89 | 49,940,500.00 |
| 947037927 | FEDERAL HOME LOAN BANKS | 03/22/2023 | 4.400 | 50,000,000.00 | 49,511,111.11 | 49,303,333.33 | 49,530,500.00 |
| 920859641 | FEDERAL HOME LOAN BANKS | 01/13/2023 | 3.520 | 50,000,000.00 | 49,941,333.33 | 49,481,777.78 | 49,940,500.00 |
| 946494137 | FEDERAL HOME LOAN BANKS | 03/01/2023 | 4.270 | 30,140,000.00 | 29,929,078.61 | 29,789,655.99 | 29,929,020.00 |
| 931700655 | FEDERAL HOME LOAN BANKS | 01/13/2023 | 3.910 | 50,000,000.00 | 49,934,833.33 | 49,543,833.33 | 49,940,500.00 |
| 946093034 | FEDERAL HOME LOAN BANKS | 03/03/2023 | 4.335 | 50,000,000.00 | 49,632,729.16 | 49,391,895.83 | 49,638,000.00 |
| 946093020 | FEDERAL HOME LOAN BANKS | 03/03/2023 | 4.335 | 50,000,000.00 | 49,632,729.16 | 49,391,895.83 | 49,638,000.00 |
| 920859645 | FEDERAL HOME LOAN BANKS | 01/05/2023 | 3.450 | 50,000,0 | | | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 927957148 | FEDERAL HOME LOAN BANKS | 01/11/2023 | 3.800 | 50,000,000.00 | 49,947,222.22 | 49,530,277.78 | 49,951,500.00 |
| 946093039 | FEDERAL HOME LOAN BANKS | 02/22/2023 | 4.310 | 50,000,000.00 | 49,688,722.22 | 49,455,263.89 | 49,688,000.00 |
| 947037921 | FEDERAL HOME LOAN BANKS | 03/08/2023 | 4.350 | 50,000,000.00 | 49,601,250.00 | 49,395,833.33 | 49,614,500.00 |
| 927146844 | FEDERAL HOME LOAN BANKS | 01/13/2023 | 3.705 | 50,000,000.00 | 49,938,250.00 | 49,521,437.50 | 49,940,500.00 |
| 948516626 | FEDERAL HOME LOAN BANKS | 03/01/2023 | 4.368 | 50,000,000.00 | 49,642,066.66 | 49,447,933.33 | 49,650,000.00 |
| 920375824 | FEDERAL HOME LOAN BANKS | 01/05/2023 | 3.465 | 50,000,000.00 | 49,980,750.00 | 49,523,562.50 | 49,988,000.00 |
| 946093016 | FEDERAL HOME LOAN BANKS | 02/13/2023 | 4.255 | 50,000,000.00 | 49,745,881.95 | 49,509,493.06 | 49,744,000.00 |
| 948071444 | FEDERAL HOME LOAN BANKS | 04/20/2023 | 4.480 | 50,000,000.00 | 49,321,777.78 | 49,110,222.22 | 49,348,500.00 |
| 948516618 | FEDERAL HOME LOAN BANKS | 03/07/2023 | 4.350 | 50,000,000.00 | 49,607,291.67 | 49,407,916.67 | 49,620,500.00 |
| 925129164 | FEDERAL HOME LOAN BANKS | 01/06/2023 | 3.647 | 50,000,000.00 | 49,974,673.61 | 49,539,059.72 | 49,982,000.00 |
| 946093022 | FEDERAL HOME LOAN BANKS | 03/03/2023 | 4.335 | 50,000,000.00 | 49,632,729.16 | 49,391,895.83 | 49,638,000.00 |
| 909731733 | FEDERAL HOME LOAN BANKS | 01/05/2023 | 3.070 | 50,000,000.00 | 49,982,944.44 | 49,467,013.89 | 49,988,000.00 |
| 941891120 | FEDERAL HOME LOAN BANKS | 02/16/2023 | 4.120 | 45,421,000.00 | 45,181,883.67 | 44,932,370.98 | 45,176,180.81 |
| 947037920 | FEDERAL HOME LOAN BANKS | 03/08/2023 | 4.350 | 50,000,000.00 | 49,601,250.00 | 49,395,833.33 | 49,614,500.00 |
| 953965438 | FEDERAL HOME LOAN BANKS | 04/03/2023 | 4.480 | 50,000,000.00 | 49,427,555.55 | 49,278,222.22 | 49,451,500.00 |
| 950310642 | FEDERAL HOME LOAN BANKS | 03/09/2023 | 4.365 | 34,933,000.00 | 34,649,213.04 | 34,517,908.63 | 34,659,474.61 |
| 944746382 | FEDERAL HOME LOAN BANKS | 02/01/2023 | 4.130 | 50,000,000.00 | 49,822,180.56 | 49,569,791.67 | 49,818,500.00 |
| 927146845 | FEDERAL HOME LOAN BANKS | 01/13/2023 | 3.705 | 50,000,000.00 | 49,938,250.00 | 49,521,437.50 | 49,940,500.00 |
| 926717941 | FEDERAL HOME LOAN BANKS | 01/03/2023 | 3.630 | 50,000,000.00 | 49,989,916.67 | 49,576,500.00 | 50,000,000.00 |
| 948071447 | FEDERAL HOME LOAN BANKS | 03/06/2023 | 4.350 | 50,000,000.00 | 49,613,333.34 | 49,407,916.67 | 49,626,500.00 |
| 951496857 | FEDERAL HOME LOAN BANKS | 03/10/2023 | 4.375 | 50,000,000.00 | 49,586,805.56 | 49,404,513.89 | 49,602,500.00 |
| 934460122 | FEDERAL HOME LOAN BANKS | 02/10/2023 | 4.015 | 50,000,000.00 | 49,776,944.45 | 49,414,479.17 | 49,762,500.00 |
| 953965426 | FEDERAL HOME LOAN BANKS | 04/14/2023 | 4.495 | 50,000,000.00 | 49,356,965.27 | 49,207,131.94 | 49,385,000.00 |
| 962648081 | FEDERAL HOME LOAN BANKS | 01/05/2023 | 3.850 | 50,000,000.00 | 49,978,611.11 | 49,930,486.11 | 49,988,000.00 |
| 938233591 | FEDERAL HOME LOAN BANKS | 01/31/2023 | 4.010 | 50,000,000.00 | 49,832,916.67 | 49,504,319.44 | 49,834,000.00 |
| 935288935 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 4.020 | 50,000,000.00 | 49,893,916.67 | 49,547,750.00 | 49,897,000.00 |
| 930466389 | FEDERAL HOME LOAN BANKS | 02/03/2023 | 3.970 | 50,000,000.00 | 49,818,041.67 | 49,410,013.89 | 49,806,000.00 |
| 921438127 | FEDERAL HOME LOAN BANKS | 01/17/2023 | 3.515 | 50,000,000.00 | 49,921,888.89 | 49,467,868.06 | 49,917,000.00 |
| 927146849 | FEDERAL HOME LOAN BANKS | 01/05/2023 | 3.645 | 50,000,000.00 | 49,979,750.00 | 49,569,687.50 | 49,988,000.00 |
| 930466420 | FEDERAL HOME LOAN BANKS | 02/01/2023 | 3.970 | 50,000,000.00 | 49,829,069.45 | 49,421,041.67 | 49,818,500.00 |
| 944217924 | FEDERAL HOME LOAN BANKS | 02/03/2023 | 4.140 | 50,000,000.00 | 49,810,250.00 | 49,551,500.00 | 49,806,000.00 |
| 920859646 | FEDERAL HOME LOAN BANKS | 01/13/2023 | 3.520 | 50,000,000.00 | 49,941,333.33 | 49,481,777.78 | 49,940,500.00 |
| 951970045 | FEDERAL HOME LOAN BANKS | 02/15/2023 | 4.125 | 50,000,000.00 | 49,742,187.50 | 49,587,500.00 | 49,736,500.00 |
| 929921623 | FEDERAL HOME LOAN BANKS | 01/19/2023 | 3.860 | 50,000,000.00 | 49,903,500.00 | 49,501,416.67 | 49,905,000.00 |
| 943762608 | FEDERAL HOME LOAN BANKS | 02/08/2023 | 4.160 | 50,000,000.00 | 49,780,444.45 | 49,514,666.67 | 49,779,500.00 |
| 938732028 | FEDERAL HOME LOAN BANKS | 02/09/2023 | 4.110 | 50,000,000.00 | 49,777,375.00 | 49,446,291.67 | 49,773,500.00 |
| 944746379 | FEDERAL HOME LOAN BANKS | 02/01/2023 | 4.130 | 50,000,000.00 | 49,822,180.56 | 49,569,791.67 | 49,818,500.00 |
| 932080312 | FEDERAL HOME LOAN BANKS | 01/06/2023 | 3.865 | 37,315,000.00 | 37,294,969.10 | 37,018,542.69 | 37,301,566.60 |
| 946093038 | FEDERAL HOME LOAN BANKS | 03/03/2023 | 4.335 | 11,916,000.00 | 11,828,472.02 | 11,771,076.62 | 11,829,728.16 |
| 935288950 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 4.020 | 50,000,000.00 | 49,893,916.67 | 49,547,750.00 | 49,897,000.00 |
| 935288951 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 4.020 | 50,000,000.00 | 49,893,916.67 | 49,547,750.00 | 49,897,000.00 |
| 938233576 | FEDERAL HOME LOAN BANKS | 02/08/2023 | 4.100 | 50,000,000.00 | 49,783,611.11 | 49,447,638.89 | 49,779,500.00 |
| 953965436 | FEDERAL HOME LOAN BANKS | 04/03/2023 | 4.480 | 50,000,000.00 | 49,427,555.55 | 49,278,222.22 | 49,451,500.00 |
| 938732047 | FEDERAL HOME LOAN BANKS | 01/30/2023 | 4.010 | 50,000,000.00 | 49,838,486.11 | 49,515,458.33 | 49,840,000.00 |
| 938732035 | FEDERAL HOME LOAN BANKS | 01/31/2023 | 4.010 | 50,000,000.00 | 49,832,916.67 | 49,509,888.89 | 49,834,000.00 |
| 946093031 | FEDERAL HOME LOAN BANKS | 02/24/2023 | 4.305 | 50,000,000.00 | 49,677,125.00 | 49,437,958.33 | 49,675,500.00 |
| 953965450 | FEDERAL HOME LOAN BANKS | 04/03/2023 | 4.480 | 50,000,000.00 | 49,427,555.55 | 49,278,222.22 | 49,451,500.00 |
| 936537938 | FEDERAL HOME LOAN BANKS | 01/30/2023 | 4.030 | 50,000,000.00 | 49,837,680.56 | 49,496,250.00 | 49,840,000.00 |
| 931700656 | FEDERAL HOME LOAN BANKS | 01/12/2023 | 3.910 | 50,000,000.00 | 49,940,263.89 | 49,549,263.89 | 49,940,500.00 |
| 924605649 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 3.670 | 50,000,000.00 | 49,903,152.78 | 49,454,597.22 | 49,897,000.00 |
| 948516623 | FEDERAL HOME LOAN BANKS | 03/01/2023 | 4.368 | 50,000,000.00 | 49,642,066.66 | 49,447,933.33 | 49,650,000.00 |
| 921438126 | FEDERAL HOME LOAN BANKS | 01/17/2023 | 3.515 | 50,000,000.00 | 49,921,888.89 | 49,467,868.06 | 49,917,000.00 |
| 952474294 | FEDERAL HOME LOAN BANKS | 03/17/2023 | 4.405 | 50,000,000.00 | 49,541,145.83 | 49,382,076.39 | 49,560,500.00 |
| 933638101 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 4.010 | 50,000,000.00 | 49,894,180.56 | 49,526,597.22 | 49,897,000.00 |
| 940141802 | FEDERAL HOME LOAN BANKS | 02/10/2023 | 4.120 | 50,000,000.00 | 49,771,111.11 | 49,462,111.11 | 49,762,500.00 |
| 937665911 | FEDERAL HOME LOAN BANKS | 01/25/2023 | 4.070 | 50,000,000.00 | 49,864,333.33 | 49,525,166.67 | 49,867,000.00 |
| 938233577 | FEDERAL HOME LOAN BANKS | 02/08/2023 | 4.100 | 50,000,000.00 | 49,783,611.11 | 49,447,638.89 | 49,779,500.00 |
| 950310641 | FEDERAL HOME LOAN BANKS | 03/03/2023 | 4.378 | 50,000,000.00 | 49,629,086.11 | 49,446,669.44 | 49,638,000.00 |
| 934128106 | FEDERAL HOME LOAN BANKS | 01/25/2023 | 3.975 | 50,000,000.00 | 49,867,500.00 | 49,503,125.00 | 49,867,000.00 |
| 941143145 | FEDERAL HOME LOAN BANKS | 01/24/2023 | 4.000 | 50,000,000.00 | 49,872,222.22 | 49,583,333.33 | 49,875,500.00 |
| 947037918 | FEDERAL HOME LOAN BANKS | 03/22/2023 | 4.400 | 50,000,000.00 | 49,511,111.11 | 49,303,333.33 | 49,530,500.00 |
| 928863346 | FEDERAL HOME LOAN BANKS | 01/05/2023 | 3.715 | 50,000,000.00 | 49,979,361.11 | 49,587,222.22 | 49,988,000.00 |
| 933638102 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 4.010 | 50,000,000.00 | 49,894,180.56 | 49,526,597.22 | 49,897,000.00 |
| 930466421 | FEDERAL HOME LOAN BANKS | 01/23/2023 | 3.890 | 50,000,000.00 | 49,881,138.89 | 49,481,333.33 | 49,881,500.00 |
| 938732046 | FEDERAL HOME LOAN BANKS | 02/07/2023 | 4.110 | 14,937,000.00 | 14,873,903.62 | 14,774,995.79 | 14,872,920.27 |
| 938732032 | FEDERAL HOME LOAN BANKS | 02/07/2023 | 4.110 | 50,000,000.00 | 49,788,791.67 | 49,457,708.33 | 49,785,500.00 |
| 944746377 | FEDERAL HOME LOAN BANKS | 02/22/2023 | 4.260 | 17,365,000.00 | 17,258,147.37 | 17,167,733.80 | 17,256,642.40 |
| 919762229 | FEDERAL HOME LOAN BANKS | 01/03/2023 | 3.430 | 50,000,000.00 | 49,990,472.22 | 49,537,902.78 | 50,000,000.00 |
| 938732040 | FEDERAL HOME LOAN BANKS | 01/31/2023 | 4.010 | 50,000,000.00 | 49,832,916.67 | 49,509,888.89 | 49,834,000.00 |
| 940141806 | FEDERAL HOME LOAN BANKS | 02/08/2023 | 4.148 | 50,000,000.00 | 49,781,077.78 | 49,475,738.89 | 49,779,500.00 |
| 851779921 | FEDERAL HOME LOAN BANKS | 05/01/2023 | 2.030 | 50,000,000.00 | 49,661,666.67 | 48,985,000.00 | 49,274,500.00 |
| 930949449 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 3.980 | 50,000,000.00 | 49,894,972.22 | 49,496,972.22 | 49,897,000.00 |
| 930466395 | FEDERAL HOME LOAN BANKS | 01/04/2023 | 3.780 | 50,000,000.00 | 49,984,250.00 | 49,595,750.00 | 49,994,000.00 |
| 933638103 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 4.010 | 50,000,000.00 | 49,894,180.56 | 49,526,597.22 | 49,897,000.00 |
| 950310644 | FEDERAL HOME LOAN BANKS | 03/08/2023 | 4.365 | 50,000,000.00 | 49,599,875.00 | 49,411,937.50 | 49,614,500.00 |
| 944746378 | FEDERAL HOME LOAN BANKS | 02/06/2023 | 4.170 | 50,000,000.00 | 49,791,500.00 | 49,536,666.67 | 49,791,500.00 |
| 926717940 | FEDERAL HOME LOAN BANKS | 01/11/2023 | 3.705 | 50,000,000.00 | 49,948,541.67 | 49,531,729.17 | 49,951,500.00 |
| 934460131 | FEDERAL HOME LOAN BANKS | 01/17/2023 | 3.950 | 50,000,000.00 | 49,912,222.22 | 49,555,625.00 | 49,917,000.00 |
| 919762228 | FEDERAL HOME LOAN BANKS | 01/06/2023 | 3.485 | 50,000,000.00 | 49,975,798.61 | 49,515,972.22 | 49,982,000.00 |
| 948516616 | FEDERAL HOME LOAN BANKS | 03/06/2023 | 4.345 | 50,000,000.00 | 49,613,777.77 | 49,414,631.94 | 49,626,500.00 |
| 928863345 | FEDERAL HOME LOAN BANKS | 01/12/2023 | 3.820 | 50,000,000.00 | 49,941,638.89 | 49,538,416.67 | 49,940,500.00 |
| 947037924 | FEDERAL HOME LOAN BANKS | 03/01/2023 | 4.270 | 50,000,000.00 | 49,650,097.22 | 49,448,458.33 | 49,650,000.00 |
| 937665910 | FEDERAL HOME LOAN BANKS | 01/30/2023 | 4.070 | 50,000,000.00 | 49,836,069.45 | 49,496,902.78 | 49,840,000.00 |
| 944217931 | FEDERAL HOME LOAN BANKS | 02/09/2023 | 4.175 | 50,000,000.00 | 49,773,854.17 | 49,512,916.67 | 49,773,500.00 |
| 930949448 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 3.980 | 50,000,000.00 | 49,894,972.22 | 49,496,972.22 | 49,897,000.00 |
| 946093025 | FEDERAL HOME LOAN BANKS | 03/01/2023 | 4.310 | 50,000,000.00 | 49,646,819.44 | 49,407,375.00 | 49,650,000.00 |
| 953965439 | FEDERAL HOME LOAN BANKS | 03/17/2023 | 4.400 | 38,000,000.00 | 37,651,666.67 | 37,540,200.00 | 37,665,980.00 |
| 933638099 | FEDERAL HOME LOAN BANKS | 02/03/2023 | 4.030 | 30,000,000.00 | 2 | | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 944217925 | FEDERAL HOME LOAN BANKS | 02/09/2023 | 4.175 | 50,000,000.00 | 49,773,854.17 | 49,512,916.67 | 49,773,500.00 |
| 949016356 | FEDERAL HOME LOAN BANKS | 02/23/2023 | 4.320 | 50,000,000.00 | 49,682,000.00 | 49,490,000.00 | 49,688,000.00 |
| 929921624 | FEDERAL HOME LOAN BANKS | 01/30/2023 | 3.905 | 50,000,000.00 | 49,842,715.28 | 49,435,944.44 | 49,840,000.00 |
| 939493147 | FEDERAL HOME LOAN BANKS | 01/25/2023 | 4.020 | 50,000,000.00 | 49,866,000.00 | 49,558,916.67 | 49,867,000.00 |
| 934128093 | FEDERAL HOME LOAN BANKS | 01/11/2023 | 3.920 | 50,000,000.00 | 49,945,555.56 | 49,586,222.22 | 49,951,500.00 |
| 953965434 | FEDERAL HOME LOAN BANKS | 04/14/2023 | 4.495 | 50,000,000.00 | 49,356,965.27 | 49,207,131.94 | 49,385,000.00 |
| 942606289 | FEDERAL HOME LOAN BANKS | 02/17/2023 | 4.170 | 50,000,000.00 | 49,727,791.67 | 49,455,583.33 | 49,724,500.00 |
| 938732042 | FEDERAL HOME LOAN BANKS | 02/10/2023 | 4.110 | 50,000,000.00 | 49,771,666.67 | 49,440,583.33 | 49,762,500.00 |
| 946093029 | FEDERAL HOME LOAN BANKS | 02/14/2023 | 4.255 | 50,000,000.00 | 49,739,972.22 | 49,503,583.33 | 49,743,000.00 |
| 943762601 | FEDERAL HOME LOAN BANKS | 02/01/2023 | 4.100 | 50,000,000.00 | 49,823,472.22 | 49,561,527.78 | 49,818,500.00 |
| 933638097 | FEDERAL HOME LOAN BANKS | 02/03/2023 | 4.030 | 50,000,000.00 | 49,815,291.67 | 49,440,277.78 | 49,806,000.00 |
| 952474293 | FEDERAL HOME LOAN BANKS | 03/13/2023 | 4.385 | 50,000,000.00 | 49,567,590.28 | 49,409,243.06 | 49,584,500.00 |
| 948516624 | FEDERAL HOME LOAN BANKS | 03/22/2023 | 4.440 | 50,000,000.00 | 49,506,666.66 | 49,309,333.33 | 49,530,500.00 |
| 941143146 | FEDERAL HOME LOAN BANKS | 02/15/2023 | 4.120 | 50,000,000.00 | 49,742,500.00 | 49,444,944.44 | 49,736,500.00 |
| 937665909 | FEDERAL HOME LOAN BANKS | 02/06/2023 | 4.105 | 50,000,000.00 | 49,794,750.00 | 49,452,666.67 | 49,791,500.00 |
| 935288939 | FEDERAL HOME LOAN BANKS | 01/19/2023 | 4.015 | 50,000,000.00 | 49,899,625.00 | 49,553,888.89 | 49,905,000.00 |
| 928863343 | FEDERAL HOME LOAN BANKS | 01/04/2023 | 3.705 | 50,000,000.00 | 49,984,562.50 | 49,593,479.17 | 49,994,000.00 |
| 931700661 | FEDERAL HOME LOAN BANKS | 01/12/2023 | 3.910 | 50,000,000.00 | 49,940,263.89 | 49,549,263.89 | 49,940,500.00 |
| 944217921 | FEDERAL HOME LOAN BANKS | 02/24/2023 | 4.245 | 50,000,000.00 | 49,681,625.00 | 49,416,312.50 | 49,675,500.00 |
| 932524991 | FEDERAL HOME LOAN BANKS | 01/18/2023 | 3.955 | 50,000,000.00 | 49,906,618.06 | 49,533,090.28 | 49,911,000.00 |
| 938732038 | FEDERAL HOME LOAN BANKS | 02/09/2023 | 4.110 | 50,000,000.00 | 49,777,375.00 | 49,446,291.67 | 49,773,500.00 |
| 951970049 | FEDERAL HOME LOAN BANKS | 02/15/2023 | 4.125 | 42,307,000.00 | 42,088,854.53 | 41,957,967.25 | 42,084,042.11 |
| 929921615 | FEDERAL HOME LOAN BANKS | 01/19/2023 | 3.860 | 50,000,000.00 | 49,903,500.00 | 49,501,416.67 | 49,905,000.00 |
| 933638106 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 4.010 | 50,000,000.00 | 49,894,180.56 | 49,526,597.22 | 49,897,000.00 |
| 924099233 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 3.645 | 50,000,000.00 | 49,903,812.50 | 49,453,250.00 | 49,897,000.00 |
| 948071446 | FEDERAL HOME LOAN BANKS | 03/30/2023 | 4.420 | 50,000,000.00 | 49,459,777.78 | 49,251,055.56 | 49,482,500.00 |
| 941891119 | FEDERAL HOME LOAN BANKS | 02/14/2023 | 4.120 | 50,000,000.00 | 49,748,222.22 | 49,473,555.56 | 49,743,000.00 |
| 946093027 | FEDERAL HOME LOAN BANKS | 03/01/2023 | 4.310 | 50,000,000.00 | 49,646,819.44 | 49,407,375.00 | 49,650,000.00 |
| 920859642 | FEDERAL HOME LOAN BANKS | 01/05/2023 | 3.450 | 50,000,000.00 | 49,980,833.33 | 49,530,416.67 | 49,988,000.00 |
| 941891126 | FEDERAL HOME LOAN BANKS | 02/16/2023 | 4.120 | 50,000,000.00 | 49,736,777.78 | 49,462,111.11 | 49,730,500.00 |
| 934128105 | FEDERAL HOME LOAN BANKS | 01/11/2023 | 3.920 | 50,000,000.00 | 49,945,555.56 | 49,586,222.22 | 49,951,500.00 |
| 931700654 | FEDERAL HOME LOAN BANKS | 01/18/2023 | 3.930 | 34,447,000.00 | 34,383,072.11 | 34,112,318.69 | 34,385,684.34 |
| 946093035 | FEDERAL HOME LOAN BANKS | 02/13/2023 | 4.255 | 50,000,000.00 | 49,745,881.95 | 49,509,493.06 | 49,744,000.00 |
| 937665905 | FEDERAL HOME LOAN BANKS | 01/30/2023 | 4.070 | 50,000,000.00 | 49,836,069.45 | 49,496,902.78 | 49,840,000.00 |
| 951496863 | FEDERAL HOME LOAN BANKS | 02/27/2023 | 4.350 | 50,000,000.00 | 49,655,625.00 | 49,474,375.00 | 49,663,500.00 |
| 948071453 | FEDERAL HOME LOAN BANKS | 03/06/2023 | 4.345 | 25,204,000.00 | 25,009,313.10 | 24,905,885.69 | 25,015,726.12 |
| 919762232 | FEDERAL HOME LOAN BANKS | 01/03/2023 | 3.430 | 50,000,000.00 | 49,990,472.22 | 49,537,902.78 | 50,000,000.00 |
| 947037926 | FEDERAL HOME LOAN BANKS | 03/01/2023 | 4.270 | 50,000,000.00 | 49,650,097.22 | 49,448,458.33 | 49,650,000.00 |
| 938233582 | FEDERAL HOME LOAN BANKS | 02/03/2023 | 4.105 | 50,000,000.00 | 49,811,854.17 | 49,481,173.61 | 49,806,000.00 |
| 938233579 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 4.020 | 50,000,000.00 | 49,893,916.67 | 49,564,500.00 | 49,897,000.00 |
| 962648075 | FEDERAL HOME LOAN BANKS | 01/05/2023 | 3.850 | 50,000,000.00 | 49,978,611.11 | 49,930,486.11 | 49,988,000.00 |
| 949016354 | FEDERAL HOME LOAN BANKS | 01/03/2023 | 4.000 | 50,000,000.00 | 49,988,888.89 | 49,811,111.11 | 50,000,000.00 |
| 917965003 | FEDERAL HOME LOAN BANKS | 02/22/2023 | 3.700 | 18,131,000.00 | 18,034,099.88 | 17,847,753.49 | 18,017,862.56 |
| 921438129 | FEDERAL HOME LOAN BANKS | 01/13/2023 | 3.515 | 50,000,000.00 | 49,941,416.67 | 49,487,395.83 | 49,940,500.00 |
| 930466397 | FEDERAL HOME LOAN BANKS | 02/03/2023 | 3.970 | 50,000,000.00 | 49,818,041.67 | 49,410,013.89 | 49,806,000.00 |
| 938732026 | FEDERAL HOME LOAN BANKS | 01/30/2023 | 4.010 | 50,000,000.00 | 49,838,486.11 | 49,515,458.33 | 49,840,000.00 |
| 948071449 | FEDERAL HOME LOAN BANKS | 04/20/2023 | 4.480 | 50,000,000.00 | 49,321,777.78 | 49,110,222.22 | 49,348,500.00 |
| 942606281 | FEDERAL HOME LOAN BANKS | 02/06/2023 | 4.110 | 50,000,000.00 | 49,794,500.00 | 49,526,208.33 | 49,791,500.00 |
| 948516613 | FEDERAL HOME LOAN BANKS | 03/07/2023 | 4.350 | 50,000,000.00 | 49,607,291.67 | 49,407,916.67 | 49,620,500.00 |
| 953965431 | FEDERAL HOME LOAN BANKS | 04/14/2023 | 4.495 | 50,000,000.00 | 49,356,965.27 | 49,207,131.94 | 49,385,000.00 |
| 949016355 | FEDERAL HOME LOAN BANKS | 02/23/2023 | 4.320 | 50,000,000.00 | 49,682,000.00 | 49,490,000.00 | 49,688,000.00 |
| 930466400 | FEDERAL HOME LOAN BANKS | 02/01/2023 | 3.970 | 50,000,000.00 | 49,829,069.45 | 49,421,041.67 | 49,818,500.00 |
| 930949447 | FEDERAL HOME LOAN BANKS | 01/31/2023 | 3.970 | 49,987,000.00 | 49,821,626.34 | 49,419,217.11 | 49,821,043.16 |
| 926717943 | FEDERAL HOME LOAN BANKS | 01/11/2023 | 3.705 | 50,000,000.00 | 49,948,541.67 | 49,531,729.17 | 49,951,500.00 |
| 950310647 | FEDERAL HOME LOAN BANKS | 03/08/2023 | 4.365 | 50,000,000.00 | 49,599,875.00 | 49,411,937.50 | 49,614,500.00 |
| 951496864 | FEDERAL HOME LOAN BANKS | 02/27/2023 | 4.350 | 50,000,000.00 | 49,655,625.00 | 49,474,375.00 | 49,663,500.00 |
| 933638108 | FEDERAL HOME LOAN BANKS | 01/20/2023 | 4.010 | 50,000,000.00 | 49,894,180.56 | 49,521,027.78 | 49,897,000.00 |
| 944217928 | FEDERAL HOME LOAN BANKS | 02/17/2023 | 4.236 | 50,000,000.00 | 49,723,483.34 | 49,464,616.67 | 49,724,500.00 |
| 933638095 | FEDERAL HOME LOAN BANKS | 01/30/2023 | 4.000 | 50,000,000.00 | 49,838,888.89 | 49,466,666.67 | 49,840,000.00 |
| 963302251 | FEDERAL HOME LOAN MORTGAGE CORP | 01/30/2023 | 4.000 | 50,000,000.00 | 49,838,888.89 | 49,811,111.11 | 49,840,000.00 |
| 963302257 | FEDERAL HOME LOAN MORTGAGE CORP | 01/31/2023 | 4.000 | 50,000,000.00 | 49,833,333.34 | 49,805,555.56 | 49,834,000.00 |

