



**KEITH KNOX**  
TREASURER AND TAX COLLECTOR

# COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration  
500 West Temple Street, Room 462, Los Angeles, California 90012  
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ttc.lacounty.gov and propertytax.lacounty.gov

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

May 31, 2023

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 APRIL 2023**

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

All investments made during the month of April 2023 were in accordance with the California Government Code and conform to the TTC's Investment Policy.

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

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

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

KK:EBG:DJJ:JK:bp

Attachments

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR APRIL 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 APRIL 2023

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR APRIL 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 APRIL 30, 2023**

**SCHEDULE A**

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 04/30/23		
At Cost	\$ 57,471,282,565	\$ 302,280,161
At Market	\$ 55,011,163,561	\$ 280,052,503
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	5.22%	0.00%
United States Government and Agency Obligations	67.73%	85.53%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.99%	0.00%
Municipal Obligations	0.04%	0.82%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	13.65%
1-60 days	40.29%	0.00%
61 days-1 year	23.75%	27.25%
Over 1 year	35.96%	72.75%
Weighted Average Days to Maturity	718	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF APRIL, 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 April 30, 2023:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	26.99%
Corporate and Deposit Notes	A+	A1	-	0.02%
Municipals:				
Los Angeles County Securities	-	-	-	0.00%
State of California Municipal Bond	AA-	Aa2	AA	0.04%
Negotiable Certificates of Deposit	A-1	P-1	F1	5.22%
U.S. Agency Securities	AA+	Aaa	AAA	46.51%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	4.94%
U.S. Treasury Bills	AA+	Aaa	AAA	16.28%
				100.00%
 <u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.65%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	0.82%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	72.32%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	13.21%
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

**POOLED SURPLUS EARNINGS REPORT**  
**APRIL 30, 2023**

**SCHEDULE B**

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

Investment Balance 04/30/23	\$ 57,471,282,565
Market Value at 04/30/23	\$ 55,011,163,561
Average Daily Balance	\$ 55,910,458,963
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ -
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 172,206,204
Earnings for the Past 12 Months	\$ 1,169,792,863
Earnings Rate for the Month	3.72%

**SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF APRIL 30, 2023**

**SCHEDULE C**

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 31,706,321.75
Bank of the West - Concentration	\$ 173,722,503.24 (A)
Citibank - Concentration	\$ 3,259.16
JP Morgan Chase - Concentration	\$ 155,833,956.40 (B)
Union Bank- Concentration	\$ 799,239.26
Wells Fargo - Concentration	<u>\$ -</u>
Total Ledger Balance for all Banks	<u><u>\$ 362,065,279.81</u></u>

(A) \$164 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) \$150 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 APRIL 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 April 2023

Total Deposits	\$ 13,438,084,681.27
Total Disbursements	\$ 7,353,671,260.26
Discretionary Funds Liquidity Withdrawal Ratio:	
As of April 30, 2023	1.69

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>
May	\$ 12,520,830,000.00	\$ 4,534,700,000.00	\$ 7,376,700,000.00	\$ 9,678,830,000.00
June	\$ 11,032,704,000.00	\$ 5,221,600,000.00	\$ 7,734,500,000.00	\$ 18,198,634,000.00
July	\$ 7,722,776,000.00	\$ 4,207,400,000.00	\$ 8,509,800,000.00	\$ 21,619,010,000.00
August	\$ 2,525,000,000.00	\$ 3,637,300,000.00	\$ 5,896,800,000.00	\$ 21,884,510,000.00
September	\$ 783,000,000.00	\$ 5,181,400,000.00	\$ 5,881,400,000.00	\$ 21,967,510,000.00
October	\$ 1,714,924,000.00	\$ 6,507,500,000.00	\$ 6,167,300,000.00	\$ 24,022,634,000.00

## 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 April 2023, the Treasurer placed \$1.06 billion in the Bank of the West Money Market Plus Account and \$999 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$163.89 million remained in the Bank of the West Money Market Plus Account and \$150 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 APRIL 2023  
COMPLIANCE REPORT

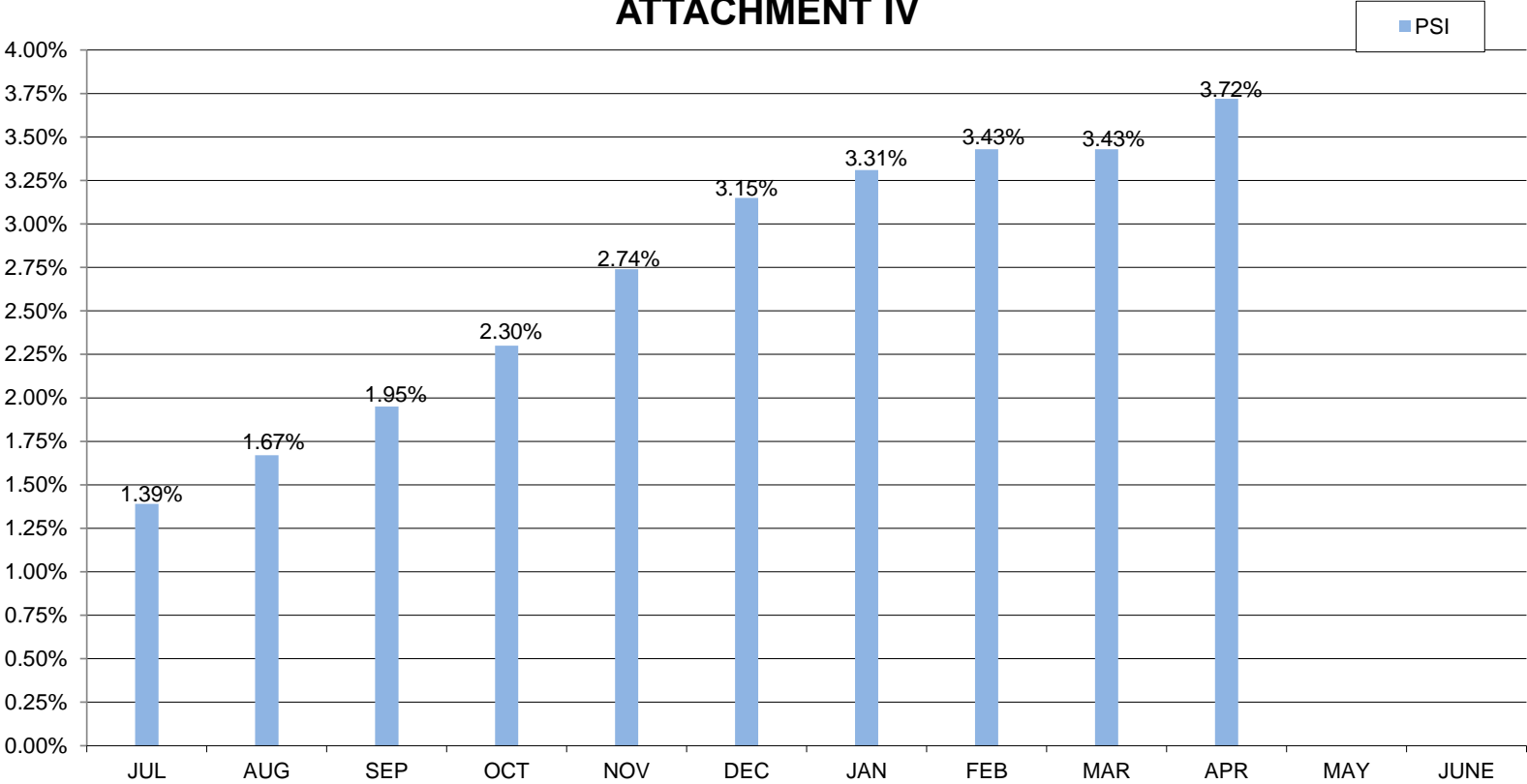
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of April 2023

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH APRIL 30, 2023  
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
4/1/2023	\$	51,478,108,767.37	\$	305,989,102.01
4/2/2023		51,481,882,156.82		305,989,792.30
4/3/2023		51,377,297,708.36		305,990,482.59
4/4/2023		51,438,615,103.09		305,991,172.87
4/5/2023		51,156,330,725.78		305,991,863.15
4/6/2023		53,487,078,922.87		305,992,553.45
4/7/2023		53,491,091,514.39		305,993,243.73
4/8/2023		53,495,104,105.91		305,993,934.02
4/9/2023		53,499,116,697.44		305,994,624.30
4/10/2023		56,987,566,656.10		305,995,314.60
4/11/2023		57,600,994,884.60		305,996,004.88
4/12/2023		57,815,871,856.34		305,996,695.16
4/13/2023		57,976,402,845.79		305,997,385.45
4/14/2023		57,804,535,939.70		306,274,298.56
4/15/2023		57,809,059,868.60		306,274,988.85
4/16/2023		57,813,583,797.50		306,275,679.13
4/17/2023		57,760,316,838.36		306,276,369.41
4/18/2023		57,905,262,247.45		306,277,059.70
4/19/2023		57,888,362,321.04		306,277,749.99
4/20/2023		56,807,932,032.21		302,277,969.16
4/21/2023		56,797,442,615.48		302,278,188.33
4/22/2023		56,801,856,279.87		302,278,407.51
4/23/2023		56,806,269,944.26		302,278,626.69
4/24/2023		56,801,029,256.36		302,278,845.87
4/25/2023		56,596,699,170.25		302,279,065.05
4/26/2023		57,908,881,989.28		302,279,284.22
4/27/2023		58,126,561,800.76		302,279,503.39
4/28/2023		57,462,392,657.30		302,279,722.56
4/29/2023		57,466,837,611.08		302,279,941.74
4/30/2023		57,471,282,564.86		302,280,160.92
	\$	<u>55,910,458,962.64</u>	\$	<u>304,687,934.32</u>

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





**LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED APRIL 30, 2023 (ACCRUAL BASIS)  
ATTACHMENT V**

	<b>POOLED SURPLUS INVESTMENT TRADING/NON-TRADING</b>	<b>SPECIFIC PURPOSE INVESTMENT</b>
Revenues:		
Interest Earnings	\$ 43,339,919	\$ 832,679
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>128,866,285</u>	<u>15,526</u>
Total Revenues	<u>\$ 172,206,204</u>	<u>\$ 848,205</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>10,795</u>
	<u>\$ -</u>	<u>\$ 10,795</u>
<b>NET INCOME</b>	<u><u>\$ 172,206,204</u></u>	<u><u>\$ 837,410</u></u>

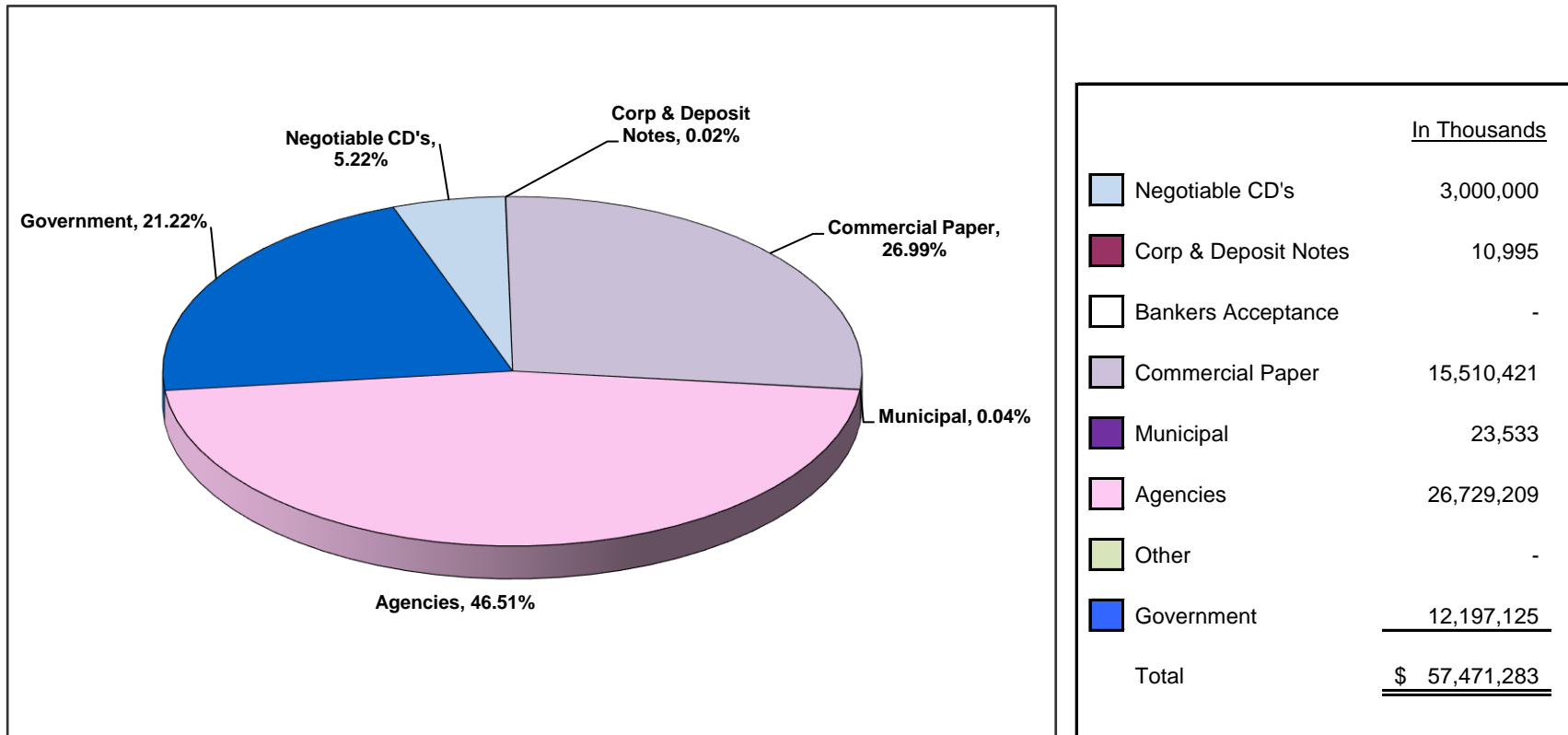
\*Estimated and later adjusted.

LOS ANGELES COUNTY TREASURER  
 PSI COMPOSITION  
 AS OF APRIL 30, 2023  
 ATTACHMENT VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	47.56%	
Los Angeles County and Related Entities	46.99%	
Consolidated Sanitation Districts		1.06%
Metropolitan Transportation Authority		1.04%
Miscellaneous Agencies Pooled Investments		1.09%
South Coast Air Quality Management District		2.10%
Miscellaneous		0.01%
Subtotal	<u>94.55%</u>	<u>5.30%</u>
County Bond Proceeds and Repayment Funds		0.15%
<b>Grand Total</b>	<b><u>94.55%</u></b>	<b><u>5.45%</u></b>

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



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

LOS ANGELES COUNTY TREASURER  
INVESTMENT TRANSACTIONS JOURNAL  
PURCHASE DETAIL REPORT  
GROUP: POOLED SURPLUS INVESTMENTS  
FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1007769761	FEDERAL FARM 5.270 04/05/27 '24	04/05/2023	04/05/2027	5.27000	25,000,000.00	25,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1011404538	FANNIE MAE 5.250 04/10/26 '23	04/10/2023	04/10/2026	5.25000	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1011404539	FREDDIE MAC 5.260 04/10/26 '23 MTN	04/10/2023	04/10/2026	5.26000	50,000,000.00	50,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1014892971	FHLBANKS D NOTE 06/29/23	04/03/2023	06/29/2023	4.75000	50,000,000.00	49,426,041.67	0.00	CANTOR FITZGERALD & CO.
NTRD	1016032685	FHLBANKS D NOTE 06/30/23	04/04/2023	06/30/2023	4.77000	50,000,000.00	49,423,625.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1016664802	FHLBANKS D NOTE 06/29/23	04/05/2023	06/29/2023	4.69000	50,000,000.00	49,446,319.44	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1017216904	FHLBANKS D NOTE 07/12/23	04/06/2023	07/12/2023	4.70000	50,000,000.00	49,366,805.56	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1017216905	FHLBANKS D NOTE 07/12/23	04/06/2023	07/12/2023	4.70000	50,000,000.00	49,366,805.56	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1017216906	FHLBANKS D NOTE 07/12/23	04/06/2023	07/12/2023	4.70000	50,000,000.00	49,366,805.56	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1017216907	FHLBANKS D NOTE 07/07/23	04/10/2023	07/07/2023	4.79800	50,000,000.00	49,413,577.78	0.00	BANCROFT CAPITAL, LLC
NTRD	1017216918	FHLBANKS D NOTE 07/05/23	04/06/2023	07/05/2023	4.70000	50,000,000.00	49,412,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1017216920	FHLBANKS D NOTE 07/07/23	04/10/2023	07/07/2023	4.79800	50,000,000.00	49,413,577.78	0.00	BANCROFT CAPITAL, LLC
NTRD	1017216922	FHLBANKS D NOTE 07/12/23	04/06/2023	07/12/2023	4.70000	50,000,000.00	49,366,805.56	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1017216923	FHLBANKS D NOTE 07/07/23	04/10/2023	07/07/2023	4.79800	50,000,000.00	49,413,577.78	0.00	BANCROFT CAPITAL, LLC
NTRD	1017216927	FHLBANKS D NOTE 07/07/23	04/10/2023	07/07/2023	4.79800	50,000,000.00	49,413,577.78	0.00	BANCROFT CAPITAL, LLC
NTRD	1017216928	FHLBANKS D NOTE 07/05/23	04/06/2023	07/05/2023	4.70000	50,000,000.00	49,412,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1017216932	FHLBANKS D NOTE 07/05/23	04/06/2023	07/05/2023	4.70000	50,000,000.00	49,412,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1017216934	FHLBANKS D NOTE 07/05/23	04/06/2023	07/05/2023	4.70000	50,000,000.00	49,412,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1017216935	FHLBANKS D NOTE 07/03/23	04/06/2023	07/03/2023	4.70000	50,000,000.00	49,425,555.56	0.00	UBS SECURITIES LLC
NTRD	1017216939	FHLBANKS D NOTE 07/03/23	04/06/2023	07/03/2023	4.70000	47,000,000.00	46,460,022.22	0.00	UBS SECURITIES LLC
NTRD	1017995449	FHLBANKS D NOTE 06/16/23	04/10/2023	06/16/2023	4.73500	50,000,000.00	49,559,381.94	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1017995450	FHLBANKS D NOTE 04/17/23 MATD	04/10/2023	04/17/2023	4.25000	50,000,000.00	49,958,680.56	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1017995455	FHLBANKS D NOTE 04/17/23 MATD	04/10/2023	04/17/2023	4.25000	50,000,000.00	49,958,680.56	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1017995458	FHLBANKS D NOTE 06/16/23	04/10/2023	06/16/2023	4.73500	50,000,000.00	49,559,381.94	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1017995459	FHLBANKS D NOTE 08/04/23	04/10/2023	08/04/2023	4.82000	50,000,000.00	49,223,444.44	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1017995461	FHLBANKS D NOTE 07/10/23	04/10/2023	07/10/2023	4.76500	50,000,000.00	49,397,756.94	0.00	BANCROFT CAPITAL, LLC
NTRD	1017995464	FHLBANKS D NOTE 07/17/23	04/10/2023	07/17/2023	4.77000	50,000,000.00	49,350,750.00	0.00	PIPER SANDLER COMPANIES
NTRD	1017995465	FHLBANKS D NOTE 07/10/23	04/10/2023	07/10/2023	4.76500	50,000,000.00	49,397,756.94	0.00	BANCROFT CAPITAL, LLC
NTRD	1017995466	FHLBANKS D NOTE 05/09/23	04/10/2023	05/09/2023	4.60500	50,000,000.00	49,814,520.83	0.00	CANTOR FITZGERALD & CO.
NTRD	1017995468	FHLBANKS D NOTE 07/10/23	04/10/2023	07/10/2023	4.76500	50,000,000.00	49,397,756.94	0.00	BANCROFT CAPITAL, LLC
NTRD	1017995469	FHLBANKS D NOTE 05/09/23	04/10/2023	05/09/2023	4.60500	50,000,000.00	49,814,520.83	0.00	CANTOR FITZGERALD & CO.
NTRD	1017995470	FHLBANKS D NOTE 04/17/23 MATD	04/10/2023	04/17/2023	4.25000	50,000,000.00	49,958,680.56	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1017995471	FHLBANKS D NOTE 04/17/23 MATD	04/10/2023	04/17/2023	4.25000	50,000,000.00	49,958,680.56	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1017995476	FHLBANKS D NOTE 07/10/23	04/10/2023	07/10/2023	4.76500	50,000,000.00	49,397,756.94	0.00	BANCROFT CAPITAL, LLC
NTRD	1017995478	FHLBANKS D NOTE 06/16/23	04/10/2023	06/16/2023	4.73500	50,000,000.00	49,559,381.94	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1017995481	FHLBANKS D NOTE 07/17/23	04/10/2023	07/17/2023	4.77000	50,000,000.00	49,350,750.00	0.00	PIPER SANDLER COMPANIES
NTRD	1017995483	FHLBANKS D NOTE 07/17/23	04/10/2023	07/17/2023	4.77000	50,000,000.00	49,350,750.00	0.00	PIPER SANDLER COMPANIES
NTRD	1017995485	FHLBANKS D NOTE 05/09/23	04/10/2023	05/09/2023	4.60500	50,000,000.00	49,814,520.83	0.00	CANTOR FITZGERALD & CO.
NTRD	1017995490	FHLBANKS D NOTE 05/09/23	04/10/2023	05/09/2023	4.60500	50,000,000.00	49,814,520.83	0.00	CANTOR FITZGERALD & CO.
NTRD	1017995492	FHLBANKS D NOTE 07/17/23	04/10/2023	07/17/2023	4.77000	50,000,000.00	49,350,750.00	0.00	PIPER SANDLER COMPANIES
NTRD	1017995494	FHLBANKS D NOTE 08/04/23	04/10/2023	08/04/2023	4.82000	50,000,000.00	49,223,444.44	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1017995495	FHLBANKS D NOTE 08/04/23	04/10/2023	08/04/2023	4.82000	50,000,000.00	49,223,444.44	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1017995498	FHLBANKS D NOTE 05/09/23	04/10/2023	05/09/2023	4.60500	50,000,000.00	49,814,520.83	0.00	CANTOR FITZGERALD & CO.
NTRD	1017995499	FHLBANKS D NOTE 06/16/23	04/10/2023	06/16/2023	4.73500	50,000,000.00	49,559,381.94	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1017995504	FHLBANKS D NOTE 08/04/23	04/10/2023	08/04/2023	4.82000	50,000,000.00	49,223,444.44	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1017995508	FHLBANKS D NOTE 07/21/23	04/10/2023	07/21/2023	4.77000	41,699,000.00	41,135,438.02	0.00	GREAT PACIFIC SECURITIES
NTRD	1018527526	FHLBANKS D NOTE 07/12/23	04/12/2023	07/12/2023	4.77000	50,000,000.00	49,397,125.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1018527529	FREDDIE MAC D NOTE 05/03/23 MATD	04/11/2023	05/03/2023	4.50000	50,000,000.00	49,862,500.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1018917267	FREDDIE MAC D NOTE 08/14/23	04/12/2023	08/14/2023	4.77000	50,000,000.00	49,178,500.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1018917273	FREDDIE MAC D NOTE 08/14/23	04/12/2023	08/14/2023	4.77000	50,000,000.00	49,178,500.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1019253481	FREDDIE MAC D NOTE 05/03/23 MATD	04/11/2023	05/03/2023	4.50000	50,000,000.00	49,862,500.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1019253482	FHLBANKS D NOTE 07/12/23	04/12/2023	07/12/2023	4.77000	50,000,000.00	49,397,125.00	0.00	MIZUHO SECURITIES USA LLC

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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer	
NTRD	1019323663	FHLBANKS D NOTE 07/07/23	04/14/2023	07/07/2023	4.70000	50,000,000.00	49,451,666.67	0.00	PIPER SANDLER COMPANIES	
NTRD	1019323667	FHLBANKS D NOTE 07/03/23	04/13/2023	07/03/2023	4.69500	50,000,000.00	49,471,812.50	0.00	MORGAN KEEGAN & COMPANY, INC.	
NTRD	1019323670	FHLBANKS D NOTE 07/03/23	04/13/2023	07/03/2023	4.69500	50,000,000.00	49,471,812.50	0.00	MORGAN KEEGAN & COMPANY, INC.	
NTRD	1019323671	FHLBANKS D NOTE 07/14/23	04/14/2023	07/14/2023	4.72800	50,000,000.00	49,402,433.33	0.00	BANCROFT CAPITAL, LLC	
NTRD	1019323672	FHLBANKS D NOTE 07/07/23	04/14/2023	07/07/2023	4.70000	50,000,000.00	49,451,666.67	0.00	PIPER SANDLER COMPANIES	
NTRD	1019323673	FHLBANKS D NOTE 07/14/23	04/14/2023	07/14/2023	4.72800	50,000,000.00	49,402,433.33	0.00	BANCROFT CAPITAL, LLC	
NTRD	1019326620	FANNIE MAE 5.150 04/26/27 '23	04/26/2023	04/26/2027	5.15000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES	
NTRD	1019882348	FEDERAL FARM D NOTE 09/25/23	04/14/2023	09/25/2023	4.73000	50,000,000.00	48,922,611.11	0.00	MIZUHO SECURITIES USA LLC	
NTRD	1019882746	FREDDIE MAC 5.300 04/26/27 '23 MTN	04/26/2023	04/26/2027	5.30000	50,000,000.00	50,000,000.00	0.00	RBC CAPITAL MARKETS, LLC	
NTRD	1020651946	FEDERAL FARM D NOTE 11/13/23	04/17/2023	11/13/2023	4.80000	35,000,000.00	34,020,000.00	0.00	PIPER SANDLER COMPANIES	
NTRD	1020652756	FREDDIE MAC 5.350 04/26/27 '23 MTN	04/26/2023	04/26/2027	5.35000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC	
NTRD	1020655036	FREDDIE MAC 5.360 04/26/27 '23 MTN	04/26/2023	04/26/2027	5.36000	50,000,000.00	50,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS	
NTRD	1020655037	FREDDIE MAC 5.350 04/26/27 '23 MTN	04/26/2023	04/26/2027	5.35000	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC	
NTRD	1021857366	FHLBANKS D NOTE 08/16/23	04/19/2023	08/16/2023	4.87500	50,000,000.00	49,194,270.83	0.00	MIZUHO SECURITIES USA LLC	
NTRD	1022381769	FEDERAL FARM 4.480 04/28/26 '25	04/28/2023	04/28/2026	4.48000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES	
NTRD	1022381772	FREDDIE MAC 5.400 01/26/27 '23 MTN	04/26/2023	01/26/2027	5.40000	50,000,000.00	50,000,000.00	0.00	STIFEL, NICOLAUS & COMPANY, INC.	
NTRD	1022381776	FREDDIE MAC 5.450 04/26/27 '23 MTN	04/26/2023	04/26/2027	5.45000	50,000,000.00	50,000,000.00	0.00	CANTOR FITZGERALD & CO.	
NTRD	1023003463	FANNIE MAE D NOTE 07/03/23	04/20/2023	07/03/2023	4.70000	50,000,000.00	49,516,944.44	0.00	BLAYLOCK VAN, LLC	
NTRD	1023003465	FREDDIE MAC D NOTE 07/18/23	04/21/2023	07/18/2023	4.81000	50,000,000.00	49,412,111.11	0.00	CANTOR FITZGERALD & CO.	
NTRD	1023003470	FHLBANKS D NOTE 07/21/23	04/21/2023	07/21/2023	4.84500	50,000,000.00	49,387,645.83	0.00	BANCROFT CAPITAL, LLC	
NTRD	1023003474	FHLBANKS D NOTE 08/18/23	04/21/2023	08/18/2023	4.87000	50,000,000.00	49,195,097.22	0.00	PIPER SANDLER COMPANIES	
NTRD	1023003478	FHLBANKS D NOTE 08/18/23	04/21/2023	08/18/2023	4.87000	50,000,000.00	49,195,097.22	0.00	PIPER SANDLER COMPANIES	
NTRD	1023003481	FREDDIE MAC D NOTE 07/18/23	04/21/2023	07/18/2023	4.81000	50,000,000.00	49,412,111.11	0.00	CANTOR FITZGERALD & CO.	
NTRD	1023003483	FANNIE MAE D NOTE 05/31/23	04/20/2023	05/31/2023	4.50000	50,000,000.00	49,743,750.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC	
NTRD	1023003489	FANNIE MAE D NOTE 05/31/23	04/20/2023	05/31/2023	4.50000	50,000,000.00	49,743,750.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC	
NTRD	1023480284	FREDDIE MAC 5.300 04/26/27 '23 MTN	04/26/2023	04/26/2027	5.30000	50,000,000.00	50,000,000.00	0.00	BLAYLOCK VAN, LLC	
NTRD	1023732780	FANNIE MAE D NOTE 07/03/23	04/21/2023	07/03/2023	4.75000	50,000,000.00	49,518,402.78	0.00	UNIONBANC INVEST SVCS, LLC	
NTRD	1023732781	FANNIE MAE D NOTE 07/03/23	04/21/2023	07/03/2023	4.75000	50,000,000.00	49,518,402.78	0.00	UNIONBANC INVEST SVCS, LLC	
NTRD	1023732785	FREDDIE MAC D NOTE 07/19/23	04/21/2023	07/19/2023	4.78000	50,000,000.00	49,409,138.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1023732786	FANNIE MAE D NOTE 07/06/23	04/21/2023	07/06/2023	4.75000	50,000,000.00	49,498,611.11	0.00	BLAYLOCK VAN, LLC	
NTRD	1023732787	FEDERAL FARM D NOTE 07/06/23	04/21/2023	07/06/2023	4.80000	50,000,000.00	49,493,333.33	0.00	MIZUHO SECURITIES USA LLC	
NTRD	1023753102	FREDDIE MAC 5.470 04/27/27 '23 MTN	04/27/2023	04/27/2027	5.47000	25,000,000.00	25,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1024228725	FEDERAL FARM D NOTE 10/06/23	04/24/2023	10/06/2023	4.87000	50,000,000.00	48,883,958.33	0.00	MIZUHO SECURITIES USA LLC	
NTRD	1024785012	FHLBANKS D NOTE 08/23/23	04/26/2023	08/23/2023	4.92700	50,000,000.00	49,185,676.39	0.00	PIPER SANDLER COMPANIES	
NTRD	1024785014	FHLBANKS D NOTE 07/26/23	04/26/2023	07/26/2023	4.94500	50,000,000.00	49,375,006.94	0.00	BANCROFT CAPITAL, LLC	
NTRD	1024785015	FHLBANKS D NOTE 07/26/23	04/26/2023	07/26/2023	4.94500	50,000,000.00	49,375,006.94	0.00	BANCROFT CAPITAL, LLC	
NTRD	1024785017	FHLBANKS D NOTE 10/25/23	04/26/2023	10/25/2023	4.92500	50,000,000.00	48,755,069.44	0.00	MIZUHO SECURITIES USA LLC	
NTRD	1024785018	FHLBANKS D NOTE 08/23/23	04/26/2023	08/23/2023	4.92700	50,000,000.00	49,185,676.39	0.00	PIPER SANDLER COMPANIES	
NTRD	1026100946	FHLBANKS D NOTE 07/07/23	04/26/2023	07/07/2023	4.86000	45,142,000.00	44,703,219.76	0.00	MISCHLER FINANCIAL GROUP INC.	
<b>AGENCIES TOTAL</b>							<b>4,468,841,000.00</b>	<b>4,425,294,161.89</b>	<b>0.00</b>	
NTRD	1014895921	DNB NEW YORK 4.950 07/03/23	04/03/2023	07/03/2023	4.95000	50,000,000.00	50,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1016032687	BANK HOUSTON 5.150 10/02/23	04/04/2023	10/02/2023	5.15000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC	
NTRD	1017221223	BANK HOUSTON 5.100 10/05/23	04/06/2023	10/05/2023	5.10000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC	
NTRD	1017221224	BANK HOUSTON 5.100 10/05/23	04/06/2023	10/05/2023	5.10000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC	
NTRD	1017221236	DNB NEW YORK 4.950 07/07/23	04/06/2023	07/07/2023	4.95000	50,000,000.00	50,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1017995463	TORONTO DOM NY 5.360 10/10/23	04/10/2023	10/10/2023	5.36000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC	
NTRD	1017995484	BMO CHICAGO 5.020 07/10/23	04/10/2023	07/10/2023	5.02000	50,000,000.00	50,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1017995487	BMO CHICAGO 5.020 07/10/23	04/10/2023	07/10/2023	5.02000	50,000,000.00	50,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1017995491	TORONTO DOM NY 5.360 10/10/23	04/10/2023	10/10/2023	5.36000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC	
NTRD	1018527538	SVNSKA HNDLSB NY 5.030 07/14/23	04/11/2023	07/14/2023	5.03000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC	
NTRD	1018527542	DNB NEW YORK 5.000 07/10/23	04/11/2023	07/10/2023	5.00000	50,000,000.00	50,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1018532797	WELLS FARGO BANK, NATIONAL ASSOCI	04/13/2023	01/08/2024	5.05000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC	

