



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR


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ttc.lacounty.gov and propertytax.lacounty.gov

KEITH KNOX
TREASURER AND TAX COLLECTOR

February 28, 2023

Board of Supervisors
HILDA L. SOLIS
First District
HOLLY J. MITCHELL
Second District
LINDSEY P. HORVATH
Third District
JANICE HAHN
Fourth District
KATHRYN BARGER
Fifth District

TO: Supervisor Janice Hahn, Chair
Supervisor Hilda L. Solis
Supervisor Holly J. Mitchell
Supervisor Lindsey P. Horvath
Supervisor Kathryn Barger

FROM: Keith Knox 
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JANUARY 2023**

The Report of Investments for the month of January 2023 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of January 2023 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

KK:EBG:DJJ:JK:bp

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2023

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 JANUARY 2023

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2023

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2023**

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 01/31/23		
At Cost	\$ 50,884,226,746	\$ 305,947,685
At Market	\$ 48,343,409,083	\$ 283,821,941
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	3.05%	0.00%
United States Government and Agency Obligations	69.84%	85.79%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.03%	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%	13.40%
1-60 days	34.31%	0.00%
61 days-1 year	27.08%	15.08%
Over 1 year	38.61%	84.92%
Weighted Average Days to Maturity	813	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2023**

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 January 31, 2023:

<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	27.03%
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	3.05%
U.S. Agency Securities	AA+	Aaa	AAA	49.03%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.58%
U.S. Treasury Bills	AA+	Aaa	AAA	15.23%
				100.00%

<u>SPI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.40%
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	71.46%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	13.04%
U.S. Treasury Bills	AA+	Aaa	AAA	1.29%
				100.00%

**POOLED SURPLUS EARNINGS REPORT
JANUARY 31, 2023**

SCHEDULE B

**TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO**

Investment Balance 01/31/23	\$ 50,884,226,746
Market Value at 01/31/23	\$ 48,343,409,083
Average Daily Balance	\$ 51,404,211,853
Gains and Losses:	
For the Month	\$ 0
For the Past 12 Months	\$ 0
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 144,965,568
Earnings for the Past 12 Months	\$ 797,169,779
Earnings Rate for the Month	3.31%

**SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JANUARY 31, 2023**

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 98,796,101.71
Bank of the West - Concentration	\$ 109,531,872.81 (A)
Citibank - Concentration	\$ 1,143.50
JP Morgan Chase - Concentration	\$ 105,718,088.10 (B)
Union Bank- Concentration	\$ 1,210,801.92
Wells Fargo - Concentration	<u>\$ -</u>
Total Ledger Balance for all Banks	<u><u>\$ 315,258,008.04</u></u>

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

(B) \$101.74 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 JANUARY 2023
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 January 2023

Total Deposits	\$	5,196,172,440.33
Total Disbursements	\$	7,707,485,174.71
Discretionary Funds Liquidity Withdrawal Ratio:		
As of January 31, 2023		1.98

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>
February	\$ 8,666,204,000.00	\$ 4,836,800,000.00	\$ 6,341,900,000.00	\$ 7,161,104,000.00
March	\$ 9,047,562,000.00	\$ 7,479,900,000.00	\$ 6,952,300,000.00	\$ 16,736,266,000.00
April	\$ 6,445,743,000.00	\$ 10,263,900,000.00	\$ 6,575,000,000.00	\$ 26,870,909,000.00
May	\$ 3,217,092,000.00	\$ 3,894,600,000.00	\$ 7,128,200,000.00	\$ 26,854,401,000.00
June	\$ 3,140,862,000.00	\$ 4,994,200,000.00	\$ 7,281,800,000.00	\$ 27,707,663,000.00
July	\$ 520,000,000.00	\$ 4,207,400,000.00	\$ 8,509,800,000.00	\$ 23,925,263,000.00

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 January 2023, the Treasurer placed \$104.24 million in the Bank of the West Money Market Plus Account and \$134.13 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$100 million remained in the Bank of the West Money Market Plus Account and \$101.74 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 JANUARY 2023
COMPLIANCE REPORT

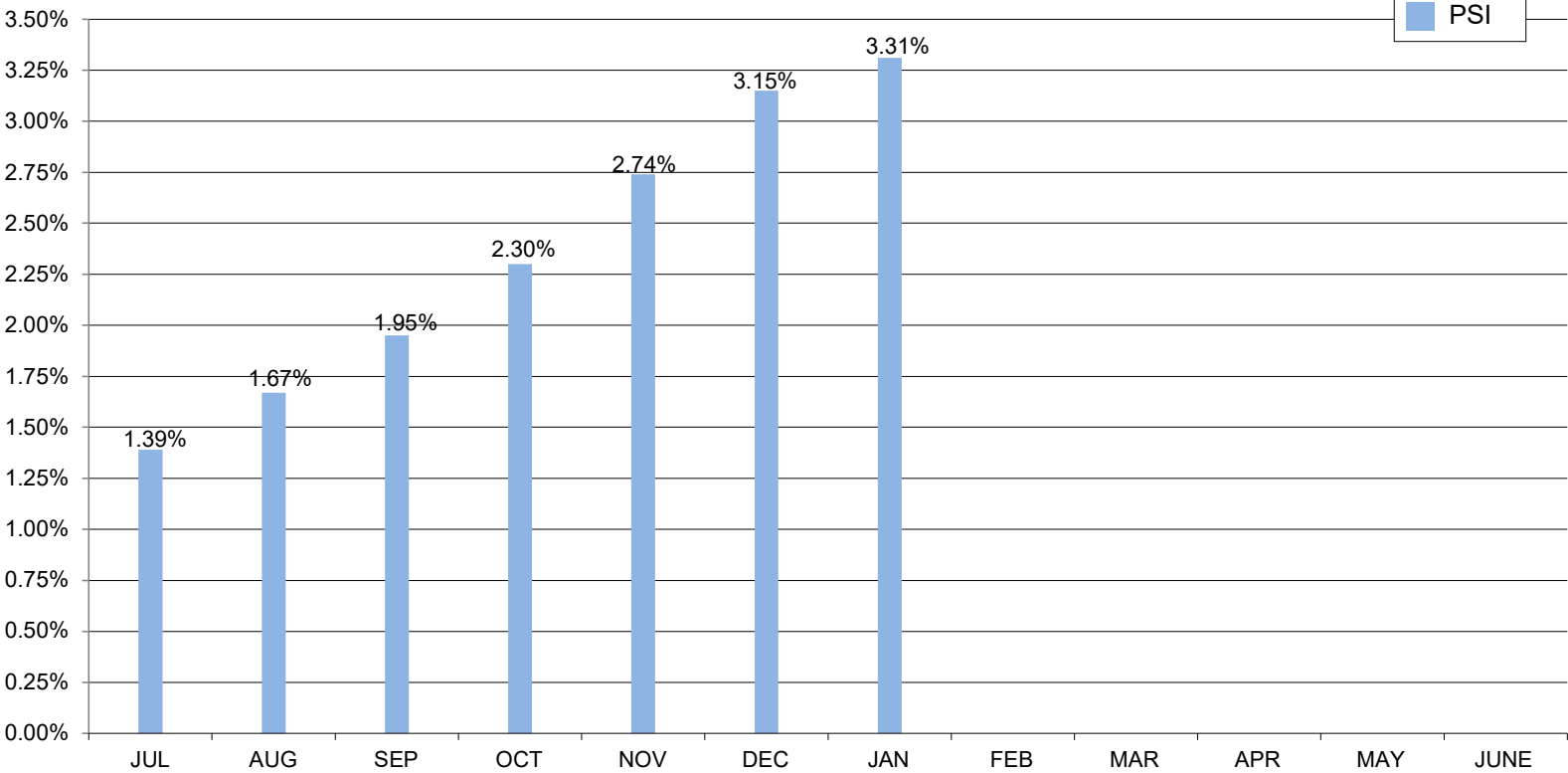
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2023

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH JANUARY 31, 2023
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
1/1/2023	\$	53,247,276,073.37	\$	305,713,991.93
1/2/2023		53,251,017,799.10		305,714,682.22
1/3/2023		52,452,646,025.54		305,715,372.50
1/4/2023		52,436,381,935.72		305,716,062.79
1/5/2023		51,795,738,594.43		305,716,753.09
1/6/2023		51,653,258,564.02		305,717,443.37
1/7/2023		51,656,861,157.07		305,718,133.66
1/8/2023		51,660,463,750.12		305,718,823.94
1/9/2023		51,561,853,022.32		305,719,514.23
1/10/2023		51,471,799,755.88		305,720,204.51
1/11/2023		51,440,312,876.32		305,720,894.79
1/12/2023		51,561,294,071.05		305,721,585.08
1/13/2023		51,208,098,655.04		305,722,275.37
1/14/2023		51,211,687,990.35		305,722,965.66
1/15/2023		51,215,277,325.66		305,723,655.94
1/16/2023		51,218,866,660.97		305,724,346.22
1/17/2023		51,096,644,809.20		305,938,020.84
1/18/2023		51,250,207,989.22		305,938,711.13
1/19/2023		51,481,697,248.75		305,939,401.41
1/20/2023		50,335,618,216.45		305,940,091.70
1/21/2023		50,339,119,864.70		305,940,781.98
1/22/2023		50,342,621,512.95		305,941,472.26
1/23/2023		50,301,857,703.92		305,942,162.56
1/24/2023		50,264,356,721.85		305,942,852.85
1/25/2023		50,216,186,241.50		305,943,543.13
1/26/2023		50,406,951,976.66		305,944,233.41
1/27/2023		52,037,414,711.27		305,944,923.69
1/28/2023		52,041,131,592.48		305,945,613.98
1/29/2023		52,044,848,473.69		305,946,304.27
1/30/2023		51,444,849,388.85		305,946,994.55
1/31/2023		50,884,226,745.53		305,947,684.84
	\$	51,404,211,853.35	\$	305,827,403.16

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



**LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED JANUARY 31, 2023 (ACCRUAL BASIS)
ATTACHMENT V**

	<u>POOLED SURPLUS INVESTMENT TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$ 33,189,135	\$ 835,147
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>111,776,433</u>	<u>21,399</u>
Total Revenues	<u>\$ 144,965,568</u>	<u>\$ 856,546</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>11,528</u>
	<u>\$ -</u>	<u>\$ 11,528</u>
NET INCOME	<u>\$ 144,965,568</u>	<u>\$ 845,018</u>

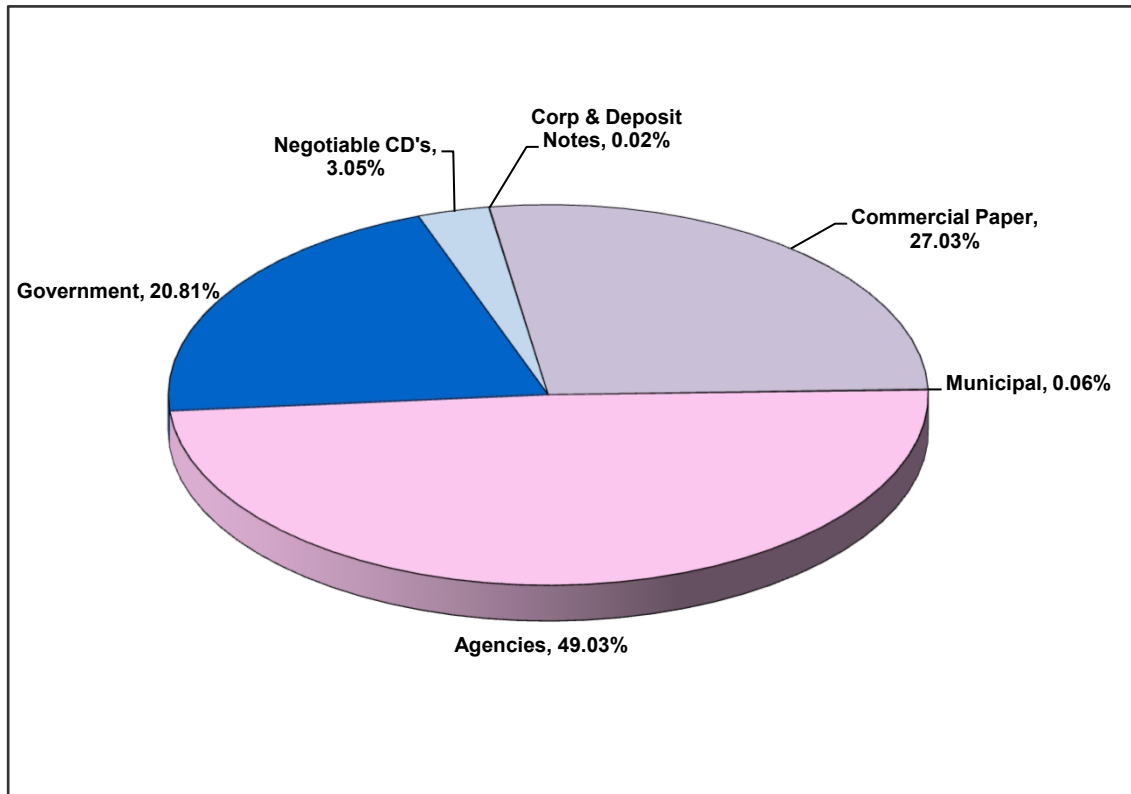
*Estimated and later adjusted.

LOS ANGELES COUNTY TREASURER
 PSI COMPOSITION
 AS OF JANUARY 31, 2023
 ATTACHMENT VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	48.78%	
Los Angeles County and Related Entities	43.99%	
Consolidated Sanitation Districts		2.04%
Metropolitan Transportation Authority		1.46%
Miscellaneous Agencies Pooled Investments		1.27%
South Coast Air Quality Management District		2.29%
Miscellaneous		0.01%
Subtotal	<u>92.77%</u>	<u>7.07%</u>
County Bond Proceeds and Repayment Funds		0.16%
Grand Total	<u>92.77%</u>	<u>7.23%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JANUARY 2023
ATTACHMENT VII**



	<u>In Thousands</u>
Negotiable CD's	1,550,000
Corp & Deposit Notes	10,994
Bankers Acceptance	-
Commercial Paper	13,755,715
Municipal	28,637
Agencies	24,948,299
Other	-
Government	<u>10,590,582</u>
Total	<u><u>\$ 50,884,227</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: JANUARY 1, 2023 TO JANUARY 31, 2023
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	962651383	FREDDIE MAC 5.210 01/12/26 '23 MTN	01/12/2023	01/12/2026	5.21000	25,000,000.00	25,000,000.00	0.00	TRUIST SECURITIES, INC.
NTRD	963310452	FREDDIE MAC 5.250 01/27/26 '23 MTN	01/27/2023	01/27/2026	5.25000	25,000,000.00	25,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	965758753	FREDDIE MAC 5.340 01/27/26 '23 MTN	01/27/2023	01/27/2026	5.34000	25,000,000.00	25,000,000.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	965758754	FREDDIE MAC 5.310 01/27/26 '23 MTN	01/27/2023	01/27/2026	5.31000	25,000,000.00	25,000,000.00	0.00	TRUIST SECURITIES, INC.
NTRD	965758755	FREDDIE MAC 5.340 01/27/26 '23 MTN	01/27/2023	01/27/2026	5.34000	25,000,000.00	25,000,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	967905937	FANNIE MAE D NOTE 01/13/23 MATD	01/03/2023	01/13/2023	3.90000	50,000,000.00	49,945,833.33	0.00	MIZUHO SEC. LLC
NTRD	967905942	FANNIE MAE D NOTE 01/13/23 MATD	01/03/2023	01/13/2023	3.90000	50,000,000.00	49,945,833.33	0.00	MIZUHO SEC. LLC
NTRD	969002861	FANNIE MAE D NOTE 03/30/23	01/04/2023	03/30/2023	4.25000	50,000,000.00	49,498,263.89	0.00	BANCROFT CAPITAL, LLC
NTRD	969002862	FANNIE MAE D NOTE 03/30/23	01/04/2023	03/30/2023	4.25000	50,000,000.00	49,498,263.89	0.00	BANCROFT CAPITAL, LLC
NTRD	969524874	FREDDIE MAC 5.350 01/26/26 '23 MTN	01/27/2023	01/26/2026	5.35000	25,000,000.00	25,000,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	969524875	FREDDIE MAC 5.350 01/27/26 '23 MTN	01/27/2023	01/27/2026	5.35000	25,000,000.00	25,000,000.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	970877614	FEDERAL FARM D NOTE 01/30/23 MATD	01/09/2023	01/30/2023	4.17000	50,000,000.00	49,878,375.00	0.00	BANCROFT CAPITAL, LLC
NTRD	972862739	FANNIE MAE D NOTE 04/28/23	01/13/2023	04/28/2023	4.45000	50,000,000.00	49,351,041.67	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	972862740	FANNIE MAE D NOTE 04/21/23	01/13/2023	04/21/2023	4.45000	50,000,000.00	49,394,305.56	0.00	BANCROFT CAPITAL, LLC
NTRD	975405931	FANNIE MAE D NOTE 03/30/23	01/18/2023	03/30/2023	4.40000	50,000,000.00	49,566,111.11	0.00	BANCROFT CAPITAL, LLC
NTRD	975405932	FANNIE MAE D NOTE 04/28/23	01/18/2023	04/28/2023	4.45000	50,000,000.00	49,381,944.44	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	975405936	FEDERAL FARM D NOTE 03/30/23	01/19/2023	03/30/2023	4.52000	50,000,000.00	49,560,555.56	0.00	MIZUHO SEC. LLC
NTRD	975405939	FANNIE MAE D NOTE 03/30/23	01/18/2023	03/30/2023	4.40000	50,000,000.00	49,566,111.11	0.00	BANCROFT CAPITAL, LLC
NTRD	975405940	FANNIE MAE D NOTE 04/28/23	01/18/2023	04/28/2023	4.45000	50,000,000.00	49,381,944.44	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	975982584	FANNIE MAE D NOTE 04/21/23	01/19/2023	04/21/2023	4.45000	50,000,000.00	49,431,388.89	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	976522866	FANNIE MAE D NOTE 02/17/23	01/20/2023	02/17/2023	4.30000	50,000,000.00	49,832,777.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	976522867	FANNIE MAE D NOTE 02/17/23	01/20/2023	02/17/2023	4.30000	50,000,000.00	49,832,777.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	977350970	FEDERAL FARM D NOTE 05/22/23	01/23/2023	05/22/2023	4.63000	50,000,000.00	49,234,763.89	0.00	MIZUHO SEC. LLC
NTRD	977829475	FANNIE MAE D NOTE 04/19/23	01/24/2023	04/19/2023	4.45000	50,000,000.00	49,474,652.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	977829479	FANNIE MAE D NOTE 04/19/23	01/24/2023	04/19/2023	4.45000	50,000,000.00	49,474,652.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	978334847	FANNIE MAE D NOTE 02/10/23	01/25/2023	02/10/2023	4.20000	50,000,000.00	49,906,666.67	0.00	BANCROFT CAPITAL, LLC
NTRD	978334848	FANNIE MAE D NOTE 02/10/23	01/25/2023	02/10/2023	4.20000	50,000,000.00	49,906,666.67	0.00	BANCROFT CAPITAL, LLC
NTRD	979668088	FANNIE MAE D NOTE 05/08/23	01/26/2023	05/08/2023	4.50000	50,000,000.00	49,362,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	979668090	FHLBANKS D NOTE 03/24/23	01/27/2023	03/24/2023	4.52400	50,000,000.00	49,648,133.33	0.00	BANCROFT CAPITAL, LLC
NTRD	979668092	FEDERAL FARM D NOTE 04/24/23	01/27/2023	04/24/2023	4.55000	50,000,000.00	49,450,208.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	979668093	FEDERAL FARM D NOTE 04/24/23	01/27/2023	04/24/2023	4.55000	50,000,000.00	49,450,208.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	979668095	FHLBANKS D NOTE 04/28/23	01/27/2023	04/28/2023	4.64400	50,000,000.00	49,413,050.00	0.00	MIZUHO SEC. LLC
NTRD	979668096	FANNIE MAE D NOTE 02/10/23	01/26/2023	02/10/2023	4.15000	50,000,000.00	49,913,541.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	979668097	FHLBANKS D NOTE 04/28/23	01/27/2023	04/28/2023	4.64400	50,000,000.00	49,413,050.00	0.00	MIZUHO SEC. LLC
NTRD	979668098	FHLBANKS D NOTE 04/28/23	01/27/2023	04/28/2023	4.64400	50,000,000.00	49,413,050.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	979668102	FHLBANKS D NOTE 03/24/23	01/27/2023	03/24/2023	4.52400	50,000,000.00	49,648,133.33	0.00	BANCROFT CAPITAL, LLC
NTRD	979668103	FANNIE MAE D NOTE 02/10/23	01/26/2023	02/10/2023	4.15000	50,000,000.00	49,913,541.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	979668104	FHLBANKS D NOTE 04/28/23	01/27/2023	04/28/2023	4.64400	50,000,000.00	49,413,050.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	980035743	FANNIE MAE D NOTE 02/10/23	01/27/2023	02/10/2023	4.15000	50,000,000.00	49,919,305.56	0.00	GREAT PACIFIC SECURITIES
NTRD	980035749	FANNIE MAE D NOTE 01/30/23 MATD	01/27/2023	01/30/2023	4.08000	50,000,000.00	49,983,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	980035750	FANNIE MAE D NOTE 01/30/23 MATD	01/27/2023	01/30/2023	4.08000	50,000,000.00	49,983,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	980035752	FANNIE MAE D NOTE 02/10/23	01/27/2023	02/10/2023	4.15000	50,000,000.00	49,919,305.56	0.00	GREAT PACIFIC SECURITIES
NTRD	980035755	FANNIE MAE D NOTE 01/30/23 MATD	01/27/2023	01/30/2023	4.08000	50,000,000.00	49,983,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	980035762	FANNIE MAE D NOTE 01/30/23 MATD	01/27/2023	01/30/2023	4.08000	50,000,000.00	49,983,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	980528738	FANNIE MAE D NOTE 05/01/23	01/30/2023	05/01/2023	4.45000	50,000,000.00	49,437,569.44	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	980528745	FANNIE MAE D NOTE 05/01/23	01/30/2023	05/01/2023	4.45000	50,000,000.00	49,437,569.44	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	981031616	FHLBANKS D NOTE 05/19/23	01/31/2023	05/19/2023	4.66000	50,000,000.00	49,301,000.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	981031618	FEDERAL FARM D NOTE 07/17/23	01/31/2023	07/17/2023	4.68000	30,000,000.00	29,348,700.00	0.00	MIZUHO SEC. LLC
NTRD	981031620	FHLBANKS D NOTE 05/05/23	01/31/2023	05/05/2023	4.63000	50,000,000.00	49,395,527.78	0.00	MISCHLER FINANCIAL GROUP INC.
AGENCIES TOTAL						2,255,000,000.00	2,238,792,375.01	0.00	
NTRD	967905936	DNB NEW YORK 4.510 03/31/23	01/03/2023	03/31/2023	4.51000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	971835355	DNB NEW YORK 4.570 04/10/23	01/11/2023	04/10/2023	4.57000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	974008267	DNB NEW YORK 4.570 04/17/23	01/17/2023	04/17/2023	4.57000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	975982583	CREDIT AGRY NY 4.700 04/19/23	01/19/2023	04/19/2023	4.70000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC

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NTRD	977829484	SVNSKA HNDLSB NY 4.580 04/21/23	01/24/2023	04/21/2023	4.58000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	978356239	DNB NEW YORK 4.600 04/25/23	01/25/2023	04/25/2023	4.60000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	981031613	NORDEA BK NY 4.790 05/30/23	01/31/2023	05/30/2023	4.79000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
CDS TOTAL						350,000,000.00	350,000,000.00	0.00	
NTRD	967905935	JUPITER SECU 02/15/23	01/05/2023	02/15/2023	4.33000	50,000,000.00	49,753,430.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	967905938	FAYETE AST SECUR 04/03/23	01/03/2023	04/03/2023	4.57000	29,861,000.00	29,519,838.08	0.00	GREAT PACIFIC SECURITIES
NTRD	967905939	ATLANTIC AST SEC 04/03/23	01/03/2023	04/03/2023	4.57000	50,000,000.00	49,428,750.00	0.00	BLAYLOCK VAN-LLC
NTRD	967905940	THUNDER BAY FDG 04/05/23	01/05/2023	04/05/2023	4.48000	50,000,000.00	49,440,000.00	0.00	CREDIT SUISSE SECURITIES (USA) LLC
NTRD	967905941	CREDIT AGRI NY 01/13/23 MATD	01/03/2023	01/13/2023	4.28000	50,000,000.00	49,940,555.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	967905943	CREDIT AGRI NY 01/13/23 MATD	01/03/2023	01/13/2023	4.28000	50,000,000.00	49,940,555.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	968974572	FAYETE AST SECUR 04/19/23	01/04/2023	04/19/2023	4.64000	35,922,000.00	35,435,855.60	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	968974573	ATLANTIC AST SEC 04/05/23	01/04/2023	04/05/2023	4.58000	25,000,000.00	24,710,569.44	0.00	BLAYLOCK VAN-LLC
NTRD	969002859	AUTOBAHN FUND 02/03/23	01/04/2023	02/03/2023	4.32000	50,000,000.00	49,820,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	969002860	NATIXIS NY 05/03/23	01/04/2023	05/03/2023	4.80000	50,000,000.00	49,206,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	969002863	JUPITER SECU 02/10/23	01/05/2023	02/10/2023	4.33000	50,000,000.00	49,783,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	969002864	JUPITER SECU 02/10/23	01/05/2023	02/10/2023	4.33000	50,000,000.00	49,783,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	969481286	NATIXIS NY 05/03/23	01/05/2023	05/03/2023	4.83000	50,000,000.00	49,208,416.67	0.00	GREAT PACIFIC SECURITIES
NTRD	969481287	TOYOTA MOTOR CRD 04/05/23	01/05/2023	04/05/2023	4.63000	50,000,000.00	49,421,250.00	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	969481288	TOYOTA MOTOR CRD 04/05/23	01/05/2023	04/05/2023	4.63000	50,000,000.00	49,421,250.00	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	970046780	SHEFFIELD RECEIV 04/05/23	01/06/2023	04/05/2023	4.64000	50,000,000.00	49,426,444.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	970046784	NATIXIS NY 05/05/23	01/06/2023	05/05/2023	4.87000	50,000,000.00	49,195,097.22	0.00	BLAYLOCK VAN-LLC
NTRD	970046786	PROCTER GAMBLE 04/25/23	01/06/2023	04/25/2023	4.58000	50,000,000.00	49,306,638.89	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	970046789	CREDIT AGRI NY 01/13/23 MATD	01/06/2023	01/13/2023	4.27000	49,145,000.00	49,104,196.00	0.00	GREAT PACIFIC SECURITIES
NTRD	970877610	CREDIT AGRI NY 01/10/23 MATD	01/09/2023	01/10/2023	4.27000	30,000,000.00	29,996,441.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	970877611	TOYOTA MOTOR CRD 04/11/23	01/09/2023	04/11/2023	4.62000	50,000,000.00	49,409,666.67	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	970877612	OLD LINE FDG 04/14/23	01/09/2023	04/14/2023	4.60000	50,000,000.00	49,393,055.56	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	970877613	CHARIOT FUNDING 04/12/23	01/09/2023	04/12/2023	4.55000	50,000,000.00	49,412,291.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	970877615	CREDIT AGRI NY 01/10/23 MATD	01/09/2023	01/10/2023	4.27000	50,000,000.00	49,994,069.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	970877616	CRC FUNDING 05/03/23	01/09/2023	05/03/2023	4.86000	50,000,000.00	49,230,500.00	0.00	BLAYLOCK VAN-LLC
NTRD	970877617	CREDIT AGRI NY 01/13/23 MATD	01/09/2023	01/13/2023	4.27000	40,486,000.00	40,466,791.64	0.00	J.P. MORGAN SECURITIES LLC
NTRD	970880569	MONT BLANC CAPTL 04/12/23	01/10/2023	04/12/2023	4.72000	50,000,000.00	49,396,888.89	0.00	ING FINANCIAL MARKETS LLC
NTRD	970880570	MONT BLANC CAPTL 04/12/23	01/10/2023	04/12/2023	4.72000	25,000,000.00	24,698,444.44	0.00	ING FINANCIAL MARKETS LLC
NTRD	971361695	JOHNSON&JOHNSON 04/17/23	01/10/2023	04/17/2023	4.54000	50,000,000.00	49,388,361.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	971361696	UNILEVER CAPITAL 03/30/23	01/10/2023	03/30/2023	4.48000	50,000,000.00	49,508,444.44	0.00	MIZUHO SEC. LLC
NTRD	971361697	NATIXIS NY 05/10/23	01/10/2023	05/10/2023	4.78000	50,000,000.00	49,203,333.33	0.00	BLAYLOCK VAN-LLC
NTRD	971361698	CIESCO 05/04/23	01/10/2023	05/04/2023	4.84000	41,785,000.00	41,144,575.23	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	971361699	UNILEVER CAPITAL 03/31/23	01/10/2023	03/31/2023	4.48000	50,000,000.00	49,502,222.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	971835354	UNILEVER CAPITAL 04/05/23	01/11/2023	04/05/2023	4.49000	50,000,000.00	49,476,166.67	0.00	GREAT PACIFIC SECURITIES
NTRD	971835356	UNILEVER CAPITAL 04/13/23	01/13/2023	04/13/2023	4.53000	50,000,000.00	49,433,750.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	971835357	SHEFFIELD RECEIV 04/05/23	01/11/2023	04/05/2023	4.65000	17,915,000.00	17,715,676.50	0.00	J.P. MORGAN SECURITIES LLC
NTRD	971835359	PROCTER GAMBLE 04/10/23	01/13/2023	04/10/2023	4.59000	12,800,000.00	12,658,016.00	0.00	BLAYLOCK VAN-LLC
NTRD	971835360	PROCTER GAMBLE 04/10/23	01/13/2023	04/10/2023	4.59000	50,000,000.00	49,445,375.00	0.00	BLAYLOCK VAN-LLC
NTRD	971838280	MONT BLANC CAPTL 04/14/23	01/13/2023	04/14/2023	4.72000	50,000,000.00	49,403,444.44	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	971838281	MONT BLANC CAPTL 04/14/23	01/13/2023	04/14/2023	4.72000	9,531,000.00	9,417,284.58	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	971838282	THUNDER BAY FDG 05/05/23	01/13/2023	05/05/2023	4.70000	50,000,000.00	49,268,888.89	0.00	BLAYLOCK VAN-LLC
NTRD	971838283	THUNDER BAY FDG 04/28/23	01/13/2023	04/28/2023	4.67000	50,000,000.00	49,318,958.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	972247530	CREDIT AGRI NY 01/31/23 MATD	01/12/2023	01/31/2023	4.28000	47,449,000.00	47,341,817.98	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	972247531	SHEFFIELD RECEIV 04/14/23	01/12/2023	04/14/2023	4.65000	50,000,000.00	49,405,833.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	972247533	UNILEVER CAPITAL 03/16/23	01/12/2023	03/16/2023	4.43000	50,000,000.00	49,612,375.00	0.00	GREAT PACIFIC SECURITIES
NTRD	972247534	JUPITER SECU 04/12/23	01/12/2023	04/12/2023	4.63000	50,000,000.00	49,421,250.00	0.00	MORGAN STANLEY & CO LLC.
NTRD	972247535	SHEFFIELD RECEIV 04/12/23	01/12/2023	04/12/2023	4.64000	50,000,000.00	49,420,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	972247536	UNILEVER CAPITAL 04/05/23	01/13/2023	04/05/2023	4.50000	50,000,000.00	49,487,500.00	0.00	BLAYLOCK VAN-LLC
NTRD	972247537	THUNDER BAY FDG 05/12/23	01/17/2023	05/12/2023	4.75000	50,000,000.00	49,241,319.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	972247539	UNILEVER CAPITAL 04/03/23	01/12/2023	04/03/2023	4.50000	50,000,000.00	49,493,750.00	0.00	MIZUHO SEC. LLC