AGENCIES TOTAL **27,954,344,444.44** **27,889,058,173.91** **27,822,101,017.91** **25,480,772,084.31**

| | | | | | | | |
|-------------|--|------------|-------|---------------|---------------|---------------|---------------|
| 956307636 | ANZ Group Holdings Limited | 06/12/2023 | 4.800 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,008,000.00 |
| 956307630 | ANZ Group Holdings Limited | 06/12/2023 | 4.800 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,008,000.00 |
| 932103971 | Bank of Montreal - Chicago Branch | 01/20/2023 | 4.170 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,994,000.00 |
| 927957149 | Bank of Montreal - Chicago Branch | 01/05/2023 | 3.890 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,996,000.00 |
| 953370994 | Bank of Montreal - Chicago Branch | 03/15/2023 | 4.600 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,007,500.00 |
| 943764090 | Bank of Montreal - Chicago Branch | 02/17/2023 | 4.500 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,003,000.00 |
| 924608045 | Bank of Montreal - Chicago Branch | 01/03/2023 | 3.750 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,996,500.00 |
| 959067538 | Bank of Montreal - Chicago Branch | 03/17/2023 | 4.550 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,002,500.00 |
| 933648093 | Bank of Montreal - Chicago Branch | 01/30/2023 | 4.100 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,987,000.00 |
| 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 | 49,974,500.00 |
| 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 | 49,974,500.00 |
| 938732048 | Credit Agricole Corporate And Investment Bank, New | 01/31/2023 | 4.550 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,010,000.00 |
| 962042873 | Credit Agricole Corporate And Investment Bank, New | 03/17/2023 | 4.520 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,006,500.00 |
| 945445505 | Credit Agricole Corporate And Investment Bank, New | 02/06/2023 | 4.300 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,998,500.00 |
| 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 | 50,005,000.00 |
| 929820891 | MUFG Union Bank, National Association | 01/09/2023 | 3.920 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,993,500.00 |
| 936576461 | MUFG Union Bank, National Association | 01/23/2023 | 4.260 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,998,000.00 |
| 937616191 | MUFG Union Bank, National Association | 01/23/2023 | 4.260 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,998,000.00 |
| 956930951 | Nordea ABP - New York Branch | 05/15/2023 | 4.780 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,017,000.00 |
| 946093040 | Nordea ABP - New York Branch | 04/21/2023 | 4.810 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,040,500.00 |
| 948074703 | Nordea ABP - New York Branch | 03/03/2023 | 4.430 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| 960967092 | Nordea ABP - New York Branch | 05/19/2023 | 4.730 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,003,000.00 |
| 960973385 | Royal Bank of Canada New York Branch | 06/16/2023 | 5.020 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,013,500.00 |
| 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 | 49,912,500.00 |
| 960973384 | Royal Bank of Canada New York Branch | 06/16/2023 | 5.020 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,013,500.00 |
| 936537935</ | | | | | | | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 939568601 | Toronto-Dominion Bank - New York Branch | 05/10/2023 | 5.200 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,061,500.00 |
| 920859650 | Toronto-Dominion Bank - New York Branch | 03/30/2023 | 4.380 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,969,000.00 |
| 920859652 | Toronto-Dominion Bank - New York Branch | 03/30/2023 | 4.380 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 49,969,000.00 |
| 954452679 | Westpac Banking Corporation - New York Branch | 06/20/2023 | 5.100 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,012,000.00 |
| 954452680 | Westpac Banking Corporation - New York Branch | 06/20/2023 | 5.100 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,012,000.00 |
| CD TOTAL | | | | | 1,800,000,000.00 | 1,800,000,000.00 | 1,800,000,000.00 |
| 821809411 | TOYOTA MOTOR CREDIT CORP | 06/18/2024 | 0.500 | 11,000,000.00 | 10,993,622.22 | 10,986,910.00 | 10,323,610.00 |
| CORP NOTE FXD TOTAL | | | | | 11,000,000.00 | 10,993,622.22 | 10,323,610.00 |
| 924605650 | Atlantic Asset Securitization Corp. | 01/03/2023 | 3.910 | 1,910,000.00 | 1,909,585.11 | 1,891,329.75 | 1,909,064.10 |
| 927537426 | Atlantic Asset Securitization Corp. | 01/12/2023 | 4.150 | 50,000,000.00 | 49,936,597.22 | 49,475,486.11 | 49,921,500.00 |
| 956330459 | Atlantic Asset Securitization Corp. | 03/15/2023 | 4.590 | 40,000,000.00 | 39,627,700.00 | 39,541,000.00 | 39,618,000.00 |
| 923030520 | Atlantic Asset Securitization Corp. | 01/03/2023 | 3.890 | 48,090,000.00 | 48,079,607.21 | 47,611,931.97 | 48,066,435.90 |
| 944243623 | Atlantic Asset Securitization Corp. | 02/17/2023 | 4.570 | 50,000,000.00 | 49,701,680.56 | 49,422,402.78 | 49,698,500.00 |
| 927164251 | Atlantic Asset Securitization Corp. | 01/10/2023 | 4.090 | 20,000,000.00 | 19,979,550.00 | 19,795,500.00 | 19,973,400.00 |
| 952474283 | Atlantic Asset Securitization Corp. | 03/09/2023 | 4.600 | 50,000,000.00 | 49,571,944.44 | 49,405,833.33 | 49,564,000.00 |
| 956330460 | Atlantic Asset Securitization Corp. | 03/15/2023 | 4.590 | 50,000,000.00 | 49,534,625.00 | 49,426,250.00 | 49,522,500.00 |
| 953965448 | Atlantic Asset Securitization Corp. | 04/05/2023 | 4.740 | 50,000,000.00 | 49,381,166.67 | 49,223,166.67 | 49,375,000.00 |
| 954528376 | Atlantic Asset Securitization Corp. | 01/13/2023 | 4.170 | 26,953,000.00 | 26,915,535.33 | 26,843,728.05 | 26,907,449.43 |
| 965099329 | Atlantic Asset Securitization Corp. | 01/23/2023 | 4.270 | 50,000,000.00 | 49,869,527.78 | 49,857,666.67 | 49,869,527.78 |
| 920859649 | Atlantic Asset Securitization Corp. | 01/09/2023 | 4.040 | 50,000,000.00 | 49,955,111.11 | 49,427,666.67 | 49,939,500.00 |
| 924605652 | Atlantic Asset Securitization Corp. | 01/03/2023 | 3.910 | 50,000,000.00 | 49,989,138.89 | 49,511,250.00 | 49,975,500.00 |
| 931700660 | Atlantic Asset Securitization Corp. | 01/13/2023 | 4.390 | 50,000,000.00 | 49,926,833.33 | 49,487,833.33 | 49,915,500.00 |
| 962042861 | Atlantic Asset Securitization Corp. | 03/29/2023 | 4.600 | 50,000,000.00 | 49,444,166.67 | 49,380,277.78 | 49,424,000.00 |
| 950333422 | Atlantic Asset Securitization Corp. | 03/07/2023 | 4.590 | 50,000,000.00 | 49,585,625.00 | 49,388,000.00 | 49,577,500.00 |
| 959058068 | Atlantic Asset Securitization Corp. | 03/15/2023 | 4.580 | 25,000,000.00 | 24,767,819.44 | 24,726,472.22 | 24,761,250.00 |
| 950333421 | Atlantic Asset Securitization Corp. | 03/03/2023 | 4.590 | 25,000,000.00 | 24,805,562.50 | 24,706,750.00 | 24,802,500.00 |
| 920859659 | Atlantic Asset Securitization Corp. | 01/09/2023 | 4.040 | 50,000,000.00 | 49,955,111.11 | 49,427,666.67 | 49,939,500.00 |
| 958267220 | Atlantic Asset Securitization Corp. | 02/16/2023 | 4.370 | 50,000,000.00 | 49,720,805.55 | 49,623,694.44 | 49,705,000.00 |
| 948074706 | Atlantic Asset Securitization Corp. | 02/27/2023 | 4.600 | 35,000,000.00 | 34,745,083.33 | 34,593,027.78 | 34,742,400.00 |
| 960967093 | Atlantic Asset Securitization Corp. | 02/16/2023 | 4.400 | 30,000,000.00 | 29,831,333.33 | 29,791,000.00 | 29,823,000.00 |
| 953965457 | Atlantic Asset Securitization Corp. | 04/05/2023 | 4.740 | 50,000,000.00 | 49,381,166.67 | 49,223,166.67 | 49,375,000.00 |
| 938233583 | Autobahn Funding Company, LLC | 01/03/2023 | 4.090 | 10,000,000.00 | 9,997,727.78 | 9,930,697.22 | 9,995,100.00 |
| 960201314 | Autobahn Funding Company, LLC | 03/15/2023 | 4.500 | 50,000,000.00 | 49,543,750.00 | 49,468,750.00 | 49,521,500.00 |
| 958267215 | Autobahn Funding Company, LLC | 02/17/2023 | 4.400 | 25,000,000.00 | 24,856,388.89 | 24,807,500.00 | 24,848,500.00 |
| 942606288 | Autobahn Funding Company, LLC | 01/17/2023 | 4.140 | 50,000,000.00 | 49,908,000.00 | 49,637,500.00 | 49,891,500.00 |
| 938233587 | Autobahn Funding Company, LLC | 01/03/2023 | 4.090 | 50,000,000.00 | 49,988,638.89 | 49,653,486.11 | 49,975,500.00 |
| 944746384 | Autobahn Funding Company, LLC | 02/01/2023 | 4.240 | 50,000,000.00 | 49,817,444.44 | 49,558,333.33 | 49,800,000.00 |
| 951496855 | Autobahn Funding Company, LLC | 02/21/2023 | 4.450 | 50,000,000.00 | 49,684,791.67 | 49,499,375.00 | 49,670,500.00 |
| 946494136 | Autobahn Funding Company, LLC | 01/23/2023 | 4.290 | 35,000,000.00 | 34,908,241.67 | 34,745,579.17 | 34,898,850.00 |
| 951496862 | Autobahn Funding Company, LLC | 02/21/2023 | 4.450 | 50,000,000.00 | 49,684,791.67 | 49,499,375.00 | 49,670,500.00 |
| 919762234 | CAFCO LLC | 01/10/2023 | 3.850 | 25,805,000.00 | 25,780,162.69 | 25,515,231.35 | 25,770,679.35 |
| 920375825 | CAFCO LLC | 01/10/2023 | 3.870 | 24,195,000.00 | 24,171,591.34 | 23,924,499.90 | 24,162,820.65 |
| 948516627 | CAFCO LLC | 03/23/2023 | 4.750 | 50,000,000.00 | 49,465,625.00 | 49,247,916.67 | 49,467,000.00 |
| 955074896 | CAFCO LLC | 04/14/2023 | 4.820 | 50,000,000.00 | 49,310,472.22 | 49,176,583.33 | 49,307,500.00 |
| 920375823 | CAFCO LLC | 01/09/2023 | 3.870 | 20,839,000.00 | 20,821,078.46 | 20,608,260.17 | 20,813,784.81 |
| 934128096 | CAFCO LLC | 03/06/2023 | 4.790 | 50,000,000.00 | 49,574,222.22 | 49,135,138.89 | 49,584,000.00 |
| 920375809 | CAFCO LLC | 01/20/2023 | 3.900 | 50,000,000.00 | 49,897,083.33 | 49,382,500.00 | 49,873,500.00 |
| 955074899 | CAFCO LLC | 04/14/2023 | 4.820 | 25,000,000.00 | 24,655,236.11 | 24,588,291.67 | 24,653,750.00 |
| 948516620 | CAFCO LLC | 03/23/2023 | 4.750 | 25,000,000.00 | 24,732,812.50 | 24,623,958.33 | 24,733,500.00 |
| 918664376 | CAFCO LLC | 01/09/2023 | 3.840 | 49,161,000.00 | 49,119,049.28 | 48,610,396.80 | 49,101,515.19 |
| 940141803 | CAFCO LLC | 03/10/2023 | 4.840 | 24,650,000.00 | 24,424,644.22 | 24,245,685.22 | 24,431,601.00 |
| 938233578 | Canadian Imperial Bank of Commerce | 03/20/2023 | 4.690 | 40,000,000.00 | 39,593,533.33 | 39,286,077.78 | 39,613,200.00 |
| 956990950 | Cancara Asset Securitisation Limited | 03/15/2023 | 4.590 | 50,000,000.00 | 49,534,625.00 | 49,426,250.00 | 49,521,500.00 |
| 951496860 | Cancara Asset Securitisation Limited | 02/24/2023 | 4.500 | 21,400,000.00 | 21,255,550.00 | 21,183,325.00 | 21,250,414.00 |
| 931051558 | Cancara Asset Securitisation Limited | 01/23/2023 | 4.200 | 50,000,000.00 | 49,871,666.67 | 49,451,666.67 | 49,855,000.00 |
| 960234245 | Cancara Asset Securitisation Limited | 03/27/2023 | 4.600 | 50,000,000.00 | 49,456,944.44 | 49,399,444.44 | 49,438,000.00 |
| 956330461 | Cancara Asset Securitisation Limited | 03/20/2023 | 4.600 | 50,000,000.00 | 49,501,666.67 | 49,393,055.56 | 49,487,000.00 |
| 932103972 | Cancara Asset Securitisation Limited | 01/20/2023 | 4.250 | 50,000,000.00 | 49,887,847.22 | 49,480,555.56 | 49,873,000.00 |
| 946494143 | Cancara Asset Securitisation Limited | 02/23/2023 | 4.630 | 50,000,000.00 | 49,659,180.56 | 49,408,388.89 | 49,657,000.00 |
| 960234243 | Cancara Asset Securitisation Limited | 03/27/2023 | 4.600 | 50,000,000.00 | 49,456,944.44 | 49,399,444.44 | 49,438,000.00 |
| 956330462 | Cancara Asset Securitisation Limited | 03/20/2023 | 4.600 | 50,000,000.00 | 49,501,666.67 | 49,393,055.56 | 49,487,000.00 |
| 951991983 | Cancara Asset Securitisation Limited | 02/24/2023 | 4.500 | 21,140,000.00 | 20,997,305.00 | 20,925,957.50 | 20,992,231.40 |
| 956930953 | Cancara Asset Securitisation Limited | 04/14/2023 | 4.720 | 40,000,000.00 | 39,459,822.22 | 39,370,666.67 | 39,450,000.00 |
| 956930952 | Cancara Asset Securitisation Limited | 04/14/2023 | 4.720 | 50,000,000.00 | 49,324,777.77 | 49,213,333.33 | 49,312,500.00 |
| 959067537 | Cancara Asset Securitisation Limited | 03/22/2023 | 4.600 | 50,000,000.00 | 49,488,888.89 | 49,412,222.22 | 49,473,000.00 |
| 936537936 | Cancara Asset Securitisation Limited | 01/03/2023 | 4.100 | 50,000,000.00 | 49,988,611.11 | 49,641,250.00 | 49,975,500.00 |
| 955766855 | Cancara Asset Securitisation Limited | 03/14/2023 | 4.600 | 50,000,000.00 | 49,540,000.00 | 49,425,000.00 | 49,528,500.00 |
| 959067539 | Cancara Asset Securitisation Limited | 03/22/2023 | 4.600 | 50,000,000.00 | 49,488,888.89 | 49,412,222.22 | 49,473,000.00 |
| 956307625 | Cancara Asset Securitisation Limited | 03/14/2023 | 4.600 | 50,000,000.00 | 49,540,000.00 | 49,431,388.89 | 49,528,500.00 |
| 936537931 | Cancara Asset Securitisation Limited | 01/03/2023 | 4.100 | 20,000,000.00 | 19,995,444.44 | 19,856,500.00 | 19,990,200.00 |
| 938732034 | Cancara Asset Securitisation Limited | 01/20/2023 | 4.200 | 40,000,000.00 | 39,911,333.33 | 39,640,666.67 | 39,898,400.00 |
| 951991982 | Cancara Asset Securitisation Limited | 02/24/2023 | 4.500 | 28,600,000.00 | 28,406,950.00 | 28,310,425.00 | 28,400,086.00 |
| 960201310 | Cancara Asset Securitisation Limited | 03/20/2023 | 4.520 | 50,000,000.00 | 49,510,333.33 | 49,435,000.00 | 49,487,000.00 |
| 937665908 | Cancara Asset Securitisation Limited | 01/03/2023 | 4.100 | 25,000,000.00 | 24,994,305.56 | 24,823,472.22 | 24,987,750.00 |
| 958282459 | Cancara Asset Securitisation Limited | 03/16/2023 | 4.600 | 50,000,000.00 | 49,527,222.23 | 49,444,166.67 | 49,514,500.00 |
| 958282460 | Cancara Asset Securitisation Limited | 03/16/2023 | 4.600 | 50,000,000.00 | 49,527,222.23 | 49,444,166.67 | 49,514,500.00 |
| 932103970 | Cancara Asset Securitisation Limited | 01/20/2023 | 4.250 | 11,000,000.00 | 10,975,326.39 | 10,885,722.22 | 10,972,060.00 |
| 945439247 | Chariot Funding LLC | 02/24/2023 | 4.590 | 50,000,000.00 | 49,655,750.00 | 49,394,375.00 | 49,648,500.00 |
| 946494139 | Chariot Funding LLC | 03/07/2023 | 4.700 | 37,000,000.00 | 36,686,013.89 | 36,497,622.22 | 36,686,240.00 |
| 925129165 | Chariot Funding LLC | 01/04/2023 | 3.900 | 50,000,000.00 | 49,983,750.00 | 49,512,500.00 | 49,969,500.00 |
| 946494140 | Chariot Funding LLC | 03/07/2023 | 4.700 | 50,000,000.00 | 49,575,694.44 | 49,321,111.11 | 49,576,000.00 |
| 927164248 | Chariot Funding LLC | 01/13/2023 | 4.080 | 50,000,000.00 | 49,932,000.00 | 49,473,000.00 | 49,915,500.00 |
| 920375811 | Chariot Funding LLC | 01/25/2023 | 3.970 | 50,000,000.00 | 49,867,666.67 | 49,343,847.22 | 49,843,500.00 |
| 938732029 | Chariot Funding LLC | 01/24/2023 | 4.610 | 50,000,000.00 | 49,852,736.11 | 49,481,375.00 | 49,849,500.00 |
| 924099221 | Chariot Funding LLC | 01/03/2023 | 3.880 | 40,000,000.00 | 39,991,377.78 | 39,607,688.89 | 39,980,400.00 |
| 936537933 | Chariot Funding LLC | 02/01/2023 | 4.610 | 50,000,000.00 | 49,801,513.89 | 49,410,944.44 | 49,800,000.00 |
| 932088298 | Chariot Funding LLC | 02/17/2023 | 4.620 | 50,000,000.00 | 49,698,416.67 | 49,255,666.67 | 49,696,500.00 |
| 924605651 | Chariot Funding LLC | 01/09/2023 | 3.890 | 50,000,000.00 | 49,956,777.78 | 49,481,333.33 | 49,939,500.00 |
| 921438131 | Chariot Funding LLC | 01/26/2023 | 3.980 | 50,000,000.00 | 49,861,805.56 | 49, | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 919762227 | Ciesco, LLC | 01/10/2023 | 3.870 | 48,000,000.00 | 47,953,560.00 | 47,463,360.00 | 47,936,160.00 |
| 943762603 | Ciesco, LLC | 02/16/2023 | 4.490 | 50,000,000.00 | 49,713,138.89 | 49,426,277.78 | 49,703,500.00 |
| 932524992 | Ciesco, LLC | 03/03/2023 | 4.790 | 50,000,000.00 | 49,594,180.56 | 49,141,791.67 | 49,603,500.00 |
| 921438132 | Ciesco, LLC | 01/13/2023 | 3.850 | 25,000,000.00 | 24,967,916.67 | 24,719,270.83 | 24,957,750.00 |
| 920859654 | Ciesco, LLC | 01/18/2023 | 3.900 | 50,000,000.00 | 49,907,916.67 | 49,398,750.00 | 49,885,500.00 |
| 943762607 | Ciesco, LLC | 02/16/2023 | 4.490 | 25,000,000.00 | 24,856,569.45 | 24,713,138.89 | 24,851,750.00 |
| 960201306 | Ciesco, LLC | 06/20/2023 | 5.040 | 50,000,000.00 | 48,810,000.00 | 48,726,000.00 | 48,822,500.00 |
| 956930945 | Ciesco, LLC | 06/13/2023 | 5.030 | 25,000,000.00 | 24,430,631.94 | 24,371,250.00 | 24,437,500.00 |
| 960201319 | Ciesco, LLC | 06/20/2023 | 5.040 | 10,000,000.00 | 9,762,000.00 | 9,745,200.00 | 9,764,500.00 |
| 955074902 | CRC Funding, LLC | 04/13/2023 | 4.820 | 50,000,000.00 | 49,317,166.67 | 49,183,277.78 | 49,314,000.00 |
| 917964990 | CRC Funding, LLC | 01/09/2023 | 3.830 | 50,000,000.00 | 49,957,444.44 | 49,425,500.00 | 49,939,500.00 |
| 934128098 | CRC Funding, LLC | 03/03/2023 | 4.800 | 40,000,000.00 | 39,674,666.67 | 39,322,666.67 | 39,681,200.00 |
| 953370995 | CRC Funding, LLC | 04/20/2023 | 4.820 | 50,000,000.00 | 49,270,305.55 | 49,102,944.44 | 49,262,500.00 |
| 931044619 | CRC Funding, LLC | 03/03/2023 | 4.700 | 50,000,000.00 | 49,601,805.56 | 49,125,277.78 | 49,601,500.00 |
| 917965000 | CRC Funding, LLC | 01/05/2023 | 3.740 | 50,000,000.00 | 49,979,222.22 | 49,459,777.78 | 49,963,500.00 |
| 953371002 | CRC Funding, LLC | 04/20/2023 | 4.820 | 50,000,000.00 | 49,270,305.55 | 49,102,944.44 | 49,262,500.00 |
| 952474286 | Credit Agricole Corporate And Investment Bank, New | 02/21/2023 | 4.330 | 50,000,000.00 | 49,693,291.67 | 49,536,930.56 | 49,683,500.00 |
| 948074701 | Credit Agricole Corporate And Investment Bank, New | 02/16/2023 | 4.340 | 50,000,000.00 | 49,722,722.22 | 49,517,777.78 | 49,714,000.00 |
| 948071455 | Credit Agricole Corporate And Investment Bank, New | 02/15/2023 | 4.310 | 50,000,000.00 | 49,730,625.00 | 49,527,097.22 | 49,720,000.00 |
| 943762604 | Credit Agricole Corporate And Investment Bank, New | 02/14/2023 | 4.500 | 37,753,000.00 | 37,545,358.50 | 37,328,278.75 | 37,546,113.56 |
| 947037919 | Credit Agricole Corporate And Investment Bank, New | 02/17/2023 | 4.320 | 50,000,000.00 | 49,718,000.00 | 49,514,000.00 | 49,707,500.00 |
| 941143143 | Credit Agricole Corporate And Investment Bank, New | 02/13/2023 | 4.490 | 50,000,000.00 | 49,731,847.22 | 49,407,569.44 | 49,732,000.00 |
| 965745541 | Credit Agricole Corporate And Investment Bank, New | 01/03/2023 | 4.270 | 50,000,000.00 | 49,988,138.89 | 49,976,277.78 | 49,988,138.89 |
| 965745540 | Credit Agricole Corporate And Investment Bank, New | 01/03/2023 | 4.270 | 30,000,000.00 | 29,992,883.33 | 29,985,766.67 | 29,992,883.33 |
| 946494142 | Credit Agricole Corporate And Investment Bank, New | 02/15/2023 | 4.270 | 50,000,000.00 | 49,733,125.00 | 49,501,833.33 | 49,720,000.00 |
| 965745539 | Credit Agricole Corporate And Investment Bank, New | 01/03/2023 | 4.270 | 50,000,000.00 | 49,988,138.89 | 49,976,277.78 | 49,988,138.89 |
| 952474290 | Credit Agricole Corporate And Investment Bank, New | 02/21/2023 | 4.330 | 50,000,000.00 | 49,693,291.67 | 49,536,930.56 | 49,683,500.00 |
| 948071450 | Credit Agricole Corporate And Investment Bank, New | 02/15/2023 | 4.310 | 50,000,000.00 | 49,730,625.00 | 49,527,097.22 | 49,720,000.00 |
| 960201318 | Credit Agricole Corporate And Investment Bank, New | 03/20/2023 | 4.440 | 50,000,000.00 | 49,519,000.00 | 49,445,000.00 | 49,511,000.00 |
| 935288942 | Credit Agricole Corporate And Investment Bank, New | 02/02/2023 | 4.490 | 50,000,000.00 | 49,800,444.45 | 49,413,805.56 | 49,798,500.00 |
| 940141800 | ING (U.S.) Funding LLC | 03/08/2023 | 4.720 | 50,000,000.00 | 49,567,333.33 | 49,213,333.33 | 49,561,000.00 |
| 945439260 | ING (U.S.) Funding LLC | 02/22/2023 | 4.585 | 50,000,000.00 | 49,668,861.11 | 49,414,138.89 | 49,661,000.00 |
| 930543241 | ING (U.S.) Funding LLC | 02/01/2023 | 4.400 | 50,000,000.00 | 49,810,555.55 | 49,358,333.33 | 49,802,000.00 |
| 931700658 | ING (U.S.) Funding LLC | 02/03/2023 | 4.500 | 50,000,000.00 | 49,793,750.00 | 49,343,750.00 | 49,789,500.00 |
| 940141807 | ING (U.S.) Funding LLC | 03/08/2023 | 4.720 | 50,000,000.00 | 49,567,333.33 | 49,213,333.33 | 49,561,000.00 |
| 931700657 | ING (U.S.) Funding LLC | 02/03/2023 | 4.500 | 50,000,000.00 | 49,793,750.00 | 49,343,750.00 | 49,789,500.00 |
| 945439256 | ING (U.S.) Funding LLC | 02/22/2023 | 4.585 | 16,700,000.00 | 16,589,399.61 | 16,504,322.39 | 16,586,774.00 |
| 930543239 | ING (U.S.) Funding LLC | 02/01/2023 | 4.400 | 50,000,000.00 | 49,810,555.55 | 49,358,333.33 | 49,802,000.00 |
| 949016352 | Johnson & Johnson | 03/31/2023 | 4.440 | 50,000,000.00 | 49,451,166.66 | 49,253,833.33 | 49,441,500.00 |
| 953370997 | Johnson & Johnson | 03/13/2023 | 4.410 | 50,000,000.00 | 49,565,125.00 | 49,412,000.00 | 49,551,500.00 |
| 952474287 | Johnson & Johnson | 03/21/2023 | 4.430 | 50,000,000.00 | 49,513,930.55 | 49,353,958.33 | 49,502,500.00 |
| 949016351 | Johnson & Johnson | 03/31/2023 | 4.440 | 50,000,000.00 | 49,451,166.66 | 49,253,833.33 | 49,441,500.00 |
| 944217930 | Johnson & Johnson | 05/09/2023 | 4.550 | 50,000,000.00 | 49,191,111.11 | 48,906,736.11 | 49,192,000.00 |
| 953370999 | Johnson & Johnson | 03/13/2023 | 4.410 | 50,000,000.00 | 49,565,125.00 | 49,412,000.00 | 49,551,500.00 |
| 950310640 | Johnson & Johnson | 03/15/2023 | 4.360 | 50,000,000.00 | 49,557,944.44 | 49,370,222.22 | 49,539,500.00 |
| 949016349 | Johnson & Johnson | 03/02/2023 | 4.330 | 50,000,000.00 | 49,639,166.67 | 49,446,722.22 | 49,619,000.00 |
| 953965442 | Johnson & Johnson | 03/07/2023 | 4.400 | 50,000,000.00 | 49,602,777.78 | 49,456,111.11 | 49,588,000.00 |
| 954528382 | Johnson & Johnson | 04/04/2023 | 4.500 | 50,000,000.00 | 49,418,750.00 | 49,275,000.00 | 49,416,500.00 |
| 949016348 | Johnson & Johnson | 03/02/2023 | 4.330 | 50,000,000.00 | 49,639,166.67 | 49,446,722.22 | 49,619,000.00 |
| 954528380 | Johnson & Johnson | 04/04/2023 | 4.500 | 50,000,000.00 | 49,418,750.00 | 49,275,000.00 | 49,416,500.00 |
| 945439251 | Johnson & Johnson | 04/03/2023 | 4.470 | 50,000,000.00 | 49,428,833.33 | 49,180,500.00 | 49,423,000.00 |
| 955074904 | Johnson & Johnson | 04/04/2023 | 4.450 | 50,000,000.00 | 49,425,208.33 | 49,301,597.22 | 49,416,500.00 |
| 952474292 | Johnson & Johnson | 03/21/2023 | 4.430 | 50,000,000.00 | 49,513,930.55 | 49,353,958.33 | 49,502,500.00 |
| 955074903 | Johnson & Johnson | 04/04/2023 | 4.450 | 21,059,000.00 | 20,816,909.25 | 20,764,846.72 | 20,813,241.47 |
| 948527210 | Johnson & Johnson | 03/03/2023 | 4.330 | 50,000,000.00 | 49,633,152.77 | 49,434,694.44 | 49,612,500.00 |
| 945439242 | Johnson & Johnson | 04/03/2023 | 4.470 | 50,000,000.00 | 49,428,833.33 | 49,180,500.00 | 49,423,000.00 |
| 941891125 | Johnson & Johnson | 02/14/2023 | 4.180 | 50,000,000.00 | 49,744,555.56 | 49,465,888.89 | 49,722,500.00 |
| 948527209 | Johnson & Johnson | 03/03/2023 | 4.330 | 50,000,000.00 | 49,633,152.77 | 49,434,694.44 | 49,612,500.00 |
| 952474285 | Johnson & Johnson | 03/10/2023 | 4.350 | 50,000,000.00 | 49,589,166.66 | 49,432,083.33 | 49,570,000.00 |
| 914200246 | Johnson & Johnson | 01/13/2023 | 3.340 | 50,000,000.00 | 49,944,333.33 | 49,443,333.33 | 49,917,000.00 |
| 953965437 | Johnson & Johnson | 03/07/2023 | 4.400 | 50,000,000.00 | 49,602,777.78 | 49,456,111.11 | 49,588,000.00 |
| 944746381 | Jupiter Securitization Company LLC | 03/02/2023 | 4.690 | 50,000,000.00 | 49,609,166.67 | 49,322,555.56 | 49,610,000.00 |
| 944243625 | Jupiter Securitization Company LLC | 03/01/2023 | 4.670 | 50,000,000.00 | 49,617,319.44 | 49,325,444.44 | 49,617,000.00 |
| 944746380 | Jupiter Securitization Company LLC | 03/01/2023 | 4.670 | 50,000,000.00 | 49,617,319.45 | 49,331,930.56 | 49,617,000.00 |
| 944746383 | Jupiter Securitization Company LLC | 03/03/2023 | 4.670 | 50,000,000.00 | 49,604,347.22 | 49,338,416.67 | 49,603,500.00 |
| 960201313 | Jupiter Securitization Company LLC | 03/20/2023 | 4.570 | 50,000,000.00 | 49,504,916.67 | 49,428,750.00 | 49,487,000.00 |
| 944746386 | Jupiter Securitization Company LLC | 03/03/2023 | 4.670 | 50,000,000.00 | 49,604,347.22 | 49,338,416.67 | 49,603,500.00 |
| 946494144 | Jupiter Securitization Company LLC | 03/02/2023 | 4.690 | 50,000,000.00 | 49,609,166.67 | 49,355,125.00 | 49,610,000.00 |
| 924099227 | La Fayette Asset Securitization Llc | 01/05/2023 | 3.900 | 50,000,000.00 | 49,978,333.33 | 49,496,250.00 | 49,963,500.00 |
| 925129162 | La Fayette Asset Securitization Llc | 01/04/2023 | 3.910 | 28,093,000.00 | 28,083,846.36 | 27,818,390.93 | 28,075,863.27 |
| 960973383 | La Fayette Asset Securitization Llc | 03/29/2023 | 4.610 | 50,000,000.00 | 49,442,958.34 | 49,378,930.56 | 49,423,500.00 |
| 949016347 | La Fayette Asset Securitization Llc | 03/06/2023 | 4.550 | 50,000,000.00 | 49,595,555.55 | 49,393,333.33 | 49,583,000.00 |
| 942606286 | La Fayette Asset Securitization Llc | 02/10/2023 | 4.600 | 18,705,000.00 | 18,609,396.67 | 18,497,062.75 | 18,608,669.25 |
| 923030523 | La Fayette Asset Securitization Llc | 01/03/2023 | 3.910 | 50,000,000.00 | 49,989,138.89 | 49,500,388.89 | 49,975,500.00 |
| 960234241 | La Fayette Asset Securitization Llc | 03/20/2023 | 4.600 | 50,000,000.00 | 49,501,666.67 | 49,444,166.67 | 49,487,000.00 |
| 941891121 | La Fayette Asset Securitization Llc | 02/09/2023 | 4.590 | 50,000,000.00 | 49,751,375.00 | 49,445,375.00 | 49,749,000.00 |
| 935288936 | La Fayette Asset Securitization Llc | 02/22/2023 | 4.800 | 48,861,000.00 | 48,522,230.40 | 48,118,312.80 | 48,532,654.08 |
| 932540669 | La Fayette Asset Securitization Llc | 01/31/2023 | 4.650 | 40,642,000.00 | 40,484,512.25 | 40,127,540.02 | 40,484,715.46 |
| 932540668 | La Fayette Asset Securitization Llc | 01/31/2023 | 4.650 | 50,000,000.00 | 49,806,250.00 | 49,367,083.33 | 49,806,500.00 |
| 960967095 | La Fayette Asset Securitization Llc | 06/20/2023 | 5.020 | 40,862,000.00 | 39,893,343.59 | 39,830,665.82 | 39,899,699.90 |
| 960234240 | La Fayette Asset Securitization Llc | 03/20/2023 | 4.600 | 25,000,000.00 | 24,750,833.33 | 24,722,083.33 | 24,743,500.00 |
| 934460127 | La Fayette Asset Securitization Llc | 02/03/2023 | 4.680 | 50,000,000.00 | 49,785,500.00 | 49,363,000.00 | 49,787,500.00 |
| 959058066 | La Fayette Asset Securitization Llc | 03/16/2023 | 4.600 | 25,000,000.00 | 24,763,611.11 | 24,722,083.33 | 24,757,250.00 |
| 962651384 | La Fayette Asset Securitization Llc | 01/27/2023 | 4.340 | 25,000,000.00 | 24,921,638.89 | 24,894,513.89 | 24,915,500.00 |
| 938732041 | La Fayette Asset Securitization Llc | 02/10/2023 | 4.710 | 50,000,000.00 | 49,738,333.33 | 49,358,916.67 | 49,742,500.00 |
| 934128092 | La Fayette Asset Securitization Llc | 02/01/2023 | 4.650 | 50,000,000.00 | 49,799,791.67 | 49,373,541.67 | 49,800,000.00 |
| 938233580 | La Fayette Asset Securitization Llc | 02/07/2023 | 4.720 | 50,000,000.00 | 49,757,444.45 | 49,370,666.67 | 49,762,000.00 |
| 953965427 | La Fayette Asset Securitization Llc | 03/08/2023 | 4.590 | 32,940,000.00 | 32,662,809.90 | 32,562,013.50 | 32,666,386.60 |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 940744158 | Mont Blanc Capital Corp | 02/10/2023 | 4.500 | 3,134,000.00 | 3,118,330.00 | 3,097,567.25 | 3,117,859.90 |
| 944217929 | Mont Blanc Capital Corp | 01/20/2023 | 4.290 | 21,195,000.00 | 21,147,010.99 | 21,033,352.80 | 21,141,376.65 |
| 931051561 | Mont Blanc Capital Corp | 01/20/2023 | 4.400 | 50,000,000.00 | 49,883,888.89 | 49,437,777.78 | 49,873,500.00 |
| 927164250 | Mont Blanc Capital Corp | 01/12/2023 | 4.110 | 50,000,000.00 | 49,937,208.33 | 49,474,833.33 | 49,921,500.00 |
| 946093030 | Mont Blanc Capital Corp | 02/21/2023 | 4.600 | 40,000,000.00 | 39,739,333.33 | 39,534,888.89 | 39,736,400.00 |
| 955074895 | Mont Blanc Capital Corp | 03/13/2023 | 4.650 | 50,000,000.00 | 49,541,458.34 | 49,412,291.67 | 49,535,500.00 |
| 932524993 | Mont Blanc Capital Corp | 01/18/2023 | 4.530 | 50,000,000.00 | 49,893,041.67 | 49,465,208.33 | 49,885,500.00 |
| 945439244 | Mont Blanc Capital Corp | 02/15/2023 | 4.610 | 50,000,000.00 | 49,711,875.00 | 49,455,763.89 | 49,710,000.00 |
| 945439258 | Mont Blanc Capital Corp | 02/15/2023 | 4.610 | 27,012,000.00 | 26,856,343.35 | 26,717,981.88 | 26,855,330.40 |
| 951970048 | Mont Blanc Capital Corp | 03/06/2023 | 4.600 | 45,000,000.00 | 44,632,000.00 | 44,476,750.00 | 44,624,700.00 |
| 927519863 | Natixis, New York Branch | 01/13/2023 | 4.120 | 50,000,000.00 | 49,931,333.33 | 49,473,555.56 | 49,916,000.00 |
| 929921620 | Natixis, New York Branch | 01/20/2023 | 4.320 | 50,000,000.00 | 49,886,000.00 | 49,436,000.00 | 49,874,000.00 |
| 929921621 | Natixis, New York Branch | 01/20/2023 | 4.320 | 50,000,000.00 | 49,886,000.00 | 49,436,000.00 | 49,874,000.00 |
| 932080310 | Natixis, New York Branch | 01/20/2023 | 4.350 | 50,000,000.00 | 49,885,208.33 | 49,468,333.33 | 49,874,000.00 |
| 945439246 | Natixis, New York Branch | 02/17/2023 | 4.350 | 50,000,000.00 | 49,716,041.66 | 49,468,333.33 | 49,707,000.00 |
| 925129171 | Natixis, New York Branch | 02/03/2023 | 4.130 | 50,000,000.00 | 49,810,708.33 | 49,311,666.67 | 49,790,500.00 |
| 945439253 | Natixis, New York Branch | 02/17/2023 | 4.350 | 50,000,000.00 | 49,716,041.66 | 49,468,333.33 | 49,707,000.00 |
| 928863344 | Natixis, New York Branch | 01/17/2023 | 4.300 | 50,000,000.00 | 49,904,444.45 | 49,450,555.56 | 49,892,000.00 |
| 930466424 | Natixis, New York Branch | 01/23/2023 | 4.340 | 50,000,000.00 | 49,867,388.89 | 49,421,333.33 | 49,856,000.00 |
| 917460952 | Old Line Funding, LLC | 01/05/2023 | 3.700 | 50,000,000.00 | 49,979,444.44 | 49,480,972.22 | 49,963,500.00 |
| 925723440 | Old Line Funding, LLC | 01/06/2023 | 3.800 | 45,800,000.00 | 45,775,827.78 | 45,360,065.56 | 45,761,070.00 |
| 947037925 | Old Line Funding, LLC | 03/01/2023 | 4.560 | 50,000,000.00 | 49,626,333.33 | 49,411,000.00 | 49,612,000.00 |
| 956930947 | Old Line Funding, LLC | 03/20/2023 | 4.550 | 29,000,000.00 | 28,714,108.33 | 28,651,798.61 | 28,701,300.00 |
| 958267213 | Old Line Funding, LLC | 03/15/2023 | 4.540 | 50,000,000.00 | 49,539,694.44 | 49,457,722.22 | 49,518,500.00 |
| 942606284 | Old Line Funding, LLC | 02/13/2023 | 4.490 | 50,000,000.00 | 49,731,847.22 | 49,444,986.11 | 49,719,500.00 |
| 918481503 | Old Line Funding, LLC | 01/06/2023 | 3.700 | 50,000,000.00 | 49,974,305.56 | 49,486,111.11 | 49,957,500.00 |
| 940141804 | Old Line Funding, LLC | 02/06/2023 | 4.520 | 21,000,000.00 | 20,905,080.00 | 20,762,700.00 | 20,901,930.00 |