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NTRD	1019323659	BMO CHICAGO 5.080 07/14/23	04/13/2023	07/14/2023	5.08000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1019326619	WELLS FARGO BANK, NATIONAL ASSOCI	04/17/2023	10/10/2023	5.00000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1019326621	WELLS FARGO BANK, NATIONAL ASSOCI	04/17/2023	10/10/2023	5.00000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1019334168	WELLS FARGO BANK, NATIONAL ASSOCI	04/13/2023	01/08/2024	5.05000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1021857368	DNB NEW YORK 5.060 07/20/23	04/18/2023	07/20/2023	5.06000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1022354453	BNP PARIBAS NY 5.290 08/21/23	04/19/2023	08/21/2023	5.29000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1023003468	SVNSKA HNDLSB NY 5.050 07/19/23	04/20/2023	07/19/2023	5.05000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1023732783	CREDIT AGRI NY 5.240 07/24/23	04/21/2023	07/24/2023	5.24000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1026103581	WELLS FARGO BANK, NATIONAL ASSOCI	04/26/2023	10/30/2023	5.00000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1026103582	WELLS FARGO BANK, NATIONAL ASSOCI	04/26/2023	10/30/2023	5.00000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1026607960	NORDEA BK NY 5.310 10/25/23	04/27/2023	10/25/2023	5.31000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
<b>CDS TOTAL</b>						<b>1,150,000,000.00</b>	<b>1,150,000,000.00</b>	<b>0.00</b>	
NTRD	1012428868	THUNDER BAY FDG 07/03/23	04/03/2023	07/03/2023	5.08000	50,000,000.00	49,357,944.44	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1014895917	CHARIOT FUNDING 05/30/23	04/03/2023	05/30/2023	4.88000	50,000,000.00	49,613,666.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1014895918	CREDIT AGRI NY 04/04/23 MATD	04/03/2023	04/04/2023	4.76001	14,718,000.00	14,716,053.95	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1014895919	CREDIT AGRI NY 04/04/23 MATD	04/03/2023	04/04/2023	4.76000	50,000,000.00	49,993,388.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1014895920	SHEFFIELD RECEIV 06/23/23	04/03/2023	06/23/2023	5.13000	50,000,000.00	49,422,875.00	0.00	BLAYLOCK VAN, LLC
NTRD	1014895922	CREDIT AGRI NY 06/23/23	04/03/2023	06/23/2023	5.09000	50,000,000.00	49,427,375.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1014895923	AUTOBAHN FUND 06/06/23	04/03/2023	06/06/2023	4.94000	50,000,000.00	49,560,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1016032684	FAYETE AST SECUR 04/05/23 MATD	04/04/2023	04/05/2023	4.81000	29,794,000.00	29,790,019.19	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1016045807	SHEFFIELD RECEIV 07/06/23	04/04/2023	07/06/2023	5.15000	50,000,000.00	49,334,791.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1016045808	FAYETE AST SECUR 07/05/23	04/04/2023	07/05/2023	5.13000	50,000,000.00	49,344,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1016664799	JOHNSON&JOHNSON 07/06/23	04/05/2023	07/06/2023	4.77000	50,000,000.00	49,390,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1016664803	CREDIT AGRI NY 07/07/23	04/05/2023	07/07/2023	5.06000	42,013,000.00	41,463,820.07	0.00	GREAT PACIFIC SECURITIES
NTRD	1016664804	JOHNSON&JOHNSON 07/06/23	04/05/2023	07/06/2023	4.77000	50,000,000.00	49,390,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1016691057	SHEFFIELD RECEIV 07/07/23	04/05/2023	07/07/2023	5.14000	50,000,000.00	49,336,083.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1016691058	CANCARA ASSETSEC 07/05/23	04/05/2023	07/05/2023	5.03000	50,000,000.00	49,364,263.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017216908	UNILEVER CAPITAL 07/05/23	04/06/2023	07/05/2023	4.83000	50,000,000.00	49,396,250.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1017216910	CREDIT AGRI NY 04/14/23 MATD	04/06/2023	04/14/2023	4.78000	50,000,000.00	49,946,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1017216911	CREDIT AGRI NY 04/14/23 MATD	04/06/2023	04/14/2023	4.78000	50,000,000.00	49,946,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1017216912	CREDIT AGRI NY 04/14/23 MATD	04/06/2023	04/14/2023	4.78000	50,000,000.00	49,946,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1017216915	CREDIT AGRI NY 04/14/23 MATD	04/06/2023	04/14/2023	4.78000	50,000,000.00	49,946,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1017216933	UNILEVER CAPITAL 07/05/23	04/06/2023	07/05/2023	4.83000	50,000,000.00	49,396,250.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1017216937	CREDIT AGRI NY 04/14/23 MATD	04/06/2023	04/14/2023	4.78000	50,000,000.00	49,946,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1017216938	CREDIT AGRI NY 04/14/23 MATD	04/06/2023	04/14/2023	4.78000	50,000,000.00	49,946,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1017221225	CHARIOT FUNDING 05/15/23	04/06/2023	05/15/2023	4.88000	50,000,000.00	49,735,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1017221226	CHARIOT FUNDING 05/15/23	04/06/2023	05/15/2023	4.88000	50,000,000.00	49,735,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1017221227	CHARIOT FUNDING 05/22/23	04/06/2023	05/22/2023	4.88000	50,000,000.00	49,688,222.22	0.00	BLAYLOCK VAN, LLC
NTRD	1017221228	CHARIOT FUNDING 05/22/23	04/06/2023	05/22/2023	4.88000	50,000,000.00	49,688,222.22	0.00	BLAYLOCK VAN, LLC
NTRD	1017221230	CREDIT AGRI NY 04/21/23 MATD	04/06/2023	04/21/2023	4.79000	50,000,000.00	49,900,208.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1017221231	CREDIT AGRI NY 04/21/23 MATD	04/06/2023	04/21/2023	4.79000	50,000,000.00	49,900,208.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1017221232	CREDIT AGRI NY 04/21/23 MATD	04/06/2023	04/21/2023	4.79000	50,000,000.00	49,900,208.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1017221233	CREDIT AGRI NY 04/21/23 MATD	04/06/2023	04/21/2023	4.79000	50,000,000.00	49,900,208.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1017221234	CREDIT AGRI NY 04/21/23 MATD	04/06/2023	04/21/2023	4.79000	50,000,000.00	49,900,208.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1017221235	CREDIT AGRI NY 04/21/23 MATD	04/06/2023	04/21/2023	4.79000	50,000,000.00	49,900,208.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1017221237	NATIXIS NY 08/04/23	04/06/2023	08/04/2023	5.04000	50,000,000.00	49,160,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1017221238	NATIXIS NY 08/04/23	04/06/2023	08/04/2023	5.04000	50,000,000.00	49,160,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1017995447	CREDIT AGRI NY 04/13/23 MATD	04/10/2023	04/13/2023	4.75000	50,000,000.00	49,980,208.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1017995453	TOYOTA MOTOR CRD 07/14/23	04/10/2023	07/14/2023	5.05000	50,000,000.00	49,333,680.56	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1017995454	CREDIT AGRI NY 04/13/23 MATD	04/10/2023	04/13/2023	4.75000	50,000,000.00	49,980,208.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1017995473	CREDIT AGRI NY 04/13/23 MATD	04/10/2023	04/13/2023	4.75000	50,000,000.00	49,980,208.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1017995474	CREDIT AGRI NY 04/13/23 MATD	04/10/2023	04/13/2023	4.75000	50,000,000.00	49,980,208.33	0.00	GREAT PACIFIC SECURITIES

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NTRD	1017995477	CREDIT AGRI NY 04/13/23 MATD	04/10/2023	04/13/2023	4.75000	50,000,000.00	49,980,208.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1017995489	TOYOTA MOTOR CRD 07/14/23	04/10/2023	07/14/2023	5.05000	50,000,000.00	49,333,680.56	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1017995497	CREDIT AGRI NY 04/13/23 MATD	04/10/2023	04/13/2023	4.75000	50,000,000.00	49,980,208.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1017995501	AUTOBAHN FUND 06/09/23	04/10/2023	06/09/2023	5.00000	50,000,000.00	49,583,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1017995503	AUTOBAHN FUND 06/09/23	04/10/2023	06/09/2023	5.00000	50,000,000.00	49,583,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1017998295	NATIXIS NY 08/10/23	04/10/2023	08/10/2023	5.13000	50,000,000.00	49,130,750.00	0.00	UBS SECURITIES LLC
NTRD	1017998296	NATIXIS NY 08/10/23	04/10/2023	08/10/2023	5.13000	50,000,000.00	49,130,750.00	0.00	UBS SECURITIES LLC
NTRD	1017998297	CIBC 08/11/23	04/10/2023	08/11/2023	5.02000	50,000,000.00	49,142,416.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017998298	CIBC 08/11/23	04/10/2023	08/11/2023	5.02000	50,000,000.00	49,142,416.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1018527527	AUTOBAHN FUND 05/19/23	04/11/2023	05/19/2023	4.90000	50,000,000.00	49,741,388.89	0.00	BLAYLOCK VAN, LLC
NTRD	1018527528	SHEFFIELD RECEIV 07/10/23	04/11/2023	07/10/2023	5.15000	50,000,000.00	49,356,250.00	0.00	MORGAN STANLEY & CO LLC.
NTRD	1018527530	AUTOBAHN FUND 05/19/23	04/11/2023	05/19/2023	4.90000	25,000,000.00	24,870,694.44	0.00	BLAYLOCK VAN, LLC
NTRD	1018527531	JUPITER SECU 04/20/23 MATD	04/11/2023	04/20/2023	4.81000	27,394,000.00	27,361,058.72	0.00	GREAT PACIFIC SECURITIES
NTRD	1018527534	JUPITER SECU 04/20/23 MATD	04/11/2023	04/20/2023	4.81000	50,000,000.00	49,939,875.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1018527536	CANCARA ASSETSEC 07/14/23	04/11/2023	07/14/2023	5.15000	11,000,000.00	10,852,080.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1018527540	CANCARA ASSETSEC 07/14/23	04/11/2023	07/14/2023	5.15000	50,000,000.00	49,327,638.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1018527541	AUTOBAHN FUND 05/18/23	04/11/2023	05/18/2023	4.90000	50,000,000.00	49,748,194.44	0.00	BLAYLOCK VAN, LLC
NTRD	1018532798	THUNDER BAY FDG 07/14/23	04/13/2023	07/14/2023	5.10000	25,000,000.00	24,674,166.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1018532799	THUNDER BAY FDG 07/14/23	04/13/2023	07/14/2023	5.10000	50,000,000.00	49,348,333.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1018917266	JUPITER SECU 05/03/23 MATD	04/12/2023	05/03/2023	4.85000	50,000,000.00	49,858,541.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1018917268	JUPITER SECU 05/03/23 MATD	04/12/2023	05/03/2023	4.85000	50,000,000.00	49,858,541.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1018917269	SHEFFIELD RECEIV 07/14/23	04/12/2023	07/14/2023	5.14000	50,000,000.00	49,336,083.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1018917270	CHARIOT FUNDING 05/16/23	04/12/2023	05/16/2023	4.87000	14,709,000.00	14,641,346.77	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1018917271	MONT BLANC CAPTL 07/11/23	04/12/2023	07/11/2023	5.14000	25,462,000.00	25,134,813.30	0.00	ING FINANCIAL MARKETS LLC
NTRD	1018917272	MONT BLANC CAPTL 07/11/23	04/12/2023	07/11/2023	5.14000	50,000,000.00	49,357,500.00	0.00	ING FINANCIAL MARKETS LLC
NTRD	1018917274	JOHNSON&JOHNSON 07/14/23	04/13/2023	07/14/2023	4.89000	50,000,000.00	49,375,166.67	0.00	BLAYLOCK VAN, LLC
NTRD	1018917275	JOHNSON&JOHNSON 07/14/23	04/13/2023	07/14/2023	4.89000	50,000,000.00	49,375,166.67	0.00	BLAYLOCK VAN, LLC
NTRD	1019323658	CANCARA ASSETSEC 07/03/23	04/14/2023	07/03/2023	5.03000	40,000,000.00	39,552,888.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1019323660	SHEFFIELD RECEIV 06/30/23	04/13/2023	06/30/2023	5.10000	50,000,000.00	49,447,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1019323661	MONT BLANC CAPTL 07/17/23	04/17/2023	07/17/2023	5.12000	40,000,000.00	39,482,311.11	0.00	MORGAN STANLEY & CO LLC.
NTRD	1019323664	CANCARA ASSETSEC 07/03/23	04/14/2023	07/03/2023	5.03000	50,000,000.00	49,441,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1019323665	AUTOBAHN FUND 05/19/23	04/13/2023	05/19/2023	4.91000	5,000,000.00	4,975,450.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1019323666	CHARIOT FUNDING 05/12/23	04/13/2023	05/12/2023	4.87000	50,000,000.00	49,803,847.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1019323668	CREDIT AGRI NY 05/31/23	04/13/2023	05/31/2023	4.82000	31,688,000.00	31,484,351.79	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1019323669	AUTOBAHN FUND 05/19/23	04/13/2023	05/19/2023	4.91000	50,000,000.00	49,754,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1019882337	AUTOBAHN FUND 05/17/23	04/14/2023	05/17/2023	4.94000	50,000,000.00	49,773,583.33	0.00	BLAYLOCK VAN, LLC
NTRD	1019882338	FAYETE AST SECUR 07/14/23	04/14/2023	07/14/2023	5.15000	25,000,000.00	24,674,548.61	0.00	MORGAN STANLEY & CO LLC.
NTRD	1019882339	JUPITER SECU 05/05/23 MATD	04/14/2023	05/05/2023	4.85000	50,000,000.00	49,858,541.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1019882340	JOHNSON & JOHNSON 07/11/23	04/14/2023	07/11/2023	4.88000	50,000,000.00	49,403,555.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1019882341	JUPITER SECU 05/08/23 MATD	04/14/2023	05/08/2023	4.86000	44,115,000.00	43,972,067.40	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1019882342	CREDIT AGRI NY 07/06/23	04/14/2023	07/06/2023	4.97000	50,000,000.00	49,427,069.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1019882343	AUTOBAHN FUND 05/17/23	04/14/2023	05/17/2023	4.94000	25,000,000.00	24,886,791.67	0.00	BLAYLOCK VAN, LLC
NTRD	1019882344	SHEFFIELD RECEIV 07/13/23	04/14/2023	07/13/2023	5.15000	50,000,000.00	49,356,250.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1019882345	JUPITER SECU 05/05/23 MATD	04/14/2023	05/05/2023	4.85000	50,000,000.00	49,858,541.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1019882346	CREDIT AGRI NY 07/06/23	04/14/2023	07/06/2023	4.97000	50,000,000.00	49,427,069.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1019882347	JOHNSON & JOHNSON 07/11/23	04/14/2023	07/11/2023	4.88000	1,900,000.00	1,877,335.11	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1020651943	TOYOTA MOTOR CRD 07/17/23	04/18/2023	07/17/2023	5.11000	50,000,000.00	49,361,250.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1020651944	AUTOBAHN FUND 06/01/23	04/17/2023	06/01/2023	4.97000	50,000,000.00	49,689,375.00	0.00	BLAYLOCK VAN, LLC
NTRD	1020651947	AUTOBAHN FUND 06/01/23	04/17/2023	06/01/2023	4.97000	15,000,000.00	14,906,812.50	0.00	BLAYLOCK VAN, LLC
NTRD	1020651948	SHEFFIELD RECEIV 07/13/23	04/17/2023	07/13/2023	5.14000	50,000,000.00	49,378,916.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1020651949	ATLANTIC AST SEC 07/17/23	04/17/2023	07/17/2023	5.14000	50,000,000.00	49,350,361.11	0.00	GREAT PACIFIC SECURITIES

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NTRD	1020651950	CREDIT AGRI NY 04/28/23 MATD	04/17/2023	04/28/2023	4.78000	37,832,000.00	37,776,744.26	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1020655039	THUNDER BAY FDG 07/18/23	04/20/2023	07/18/2023	5.10000	50,000,000.00	49,369,583.33	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1021857365	CAFCO 08/21/23	04/18/2023	08/21/2023	5.20000	50,000,000.00	49,097,222.22	0.00	BLAYLOCK VAN, LLC
NTRD	1021857367	COCA-COLA 06/21/23	04/18/2023	06/21/2023	4.85000	50,000,000.00	49,568,888.89	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1021857369	CRC FUNDING 08/18/23	04/18/2023	08/18/2023	5.19000	50,000,000.00	49,120,583.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1021857370	COCA-COLA 06/21/23	04/18/2023	06/21/2023	4.85000	50,000,000.00	49,568,888.89	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1021857371	TOYOTA MOTOR CRD 07/19/23	04/18/2023	07/19/2023	5.13000	50,000,000.00	49,344,500.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1021857372	SHEFFIELD RECEIV 07/18/23	04/18/2023	07/18/2023	5.15000	50,000,000.00	49,349,097.22	0.00	BARCLAYS CAPITAL INC
NTRD	1022354437	CRC FUNDING 08/16/23	04/21/2023	08/16/2023	5.20000	50,000,000.00	49,155,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1022354441	NATIXIS NY 07/31/23	04/19/2023	07/31/2023	5.31000	50,000,000.00	49,240,375.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1022354444	CANCARA ASSETSEC 07/17/23	04/19/2023	07/17/2023	5.15000	17,000,000.00	16,783,556.94	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1022354451	CHARIOT FUNDING 06/30/23	04/19/2023	06/30/2023	4.93000	50,000,000.00	49,507,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1022354452	AUTOBAHN FUND 05/24/23	04/19/2023	05/24/2023	4.90000	50,000,000.00	49,761,805.56	0.00	BLAYLOCK VAN, LLC
NTRD	1022381766	ATLANTIC AST SEC 07/21/23	04/20/2023	07/21/2023	5.20000	45,000,000.00	44,402,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1023003472	MONT BLANC CAPTL 07/20/23	04/21/2023	07/20/2023	5.16000	44,925,000.00	44,345,467.50	0.00	BLAYLOCK VAN, LLC
NTRD	1023003473	NATIXIS NY 08/15/23	04/20/2023	08/15/2023	5.30000	50,000,000.00	49,138,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1023003476	UNILEVER CAPITAL 07/10/23	04/20/2023	07/10/2023	4.90000	37,650,000.00	37,234,908.75	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1023003479	SHEFFIELD RECEIV 07/19/23	04/20/2023	07/19/2023	5.19000	40,000,000.00	39,481,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1023003484	COCA-COLA 07/20/23	04/20/2023	07/20/2023	4.91000	50,000,000.00	49,379,430.56	0.00	GREAT PACIFIC SECURITIES
NTRD	1023003487	UNILEVER CAPITAL 07/10/23	04/20/2023	07/10/2023	4.90000	50,000,000.00	49,448,750.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1023732779	OLD LINE FDG 07/13/23	04/26/2023	07/13/2023	5.10000	20,000,000.00	19,779,000.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1023732782	OLD LINE FDG 07/13/23	04/26/2023	07/13/2023	5.10000	50,000,000.00	49,447,500.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1023732784	CHARIOT FUNDING 06/30/23	04/24/2023	06/30/2023	4.93000	50,000,000.00	49,541,236.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1024228721	THUNDER BAY FDG 07/24/23	04/24/2023	07/24/2023	5.15000	50,000,000.00	49,349,097.22	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1024228722	CHARIOT FUNDING 07/06/23	04/24/2023	07/06/2023	4.98000	50,000,000.00	49,495,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1024228723	TOYOTA MOTOR CRD 07/26/23	04/24/2023	07/26/2023	5.16000	50,000,000.00	49,333,500.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1024228724	ATLANTIC AST SEC 07/21/23	04/24/2023	07/21/2023	5.19000	44,302,000.00	43,739,955.29	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1024785010	AUTOBAHN FUND 05/24/23	04/25/2023	05/24/2023	4.98000	35,000,000.00	34,859,591.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1024785016	CHARIOT FUNDING 06/01/23	04/25/2023	06/01/2023	5.01000	25,794,000.00	25,661,182.40	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1024786362	THUNDER BAY FDG 07/28/23	04/28/2023	07/28/2023	5.15000	50,000,000.00	49,349,097.22	0.00	BLAYLOCK VAN, LLC
NTRD	1026100944	CREDIT AGRI NY 04/28/23 MATD	04/26/2023	04/28/2023	4.76000	50,000,000.00	49,986,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1026100945	JOHNSON&JOHNSON 07/24/23	04/26/2023	07/24/2023	4.96000	50,000,000.00	49,386,888.89	0.00	BLAYLOCK VAN, LLC
NTRD	1026100947	CREDIT AGRI NY 04/28/23 MATD	04/26/2023	04/28/2023	4.76000	50,000,000.00	49,986,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1026100948	CREDIT AGRI NY 04/28/23 MATD	04/26/2023	04/28/2023	4.76000	50,000,000.00	49,986,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1026100949	CREDIT AGRI NY 04/28/23 MATD	04/26/2023	04/28/2023	4.76000	50,000,000.00	49,986,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1026100950	CREDIT AGRI NY 04/28/23 MATD	04/26/2023	04/28/2023	4.76000	50,000,000.00	49,986,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1026100951	JUPITER SECU 07/25/23	04/27/2023	07/25/2023	5.15000	50,000,000.00	49,363,402.78	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1026100952	CREDIT AGRI NY 04/28/23 MATD	04/26/2023	04/28/2023	4.76000	50,000,000.00	49,986,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1026100953	CAFCO 08/11/23	04/26/2023	08/11/2023	5.21000	50,000,000.00	49,225,736.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1026100954	JUPITER SECU 07/28/23	04/26/2023	07/28/2023	5.15000	50,000,000.00	49,334,791.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1026606901	FAYETE AST SECUR 10/18/23	04/27/2023	10/18/2023	5.27000	14,924,000.00	14,543,860.85	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1026606902	CHARIOT FUNDING 07/14/23	04/27/2023	07/14/2023	5.10000	50,000,000.00	49,447,500.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1026607961	CHARIOT FUNDING LLC 07/26/23	04/27/2023	07/26/2023	5.14000	50,000,000.00	49,357,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1026607962	CANCARA ASSET SECURITISATION LIMIT	04/27/2023	07/31/2023	5.17000	50,000,000.00	49,317,847.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1026607964	CIESCO 08/11/23	04/27/2023	08/11/2023	5.22000	50,000,000.00	49,231,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1026607965	CANCARA ASSET SECURITISATION LIMIT	04/27/2023	07/31/2023	5.17000	50,000,000.00	49,317,847.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1026607966	CANCARA ASSETSEC 07/10/23	04/28/2023	07/10/2023	5.07000	50,000,000.00	49,485,958.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1027066712	CIESCO 08/15/23	04/28/2023	08/15/2023	5.22000	50,000,000.00	49,209,750.00	0.00	BLAYLOCK VAN, LLC
NTRD	1027066713	CHARIOT FUNDING 07/28/23	04/28/2023	07/28/2023	5.14000	50,000,000.00	49,350,361.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1027066714	CHARIOT FUNDING 07/11/23	04/28/2023	07/11/2023	5.09000	50,000,000.00	49,476,861.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1027066715	CRC FUNDING 08/10/23	04/28/2023	08/10/2023	5.21000	50,000,000.00	49,247,444.44	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1027066716	CAFCO 08/04/23	04/28/2023	08/04/2023	5.21000	50,000,000.00	49,290,861.11	0.00	MISCHLER FINANCIAL GROUP INC.



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NTRD	1027066717	CAFCO 08/04/23	04/28/2023	08/04/2023	5.21000	25,000,000.00	24,645,430.56	0.00	MISCHLER FINANCIAL GROUP INC.
	<b>CPD TOTAL</b>					<b>6,530,220,000.00</b>	<b>6,470,895,017.28</b>	<b>0.00</b>	
NTRD	1016032686	US TREASURY BILL 08/01/23	04/04/2023	08/01/2023	4.74000	50,000,000.00	49,216,583.33	0.00	PIPER SANDLER COMPANIES
NTRD	1016032688	US TREASURY BILL 08/01/23	04/04/2023	08/01/2023	4.74000	50,000,000.00	49,216,583.33	0.00	PIPER SANDLER COMPANIES
NTRD	1016664800	US TREASURY BILL 05/30/23	04/05/2023	05/30/2023	4.56500	50,000,000.00	49,651,284.72	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1016664801	US TREASURY BILL 05/30/23	04/05/2023	05/30/2023	4.56500	50,000,000.00	49,651,284.72	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1017216909	US TREASURY BILL 06/15/23	04/06/2023	06/15/2023	4.53000	50,000,000.00	49,559,583.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1017216913	US TREASURY BILL 10/05/23	04/06/2023	10/05/2023	4.57000	50,000,000.00	48,844,805.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017216914	US TREASURY BILL 10/05/23	04/06/2023	10/05/2023	4.57000	50,000,000.00	48,844,805.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017216916	US TREASURY BILL 10/05/23	04/06/2023	10/05/2023	4.57000	50,000,000.00	48,844,805.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017216917	US TREASURY BILL 10/05/23	04/06/2023	10/05/2023	4.57000	50,000,000.00	48,844,805.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017216919	US TREASURY BILL 06/15/23	04/06/2023	06/15/2023	4.53000	50,000,000.00	49,559,583.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1017216921	US TREASURY BILL 05/30/23	04/06/2023	05/30/2023	4.44000	50,000,000.00	49,667,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1017216924	US TREASURY BILL 06/15/23	04/06/2023	06/15/2023	4.53000	50,000,000.00	49,559,583.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1017216925	US TREASURY BILL 05/30/23	04/06/2023	05/30/2023	4.44000	50,000,000.00	49,667,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1017216926	US TREASURY BILL 05/30/23	04/06/2023	05/30/2023	4.44000	50,000,000.00	49,667,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1017216929	US TREASURY BILL 06/15/23	04/06/2023	06/15/2023	4.53000	50,000,000.00	49,559,583.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1017216930	US TREASURY BILL 05/30/23	04/06/2023	05/30/2023	4.44000	50,000,000.00	49,667,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1017216931	US TREASURY BILL 10/05/23	04/06/2023	10/05/2023	4.57000	50,000,000.00	48,844,805.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017216936	US TREASURY BILL 06/15/23	04/06/2023	06/15/2023	4.53000	50,000,000.00	49,559,583.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1017995448	US TREASURY BILL 03/21/24	04/10/2023	03/21/2024	4.33000	50,000,000.00	47,919,194.44	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1017995451	US TREASURY BILL 10/05/23	04/10/2023	10/05/2023	4.72000	50,000,000.00	48,833,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017995452	US TREASURY BILL 06/06/23	04/10/2023	06/06/2023	4.56000	50,000,000.00	49,639,000.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1017995456	US TREASURY BILL 10/05/23	04/10/2023	10/05/2023	4.72000	50,000,000.00	48,833,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017995457	US TREASURY BILL 03/21/24	04/10/2023	03/21/2024	4.33000	50,000,000.00	47,919,194.44	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1017995460	US TREASURY BILL 10/05/23	04/10/2023	10/05/2023	4.72000	50,000,000.00	48,833,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017995462	US TREASURY BILL 10/05/23	04/10/2023	10/05/2023	4.72000	50,000,000.00	48,833,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017995467	US TREASURY BILL 03/21/24	04/10/2023	03/21/2024	4.33000	50,000,000.00	47,919,194.44	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1017995472	US TREASURY BILL 06/06/23	04/10/2023	06/06/2023	4.56000	50,000,000.00	49,639,000.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1017995475	US TREASURY BILL 10/05/23	04/10/2023	10/05/2023	4.72000	50,000,000.00	48,833,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017995479	US TREASURY BILL 11/02/23	04/10/2023	11/02/2023	4.38000	50,000,000.00	48,746,833.33	0.00	PIPER SANDLER COMPANIES
NTRD	1017995480	US TREASURY BILL 11/02/23	04/10/2023	11/02/2023	4.38000	50,000,000.00	48,746,833.33	0.00	PIPER SANDLER COMPANIES
NTRD	1017995482	US TREASURY BILL 11/02/23	04/10/2023	11/02/2023	4.38000	50,000,000.00	48,746,833.33	0.00	PIPER SANDLER COMPANIES
NTRD	1017995486	US TREASURY BILL 03/21/24	04/10/2023	03/21/2024	4.33000	50,000,000.00	47,919,194.44	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1017995488	US TREASURY BILL 10/05/23	04/10/2023	10/05/2023	4.72000	50,000,000.00	48,833,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1017995493	US TREASURY BILL 11/02/23	04/10/2023	11/02/2023	4.38000	50,000,000.00	48,746,833.33	0.00	PIPER SANDLER COMPANIES
NTRD	1017995496	US TREASURY BILL 11/02/23	04/10/2023	11/02/2023	4.38000	50,000,000.00	48,746,833.33	0.00	PIPER SANDLER COMPANIES
NTRD	1017995500	US TREASURY BILL 06/06/23	04/10/2023	06/06/2023	4.56000	50,000,000.00	49,639,000.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1017995502	US TREASURY BILL 06/06/23	04/10/2023	06/06/2023	4.56000	50,000,000.00	49,639,000.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1017995505	US TREASURY BILL 06/22/23	04/10/2023	06/22/2023	4.63000	50,000,000.00	49,530,569.44	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1017995506	US TREASURY BILL 06/06/23	04/10/2023	06/06/2023	4.56000	50,000,000.00	49,639,000.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1017995507	US TREASURY BILL 06/22/23	04/10/2023	06/22/2023	4.63000	50,000,000.00	49,530,569.44	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1017995509	US TREASURY BILL 06/22/23	04/10/2023	06/22/2023	4.63000	50,000,000.00	49,530,569.44	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1017995510	US TREASURY BILL 06/22/23	04/10/2023	06/22/2023	4.63000	50,000,000.00	49,530,569.44	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1018527535	US TREASURY BILL 06/27/23	04/11/2023	06/27/2023	4.68000	50,000,000.00	49,499,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1019253483	US TREASURY BILL 06/27/23	04/11/2023	06/27/2023	4.68000	50,000,000.00	49,499,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1019253484	US TREASURY BILL 06/27/23	04/11/2023	06/27/2023	4.68000	50,000,000.00	49,499,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1019253485	US TREASURY BILL 06/27/23	04/11/2023	06/27/2023	4.68000	50,000,000.00	49,499,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1019323662	US TREASURY BILL 10/12/23	04/13/2023	10/12/2023	4.72500	50,000,000.00	48,805,625.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1020651941	US TREASURY BILL 10/12/23	04/17/2023	10/12/2023	4.83000	50,000,000.00	48,805,916.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1020651942	US TREASURY BILL 10/12/23	04/17/2023	10/12/2023	4.83000	50,000,000.00	48,805,916.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1022354446	US TREASURY BILL 10/19/23	04/21/2023	10/19/2023	4.86000	50,000,000.00	48,778,250.00	0.00	WELLS FARGO SECURITIES, LLC

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NTRD	1022354449	US TREASURY BILL 10/19/23	04/21/2023	10/19/2023	4.86000	50,000,000.00	48,778,250.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1024785011	US TREASURY BILL 06/20/23	04/25/2023	06/20/2023	4.81000	50,000,000.00	49,625,888.89	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1024785013	US TREASURY BILL 06/20/23	04/25/2023	06/20/2023	4.81000	50,000,000.00	49,625,888.89	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1026606900	US TREASURY BILL 10/26/23	04/27/2023	10/26/2023	4.81000	50,000,000.00	48,784,138.89	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1026606903	US TREASURY BILL 10/26/23	04/27/2023	10/26/2023	4.81000	50,000,000.00	48,784,138.89	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1027064837	US TREASURY BILL 06/29/23	04/28/2023	06/29/2023	4.86500	50,000,000.00	49,581,069.44	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1027064838	US TREASURY BILL 06/29/23	04/28/2023	06/29/2023	4.86500	50,000,000.00	49,581,069.44	0.00	WELLS FARGO SECURITIES, LLC
<b>US TBILLS TOTAL</b>						<b>2,850,000,000.00</b>	<b>2,801,106,722.16</b>	<b>0.00</b>	
<b>NTRD- PSI TOTAL</b>						<b>14,999,061,000.00</b>	<b>14,847,295,901.33</b>	<b>0.00</b>	
<b>PSI TOTAL</b>						<b>14,999,061,000.00</b>	<b>14,847,295,901.33</b>	<b>0.00</b>	