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NTRD	972253220	EMERSON ELECTRIC 04/17/23	01/13/2023	04/17/2023	4.56000	50,000,000.00	49,404,666.67	0.00	BLAYLOCK VAN-LLC
NTRD	972862737	ATLANTIC AST SEC 03/13/23	01/13/2023	03/13/2023	4.49000	19,240,000.00	19,098,420.32	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	972862738	CRC FUNDING 05/08/23	01/13/2023	05/08/2023	4.85000	50,000,000.00	49,225,347.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	972862741	SHEFFIELD RECEIV 01/31/23 MATD	01/13/2023	01/31/2023	4.31000	50,000,000.00	49,892,250.00	0.00	GREAT PACIFIC SECURITIES
NTRD	974008265	AUTOBAHN FUND 03/20/23	01/17/2023	03/20/2023	4.45000	50,000,000.00	49,616,805.56	0.00	CREDIT SUISSE SECURITIES (USA) LLC
NTRD	974008266	AUTOBAHN FUND 03/20/23	01/17/2023	03/20/2023	4.45000	10,000,000.00	9,923,361.11	0.00	CREDIT SUISSE SECURITIES (USA) LLC
NTRD	974008268	CAFCO 05/10/23	01/17/2023	05/10/2023	4.85000	25,000,000.00	24,619,409.72	0.00	J.P. MORGAN SECURITIES LLC
NTRD	974008269	SHEFFIELD RECEIV 04/17/23	01/17/2023	04/17/2023	4.65000	50,000,000.00	49,418,750.00	0.00	BLAYLOCK VAN-LLC
NTRD	974008270	REGENCY MRKT 1 02/15/23	01/17/2023	02/15/2023	4.50000	25,563,000.00	25,470,334.13	0.00	J.P. MORGAN SECURITIES LLC
NTRD	975405933	AUTOBAHN FUND 03/23/23	01/18/2023	03/23/2023	4.50000	50,000,000.00	49,600,000.00	0.00	BLAYLOCK VAN-LLC
NTRD	975405935	CIESCO 05/15/23	01/18/2023	05/15/2023	4.83000	50,000,000.00	49,215,125.00	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	975405938	AUTOBAHN FUND 03/22/23	01/18/2023	03/22/2023	4.49000	50,000,000.00	49,607,125.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	975417084	OLD LINE FDG 04/19/23	01/19/2023	04/19/2023	4.60000	50,000,000.00	49,425,000.00	0.00	CREDIT SUISSE SECURITIES (USA) LLC
NTRD	975417085	CANCARA ASSETSEC 03/31/23	01/20/2023	03/31/2023	4.52000	50,000,000.00	49,560,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	975417086	CANCARA ASSETSEC 03/31/23	01/20/2023	03/31/2023	4.52000	25,000,000.00	24,780,277.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	975982580	CREDIT AGRI NY 01/20/23 MATD	01/19/2023	01/20/2023	4.26000	50,000,000.00	49,994,083.33	0.00	GREAT PACIFIC SECURITIES
NTRD	975982581	CREDIT AGRI NY 01/20/23 MATD	01/19/2023	01/20/2023	4.26000	50,000,000.00	49,994,083.33	0.00	GREAT PACIFIC SECURITIES
NTRD	975982582	UNILEVER CAPITAL 04/11/23	01/19/2023	04/11/2023	4.55000	50,000,000.00	49,481,805.56	0.00	BLAYLOCK VAN-LLC
NTRD	975982586	FAYETE AST SECUR 03/17/23	01/19/2023	03/17/2023	4.49000	50,000,000.00	49,644,541.67	0.00	GREAT PACIFIC SECURITIES
NTRD	975982587	FAYETE AST SECUR 04/04/23	01/19/2023	04/04/2023	4.62000	32,994,000.00	32,676,432.75	0.00	CREDIT SUISSE SECURITIES (USA) LLC
NTRD	976522868	AUTOBAHN FUND 02/17/23	01/20/2023	02/17/2023	4.48000	50,000,000.00	49,825,777.78	0.00	BLAYLOCK VAN-LLC
NTRD	976522869	SHEFFIELD RECEIV 04/05/23	01/20/2023	04/05/2023	4.55000	50,000,000.00	49,526,041.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	976522870	AUTOBAHN FUND 03/09/23	01/20/2023	03/09/2023	4.45000	50,000,000.00	49,703,333.33	0.00	BLAYLOCK VAN-LLC
NTRD	976522871	CHARIOT FUNDING 03/31/23	01/20/2023	03/31/2023	4.60000	50,000,000.00	49,552,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	976524136	CANCARA ASSETSEC 04/05/23	01/23/2023	04/05/2023	4.52000	36,000,000.00	35,674,560.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	977350967	CHARIOT FUNDING 04/21/23	01/23/2023	04/21/2023	4.65000	50,000,000.00	49,431,666.67	0.00	BLAYLOCK VAN-LLC
NTRD	977350968	CHARIOT FUNDING 04/28/23	01/23/2023	04/28/2023	4.65000	50,000,000.00	49,386,458.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	977350969	CHARIOT FUNDING 04/24/23	01/23/2023	04/24/2023	4.64000	50,000,000.00	49,413,555.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	977350971	TOYOTA MOTOR CRD 04/17/23	01/23/2023	04/17/2023	4.58000	50,000,000.00	49,465,666.67	0.00	TOYOTA FINANCE (FINANCIAL) SERVICES
NTRD	977350972	MONT BLANC CAPTL 02/21/23	01/23/2023	02/21/2023	4.50000	18,342,000.00	18,275,510.25	0.00	J.P. MORGAN SECURITIES LLC
NTRD	977350973	AUTOBAHN FUND 02/24/23	01/23/2023	02/24/2023	4.44000	40,000,000.00	39,842,133.33	0.00	GREAT PACIFIC SECURITIES
NTRD	977829470	THUNDER BAY FDG 04/28/23	01/27/2023	04/28/2023	4.60000	50,000,000.00	49,418,611.11	0.00	BLAYLOCK VAN-LLC
NTRD	977829471	THUNDER BAY FDG 04/28/23	01/27/2023	04/28/2023	4.60000	50,000,000.00	49,418,611.11	0.00	BLAYLOCK VAN-LLC
NTRD	977829472	COCA-COLA 03/14/23	01/26/2023	03/14/2023	4.48000	50,000,000.00	49,707,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	977829473	CHARIOT FUNDING 04/24/23	01/24/2023	04/24/2023	4.63000	50,000,000.00	49,421,250.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	977829474	MONT BLANC CAPTL 02/17/23	01/24/2023	02/17/2023	4.49000	29,563,000.00	29,474,508.09	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	977829477	THUNDER BAY FDG 04/28/23	01/25/2023	04/28/2023	4.59000	50,000,000.00	49,407,125.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	977829478	CHARIOT FUNDING 04/21/23	01/24/2023	04/21/2023	4.60000	32,266,000.00	31,907,309.63	0.00	MORGAN STANLEY & CO LLC.
NTRD	977829480	COCA-COLA 03/14/23	01/26/2023	03/14/2023	4.48000	50,000,000.00	49,707,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	977829481	OLD LINE FDG 04/28/23	01/27/2023	04/28/2023	4.60000	50,000,000.00	49,418,611.11	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	977829482	OLD LINE FDG 04/28/23	01/27/2023	04/28/2023	4.60000	50,000,000.00	49,418,611.11	0.00	CITIGROUP GLOBAL MRKT (HLDG) INC
NTRD	978334845	NESTLE CAP 02/17/23	01/25/2023	02/17/2023	4.20000	50,000,000.00	49,865,833.33	0.00	GREAT PACIFIC SECURITIES
NTRD	978334846	CHARIOT FUNDING 04/25/23	01/26/2023	04/25/2023	4.65000	50,000,000.00	49,425,208.33	0.00	BLAYLOCK VAN-LLC
NTRD	979668089	CHARIOT FUNDING 05/01/23	01/27/2023	05/01/2023	4.65000	50,000,000.00	49,392,916.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	979668091	CHARIOT FUNDING 04/25/23	01/26/2023	04/25/2023	4.64000	43,500,000.00	43,001,006.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	979668094	UNILEVER CAPITAL 04/17/23	01/26/2023	04/17/2023	4.63000	30,000,000.00	29,687,475.00	0.00	MIZUHO SEC. LLC
NTRD	979668099	CHARIOT FUNDING 05/01/23	01/27/2023	05/01/2023	4.65000	50,000,000.00	49,392,916.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	979668100	CRC FUNDING 05/22/23	01/26/2023	05/22/2023	4.79000	50,000,000.00	49,228,277.78	0.00	BLAYLOCK VAN-LLC
NTRD	979668101	MONT BLANC CAPTL 02/15/23	01/26/2023	02/15/2023	4.47000	18,469,000.00	18,423,135.32	0.00	BLAYLOCK VAN-LLC
NTRD	979668105	CHARIOT FUNDING 04/21/23	01/26/2023	04/21/2023	4.60000	50,000,000.00	49,456,944.44	0.00	MORGAN STANLEY & CO LLC.
NTRD	979680992	SHEFFIELD RECEIV 04/27/23	01/26/2023	04/27/2023	4.68000	50,000,000.00	49,408,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	980035744	ATLANTIC AST SEC 05/01/23	01/27/2023	05/01/2023	4.65000	50,000,000.00	49,392,916.67	0.00	BLAYLOCK VAN-LLC
NTRD	980035753	AUTOBAHN FUND 02/10/23	01/27/2023	02/10/2023	4.44000	22,000,000.00	21,962,013.33	0.00	GREAT PACIFIC SECURITIES
NTRD	980035754	JUPITER SECU 04/27/23	01/27/2023	04/27/2023	4.64000	20,000,000.00	19,768,000.00	0.00	MISCHLER FINANCIAL GROUP INC.

LOS ANGELES COUNTY TREASURER
INVESTMENT TRANSACTIONS JOURNAL
PURCHASE DETAIL REPORT
GROUP: POOLED SURPLUS INVESTMENTS
FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	980035756	JUPITER SECU 05/01/23	01/27/2023	05/01/2023	4.65000	50,000,000.00	49,392,916.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	980035757	AUTOBAHN FUND 02/10/23	01/27/2023	02/10/2023	4.44000	50,000,000.00	49,913,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	980035758	UNILEVER CAPITAL 05/02/23	01/27/2023	05/02/2023	4.67000	50,000,000.00	49,383,819.44	0.00	MIZUHO SEC. LLC
NTRD	980035759	JUPITER SECU 04/27/23	01/27/2023	04/27/2023	4.64000	50,000,000.00	49,420,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	980035760	JUPITER SECU 05/01/23	01/27/2023	05/01/2023	4.65000	50,000,000.00	49,392,916.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	980035763	CREDIT AGRI NY 02/10/23	01/27/2023	02/10/2023	4.38000	23,468,000.00	23,428,026.17	0.00	BLAYLOCK VAN-LLC
NTRD	980528737	ATLANTIC AST SEC 04/20/23	01/30/2023	04/20/2023	4.68000	24,900,000.00	24,641,040.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	980528741	FAYETE AST SECUR 01/31/23 MATD	01/30/2023	01/31/2023	4.30000	50,000,000.00	49,994,027.78	0.00	GREAT PACIFIC SECURITIES
NTRD	980528744	FAYETE AST SECUR 01/31/23 MATD	01/30/2023	01/31/2023	4.30000	50,000,000.00	49,994,027.78	0.00	GREAT PACIFIC SECURITIES
NTRD	980544032	AUTOBAHN FUND 04/05/23	01/30/2023	04/05/2023	4.54000	50,000,000.00	49,590,138.89	0.00	BLAYLOCK VAN-LLC
NTRD	980545566	CRC FUNDING 06/06/23	01/30/2023	06/06/2023	4.79000	25,000,000.00	24,577,548.61	0.00	GREAT PACIFIC SECURITIES
NTRD	981031611	CREDIT AGRI NY 04/17/23	01/31/2023	04/17/2023	4.58000	50,000,000.00	49,516,555.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	981031614	ATLANTIC AST SEC 06/01/23	01/31/2023	06/01/2023	4.76000	50,000,000.00	49,200,055.56	0.00	GREAT PACIFIC SECURITIES
NTRD	981031615	TD 05/01/23	01/31/2023	05/01/2023	4.57000	50,000,000.00	49,428,750.00	0.00	BLAYLOCK VAN-LLC
NTRD	981031619	CRC FUNDING 06/05/23	01/31/2023	06/05/2023	4.79000	50,000,000.00	49,168,402.78	0.00	LOOP CAPITAL MARKETS, LLC
	CPD TOTAL					5,266,194,000.00	5,215,645,648.31	0.00	
NTRD	971835353	US TREASURY BILL 07/06/23	01/11/2023	07/06/2023	4.66000	50,000,000.00	48,860,888.89	0.00	MIZUHO SEC. LLC
NTRD	971835358	US TREASURY BILL 07/06/23	01/11/2023	07/06/2023	4.66000	50,000,000.00	48,860,888.89	0.00	MIZUHO SEC. LLC
NTRD	972247532	US TREASURY BILL 07/13/23	01/12/2023	07/13/2023	4.61000	50,000,000.00	48,834,694.44	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	972247538	US TREASURY BILL 07/13/23	01/12/2023	07/13/2023	4.61000	50,000,000.00	48,834,694.44	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	975405934	US TREASURY BILL 07/06/23	01/18/2023	07/06/2023	4.51000	40,000,000.00	39,153,122.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	975405937	US TREASURY BILL 07/06/23	01/18/2023	07/06/2023	4.51000	50,000,000.00	48,941,402.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	975982579	US TREASURY BILL 07/20/23	01/19/2023	07/20/2023	4.63500	50,000,000.00	48,828,375.00	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	975982585	US TREASURY BILL 07/20/23	01/19/2023	07/20/2023	4.63500	50,000,000.00	48,828,375.00	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	977829476	US TREASURY BILL 05/23/23	01/25/2023	05/23/2023	4.60000	50,000,000.00	49,246,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	977829483	US TREASURY BILL 05/23/23	01/24/2023	05/23/2023	4.60000	50,000,000.00	49,239,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	980035745	US TREASURY BILL 05/02/23	01/27/2023	05/02/2023	4.52500	50,000,000.00	49,402,951.39	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	980035748	US TREASURY BILL 05/02/23	01/27/2023	05/02/2023	4.52500	50,000,000.00	49,402,951.39	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	980035761	US TREASURY BILL 05/02/23	01/27/2023	05/02/2023	4.52500	50,000,000.00	49,402,951.39	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	980035764	US TREASURY BILL 05/02/23	01/27/2023	05/02/2023	4.52500	50,000,000.00	49,402,951.39	0.00	WELLS FARGO INSTITUTIONAL SVC, LLC
NTRD	980528739	US TREASURY BILL 05/16/23	01/30/2023	05/16/2023	4.52000	50,000,000.00	49,334,555.56	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	980528743	US TREASURY BILL 05/16/23	01/30/2023	05/16/2023	4.52000	50,000,000.00	49,334,555.56	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	981031617	US TREASURY BILL 05/30/23	01/31/2023	05/30/2023	4.59000	50,000,000.00	49,241,375.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	981031621	US TREASURY BILL 05/30/23	01/31/2023	05/30/2023	4.59000	50,000,000.00	49,241,375.00	0.00	J.P. MORGAN SECURITIES LLC
	US TBILLS TOTAL					890,000,000.00	874,391,941.67	0.00	
	NTRD- PSI TOTAL					8,761,194,000.00	8,678,829,964.99	0.00	
	PSI TOTAL					8,761,194,000.00	8,678,829,964.99	0.00	

LOS ANGELES COUNTY TREASURER
 COMPARISON OF INVESTMENT COST TO MARKET VALUE
 AS OF JANUARY 31, 2023
 ATTACHMENT IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	1,550,000,000.00	1,550,047,000.00	47,000.00	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	13,755,715,104.74	13,753,736,004.95	(1,979,099.79)	0.00	0.00	0.00
Governments	10,590,581,676.72	10,304,196,900.00	(286,384,776.72)	43,867,332.83	42,605,920.00	(1,261,412.83)
Agencies	24,948,299,308.67	22,697,586,628.17	(2,250,712,680.51)	218,621,755.95	197,757,425.15	(20,864,330.80)
Municipals	28,636,662.94	27,457,890.00	(1,178,772.94)	2,475,000.00	2,475,000.00	0.00
Corp. & Deposit Notes	10,993,992.46	10,384,660.00	(609,332.46)	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	40,983,596.06	40,983,596.06	0.00
TOTAL	<u>\$50,884,226,745.53</u>	<u>\$48,343,409,083.12</u>	<u>(\$2,540,817,662.42)</u>	<u>\$305,947,684.84</u>	<u>\$283,821,941.21</u>	<u>(\$22,125,743.63)</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 JANUARY 31, 2023
ATTACHMENT IXa**

There were no Market Pricing Exceptions

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
INTRD-PSI NON TRADING							
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	40,000,000.00	39,919,072.71	39,885,600.00	33,753,600.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	49,916,813.39	49,887,500.00	44,026,500.00
821809220	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,168,500.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	40,000,000.00	40,000,000.00	40,000,000.00	35,154,800.00
821809756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	20,000,000.00	20,000,000.00	20,000,000.00	17,271,200.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	25,000,000.00	24,995,049.14	24,993,750.00	20,133,750.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	25,000,000.00	25,000,000.00	25,000,000.00	20,665,250.00
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	16,250,000.00	16,214,334.38	16,210,512.50	15,620,637.50
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	25,000,000.00	25,000,000.00	25,000,000.00	20,577,500.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.590	21,072,000.00	20,982,368.82	20,966,640.00	17,944,493.76
906065817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	25,000,000.00	25,000,000.00	25,000,000.00	24,179,000.00
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	50,000,000.00	50,000,000.00	50,000,000.00	44,506,500.00
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	25,000,000.00	25,000,000.00	25,000,000.00	20,973,250.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.700	25,000,000.00	24,976,156.58	24,975,000.00	24,166,250.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	20,900,000.00	20,900,000.00	20,900,000.00	17,548,058.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	27,000,000.00	27,000,000.00	27,000,000.00	24,178,230.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	50,000,000.00	49,952,289.15	49,940,000.00	40,090,500.00
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	25,000,000.00	25,000,000.00	25,000,000.00	23,974,250.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	50,000,000.00	50,000,000.00	50,000,000.00	44,463,500.00
821810487	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	25,000,000.00	25,000,000.00	25,000,000.00	20,958,500.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	50,000,000.00	49,946,621.32	49,930,000.00	40,021,000.00
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	50,000,000.00	49,990,057.53	49,987,500.00	40,090,500.00
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	25,000,000.00	25,000,000.00	25,000,000.00	20,973,250.00
903285066	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/2026	3.320	25,000,000.00	24,995,928.07	24,995,350.00	24,537,500.00
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	10,000,000.00	10,000,000.00	10,000,000.00	9,088,300.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	10,551,000.00	10,539,736.00	10,536,228.60	8,445,231.42
946107250	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,954,750.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	38,700,000.00	38,664,761.19	38,661,300.00	31,466,583.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	20,000,000.00	20,000,000.00	20,000,000.00	17,764,600.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	20,000,000.00	19,992,491.78	19,990,000.00	18,130,200.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,805,500.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,410,500.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	25,000,000.00	24,887,771.21	24,875,000.00	21,238,750.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	32,190,000.00	32,190,000.00	32,190,000.00	26,008,876.20
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	43,338,000.00	43,290,491.07	43,272,993.00	35,671,507.80
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	25,000,000.00	25,000,000.00	25,000,000.00	20,822,500.00
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2027	0.860	26,200,000.00	26,200,000.00	26,200,000.00	22,642,564.00
821810613	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2023	0.800	50,000,000.00	50,000,000.00	50,000,000.00	49,710,500.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	20,000,000.00	20,000,000.00	20,000,000.00	16,903,800.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	25,000,000.00	25,000,000.00	25,000,000.00	21,096,000.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	6,525,000.00	6,525,000.00	6,525,000.00	5,230,244.25
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	27,200,000.00	27,200,000.00	27,200,000.00	23,361,808.00
821808958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	50,000,000.00	50,000,000.00	50,000,000.00	44,506,500.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.940	11,923,000.00	11,923,000.00	11,923,000.00	9,913,974.50
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,805,500.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	25,000,000.00	25,000,000.00	25,000,000.00	21,848,250.00
946107249	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,954,750.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	50,000,000.00	49,924,123.77	49,900,000.00	40,168,500.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	18,340,000.00	18,340,000.00	18,340,000.00	14,233,490.60
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	25,000,000.00	25,000,000.00	25,000,000.00	21,013,000.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,340,500.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	20,000,000.00	19,924,752.26	19,920,000.00	19,325,000.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	25,000,000.00	25,000,000.00	25,000,000.00	20,045,250.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	50,000,000.00	50,000,000.00	50,000,000.00	39,882,500.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.100	50,000,000.00	49,974,480.82	49,962,500.00	44,499,000.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	20,000,000.00	20,000,000.00	20,000,000.00	17,167,800.00
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.930	25,000,000.00	25,000,000.00	25,000,000.00	21,486,250.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	45,200,000.00	45,200,000.00	45,200,000.00	37,204,120.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	25,000,000.00	25,000,000.00	25,000,000.00	22,393,000.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	25,000,000.00	25,000,000.00	25,000,000.00	22,253,250.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	30,000,000.00	30,000,000.00	30,000,000.00	25,428,300.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.450	20,000,000.00	20,000,000.00	20,000,000.00	17,263,600.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	25,000,000.00	25,000,000.00	25,000,000.00	23,974,250.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.940	25,000,000.00	25,000,000.00	25,000,000.00	22,566,500.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	25,000,000.00	25,000,000.00	25,000,000.00	21,472,250.00
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	20,000,000.00	20,000,000.00	20,000,000.00	16,570,400.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	25,000,000.00	25,000,000.00	25,000,000.00	20,822,500.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,340,500.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,805,500.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,062,750.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	39,708,500.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	50,000,000.00	50,000,000.00	50,000,000.00	40,078,500.00
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,062,750.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	5,000,000.00	5,000,000.00	5,000,000.00	4,450,650.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
INTRD-PSI NON TRADING							
821809305	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/15/2023	2.300	50,000,000.00	50,008,044.45	50,113,950.00	49,625,000.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	25,000,000.00	24,975,602.42	24,962,500.00	22,592,000.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	25,000,000.00	25,000,000.00	25,000,000.00	20,617,500.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	25,000,000.00	25,000,000.00	25,000,000.00	20,045,250.00
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	46,108,500.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	25,000,000.00	25,000,000.00	25,000,000.00	22,160,500.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	25,000,000.00	25,000,000.00	25,000,000.00	23,914,250.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.740	25,000,000.00	25,000,000.00	25,000,000.00	20,903,500.00
821810459	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	25,000,000.00	24,969,855.23	24,961,250.00	20,146,000.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	48,935,000.00	48,893,611.37	48,882,639.55	38,862,708.95
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	35,500,000.00	35,500,000.00	35,500,000.00	31,373,480.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	20,945,000.00	20,840,087.17	20,808,857.50	17,877,814.20
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	50,000,000.00	50,000,000.00	50,000,000.00	40,221,500.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	25,000,000.00	25,000,000.00	25,000,000.00	44,026,500.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	18,000,000.00	18,030,866.71	18,103,140.00	17,445,060.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	25,000,000.00	24,983,046.54	24,981,250.00	23,862,750.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	25,000,000.00	25,000,000.00	25,000,000.00	21,141,750.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	50,000,000.00	50,000,000.00	44,026,500.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,662,750.00
845641500	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/03/2027	3.490	25,000,000.00	25,000,000.00	25,000,000.00	24,107,250.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	25,000,000.00	25,000,000.00	25,000,000.00	20,045,250.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,168,500.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	25,000,000.00	25,000,000.00	25,000,000.00	20,990,500.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	25,000,000.00	25,000,000.00	25,000,000.00	20,039,250.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	25,000,000.00	25,000,000.00	25,000,000.00	22,535,750.00
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	50,000,000.00	50,085,740.88	50,286,500.00	48,458,500.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	12,000,000.00	11,990,663.02	11,988,000.00	10,817,160.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	39,999,500.00
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/2029	2.000	25,000,000.00	25,000,000.00	25,000,000.00	21,962,000.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	50,000,000.00	49,901,834.58	49,875,000.00	39,882,500.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.990	50,000,000.00	49,930,528.47	49,910,000.00	40,235,000.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	25,000,000.00	25,000,000.00	25,000,000.00	22,387,250.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	50,000,000.00	49,977,963.84	49,940,000.00	47,672,500.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	25,000,000.00	24,981,768.29	24,975,000.00	20,577,500.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.310	50,000,000.00	50,000,000.00	50,000,000.00	48,672,000.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	45,000,000.00	45,000,000.00	45,000,000.00	37,535,400.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	25,000,000.00	25,000,000.00	25,000,000.00	20,973,250.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	25,000,000.00	25,000,000.00	25,000,000.00	21,607,750.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	25,000,000.00	25,000,000.00	25,000,000.00	22,393,000.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	18,330,000.00	18,330,000.00	18,330,000.00	14,225,729.70
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	21,750,000.00	21,750,000.00	21,750,000.00	17,516,362.50
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	50,000,000.00	49,749,551.59	49,675,000.00	42,678,000.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	50,000,000.00	49,897,905.22	49,875,000.00	41,813,000.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	50,000,000.00	50,000,000.00	50,000,000.00	40,078,500.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	20,000,000.00	20,000,000.00	20,000,000.00	17,271,200.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	20,925,000.00	20,967,719.30	20,995,517.25	18,625,970.25
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	25,000,000.00	25,000,000.00	25,000,000.00	21,551,250.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	50,000,000.00	49,940,813.27	49,925,000.00	39,482,000.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	25,000,000.00	24,977,308.18	24,973,000.00	21,904,250.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	25,000,000.00	24,990,275.90	24,987,500.00	20,146,000.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.870	50,000,000.00	49,965,794.83	49,961,000.00	45,777,500.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	25,000,000.00	25,000,000.00	25,000,000.00	20,990,500.00
821809160	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/24/2023	0.550	50,000,000.00	49,951,437.50	49,884,500.00	48,310,000.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.375	25,000,000.00	25,000,000.00	25,000,000.00	24,161,250.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	25,000,000.00	25,000,000.00	25,000,000.00	21,096,000.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	25,000,000.00	25,000,000.00	25,000,000.00	22,720,750.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	25,000,000.00	25,000,000.00	25,000,000.00	22,708,750.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	21,000,000.00	21,000,000.00	21,000,000.00	19,785,150.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	25,000,000.00	25,000,000.00	25,000,000.00	20,039,250.00
821809053	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	39,999,500.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.820	36,274,000.00	36,265,268.02	36,255,863.00	34,168,294.30
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,275,000.00
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.960	25,000,000.00	25,000,000.00	25,000,000.00	24,418,750.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	25,000,000.00	25,000,000.00	25,000,000.00	20,713,000.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.125	30,000,000.00	30,000,000.00	30,000,000.00	25,007,100.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	39,708,500.00
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.650	22,000,000.00	22,000,000.00	22,000,000.00	19,228,880.00
821810620	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2023	0.800	50,000,000.00	50,000,000.00	50,000,000.00	49,710,500.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	50,000,000.00	49,984,537.09	49,977,500.00	42,799,000.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	8,200,000.00	8,200,000.00	8,200,000.00	7,725,630.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	50,000,000.00	50,000,000.00	50,000,000.00	39,662,000.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	25,000,000.00	25,000,000.00	25,000,000.00	21,892,000.00
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	20,000,000.00	20,000,000.00	20,000,000.00	19,090,200.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	25,000,000.00	25,000,000.00	25,000,000.00	21,472,250.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING							
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.500	25,000,000.00	24,986,180.18	24,982,500.00	22,847,750.00
956307628	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.330	25,000,000.00	25,000,000.00	25,000,000.00	24,909,500.00
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	21,450,000.00	21,378,502.60	21,371,707.50	20,390,799.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	25,000,000.00	25,000,000.00	25,000,000.00	21,294,000.00
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/2024	0.920	50,000,000.00	50,082,284.39	50,292,500.00	48,044,000.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	25,000,000.00	25,000,000.00	25,000,000.00	20,990,500.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,399,000.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	50,000,000.00	49,836,567.99	49,800,000.00	41,917,000.00
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	45,000,000.00	45,000,000.00	45,000,000.00	37,340,100.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.000	25,000,000.00	25,000,000.00	25,000,000.00	21,013,000.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	35,000,000.00	35,000,000.00	35,000,000.00	31,154,550.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	20,000,000.00	20,000,000.00	20,000,000.00	18,076,600.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	18,330,000.00	18,330,000.00	18,330,000.00	14,225,729.70
933638115	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,921,250.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	25,000,000.00	25,000,000.00	25,000,000.00	21,551,250.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	25,000,000.00	25,000,000.00	25,000,000.00	22,001,000.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.950	25,000,000.00	24,909,669.36	24,881,250.00	20,125,750.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	20,000,000.00	20,000,000.00	20,000,000.00	18,076,600.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,162,000.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	25,000,000.00	25,000,000.00	25,000,000.00	22,708,750.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	25,000,000.00	25,000,000.00	25,000,000.00	21,141,750.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	25,000,000.00	25,000,000.00	25,000,000.00	22,160,500.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	9,880,000.00	9,880,000.00	9,880,000.00	9,138,901.20
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	25,000,000.00	25,000,000.00	25,000,000.00	22,001,000.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,559,250.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.875	21,250,000.00	21,227,862.57	21,223,437.50	19,032,350.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	50,000,000.00	50,000,000.00	50,000,000.00	43,943,500.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	25,000,000.00	25,000,000.00	25,000,000.00	20,958,500.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	20,000,000.00	20,000,000.00	20,000,000.00	16,494,000.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	25,000,000.00	25,000,000.00	25,000,000.00	22,917,500.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	6,000,000.00	6,000,000.00	6,000,000.00	4,826,580.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,062,750.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	25,000,000.00	25,000,000.00	25,000,000.00	20,698,000.00
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	25,000,000.00	25,000,000.00	25,000,000.00	22,418,750.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	50,000,000.00	50,000,000.00	50,000,000.00	47,773,000.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	50,000,000.00	50,000,000.00	44,026,500.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	17,300,000.00	17,294,649.83	17,292,215.00	14,808,454.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.000	25,000,000.00	25,000,000.00	25,000,000.00	23,482,500.00
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	25,000,000.00	24,962,563.58	24,950,000.00	21,797,250.00
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,162,000.00
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	20,000,000.00	20,000,000.00	20,000,000.00	18,176,600.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,410,500.00
821810697	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	25,000,000.00	25,000,000.00	25,000,000.00	21,848,250.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	22,956,000.00	22,954,181.56	22,953,704.40	18,487,614.60
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	50,000,000.00	49,901,834.58	49,875,000.00	39,882,500.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,805,500.00
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	25,000,000.00	25,000,000.00	25,000,000.00	19,831,000.00
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	39,708,500.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.350	15,150,000.00	15,150,000.00	15,150,000.00	14,026,996.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	25,000,000.00	25,000,000.00	25,000,000.00	20,958,500.00
821809880	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	25,000,000.00	25,000,000.00	25,000,000.00	22,418,750.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	20,000,000.00	20,000,000.00	20,000,000.00	16,558,400.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	50,000,000.00	50,000,000.00	44,026,500.00
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	20,000,000.00	20,000,000.00	20,000,000.00	17,271,200.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	50,000,000.00	50,000,000.00	50,000,000.00	48,324,000.00
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	25,000,000.00	24,992,189.21	24,991,250.00	20,283,750.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,062,750.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/2031	1.170	37,000,000.00	36,834,379.25	36,794,280.00	29,220,380.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	20,000,000.00	19,897,102.53	19,868,200.00	16,116,800.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.270	25,000,000.00	25,000,000.00	25,000,000.00	24,112,000.00
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	25,000,000.00	25,000,000.00	25,000,000.00	24,171,750.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	25,000,000.00	25,000,000.00	25,000,000.00	22,891,750.00
821809972	FEDERAL HOME LOAN BANKS	06/25/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,017,500.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	25,000,000.00	25,000,000.00	25,000,000.00	24,196,250.00
842850552	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	25,000,000.00	25,000,000.00	25,000,000.00	24,317,000.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	39,950,000.00	39,950,000.00	39,950,000.00	32,176,529.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	47,586,500.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	25,000,000.00	25,000,000.00	25,000,000.00	22,612,250.00
821852237	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	25,000,000.00	25,000,000.00	25,000,000.00	23,685,500.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.600	12,000,000.00	12,000,000.00	12,000,000.00	10,466,880.00
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	39,741,000.00
821852235	FEDERAL HOME LOAN BANKS	03/03/2025	2.000	25,000,000.00	25,000,000.00	25,000,000.00	23,814,250.00
821809680	FEDERAL HOME LOAN BANKS	03/30/2026	1.030	25,000,000.00	25,000,000.00	25,000,000.00	22,687,000.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	22,700,000.00	22,700,000.00	22,700,000.00	19,208,286.00