| 960967090 | Old Line Funding, LLC | 03/20/2023 | 4.540 | 49,300,000.00 | 48,815,052.34 | 48,746,662.28 | 48,792,210.00 |
| 949016353 | Old Line Funding, LLC | 03/02/2023 | 4.560 | 44,800,000.00 | 44,459,520.00 | 44,277,930.67 | 44,446,528.00 |
| 927164249 | Old Line Funding, LLC | 01/17/2023 | 4.050 | 50,000,000.00 | 49,910,000.00 | 49,454,375.00 | 49,891,500.00 |
| 932088296 | Old Line Funding, LLC | 01/25/2023 | 4.420 | 50,000,000.00 | 49,852,666.67 | 49,429,083.33 | 49,843,500.00 |
| 932088297 | Old Line Funding, LLC | 01/25/2023 | 4.420 | 50,000,000.00 | 49,852,666.67 | 49,429,083.33 | 49,843,500.00 |
| 918481499 | Old Line Funding, LLC | 01/06/2023 | 3.700 | 10,000,000.00 | 9,994,861.11 | 9,897,222.22 | 9,991,500.00 |
| 920859655 | Old Line Funding, LLC | 01/12/2023 | 3.790 | 50,000,000.00 | 49,942,097.22 | 49,452,555.56 | 49,921,500.00 |
| 948083040 | Old Line Funding, LLC | 03/02/2023 | 4.570 | 50,000,000.00 | 49,619,166.66 | 49,409,708.33 | 49,605,500.00 |
| 919766387 | Old Line Funding, LLC | 01/10/2023 | 3.800 | 50,000,000.00 | 49,952,500.00 | 49,451,111.11 | 49,933,500.00 |
| 948074704 | Old Line Funding, LLC | 03/03/2023 | 4.560 | 50,000,000.00 | 49,613,666.66 | 49,398,333.33 | 49,598,500.00 |
| 958267217 | Old Line Funding, LLC | 03/15/2023 | 4.540 | 50,000,000.00 | 49,539,694.44 | 49,457,722.22 | 49,518,500.00 |
| 964580659 | Old Line Funding, LLC | 04/13/2023 | 4.480 | 50,000,000.00 | 49,365,333.34 | 49,346,666.67 | 49,315,500.00 |
| 956930949 | Regency Markets No 1 LLC | 01/17/2023 | 4.380 | 34,086,000.00 | 34,019,645.92 | 33,949,144.71 | 34,012,033.38 |
| 931700662 | Sheffield Receivables Company LLC | 01/20/2023 | 4.550 | 50,000,000.00 | 49,879,930.56 | 49,424,930.56 | 49,872,000.00 |
| 924099214 | Sheffield Receivables Company LLC | 01/05/2023 | 3.940 | 50,000,000.00 | 49,978,111.11 | 49,491,083.33 | 49,963,500.00 |
| 937666773 | Sheffield Receivables Company LLC | 01/03/2023 | 4.100 | 50,000,000.00 | 49,988,611.11 | 49,646,944.44 | 49,975,500.00 |
| 954528373 | Sheffield Receivables Company LLC | 04/03/2023 | 4.640 | 50,000,000.00 | 49,407,111.11 | 49,258,888.89 | 49,389,000.00 |
| 938755101 | Sheffield Receivables Company LLC | 02/03/2023 | 4.670 | 50,000,000.00 | 49,785,958.33 | 49,409,763.89 | 49,785,500.00 |
| 962042867 | Sheffield Receivables Company LLC | 02/08/2023 | 4.390 | 50,000,000.00 | 49,768,305.56 | 49,713,430.56 | 49,754,500.00 |
| 929921617 | Sheffield Receivables Company LLC | 01/09/2023 | 4.150 | 50,000,000.00 | 49,953,888.89 | 49,521,597.22 | 49,939,500.00 |
| 940141801 | Sheffield Receivables Company LLC | 01/03/2023 | 4.100 | 50,000,000.00 | 49,988,611.11 | 49,681,111.11 | 49,975,500.00 |
| 953370996 | Sheffield Receivables Company LLC | 03/09/2023 | 4.620 | 50,000,000.00 | 49,570,083.34 | 49,409,666.67 | 49,563,000.00 |
| 934128095 | Sheffield Receivables Company LLC | 01/31/2023 | 4.550 | 50,000,000.00 | 49,810,416.67 | 49,393,333.33 | 49,804,000.00 |
| 953965458 | Sheffield Receivables Company LLC | 03/10/2023 | 4.615 | 50,000,000.00 | 49,564,138.89 | 49,410,305.56 | 49,556,000.00 |
| 933638109 | Sheffield Receivables Company LLC | 01/20/2023 | 4.500 | 50,000,000.00 | 49,881,250.00 | 49,468,750.00 | 49,872,000.00 |
| 960967096 | Sheffield Receivables Company LLC | 03/16/2023 | 4.510 | 50,000,000.00 | 49,536,472.22 | 49,467,569.44 | 49,514,500.00 |
| 936537934 | Sheffield Receivables Company LLC | 02/06/2023 | 4.650 | 31,205,000.00 | 31,059,896.75 | 30,814,027.35 | 31,059,272.65 |
| 955766853 | Sheffield Receivables Company LLC | 03/15/2023 | 4.610 | 50,000,000.00 | 49,532,597.22 | 49,410,944.44 | 49,521,500.00 |
| 937666774 | Sheffield Receivables Company LLC | 01/03/2023 | 4.100 | 50,000,000.00 | 49,988,611.11 | 49,646,944.44 | 49,975,500.00 |
| 950310643 | Sheffield Receivables Company LLC | 03/06/2023 | 4.690 | 50,000,000.00 | 49,583,111.11 | 49,381,180.56 | 49,583,000.00 |
| 962651386 | Sheffield Receivables Company LLC | 03/23/2023 | 4.590 | 50,000,000.00 | 49,483,625.00 | 49,426,250.00 | 49,466,000.00 |
| 932103969 | Sheffield Receivables Company LLC | 01/23/2023 | 4.540 | 50,000,000.00 | 49,861,277.78 | 49,426,194.44 | 49,853,500.00 |
| 953965470 | Sheffield Receivables Company LLC | 03/10/2023 | 4.615 | 50,000,000.00 | 49,564,138.89 | 49,410,305.56 | 49,556,000.00 |
| 956930946 | Sheffield Receivables Company LLC | 03/17/2023 | 4.590 | 50,000,000.00 | 49,521,875.00 | 49,413,500.00 | 49,508,000.00 |
| 933638113 | Sheffield Receivables Company LLC | 01/20/2023 | 4.500 | 50,000,000.00 | 49,881,250.00 | 49,462,500.00 | 49,872,000.00 |
| 940744157 | The Coca-Cola Company | 02/15/2023 | 4.240 | 50,000,000.00 | 49,735,000.00 | 49,422,888.89 | 49,715,500.00 |
| 940744154 | The Coca-Cola Company | 02/15/2023 | 4.240 | 36,777,000.00 | 36,582,081.90 | 36,352,511.69 | 36,567,738.87 |
| 938732039 | The Procter & Gamble Company | 03/01/2023 | 4.400 | 50,000,000.00 | 49,639,444.44 | 49,285,000.00 | 49,623,000.00 |
| 928863341 | The Procter & Gamble Company | 01/13/2023 | 4.040 | 50,000,000.00 | 49,932,666.67 | 49,506,222.22 | 49,916,500.00 |
| 944217922 | The Procter & Gamble Company | 03/14/2023 | 4.340 | 50,000,000.00 | 49,566,000.00 | 49,294,750.00 | 49,539,500.00 |
| 938732031 | The Procter & Gamble Company | 03/01/2023 | 4.400 | 50,000,000.00 | 49,639,444.44 | 49,285,000.00 | 49,623,000.00 |
| 952474289 | The Toronto-Dominion Bank | 03/10/2023 | 4.380 | 50,000,000.00 | 49,586,333.34 | 49,428,166.67 | 49,571,500.00 |
| 956307637 | The Toronto-Dominion Bank | 03/17/2023 | 4.370 | 50,000,000.00 | 49,544,791.67 | 49,435,541.67 | 49,524,500.00 |
| 954528387 | The Toronto-Dominion Bank | 03/16/2023 | 4.380 | 50,000,000.00 | 49,549,833.34 | 49,409,916.67 | 49,531,000.00 |
| 962648079 | The Toronto-Dominion Bank | 03/22/2023 | 4.370 | 50,000,000.00 | 49,514,444.44 | 49,459,819.44 | 49,490,500.00 |
| 962042881 | The Toronto-Dominion Bank | 02/03/2023 | 4.280 | 50,000,000.00 | 49,803,833.33 | 49,744,388.89 | 49,790,500.00 |
| 954528386 | The Toronto-Dominion Bank | 03/13/2023 | 4.380 | 50,000,000.00 | 49,568,083.34 | 49,428,166.67 | 49,551,500.00 |
| 963302255 | The Toronto-Dominion Bank | 01/30/2023 | 4.250 | 50,000,000.00 | 49,828,819.45 | 49,799,305.56 | 49,814,500.00 |
| 960967088 | The Toronto-Dominion Bank | 03/22/2023 | 4.410 | 50,000,000.00 | 49,510,000.00 | 49,442,625.00 | 49,490,500.00 |
| 954528391 | The Toronto-Dominion Bank | 03/16/2023 | 4.380 | 50,000,000.00 | 49,549,833.34 | 49,409,916.67 | 49,531,000.00 |
| 954528389 | The Toronto-Dominion Bank | 03/13/2023 | 4.380 | 50,000,000.00 | 49,568,083.34 | 49,428,166.67 | 49,551,500.00 |
| 962648076 | The Toronto-Dominion Bank | 03/22/2023 | 4.370 | 50,000,000.00 | 49,514,444.44 | 49,459,819.44 | 49,490,500.00 |
| 962042874 | The Toronto-Dominion Bank | 03/31/2023 | 4.420 | 50,000,000.00 | 49,453,638.89 | 49,392,250.00 | 49,428,500.00 |
| 925723439 | The Toronto-Dominion Bank | 01/05/2023 | 3.610 | 41,067,000.00 | 41,050,527.57 | 40,696,370.33 | 41,037,431.76 |
| 953965455 | The Toronto-Dominion Bank | 03/15/2023 | 4.380 | 50,000,000.00 | 49,555,916.67 | 49,409,916.67 | 49,538,000.00 |
| 956307629 | The Toronto-Dominion Bank | 03/17/2023 | 4.370 | 50,000,000.00 | 49,544,791.67 | 49,435,541.67 | 49,524,500.00 |
| 952474284 | The Toronto-Dominion Bank | 03/10/2023 | 4.380 | 50,000,000.00 | 49,586,333.34 | 49,428,166.67 | 49,571,500.00 |
| 953965456 | The Toronto-Dominion Bank | 03/15/2023 | 4.380 | 50,000,000.00 | 49,555,916.67 | 49,409,916.67 | 49,538,000.00 |
| 965111701 | The Toronto-Dominion Bank | 01/31/2023 | 4.230 | 50,000,000.00 | 49,823,750.00 | 49,806,125.00 | 49,808,500.00 |
| 952474652 | The Toronto-Dominion Bank | 03/07/2023 | 4.380 | 50,000,000.00 | 49,604,583.34 | 49,446,416.67 | 49,591,000.00 |
| 963302262 | The Toronto-Dominion Bank | 01/30/2023 | 4.250 | 50,000,000.00 | 49,828,819.45 | 49,799,305.56 | 49,814,500.00 |
| 951988493 | Thunder Bay Funding, LLC | 03/09/2023 | 4.580 | 50,0 | | | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | | |
| 933638096 | Thunder Bay Funding, LLC | 01/20/2023 | 4.420 | 50,000,000.00 | 49,883,361.11 | 49,478,194.44 | 49,874,000.00 | |
| 919762241 | Thunder Bay Funding, LLC | 01/05/2023 | 3.750 | 50,000,000.00 | 49,979,166.67 | 49,479,166.67 | 49,963,500.00 | |
| 953371001 | Thunder Bay Funding, LLC | 03/08/2023 | 4.540 | 50,000,000.00 | 49,583,833.33 | 49,426,194.44 | 49,571,500.00 | |
| 962651388 | Thunder Bay Funding, LLC | 04/10/2023 | 4.500 | 50,000,000.00 | 49,381,250.00 | 49,356,250.00 | 49,342,000.00 | |
| 951988494 | Thunder Bay Funding, LLC | 03/09/2023 | 4.580 | 50,000,000.00 | 49,573,805.56 | 49,421,138.89 | 49,564,500.00 | |
| 962108959 | Thunder Bay Funding, LLC | 04/03/2023 | 4.480 | 40,000,000.00 | 39,542,044.44 | 39,497,244.44 | 39,512,800.00 | |
| 962651387 | Thunder Bay Funding, LLC | 04/05/2023 | 4.460 | 40,000,000.00 | 39,534,177.78 | 39,489,577.78 | 39,502,000.00 | |
| 932103968 | Thunder Bay Funding, LLC | 02/21/2023 | 4.640 | 50,000,000.00 | 49,671,333.33 | 49,226,666.67 | 49,672,000.00 | |
| 927164254 | Toyota Motor Credit Corporation | 01/05/2023 | 3.710 | 50,000,000.00 | 49,979,388.89 | 49,567,166.67 | 49,964,000.00 | |
| 927164253 | Toyota Motor Credit Corporation | 01/05/2023 | 3.710 | 50,000,000.00 | 49,979,388.89 | 49,567,166.67 | 49,964,000.00 | |
| 935288945 | Toyota Motor Credit Corporation | 01/19/2023 | 4.200 | 50,000,000.00 | 49,895,000.00 | 49,533,333.33 | 49,879,500.00 | |
| 932080316 | Toyota Motor Credit Corporation | 01/10/2023 | 4.050 | 50,000,000.00 | 49,949,375.00 | 49,561,250.00 | 49,934,000.00 | |
| 959068162 | Toyota Motor Credit Corporation | 03/15/2023 | 4.590 | 50,000,000.00 | 49,534,625.00 | 49,458,125.00 | 49,531,000.00 | |
| 948071452 | Toyota Motor Credit Corporation | 02/17/2023 | 4.470 | 50,000,000.00 | 49,708,208.33 | 49,497,125.00 | 49,700,000.00 | |
| 959068161 | Toyota Motor Credit Corporation | 03/15/2023 | 4.590 | 50,000,000.00 | 49,534,625.00 | 49,458,125.00 | 49,531,000.00 | |
| 956307632 | Unilever Capital Corporation | 02/13/2023 | 4.370 | 48,500,000.00 | 48,246,843.47 | 48,140,870.97 | 48,235,190.00 | |
| 939493148 | Unilever Capital Corporation | 02/06/2023 | 4.230 | 20,000,000.00 | 19,915,400.00 | 19,786,150.00 | 19,908,400.00 | |
| 956934710 | Unilever Capital Corporation | 02/23/2023 | 4.360 | 50,000,000.00 | 49,679,055.56 | 49,582,166.67 | 49,661,000.00 | |
| 939493151 | Unilever Capital Corporation | 02/06/2023 | 4.230 | 50,000,000.00 | 49,788,500.00 | 49,465,375.00 | 49,771,000.00 | |
| CPD TOTAL | | | | | 13,209,284,000.00 | 13,126,527,982.58 | 13,057,123,062.93 | 13,123,510,640.96 |
| 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 ACY | 08/01/2024 | 2.958 | 23,000,000.00 | 23,672,744.39 | 24,865,760.00 | 22,307,470.00 | |
| CA MUNI BDN TOTAL | | | | | 23,000,000.00 | 23,672,744.39 | 24,865,760.00 | 22,307,470.00 |
| MUNI TOTAL | | | | | 28,000,000.00 | 28,672,744.39 | 29,865,760.00 | 27,307,470.00 |
| 954528388 | UNITED STATES TREASURY | 06/08/2023 | 4.520 | 50,000,000.00 | 49,008,111.11 | 48,863,722.22 | 49,023,000.00 | |
| 938732030 | UNITED STATES TREASURY | 02/02/2023 | 4.015 | 50,000,000.00 | 49,821,555.56 | 49,498,125.00 | 49,841,500.00 | |
| 955754307 | UNITED STATES TREASURY | 06/01/2023 | 4.470 | 50,000,000.00 | 49,062,541.66 | 48,944,583.33 | 49,068,500.00 | |
| 927957151 | UNITED STATES TREASURY | 04/20/2023 | 4.100 | 50,000,000.00 | 49,379,305.56 | 48,946,527.78 | 49,348,000.00 | |
| 954528375 | UNITED STATES TREASURY | 05/18/2023 | 4.455 | 50,000,000.00 | 49,152,312.50 | 49,010,000.00 | 49,153,500.00 | |
| 920375822 | UNITED STATES TREASURY | 01/24/2023 | 3.400 | 50,000,000.00 | 49,891,388.89 | 49,442,777.78 | 49,888,000.00 | |
| 963302258 | UNITED STATES TREASURY | 04/20/2023 | 4.310 | 50,000,000.00 | 49,347,513.88 | 49,323,569.44 | 49,348,000.00 | |
| 946093021 | UNITED STATES TREASURY | 04/20/2023 | 4.350 | 50,000,000.00 | 49,341,458.33 | 49,105,833.33 | 49,348,000.00 | |
| 956930948 | UNITED STATES TREASURY | 06/01/2023 | 4.480 | 50,000,000.00 | 49,060,444.45 | 48,954,666.67 | 49,068,500.00 | |
| 9602013111 | UNITED STATES TREASURY | 05/25/2023 | 4.430 | 50,000,000.00 | 49,114,000.00 | 49,040,166.67 | 49,110,500.00 | |
| 933638107 | UNITED STATES TREASURY | 01/26/2023 | 3.960 | 50,000,000.00 | 49,862,500.00 | 49,499,500.00 | 49,876,000.00 | |
| 953965444 | UNITED STATES TREASURY | 04/20/2023 | 4.315 | 50,000,000.00 | 49,346,756.94 | 49,202,923.61 | 49,348,000.00 | |
| 955754306 | UNITED STATES TREASURY | 06/01/2023 | 4.470 | 50,000,000.00 | 49,062,541.66 | 48,944,583.33 | 49,068,500.00 | |
| 934128104 | UNITED STATES TREASURY | 02/14/2023 | 3.980 | 50,000,000.00 | 49,756,777.78 | 49,391,944.44 | 49,765,000.00 | |
| 942606278 | UNITED STATES TREASURY | 02/16/2023 | 4.062 | 50,000,000.00 | 49,740,515.28 | 49,475,389.58 | 49,751,500.00 | |
| 955754295 | UNITED STATES TREASURY | 06/01/2023 | 4.470 | 50,000,000.00 | 49,062,541.66 | 48,944,583.33 | 49,068,500.00 | |
| 946093024 | UNITED STATES TREASURY | 04/20/2023 | 4.330 | 50,000,000.00 | 49,344,486.11 | 49,103,930.56 | 49,348,000.00 | |
| 953965429 | UNITED STATES TREASURY | 05/11/2023 | 4.440 | 50,000,000.00 | 49,198,333.33 | 49,050,333.33 | 49,193,000.00 | |
| 938732043 | UNITED STATES TREASURY | 02/02/2023 | 4.015 | 50,000,000.00 | 49,821,555.56 | 49,498,125.00 | 49,841,500.00 | |
| 953965454 | UNITED STATES TREASURY | 06/01/2023 | 4.505 | 50,000,000.00 | 49,055,201.39 | 48,905,034.72 | 49,068,500.00 | |
| 955074894 | UNITED STATES TREASURY | 06/01/2023 | 4.510 | 50,000,000.00 | 49,054,152.78 | 48,928,875.00 | 49,068,500.00 | |
| 964574301 | UNITED STATES TREASURY | 04/18/2023 | 4.360 | 50,000,000.00 | 49,352,055.55 | 49,327,833.33 | 49,352,500.00 | |
| 960967094 | UNITED STATES TREASURY | 06/15/2023 | 4.430 | 50,000,000.00 | 48,984,791.67 | 48,917,111.11 | 48,992,000.00 | |
| 934128103 | UNITED STATES TREASURY | 02/14/2023 | 3.980 | 50,000,000.00 | 49,756,777.78 | 49,391,944.44 | 49,765,000.00 | |
| 963302256 | UNITED STATES TREASURY | 04/20/2023 | 4.310 | 50,000,000.00 | 49,347,513.88 | 49,323,569.44 | 49,348,000.00 | |
| 946093023 | UNITED STATES TREASURY | 04/20/2023 | 4.350 | 50,000,000.00 | 49,341,458.33 | 49,105,833.33 | 49,348,000.00 | |
| 962042869 | UNITED STATES TREASURY | 06/22/2023 | 4.470 | 50,000,000.00 | 48,932,166.67 | 48,876,291.67 | 48,930,000.00 | |
| 954528374 | UNITED STATES TREASURY | 06/08/2023 | 4.520 | 50,000,000.00 | 49,008,111.11 | 48,863,722.22 | 49,023,000.00 | |
| 963302259 | UNITED STATES TREASURY | 05/04/2023 | 4.375 | 50,000,000.00 | 49,252,604.17 | 49,228,298.61 | 49,245,500.00 | |
| 953370998 | UNITED STATES TREASURY | 04/20/2023 | 4.310 | 50,000,000.00 | 49,347,513.89 | 49,197,861.11 | 49,348,000.00 | |
| 938233581 | UNITED STATES TREASURY | 02/07/2023 | 4.010 | 50,000,000.00 | 49,793,930.56 | 49,470,902.78 | 49,810,000.00 | |
| 954528378 | UNITED STATES TREASURY | 05/18/2023 | 4.455 | 50,000,000.00 | 49,152,312.50 | 49,010,000.00 | 49,153,500.00 | |
| 946093037 | UNITED STATES TREASURY | 04/20/2023 | 4.350 | 50,000,000.00 | 49,341,458.33 | 49,105,833.33 | 49,348,000.00 | |
| 955074893 | UNITED STATES TREASURY | 06/01/2023 | 4.510 | 50,000,000.00 | 49,054,152.78 | 48,928,875.00 | 49,068,500.00 | |
| 960201312 | UNITED STATES TREASURY | 06/15/2023 | 4.480 | 50,000,000.00 | 48,973,333.34 | 48,898,666.67 | 48,992,000.00 | |
| 947037928 | UNITED STATES TREASURY | 03/21/2023 | 4.300 | 50,000,000.00 | 49,528,194.45 | 49,325,138.89 | 49,548,000.00 | |
| 933638105 | UNITED STATES TREASURY | 01/26/2023 | 3.960 | 50,000,000.00 | 49,862,500.00 | 49,499,500.00 | 49,876,000.00 | |
| 964574302 | UNITED STATES TREASURY | 03/30/2023 | 4.260 | 50,000,000.00 | 49,479,333.34 | 49,455,666.67 | 49,488,000.00 | |
| 964574292 | UNITED STATES TREASURY | 03/30/2023 | 4.260 | 50,000,000.00 | 49,479,333.34 | 49,455,666.67 | 49,488,000.00 | |
| 953965433 | UNITED STATES TREASURY | 06/08/2023 | 4.530 | 50,000,000.00 | 49,005,916.67 | 48,854,916.67 | 49,023,000.00 | |
| 942606287 | UNITED STATES TREASURY | 02/16/2023 | 4.062 | 50,000,000.00 | 49,740,515.28 | 49,475,389.58 | 49,751,500.00 | |
| 962042863 | UNITED STATES TREASURY | 06/22/2023 | 4.470 | 50,000,000.00 | 48,932,166.67 | 48,876,291.67 | 48,930,000.00 | |
| 953965447 | UNITED STATES TREASURY | 11/30/2023 | 4.410 | 50,000,000.00 | 47,960,375.00 | 47,813,375.00 | 47,940,500.00 | |
| 826608926 | UNITED STATES TREASURY | 02/23/2023 | 1.280 | 50,000,000.00 | 49,905,777.78 | 49,400,888.89 | 49,699,000.00 | |
| 953965466 | UNITED STATES TREASURY | 05/11/2023 | 4.440 | 50,000,000.00 | 49,198,333.33 | 49,050,333.33 | 49,193,000.00 | |
| 826608931 | UNITED STATES TREASURY | 01/26/2023 | 1.135 | 50,000,000.00 | 49,960,590.28 | 49,512,895.83 | 49,876,000.00 | |
| 946093026 | UNITED STATES TREASURY | 04/20/2023 | 4.330 | 50,000,000.00 | 49,344,486.11 | 49,103,930.56 | 49,348,000.00 | |
| 953965464 | UNITED STATES TREASURY | 06/01/2023 | 4.505 | 50,000,000.00 | 49,055,201.39 | 48,905,034.72 | 49,068,500.00 | |
| 927957153 | UNITED STATES TREASURY | 04/20/2023 | 4.100 | 50,000,000.00 | 49,379,305.56 | 48,946,527.78 | 49,348,000.00 | |
| 955074898 | UNITED STATES TREASURY | 06/01/2023 | 4.510 | 50,000,000.00 | 49,054,152.78 | 48,928,875.00 | 49,068,500.00 | |
| 960201317 | UNITED STATES TREASURY | 06/15/2023 | 4.480 | 50,000,000.00 | 48,973,333.34 | 48,898,666.67 | 48,992,000.00 | |
| 953965465 | UNITED STATES TREASURY | 05/25/2023 | 4.420 | 50,000,000.00 | 49,116,000.00 | 48,968,666.67 | 49,110,500.00 | |
| 953965462 | UNITED STATES TREASURY | 04/20/2023 | 4.315 | 50,000,000.00 | 49,346,756.94 | 49,202,923.61 | 49,348,000.00 | |
| 934128094 | UNITED STATES TREASURY | 02/21/2023 | 4.050 | 50,000,000.00 | 49,713,125.00 | 49,341,875.00 | 49,717,000.00 | |
| 906623700 | UNITED STATES TREASURY | 02/02/2023 | 3.000 | 50,000,000.00 | 49,866,666.67 | 49,345,833.33 | 49,841,500.00 | |
| 954528377 | UNITED STATES TREASURY | 06/01/2023 | 4.510 | 50,000,000.00 | 49,054,152.77 | 48,910,083.33 | 49,068,500.00 | |
| 960201307 | UNITED STATES TREASURY | 05/25/2023 | 4.430 | 50,000,000.00 | 49,114,000.00 | 49,040,166.67 | 49,110,500.00 | |
| 953370993 | UNITED STATES TREASURY | 04/20/2023 | 4.310 | 50,000,000.00 | 49,347,513.89 | 49,197,861.11 | 49,348,000.00 | |
| 953965449 | UNITED STATES TREASURY | 06/08/2023 | 4.530 | 50,000,000.00 | 49,005,916.67 | 48,854,916.67 | 49,023,000.00 | |
| 955074897 | UNITED STATES TREASURY | 06/01/2023 | 4.510 | 50,000,000.00 | 49,054,152.78 | 48,928,875.00 | 49,068,500.00 | |
| 964574290 | UNITED STATES TREASURY | 04/18/2023 | 4.360 | 50,000,000.00 | 49,352,055.55 | 49,327,833.33 | 49,352,500.00 | |
| 946093033 | UNITED STATES TREASURY | 03/21/2023 | 4.310 | 50,000,000.00 | 49,527,097.22 | 49,287,652.78 | 49,548,000.00 | |
| 953965445 | UNITED STATES TREASURY | 04/20/2023 | 4.315 | 50,000,000.00 | 49,346,756.94 | 49,202,923.61 | 49,348,000.00 | |
| 963302253 | UNITED STATES TREASURY | 04/20/2023 | 4.310 | 5 | | | | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | |
| 938233584 | UNITED STATES TREASURY | 02/07/2023 | 4.010 | 50,000,000.00 | 49,793,930.56 | 49,470,902.78 | 49,810,000.00 |
| 956668143 | UNITED STATES TREASURY | 06/15/2023 | 4.410 | 50,000,000.00 | 48,989,375.00 | 48,873,000.00 | 48,992,000.00 |
| 930466416 | UNITED STATES TREASURY | 10/05/2023 | 4.340 | 50,000,000.00 | 48,330,305.56 | 47,884,250.00 | 48,310,500.00 |
| 954528379 | UNITED STATES TREASURY | 06/01/2023 | 4.510 | 50,000,000.00 | 49,054,152.77 | 48,910,083.33 | 49,068,500.00 |
| 953965460 | UNITED STATES TREASURY | 04/20/2023 | 4.315 | 50,000,000.00 | 49,346,756.94 | 49,202,923.61 | 49,348,000.00 |
| 962042865 | UNITED STATES TREASURY | 06/22/2023 | 4.470 | 50,000,000.00 | 48,932,166.67 | 48,876,291.67 | 48,930,000.00 |
| 940744156 | UNITED STATES TREASURY | 01/03/2023 | 3.800 | 50,000,000.00 | 49,989,444.44 | 49,709,722.22 | 50,000,000.00 |
| 943762609 | UNITED STATES TREASURY | 03/14/2023 | 4.230 | 50,000,000.00 | 49,577,000.00 | 49,306,750.00 | 49,594,000.00 |
| 960201315 | UNITED STATES TREASURY | 06/15/2023 | 4.480 | 50,000,000.00 | 48,973,333.34 | 48,898,666.67 | 48,992,000.00 |
| 953965453 | UNITED STATES TREASURY | 05/25/2023 | 4.420 | 50,000,000.00 | 49,116,000.00 | 48,968,666.67 | 49,110,500.00 |
| 925129170 | UNITED STATES TREASURY | 01/31/2023 | 3.540 | 50,000,000.00 | 49,852,500.00 | 49,424,750.00 | 49,847,000.00 |
| 963302266 | UNITED STATES TREASURY | 04/20/2023 | 4.310 | 50,000,000.00 | 49,347,513.88 | 49,323,569.44 | 49,348,000.00 |
| 956668145 | UNITED STATES TREASURY | 06/15/2023 | 4.410 | 50,000,000.00 | 48,989,375.00 | 48,873,000.00 | 48,992,000.00 |
| 953965430 | UNITED STATES TREASURY | 06/08/2023 | 4.530 | 50,000,000.00 | 49,005,916.67 | 48,854,916.67 | 49,023,000.00 |
| 963302263 | UNITED STATES TREASURY | 05/04/2023 | 4.375 | 50,000,000.00 | 49,252,604.17 | 49,228,298.61 | 49,245,500.00 |
| 953965461 | UNITED STATES TREASURY | 05/25/2023 | 4.420 | 50,000,000.00 | 49,116,000.00 | 48,968,666.67 | 49,110,500.00 |
| 953965435 | UNITED STATES TREASURY | 05/11/2023 | 4.440 | 50,000,000.00 | 49,198,333.33 | 49,050,333.33 | 49,193,000.00 |
| 828332896 | UNITED STATES TREASURY | 03/23/2023 | 1.535 | 50,000,000.00 | 49,827,312.50 | 49,226,104.17 | 49,534,500.00 |
| 954528383 | UNITED STATES TREASURY | 05/18/2023 | 4.455 | 50,000,000.00 | 49,152,312.50 | 49,010,000.00 | 49,153,500.00 |
| 902425321 | UNITED STATES TREASURY | 02/09/2023 | 2.980 | 50,000,000.00 | 49,838,583.33 | 49,271,555.56 | 49,800,500.00 |
| 938233586 | UNITED STATES TREASURY | 02/07/2023 | 4.010 | 50,000,000.00 | 49,793,930.56 | 49,470,902.78 | 49,810,000.00 |
| 953371003 | UNITED STATES TREASURY | 04/20/2023 | 4.310 | 50,000,000.00 | 49,347,513.89 | 49,197,861.11 | 49,348,000.00 |
| 940744155 | UNITED STATES TREASURY | 01/03/2023 | 3.800 | 50,000,000.00 | 49,989,444.44 | 49,709,722.22 | 50,000,000.00 |
| 953965446 | UNITED STATES TREASURY | 06/01/2023 | 4.505 | 50,000,000.00 | 49,055,201.39 | 48,905,034.72 | 49,068,500.00 |
| 934460124 | UNITED STATES TREASURY | 01/19/2023 | 3.920 | 50,000,000.00 | 49,902,000.00 | 49,548,111.11 | 49,919,500.00 |
| 960201304 | UNITED STATES TREASURY | 05/25/2023 | 4.430 | 50,000,000.00 | 49,114,000.00 | 49,040,166.67 | 49,110,500.00 |
| 960201320 | UNITED STATES TREASURY | 06/15/2023 | 4.480 | 50,000,000.00 | 48,973,333.34 | 48,898,666.67 | 48,992,000.00 |
| 933638100 | UNITED STATES TREASURY | 01/26/2023 | 3.960 | 50,000,000.00 | 49,862,500.00 | 49,499,500.00 | 49,876,000.00 |
| 829692612 | UNITED STATES TREASURY | 02/23/2023 | 1.395 | 50,000,000.00 | 49,897,312.50 | 49,358,687.50 | 49,699,000.00 |
| 964574291 | UNITED STATES TREASURY | 04/25/2023 | 4.450 | 50,000,000.00 | 49,295,416.66 | 49,270,694.44 | 49,299,500.00 |
| 958267222 | UNITED STATES TREASURY | 04/20/2023 | 4.320 | 50,000,000.00 | 49,346,000.00 | 49,250,000.00 | 49,348,000.00 |
| 960201305 | UNITED STATES TREASURY | 05/25/2023 | 4.430 | 50,000,000.00 | 49,114,000.00 | 49,040,166.67 | 49,110,500.00 |
| 902425322 | UNITED STATES TREASURY | 02/09/2023 | 2.980 | 50,000,000.00 | 49,838,583.33 | 49,271,555.56 | 49,800,500.00 |
| 826608922 | UNITED STATES TREASURY | 03/23/2023 | 1.510 | 50,000,000.00 | 49,830,125.00 | 49,236,611.11 | 49,534,500.00 |
| 828332031 | UNITED STATES TREASURY | 03/23/2023 | 1.535 | 50,000,000.00 | 49,827,312.50 | 49,226,104.17 | 49,534,500.00 |
| 938732036 | UNITED STATES TREASURY | 02/02/2023 | 4.015 | 50,000,000.00 | 49,821,555.56 | 49,498,125.00 | 49,841,500.00 |
| 963302265 | UNITED STATES TREASURY | 05/04/2023 | 4.375 | 50,000,000.00 | 49,252,604.17 | 49,228,298.61 | 49,245,500.00 |
| 956668147 | UNITED STATES TREASURY | 06/15/2023 | 4.410 | 50,000,000.00 | 48,989,375.00 | 48,873,000.00 | 48,992,000.00 |
| 958267221 | UNITED STATES TREASURY | 04/20/2023 | 4.320 | 50,000,000.00 | 49,346,000.00 | 49,250,000.00 | 49,348,000.00 |
| 954528385 | UNITED STATES TREASURY | 05/18/2023 | 4.455 | 50,000,000.00 | 49,152,312.50 | 49,010,000.00 | 49,153,500.00 |
| 938732037 | UNITED STATES TREASURY | 02/02/2023 | 4.015 | 50,000,000.00 | 49,821,555.56 | 49,498,125.00 | 49,841,500.00 |
| 955754294 | UNITED STATES TREASURY | 06/15/2023 | 4.410 | 50,000,000.00 | 48,989,375.00 | 48,873,000.00 | 48,992,000.00 |
| 963302264 | UNITED STATES TREASURY | 06/22/2023 | 4.490 | 50,000,000.00 | 48,927,388.89 | 48,896,208.33 | 48,930,000.00 |
| 938233588 | UNITED STATES TREASURY | 02/07/2023 | 4.010 | 50,000,000.00 | 49,793,930.56 | 49,470,902.78 | 49,810,000.00 |
| 925129169 | UNITED STATES TREASURY | 01/31/2023 | 3.540 | 50,000,000.00 | 49,852,500.00 | 49,424,750.00 | 49,847,000.00 |
| 920375817 | UNITED STATES TREASURY | 01/24/2023 | 3.400 | 50,000,000.00 | 49,891,388.89 | 49,442,777.78 | 49,888,000.00 |
| 938732027 | UNITED STATES TREASURY | 02/02/2023 | 4.015 | 50,000,000.00 | 49,821,555.56 | 49,498,125.00 | 49,841,500.00 |
| 938233589 | UNITED STATES TREASURY | 02/07/2023 | 4.010 | 50,000,000.00 | 49,793,930.56 | 49,470,902.78 | 49,810,000.00 |
| 964574299 | UNITED STATES TREASURY | 04/18/2023 | 4.360 | 50,000,000.00 | 49,352,055.55 | 49,327,833.33 | 49,352,500.00 |
| 953965440 | UNITED STATES TREASURY | 06/08/2023 | 4.530 | 50,000,000.00 | 49,005,916.67 | 48,854,916.67 | 49,023,000.00 |
| 953965471 | UNITED STATES TREASURY | 05/25/2023 | 4.420 | 50,000,000.00 | 49,116,000.00 | 48,968,666.67 | 49,110,500.00 |
| 955754304 | UNITED STATES TREASURY | 06/01/2023 | 4.470 | 50,000,000.00 | 49,062,541.66 | 48,944,583.33 | 49,068,500.00 |
| 953965459 | UNITED STATES TREASURY | 05/11/2023 | 4.440 | 50,000,000.00 | 49,198,333.33 | 49,050,333.33 | 49,193,000.00 |
| 906623708 | UNITED STATES TREASURY | 02/02/2023 | 3.000 | 50,000,000.00 | 49,866,666.67 | 49,345,833.33 | 49,841,500.00 |
| 953965468 | UNITED STATES TREASURY | 04/20/2023 | 4.315 | 50,000,000.00 | 49,346,756.94 | 49,202,923.61 | 49,348,000.00 |
| 946093019 | UNITED STATES TREASURY | 04/20/2023 | 4.350 | 50,000,000.00 | 49,341,458.33 | 49,105,833.33 | 49,348,000.00 |
| 930466425 | UNITED STATES TREASURY | 10/05/2023 | 4.340 | 50,000,000.00 | 48,330,305.56 | 47,884,250.00 | 48,310,500.00 |
| 932080313 | UNITED STATES TREASURY | 04/20/2023 | 4.275 | 50,000,000.00 | 49,352,812.50 | 48,943,125.00 | 49,348,000.00 |
| 933638111 | UNITED STATES TREASURY | 01/26/2023 | 3.960 | 50,000,000.00 | 49,862,500.00 | 49,499,500.00 | 49,876,000.00 |
| 964574298 | UNITED STATES TREASURY | 04/18/2023 | 4.360 | 50,000,000.00 | 49,352,055.55 | 49,327,833.33 | 49,352,500.00 |
| 953965441 | UNITED STATES TREASURY | 11/30/2023 | 4.410 | 50,000,000.00 | 47,960,375.00 | 47,813,375.00 | 47,940,500.00 |
| 954528370 | UNITED STATES TREASURY | 06/01/2023 | 4.510 | 50,000,000.00 | 49,054,152.77 | 48,910,083.33 | 49,068,500.00 |
| 953965469 | UNITED STATES TREASURY | 06/08/2023 | 4.530 | 50,000,000.00 | 49,005,916.67 | 48,854,916.67 | 49,023,000.00 |
| 953965432 | UNITED STATES TREASURY | 05/11/2023 | 4.440 | 50,000,000.00 | 49,198,333.33 | 49,050,333.33 | 49,193,000.00 |
| 946093028 | UNITED STATES TREASURY | 03/21/2023 | 4.310 | 50,000,000.00 | 49,527,097.22 | 49,287,652.78 | 49,548,000.00 |
| 963302252 | UNITED STATES TREASURY | 06/22/2023 | 4.490 | 50,000,000.00 | 48,927,388.89 | 48,896,208.33 | 48,930,000.00 |
| 954528384 | UNITED STATES TREASURY | 06/01/2023 | 4.510 | 50,000,000.00 | 49,054,152.77 | 48,910,083.33 | 49,068,500.00 |
| 956930944 | UNITED STATES TREASURY | 06/01/2023 | 4.480 | 50,000,000.00 | 49,060,444.45 | 48,954,666.67 | 49,068,500.00 |
| 964574296 | UNITED STATES TREASURY | 04/25/2023 | 4.450 | 50,000,000.00 | 49,295,416.66 | 49,270,694.44 | 49,299,500.00 |
| 953371000 | UNITED STATES TREASURY | 04/20/2023 | 4.310 | 50,000,000.00 | 49,347,513.89 | 49,197,861.11 | 49,348,000.00 |
| 953965443 | UNITED STATES TREASURY | 06/01/2023 | 4.505 | 50,000,000.00 | 49,055,201.39 | 48,905,034.72 | 49,068,500.00 |
| 960201309 | UNITED STATES TREASURY | 06/15/2023 | 4.480 | 50,000,000.00 | 48,973,333.34 | 48,898,666.67 | 48,992,000.00 |
| 933638094 | UNITED STATES TREASURY | 01/26/2023 | 3.960 | 50,000,000.00 | 49,862,500.00 | 49,499,500.00 | 49,876,000.00 |
| 960967091 | UNITED STATES TREASURY | 06/15/2023 | 4.430 | 50,000,000.00 | 48,984,791.67 | 48,917,111.11 | 48,992,000.00 |
| 947037923 | UNITED STATES TREASURY | 03/21/2023 | 4.300 | 50,000,000.00 | 49,528,194.45 | 49,325,138.89 | 49,548,000.00 |
| 954528371 | UNITED STATES TREASURY | 06/08/2023 | 4.520 | 50,000,000.00 | 49,008,111.11 | 48,863,722.22 | 49,023,000.00 |
| 963302260 | UNITED STATES TREASURY | 04/20/2023 | 4.310 | 50,000,000.00 | 49,347,513.88 | 49,323,569.44 | 49,348,000.00 |
| 934128100 | UNITED STATES TREASURY | 02/21/2023 | 4.050 | 50,000,000.00 | 49,713,125.00 | 49,341,875.00 | 49,717,000.00 |
| 962042871 | UNITED STATES TREASURY | 06/22/2023 | 4.470 | 50,000,000.00 | 48,932,166.67 | 48,876,291.67 | 48,930,000.00 |
| 963302254 | UNITED STATES TREASURY | 05/04/2023 | 4.375 | 50,000,000.00 | 49,252,604.17 | 49,228,298.61 | 49,245,500.00 |
| 955754305 | UNITED STATES TREASURY | 06/01/2023 | 4.470 | 50,000,000.00 | 49,062,541.66 | 48,944,583.33 | 49,068,500.00 |
| 829175686 | UNITED STATES TREASURY | 03/23/2023 | 1.600 | 50,000,000.00 | 49,820,000.00 | 49,200,000.00 | 49,534,500.00 |
| 934460133 | UNITED STATES TREASURY | 01/19/2023 | 3.920 | 50,000,000.00 | 49,902,000.00 | 49,548,111.11 | 49,919,500.00 |
| 943762602 | UNITED STATES TREASURY | 03/14/2023 | 4.230 | 50,000,000.00 | 49,577,000.00 | 49,306,750.00 | 49,594,000.00 |
| 932080315 | UNITED STATES TREASURY | 04/20/2023 | 4.275 | 50,000,000.00 | 49,352,812.50 | 48,943,125.00 | 49,348,000.00 |
| 821809326 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,911,258.41 | 49,875,000.00 | 42,535,000.00 |
| 821810678 | UNITED STATES TREASURY | 08/31/2028 | 1.125 | 50,000,000.00 | 49,473,955.31 | 49,357,000.00 | 42,785,000.00 |
| 821809873 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,783,802.62 | 49,667,950.00 | 44,867,000.00 |
| 821809276 | UNITED STATES TREASURY | | | | | | |