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<b><u>SCAQM-SOUTH COAST AIR QUALITY MG</u></b>									
LAIF-SCAQMD	1019883116	S OF C LAIF	04/14/2023	12/31/2023	0.00000	252,547.20	252,547.20	0.00	NONE
<b>MMFUND TOTAL</b>						<b>252,547.20</b>	<b>252,547.20</b>	<b>0.00</b>	
<b>SCAQM TOTAL</b>						<b>252,547.20</b>	<b>252,547.20</b>	<b>0.00</b>	
<b><u>SLIM-SCHOOLS LINKED INSURANCE MG</u></b>									
LAIF-SLIM	1019882651	S OF C LAIF	04/14/2023	12/31/2023	0.00000	23,393.02	23,393.02	0.00	NONE
<b>MMFUND TOTAL</b>						<b>23,393.02</b>	<b>23,393.02</b>	<b>0.00</b>	
<b>SLIM TOTAL</b>						<b>23,393.02</b>	<b>23,393.02</b>	<b>0.00</b>	
<b><u>WASIA-WHITTIER AREA SCHOOLS INS</u></b>									
LAIF-WASIA	1019883193	S OF C LAIF	04/14/2023	12/31/2023	0.00000	282.60	282.60	0.00	NONE
<b>MMFUND TOTAL</b>						<b>282.60</b>	<b>282.60</b>	<b>0.00</b>	
<b>WASIA TOTAL</b>						<b>282.60</b>	<b>282.60</b>	<b>0.00</b>	
<b>SPI TOTAL</b>						<b>276,222.82</b>	<b>276,222.82</b>	<b>0.00</b>	

LOS ANGELES COUNTY TREASURER  
 INVESTMENT TRANSACTIONS JOURNAL  
 CALLS-SALES REPORT  
 GROUP: POOLED SURPLUS INVESTMENTS  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Interest	Broker/Dealer
NTRD	908634662	LAC-CAL BAN	04/18/2023	06/30/2025	5.27400	5,000,000.00	5,000,000.00	76,912.50	NONE
	<b>LAC-CAL BAN TOTAL</b>					<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>76,912.50</b>	
	<b>PSI TOTAL</b>					<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>76,912.50</b>	

LOS ANGELES COUNTY TREASURER  
 COMPARISON OF INVESTMENT COST TO MARKET VALUE  
 AS OF APRIL 30, 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	3,000,000,000.00	2,999,471,000.00	(529,000.00)	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	15,510,420,692.95	15,503,250,570.90	(7,170,122.05)	0.00	0.00	0.00
Governments	12,197,124,552.68	11,935,379,000.00	(261,745,552.68)	39,925,801.96	38,896,800.00	(1,029,001.96)
Agencies	26,729,209,189.53	24,540,160,479.67	(2,189,048,709.86)	218,619,540.08	197,420,883.95	(21,198,656.13)
Municipals	23,533,074.27	22,422,700.00	(1,110,374.27)	2,475,000.00	2,475,000.00	0.00
Corp. & Deposit Notes	10,995,055.43	10,479,810.00	(515,245.43)	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	41,259,818.88	41,259,818.88	0.00
<b>TOTAL</b>	<u>\$57,471,282,564.86</u>	<u>\$55,011,163,560.57</u>	<u>(\$2,460,119,004.30)</u>	<u>\$302,280,160.92</u>	<u>\$280,052,502.83</u>	<u>(\$22,227,658.09)</u>

**Market Pricing Policies and Source:**

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

**LOS ANGELES COUNTY TREASURER  
MARKET PRICING EXCEPTIONS  
AS OF APRIL 30, 2023  
ATTACHMENT IXa**

**There were no Market Pricing Exceptions**

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
<b>NTRD-PSI NON TRADING</b>								
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	4.363	25,000,000.00	24,992,402.45	24,991,250.00	20,408,750.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	3.993	25,000,000.00	24,995,198.91	24,993,750.00	20,226,750.00
1022381769	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	4.480	4.413	50,000,000.00	50,000,000.00	50,000,000.00	50,093,000.00
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.327	50,000,000.00	50,000,000.00	50,000,000.00	40,035,500.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	4.036	25,000,000.00	25,000,000.00	25,000,000.00	22,535,000.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	4.268	9,880,000.00	9,880,000.00	9,880,000.00	9,177,235.60
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	3.939	21,450,000.00	21,380,912.01	21,371,707.50	20,392,086.00
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	4.346	20,000,000.00	20,000,000.00	20,000,000.00	16,667,600.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	4.384	50,000,000.00	50,000,000.00	50,000,000.00	40,531,000.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.125	4.393	30,000,000.00	30,000,000.00	30,000,000.00	25,129,500.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.950	3.964	25,000,000.00	24,912,563.32	24,881,250.00	20,226,500.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.385	50,000,000.00	50,000,000.00	50,000,000.00	40,294,000.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	4.200	25,000,000.00	25,000,000.00	25,000,000.00	21,727,500.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.335	25,000,000.00	25,000,000.00	25,000,000.00	20,200,250.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.346	50,000,000.00	49,926,560.79	49,900,000.00	40,321,500.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	3.990	50,000,000.00	50,000,000.00	50,000,000.00	44,707,000.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.820	3.945	36,274,000.00	36,266,007.46	36,255,863.00	34,359,458.28
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	4.385	50,000,000.00	50,000,000.00	50,000,000.00	40,434,000.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.426	25,000,000.00	25,000,000.00	25,000,000.00	21,562,500.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.807	20,925,000.00	20,965,260.04	20,995,517.25	18,781,652.25
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	4.427	50,000,000.00	50,000,000.00	50,000,000.00	46,364,000.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	4.203	25,000,000.00	25,000,000.00	25,000,000.00	21,781,250.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	4.195	20,000,000.00	20,000,000.00	20,000,000.00	16,647,000.00
956307628	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.330	5.490	25,000,000.00	25,000,000.00	25,000,000.00	24,836,500.00
933638115	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.200	5.377	25,000,000.00	25,000,000.00	25,000,000.00	24,897,000.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	4.039	35,500,000.00	35,500,000.00	35,500,000.00	31,531,810.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	4.196	25,000,000.00	24,977,430.19	24,962,500.00	22,757,750.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	4.349	32,190,000.00	32,190,000.00	32,190,000.00	26,101,261.50
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.388	25,000,000.00	25,000,000.00	25,000,000.00	21,091,750.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	4.806	25,000,000.00	24,983,699.16	24,981,250.00	23,854,750.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.327	50,000,000.00	50,000,000.00	50,000,000.00	40,035,500.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	4.987	25,000,000.00	25,000,000.00	25,000,000.00	23,915,750.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	4.029	25,000,000.00	24,890,826.69	24,875,000.00	21,303,750.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.500	3.829	25,000,000.00	24,987,033.13	24,982,500.00	23,004,500.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	4.226	25,000,000.00	25,000,000.00	25,000,000.00	22,540,500.00
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.327	50,000,000.00	49,904,880.86	49,875,000.00	40,205,000.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.346	50,000,000.00	50,000,000.00	50,000,000.00	40,321,500.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	3.976	25,000,000.00	24,990,580.52	24,987,500.00	20,243,250.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.285	25,000,000.00	25,000,000.00	25,000,000.00	22,739,250.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	4.207	25,000,000.00	25,000,000.00	25,000,000.00	21,998,000.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	4.417	25,000,000.00	25,000,000.00	25,000,000.00	21,230,500.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.385	25,000,000.00	25,000,000.00	25,000,000.00	21,077,250.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	4.238	25,000,000.00	25,000,000.00	25,000,000.00	22,840,750.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.406	25,000,000.00	25,000,000.00	25,000,000.00	21,085,750.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	4.382	50,000,000.00	50,000,000.00	50,000,000.00	40,220,000.00
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	4.329	25,000,000.00	25,000,000.00	25,000,000.00	19,994,500.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.385	25,000,000.00	25,000,000.00	25,000,000.00	20,147,000.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.155	40,000,000.00	39,922,454.18	39,885,600.00	33,819,200.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	3.781	25,000,000.00	24,978,247.95	24,973,000.00	22,062,500.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.285	25,000,000.00	25,000,000.00	25,000,000.00	22,739,250.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.700	5.175	25,000,000.00	24,976,765.67	24,975,000.00	24,129,750.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	4.061	25,000,000.00	25,000,000.00	25,000,000.00	22,520,250.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	4.012	20,000,000.00	20,000,000.00	20,000,000.00	17,856,600.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.285	25,000,000.00	25,000,000.00	25,000,000.00	22,739,250.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	4.231	25,000,000.00	25,000,000.00	25,000,000.00	21,896,000.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.385	50,000,000.00	50,000,000.00	50,000,000.00	40,294,000.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	4.282	20,000,000.00	19,992,979.19	19,990,000.00	18,093,000.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.388	25,000,000.00	25,000,000.00	25,000,000.00	21,091,750.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.281	25,000,000.00	25,000,000.00	25,000,000.00	22,663,500.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	4.036	25,000,000.00	25,000,000.00	25,000,000.00	22,535,000.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	4.277	20,000,000.00	20,000,000.00	20,000,000.00	18,038,400.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	4.383	25,000,000.00	25,000,000.00	25,000,000.00	20,807,500.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.807	35,000,000.00	35,000,000.00	35,000,000.00	31,414,950.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	5.185	20,000,000.00	19,926,701.34	19,920,000.00	19,298,400.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	4.315	10,551,000.00	10,540,100.68	10,536,228.60	8,481,526.86
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.308	20,000,000.00	20,000,000.00	20,000,000.00	17,369,600.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	4.277	20,000,000.00	20,000,000.00	20,000,000.00	18,038,400.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	4.383	20,000,000.00	20,000,000.00	20,000,000.00	16,646,000.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.335	50,000,000.00	49,953,751.37	49,940,000.00	40,400,500.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	4.231	25,000,000.00	25,000,000.00	25,000,000.00	20,850,250.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	3.947	20,000,000.00	20,000,000.00	20,000,000.00	17,301,000.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	4.200	25,000,000.00	25,000,000.00	25,000,000.00	21,727,500.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	4.004	17,300,000.00	17,294,912.18	17,292,215.00	15,006,193.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	4.178	30,000,000.00	30,000,000.00	30,000,000.00	25,661,100.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	4.077	25,000,000.00	25,000,000.00	25,000,000.00	22,608,250.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.213	25,000,000.00	25,000,000.00	25,000,000.00	22,054,500.00
821809880	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	4.184	25,000,000.00	25,000,000.00	25,000,000.00	22,592,750.00
821809305	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/15/2023	2.300	4.776	50,000,000.00	50,001,093.42	50,113,950.00	49,940,500.00
821809053	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	4.382	50,000,000.00	50,000,000.00	50,000,000.00	40,220,000.00
821809756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.308	20,000,000.00	20,000,000.00	20,000,000.00	17,369,600.00
821810487	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.385	25,000,000.00	25,000,000.00	25,000,000.00	21,077,250.00
845641500	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/03/2027	3.490	4.500	25,000,000.00	25,000,000.00	25,000,000.00	24,081,750.00
821809220	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.346	50,000,000.00	50,000,000.00	50,000,000.00	40,321,500.00
821810697	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	4.231	25,000,000.00	25,000,000.00	25,000,000.00	21,896,000.00
821810459	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	3.976	25,000,000.00	24,970,799.57	24,961,250.00	20,243,250.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	4.315	50,000,000.00	49,948,349.48	49,930,000.00	20,193,000.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/2031	1.170	4.026	37,000,000.00	36,838,937.15	36,794,280.00	29,369,860.00
903285066	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/2026	3.320	3.994	25,000,000.00	24,996,251.64	24,995,350.00	24,553,000.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.155	25,000,000.00	25,000,000.00	25,000,000.00	21,137,000.00
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	4.806	20,000,000.00	20,000,000.00	20,000,000.00	19,083,800.00
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/2024	0.920	4.671	50,000,000.00	50,064,466.11	50,292,500.00	48,385,000.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	4.052	25,000,000.00	25,000,000.00	25,000,000.00	22,399,500.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.310	4.633	50,000,000.00	50,000,000.00	50,000,000.00	48,831,500.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	4.086	40,000,000.00	40,000,000.00	40,000,000.00	35,337,600.00
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/2029	2.000	4.332	25,000,000.00	25,000,000.00	25,000,000.00	22,064,750.00
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.224	25,000,000.00	25,000,000.00	25,000,000.00	20,767,000.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	4.346	25,000,000.00	25,000,000.00	25,000,000.00	20,834,500.00
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	4.394	25,000,000.00	25,000,000.00	25,000,000.00	21,100,500.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.213	25,000,000.00	25,000,000.00	25,000,000.00	22,054,500.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.100	4.061	50,000,000.00	49,976,004.10	49,962,500.00	44,775,500.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	4.384	50,000,000.00	50,000,000.00	50,000,000.00	40,531,000.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	4.004	50,000,000.00	49,985,295.33	49,977,500.00	43,370,500.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.327	50,000,000.00	50,000,000.00	50,000,000.00	40,205,000.00
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.000	4.052	50,000,000.00	50,000,000.00	50,000,000.00	44,563,500.00
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	4.625	25,000,000.00	25,000,000.00	25,000,000.00	24,047,250.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	4.417	25,000,000.00	25,000,000.00	25,000,000.00	21,230,500.00
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	3.993	21,750,000.00	21,750,000.00	21,750,000.00	17,597,272.50
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	4.979	25,000,000.00	25,000,000.00	25,000,000.00	24,137,500.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	4.385	6,000,000.00	6,000,000.00	6,000,000.00	4,852,080.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	4.282	25,000,000.00	25,000,000.00	25,000,000.00	22,616,250.00
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.224	43,338,000.00	43,292,258.75	43,272,993.00	36,000,009.84
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.650	4.152	22,000,000.00	22,000,000.00	22,000,000.00	19,280,580.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	4.195	25,000,000.00	25,000,000.00	25,000,000.00	20,808,750.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.385	25,000,000.00	25,000,000.00	25,000,000.00	20,147,000.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	4.979	25,000,000.00	25,000,000.00	25,000,000.00	24,137,500.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	4.052	25,000,000.00	25,000,000.00	25,000,000.00	22,399,500.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	4.287	50,000,000.00	49,759,529.16	49,675,000.00	42,953,000.00
906065817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	5.029	25,000,000.00	25,000,000.00	25,000,000.00	24,152,250.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.224	45,200,000.00	45,200,000.00	45,200,000.00	37,546,736.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.990	3.972	50,000,000.00	49,932,721.79	49,910,000.00	40,433,500.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.241	50,000,000.00	50,000,000.00	50,000,000.00	44,107,000.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.393	25,000,000.00	25,000,000.00	25,000,000.00	20,925,000.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.406	25,000,000.00	25,000,000.00	25,000,000.00	21,085,750.00
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.807	50,000,000.00	50,000,000.00	50,000,000.00	44,878,500.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	5.183	50,000,000.00	50,000,000.00	50,000,000.00	48,039,000.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	4.349	50,000,000.00	50,000,000.00	50,000,000.00	40,542,500.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	4.119	25,000,000.00	25,000,000.00	25,000,000.00	22,989,750.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.327	50,000,000.00	50,000,000.00	50,000,000.00	40,035,500.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.375	4.534	25,000,000.00	25,000,000.00	25,000,000.00	24,175,500.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	4.387	50,000,000.00	49,980,886.67	49,940,000.00	47,891,000.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	3.993	22,954,236.57	22,954,236.57	22,953,704.40	18,573,010.92
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	4.184	25,000,000.00	25,000,000.00	25,000,000.00	22,592,750.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	4.086	50,000,000.00	50,000,000.00	50,000,000.00	44,172,000.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.043	18,330,000.00	18,330,000.00	18,330,000.00	14,306,015.10
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.335	50,000,000.00	49,990,362.24	49,987,500.00	40,400,500.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.385	6,525,000.00	6,525,000.00	6,525,000.00	5,258,367.00
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	4.379	45,000,000.00	45,000,000.00	45,000,000.00	37,516,950.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	3.976	20,000,000.00	19,990,326.00	19,868,200.00	16,194,600.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	4.061	25,000,000.00	25,000,000.00	25,000,000.00	22,520,250.00



LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.385	25,000,000.00	25,000,000.00	25,000,000.00	21,077,250.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	4.979	50,000,000.00	50,000,000.00	50,000,000.00	48,275,000.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.241	50,000,000.00	50,000,000.00	50,000,000.00	44,107,000.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	4.027	25,000,000.00	25,000,000.00	25,000,000.00	21,537,500.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	4.381	45,000,000.00	45,000,000.00	45,000,000.00	37,758,600.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.043	18,340,000.00	18,340,000.00	18,340,000.00	14,313,819.80
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	4.227	25,000,000.00	24,964,305.26	24,950,000.00	21,845,000.00
821808958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.807	50,000,000.00	50,000,000.00	50,000,000.00	44,878,500.00
946107250	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.521	25,000,000.00	25,000,000.00	25,000,000.00	24,872,250.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.426	25,000,000.00	25,000,000.00	25,000,000.00	21,562,500.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.327	48,935,000.00	48,894,889.51	48,882,639.55	39,182,743.85
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.281	10,000,000.00	10,000,000.00	10,000,000.00	9,065,400.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	4.595	8,200,000.00	8,200,000.00	8,200,000.00	7,738,176.00
1007769761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2027	5.270	5.242	25,000,000.00	25,000,000.00	25,000,000.00	25,024,000.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.241	50,000,000.00	50,000,000.00	50,000,000.00	44,107,000.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	4.441	38,700,000.00	38,665,547.03	38,661,300.00	31,839,264.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.224	25,000,000.00	24,982,446.64	24,975,000.00	20,872,000.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	4.329	50,000,000.00	50,000,000.00	50,000,000.00	39,989,000.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.327	50,000,000.00	49,904,880.86	49,875,000.00	40,205,000.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	4.077	27,000,000.00	27,000,000.00	27,000,000.00	24,416,910.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	4.226	12,000,000.00	11,991,248.22	11,988,000.00	10,819,440.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	4.238	25,000,000.00	25,000,000.00	25,000,000.00	22,840,750.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	4.287	20,945,000.00	20,844,266.78	20,808,857.50	17,993,011.70
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.930	4.300	25,000,000.00	25,000,000.00	25,000,000.00	21,613,500.00
946107249	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.521	25,000,000.00	25,000,000.00	25,000,000.00	24,872,250.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	4.026	25,000,000.00	25,000,000.00	25,000,000.00	22,016,250.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	4.380	50,000,000.00	49,900,961.54	49,875,000.00	42,054,500.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.350	4.375	15,150,000.00	15,150,000.00	15,150,000.00	12,572,682.00
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2027	0.860	3.951	26,200,000.00	26,200,000.00	26,200,000.00	22,814,174.00
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.213	25,000,000.00	25,000,000.00	25,000,000.00	22,054,500.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.740	4.410	25,000,000.00	25,000,000.00	25,000,000.00	20,969,500.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	4.324	50,000,000.00	49,942,641.04	49,925,000.00	39,817,000.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	4.595	21,000,000.00	21,000,000.00	21,000,000.00	19,817,280.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.000	4.841	25,000,000.00	25,000,000.00	25,000,000.00	23,484,000.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.875	4.105	21,250,000.00	21,228,941.55	21,223,437.50	19,219,987.50
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.388	25,000,000.00	25,000,000.00	25,000,000.00	21,091,750.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	4.207	25,000,000.00	25,000,000.00	25,000,000.00	21,998,000.00
821809160	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/24/2023	0.550	4.851	50,000,000.00	49,966,039.06	49,884,500.00	48,800,500.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	4.505	18,000,000.00	18,026,080.76	18,103,140.00	17,496,000.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.406	25,000,000.00	25,000,000.00	25,000,000.00	21,085,750.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.213	25,000,000.00	25,000,000.00	25,000,000.00	22,054,500.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.870	4.479	50,000,000.00	49,967,153.88	49,961,000.00	45,869,000.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.450	4.178	20,000,000.00	20,000,000.00	20,000,000.00	17,273,400.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.385	50,000,000.00	49,841,447.37	49,800,000.00	42,154,500.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.426	27,200,000.00	27,200,000.00	27,200,000.00	23,460,000.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.940	4.327	11,923,000.00	11,923,000.00	11,923,000.00	9,999,223.95
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	3.863	16,250,000.00	16,215,728.42	16,210,512.50	15,626,000.00
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.281	20,000,000.00	20,000,000.00	20,000,000.00	18,130,800.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.285	25,000,000.00	25,000,000.00	25,000,000.00	22,739,250.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.406	20,900,000.00	20,900,000.00	20,900,000.00	17,627,687.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.590	4.251	21,072,000.00	20,985,799.86	20,966,640.00	18,074,086.56
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.960	4.755	25,000,000.00	25,000,000.00	25,000,000.00	24,397,750.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	4.021	20,000,000.00	20,000,000.00	20,000,000.00	17,104,000.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.807	5,000,000.00	5,000,000.00	5,000,000.00	4,487,850.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.335	25,000,000.00	25,000,000.00	25,000,000.00	20,200,250.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.043	18,330,000.00	18,330,000.00	18,330,000.00	14,306,015.10
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	4.505	50,000,000.00	50,072,446.56	50,286,500.00	48,600,000.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	4.625	25,000,000.00	25,000,000.00	25,000,000.00	24,047,250.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.308	20,000,000.00	20,000,000.00	20,000,000.00	17,369,600.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.807	25,000,000.00	25,000,000.00	25,000,000.00	22,439,250.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.335	25,000,000.00	25,000,000.00	25,000,000.00	20,200,250.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	4.394	25,000,000.00	25,000,000.00	25,000,000.00	21,100,500.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.393	25,000,000.00	25,000,000.00	25,000,000.00	20,925,000.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.393	25,000,000.00	25,000,000.00	25,000,000.00	20,925,000.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.940	4.326	25,000,000.00	25,000,000.00	25,000,000.00	22,642,000.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.241	50,000,000.00	49,920,730.64	49,887,500.00	44,107,000.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.300	4.629	25,000,000.00	25,000,000.00	25,000,000.00	24,585,250.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.155	25,000,000.00	25,000,000.00	25,000,000.00	21,137,000.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.270	---	25,000,000.00	25,000,000.00	25,000,000.00	24,085,750.00
821810727	FEDERAL HOME LOAN BANKS	10/08/2030	1.250	4.341	50,000,000.00	50,000,000.00	50,000,000.00	40,258,000.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	4.023	32,995,000.00	32,995,000.00	32,995,000.00	28,320,928.30
870006897	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	4.637	25,000,000.00	25,000,000.00	25,000,000.00	24,420,250.00
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	4.342	50,000,000.00	50,000,000.00	50,000,000.00	39,281,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	4.339	50,000,000.00	50,000,000.00	50,000,000.00	40,139,500.00
821852235	FEDERAL HOME LOAN BANKS	03/03/2025	2.000	4.604	25,000,000.00	25,000,000.00	25,000,000.00	23,859,000.00
821809606	FEDERAL HOME LOAN BANKS	04/27/2029	1.550	4.186	25,000,000.00	25,000,000.00	25,000,000.00	21,536,750.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	4.563	50,000,000.00	50,000,000.00	50,000,000.00	47,672,500.00
870007040	FEDERAL HOME LOAN BANKS	06/29/2027	3.800	4.627	25,000,000.00	25,000,000.00	25,000,000.00	24,222,750.00
869387879	FEDERAL HOME LOAN BANKS	06/27/2025	3.335	4.593	25,000,000.00	25,000,000.00	25,000,000.00	24,358,250.00
821809149	FEDERAL HOME LOAN BANKS	07/06/2027	1.020	4.029	24,185,000.00	24,181,382.25	24,178,953.75	21,405,659.80
856727042	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.239	25,000,000.00	25,000,000.00	25,000,000.00	24,476,250.00
841371341	FEDERAL HOME LOAN BANKS	04/21/2027	3.260	4.401	25,000,000.00	25,000,000.00	25,000,000.00	23,968,250.00
821810799	FEDERAL HOME LOAN BANKS	01/27/2027	1.520	4.120	50,000,000.00	50,000,000.00	50,000,000.00	45,527,500.00
820231279	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	4.574	25,000,000.00	25,000,000.00	25,000,000.00	23,856,000.00
821809148	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	5.151	50,000,000.00	50,000,000.00	50,000,000.00	49,178,500.00
850346601	FEDERAL HOME LOAN BANKS	05/05/2025	3.100	4.620	25,000,000.00	25,000,000.00	25,000,000.00	24,275,250.00
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	4.278	25,000,000.00	25,000,000.00	25,000,000.00	22,620,500.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	4.002	25,000,000.00	25,000,000.00	25,000,000.00	22,347,000.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	4.230	50,000,000.00	50,000,000.00	50,000,000.00	45,236,500.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	4.570	50,000,000.00	50,000,000.00	50,000,000.00	47,679,000.00
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	4.181	25,000,000.00	25,000,000.00	25,000,000.00	22,638,500.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	4.571	50,000,000.00	50,000,000.00	50,000,000.00	47,705,500.00
984352416	FEDERAL HOME LOAN BANKS	02/27/2026	5.100	5.369	25,000,000.00	25,000,000.00	25,000,000.00	24,823,500.00
821809644	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	4.092	25,000,000.00	25,000,000.00	25,000,000.00	22,010,750.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	4.330	40,950,000.00	40,950,000.00	40,950,000.00	37,927,480.50
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	4.333	50,000,000.00	50,000,000.00	50,000,000.00	40,170,500.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.600	4.148	12,000,000.00	12,000,000.00	12,000,000.00	10,497,480.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	4.567	50,000,000.00	50,000,000.00	50,000,000.00	47,583,000.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	4.331	50,000,000.00	50,000,000.00	50,000,000.00	39,985,000.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.239	50,000,000.00	50,000,000.00	50,000,000.00	48,952,500.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	4.660	25,000,000.00	25,000,000.00	25,000,000.00	23,720,750.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	4.566	50,000,000.00	50,000,000.00	50,000,000.00	47,570,000.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	3.991	25,000,000.00	25,000,000.00	25,000,000.00	22,370,750.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	4.667	25,000,000.00	25,000,000.00	25,000,000.00	24,360,500.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	4.183	25,000,000.00	25,000,000.00	25,000,000.00	22,661,750.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	4.593	25,000,000.00	25,000,000.00	25,000,000.00	23,852,500.00
821809529	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	4.327	25,000,000.00	25,000,000.00	25,000,000.00	20,033,250.00
850346592	FEDERAL HOME LOAN BANKS	05/23/2025	3.450	4.687	25,000,000.00	25,000,000.00	25,000,000.00	24,396,000.00
855441198	FEDERAL HOME LOAN BANKS	05/16/2025	3.320	4.657	25,000,000.00	25,000,000.00	25,000,000.00	24,353,000.00
835023451	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	4.614	25,000,000.00	24,997,511.39	24,996,250.00	24,246,750.00
851779930	FEDERAL HOME LOAN BANKS	05/09/2025	3.300	4.660	25,000,000.00	25,000,000.00	25,000,000.00	24,348,250.00
821809167	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	4.317	25,000,000.00	25,000,000.00	25,000,000.00	21,922,250.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	5.239	50,000,000.00	50,000,000.00	50,000,000.00	49,002,500.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	4.408	22,700,000.00	22,700,000.00	22,700,000.00	19,174,917.00
941891127	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	4.984	25,000,000.00	25,000,000.00	25,000,000.00	24,951,500.00
836624936	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	4.549	25,000,000.00	25,000,000.00	25,000,000.00	23,960,250.00
821809166	FEDERAL HOME LOAN BANKS	12/14/2029	1.800	4.287	25,000,000.00	25,000,000.00	25,000,000.00	21,445,000.00
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	4.128	25,000,000.00	25,000,000.00	25,000,000.00	22,847,250.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	4.458	25,000,000.00	25,000,000.00	25,000,000.00	23,711,500.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	4.563	50,000,000.00	50,000,000.00	50,000,000.00	47,672,500.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	4.342	25,000,000.00	25,000,000.00	25,000,000.00	19,640,500.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	4.623	25,000,000.00	25,000,000.00	25,000,000.00	24,236,500.00
821852237	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	4.587	25,000,000.00	25,000,000.00	25,000,000.00	23,745,250.00
826608940	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	4.574	25,000,000.00	25,000,000.00	25,000,000.00	23,856,000.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	4.335	50,000,000.00	50,000,000.00	50,000,000.00	40,150,000.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	4.626	25,000,000.00	25,000,000.00	25,000,000.00	24,244,500.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	4.139	25,000,000.00	25,000,000.00	25,000,000.00	22,945,750.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	4.122	25,000,000.00	25,000,000.00	25,000,000.00	22,782,000.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	4.270	30,000,000.00	30,000,000.00	30,000,000.00	26,906,700.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	2.010	4.599	25,000,000.00	25,000,000.00	25,000,000.00	23,859,000.00
842850552	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	4.634	25,000,000.00	25,000,000.00	25,000,000.00	24,308,250.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	4.019	50,000,000.00	50,000,000.00	50,000,000.00	43,711,500.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	4.334	50,000,000.00	50,000,000.00	50,000,000.00	39,862,000.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	4.618	25,000,000.00	25,000,000.00	25,000,000.00	24,279,000.00
870006889	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	4.637	25,000,000.00	25,000,000.00	25,000,000.00	24,420,250.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	4.323	50,000,000.00	50,000,000.00	50,000,000.00	38,868,500.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2031	1.500	4.036	25,000,000.00	24,782,724.31	24,723,000.00	20,757,750.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	4.340	50,000,000.00	50,000,000.00	50,000,000.00	39,176,500.00
821809143	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	5.151	50,000,000.00	50,000,000.00	50,000,000.00	49,178,500.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	4.134	25,000,000.00	25,000,000.00	25,000,000.00	22,906,750.00