LOS ANGELES COUNTY TREASURER
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Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING							
870006889	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,412,500.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	25,000,000.00	25,000,000.00	25,000,000.00	20,585,000.00
821809145	FEDERAL HOME LOAN BANKS	12/08/2031	2.080	24,000,000.00	24,000,000.00	24,000,000.00	19,981,200.00
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	25,000,000.00	25,000,000.00	25,000,000.00	22,671,250.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	25,000,000.00	25,000,000.00	25,000,000.00	22,573,750.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	50,000,000.00	50,000,000.00	50,000,000.00	39,660,000.00
820231279	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	25,000,000.00	25,000,000.00	25,000,000.00	23,812,250.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,831,500.00
821809943	FEDERAL HOME LOAN BANKS	12/08/2023	0.500	50,000,000.00	49,986,910.19	49,968,500.00	48,250,000.00
851779930	FEDERAL HOME LOAN BANKS	05/09/2025	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,361,000.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	40,950,000.00	40,950,000.00	40,950,000.00	38,072,034.00
821809148	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	50,000,000.00	50,000,000.00	50,000,000.00	48,680,500.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	30,000,000.00	30,000,000.00	30,000,000.00	26,952,600.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	25,000,000.00	25,000,000.00	25,000,000.00	22,707,000.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	2.010	25,000,000.00	25,000,000.00	25,000,000.00	23,815,000.00
870007040	FEDERAL HOME LOAN BANKS	06/29/2027	3.800	25,000,000.00	25,000,000.00	25,000,000.00	24,262,500.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,109,000.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	25,000,000.00	25,000,000.00	25,000,000.00	22,815,750.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,432,000.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	40,440,000.00	40,440,000.00	40,440,000.00	32,125,536.00
836624936	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	25,000,000.00	25,000,000.00	25,000,000.00	23,924,250.00
821809368	FEDERAL HOME LOAN BANKS	12/16/2030	1.280	33,200,000.00	33,192,159.13	33,190,040.00	26,467,040.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	25,000,000.00	25,000,000.00	25,000,000.00	22,373,250.00
870006897	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,412,500.00
821810799	FEDERAL HOME LOAN BANKS	01/27/2027	1.520	50,000,000.00	50,000,000.00	50,000,000.00	45,392,000.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	25,000,000.00	25,000,000.00	25,000,000.00	24,244,500.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	25,000,000.00	25,000,000.00	25,000,000.00	23,807,000.00
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	25,000,000.00	25,000,000.00	25,000,000.00	24,238,500.00
835023451	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	25,000,000.00	24,997,207.16	24,996,250.00	24,243,000.00
821809606	FEDERAL HOME LOAN BANKS	04/27/2029	1.550	25,000,000.00	25,000,000.00	25,000,000.00	21,349,250.00
821809550	FEDERAL HOME LOAN BANKS	06/08/2026	1.290	25,000,000.00	25,000,000.00	25,000,000.00	22,803,500.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,762,500.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	38,200,000.00	38,200,000.00	38,200,000.00	30,556,180.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.650	25,000,000.00	25,000,000.00	25,000,000.00	23,648,250.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	47,586,500.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,177,500.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	25,000,000.00	25,000,000.00	25,000,000.00	23,572,250.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	25,000,000.00	25,000,000.00	25,000,000.00	23,924,250.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	25,000,000.00	25,000,000.00	25,000,000.00	22,250,250.00
855441198	FEDERAL HOME LOAN BANKS	05/16/2025	3.320	25,000,000.00	25,000,000.00	25,000,000.00	24,364,750.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	50,000,000.00	50,000,000.00	50,000,000.00	47,464,500.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	50,000,000.00	50,000,000.00	50,000,000.00	48,925,500.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	47,573,500.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	25,000,000.00	25,000,000.00	25,000,000.00	23,824,500.00
941891127	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	25,000,000.00	25,000,000.00	25,000,000.00	24,958,750.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	25,000,000.00	25,000,000.00	25,000,000.00	21,012,750.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	50,000,000.00	50,000,000.00	50,000,000.00	39,532,000.00
877589744	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,053,000.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	25,000,000.00	25,000,000.00	25,000,000.00	22,849,750.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	25,000,000.00	25,000,000.00	25,000,000.00	22,679,000.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	50,000,000.00	50,000,000.00	50,000,000.00	44,564,000.00
821810283	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	15,000,000.00	15,000,000.00	15,000,000.00	14,203,350.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	25,000,000.00	25,000,000.00	25,000,000.00	23,672,250.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	25,000,000.00	25,000,000.00	25,000,000.00	24,374,500.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	25,000,000.00	25,000,000.00	25,000,000.00	23,888,000.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	25,000,000.00	25,000,000.00	25,000,000.00	22,177,750.00
821808963	FEDERAL HOME LOAN BANKS	12/13/2028	1.700	25,000,000.00	25,000,000.00	25,000,000.00	21,898,500.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.600	25,000,000.00	25,000,000.00	25,000,000.00	24,060,750.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	25,000,000.00	25,000,000.00	25,000,000.00	23,594,750.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	25,000,000.00	25,000,000.00	25,000,000.00	22,206,750.00
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	25,000,000.00	25,000,000.00	25,000,000.00	24,243,000.00
821809167	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	25,000,000.00	25,000,000.00	25,000,000.00	21,810,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	50,000,000.00	50,000,000.00	50,000,000.00	39,995,000.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	25,000,000.00	25,000,000.00	25,000,000.00	24,316,500.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	50,000,000.00	50,000,000.00	50,000,000.00	39,600,000.00
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.495	50,000,000.00	50,000,000.00	50,000,000.00	38,587,000.00
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	50,000,000.00	50,000,000.00	50,000,000.00	46,486,000.00
841371341	FEDERAL HOME LOAN BANKS	04/21/2027	3.260	25,000,000.00	25,000,000.00	25,000,000.00	23,963,750.00
850346592	FEDERAL HOME LOAN BANKS	05/23/2025	3.450	25,000,000.00	25,000,000.00	25,000,000.00	24,414,000.00
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,852,500.00
826608940	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	25,000,000.00	25,000,000.00	25,000,000.00	23,812,250.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	25,000,000.00	25,000,000.00	25,000,000.00	23,993,500.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	50,000,000.00	50,000,000.00	50,000,000.00	47,479,000.00
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	50,000,000.00	50,000,000.00	50,000,000.00	39,249,500.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING							
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,234,000.00
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	25,000,000.00	25,000,000.00	25,000,000.00	22,549,000.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	50,000,000.00	50,000,000.00	50,000,000.00	47,615,000.00
869387879	FEDERAL HOME LOAN BANKS	06/27/2025	3.335	25,000,000.00	25,000,000.00	25,000,000.00	24,342,250.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	50,000,000.00	50,000,000.00	50,000,000.00	48,471,000.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	47,573,500.00
821809149	FEDERAL HOME LOAN BANKS	07/06/2027	1.020	24,185,000.00	24,181,171.39	24,178,953.75	21,283,041.85
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	32,995,000.00	32,995,000.00	32,995,000.00	27,986,359.00
838488791	FEDERAL HOME LOAN BANKS	04/14/2025	2.600	25,000,000.00	25,000,000.00	25,000,000.00	24,063,000.00
821809161	FEDERAL HOME LOAN BANKS	01/19/2029	1.770	25,000,000.00	25,000,000.00	25,000,000.00	21,691,000.00
821810687	FEDERAL HOME LOAN BANKS	01/27/2027	1.650	25,000,000.00	25,000,000.00	25,000,000.00	22,807,250.00
850346601	FEDERAL HOME LOAN BANKS	05/05/2025	3.100	25,000,000.00	25,000,000.00	25,000,000.00	24,278,250.00
858143703	FEDERAL HOME LOAN BANKS	06/07/2027	3.250	25,000,000.00	25,000,000.00	25,000,000.00	24,037,500.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	25,000,000.00	25,000,000.00	25,000,000.00	22,654,500.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	47,573,500.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	50,000,000.00	50,000,000.00	50,000,000.00	46,295,000.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2031	1.500	25,000,000.00	24,775,995.87	24,723,000.00	21,038,000.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	25,000,000.00	25,000,000.00	25,000,000.00	24,283,250.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,611,500.00
821809529	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	19,870,500.00
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	25,000,000.00	25,000,000.00	25,000,000.00	22,675,000.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	25,000,000.00	25,000,000.00	25,000,000.00	24,395,250.00
821810727	FEDERAL HOME LOAN BANKS	10/08/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,118,000.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	25,000,000.00	25,000,000.00	25,000,000.00	24,430,500.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	50,000,000.00	50,000,000.00	50,000,000.00	48,861,000.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	22,000,000.00	22,000,000.00	22,000,000.00	18,999,860.00
821809241	FEDERAL HOME LOAN BANKS	02/17/2032	2.400	25,000,000.00	25,000,000.00	25,000,000.00	21,377,750.00
821809650	FEDERAL HOME LOAN BANKS	02/24/2031	1.460	25,000,000.00	25,000,000.00	25,000,000.00	20,110,000.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	50,000,000.00	50,000,000.00	50,000,000.00	47,910,000.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	25,000,000.00	25,000,000.00	25,000,000.00	24,498,500.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	19,875,000.00	19,875,000.00	19,875,000.00	15,840,176.25
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	50,000,000.00	50,000,000.00	50,000,000.00	43,439,000.00
821809143	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	50,000,000.00	50,000,000.00	50,000,000.00	48,680,500.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	50,000,000.00	50,000,000.00	50,000,000.00	45,295,500.00
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	40,000,000.00	40,000,000.00	40,000,000.00	37,115,200.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	50,000,000.00	50,000,000.00	50,000,000.00	45,244,000.00
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	25,000,000.00	25,000,000.00	25,000,000.00	22,786,000.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	50,000,000.00	50,000,000.00	50,000,000.00	39,141,500.00
883310256	FEDERAL HOME LOAN BANKS	07/08/2024	3.000	18,000,000.00	17,975,016.20	17,965,080.00	17,692,560.00
833040168	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	25,000,000.00	25,000,000.00	25,000,000.00	23,829,500.00
870418077	FEDERAL HOME LOAN BANKS	06/27/2025	3.820	25,000,000.00	25,000,000.00	25,000,000.00	24,535,750.00
821809644	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	25,000,000.00	25,000,000.00	25,000,000.00	21,815,250.00
821809166	FEDERAL HOME LOAN BANKS	12/14/2029	1.800	25,000,000.00	25,000,000.00	25,000,000.00	21,308,500.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,235,500.00
856727042	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	25,000,000.00	25,000,000.00	25,000,000.00	24,430,500.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,715,000.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	25,000,000.00	25,000,000.00	25,000,000.00	19,624,750.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	25,000,000.00	25,000,000.00	25,000,000.00	23,680,750.00
824373426	FEDERAL HOME LOAN BANKS	05/04/2027	1.200	19,444,444.44	19,444,444.45	19,444,444.45	16,326,361.11
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	50,000,000.00	50,000,000.00	50,000,000.00	40,127,000.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	50,000,000.00	50,000,000.00	50,000,000.00	45,222,000.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	50,000,000.00	50,000,000.00	50,000,000.00	45,227,000.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,213,000.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	50,000,000.00	50,000,000.00	50,000,000.00	44,273,500.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,114,500.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.160	25,000,000.00	25,000,000.00	25,000,000.00	24,939,750.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	46,108,500.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	40,137,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	50,000,000.00	50,000,000.00	50,000,000.00	40,203,000.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,213,000.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	25,000,000.00	25,000,000.00	25,000,000.00	24,982,750.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	25,000,000.00	25,000,000.00	25,000,000.00	24,876,000.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	25,000,000.00	25,000,000.00	25,000,000.00	24,617,250.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	25,000,000.00	25,000,000.00	25,000,000.00	20,851,000.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.800	25,000,000.00	25,000,000.00	25,000,000.00	24,514,750.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	25,000,000.00	25,000,000.00	25,000,000.00	22,012,000.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	45,408,500.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	25,000,000.00	24,994,208.62	24,992,500.00	20,052,500.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,143,500.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	25,000,000.00	25,000,000.00	25,000,000.00	24,602,500.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.220	50,000,000.00	50,000,000.00	50,000,000.00	39,690,000.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,219,500.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	40,140,000.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,059,809.58	50,121,500.00	45,218,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING							
944765043	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,971,750.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	25,000,000.00	25,000,000.00	25,000,000.00	21,241,250.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,244,500.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,918,250.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	50,000,000.00	50,000,000.00	50,000,000.00	43,556,000.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	46,130,000.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,213,000.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	45,939,500.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	25,000,000.00	25,000,000.00	25,000,000.00	24,353,500.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,135,500.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	50,000,000.00	50,000,000.00	50,000,000.00	38,122,000.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.750	25,000,000.00	25,000,000.00	25,000,000.00	24,495,750.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	46,130,000.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	25,000,000.00	25,000,000.00	25,000,000.00	20,124,250.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,940,750.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	50,000,000.00	49,988,417.33	49,985,000.00	40,105,000.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,073,500.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,584,250.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	31,739,000.00	31,739,000.00	31,739,000.00	28,709,195.06
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,005,500.00
956330463	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025	5.050	25,000,000.00	25,000,000.00	25,000,000.00	24,909,500.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,910,500.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,219,500.00
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	39,388,500.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,835,500.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	25,000,000.00	25,000,000.00	25,000,000.00	20,012,000.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,832,500.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.000	50,000,000.00	50,000,000.00	50,000,000.00	45,373,500.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,078,750.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	25,000,000.00	25,000,000.00	25,000,000.00	20,064,000.00
939528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,999,750.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,213,000.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,602,500.00
945445260	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	5.210	25,000,000.00	25,000,000.00	25,000,000.00	24,940,750.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	50,000,000.00	50,000,000.00	50,000,000.00	44,245,500.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,216,000.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,045,500.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,400,750.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	25,100,250.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	50,000,000.00	50,000,000.00	50,000,000.00	46,152,000.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	25,000,000.00	25,000,000.00	25,000,000.00	25,087,500.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	25,000,000.00	25,000,000.00	25,000,000.00	24,464,250.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	43,894,000.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	25,000,000.00	25,000,000.00	25,000,000.00	20,115,750.00
963310452	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	25,145,000.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	50,000,000.00	50,000,000.00	50,000,000.00	38,470,000.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.000	25,000,000.00	24,999,842.85	24,999,750.00	22,004,500.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	50,000,000.00	50,000,000.00	50,000,000.00	45,968,500.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	50,000,000.00	50,000,000.00	50,000,000.00	38,470,000.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.120	25,000,000.00	25,000,000.00	25,000,000.00	24,911,250.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	25,000,000.00	25,000,000.00	25,000,000.00	20,187,000.00
969524875	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	25,105,250.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	50,000,000.00	50,000,000.00	50,000,000.00	45,128,500.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,602,500.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,602,500.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	50,000,000.00	50,000,000.00	50,000,000.00	38,999,500.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	40,376,500.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,059,809.58	50,121,500.00	45,218,000.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	50,000,000.00	50,000,000.00	50,000,000.00	46,152,000.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	25,000,000.00	25,000,000.00	25,000,000.00	24,312,750.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	25,000,000.00	25,000,000.00	25,000,000.00	20,002,750.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	25,000,000.00	25,000,000.00	25,000,000.00	20,522,500.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,967,500.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,114,500.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,059,809.58	50,121,500.00	45,218,000.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,779,000.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,087,000.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,135,500.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	25,154,000.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,213,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	25,000,000.00	25,000,000.00	25,000,000.00	22,336,000.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	50,000,000.00	50,000,000.00	50,000,000.00	39,021,500.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	25,000,000.00	25,000,000.00	25,000,000.00	24,956,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
INTRD-PSI NON TRADING							
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,045,500.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	50,000,000.00	50,000,000.00	50,000,000.00	39,369,500.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,244,500.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	50,000,000.00	50,000,000.00	50,000,000.00	39,292,000.00
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,095,500.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	50,000,000.00	50,000,000.00	50,000,000.00	40,121,000.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	25,000,000.00	24,992,173.45	24,980,750.00	23,726,750.00
956934711	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.120	25,000,000.00	25,000,000.00	25,000,000.00	24,917,000.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	50,000,000.00	50,000,000.00	50,000,000.00	38,731,500.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	50,000,000.00	50,000,000.00	50,000,000.00	44,207,500.00
962108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	25,000,000.00	25,000,000.00	25,000,000.00	24,926,250.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,083,000.00
965758755	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	25,154,000.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,918,250.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	25,000,000.00	25,000,000.00	25,000,000.00	20,585,000.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,090,250.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	25,000,000.00	25,000,000.00	25,000,000.00	25,153,500.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	50,000,000.00	50,000,000.00	50,000,000.00	40,068,500.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/2025	0.500	25,000,000.00	24,995,466.97	24,990,500.00	22,957,500.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	25,000,000.00	24,494,255.08	24,355,000.00	20,437,500.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	39,740,000.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,779,000.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.950	50,000,000.00	50,000,000.00	50,000,000.00	41,971,000.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,291,262.71	49,085,000.00	40,875,000.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	50,000,000.00	50,000,000.00	50,000,000.00	38,761,500.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	50,000,000.00	50,000,000.00	50,000,000.00	45,912,000.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	25,000,000.00	25,000,000.00	25,000,000.00	21,821,750.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.360	50,000,000.00	50,000,000.00	50,000,000.00	39,106,000.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.460	50,000,000.00	50,000,000.00	50,000,000.00	38,643,000.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,122,500.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,510,411.92	49,361,500.00	40,875,000.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	50,000,000.00	50,000,000.00	50,000,000.00	40,086,000.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.600	50,000,000.00	50,000,000.00	50,000,000.00	38,079,000.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	49,250,000.00	48,751,480.67	48,634,375.00	37,226,105.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,270,942.43	49,058,500.00	40,875,000.00
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.750	21,000,000.00	21,000,000.00	21,000,000.00	19,314,750.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.200	50,000,000.00	50,000,000.00	50,000,000.00	39,895,000.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2032	1.450	50,000,000.00	50,000,000.00	50,000,000.00	38,512,500.00
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.365	50,000,000.00	50,000,000.00	50,000,000.00	39,307,000.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	39,754,000.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	50,000,000.00	50,000,000.00	50,000,000.00	38,761,500.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	25,000,000.00	25,000,000.00	25,000,000.00	20,034,250.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	50,000,000.00	50,000,000.00	50,000,000.00	39,965,000.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	39,859,000.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,018,500.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.950	50,000,000.00	50,000,000.00	50,000,000.00	43,838,500.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,799,500.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	40,043,000.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,096,500.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.300	25,000,000.00	24,990,156.10	24,987,500.00	19,960,750.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,070,500.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.515	50,000,000.00	50,000,000.00	50,000,000.00	38,737,000.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.820	50,000,000.00	50,000,000.00	50,000,000.00	44,699,000.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.450	50,000,000.00	50,000,000.00	50,000,000.00	38,601,500.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,163,831.97	48,940,000.00	40,875,000.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	25,000,000.00	25,000,000.00	25,000,000.00	19,883,000.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,141,750.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	50,000,000.00	49,494,240.53	49,375,000.00	37,793,000.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	40,040,000.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.610	50,000,000.00	50,000,000.00	50,000,000.00	39,035,500.00
975405936	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2023	4.520	50,000,000.00	49,642,166.67	49,560,555.56	49,639,000.00
953965467	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/08/2023	4.620	50,000,000.00	48,793,666.67	48,440,750.00	48,775,500.00
955074901	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/12/2023	4.600	50,000,000.00	49,163,055.55	48,837,222.22	49,143,500.00
958267214	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/11/2023	4.570	50,000,000.00	48,984,444.44	48,686,125.00	48,947,500.00
955074900	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	50,000,000.00	48,295,902.77	47,967,944.44	48,296,500.00
821809671	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/15/2023	1.140	25,000,000.00	24,988,916.67	24,712,625.00	24,956,500.00
964574297	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/03/2023	4.620	20,000,000.00	19,609,866.66	19,520,033.33	19,599,800.00
954528372	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2023	4.620	40,000,000.00	39,342,933.33	39,065,733.33	39,330,400.00
977350970	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/22/2023	4.630	50,000,000.00	49,292,638.89	49,234,763.89	49,285,000.00
964574300	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/30/2023	4.650	30,000,000.00	29,422,625.00	29,287,000.00	29,416,200.00
964574303	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/03/2023	4.650	30,000,000.00	29,411,000.00	29,275,375.00	29,399,700.00
955074905	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	50,000,000.00	48,295,902.77	47,967,944.44	48,296,500.00
979668093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/24/2023	4.550	50,000,000.00	49,481,805.55	49,450,208.33	49,470,000.00
979668092	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/24/2023	4.550	50,000,000.00	49,481,805.55	49,450,208.33	49,470,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING							
955766854	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/16/2023	4.560	50,000,000.00	49,145,000.00	48,828,333.33	49,117,500.00
956307623	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/20/2023	4.550	50,000,000.00	49,121,597.22	48,811,944.44	49,091,500.00
953965428	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/08/2023	4.620	50,000,000.00	48,793,666.67	48,440,750.00	48,775,500.00
981031618	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/17/2023	4.680	30,000,000.00	29,352,600.00	29,348,700.00	29,336,700.00
964574293	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/30/2023	4.620	20,000,000.00	19,617,566.66	19,527,733.33	19,610,800.00
932524990	FEDERAL HOME LOAN BANKS	02/01/2023	4.000	50,000,000.00	50,000,000.00	49,450,000.00	50,000,000.00
834400280	FEDERAL HOME LOAN BANKS	03/01/2023	1.580	50,000,000.00	49,938,555.56	49,275,833.33	49,818,500.00
944746385	FEDERAL HOME LOAN BANKS	02/22/2023	4.260	50,000,000.00	49,875,750.00	49,432,000.00	49,866,500.00
940141797	FEDERAL HOME LOAN BANKS	02/13/2023	4.120	50,000,000.00	49,931,333.33	49,444,944.44	49,923,500.00
942606279	FEDERAL HOME LOAN BANKS	02/15/2023	4.215	50,000,000.00	49,918,041.67	49,467,270.83	49,913,000.00
953965463	FEDERAL HOME LOAN BANKS	04/03/2023	4.480	50,000,000.00	49,620,444.44	49,278,222.22	49,605,500.00
940141798	FEDERAL HOME LOAN BANKS	02/08/2023	4.148	50,000,000.00	49,959,672.22	49,475,738.89	49,956,500.00
948071451	FEDERAL HOME LOAN BANKS	03/06/2023	4.350	50,000,000.00	49,800,625.00	49,407,916.67	49,790,500.00
948071456	FEDERAL HOME LOAN BANKS	03/30/2023	4.420	50,000,000.00	49,650,083.34	49,251,055.56	49,639,000.00
940141796	FEDERAL HOME LOAN BANKS	02/13/2023	4.120	50,000,000.00	49,931,333.33	49,444,944.44	49,923,500.00
943762606	FEDERAL HOME LOAN BANKS	02/06/2023	4.140	50,000,000.00	49,971,250.00	49,528,500.00	49,969,000.00
944217923	FEDERAL HOME LOAN BANKS	02/17/2023	4.236	50,000,000.00	49,905,866.67	49,464,616.67	49,900,500.00
942606280	FEDERAL HOME LOAN BANKS	02/15/2023	4.215	50,000,000.00	49,918,041.67	49,467,270.83	49,913,000.00
950310645	FEDERAL HOME LOAN BANKS	03/07/2023	4.365	50,000,000.00	49,793,875.00	49,418,000.00	49,784,500.00
951496858	FEDERAL HOME LOAN BANKS	03/10/2023	4.375	50,000,000.00	49,775,173.61	49,404,513.89	49,765,500.00
948516622	FEDERAL HOME LOAN BANKS	03/06/2023	4.345	50,000,000.00	49,800,854.17	49,414,631.94	49,790,500.00
943762605	FEDERAL HOME LOAN BANKS	02/08/2023	4.160	50,000,000.00	49,959,555.56	49,514,666.67	49,956,500.00
938732045	FEDERAL HOME LOAN BANKS	02/10/2023	4.110	50,000,000.00	49,948,625.00	49,440,583.33	49,942,500.00
979668098	FEDERAL HOME LOAN BANKS	04/28/2023	4.644	50,000,000.00	49,445,300.00	49,413,050.00	49,444,500.00
941891122	FEDERAL HOME LOAN BANKS	02/17/2023	4.120	50,000,000.00	49,908,444.44	49,456,388.89	49,900,500.00
944217927	FEDERAL HOME LOAN BANKS	02/03/2023	4.140	50,000,000.00	49,988,500.00	49,551,500.00	49,987,500.00
947037927	FEDERAL HOME LOAN BANKS	03/22/2023	4.400	50,000,000.00	49,700,555.55	49,303,333.33	49,689,500.00
946494137	FEDERAL HOME LOAN BANKS	03/01/2023	4.270	30,140,000.00	30,039,901.71	29,789,655.99	30,030,591.80
979668097	FEDERAL HOME LOAN BANKS	04/28/2023	4.644	50,000,000.00	49,445,300.00	49,413,050.00	49,444,500.00
946093034	FEDERAL HOME LOAN BANKS	03/03/2023	4.335	50,000,000.00	49,819,375.00	49,391,895.83	49,805,500.00
946093020	FEDERAL HOME LOAN BANKS	03/03/2023	4.335	50,000,000.00	49,819,375.00	49,391,895.83	49,805,500.00
946093017	FEDERAL HOME LOAN BANKS	02/14/2023	4.255	50,000,000.00	49,923,173.61	49,503,583.33	49,919,000.00
941891123	FEDERAL HOME LOAN BANKS	02/17/2023	4.120	50,000,000.00	49,908,444.44	49,456,388.89	49,900,500.00
937665907	FEDERAL HOME LOAN BANKS	02/06/2023	4.105	50,000,000.00	49,971,493.06	49,452,666.67	49,969,000.00
945439249	FEDERAL HOME LOAN BANKS	02/13/2023	4.215	50,000,000.00	49,929,750.00	49,508,250.00	49,923,500.00
952474291	FEDERAL HOME LOAN BANKS	03/13/2023	4.385	50,000,000.00	49,756,388.89	49,409,243.06	49,746,500.00
946093039	FEDERAL HOME LOAN BANKS	02/22/2023	4.310	50,000,000.00	49,874,291.67	49,455,263.89	49,866,500.00
947037921	FEDERAL HOME LOAN BANKS	03/08/2023	4.350	50,000,000.00	49,788,541.67	49,395,833.33	49,778,000.00
948516626	FEDERAL HOME LOAN BANKS	03/01/2023	4.368	50,000,000.00	49,830,133.33	49,447,933.33	49,818,500.00
946093016	FEDERAL HOME LOAN BANKS	02/13/2023	4.255	50,000,000.00	49,929,083.33	49,509,493.06	49,923,500.00
948071444	FEDERAL HOME LOAN BANKS	04/20/2023	4.480	50,000,000.00	49,514,666.67	49,110,222.22	49,496,000.00
948516618	FEDERAL HOME LOAN BANKS	03/07/2023	4.350	50,000,000.00	49,794,583.33	49,407,916.67	49,784,500.00
946093022	FEDERAL HOME LOAN BANKS	03/03/2023	4.335	50,000,000.00	49,819,375.00	49,391,895.83	49,805,500.00
941891120	FEDERAL HOME LOAN BANKS	02/16/2023	4.120	45,421,000.00	45,343,027.28	44,932,370.98	45,336,062.73
947037920	FEDERAL HOME LOAN BANKS	03/08/2023	4.350	50,000,000.00	49,788,541.67	49,395,833.33	49,778,000.00
953965438	FEDERAL HOME LOAN BANKS	04/03/2023	4.480	50,000,000.00	49,620,444.44	49,278,222.22	49,605,500.00
950310642	FEDERAL HOME LOAN BANKS	03/09/2023	4.365	34,933,000.00	34,780,517.46	34,517,908.63	34,773,356.19
944746382	FEDERAL HOME LOAN BANKS	02/01/2023	4.130	50,000,000.00	50,000,000.00	49,569,791.67	50,000,000.00
979668090	FEDERAL HOME LOAN BANKS	03/24/2023	4.524	50,000,000.00	49,679,550.00	49,648,133.33	49,677,000.00
948071447	FEDERAL HOME LOAN BANKS	03/06/2023	4.350	50,000,000.00	49,800,625.00	49,407,916.67	49,790,500.00
951496857	FEDERAL HOME LOAN BANKS	03/10/2023	4.375	50,000,000.00	49,775,173.61	49,404,513.89	49,765,500.00
934460122	FEDERAL HOME LOAN BANKS	02/10/2023	4.015	50,000,000.00	49,949,812.50	49,414,479.17	49,942,500.00
953965426	FEDERAL HOME LOAN BANKS	04/14/2023	4.495	50,000,000.00	49,550,500.00	49,207,131.94	49,534,500.00
930466389	FEDERAL HOME LOAN BANKS	02/03/2023	3.970	50,000,000.00	49,988,972.22	49,410,013.89	49,987,500.00
930466420	FEDERAL HOME LOAN BANKS	02/01/2023	3.970	50,000,000.00	50,000,000.00	49,421,041.67	50,000,000.00
944217924	FEDERAL HOME LOAN BANKS	02/03/2023	4.140	50,000,000.00	49,988,500.00	49,551,500.00	49,987,500.00
951970045	FEDERAL HOME LOAN BANKS	02/15/2023	4.125	50,000,000.00	49,919,791.67	49,587,500.00	49,913,000.00
943762608	FEDERAL HOME LOAN BANKS	02/08/2023	4.160	50,000,000.00	49,959,555.56	49,514,666.67	49,956,500.00
938732028	FEDERAL HOME LOAN BANKS	02/09/2023	4.110	50,000,000.00	49,954,333.33	49,446,291.67	49,950,000.00
944746379	FEDERAL HOME LOAN BANKS	02/01/2023	4.130	50,000,000.00	50,000,000.00	49,569,791.67	50,000,000.00
946093038	FEDERAL HOME LOAN BANKS	03/03/2023	4.335	11,916,000.00	11,872,953.45	11,771,076.62	11,869,646.76
938233576	FEDERAL HOME LOAN BANKS	02/08/2023	4.100	50,000,000.00	49,960,138.89	49,447,638.89	49,956,500.00
953965436	FEDERAL HOME LOAN BANKS	04/03/2023	4.480	50,000,000.00	49,620,444.44	49,278,222.22	49,605,500.00
946093031	FEDERAL HOME LOAN BANKS	02/24/2023	4.305	50,000,000.00	49,862,479.17	49,437,958.33	49,854,000.00
953965450	FEDERAL HOME LOAN BANKS	04/03/2023	4.480	50,000,000.00	49,620,444.44	49,278,222.22	49,605,500.00
948516623	FEDERAL HOME LOAN BANKS	03/01/2023	4.368	50,000,000.00	49,830,133.33	49,447,933.33	49,818,500.00
979668102	FEDERAL HOME LOAN BANKS	03/24/2023	4.524	50,000,000.00	49,679,550.00	49,648,133.33	49,677,000.00
952474294	FEDERAL HOME LOAN BANKS	03/17/2023	4.405	50,000,000.00	49,730,805.56	49,382,076.39	49,721,000.00
940141802	FEDERAL HOME LOAN BANKS	02/10/2023	4.120	50,000,000.00	49,948,500.00	49,462,111.11	49,942,500.00
938233577	FEDERAL HOME LOAN BANKS	02/08/2023	4.100	50,000,000.00	49,960,138.89	49,447,638.89	49,956,500.00
950310641	FEDERAL HOME LOAN BANKS	03/03/2023	4.378	50,000,000.00	49,817,583.33	49,446,669.44	49,805,500.00
947037918	FEDERAL HOME LOAN BANKS	03/22/2023	4.400	50,000,000.00	49,700,555.55	49,303,333.33	49,689,500.00
938732046	FEDERAL HOME LOAN BANKS	02/07/2023	4.110	14,937,000.00	14,926,768.16	14,774,995.79	14,925,797.25
938732032	FEDERAL HOME LOAN BANKS	02/07/2023	4.110	50,000,000.00	49,965,750.00	49,457,708.33	49,962,500.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
INTRD-PSI NON TRADING							
944746377	FEDERAL HOME LOAN BANKS	02/22/2023	4.260	17,365,000.00	17,321,847.98	17,167,733.60	17,318,635.45
940141806	FEDERAL HOME LOAN BANKS	02/08/2023	4.148	50,000,000.00	49,959,672.22	49,475,738.89	49,956,500.00
851779921	FEDERAL HOME LOAN BANKS	05/01/2023	2.030	50,000,000.00	49,749,069.44	48,985,000.00	49,421,000.00
950310644	FEDERAL HOME LOAN BANKS	03/08/2023	4.365	50,000,000.00	49,787,812.50	49,411,937.50	49,778,000.00
944746378	FEDERAL HOME LOAN BANKS	02/06/2023	4.170	50,000,000.00	49,971,041.67	49,536,666.67	49,969,000.00
948516616	FEDERAL HOME LOAN BANKS	03/06/2023	4.345	50,000,000.00	49,800,854.17	49,414,631.94	49,790,500.00
947037924	FEDERAL HOME LOAN BANKS	03/01/2023	4.270	50,000,000.00	49,833,944.44	49,448,458.33	49,818,500.00
944217931	FEDERAL HOME LOAN BANKS	02/09/2023	4.175	50,000,000.00	49,953,611.11	49,512,916.67	49,950,000.00
979668104	FEDERAL HOME LOAN BANKS	04/28/2023	4.644	50,000,000.00	49,445,300.00	49,413,050.00	49,444,500.00
946093025	FEDERAL HOME LOAN BANKS	03/01/2023	4.310	50,000,000.00	49,832,388.89	49,407,375.00	49,818,500.00
953965439	FEDERAL HOME LOAN BANKS	03/17/2023	4.400	38,000,000.00	37,795,644.44	37,540,200.00	37,787,960.00
933638099	FEDERAL HOME LOAN BANKS	02/03/2023	4.030	30,000,000.00	29,993,283.33	29,664,166.67	29,992,500.00
946093032	FEDERAL HOME LOAN BANKS	02/22/2023	4.310	50,000,000.00	49,874,291.67	49,455,263.89	49,866,500.00
940141805	FEDERAL HOME LOAN BANKS	02/10/2023	4.120	50,000,000.00	49,948,500.00	49,462,111.11	49,942,500.00
944217926	FEDERAL HOME LOAN BANKS	02/24/2023	4.245	50,000,000.00	49,864,395.83	49,416,312.50	49,854,000.00
946093018	FEDERAL HOME LOAN BANKS	02/22/2023	4.310	50,000,000.00	49,874,291.67	49,455,263.89	49,866,500.00
946093036	FEDERAL HOME LOAN BANKS	02/22/2023	4.310	50,000,000.00	49,874,291.67	49,455,263.89	49,866,500.00
944217925	FEDERAL HOME LOAN BANKS	02/09/2023	4.175	50,000,000.00	49,953,611.11	49,512,916.67	49,950,000.00
949016356	FEDERAL HOME LOAN BANKS	02/23/2023	4.320	50,000,000.00	49,868,000.00	49,490,000.00	49,863,000.00
981031620	FEDERAL HOME LOAN BANKS	05/05/2023	4.630	50,000,000.00	49,401,958.34	49,395,527.78	49,384,500.00
953965434	FEDERAL HOME LOAN BANKS	04/14/2023	4.495	50,000,000.00	49,550,500.00	49,207,131.94	49,534,500.00
942606289	FEDERAL HOME LOAN BANKS	02/17/2023	4.170	50,000,000.00	49,907,333.33	49,455,583.33	49,900,500.00
938732042	FEDERAL HOME LOAN BANKS	02/10/2023	4.110	50,000,000.00	49,948,625.00	49,440,583.33	49,942,500.00
946093029	FEDERAL HOME LOAN BANKS	02/14/2023	4.255	50,000,000.00	49,923,173.61	49,503,583.33	49,919,000.00
943762601	FEDERAL HOME LOAN BANKS	02/01/2023	4.100	50,000,000.00	50,000,000.00	49,561,527.78	50,000,000.00
933638097	FEDERAL HOME LOAN BANKS	02/03/2023	4.030	50,000,000.00	49,988,805.56	49,440,277.78	49,987,500.00
952474293	FEDERAL HOME LOAN BANKS	03/13/2023	4.385	50,000,000.00	49,756,388.89	49,409,243.06	49,746,500.00
948516624	FEDERAL HOME LOAN BANKS	03/22/2023	4.440	50,000,000.00	49,697,833.33	49,309,333.33	49,689,500.00
941143146	FEDERAL HOME LOAN BANKS	02/15/2023	4.120	50,000,000.00	49,919,888.89	49,444,944.44	49,913,000.00
937665909	FEDERAL HOME LOAN BANKS	02/06/2023	4.105	50,000,000.00	49,971,493.06	49,452,666.67	49,969,000.00
944217921	FEDERAL HOME LOAN BANKS	02/24/2023	4.245	50,000,000.00	49,864,395.83	49,416,312.50	49,854,000.00
938732038	FEDERAL HOME LOAN BANKS	02/09/2023	4.110	50,000,000.00	49,954,333.33	49,446,291.67	49,950,000.00
951970049	FEDERAL HOME LOAN BANKS	02/15/2023	4.125	42,307,000.00	42,239,132.52	41,957,967.25	42,233,385.82
979668095	FEDERAL HOME LOAN BANKS	04/28/2023	4.644	50,000,000.00	49,445,300.00	49,413,050.00	49,444,500.00
948071446	FEDERAL HOME LOAN BANKS	03/30/2023	4.420	50,000,000.00	49,650,083.34	49,251,055.56	49,639,000.00
941891119	FEDERAL HOME LOAN BANKS	02/14/2023	4.120	50,000,000.00	49,925,611.11	49,473,555.56	49,919,000.00
946093027	FEDERAL HOME LOAN BANKS	03/01/2023	4.310	50,000,000.00	49,832,388.89	49,407,375.00	49,818,500.00
941891126	FEDERAL HOME LOAN BANKS	02/16/2023	4.120	50,000,000.00	49,914,166.67	49,462,111.11	49,906,500.00
981031616	FEDERAL HOME LOAN BANKS	05/19/2023	4.660	50,000,000.00	49,307,472.22	49,301,000.00	49,304,500.00
946093035	FEDERAL HOME LOAN BANKS	02/13/2023	4.255	50,000,000.00	49,929,083.33	49,509,493.06	49,923,500.00
951496863	FEDERAL HOME LOAN BANKS	02/27/2023	4.350	50,000,000.00	49,842,916.67	49,474,375.00	49,838,000.00
948071453	FEDERAL HOME LOAN BANKS	03/06/2023	4.345	25,204,000.00	25,103,614.57	24,905,885.69	25,098,395.24
947037926	FEDERAL HOME LOAN BANKS	03/01/2023	4.270	50,000,000.00	49,833,944.44	49,448,458.33	49,818,500.00
938233582	FEDERAL HOME LOAN BANKS	02/03/2023	4.105	50,000,000.00	49,988,597.22	49,481,173.61	49,987,500.00
917965003	FEDERAL HOME LOAN BANKS	02/22/2023	3.700	18,131,000.00	18,091,867.26	17,847,753.49	18,082,590.23
930466397	FEDERAL HOME LOAN BANKS	02/03/2023	3.970	50,000,000.00	49,988,972.22	49,410,013.89	49,987,500.00
948071449	FEDERAL HOME LOAN BANKS	04/20/2023	4.480	50,000,000.00	49,514,666.67	49,110,222.22	49,496,000.00
942606281	FEDERAL HOME LOAN BANKS	02/06/2023	4.110	50,000,000.00	49,971,458.33	49,526,208.33	49,969,000.00
948516613	FEDERAL HOME LOAN BANKS	03/07/2023	4.350	50,000,000.00	49,794,583.33	49,407,916.67	49,784,500.00
953965431	FEDERAL HOME LOAN BANKS	04/14/2023	4.495	50,000,000.00	49,550,500.00	49,207,131.94	49,534,500.00
949016355	FEDERAL HOME LOAN BANKS	02/23/2023	4.320	50,000,000.00	49,868,000.00	49,490,000.00	49,863,000.00
930466400	FEDERAL HOME LOAN BANKS	02/01/2023	3.970	50,000,000.00	50,000,000.00	49,421,041.67	50,000,000.00
950310647	FEDERAL HOME LOAN BANKS	03/08/2023	4.365	50,000,000.00	49,787,812.50	49,411,937.50	49,778,000.00
951496864	FEDERAL HOME LOAN BANKS	02/27/2023	4.350	50,000,000.00	49,842,916.67	49,474,375.00	49,838,000.00
944217928	FEDERAL HOME LOAN BANKS	02/17/2023	4.236	50,000,000.00	49,905,866.67	49,464,616.67	49,900,500.00
977829479	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/19/2023	4.450	50,000,000.00	49,524,097.22	49,474,652.78	49,502,500.00
980528745	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2023	4.450	50,000,000.00	49,449,930.55	49,437,569.44	49,421,000.00
975405931	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/30/2023	4.400	50,000,000.00	49,651,666.67	49,566,111.11	49,639,000.00
979668103	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/10/2023	4.150	50,000,000.00	49,948,125.00	49,913,541.67	49,944,000.00
977829475	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/19/2023	4.450	50,000,000.00	49,524,097.22	49,474,652.78	49,502,500.00
976522866	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/17/2023	4.300	50,000,000.00	49,904,444.45	49,832,777.78	49,900,500.00
975405940	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/28/2023	4.450	50,000,000.00	49,468,472.22	49,381,944.44	49,444,500.00
980035743	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/10/2023	4.150	50,000,000.00	49,948,125.00	49,919,305.56	49,944,000.00
978334847	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/10/2023	4.200	50,000,000.00	49,947,500.00	49,906,666.67	49,944,000.00
976522867	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/17/2023	4.300	50,000,000.00	49,904,444.45	49,832,777.78	49,900,500.00
975405939	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/30/2023	4.400	50,000,000.00	49,651,666.67	49,566,111.11	49,639,000.00
980528738	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2023	4.450	50,000,000.00	49,449,930.55	49,437,569.44	49,421,000.00
978334848	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/10/2023	4.200	50,000,000.00	49,947,500.00	49,906,666.67	49,944,000.00
979668096	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/10/2023	4.150	50,000,000.00	49,948,125.00	49,913,541.67	49,944,000.00
979668088	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/08/2023	4.500	50,000,000.00	49,400,000.00	49,362,500.00	49,375,500.00
980035752	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/10/2023	4.150	50,000,000.00	49,948,125.00	49,919,305.56	49,944,000.00
969002861	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/30/2023	4.250	50,000,000.00	49,663,541.67	49,498,263.89	49,639,000.00
972862739	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/28/2023	4.450	50,000,000.00	49,468,472.23	49,351,041.67	49,444,500.00
972862740	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/21/2023	4.450	50,000,000.00	49,511,736.11	49,394,305.56	49,489,500.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING						
975982584	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/21/2023	4.450	50,000,000.00	49,511,736.11	49,431,388.89
975405932	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/28/2023	4.450	50,000,000.00	49,468,472.22	49,381,944.44
969002862	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/30/2023	4.250	50,000,000.00	49,663,541.67	49,498,263.89
AGENCIES TOTAL				24,996,846,444.44	24,948,299,308.67	24,893,087,608.96
956307636	ANZ GROUP HOLDINGS LIMITED	06/12/2023	4.800	50,000,000.00	50,000,000.00	50,004,000.00
956307630	ANZ GROUP HOLDINGS LIMITED	06/12/2023	4.800	50,000,000.00	50,000,000.00	50,004,000.00
953370994	BANK OF MONTREAL - CHICAGO BRANCH	03/15/2023	4.600	50,000,000.00	50,000,000.00	50,002,000.00
943764090	BANK OF MONTREAL - CHICAGO BRANCH	02/17/2023	4.500	50,000,000.00	50,000,000.00	50,000,000.00
959067538	BANK OF MONTREAL - CHICAGO BRANCH	03/17/2023	4.550	50,000,000.00	50,000,000.00	50,000,000.00
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
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
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
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
975982583	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	04/19/2023	4.700	50,000,000.00	50,000,000.00	50,000,000.00
974008267	DNB BANK ASA - NEW YORK BRANCH	04/17/2023	4.570	50,000,000.00	50,000,000.00	50,000,000.00
967905936	DNB BANK ASA - NEW YORK BRANCH	03/31/2023	4.510	50,000,000.00	50,000,000.00	50,000,000.00
971835355	DNB BANK ASA - NEW YORK BRANCH	04/10/2023	4.570	50,000,000.00	50,000,000.00	50,000,000.00
978356239	DNB BANK ASA - NEW YORK BRANCH	04/25/2023	4.600	50,000,000.00	50,000,000.00	50,000,000.00
956930951	NORDEA ABP - NEW YORK BRANCH	05/15/2023	4.780	50,000,000.00	50,000,000.00	50,006,000.00
981031613	NORDEA ABP - NEW YORK BRANCH	05/30/2023	4.790	50,000,000.00	50,000,000.00	50,000,000.00
946093040	NORDEA ABP - NEW YORK BRANCH	04/21/2023	4.810	50,000,000.00	50,000,000.00	50,018,000.00
948074703	NORDEA ABP - NEW YORK BRANCH	03/03/2023	4.430	50,000,000.00	50,000,000.00	50,000,000.00
960967092	NORDEA ABP - NEW YORK BRANCH	05/19/2023	4.730	50,000,000.00	50,000,000.00	50,000,000.00
960973385	ROYAL BANK OF CANADA NEW YORK BRANCH	06/16/2023	5.020	50,000,000.00	50,000,000.00	50,021,500.00
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
960973384	ROYAL BANK OF CANADA NEW YORK BRANCH	06/16/2023	5.020	50,000,000.00	50,000,000.00	50,021,500.00
977829484	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	04/21/2023	4.580	50,000,000.00	50,000,000.00	50,000,000.00
954528381	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	03/15/2023	4.500	50,000,000.00	50,000,000.00	50,000,000.00
951970047	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	03/08/2023	4.450	50,000,000.00	50,000,000.00	50,000,000.00
950310646	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	03/06/2023	4.450	50,000,000.00	50,000,000.00	50,000,000.00
939568601	TORONTO-DOMINION BANK - NEW YORK BRANCH	05/10/2023	5.200	50,000,000.00	50,000,000.00	50,063,500.00
920859650	TORONTO-DOMINION BANK - NEW YORK BRANCH	03/30/2023	4.380	50,000,000.00	50,000,000.00	50,000,000.00
920859652	TORONTO-DOMINION BANK - NEW YORK BRANCH	03/30/2023	4.380	50,000,000.00	50,000,000.00	50,000,000.00
954452679	WESTPAC BANKING CORPORATION - NEW YORK BRANCH	06/20/2023	5.100	50,000,000.00	50,000,000.00	50,054,000.00
954452680	WESTPAC BANKING CORPORATION - NEW YORK BRANCH	06/20/2023	5.100	50,000,000.00	50,000,000.00	50,054,000.00
CD TOTAL				1,550,000,000.00	1,550,000,000.00	1,550,000,000.00
821809411	TOYOTA MOTOR CREDIT CORP	06/18/2024	0.500	11,000,000.00	10,993,992.46	10,986,910.00
CORP NOTE FXD TOTAL				11,000,000.00	10,993,992.46	10,986,910.00
972862737	ATLANTIC ASSET SECURITIZATION CORP.	03/13/2023	4.490	19,240,000.00	19,144,013.78	19,098,420.32
956330459	ATLANTIC ASSET SECURITIZATION CORP.	03/15/2023	4.590	40,000,000.00	39,785,800.00	39,541,000.00
980035744	ATLANTIC ASSET SECURITIZATION CORP.	05/01/2023	4.650	50,000,000.00	49,425,208.34	49,392,916.67
944243623	ATLANTIC ASSET SECURITIZATION CORP.	02/17/2023	4.570	50,000,000.00	49,898,444.44	49,422,402.78
952474283	ATLANTIC ASSET SECURITIZATION CORP.	03/09/2023	4.600	50,000,000.00	49,770,000.00	49,405,833.33
956330460	ATLANTIC ASSET SECURITIZATION CORP.	03/15/2023	4.590	50,000,000.00	49,732,250.00	49,426,250.00
981031614	ATLANTIC ASSET SECURITIZATION CORP.	06/01/2023	4.760	50,000,000.00	49,206,666.67	49,200,055.56
953965448	ATLANTIC ASSET SECURITIZATION CORP.	04/05/2023	4.740	50,000,000.00	49,585,250.00	49,223,166.67
962042861	ATLANTIC ASSET SECURITIZATION CORP.	03/29/2023	4.600	50,000,000.00	49,642,222.22	49,380,277.78
950333422	ATLANTIC ASSET SECURITIZATION CORP.	03/07/2023	4.590	50,000,000.00	49,783,250.00	49,388,000.00
959058068	ATLANTIC ASSET SECURITIZATION CORP.	03/15/2023	4.580	25,000,000.00	24,866,416.67	24,726,472.22
950333421	ATLANTIC ASSET SECURITIZATION CORP.	03/03/2023	4.590	25,000,000.00	24,904,375.00	24,706,750.00
967905939	ATLANTIC ASSET SECURITIZATION CORP.	04/03/2023	4.570	50,000,000.00	49,612,819.44	49,428,750.00
968974573	ATLANTIC ASSET SECURITIZATION CORP.	04/05/2023	4.580	25,000,000.00	24,799,625.00	24,710,569.44
958267220	ATLANTIC ASSET SECURITIZATION CORP.	02/16/2023	4.370	50,000,000.00	49,908,958.33	49,623,694.44
948074706	ATLANTIC ASSET SECURITIZATION CORP.	02/27/2023	4.600	35,000,000.00	34,883,722.22	34,593,027.78
960967093	ATLANTIC ASSET SECURITIZATION CORP.	02/16/2023	4.400	30,000,000.00	29,945,000.00	29,791,000.00
953965457	ATLANTIC ASSET SECURITIZATION CORP.	04/05/2023	4.740	50,000,000.00	49,585,250.00	49,223,166.67
980528737	ATLANTIC ASSET SECURITIZATION CORP.	04/20/2023	4.680	24,900,000.00	24,647,514.00	24,641,040.00
960201314	AUTOBAHN FUNDING COMPANY, LLC	03/15/2023	4.500	50,000,000.00	49,737,500.00	49,468,750.00
958267215	AUTOBAHN FUNDING COMPANY, LLC	02/17/2023	4.400	25,000,000.00	24,951,111.11	24,807,500.00
974008265	AUTOBAHN FUNDING COMPANY, LLC	03/20/2023	4.450	50,000,000.00	49,709,513.89	49,616,805.56
969002859	AUTOBAHN FUNDING COMPANY, LLC	02/03/2023	4.320	50,000,000.00	49,988,000.00	49,820,000.00
974008266	AUTOBAHN FUNDING COMPANY, LLC	03/20/2023	4.450	10,000,000.00	9,941,902.78	9,923,361.11
977350973	AUTOBAHN FUNDING COMPANY, LLC	02/24/2023	4.440	40,000,000.00	39,886,533.33	39,842,133.33
980544032	AUTOBAHN FUNDING COMPANY, LLC	04/05/2023	4.540	50,000,000.00	49,602,750.00	49,590,138.89
944746384	AUTOBAHN FUNDING COMPANY, LLC	02/01/2023	4.240	50,000,000.00	50,000,000.00	49,558,333.33
975405933	AUTOBAHN FUNDING COMPANY, LLC	03/23/2023	4.500	50,000,000.00	49,687,500.00	49,600,000.00
951496855	AUTOBAHN FUNDING COMPANY, LLC	02/21/2023	4.450	50,000,000.00	49,876,388.89	49,499,375.00
980035753	AUTOBAHN FUNDING COMPANY, LLC	02/10/2023	4.440	22,000,000.00	21,975,580.00	21,962,013.33
976522870	AUTOBAHN FUNDING COMPANY, LLC	03/09/2023	4.450	50,000,000.00	49,777,500.00	49,703,333.33
980035757	AUTOBAHN FUNDING COMPANY, LLC	02/10/2023	4.440	50,000,000.00	49,944,500.00	49,913,666.67
975405938	AUTOBAHN FUNDING COMPANY, LLC	03/22/2023	4.490	50,000,000.00	49,694,430.56	49,607,125.00
976522868	AUTOBAHN FUNDING COMPANY, LLC	02/17/2023	4.480	50,000,000.00	49,900,444.45	49,825,777.78