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2022 TO DECEMBER 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 | | | | | | | | |
| 821809570 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,783,802.62 | 49,667,950.00 | 44,867,000.00 | |
| 821809556 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,847,559.11 | 49,766,000.00 | 44,867,000.00 | |
| 821809258 | UNITED STATES TREASURY | 05/15/2024 | 0.250 | 50,000,000.00 | 49,954,170.48 | 49,900,000.00 | 47,080,000.00 | |
| 821809144 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,879,175.62 | 49,828,125.00 | 42,535,000.00 | |
| 821809591 | UNITED STATES TREASURY | 11/15/2024 | 0.750 | 50,000,000.00 | 49,821,920.89 | 49,717,000.00 | 46,695,500.00 | |
| 821809257 | UNITED STATES TREASURY | 05/15/2024 | 0.250 | 50,000,000.00 | 49,954,170.48 | 49,900,000.00 | 47,080,000.00 | |
| 821809316 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,939,516.74 | 49,914,062.50 | 42,535,000.00 | |
| 821809629 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,847,559.11 | 49,766,000.00 | 44,867,000.00 | |
| 821809132 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,967,047.93 | 49,953,125.00 | 42,535,000.00 | |
| 821809146 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,879,175.62 | 49,828,125.00 | 42,535,000.00 | |
| 821809278 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,772,375.84 | 49,650,400.00 | 44,867,000.00 | |
| 821809255 | UNITED STATES TREASURY | 05/15/2024 | 0.250 | 50,000,000.00 | 49,954,170.48 | 49,900,000.00 | 47,080,000.00 | |
| 821809333 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,772,375.84 | 49,650,400.00 | 44,867,000.00 | |
| 821809628 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,847,559.11 | 49,766,000.00 | 44,867,000.00 | |
| 821809314 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,939,516.74 | 49,914,062.50 | 42,535,000.00 | |
| 821809666 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,783,802.62 | 49,667,950.00 | 44,867,000.00 | |
| 821809528 | UNITED STATES TREASURY | 11/15/2030 | 0.875 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,090,000.00 | |
| 821809134 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,967,047.93 | 49,953,125.00 | 42,535,000.00 | |
| 821810741 | UNITED STATES TREASURY | 08/31/2028 | 1.125 | 50,000,000.00 | 49,578,162.06 | 49,484,375.00 | 42,785,000.00 | |
| 821809866 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,772,375.84 | 49,650,400.00 | 44,867,000.00 | |
| 821809271 | UNITED STATES TREASURY | 06/15/2024 | 0.250 | 50,000,000.00 | 49,862,609.25 | 49,718,750.00 | 46,945,500.00 | |
| 821809147 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,879,175.62 | 49,828,125.00 | 42,535,000.00 | |
| 821809270 | UNITED STATES TREASURY | 06/15/2024 | 0.250 | 50,000,000.00 | 49,862,609.25 | 49,718,750.00 | 46,945,500.00 | |
| 821809260 | UNITED STATES TREASURY | 05/15/2024 | 0.250 | 50,000,000.00 | 49,954,170.48 | 49,900,000.00 | 47,080,000.00 | |
| 821809135 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,967,047.93 | 49,953,125.00 | 42,535,000.00 | |
| 821809208 | UNITED STATES TREASURY | 05/31/2026 | 0.750 | 50,000,000.00 | 49,808,229.40 | 49,722,656.00 | 44,646,500.00 | |
| 821809318 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,955,994.89 | 49,937,500.00 | 42,535,000.00 | |
| 821809586 | UNITED STATES TREASURY | 11/15/2024 | 0.750 | 50,000,000.00 | 49,821,920.89 | 49,717,000.00 | 46,695,500.00 | |
| 821809129 | UNITED STATES TREASURY | 06/15/2024 | 0.250 | 50,000,000.00 | 49,862,609.25 | 49,718,750.00 | 46,945,500.00 | |
| 821809622 | UNITED STATES TREASURY | 05/31/2026 | 0.750 | 50,000,000.00 | 49,808,229.40 | 49,722,656.00 | 44,646,500.00 | |
| 821809634 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,847,559.11 | 49,766,000.00 | 44,867,000.00 | |
| 821809152 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,939,516.74 | 49,914,062.50 | 42,535,000.00 | |
| 821809638 | UNITED STATES TREASURY | 04/30/2026 | 0.750 | 50,000,000.00 | 49,902,450.19 | 49,855,000.00 | 44,750,000.00 | |
| 821810710 | UNITED STATES TREASURY | 11/15/2030 | 0.875 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,090,000.00 | |
| 821809322 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,955,751.78 | 49,937,500.00 | 42,535,000.00 | |
| 821809226 | UNITED STATES TREASURY | 05/31/2026 | 0.750 | 50,000,000.00 | 49,808,229.40 | 49,722,656.00 | 44,646,500.00 | |
| 821809609 | UNITED STATES TREASURY | 04/30/2026 | 0.750 | 50,000,000.00 | 49,902,450.19 | 49,855,000.00 | 44,750,000.00 | |
| 821809061 | UNITED STATES TREASURY | 06/15/2024 | 0.250 | 50,000,000.00 | 49,862,609.25 | 49,718,750.00 | 46,945,500.00 | |
| 821808956 | UNITED STATES TREASURY | 05/31/2026 | 0.750 | 50,000,000.00 | 49,808,229.40 | 49,722,656.00 | 44,646,500.00 | |
| 821809137 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,967,047.93 | 49,953,125.00 | 42,535,000.00 | |
| 821809328 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,772,375.84 | 49,650,400.00 | 44,867,000.00 | |
| 821809259 | UNITED STATES TREASURY | 06/15/2024 | 0.250 | 50,000,000.00 | 49,862,609.25 | 49,718,750.00 | 46,945,500.00 | |
| 821810737 | UNITED STATES TREASURY | 11/15/2030 | 0.875 | 50,000,000.00 | 49,162,806.03 | 48,953,143.50 | 40,090,000.00 | |
| 821809153 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,939,516.74 | 49,914,062.50 | 42,535,000.00 | |
| 821809139 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,879,175.62 | 49,828,125.00 | 42,535,000.00 | |
| 821809320 | UNITED STATES TREASURY | 11/30/2027 | 0.625 | 50,000,000.00 | 49,955,994.89 | 49,937,500.00 | 42,535,000.00 | |
| 821809663 | UNITED STATES TREASURY | 03/31/2026 | 0.750 | 50,000,000.00 | 49,783,802.62 | 49,667,950.00 | 44,867,000.00 | |
| UST GOVERNMENT TOTAL | | | | | 10,500,000,000.00 | 10,388,281,824.55 | 10,352,527,673.46 | 10,070,396,500.00 |
| GRAND TOTAL | | | | | 53,502,628,444.44 | 53,243,534,347.65 | 53,072,604,424.30 | 50,512,279,305.27 |