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
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ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	4.240	25,000,000.00	25,000,000.00	25,000,000.00	22,673,500.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	3.951	22,000,000.00	22,000,000.00	22,000,000.00	19,138,460.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	4.397	25,000,000.00	25,000,000.00	25,000,000.00	20,981,500.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	4.328	50,000,000.00	50,000,000.00	50,000,000.00	45,434,500.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	4.235	25,000,000.00	25,000,000.00	25,000,000.00	22,697,000.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	4.594	25,000,000.00	25,000,000.00	25,000,000.00	23,741,000.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	4.677	25,000,000.00	25,000,000.00	25,000,000.00	24,376,750.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	4.009	25,000,000.00	25,000,000.00	25,000,000.00	22,291,000.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	4.549	25,000,000.00	25,000,000.00	25,000,000.00	23,960,250.00
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	4.288	40,000,000.00	40,000,000.00	40,000,000.00	37,055,200.00
870418077	FEDERAL HOME LOAN BANKS	06/27/2025	3.820	4.742	25,000,000.00	25,000,000.00	25,000,000.00	24,529,750.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	4.119	25,000,000.00	25,000,000.00	25,000,000.00	22,747,500.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	4.650	25,000,000.00	25,000,000.00	25,000,000.00	23,652,500.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	4.542	25,000,000.00	25,000,000.00	25,000,000.00	23,872,500.00
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	4.613	25,000,000.00	25,000,000.00	25,000,000.00	24,242,500.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	4.348	50,000,000.00	50,000,000.00	50,000,000.00	39,130,500.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	4.609	25,000,000.00	25,000,000.00	25,000,000.00	24,200,500.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	4.275	25,000,000.00	25,000,000.00	25,000,000.00	22,561,750.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	4.706	25,000,000.00	25,000,000.00	25,000,000.00	24,411,500.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	4.329	19,875,000.00	19,875,000.00	19,875,000.00	15,967,177.50
8330640168	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	4.542	25,000,000.00	25,000,000.00	25,000,000.00	23,877,000.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	4.394	50,000,000.00	50,000,000.00	50,000,000.00	47,923,000.00
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	4.612	25,000,000.00	25,000,000.00	25,000,000.00	24,238,500.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	4.002	25,000,000.00	25,000,000.00	25,000,000.00	22,486,750.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	4.341	50,000,000.00	50,000,000.00	50,000,000.00	39,211,000.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	4.327	40,440,000.00	40,440,000.00	40,440,000.00	32,387,587.20
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	4.614	25,000,000.00	25,000,000.00	25,000,000.00	24,246,750.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	4.131	25,000,000.00	25,000,000.00	25,000,000.00	22,875,000.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	4.336	50,000,000.00	50,000,000.00	50,000,000.00	40,084,000.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	4.623	50,000,000.00	50,000,000.00	50,000,000.00	48,473,000.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.650	4.660	25,000,000.00	25,000,000.00	25,000,000.00	23,699,500.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.239	25,000,000.00	25,000,000.00	25,000,000.00	24,476,250.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	4.501	25,000,000.00	25,000,000.00	25,000,000.00	23,964,250.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	4.026	50,000,000.00	50,000,000.00	50,000,000.00	44,830,500.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	4.570	50,000,000.00	50,000,000.00	50,000,000.00	47,679,000.00
877589744	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	4.298	25,000,000.00	25,000,000.00	25,000,000.00	24,056,750.00
838488791	FEDERAL HOME LOAN BANKS	04/14/2025	2.600	4.578	25,000,000.00	25,000,000.00	25,000,000.00	24,082,250.00
821809161	FEDERAL HOME LOAN BANKS	01/19/2029	1.770	4.308	25,000,000.00	25,000,000.00	25,000,000.00	21,810,500.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	4.563	50,000,000.00	50,000,000.00	50,000,000.00	47,672,500.00
821810283	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	4.660	15,000,000.00	15,000,000.00	15,000,000.00	14,232,450.00
821809368	FEDERAL HOME LOAN BANKS	12/16/2030	1.280	4.328	33,200,000.00	33,192,401.85	33,190,040.00	26,681,180.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	4.339	38,200,000.00	38,200,000.00	38,200,000.00	30,666,578.00
821810687	FEDERAL HOME LOAN BANKS	01/27/2027	1.650	4.130	25,000,000.00	25,000,000.00	25,000,000.00	22,867,250.00
821809943	FEDERAL HOME LOAN BANKS	12/08/2023	0.500	5.158	50,000,000.00	49,990,668.23	49,968,500.00	48,616,000.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	4.335	50,000,000.00	50,000,000.00	50,000,000.00	39,758,500.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	4.350	39,950,000.00	39,950,000.00	39,950,000.00	32,291,984.50
821808963	FEDERAL HOME LOAN BANKS	12/13/2028	1.700	4.198	25,000,000.00	25,000,000.00	25,000,000.00	21,899,000.00
821809680	FEDERAL HOME LOAN BANKS	03/30/2026	1.030	4.231	25,000,000.00	25,000,000.00	25,000,000.00	22,821,500.00
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	4.327	50,000,000.00	50,000,000.00	50,000,000.00	40,066,500.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	4.224	25,000,000.00	25,000,000.00	25,000,000.00	20,774,250.00
824373426	FEDERAL HOME LOAN BANKS	05/04/2027	1.200	4.049	19,444,444.44	19,444,444.45	19,444,444.45	17,409,388.89
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.495	4.325	50,000,000.00	50,000,000.00	50,000,000.00	38,843,000.00
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	4.330	50,000,000.00	50,000,000.00	50,000,000.00	46,309,500.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	4.281	50,000,000.00	50,000,000.00	50,000,000.00	46,232,500.00
821809241	FEDERAL HOME LOAN BANKS	02/17/2032	2.400	4.434	25,000,000.00	25,000,000.00	25,000,000.00	21,326,500.00
821809550	FEDERAL HOME LOAN BANKS	06/08/2026	1.290	4.260	25,000,000.00	25,000,000.00	25,000,000.00	22,857,250.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.600	4.568	25,000,000.00	25,000,000.00	25,000,000.00	24,083,000.00
821809972	FEDERAL HOME LOAN BANKS	06/25/2027	1.000	4.031	50,000,000.00	50,000,000.00	50,000,000.00	44,251,000.00
821809145	FEDERAL HOME LOAN BANKS	12/08/2031	2.080	4.381	24,000,000.00	24,000,000.00	24,000,000.00	20,072,880.00
858143703	FEDERAL HOME LOAN BANKS	06/07/2027	3.250	4.279	25,000,000.00	25,000,000.00	25,000,000.00	24,039,250.00
883310256	FEDERAL HOME LOAN BANKS	07/08/2024	3.000	4.639	18,000,000.00	17,979,267.74	17,965,080.00	17,660,340.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	4.239	25,000,000.00	25,000,000.00	25,000,000.00	22,657,750.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	4.552	25,000,000.00	25,000,000.00	25,000,000.00	23,927,500.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	4.852	25,000,000.00	25,000,000.00	25,000,000.00	24,446,000.00
821809650	FEDERAL HOME LOAN BANKS	02/24/2031	1.460	4.343	25,000,000.00	25,000,000.00	25,000,000.00	20,262,500.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	4.639	25,000,000.00	25,000,000.00	25,000,000.00	24,307,250.00
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	4.607	25,000,000.00	25,000,000.00	25,000,000.00	24,180,500.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	4.042	50,000,000.00	50,000,000.00	50,000,000.00	44,504,500.00
984735907	FEDERAL HOME LOAN MORTGAGE CORP	02/09/2026	5.125	5.398	25,000,000.00	25,000,000.00	25,000,000.00	24,824,000.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	4.348	25,000,000.00	25,000,000.00	25,000,000.00	20,198,750.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	4.285	50,000,000.00	50,000,000.00	50,000,000.00	39,114,500.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	4.809	25,000,000.00	25,000,000.00	25,000,000.00	24,587,500.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	5.358	25,000,000.00	25,000,000.00	25,000,000.00	24,858,250.00
904121726	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2025	4.000	3.998	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00
969524875	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.350	5.531	25,000,000.00	25,000,000.00	25,000,000.00	24,884,000.00
1020652756	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.334	50,000,000.00	50,000,000.00	50,000,000.00	50,028,000.00
988588943	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.530	5.645	25,000,000.00	25,000,000.00	25,000,000.00	24,923,000.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	4.317	25,000,000.00	25,000,000.00	25,000,000.00	20,147,000.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	4.344	50,000,000.00	50,000,000.00	50,000,000.00	40,378,000.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	5.393	25,000,000.00	25,000,000.00	25,000,000.00	24,803,500.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	4.342	25,000,000.00	24,994,391.40	24,992,500.00	20,122,250.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	4.222	25,000,000.00	25,000,000.00	25,000,000.00	20,714,500.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.160	5.370	25,000,000.00	25,000,000.00	25,000,000.00	24,872,250.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	4.667	25,000,000.00	25,000,000.00	25,000,000.00	24,463,750.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	4.039	50,000,000.00	50,000,000.00	50,000,000.00	44,465,500.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	4.192	50,000,000.00	50,000,000.00	50,000,000.00	45,717,000.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	4.284	50,000,000.00	50,000,000.00	50,000,000.00	39,213,000.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	4.347	50,000,000.00	50,000,000.00	50,000,000.00	40,287,500.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.406	25,000,000.00	25,000,000.00	25,000,000.00	24,841,000.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	4.306	50,000,000.00	50,000,000.00	50,000,000.00	39,731,000.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.406	25,000,000.00	25,000,000.00	25,000,000.00	24,841,000.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	4.224	25,000,000.00	25,000,000.00	25,000,000.00	20,774,250.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	4.344	25,000,000.00	25,000,000.00	25,000,000.00	20,091,000.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	4.350	50,000,000.00	50,000,000.00	50,000,000.00	40,519,500.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	4.779	25,000,000.00	25,000,000.00	25,000,000.00	24,567,000.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.585	25,000,000.00	25,000,000.00	25,000,000.00	24,910,000.00
1023753102	FEDERAL HOME LOAN MORTGAGE CORP	04/27/2027	5.470	5.450	25,000,000.00	25,000,000.00	25,000,000.00	25,017,250.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	4.331	50,000,000.00	50,000,000.00	50,000,000.00	39,286,500.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	4.427	50,000,000.00	50,000,000.00	50,000,000.00	46,364,000.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	4.342	50,000,000.00	50,000,000.00	50,000,000.00	40,275,000.00
998833422	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	5.783	25,000,000.00	25,000,000.00	25,000,000.00	24,983,500.00
1011404539	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026	5.260	5.251	50,000,000.00	50,000,000.00	50,000,000.00	50,010,000.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.120	5.388	25,000,000.00	25,000,000.00	25,000,000.00	24,833,500.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	4.340	50,000,000.00	50,000,000.00	50,000,000.00	40,228,000.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	4.327	50,000,000.00	50,000,000.00	50,000,000.00	45,366,000.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	4.192	31,739,000.00	31,739,000.00	31,739,000.00	29,020,237.26
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	4.341	50,000,000.00	50,000,000.00	50,000,000.00	40,236,000.00
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.100	5.394	25,000,000.00	25,000,000.00	25,000,000.00	24,809,000.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	5.363	25,000,000.00	25,000,000.00	25,000,000.00	24,868,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	4.174	25,000,000.00	25,000,000.00	25,000,000.00	22,495,500.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	4.024	25,000,000.00	25,000,000.00	25,000,000.00	21,491,000.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.344	50,000,000.00	50,000,000.00	50,000,000.00	40,347,000.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	5.527	25,000,000.00	25,000,000.00	25,000,000.00	24,886,500.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	4.427	50,000,000.00	50,000,000.00	50,000,000.00	46,383,500.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	5.452	25,000,000.00	25,000,000.00	25,000,000.00	24,847,500.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	4.386	50,000,000.00	50,000,000.00	50,000,000.00	40,334,000.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	4.342	50,000,000.00	49,988,782.88	49,985,000.00	40,244,500.00
985993291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.252	25,000,000.00	25,000,000.00	25,000,000.00	25,029,000.00
997511551	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.800	5.886	25,000,000.00	25,000,000.00	25,000,000.00	24,941,500.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	4.346	25,000,000.00	25,000,000.00	25,000,000.00	20,155,000.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.179	50,000,000.00	50,041,886.84	50,121,500.00	45,704,000.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	4.349	50,000,000.00	50,000,000.00	50,000,000.00	46,298,500.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	4.738	25,000,000.00	25,000,000.00	25,000,000.00	24,328,500.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	4.349	25,000,000.00	25,000,000.00	25,000,000.00	20,259,000.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	5.438	25,000,000.00	25,000,000.00	25,000,000.00	24,917,500.00
939528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	5.525	25,000,000.00	25,000,000.00	25,000,000.00	24,894,000.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	4.615	25,000,000.00	25,000,000.00	25,000,000.00	24,409,250.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	4.809	25,000,000.00	25,000,000.00	25,000,000.00	24,587,500.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	4.346	25,000,000.00	25,000,000.00	25,000,000.00	20,166,500.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	4.383	50,000,000.00	50,000,000.00	50,000,000.00	40,225,000.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.179	50,000,000.00	50,041,886.84	50,121,500.00	45,704,000.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.467	25,000,000.00	25,000,000.00	25,000,000.00	24,857,500.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	4.341	50,000,000.00	50,000,000.00	50,000,000.00	40,266,500.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	4.330	50,000,000.00	50,000,000.00	50,000,000.00	39,308,500.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	4.343	50,000,000.00	50,000,000.00	50,000,000.00	39,236,500.00
956330463	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025	5.050	5.324	25,000,000.00	25,000,000.00	25,000,000.00	24,845,500.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	4.427	50,000,000.00	50,000,000.00	50,000,000.00	46,383,500.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.730	4.300	50,000,000.00	50,000,000.00	50,000,000.00	46,276,500.00
963310452	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.250	5.468	25,000,000.00	25,000,000.00	25,000,000.00	24,860,750.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.800	4.703	25,000,000.00	25,000,000.00	25,000,000.00	24,507,000.00

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945445260	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	5.210	5.396	25,000,000.00	25,000,000.00	25,000,000.00	24,888,750.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.344	50,000,000.00	50,000,000.00	50,000,000.00	40,347,000.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	4.319	25,000,000.00	25,000,000.00	25,000,000.00	20,223,750.00
994879937	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.750	5.833	25,000,000.00	25,000,000.00	25,000,000.00	24,944,000.00
996269193	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	5.857	25,000,000.00	25,000,000.00	25,000,000.00	24,934,500.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	4.318	50,000,000.00	50,000,000.00	50,000,000.00	38,389,000.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	4.383	25,000,000.00	25,000,000.00	25,000,000.00	20,112,500.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	4.347	50,000,000.00	50,000,000.00	50,000,000.00	40,287,500.00
984857801	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.467	25,000,000.00	25,000,000.00	25,000,000.00	24,857,250.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	4.282	50,000,000.00	50,000,000.00	50,000,000.00	38,861,000.00
944765043	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.200	5.397	25,000,000.00	25,000,000.00	25,000,000.00	24,879,750.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	4.427	50,000,000.00	50,000,000.00	50,000,000.00	46,403,000.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.000	4.243	50,000,000.00	50,000,000.00	50,000,000.00	45,638,000.00
1000737515	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.880	5.944	25,000,000.00	25,000,000.00	25,000,000.00	24,956,500.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.750	4.674	25,000,000.00	25,000,000.00	25,000,000.00	24,490,750.00
1022381776	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.450	5.445	50,000,000.00	50,000,000.00	50,000,000.00	50,008,500.00
965758755	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.524	25,000,000.00	25,000,000.00	25,000,000.00	24,881,750.00
985496356	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.502	25,000,000.00	25,000,000.00	25,000,000.00	24,867,500.00
985493403	FEDERAL HOME LOAN MORTGAGE CORP	02/20/2026	5.250	5.455	25,000,000.00	25,000,000.00	25,000,000.00	24,866,250.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	4.025	50,000,000.00	50,000,000.00	50,000,000.00	44,141,000.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.344	50,000,000.00	50,000,000.00	50,000,000.00	40,347,000.00
1023480284	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.285	50,000,000.00	50,000,000.00	50,000,000.00	50,027,000.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	4.258	25,000,000.00	24,993,112.22	24,980,750.00	23,824,000.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	4.347	50,000,000.00	50,000,000.00	50,000,000.00	40,234,500.00
996269192	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.775	5.868	25,000,000.00	25,000,000.00	25,000,000.00	24,937,250.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	4.039	50,000,000.00	50,000,000.00	50,000,000.00	44,429,500.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.020	50,000,000.00	50,000,000.00	50,000,000.00	42,715,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	4.343	50,000,000.00	50,000,000.00	50,000,000.00	40,339,000.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	4.346	25,000,000.00	25,000,000.00	25,000,000.00	20,191,250.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	4.303	50,000,000.00	50,000,000.00	50,000,000.00	39,398,500.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.524	25,000,000.00	25,000,000.00	25,000,000.00	24,881,750.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	4.818	25,000,000.00	25,000,000.00	25,000,000.00	24,598,000.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.017	50,000,000.00	50,000,000.00	50,000,000.00	42,721,500.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	4.019	50,000,000.00	50,000,000.00	50,000,000.00	43,823,000.00
987775881	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.585	25,000,000.00	25,000,000.00	25,000,000.00	24,910,000.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	4.344	50,000,000.00	50,000,000.00	50,000,000.00	40,378,000.00
985493401	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.285	5.489	25,000,000.00	25,000,000.00	25,000,000.00	24,866,250.00
1001252856	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	6.000	6.034	25,000,000.00	25,000,000.00	25,000,000.00	24,976,000.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	4.347	50,000,000.00	50,000,000.00	50,000,000.00	40,265,000.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	4.282	50,000,000.00	50,000,000.00	50,000,000.00	38,861,000.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	5.505	25,000,000.00	25,000,000.00	25,000,000.00	24,874,750.00
962108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	5.418	25,000,000.00	25,000,000.00	25,000,000.00	24,846,000.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	5.393	25,000,000.00	25,000,000.00	25,000,000.00	24,901,250.00
994248766	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.700	5.788	25,000,000.00	25,000,000.00	25,000,000.00	24,938,750.00
868541101	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	4.556	25,000,000.00	25,000,000.00	25,000,000.00	24,333,500.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	4.223	50,000,000.00	50,000,000.00	50,000,000.00	45,416,000.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	4.199	25,000,000.00	25,000,000.00	25,000,000.00	21,055,000.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.750	4.208	50,000,000.00	50,000,000.00	50,000,000.00	45,669,000.00
1019882746	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.332	50,000,000.00	50,000,000.00	50,000,000.00	49,943,500.00
985496353	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.280	5.486	25,000,000.00	25,000,000.00	25,000,000.00	24,865,000.00
1022381772	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2027	5.400	5.398	50,000,000.00	50,000,000.00	50,000,000.00	50,006,000.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	4.285	50,000,000.00	50,000,000.00	50,000,000.00	39,160,500.00
992531400	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.650	5.781	25,000,000.00	25,000,000.00	25,000,000.00	24,912,500.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.344	50,000,000.00	50,000,000.00	50,000,000.00	40,347,000.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.179	50,000,000.00	50,041,886.84	50,121,500.00	45,704,000.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	4.796	25,000,000.00	25,000,000.00	25,000,000.00	24,582,500.00
998833423	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.760	5.768	25,000,000.00	25,000,000.00	25,000,000.00	24,993,250.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	4.333	50,000,000.00	50,000,000.00	50,000,000.00	39,570,000.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	4.342	50,000,000.00	50,000,000.00	50,000,000.00	40,278,000.00
986881919	FEDERAL HOME LOAN MORTGAGE CORP	03/04/2026	5.350	5.520	25,000,000.00	25,000,000.00	25,000,000.00	24,887,500.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.220	4.325	50,000,000.00	50,000,000.00	50,000,000.00	40,019,500.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	4.283	50,000,000.00	50,000,000.00	50,000,000.00	39,216,000.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	4.809	25,000,000.00	25,000,000.00	25,000,000.00	24,875,500.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	4.031	25,000,000.00	25,000,000.00	25,000,000.00	22,129,000.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	4.303	50,000,000.00	50,000,000.00	50,000,000.00	39,398,500.00
1020655037	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.334	50,000,000.00	50,000,000.00	50,000,000.00	50,028,000.00
991666212	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.550	5.657	25,000,000.00	25,000,000.00	25,000,000.00	24,928,000.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.017	50,000,000.00	50,000,000.00	50,000,000.00	42,721,500.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	4.427	50,000,000.00	50,000,000.00	50,000,000.00	46,403,000.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.344	50,000,000.00	50,000,000.00	50,000,000.00	40,347,000.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
993221184	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.650	5.763	25,000,000.00	25,000,000.00	25,000,000.00	24,924,000.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	4.326	50,000,000.00	50,000,000.00	50,000,000.00	39,707,000.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.000	4.029	25,000,000.00	24,999,851.54	24,999,750.00	22,121,500.00
1020655036	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.360	5.344	50,000,000.00	50,000,000.00	50,000,000.00	50,028,000.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	4.347	50,000,000.00	50,000,000.00	50,000,000.00	40,265,000.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	4.341	50,000,000.00	50,000,000.00	50,000,000.00	40,214,000.00
956934711	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.120	5.381	25,000,000.00	25,000,000.00	25,000,000.00	24,838,250.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.330	4.329	50,000,000.00	50,000,000.00	50,000,000.00	40,360,000.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	4.342	25,000,000.00	25,000,000.00	25,000,000.00	19,966,500.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	4.153	50,000,000.00	50,000,000.00	50,000,000.00	42,179,500.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	4.342	50,000,000.00	50,000,000.00	50,000,000.00	40,225,000.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	4.316	50,000,000.00	50,000,000.00	50,000,000.00	40,237,500.00
1011404540	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/27/2026	5.300	5.523	25,000,000.00	25,000,000.00	25,000,000.00	24,851,000.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.200	4.340	50,000,000.00	50,000,000.00	50,000,000.00	40,041,000.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	4.382	50,000,000.00	50,000,000.00	50,000,000.00	40,083,000.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	4.020	25,000,000.00	25,000,000.00	25,000,000.00	21,952,000.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	3.715	50,000,000.00	49,526,303.00	49,361,500.00	41,027,000.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	3.715	50,000,000.00	49,190,972.36	48,940,000.00	41,027,000.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	4.345	50,000,000.00	50,000,000.00	50,000,000.00	40,122,500.00
1011404538	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/10/2026	5.250	5.243	50,000,000.00	50,000,000.00	50,000,000.00	50,008,000.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.610	4.330	50,000,000.00	50,000,000.00	50,000,000.00	39,277,500.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	4.285	50,000,000.00	50,000,000.00	50,000,000.00	39,180,000.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	4.326	50,000,000.00	50,000,000.00	50,000,000.00	40,081,500.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.950	4.025	50,000,000.00	50,000,000.00	50,000,000.00	44,094,000.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2030	1.250	4.319	25,000,000.00	25,000,000.00	25,000,000.00	20,222,000.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.330	4.329	50,000,000.00	50,000,000.00	50,000,000.00	40,357,000.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	4.335	50,000,000.00	49,507,119.67	49,375,000.00	38,150,500.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	3.715	50,000,000.00	49,314,266.95	49,085,000.00	41,027,000.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.350	4.332	50,000,000.00	50,000,000.00	50,000,000.00	39,355,500.00
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.750	4.343	21,000,000.00	21,000,000.00	21,000,000.00	19,451,670.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	4.339	50,000,000.00	50,000,000.00	50,000,000.00	39,071,500.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.300	4.328	25,000,000.00	24,990,460.72	24,987,500.00	20,121,000.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.320	4.384	50,000,000.00	50,000,000.00	50,000,000.00	40,236,500.00
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.365	4.304	50,000,000.00	50,000,000.00	50,000,000.00	39,630,000.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.240	4.381	50,000,000.00	50,000,000.00	50,000,000.00	39,967,000.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2032	1.450	4.338	50,000,000.00	50,000,000.00	50,000,000.00	38,853,000.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.360	4.332	50,000,000.00	50,000,000.00	50,000,000.00	39,390,000.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	4.316	25,000,000.00	25,000,000.00	25,000,000.00	20,118,750.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.950	4.151	50,000,000.00	50,000,000.00	50,000,000.00	42,060,000.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	3.715	50,000,000.00	49,294,606.22	49,058,500.00	41,027,000.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.360	4.319	50,000,000.00	50,000,000.00	50,000,000.00	38,348,000.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.250	4.347	50,000,000.00	50,000,000.00	50,000,000.00	40,274,500.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.500	4.285	50,000,000.00	50,000,000.00	50,000,000.00	39,160,500.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	4.339	50,000,000.00	50,000,000.00	50,000,000.00	39,071,500.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	4.335	49,250,000.00	48,764,175.44	48,634,375.00	37,578,242.50
1019326620	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/26/2027	5.150	5.134	50,000,000.00	50,000,000.00	50,000,000.00	50,028,000.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	3.715	25,000,000.00	24,510,670.58	24,355,000.00	20,513,500.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.450	4.283	50,000,000.00	50,000,000.00	50,000,000.00	38,988,000.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.515	4.307	50,000,000.00	50,000,000.00	50,000,000.00	39,108,000.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.820	4.180	50,000,000.00	50,000,000.00	50,000,000.00	45,020,500.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/2025	0.500	4.114	25,000,000.00	24,995,932.30	24,990,500.00	23,170,250.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.460	4.283	50,000,000.00	50,000,000.00	50,000,000.00	39,028,500.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	4.323	50,000,000.00	50,000,000.00	50,000,000.00	46,251,500.00
999323933	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/30/2023	4.750	4.179	50,000,000.00	49,808,680.55	49,419,444.44	49,817,500.00
953965467	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/08/2023	4.620	4.757	50,000,000.00	49,364,750.00	48,440,750.00	49,344,000.00
964574297	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/03/2023	4.620	4.685	20,000,000.00	19,838,300.00	19,520,033.33	19,832,000.00
954528372	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2023	4.620	4.481	40,000,000.00	39,799,800.00	39,065,733.33	39,794,800.00
977350970	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/22/2023	4.630	4.041	50,000,000.00	49,864,958.33	49,234,763.89	49,867,500.00
1023732787	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/06/2023	4.800	4.696	50,000,000.00	49,560,000.00	49,493,333.33	49,560,000.00
991665488	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/09/2023	4.840	4.758	50,000,000.00	49,327,777.78	48,837,055.56	49,337,500.00
964574300	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/30/2023	4.650	4.602	30,000,000.00	29,767,500.00	29,287,000.00	29,763,600.00
996246969	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/28/2023	4.880	4.757	50,000,000.00	49,403,555.55	48,983,333.33	49,414,000.00
955074900	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	4.835	50,000,000.00	48,868,222.22	47,967,944.44	48,842,000.00
953965428	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/08/2023	4.620	4.757	50,000,000.00	49,364,750.00	48,440,750.00	49,344,000.00
955074901	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/12/2023	4.600	4.502	50,000,000.00	49,731,666.67	48,837,222.22	49,724,000.00
1019882348	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2023	4.730	4.844	50,000,000.00	49,034,291.67	48,922,611.11	49,024,000.00
964574303	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/03/2023	4.650	4.685	30,000,000.00	29,755,875.00	29,275,375.00	29,748,000.00
956307623	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/20/2023	4.550	4.555	50,000,000.00	49,684,027.78	48,811,944.44	49,671,500.00
955766854	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/16/2023	4.560	4.527	50,000,000.00	49,708,666.67	48,828,333.33	49,698,000.00
981031618	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/17/2023	4.680	4.823	30,000,000.00	29,699,700.00	29,348,700.00	29,686,200.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1006539389	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/05/2023	4.800	4.821	50,000,000.00	49,153,333.33	48,853,333.33	49,156,000.00
985993287	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/24/2023	4.700	4.748	50,000,000.00	49,451,666.67	48,916,388.89	49,440,500.00
955074905	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	4.835	50,000,000.00	48,868,222.22	47,967,944.44	48,842,000.00
964574293	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/30/2023	4.620	4.602	20,000,000.00	19,846,000.00	19,527,733.33	19,842,400.00
1009762881	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/15/2023	4.700	4.833	50,000,000.00	49,105,694.44	48,877,222.22	49,090,000.00
993709881	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/31/2023	4.720	4.197	50,000,000.00	49,803,333.33	49,364,111.11	49,811,000.00
1024228725	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/06/2023	4.870	4.820	50,000,000.00	48,931,305.55	48,883,958.33	48,959,000.00
1020651946	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/13/2023	4.800	4.811	35,000,000.00	34,085,333.33	34,020,000.00	34,103,650.00
1009245553	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/09/2023	4.670	4.694	50,000,000.00	49,578,402.78	49,331,930.56	49,566,500.00
958267214	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/11/2023	4.570	4.711	50,000,000.00	49,549,347.22	48,686,125.00	49,527,000.00
1003414124	FEDERAL HOME LOAN BANKS	05/30/2023	4.875	4.179	3,928,000.00	3,912,574.42	3,887,042.42	3,913,662.80
994876065	FEDERAL HOME LOAN BANKS	05/19/2023	4.735	3.954	50,000,000.00	49,881,625.00	49,467,312.50	49,886,500.00
1017995490	FEDERAL HOME LOAN BANKS	05/09/2023	4.605	3.421	50,000,000.00	49,948,833.33	49,814,520.83	49,948,500.00
1017995504	FEDERAL HOME LOAN BANKS	08/04/2023	4.820	4.749	50,000,000.00	49,364,027.77	49,223,444.44	49,370,500.00
1017995476	FEDERAL HOME LOAN BANKS	07/10/2023	4.765	4.709	50,000,000.00	49,536,736.11	49,397,756.94	49,533,500.00
1017995461	FEDERAL HOME LOAN BANKS	07/10/2023	4.765	4.709	50,000,000.00	49,536,736.11	49,397,756.94	49,533,500.00
1000737075	FEDERAL HOME LOAN BANKS	06/07/2023	4.870	4.466	50,000,000.00	49,749,736.11	49,384,486.11	49,756,500.00
1017216927	FEDERAL HOME LOAN BANKS	07/07/2023	4.798	4.698	50,000,000.00	49,553,519.45	49,413,577.78	49,553,500.00
991665491	FEDERAL HOME LOAN BANKS	05/12/2023	4.715	3.629	50,000,000.00	49,927,965.28	49,449,916.67	49,930,500.00
1023003470	FEDERAL HOME LOAN BANKS	07/21/2023	4.845	4.740	50,000,000.00	49,454,937.50	49,387,645.83	49,460,500.00
1003414123	FEDERAL HOME LOAN BANKS	05/30/2023	4.875	4.179	50,000,000.00	49,803,645.83	49,478,645.83	49,817,500.00
1017995449	FEDERAL HOME LOAN BANKS	06/16/2023	4.735	4.625	50,000,000.00	49,697,486.11	49,559,381.94	49,691,500.00
1019323667	FEDERAL HOME LOAN BANKS	07/03/2023	4.695	4.685	50,000,000.00	49,589,187.50	49,471,812.50	49,580,000.00
1011397864	FEDERAL HOME LOAN BANKS	06/28/2023	4.740	4.595	50,000,000.00	49,618,166.67	49,400,916.67	49,619,000.00
992529444	FEDERAL HOME LOAN BANKS	05/03/2023	4.660	1.825	50,000,000.00	49,987,055.56	49,540,472.22	49,987,500.00
981031612	FEDERAL HOME LOAN BANKS	05/03/2023	4.650	1.825	50,000,000.00	49,987,083.33	49,412,291.67	49,987,500.00
1017995478	FEDERAL HOME LOAN BANKS	06/16/2023	4.735	4.625	50,000,000.00	49,697,486.11	49,559,381.94	49,691,500.00
993220359	FEDERAL HOME LOAN BANKS	05/31/2023	4.750	4.197	50,000,000.00	49,802,083.33	49,353,472.22	49,811,000.00
1017995492	FEDERAL HOME LOAN BANKS	07/17/2023	4.770	4.730	50,000,000.00	49,489,875.00	49,350,750.00	49,487,000.00
1017995464	FEDERAL HOME LOAN BANKS	07/17/2023	4.770	4.730	50,000,000.00	49,489,875.00	49,350,750.00	49,487,000.00
1003414122	FEDERAL HOME LOAN BANKS	06/14/2023	4.900	4.515	50,000,000.00	49,700,555.55	49,380,694.44	49,711,000.00
1017216939	FEDERAL HOME LOAN BANKS	07/03/2023	4.700	4.685	47,000,000.00	46,613,425.00	46,460,022.22	46,605,200.00
991024219	FEDERAL HOME LOAN BANKS	05/19/2023	4.729	3.954	50,000,000.00	49,881,775.00	49,402,306.94	49,886,500.00
993220358	FEDERAL HOME LOAN BANKS	05/12/2023	4.710	3.629	50,000,000.00	49,928,041.67	49,483,208.33	49,930,500.00
992529445	FEDERAL HOME LOAN BANKS	05/24/2023	4.775	4.083	50,000,000.00	49,847,465.28	49,396,493.06	49,855,000.00
1018527526	FEDERAL HOME LOAN BANKS	07/12/2023	4.770	4.717	50,000,000.00	49,523,000.00	49,397,125.00	49,520,000.00
1016032685	FEDERAL HOME LOAN BANKS	06/30/2023	4.770	4.602	50,000,000.00	49,602,500.00	49,423,625.00	49,606,000.00
988584701	FEDERAL HOME LOAN BANKS	05/19/2023	4.650	3.954	50,000,000.00	49,883,750.00	49,399,375.00	49,886,500.00
1024785014	FEDERAL HOME LOAN BANKS	07/26/2023	4.945	4.750	50,000,000.00	49,409,347.22	49,375,006.94	49,427,500.00
994248270	FEDERAL HOME LOAN BANKS	05/22/2023	4.735	4.041	50,000,000.00	49,861,895.83	49,427,854.17	49,867,500.00
1017216923	FEDERAL HOME LOAN BANKS	07/07/2023	4.798	4.698	50,000,000.00	49,553,519.45	49,413,577.78	49,553,500.00
991024217	FEDERAL HOME LOAN BANKS	05/08/2023	4.630	3.215	34,434,000.00	34,402,999.84	34,075,283.81	34,403,698.08
1008731003	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.840	50,000,000.00	49,060,000.00	48,811,944.44	49,044,000.00
1006539391	FEDERAL HOME LOAN BANKS	06/05/2023	4.805	4.439	50,000,000.00	49,766,423.61	49,466,111.11	49,770,000.00
1017995458	FEDERAL HOME LOAN BANKS	06/16/2023	4.735	4.625	50,000,000.00	49,697,486.11	49,559,381.94	49,691,500.00
1017216922	FEDERAL HOME LOAN BANKS	07/12/2023	4.700	4.717	50,000,000.00	49,530,000.00	49,366,805.56	49,520,000.00
1012985649	FEDERAL HOME LOAN BANKS	07/05/2023	4.650	4.694	50,000,000.00	49,580,208.33	49,380,000.00	49,566,500.00
1000116766	FEDERAL HOME LOAN BANKS	05/03/2023	4.650	1.825	19,788,000.00	19,782,888.10	19,639,754.90	19,783,053.00
1008731002	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.840	50,000,000.00	49,060,000.00	48,811,944.44	49,044,000.00
997509948	FEDERAL HOME LOAN BANKS	05/22/2023	4.770	4.041	50,000,000.00	49,860,875.00	49,456,750.00	49,867,500.00
1008730988	FEDERAL HOME LOAN BANKS	06/23/2023	4.780	4.568	50,000,000.00	49,648,138.89	49,395,861.11	49,652,000.00
1009245545	FEDERAL HOME LOAN BANKS	07/03/2023	4.630	4.685	50,000,000.00	49,594,875.00	49,350,513.89	49,580,000.00
1024785012	FEDERAL HOME LOAN BANKS	08/23/2023	4.927	4.780	50,000,000.00	49,219,891.67	49,185,676.39	49,245,500.00
1017995459	FEDERAL HOME LOAN BANKS	08/04/2023	4.820	4.749	50,000,000.00	49,364,027.77	49,223,444.44	49,370,500.00
1019323663	FEDERAL HOME LOAN BANKS	07/07/2023	4.700	4.698	50,000,000.00	49,562,638.89	49,451,666.67	49,553,500.00
1011397875	FEDERAL HOME LOAN BANKS	06/28/2023	4.740	4.595	50,000,000.00	49,618,166.67	49,400,916.67	49,619,000.00
1000116765	FEDERAL HOME LOAN BANKS	05/03/2023	4.650	1.825	26,798,000.00	26,791,077.18	26,597,238.32	26,791,300.50
1017216907	FEDERAL HOME LOAN BANKS	07/07/2023	4.798	4.698	50,000,000.00	49,553,519.45	49,413,577.78	49,553,500.00
1007149241	FEDERAL HOME LOAN BANKS	06/05/2023	4.700	4.439	50,000,000.00	49,771,527.78	49,497,361.11	49,770,000.00
1017216935	FEDERAL HOME LOAN BANKS	07/03/2023	4.700	4.685	50,000,000.00	49,588,750.00	49,425,555.56	49,580,000.00
1006539393	FEDERAL HOME LOAN BANKS	05/17/2023	4.760	3.888	44,072,000.00	43,978,763.24	43,716,534.84	43,982,974.56
994876058	FEDERAL HOME LOAN BANKS	05/10/2023	4.720	3.532	50,000,000.00	49,941,000.00	49,528,000.00	49,942,000.00
1017216906	FEDERAL HOME LOAN BANKS	07/12/2023	4.700	4.717	50,000,000.00	49,530,000.00	49,366,805.56	49,520,000.00
1021857366	FEDERAL HOME LOAN BANKS	08/16/2023	4.875	4.769	50,000,000.00	49,275,520.83	49,194,270.83	49,291,500.00
1002266971	FEDERAL HOME LOAN BANKS	05/30/2023	4.750	4.179	30,726,000.00	30,608,430.38	30,397,615.88	30,613,850.10
996246967	FEDERAL HOME LOAN BANKS	05/31/2023	4.794	4.197	50,000,000.00	49,800,250.00	49,394,091.67	49,811,000.00
1017995469	FEDERAL HOME LOAN BANKS	05/09/2023	4.605	3.421	50,000,000.00	49,948,833.33	49,814,520.83	49,948,500.00
1017995483	FEDERAL HOME LOAN BANKS	07/17/2023	4.770	4.730	50,000,000.00	49,489,875.00	49,350,750.00	49,487,000.00
1017216934	FEDERAL HOME LOAN BANKS	07/05/2023	4.700	4.694	50,000,000.00	49,575,694.44	49,412,500.00	49,566,500.00
987393621	FEDERAL HOME LOAN BANKS	05/01/2023	4.575	0.000	44,574,000.00	44,574,000.00	44,137,824.84	44,574,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1008730978	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.840	28,000,000.00	27,473,600.00	27,334,688.89	27,464,640.00
1017216920	FEDERAL HOME LOAN BANKS	07/07/2023	4.798	4.698	50,000,000.00	49,553,519.45	49,413,577.78	49,553,500.00
987775496	FEDERAL HOME LOAN BANKS	05/05/2023	4.580	2.713	37,280,000.00	37,261,028.62	36,900,572.44	37,260,614.40
1024785017	FEDERAL HOME LOAN BANKS	10/25/2023	4.925	4.835	50,000,000.00	48,789,270.83	48,755,069.44	48,835,500.00
1008731006	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.840	50,000,000.00	49,060,000.00	48,811,944.44	49,044,000.00
1008730992	FEDERAL HOME LOAN BANKS	06/23/2023	4.780	4.568	50,000,000.00	49,648,138.89	49,395,861.11	49,652,000.00
1017995468	FEDERAL HOME LOAN BANKS	07/10/2023	4.765	4.709	50,000,000.00	49,536,736.11	49,397,756.94	49,533,500.00
1017216905	FEDERAL HOME LOAN BANKS	07/12/2023	4.700	4.717	50,000,000.00	49,530,000.00	49,366,805.56	49,520,000.00
987775497	FEDERAL HOME LOAN BANKS	05/17/2023	4.698	3.888	50,000,000.00	49,895,600.00	49,406,225.00	49,899,000.00
1012985644	FEDERAL HOME LOAN BANKS	09/29/2023	4.790	4.847	50,000,000.00	48,995,430.55	48,789,194.44	48,998,000.00
998787615	FEDERAL HOME LOAN BANKS	05/19/2023	4.725	3.954	24,937,000.00	24,878,086.34	24,681,707.46	24,880,393.01
1024785018	FEDERAL HOME LOAN BANKS	08/23/2023	4.927	4.780	50,000,000.00	49,219,891.67	49,185,676.39	49,245,500.00
1005943421	FEDERAL HOME LOAN BANKS	05/30/2023	4.835	4.179	50,000,000.00	49,805,256.95	49,496,354.17	49,817,500.00
1023003474	FEDERAL HOME LOAN BANKS	08/18/2023	4.870	4.775	50,000,000.00	49,262,736.11	49,195,097.22	49,278,000.00
993220352	FEDERAL HOME LOAN BANKS	05/31/2023	4.750	4.197	50,000,000.00	49,802,083.33	49,353,472.22	49,811,000.00
1017995499	FEDERAL HOME LOAN BANKS	06/16/2023	4.735	4.625	50,000,000.00	49,697,486.11	49,559,381.94	49,691,500.00
1017216918	FEDERAL HOME LOAN BANKS	07/05/2023	4.700	4.694	50,000,000.00	49,575,694.44	49,412,520.83	49,566,500.00
1024785015	FEDERAL HOME LOAN BANKS	07/26/2023	4.945	4.750	50,000,000.00	49,409,347.22	49,375,006.94	49,427,500.00
1000737070	FEDERAL HOME LOAN BANKS	06/07/2023	4.870	4.466	50,000,000.00	49,749,736.11	49,384,486.11	49,756,500.00
1017995485	FEDERAL HOME LOAN BANKS	05/09/2023	4.605	3.421	50,000,000.00	49,948,833.33	49,814,520.83	49,948,500.00
1017216932	FEDERAL HOME LOAN BANKS	07/05/2023	4.700	4.694	50,000,000.00	49,575,694.44	49,412,520.83	49,566,500.00
1017216904	FEDERAL HOME LOAN BANKS	07/12/2023	4.700	4.717	50,000,000.00	49,530,000.00	49,366,805.56	49,520,000.00
1008730976	FEDERAL HOME LOAN BANKS	06/23/2023	4.780	4.568	50,000,000.00	49,648,138.89	49,395,861.11	49,652,000.00
1009762882	FEDERAL HOME LOAN BANKS	08/07/2023	4.750	4.756	50,000,000.00	49,353,472.22	49,122,569.44	49,350,500.00
1002266970	FEDERAL HOME LOAN BANKS	05/09/2023	4.715	3.421	50,000,000.00	49,947,611.11	49,607,083.33	49,948,500.00
1019253482	FEDERAL HOME LOAN BANKS	07/12/2023	4.770	4.717	50,000,000.00	49,523,000.00	49,397,125.00	49,520,000.00
1017995498	FEDERAL HOME LOAN BANKS	05/09/2023	4.605	3.421	50,000,000.00	49,948,833.33	49,814,520.83	49,948,500.00
1002874213	FEDERAL HOME LOAN BANKS	05/23/2023	4.800	4.055	50,000,000.00	49,853,333.33	49,526,666.67	49,861,500.00
1012985646	FEDERAL HOME LOAN BANKS	07/05/2023	4.650	4.694	20,689,000.00	20,515,298.60	20,432,456.40	20,509,626.37
1007768469	FEDERAL HOME LOAN BANKS	06/05/2023	4.690	4.439	50,000,000.00	49,772,013.89	49,504,944.44	49,770,000.00
996246966	FEDERAL HOME LOAN BANKS	05/19/2023	4.720	3.954	50,000,000.00	49,882,000.00	49,475,555.56	49,886,500.00
851779921	FEDERAL HOME LOAN BANKS	05/01/2023	2.030	0.000	50,000,000.00	50,000,000.00	48,985,000.00	50,000,000.00
991665486	FEDERAL HOME LOAN BANKS	05/12/2023	4.715	3.629	8,308,000.00	8,296,030.71	8,216,998.15	8,296,451.88
981031620	FEDERAL HOME LOAN BANKS	05/05/2023	4.630	2.713	50,000,000.00	49,974,277.78	49,395,527.78	49,974,000.00
1019323672	FEDERAL HOME LOAN BANKS	07/07/2023	4.700	4.698	50,000,000.00	49,562,638.89	49,451,666.67	49,553,500.00
1017995494	FEDERAL HOME LOAN BANKS	08/04/2023	4.820	4.749	50,000,000.00	49,364,027.77	49,223,444.44	49,370,500.00
1017995508	FEDERAL HOME LOAN BANKS	07/21/2023	4.770	4.740	41,699,000.00	41,251,465.49	41,135,438.02	41,249,067.79
1002266968	FEDERAL HOME LOAN BANKS	06/02/2023	4.780	4.409	50,000,000.00	49,787,555.55	49,442,333.33	49,789,500.00
1016664802	FEDERAL HOME LOAN BANKS	06/29/2023	4.690	4.598	50,000,000.00	49,615,680.55	49,446,319.44	49,612,500.00
1019323673	FEDERAL HOME LOAN BANKS	07/14/2023	4.728	4.720	50,000,000.00	49,514,066.66	49,402,433.33	49,507,000.00
1000737071	FEDERAL HOME LOAN BANKS	05/24/2023	4.725	4.083	50,000,000.00	49,849,062.50	49,488,125.00	49,855,000.00
996246964	FEDERAL HOME LOAN BANKS	05/31/2023	4.794	4.197	50,000,000.00	49,800,250.00	49,394,091.67	49,811,000.00
1017995465	FEDERAL HOME LOAN BANKS	07/10/2023	4.765	4.709	50,000,000.00	49,536,736.11	49,397,756.94	49,533,500.00
1017995481	FEDERAL HOME LOAN BANKS	07/17/2023	4.770	4.730	50,000,000.00	49,489,875.00	49,350,750.00	49,487,000.00
1001815541	FEDERAL HOME LOAN BANKS	06/05/2023	4.900	4.439	43,343,000.00	43,136,518.76	42,823,847.18	43,143,622.20
1026100946	FEDERAL HOME LOAN BANKS	07/07/2023	4.860	4.698	45,142,000.00	44,733,690.61	44,703,219.76	44,738,881.94
1012985642	FEDERAL HOME LOAN BANKS	09/29/2023	4.790	4.847	5,000,000.00	4,899,543.05	4,878,919.44	4,899,800.00
981031616	FEDERAL HOME LOAN BANKS	05/19/2023	4.660	3.954	50,000,000.00	49,883,500.00	49,301,000.00	49,886,500.00
1005943417	FEDERAL HOME LOAN BANKS	05/30/2023	4.835	4.179	50,000,000.00	49,805,256.95	49,496,354.17	49,817,500.00
1019323670	FEDERAL HOME LOAN BANKS	07/03/2023	4.695	4.685	50,000,000.00	49,589,187.50	49,471,812.50	49,580,000.00
1023003478	FEDERAL HOME LOAN BANKS	08/18/2023	4.870	4.775	50,000,000.00	49,262,736.11	49,195,097.22	49,278,000.00
987775499	FEDERAL HOME LOAN BANKS	05/17/2023	4.698	3.888	50,000,000.00	49,895,600.00	49,406,225.00	49,899,000.00
1012985643	FEDERAL HOME LOAN BANKS	06/30/2023	4.790	4.602	45,000,000.00	44,640,750.00	44,455,137.50	44,645,400.00
1017995466	FEDERAL HOME LOAN BANKS	05/09/2023	4.605	3.421	50,000,000.00	49,948,833.33	49,814,520.83	49,948,500.00
1001252854	FEDERAL HOME LOAN BANKS	06/07/2023	4.870	4.466	50,000,000.00	49,749,736.11	49,384,486.11	49,756,500.00
1017216928	FEDERAL HOME LOAN BANKS	07/05/2023	4.700	4.694	50,000,000.00	49,575,694.44	49,412,520.83	49,566,500.00
1008731008	FEDERAL HOME LOAN BANKS	06/23/2023	4.780	4.568	50,000,000.00	49,648,138.89	49,395,861.11	49,652,000.00
1014892971	FEDERAL HOME LOAN BANKS	06/29/2023	4.750	4.598	50,000,000.00	49,610,763.89	49,426,041.67	49,612,500.00
1017995495	FEDERAL HOME LOAN BANKS	08/04/2023	4.820	4.749	50,000,000.00	49,364,027.77	49,223,444.44	49,370,500.00
1011397869	FEDERAL HOME LOAN BANKS	06/28/2023	4.740	4.595	50,000,000.00	49,618,166.67	49,400,916.67	49,619,000.00
1019323671	FEDERAL HOME LOAN BANKS	07/14/2023	4.728	4.720	50,000,000.00	49,514,066.66	49,402,433.33	49,507,000.00
1011397866	FEDERAL HOME LOAN MORTGAGE CORP	06/01/2023	4.720	4.398	50,000,000.00	49,796,777.78	49,573,888.89	49,796,000.00
1023003481	FEDERAL HOME LOAN MORTGAGE CORP	07/18/2023	4.810	4.731	50,000,000.00	49,478,916.67	49,412,111.11	49,480,500.00
1018917267	FEDERAL HOME LOAN MORTGAGE CORP	08/14/2023	4.770	4.767	50,000,000.00	49,304,375.00	49,178,500.00	49,304,500.00
1023732785	FEDERAL HOME LOAN MORTGAGE CORP	07/19/2023	4.780	4.737	50,000,000.00	49,475,527.78	49,409,138.89	49,473,500.00
1019253481	FEDERAL HOME LOAN MORTGAGE CORP	05/03/2023	4.500	1.825	50,000,000.00	49,987,500.00	49,862,500.00	49,987,500.00
1018917273	FEDERAL HOME LOAN MORTGAGE CORP	08/14/2023	4.770	4.767	50,000,000.00	49,304,375.00	49,178,500.00	49,304,500.00
1023003465	FEDERAL HOME LOAN MORTGAGE CORP	07/18/2023	4.810	4.731	50,000,000.00	49,478,916.67	49,412,111.11	49,480,500.00
1018527529	FEDERAL HOME LOAN MORTGAGE CORP	05/03/2023	4.500	1.825	50,000,000.00	49,987,500.00	49,862,500.00	49,987,500.00
1023003483	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/31/2023	4.500	4.197	50,000,000.00	49,812,500.00	49,743,750.00	49,811,000.00



LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value	
984340229	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.500	3.954	50,000,000.00	49,887,500.00	49,343,750.00	49,886,500.00	
1023732781	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/03/2023	4.750	4.780	50,000,000.00	49,584,375.00	49,518,402.78	49,571,500.00	
985993294	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.520	3.954	50,000,000.00	49,887,000.00	49,372,222.22	49,886,500.00	
993709876	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/05/2023	4.555	2.608	50,000,000.00	49,974,694.44	49,550,826.39	49,975,000.00	
985993292	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.520	3.954	50,000,000.00	49,887,000.00	49,372,222.22	49,886,500.00	
986871922	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.520	3.954	50,000,000.00	49,887,000.00	49,384,777.78	49,886,500.00	
980528738	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2023	4.450	0.000	50,000,000.00	50,000,000.00	49,437,569.44	50,000,000.00	
1023732786	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/06/2023	4.750	4.696	50,000,000.00	49,564,583.33	49,498,611.11	49,560,000.00	
979668088	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/08/2023	4.500	3.215	50,000,000.00	49,956,250.00	49,362,500.00	49,956,000.00	
997509950	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.630	3.954	50,000,000.00	49,884,250.00	49,491,986.11	49,886,500.00	
1023003463	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/03/2023	4.700	4.780	50,000,000.00	49,588,750.00	49,516,944.44	49,571,500.00	
986444735	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/08/2023	4.500	3.215	50,000,000.00	49,956,250.00	49,450,000.00	49,956,000.00	
1023003489	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/31/2023	4.500	4.197	50,000,000.00	49,812,500.00	49,743,750.00	49,811,000.00	
998787617	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.635	3.954	50,000,000.00	49,884,125.00	49,497,875.00	49,886,500.00	
986871927	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/15/2023	4.520	3.807	23,336,000.00	23,294,980.50	23,060,583.34	23,294,695.28	
985493406	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/15/2023	4.520	3.807	50,000,000.00	49,912,111.11	49,391,055.56	49,911,500.00	
987775500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/08/2023	4.500	2.608	50,000,000.00	49,975,000.00	49,975,000.00	49,975,000.00	
983596951	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/15/2023	4.500	3.807	50,000,000.00	49,912,500.00	49,362,500.00	49,911,500.00	
999323930	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.640	3.954	50,000,000.00	49,884,000.00	49,503,777.78	49,886,500.00	
983596952	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.500	3.954	50,000,000.00	49,887,500.00	49,337,500.00	49,886,500.00	
996246962	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/08/2023	4.595	3.215	50,000,000.00	49,955,326.39	49,559,645.83	49,956,000.00	
980528745	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2023	4.450	0.000	50,000,000.00	50,000,000.00	49,437,569.44	50,000,000.00	
1023732780	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/03/2023	4.750	4.780	50,000,000.00	49,584,375.00	49,518,402.78	49,571,500.00	
<b>AGENCIES TOTAL</b>					<b>4.234</b>	<b>26,797,546,444.44</b>	<b>26,729,209,189.53</b>	<b>26,675,786,192.46</b>	<b>24,540,160,479.67</b>
956307630	ANZ GROUP HOLDINGS LIMITED	06/12/2023	4.800	4.976	50,000,000.00	50,000,000.00	50,000,000.00	49,983,500.00	
956307636	ANZ GROUP HOLDINGS LIMITED	06/12/2023	4.800	4.976	50,000,000.00	50,000,000.00	50,000,000.00	49,983,500.00	
1017995487	BANK OF MONTREAL - CHICAGO BRANCH	07/10/2023	5.020	5.117	50,000,000.00	50,000,000.00	50,000,000.00	49,989,000.00	
1003418594	BANK OF MONTREAL - CHICAGO BRANCH	06/16/2023	4.870	5.032	50,000,000.00	50,000,000.00	50,000,000.00	49,987,000.00	
1011397871	BANK OF MONTREAL - CHICAGO BRANCH	06/30/2023	4.990	5.083	50,000,000.00	50,000,000.00	50,000,000.00	49,990,000.00	
997511552	BANK OF MONTREAL - CHICAGO BRANCH	06/05/2023	4.900	4.984	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00	
1017995484	BANK OF MONTREAL - CHICAGO BRANCH	07/10/2023	5.020	5.117	50,000,000.00	50,000,000.00	50,000,000.00	49,989,000.00	
1008731011	BANK OF MONTREAL - CHICAGO BRANCH	06/21/2023	5.000	5.049	50,000,000.00	50,000,000.00	50,000,000.00	49,994,500.00	
1019323659	BANK OF MONTREAL - CHICAGO BRANCH	07/14/2023	5.080	5.131	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00	
1005943416	BANK OF MONTREAL - CHICAGO BRANCH	06/02/2023	4.930	4.973	50,000,000.00	50,000,000.00	50,000,000.00	49,996,500.00	
1016032687	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/02/2023	5.150	5.357	50,000,000.00	50,000,000.00	50,000,000.00	49,952,000.00	
1012409659	BANK OF NOVA SCOTIA - HOUSTON BRANCH	09/29/2023	5.200	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,964,000.00	
1017221224	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/05/2023	5.100	5.362	50,000,000.00	50,000,000.00	50,000,000.00	49,939,500.00	
1017221223	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/05/2023	5.100	5.362	50,000,000.00	50,000,000.00	50,000,000.00	49,939,500.00	
1012409652	BANK OF NOVA SCOTIA - HOUSTON BRANCH	09/29/2023	5.200	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,964,000.00	
1011848273	BNP PARIBAS NEW YORK BRANCH	06/30/2023	5.100	5.067	50,000,000.00	50,000,000.00	50,000,000.00	50,001,000.00	
987775677	BNP PARIBAS NEW YORK BRANCH	05/19/2023	4.720	4.914	50,000,000.00	50,000,000.00	50,000,000.00	49,993,000.00	
1022354453	BNP PARIBAS NEW YORK BRANCH	08/21/2023	5.290	5.315	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00	
999323928	BNP PARIBAS NEW YORK BRANCH	06/05/2023	4.840	4.983	50,000,000.00	50,000,000.00	50,000,000.00	49,990,500.00	
987775678	BNP PARIBAS NEW YORK BRANCH	05/19/2023	4.720	4.914	50,000,000.00	50,000,000.00	50,000,000.00	49,993,000.00	
1023732783	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	07/24/2023	5.240	5.251	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00	
991665483	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	05/19/2023	4.810	4.970	50,000,000.00	50,000,000.00	50,000,000.00	49,994,000.00	
984857799	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	05/05/2023	4.730	4.833	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00	
1001252855	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	06/05/2023	5.090	5.072	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00	
1017221236	DNB BANK ASA - NEW YORK BRANCH	07/07/2023	4.950	5.013	50,000,000.00	50,000,000.00	50,000,000.00	49,992,500.00	
1009245551	DNB BANK ASA - NEW YORK BRANCH	06/26/2023	4.860	4.984	50,000,000.00	50,000,000.00	50,000,000.00	49,988,000.00	
1018527542	DNB BANK ASA - NEW YORK BRANCH	07/10/2023	5.000	5.018	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00	
1021857368	DNB BANK ASA - NEW YORK BRANCH	07/20/2023	5.060	5.044	50,000,000.00	50,000,000.00	50,000,000.00	50,001,000.00	
993221183	DNB BANK ASA - NEW YORK BRANCH	05/22/2023	4.750	4.859	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00	
1014895921	DNB BANK ASA - NEW YORK BRANCH	07/03/2023	4.950	5.004	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00	
960967092	NORDEA ABP - NEW YORK BRANCH	05/19/2023	4.730	4.888	50,000,000.00	50,000,000.00	50,000,000.00	49,993,000.00	
981031613	NORDEA ABP - NEW YORK BRANCH	05/30/2023	4.790	4.925	50,000,000.00	50,000,000.00	50,000,000.00	49,991,500.00	
956930951	NORDEA ABP - NEW YORK BRANCH	05/15/2023	4.780	4.863	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00	
985993298	NORDEA ABP - NEW YORK BRANCH	05/08/2023	4.750	4.844	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00	
1026607960	NORDEA ABP - NEW YORK BRANCH	10/25/2023	5.310	5.330	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00	
996246977	NORDEA ABP - NEW YORK BRANCH	05/31/2023	4.830	4.923	50,000,000.00	50,000,000.00	50,000,000.00	49,994,000.00	
960973384	ROYAL BANK OF CANADA NEW YORK BRANCH	06/16/2023	5.020	5.093	50,000,000.00	50,000,000.00	50,000,000.00	49,989,000.00	
960973385	ROYAL BANK OF CANADA NEW YORK BRANCH	06/16/2023	5.020	5.093	50,000,000.00	50,000,000.00	50,000,000.00	49,989,000.00	
918664382	ROYAL BANK OF CANADA NEW YORK BRANCH	06/20/2023	4.650	5.118	50,000,000.00	50,000,000.00	50,000,000.00	49,955,500.00	
994876063	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/05/2023	4.800	4.960	50,000,000.00	50,000,000.00	50,000,000.00	49,989,500.00	
1023003468	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	07/19/2023	5.050	5.000	50,000,000.00	50,000,000.00	50,000,000.00	50,005,000.00	
987399621	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	05/15/2023	4.700	4.907	50,000,000.00	50,000,000.00	50,000,000.00	49,994,000.00	
1018527538	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	07/14/2023	5.030	4.995	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00	
1011848268	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/29/2023	5.000	4.979	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	
1009245548	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/27/2023	4.950	4.980	50,000,000.00	50,000,000.00	50,000,000.00	49,995,500.00	

TREASURER PORTFOLIO COMPARED TO MARKET VALUE

FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023

FUND: POOLED SURPLUS INVESTMENTS

ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1007768470	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/20/2023	4.920	4.969	50,000,000.00	50,000,000.00	50,000,000.00	49,994,500.00
1017995491	TORONTO-DOMINION BANK - NEW YORK BRANCH	10/10/2023	5.360	5.406	50,000,000.00	50,000,000.00	50,000,000.00	49,986,500.00
1017995463	TORONTO-DOMINION BANK - NEW YORK BRANCH	10/10/2023	5.360	5.406	50,000,000.00	50,000,000.00	50,000,000.00	49,986,500.00
939568601	TORONTO-DOMINION BANK - NEW YORK BRANCH	05/10/2023	5.200	4.869	50,000,000.00	50,000,000.00	50,000,000.00	50,003,500.00
1009768778	TORONTO-DOMINION BANK - NEW YORK BRANCH	09/29/2023	5.260	5.415	50,000,000.00	50,000,000.00	50,000,000.00	49,962,500.00
1009768779	TORONTO-DOMINION BANK - NEW YORK BRANCH	09/29/2023	5.260	5.415	50,000,000.00	50,000,000.00	50,000,000.00	49,962,500.00
1026103582	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/30/2023	5.000	4.998	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1026103581	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/30/2023	5.000	4.998	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1019334168	WELLS FARGO BANK, NATIONAL ASSOCIATION	01/08/2024	5.050	4.888	50,000,000.00	50,000,000.00	50,000,000.00	50,051,500.00
1019326619	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/10/2023	5.000	4.907	50,000,000.00	50,000,000.00	50,000,000.00	50,019,000.00
1018532797	WELLS FARGO BANK, NATIONAL ASSOCIATION	01/08/2024	5.050	4.888	50,000,000.00	50,000,000.00	50,000,000.00	50,051,500.00
1019326621	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/10/2023	5.000	4.907	50,000,000.00	50,000,000.00	50,000,000.00	50,019,000.00
1009768777	WESTPAC BANKING CORPORATION - NEW YORK BRAI	09/29/2023	5.170	5.340	50,000,000.00	50,000,000.00	50,000,000.00	49,959,500.00
954452679	WESTPAC BANKING CORPORATION - NEW YORK BRAI	06/20/2023	5.100	5.007	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
954452680	WESTPAC BANKING CORPORATION - NEW YORK BRAI	06/20/2023	5.100	5.007	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
<b>CD TOTAL</b>				<b>5.063</b>	<b>3,000,000,000.00</b>	<b>3,000,000,000.00</b>	<b>3,000,000,000.00</b>	<b>2,999,471,000.00</b>
821809411	TOYOTA MOTOR CREDIT CORP	06/18/2024	0.500	4.816	11,000,000.00	10,995,055.43	10,986,910.00	10,479,810.00
<b>CORP NOTE FXD TOTAL</b>				<b>4.816</b>	<b>11,000,000.00</b>	<b>10,995,055.43</b>	<b>10,986,910.00</b>	<b>10,479,810.00</b>
1006539394	ATLANTIC ASSET SECURITIZATION CORP.	05/17/2023	5.200	4.926	50,000,000.00	49,884,444.44	49,559,444.44	49,870,000.00
1004175205	ATLANTIC ASSET SECURITIZATION CORP.	05/04/2023	5.000	4.860	50,000,000.00	49,979,166.67	49,652,777.78	49,959,500.00
1001252852	ATLANTIC ASSET SECURITIZATION CORP.	05/19/2023	4.800	4.937	40,000,000.00	39,904,000.00	39,616,000.00	39,884,800.00
1020651949	ATLANTIC ASSET SECURITIZATION CORP.	07/17/2023	5.140	5.202	50,000,000.00	49,450,305.55	49,350,361.11	49,422,000.00
1022381766	ATLANTIC ASSET SECURITIZATION CORP.	07/21/2023	5.200	5.211	45,000,000.00	44,473,500.00	44,402,000.00	44,452,800.00
1006539392	ATLANTIC ASSET SECURITIZATION CORP.	06/20/2023	5.430	5.135	50,000,000.00	49,622,916.67	49,283,541.67	49,622,000.00
980035744	ATLANTIC ASSET SECURITIZATION CORP.	05/01/2023	4.650	4.920	50,000,000.00	50,000,000.00	49,392,916.67	49,979,500.00
999323926	ATLANTIC ASSET SECURITIZATION CORP.	06/05/2023	4.870	5.059	50,000,000.00	49,763,263.89	49,391,250.00	49,733,000.00
1008269963	ATLANTIC ASSET SECURITIZATION CORP.	05/19/2023	5.100	4.937	50,000,000.00	49,872,500.00	49,589,166.67	49,856,000.00
981031614	ATLANTIC ASSET SECURITIZATION CORP.	06/01/2023	4.760	5.029	50,000,000.00	49,795,055.56	49,200,055.56	49,762,500.00
985993284	ATLANTIC ASSET SECURITIZATION CORP.	05/04/2023	4.700	4.860	36,559,000.00	36,544,681.06	36,153,296.65	36,529,387.21
984837141	ATLANTIC ASSET SECURITIZATION CORP.	05/05/2023	4.700	4.834	50,000,000.00	49,973,888.89	49,425,555.56	49,953,000.00
1000737074	ATLANTIC ASSET SECURITIZATION CORP.	06/05/2023	4.900	5.059	50,000,000.00	49,761,805.56	49,387,500.00	49,733,000.00
1024228724	ATLANTIC ASSET SECURITIZATION CORP.	07/21/2023	5.190	5.211	44,302,000.00	43,784,663.39	43,739,955.29	43,763,287.68
1024785010	AUTOBAHN FUNDING COMPANY, LLC	05/24/2023	4.980	4.971	35,000,000.00	34,888,641.67	34,859,591.67	34,874,350.00
1020651947	AUTOBAHN FUNDING COMPANY, LLC	06/01/2023	4.970	5.019	15,000,000.00	14,935,804.17	14,906,812.50	14,928,900.00
1014895923	AUTOBAHN FUNDING COMPANY, LLC	06/06/2023	4.940	5.031	50,000,000.00	49,753,000.00	49,560,888.89	49,727,500.00
1017995503	AUTOBAHN FUNDING COMPANY, LLC	06/09/2023	5.000	5.040	50,000,000.00	49,729,166.66	49,583,333.33	49,706,000.00
1019323669	AUTOBAHN FUNDING COMPANY, LLC	05/19/2023	4.910	4.937	50,000,000.00	49,877,250.00	49,754,500.00	49,856,000.00
1018527541	AUTOBAHN FUNDING COMPANY, LLC	05/18/2023	4.900	4.932	50,000,000.00	49,884,305.55	49,748,194.44	49,863,000.00
1018527527	AUTOBAHN FUNDING COMPANY, LLC	05/19/2023	4.900	4.937	50,000,000.00	49,877,500.00	49,741,388.89	49,856,000.00
1019323665	AUTOBAHN FUNDING COMPANY, LLC	05/19/2023	4.910	4.937	5,000,000.00	4,987,725.00	4,975,450.00	4,985,600.00
1017995501	AUTOBAHN FUNDING COMPANY, LLC	06/09/2023	5.000	5.040	50,000,000.00	49,729,166.66	49,583,333.33	49,706,000.00
1002883004	AUTOBAHN FUNDING COMPANY, LLC	05/01/2023	4.670	4.920	50,000,000.00	50,000,000.00	49,682,180.56	49,979,500.00
1019882337	AUTOBAHN FUNDING COMPANY, LLC	05/17/2023	4.940	4.926	50,000,000.00	49,890,222.22	49,773,583.33	49,870,000.00
1009768776	AUTOBAHN FUNDING COMPANY, LLC	05/03/2023	4.890	4.824	50,000,000.00	49,986,416.67	49,748,708.33	49,966,500.00
1020651944	AUTOBAHN FUNDING COMPANY, LLC	06/01/2023	4.970	5.019	50,000,000.00	49,786,013.89	49,689,375.00	49,763,000.00
1019882343	AUTOBAHN FUNDING COMPANY, LLC	05/17/2023	4.940	4.926	25,000,000.00	24,945,111.11	24,886,791.67	24,935,000.00
1022354452	AUTOBAHN FUNDING COMPANY, LLC	05/24/2023	4.900	4.971	50,000,000.00	49,843,472.23	49,761,805.56	49,820,500.00
1018527530	AUTOBAHN FUNDING COMPANY, LLC	05/19/2023	4.900	4.937	25,000,000.00	24,938,750.00	24,870,694.44	24,928,000.00
994248273	CAFCO LLC	06/20/2023	4.920	5.081	50,000,000.00	49,658,333.33	49,207,333.33	49,626,000.00
996246974	CAFCO LLC	06/21/2023	4.940	5.080	40,000,000.00	39,720,066.67	39,379,755.56	39,695,200.00
1002266965	CAFCO LLC	06/09/2023	5.040	5.040	50,000,000.00	49,727,000.00	49,363,000.00	49,706,000.00
1004189437	CAFCO LLC	06/13/2023	5.000	5.056	50,000,000.00	49,701,388.89	49,375,000.00	49,677,000.00
982441585	CAFCO LLC	06/07/2023	4.800	5.040	50,000,000.00	49,753,333.33	49,160,000.00	49,720,000.00
993220361	CAFCO LLC	06/16/2023	4.900	5.062	50,000,000.00	49,686,944.45	49,224,166.67	49,655,500.00
993220360	CAFCO LLC	06/16/2023	4.900	5.062	25,000,000.00	24,843,472.22	24,612,083.33	24,827,750.00
1026100953	CAFCO LLC	08/11/2023	5.210	5.235	50,000,000.00	49,261,916.67	49,225,736.11	49,236,500.00
1003414126	CAFCO LLC	06/09/2023	4.950	5.040	50,000,000.00	49,731,875.00	49,401,875.00	49,706,000.00
974008268	CAFCO LLC	05/10/2023	4.850	4.890	25,000,000.00	24,969,687.50	24,619,409.72	24,959,250.00
1027066716	CAFCO LLC	08/04/2023	5.210	5.156	50,000,000.00	49,312,569.44	49,290,861.11	49,312,569.45
993714751	CAFCO LLC	06/15/2023	4.900	5.256	50,000,000.00	49,693,750.00	49,237,777.78	49,662,500.00
1008270399	CAFCO LLC	06/23/2023	5.190	5.085	50,000,000.00	49,617,958.33	49,329,625.00	49,604,500.00
1021857365	CAFCO LLC	08/21/2023	5.200	5.269	50,000,000.00	49,191,111.11	49,097,222.22	49,158,500.00
1005947335	CAFCO LLC	06/12/2023	4.990	5.056	50,000,000.00	49,708,916.67	49,390,111.11	49,684,000.00
1027066717	CAFCO LLC	08/04/2023	5.210	5.156	25,000,000.00	24,656,284.73	24,645,430.56	24,656,284.73
1011404542	CAFCO LLC	07/07/2023	5.120	5.127	50,000,000.00	49,523,555.56	49,281,777.78	49,501,500.00
1009762878	CANADIAN IMPERIAL BANK OF COMMERCE	07/03/2023	4.950	4.915	50,000,000.00	49,566,875.00	49,326,250.00	49,549,500.00
1007769756	CANADIAN IMPERIAL BANK OF COMMERCE	06/21/2023	4.990	4.867	45,691,000.00	45,368,002.70	45,108,338.21	45,357,455.70
1017998298	CANADIAN IMPERIAL BANK OF COMMERCE	08/11/2023	5.020	5.061	50,000,000.00	49,288,833.34	49,142,416.67	49,262,000.00