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

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
INTRD-PSI NON TRADING							
951496862	AUTOBAHN FUNDING COMPANY, LLC	02/21/2023	4.450	50,000,000.00	49,876,388.89	49,499,375.00	49,868,000.00
948516627	CAFCO LLC	03/23/2023	4.750	50,000,000.00	49,670,138.89	49,247,916.67	49,674,000.00
955074896	CAFCO LLC	04/14/2023	4.820	50,000,000.00	49,518,000.00	49,176,583.33	49,528,500.00
934128096	CAFCO LLC	03/06/2023	4.790	50,000,000.00	49,780,458.33	49,135,138.89	49,784,000.00
974008268	CAFCO LLC	05/10/2023	4.850	25,000,000.00	24,669,930.55	24,619,409.72	24,673,500.00
955074899	CAFCO LLC	04/14/2023	4.820	25,000,000.00	24,759,000.00	24,588,291.67	24,764,250.00
948516620	CAFCO LLC	03/23/2023	4.750	25,000,000.00	24,835,069.44	24,623,958.33	24,837,000.00
940141803	CAFCO LLC	03/10/2023	4.840	24,650,000.00	24,527,379.94	24,245,685.22	24,530,940.50
938233578	CANADIAN IMPERIAL BANK OF COMMERCE	03/20/2023	4.690	40,000,000.00	39,755,077.78	39,286,077.78	39,760,000.00
956930950	CANCARA ASSET SECURITISATION LIMITED	03/15/2023	4.590	50,000,000.00	49,732,250.00	49,426,250.00	49,726,000.00
951496860	CANCARA ASSET SECURITISATION LIMITED	02/24/2023	4.500	21,400,000.00	21,338,475.00	21,183,325.00	21,335,158.00
975417085	CANCARA ASSET SECURITISATION LIMITED	03/31/2023	4.520	50,000,000.00	49,635,888.89	49,560,555.56	49,621,000.00
960234245	CANCARA ASSET SECURITISATION LIMITED	03/27/2023	4.600	50,000,000.00	49,655,000.00	49,399,444.44	49,647,500.00
956330461	CANCARA ASSET SECURITISATION LIMITED	03/20/2023	4.600	50,000,000.00	49,699,722.22	49,393,055.56	49,693,500.00
946494143	CANCARA ASSET SECURITISATION LIMITED	02/23/2023	4.630	50,000,000.00	49,858,527.78	49,408,388.89	49,854,500.00
960234243	CANCARA ASSET SECURITISATION LIMITED	03/27/2023	4.600	50,000,000.00	49,655,000.00	49,399,444.44	49,647,500.00
956330462	CANCARA ASSET SECURITISATION LIMITED	03/20/2023	4.600	50,000,000.00	49,699,722.22	49,393,055.56	49,693,500.00
951991983	CANCARA ASSET SECURITISATION LIMITED	02/24/2023	4.500	21,140,000.00	21,079,222.50	20,925,957.50	21,075,945.80
956930953	CANCARA ASSET SECURITISATION LIMITED	04/14/2023	4.720	40,000,000.00	39,622,400.00	39,370,666.67	39,622,000.00
975417086	CANCARA ASSET SECURITISATION LIMITED	03/31/2023	4.520	25,000,000.00	24,817,944.45	24,780,277.78	24,810,500.00
956930952	CANCARA ASSET SECURITISATION LIMITED	04/14/2023	4.720	50,000,000.00	49,528,000.00	49,213,333.33	49,527,500.00
959067537	CANCARA ASSET SECURITISATION LIMITED	03/22/2023	4.600	50,000,000.00	49,686,944.44	49,412,222.22	49,680,000.00
955766855	CANCARA ASSET SECURITISATION LIMITED	03/14/2023	4.600	50,000,000.00	49,738,055.56	49,425,000.00	49,732,500.00
959067539	CANCARA ASSET SECURITISATION LIMITED	03/22/2023	4.600	50,000,000.00	49,686,944.44	49,412,222.22	49,680,000.00
956307625	CANCARA ASSET SECURITISATION LIMITED	03/14/2023	4.600	50,000,000.00	49,738,055.56	49,431,388.89	49,732,500.00
951991982	CANCARA ASSET SECURITISATION LIMITED	02/24/2023	4.500	28,600,000.00	28,517,775.00	28,310,425.00	28,513,342.00
960201310	CANCARA ASSET SECURITISATION LIMITED	03/20/2023	4.520	50,000,000.00	49,704,944.44	49,435,000.00	49,693,500.00
976524136	CANCARA ASSET SECURITISATION LIMITED	04/05/2023	4.520	36,000,000.00	35,715,240.00	35,674,560.00	35,703,000.00
958282459	CANCARA ASSET SECURITISATION LIMITED	03/16/2023	4.600	50,000,000.00	49,725,277.78	49,444,166.67	49,719,500.00
958282460	CANCARA ASSET SECURITISATION LIMITED	03/16/2023	4.600	50,000,000.00	49,725,277.78	49,444,166.67	49,719,500.00
945439247	CHARIOT FUNDING LLC	02/24/2023	4.590	50,000,000.00	49,853,375.00	49,394,375.00	49,848,500.00
977829473	CHARIOT FUNDING LLC	04/24/2023	4.630	50,000,000.00	49,472,694.44	49,421,250.00	49,466,000.00
946494139	CHARIOT FUNDING LLC	03/07/2023	4.700	37,000,000.00	36,835,761.11	36,497,622.22	36,835,350.00
979668099	CHARIOT FUNDING LLC	05/01/2023	4.650	50,000,000.00	49,425,208.34	49,392,916.67	49,421,500.00
946494140	CHARIOT FUNDING LLC	03/07/2023	4.700	50,000,000.00	49,778,055.56	49,321,111.11	49,777,500.00
977350969	CHARIOT FUNDING LLC	04/24/2023	4.640	50,000,000.00	49,471,555.56	49,413,555.56	49,466,000.00
977350967	CHARIOT FUNDING LLC	04/21/2023	4.650	50,000,000.00	49,489,791.67	49,431,666.67	49,485,000.00
977350968	CHARIOT FUNDING LLC	04/28/2023	4.650	50,000,000.00	49,444,583.33	49,386,458.33	49,440,500.00
978334846	CHARIOT FUNDING LLC	04/25/2023	4.650	50,000,000.00	49,463,958.33	49,425,208.33	49,459,500.00
977829478	CHARIOT FUNDING LLC	04/21/2023	4.600	32,266,000.00	31,940,292.65	31,907,309.63	31,933,660.20
936537933	CHARIOT FUNDING LLC	02/01/2023	4.610	50,000,000.00	50,000,000.00	49,410,944.44	49,994,000.00
932088298	CHARIOT FUNDING LLC	02/17/2023	4.620	50,000,000.00	49,897,333.33	49,255,666.67	49,893,500.00
979668091	CHARIOT FUNDING LLC	04/25/2023	4.640	43,500,000.00	43,034,646.67	43,001,006.67	43,029,765.00
979668105	CHARIOT FUNDING LLC	04/21/2023	4.600	50,000,000.00	49,495,277.77	49,456,944.44	49,485,000.00
946494135	CHARIOT FUNDING LLC	03/07/2023	4.700	50,000,000.00	49,778,055.56	49,321,111.11	49,777,500.00
970877613	CHARIOT FUNDING LLC	04/12/2023	4.550	50,000,000.00	49,557,638.89	49,412,291.67	49,542,000.00
979668089	CHARIOT FUNDING LLC	05/01/2023	4.650	50,000,000.00	49,425,208.34	49,392,916.67	49,421,500.00
976522871	CHARIOT FUNDING LLC	03/31/2023	4.600	50,000,000.00	49,629,444.45	49,552,777.78	49,618,500.00
930543240	CIESCO, LLC	03/03/2023	4.550	50,000,000.00	49,810,416.67	49,146,875.00	49,803,500.00
975405935	CIESCO, LLC	05/15/2023	4.830	50,000,000.00	49,309,041.67	49,215,125.00	49,315,000.00
941891124	CIESCO, LLC	02/15/2023	4.500	50,000,000.00	49,912,500.00	49,418,750.00	49,906,000.00
943762603	CIESCO, LLC	02/16/2023	4.490	50,000,000.00	49,906,458.33	49,426,277.78	49,900,000.00
932524992	CIESCO, LLC	03/03/2023	4.790	50,000,000.00	49,800,416.67	49,141,791.67	49,803,500.00
943762607	CIESCO, LLC	02/16/2023	4.490	25,000,000.00	24,953,229.17	24,713,138.89	24,950,000.00
971361698	CIESCO, LLC	05/04/2023	4.840	41,785,000.00	41,268,165.97	41,144,575.23	41,276,058.70
960201306	CIESCO, LLC	06/20/2023	5.040	50,000,000.00	49,027,000.00	48,726,000.00	49,059,000.00
956930945	CIESCO, LLC	06/13/2023	5.030	25,000,000.00	24,538,916.67	24,371,250.00	24,554,750.00
960201319	CIESCO, LLC	06/20/2023	5.040	10,000,000.00	9,805,400.00	9,745,200.00	9,811,800.00
970877616	CRC FUNDING, LLC	05/03/2023	4.860	50,000,000.00	49,385,750.00	49,230,500.00	49,395,000.00
979668100	CRC FUNDING, LLC	05/22/2023	4.790	50,000,000.00	49,268,194.45	49,228,277.78	49,258,500.00
955074902	CRC FUNDING, LLC	04/13/2023	4.820	50,000,000.00	49,524,694.45	49,183,277.78	49,532,000.00
934128098	CRC FUNDING, LLC	03/03/2023	4.800	40,000,000.00	39,840,000.00	39,322,666.67	39,842,800.00
953370995	CRC FUNDING, LLC	04/20/2023	4.820	50,000,000.00	49,477,833.33	49,102,944.44	49,484,500.00
931044619	CRC FUNDING, LLC	03/03/2023	4.700	50,000,000.00	49,804,166.67	49,125,277.78	49,803,500.00
980545566	CRC FUNDING, LLC	06/06/2023	4.790	25,000,000.00	24,584,201.39	24,577,548.61	24,574,500.00
981031619	CRC FUNDING, LLC	06/05/2023	4.790	50,000,000.00	49,175,055.56	49,168,402.78	49,156,500.00
972862738	CRC FUNDING, LLC	05/08/2023	4.850	50,000,000.00	49,353,333.33	49,225,347.22	49,359,500.00
953371002	CRC FUNDING, LLC	04/20/2023	4.820	50,000,000.00	49,477,833.33	49,102,944.44	49,484,500.00
952474286	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/21/2023	4.330	50,000,000.00	49,879,722.22	49,536,930.56	49,869,000.00
948074701	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/16/2023	4.340	50,000,000.00	49,909,583.33	49,517,777.78	49,900,500.00
980035763	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/10/2023	4.380	23,468,000.00	23,442,302.54	23,428,026.17	23,438,899.68
948071455	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/15/2023	4.310	50,000,000.00	49,916,194.44	49,527,097.22	49,907,000.00
943762604	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/14/2023	4.500	37,753,000.00	37,691,651.38	37,328,278.75	37,687,309.78
947037919	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/17/2023	4.320	50,000,000.00	49,904,000.00	49,514,000.00	49,894,500.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING							
981031611	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	04/17/2023	4.580	50,000,000.00	49,522,916.67	49,516,555.56	49,512,000.00
941143143	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/13/2023	4.490	50,000,000.00	49,925,166.67	49,407,569.44	49,919,500.00
946494142	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/15/2023	4.270	50,000,000.00	49,916,972.22	49,501,833.33	49,907,000.00
952474290	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/21/2023	4.330	50,000,000.00	49,879,722.22	49,536,930.56	49,869,000.00
948071450	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/15/2023	4.310	50,000,000.00	49,916,194.44	49,527,097.22	49,907,000.00
960201318	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	03/20/2023	4.440	50,000,000.00	49,710,166.67	49,445,000.00	49,697,000.00
935288942	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/02/2023	4.490	50,000,000.00	49,993,763.89	49,413,805.56	49,988,000.00
972253220	EMERSON ELECTRIC CO.	04/17/2023	4.560	50,000,000.00	49,525,000.00	49,404,666.67	49,514,500.00
940141800	ING (U.S.) FUNDING LLC	03/08/2023	4.720	50,000,000.00	49,770,555.55	49,213,333.33	49,775,500.00
945439260	ING (U.S.) FUNDING LLC	02/22/2023	4.585	50,000,000.00	49,866,270.83	49,414,138.89	49,862,500.00
930543241	ING (U.S.) FUNDING LLC	02/01/2023	4.400	50,000,000.00	50,000,000.00	49,358,333.33	49,994,000.00
931700658	ING (U.S.) FUNDING LLC	02/03/2023	4.500	50,000,000.00	49,987,500.00	49,343,750.00	49,981,500.00
940141807	ING (U.S.) FUNDING LLC	03/08/2023	4.720	50,000,000.00	49,770,555.55	49,213,333.33	49,775,500.00
931700657	ING (U.S.) FUNDING LLC	02/03/2023	4.500	50,000,000.00	49,987,500.00	49,343,750.00	49,981,500.00
945439256	ING (U.S.) FUNDING LLC	02/22/2023	4.585	16,700,000.00	16,655,334.46	16,504,322.39	16,654,075.00
930543239	ING (U.S.) FUNDING LLC	02/01/2023	4.400	50,000,000.00	50,000,000.00	49,358,333.33	49,994,000.00
949016352	JOHNSON & JOHNSON	03/31/2023	4.440	50,000,000.00	49,642,333.33	49,253,833.33	49,628,000.00
953370997	JOHNSON & JOHNSON	03/13/2023	4.410	50,000,000.00	49,755,000.00	49,412,000.00	49,742,500.00
952474287	JOHNSON & JOHNSON	03/21/2023	4.430	50,000,000.00	49,704,666.67	49,353,958.33	49,691,000.00
949016351	JOHNSON & JOHNSON	03/31/2023	4.440	50,000,000.00	49,642,333.33	49,253,833.33	49,628,000.00
944217930	JOHNSON & JOHNSON	05/09/2023	4.550	50,000,000.00	49,387,013.89	48,906,736.11	49,389,500.00
953370999	JOHNSON & JOHNSON	03/13/2023	4.410	50,000,000.00	49,755,000.00	49,412,000.00	49,742,500.00
950310640	JOHNSON & JOHNSON	03/15/2023	4.360	50,000,000.00	49,745,666.67	49,370,222.22	49,729,500.00
949016349	JOHNSON & JOHNSON	03/02/2023	4.330	50,000,000.00	49,825,597.22	49,446,722.22	49,814,000.00
953965442	JOHNSON & JOHNSON	03/07/2023	4.400	50,000,000.00	49,792,222.22	49,456,111.11	49,782,000.00
954528382	JOHNSON & JOHNSON	04/04/2023	4.500	50,000,000.00	49,612,500.00	49,275,000.00	49,603,500.00
949016348	JOHNSON & JOHNSON	03/02/2023	4.330	50,000,000.00	49,825,597.22	49,446,722.22	49,814,000.00
954528380	JOHNSON & JOHNSON	04/04/2023	4.500	50,000,000.00	49,612,500.00	49,275,000.00	49,603,500.00
945439251	JOHNSON & JOHNSON	04/03/2023	4.470	50,000,000.00	49,621,291.67	49,180,500.00	49,609,500.00
971361695	JOHNSON & JOHNSON	04/17/2023	4.540	50,000,000.00	49,527,083.33	49,388,361.11	49,524,000.00
955074904	JOHNSON & JOHNSON	04/04/2023	4.450	50,000,000.00	49,616,805.55	49,301,597.22	49,603,500.00
952474292	JOHNSON & JOHNSON	03/21/2023	4.430	50,000,000.00	49,704,666.67	49,353,958.33	49,691,000.00
955074903	JOHNSON & JOHNSON	04/04/2023	4.450	21,059,000.00	20,897,606.17	20,764,846.72	20,892,002.13
948527210	JOHNSON & JOHNSON	03/03/2023	4.330	50,000,000.00	49,819,583.33	49,434,694.44	49,807,500.00
945439242	JOHNSON & JOHNSON	04/03/2023	4.470	50,000,000.00	49,621,291.67	49,180,500.00	49,609,500.00
941891125	JOHNSON & JOHNSON	02/14/2023	4.180	50,000,000.00	49,924,527.78	49,465,888.89	49,913,500.00
948527209	JOHNSON & JOHNSON	03/03/2023	4.330	50,000,000.00	49,819,583.33	49,434,694.44	49,807,500.00
952474285	JOHNSON & JOHNSON	03/10/2023	4.350	50,000,000.00	49,776,458.33	49,432,083.33	49,762,500.00
953965437	JOHNSON & JOHNSON	03/07/2023	4.400	50,000,000.00	49,792,222.22	49,456,111.11	49,782,000.00
980035760	JUPITER SECURITIZATION COMPANY LLC	05/01/2023	4.650	50,000,000.00	49,425,208.34	49,392,916.67	49,411,500.00
944746381	JUPITER SECURITIZATION COMPANY LLC	03/02/2023	4.690	50,000,000.00	49,322,555.56	49,810,000.00	49,810,000.00
944243625	JUPITER SECURITIZATION COMPANY LLC	03/01/2023	4.670	50,000,000.00	49,818,388.89	49,325,444.44	49,816,500.00
944746380	JUPITER SECURITIZATION COMPANY LLC	03/01/2023	4.670	50,000,000.00	49,818,388.89	49,331,930.56	49,816,500.00
944746383	JUPITER SECURITIZATION COMPANY LLC	03/03/2023	4.670	50,000,000.00	49,805,416.67	49,338,416.67	49,803,500.00
960201313	JUPITER SECURITIZATION COMPANY LLC	03/20/2023	4.570	50,000,000.00	49,701,680.56	49,428,750.00	49,693,500.00
967905935	JUPITER SECURITIZATION COMPANY LLC	02/15/2023	4.330	50,000,000.00	49,915,805.56	49,753,430.56	49,906,000.00
972247534	JUPITER SECURITIZATION COMPANY LLC	04/12/2023	4.630	50,000,000.00	49,549,861.11	49,421,250.00	49,541,000.00
944746386	JUPITER SECURITIZATION COMPANY LLC	03/03/2023	4.670	50,000,000.00	49,805,416.67	49,338,416.67	49,803,500.00
946494144	JUPITER SECURITIZATION COMPANY LLC	03/02/2023	4.690	50,000,000.00	49,811,097.22	49,355,125.00	49,810,000.00
980035754	JUPITER SECURITIZATION COMPANY LLC	04/27/2023	4.640	20,000,000.00	19,780,888.89	19,768,000.00	19,775,600.00
969002864	JUPITER SECURITIZATION COMPANY LLC	02/10/2023	4.330	50,000,000.00	49,945,875.00	49,783,500.00	49,937,500.00
980035756	JUPITER SECURITIZATION COMPANY LLC	05/01/2023	4.650	50,000,000.00	49,425,208.34	49,392,916.67	49,411,500.00
969002863	JUPITER SECURITIZATION COMPANY LLC	02/10/2023	4.330	50,000,000.00	49,945,875.00	49,783,500.00	49,937,500.00
980035759	JUPITER SECURITIZATION COMPANY LLC	04/27/2023	4.640	50,000,000.00	49,452,222.22	49,420,000.00	49,439,000.00
975982586	LA FAYETTE ASSET SECURITIZATION LLC	03/17/2023	4.490	50,000,000.00	49,725,611.11	49,644,541.67	49,713,000.00
960973383	LA FAYETTE ASSET SECURITIZATION LLC	03/29/2023	4.610	50,000,000.00	49,641,444.45	49,378,930.56	49,634,000.00
949016347	LA FAYETTE ASSET SECURITIZATION LLC	03/06/2023	4.550	50,000,000.00	49,791,458.33	49,393,333.33	49,784,000.00
942606286	LA FAYETTE ASSET SECURITIZATION LLC	02/10/2023	4.600	18,705,000.00	18,683,489.25	18,497,062.75	18,681,618.75
960234241	LA FAYETTE ASSET SECURITIZATION LLC	03/20/2023	4.600	50,000,000.00	49,699,722.22	49,444,166.67	49,693,500.00
941891121	LA FAYETTE ASSET SECURITIZATION LLC	02/09/2023	4.590	50,000,000.00	49,949,000.00	49,445,375.00	49,944,000.00
935288936	LA FAYETTE ASSET SECURITIZATION LLC	02/22/2023	4.800	48,861,000.00	48,724,189.20	48,118,312.80	48,725,655.03
968974572	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2023	4.640	35,922,000.00	35,565,494.11	35,435,855.60	35,558,110.14
960967095	LA FAYETTE ASSET SECURITIZATION LLC	06/20/2023	5.020	40,862,000.00	40,069,980.93	39,830,665.82	40,092,977.16
960234240	LA FAYETTE ASSET SECURITIZATION LLC	03/20/2023	4.600	25,000,000.00	24,849,861.11	24,722,083.33	24,846,750.00
934460127	LA FAYETTE ASSET SECURITIZATION LLC	02/03/2023	4.680	50,000,000.00	49,987,000.00	49,363,000.00	49,981,500.00
959058066	LA FAYETTE ASSET SECURITIZATION LLC	03/16/2023	4.600	25,000,000.00	24,862,638.89	24,722,083.33	24,859,750.00
938732041	LA FAYETTE ASSET SECURITIZATION LLC	02/10/2023	4.710	50,000,000.00	49,941,125.00	49,358,916.67	49,937,500.00
934128092	LA FAYETTE ASSET SECURITIZATION LLC	02/01/2023	4.650	50,000,000.00	50,000,000.00	49,373,541.67	49,994,000.00
967905938	LA FAYETTE ASSET SECURITIZATION LLC	04/03/2023	4.570	29,861,000.00	29,629,768.03	29,519,838.08	29,622,709.22
938233580	LA FAYETTE ASSET SECURITIZATION LLC	02/07/2023	4.720	50,000,000.00	49,960,666.67	49,370,666.67	49,956,500.00
953965427	LA FAYETTE ASSET SECURITIZATION LLC	03/08/2023	4.590	32,940,000.00	32,793,005.25	32,562,013.50	32,789,464.20
975982587	LA FAYETTE ASSET SECURITIZATION LLC	04/04/2023	4.620	32,994,000.00	32,731,477.74	32,676,432.75	32,726,418.66
952474288	LA FAYETTE ASSET SECURITIZATION LLC	03/21/2023	4.690	20,439,000.00	20,311,188.12	20,159,411.51	20,311,051.86
940141799	LA FAYETTE ASSET SECURITIZATION LLC	02/14/2023	4.650	50,000,000.00	49,916,041.67	49,367,083.33	49,912,500.00