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

| Security ID | Description | Maturity Date | Face Rate | PAR | Amortized Cost | Historical Cost | Market Value |
|--|--|---------------|-----------|-----------------------|-----------------------|-----------------------|-----------------------|
| AVCCD-ANTELOPE VALLEY CCD | | | | | | | |
| 821801195 | FEDERAL HOME LOAN BANKS | 07/27/2040 | 2.030 | 25,230,000.00 | 25,230,000.00 | 25,230,000.00 | 16,160,571.90 |
| 942605463 | FEDERAL HOME LOAN BANKS | 11/15/2023 | 4.625 | 1,200,000.00 | 1,200,000.00 | 1,200,000.00 | 1,197,708.00 |
| FHLB TOTAL | | | | 26,430,000.00 | 26,430,000.00 | 26,430,000.00 | 17,358,279.90 |
| AVCCD TOTAL | | | | 26,430,000.00 | 26,430,000.00 | 26,430,000.00 | 17,358,279.90 |
| EL SEGUNDO UNIFIED SCHOOL DIST. | | | | | | | |
| 821801199 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/26/2041 | 3.270 | 7,000,000.00 | 7,000,000.00 | 7,000,000.00 | 5,643,330.00 |
| 821801197 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/27/2039 | 3.250 | 9,000,000.00 | 9,000,000.00 | 9,000,000.00 | 7,352,640.00 |
| FFCB TOTAL | | | | 16,000,000.00 | 16,000,000.00 | 16,000,000.00 | 12,995,970.00 |
| ESUSD TOTAL | | | | 16,000,000.00 | 16,000,000.00 | 16,000,000.00 | 12,995,970.00 |
| FIRST5LA | | | | | | | |
| 941898663 | FEDERAL HOME LOAN MORTGAGE CORP | 11/14/2025 | 5.210 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,055,500.00 |
| FHLMC TOTAL | | | | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,055,500.00 |
| 932316983 | FEDERAL HOME LOAN BANKS | 11/03/2025 | 5.200 | 34,000,000.00 | 34,000,000.00 | 34,000,000.00 | 34,071,060.00 |
| 932316984 | FEDERAL HOME LOAN BANKS | 11/03/2025 | 5.200 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,104,500.00 |
| FHLB TOTAL | | | | 84,000,000.00 | 84,000,000.00 | 84,000,000.00 | 84,175,560.00 |
| FIRST5LA TOTAL | | | | 134,000,000.00 | 134,000,000.00 | 134,000,000.00 | 134,231,060.00 |
| PHHPA-PH HABITAT PRESERVATION AU | | | | | | | |
| 821801198 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 07/29/2041 | 2.500 | 22,675,000.00 | 22,675,000.00 | 22,675,000.00 | 15,648,017.50 |
| FFCB TOTAL | | | | 22,675,000.00 | 22,675,000.00 | 22,675,000.00 | 15,648,017.50 |
| 821801196 | FEDERAL HOME LOAN MORTGAGE CORP | 08/27/2043 | 2.000 | 9,500,000.00 | 9,500,000.00 | 9,500,000.00 | 5,841,645.00 |
| FHLMC TOTAL | | | | 9,500,000.00 | 9,500,000.00 | 9,500,000.00 | 5,841,645.00 |
| 931461387 | UNITED STATES TREASURY | 04/20/2023 | 4.240 | 4,000,000.00 | 3,948,648.89 | 3,914,257.78 | 3,947,840.00 |
| UST BILL TOTAL | | | | 4,000,000.00 | 3,948,648.89 | 3,914,257.78 | 3,947,840.00 |
| PHHPA TOTAL | | | | 36,175,000.00 | 36,123,648.89 | 36,089,257.78 | 25,437,502.50 |
| GF-GENERAL FUND | | | | | | | |
| 821801187 | RPV TAX ALLOCATION BOND 1997 | 12/02/2027 | 5.000 | 2,475,000.00 | 2,475,000.00 | 2,475,000.00 | 2,475,000.00 |
| LONG TERM BDS TOTAL | | | | 2,475,000.00 | 2,475,000.00 | 2,475,000.00 | 2,475,000.00 |
| GF TOTAL | | | | 2,475,000.00 | 2,475,000.00 | 2,475,000.00 | 2,475,000.00 |
| SCP61 - SCAQMD - GENERAL FUND | | | | | | | |
| 951495021 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/05/2024 | 4.625 | 10,000,000.00 | 10,017,527.77 | 10,018,200.00 | 10,014,800.00 |
| FFCB TOTAL | | | | 10,000,000.00 | 10,017,527.77 | 10,018,200.00 | 10,014,800.00 |
| 821692789 | UNITED STATES TREASURY | 02/29/2024 | 1.500 | 10,000,000.00 | 9,974,128.31 | 9,956,250.00 | 9,642,600.00 |
| UST NOTES TOTAL | | | | 10,000,000.00 | 9,974,128.31 | 9,956,250.00 | 9,642,600.00 |
| SCP61 - SCAQMD TOTAL | | | | 20,000,000.00 | 19,991,656.08 | 19,974,450.00 | 19,657,400.00 |
| SCP6G - SCAQMD - INVESTMENT | | | | | | | |
| 821692793 | UNITED STATES TREASURY | 02/29/2024 | 1.500 | 10,000,000.00 | 9,974,128.31 | 9,956,250.00 | 9,642,600.00 |
| UST NOTES TOTAL | | | | 10,000,000.00 | 9,974,128.31 | 9,956,250.00 | 9,642,600.00 |
| SCP6G - SCAQMD TOTAL | | | | 10,000,000.00 | 9,974,128.31 | 9,956,250.00 | 9,642,600.00 |
| SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND | | | | | | | |
| 821692784 | UNITED STATES TREASURY | 02/29/2024 | 1.500 | 20,000,000.00 | 19,948,256.62 | 19,912,500.00 | 19,285,200.00 |
| UST NOTES TOTAL | | | | 20,000,000.00 | 19,948,256.62 | 19,912,500.00 | 19,285,200.00 |
| SCP9A - SCAQMD TOTAL | | | | 20,000,000.00 | 19,948,256.62 | 19,912,500.00 | 19,285,200.00 |
| SCAQMD-SOUTH COAST AIR QUALITY MG | | | | | | | |
| 928828368 | S OF C LAIF | 11/30/2022 | | 126,406.68 | 126,406.68 | 126,406.68 | 126,406.68 |
| 821801181 | S OF C LAIF | 11/30/2022 | | 37,051,054.03 | 37,051,054.03 | 37,051,054.03 | 37,051,054.03 |
| 841762248 | S OF C LAIF | 11/30/2022 | | 29,197.19 | 29,197.19 | 29,197.19 | 29,197.19 |
| 888240922 | S OF C LAIF | 11/30/2022 | | 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 |
| SLIM-SCHOOLS LINKED INSURANCE MG | | | | | | | |
| 888240666 | S OF C LAIF | 11/30/2022 | | 6,430.44 | 6,430.44 | 6,430.44 | 6,430.44 |
| 928828246 | S OF C LAIF | 11/30/2022 | | 11,708.84 | 11,708.84 | 11,708.84 | 11,708.84 |
| 821801178 | S OF C LAIF | 11/30/2022 | | 3,431,976.40 | 3,431,976.40 | 3,431,976.40 | 3,431,976.40 |
| 858252079 | S OF C LAIF | 11/30/2022 | | 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 |
| WASIA-WHITTIER AREA SCHOOLS INS | | | | | | | |
| 928828020 | S OF C LAIF | 11/30/2022 | | 141.45 | 141.45 | 141.45 | 141.45 |
| 841763124 | S OF C LAIF | 11/30/2022 | | 32.67 | 32.67 | 32.67 | 32.67 |
| 821801182 | S OF C LAIF | 11/30/2022 | | 41,459.88 | 41,459.88 | 41,459.88 | 41,459.88 |
| 888240807 | S OF C LAIF | 11/30/2022 | | 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 |
| GRAND TOTAL | | | | 305,850,611.74 | 305,713,301.65 | 305,608,069.52 | 281,853,624.14 |

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

| 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 DECEMBER 31, 2022
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|-----------------------|--|--------------------------------------|
| 03/08/06 | CCTSA TOBACCO BONDS 2006 | 1.00 |
| 06/10/20 | CCTSA TOBACCO BONDS 2020 | 18,544,862.73 |
| 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 | 318,083.31 |
| | BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL | <u><u>\$18,864,908.19</u></u> |

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

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|-----------------------|--|---------------------------------------|
| 04/05/19 | LAC-CAL 2019 COMMERCIAL PAPER | 5,928,927.29 |
| 07/26/18 | LEASE REVENUE BONDS (2018 SERIES A & B) | 24,997,796.64 |
| 02/09/93 | DISNEY PROJECT 1993 | 8,269,128.62 |
| 03/21/12 | DISNEY PROJECT 2012 | 4,201,732.04 |
| 03/02/05 | MASTER REFUNDING 2005A | 10,092.11 |
| 11/23/10 | MULTIPLE CAPITAL FAC PROJ I A & B (2010) | 52,781,010.44 |
| 07/23/20 | LAC-CAL LEASE REVENUE BONDS SERIES 2020A | 6,969.33 |
| 11/03/20 | LEASE REVENUE BONDS (2020 SERIES A LACMA) | 1,573.99 |
| 07/20/22 | CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022 | 24,826,905.93 |
| | U.S. BANK - TRUSTEE TOTAL | <u><u>\$121,024,136.39</u></u> |

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

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|-----------------------------------|---|--------------------------------------|
| 02/04/15 | MULTIPLE CAPITAL PROJECTS (2015 SERIES A) | 4,060,847.17 |
| 09/02/15 | MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C) | 14,900,624.23 |
| 03/17/16 | LEASE REVENUE BONDS (2016 SERIES D) | 1,639,605.64 |
| 10/28/21 | LACPWFA LEASE REVENUE BONDS (2021 SERIES F) | 12,892,190.26 |
| 04/13/22 | LACRFA LEASE REVENUE REFUNDING BONDS 2022 | 2,331,297.21 |
| 06/02/22 | LACPWFA LEASE REVENUE BONDS (2022 SERIES G) | 132,053.26 |
| ZIONS BANK - TRUSTEE TOTAL | | <u><u>\$35,956,617.77</u></u> |

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

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|----------------------------------|-----------------------------------|
| | SPECIAL SAFEKEEPING (KNOX-KEENE) | <u>301,455.58</u> |
| | TREASURER TOTAL | <u><u>\$301,455.58</u></u> |

LOS ANGELES COUNTY TREASURER
 FLOATING RATE SECURITIES - PSI NON-TRADING
 AS OF DECEMBER 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 DECEMBER 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> | |

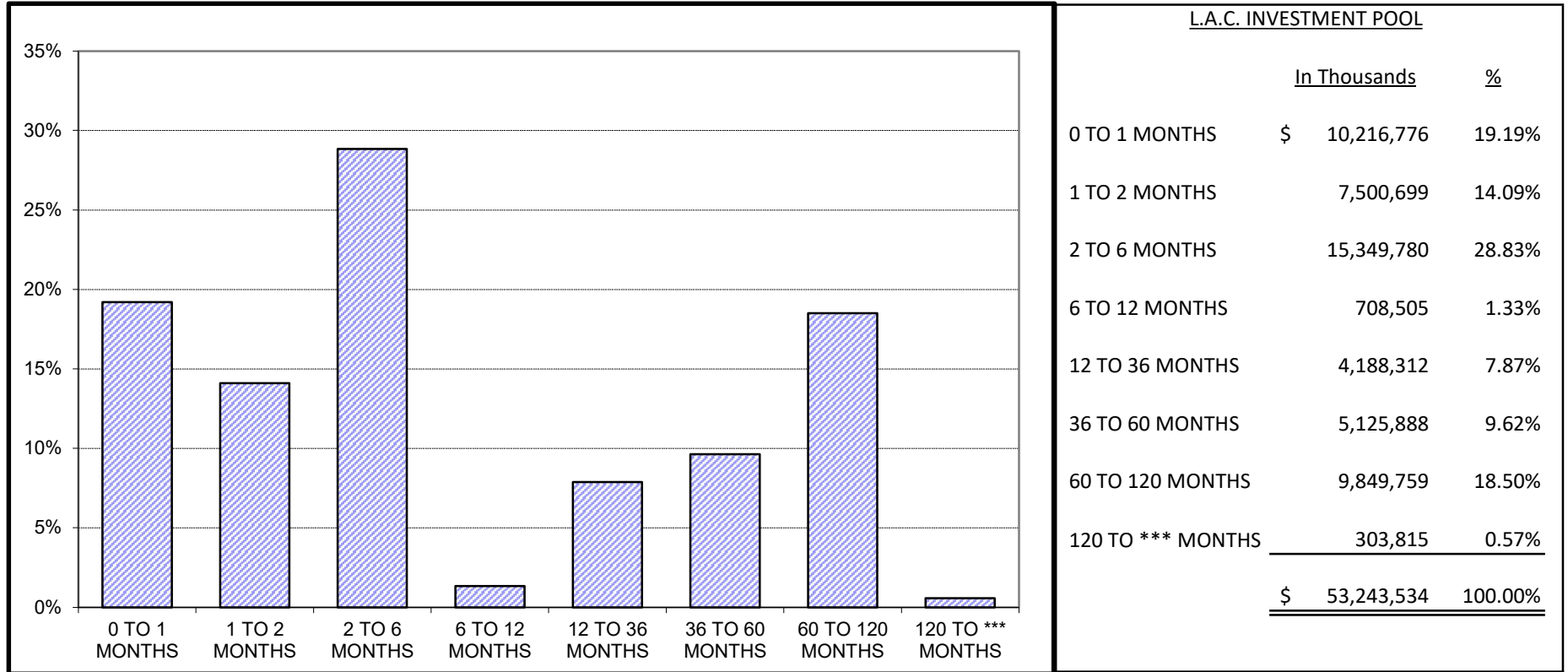
LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY
AS OF DECEMBER 31, 2022
ATTACHMENT XIV

| 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 | 1,800,000,000.00 | 79.00 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 | 13,126,527,982.58 | 51.00 DAYS | 0.00 | 0.00 DAYS |
| GOVERNMENTS | 10,388,281,824.55 | 450.00 DAYS | 0.00 | 0.00 DAYS |
| AGENCIES | 27,889,058,173.91 | 1,313.00 DAYS | 0.00 | 0.00 DAYS |
| MUNICIPALS | 28,672,744.39 | 638.00 DAYS | 0.00 | 0.00 DAYS |
| CORP & DEPOSIT NOTES | 10,993,622.22 | 535.00 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 | \$53,243,534,347.65 | 790.00 DAYS | \$0.00 | 0.00 DAYS |

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

| Maturity Range | Date Range | Amortized Cost | % |
|-------------------------|---------------------|-----------------------------|---------------|
| PSI - NTRD/TRD | | | |
| 0 to 1 Months | 01/01/23 - 01/31/23 | \$ 10,216,776,121.74 | 19.2% |
| 1 to 2 Months | 02/01/23 - 02/28/23 | 7,500,699,313.43 | 14.1% |
| 2 to 3 Months | 03/01/23 - 03/31/23 | 7,930,278,668.40 | 14.9% |
| 3 to 4 Months | 04/01/23 - 04/30/23 | 3,027,396,300.84 | 5.7% |
| 4 to 5 Months | 05/01/23 - 05/31/23 | 1,429,763,180.88 | 2.7% |
| 5 to 6 Months | 06/01/23 - 06/30/23 | 2,962,341,685.24 | 5.6% |
| 6 to 12 Months | 07/01/23 - 12/31/23 | 708,504,780.54 | 1.3% |
| 12 to 24 Months | 01/01/24 - 12/31/24 | 1,169,245,655.42 | 2.2% |
| 24 to 36 Months | 01/01/25 - 12/31/25 | 3,019,066,420.00 | 5.7% |
| 36 to 48 Months | 01/01/26 - 12/31/26 | 2,408,756,870.81 | 4.5% |
| 48 to 60 Months | 01/01/27 - 12/31/27 | 2,717,131,504.33 | 5.1% |
| 60 to 120 Months | 01/01/28 - 12/31/32 | 9,849,759,358.54 | 18.5% |
| 120 to *** Months | 01/01/33 - | 303,814,487.48 | 0.6% |
| Portfolio Total: | | \$ 53,243,534,347.65 | 100.0% |
| AVCCD | | | |
| 6 to 12 Months | 07/01/23 - 12/31/23 | \$ 1,200,000.00 | 4.5% |
| 120 to *** Months | 01/01/33 | \$ 25,230,000.00 | 95.5% |
| Portfolio Total: | | \$ 26,430,000.00 | 100.0% |
| ESUSD | | | |
| 120 to *** Months | 01/01/33 - | \$ 16,000,000.00 | 100.0% |
| Portfolio Total: | | \$ 16,000,000.00 | 100.0% |
| FIRST5LA | | | |
| 24 to 36 Months | 01/01/25 - 12/31/25 | \$ 134,000,000.00 | 100.0% |
| Portfolio Total: | | \$ 134,000,000.00 | 100.0% |
| GF | | | |
| 48 to 60 Months | 01/01/27 - 12/31/27 | \$ 2,475,000.00 | 100.0% |
| Portfolio Total: | | \$ 2,475,000.00 | 100.0% |
| PHHPA | | | |
| 3 to 4 Months | 04/01/23 - 04/30/23 | \$ 3,948,648.89 | 10.9% |
| 120 to *** Months | 01/01/33 - | \$ 32,175,000.00 | 89.1% |
| Portfolio Total: | | \$ 36,123,648.89 | 100.0% |
| SCP61 | | | |
| 12 to 24 Months | 01/01/24 - 12/31/24 | \$ 19,991,656.08 | 100.0% |
| Portfolio Total: | | \$ 19,991,656.08 | 100.0% |
| SCP6G | | | |
| 12 to 24 Months | 01/01/24 - 12/31/24 | \$ 9,974,128.31 | 100.0% |
| Portfolio Total: | | \$ 9,974,128.31 | 100.0% |
| SCP9A | | | |
| 12 to 24 Months | 01/01/24 - 12/31/24 | \$ 19,948,256.62 | 100.0% |
| Portfolio Total: | | \$ 19,948,256.62 | 100.0% |
| SCAQM | | | |
| 0 to 1 Months | 01/01/23 - 01/31/23 | \$ 37,276,079.89 | 100.0% |
| Portfolio Total: | | \$ 37,276,079.89 | 100.0% |
| SLIM | | | |
| 0 to 1 Months | 01/01/23 - 01/31/23 | \$ 3,452,820.17 | 100.0% |
| Portfolio Total: | | \$ 3,452,820.17 | 100.0% |
| WASIA | | | |
| 0 to 1 Months | 01/01/23 - 01/31/23 | \$ 41,711.68 | 100.0% |
| Portfolio Total: | | \$ 41,711.68 | 100.0% |

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



L.A.C. INVESTMENT POOL

| | <u>In Thousands</u> | <u>%</u> |
|-------------------|----------------------|----------------|
| 0 TO 1 MONTHS | \$ 10,216,776 | 19.19% |
| 1 TO 2 MONTHS | 7,500,699 | 14.09% |
| 2 TO 6 MONTHS | 15,349,780 | 28.83% |
| 6 TO 12 MONTHS | 708,505 | 1.33% |
| 12 TO 36 MONTHS | 4,188,312 | 7.87% |
| 36 TO 60 MONTHS | 5,125,888 | 9.62% |
| 60 TO 120 MONTHS | 9,849,759 | 18.50% |
| 120 TO *** MONTHS | 303,815 | 0.57% |
| | <u>\$ 53,243,534</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 DECEMBER 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) | 41,711.68 |
| | LAIF TOTAL | <u>\$40,770,611.74</u> |

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

NOVEMBER 30, 2022

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

NOVEMBER 2022

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POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

| | November 2022 | November 2021 | Change |
|---|---------------|---------------|-------------|
| Average Daily Portfolio (\$) | 207,085,327 | 175,887,590 | +31,197,737 |
| Accrued Earnings (\$) | 341,550 | 29,362 | +312,188 |
| Effective Yield (%) | 2.007 | 0.203 | +1.804 |
| Average Life-Month End (In Days) | 298 | 332 | -34 |
| Total Security Transactions | | | |
| Amount (\$) | 33,220,009 | 40,176,690 | -6,956,681 |
| Number | 668 | 805 | -137 |
| Total Time Deposit Transactions | | | |
| Amount (\$) | 1,909,000 | 1,321,000 | +588,000 |
| Number | 59 | 40 | +19 |
| Average Workday Investment Activity (\$) | 1,848,895 | 2,184,089 | -335,194 |
| Prescribed Demand Account Balances For Services (\$) | 205,000 | 1,575,000 | -1,370,000 |



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

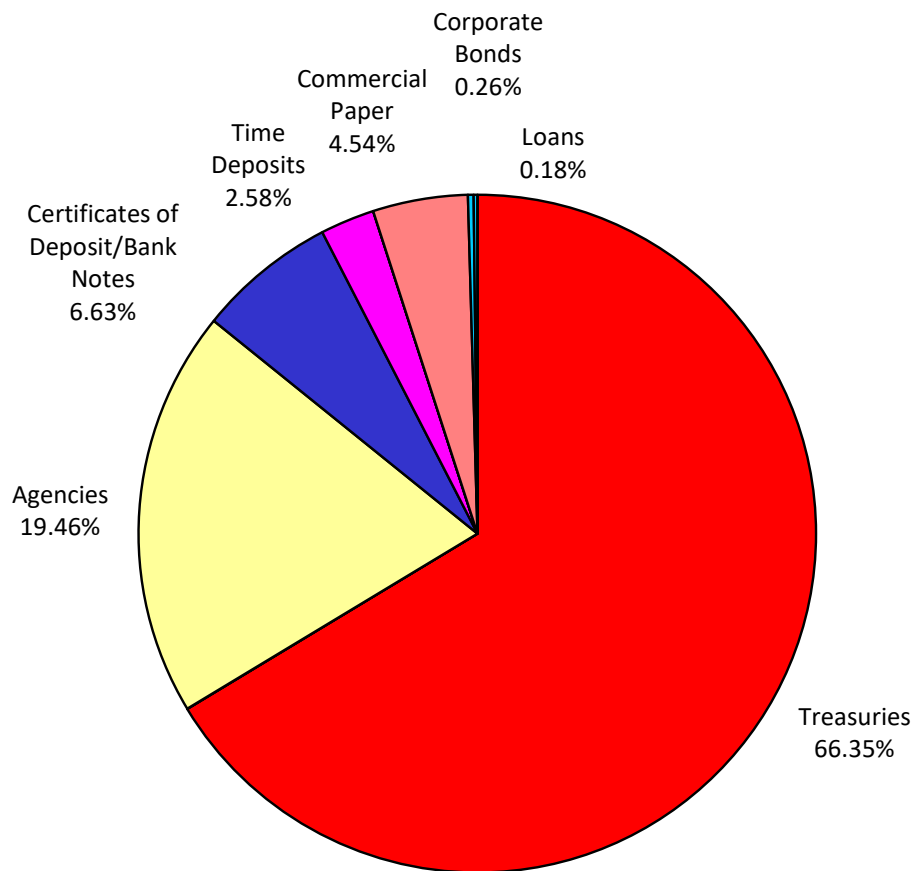
November 30, 2022

| <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 | 37,457,877 | 18.39 | -1.11 |
| Bonds | 0 | 0.00 | 0 |
| Notes | 97,679,631 | 47.96 | +0.89 |
| Strips | 0 | 0.00 | 0 |
| Total Government | <u>135,137,508</u> | <u>66.35</u> | <u>-0.22</u> |
| Agency Debentures | 14,541,831 | 7.14 | +0.78 |
| Certificates of Deposit | 13,400,000 | 6.58 | +0.12 |
| Bank Notes | 100,000 | 0.05 | 0 |
| Repurchases | 0 | 0.00 | 0 |
| Agency Discount Notes | 25,084,355 | 12.32 | -0.51 |
| Time Deposits | 5,264,000 | 2.58 | +0.28 |
| GNMAs | 0 | 0.00 | 0 |
| Commercial Paper | 9,241,303 | 4.54 | -0.48 |
| Remics | 3,542 | 0.00 | 0 |
| Corporate Bonds | 531,092 | 0.26 | +0.02 |
| PMIA Loans | 372,231 | 0.18 | +0.01 |
| GF Loans | 0 | 0.00 | 0 |
| Other | 0 | 0.00 | 0 |
| Reversed Repurchases | 0 | 0.00 | 0 |
| Total (All Types) | <u>203,675,862</u> | <u>100.00</u> | |

*Percentages may be off due to rounding.

| <u>INVESTMENT ACTIVITY</u> | <u>November 2022</u> | | <u>October 2022</u> | |
|---|----------------------|--------------------|---------------------|--------------------|
| | <u>NUMBER</u> | <u>AMOUNT (\$)</u> | <u>NUMBER</u> | <u>AMOUNT (\$)</u> |
| Pooled Money | 668 | 33,220,009 | 1,004 | 49,711,370 |
| Other | 29 | 2,265,904 | 5 | 999,035 |
| Time Deposits | 59 | 1,909,000 | 79 | 2,527,000 |
| Total | <u>756</u> | <u>37,394,913</u> | <u>1,088</u> | <u>53,237,405</u> |
| PMIA Monthly Average Effective Yield (%) | | 2.007 | | 1.772 |
| Year to Date Yield Last Day of Month (%) | | 1.516 | | 1.406 |