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
FUND: POOLED SURPLUS INVESTMENTS  
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1007149242	CANADIAN IMPERIAL BANK OF COMMERCE	06/20/2023	4.890	4.863	42,311,000.00	42,023,637.79	41,782,253.54	42,008,053.24
1017998297	CANADIAN IMPERIAL BANK OF COMMERCE	08/11/2023	5.020	5.061	50,000,000.00	49,288,833.34	49,142,416.67	49,262,000.00
1009762885	CANADIAN IMPERIAL BANK OF COMMERCE	07/03/2023	4.950	4.915	50,000,000.00	49,566,875.00	49,326,250.00	49,549,500.00
1011848267	CANADIAN IMPERIAL BANK OF COMMERCE	07/05/2023	4.960	4.929	50,000,000.00	49,552,222.22	49,324,888.89	49,534,500.00
1008730979	CANADIAN IMPERIAL BANK OF COMMERCE	06/30/2023	4.950	4.891	50,000,000.00	49,587,500.00	49,326,250.00	49,572,000.00
1012409655	CANADIAN IMPERIAL BANK OF COMMERCE	07/05/2023	4.960	4.929	50,000,000.00	49,552,222.22	49,331,777.78	49,534,500.00
1005947336	CANADIAN IMPERIAL BANK OF COMMERCE	06/14/2023	4.950	4.856	50,000,000.00	49,697,500.00	49,381,250.00	49,683,000.00
1005947337	CANADIAN IMPERIAL BANK OF COMMERCE	06/14/2023	4.950	4.856	50,000,000.00	49,697,500.00	49,381,250.00	49,683,000.00
1008730995	CANADIAN IMPERIAL BANK OF COMMERCE	06/30/2023	4.950	4.891	50,000,000.00	49,587,500.00	49,326,250.00	49,572,000.00
1026607962	CANCARA ASSET SECURITISATION LIMITED	07/31/2023	5.170	5.359	50,000,000.00	49,346,569.44	49,317,847.22	49,321,500.00
1011851369	CANCARA ASSET SECURITISATION LIMITED	06/30/2023	4.950	5.114	50,000,000.00	49,587,500.00	49,360,625.00	49,552,500.00
994248275	CANCARA ASSET SECURITISATION LIMITED	05/05/2023	4.670	4.886	21,140,000.00	21,129,030.69	20,948,037.06	21,119,917.00
1018527540	CANCARA ASSET SECURITISATION LIMITED	07/14/2023	5.150	5.157	50,000,000.00	49,470,694.45	49,327,638.89	49,448,500.00
1018527536	CANCARA ASSET SECURITISATION LIMITED	07/14/2023	5.150	5.157	11,000,000.00	10,883,552.78	10,852,080.56	10,878,670.00
1026607965	CANCARA ASSET SECURITISATION LIMITED	07/31/2023	5.170	5.359	50,000,000.00	49,346,569.44	49,317,847.22	49,321,500.00
1011851368	CANCARA ASSET SECURITISATION LIMITED	06/30/2023	4.950	5.114	50,000,000.00	49,587,500.00	49,360,625.00	49,552,500.00
1026607966	CANCARA ASSET SECURITISATION LIMITED	07/10/2023	5.070	4.999	50,000,000.00	49,507,083.33	49,485,958.33	49,572,083.33
1022354444	CANCARA ASSET SECURITISATION LIMITED	07/17/2023	5.150	5.166	17,000,000.00	16,812,740.27	16,783,556.94	16,804,840.00
1019323664	CANCARA ASSET SECURITISATION LIMITED	07/03/2023	5.030	5.127	50,000,000.00	49,559,875.00	49,441,111.11	49,530,000.00
1012990828	CANCARA ASSET SECURITISATION LIMITED	07/03/2023	5.000	5.127	50,000,000.00	49,562,500.00	49,347,222.22	49,530,000.00
1009762884	CANCARA ASSET SECURITISATION LIMITED	06/07/2023	4.950	5.040	50,000,000.00	49,745,625.00	49,505,000.00	49,720,000.00
1012990829	CANCARA ASSET SECURITISATION LIMITED	07/03/2023	5.000	5.127	25,000,000.00	24,781,250.00	24,673,611.11	24,765,000.00
1009762883	CANCARA ASSET SECURITISATION LIMITED	06/13/2023	4.950	5.056	50,000,000.00	49,704,375.00	49,463,750.00	49,677,000.00
992531399	CANCARA ASSET SECURITISATION LIMITED	05/02/2023	4.670	4.860	50,000,000.00	49,993,513.89	49,565,430.56	49,973,000.00
1019323658	CANCARA ASSET SECURITISATION LIMITED	07/03/2023	5.030	5.127	40,000,000.00	39,647,900.00	39,552,888.89	39,624,000.00
994248276	CANCARA ASSET SECURITISATION LIMITED	05/05/2023	4.670	4.886	50,000,000.00	49,974,055.56	49,545,972.22	49,952,500.00
1016691058	CANCARA ASSET SECURITISATION LIMITED	07/05/2023	5.030	5.130	50,000,000.00	49,545,902.78	49,364,263.89	49,515,500.00
1026607961	CHARIOT FUNDING LLC	07/26/2023	5.140	5.276	50,000,000.00	49,386,055.56	49,357,500.00	49,367,500.00
1023732784	CHARIOT FUNDING LLC	06/30/2023	4.930	5.137	50,000,000.00	49,589,166.67	49,541,236.11	49,550,500.00
979668099	CHARIOT FUNDING LLC	05/01/2023	4.650	4.920	50,000,000.00	50,000,000.00	49,392,916.67	49,979,500.00
979668089	CHARIOT FUNDING LLC	05/01/2023	4.650	4.920	50,000,000.00	50,000,000.00	49,392,916.67	49,979,500.00
1019323666	CHARIOT FUNDING LLC	05/12/2023	4.870	4.886	50,000,000.00	49,925,597.22	49,803,847.22	49,905,000.00
1027066713	CHARIOT FUNDING LLC	07/28/2023	5.140	5.082	50,000,000.00	49,371,777.78	49,350,361.11	49,371,777.78
1027066714	CHARIOT FUNDING LLC	07/11/2023	5.090	5.019	50,000,000.00	49,498,069.44	49,476,861.11	49,498,069.44
1026606902	CHARIOT FUNDING LLC	07/14/2023	5.100	5.124	50,000,000.00	49,475,833.33	49,447,500.00	49,452,000.00
1014895917	CHARIOT FUNDING LLC	05/30/2023	4.880	5.006	50,000,000.00	49,803,444.45	49,613,666.67	49,777,500.00
1024785016	CHARIOT FUNDING LLC	06/01/2023	5.010	5.019	25,794,000.00	25,682,720.39	25,661,182.40	25,671,736.44
1017221227	CHARIOT FUNDING LLC	05/22/2023	4.880	4.950	50,000,000.00	49,857,666.67	49,688,222.22	49,835,000.00
1017221228	CHARIOT FUNDING LLC	05/22/2023	4.880	4.950	50,000,000.00	49,857,666.67	49,688,222.22	49,835,000.00
1024228722	CHARIOT FUNDING LLC	07/06/2023	4.980	5.134	50,000,000.00	49,543,500.00	49,495,083.33	49,508,000.00
1018917270	CHARIOT FUNDING LLC	05/16/2023	4.870	4.920	14,709,000.00	14,679,152.99	14,641,346.77	14,672,815.86
1017221225	CHARIOT FUNDING LLC	05/15/2023	4.880	4.913	50,000,000.00	49,905,111.11	49,735,666.67	49,884,000.00
1022354451	CHARIOT FUNDING LLC	06/30/2023	4.930	5.137	50,000,000.00	49,589,166.67	49,507,000.00	49,550,500.00
1017221226	CHARIOT FUNDING LLC	05/15/2023	4.880	4.913	50,000,000.00	49,905,111.11	49,735,666.67	49,884,000.00
1027066712	CIESCO LLC CP	08/15/2023	5.220	5.171	50,000,000.00	49,231,500.00	49,209,750.00	49,231,500.00
1011397867	CIESCO, LLC	07/21/2023	5.140	5.177	25,000,000.00	24,710,875.00	24,589,513.89	24,698,000.00
1004175204	CIESCO, LLC	06/16/2023	4.990	5.069	50,000,000.00	49,681,194.44	49,355,458.33	49,655,000.00
1012985651	CIESCO, LLC	07/21/2023	5.150	5.177	50,000,000.00	49,420,625.00	49,198,888.89	49,396,000.00
1026607964	CIESCO, LLC	08/11/2023	5.220	5.201	50,000,000.00	49,260,500.00	49,231,500.00	49,241,500.00
975405935	CIESCO, LLC	05/15/2023	4.830	4.913	50,000,000.00	49,906,083.33	49,215,125.00	49,884,000.00
996246981	CIESCO, LLC	06/21/2023	4.950	5.087	50,000,000.00	49,649,375.00	49,223,125.00	49,618,500.00
994879935	CIESCO, LLC	06/23/2023	4.950	5.091	50,000,000.00	49,635,625.00	49,209,375.00	49,604,000.00
956930945	CIESCO, LLC	06/13/2023	5.030	5.056	25,000,000.00	24,849,798.61	24,371,250.00	24,838,500.00
960201306	CIESCO, LLC	06/20/2023	5.040	5.081	50,000,000.00	49,650,000.00	48,726,000.00	49,626,000.00
985496354	CIESCO, LLC	08/09/2023	4.940	5.201	50,000,000.00	49,313,888.89	48,744,416.67	49,256,000.00
1011397868	CIESCO, LLC	07/21/2023	5.140	5.177	50,000,000.00	49,421,750.00	49,179,027.78	49,396,000.00
960201319	CIESCO, LLC	06/20/2023	5.040	5.081	10,000,000.00	9,930,000.00	9,745,200.00	9,925,200.00
971361698	CIESCO, LLC	05/04/2023	4.840	4.860	41,785,000.00	41,768,146.71	41,144,575.23	41,751,154.15
979668100	CRC FUNDING, LLC	05/22/2023	4.790	4.950	50,000,000.00	49,860,291.67	49,228,277.78	49,835,000.00
1007769757	CRC FUNDING, LLC	06/12/2023	5.150	5.056	50,000,000.00	49,699,583.33	49,406,319.44	49,684,000.00
1007769755	CRC FUNDING, LLC	06/12/2023	5.150	5.056	50,000,000.00	49,699,583.33	49,406,319.44	49,684,000.00
970877616	CRC FUNDING, LLC	05/03/2023	4.860	4.824	50,000,000.00	49,986,500.00	49,230,500.00	49,966,500.00
994879936	CRC FUNDING, LLC	06/21/2023	4.950	5.100	50,000,000.00	49,649,375.00	49,223,125.00	49,617,500.00
1011397873	CRC FUNDING, LLC	07/10/2023	5.120	5.168	50,000,000.00	49,502,222.22	49,260,444.44	49,476,000.00
993709882	CRC FUNDING, LLC	06/14/2023	4.910	5.063	50,000,000.00	49,699,944.45	49,243,041.67	49,669,500.00
996246968	CRC FUNDING, LLC	06/09/2023	4.930	5.040	50,000,000.00	49,732,958.34	49,308,430.56	49,706,000.00
1027066715	CRC FUNDING, LLC	08/10/2023	5.210	5.159	50,000,000.00	49,269,152.77	49,247,444.44	49,269,152.77
981031619	CRC FUNDING, LLC	06/05/2023	4.790	5.031	50,000,000.00	49,767,152.78	49,168,402.78	49,734,500.00
980545566	CRC FUNDING, LLC	06/06/2023	4.790	5.031	25,000,000.00	24,880,250.00	24,577,548.61	24,863,750.00
1021857369	CRC FUNDING, LLC	08/18/2023	5.190	5.252	50,000,000.00	49,214,291.66	49,120,583.33	49,183,000.00

TREASURER PORTFOLIO COMPARED TO MARKET VALUE

FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023

FUND: POOLED SURPLUS INVESTMENTS

ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1012428866	CRC FUNDING, LLC	07/14/2023	5.140	5.180	50,000,000.00	49,471,722.22	49,243,277.78	49,446,000.00
993709878	CRC FUNDING, LLC	06/14/2023	4.910	5.063	50,000,000.00	49,699,944.45	49,243,041.67	49,669,500.00
982441581	CRC FUNDING, LLC	06/07/2023	4.790	5.040	25,000,000.00	24,876,923.61	24,580,875.00	24,860,000.00
972862738	CRC FUNDING, LLC	05/08/2023	4.850	4.860	50,000,000.00	49,952,847.22	49,225,347.22	49,932,500.00
1022354437	CRC FUNDING, LLC	08/16/2023	5.200	5.249	50,000,000.00	49,227,222.22	49,155,000.00	49,198,000.00
1019882346	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	07/06/2023	4.970	5.071	50,000,000.00	49,544,416.66	49,427,069.44	49,514,000.00
1019323668	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	05/31/2023	4.820	5.029	31,688,000.00	31,560,719.87	31,484,351.79	31,541,918.32
993220363	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	05/05/2023	4.700	4.834	50,000,000.00	49,973,888.89	49,530,000.00	49,953,000.00
1011848266	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	06/30/2023	5.040	5.040	49,128,000.00	48,715,324.80	48,488,353.44	48,694,691.04
1012985640	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	06/05/2023	4.880	5.031	50,000,000.00	49,762,777.78	49,552,666.67	49,734,500.00
1019882342	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	07/06/2023	4.970	5.071	50,000,000.00	49,544,416.66	49,427,069.44	49,514,000.00
1016664803	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	07/07/2023	5.060	5.076	42,013,000.00	41,617,354.24	41,463,820.07	41,598,331.69
1009245552	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	07/03/2023	4.890	5.056	50,000,000.00	49,572,125.00	49,314,041.67	49,536,500.00
1014895922	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	06/23/2023	5.090	5.027	50,000,000.00	49,625,319.44	49,427,375.00	49,609,000.00
1009762879	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	05/30/2023	4.840	5.029	50,000,000.00	49,805,055.56	49,569,777.78	49,776,500.00
986871923	EMERSON ELECTRIC CO.	05/19/2023	4.720	4.869	50,000,000.00	49,882,000.00	49,377,222.22	49,858,000.00
991024216	EMERSON ELECTRIC CO.	05/19/2023	4.670	4.869	25,500,000.00	25,440,457.50	25,193,671.67	25,427,580.00
986871924	EMERSON ELECTRIC CO.	05/19/2023	4.690	4.869	24,585,000.00	24,527,348.17	24,271,117.84	24,515,178.60
986457027	EMERSON ELECTRIC CO.	05/15/2023	4.690	4.871	50,000,000.00	49,908,805.55	49,387,694.44	49,885,000.00
987399623	EMERSON ELECTRIC CO.	05/22/2023	4.710	4.890	50,000,000.00	49,862,625.00	49,365,458.33	49,837,000.00
1001815542	EMERSON ELECTRIC CO.	05/02/2023	4.790	4.860	50,000,000.00	49,993,347.22	49,640,750.00	49,973,000.00
988584705	EMERSON ELECTRIC CO.	05/17/2023	4.710	4.869	44,000,000.00	43,907,893.33	43,476,143.33	43,886,920.00
986444740	ING (U.S.) FUNDING LLC	05/12/2023	4.670	4.911	50,000,000.00	49,928,652.78	49,403,277.78	49,904,500.00
985993296	ING (U.S.) FUNDING LLC	05/05/2023	4.665	4.886	50,000,000.00	49,974,083.33	49,442,791.67	49,952,500.00
985993293	ING (U.S.) FUNDING LLC	05/10/2023	4.670	4.890	50,000,000.00	49,941,625.00	49,409,763.89	49,918,500.00
1001815544	ING (U.S.) FUNDING LLC	06/07/2023	5.020	4.950	50,000,000.00	49,742,027.78	49,372,500.00	49,725,000.00
1012985653	ING (U.S.) FUNDING LLC	06/26/2023	4.990	5.095	50,000,000.00	49,611,888.89	49,397,041.67	49,582,500.00
1009245544	ING (U.S.) FUNDING LLC	06/30/2023	5.000	5.109	50,000,000.00	49,583,333.33	49,319,444.44	49,553,000.00
985993288	ING (U.S.) FUNDING LLC	05/10/2023	4.670	4.890	50,000,000.00	49,941,625.00	49,409,763.89	49,918,500.00
985493404	ING (U.S.) FUNDING LLC	05/08/2023	4.640	4.896	50,000,000.00	49,954,888.89	49,420,000.00	49,932,000.00
986871925	ING (U.S.) FUNDING LLC	05/19/2023	4.660	4.920	50,000,000.00	49,883,500.00	49,365,722.22	49,856,500.00
1009245550	ING (U.S.) FUNDING LLC	06/30/2023	5.000	5.109	50,000,000.00	49,583,333.33	49,319,444.44	49,553,000.00
986444734	ING (U.S.) FUNDING LLC	05/15/2023	4.670	4.913	50,000,000.00	49,909,194.44	49,383,819.44	49,884,000.00
985493402	ING (U.S.) FUNDING LLC	05/08/2023	4.640	4.896	50,000,000.00	49,954,888.89	49,420,000.00	49,932,000.00
1008730982	ING (U.S.) FUNDING LLC	06/21/2023	5.000	5.047	50,000,000.00	49,645,833.33	49,381,944.44	49,621,500.00
986444737	ING (U.S.) FUNDING LLC	05/12/2023	4.670	4.911	50,000,000.00	49,928,652.78	49,403,277.78	49,904,500.00
986444736	ING (U.S.) FUNDING LLC	05/15/2023	4.670	4.913	50,000,000.00	49,909,194.44	49,383,819.44	49,884,000.00
1008731010	ING (U.S.) FUNDING LLC	06/21/2023	5.000	5.047	50,000,000.00	49,645,833.33	49,381,944.44	49,621,500.00
1001815543	ING (U.S.) FUNDING LLC	06/07/2023	5.020	4.950	50,000,000.00	49,742,027.78	49,372,500.00	49,725,000.00
1009762880	ING (U.S.) FUNDING LLC	06/26/2023	5.000	5.095	50,000,000.00	49,611,111.11	49,368,055.56	49,582,500.00
985993297	ING (U.S.) FUNDING LLC	05/05/2023	4.665	4.886	50,000,000.00	49,974,083.33	49,442,791.67	49,952,500.00
1016664799	JOHNSON & JOHNSON	07/06/2023	4.770	4.878	50,000,000.00	49,562,750.00	49,390,500.00	49,532,500.00
994876062	JOHNSON & JOHNSON	05/23/2023	4.790	4.853	50,000,000.00	49,853,638.89	49,434,513.89	49,831,500.00
1019882347	JOHNSON & JOHNSON	07/11/2023	4.880	5.018	1,900,000.00	1,881,713.55	1,877,335.11	1,881,000.00
1018917275	JOHNSON & JOHNSON	07/14/2023	4.890	4.858	50,000,000.00	49,497,416.67	49,375,166.67	49,480,500.00
1018917274	JOHNSON & JOHNSON	07/14/2023	4.890	4.858	50,000,000.00	49,497,416.67	49,375,166.67	49,480,500.00
986871920	JOHNSON & JOHNSON	06/12/2023	4.690	4.888	50,000,000.00	49,726,416.67	49,205,305.56	49,694,500.00
944217930	JOHNSON & JOHNSON	05/09/2023	4.550	4.844	50,000,000.00	49,949,444.44	48,906,736.11	49,926,000.00
1019882340	JOHNSON & JOHNSON	07/11/2023	4.880	5.018	50,000,000.00	49,518,777.78	49,403,555.56	49,500,000.00
1026100945	JOHNSON & JOHNSON	07/24/2023	4.960	4.825	50,000,000.00	49,421,333.33	49,386,888.89	49,417,000.00
1016664804	JOHNSON & JOHNSON	07/06/2023	4.770	4.878	50,000,000.00	49,562,750.00	49,390,500.00	49,532,500.00
1019882345	JUPITER SECURITIZATION COMPANY LLC	05/05/2023	4.850	4.834	50,000,000.00	49,973,055.56	49,858,541.67	49,953,000.00
980035760	JUPITER SECURITIZATION COMPANY LLC	05/01/2023	4.650	4.920	50,000,000.00	50,000,000.00	49,392,916.67	49,979,500.00
1018917268	JUPITER SECURITIZATION COMPANY LLC	05/03/2023	4.850	4.824	50,000,000.00	49,986,527.78	49,858,541.67	49,966,500.00
984837147	JUPITER SECURITIZATION COMPANY LLC	06/09/2023	4.810	5.040	32,666,000.00	32,495,782.92	32,129,161.51	32,473,923.92
1018917266	JUPITER SECURITIZATION COMPANY LLC	05/03/2023	4.850	4.824	50,000,000.00	49,986,527.78	49,858,541.67	49,966,500.00
1008269970	JUPITER SECURITIZATION COMPANY LLC	05/12/2023	4.870	4.886	50,000,000.00	49,925,597.22	49,655,041.67	49,905,000.00
985496352	JUPITER SECURITIZATION COMPANY LLC	05/12/2023	4.730	4.886	50,000,000.00	49,927,736.11	49,382,472.22	49,905,000.00
984340232	JUPITER SECURITIZATION COMPANY LLC	06/09/2023	4.830	5.040	50,000,000.00	49,738,375.00	49,154,750.00	49,706,000.00
980035756	JUPITER SECURITIZATION COMPANY LLC	05/01/2023	4.650	4.920	50,000,000.00	50,000,000.00	49,392,916.67	49,979,500.00
1026100951	JUPITER SECURITIZATION COMPANY LLC	07/25/2023	5.150	5.191	50,000,000.00	49,392,013.89	49,363,402.78	49,365,500.00
1026100954	JUPITER SECURITIZATION COMPANY LLC	07/28/2023	5.150	5.198	50,000,000.00	49,370,555.56	49,334,791.67	49,343,000.00
1019882339	JUPITER SECURITIZATION COMPANY LLC	05/05/2023	4.850	4.834	50,000,000.00	49,973,055.56	49,858,541.67	49,953,000.00
1008270397	JUPITER SECURITIZATION COMPANY LLC	05/05/2023	4.870	4.834	50,000,000.00	49,972,944.44	49,702,388.89	49,953,000.00
983596949	JUPITER SECURITIZATION COMPANY LLC	06/01/2023	4.770	5.019	50,000,000.00	49,794,625.00	49,211,625.00	49,763,000.00
1019882341	JUPITER SECURITIZATION COMPANY LLC	05/08/2023	4.860	4.860	44,115,000.00	44,073,311.33	43,972,067.40	44,055,444.75
1001252851	LA FAYETTE ASSET SECURITIZATION LLC	05/19/2023	4.810	4.937	50,000,000.00	49,879,750.00	49,519,000.00	49,856,000.00
1000737672	LA FAYETTE ASSET SECURITIZATION LLC	05/19/2023	4.750	4.937	50,000,000.00	49,881,250.00	49,525,000.00	49,856,000.00
987775503	LA FAYETTE ASSET SECURITIZATION LLC	05/01/2023	4.680	4.920	50,000,000.00	50,000,000.00	49,506,000.00	49,979,500.00
1016045808	LA FAYETTE ASSET SECURITIZATION LLC	07/05/2023	5.130	5.130	50,000,000.00	49,536,875.00	49,344,500.00	49,515,500.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
986871921	LA FAYETTE ASSET SECURITIZATION LLC	05/15/2023	4.700	4.913	50,000,000.00	49,908,611.11	49,405,972.22	49,884,000.00
1026606901	LA FAYETTE ASSET SECURITIZATION LLC	10/18/2023	5.270	5.223	14,924,000.00	14,552,599.68	14,543,860.85	14,549,407.60
960967095	LA FAYETTE ASSET SECURITIZATION LLC	06/20/2023	5.020	5.081	40,862,000.00	40,577,101.06	39,830,665.82	40,556,352.24
1019882338	LA FAYETTE ASSET SECURITIZATION LLC	07/14/2023	5.150	5.157	25,000,000.00	24,735,347.22	24,674,548.61	24,724,250.00
983592503	LA FAYETTE ASSET SECURITIZATION LLC	05/05/2023	4.650	4.834	50,000,000.00	49,974,166.67	49,412,291.67	49,953,000.00
1007768472	LA FAYETTE ASSET SECURITIZATION LLC	06/02/2023	5.150	5.019	50,000,000.00	49,771,111.11	49,477,847.22	49,756,000.00
985993289	LA FAYETTE ASSET SECURITIZATION LLC	05/03/2023	4.690	4.824	50,000,000.00	49,986,972.22	49,452,833.33	49,966,500.00
1002883006	LA FAYETTE ASSET SECURITIZATION LLC	06/05/2023	4.950	5.031	50,000,000.00	49,759,375.00	49,436,250.00	49,734,500.00
1005947340	LA FAYETTE ASSET SECURITIZATION LLC	06/16/2023	5.430	5.069	50,000,000.00	49,653,083.33	49,313,708.33	49,655,000.00
1011397872	LA FAYETTE ASSET SECURITIZATION LLC	06/30/2023	5.210	5.114	50,000,000.00	49,565,833.34	49,319,805.56	49,552,500.00
983592499	LA FAYETTE ASSET SECURITIZATION LLC	05/05/2023	4.650	4.834	50,000,000.00	49,974,166.67	49,405,833.33	49,953,000.00
1011397870	LA FAYETTE ASSET SECURITIZATION LLC	06/30/2023	5.210	5.114	50,000,000.00	49,565,833.34	49,319,805.56	49,552,500.00
1007769759	LA FAYETTE ASSET SECURITIZATION LLC	06/06/2023	5.150	5.031	50,000,000.00	49,742,500.00	49,463,541.67	49,727,500.00
993709880	LA FAYETTE ASSET SECURITIZATION LLC	05/01/2023	4.690	4.920	50,000,000.00	50,000,000.00	49,563,569.44	49,979,500.00
1007769758	LA FAYETTE ASSET SECURITIZATION LLC	06/06/2023	5.150	5.031	50,000,000.00	49,742,500.00	49,463,541.67	49,727,500.00
1000116764	MONT BLANC CAPITAL CORP.	06/07/2023	4.950	5.040	42,057,000.00	41,843,035.01	41,519,196.11	41,821,480.80
1008269966	MONT BLANC CAPITAL CORP.	06/16/2023	5.100	5.063	27,947,000.00	27,768,837.87	27,610,471.54	27,758,357.75
1023003472	MONT BLANC CAPITAL CORP.	07/20/2023	5.160	5.174	44,925,000.00	44,409,860.00	44,345,467.50	44,389,044.75
1007768471	MONT BLANC CAPITAL CORP.	06/15/2023	5.200	5.063	50,000,000.00	49,675,000.00	49,378,888.89	49,662,500.00
984340603	MONT BLANC CAPITAL CORP.	05/10/2023	4.750	4.890	50,000,000.00	49,940,625.00	49,366,666.67	49,918,500.00
986871926	MONT BLANC CAPITAL CORP.	05/16/2023	4.750	4.920	50,000,000.00	49,901,041.67	49,373,263.89	49,877,000.00
1002883007	MONT BLANC CAPITAL CORP.	05/17/2023	4.800	4.926	26,994,000.00	26,936,412.80	26,767,250.40	26,923,815.60
1019323661	MONT BLANC CAPITAL CORP.	07/17/2023	5.120	5.166	40,000,000.00	39,561,955.55	39,482,311.11	39,540,800.00
984340604	MONT BLANC CAPITAL CORP.	05/10/2023	4.750	4.890	14,988,000.00	14,970,201.75	14,798,152.00	14,963,569.56
1008732033	MONT BLANC CAPITAL CORP.	06/20/2023	5.100	5.081	50,000,000.00	49,645,833.33	49,369,583.33	49,626,000.00
1004189438	MONT BLANC CAPITAL CORP.	05/19/2023	4.950	4.937	42,049,000.00	41,944,928.73	41,673,187.06	41,927,898.88
1018917272	MONT BLANC CAPITAL CORP.	07/11/2023	5.140	5.147	50,000,000.00	49,493,138.89	49,357,500.00	49,471,000.00
1018917271	MONT BLANC CAPITAL CORP.	07/11/2023	5.140	5.147	25,462,000.00	25,203,886.05	25,134,813.30	25,192,612.04
987775498	MONT BLANC CAPITAL CORP.	05/16/2023	4.760	4.920	32,242,000.00	32,178,053.37	31,854,057.09	32,162,684.68
986444738	MONT BLANC CAPITAL CORP.	05/11/2023	4.730	4.874	50,000,000.00	49,934,305.56	49,402,180.56	49,912,000.00
985493405	MONT BLANC CAPITAL CORP.	05/10/2023	4.770	4.890	23,130,000.00	23,102,417.48	22,848,045.30	23,092,298.10
1008732034	MONT BLANC CAPITAL CORP.	06/20/2023	5.100	5.081	15,435,000.00	15,325,668.75	15,240,390.38	15,319,546.20
1009245554	NATIXIS, NEW YORK BRANCH	06/09/2023	4.960	4.946	50,000,000.00	49,731,333.34	49,469,555.56	49,711,500.00
1009245540	NATIXIS, NEW YORK BRANCH	06/09/2023	4.960	4.946	50,000,000.00	49,731,333.34	49,469,555.56	49,711,500.00
1008730998	NATIXIS, NEW YORK BRANCH	06/30/2023	5.070	4.943	37,307,000.00	36,991,755.85	36,786,847.15	36,984,294.45
1008730984	NATIXIS, NEW YORK BRANCH	06/30/2023	5.060	4.943	50,000,000.00	49,578,333.33	49,304,250.00	49,567,500.00
1023003473	NATIXIS, NEW YORK BRANCH	08/15/2023	5.300	5.251	50,000,000.00	49,219,722.22	49,138,750.00	49,205,000.00
101798295	NATIXIS, NEW YORK BRANCH	08/10/2023	5.130	5.237	50,000,000.00	49,280,375.00	49,130,750.00	49,243,500.00
1017221238	NATIXIS, NEW YORK BRANCH	08/04/2023	5.040	5.216	50,000,000.00	49,335,000.00	49,160,000.00	49,290,000.00
101798296	NATIXIS, NEW YORK BRANCH	08/10/2023	5.130	5.237	50,000,000.00	49,280,375.00	49,130,750.00	49,243,500.00
1022354441	NATIXIS, NEW YORK BRANCH	07/31/2023	5.310	5.201	50,000,000.00	49,328,875.00	49,240,375.00	49,321,000.00
1012409654	NATIXIS, NEW YORK BRANCH	07/05/2023	5.050	4.987	38,994,000.00	38,638,450.54	38,463,410.81	38,626,676.52
1017221237	NATIXIS, NEW YORK BRANCH	08/04/2023	5.040	5.216	50,000,000.00	49,335,000.00	49,160,000.00	49,290,000.00
1011848272	NATIXIS, NEW YORK BRANCH	07/03/2023	5.030	4.969	50,000,000.00	49,559,875.00	49,329,333.33	49,544,500.00
971361697	NATIXIS, NEW YORK BRANCH	05/10/2023	4.780	4.890	50,000,000.00	49,940,250.00	49,203,333.33	49,918,500.00
1009768781	NATIXIS, NEW YORK BRANCH	06/28/2023	5.040	4.928	50,000,000.00	49,594,000.00	49,356,000.00	49,582,500.00
1009768780	NATIXIS, NEW YORK BRANCH	06/28/2023	5.040	4.928	50,000,000.00	49,594,000.00	49,356,000.00	49,582,500.00
969002860	NATIXIS, NEW YORK BRANCH	05/03/2023	4.800	4.896	50,000,000.00	49,986,666.67	49,206,666.67	49,966,000.00
1011848269	NATIXIS, NEW YORK BRANCH	07/03/2023	5.030	4.969	50,000,000.00	49,559,875.00	49,329,333.33	49,544,500.00
1008730994	NATIXIS, NEW YORK BRANCH	06/30/2023	5.060	4.943	50,000,000.00	49,578,333.33	49,304,250.00	49,567,500.00
970046784	NATIXIS, NEW YORK BRANCH	05/05/2023	4.870	4.886	50,000,000.00	49,972,944.44	49,195,097.22	49,952,500.00
969481286	NATIXIS, NEW YORK BRANCH	05/03/2023	4.830	4.896	50,000,000.00	49,986,583.33	49,208,416.67	49,966,000.00
985496355	NESTLE CAPITAL CORPORATION	05/08/2023	4.560	5.395	50,000,000.00	49,955,666.67	49,436,333.33	49,933,500.00
983596950	NESTLE CAPITAL CORPORATION	05/05/2023	4.550	4.783	50,000,000.00	49,974,722.22	49,418,611.11	49,953,500.00
1023732782	OLD LINE FUNDING, LLC	07/13/2023	5.100	5.182	50,000,000.00	49,482,916.67	49,447,500.00	49,453,000.00
1008272612	OLD LINE FUNDING, LLC	06/06/2023	5.000	5.068	50,000,000.00	49,750,000.00	49,506,944.44	49,725,500.00
991665489	OLD LINE FUNDING, LLC	05/19/2023	4.700	4.937	30,000,000.00	29,929,500.00	29,659,250.00	29,913,600.00
1012409658	OLD LINE FUNDING, LLC	06/30/2023	5.100	5.171	50,000,000.00	49,575,000.00	49,348,333.33	49,547,500.00
984857800	OLD LINE FUNDING, LLC	05/09/2023	4.680	4.876	50,000,000.00	49,948,000.00	49,415,000.00	49,925,500.00
1012409657	OLD LINE FUNDING, LLC	06/30/2023	5.100	5.171	40,000,000.00	39,660,000.00	39,478,666.67	39,638,000.00
988584704	OLD LINE FUNDING, LLC	05/22/2023	4.700	4.950	5,000,000.00	4,986,291.67	4,938,638.89	4,983,500.00
1011397874	OLD LINE FUNDING, LLC	06/30/2023	5.100	5.171	50,000,000.00	49,575,000.00	49,334,166.67	49,547,500.00
1006539388	OLD LINE FUNDING, LLC	05/31/2023	4.960	5.018	50,000,000.00	49,793,333.33	49,504,000.00	49,770,000.00
988584703	OLD LINE FUNDING, LLC	05/22/2023	4.700	4.950	50,000,000.00	49,862,916.67	49,386,388.89	49,835,000.00
1023732779	OLD LINE FUNDING, LLC	07/13/2023	5.100	5.182	20,000,000.00	19,793,166.67	19,779,000.00	19,781,200.00
1001252853	OLD LINE FUNDING, LLC	05/19/2023	4.910	4.937	24,971,000.00	24,909,696.20	24,725,784.78	24,899,083.52
1009245538	OLD LINE FUNDING, LLC	06/13/2023	5.000	5.118	50,000,000.00	49,701,388.89	49,465,277.78	49,673,000.00
1008730981	OLD LINE FUNDING, LLC	06/06/2023	5.000	5.068	50,000,000.00	49,750,000.00	49,513,888.89	49,725,500.00
1009246056	PEPSICO, INC.	06/13/2023	4.830	4.852	50,000,000.00	49,711,541.67	49,456,625.00	49,690,000.00
992529443	SHEFFIELD RECEIVABLES COMPANY LLC	05/19/2023	4.770	5.023	50,000,000.00	49,880,750.00	49,423,625.00	49,853,500.00