Security ID	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value	
NTRD-PSI NON TRADING							
970880569	MONT BLANC CAPITAL CORP	04/12/2023	4.720	50,000,000.00	49,541,111.11	49,396,888.89	49,541,000.00
939568600	MONT BLANC CAPITAL CORP	02/07/2023	4.550	8,111,000.00	8,104,849.16	8,016,687.09	8,103,943.43
939568599	MONT BLANC CAPITAL CORP	02/07/2023	4.550	50,000,000.00	49,962,083.33	49,418,611.11	49,956,500.00
940744159	MONT BLANC CAPITAL CORP	02/10/2023	4.500	50,000,000.00	49,943,750.00	49,418,750.00	49,937,500.00
940744158	MONT BLANC CAPITAL CORP	02/10/2023	4.500	3,134,000.00	3,130,474.25	3,097,567.25	3,130,082.50
971838280	MONT BLANC CAPITAL CORP	04/14/2023	4.720	50,000,000.00	49,528,000.00	49,403,444.44	49,527,500.00
971838281	MONT BLANC CAPITAL CORP	04/14/2023	4.720	9,531,000.00	9,441,027.36	9,417,284.58	9,440,932.05
970880570	MONT BLANC CAPITAL CORP	04/12/2023	4.720	25,000,000.00	24,770,555.55	24,698,444.44	24,770,500.00
977350972	MONT BLANC CAPITAL CORP	02/21/2023	4.500	18,342,000.00	18,296,145.00	18,275,510.25	18,293,577.12
946093030	MONT BLANC CAPITAL CORP	02/21/2023	4.600	40,000,000.00	39,897,777.78	39,534,888.89	39,894,400.00
977829474	MONT BLANC CAPITAL CORP	02/17/2023	4.490	29,563,000.00	29,504,005.39	29,474,508.09	29,500,030.81
955074895	MONT BLANC CAPITAL CORP	03/13/2023	4.650	50,000,000.00	49,741,666.67	49,412,291.67	49,739,000.00
979668101	MONT BLANC CAPITAL CORP	02/15/2023	4.470	18,469,000.00	18,436,894.72	18,423,135.32	18,434,278.28
945439244	MONT BLANC CAPITAL CORP	02/15/2023	4.610	50,000,000.00	49,910,361.11	49,455,763.89	49,904,000.00
945439258	MONT BLANC CAPITAL CORP	02/15/2023	4.610	27,012,000.00	26,963,573.49	26,717,981.88	26,961,217.44
951970048	MONT BLANC CAPITAL CORP	03/06/2023	4.600	45,000,000.00	44,810,250.00	44,476,750.00	44,805,600.00
969002860	NATIXIS, NEW YORK BRANCH	05/03/2023	4.800	50,000,000.00	49,393,333.34	49,206,666.67	49,394,500.00
969481286	NATIXIS, NEW YORK BRANCH	05/03/2023	4.830	50,000,000.00	49,389,541.67	49,208,416.67	49,394,500.00
945439246	NATIXIS, NEW YORK BRANCH	02/17/2023	4.350	50,000,000.00	49,903,333.33	49,468,333.33	49,894,000.00
970046784	NATIXIS, NEW YORK BRANCH	05/05/2023	4.870	50,000,000.00	49,370,958.33	49,195,097.22	49,380,000.00
925129171	NATIXIS, NEW YORK BRANCH	02/03/2023	4.130	50,000,000.00	49,988,527.78	49,311,666.67	49,981,500.00
945439253	NATIXIS, NEW YORK BRANCH	02/17/2023	4.350	50,000,000.00	49,903,333.33	49,468,333.33	49,894,000.00
971361697	NATIXIS, NEW YORK BRANCH	05/10/2023	4.780	50,000,000.00	49,349,388.89	49,203,333.33	49,344,000.00
978334845	NESTLE CAPITAL CORPORATION	02/17/2023	4.200	50,000,000.00	49,906,666.66	49,865,833.33	49,896,500.00
947037925	OLD LINE FUNDING, LLC	03/01/2023	4.560	50,000,000.00	49,822,666.67	49,411,000.00	49,816,500.00
956930947	OLD LINE FUNDING, LLC	03/20/2023	4.550	29,000,000.00	28,827,731.94	28,651,798.61	28,819,910.00
958267213	OLD LINE FUNDING, LLC	03/15/2023	4.540	50,000,000.00	49,735,166.67	49,457,722.22	49,723,000.00
975417084	OLD LINE FUNDING, LLC	04/19/2023	4.600	50,000,000.00	49,508,055.56	49,425,000.00	49,491,000.00
942606284	OLD LINE FUNDING, LLC	02/13/2023	4.490	50,000,000.00	49,925,166.67	49,444,986.11	49,918,500.00
940141804	OLD LINE FUNDING, LLC	02/06/2023	4.520	21,000,000.00	20,986,816.67	20,762,700.00	20,984,460.00
960967090	OLD LINE FUNDING, LLC	03/20/2023	4.540	49,300,000.00	49,007,787.94	48,746,662.28	48,993,847.00
949016353	OLD LINE FUNDING, LLC	03/02/2023	4.560	44,800,000.00	44,635,434.67	44,277,930.67	44,629,760.00
948083040	OLD LINE FUNDING, LLC	03/02/2023	4.570	50,000,000.00	49,815,930.55	49,409,708.33	49,810,000.00
977829482	OLD LINE FUNDING, LLC	04/28/2023	4.600	50,000,000.00	49,450,555.55	49,418,611.11	49,431,500.00
948074704	OLD LINE FUNDING, LLC	03/03/2023	4.560	50,000,000.00	49,810,000.00	49,398,333.33	49,803,500.00
970877612	OLD LINE FUNDING, LLC	04/14/2023	4.600	50,000,000.00	49,540,000.00	49,393,055.56	49,524,000.00
977829481	OLD LINE FUNDING, LLC	04/28/2023	4.600	50,000,000.00	49,450,555.55	49,418,611.11	49,431,500.00
958267217	OLD LINE FUNDING, LLC	03/15/2023	4.540	50,000,000.00	49,735,166.67	49,457,722.22	49,723,000.00
964580659	OLD LINE FUNDING, LLC	04/13/2023	4.480	50,000,000.00	49,558,222.22	49,346,666.67	49,530,500.00
974008270	REGENCY MARKETS NO 1 LLC	02/15/2023	4.500	25,563,000.00	25,518,264.75	25,470,334.13	25,514,941.56
976522869	SHEFFIELD RECEIVABLES COMPANY LLC	04/05/2023	4.550	50,000,000.00	49,601,875.00	49,526,041.67	49,587,500.00
972247531	SHEFFIELD RECEIVABLES COMPANY LLC	04/14/2023	4.650	50,000,000.00	49,535,000.00	49,405,833.33	49,527,500.00
954528373	SHEFFIELD RECEIVABLES COMPANY LLC	04/03/2023	4.640	50,000,000.00	49,606,888.89	49,258,888.89	49,601,000.00
938755101	SHEFFIELD RECEIVABLES COMPANY LLC	02/03/2023	4.670	50,000,000.00	49,987,027.78	49,409,763.89	49,981,500.00
962042867	SHEFFIELD RECEIVABLES COMPANY LLC	02/08/2023	4.390	50,000,000.00	49,957,319.45	49,713,430.56	49,950,000.00
971835357	SHEFFIELD RECEIVABLES COMPANY LLC	04/05/2023	4.650	17,910,000.00	17,764,257.38	17,715,676.50	17,762,242.50
970046780	SHEFFIELD RECEIVABLES COMPANY LLC	04/05/2023	4.640	50,000,000.00	49,594,000.00	49,426,444.44	49,587,500.00
972247535	SHEFFIELD RECEIVABLES COMPANY LLC	04/12/2023	4.640	50,000,000.00	49,548,888.89	49,420,000.00	49,541,000.00
953370996	SHEFFIELD RECEIVABLES COMPANY LLC	03/09/2023	4.620	50,000,000.00	49,769,000.00	49,409,666.67	49,763,000.00
974008269	SHEFFIELD RECEIVABLES COMPANY LLC	04/17/2023	4.650	50,000,000.00	49,515,625.00	49,418,750.00	49,507,000.00
979680992	SHEFFIELD RECEIVABLES COMPANY LLC	04/27/2023	4.680	50,000,000.00	49,447,500.00	49,408,500.00	49,439,000.00
953965458	SHEFFIELD RECEIVABLES COMPANY LLC	03/10/2023	4.615	50,000,000.00	49,762,840.28	49,410,305.56	49,756,500.00
960967096	SHEFFIELD RECEIVABLES COMPANY LLC	03/16/2023	4.510	50,000,000.00	49,730,652.78	49,467,569.44	49,719,000.00
936537934	SHEFFIELD RECEIVABLES COMPANY LLC	02/06/2023	4.650	31,205,000.00	31,184,846.77	30,814,027.35	31,181,908.30
955766853	SHEFFIELD RECEIVABLES COMPANY LLC	03/15/2023	4.610	50,000,000.00	49,731,083.33	49,410,944.44	49,725,500.00
950310643	SHEFFIELD RECEIVABLES COMPANY LLC	03/06/2023	4.690	50,000,000.00	49,785,041.67	49,381,180.56	49,782,000.00
962651386	SHEFFIELD RECEIVABLES COMPANY LLC	03/23/2023	4.590	50,000,000.00	49,681,250.00	49,426,250.00	49,673,500.00
953965470	SHEFFIELD RECEIVABLES COMPANY LLC	03/10/2023	4.615	50,000,000.00	49,762,840.28	49,410,305.56	49,756,500.00
956930946	SHEFFIELD RECEIVABLES COMPANY LLC	03/17/2023	4.590	50,000,000.00	49,719,500.00	49,413,500.00	49,713,000.00
940744157	THE COCA-COLA COMPANY	02/15/2023	4.240	50,000,000.00	49,917,555.56	49,422,888.89	49,907,500.00
977829472	THE COCA-COLA COMPANY	03/14/2023	4.480	50,000,000.00	49,744,888.89	49,707,555.56	49,735,500.00
940744154	THE COCA-COLA COMPANY	02/15/2023	4.240	36,777,000.00	36,716,358.81	36,352,511.69	36,708,962.55
977829480	THE COCA-COLA COMPANY	03/14/2023	4.480	50,000,000.00	49,744,888.89	49,707,555.56	49,735,500.00
938732039	THE PROCTER & GAMBLE COMPANY	03/01/2023	4.400	50,000,000.00	49,828,888.89	49,285,000.00	49,820,500.00
971835359	THE PROCTER & GAMBLE COMPANY	04/10/2023	4.590	12,800,000.00	12,689,024.00	12,658,016.00	12,688,000.00
971835360	THE PROCTER & GAMBLE COMPANY	04/10/2023	4.590	50,000,000.00	49,566,500.00	49,445,375.00	49,562,500.00
970046786	THE PROCTER & GAMBLE COMPANY	04/25/2023	4.580	50,000,000.00	49,472,027.78	49,306,638.89	49,465,500.00
944217922	THE PROCTER & GAMBLE COMPANY	03/14/2023	4.340	50,000,000.00	49,752,861.11	49,294,750.00	49,735,000.00
938732031	THE PROCTER & GAMBLE COMPANY	03/01/2023	4.400	50,000,000.00	49,828,888.89	49,285,000.00	49,820,500.00
952474289	THE TORONTO-DOMINION BANK	03/10/2023	4.380	50,000,000.00	49,774,916.67	49,428,166.67	49,763,000.00
981031615	THE TORONTO-DOMINION BANK	05/01/2023	4.570	50,000,000.00	49,435,097.22	49,428,750.00	49,428,000.00
956307637	THE TORONTO-DOMINION BANK	03/17/2023	4.370	50,000,000.00	49,732,944.45	49,435,541.67	49,718,500.00
954528387	THE TORONTO-DOMINION BANK	03/16/2023	4.380	50,000,000.00	49,738,416.67	49,409,916.67	49,725,000.00
962648079	THE TORONTO-DOMINION BANK	03/22/2023	4.370	50,000,000.00	49,702,597.22	49,459,819.44	49,687,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value	
NTRD-PSI NON TRADING							
962042881	THE TORONTO-DOMINION BANK	02/03/2023	4.280	50,000,000.00	49,988,111.11	49,744,388.89	49,981,500.00
954528386	THE TORONTO-DOMINION BANK	03/13/2023	4.380	50,000,000.00	49,756,666.67	49,428,166.67	49,744,000.00
960967088	THE TORONTO-DOMINION BANK	03/22/2023	4.410	50,000,000.00	49,699,875.00	49,442,625.00	49,687,000.00
954528391	THE TORONTO-DOMINION BANK	03/16/2023	4.380	50,000,000.00	49,738,416.67	49,409,916.67	49,725,000.00
954528389	THE TORONTO-DOMINION BANK	03/13/2023	4.380	50,000,000.00	49,756,666.67	49,428,166.67	49,744,000.00
962648076	THE TORONTO-DOMINION BANK	03/22/2023	4.370	50,000,000.00	49,702,597.22	49,459,819.44	49,687,000.00
962042874	THE TORONTO-DOMINION BANK	03/31/2023	4.420	50,000,000.00	49,643,944.44	49,392,250.00	49,629,500.00
953965455	THE TORONTO-DOMINION BANK	03/15/2023	4.380	50,000,000.00	49,744,500.00	49,409,916.67	49,731,000.00
956307629	THE TORONTO-DOMINION BANK	03/17/2023	4.370	50,000,000.00	49,732,944.45	49,435,541.67	49,718,500.00
952474284	THE TORONTO-DOMINION BANK	03/10/2023	4.380	50,000,000.00	49,774,916.67	49,428,166.67	49,763,000.00
953965456	THE TORONTO-DOMINION BANK	03/15/2023	4.380	50,000,000.00	49,744,500.00	49,409,916.67	49,731,000.00
952474652	THE TORONTO-DOMINION BANK	03/07/2023	4.380	50,000,000.00	49,793,166.67	49,446,416.67	49,781,500.00
951988493	THUNDER BAY FUNDING, LLC	03/09/2023	4.580	50,000,000.00	49,771,000.00	49,421,138.89	49,766,000.00
956307624	THUNDER BAY FUNDING, LLC	03/15/2023	4.580	50,000,000.00	49,732,833.33	49,421,138.89	49,727,000.00
951508264	THUNDER BAY FUNDING, LLC	03/07/2023	4.570	25,000,000.00	24,892,097.22	24,711,201.39	24,889,250.00
964580662	THUNDER BAY FUNDING, LLC	04/13/2023	4.500	50,000,000.00	49,556,250.00	49,343,750.00	49,536,000.00
940201971	THUNDER BAY FUNDING, LLC	02/06/2023	4.550	50,000,000.00	49,968,402.78	49,443,888.89	49,963,000.00
932080314	THUNDER BAY FUNDING, LLC	02/07/2023	4.500	50,000,000.00	49,962,500.00	49,337,500.00	49,956,500.00
977829477	THUNDER BAY FUNDING, LLC	04/28/2023	4.590	50,000,000.00	49,451,750.00	49,407,125.00	49,434,500.00
967905940	THUNDER BAY FUNDING, LLC	04/05/2023	4.480	50,000,000.00	49,608,000.00	49,440,000.00	49,589,500.00
971838282	THUNDER BAY FUNDING, LLC	05/05/2023	4.700	50,000,000.00	49,392,916.67	49,268,888.89	49,386,500.00
971838283	THUNDER BAY FUNDING, LLC	04/28/2023	4.670	50,000,000.00	49,442,194.44	49,318,958.33	49,434,500.00
977829471	THUNDER BAY FUNDING, LLC	04/28/2023	4.600	50,000,000.00	49,450,555.55	49,418,611.11	49,434,500.00
977829470	THUNDER BAY FUNDING, LLC	04/28/2023	4.600	50,000,000.00	49,450,555.55	49,418,611.11	49,434,500.00
953371001	THUNDER BAY FUNDING, LLC	03/08/2023	4.540	50,000,000.00	49,779,305.55	49,426,194.44	49,772,500.00
972247537	THUNDER BAY FUNDING, LLC	05/12/2023	4.750	50,000,000.00	49,340,277.77	49,241,319.44	49,337,500.00
962651388	THUNDER BAY FUNDING, LLC	04/10/2023	4.500	50,000,000.00	49,575,000.00	49,356,250.00	49,556,000.00
951988494	THUNDER BAY FUNDING, LLC	03/09/2023	4.580	50,000,000.00	49,771,000.00	49,421,138.89	49,766,000.00
962108959	THUNDER BAY FUNDING, LLC	04/03/2023	4.480	40,000,000.00	39,696,355.55	39,497,244.44	39,682,400.00
962651387	THUNDER BAY FUNDING, LLC	04/05/2023	4.460	40,000,000.00	39,687,800.00	39,489,577.78	39,671,600.00
932103968	THUNDER BAY FUNDING, LLC	02/21/2023	4.640	50,000,000.00	49,871,111.11	49,226,666.67	49,868,500.00
969481288	TOYOTA MOTOR CREDIT CORPORATION	04/05/2023	4.630	50,000,000.00	49,594,875.00	49,421,250.00	49,592,500.00
959068162	TOYOTA MOTOR CREDIT CORPORATION	05/12/2023	4.590	50,000,000.00	49,732,250.00	49,458,125.00	49,730,500.00
948071452	TOYOTA MOTOR CREDIT CORPORATION	02/17/2023	4.470	50,000,000.00	49,900,666.67	49,497,125.00	49,895,000.00
959068161	TOYOTA MOTOR CREDIT CORPORATION	03/15/2023	4.590	50,000,000.00	49,732,250.00	49,458,125.00	49,730,500.00
970877611	TOYOTA MOTOR CREDIT CORPORATION	04/11/2023	4.620	50,000,000.00	49,557,250.00	49,409,666.67	49,552,500.00
969481287	TOYOTA MOTOR CREDIT CORPORATION	04/05/2023	4.630	50,000,000.00	49,594,875.00	49,421,250.00	49,592,500.00
977350971	TOYOTA MOTOR CREDIT CORPORATION	04/17/2023	4.580	50,000,000.00	49,522,916.67	49,465,666.67	49,511,500.00
956307632	UNILEVER CAPITAL CORPORATION	02/13/2023	4.370	48,500,000.00	48,429,351.67	48,140,870.97	48,421,915.00
939493148	UNILEVER CAPITAL CORPORATION	02/06/2023	4.230	20,000,000.00	19,988,250.00	19,786,150.00	19,985,200.00
972247533	UNILEVER CAPITAL CORPORATION	03/16/2023	4.430	50,000,000.00	49,735,430.56	49,612,375.00	49,725,000.00
979668094	UNILEVER CAPITAL CORPORATION	04/17/2023	4.630	30,000,000.00	29,710,625.00	29,687,475.00	29,709,300.00
972247536	UNILEVER CAPITAL CORPORATION	04/05/2023	4.500	50,000,000.00	49,606,250.00	49,487,500.00	49,591,000.00
971361696	UNILEVER CAPITAL CORPORATION	03/30/2023	4.480	50,000,000.00	49,645,333.33	49,508,444.44	49,630,000.00
975982582	UNILEVER CAPITAL CORPORATION	04/11/2023	4.550	50,000,000.00	49,563,958.34	49,481,805.56	49,553,000.00
971835356	UNILEVER CAPITAL CORPORATION	04/13/2023	4.530	50,000,000.00	49,553,291.67	49,433,750.00	49,540,500.00
971835354	UNILEVER CAPITAL CORPORATION	04/05/2023	4.490	50,000,000.00	49,607,125.00	49,476,166.67	49,591,000.00
971361699	UNILEVER CAPITAL CORPORATION	03/31/2023	4.480	50,000,000.00	49,639,111.11	49,502,222.22	49,623,000.00
956934710	UNILEVER CAPITAL CORPORATION	02/23/2023	4.360	50,000,000.00	49,866,777.78	49,582,166.67	49,857,000.00
972247539	UNILEVER CAPITAL CORPORATION	04/03/2023	4.500	50,000,000.00	49,618,750.00	49,493,750.00	49,603,500.00
980035758	UNILEVER CAPITAL CORPORATION	05/02/2023	4.670	50,000,000.00	49,416,250.00	49,383,819.44	49,421,000.00
939493151	UNILEVER CAPITAL CORPORATION	02/06/2023	4.230	50,000,000.00	49,970,625.00	49,465,375.00	49,963,000.00
CPD TOTAL				13,838,062,000.00	13,755,715,104.74	13,674,136,630.51	13,753,736,004.95
908634662		06/30/2025	5.274	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 AGENCY	08/01/2024	2.958	23,000,000.00	23,636,662.94	24,865,760.00	22,457,890.00
CA MUNI BDN TOTAL				23,000,000.00	23,636,662.94	24,865,760.00	22,457,890.00
MUNI TOTAL				28,000,000.00	28,636,662.94	29,865,760.00	27,457,890.00
975405937	UNITED STATES TREASURY	07/06/2023	4.510	50,000,000.00	49,029,097.22	48,941,402.78	49,025,500.00
954528388	UNITED STATES TREASURY	06/08/2023	4.520	50,000,000.00	49,202,722.22	48,863,722.22	49,195,000.00
938732030	UNITED STATES TREASURY	02/02/2023	4.015	50,000,000.00	49,994,423.61	49,498,125.00	49,994,500.00
955754307	UNITED STATES TREASURY	06/01/2023	4.470	50,000,000.00	49,255,000.00	48,944,583.33	49,238,500.00
927957151	UNITED STATES TREASURY	04/20/2023	4.100	50,000,000.00	49,555,833.33	48,946,527.78	49,509,000.00
980035745	UNITED STATES TREASURY	05/02/2023	4.525	50,000,000.00	49,434,375.00	49,402,951.39	49,431,000.00
954528375	UNITED STATES TREASURY	05/18/2023	4.455	50,000,000.00	49,344,125.00	49,010,000.00	49,335,000.00
963302258	UNITED STATES TREASURY	04/20/2023	4.310	50,000,000.00	49,533,083.33	49,323,569.44	49,509,000.00
946093021	UNITED STATES TREASURY	04/20/2023	4.350	50,000,000.00	49,528,750.00	49,105,833.33	49,509,000.00
956930948	UNITED STATES TREASURY	06/01/2023	4.480	50,000,000.00	49,253,333.34	48,954,666.67	49,238,500.00
960201311	UNITED STATES TREASURY	05/25/2023	4.430	50,000,000.00	49,304,736.11	49,040,166.67	49,283,500.00
977829476	UNITED STATES TREASURY	05/23/2023	4.600	50,000,000.00	49,290,833.33	49,246,111.11	49,291,500.00
953965444	UNITED STATES TREASURY	04/20/2023	4.315	50,000,000.00	49,532,541.67	49,202,923.61	49,509,000.00
955754306	UNITED STATES TREASURY	06/01/2023	4.470	50,000,000.00	49,255,000.00	48,944,583.33	49,238,500.00
934128104	UNITED STATES TREASURY	02/14/2023	3.980	50,000,000.00	49,928,138.89	49,391,944.44	49,923,000.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value	
INTRD-PSI NON TRADING							
942606278	UNITED STATES TREASURY	02/16/2023	4.062	50,000,000.00	49,915,385.42	49,475,389.58	49,911,000.00
955754295	UNITED STATES TREASURY	06/01/2023	4.470	50,000,000.00	49,255,000.00	48,944,583.33	49,238,500.00
946093024	UNITED STATES TREASURY	04/20/2023	4.330	50,000,000.00	49,530,916.67	49,103,930.56	49,509,000.00
953965429	UNITED STATES TREASURY	05/11/2023	4.440	50,000,000.00	49,389,500.00	49,050,333.33	49,373,500.00
975982579	UNITED STATES TREASURY	07/20/2023	4.635	50,000,000.00	48,912,062.50	48,828,375.00	48,924,500.00
938732043	UNITED STATES TREASURY	02/02/2023	4.015	50,000,000.00	49,994,423.61	49,498,125.00	49,994,500.00
953965454	UNITED STATES TREASURY	06/01/2023	4.505	50,000,000.00	49,249,166.67	48,905,034.72	49,238,500.00
955074894	UNITED STATES TREASURY	06/01/2023	4.510	50,000,000.00	49,248,333.33	48,928,875.00	49,238,500.00
964574301	UNITED STATES TREASURY	04/18/2023	4.360	50,000,000.00	49,539,777.78	49,327,833.33	49,523,000.00
960967094	UNITED STATES TREASURY	06/15/2023	4.430	50,000,000.00	49,175,527.78	48,917,111.11	49,160,500.00
934128103	UNITED STATES TREASURY	02/14/2023	3.980	50,000,000.00	49,928,138.89	49,391,944.44	49,923,000.00
963302256	UNITED STATES TREASURY	04/20/2023	4.310	50,000,000.00	49,533,083.33	49,323,569.44	49,509,000.00
946093023	UNITED STATES TREASURY	04/20/2023	4.350	50,000,000.00	49,528,750.00	49,105,833.33	49,509,000.00
962042869	UNITED STATES TREASURY	06/22/2023	4.470	50,000,000.00	48,726,250.00	48,876,291.67	49,112,500.00
954528374	UNITED STATES TREASURY	06/08/2023	4.520	50,000,000.00	49,202,722.22	48,863,722.22	49,195,000.00
963302259	UNITED STATES TREASURY	05/04/2023	4.375	50,000,000.00	49,440,972.22	49,228,298.61	49,419,000.00
953370998	UNITED STATES TREASURY	04/20/2023	4.310	50,000,000.00	49,533,083.33	49,197,861.11	49,509,000.00
938233581	UNITED STATES TREASURY	02/07/2023	4.010	50,000,000.00	49,966,583.33	49,470,902.78	49,965,500.00
954528378	UNITED STATES TREASURY	05/18/2023	4.455	50,000,000.00	49,344,125.00	49,010,000.00	49,335,000.00
946093037	UNITED STATES TREASURY	04/20/2023	4.350	50,000,000.00	49,528,750.00	49,105,833.33	49,509,000.00
955074893	UNITED STATES TREASURY	06/01/2023	4.510	50,000,000.00	49,248,333.33	48,928,875.00	49,238,500.00
960201312	UNITED STATES TREASURY	06/15/2023	4.480	50,000,000.00	49,166,222.22	48,898,666.67	49,160,500.00
947037928	UNITED STATES TREASURY	03/21/2023	4.300	50,000,000.00	49,713,333.33	49,325,138.89	49,700,500.00
964574302	UNITED STATES TREASURY	03/30/2023	4.260	50,000,000.00	49,662,750.00	49,455,666.67	49,643,500.00
981031621	UNITED STATES TREASURY	05/30/2023	4.590	50,000,000.00	49,247,750.00	49,241,375.00	49,245,500.00
964574292	UNITED STATES TREASURY	03/30/2023	4.260	50,000,000.00	49,662,750.00	49,455,666.67	49,643,500.00
953965433	UNITED STATES TREASURY	06/08/2023	4.530	50,000,000.00	49,200,958.34	48,854,916.67	49,195,000.00
942606287	UNITED STATES TREASURY	02/16/2023	4.062	50,000,000.00	49,915,385.42	49,475,389.58	49,911,000.00
962042863	UNITED STATES TREASURY	06/22/2023	4.470	50,000,000.00	49,124,625.00	48,876,291.67	49,112,500.00
953965447	UNITED STATES TREASURY	11/30/2023	4.410	50,000,000.00	48,150,250.00	47,813,375.00	48,130,500.00
826608926	UNITED STATES TREASURY	02/23/2023	1.280	50,000,000.00	49,960,888.89	49,400,888.89	49,864,000.00
953965466	UNITED STATES TREASURY	05/11/2023	4.440	50,000,000.00	49,389,500.00	49,050,333.33	49,373,500.00
980528739	UNITED STATES TREASURY	05/16/2023	4.520	50,000,000.00	49,347,111.12	49,334,555.56	49,339,000.00
946093026	UNITED STATES TREASURY	04/20/2023	4.330	50,000,000.00	49,530,916.67	49,103,930.56	49,509,000.00
953965464	UNITED STATES TREASURY	06/01/2023	4.505	50,000,000.00	49,249,166.67	48,905,034.72	49,238,500.00
971835353	UNITED STATES TREASURY	07/06/2023	4.660	50,000,000.00	48,996,805.56	48,860,888.89	49,025,500.00
927957153	UNITED STATES TREASURY	04/20/2023	4.100	50,000,000.00	49,555,833.33	48,946,527.78	49,509,000.00
955074898	UNITED STATES TREASURY	06/01/2023	4.510	50,000,000.00	49,248,333.33	48,928,875.00	49,238,500.00
960201317	UNITED STATES TREASURY	06/15/2023	4.480	50,000,000.00	49,166,222.22	48,898,666.67	49,160,500.00
953965465	UNITED STATES TREASURY	05/25/2023	4.420	50,000,000.00	49,306,305.56	48,968,666.67	49,283,500.00
953965462	UNITED STATES TREASURY	04/20/2023	4.315	50,000,000.00	49,532,541.67	49,202,923.61	49,509,000.00
934128094	UNITED STATES TREASURY	02/21/2023	4.050	50,000,000.00	49,887,500.00	49,341,875.00	49,877,500.00
906623700	UNITED STATES TREASURY	02/02/2023	3.000	50,000,000.00	49,995,833.33	49,345,833.33	49,994,500.00
954528377	UNITED STATES TREASURY	06/01/2023	4.510	50,000,000.00	49,248,333.33	48,910,083.33	49,238,500.00
960201307	UNITED STATES TREASURY	05/25/2023	4.430	50,000,000.00	49,304,736.11	49,040,166.67	49,283,500.00
953370993	UNITED STATES TREASURY	04/20/2023	4.310	50,000,000.00	49,533,083.33	49,197,861.11	49,509,000.00
953965449	UNITED STATES TREASURY	06/08/2023	4.530	50,000,000.00	49,200,958.34	48,854,916.67	49,195,000.00
955074897	UNITED STATES TREASURY	06/01/2023	4.510	50,000,000.00	49,248,333.33	48,928,875.00	49,238,500.00
964574290	UNITED STATES TREASURY	04/18/2023	4.360	50,000,000.00	49,539,777.78	49,327,833.33	49,523,000.00
946093033	UNITED STATES TREASURY	03/21/2023	4.310	50,000,000.00	49,712,666.67	49,287,652.78	49,700,500.00
953965445	UNITED STATES TREASURY	04/20/2023	4.315	50,000,000.00	49,532,541.67	49,202,923.61	49,509,000.00
963302253	UNITED STATES TREASURY	04/20/2023	4.310	50,000,000.00	49,533,083.33	49,323,569.44	49,509,000.00
953965452	UNITED STATES TREASURY	05/25/2023	4.420	50,000,000.00	49,306,305.56	48,968,666.67	49,283,500.00
953965451	UNITED STATES TREASURY	06/01/2023	4.505	50,000,000.00	49,249,166.67	48,905,034.72	49,238,500.00
963302261	UNITED STATES TREASURY	05/04/2023	4.375	50,000,000.00	49,440,972.22	49,228,298.61	49,419,000.00
954528390	UNITED STATES TREASURY	06/08/2023	4.520	50,000,000.00	49,202,722.22	48,863,722.22	49,195,000.00
938233584	UNITED STATES TREASURY	02/07/2023	4.010	50,000,000.00	49,966,583.33	49,470,902.78	49,965,500.00
956668143	UNITED STATES TREASURY	06/15/2023	4.410	50,000,000.00	49,179,250.00	48,873,000.00	49,160,500.00
930466416	UNITED STATES TREASURY	10/05/2023	4.340	50,000,000.00	48,517,166.67	47,884,250.00	48,452,000.00
981031617	UNITED STATES TREASURY	05/30/2023	4.590	50,000,000.00	49,247,750.00	49,241,375.00	49,245,500.00
954528379	UNITED STATES TREASURY	06/01/2023	4.510	50,000,000.00	49,248,333.33	48,910,083.33	49,238,500.00
953965460	UNITED STATES TREASURY	04/20/2023	4.315	50,000,000.00	49,532,541.67	49,202,923.61	49,509,000.00
962042865	UNITED STATES TREASURY	06/22/2023	4.470	50,000,000.00	49,124,625.00	48,876,291.67	49,112,500.00
943762609	UNITED STATES TREASURY	03/14/2023	4.230	50,000,000.00	49,759,125.00	49,306,750.00	49,746,500.00
960201315	UNITED STATES TREASURY	06/15/2023	4.480	50,000,000.00	49,166,222.22	48,898,666.67	49,160,500.00
975405934	UNITED STATES TREASURY	07/06/2023	4.510	40,000,000.00	39,223,277.78	39,153,122.22	39,220,400.00
953965453	UNITED STATES TREASURY	05/25/2023	4.420	50,000,000.00	49,306,305.56	48,968,666.67	49,283,500.00
963302266	UNITED STATES TREASURY	04/20/2023	4.310	50,000,000.00	49,533,083.33	49,323,569.44	49,509,000.00
972247532	UNITED STATES TREASURY	07/13/2023	4.610	50,000,000.00	48,962,750.00	48,834,694.44	48,972,000.00
956668145	UNITED STATES TREASURY	06/15/2023	4.410	50,000,000.00	49,179,250.00	48,873,000.00	49,160,500.00
953965430	UNITED STATES TREASURY	06/08/2023	4.530	50,000,000.00	49,200,958.34	48,854,916.67	49,195,000.00
963302263	UNITED STATES TREASURY	05/04/2023	4.375	50,000,000.00	49,440,972.22	49,228,298.61	49,419,000.00
953965461	UNITED STATES TREASURY	05/25/2023	4.420	50,000,000.00	49,306,305.56	48,968,666.67	49,283,500.00
953965435	UNITED STATES TREASURY	05/11/2023	4.440	50,000,000.00	49,389,500.00	49,050,333.33	49,373,500.00