Pooled Money Investment Account Portfolio Composition \$203.7 billion 11/30/22



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> |
|-------------|--------------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 11/01/22 | REDEMPTIONS | | | | | | | | |
| | CD | US BANK | 3.000 | 11/01/22 | 3.000 | 50,000 | 14 | 58,333.33 | 3.042 |
| | CD | US BANK | 3.000 | 11/01/22 | 3.000 | 50,000 | 14 | 58,333.33 | 3.042 |
| | CD | US BANK | 3.000 | 11/01/22 | 3.000 | 50,000 | 14 | 58,333.33 | 3.042 |
| | CD | US BANK | 3.000 | 11/01/22 | 3.000 | 50,000 | 14 | 58,333.33 | 3.042 |
| | CP | CR AG NY | | 11/01/22 | 3.050 | 50,000 | 15 | 63,541.67 | 3.096 |
| | CP | CR AG NY | | 11/01/22 | 3.050 | 50,000 | 15 | 63,541.67 | 3.096 |
| | CP | MUFG BK | | 11/01/22 | 3.100 | 50,000 | 15 | 64,583.33 | 3.147 |
| | CP | MUFG BK | | 11/01/22 | 3.100 | 50,000 | 15 | 64,583.33 | 3.147 |
| | CP | SHEFFIELD | | 11/01/22 | 2.730 | 50,000 | 62 | 235,083.33 | 2.781 |
| | CP | LIBERTY | | 11/01/22 | 2.450 | 50,000 | 124 | 421,944.44 | 2.505 |
| | CP | THUNDER | | 11/01/22 | 2.500 | 50,000 | 139 | 482,638.89 | 2.559 |
| | CP | APPLE | | 11/01/22 | 1.580 | 50,000 | 161 | 353,305.56 | 1.613 |
| | CP | APPLE | | 11/01/22 | 1.580 | 50,000 | 161 | 353,305.56 | 1.613 |
| | CP | SOC GEN NY | | 11/01/22 | 1.900 | 50,000 | 165 | 435,416.67 | 1.943 |
| | CP | SOC GEN NY | | 11/01/22 | 1.900 | 50,000 | 165 | 435,416.67 | 1.943 |
| | CP | TOYOTA | | 11/01/22 | 1.940 | 50,000 | 166 | 447,277.78 | 1.985 |
| | CP | TOYOTA | | 11/01/22 | 1.940 | 50,000 | 166 | 447,277.78 | 1.985 |
| | CP | COCA COLA | | 11/01/22 | 1.600 | 50,000 | 182 | 404,444.44 | 1.635 |
| | CP | RABO NY | | 11/01/22 | 1.705 | 50,000 | 195 | 461,770.83 | 1.745 |
| | CP | RABO NY | | 11/01/22 | 1.705 | 50,000 | 195 | 461,770.83 | 1.745 |
| | CP | RBC NY | | 11/01/22 | 1.580 | 50,000 | 208 | 456,444.44 | 1.617 |
| | CP | RBC NY | | 11/01/22 | 1.580 | 50,000 | 208 | 456,444.44 | 1.617 |
| | DN | FHLB | | 11/01/22 | 1.385 | 50,000 | 169 | 325,090.28 | 1.413 |
| | DN | FHLB | | 11/01/22 | 1.385 | 50,000 | 169 | 325,090.28 | 1.413 |
| | DN | FHLB | | 11/01/22 | 1.335 | 50,000 | 194 | 359,708.33 | 1.363 |
| | DN | FHLB | | 11/01/22 | 1.335 | 50,000 | 194 | 359,708.33 | 1.363 |
| | DN | FHLB | | 11/01/22 | 1.240 | 50,000 | 195 | 335,833.33 | 1.266 |
| | DN | FHLB | | 11/01/22 | 1.240 | 50,000 | 195 | 335,833.33 | 1.266 |
| | DN | IBRD | | 11/01/22 | 1.200 | 50,000 | 196 | 326,666.67 | 1.225 |
| | DN | IBRD | | 11/01/22 | 1.200 | 50,000 | 196 | 326,666.67 | 1.225 |
| | DN | FHLB | | 11/01/22 | 1.245 | 50,000 | 202 | 349,291.67 | 1.271 |
| | DN | FHLB | | 11/01/22 | 1.245 | 50,000 | 202 | 349,291.67 | 1.271 |
| | DN | IBRD | | 11/01/22 | 1.100 | 50,000 | 203 | 310,138.89 | 1.122 |
| | DN | IBRD | | 11/01/22 | 1.100 | 50,000 | 203 | 310,138.89 | 1.122 |
| | DN | IBRD | | 11/01/22 | 0.750 | 50,000 | 251 | 261,458.33 | 0.764 |
| | DN | IBRD | | 11/01/22 | 0.750 | 50,000 | 251 | 261,458.33 | 0.764 |
| | DN | FFCB | | 11/01/22 | 0.400 | 50,000 | 293 | 162,777.78 | 0.407 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 307 | 106,597.22 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 307 | 106,597.22 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 307 | 106,597.22 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 307 | 106,597.22 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 308 | 106,944.44 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 308 | 106,944.44 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 308 | 106,944.44 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 308 | 106,944.44 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 308 | 106,944.44 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 308 | 106,944.44 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 308 | 106,944.44 | 0.254 |
| | DN | FHLB | | 11/01/22 | 0.250 | 50,000 | 308 | 106,944.44 | 0.254 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|---|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 11/01/22 REDEMPTIONS (Continued) | | | | | | | | | |
| | DN | FHLB | | 11/01/22 | 0.245 | 50,000 | 313 | 106,506.94 | 0.249 |
| | DN | FHLB | | 11/01/22 | 0.245 | 50,000 | 313 | 106,506.94 | 0.249 |
| | DN | FHLB | | 11/01/22 | 0.245 | 50,000 | 314 | 106,847.22 | 0.249 |
| | DN | FHLB | | 11/01/22 | 0.245 | 50,000 | 314 | 106,847.22 | 0.249 |
| | DN | FHLB | | 11/01/22 | 0.195 | 50,000 | 321 | 86,937.50 | 0.198 |
| | DN | FHLB | | 11/01/22 | 0.195 | 50,000 | 321 | 86,937.50 | 0.198 |
| | DN | FHLB | | 11/01/22 | 0.200 | 50,000 | 321 | 89,166.67 | 0.203 |
| | DN | FHLB | | 11/01/22 | 0.200 | 50,000 | 321 | 89,166.67 | 0.203 |
| | DN | FHLB | | 11/01/22 | 0.200 | 50,000 | 321 | 89,166.67 | 0.203 |
| | DN | FHLB | | 11/01/22 | 0.200 | 50,000 | 321 | 89,166.67 | 0.203 |
| | DN | FHLB | | 11/01/22 | 0.170 | 50,000 | 327 | 77,208.33 | 0.173 |
| | DN | FHLB | | 11/01/22 | 0.170 | 50,000 | 327 | 77,208.33 | 0.173 |
| | DN | FHLB | | 11/01/22 | 0.120 | 50,000 | 343 | 57,166.67 | 0.122 |
| | DN | FHLB | | 11/01/22 | 0.120 | 50,000 | 343 | 57,166.67 | 0.122 |
| | DN | FHLB | | 11/01/22 | 0.150 | 50,000 | 343 | 71,458.33 | 0.152 |
| | DN | FHLB | | 11/01/22 | 0.150 | 50,000 | 343 | 71,458.33 | 0.152 |
| | TR | BILL | | 11/01/22 | 2.110 | 50,000 | 117 | 342,875.00 | 2.154 |
| | TR | BILL | | 11/01/22 | 2.110 | 50,000 | 117 | 342,875.00 | 2.154 |
| | TR | BILL | | 11/01/22 | 2.115 | 50,000 | 117 | 343,687.50 | 2.159 |
| | TR | BILL | | 11/01/22 | 2.115 | 50,000 | 117 | 343,687.50 | 2.159 |
| | TR | BILL | | 11/01/22 | 2.080 | 50,000 | 119 | 343,777.78 | 2.123 |
| | TR | BILL | | 11/01/22 | 2.080 | 50,000 | 119 | 343,777.78 | 2.123 |
| | TR | BILL | | 11/01/22 | 2.080 | 50,000 | 119 | 343,777.78 | 2.123 |
| | TR | BILL | | 11/01/22 | 2.103 | 50,000 | 119 | 347,579.17 | 2.147 |
| | TR | BILL | | 11/01/22 | 2.103 | 50,000 | 119 | 347,579.17 | 2.147 |
| | TR | BILL | | 11/01/22 | 2.103 | 50,000 | 119 | 347,579.17 | 2.147 |
| | YCD | KBC | 3.070 | 11/01/22 | 3.070 | 50,000 | 33 | 140,708.33 | 3.113 |
| | YCD | KBC | 3.070 | 11/01/22 | 3.070 | 50,000 | 33 | 140,708.33 | 3.113 |
| | YCD | SCOTIA | 1.950 | 11/01/22 | 1.950 | 50,000 | 182 | 492,916.67 | 1.977 |
| | YCD | SCOTIA | 1.950 | 11/01/22 | 1.950 | 50,000 | 182 | 492,916.67 | 1.977 |
| | YCD | BARCLAYS | 1.630 | 11/01/22 | 1.630 | 50,000 | 196 | 443,722.22 | 1.653 |
| | YCD | BARCLAYS | 1.630 | 11/01/22 | 1.630 | 50,000 | 196 | 443,722.22 | 1.653 |
| | YCD | UBS | 0.340 | 11/01/22 | 0.340 | 50,000 | 354 | 167,166.67 | 0.345 |
| | YCD | UBS | 0.340 | 11/01/22 | 0.340 | 50,000 | 354 | 167,166.67 | 0.345 |

11/01/22 PURCHASES

| | | | | | | | | | |
|----|----------|--|--|----------|-------|--------|--|--|--|
| CP | CR AG NY | | | 11/03/22 | 3.040 | 50,000 | | | |
| CP | CR AG NY | | | 11/03/22 | 3.040 | 50,000 | | | |
| CP | CR AG NY | | | 11/03/22 | 3.040 | 50,000 | | | |
| CP | BNP NY | | | 11/03/22 | 3.050 | 50,000 | | | |
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | | | |
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | | | |
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | | | |
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | | | |
| CP | MUFG BK | | | 12/05/22 | 3.810 | 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> |
|---------------------------------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| | CP | MUFG BK | | 12/05/22 | 3.810 | 50,000 | | | |
| 11/01/22 PURCHASES (Continued) | | | | | | | | | |
| | CP | CGMI | | 05/30/23 | 5.140 | 50,000 | | | |
| | CP | CGMI | | 05/30/23 | 5.140 | 50,000 | | | |
| | CP | TOYOTA | | 07/03/23 | 5.000 | 50,000 | | | |
| | CP | TOYOTA | | 07/03/23 | 5.000 | 50,000 | | | |
| | DN | FHLB | | 07/03/23 | 4.450 | 50,000 | | | |
| | DN | FHLB | | 07/03/23 | 4.450 | 50,000 | | | |
| | DN | FHLB | | 10/02/23 | 4.495 | 50,000 | | | |
| | DN | FHLB | | 10/02/23 | 4.495 | 50,000 | | | |
| | TR | BILL | | 02/21/23 | 4.110 | 50,000 | | | |
| | TR | BILL | | 02/21/23 | 4.110 | 50,000 | | | |
| | TR | BILL | | 02/21/23 | 4.120 | 50,000 | | | |
| | TR | BILL | | 02/21/23 | 4.120 | 50,000 | | | |
| | TR | BILL | | 02/28/23 | 4.195 | 50,000 | | | |
| | TR | BILL | | 02/28/23 | 4.195 | 50,000 | | | |
| | YCD | NORINCHUK | 3.800 | 12/01/22 | 3.800 | 50,000 | | | |
| | YCD | NORINCHUK | 3.800 | 12/01/22 | 3.800 | 50,000 | | | |
| | YCD | KBC | 3.780 | 12/09/22 | 3.780 | 50,000 | | | |
| | YCD | KBC | 3.780 | 12/09/22 | 3.780 | 50,000 | | | |
| 11/02/22 REDEMPTIONS | | | | | | | | | |
| | CP | PROCTER | | 11/02/22 | 2.550 | 50,000 | 96 | 340,000.00 | 2.603 |
| | CP | PROCTER | | 11/02/22 | 2.550 | 50,000 | 96 | 340,000.00 | 2.603 |
| | CP | PROCTER | | 11/02/22 | 2.550 | 50,000 | 97 | 343,541.67 | 2.603 |
| | DN | FHLB | | 11/02/22 | 2.900 | 50,000 | 20 | 80,555.56 | 2.945 |
| | DN | FHLB | | 11/02/22 | 2.900 | 50,000 | 20 | 80,555.56 | 2.945 |
| | DN | FHLMC | | 11/02/22 | 2.680 | 50,000 | 21 | 78,166.67 | 2.721 |
| | DN | FHLMC | | 11/02/22 | 2.680 | 50,000 | 21 | 78,166.67 | 2.721 |
| | YCD | MUFG BK | 3.080 | 11/02/22 | 3.080 | 50,000 | 15 | 64,166.67 | 3.123 |
| | YCD | MUFG BK | 3.080 | 11/02/22 | 3.080 | 50,000 | 15 | 64,166.67 | 3.123 |
| 11/02/22 PURCHASES | | | | | | | | | |
| | CP | BNP NY | | 11/03/22 | 3.050 | 50,000 | | | |
| | CP | BNP NY | | 11/03/22 | 3.050 | 50,000 | | | |
| | CP | BNP NY | | 11/03/22 | 3.050 | 50,000 | | | |
| | CP | RABO NY | | 11/03/22 | 3.050 | 50,000 | | | |
| | CP | RABO NY | | 11/03/22 | 3.050 | 50,000 | | | |
| | CP | RABO NY | | 11/03/22 | 3.050 | 50,000 | | | |
| 11/03/22 REDEMPTIONS | | | | | | | | | |
| | CD | BOWEST | 3.060 | 11/03/22 | 3.060 | 50,000 | 15 | 63,750.00 | 3.103 |
| | CD | BOWEST | 3.060 | 11/03/22 | 3.060 | 50,000 | 15 | 63,750.00 | 3.103 |
| | CP | BNP NY | | 11/03/22 | 3.050 | 50,000 | 1 | 4,236.11 | 3.093 |

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> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| | CP | BNP NY | | 11/03/22 | 3.050 | 50,000 | 1 | 4,236.11 | 3.093 |
| | CP | BNP NY | | 11/03/22 | 3.050 | 50,000 | 1 | 4,236.11 | 3.093 |

11/03/22 REDEMPTIONS (Continued)

| | | | | | | | | | |
|----|----------|--|--|----------|-------|--------|-----|------------|-------|
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | 1 | 4,236.11 | 3.093 |
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | 1 | 4,236.11 | 3.093 |
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | 1 | 4,236.11 | 3.093 |
| CP | CR AG NY | | | 11/03/22 | 3.040 | 50,000 | 2 | 8,444.44 | 3.083 |
| CP | CR AG NY | | | 11/03/22 | 3.040 | 50,000 | 2 | 8,444.44 | 3.083 |
| CP | CR AG NY | | | 11/03/22 | 3.040 | 50,000 | 2 | 8,444.44 | 3.083 |
| CP | BNP NY | | | 11/03/22 | 3.050 | 50,000 | 2 | 8,472.22 | 3.093 |
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | 2 | 8,472.22 | 3.093 |
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | 2 | 8,472.22 | 3.093 |
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | 2 | 8,472.22 | 3.093 |
| CP | RABO NY | | | 11/03/22 | 3.050 | 50,000 | 2 | 8,472.22 | 3.093 |
| CP | MUFG BK | | | 11/03/22 | 3.020 | 50,000 | 7 | 29,361.11 | 3.064 |
| CP | MUFG BK | | | 11/03/22 | 3.020 | 50,000 | 7 | 29,361.11 | 3.064 |
| DN | FHLMC | | | 11/03/22 | 2.610 | 50,000 | 15 | 54,375.00 | 2.649 |
| DN | FHLMC | | | 11/03/22 | 2.610 | 50,000 | 15 | 54,375.00 | 2.649 |
| DN | FHLMC | | | 11/03/22 | 2.610 | 50,000 | 16 | 58,000.00 | 2.649 |
| DN | FHLMC | | | 11/03/22 | 2.610 | 50,000 | 16 | 58,000.00 | 2.649 |
| TR | BILL | | | 11/03/22 | 2.535 | 50,000 | 22 | 77,458.33 | 2.574 |
| TR | BILL | | | 11/03/22 | 2.535 | 50,000 | 22 | 77,458.33 | 2.574 |
| TR | BILL | | | 11/03/22 | 2.600 | 50,000 | 22 | 79,444.44 | 2.640 |
| TR | BILL | | | 11/03/22 | 2.600 | 50,000 | 22 | 79,444.44 | 2.640 |
| TR | BILL | | | 11/03/22 | 0.218 | 50,000 | 337 | 101,802.08 | 0.221 |
| TR | BILL | | | 11/03/22 | 0.218 | 50,000 | 337 | 101,802.08 | 0.221 |
| TR | BILL | | | 11/03/22 | 0.218 | 50,000 | 337 | 101,802.08 | 0.221 |
| TR | BILL | | | 11/03/22 | 0.218 | 50,000 | 337 | 101,802.08 | 0.221 |
| TR | BILL | | | 11/03/22 | 0.165 | 50,000 | 345 | 79,062.50 | 0.168 |
| TR | BILL | | | 11/03/22 | 0.165 | 50,000 | 345 | 79,062.50 | 0.168 |
| TR | BILL | | | 11/03/22 | 0.165 | 50,000 | 345 | 79,062.50 | 0.168 |
| TR | BILL | | | 11/03/22 | 0.165 | 50,000 | 345 | 79,062.50 | 0.168 |
| TR | BILL | | | 11/03/22 | 0.165 | 50,000 | 345 | 79,062.50 | 0.168 |
| TR | BILL | | | 11/03/22 | 0.165 | 50,000 | 345 | 79,062.50 | 0.168 |
| TR | BILL | | | 11/03/22 | 0.168 | 50,000 | 345 | 80,500.00 | 0.171 |
| TR | BILL | | | 11/03/22 | 0.168 | 50,000 | 345 | 80,500.00 | 0.171 |
| TR | BILL | | | 11/03/22 | 0.168 | 50,000 | 345 | 80,500.00 | 0.171 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 350 | 75,347.22 | 0.157 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 350 | 75,347.22 | 0.157 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 350 | 75,347.22 | 0.157 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 350 | 75,347.22 | 0.157 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 350 | 75,347.22 | 0.157 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 350 | 75,347.22 | 0.157 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 350 | 75,347.22 | 0.157 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 350 | 75,347.22 | 0.157 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 350 | 75,347.22 | 0.157 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 351 | 75,562.50 | 0.157 |
| TR | BILL | | | 11/03/22 | 0.155 | 50,000 | 351 | 75,562.50 | 0.157 |

INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | b/ TRANS | d/ PAR (\$) | DAYS HELD | AMOUNT EARNED (\$) | EFFECTIVE YIELD (%) |
|---|------|-------------------|---------|------------------|-------------|----------------|--------------|-----------------------|------------------------|
| | | | | | YIELD (%) | (000) | | | |
| | TR | BILL | | 11/03/22 | 0.155 | 50,000 | 351 | 75,562.50 | 0.157 |
| | TR | BILL | | 11/03/22 | 0.155 | 50,000 | 351 | 75,562.50 | 0.157 |
| 11/03/22 REDEMPTIONS (Continued) | | | | | | | | | |
| | TR | BILL | | 11/03/22 | 0.158 | 50,000 | 351 | 76,781.25 | 0.160 |
| | TR | BILL | | 11/03/22 | 0.158 | 50,000 | 351 | 76,781.25 | 0.160 |
| | TR | BILL | | 11/03/22 | 0.158 | 50,000 | 351 | 76,781.25 | 0.160 |
| | TR | BILL | | 11/03/22 | 0.158 | 50,000 | 351 | 76,781.25 | 0.160 |
| | TR | BILL | | 11/03/22 | 0.131 | 50,000 | 359 | 65,318.06 | 0.133 |
| | TR | BILL | | 11/03/22 | 0.131 | 50,000 | 359 | 65,318.06 | 0.133 |
| | TR | BILL | | 11/03/22 | 0.131 | 50,000 | 359 | 65,318.06 | 0.133 |
| | TR | BILL | | 11/03/22 | 0.133 | 50,000 | 359 | 66,065.97 | 0.135 |
| | TR | BILL | | 11/03/22 | 0.133 | 50,000 | 359 | 66,065.97 | 0.135 |
| | TR | BILL | | 11/03/22 | 0.148 | 50,000 | 364 | 74,569.44 | 0.150 |
| | TR | BILL | | 11/03/22 | 0.148 | 50,000 | 364 | 74,569.44 | 0.150 |
| | TR | BILL | | 11/03/22 | 0.148 | 50,000 | 364 | 74,569.44 | 0.150 |
| | TR | BILL | | 11/03/22 | 0.158 | 50,000 | 364 | 79,625.00 | 0.160 |
| | TR | BILL | | 11/03/22 | 0.158 | 50,000 | 364 | 79,625.00 | 0.160 |
| | TR | BILL | | 11/03/22 | 0.158 | 50,000 | 364 | 79,625.00 | 0.160 |
| | TR | BILL | | 11/03/22 | 0.158 | 50,000 | 364 | 79,625.00 | 0.160 |
| | TR | BILL | | 11/03/22 | 0.158 | 50,000 | 364 | 79,625.00 | 0.160 |
| | TR | BILL | | 11/03/22 | 0.158 | 50,000 | 364 | 79,625.00 | 0.160 |
| | TR | BILL | | 11/03/22 | 0.161 | 50,000 | 364 | 81,394.44 | 0.164 |
| | TR | BILL | | 11/03/22 | 0.161 | 50,000 | 364 | 81,394.44 | 0.164 |
| | TR | BILL | | 11/03/22 | 0.161 | 50,000 | 364 | 81,394.44 | 0.164 |
| | TR | BILL | | 11/03/22 | 0.163 | 50,000 | 364 | 82,152.78 | 0.165 |
| | TR | BILL | | 11/03/22 | 0.163 | 50,000 | 364 | 82,152.78 | 0.165 |
| | TR | BILL | | 11/03/22 | 0.163 | 50,000 | 364 | 82,152.78 | 0.165 |
| 11/03/22 PURCHASES | | | | | | | | | |
| | CP | METLIFE STF | | 05/30/23 | 4.950 | 50,000 | | | |
| | CP | METLIFE STF | | 05/30/23 | 4.950 | 50,000 | | | |
| | TR | BILL | | 11/02/23 | 4.520 | 50,000 | | | |
| | TR | BILL | | 11/02/23 | 4.520 | 50,000 | | | |
| | TR | BILL | | 11/02/23 | 4.520 | 50,000 | | | |
| 11/04/22 REDEMPTIONS | | | | | | | | | |
| | CD | BOWEST | 3.060 | 11/04/22 | 3.060 | 50,000 | 23 | 97,750.00 | 3.103 |
| | CD | BOWEST | 3.060 | 11/04/22 | 3.060 | 50,000 | 23 | 97,750.00 | 3.103 |
| | CP | SOC GEN NY | | 11/04/22 | 3.030 | 50,000 | 22 | 92,583.33 | 3.078 |
| | CP | SOC GEN NY | | 11/04/22 | 3.030 | 50,000 | 22 | 92,583.33 | 3.078 |
| | CP | SOC GEN NY | | 11/04/22 | 3.030 | 50,000 | 22 | 92,583.33 | 3.078 |
| | CP | SOC GEN NY | | 11/04/22 | 3.030 | 50,000 | 22 | 92,583.33 | 3.078 |
| | CP | MUFG BK | | 11/04/22 | 3.150 | 50,000 | 23 | 100,625.00 | 3.200 |
| | CP | MUFG BK | | 11/04/22 | 3.150 | 50,000 | 23 | 100,625.00 | 3.200 |

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> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| | CP | CR AG NY | | 11/04/22 | 3.060 | 50,000 | 24 | 102,000.00 | 3.109 |
| | CP | CR AG NY | | 11/04/22 | 3.060 | 50,000 | 24 | 102,000.00 | 3.109 |
| | CP | CR AG NY | | 11/04/22 | 3.060 | 50,000 | 24 | 102,000.00 | 3.109 |

11/04/22 REDEMPTIONS (Continued)

| | | | | | | | | | |
|--|-----|------------|-------|----------|-------|--------|-----|------------|-------|
| | CP | SHEFFIELD | | 11/04/22 | 2.800 | 50,000 | 94 | 365,555.56 | 2.860 |
| | CP | SHEFFIELD | | 11/04/22 | 2.800 | 50,000 | 94 | 365,555.56 | 2.860 |
| | CP | CAFCO | | 11/04/22 | 2.900 | 50,000 | 113 | 455,138.89 | 2.967 |
| | CP | CAFCO | | 11/04/22 | 2.900 | 50,000 | 113 | 455,138.89 | 2.967 |
| | DN | FFCB | | 11/04/22 | 2.900 | 50,000 | 22 | 88,611.11 | 2.945 |
| | DN | FFCB | | 11/04/22 | 2.900 | 50,000 | 22 | 88,611.11 | 2.945 |
| | DN | FHLB | | 11/04/22 | 2.900 | 50,000 | 22 | 88,611.11 | 2.945 |
| | DN | FHLB | | 11/04/22 | 2.900 | 50,000 | 22 | 88,611.11 | 2.945 |
| | DN | FHLMC | | 11/04/22 | 2.770 | 50,000 | 23 | 88,486.11 | 2.813 |
| | DN | FHLMC | | 11/04/22 | 2.770 | 50,000 | 23 | 88,486.11 | 2.813 |
| | DN | IADB | | 11/04/22 | 1.450 | 50,000 | 148 | 298,055.56 | 1.479 |
| | DN | IBRD | | 11/04/22 | 1.500 | 50,000 | 150 | 312,500.00 | 1.530 |
| | DN | IBRD | | 11/04/22 | 1.500 | 50,000 | 150 | 312,500.00 | 1.530 |
| | DN | FHLB | | 11/04/22 | 1.405 | 50,000 | 185 | 361,006.94 | 1.435 |
| | DN | FHLB | | 11/04/22 | 1.405 | 50,000 | 185 | 361,006.94 | 1.435 |
| | DN | FFCB | | 11/04/22 | 1.250 | 50,000 | 205 | 355,902.78 | 1.276 |
| | DN | FFCB | | 11/04/22 | 1.250 | 50,000 | 205 | 355,902.78 | 1.276 |
| | YCD | SUMI TRUST | 3.050 | 11/04/22 | 3.050 | 50,000 | 10 | 42,361.11 | 3.092 |
| | YCD | SUMI TRUST | 3.050 | 11/04/22 | 3.050 | 50,000 | 10 | 42,361.11 | 3.092 |
| | YCD | MUFG BK | 3.080 | 11/04/22 | 3.080 | 50,000 | 15 | 64,166.67 | 3.123 |
| | YCD | MUFG BK | 3.080 | 11/04/22 | 3.080 | 50,000 | 15 | 64,166.67 | 3.123 |
| | YCD | DNB | 3.040 | 11/04/22 | 3.040 | 50,000 | 22 | 92,888.89 | 3.082 |
| | YCD | DNB | 3.040 | 11/04/22 | 3.040 | 50,000 | 22 | 92,888.89 | 3.082 |
| | YCD | KBC | 3.100 | 11/04/22 | 3.100 | 50,000 | 23 | 99,027.78 | 3.143 |
| | YCD | KBC | 3.100 | 11/04/22 | 3.100 | 50,000 | 23 | 99,027.78 | 3.143 |
| | YCD | SUMI TRUST | 2.850 | 11/04/22 | 2.850 | 50,000 | 98 | 387,916.67 | 2.890 |
| | YCD | SUMI TRUST | 2.850 | 11/04/22 | 2.850 | 50,000 | 98 | 387,916.67 | 2.890 |

11/04/22 NO PURCHASES

11/07/22 REDEMPTIONS

| | | | | | | | | | |
|--|-----|---------|-------|----------|-------|--------|----|-----------|-------|
| | CP | MUFG BK | | 11/07/22 | 3.280 | 50,000 | 10 | 45,555.56 | 3.329 |
| | CP | MUFG BK | | 11/07/22 | 3.280 | 50,000 | 10 | 45,555.56 | 3.329 |
| | YCD | DNB | 3.080 | 11/07/22 | 3.080 | 50,000 | 13 | 55,611.11 | 3.123 |
| | YCD | DNB | 3.080 | 11/07/22 | 3.080 | 50,000 | 13 | 55,611.11 | 3.123 |

11/07/22 PURCHASES

| | | | | | | | | | |
|--|-----|-----|-------|----------|-------|--------|--|--|--|
| | YCD | KBC | 3.820 | 12/07/22 | 3.820 | 50,000 | | | |
| | YCD | KBC | 3.820 | 12/07/22 | 3.820 | 50,000 | | | |
| | YCD | DNB | 3.750 | 12/09/22 | 3.750 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | b/ TRANS | d/ PAR (\$) | DAYS HELD | AMOUNT EARNED (\$) | EFFECTIVE YIELD (%) |
|------|------|-------------------|---------|------------------|-------------|----------------|--------------|-----------------------|------------------------|
| | | | | | YIELD (%) | (000) | | | |
| | YCD | DNB | 3.750 | 12/09/22 | 3.750 | 50,000 | | | |
| | YCD | DNB | 3.750 | 12/09/22 | 3.750 | 50,000 | | | |

11/08/22 NO REDEMPTIONS

11/08/22 PURCHASES

| | | | | | | | | |
|-------|------------|-------|----------|-------|--------|--|--|--|
| CB CL | WELLS FGO | 3.750 | 01/24/24 | 5.420 | 10,000 | | | |
| DN | FNMA | | 12/09/22 | 3.450 | 50,000 | | | |
| DN | FNMA | | 12/09/22 | 3.450 | 50,000 | | | |
| DN | FHLB | | 05/16/23 | 4.470 | 50,000 | | | |
| DN | FHLB | | 05/16/23 | 4.470 | 50,000 | | | |
| YCD | SUMI TRUST | 3.840 | 12/09/22 | 3.840 | 50,000 | | | |
| YCD | SUMI TRUST | 3.840 | 12/09/22 | 3.840 | 50,000 | | | |

11/09/22 REDEMPTIONS

| | | | | | | | | |
|-----|------------|-------|----------|-------|--------|-----|------------|-------|
| CP | MIZUHO NY | | 11/09/22 | 2.810 | 50,000 | 104 | 405,888.89 | 2.872 |
| CP | MIZUHO NY | | 11/09/22 | 2.810 | 50,000 | 104 | 405,888.89 | 2.872 |
| CP | VERSAILLES | | 11/09/22 | 3.000 | 50,000 | 118 | 491,666.67 | 3.072 |
| CP | VERSAILLES | | 11/09/22 | 3.000 | 50,000 | 118 | 491,666.67 | 3.072 |
| CP | APPLE | | 11/09/22 | 1.500 | 50,000 | 181 | 377,083.33 | 1.532 |
| DN | IBRD | | 11/09/22 | 1.750 | 50,000 | 149 | 362,152.78 | 1.787 |
| DN | IBRD | | 11/09/22 | 1.750 | 50,000 | 149 | 362,152.78 | 1.787 |
| DN | IFC | | 11/09/22 | 1.380 | 50,000 | 167 | 320,083.33 | 1.408 |
| DN | IFC | | 11/09/22 | 1.380 | 50,000 | 167 | 320,083.33 | 1.408 |
| YCD | NORINCHUK | 2.890 | 11/09/22 | 2.890 | 50,000 | 90 | 361,250.00 | 2.930 |
| YCD | NORINCHUK | 2.890 | 11/09/22 | 2.890 | 50,000 | 90 | 361,250.00 | 2.930 |
| YCD | FORTIS | 2.080 | 11/09/22 | 2.080 | 50,000 | 155 | 447,777.78 | 2.109 |
| YCD | FORTIS | 2.080 | 11/09/22 | 2.080 | 50,000 | 155 | 447,777.78 | 2.109 |
| YCD | NORDEA ABP | 1.820 | 11/09/22 | 1.820 | 50,000 | 181 | 457,527.78 | 1.845 |
| YCD | NORDEA ABP | 1.820 | 11/09/22 | 1.820 | 50,000 | 181 | 457,527.78 | 1.845 |