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ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
994876064	SHEFFIELD RECEIVABLES COMPANY LLC	05/01/2023	4.790	4.920	35,000,000.00	35,000,000.00	34,706,612.50	34,985,650.00
988588942	SHEFFIELD RECEIVABLES COMPANY LLC	05/17/2023	4.740	5.002	50,000,000.00	49,894,666.67	49,400,916.67	49,868,000.00
1004175207	SHEFFIELD RECEIVABLES COMPANY LLC	05/18/2023	5.020	5.004	50,000,000.00	49,881,472.22	49,553,777.78	49,861,000.00
984340230	SHEFFIELD RECEIVABLES COMPANY LLC	05/03/2023	4.700	4.824	50,000,000.00	49,986,944.44	49,419,027.78	49,966,500.00
1016691057	SHEFFIELD RECEIVABLES COMPANY LLC	07/07/2023	5.140	5.220	50,000,000.00	49,521,694.44	49,336,083.33	49,492,500.00
1020651948	SHEFFIELD RECEIVABLES COMPANY LLC	07/13/2023	5.140	5.229	50,000,000.00	49,478,861.11	49,378,916.67	49,448,000.00
1019882344	SHEFFIELD RECEIVABLES COMPANY LLC	07/13/2023	5.150	5.229	50,000,000.00	49,477,847.22	49,356,250.00	49,448,000.00
1021857372	SHEFFIELD RECEIVABLES COMPANY LLC	07/18/2023	5.150	5.240	50,000,000.00	49,442,083.33	49,349,097.22	49,410,500.00
1016045807	SHEFFIELD RECEIVABLES COMPANY LLC	07/06/2023	5.150	5.217	50,000,000.00	49,527,916.67	49,334,791.67	49,500,000.00
1005943420	SHEFFIELD RECEIVABLES COMPANY LLC	06/16/2023	5.240	5.150	30,207,000.00	30,004,747.36	29,802,494.71	29,995,248.93
1019323660	SHEFFIELD RECEIVABLES COMPANY LLC	06/30/2023	5.100	5.206	50,000,000.00	49,575,000.00	49,447,500.00	49,544,500.00
1012409653	SHEFFIELD RECEIVABLES COMPANY LLC	06/07/2023	4.990	5.112	50,000,000.00	49,743,569.45	49,521,791.67	49,716,000.00
1014895920	SHEFFIELD RECEIVABLES COMPANY LLC	06/23/2023	5.130	5.181	50,000,000.00	49,622,375.00	49,422,875.00	49,597,000.00
1018527528	SHEFFIELD RECEIVABLES COMPANY LLC	07/10/2023	5.150	5.222	50,000,000.00	49,499,305.56	49,356,250.00	49,470,500.00
1012428867	SHEFFIELD RECEIVABLES COMPANY LLC	07/05/2023	5.200	5.215	50,000,000.00	49,530,555.55	49,299,444.44	49,507,500.00
1018917269	SHEFFIELD RECEIVABLES COMPANY LLC	07/14/2023	5.140	5.232	50,000,000.00	49,471,722.22	49,336,083.33	49,440,500.00
1023003479	SHEFFIELD RECEIVABLES COMPANY LLC	07/19/2023	5.190	5.242	40,000,000.00	39,544,433.33	39,481,000.00	39,522,400.00
1002266967	SHEFFIELD RECEIVABLES COMPANY LLC	05/10/2023	4.940	4.920	50,000,000.00	49,938,250.00	49,581,472.22	49,918,000.00
1006539386	SHEFFIELD RECEIVABLES COMPANY LLC	06/06/2023	5.140	5.105	50,000,000.00	49,743,000.00	49,421,750.00	49,723,500.00
1002266964	THE COCA-COLA COMPANY	05/08/2023	4.800	4.824	50,000,000.00	49,953,333.33	49,606,666.67	49,933,000.00
1023003484	THE COCA-COLA COMPANY	07/20/2023	4.910	4.901	50,000,000.00	49,454,444.45	49,379,430.56	49,435,000.00
1002874211	THE COCA-COLA COMPANY	05/11/2023	4.800	4.846	50,000,000.00	49,933,333.33	49,606,666.67	49,912,500.00
993220362	THE COCA-COLA COMPANY	05/16/2023	4.650	4.840	50,000,000.00	49,903,125.00	49,463,958.33	49,879,000.00
1006539387	THE COCA-COLA COMPANY	06/21/2023	4.890	4.907	50,000,000.00	49,653,625.00	49,348,000.00	49,632,000.00
991024215	THE COCA-COLA COMPANY	05/16/2023	4.620	4.840	50,000,000.00	49,903,750.00	49,428,916.67	49,879,000.00
1021857367	THE COCA-COLA COMPANY	06/21/2023	4.850	4.907	50,000,000.00	49,656,458.33	49,568,888.89	49,632,000.00
1001815540	THE COCA-COLA COMPANY	06/05/2023	4.950	4.888	50,000,000.00	49,759,375.00	49,395,000.00	49,742,000.00
1021857370	THE COCA-COLA COMPANY	06/21/2023	4.850	4.907	50,000,000.00	49,656,458.33	49,568,888.89	49,632,000.00
999323934	THE PROCTER & GAMBLE COMPANY	06/02/2023	4.770	4.886	35,000,000.00	34,851,600.00	34,577,987.50	34,833,750.00
985496351	THE PROCTER & GAMBLE COMPANY	05/09/2023	4.700	4.844	35,000,000.00	34,963,444.44	34,584,180.56	34,948,200.00
987775502	THE PROCTER & GAMBLE COMPANY	05/15/2023	4.690	4.849	50,000,000.00	49,908,805.56	49,413,750.00	49,885,500.00
994876061	THE PROCTER & GAMBLE COMPANY	05/23/2023	4.760	4.867	50,000,000.00	49,854,555.56	49,438,055.56	49,831,000.00
994248271	THE PROCTER & GAMBLE COMPANY	05/23/2023	4.760	4.867	50,000,000.00	49,854,555.56	49,418,222.22	49,831,000.00
998787616	THE PROCTER & GAMBLE COMPANY	06/02/2023	4.760	4.886	50,000,000.00	49,788,444.45	49,391,777.78	49,762,500.00
987775501	THE PROCTER & GAMBLE COMPANY	05/15/2023	4.690	4.849	50,000,000.00	49,908,805.56	49,413,750.00	49,885,500.00
999323931	THE PROCTER & GAMBLE COMPANY	06/02/2023	4.760	4.886	34,800,000.00	34,652,757.33	34,381,278.67	34,634,700.00
994876066	THE PROCTER & GAMBLE COMPANY	05/24/2023	4.750	4.874	50,000,000.00	49,848,263.89	49,432,638.89	49,824,000.00
981031615	THE TORONTO-DOMINION BANK	05/01/2023	4.570	4.920	50,000,000.00	50,000,000.00	49,979,500.00	49,979,500.00
1024228721	THUNDER BAY FUNDING LLC	07/24/2023	5.150	5.168	50,000,000.00	49,399,166.66	49,349,097.22	49,375,500.00
1018532799	THUNDER BAY FUNDING LLC	07/14/2023	5.100	5.138	50,000,000.00	49,475,833.33	49,348,333.33	49,450,500.00
1018532798	THUNDER BAY FUNDING LLC	07/14/2023	5.100	5.138	25,000,000.00	24,737,916.67	24,674,166.67	24,725,250.00
971838282	THUNDER BAY FUNDING, LLC	05/05/2023	4.700	4.834	50,000,000.00	49,973,888.89	49,268,888.89	49,953,000.00
1003414127	THUNDER BAY FUNDING, LLC	06/16/2023	4.950	5.047	50,000,000.00	49,683,750.00	49,353,750.00	49,656,500.00
1006539390	THUNDER BAY FUNDING, LLC	05/31/2023	4.950	4.996	50,000,000.00	49,793,750.00	49,505,000.00	49,771,000.00
1024786362	THUNDER BAY FUNDING, LLC	07/28/2023	5.150	5.092	50,000,000.00	49,370,555.55	49,349,097.22	49,370,555.55
987775880	THUNDER BAY FUNDING, LLC	05/19/2023	4.680	4.920	50,000,000.00	49,883,000.00	49,395,500.00	49,856,500.00
1020655039	THUNDER BAY FUNDING, LLC	07/18/2023	5.100	5.151	50,000,000.00	49,447,500.00	49,369,583.33	49,420,500.00
992529446	THUNDER BAY FUNDING, LLC	05/31/2023	4.720	4.996	40,000,000.00	39,842,666.67	39,480,800.00	39,816,800.00
1007769760	THUNDER BAY FUNDING, LLC	06/02/2023	5.000	4.999	50,000,000.00	49,777,777.78	49,506,944.44	49,757,000.00
988584707	THUNDER BAY FUNDING, LLC	05/16/2023	4.670	4.900	30,000,000.00	29,941,625.00	29,649,750.00	29,926,500.00
1011848271	THUNDER BAY FUNDING, LLC	06/27/2023	5.100	5.088	20,156,000.00	19,993,240.30	19,899,011.00	19,985,077.12
1012428868	THUNDER BAY FUNDING, LLC	07/03/2023	5.080	5.105	50,000,000.00	49,555,500.00	49,357,944.44	49,532,000.00
1011848270	THUNDER BAY FUNDING, LLC	06/27/2023	5.100	5.088	30,000,000.00	29,757,750.00	29,617,500.00	29,745,600.00
972247537	THUNDER BAY FUNDING, LLC	05/12/2023	4.750	4.886	50,000,000.00	49,927,430.56	49,241,319.44	49,905,000.00
1017995489	TOYOTA MOTOR CREDIT CORPORATION	07/14/2023	5.050	5.054	50,000,000.00	49,480,972.23	49,333,680.56	49,459,500.00
1021857371	TOYOTA MOTOR CREDIT CORPORATION	07/19/2023	5.130	5.058	50,000,000.00	49,437,125.00	49,344,500.00	49,424,000.00
1004175206	TOYOTA MOTOR CREDIT CORPORATION	06/13/2023	5.000	5.017	50,000,000.00	49,701,388.89	49,375,000.00	49,679,500.00
992529441	TOYOTA MOTOR CREDIT CORPORATION	05/03/2023	4.720	4.896	50,000,000.00	49,986,888.89	49,534,555.56	49,966,000.00
987393619	TOYOTA MOTOR CREDIT CORPORATION	05/15/2023	4.700	4.934	50,000,000.00	49,908,611.11	49,405,972.22	49,883,500.00
987393620	TOYOTA MOTOR CREDIT CORPORATION	05/15/2023	4.700	4.934	50,000,000.00	49,908,611.11	49,405,972.22	49,883,500.00
982441577	TOYOTA MOTOR CREDIT CORPORATION	05/05/2023	4.640	4.886	50,000,000.00	49,974,222.22	49,400,666.67	49,952,500.00
982441578	TOYOTA MOTOR CREDIT CORPORATION	05/05/2023	4.640	4.886	50,000,000.00	49,974,222.22	49,400,666.67	49,952,500.00
1024228723	TOYOTA MOTOR CREDIT CORPORATION	07/26/2023	5.160	5.064	50,000,000.00	49,383,666.67	49,333,500.00	49,374,000.00
1020651943	TOYOTA MOTOR CREDIT CORPORATION	07/17/2023	5.110	5.058	50,000,000.00	49,453,513.89	49,361,250.00	49,438,000.00
1017995453	TOYOTA MOTOR CREDIT CORPORATION	07/14/2023	5.050	5.054	50,000,000.00	49,480,972.23	49,333,680.56	49,459,500.00
986444739	UNILEVER CAPITAL CORPORATION	05/09/2023	4.670	4.844	50,000,000.00	49,948,111.11	49,422,736.11	49,926,000.00
991024220	UNILEVER CAPITAL CORPORATION	05/17/2023	4.700	4.869	50,000,000.00	49,895,555.56	49,412,500.00	49,871,500.00
1023003487	UNILEVER CAPITAL CORPORATION	07/10/2023	4.900	4.936	50,000,000.00	49,523,611.11	49,448,750.00	49,499,500.00
1017216908	UNILEVER CAPITAL CORPORATION	07/05/2023	4.830	4.955	50,000,000.00	49,563,958.33	49,396,250.00	49,532,000.00
980035758	UNILEVER CAPITAL CORPORATION	05/02/2023	4.670	4.860	50,000,000.00	49,993,513.89	49,383,819.44	49,973,000.00

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993220365	UNILEVER CAPITAL CORPORATION	05/22/2023	4.730	4.890	50,000,000.00	49,862,041.67	49,415,319.44	49,837,000.00
1023003476	UNILEVER CAPITAL CORPORATION	07/10/2023	4.900	4.936	37,650,000.00	37,291,279.17	37,234,908.75	37,273,123.50
993220364	UNILEVER CAPITAL CORPORATION	05/30/2023	4.750	4.905	50,000,000.00	49,808,680.55	49,360,069.44	49,782,000.00
1017216933	UNILEVER CAPITAL CORPORATION	07/05/2023	4.830	4.955	50,000,000.00	49,563,958.33	49,396,250.00	49,532,000.00
983592501	UNILEVER CAPITAL CORPORATION	05/01/2023	4.630	4.920	50,000,000.00	50,000,000.00	49,434,111.11	49,979,500.00
1000737265	UNILEVER CAPITAL CORPORATION	05/31/2023	4.800	4.898	50,000,000.00	49,800,000.00	49,433,333.33	49,775,500.00
983592500	UNILEVER CAPITAL CORPORATION	05/01/2023	4.630	4.920	30,000,000.00	30,000,000.00	29,660,466.67	29,987,700.00
1007768468	UNILEVER CAPITAL CORPORATION	06/05/2023	4.800	4.898	50,000,000.00	49,766,666.67	49,493,333.33	49,741,500.00
991665481	UNILEVER CAPITAL CORPORATION	05/19/2023	4.700	4.869	50,000,000.00	49,882,500.00	49,405,972.22	49,858,000.00
988584706	UNILEVER CAPITAL CORPORATION	05/16/2023	4.690	4.860	50,000,000.00	49,902,291.67	49,413,750.00	49,878,500.00
1002266966	UNILEVER CAPITAL CORPORATION	06/05/2023	4.970	4.898	40,000,000.00	39,806,722.22	39,519,566.67	39,793,200.00
<b>CPD TOTAL</b>				<b>4.989</b>	<b>15,600,986,000.00</b>	<b>15,510,420,692.95</b>	<b>15,411,893,832.53</b>	<b>15,503,250,570.90</b>
821809393	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGE	08/01/2024	2.958	5.038	23,000,000.00	23,533,074.27	24,865,760.00	22,422,700.00
<b>CA MUNI BDN TOTAL</b>				<b>5.038</b>	<b>23,000,000.00</b>	<b>23,533,074.27</b>	<b>24,865,760.00</b>	<b>22,422,700.00</b>
1017216913	UNITED STATES TREASURY	10/05/2023	4.570	4.901	50,000,000.00	49,003,486.11	48,844,805.56	48,948,500.00
956668147	UNITED STATES TREASURY	06/15/2023	4.410	4.544	50,000,000.00	49,724,375.00	48,873,000.00	49,703,000.00
975405937	UNITED STATES TREASURY	07/06/2023	4.510	4.777	50,000,000.00	49,586,583.33	48,941,402.78	49,552,500.00
962042863	UNITED STATES TREASURY	06/22/2023	4.470	4.671	50,000,000.00	49,677,166.67	48,876,291.67	49,650,500.00
1022354446	UNITED STATES TREASURY	10/19/2023	4.860	4.945	50,000,000.00	48,845,750.00	48,778,250.00	48,851,500.00
955754307	UNITED STATES TREASURY	06/01/2023	4.470	3.965	50,000,000.00	49,807,541.67	48,944,583.33	49,816,000.00
1017995462	UNITED STATES TREASURY	10/05/2023	4.720	4.901	50,000,000.00	48,970,777.78	48,833,111.11	48,948,500.00
1009762877	UNITED STATES TREASURY	07/25/2023	4.720	4.860	50,000,000.00	49,442,777.78	49,219,888.89	49,422,500.00
985993295	UNITED STATES TREASURY	08/10/2023	4.660	4.889	50,000,000.00	49,346,305.55	48,815,583.33	49,313,000.00
960201309	UNITED STATES TREASURY	06/15/2023	4.480	4.544	50,000,000.00	49,720,000.00	48,898,666.67	49,703,000.00
953965453	UNITED STATES TREASURY	05/25/2023	4.420	3.823	50,000,000.00	49,852,666.67	48,968,666.67	49,859,000.00
980035761	UNITED STATES TREASURY	05/02/2023	4.525	1.004	50,000,000.00	49,993,715.28	49,402,951.39	49,994,500.00
1008730999	UNITED STATES TREASURY	07/05/2023	4.590	4.768	50,000,000.00	49,585,625.00	49,337,000.00	49,561,000.00
963302254	UNITED STATES TREASURY	05/04/2023	4.375	2.130	50,000,000.00	49,981,770.83	49,228,298.61	49,982,500.00
955754306	UNITED STATES TREASURY	06/01/2023	4.470	3.965	50,000,000.00	49,807,541.67	48,944,583.33	49,816,000.00
1017995475	UNITED STATES TREASURY	10/05/2023	4.720	4.901	50,000,000.00	48,970,777.78	48,833,111.11	48,948,500.00
1017995448	UNITED STATES TREASURY	03/21/2024	4.330	4.799	50,000,000.00	48,045,486.11	47,919,194.44	47,917,500.00
954528388	UNITED STATES TREASURY	06/08/2023	4.520	4.492	50,000,000.00	49,761,444.44	48,863,722.22	49,749,000.00
954528374	UNITED STATES TREASURY	06/08/2023	4.520	4.492	50,000,000.00	49,761,444.44	48,863,722.22	49,749,000.00
956930948	UNITED STATES TREASURY	06/01/2023	4.480	3.965	50,000,000.00	49,807,111.11	48,954,666.67	49,816,000.00
1008730986	UNITED STATES TREASURY	07/05/2023	4.590	4.768	50,000,000.00	49,585,625.00	49,337,000.00	49,561,000.00
1009245541	UNITED STATES TREASURY	07/25/2023	4.520	4.860	50,000,000.00	49,466,388.89	49,252,944.44	49,422,500.00
1016032688	UNITED STATES TREASURY	08/01/2023	4.740	4.948	50,000,000.00	49,394,333.33	49,216,583.33	49,366,000.00
1024785011	UNITED STATES TREASURY	06/20/2023	4.810	4.638	50,000,000.00	49,665,972.22	49,625,888.89	49,665,500.00
991024221	UNITED STATES TREASURY	08/17/2023	4.810	4.960	50,000,000.00	49,278,500.00	48,784,138.89	49,257,000.00
1017216926	UNITED STATES TREASURY	05/30/2023	4.440	3.731	50,000,000.00	49,821,166.67	49,667,000.00	49,837,000.00
975982579	UNITED STATES TREASURY	07/20/2023	4.635	4.869	50,000,000.00	49,485,000.00	48,828,375.00	49,452,500.00
960201307	UNITED STATES TREASURY	05/25/2023	4.430	3.823	50,000,000.00	49,852,333.33	49,040,166.67	49,859,000.00
980035748	UNITED STATES TREASURY	05/02/2023	4.525	1.004	50,000,000.00	49,993,715.28	49,402,951.39	49,994,500.00
1017995506	UNITED STATES TREASURY	06/06/2023	4.560	4.457	50,000,000.00	49,772,000.00	49,639,000.00	49,763,000.00
963302265	UNITED STATES TREASURY	05/04/2023	4.375	2.130	50,000,000.00	49,981,770.83	49,228,298.61	49,982,500.00
1017216925	UNITED STATES TREASURY	05/30/2023	4.440	3.731	50,000,000.00	49,821,166.67	49,667,000.00	49,837,000.00
1009245542	UNITED STATES TREASURY	07/25/2023	4.520	4.860	50,000,000.00	49,466,388.89	49,252,944.44	49,422,500.00
953965465	UNITED STATES TREASURY	05/25/2023	4.420	3.823	50,000,000.00	49,852,666.67	48,968,666.67	49,859,000.00
953965451	UNITED STATES TREASURY	06/01/2023	4.505	3.965	50,000,000.00	49,806,034.72	48,905,034.72	49,816,000.00
982441584	UNITED STATES TREASURY	05/30/2023	4.550	3.731	50,000,000.00	49,816,736.11	49,254,305.56	49,837,000.00
971835358	UNITED STATES TREASURY	07/06/2023	4.660	4.777	50,000,000.00	49,572,833.33	48,860,888.89	49,552,500.00
991665478	UNITED STATES TREASURY	05/09/2023	4.620	3.056	50,000,000.00	49,948,666.67	49,480,250.00	49,954,000.00
1017995505	UNITED STATES TREASURY	06/22/2023	4.630	4.671	50,000,000.00	49,665,611.11	49,530,569.44	49,650,500.00
991665493	UNITED STATES TREASURY	05/09/2023	4.620	3.056	50,000,000.00	49,948,666.67	49,480,250.00	49,954,000.00
994248274	UNITED STATES TREASURY	08/24/2023	4.895	5.023	50,000,000.00	49,218,159.72	48,769,451.39	49,201,000.00
1016664800	UNITED STATES TREASURY	05/30/2023	4.565	3.731	50,000,000.00	49,816,131.94	49,651,284.72	49,837,000.00
1011397865	UNITED STATES TREASURY	08/31/2023	4.570	4.933	50,000,000.00	49,225,638.89	49,009,833.33	49,171,500.00
963302252	UNITED STATES TREASURY	06/22/2023	4.490	4.671	50,000,000.00	49,675,722.22	48,896,208.33	49,650,500.00
1016032686	UNITED STATES TREASURY	08/01/2023	4.740	4.948	50,000,000.00	49,394,333.33	49,216,583.33	49,366,000.00
980528743	UNITED STATES TREASURY	05/16/2023	4.520	3.555	50,000,000.00	49,905,833.33	49,334,555.56	49,912,500.00
930466425	UNITED STATES TREASURY	10/05/2023	4.340	4.901	50,000,000.00	49,053,638.89	47,884,250.00	48,948,500.00
1009245543	UNITED STATES TREASURY	07/25/2023	4.520	4.860	50,000,000.00	49,466,388.89	49,252,944.44	49,422,500.00
953965466	UNITED STATES TREASURY	05/11/2023	4.440	3.289	50,000,000.00	49,938,333.33	49,050,333.33	49,941,500.00
955754305	UNITED STATES TREASURY	06/01/2023	4.470	3.965	50,000,000.00	49,807,541.67	48,944,583.33	49,816,000.00
1003414121	UNITED STATES TREASURY	06/20/2023	4.735	4.638	50,000,000.00	49,671,180.56	49,355,513.89	49,665,500.00
960967091	UNITED STATES TREASURY	06/15/2023	4.430	4.544	50,000,000.00	49,723,125.00	48,917,111.11	49,703,000.00
955074897	UNITED STATES TREASURY	06/01/2023	4.510	3.965	50,000,000.00	49,805,819.44	48,928,875.00	49,816,000.00
953965452	UNITED STATES TREASURY	05/25/2023	4.420	3.823	50,000,000.00	49,852,666.67	48,968,666.67	49,859,000.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1008731012	UNITED STATES TREASURY	07/18/2023	4.630	4.855	50,000,000.00	49,498,416.67	49,254,055.56	49,468,500.00
954528371	UNITED STATES TREASURY	06/08/2023	4.520	4.492	50,000,000.00	49,761,444.44	48,863,722.22	49,749,000.00
1017216924	UNITED STATES TREASURY	06/15/2023	4.530	4.544	50,000,000.00	49,716,875.00	49,559,583.33	49,703,000.00
991024218	UNITED STATES TREASURY	08/17/2023	4.810	4.960	50,000,000.00	49,278,500.00	48,784,138.89	49,257,000.00
960201312	UNITED STATES TREASURY	06/15/2023	4.480	4.544	50,000,000.00	49,720,000.00	48,898,666.67	49,703,000.00
955754304	UNITED STATES TREASURY	06/01/2023	4.470	3.965	50,000,000.00	49,807,541.67	48,944,583.33	49,816,000.00
1011397863	UNITED STATES TREASURY	08/31/2023	4.570	4.933	50,000,000.00	49,225,638.89	49,009,833.33	49,171,500.00
953965441	UNITED STATES TREASURY	11/30/2023	4.410	4.525	50,000,000.00	48,695,375.00	47,813,375.00	48,691,500.00
963302263	UNITED STATES TREASURY	05/04/2023	4.375	2.130	50,000,000.00	49,981,770.83	49,228,298.61	49,982,500.00
960967094	UNITED STATES TREASURY	06/15/2023	4.430	4.544	50,000,000.00	49,723,125.00	48,917,111.11	49,703,000.00
954528385	UNITED STATES TREASURY	05/18/2023	4.455	3.749	50,000,000.00	49,894,812.50	49,010,000.00	49,897,500.00
981031621	UNITED STATES TREASURY	05/30/2023	4.590	3.731	50,000,000.00	49,815,125.00	49,241,375.00	49,837,000.00
1008730990	UNITED STATES TREASURY	07/11/2023	4.615	4.774	50,000,000.00	49,544,909.73	49,294,930.56	49,522,000.00
955074898	UNITED STATES TREASURY	06/01/2023	4.510	3.965	50,000,000.00	49,805,819.44	48,928,875.00	49,816,000.00
1018527535	UNITED STATES TREASURY	06/27/2023	4.680	4.721	50,000,000.00	49,629,500.00	49,499,500.00	49,615,000.00
971835353	UNITED STATES TREASURY	07/06/2023	4.660	4.777	50,000,000.00	49,572,833.33	48,860,888.89	49,552,500.00
953965471	UNITED STATES TREASURY	05/25/2023	4.420	3.823	50,000,000.00	49,852,666.67	48,968,666.67	49,859,000.00
1017216909	UNITED STATES TREASURY	06/15/2023	4.530	4.544	50,000,000.00	49,716,875.00	49,559,583.33	49,703,000.00
972247532	UNITED STATES TREASURY	07/13/2023	4.610	4.787	50,000,000.00	49,532,597.22	48,834,694.44	49,506,500.00
1017995500	UNITED STATES TREASURY	06/06/2023	4.560	4.457	50,000,000.00	49,772,000.00	49,639,000.00	49,763,000.00
953965443	UNITED STATES TREASURY	06/01/2023	4.505	3.965	50,000,000.00	49,806,034.72	48,905,034.72	49,816,000.00
953965440	UNITED STATES TREASURY	06/08/2023	4.530	4.492	50,000,000.00	49,760,916.67	48,854,916.67	49,749,000.00
996246971	UNITED STATES TREASURY	08/17/2023	4.800	4.960	50,000,000.00	49,280,000.00	48,866,666.67	49,257,000.00
954528384	UNITED STATES TREASURY	06/01/2023	4.510	3.965	50,000,000.00	49,805,819.44	48,910,083.33	49,816,000.00
1017995486	UNITED STATES TREASURY	03/21/2024	4.330	4.799	50,000,000.00	48,045,486.11	47,919,194.44	47,917,500.00
963302264	UNITED STATES TREASURY	06/22/2023	4.490	4.671	50,000,000.00	49,675,722.22	48,896,208.33	49,650,500.00
1017995472	UNITED STATES TREASURY	06/06/2023	4.560	4.457	50,000,000.00	49,772,000.00	49,639,000.00	49,763,000.00
954528370	UNITED STATES TREASURY	06/01/2023	4.510	3.965	50,000,000.00	49,805,819.44	48,910,083.33	49,816,000.00
962042865	UNITED STATES TREASURY	06/22/2023	4.470	4.671	50,000,000.00	49,677,166.67	48,876,291.67	49,650,500.00
953965429	UNITED STATES TREASURY	05/11/2023	4.440	3.289	50,000,000.00	49,938,333.33	49,050,333.33	49,941,500.00
1017995488	UNITED STATES TREASURY	10/05/2023	4.720	4.901	50,000,000.00	48,970,777.78	48,833,111.11	48,948,500.00
953965454	UNITED STATES TREASURY	06/01/2023	4.505	3.965	50,000,000.00	49,806,034.72	48,905,034.72	49,816,000.00
994876060	UNITED STATES TREASURY	08/24/2023	4.905	5.023	50,000,000.00	49,216,562.50	48,787,375.00	49,201,000.00
1017216936	UNITED STATES TREASURY	06/15/2023	4.530	4.544	50,000,000.00	49,716,875.00	49,559,583.33	49,703,000.00
960201311	UNITED STATES TREASURY	05/25/2023	4.430	3.823	50,000,000.00	49,852,333.33	49,040,166.67	49,859,000.00
980035745	UNITED STATES TREASURY	05/02/2023	4.525	1.004	50,000,000.00	49,993,715.28	49,402,951.39	49,994,500.00
954528383	UNITED STATES TREASURY	05/18/2023	4.455	3.749	50,000,000.00	49,894,812.50	49,010,000.00	49,897,500.00
994248272	UNITED STATES TREASURY	08/24/2023	4.895	5.023	50,000,000.00	49,218,159.72	48,769,451.39	49,201,000.00
985993290	UNITED STATES TREASURY	08/10/2023	4.660	4.889	50,000,000.00	49,346,305.55	48,815,583.33	49,313,000.00
1017216921	UNITED STATES TREASURY	05/30/2023	4.440	3.731	50,000,000.00	49,821,166.67	49,667,000.00	49,837,000.00
1003414125	UNITED STATES TREASURY	06/20/2023	4.735	4.638	50,000,000.00	49,671,180.56	49,355,513.89	49,665,500.00
953965469	UNITED STATES TREASURY	06/08/2023	4.530	4.492	50,000,000.00	49,760,916.67	48,854,916.67	49,749,000.00
992529442	UNITED STATES TREASURY	06/06/2023	4.670	4.457	50,000,000.00	49,766,500.00	49,318,958.33	49,763,000.00
994876059	UNITED STATES TREASURY	08/24/2023	4.905	5.023	50,000,000.00	49,216,562.50	48,787,375.00	49,201,000.00
977829483	UNITED STATES TREASURY	05/23/2023	4.600	3.703	50,000,000.00	49,859,444.44	49,239,722.22	49,873,500.00
1009762886	UNITED STATES TREASURY	07/25/2023	4.720	4.860	50,000,000.00	49,442,777.78	49,219,888.89	49,422,500.00
1017995502	UNITED STATES TREASURY	06/06/2023	4.560	4.457	50,000,000.00	49,772,000.00	49,639,000.00	49,763,000.00
1024785013	UNITED STATES TREASURY	06/20/2023	4.810	4.638	50,000,000.00	49,665,972.22	49,625,888.89	49,665,500.00
1017995460	UNITED STATES TREASURY	10/05/2023	4.720	4.901	50,000,000.00	48,970,777.78	48,833,111.11	48,948,500.00
1026606900	UNITED STATES TREASURY	10/26/2023	4.810	4.966	50,000,000.00	48,810,861.11	48,784,138.89	48,801,500.00
980528739	UNITED STATES TREASURY	05/16/2023	4.520	3.555	50,000,000.00	49,905,833.33	49,334,555.56	49,912,500.00
1008731007	UNITED STATES TREASURY	07/11/2023	4.615	4.774	50,000,000.00	49,544,909.73	49,294,930.56	49,522,000.00
1026606903	UNITED STATES TREASURY	10/26/2023	4.810	4.966	50,000,000.00	48,810,861.11	48,784,138.89	48,801,500.00
1027064838	UNITED STATES TREASURY	06/29/2023	4.865	4.760	50,000,000.00	49,601,340.27	49,581,069.44	49,599,000.00
963302261	UNITED STATES TREASURY	05/04/2023	4.375	2.130	50,000,000.00	49,981,770.83	49,228,298.61	49,982,500.00
930466416	UNITED STATES TREASURY	10/05/2023	4.340	4.901	50,000,000.00	49,053,638.89	47,884,250.00	48,948,500.00
999323927	UNITED STATES TREASURY	08/31/2023	4.910	4.933	50,000,000.00	49,168,027.78	48,765,680.56	49,171,500.00
953965446	UNITED STATES TREASURY	06/01/2023	4.505	3.965	50,000,000.00	49,806,034.72	48,905,034.72	49,816,000.00
1017995482	UNITED STATES TREASURY	11/02/2023	4.380	4.858	50,000,000.00	48,874,583.33	48,746,833.33	48,778,500.00
953965430	UNITED STATES TREASURY	06/08/2023	4.530	4.492	50,000,000.00	49,760,916.67	48,854,916.67	49,749,000.00
960201317	UNITED STATES TREASURY	06/15/2023	4.480	4.544	50,000,000.00	49,720,000.00	48,898,666.67	49,703,000.00
1017995496	UNITED STATES TREASURY	11/02/2023	4.380	4.858	50,000,000.00	48,874,583.33	48,746,833.33	48,778,500.00
962042871	UNITED STATES TREASURY	06/22/2023	4.470	4.671	50,000,000.00	49,677,166.67	48,876,291.67	49,650,500.00
982441580	UNITED STATES TREASURY	05/30/2023	4.550	3.731	50,000,000.00	49,816,736.11	49,254,305.56	49,837,000.00
1019323662	UNITED STATES TREASURY	10/12/2023	4.725	4.951	50,000,000.00	48,923,750.00	48,805,625.00	48,895,500.00
975982585	UNITED STATES TREASURY	07/20/2023	4.635	4.869	50,000,000.00	49,485,000.00	48,828,375.00	49,452,500.00
1017216919	UNITED STATES TREASURY	06/15/2023	4.530	4.544	50,000,000.00	49,716,875.00	49,559,583.33	49,703,000.00
1002266969	UNITED STATES TREASURY	09/07/2023	4.910	4.882	50,000,000.00	49,120,291.67	48,765,680.56	49,132,500.00
1009245549	UNITED STATES TREASURY	07/05/2023	4.475	4.768	50,000,000.00	49,596,006.95	49,359,826.39	49,561,000.00
1017995456	UNITED STATES TREASURY	10/05/2023	4.720	4.901	50,000,000.00	48,970,777.78	48,833,111.11	48,948,500.00