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING							
980528743	UNITED STATES TREASURY	05/16/2023	4.520	50,000,000.00	49,347,111.12	49,334,555.56	49,339,000.00
828332896	UNITED STATES TREASURY	03/23/2023	1.535	50,000,000.00	49,893,402.78	49,226,104.17	49,690,000.00
954528383	UNITED STATES TREASURY	05/18/2023	4.455	50,000,000.00	49,344,125.00	49,010,000.00	49,335,000.00
902425321	UNITED STATES TREASURY	02/09/2023	2.980	50,000,000.00	49,966,888.89	49,271,555.56	49,953,500.00
938233586	UNITED STATES TREASURY	02/07/2023	4.010	50,000,000.00	49,966,583.33	49,470,902.78	49,965,500.00
953371003	UNITED STATES TREASURY	04/20/2023	4.310	50,000,000.00	49,533,083.33	49,197,861.11	49,509,000.00
977829483	UNITED STATES TREASURY	05/23/2023	4.600	50,000,000.00	49,290,833.33	49,239,722.22	49,291,500.00
953965446	UNITED STATES TREASURY	06/01/2023	4.505	50,000,000.00	49,249,166.67	48,905,034.72	49,238,500.00
960201304	UNITED STATES TREASURY	05/25/2023	4.430	50,000,000.00	49,304,736.11	49,040,166.67	49,283,500.00
960201320	UNITED STATES TREASURY	06/15/2023	4.480	50,000,000.00	49,166,222.22	48,898,666.67	49,160,500.00
829692612	UNITED STATES TREASURY	02/23/2023	1.395	50,000,000.00	49,957,375.00	49,358,687.50	49,864,000.00
964574291	UNITED STATES TREASURY	04/25/2023	4.450	50,000,000.00	49,487,013.89	49,270,694.44	49,481,500.00
958267222	UNITED STATES TREASURY	04/20/2023	4.320	50,000,000.00	49,532,000.00	49,250,000.00	49,509,000.00
960201305	UNITED STATES TREASURY	05/25/2023	4.430	50,000,000.00	49,304,736.11	49,040,166.67	49,283,500.00
902425322	UNITED STATES TREASURY	02/09/2023	2.980	50,000,000.00	49,966,888.89	49,271,555.56	49,953,500.00
826608922	UNITED STATES TREASURY	03/23/2023	1.510	50,000,000.00	49,895,138.89	49,236,611.11	49,690,000.00
828332031	UNITED STATES TREASURY	03/23/2023	1.535	50,000,000.00	49,893,402.78	49,226,104.17	49,690,000.00
938732036	UNITED STATES TREASURY	02/02/2023	4.015	50,000,000.00	49,994,423.61	49,498,125.00	49,994,500.00
963302265	UNITED STATES TREASURY	05/04/2023	4.375	50,000,000.00	49,440,972.22	49,228,298.61	49,419,000.00
956668147	UNITED STATES TREASURY	06/15/2023	4.410	50,000,000.00	49,179,250.00	48,873,000.00	49,160,500.00
980035764	UNITED STATES TREASURY	05/02/2023	4.525	50,000,000.00	49,434,375.00	49,402,951.39	49,431,000.00
958267221	UNITED STATES TREASURY	04/20/2023	4.320	50,000,000.00	49,532,000.00	49,250,000.00	49,509,000.00
954528385	UNITED STATES TREASURY	05/18/2023	4.455	50,000,000.00	49,344,125.00	49,010,000.00	49,335,000.00
938732037	UNITED STATES TREASURY	02/02/2023	4.015	50,000,000.00	49,994,423.61	49,498,125.00	49,994,500.00
955754294	UNITED STATES TREASURY	06/15/2023	4.410	50,000,000.00	49,179,250.00	48,873,000.00	49,160,500.00
963302264	UNITED STATES TREASURY	06/22/2023	4.490	50,000,000.00	49,120,708.33	48,896,208.33	49,112,500.00
938233588	UNITED STATES TREASURY	02/07/2023	4.010	50,000,000.00	49,966,583.33	49,470,902.78	49,965,500.00
975982585	UNITED STATES TREASURY	07/20/2023	4.635	50,000,000.00	48,912,062.50	48,828,375.00	48,924,500.00
938732027	UNITED STATES TREASURY	02/02/2023	4.015	50,000,000.00	49,994,423.61	49,498,125.00	49,994,500.00
938233589	UNITED STATES TREASURY	02/07/2023	4.010	50,000,000.00	49,966,583.33	49,470,902.78	49,965,500.00
964574299	UNITED STATES TREASURY	04/18/2023	4.360	50,000,000.00	49,539,777.78	49,327,833.33	49,523,000.00
953965440	UNITED STATES TREASURY	06/08/2023	4.530	50,000,000.00	49,200,958.34	48,854,916.67	49,195,000.00
953965471	UNITED STATES TREASURY	05/25/2023	4.420	50,000,000.00	49,306,305.56	48,968,666.67	49,283,500.00
955754304	UNITED STATES TREASURY	06/01/2023	4.470	50,000,000.00	49,255,000.00	48,944,583.33	49,238,500.00
953965459	UNITED STATES TREASURY	05/11/2023	4.440	50,000,000.00	49,389,500.00	49,050,333.33	49,373,500.00
906623708	UNITED STATES TREASURY	02/02/2023	3.000	50,000,000.00	49,995,833.33	49,345,833.33	49,994,500.00
953965468	UNITED STATES TREASURY	04/20/2023	4.315	50,000,000.00	49,532,541.67	49,202,923.61	49,509,000.00
946093019	UNITED STATES TREASURY	04/20/2023	4.350	50,000,000.00	49,528,750.00	49,105,833.33	49,509,000.00
930466425	UNITED STATES TREASURY	10/05/2023	4.340	50,000,000.00	48,517,166.67	47,884,250.00	48,452,000.00
980035748	UNITED STATES TREASURY	05/02/2023	4.525	50,000,000.00	49,434,375.00	49,402,951.39	49,431,000.00
932080313	UNITED STATES TREASURY	04/20/2023	4.275	50,000,000.00	49,536,875.00	48,943,125.00	49,509,000.00
964574298	UNITED STATES TREASURY	04/18/2023	4.360	50,000,000.00	49,539,777.78	49,327,833.33	49,523,000.00
953965441	UNITED STATES TREASURY	11/30/2023	4.410	50,000,000.00	48,150,250.00	47,813,375.00	48,130,500.00
954528370	UNITED STATES TREASURY	06/01/2023	4.510	50,000,000.00	49,248,333.33	48,910,083.33	49,238,500.00
953965469	UNITED STATES TREASURY	06/08/2023	4.530	50,000,000.00	49,200,958.34	48,854,916.67	49,195,000.00
953965432	UNITED STATES TREASURY	05/11/2023	4.440	50,000,000.00	49,389,500.00	49,050,333.33	49,373,500.00
946093028	UNITED STATES TREASURY	03/21/2023	4.310	50,000,000.00	49,712,666.67	49,287,652.78	49,700,500.00
963302252	UNITED STATES TREASURY	06/22/2023	4.490	50,000,000.00	49,120,708.33	48,896,208.33	49,112,500.00
954528384	UNITED STATES TREASURY	06/01/2023	4.510	50,000,000.00	49,248,333.33	48,910,083.33	49,238,500.00
956930944	UNITED STATES TREASURY	06/01/2023	4.480	50,000,000.00	49,253,333.34	48,954,666.67	49,238,500.00
964574296	UNITED STATES TREASURY	04/25/2023	4.450	50,000,000.00	49,487,013.89	49,270,694.44	49,481,500.00
953371000	UNITED STATES TREASURY	04/20/2023	4.310	50,000,000.00	49,533,083.33	49,197,861.11	49,509,000.00
953965443	UNITED STATES TREASURY	06/01/2023	4.505	50,000,000.00	49,249,166.67	48,905,034.72	49,238,500.00
960201309	UNITED STATES TREASURY	06/15/2023	4.480	50,000,000.00	49,166,222.22	48,898,666.67	49,160,500.00
960967091	UNITED STATES TREASURY	06/15/2023	4.430	50,000,000.00	49,175,527.78	48,917,111.11	49,160,500.00
947037923	UNITED STATES TREASURY	03/21/2023	4.300	50,000,000.00	49,713,333.33	49,325,138.89	49,700,500.00
954528371	UNITED STATES TREASURY	06/08/2023	4.520	50,000,000.00	49,202,722.22	48,863,722.22	49,195,000.00
980035761	UNITED STATES TREASURY	05/02/2023	4.525	50,000,000.00	49,434,375.00	49,402,951.39	49,431,000.00
963302260	UNITED STATES TREASURY	04/20/2023	4.310	50,000,000.00	49,533,083.33	49,323,569.44	49,509,000.00
934128100	UNITED STATES TREASURY	02/21/2023	4.050	50,000,000.00	49,887,500.00	49,341,875.00	49,877,500.00
962042871	UNITED STATES TREASURY	06/22/2023	4.470	50,000,000.00	49,124,625.00	48,876,291.67	49,112,500.00
963302254	UNITED STATES TREASURY	05/04/2023	4.375	50,000,000.00	49,440,972.22	49,228,298.61	49,419,000.00
972247538	UNITED STATES TREASURY	07/13/2023	4.610	50,000,000.00	48,962,750.00	48,834,694.44	48,972,000.00
955754305	UNITED STATES TREASURY	06/01/2023	4.470	50,000,000.00	49,255,000.00	48,944,583.33	49,238,500.00
829175686	UNITED STATES TREASURY	03/23/2023	1.600	50,000,000.00	49,888,888.89	49,200,000.00	49,690,000.00
971835358	UNITED STATES TREASURY	07/06/2023	4.660	50,000,000.00	48,996,805.56	48,860,888.89	49,025,500.00
943762602	UNITED STATES TREASURY	03/14/2023	4.230	50,000,000.00	49,759,125.00	49,306,750.00	49,746,500.00
932080315	UNITED STATES TREASURY	04/20/2023	4.275	50,000,000.00	49,536,875.00	48,943,125.00	49,509,000.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,912,791.85	49,875,000.00	43,332,000.00
821810678	UNITED STATES TREASURY	08/31/2028	1.125	50,000,000.00	49,481,837.08	49,357,000.00	43,681,500.00
821809873	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,789,458.42	49,667,950.00	45,428,000.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,778,330.56	49,650,400.00	45,428,000.00
821809560	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,851,547.02	49,766,000.00	45,428,000.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,956,516.39	49,937,500.00	43,332,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID		Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING							
821809524	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,829,991.73	49,717,000.00	46,931,500.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,778,330.56	49,650,400.00	45,428,000.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,813,000.58	49,722,656.00	45,191,500.00
821809590	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,829,991.73	49,717,000.00	46,931,500.00
821809570	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,789,458.42	49,667,950.00	45,428,000.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,851,547.02	49,766,000.00	45,428,000.00
821809258	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,957,011.91	49,900,000.00	47,269,500.00
821809144	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,881,263.44	49,828,125.00	43,332,000.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,829,991.73	49,717,000.00	46,931,500.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,957,011.91	49,900,000.00	47,269,500.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,940,561.88	49,914,062.50	43,332,000.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,851,547.02	49,766,000.00	45,428,000.00
821809132	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,967,617.33	49,953,125.00	43,332,000.00
821809146	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,881,263.44	49,828,125.00	43,332,000.00
821809278	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,778,330.56	49,650,400.00	45,428,000.00
821809255	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,957,011.91	49,900,000.00	47,269,500.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,778,330.56	49,650,400.00	45,428,000.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,851,547.02	49,766,000.00	45,428,000.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,940,561.88	49,914,062.50	43,332,000.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,789,458.42	49,667,950.00	45,428,000.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	41,226,500.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,967,617.33	49,953,125.00	43,332,000.00
821810741	UNITED STATES TREASURY	08/31/2028	1.125	50,000,000.00	49,584,482.49	49,484,375.00	43,681,500.00
821809866	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,778,330.56	49,650,400.00	45,428,000.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,870,630.18	49,718,750.00	47,144,500.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,881,263.44	49,828,125.00	43,332,000.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,870,630.18	49,718,750.00	47,144,500.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,957,011.91	49,900,000.00	47,269,500.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,967,617.33	49,953,125.00	43,332,000.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,813,000.58	49,722,656.00	45,191,500.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,956,755.29	49,937,500.00	43,332,000.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,829,991.73	49,717,000.00	46,931,500.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,870,630.18	49,718,750.00	47,144,500.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,813,000.58	49,722,656.00	45,191,500.00
821809634	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,851,547.02	49,766,000.00	45,428,000.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,940,561.88	49,914,062.50	43,332,000.00
821809638	UNITED STATES TREASURY	04/30/2026	0.750	50,000,000.00	49,904,939.12	49,855,000.00	45,289,000.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	41,226,500.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,956,516.39	49,937,500.00	43,332,000.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,813,000.58	49,722,656.00	45,191,500.00
821809609	UNITED STATES TREASURY	04/30/2026	0.750	50,000,000.00	49,904,939.12	49,855,000.00	45,289,000.00
821809061	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,870,630.18	49,718,750.00	47,144,500.00
821808956	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,813,000.58	49,722,656.00	45,191,500.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,967,617.33	49,953,125.00	43,332,000.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,778,330.56	49,650,400.00	45,428,000.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,870,630.18	49,718,750.00	47,144,500.00
821810737	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	49,171,833.16	48,953,143.50	41,226,500.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,940,561.88	49,914,062.50	43,332,000.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,881,263.44	49,828,125.00	43,332,000.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,956,755.29	49,937,500.00	43,332,000.00
821809663	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,789,458.42	49,667,950.00	45,428,000.00
UST GOVERNMENT TOTAL				10,690,000,000.00	10,590,581,676.72	10,533,658,497.08	10,304,196,900.00
GRAND TOTAL				51,113,908,444.44	50,884,226,745.53	50,691,735,406.55	48,343,409,083.12

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JANUARY 1, 2023 TO JANUARY 31, 2023
 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	16,783,752.90
942605463	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,198,020.00
FHLB TOTAL				26,430,000.00	26,430,000.00	26,430,000.00	17,981,772.90
AVCCD TOTAL				26,430,000.00	26,430,000.00	26,430,000.00	17,981,772.90
EL SEGUNDO UNIFIED SCHOOL DIST.							
821801197	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	7,871,850.00
821801199	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/26/2041	3.270	7,000,000.00	7,000,000.00	7,000,000.00	6,083,490.00
FFCB TOTAL				16,000,000.00	16,000,000.00	16,000,000.00	13,955,340.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	16,000,000.00	13,955,340.00
FIRST5LA							
941898663	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,855,000.00
FHLMC TOTAL				50,000,000.00	50,000,000.00	50,000,000.00	49,855,000.00
932316983	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,890,180.00
932316984	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,838,500.00
FHLB TOTAL				84,000,000.00	84,000,000.00	84,000,000.00	83,728,680.00
FIRST5LA TOTAL				134,000,000.00	134,000,000.00	134,000,000.00	133,583,680.00
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	16,345,727.25
FFCB TOTAL				22,675,000.00	22,675,000.00	22,675,000.00	16,345,727.25
821801196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,851,905.00
FHLMC TOTAL				9,500,000.00	9,500,000.00	9,500,000.00	5,851,905.00
931461387	UNITED STATES TREASURY	04/20/2023	4.240	4,000,000.00	3,963,253.33	3,914,257.78	3,960,720.00
UST BILL TOTAL				4,000,000.00	3,963,253.33	3,914,257.78	3,960,720.00
PHHPA TOTAL				36,175,000.00	36,138,253.33	36,089,257.78	26,158,352.25
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	10,016,755.95	10,018,200.00	10,039,000.00
FFCB TOTAL				10,000,000.00	10,016,755.95	10,018,200.00	10,039,000.00
821692789	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,976,019.88	9,956,250.00	9,661,300.00
UST NOTES TOTAL				10,000,000.00	9,976,019.88	9,956,250.00	9,661,300.00
SCP61 - SCAQMD TOTAL				20,000,000.00	19,992,775.83	19,974,450.00	19,700,300.00
SCP6G - SCAQMD - INVESTMENT							
821692793	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,976,019.87	9,956,250.00	9,661,300.00
UST NOTES TOTAL				10,000,000.00	9,976,019.87	9,956,250.00	9,661,300.00
SCP6G - SCAQMD TOTAL				10,000,000.00	9,976,019.87	9,956,250.00	9,661,300.00
SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND							
821692784	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,952,039.75	19,912,500.00	19,322,600.00
UST NOTES TOTAL				20,000,000.00	19,952,039.75	19,912,500.00	19,322,600.00
SCP9A - SCAQMD TOTAL				20,000,000.00	19,952,039.75	19,912,500.00	19,322,600.00
SCAQMD-SOUTH COAST AIR QUALITY MG							
821801181	S OF C LAIF	12/31/2023		37,051,054.03	37,051,054.03	37,051,054.03	37,051,054.03
841762248	S OF C LAIF	12/31/2023		29,197.19	29,197.19	29,197.19	29,197.19
888240922	S OF C LAIF	12/31/2023		69,421.99	69,421.99	69,421.99	69,421.99
928828368	S OF C LAIF	12/31/2023		126,406.68	126,406.68	126,406.68	126,406.68
974008792	S OF C LAIF	12/31/2023		194,729.00	194,729.00	194,729.00	194,729.00
MMFUND TOTAL				37,470,808.89	37,470,808.89	37,470,808.89	37,470,808.89
SCAQMD TOTAL				37,470,808.89	37,470,808.89	37,470,808.89	37,470,808.89
SLIM-SCHOOLS LINKED INSURANCE MG							
821801178	S OF C LAIF	12/31/2023		3,431,976.40	3,431,976.40	3,431,976.40	3,431,976.40
858252079	S OF C LAIF	12/31/2023		2,704.49	2,704.49	2,704.49	2,704.49
888240666	S OF C LAIF	12/31/2023		6,430.44	6,430.44	6,430.44	6,430.44
928828246	S OF C LAIF	12/31/2023		11,708.84	11,708.84	11,708.84	11,708.84
974008832	S OF C LAIF	12/31/2023		18,037.42	18,037.42	18,037.42	18,037.42
MMFUND TOTAL				3,470,857.59	3,470,857.59	3,470,857.59	3,470,857.59
SLIM TOTAL				3,470,857.59	3,470,857.59	3,470,857.59	3,470,857.59
WASIA-WHITTIER AREA SCHOOLS INS							
821801182	S OF C LAIF	12/31/2023		41,459.88	41,459.88	41,459.88	41,459.88
841763124	S OF C LAIF	12/31/2023		32.67	32.67	32.67	32.67
888240807	S OF C LAIF	12/31/2023		77.68	77.68	77.68	77.68
928828020	S OF C LAIF	12/31/2023		141.45	141.45	141.45	141.45
974008805	S OF C LAIF	12/31/2023		217.90	217.90	217.90	217.90
MMFUND TOTAL				41,929.58	41,929.58	41,929.58	41,929.58
WASIA TOTAL				41,929.58	41,929.58	41,929.58	41,929.58
GRAND TOTAL				306,063,596.06	305,947,684.84	305,821,053.84	283,821,941.21

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF JANUARY 31, 2023
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 JANUARY 31, 2023
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	18,603,046.02
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	319,142.60
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$18,924,150.77</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF JANUARY 31, 2023
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	7,271,764.40
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	24,997,810.52
02/09/93	DISNEY PROJECT 1993	19,513,813.63
03/21/12	DISNEY PROJECT 2012	4,209,465.88
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	74,864,928.55
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	0.00
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	1,579.02
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	24,908,208.69
U.S. BANK - TRUSTEE TOTAL		<u><u>\$155,777,662.80</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF JANUARY 31, 2023
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,076,660.42
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	14,955,422.77
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,647,947.59
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	13,064,146.49
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	2,396,614.59
06/02/22	LACPWFA LEASE REVENUE BONDS (2022 SERIES G)	0.00
ZIONS BANK - TRUSTEE TOTAL		<u><u>\$36,140,791.86</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF JANUARY 31, 2023
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>302,649.17</u>
	TREASURER TOTAL	<u><u>\$302,649.17</u></u>

LOS ANGELES COUNTY TREASURER
 FLOATING RATE SECURITIES - PSI NON-TRADING
 AS OF JANUARY 31, 2023
 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	5.274	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 JANUARY 31, 2023
ATTACHMENT XIII

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
908634662	LACCAL BANS	08/24/22	5,000,000.00	5.274%
			<u>5,000,000.00</u>	

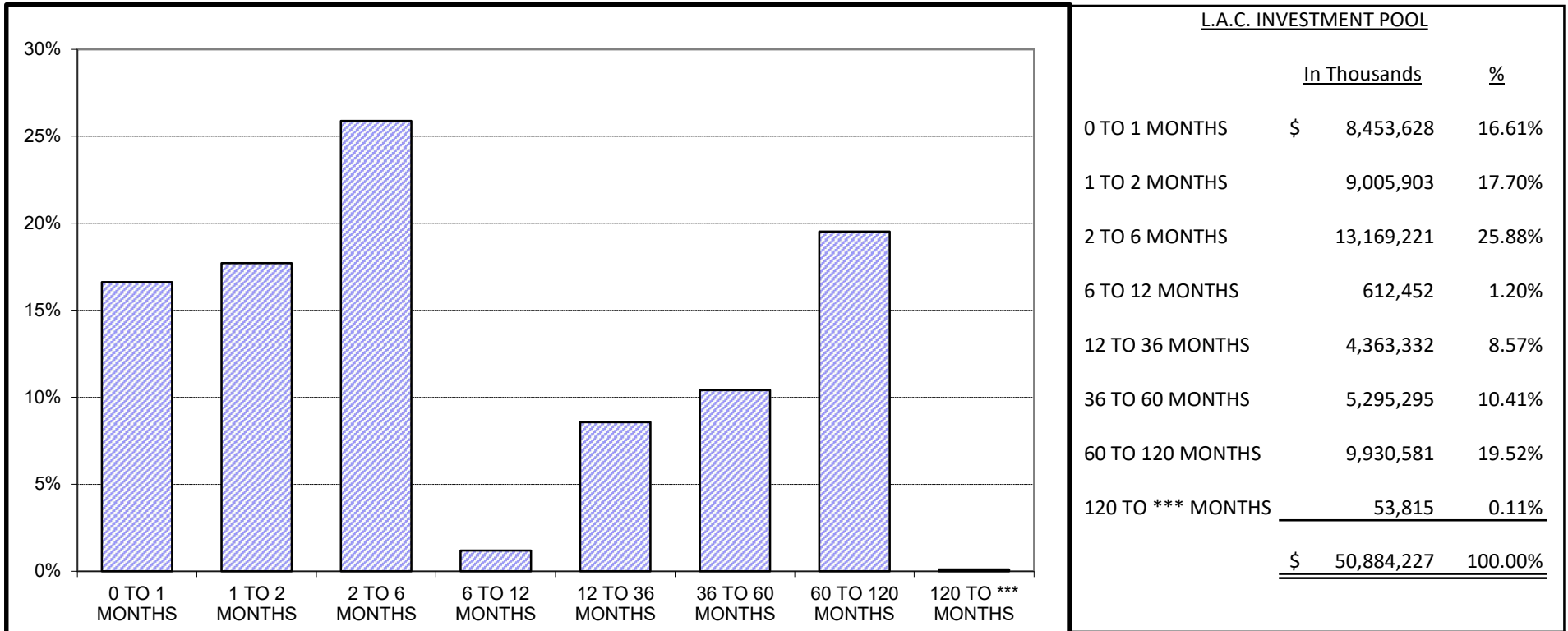
LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY
AS OF JANUARY 31, 2023
ATTACHMENT XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	1,550,000,000.00	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	13,755,715,104.74	48.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	10,590,581,676.72	423.00 DAYS	0.00	0.00 DAYS
AGENCIES	24,948,299,308.67	1,449.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	28,636,662.94	607.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,993,992.46	504.00 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	\$50,884,226,745.53	813.00 DAYS	\$0.00	0.00 DAYS

LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
MATURITY RANGE GROUPING
AS OF JANUARY 31, 2023
ATTACHMENT XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 to 1 Months	02/01/23 - 02/28/23	\$ 8,453,628,359.89	16.6%
1 to 2 Months	03/01/23 - 03/31/23	9,005,902,720.51	17.7%
2 to 3 Months	04/01/23 - 04/30/23	6,384,475,756.38	12.5%
3 to 4 Months	05/01/23 - 05/31/23	3,179,702,502.11	6.2%
4 to 5 Months	06/01/23 - 06/30/23	3,095,688,929.53	6.1%
5 to 6 Months	07/01/23 - 07/31/23	509,353,522.21	1.0%
6 to 12 Months	08/01/23 - 01/31/24	612,452,319.91	1.2%
12 to 24 Months	02/01/24 - 01/31/25	1,169,283,692.88	2.3%
24 to 36 Months	02/01/25 - 01/31/26	3,194,048,544.34	6.3%
36 to 48 Months	02/01/26 - 01/31/27	2,773,851,298.74	5.5%
48 to 60 Months	02/01/27 - 01/31/28	2,521,443,951.56	5.0%
60 to 120 Months	02/01/28 - 01/31/33	9,930,580,386.28	19.5%
120 to *** Months	02/01/33 -	53,814,761.19	0.1%
Portfolio Total:		\$ 50,884,226,745.53	100.0%
AVCCD			
6 to 12 Months	08/01/23 - 01/31/24	\$ 1,200,000.00	4.5%
120 to *** Months	02/01/33	\$ 25,230,000.00	95.5%
Portfolio Total:		\$ 26,430,000.00	100.0%
ESUSD			
120 to *** Months	02/01/33 -	\$ 16,000,000.00	100.0%
Portfolio Total:		\$ 16,000,000.00	100.0%
FIRST5LA			
24 to 36 Months	02/01/25 - 01/31/26	\$ 134,000,000.00	100.0%
Portfolio Total:		\$ 134,000,000.00	100.0%
GF			
48 to 60 Months	02/01/27 - 01/31/28	\$ 2,475,000.00	100.0%
Portfolio Total:		\$ 2,475,000.00	100.0%
PHHPA			
2 to 3 Months	04/01/23 - 04/30/23	\$ 3,963,253.33	11.0%
120 to *** Months	02/01/33 -	\$ 32,175,000.00	89.0%
Portfolio Total:		\$ 36,138,253.33	100.0%
SCP61			
12 to 24 Months	02/01/24 - 01/31/25	\$ 19,992,775.83	100.0%
Portfolio Total:		\$ 19,992,775.83	100.0%
SCP6G			
12 to 24 Months	02/01/24 - 01/31/25	\$ 9,976,019.87	100.0%
Portfolio Total:		\$ 9,976,019.87	100.0%
SCP9A			
12 to 24 Months	02/01/24 - 01/31/25	\$ 19,952,039.75	100.0%
Portfolio Total:		\$ 19,952,039.75	100.0%
SCAQM			
6 to 12 Months	08/01/23 - 01/31/24	\$ 37,470,808.89	0.0%
Portfolio Total:		\$ 37,470,808.89	0.0%
SLIM			
6 to 12 Months	08/01/23 - 01/31/24	\$ 3,470,857.59	0.0%
Portfolio Total:		\$ 3,470,857.59	0.0%
WASIA			
6 to 12 Months	08/01/23 - 01/31/24	\$ 41,929.58	0.0%
Portfolio Total:		\$ 41,929.58	0.0%

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JANUARY 2023
ATTACHMENT XVI**



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
0 TO 1 MONTHS	\$ 8,453,628	16.61%
1 TO 2 MONTHS	9,005,903	17.70%
2 TO 6 MONTHS	13,169,221	25.88%
6 TO 12 MONTHS	612,452	1.20%
12 TO 36 MONTHS	4,363,332	8.57%
36 TO 60 MONTHS	5,295,295	10.41%
60 TO 120 MONTHS	9,930,581	19.52%
120 TO *** MONTHS	53,815	0.11%
	\$ 50,884,227	100.00%

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

**LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF JANUARY 31, 2023
ATTACHMENT XVII**

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$37,470,808.89
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,470,857.59
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>41,929.58</u>
	LAIF TOTAL	<u><u>\$40,983,596.06</u></u>

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT
DECEMBER 31, 2022**

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

DECEMBER 2022

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POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	December 2022	December 2021	Change
Average Daily Portfolio (\$)	198,339,278	175,559,604	+22,779,674
Accrued Earnings (\$)	366,055	31,589	+334,466
Effective Yield (%)	2.173	0.212	+1.961
Average Life-Month End (In Days)	287	340	-53
Total Security Transactions			
Amount (\$)	35,641,156	43,859,477	-8,218,321
Number	718	878	-160
Total Time Deposit Transactions			
Amount (\$)	2,768,000	2,316,000	+452,000
Number	80	73	+7
Average Workday Investment Activity (\$)	1,829,007	2,007,629	-178,622
Prescribed Demand Account Balances For Services (\$)	198,000	1,493,000	-1,295,000



POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

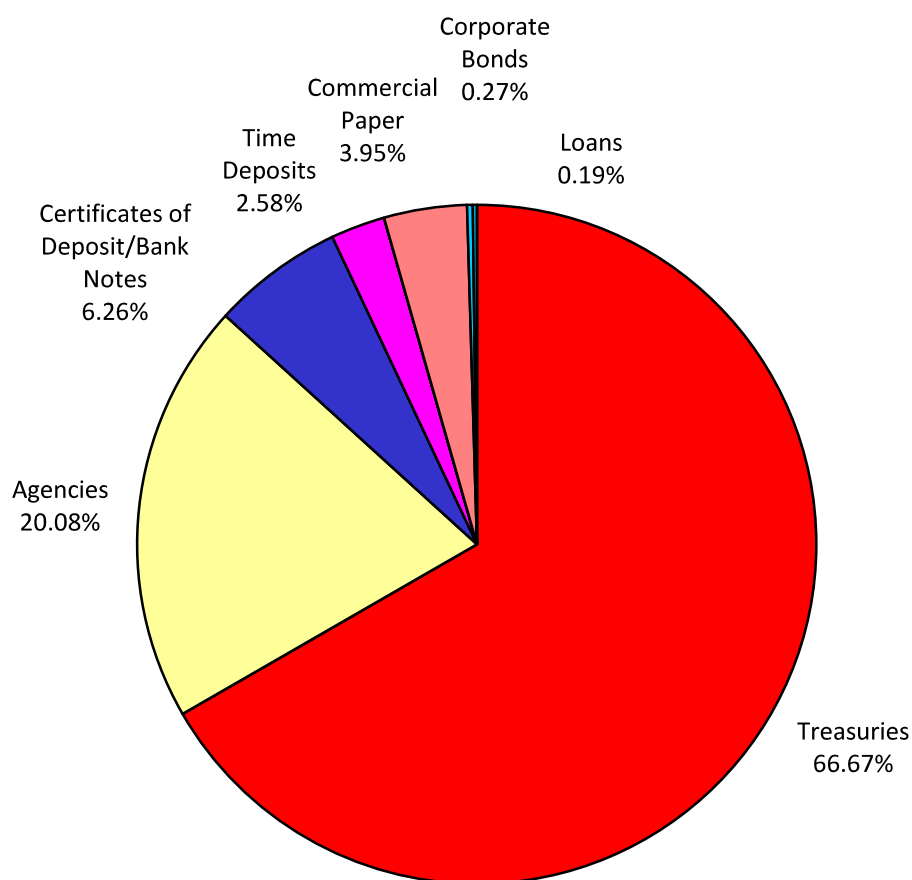
December 31, 2022

<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	35,572,298	17.82	-0.57
Bonds	0	0.00	0
Notes	97,538,758	48.86	+0.90
Strips	0	0.00	0
Total Government	133,111,056	66.67	+0.33
Agency Debentures	14,761,862	7.39	+0.25
Certificates of Deposit	12,400,000	6.21	-0.37
Bank Notes	100,000	0.05	0
Repurchases	0	0.00	0
Agency Discount Notes	25,325,736	12.69	+0.37
Time Deposits	5,144,000	2.58	0
GNMAs	0	0.00	0
Commercial Paper	7,895,773	3.95	-0.59
Remics	3,466	0.00	0
Corporate Bonds	530,321	0.27	+0.01
PMIA Loans	376,811	0.19	+0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	199,649,025	100.00	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>December 2022</u>		<u>November 2022</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	718	35,641,156	668	33,220,009
Other	21	363,169	29	2,265,904
Time Deposits	80	2,768,000	59	1,909,000
Total	819	38,772,325	756	37,394,913
PMIA Monthly Average Effective Yield (%)		2.173	2.007	
Year to Date Yield Last Day of Month (%)		1.616	1.516	

Pooled Money Investment Account Portfolio Composition \$199.6 billion 12/31/2022



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>
12/01/22	REDEMPTIONS								
	CP	RABO NY		12/01/22	3.800	50,000	15	79,166.67	3.859
	CP	RABO NY		12/01/22	3.800	50,000	15	79,166.67	3.859
	CP	CGMI		12/01/22	1.650	50,000	260	595,833.33	1.693
	CP	CGMI		12/01/22	1.650	50,000	260	595,833.33	1.693
	DN	FHLB		12/01/22	1.450	50,000	224	451,111.11	1.484
	DN	FHLB		12/01/22	1.450	50,000	224	451,111.11	1.484
	DN	FHLB		12/01/22	1.285	50,000	232	414,055.56	1.314
	DN	FHLB		12/01/22	1.285	50,000	232	414,055.56	1.314
	DN	FHLB		12/01/22	1.285	50,000	233	415,840.28	1.314
	DN	FHLB		12/01/22	1.285	50,000	233	415,840.28	1.314
	DN	FFCB		12/01/22	0.950	50,000	259	341,736.11	0.970
	DN	FHLB		12/01/22	0.480	50,000	304	202,666.67	0.489
	DN	FHLB		12/01/22	0.480	50,000	304	202,666.67	0.489
	DN	FHLB		12/01/22	0.480	50,000	304	202,666.67	0.489
	DN	FHLB		12/01/22	0.480	50,000	304	202,666.67	0.489
	DN	FHLB		12/01/22	0.605	50,000	307	257,965.28	0.617
	DN	FHLB		12/01/22	0.605	50,000	307	257,965.28	0.617
	DN	FHLB		12/01/22	0.285	50,000	337	133,395.83	0.290
	DN	FHLB		12/01/22	0.285	50,000	337	133,395.83	0.290
	DN	FHLB		12/01/22	0.285	50,000	337	133,395.83	0.290
	DN	FHLB		12/01/22	0.285	50,000	337	133,395.83	0.290
	DN	FHLB		12/01/22	0.290	50,000	338	136,138.89	0.295
	DN	FHLB		12/01/22	0.290	50,000	338	136,138.89	0.295
	DN	FHLB		12/01/22	0.290	50,000	338	136,138.89	0.295
	DN	FHLB		12/01/22	0.275	50,000	343	131,006.94	0.280
	DN	FHLB		12/01/22	0.275	50,000	343	131,006.94	0.280
	TR	BILL		12/01/22	0.255	50,000	345	122,187.50	0.259
	TR	BILL		12/01/22	0.255	50,000	345	122,187.50	0.259
	TR	BILL		12/01/22	0.255	50,000	345	122,187.50	0.259
	TR	BILL		12/01/22	0.255	50,000	345	122,187.50	0.259
	TR	BILL		12/01/22	0.255	50,000	345	122,187.50	0.259
	TR	BILL		12/01/22	0.255	50,000	345	122,187.50	0.259
	TR	BILL		12/01/22	0.230	50,000	349	111,486.11	0.234
	TR	BILL		12/01/22	0.230	50,000	349	111,486.11	0.234
	TR	BILL		12/01/22	0.230	50,000	349	111,486.11	0.234
	TR	BILL		12/01/22	0.235	50,000	350	114,236.11	0.239
	TR	BILL		12/01/22	0.235	50,000	350	114,236.11	0.239
	TR	BILL		12/01/22	0.235	50,000	350	114,236.11	0.239
	TR	BILL		12/01/22	0.235	50,000	350	114,236.11	0.239
	TR	BILL		12/01/22	0.235	50,000	350	114,236.11	0.239
	TR	BILL		12/01/22	0.235	50,000	350	114,236.11	0.239
	TR	BILL		12/01/22	0.238	50,000	350	115,451.39	0.241
	TR	BILL		12/01/22	0.238	50,000	350	115,451.39	0.241
	TR	BILL		12/01/22	0.238	50,000	350	115,451.39	0.241

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>
12/01/22	REDEMPTIONS (Continued)								
TR	BILL			12/01/22	0.240	50,000	352	117,333.33	0.244
TR	BILL			12/01/22	0.240	50,000	352	117,333.33	0.244
TR	BILL			12/01/22	0.240	50,000	352	117,333.33	0.244
TR	BILL			12/01/22	0.240	50,000	352	117,333.33	0.244
TR	BILL			12/01/22	0.240	50,000	352	117,333.33	0.244
TR	BILL			12/01/22	0.240	50,000	352	117,333.33	0.244
TR	BILL			12/01/22	0.245	50,000	353	120,118.06	0.249
TR	BILL			12/01/22	0.245	50,000	353	120,118.06	0.249
TR	BILL			12/01/22	0.245	50,000	353	120,118.06	0.249
TR	BILL			12/01/22	0.245	50,000	353	120,118.06	0.249
TR	BILL			12/01/22	0.245	50,000	353	120,118.06	0.249
TR	BILL			12/01/22	0.245	50,000	353	120,118.06	0.249
TR	BILL			12/01/22	0.243	50,000	356	119,902.78	0.246
TR	BILL			12/01/22	0.243	50,000	356	119,902.78	0.246
TR	BILL			12/01/22	0.243	50,000	356	119,902.78	0.246
TR	BILL			12/01/22	0.243	50,000	356	119,902.78	0.246
TR	BILL			12/01/22	0.243	50,000	356	119,902.78	0.246
TR	BILL			12/01/22	0.243	50,000	356	119,902.78	0.246
TR	BILL			12/01/22	0.243	50,000	356	119,902.78	0.246
TR	BILL			12/01/22	0.245	50,000	356	121,138.89	0.249
TR	BILL			12/01/22	0.245	50,000	356	121,138.89	0.249
TR	BILL			12/01/22	0.245	50,000	356	121,138.89	0.249
TR	BILL			12/01/22	0.260	50,000	357	128,916.66	0.264
TR	BILL			12/01/22	0.260	50,000	357	128,916.66	0.264
TR	BILL			12/01/22	0.260	50,000	357	128,916.66	0.264
TR	BILL			12/01/22	0.260	50,000	357	128,916.66	0.264
TR	BILL			12/01/22	0.260	50,000	357	128,916.66	0.264
TR	BILL			12/01/22	0.290	50,000	357	143,791.67	0.295
TR	BILL			12/01/22	0.290	50,000	357	143,791.67	0.295
TR	BILL			12/01/22	0.290	50,000	357	143,791.67	0.295
TR	BILL			12/01/22	0.291	50,000	357	144,287.50	0.296
TR	BILL			12/01/22	0.291	50,000	357	144,287.50	0.296
TR	BILL			12/01/22	0.291	50,000	357	144,287.50	0.296
TR	BILL			12/01/22	0.248	50,000	364	125,377.78	0.252
TR	BILL			12/01/22	0.248	50,000	364	125,377.78	0.252
TR	BILL			12/01/22	0.248	50,000	364	125,377.78	0.252
YCD	MUFG BK		3.770	12/01/22	3.770	50,000	14	73,305.56	3.822
YCD	MUFG BK		3.770	12/01/22	3.770	50,000	14	73,305.56	3.822
YCD	NORINCHUK		3.800	12/01/22	3.800	50,000	30	158,333.33	3.853
YCD	NORINCHUK		3.800	12/01/22	3.800	50,000	30	158,333.33	3.853
YCD	CIBC		1.680	12/01/22	1.680	50,000	230	536,666.67	1.703
YCD	CIBC		1.680	12/01/22	1.680	50,000	230	536,666.67	1.703
12/01/22	PURCHASES								
CD	US BANK		3.800	12/08/22	3.800	50,000			
CD	US BANK		3.800	12/08/22	3.800	50,000			
CD	US BANK		3.800	12/08/22	3.800	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
12/01/22	PURCHASES (Continued)								
	CD	BOWEST	3.800	12/09/22	3.800	50,000			
	CD	BOWEST	3.800	12/09/22	3.800	50,000			
	TR	BILL		06/01/23	4.500	50,000			
	TR	BILL		06/01/23	4.500	50,000			
	TR	BILL		06/01/23	4.503	50,000			
	TR	BILL		06/01/23	4.503	50,000			
	YCD	SUMI TRUST	4.000	01/03/23	4.000	50,000			
	YCD	SUMI TRUST	4.000	01/03/23	4.000	50,000			
12/02/22	REDEMPTIONS								
	CP	MIZUHO NY		12/02/22	2.910	50,000	107	432,458.33	2.976
	CP	MIZUHO NY		12/02/22	2.910	50,000	107	432,458.33	2.976
	DN	FNMA		12/02/22	3.500	50,000	10	48,611.11	3.552
	DN	FNMA		12/02/22	3.500	50,000	10	48,611.11	3.552
	DN	FHLB		12/02/22	2.600	50,000	135	487,500.00	2.662
	DN	FHLB		12/02/22	2.600	50,000	135	487,500.00	2.662
	YCD	CR AG CIB	3.730	12/02/22	3.730	50,000	32	165,777.78	3.782
	YCD	CR AG CIB	3.730	12/02/22	3.730	50,000	32	165,777.78	3.782
12/02/22	NO PURCHASES								
12/05/22	REDEMPTIONS								
	CD	MUFG UNION	2.250	12/05/22	2.250	50,000	173	540,625.00	2.281
	CD	MUFG UNION	2.250	12/05/22	2.250	50,000	173	540,625.00	2.281
	CP	MUFG BK		12/05/22	3.780	50,000	7	36,750.00	3.835
	CP	MUFG BK		12/05/22	3.780	50,000	7	36,750.00	3.835
	CP	MUFG BK		12/05/22	3.810	50,000	34	179,916.67	3.877
	CP	MUFG BK		12/05/22	3.810	50,000	34	179,916.67	3.877
	DN	IBRD		12/05/22	2.600	50,000	129	465,833.33	2.661
	DN	IBRD		12/05/22	2.600	50,000	129	465,833.33	2.661
	DN	IBRD		12/05/22	2.300	50,000	173	552,638.89	2.358
	DN	IBRD		12/05/22	2.300	50,000	173	552,638.89	2.358
	YCD	MIZUHO	3.100	12/05/22	3.100	50,000	90	387,500.00	3.143
	YCD	MIZUHO	3.100	12/05/22	3.100	50,000	90	387,500.00	3.143
	YCD	SWEDBANK	2.860	12/05/22	2.860	50,000	125	496,527.78	2.900
	YCD	SWEDBANK	2.860	12/05/22	2.860	50,000	125	496,527.78	2.900
	YCD	NATIXIS	2.900	12/05/22	2.900	50,000	157	632,361.11	2.940
	YCD	NATIXIS	2.900	12/05/22	2.900	50,000	157	632,361.11	2.940
12/05/22	PURCHASES								
	CP	RABO NY		12/07/22	3.800	50,000			
	CP	RABO NY		12/07/22	3.800	50,000			
	YCD	NORINCHUK	4.150	01/06/23	4.150	50,000			
	YCD	NORINCHUK	4.150	01/06/23	4.150	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>
12/06/22 REDEMPTIONS									
	TR	BILL		12/06/22	2.711	50,000	113	425,476.39	2.772
	TR	BILL		12/06/22	2.711	50,000	113	425,476.39	2.772
	TR	BILL		12/06/22	2.711	50,000	113	425,476.39	2.772
	TR	BILL		12/06/22	2.711	50,000	113	425,476.39	2.772
12/06/22 PURCHASES									
	DEB	IFC	4.919	03/01/24	4.919	50,000			
	DEB	IFC	4.919	03/01/24	4.919	50,000			
12/07/22 REDEMPTIONS									
	CD	BOWEST	3.800	12/07/22	3.800	50,000	37	195,277.78	3.853
	CD	BOWEST	3.800	12/07/22	3.800	50,000	37	195,277.78	3.853
	CP	RABO NY		12/07/22	3.800	50,000	2	10,555.56	3.854
	CP	RABO NY		12/07/22	3.800	50,000	2	10,555.56	3.854
	CP	CHARIOT		12/07/22	2.850	50,000	104	411,666.67	2.914
	CP	VERSAILLES		12/07/22	3.050	50,000	125	529,513.89	3.125
	CP	VERSAILLES		12/07/22	3.050	50,000	125	529,513.89	3.125
	CP	ATLANTIC		12/07/22	2.200	50,000	173	528,611.11	2.254
	CP	ATLANTIC		12/07/22	2.200	50,000	173	528,611.11	2.254
	DN	IBRD		12/07/22	2.300	50,000	169	539,861.11	2.357
	DN	IBRD		12/07/22	2.300	50,000	169	539,861.11	2.357
	DN	FFCB		12/07/22	2.350	50,000	175	571,180.56	2.410
	DN	FFCB		12/07/22	2.350	50,000	175	571,180.56	2.410
	YCD	KBC	3.820	12/07/22	3.820	50,000	30	159,166.67	3.873
	YCD	KBC	3.820	12/07/22	3.820	50,000	30	159,166.67	3.873
	YCD	BNP	2.950	12/07/22	2.950	50,000	153	626,875.00	2.991
	YCD	BNP	2.950	12/07/22	2.950	50,000	153	626,875.00	2.991
12/07/22 PURCHASES									
	CD	BOWEST	3.970	12/23/22	3.970	50,000			
	CD	BOWEST	3.970	12/23/22	3.970	50,000			
	CP	MUFG BK		12/23/22	3.930	50,000			
	CP	MUFG BK		12/23/22	3.930	50,000			
	TR	BILL		03/28/23	4.250	50,000			
	TR	BILL		03/28/23	4.250	50,000			
	TR	BILL		03/28/23	4.250	50,000			
	TR	BILL		03/28/23	4.250	50,000			
	YCD	KBC	4.200	01/09/23	4.200	50,000			
	YCD	KBC	4.200	01/09/23	4.200	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>
12/08/22 REDEMPTIONS									
	CD	US BANK	3.800	12/08/22	3.800	50,000	7	36,944.44	3.853
	CD	US BANK	3.800	12/08/22	3.800	50,000	7	36,944.44	3.853
	CD	US BANK	3.800	12/08/22	3.800	50,000	7	36,944.44	3.853
	CP	MUFG BK		12/08/22	3.760	50,000	8	41,777.78	3.815
	CP	MUFG BK		12/08/22	3.760	50,000	8	41,777.78	3.815
	CP	CR AG NY		12/08/22	3.790	50,000	8	42,111.11	3.846
	CP	CR AG NY		12/08/22	3.790	50,000	8	42,111.11	3.846
	DEB	FFCB	0.100	12/08/22	0.107	25,000	541	39,513.89	0.107
	DEB	FFCB	0.100	12/08/22	0.107	50,000	541	79,027.78	0.107
	DN	FNMA		12/08/22	3.450	50,000	29	138,958.33	3.508
	DN	FNMA		12/08/22	3.450	50,000	29	138,958.33	3.508
	TR	BILL		12/08/22	1.710	50,000	182	432,250.00	1.749
	TR	BILL		12/08/22	1.710	50,000	182	432,250.00	1.749
	TR	BILL		12/08/22	1.710	50,000	182	432,250.00	1.749
	TR	BILL		12/08/22	1.715	50,000	182	433,513.89	1.754
	TR	BILL		12/08/22	1.715	50,000	182	433,513.89	1.754
	TR	BILL		12/08/22	1.715	50,000	182	433,513.89	1.754
	TR	BILL		12/08/22	1.720	50,000	182	434,777.78	1.759
	TR	BILL		12/08/22	1.720	50,000	182	434,777.78	1.759
	TR	BILL		12/08/22	1.720	50,000	182	434,777.78	1.759
12/08/22 PURCHASES									
	CP	RABO NY		12/12/22	3.800	50,000			
	CP	RABO NY		12/12/22	3.800	50,000			
	YCD	DNB	4.100	12/28/22	4.100	50,000			
	YCD	DNB	4.100	12/28/22	4.100	50,000			
	YCD	CR AG CIB	4.050	01/03/23	4.050	50,000			
	YCD	CR AG CIB	4.050	01/03/23	4.050	50,000			
12/09/22 REDEMPTIONS									
	CD	BOWEST	3.800	12/09/22	3.800	50,000	8	42,222.22	3.853
	CD	BOWEST	3.800	12/09/22	3.800	50,000	8	42,222.22	3.853
	CD	BOWEST	3.800	12/09/22	3.800	50,000	9	47,500.00	3.853
	CD	BOWEST	3.800	12/09/22	3.800	50,000	9	47,500.00	3.853
	CD	BOWEST	3.800	12/09/22	3.800	50,000	24	126,666.67	3.853
	CD	BOWEST	3.800	12/09/22	3.800	50,000	24	126,666.67	3.853
	DEB	FHLB	1.875	12/09/22	0.144	50,000	605	121,083.33	0.142
	DEB	FHLB	1.875	12/09/22	0.135	50,000	624	117,458.33	0.133
	DEB	FHLB	1.875	12/09/22	0.135	50,000	624	117,458.33	0.133
	DN	FNMA		12/09/22	3.450	50,000	31	148,541.67	3.508
	DN	FNMA		12/09/22	3.450	50,000	31	148,541.67	3.508
	YCD	SUMI TRUST	3.840	12/09/22	3.840	50,000	31	165,333.33	3.893
	YCD	SUMI TRUST	3.840	12/09/22	3.840	50,000	31	165,333.33	3.893

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>
12/09/22	REDEMPTIONS (Continued)								
	YCD	DNB	3.750	12/09/22	3.750	50,000	32	166,666.67	3.802
	YCD	DNB	3.750	12/09/22	3.750	50,000	32	166,666.67	3.802
	YCD	DNB	3.750	12/09/22	3.750	50,000	32	166,666.67	3.802
	YCD	KBC	3.780	12/09/22	3.780	50,000	38	199,500.00	3.833
	YCD	KBC	3.780	12/09/22	3.780	50,000	38	199,500.00	3.833
12/09/22	PURCHASES								
	CP	DISNEY		12/28/22	4.300	50,000			
	YCD	MUFG BK	4.170	01/09/23	4.170	50,000			
12/12/22	REDEMPTIONS								
	CD	CITIBANK	2.900	12/12/22	2.900	50,000	158	636,388.89	2.940
	CD	US BANK	2.000	12/12/22	2.000	50,000	182	505,555.56	2.028
	CD	US BANK	2.000	12/12/22	2.000	50,000	182	505,555.56	2.028
	CP	RABO NY		12/12/22	3.800	50,000	4	21,111.10	3.854
	CP	RABO NY		12/12/22	3.800	50,000	4	21,111.10	3.854
	CP	JOHNSON		12/12/22	2.200	50,000	165	504,166.67	2.253
	CP	OLD LINE		12/12/22	2.770	50,000	165	634,791.67	2.845
	CP	OLD LINE		12/12/22	2.770	50,000	165	634,791.67	2.845
	CP	CIBC HLD		12/12/22	2.510	50,000	181	630,986.11	2.577
	CP	CIBC HLD		12/12/22	2.510	50,000	181	630,986.11	2.577
	CP	AMAZON		12/12/22	2.100	50,000	182	530,833.33	2.152
	CP	JPM LLC		12/12/22	2.550	50,000	182	644,583.33	2.619
	CP	JPM LLC		12/12/22	2.550	50,000	182	644,583.33	2.619
	DN	IBRD		12/12/22	2.600	50,000	137	494,722.22	2.662
	DN	IBRD		12/12/22	2.600	50,000	137	494,722.22	2.662
	DN	IBRD		12/12/22	2.590	50,000	140	503,611.11	2.653
	DN	IBRD		12/12/22	2.590	50,000	140	503,611.11	2.653
	DN	FHLB		12/12/22	2.225	50,000	168	519,166.67	2.280
	DN	FHLB		12/12/22	2.225	50,000	168	519,166.67	2.280
	DN	IBRD		12/12/22	2.300	50,000	179	571,805.56	2.359
	DN	IBRD		12/12/22	2.300	50,000	179	571,805.56	2.359
	DN	IBRD		12/12/22	2.250	50,000	180	562,500.00	2.307
	DN	IBRD		12/12/22	2.250	50,000	180	562,500.00	2.307
	DN	IBRD		12/12/22	1.900	50,000	182	480,277.78	1.945
	DN	IBRD		12/12/22	1.900	50,000	182	480,277.78	1.945
	DN	FHLB		12/12/22	0.290	50,000	355	142,986.11	0.295
	YCD	SE BANKEN	3.300	12/12/22	3.300	50,000	150	687,500.00	3.346
	YCD	SE BANKEN	3.300	12/12/22	3.300	50,000	150	687,500.00	3.346
	YCD	SVENSKA	2.550	12/12/22	2.550	50,000	181	641,041.67	2.585
	YCD	SVENSKA	2.550	12/12/22	2.550	50,000	181	641,041.67	2.585

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>
12/12/22 PURCHASES									
	CP	RABO NY		12/14/22	3.800	50,000			
	CP	RABO NY		12/14/22	3.800	50,000			
	YCD	KBC	4.260	01/11/23	4.260	50,000			
	YCD	KBC	4.260	01/11/23	4.260	50,000			
	YCD	KBC	4.260	01/11/23	4.260	50,000			
12/13/22 REDEMPTIONS									
	TR	BILL		12/13/22	2.770	50,000	119	457,819.44	2.834
	TR	BILL		12/13/22	2.770	50,000	119	457,819.44	2.834
	TR	BILL		12/13/22	2.770	50,000	119	457,819.44	2.834
	TR	BILL		12/13/22	2.780	50,000	119	459,472.22	2.845
	TR	BILL		12/13/22	2.780	50,000	119	459,472.22	2.845
	TR	BILL		12/13/22	2.780	50,000	119	459,472.22	2.845
12/13/22 PURCHASES									
	CD	US BANK	4.150	01/13/23	4.150	50,000			
	CD	US BANK	4.150	01/13/23	4.150	50,000			
	CP	UNITEDHEALTH		12/23/22	4.200	50,000			
	CP	MUFG BK		01/03/23	4.240	50,000			
	CP	MUFG BK		01/03/23	4.240	50,000			
	DN	FHLB		04/26/23	4.475	50,000			
	DN	FHLB		04/26/23	4.475	50,000			
	DN	FHLB		05/10/23	4.490	50,000			
	DN	FHLB		05/10/23	4.490	50,000			
	DN	IBRD		05/26/23	4.550	50,000			
	DN	IBRD		05/26/23	4.550	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.471	50,000			
	TR	BILL		06/01/23	4.471	50,000			
	TR	BILL		06/01/23	4.471	50,000			
12/14/22 REDEMPTIONS									
	CP	RABO NY		12/14/22	3.800	50,000	2	10,555.56	3.854
	CP	RABO NY		12/14/22	3.800	50,000	2	10,555.56	3.854
12/14/22 PURCHASES									
	DN	FNMA		01/13/23	3.850	50,000			
	DN	FNMA		01/13/23	3.850	50,000			
	DN	FHLB		05/26/23	4.540	50,000			
	DN	FHLB		05/26/23	4.540	50,000			

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12/14/22	PURCHASES (Continued)								
	TR	BILL		06/08/23	4.480	50,000			
	TR	BILL		06/08/23	4.480	50,000			
	TR	BILL		06/08/23	4.480	50,000			
	TR	BILL		06/08/23	4.490	50,000			
	TR	BILL		06/08/23	4.490	50,000			
	TR	BILL		06/08/23	4.490	50,000			
	YCD	SUMI TRUST	4.270	01/11/23	4.270	50,000			
	YCD	SUMI TRUST	4.270	01/11/23	4.270	50,000			
	YCD	MUFG BK	4.250	01/13/23	4.250	50,000			
	YCD	MUFG BK	4.250	01/13/23	4.250	50,000			
12/15/22	REDEMPTIONS								
	TR	NOTE	1.625	12/15/22	0.117	50,000	576	93,750.00	0.116
	TR	NOTE	1.625	12/15/22	0.117	50,000	576	93,750.00	0.116
	TR	NOTE	1.625	12/15/22	0.117	50,000	576	93,750.00	0.116
	TR	NOTE	1.625	12/15/22	0.117	50,000	576	93,750.00	0.116
	TR	NOTE	1.625	12/15/22	0.117	50,000	576	93,750.00	0.116
	TR	NOTE	1.625	12/15/22	0.117	50,000	576	93,750.00	0.116
	TR	NOTE	1.625	12/15/22	1.676	50,000	1,088	2,493,959.19	1.680
	TR	NOTE	1.625	12/15/22	1.676	50,000	1,088	2,493,959.19	1.680
	TR	NOTE	1.625	12/15/22	1.672	50,000	1,091	2,494,759.64	1.676
	TR	NOTE	1.625	12/15/22	1.672	50,000	1,091	2,494,759.64	1.676
	TR	NOTE	1.625	12/15/22	1.667	50,000	1,092	2,489,167.09	1.671
	TR	NOTE	1.625	12/15/22	1.667	50,000	1,092	2,489,167.09	1.671
	TR	NOTE	1.625	12/15/22	1.660	50,000	1,095	2,486,061.30	1.664
	TR	NOTE	1.625	12/15/22	1.660	50,000	1,095	2,486,061.30	1.664
	TR	NOTE	1.625	12/15/22	1.660	50,000	1,095	2,486,061.30	1.664
12/15/22	PURCHASES								
	CP	DISNEY		01/09/23	4.550	50,000			
	CP	SCOTIA NY		06/26/23	5.000	50,000			
	CP	SCOTIA NY		06/26/23	5.000	50,000			
	DEB	FHLB	4.580	05/10/23	4.580	50,000			
	DEB	FHLB	4.580	05/10/23	4.580	50,000			
	DN	FHLB		06/07/23	4.545	50,000			
	DN	FHLB		06/07/23	4.545	50,000			
	DN	FFCB		06/26/23	4.550	50,000			
	DN	FFCB		06/26/23	4.550	50,000			
	DN	FHLB		07/03/23	4.570	50,000			
	DN	FHLB		07/03/23	4.570	50,000			
	DN	FHLB		10/02/23	4.585	50,000			
	DN	FHLB		10/02/23	4.585	50,000			
	TR	BILL		05/11/23	4.435	50,000			
	TR	BILL		05/11/23	4.435	50,000			
	TR	BILL		05/11/23	4.435	50,000			