11/09/22 PURCHASES

| | | | | | | | | |
|----|------------|-------|----------|-------|--------|--|--|--|
| CD | MUFG UNION | 4.000 | 12/16/22 | 4.000 | 50,000 | | | |
| CD | MUFG UNION | 4.000 | 12/16/22 | 4.000 | 50,000 | | | |
| CD | MUFG UNION | 4.000 | 12/16/22 | 4.000 | 50,000 | | | |
| CD | MUFG UNION | 4.000 | 12/16/22 | 4.000 | 50,000 | | | |
| CD | MUFG UNION | 4.000 | 12/16/22 | 4.000 | 50,000 | | | |
| CP | PROCTER | | 03/08/23 | 4.400 | 50,000 | | | |
| CP | AMAZON | | 05/26/23 | 4.750 | 50,000 | | | |
| CP | AMAZON | | 05/26/23 | 4.750 | 50,000 | | | |
| DN | FNMA | | 12/08/22 | 3.450 | 50,000 | | | |
| DN | FNMA | | 12/08/22 | 3.450 | 50,000 | | | |
| DN | IFC | | 05/26/23 | 4.450 | 50,000 | | | |
| DN | IFC | | 05/26/23 | 4.450 | 50,000 | | | |
| DN | FFCB | | 05/30/23 | 4.520 | 50,000 | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>b/</u> <u>TRANS</u> <u>YIELD (%)</u> | <u>d/</u> <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|---|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| 11/10/22 REDEMPTIONS | | | | | | | | | |
| | CP | JPM LLC | | 11/10/22 | 1.950 | 50,000 | 188 | 509,166.67 | 1.997 |
| | CP | JPM LLC | | 11/10/22 | 1.950 | 50,000 | 188 | 509,166.67 | 1.997 |
| | CP | APPLE | | 11/10/22 | 1.620 | 50,000 | 189 | 425,250.00 | 1.657 |
| 11/10/22 REDEMPTIONS (Continued) | | | | | | | | | |
| | CP | BOFA | | 11/10/22 | 1.980 | 50,000 | 189 | 519,750.00 | 2.029 |
| | CP | BOFA | | 11/10/22 | 1.980 | 50,000 | 189 | 519,750.00 | 2.029 |
| | DN | FHLB | | 11/10/22 | 1.460 | 50,000 | 190 | 385,277.78 | 1.492 |
| | DN | FHLB | | 11/10/22 | 1.460 | 50,000 | 190 | 385,277.78 | 1.492 |
| | TR | BILL | | 11/10/22 | 1.920 | 50,000 | 147 | 392,000.00 | 1.962 |
| | TR | BILL | | 11/10/22 | 1.920 | 50,000 | 147 | 392,000.00 | 1.962 |
| | TR | BILL | | 11/10/22 | 1.920 | 50,000 | 147 | 392,000.00 | 1.962 |
| | TR | BILL | | 11/10/22 | 1.950 | 50,000 | 147 | 398,125.00 | 1.993 |
| | TR | BILL | | 11/10/22 | 1.950 | 50,000 | 147 | 398,125.00 | 1.993 |
| | TR | BILL | | 11/10/22 | 1.950 | 50,000 | 147 | 398,125.00 | 1.993 |
| | TR | BILL | | 11/10/22 | 1.430 | 50,000 | 177 | 351,541.67 | 1.460 |
| | TR | BILL | | 11/10/22 | 1.430 | 50,000 | 177 | 351,541.67 | 1.460 |
| | TR | BILL | | 11/10/22 | 1.430 | 50,000 | 177 | 351,541.67 | 1.460 |
| | TR | BILL | | 11/10/22 | 1.435 | 50,000 | 177 | 352,770.83 | 1.465 |
| | TR | BILL | | 11/10/22 | 1.435 | 50,000 | 177 | 352,770.83 | 1.465 |
| | TR | BILL | | 11/10/22 | 1.435 | 50,000 | 177 | 352,770.83 | 1.465 |
| | TR | BILL | | 11/10/22 | 1.365 | 50,000 | 182 | 345,041.67 | 1.394 |
| | TR | BILL | | 11/10/22 | 1.365 | 50,000 | 182 | 345,041.67 | 1.394 |
| | TR | BILL | | 11/10/22 | 1.365 | 50,000 | 182 | 345,041.67 | 1.394 |
| | TR | BILL | | 11/10/22 | 1.366 | 50,000 | 182 | 345,294.44 | 1.395 |
| | TR | BILL | | 11/10/22 | 1.366 | 50,000 | 182 | 345,294.44 | 1.395 |
| | TR | BILL | | 11/10/22 | 1.366 | 50,000 | 182 | 345,294.44 | 1.395 |
| | TR | BILL | | 11/10/22 | 1.366 | 50,000 | 182 | 345,294.44 | 1.395 |
| | TR | BILL | | 11/10/22 | 1.368 | 50,000 | 182 | 345,673.61 | 1.396 |
| | TR | BILL | | 11/10/22 | 1.368 | 50,000 | 182 | 345,673.61 | 1.396 |
| | TR | BILL | | 11/10/22 | 1.368 | 50,000 | 182 | 345,673.61 | 1.396 |
| | TR | BILL | | 11/10/22 | 1.371 | 50,000 | 182 | 346,558.33 | 1.400 |
| | TR | BILL | | 11/10/22 | 1.371 | 50,000 | 182 | 346,558.33 | 1.400 |
| | TR | BILL | | 11/10/22 | 1.373 | 50,000 | 182 | 346,937.50 | 1.401 |
| | TR | BILL | | 11/10/22 | 1.373 | 50,000 | 182 | 346,937.50 | 1.401 |
| | TR | BILL | | 11/10/22 | 1.373 | 50,000 | 182 | 346,937.50 | 1.401 |
| | TR | BILL | | 11/10/22 | 1.375 | 50,000 | 182 | 347,569.44 | 1.404 |
| | TR | BILL | | 11/10/22 | 1.375 | 50,000 | 182 | 347,569.44 | 1.404 |
| | TR | BILL | | 11/10/22 | 1.375 | 50,000 | 182 | 347,569.44 | 1.404 |
| | TR | BILL | | 11/10/22 | 1.390 | 50,000 | 182 | 351,361.11 | 1.431 |
| | TR | BILL | | 11/10/22 | 1.390 | 50,000 | 182 | 351,361.11 | 1.431 |
| | TR | BILL | | 11/10/22 | 1.390 | 50,000 | 182 | 351,361.11 | 1.431 |
| | TR | BILL | | 11/10/22 | 1.395 | 50,000 | 182 | 352,625.00 | 1.424 |
| | TR | BILL | | 11/10/22 | 1.395 | 50,000 | 182 | 352,625.00 | 1.424 |
| | TR | BILL | | 11/10/22 | 1.395 | 50,000 | 182 | 352,625.00 | 1.424 |
| | YCD | BNP | 1.980 | 11/10/22 | 1.980 | 50,000 | 188 | 517,000.00 | 2.008 |

INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | b/ TRANS | d/ PAR (\$) | DAYS HELD | AMOUNT EARNED (\$) | EFFECTIVE YIELD (%) |
|--------------------------------|------|-------------------|---------|------------------|-------------|----------------|--------------|-----------------------|------------------------|
| | | | | | YIELD (%) | (000) | | | |
| | YCD | BNP | 1.980 | 11/10/22 | 1.980 | 50,000 | 188 | 517,000.00 | 2.008 |
| | YCD | NATIXIS | 1.930 | 11/10/22 | 1.930 | 50,000 | 189 | 506,625.00 | 1.957 |
| | YCD | NATIXIS | 1.930 | 11/10/22 | 1.930 | 50,000 | 189 | 506,625.00 | 1.957 |
| 11/10/22 NO PURCHASES | | | | | | | | | |
| 11/14/22 NO REDEMPTIONS | | | | | | | | | |
| 11/14/22 PURCHASES | | | | | | | | | |
| | CP | MUFG BK | | 12/28/22 | 4.070 | 50,000 | | | |
| | CP | MUFG BK | | 12/28/22 | 4.070 | 50,000 | | | |
| | CP | COCA COLA | | 01/24/23 | 4.000 | 50,000 | | | |
| | CP | COCA COLA | | 01/24/23 | 4.000 | 50,000 | | | |
| | CP | JOHNSON | | 03/27/23 | 4.410 | 50,000 | | | |
| | CP | JOHNSON | | 03/27/23 | 4.410 | 50,000 | | | |
| | DN | FHLB | | 03/27/23 | 4.305 | 50,000 | | | |
| | DN | FHLB | | 03/27/23 | 4.305 | 50,000 | | | |
| | DN | FFCB | | 05/26/23 | 4.440 | 50,000 | | | |
| | DN | FFCB | | 05/26/23 | 4.440 | 50,000 | | | |
| | DN | FHLB | | 10/02/23 | 4.540 | 50,000 | | | |
| | DN | FHLB | | 10/02/23 | 4.540 | 50,000 | | | |
| | YCD | NORINCHUK | 3.840 | 12/16/22 | 3.840 | 50,000 | | | |
| | YCD | NORINCHUK | 3.840 | 12/16/22 | 3.840 | 50,000 | | | |
| | YCD | MIZUHO | 4.780 | 03/10/23 | 4.780 | 50,000 | | | |
| | YCD | MIZUHO | 4.780 | 03/10/23 | 4.780 | 50,000 | | | |
| 11/15/22 REDEMPTIONS | | | | | | | | | |
| | TR | NOTE | 1.625 | 11/15/22 | 1.257 | 50,000 | 216 | 370,651.32 | 1.250 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.257 | 50,000 | 216 | 370,651.32 | 1.250 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.257 | 50,000 | 216 | 370,651.32 | 1.250 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.270 | 50,000 | 216 | 374,557.57 | 1.263 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.270 | 50,000 | 216 | 374,557.57 | 1.263 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.270 | 50,000 | 216 | 374,557.57 | 1.263 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.390 | 50,000 | 306 | 164,450.97 | 0.388 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.390 | 50,000 | 306 | 164,450.97 | 0.388 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.390 | 50,000 | 306 | 164,450.97 | 0.388 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.403 | 50,000 | 306 | 170,310.34 | 0.402 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.403 | 50,000 | 306 | 170,310.34 | 0.402 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.403 | 50,000 | 306 | 170,310.34 | 0.402 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.408 | 50,000 | 306 | 172,263.47 | 0.407 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.408 | 50,000 | 306 | 172,263.47 | 0.407 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.408 | 50,000 | 306 | 172,263.47 | 0.407 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.105 | 50,000 | 550 | 80,369.48 | 0.104 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.105 | 50,000 | 550 | 80,369.48 | 0.104 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.105 | 50,000 | 550 | 80,369.48 | 0.104 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.105 | 50,000 | 550 | 80,369.48 | 0.104 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.108 | 50,000 | 550 | 82,322.60 | 0.107 |

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> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| | TR | NOTE | 1.625 | 11/15/22 | 0.108 | 50,000 | 550 | 82,322.60 | 0.107 |
| | TR | NOTE | 1.625 | 11/15/22 | 0.108 | 50,000 | 550 | 82,322.60 | 0.107 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.662 | 50,000 | 1,070 | 2,432,198.66 | 1.666 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.662 | 50,000 | 1,070 | 2,432,198.66 | 1.666 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.662 | 50,000 | 1,070 | 2,432,198.66 | 1.666 |
| | TR | NOTE | 0.625 | 11/15/22 | 1.636 | 50,000 | 1,072 | 2,399,553.57 | 1.639 |
| | TR | NOTE | 0.625 | 11/15/22 | 1.636 | 50,000 | 1,072 | 2,399,553.57 | 1.639 |

11/15/22 REDEMPTIONS (Continued)

| | | | | | | | | | |
|--|----|------|-------|----------|-------|--------|-------|--------------|-------|
| | TR | NOTE | 1.625 | 11/15/22 | 1.641 | 50,000 | 1,072 | 2,407,366.07 | 1.645 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.641 | 50,000 | 1,072 | 2,407,366.07 | 1.645 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.625 | 50,000 | 1,075 | 2,390,625.00 | 1.628 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.625 | 50,000 | 1,075 | 2,390,625.00 | 1.628 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.700 | 50,000 | 1,096 | 2,546,875.00 | 1.705 |
| | TR | NOTE | 1.625 | 11/15/22 | 1.700 | 50,000 | 1,096 | 2,546,875.00 | 1.705 |

11/15/22 PURCHASES

| | | | | | | | | | |
|--|----|------------|-------|----------|-------|--------|--|--|--|
| | CD | BOWEST | 3.800 | 12/09/22 | 3.800 | 50,000 | | | |
| | CD | BOWEST | 3.800 | 12/09/22 | 3.800 | 50,000 | | | |
| | CP | COCA COLA | | 02/28/23 | 4.200 | 50,000 | | | |
| | CP | COCA COLA | | 02/28/23 | 4.200 | 50,000 | | | |
| | CP | SHEFFIELD | | 04/26/23 | 4.950 | 50,000 | | | |
| | CP | SHEFFIELD | | 04/26/23 | 4.950 | 50,000 | | | |
| | CP | NATIXIS NY | | 05/30/23 | 5.000 | 50,000 | | | |
| | CP | NATIXIS NY | | 05/30/23 | 5.000 | 50,000 | | | |
| | DN | IBRD | | 05/10/23 | 4.350 | 50,000 | | | |
| | DN | IBRD | | 05/10/23 | 4.350 | 50,000 | | | |
| | DN | FHLB | | 05/30/23 | 4.430 | 50,000 | | | |
| | DN | FHLB | | 05/30/23 | 4.430 | 50,000 | | | |
| | TR | BILL | | 03/14/23 | 4.258 | 50,000 | | | |
| | TR | BILL | | 03/14/23 | 4.258 | 50,000 | | | |
| | TR | BILL | | 03/14/23 | 4.258 | 50,000 | | | |
| | TR | BILL | | 03/14/23 | 4.259 | 50,000 | | | |
| | TR | BILL | | 03/14/23 | 4.259 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.345 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.345 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.345 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.345 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.345 | 50,000 | | | |
| | TR | BILL | | 05/11/23 | 4.408 | 50,000 | | | |
| | TR | BILL | | 05/11/23 | 4.408 | 50,000 | | | |
| | TR | BILL | | 05/11/23 | 4.408 | 50,000 | | | |
| | TR | BILL | | 05/11/23 | 4.410 | 50,000 | | | |
| | TR | BILL | | 05/11/23 | 4.410 | 50,000 | | | |
| | TR | BILL | | 05/11/23 | 4.410 | 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> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| | TR | BILL | | 11/02/23 | 4.415 | 50,000 | | | |
| | TR | BILL | | 11/02/23 | 4.415 | 50,000 | | | |
| | TR | BILL | | 11/02/23 | 4.415 | 50,000 | | | |
| | TR | BILL | | 11/02/23 | 4.420 | 50,000 | | | |
| | TR | BILL | | 11/02/23 | 4.420 | 50,000 | | | |
| | TR | BILL | | 11/02/23 | 4.420 | 50,000 | | | |
| | YCD | SWEDBANK | 3.810 | 12/16/22 | 3.810 | 50,000 | | | |
| | YCD | SWEDBANK | 3.810 | 12/16/22 | 3.810 | 50,000 | | | |

11/15/22 PURCHASES (Continued)

| | | | | | | | | | |
|--|-----|----------|-------|----------|-------|--------|--|--|--|
| | YCD | BARCLAYS | 5.240 | 05/30/23 | 5.240 | 50,000 | | | |
| | YCD | BARCLAYS | 5.240 | 05/30/23 | 5.240 | 50,000 | | | |

11/16/22 NO REDEMPTIONS

11/16/22 PURCHASES

| | | | | | | | | | |
|--|-----|---------|-------|----------|-------|--------|--|--|--|
| | CP | RABO NY | | 12/01/22 | 3.800 | 50,000 | | | |
| | CP | RABO NY | | 12/01/22 | 3.800 | 50,000 | | | |
| | CP | DISNEY | | 03/30/23 | 4.900 | 50,000 | | | |
| | DN | IBRD | | 04/26/23 | 4.350 | 50,000 | | | |
| | DN | IBRD | | 04/26/23 | 4.350 | 50,000 | | | |
| | DN | FHLB | | 05/30/23 | 4.470 | 50,000 | | | |
| | DN | FHLB | | 05/30/23 | 4.470 | 50,000 | | | |
| | DN | FHLB | | 05/30/23 | 4.470 | 50,000 | | | |
| | DN | FHLB | | 05/30/23 | 4.470 | 50,000 | | | |
| | YCD | BNP | 5.050 | 05/16/23 | 5.050 | 50,000 | | | |
| | YCD | BNP | 5.050 | 05/16/23 | 5.050 | 50,000 | | | |
| | YCD | SOC GEN | 5.190 | 06/26/23 | 5.190 | 50,000 | | | |
| | YCD | SOC GEN | 5.190 | 06/26/23 | 5.190 | 50,000 | | | |

11/17/22 REDEMPTIONS

| | | | | | | | | | |
|--|----|---------|--|----------|-------|--------|-----|------------|-------|
| | CP | JOHNSON | | 11/17/22 | 1.590 | 50,000 | 183 | 404,125.00 | 1.625 |
| | TR | BILL | | 11/17/22 | 1.995 | 50,000 | 140 | 387,916.67 | 2.039 |
| | TR | BILL | | 11/17/22 | 1.995 | 50,000 | 140 | 387,916.67 | 2.039 |
| | TR | BILL | | 11/17/22 | 2.000 | 50,000 | 140 | 388,888.89 | 2.044 |
| | TR | BILL | | 11/17/22 | 2.000 | 50,000 | 140 | 388,888.89 | 2.044 |
| | TR | BILL | | 11/17/22 | 2.075 | 50,000 | 155 | 446,701.39 | 2.123 |
| | TR | BILL | | 11/17/22 | 2.075 | 50,000 | 155 | 446,701.39 | 2.123 |
| | TR | BILL | | 11/17/22 | 2.075 | 50,000 | 155 | 446,701.39 | 2.123 |
| | TR | BILL | | 11/17/22 | 2.080 | 50,000 | 155 | 447,777.78 | 2.128 |
| | TR | BILL | | 11/17/22 | 2.080 | 50,000 | 155 | 447,777.78 | 2.128 |
| | TR | BILL | | 11/17/22 | 2.080 | 50,000 | 155 | 447,777.78 | 2.128 |
| | TR | BILL | | 11/17/22 | 1.505 | 50,000 | 182 | 380,430.56 | 1.538 |
| | TR | BILL | | 11/17/22 | 1.505 | 50,000 | 182 | 380,430.56 | 1.538 |
| | TR | BILL | | 11/17/22 | 1.505 | 50,000 | 182 | 380,430.56 | 1.538 |

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> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| | TR | BILL | | 11/17/22 | 1.505 | 50,000 | 182 | 380,430.56 | 1.538 |
| | TR | BILL | | 11/17/22 | 1.508 | 50,000 | 182 | 381,062.50 | 1.540 |
| | TR | BILL | | 11/17/22 | 1.508 | 50,000 | 182 | 381,062.50 | 1.540 |
| | TR | BILL | | 11/17/22 | 1.508 | 50,000 | 182 | 381,062.50 | 1.540 |
| | TR | BILL | | 11/17/22 | 1.508 | 50,000 | 182 | 381,062.50 | 1.540 |
| | TR | BILL | | 11/17/22 | 1.513 | 50,000 | 182 | 382,326.39 | 1.545 |
| | TR | BILL | | 11/17/22 | 1.513 | 50,000 | 182 | 382,326.39 | 1.545 |
| | TR | BILL | | 11/17/22 | 1.513 | 50,000 | 182 | 382,326.39 | 1.545 |
| | TR | BILL | | 11/17/22 | 1.513 | 50,000 | 182 | 382,326.39 | 1.545 |

11/17/22 PURCHASES

| | | | | | | | | | |
|-----|-----------|-------|--|----------|-------|--------|--|--|--|
| CP | DEERE CAP | | | 02/10/23 | 4.360 | 50,000 | | | |
| CP | DEERE CAP | | | 02/10/23 | 4.360 | 50,000 | | | |
| CP | INTEL | | | 05/16/23 | 4.630 | 50,000 | | | |
| DEB | FHLB | 4.550 | | 05/26/23 | 4.550 | 50,000 | | | |
| DEB | FHLB | 4.550 | | 05/26/23 | 4.550 | 50,000 | | | |
| DN | FHLB | | | 05/16/23 | 4.480 | 50,000 | | | |
| DN | FHLB | | | 05/16/23 | 4.480 | 50,000 | | | |
| DN | FHLB | | | 05/30/23 | 4.500 | 50,000 | | | |
| DN | FHLB | | | 05/30/23 | 4.500 | 50,000 | | | |
| TR | BILL | | | 03/14/23 | 4.260 | 50,000 | | | |
| TR | BILL | | | 03/14/23 | 4.260 | 50,000 | | | |
| TR | BILL | | | 03/14/23 | 4.260 | 50,000 | | | |
| YCD | MUFG BK | 3.770 | | 12/01/22 | 3.770 | 50,000 | | | |
| YCD | MUFG BK | 3.770 | | 12/01/22 | 3.770 | 50,000 | | | |
| YCD | KBC | 3.840 | | 12/16/22 | 3.840 | 50,000 | | | |
| YCD | KBC | 3.840 | | 12/16/22 | 3.840 | 50,000 | | | |
| YCD | SCOTIA | 5.100 | | 05/26/23 | 5.100 | 50,000 | | | |
| YCD | SCOTIA | 5.100 | | 05/26/23 | 5.100 | 50,000 | | | |
| YCD | MONTREAL | 5.100 | | 05/26/23 | 5.100 | 50,000 | | | |
| YCD | MONTREAL | 5.100 | | 05/26/23 | 5.100 | 50,000 | | | |

11/18/22 REDEMPTIONS

| | | | | | | | | | |
|----|------|--|--|----------|-------|--------|-----|------------|-------|
| DN | FHLB | | | 11/18/22 | 1.260 | 50,000 | 213 | 372,750.00 | 1.287 |
| DN | FHLB | | | 11/18/22 | 1.260 | 50,000 | 213 | 372,750.00 | 1.287 |
| DN | FHLB | | | 11/18/22 | 1.260 | 50,000 | 213 | 372,750.00 | 1.287 |

11/18/22 PURCHASES

| | | | | | | | | | |
|--------|------|-------|--|----------|-------|--------|-------|--|--|
| DEB | FFCB | 4.500 | | 11/18/24 | 4.556 | 50,000 | 731 | | |
| DEB | FFCB | 4.500 | | 11/18/24 | 4.556 | 50,000 | 731 | | |
| DEB CL | FNMA | 5.410 | | 12/01/25 | 5.410 | 50,000 | 1,109 | | |
| DEB CL | FNMA | 5.410 | | 12/01/25 | 5.410 | 50,000 | 1,109 | | |
| DEB CL | FNMA | 5.410 | | 12/01/25 | 5.410 | 50,000 | 1,109 | | |

11/21/22 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> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| | CP | ATLANTIC | | 11/21/22 | 3.520 | 50,000 | 31 | 151,555.56 | 3.580 |
| | CP | ATLANTIC | | 11/21/22 | 3.520 | 50,000 | 31 | 151,555.56 | 3.580 |
| | CP | APPLE | | 11/21/22 | 3.250 | 50,000 | 38 | 171,527.78 | 3.306 |
| | CP | APPLE | | 11/21/22 | 3.250 | 50,000 | 38 | 171,527.78 | 3.306 |
| | DN | FHLB | | 11/21/22 | 0.270 | 50,000 | 327 | 122,625.00 | 0.274 |
| | DN | FHLB | | 11/21/22 | 0.270 | 50,000 | 327 | 122,625.00 | 0.274 |
| | YCD | KBC | 3.480 | 11/21/22 | 3.480 | 50,000 | 33 | 159,500.00 | 3.528 |
| | YCD | KBC | 3.480 | 11/21/22 | 3.480 | 50,000 | 33 | 159,500.00 | 3.528 |
| | YCD | SWEDBANK | 3.030 | 11/21/22 | 3.030 | 50,000 | 67 | 281,958.33 | 3.072 |
| | YCD | SWEDBANK | 3.030 | 11/21/22 | 3.030 | 50,000 | 67 | 281,958.33 | 3.072 |

11/21/22 REDEMPTIONS (Continued)

| | | | | | | | | |
|-----|---------|-------|----------|-------|--------|-----|------------|-------|
| YCD | MUFG BK | 2.940 | 11/21/22 | 2.940 | 50,000 | 102 | 416,500.00 | 2.981 |
| YCD | MUFG BK | 2.940 | 11/21/22 | 2.940 | 50,000 | 102 | 416,500.00 | 2.981 |
| YCD | TORONTO | 2.060 | 11/21/22 | 2.060 | 50,000 | 188 | 537,888.89 | 2.089 |
| YCD | TORONTO | 2.060 | 11/21/22 | 2.060 | 50,000 | 188 | 537,888.89 | 2.089 |

11/21/22 PURCHASES

| | | | | | | | | |
|--------|--------|-------|----------|-------|--------|--|--|--|
| CD | BOWEST | 3.950 | 12/28/22 | 3.950 | 50,000 | | | |
| CD | BOWEST | 3.950 | 12/28/22 | 3.950 | 50,000 | | | |
| CP | GTA | | 01/13/23 | 4.230 | 50,000 | | | |
| CP | GTA | | 01/13/23 | 4.230 | 50,000 | | | |
| DEB | IBRD | 3.000 | 09/27/23 | 4.780 | 50,000 | | | |
| DEB | IBRD | 3.000 | 09/27/23 | 4.780 | 50,000 | | | |
| DEB CL | FNMA | 5.125 | 05/01/25 | 5.125 | 50,000 | | | |
| DEB CL | FNMA | 5.125 | 05/01/25 | 5.125 | 50,000 | | | |
| DEB CL | FNMA | 5.125 | 05/01/25 | 5.125 | 50,000 | | | |
| DN | IBRD | | 05/10/23 | 4.500 | 50,000 | | | |
| DN | IBRD | | 05/10/23 | 4.500 | 50,000 | | | |
| TR | BILL | | 05/04/23 | 4.415 | 50,000 | | | |
| TR | BILL | | 05/04/23 | 4.415 | 50,000 | | | |
| TR | BILL | | 05/04/23 | 4.415 | 50,000 | | | |
| YCD | KBC | 3.960 | 12/28/22 | 3.960 | 50,000 | | | |
| YCD | KBC | 3.960 | 12/28/22 | 3.960 | 50,000 | | | |

11/22/22 REDEMPTIONS

| | | | | | | | | |
|----|------|--|----------|-------|--------|-----|------------|-------|
| TR | BILL | | 11/22/22 | 2.543 | 50,000 | 116 | 409,625.00 | 2.599 |
| TR | BILL | | 11/22/22 | 2.543 | 50,000 | 116 | 409,625.00 | 2.599 |
| TR | BILL | | 11/22/22 | 2.543 | 50,000 | 116 | 409,625.00 | 2.599 |
| TR | BILL | | 11/22/22 | 2.540 | 50,000 | 117 | 412,750.00 | 2.597 |
| TR | BILL | | 11/22/22 | 2.540 | 50,000 | 117 | 412,750.00 | 2.597 |
| TR | BILL | | 11/22/22 | 2.540 | 50,000 | 117 | 412,750.00 | 2.597 |
| TR | BILL | | 11/22/22 | 2.540 | 50,000 | 117 | 412,750.00 | 2.597 |

11/22/22 PURCHASES

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> |
|---------------------------------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| | CP | CR AG NY | | 04/07/23 | 4.710 | 50,000 | | | |
| | CP | CR AG NY | | 04/07/23 | 4.710 | 50,000 | | | |
| | DN | FNMA | | 12/02/22 | 3.500 | 50,000 | | | |
| | DN | FNMA | | 12/02/22 | 3.500 | 50,000 | | | |
| | DN | IBRD | | 05/08/23 | 4.550 | 50,000 | | | |
| | DN | IBRD | | 05/08/23 | 4.550 | 50,000 | | | |
| | DN | FHLB | | 05/30/23 | 4.610 | 50,000 | | | |
| | DN | FHLB | | 05/30/23 | 4.610 | 50,000 | | | |
| | DN | FHLB | | 06/26/23 | 4.630 | 50,000 | | | |
| | DN | FHLB | | 06/26/23 | 4.630 | 50,000 | | | |
| 11/22/22 PURCHASES (Continued) | | | | | | | | | |
| | TR | BILL | | 05/04/23 | 4.420 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.420 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.420 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.420 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.420 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.420 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.421 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.421 | 50,000 | | | |
| | TR | BILL | | 05/04/23 | 4.421 | 50,000 | | | |
| | YCD | SWEDBANK | 4.200 | 01/27/23 | 4.200 | 50,000 | | | |
| | YCD | SWEDBANK | 4.200 | 01/27/23 | 4.200 | 50,000 | | | |
| | YCD | NORDEA ABP | 5.010 | 05/26/23 | 5.010 | 50,000 | | | |
| | YCD | NORDEA ABP | 5.010 | 05/26/23 | 5.010 | 50,000 | | | |
| 11/23/22 SALES | | | | | | | | | |
| | TR | BILL | | 04/13/23 | 4.350 | 50,000 | 34 | 178,680.56 | 3.917 |
| | TR | BILL | | 04/13/23 | 4.350 | 50,000 | 34 | 178,680.56 | 3.917 |
| | TR | BILL | | 04/13/23 | 4.350 | 50,000 | 34 | 178,680.56 | 3.917 |
| | TR | BILL | | 04/13/23 | 4.350 | 50,000 | 34 | 178,680.56 | 3.917 |
| | TR | NOTE | 4.250 | 10/15/25 | | 50,000 | 23 | 253,412.60 | 8.044 |
| | TR | NOTE | 4.250 | 10/15/25 | | 50,000 | 23 | 255,365.73 | 8.106 |
| | TR | NOTE | 4.250 | 10/15/25 | | 50,000 | 23 | 249,506.35 | 7.921 |
| | TR | NOTE | 4.250 | 10/15/25 | | 50,000 | 23 | 249,506.35 | 7.921 |
| 11/23/22 REDEMPTION | | | | | | | | | |
| | CP | AMAZON | | 11/23/22 | 3.050 | 50,000 | 65 | 275,347.22 | 3.109 |
| 11/23/22 NO PURCHASES | | | | | | | | | |
| 11/28/22 REDEMPTIONS | | | | | | | | | |
| | CP | BOFA | | 11/28/22 | 2.750 | 50,000 | 154 | 588,194.44 | 2.821 |

INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | b/ TRANS | d/ PAR (\$) | DAYS HELD | AMOUNT | EFFECTIVE |
|---------------------------------------|------|-------------------|---------|------------------|-------------|----------------|--------------|-------------|-----------|
| | | | | | YIELD (%) | (000) | | EARNED (\$) | YIELD (%) |
| | CP | BOFA | | 11/28/22 | 2.750 | 50,000 | 154 | 588,194.44 | 2.821 |
| | DN | FFCB | | 11/28/22 | 1.500 | 50,000 | 195 | 406,250.00 | 1.533 |
| | DN | FHLB | | 11/28/22 | 0.280 | 50,000 | 333 | 129,500.00 | 0.285 |
| | DN | FHLB | | 11/28/22 | 0.280 | 50,000 | 333 | 129,500.00 | 0.285 |
| | DN | FHLB | | 11/28/22 | 0.280 | 50,000 | 333 | 129,500.00 | 0.285 |
| | DN | FHLB | | 11/28/22 | 0.280 | 50,000 | 333 | 129,500.00 | 0.285 |
| 11/28/22 PURCHASES | | | | | | | | | |
| | CP | MUFG BK | | 12/05/22 | 3.780 | 50,000 | | | |
| | CP | MUFG BK | | 12/05/22 | 3.780 | 50,000 | | | |
| 11/28/22 PURCHASES (Continued) | | | | | | | | | |
| | DN | FHLB | | 05/26/23 | 4.565 | 50,000 | | | |
| | DN | FHLB | | 05/26/23 | 4.565 | 50,000 | | | |
| | DN | FHLB | | 05/26/23 | 4.565 | 50,000 | | | |
| 11/29/22 REDEMPTIONS | | | | | | | | | |
| | CD | BOWEST | 3.690 | 11/29/22 | 3.690 | 50,000 | 34 | 174,250.00 | 3.741 |
| | CD | BOWEST | 3.690 | 11/29/22 | 3.690 | 50,000 | 34 | 174,250.00 | 3.741 |
| | CP | CHARIOT | | 11/29/22 | 3.000 | 50,000 | 91 | 379,166.67 | 3.065 |
| | CP | CHARIOT | | 11/29/22 | 3.000 | 50,000 | 91 | 379,166.67 | 3.065 |
| | CP | CHARIOT | | 11/29/22 | 3.000 | 50,000 | 91 | 379,166.67 | 3.065 |
| | CP | TOYOTA | | 11/29/22 | 2.150 | 50,000 | 173 | 516,597.22 | 2.203 |
| | CP | TOYOTA | | 11/29/22 | 2.150 | 50,000 | 173 | 516,597.22 | 2.203 |
| | CP | NATIXIS NY | | 11/29/22 | 2.130 | 50,000 | 194 | 573,916.67 | 2.185 |
| | CP | NATIXIS NY | | 11/29/22 | 2.130 | 50,000 | 194 | 573,916.67 | 2.185 |
| | CP | AMAZON | | 11/29/22 | 1.250 | 50,000 | 222 | 385,416.67 | 1.277 |
| | CP | RBC NY | | 11/29/22 | 1.850 | 50,000 | 223 | 572,986.11 | 1.897 |
| | CP | RBC NY | | 11/29/22 | 1.850 | 50,000 | 223 | 572,986.11 | 1.897 |
| | CP | RABO NY | | 11/29/22 | 1.650 | 50,000 | 251 | 575,208.33 | 1.692 |
| | CP | RABO NY | | 11/29/22 | 1.650 | 50,000 | 251 | 575,208.33 | 1.692 |
| | CP | CGMI | | 11/29/22 | 1.600 | 50,000 | 260 | 577,777.78 | 1.641 |
| | CP | CGMI | | 11/29/22 | 1.600 | 50,000 | 260 | 577,777.78 | 1.641 |
| | DN | FHLB | | 11/29/22 | 1.505 | 50,000 | 197 | 411,784.72 | 1.539 |
| | DN | FHLB | | 11/29/22 | 1.505 | 50,000 | 197 | 411,784.72 | 1.539 |
| | DN | FHLB | | 11/29/22 | 1.505 | 50,000 | 197 | 411,784.72 | 1.539 |
| | DN | FHLB | | 11/29/22 | 1.505 | 50,000 | 197 | 411,784.72 | 1.539 |
| | DN | IBRD | | 11/29/22 | 1.400 | 50,000 | 203 | 394,722.22 | 1.431 |
| | DN | IBRD | | 11/29/22 | 1.400 | 50,000 | 203 | 394,722.22 | 1.431 |
| | DN | FHLB | | 11/29/22 | 1.450 | 50,000 | 203 | 408,819.44 | 1.482 |
| | DN | FHLB | | 11/29/22 | 1.450 | 50,000 | 203 | 408,819.44 | 1.482 |
| | DN | FHLB | | 11/29/22 | 1.490 | 50,000 | 208 | 430,444.44 | 1.524 |
| | DN | FHLB | | 11/29/22 | 1.490 | 50,000 | 208 | 430,444.44 | 1.524 |
| | DN | FHLB | | 11/29/22 | 1.315 | 50,000 | 237 | 432,854.17 | 1.345 |

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> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| DN | | FHLB | | 11/29/22 | 1.315 | 50,000 | 237 | 432,854.17 | 1.345 |
| DN | | FHLB | | 11/29/22 | 1.020 | 50,000 | 245 | 347,083.33 | 1.041 |
| DN | | FHLB | | 11/29/22 | 1.020 | 50,000 | 245 | 347,083.33 | 1.041 |
| DN | | FHLB | | 11/29/22 | 1.155 | 50,000 | 252 | 404,250.00 | 1.181 |
| DN | | FHLB | | 11/29/22 | 1.155 | 50,000 | 252 | 404,250.00 | 1.181 |
| DN | | FHLB | | 11/29/22 | 1.010 | 50,000 | 256 | 359,111.11 | 1.031 |
| DN | | FHLB | | 11/29/22 | 1.010 | 50,000 | 256 | 359,111.11 | 1.031 |
| DN | | IBRD | | 11/29/22 | 0.750 | 50,000 | 273 | 284,375.00 | 0.765 |
| DN | | IBRD | | 11/29/22 | 0.750 | 50,000 | 273 | 284,375.00 | 0.765 |
| TR | | BILL | | 11/29/22 | 2.600 | 50,000 | 119 | 429,722.22 | 2.659 |
| TR | | BILL | | 11/29/22 | 2.600 | 50,000 | 119 | 429,722.22 | 2.659 |
| TR | | BILL | | 11/29/22 | 2.620 | 50,000 | 119 | 433,027.78 | 2.680 |
| TR | | BILL | | 11/29/22 | 2.620 | 50,000 | 119 | 433,027.78 | 2.680 |

11/29/22 REDEMPTIONS (Continued)

| | | | | | | | | | |
|-----|--|-----------|-------|----------|-------|--------|-----|------------|-------|
| TR | | BILL | | 11/29/22 | 2.623 | 50,000 | 119 | 433,440.97 | 2.682 |
| TR | | BILL | | 11/29/22 | 2.623 | 50,000 | 119 | 433,440.97 | 2.682 |
| TR | | BILL | | 11/29/22 | 2.623 | 50,000 | 119 | 433,440.97 | 2.682 |
| TR | | BILL | | 11/29/22 | 2.623 | 50,000 | 119 | 433,440.97 | 2.682 |
| YCD | | SWEDBANK | 3.450 | 11/29/22 | 3.450 | 50,000 | 32 | 153,333.33 | 3.498 |
| YCD | | SWEDBANK | 3.450 | 11/29/22 | 3.450 | 50,000 | 32 | 153,333.33 | 3.498 |
| YCD | | NORINCHUK | 3.600 | 11/29/22 | 3.600 | 50,000 | 36 | 180,000.00 | 3.650 |
| YCD | | NORINCHUK | 3.600 | 11/29/22 | 3.600 | 50,000 | 39 | 195,000.00 | 3.650 |
| YCD | | NORINCHUK | 3.600 | 11/29/22 | 3.600 | 50,000 | 39 | 195,000.00 | 3.650 |
| YCD | | NORINCHUK | 3.600 | 11/29/22 | 3.600 | 50,000 | 39 | 195,000.00 | 3.650 |
| YCD | | CB AUS | 1.720 | 11/29/22 | 1.720 | 50,000 | 250 | 597,222.22 | 1.744 |
| YCD | | CB AUS | 1.720 | 11/29/22 | 1.720 | 50,000 | 250 | 597,222.22 | 1.744 |

11/29/22 PURCHASES

| | | | | | | | | | |
|--------|------|-------|----------|-------|--------|--|--|--|--|
| DEB CL | FNMA | 5.025 | 05/30/24 | 5.025 | 50,000 | | | | |
| DEB CL | FNMA | 5.025 | 05/30/24 | 5.025 | 50,000 | | | | |
| DEB CL | FNMA | 5.025 | 05/30/24 | 5.025 | 50,000 | | | | |
| TR | BILL | | 03/28/23 | 4.380 | 50,000 | | | | |
| TR | BILL | | 03/28/23 | 4.380 | 50,000 | | | | |

11/30/22 REDEMPTIONS

| | | | | | | | | |
|----|------|-------|----------|-------|--------|-----|------------|-------|
| TR | NOTE | 0.125 | 11/30/22 | 1.216 | 50,000 | 253 | 418,269.23 | 1.216 |
| TR | NOTE | 0.125 | 11/30/22 | 1.216 | 50,000 | 253 | 418,269.23 | 1.216 |
| TR | NOTE | 0.125 | 11/30/22 | 1.216 | 50,000 | 253 | 418,269.23 | 1.216 |
| TR | NOTE | 0.125 | 11/30/22 | 1.008 | 50,000 | 288 | 394,981.97 | 0.406 |
| TR | NOTE | 0.125 | 11/30/22 | 1.008 | 50,000 | 288 | 394,981.97 | 0.406 |
| TR | NOTE | 0.125 | 11/30/22 | 1.008 | 50,000 | 288 | 394,981.97 | 0.406 |
| TR | NOTE | 0.125 | 11/30/22 | 1.008 | 50,000 | 288 | 394,981.97 | 0.406 |
| TR | NOTE | 0.125 | 11/30/22 | 1.008 | 50,000 | 288 | 394,981.97 | 0.406 |
| TR | NOTE | 0.125 | 11/30/22 | 1.008 | 50,000 | 288 | 394,981.97 | 0.406 |
| TR | NOTE | 0.125 | 11/30/22 | 1.008 | 50,000 | 288 | 394,981.97 | 0.406 |

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> |
|-------------|-------------|---------------------------------|----------------|--------------------------------|---|--|----------------------------|-------------------------------------|--------------------------------------|
| TR | NOTE | | 0.125 | 11/30/22 | 0.342 | 50,000 | 356 | 166,423.42 | 0.342 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.342 | 50,000 | 356 | 166,423.42 | 0.342 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.342 | 50,000 | 356 | 166,423.42 | 0.342 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.350 | 50,000 | 356 | 1,545.33 | 0.350 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.350 | 50,000 | 356 | 1,545.33 | 0.350 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.350 | 50,000 | 356 | 1,545.33 | 0.350 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.125 | 50,000 | 680 | 116,414.84 | 0.125 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.125 | 50,000 | 680 | 116,414.84 | 0.125 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.125 | 50,000 | 680 | 116,414.84 | 0.125 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.127 | 50,000 | 680 | 118,367.96 | 0.127 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.127 | 50,000 | 680 | 118,367.96 | 0.127 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.127 | 50,000 | 680 | 118,367.96 | 0.127 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.129 | 50,000 | 680 | 120,321.09 | 0.128 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.129 | 50,000 | 680 | 120,321.09 | 0.128 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.129 | 50,000 | 680 | 120,321.09 | 0.128 |

11/30/22 REDEMPTIONS (Continued)

| | | | | | | | | | |
|----|------|--|-------|----------|-------|--------|-----|------------|-------|
| TR | NOTE | | 0.125 | 11/30/22 | 0.131 | 50,000 | 684 | 122,961.02 | 0.131 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.131 | 50,000 | 684 | 122,961.02 | 0.131 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.131 | 50,000 | 684 | 122,961.02 | 0.131 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.131 | 50,000 | 684 | 122,961.02 | 0.131 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.133 | 50,000 | 684 | 124,914.15 | 0.133 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.133 | 50,000 | 684 | 124,914.15 | 0.133 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.133 | 50,000 | 684 | 124,914.15 | 0.133 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.133 | 50,000 | 684 | 124,914.15 | 0.133 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.133 | 50,000 | 684 | 124,914.15 | 0.133 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.133 | 50,000 | 684 | 124,914.15 | 0.133 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.133 | 50,000 | 684 | 124,914.15 | 0.133 |
| TR | NOTE | | 0.125 | 11/30/22 | 0.133 | 50,000 | 684 | 124,914.15 | 0.133 |

11/30/22 PURCHASES

| | | | | | | | | | |
|-----|----------|--|-------|----------|-------|--------|--|--|--|
| CD | BOWEST | | 3.800 | 12/09/22 | 3.800 | 50,000 | | | |
| CD | BOWEST | | 3.800 | 12/09/22 | 3.800 | 50,000 | | | |
| CP | MUFG BK | | | 12/08/22 | 3.760 | 50,000 | | | |
| CP | MUFG BK | | | 12/08/22 | 3.760 | 50,000 | | | |
| CP | CR AG NY | | | 12/08/22 | 3.790 | 50,000 | | | |
| CP | CR AG NY | | | 12/08/22 | 3.790 | 50,000 | | | |
| DEB | FHLB | | 4.700 | 05/30/23 | 4.700 | 50,000 | | | |
| DEB | FHLB | | 4.700 | 05/30/23 | 4.700 | 50,000 | | | |
| DN | IBRD | | | 05/26/23 | 4.550 | 50,000 | | | |
| DN | IBRD | | | 05/26/23 | 4.550 | 50,000 | | | |

FOOTNOTES

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

TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT (\$) | MATURITY DATE |
|---------------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| ALHAMBRA | | | | |
| New Omni Bank, N.A. | 06/08/22 | 1.670 | 8,000,000.00 | 12/07/22 |
| New Omni Bank, N.A. | 10/13/22 | 3.330 | 9,000,000.00 | 01/12/23 |
| New Omni Bank, N.A. | 11/30/22 | 4.190 | 8,000,000.00 | 03/01/23 |
| New Omni Bank, N.A. | 11/17/22 | 4.360 | 15,000,000.00 | 05/18/23 |
| 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 | 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 |
| Pacific Western Bank | 10/19/22 | 4.240 | 90,000,000.00 | 04/19/23 |
| DIAMOND BAR | | | | |
| Prospectors Federal Credit Union | 09/01/22 | 3.290 | 2,000,000.00 | 03/02/23 |
| DOWNEY | | | | |
| Financial Partners Credit Union | 10/06/22 | 3.390 | 10,000,000.00 | 01/05/23 |
| Financial Partners Credit Union | 10/27/22 | 4.050 | 20,000,000.00 | 01/26/23 |
| EL MONTE | | | | |
| Cathay Bank | 11/10/22 | 4.140 | 125,000,000.00 | 02/09/23 |
| Cathay Bank | 11/17/22 | 4.180 | 50,000,000.00 | 02/16/23 |
| 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 | 10/06/22 | 3.340 | 2,000,000.00 | 01/05/23 |
| FOLSOM | | | | |
| Safe Credit Union | 11/30/22 | 4.570 | 50,000,000.00 | 05/31/23 |
| GARDEN GROVE | | | | |
| 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 |
| US Metro Bank | 11/18/22 | 4.350 | 5,000,000.00 | 05/19/23 |
| GARDENA | | | | |
| Northrop Grumman Federal Credit Union | 11/03/22 | 4.140 | 25,000,000.00 | 02/02/23 |
| HUNTINGTON BEACH | | | | |
| Nuvision Federal Credit Union | 10/06/22 | 3.920 | 25,000,000.00 | 04/06/23 |

TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT (\$) | MATURITY DATE |
|--|---------------------|------------------|------------------------|----------------------|
| IRVINE | | | | |
| CommerceWest Bank | 10/21/22 | 3.930 | 5,000,000.00 | 01/20/23 |
| CommerceWest Bank | 11/10/22 | 4.140 | 15,000,000.00 | 02/09/23 |
| Commercial Bank of California | 10/06/22 | 3.370 | 1,000,000.00 | 01/05/23 |
| 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 |
| First Foundation Bank | 10/21/22 | 3.940 | 50,000,000.00 | 01/20/23 |
| First Foundation Bank | 11/18/22 | 4.100 | 37,000,000.00 | 02/17/23 |
| First Foundation Bank | 10/26/22 | 4.180 | 50,000,000.00 | 04/26/23 |
| Pacific Premier Bank | 06/09/22 | 1.740 | 50,000,000.00 | 12/08/22 |
| Pacific Premier Bank | 10/06/22 | 3.360 | 50,000,000.00 | 01/05/23 |
| 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 | 10/05/22 | 3.850 | 3,000,000.00 | 04/05/23 |
| LOS ANGELES | | | | |
| Bank of Hope | 06/03/22 | 1.630 | 75,000,000.00 | 12/02/22 |
| Bank of Hope | 10/06/22 | 3.900 | 135,000,000.00 | 04/06/23 |
| Bank of Hope | 11/16/22 | 4.450 | 90,000,000.00 | 05/17/23 |
| 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 |
| Commonwealth Business Bank | 11/03/22 | 4.460 | 5,000,000.00 | 05/04/23 |
| CTBC Bank Corp. (USA) | 09/23/22 | 3.290 | 40,000,000.00 | 12/16/22 |
| 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 |
| Hanmi Bank | 11/10/22 | 4.480 | 30,000,000.00 | 05/11/23 |
| Manufacturers Bank | 06/02/22 | 1.590 | 20,000,000.00 | 12/01/22 |
| 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 |
| Open Bank | 10/06/22 | 3.360 | 14,000,000.00 | 01/05/23 |
| Open Bank | 10/26/22 | 3.950 | 16,000,000.00 | 01/25/23 |
| Open Bank | 11/02/22 | 4.020 | 10,000,000.00 | 02/01/23 |
| Pacific City Bank | 09/14/22 | 3.030 | 20,000,000.00 | 12/14/22 |
| Pacific City Bank | 10/06/22 | 3.340 | 30,000,000.00 | 01/05/23 |
| Pacific City Bank | 10/14/22 | 3.570 | 10,000,000.00 | 01/13/23 |
| Preferred Bank | 09/14/22 | 3.030 | 125,000,000.00 | 12/14/22 |
| Preferred Bank | 11/10/22 | 4.120 | 20,000,000.00 | 02/09/23 |
| 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 |
| State Bank of India (California) | 10/26/22 | 4.180 | 15,000,000.00 | 04/26/23 |

TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT | | PAR | MATURITY |
|------------------------------|----------------|------------------|--------------------|-----------------|
| | DATE | YIELD (%) | AMOUNT (\$) | DATE |
| OAKLAND | | | | |
| Beneficial State Bank | 06/10/22 | 1.790 | 1,000,000.00 | 12/09/22 |
| 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 |
| California Bank of Commerce | 10/05/22 | 3.240 | 13,500,000.00 | 01/04/23 |
| California Bank of Commerce | 11/02/22 | 4.020 | 5,000,000.00 | 02/01/23 |
| 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. | 10/06/22 | 3.360 | 5,000,000.00 | 01/05/23 |
| Malaga Bank F.S.B. | 10/14/22 | 3.590 | 46,000,000.00 | 01/13/23 |
| PASADENA | | | | |
| 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 |
| American Plus Bank, N.A. | 10/07/22 | 3.860 | 10,000,000.00 | 04/07/23 |
| American Plus Bank, N.A. | 11/10/22 | 4.480 | 4,000,000.00 | 05/11/23 |
| American Plus Bank, N.A. | 11/16/22 | 4.410 | 8,000,000.00 | 05/17/23 |
| 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 | 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 |
| Wescom Central Credit Union | 10/13/22 | 3.420 | 50,000,000.00 | 01/12/23 |
| Wescom Central Credit Union | 10/14/22 | 3.640 | 25,000,000.00 | 01/13/23 |
| REDDING | | | | |
| Cornerstone Community Bank | 08/12/22 | 2.980 | 8,500,000.00 | 02/10/23 |
| Cornerstone Community Bank | 10/19/22 | 4.230 | 9,000,000.00 | 04/19/23 |
| REDWOOD CITY | | | | |
| 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 |
| Provident Credit Union | 10/06/22 | 3.380 | 20,000,000.00 | 01/05/23 |
| Provident Credit Union | 10/13/22 | 3.390 | 20,000,000.00 | 01/12/23 |
| Provident Credit Union | 10/13/22 | 3.390 | 20,000,000.00 | 01/12/23 |
| Provident Credit Union | 11/10/22 | 4.160 | 20,000,000.00 | 02/09/23 |
| Provident Credit Union | 11/17/22 | 4.200 | 20,000,000.00 | 02/16/23 |

TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT | | PAR | MATURITY |
|----------------------------------|----------------|------------------|--------------------|-----------------|
| | DATE | YIELD (%) | AMOUNT (\$) | DATE |
| ROSEMEAD | | | | |
| Pacific Alliance Bank | 07/06/22 | 2.410 | 4,000,000.00 | 01/04/23 |
| ROSEVILLE | | | | |
| 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 |
| Five Star Bank | 11/30/22 | 4.560 | 50,000,000.00 | 05/31/23 |
| 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 |
| Golden 1 Credit Union | 11/03/22 | 4.120 | 150,000,000.00 | 02/02/23 |
| SAN DIEGO | | | | |
| 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 |
| Axos Bank | 10/12/22 | 3.970 | 50,000,000.00 | 04/12/23 |
| Axos Bank | 10/19/22 | 4.210 | 25,000,000.00 | 04/19/23 |
| Bank of Southern California N.A. | 11/18/22 | 4.120 | 5,000,000.00 | 02/17/23 |
| California Coast Credit Union | 08/17/22 | 3.030 | 1,000,000.00 | 02/15/23 |
| California Coast Credit Union | 11/18/22 | 4.360 | 50,000,000.00 | 05/19/23 |
| Mission Federal Credit Union | 10/05/22 | 3.220 | 50,000,000.00 | 01/04/23 |
| San Diego County Credit Union | 10/13/22 | 3.270 | 50,000,000.00 | 12/15/22 |
| San Diego County Credit Union | 11/30/22 | 4.540 | 50,000,000.00 | 05/31/23 |
| 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 | 10/05/22 | 3.240 | 15,000,000.00 | 01/04/23 |
| Mission National Bank | 10/20/22 | 3.870 | 5,000,000.00 | 01/19/23 |
| SAN JOSE | | | | |
| Meriwest Credit Union | 10/13/22 | 3.400 | 10,000,000.00 | 01/12/23 |
| Meriwest Credit Union | 07/27/22 | 2.940 | 25,000,000.00 | 01/25/23 |
| Meriwest Credit Union | 11/09/22 | 4.520 | 10,000,000.00 | 05/10/23 |
| Technology Credit Union | 09/01/22 | 3.230 | 100,000,000.00 | 03/02/23 |
| Technology Credit Union | 10/07/22 | 3.880 | 100,000,000.00 | 04/07/23 |
| Technology Credit Union | 11/03/22 | 4.460 | 50,000,000.00 | 05/04/23 |
| Technology Credit Union | 11/17/22 | 4.380 | 50,000,000.00 | 05/18/23 |

TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT (\$) | MATURITY DATE |
|--|---------------------|------------------|-------------------------|----------------------|
| SANTA ANA | | | | |
| 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. | 10/19/22 | 3.700 | 100,000,000.00 | 01/18/23 |
| Banc of California, N.A. | 09/02/22 | 3.240 | 25,000,000.00 | 03/03/23 |
| Banc of California, N.A. | 11/17/22 | 4.380 | 50,000,000.00 | 05/18/23 |
| SANTA ROSA | | | | |
| Poppy Bank | 06/08/22 | 1.700 | 72,000,000.00 | 12/07/22 |
| Poppy Bank | 10/12/22 | 3.350 | 50,000,000.00 | 01/11/23 |
| Poppy Bank | 10/20/22 | 3.880 | 70,000,000.00 | 01/19/23 |
| Poppy Bank | 11/17/22 | 4.190 | 30,000,000.00 | 02/16/23 |
| Poppy Bank | 11/30/22 | 4.230 | 50,000,000.00 | 03/01/23 |
| Poppy Bank | 09/09/22 | 3.380 | 23,000,000.00 | 03/10/23 |
| SUN VALLEY | | | | |
| Mission Valley Bank | 11/2/2022 | 4.020 | 10,000,000.00 | 2/1/2023 |
| 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 | 10/07/22 | 3.360 | 10,000,000.00 | 01/06/23 |
| Santa Cruz County Bank | 11/10/22 | 4.140 | 10,000,000.00 | 02/09/23 |
| TOTAL TIME DEPOSITS NOVEMBER 2022 | | | 5,264,000,000.00 | |

**BANK DEMAND DEPOSITS
 NOVEMBER 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 | \$ 205,087 | \$ 725,000 | \$ 11,345,353 |
| 2 | 142,522 | 705,000 | 11,100,337 |
| 3 | 164,087 | 765,000 | 8,914,412 |
| 4 | 217,783 | 460,000 | 7,695,890 |
| 5 | 217,783 | 460,000 | 7,695,890 |
| 6 | 217,783 | 460,000 | 7,695,890 |
| 7 | 199,963 | 790,000 | 7,695,890 |
| 8 | 156,647 | 630,000 | 7,065,134 |
| 9 | 202,793 | 915,000 | 9,752,907 |
| 10 | 324,424 | 985,000 | 7,881,857 |
| 11 | 324,424 | 985,000 | 7,881,857 |
| 12 | 324,424 | 985,000 | 7,881,857 |
| 13 | 324,424 | 985,000 | 7,881,857 |
| 14 | 288,185 | 775,000 | 7,881,857 |
| 15 | 235,076 | 1,050,000 | 8,626,619 |
| 16 | 174,991 | 855,000 | 9,020,392 |
| 17 | 164,442 | 840,000 | 7,653,071 |
| 18 | 134,453 | 840,000 | 7,305,408 |
| 19 | 134,453 | 840,000 | 7,305,408 |
| 20 | 134,453 | 840,000 | 7,305,408 |
| 21 | 202,128 | 790,000 | 7,456,740 |
| 22 | 113,501 | 100,000 | 7,224,003 |
| 23 | 240,980 | | 7,193,390 |
| 24 | 240,980 | | 7,193,390 |
| 25 | 1,039,261 | 1,425,000 | 7,193,390 |
| 26 | 1,039,261 | 1,425,000 | 7,193,390 |
| 27 | 1,039,261 | 1,425,000 | 7,193,390 |
| 28 | 217,437 | 1,050,000 | 7,616,065 |
| 29 | 206,616 | 935,000 | 7,992,741 |
| 30 | 301,803 | 960,000 | 7,578,917 |
| AVERAGE DOLLAR DAYS | \$297,648 <u>a/</u> | \$774,194 <u>b/</u> | |

a/ The prescribed bank balance for November was \$294,551. This consisted of \$204,762 in compensating balances for services, balances for uncollected funds of \$90,227 and a deduction of \$438 for November delayed deposit credit.

b/ Represents the average bank balance in the Interest Bearing Demand Accounts.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
 OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

1881

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on November 16, 2022, has determined and designated the amount of money available for deposit and investment as of November 3, 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 \$ 205,000,000

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) | 11/14/2022 | 11/18/2022 | \$ 14,700,000 | \$ (13,148,400,000) | \$ 5,109,000,000 | \$ (8,039,400,000) |
| (2) | 11/21/2022 | 11/25/2022 | \$ 593,200,000 | \$ (12,555,200,000) | \$ 5,109,000,000 | \$ (7,446,200,000) |
| (3) | 11/28/2022 | 12/2/2022 | \$ (5,643,200,000) | \$ (18,198,400,000) | \$ 5,109,000,000 | \$ (13,089,400,000) |
| (4) | 12/5/2022 | 12/9/2022 | \$ 965,500,000 | \$ (17,232,900,000) | \$ 5,109,000,000 | \$ (12,123,900,000) |
| (5) | 12/12/2022 | 12/16/2022 | \$ 733,800,000 | \$ (16,499,100,000) | \$ 5,109,000,000 | \$ (11,390,100,000) |

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 205,000,000.

Dated: November 16, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

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

| Settle Date | Counter Party | Original Transaction ID | Description | Rate | Maturity Date | Price | Par | Principal | Purchased Interest |
|------------------------------|--------------------------|-------------------------|------------------------------------|-------|---------------|---------|-------------------------|-------------------------|--------------------|
| 01/12/23 | TRUIST SECURITIES, INC. | 962651383 | FREDDIE MAC 5.210 01/12/26 '23 MTN | 5.210 | 01/12/26 | 100.000 | \$25,000,000.00 | \$25,000,000.00 | \$0.00 |
| 01/27/23 | LOOP CAPITAL MARKETS LLC | 963310452 | FREDDIE MAC 5.250 01/27/26 '23 MTN | 5.250 | 01/27/26 | 100.000 | \$25,000,000.00 | \$25,000,000.00 | \$0.00 |
| 01/27/23 | MORGAN KEEGAN & COMPANY | 965758755 | FREDDIE MAC 5.340 01/27/26 '23 MTN | 5.340 | 01/27/26 | 100.000 | \$25,000,000.00 | \$25,000,000.00 | \$0.00 |
| 01/27/23 | TRUIST SECURITIES, INC. | 965758754 | FREDDIE MAC 5.310 01/27/26 '23 MTN | 5.310 | 01/27/26 | 100.000 | \$25,000,000.00 | \$25,000,000.00 | \$0.00 |
| 01/27/23 | PIPER SANDLER COMPANIES | 965758753 | FREDDIE MAC 5.340 01/27/26 '23 MTN | 5.340 | 01/27/26 | 100.000 | \$25,000,000.00 | \$25,000,000.00 | \$0.00 |
| PSI Non-Trading Total | | | | | | | \$125,000,000.00 | \$125,000,000.00 | \$0.00 |
| Grand Total | | | | | | | \$125,000,000.00 | \$125,000,000.00 | \$0.00 |