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<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>
12/15/22	PURCHASES (Continued)								
	TR	BILL		05/11/23	4.440	50,000			
	TR	BILL		05/11/23	4.440	50,000			
	TR	BILL		05/11/23	4.440	50,000			
	TR	BILL		06/01/23	4.485	50,000			
	TR	BILL		06/01/23	4.485	50,000			
	TR	BILL		06/01/23	4.485	50,000			
	TR	BILL		06/08/23	4.505	50,000			
	TR	BILL		06/08/23	4.505	50,000			
	TR	BILL		06/08/23	4.505	50,000			
	TR	BILL		06/08/23	4.505	50,000			
	TR	BILL		06/08/23	4.505	50,000			
	TR	BILL		06/08/23	4.505	50,000			
	TR	BILL		06/08/23	4.513	50,000			
	TR	BILL		06/08/23	4.513	50,000			
	TR	BILL		06/08/23	4.513	50,000			
	YCD	SOC GEN	4.840	05/26/23	4.840	50,000			
	YCD	SOC GEN	4.840	05/26/23	4.840	50,000			
	YCD	TORONTO	4.860	05/26/23	4.860	50,000			
	YCD	TORONTO	4.860	05/26/23	4.860	50,000			
	YCD	CIC	5.110	06/26/23	5.110	50,000			
	YCD	CIC	5.110	06/26/23	5.110	50,000			
	YCD	NATIXIS	5.330	09/01/23	5.330	50,000			
	YCD	NATIXIS	5.330	09/01/23	5.330	50,000			
12/16/22	REDEMPTIONS								
	CD	MUFG UNION	4.000	12/16/22	4.000	50,000	37	205,555.56	4.056
	CD	MUFG UNION	4.000	12/16/22	4.000	50,000	37	205,555.56	4.056
	CD	MUFG UNION	4.000	12/16/22	4.000	50,000	37	205,555.56	4.056
	CD	MUFG UNION	4.000	12/16/22	4.000	50,000	37	205,555.56	4.056
	CD	MUFG UNION	4.000	12/16/22	4.000	50,000	37	205,555.56	4.056
	CP	JUPITER		12/16/22	2.950	50,000	127	520,347.22	3.022
	CP	CRC		12/16/22	3.070	50,000	135	575,625.00	3.149
	CP	CRC		12/16/22	3.070	50,000	135	575,625.00	3.149
	CP	THUNDER		12/16/22	2.770	50,000	169	650,180.56	2.845
	CP	THUNDER		12/16/22	2.770	50,000	169	650,180.56	2.845
	YCD	KBC	3.840	12/16/22	3.840	50,000	29	154,666.67	3.893
	YCD	KBC	3.840	12/16/22	3.840	50,000	29	154,666.67	3.893
	YCD	SWEDBANK	3.810	12/16/22	3.810	50,000	31	164,041.67	3.863
	YCD	SWEDBANK	3.810	12/16/22	3.810	50,000	31	164,041.67	3.863
	YCD	NORINCHUK	3.840	12/16/22	3.840	50,000	32	170,666.67	3.893
	YCD	NORINCHUK	3.840	12/16/22	3.840	50,000	32	170,666.67	3.893
12/16/22	PURCHASE								
	CP	MUFG BK		12/23/22	4.250	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>
12/19/22	NO REDEMPTIONS								
12/19/22	PURCHASES								
	DN	FHLB		05/08/23	4.515	50,000			
	DN	FHLB		05/08/23	4.515	50,000			
	DN	IBRD		05/26/23	4.500	50,000			
	DN	IBRD		05/26/23	4.500	50,000			
	DN	IBRD		06/26/23	4.550	50,000			
	DN	IBRD		06/26/23	4.550	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/08/23	4.480	50,000			
	TR	BILL		06/08/23	4.480	50,000			
	TR	BILL		06/08/23	4.480	50,000			
	YCD	SUMI TRUST	4.290	12/28/22	4.290	50,000			
	YCD	SUMI TRUST	4.290	12/28/22	4.290	50,000			
12/20/22	NO REDEMPTIONS								
12/20/22	PURCHASES								
	CP	SCOTIA NY		09/01/23	5.100	50,000			
	CP	SCOTIA NY		09/01/23	5.100	50,000			
	DN	FHLB		05/26/23	4.555	50,000			
	DN	FHLB		05/26/23	4.555	50,000			
	DN	IBRD		06/08/23	4.550	50,000			
	DN	IBRD		06/08/23	4.550	50,000			
	DN	IBRD		06/26/23	4.550	50,000			
	DN	IBRD		06/26/23	4.550	50,000			
	DN	FHLB		10/02/23	4.600	50,000			
	DN	FHLB		10/02/23	4.600	50,000			
	TR	BILL		06/01/23	4.481	50,000			
	TR	BILL		06/01/23	4.481	50,000			
	TR	BILL		06/01/23	4.481	50,000			
	TR	BILL		06/01/23	4.485	50,000			
	TR	BILL		06/01/23	4.485	50,000			
	TR	BILL		06/01/23	4.485	50,000			
	TR	BILL		06/01/23	4.485	50,000			
	TR	BILL		06/01/23	4.490	50,000			
	TR	BILL		06/01/23	4.490	50,000			
	TR	BILL		06/01/23	4.490	50,000			
	YCD	SWEDBANK	4.280	02/27/23	4.280	50,000			
	YCD	SWEDBANK	4.280	02/27/23	4.280	50,000			
	YCD	NORINCHUK	4.650	03/27/23	4.650	50,000			
	YCD	NORINCHUK	4.650	03/27/23	4.650	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>
12/21/22 NO REDEMPTIONS									
12/21/22 PURCHASES									
	CD	US BANK	4.100	01/06/23	4.100	50,000			
	CD	US BANK	4.100	01/06/23	4.100	50,000			
	CP	CR AG NY		05/26/23	4.750	50,000			
	CP	CR AG NY		05/26/23	4.750	50,000			
	CP	SHEFFIELD		05/26/23	4.930	50,000			
	CP	SHEFFIELD		05/26/23	4.930	50,000			
	DN	FFCB		10/02/23	4.570	50,000			
	DN	FFCB		10/02/23	4.570	50,000			
	TR	BILL		06/01/23	4.465	50,000			
	TR	BILL		06/01/23	4.465	50,000			
	TR	BILL		06/01/23	4.465	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.470	50,000			
	TR	BILL		06/01/23	4.470	50,000			
12/22/22 REDEMPTIONS									
	TR	BILL		12/22/22	2.395	50,000	169	562,159.72	2.456
	TR	BILL		12/22/22	2.395	50,000	169	562,159.72	2.456
	TR	BILL		12/22/22	2.395	50,000	169	562,159.72	2.456
	TR	BILL		12/22/22	2.408	50,000	169	565,093.75	2.469
	TR	BILL		12/22/22	2.408	50,000	169	565,093.75	2.469
	TR	BILL		12/22/22	2.408	50,000	169	565,093.75	2.469
	TR	BILL		12/22/22	2.408	50,000	169	565,093.75	2.469
	TR	BILL		12/22/22	2.410	50,000	178	595,805.56	2.473
	TR	BILL		12/22/22	2.410	50,000	178	595,805.56	2.473
	TR	BILL		12/22/22	2.410	50,000	178	595,805.56	2.473
	TR	BILL		12/22/22	2.410	50,000	178	595,805.56	2.473
	TR	BILL		12/22/22	2.390	50,000	181	600,819.44	2.453
	TR	BILL		12/22/22	2.390	50,000	181	600,819.44	2.453
12/22/22 PURCHASES									
	CP	RABO NY		12/27/22	4.300	50,000			
	CP	RABO NY		12/27/22	4.300	50,000			
	CP	CR AG NY		12/28/22	4.280	50,000			
	CP	CR AG NY		12/28/22	4.280	50,000			
	DEB	FHLB	4.700	06/26/23	4.700	50,000			
	DEB	FHLB	4.700	06/26/23	4.700	50,000			
	DN	IBRD		05/26/23	4.500	50,000			
	DN	IBRD		05/26/23	4.500	50,000			
	DN	FHLB		06/27/23	4.570	50,000			
	DN	FHLB		06/27/23	4.570	50,000			
	DN	FHLB		10/02/23	4.555	50,000			
	DN	FHLB		10/02/23	4.555	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>
12/22/22	PURCHASES (Continued)								
	DN	FFCB		11/01/23	4.570	50,000			
	DN	FFCB		11/01/23	4.570	50,000			
	YCD	SWEDBANK	4.480	03/28/23	4.480	50,000			
	YCD	SWEDBANK	4.480	03/28/23	4.480	50,000			
	YCD	MUFG BK	4.740	03/28/23	4.740	50,000			
	YCD	MUFG BK	4.740	03/28/23	4.740	50,000			
	YCD	CIC	5.000	07/03/23	5.000	50,000			
	YCD	CIC	5.000	07/03/23	5.000	50,000			
12/23/22	REDEMPTIONS								
	CD	BOWEST	3.970	12/23/22	3.970	50,000	16	88,222.22	4.025
	CD	BOWEST	3.970	12/23/22	3.970	50,000	16	88,222.22	4.025
	CP	MUFG BK		12/23/22	4.250	50,000	7	41,319.44	4.313
	CP	UNITEDHEALTH		12/23/22	4.200	50,000	10	58,333.33	4.263
	CP	MUFG BK		12/23/22	3.930	50,000	16	87,333.33	3.992
	CP	MUFG BK		12/23/22	3.930	50,000	16	87,333.33	3.992
	CP	SHEFFIELD		12/23/22	3.550	50,000	95	468,402.78	3.633
	CP	SHEFFIELD		12/23/22	3.550	50,000	95	468,402.78	3.633
	CP	AMAZON		12/23/22	2.800	50,000	120	466,666.67	2.866
	CP	AMAZON		12/23/22	2.800	50,000	120	466,666.67	2.866
	CP	BOFA		12/23/22	2.150	50,000	231	689,791.67	2.210
	CP	BOFA		12/23/22	2.150	50,000	231	689,791.67	2.210
	CP	SCOTIA NY		12/23/22	1.900	50,000	247	651,805.56	1.952
	CP	SCOTIA NY		12/23/22	1.900	50,000	247	651,805.56	1.952
	DN	IFC		12/23/22	2.300	50,000	189	603,750.00	2.360
	DN	IFC		12/23/22	2.300	50,000	189	603,750.00	2.360
	DN	IBRD		12/23/22	2.300	50,000	190	606,944.44	2.361
	DN	IBRD		12/23/22	2.300	50,000	190	606,944.44	2.361
	DN	IBRD		12/23/22	2.250	50,000	191	596,875.00	2.309
	DN	IBRD		12/23/22	2.250	50,000	191	596,875.00	2.309
	DN	IBRD		12/23/22	2.300	50,000	191	610,138.89	2.361
	DN	IBRD		12/23/22	2.300	50,000	191	610,138.89	2.361
	DN	FHLB		12/23/22	1.530	50,000	227	482,375.00	1.566
	DN	FHLB		12/23/22	1.530	50,000	227	482,375.00	1.566
	DN	FHLB		12/23/22	1.200	50,000	275	458,333.33	1.228
	DN	FHLB		12/23/22	1.200	50,000	275	458,333.33	1.228
	YCD	DNB	3.580	12/23/22	3.580	50,000	65	323,194.44	3.630
	YCD	DNB	3.580	12/23/22	3.580	50,000	65	323,194.44	3.630
	YCD	MUFG BK	3.620	12/23/22	3.620	50,000	93	467,583.33	3.670
	YCD	MUFG BK	3.620	12/23/22	3.620	50,000	93	467,583.33	3.670
	YCD	SE BANKEN	3.030	12/23/22	3.030	50,000	116	488,166.67	3.072
	YCD	SE BANKEN	3.030	12/23/22	3.030	50,000	116	488,166.67	3.072
	YCD	ANZ	2.950	12/23/22	2.950	50,000	150	615,583.33	2.991
	YCD	ANZ	2.950	12/23/22	2.950	50,000	150	615,583.33	2.991
	YCD	BARCLAYS	2.280	12/23/22	2.280	50,000	204	646,000.00	2.312
	YCD	BARCLAYS	2.280	12/23/22	2.280	50,000	204	646,000.00	2.312

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>
12/23/22 REDEMPTIONS (Continued)									
	YCD	RABOBANK	1.810	12/23/22	1.810	50,000	270	678,750.00	1.835
	YCD	RABOBANK	1.810	12/23/22	1.810	50,000	270	678,750.00	1.835
	YCD	CIC	1.480	12/23/22	1.480	50,000	276	567,333.33	1.501
	YCD	CIC	1.480	12/23/22	1.480	50,000	276	567,333.33	1.501
	YCD	CIBC	1.100	12/23/22	1.100	50,000	302	461,388.89	1.115
	YCD	CIBC	1.100	12/23/22	1.100	50,000	302	461,388.89	1.115
12/23/22 PURCHASES									
	CD	US BANK	4.120	02/01/23	4.120	50,000			
	CD	US BANK	4.120	02/01/23	4.120	50,000			
	CD	US BANK	4.120	02/01/23	4.120	50,000			
	CP	MUFG BK		02/01/23	4.330	50,000			
	CP	MUFG BK		02/01/23	4.330	50,000			
	CP	MUFG BK		02/01/23	4.330	50,000			
	DN	FHLB		05/10/23	4.530	50,000			
	DN	FHLB		05/10/23	4.530	50,000			
	DN	FHLB		06/30/23	4.600	50,000			
	DN	FHLB		06/30/23	4.600	50,000			
12/27/22 REDEMPTIONS									
	CP	RABO NY		12/27/22	4.300	50,000	5	29,861.11	4.362
	CP	RABO NY		12/27/22	4.300	50,000	5	29,861.11	4.362
	DN	FHLB		12/27/22	1.500	50,000	225	468,750.00	1.535
	DN	FHLB		12/27/22	1.500	50,000	225	468,750.00	1.535
	DN	FHLB		12/27/22	1.550	50,000	238	512,361.11	1.588
	DN	FHLB		12/27/22	1.550	50,000	238	512,361.11	1.588
	DN	FHLB		12/27/22	1.490	50,000	245	507,013.89	1.526
	DN	FHLB		12/27/22	1.490	50,000	245	507,013.89	1.526
	DN	FHLB		12/27/22	1.380	50,000	257	492,583.33	1.413
	DN	FHLB		12/27/22	1.380	50,000	257	492,583.33	1.413
	DN	FFCB		12/27/22	1.430	50,000	257	510,430.56	1.465
	DN	FFCB		12/27/22	1.450	50,000	260	523,611.11	1.486
	DN	FFCB		12/27/22	1.450	50,000	260	523,611.11	1.486
	TR	BILL		12/27/22	3.010	50,000	118	493,305.56	3.082
	TR	BILL		12/27/22	3.010	50,000	118	493,305.56	3.082
	TR	BILL		12/27/22	3.010	50,000	118	493,305.56	3.082
	TR	BILL		12/27/22	3.011	50,000	118	493,469.44	3.083
	TR	BILL		12/27/22	3.011	50,000	118	493,469.44	3.083
	TR	BILL		12/27/22	3.011	50,000	118	493,469.44	3.083
	TR	BILL		12/27/22	3.020	50,000	118	494,944.44	3.093
	TR	BILL		12/27/22	3.020	50,000	118	494,944.44	3.093
	TR	BILL		12/27/22	3.020	50,000	118	494,944.44	3.093
	TR	BILL		12/27/22	3.010	50,000	119	497,486.11	3.082
	TR	BILL		12/27/22	3.010	50,000	119	497,486.11	3.082

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>
12/27/22 REDEMPTIONS (Continued)									
	YCD	SUMI TRUST	3.160	12/27/22	3.160	50,000	124	544,222.22	3.204
	YCD	SUMI TRUST	3.160	12/27/22	3.160	50,000	124	544,222.22	3.204
	YCD	ANZ	1.080	12/27/22	1.080	50,000	305	457,500.00	1.095
	YCD	ANZ	1.080	12/27/22	1.080	50,000	305	457,500.00	1.095
12/27/22 PURCHASES									
	DN	FHLMC		01/09/23	3.850	50,000			
	DN	FHLMC		01/09/23	3.850	50,000			
	DN	FHLMC		01/27/23	3.880	50,000			
	DN	FHLMC		01/27/23	3.880	50,000			
	DN	FHLB		05/30/23	4.580	50,000			
	DN	FHLB		05/30/23	4.580	50,000			
	DN	FHLB		06/26/23	4.610	50,000			
	DN	FHLB		06/26/23	4.610	50,000			
	DN	FHLB		06/30/23	4.530	50,000			
	DN	FHLB		06/30/23	4.530	50,000			
	TR	BILL		06/01/23	4.475	50,000			
	TR	BILL		06/01/23	4.475	50,000			
	TR	BILL		06/01/23	4.475	50,000			
	TR	BILL		06/01/23	4.480	50,000			
	TR	BILL		06/01/23	4.480	50,000			
	TR	BILL		06/01/23	4.480	50,000			
	YCD	MUFG BK	4.250	01/03/23	4.250	50,000			
	YCD	MUFG BK	4.250	01/03/23	4.250	50,000			
	YCD	MUFG BK	4.250	01/03/23	4.250	50,000			
	YCD	MUFG BK	4.250	01/03/23	4.250	50,000			
	YCD	KBC	4.310	01/27/23	4.310	50,000			
	YCD	KBC	4.310	01/27/23	4.310	50,000			
12/28/22 REDEMPTIONS									
	CD	BOWEST	3.950	12/28/22	3.950	50,000	37	202,986.11	4.005
	CD	BOWEST	3.950	12/28/22	3.950	50,000	37	202,986.11	4.005
	CP	CR AG NY		12/28/22	4.280	50,000	6	35,366.67	4.343
	CP	CR AG NY		12/28/22	4.280	50,000	6	35,366.67	4.343
	CP	DISNEY		12/28/22	4.300	50,000	19	113,472.22	4.370
	CP	MUFG BK		12/28/22	4.070	50,000	44	248,722.22	4.147
	CP	MUFG BK		12/28/22	4.070	50,000	44	248,722.22	4.147
	CP	AMAZON		12/28/22	3.050	50,000	106	449,027.78	3.120
	YCD	SUMI TRUST	4.290	12/28/22	4.290	50,000	9	53,625.00	4.350
	YCD	SUMI TRUST	4.290	12/28/22	4.290	50,000	9	53,625.00	4.350
	YCD	DNB	4.100	12/28/22	4.100	50,000	20	113,888.89	4.157
	YCD	DNB	4.100	12/28/22	4.100	50,000	20	113,888.89	4.157
	YCD	KBC	3.960	12/28/22	3.960	50,000	37	203,500.00	4.015
	YCD	KBC	3.960	12/28/22	3.960	50,000	37	203,500.00	4.015

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>
12/28/22	REDEMPTIONS (Continued)								
	YCD	SWEDBANK	3.050	12/28/22	3.050	50,000	120	508,333.33	3.092
	YCD	SWEDBANK	3.050	12/28/22	3.050	50,000	120	508,333.33	3.092
12/28/22	PURCHASES								
	CP	SCOTIA NY		07/03/23	4.980	50,000			
	CP	SCOTIA NY		07/03/23	4.980	50,000			
	DN	FFCB		02/01/23	3.900	50,000			
	DN	FFCB		02/01/23	3.900	50,000			
	DN	FFCB		02/01/23	3.900	50,000			
	DN	FHLB		05/26/23	4.575	50,000			
	DN	FHLB		05/26/23	4.575	50,000			
	DN	FHLB		07/27/23	4.630	50,000			
	DN	FHLB		07/27/23	4.630	50,000			
	TR	BILL		03/28/23	4.190	50,000			
	TR	BILL		03/28/23	4.190	50,000			
	TR	BILL		03/28/23	4.190	50,000			
	TR	BILL		03/28/23	4.190	50,000			
	TR	BILL		03/28/23	4.190	50,000			
	TR	BILL		03/28/23	4.190	50,000			
	TR	BILL		06/08/23	4.438	50,000			
	TR	BILL		06/08/23	4.438	50,000			
	TR	BILL		06/08/23	4.438	50,000			
	TR	BILL		11/02/23	4.425	50,000			
	TR	BILL		11/02/23	4.425	50,000			
	TR	BILL		11/02/23	4.430	50,000			
	TR	BILL		11/02/23	4.430	50,000			
	YCD	CIBC	5.000	07/03/23	5.000	50,000			
	YCD	CIBC	5.000	07/03/23	5.000	50,000			
12/29/22	REDEMPTIONS								
	TR	BILL		12/29/22	1.200	50,000	282	470,000.00	1.228
	TR	BILL		12/29/22	1.200	50,000	282	470,000.00	1.228
	TR	BILL		12/29/22	1.200	50,000	282	470,000.00	1.228
	TR	BILL		12/29/22	0.435	50,000	350	211,458.33	0.443
	TR	BILL		12/29/22	0.435	50,000	350	211,458.33	0.443
	TR	BILL		12/29/22	0.435	50,000	350	211,458.33	0.443
	TR	BILL		12/29/22	0.435	50,000	350	211,458.33	0.443
	TR	BILL		12/29/22	0.435	50,000	350	211,458.33	0.443
	TR	BILL		12/29/22	0.435	50,000	350	211,458.33	0.443
	TR	BILL		12/29/22	0.436	50,000	350	211,944.44	0.444
	TR	BILL		12/29/22	0.436	50,000	350	211,944.44	0.444
	TR	BILL		12/29/22	0.436	50,000	350	211,944.44	0.444
	TR	BILL		12/29/22	0.408	50,000	357	202,052.08	0.415
	TR	BILL		12/29/22	0.408	50,000	357	202,052.08	0.415

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>
12/29/22	REDEMPTIONS (Continued)								
TR	BILL			12/29/22	0.410	50,000	357	203,291.67	0.417
TR	BILL			12/29/22	0.410	50,000	357	203,291.67	0.417
TR	BILL			12/29/22	0.410	50,000	357	203,291.67	0.417
TR	BILL			12/29/22	0.410	50,000	357	203,291.67	0.417
TR	BILL			12/29/22	0.410	50,000	357	203,291.67	0.417
TR	BILL			12/29/22	0.410	50,000	357	203,291.67	0.417
TR	BILL			12/29/22	0.380	50,000	360	190,000.00	0.387
TR	BILL			12/29/22	0.380	50,000	360	190,000.00	0.387
TR	BILL			12/29/22	0.380	50,000	360	190,000.00	0.387
TR	BILL			12/29/22	0.381	50,000	360	190,500.00	0.388
TR	BILL			12/29/22	0.381	50,000	360	190,500.00	0.388
TR	BILL			12/29/22	0.381	50,000	360	190,500.00	0.388
TR	BILL			12/29/22	0.358	50,000	364	180,736.11	0.364
TR	BILL			12/29/22	0.358	50,000	364	180,736.11	0.364
TR	BILL			12/29/22	0.358	50,000	364	180,736.11	0.364
TR	BILL			12/29/22	0.358	50,000	364	180,736.11	0.364
TR	BILL			12/29/22	0.358	50,000	364	180,736.11	0.364
TR	BILL			12/29/22	0.358	50,000	364	180,736.11	0.364
TR	BILL			12/29/22	0.358	50,000	364	180,736.11	0.364
TR	BILL			12/29/22	0.358	50,000	364	180,736.11	0.364
TR	BILL			12/29/22	0.358	50,000	364	180,736.11	0.364
TR	BILL			12/29/22	0.375	50,000	364	189,583.33	0.382
TR	BILL			12/29/22	0.375	50,000	364	189,583.33	0.382
TR	BILL			12/29/22	0.375	50,000	364	189,583.33	0.382
TR	BILL			12/29/22	0.375	50,000	364	189,583.33	0.382
TR	BILL			12/29/22	0.375	50,000	364	189,583.33	0.382
TR	BILL			12/29/22	0.375	50,000	364	189,583.33	0.382
TR	BILL			12/29/22	0.375	50,000	364	189,583.33	0.382
TR	BILL			12/29/22	0.375	50,000	364	189,583.33	0.382
TR	BILL			12/29/22	0.375	50,000	364	189,583.33	0.382
TR	BILL			12/29/22	0.385	50,000	364	194,638.89	0.392
TR	BILL			12/29/22	0.385	50,000	364	194,638.89	0.392
TR	BILL			12/29/22	0.385	50,000	364	194,638.89	0.392
TR	BILL			12/29/22	0.385	50,000	364	194,638.89	0.392
TR	BILL			12/29/22	0.385	50,000	364	194,638.89	0.392

12/29/22 PURCHASES

CD	BOWEST	4.480	02/28/23	4.480	50,000
CD	BOWEST	4.480	02/28/23	4.480	50,000
DEB	FHLB	4.760	06/30/23	4.760	50,000
DEB	FHLB	4.760	06/30/23	4.760	50,000
DEB	FHLB	4.760	06/30/23	4.760	50,000
DN	FFCB		02/01/23	4.050	50,000
DN	FFCB		02/01/23	4.050	50,000
DN	FHLB		04/24/23	4.520	50,000
DN	FHLB		04/24/23	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>
12/29/22	PURCHASES (Continued)								
	DN	FHLB		06/26/23	4.600	50,000			
	DN	FHLB		06/26/23	4.600	50,000			
	DN	FHLB		06/26/23	4.600	50,000			
	DN	FFCB		09/01/23	4.640	50,000			
	DN	FFCB		09/01/23	4.640	50,000			
	DN	FHLB		11/01/23	4.625	50,000			
	DN	FHLB		11/01/23	4.625	50,000			
	DN	FFCB		12/01/23	4.550	50,000			
	DN	FFCB		12/01/23	4.550	50,000			
	TR	BILL		03/14/23	4.075	50,000			
	TR	BILL		03/14/23	4.075	50,000			
	TR	BILL		03/14/23	4.075	50,000			
	TR	BILL		06/29/23	4.558	50,000			
	TR	BILL		06/29/23	4.558	50,000			
	TR	BILL		06/29/23	4.558	50,000			
	TR	BILL		06/29/23	4.560	50,000			
	TR	BILL		06/29/23	4.560	50,000			
	TR	BILL		06/29/23	4.560	50,000			
	TR	BILL		06/29/23	4.560	50,000			
	TR	BILL		06/29/23	4.565	50,000			
	TR	BILL		06/29/23	4.565	50,000			
	TR	BILL		06/29/23	4.565	50,000			
	TR	BILL		06/29/23	4.566	50,000			
	TR	BILL		06/29/23	4.566	50,000			
	TR	BILL		06/29/23	4.566	50,000			
	TR	BILL		06/29/23	4.566	50,000			
	TR	BILL		06/29/23	4.570	50,000			
	TR	BILL		06/29/23	4.570	50,000			
	TR	BILL		06/29/23	4.570	50,000			
	TR	NOTE	1.375	06/30/23	4.473	50,000			
	TR	NOTE	1.375	06/30/23	4.473	50,000			
	TR	NOTE	1.375	06/30/23	4.473	50,000			
	TR	NOTE	1.375	06/30/23	4.481	50,000			
	TR	NOTE	1.375	06/30/23	4.481	50,000			
	TR	NOTE	1.375	06/30/23	4.481	50,000			
	TR	BILL		12/28/23	4.478	50,000			
	TR	BILL		12/28/23	4.478	50,000			
	TR	BILL		12/28/23	4.478	50,000			
	TR	BILL		12/28/23	4.480	50,000			
	TR	BILL		12/28/23	4.480	50,000			
	TR	BILL		12/28/23	4.480	50,000			
	TR	NOTE	2.750	02/15/24	4.641	50,000			
	TR	NOTE	2.750	02/15/24	4.641	50,000			
	TR	NOTE	2.750	02/15/24	4.641	50,000			
	TR	NOTE	2.750	02/15/24	4.648	50,000			
	TR	NOTE	2.750	02/15/24	4.648	50,000			
	TR	NOTE	2.750	02/15/24	4.648	50,000			
	YCD	SUMI TRUST	4.710	04/26/23	4.710	50,000			
	YCD	SUMI TRUST	4.710	04/26/23	4.710	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>
12/29/22 PURCHASES (Continued)									
	YCD	ANZ	4.800	07/03/23	4.800	50,000			
	YCD	ANZ	4.800	07/03/23	4.800	50,000			
	YCD	TORONTO	5.290	10/02/23	5.290	50,000			
	YCD	TORONTO	5.290	10/02/23	5.290	50,000			
12/30/22 NO REDEMPTIONS									
12/30/22 PURCHASES									
	DN	FHLB		05/16/23	4.580	50,000			
	DN	FHLB		05/16/23	4.580	50,000			
	DN	FHLB		09/01/23	4.665	50,000			
	DN	FHLB		09/01/23	4.665	50,000			
	TR	BILL		12/28/23	4.470	50,000			
	TR	BILL		12/28/23	4.470	50,000			
	TR	BILL		12/28/23	4.470	50,000			
	TR	BILL		12/28/23	4.470	50,000			
12/31/22 REDEMPTIONS									
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.133	50,000	711	129,532.11	0.133
	TR	NOTE	0.125	12/31/22	0.141	50,000	715	138,035.22	0.141
	TR	NOTE	0.125	12/31/22	0.141	50,000	715	138,035.22	0.141
	TR	NOTE	0.125	12/31/22	0.141	50,000	715	138,035.22	0.141
	TR	NOTE	0.125	12/31/22	0.141	50,000	715	138,035.22	0.141
	TR	NOTE	0.125	12/31/22	0.141	50,000	715	138,035.22	0.141
	TR	NOTE	0.125	12/31/22	0.141	50,000	715	138,035.22	0.141
	TR	NOTE	0.125	12/31/22	0.141	50,000	715	138,035.22	0.141
	TR	NOTE	0.125	12/31/22	0.141	50,000	715	138,035.22	0.141
	TR	NOTE	0.125	12/31/22	0.141	50,000	715	138,035.22	0.141
	TR	NOTE	0.125	12/31/22	0.143	50,000	715	139,988.34	0.143
	TR	NOTE	0.125	12/31/22	0.143	50,000	715	139,988.34	0.143
	TR	NOTE	0.125	12/31/22	0.143	50,000	715	139,988.34	0.143
	TR	NOTE	0.125	12/31/22	0.143	50,000	715	139,988.34	0.143

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.	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.	12/07/22	4.200	8,000,000.00	03/08/23
New Omni Bank, N.A.	12/16/22	4.250	30,000,000.00	03/17/23
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	10/19/22	4.240	90,000,000.00	04/19/23
Pacific Western Bank	12/02/22	4.600	90,000,000.00	06/02/23
Pacific Western Bank	12/14/22	4.640	10,000,000.00	06/14/23
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	11/18/22	4.350	5,000,000.00	05/19/23
US Metro Bank	12/07/22	4.580	10,000,000.00	06/07/23
US Metro Bank	12/08/22	4.610	20,000,000.00	06/08/23
GARDENA				
Northrop Grumman Federal Credit Union	11/03/22	4.140	25,000,000.00	02/02/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
HUNTINGTON BEACH				
Nuvision Federal Credit Union	10/06/22	3.920	25,000,000.00	04/06/23
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	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	12/01/22	4.330	47,000,000.00	03/02/23
First Foundation Bank	12/07/22	4.250	22,000,000.00	03/08/23
First Foundation Bank	12/08/22	4.310	50,000,000.00	03/09/23
First Foundation Bank	10/26/22	4.180	50,000,000.00	04/26/23
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
Pacific Premier Bank	12/08/22	4.610	50,000,000.00	06/08/23
LODI				
Farmers & Merchants Bank of Central CA	10/05/22	3.850	3,000,000.00	04/05/23
LOS ANGELES				
Bank of Hope	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
Bank of Hope	12/02/22	4.590	75,000,000.00	06/02/23
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
Commonwealth Business Bank	12/09/22	4.590	13,000,000.00	06/09/23
CTBC Bank Corp. (USA)	12/16/22	4.290	40,000,000.00	03/17/23
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
Hanmi Bank	12/15/22	4.570	30,000,000.00	06/15/23
Manufacturers Bank	12/01/22	4.350	20,000,000.00	03/02/23
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
Open Bank	12/01/22	4.320	10,000,000.00	03/02/23
Open Bank	12/07/22	4.240	10,000,000.00	03/08/23
PCB Bank (FKA Pacific City Bank)	10/06/22	3.340	30,000,000.00	01/05/23
PCB Bank (FKA Pacific City Bank)	10/14/22	3.570	10,000,000.00	01/13/23
PCB Bank (FKA Pacific City Bank)	12/14/22	4.180	20,000,000.00	03/15/23
Preferred Bank	11/10/22	4.120	20,000,000.00	02/09/23
Preferred Bank	12/14/22	4.180	125,000,000.00	03/15/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
State Bank of India (California)	09/30/22	3.290	10,000,000.00	01/06/23
State Bank of India (California)	12/14/22	4.210	30,000,000.00	03/15/23
State Bank of India (California)	10/26/22	4.180	15,000,000.00	04/26/23
OAKLAND				
Beneficial State Bank	12/09/22	4.290	1,000,000.00	03/10/23
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
California Bank of Commerce	12/02/22	4.310	10,000,000.00	03/03/23
California Bank of Commerce	12/15/22	4.270	5,000,000.00	03/16/23
Community Bank of the Bay	12/08/22	4.280	30,000,000.00	03/09/23
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.	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.	12/16/22	4.250	5,000,000.00	03/17/23
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	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
Wescom Central Credit Union	12/09/22	4.310	20,000,000.00	03/10/23
Wescom Central Credit Union	12/14/22	4.250	50,000,000.00	03/15/23
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	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
Provident Credit Union	12/02/22	4.330	20,000,000.00	03/03/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
REDWOOD CITY (Continued)				
Provident Credit Union	12/07/22	4.260	20,000,000.00	03/08/23
Provident Credit Union	12/16/22	4.310	20,000,000.00	03/17/23
ROSEMEAD				
Pacific Alliance Bank	07/06/22	2.410	4,000,000.00	01/04/23
ROSEVILLE				
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	12/15/22	4.270	50,000,000.00	03/16/23
Five Star Bank	11/30/22	4.560	50,000,000.00	05/31/23
SACRAMENTO				
Golden 1 Credit Union	11/03/22	4.120	150,000,000.00	02/02/23
Golden 1 Credit Union	12/07/22	4.260	75,000,000.00	03/08/23
Golden 1 Credit Union	12/15/22	4.290	75,000,000.00	03/16/23
SAN DIEGO				
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
Axos Bank	12/08/22	4.610	100,000,000.00	06/08/23
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	12/15/22	4.250	25,000,000.00	03/16/23
San Diego County Credit Union	11/30/22	4.540	50,000,000.00	05/31/23
SAN FRANCISCO				
Bank of San Francisco	12/09/22	4.260	10,000,000.00	03/10/23
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.	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
Banc of California, N.A.	12/02/22	4.570	25,000,000.00	06/02/23
SANTA ROSA				
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	12/07/22	4.240	72,000,000.00	03/08/23
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	02/01/23
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	12/01/22	4.610	1,000,000.00	06/01/23
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 DECEMBER 2022			5,144,000,000.00	

**BANK DEMAND DEPOSITS
 DECEMBER 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	\$	226,572	\$	975,000	\$	5,060,216
2		267,926		630,000		5,362,215
3		267,926		630,000		5,362,215
4		267,926		630,000		5,362,215
5		310,989		715,000		5,096,247
6		290,182		795,000		6,556,145
7		279,306		865,000		6,775,945
8		288,170		800,000		6,036,268
9		306,651		865,000		8,348,381
10		306,651		865,000		8,348,381
11		306,651		865,000		8,348,381
12		247,486		860,000		6,241,682
13		316,170		955,000		4,720,124
14		296,233		940,000		5,059,795
15		294,614		965,000		4,836,009
16		348,372		1,270,000		5,230,707
17		348,372		1,270,000		5,230,707
18		348,372		1,270,000		5,230,707
19		325,004		915,000		4,724,845
20		259,402		995,000		4,079,173
21		248,764		1,030,000		4,436,956
22		298,326		830,000		4,079,660
23		279,977		1,070,000		4,233,854
24		279,977		1,070,000		4,233,854
25		279,977		1,070,000		4,233,854
26		279,977		1,070,000		4,233,854
27		354,303		985,000		4,275,468
28		185,910		830,000		4,401,990
29		399,985		575,000		4,645,422
30		310,414		1,255,000		4,843,678
31		310,414		1,255,000		4,844,221
AVERAGE DOLLAR DAYS		\$294,548 <u>a/</u>		\$939,194 <u>b/</u>		

a/ The prescribed bank balance for December was \$285,247. This consisted of \$197,679 in compensating balances for services, balances for uncollected funds of \$87,925 and a deduction of \$357 for December 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**

1882

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on December 14, 2022, has determined and designated the amount of money available for deposit and investment as of December 9, 2022, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as:

a. Compensating Balance for Services \$ 198,000,000

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)	12/12/2022	12/16/2022	\$ 3,844,200,000	\$ (1,314,800,000)	\$ 5,159,000,000	\$ 3,844,200,000
(2)	12/19/2022	12/23/2022	\$ 2,844,500,000	\$ 1,529,700,000	\$ 5,159,000,000	\$ 6,688,700,000
(3)	12/26/2022	12/30/2022	\$ (2,689,100,000)	\$ (1,159,400,000)	\$ 5,159,000,000	\$ 3,999,600,000
(4)	1/2/2023	1/6/2023	\$ (724,300,000)	\$ (1,883,700,000)	\$ 5,159,000,000	\$ 3,275,300,000
(5)	1/9/2023	1/13/2023	\$ 2,662,800,000	\$ 779,100,000	\$ 5,159,000,000	\$ 5,938,100,000
(6)	1/16/2023	1/20/2023	\$ 6,265,700,000	\$ 7,044,800,000	\$ 5,159,000,000	\$ 12,203,800,000
(7)	1/23/2023	1/27/2023	\$ (3,493,600,000)	\$ 3,551,200,000	\$ 5,159,000,000	\$ 8,710,200,000
(8)	1/30/2023	2/3/2023	\$ 1,963,200,000	\$ 5,514,400,000	\$ 5,159,000,000	\$ 10,673,400,000
(9)	2/6/2023	2/10/2023	\$ (2,248,400,000)	\$ 3,266,000,000	\$ 5,159,000,000	\$ 8,425,000,000
(10)	2/13/2023	2/17/2023	\$ (2,787,500,000)	\$ 478,500,000	\$ 5,159,000,000	\$ 5,637,500,000

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 \$ 198,000,000.

Dated: December 14, 2022

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

LOS ANGELES COUNTY TREASURER
 PENDING TRANSACTIONS DETAIL REPORT
 AS OF JANUARY 31, 2023
 ATTACHMENT XVIII

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
02/01/23	FEDERAL HOME LOAN BANKS	981031612	FHLBANKS D NOTE 05/03/23	4.650	05/03/23	98.825	\$50,000,000.00	\$49,412,291.67	\$0.00
PSI Non-Trading Total							\$50,000,000.00	\$49,412,291.67	\$0.00
Grand Total							\$50,000,000.00	\$49,412,291.67	\$0.00