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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1019253483	UNITED STATES TREASURY	06/27/2023	4.680	4.721	50,000,000.00	49,629,500.00	49,499,500.00	49,615,000.00
962042869	UNITED STATES TREASURY	06/22/2023	4.470	4.671	50,000,000.00	49,677,166.67	48,876,291.67	49,650,500.00
985993286	UNITED STATES TREASURY	05/30/2023	4.570	3.731	50,000,000.00	49,815,930.55	49,295,458.33	49,837,000.00
953965432	UNITED STATES TREASURY	05/11/2023	4.440	3.289	50,000,000.00	49,938,333.33	49,050,333.33	49,941,500.00
1020651941	UNITED STATES TREASURY	10/12/2023	4.830	4.951	50,000,000.00	48,899,833.34	48,805,916.67	48,895,500.00
954528379	UNITED STATES TREASURY	06/01/2023	4.510	3.965	50,000,000.00	49,805,819.44	48,910,083.33	49,816,000.00
1017995457	UNITED STATES TREASURY	03/21/2024	4.330	4.799	50,000,000.00	48,045,486.11	47,919,194.44	47,917,500.00
963302259	UNITED STATES TREASURY	05/04/2023	4.375	2.130	50,000,000.00	49,981,770.83	49,228,298.61	49,982,500.00
1020651942	UNITED STATES TREASURY	10/12/2023	4.830	4.951	50,000,000.00	48,899,833.34	48,805,916.67	48,895,500.00
1017216917	UNITED STATES TREASURY	10/05/2023	4.570	4.901	50,000,000.00	49,003,486.11	48,844,805.56	48,948,500.00
996246980	UNITED STATES TREASURY	08/17/2023	4.800	4.960	50,000,000.00	49,280,000.00	48,866,666.67	49,257,000.00
1008731005	UNITED STATES TREASURY	07/18/2023	4.630	4.855	50,000,000.00	49,498,416.67	49,254,055.56	49,468,500.00
999323929	UNITED STATES TREASURY	08/31/2023	4.910	4.933	50,000,000.00	49,168,027.78	48,765,680.56	49,171,500.00
953965459	UNITED STATES TREASURY	05/11/2023	4.440	3.289	50,000,000.00	49,938,333.33	49,050,333.33	49,941,500.00
960201315	UNITED STATES TREASURY	06/15/2023	4.480	4.544	50,000,000.00	49,720,000.00	48,898,666.67	49,703,000.00
980035764	UNITED STATES TREASURY	05/02/2023	4.525	1.004	50,000,000.00	49,993,715.28	49,402,951.39	49,994,500.00
1017216931	UNITED STATES TREASURY	10/05/2023	4.570	4.901	50,000,000.00	49,003,486.11	48,844,805.56	48,948,500.00
1016664801	UNITED STATES TREASURY	05/30/2023	4.565	3.731	50,000,000.00	49,816,131.94	49,651,284.72	49,837,000.00
988584708	UNITED STATES TREASURY	05/30/2023	4.640	3.731	50,000,000.00	49,813,111.11	49,329,777.78	49,837,000.00
960201305	UNITED STATES TREASURY	05/25/2023	4.430	3.823	50,000,000.00	49,852,333.33	49,040,166.67	49,859,000.00
953965449	UNITED STATES TREASURY	06/08/2023	4.530	4.492	50,000,000.00	49,760,916.67	48,854,916.67	49,749,000.00
1019253485	UNITED STATES TREASURY	06/27/2023	4.680	4.721	50,000,000.00	49,629,500.00	49,499,500.00	49,615,000.00
956668143	UNITED STATES TREASURY	06/15/2023	4.410	4.544	50,000,000.00	49,724,375.00	48,873,000.00	49,703,000.00
954528378	UNITED STATES TREASURY	05/18/2023	4.455	3.749	50,000,000.00	49,894,812.50	49,010,000.00	49,897,500.00
1017995480	UNITED STATES TREASURY	11/02/2023	4.380	4.858	50,000,000.00	48,874,583.33	48,746,833.33	48,778,500.00
1017216930	UNITED STATES TREASURY	05/30/2023	4.440	3.731	50,000,000.00	49,821,166.67	49,667,000.00	49,837,000.00
975405934	UNITED STATES TREASURY	07/06/2023	4.510	4.777	40,000,000.00	39,669,266.67	39,153,122.22	39,642,000.00
1017216916	UNITED STATES TREASURY	10/05/2023	4.570	4.901	50,000,000.00	49,003,486.11	48,844,805.56	48,948,500.00
1009245537	UNITED STATES TREASURY	07/05/2023	4.475	4.768	50,000,000.00	49,596,006.95	49,359,826.39	49,561,000.00
953965464	UNITED STATES TREASURY	06/01/2023	4.505	3.965	50,000,000.00	49,806,034.72	48,905,034.72	49,816,000.00
985993285	UNITED STATES TREASURY	05/30/2023	4.570	3.731	50,000,000.00	49,815,930.55	49,295,458.33	49,837,000.00
956930944	UNITED STATES TREASURY	06/01/2023	4.480	3.965	50,000,000.00	49,807,111.11	48,954,666.67	49,816,000.00
960201320	UNITED STATES TREASURY	06/15/2023	4.480	4.544	50,000,000.00	49,720,000.00	48,898,666.67	49,703,000.00
1019253484	UNITED STATES TREASURY	06/27/2023	4.680	4.721	50,000,000.00	49,629,500.00	49,499,500.00	49,615,000.00
1017995493	UNITED STATES TREASURY	11/02/2023	4.380	4.858	50,000,000.00	48,874,583.33	48,746,833.33	48,778,500.00
953965433	UNITED STATES TREASURY	06/08/2023	4.530	4.492	50,000,000.00	49,760,916.67	48,854,916.67	49,749,000.00
1017995507	UNITED STATES TREASURY	06/22/2023	4.630	4.671	50,000,000.00	49,665,611.11	49,530,569.44	49,650,500.00
954528377	UNITED STATES TREASURY	06/01/2023	4.510	3.965	50,000,000.00	49,805,819.44	48,910,083.33	49,816,000.00
1017995479	UNITED STATES TREASURY	11/02/2023	4.380	4.858	50,000,000.00	48,874,583.33	48,746,833.33	48,778,500.00
1017995451	UNITED STATES TREASURY	10/05/2023	4.720	4.901	50,000,000.00	48,970,777.78	48,833,111.11	48,948,500.00
1022354449	UNITED STATES TREASURY	10/19/2023	4.860	4.945	50,000,000.00	48,845,750.00	48,778,250.00	48,851,500.00
953965461	UNITED STATES TREASURY	05/25/2023	4.420	3.823	50,000,000.00	49,852,666.67	48,968,666.67	49,859,000.00
1017995467	UNITED STATES TREASURY	03/21/2024	4.330	4.799	50,000,000.00	48,045,486.11	47,919,194.44	47,917,500.00
953965447	UNITED STATES TREASURY	11/30/2023	4.410	4.525	50,000,000.00	48,695,375.00	47,813,375.00	48,691,500.00
1027064837	UNITED STATES TREASURY	06/29/2023	4.865	4.760	50,000,000.00	49,601,340.27	49,581,069.44	49,599,000.00
1017216929	UNITED STATES TREASURY	06/15/2023	4.530	4.544	50,000,000.00	49,716,875.00	49,559,583.33	49,703,000.00
977829476	UNITED STATES TREASURY	05/23/2023	4.600	3.703	50,000,000.00	49,859,444.44	49,246,111.11	49,873,500.00
972247538	UNITED STATES TREASURY	07/13/2023	4.610	4.787	50,000,000.00	49,532,597.22	48,834,694.44	49,506,500.00
960201304	UNITED STATES TREASURY	05/25/2023	4.430	3.823	50,000,000.00	49,852,333.33	49,040,166.67	49,859,000.00
954528390	UNITED STATES TREASURY	06/08/2023	4.520	4.492	50,000,000.00	49,761,444.44	48,863,722.22	49,749,000.00
955754295	UNITED STATES TREASURY	06/01/2023	4.470	3.965	50,000,000.00	49,807,541.67	48,944,583.33	49,816,000.00
1017995510	UNITED STATES TREASURY	06/22/2023	4.630	4.671	50,000,000.00	49,665,611.11	49,530,569.44	49,650,500.00
955074893	UNITED STATES TREASURY	06/01/2023	4.510	3.965	50,000,000.00	49,805,819.44	48,928,875.00	49,816,000.00
1017995452	UNITED STATES TREASURY	06/06/2023	4.560	4.457	50,000,000.00	49,772,000.00	49,639,000.00	49,763,000.00
984837143	UNITED STATES TREASURY	08/03/2023	4.670	5.010	50,000,000.00	49,390,305.55	48,845,472.22	49,343,000.00
956668145	UNITED STATES TREASURY	06/15/2023	4.410	4.544	50,000,000.00	49,724,375.00	48,873,000.00	49,703,000.00
1017216914	UNITED STATES TREASURY	10/05/2023	4.570	4.901	50,000,000.00	49,003,486.11	48,844,805.56	48,948,500.00
1009245539	UNITED STATES TREASURY	07/25/2023	4.520	4.860	50,000,000.00	49,466,388.89	49,252,944.44	49,422,500.00
955074894	UNITED STATES TREASURY	06/01/2023	4.510	3.965	50,000,000.00	49,805,819.44	48,928,875.00	49,816,000.00
955754294	UNITED STATES TREASURY	06/15/2023	4.410	4.544	50,000,000.00	49,724,375.00	48,873,000.00	49,703,000.00
981031617	UNITED STATES TREASURY	05/30/2023	4.590	3.731	50,000,000.00	49,815,125.00	49,241,375.00	49,837,000.00
953965435	UNITED STATES TREASURY	05/11/2023	4.440	3.289	50,000,000.00	49,938,333.33	49,050,333.33	49,941,500.00
1017995509	UNITED STATES TREASURY	06/22/2023	4.630	4.671	50,000,000.00	49,665,611.11	49,530,569.44	49,650,500.00
954528375	UNITED STATES TREASURY	05/18/2023	4.455	3.749	50,000,000.00	49,894,812.50	49,010,000.00	49,897,500.00
984837142	UNITED STATES TREASURY	08/03/2023	4.670	5.010	50,000,000.00	49,390,305.55	48,845,472.22	49,343,000.00
821810741	UNITED STATES TREASURY	08/31/2028	1.125	3.571	50,000,000.00	49,602,628.25	49,484,375.00	44,101,500.00
821809278	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,795,426.39	49,650,400.00	45,898,500.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	4.378	50,000,000.00	49,853,162.84	49,717,000.00	47,314,500.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,958,711.53	49,937,500.00	43,779,500.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,969,252.08	49,953,125.00	43,779,500.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value	
821809634	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,862,996.16	49,766,000.00	45,898,500.00	
821809590	UNITED STATES TREASURY	11/15/2024	0.750	4.378	50,000,000.00	49,853,162.84	49,717,000.00	47,314,500.00	
821809134	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,969,252.08	49,953,125.00	43,779,500.00	
821809139	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,887,257.52	49,828,125.00	43,779,500.00	
821808956	UNITED STATES TREASURY	05/31/2026	0.750	3.765	50,000,000.00	49,826,698.48	49,722,656.00	45,640,500.00	
821809560	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,862,996.16	49,766,000.00	45,898,500.00	
821810737	UNITED STATES TREASURY	11/15/2030	0.875	3.407	50,000,000.00	49,197,749.78	48,953,143.50	41,638,500.00	
821809153	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,943,562.45	49,914,062.50	43,779,500.00	
821809276	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,795,426.39	49,650,400.00	45,898,500.00	
821809318	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,958,938.37	49,937,500.00	43,779,500.00	
821809866	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,795,426.39	49,650,400.00	45,898,500.00	
821809333	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,795,426.39	49,650,400.00	45,898,500.00	
821809586	UNITED STATES TREASURY	11/15/2024	0.750	4.378	50,000,000.00	49,853,162.84	49,717,000.00	47,314,500.00	
821809152	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,943,562.45	49,914,062.50	43,779,500.00	
821809628	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,862,996.16	49,766,000.00	45,898,500.00	
821809629	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,862,996.16	49,766,000.00	45,898,500.00	
821810710	UNITED STATES TREASURY	11/15/2030	0.875	3.407	50,000,000.00	50,000,000.00	50,000,000.00	41,638,500.00	
821809320	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,958,938.37	49,937,500.00	43,779,500.00	
821809208	UNITED STATES TREASURY	05/31/2026	0.750	3.765	50,000,000.00	49,826,698.48	49,722,656.00	45,640,500.00	
821809615	UNITED STATES TREASURY	05/31/2026	0.750	3.765	50,000,000.00	49,826,698.48	49,722,656.00	45,640,500.00	
821809137	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,969,252.08	49,953,125.00	43,779,500.00	
821809328	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,795,426.39	49,650,400.00	45,898,500.00	
821809314	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,943,562.45	49,914,062.50	43,779,500.00	
821809271	UNITED STATES TREASURY	06/15/2024	0.250	4.708	50,000,000.00	49,893,658.01	49,718,750.00	47,570,500.00	
821809257	UNITED STATES TREASURY	05/15/2024	0.250	4.813	50,000,000.00	49,965,169.57	49,900,000.00	47,697,500.00	
821809129	UNITED STATES TREASURY	06/15/2024	0.250	4.708	50,000,000.00	49,893,658.01	49,718,750.00	47,570,500.00	
821809556	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,862,996.16	49,766,000.00	45,898,500.00	
821809570	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,805,696.03	49,667,950.00	45,898,500.00	
821810678	UNITED STATES TREASURY	08/31/2028	1.125	3.571	50,000,000.00	49,504,465.40	49,357,000.00	44,101,500.00	
821809258	UNITED STATES TREASURY	05/15/2024	0.250	4.813	50,000,000.00	49,965,169.57	49,900,000.00	47,697,500.00	
821809259	UNITED STATES TREASURY	06/15/2024	0.250	4.708	50,000,000.00	49,893,658.01	49,718,750.00	47,570,500.00	
821809330	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,795,426.39	49,650,400.00	45,898,500.00	
821809528	UNITED STATES TREASURY	11/15/2030	0.875	3.407	50,000,000.00	50,000,000.00	50,000,000.00	41,638,500.00	
821809316	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,943,562.45	49,914,062.50	43,779,500.00	
821809260	UNITED STATES TREASURY	05/15/2024	0.250	4.813	50,000,000.00	49,965,169.57	49,900,000.00	47,697,500.00	
821809147	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,887,257.52	49,828,125.00	43,779,500.00	
821809609	UNITED STATES TREASURY	04/30/2026	0.750	3.769	50,000,000.00	49,912,084.74	49,855,000.00	45,748,000.00	
821809324	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,958,711.53	49,937,500.00	43,779,500.00	
821809226	UNITED STATES TREASURY	05/31/2026	0.750	3.765	50,000,000.00	49,826,698.48	49,722,656.00	45,640,500.00	
821809132	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,969,252.08	49,953,125.00	43,779,500.00	
821809061	UNITED STATES TREASURY	06/15/2024	0.250	4.708	50,000,000.00	49,893,658.01	49,718,750.00	47,570,500.00	
821809666	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,805,696.03	49,667,950.00	45,898,500.00	
821809638	UNITED STATES TREASURY	04/30/2026	0.750	3.769	50,000,000.00	49,912,084.74	49,855,000.00	45,748,000.00	
821809255	UNITED STATES TREASURY	05/15/2024	0.250	4.813	50,000,000.00	49,965,169.57	49,900,000.00	47,697,500.00	
821809146	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,887,257.52	49,828,125.00	43,779,500.00	
821809873	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,805,696.03	49,667,950.00	45,898,500.00	
821809270	UNITED STATES TREASURY	06/15/2024	0.250	4.708	50,000,000.00	49,893,658.01	49,718,750.00	47,570,500.00	
821809326	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,917,194.30	49,875,000.00	43,779,500.00	
821809663	UNITED STATES TREASURY	03/31/2026	0.750	3.738	50,000,000.00	49,805,696.03	49,667,950.00	45,898,500.00	
821809622	UNITED STATES TREASURY	05/31/2026	0.750	3.765	50,000,000.00	49,826,698.48	49,722,656.00	45,640,500.00	
821809524	UNITED STATES TREASURY	11/15/2024	0.750	4.378	50,000,000.00	49,853,162.84	49,717,000.00	47,314,500.00	
821809144	UNITED STATES TREASURY	11/30/2027	0.625	3.589	50,000,000.00	49,887,257.52	49,828,125.00	43,779,500.00	
<b>UST GOVERNMENT TOTAL</b>					<b>3.901</b>	<b>12,290,000,000.00</b>	<b>12,197,124,552.68</b>	<b>12,095,097,995.68</b>	<b>11,935,379,000.00</b>
<b>GRAND TOTAL</b>						<b>57,722,532,444.44</b>	<b>57,471,282,564.86</b>	<b>57,218,630,690.67</b>	<b>55,011,163,560.57</b>

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: APRIL 1, 2023 TO APRIL 30, 2023  
 FUND: SPECIFIC PURPOSE INVESTMENTS  
 ATTACHMENT X

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
<b>AVCCD-ANTELOPE VALLEY CCD</b>								
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	16,944,215.70
942605463	3130ATWD5	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,197,672.00
<b>FHLB TOTAL</b>					<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>18,141,887.70</b>
<b>AVCCD TOTAL</b>					<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>18,141,887.70</b>
<b>EL SEGUNDO UNIFIED SCHOOL DIST.</b>								
821801197	3133EH4Z3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	7,855,290.00
821801199	3133EH5A7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/26/2041	3.270	7,000,000.00	7,000,000.00	7,000,000.00	6,051,850.00
<b>FFCB TOTAL</b>					<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>13,907,140.00</b>
<b>ESUSD TOTAL</b>					<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>13,907,140.00</b>
<b>FIRST5LA</b>								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,783,500.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,852,780.00
<b>FHLB TOTAL</b>					<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>83,636,280.00</b>
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,765,000.00
<b>FHLMC TOTAL</b>					<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>49,765,000.00</b>
<b>FIRST5LA TOTAL</b>					<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>133,401,280.00</b>
<b>PHHPA-PH HABITAT PRESERVATION AU</b>								
821801198	3133EMW65	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/2041	2.500	22,675,000.00	22,675,000.00	22,675,000.00	16,061,836.25
<b>FFCB TOTAL</b>					<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>16,061,836.25</b>
821801196	3134GWS09	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,883,540.00
<b>FHLMC TOTAL</b>					<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>5,883,540.00</b>
<b>PHHPA TOTAL</b>					<b>32,175,000.00</b>	<b>32,175,000.00</b>	<b>32,175,000.00</b>	<b>21,945,376.25</b>
<b>GF-GENERAL FUND</b>								
821801187	35272RPVLAC	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
<b>LONG TERM BDS TOTAL</b>					<b>2,475,000.00</b>	<b>2,475,000.00</b>	<b>2,475,000.00</b>	<b>2,475,000.00</b>
<b>GF TOTAL</b>					<b>2,475,000.00</b>	<b>2,475,000.00</b>	<b>2,475,000.00</b>	<b>2,475,000.00</b>
<b>SCP61 - SCAQMD - GENERAL FUND</b>								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,014,540.08	10,018,200.00	10,025,200.00
<b>FFCB TOTAL</b>					<b>10,000,000.00</b>	<b>10,014,540.08</b>	<b>10,018,200.00</b>	<b>10,025,200.00</b>
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,981,450.49	9,956,250.00	9,724,200.00
<b>UST NOTES TOTAL</b>					<b>10,000,000.00</b>	<b>9,981,450.49</b>	<b>9,956,250.00</b>	<b>9,724,200.00</b>
<b>SCP61 - SCAQMD TOTAL</b>					<b>20,000,000.00</b>	<b>19,995,990.57</b>	<b>19,974,450.00</b>	<b>19,749,400.00</b>
<b>SCP6G - SCAQMD - INVESTMENT</b>								
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,981,450.49	9,956,250.00	9,724,200.00
<b>UST NOTES TOTAL</b>					<b>10,000,000.00</b>	<b>9,981,450.49</b>	<b>9,956,250.00</b>	<b>9,724,200.00</b>
<b>SCP6G - SCAQMD TOTAL</b>					<b>10,000,000.00</b>	<b>9,981,450.49</b>	<b>9,956,250.00</b>	<b>9,724,200.00</b>
<b>SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND</b>								
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,962,900.98	19,912,500.00	19,448,400.00
<b>UST NOTES TOTAL</b>					<b>20,000,000.00</b>	<b>19,962,900.98</b>	<b>19,912,500.00</b>	<b>19,448,400.00</b>
<b>SCP9A - SCAQMD TOTAL</b>					<b>20,000,000.00</b>	<b>19,962,900.98</b>	<b>19,912,500.00</b>	<b>19,448,400.00</b>
<b>SCAQMD-SOUTH COAST AIR QUALITY MG</b>								
841762248	SOFCLAIFMMF	S OF C LAIF	04/30/2023		29,197.19	29,197.19	29,197.19	29,197.19
888240922	SOFCLAIFMMF	S OF C LAIF	04/30/2023		69,421.99	69,421.99	69,421.99	69,421.99
821801181	SOFCLAIFMMF	S OF C LAIF	04/30/2023		37,051,054.03	37,051,054.03	37,051,054.03	37,051,054.03
928828368	SOFCLAIFMMF	S OF C LAIF	04/30/2023		126,406.68	126,406.68	126,406.68	126,406.68
974008792	SOFCLAIFMMF	S OF C LAIF	04/30/2023		194,729.00	194,729.00	194,729.00	194,729.00
1019883116	SOFCLAIFMMF	S OF C LAIF	04/30/2023		252,547.20	252,547.20	252,547.20	252,547.20
<b>MMFUND TOTAL</b>					<b>37,723,356.09</b>	<b>37,723,356.09</b>	<b>37,723,356.09</b>	<b>37,723,356.09</b>
<b>SCAQMD TOTAL</b>					<b>37,723,356.09</b>	<b>37,723,356.09</b>	<b>37,723,356.09</b>	<b>37,723,356.09</b>
<b>SLIM-SCHOOLS LINKED INSURANCE MG</b>								
974008832	SOFCLAIFMMF	S OF C LAIF	12/31/2023		18,037.42	18,037.42	18,037.42	18,037.42
928828246	SOFCLAIFMMF	S OF C LAIF	12/31/2023		11,708.84	11,708.84	11,708.84	11,708.84
888240666	SOFCLAIFMMF	S OF C LAIF	12/31/2023		6,430.44	6,430.44	6,430.44	6,430.44
858252079	SOFCLAIFMMF	S OF C LAIF	12/31/2023		2,704.49	2,704.49	2,704.49	2,704.49
821801178	SOFCLAIFMMF	S OF C LAIF	12/31/2023		3,431,976.40	3,431,976.40	3,431,976.40	3,431,976.40
1019882651	SOFCLAIFMMF	S OF C LAIF	12/31/2023		23,393.02	23,393.02	23,393.02	23,393.02
<b>MMFUND TOTAL</b>					<b>3,494,250.61</b>	<b>3,494,250.61</b>	<b>3,494,250.61</b>	<b>3,494,250.61</b>
<b>SLIM TOTAL</b>					<b>3,494,250.61</b>	<b>3,494,250.61</b>	<b>3,494,250.61</b>	<b>3,494,250.61</b>
<b>WASIA-WHITTIER AREA SCHOOLS INS</b>								
821801182	SOFCLAIFMMF	S OF C LAIF	12/31/2023		41,459.88	41,459.88	41,459.88	41,459.88
888240807	SOFCLAIFMMF	S OF C LAIF	12/31/2023		77.68	77.68	77.68	77.68
928828020	SOFCLAIFMMF	S OF C LAIF	12/31/2023		141.45	141.45	141.45	141.45
841763124	SOFCLAIFMMF	S OF C LAIF	12/31/2023		32.67	32.67	32.67	32.67
974008805	SOFCLAIFMMF	S OF C LAIF	12/31/2023		217.90	217.90	217.90	217.90
1019883193	SOFCLAIFMMF	S OF C LAIF	12/31/2023		282.60	282.60	282.60	282.60
<b>MMFUND TOTAL</b>					<b>42,212.18</b>	<b>42,212.18</b>	<b>42,212.18</b>	<b>42,212.18</b>
<b>WASIA TOTAL</b>					<b>42,212.18</b>	<b>42,212.18</b>	<b>42,212.18</b>	<b>42,212.18</b>
<b>GRAND TOTAL</b>					<b>302,339,818.88</b>	<b>302,280,160.92</b>	<b>302,183,018.88</b>	<b>280,052,502.83</b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF APRIL 30, 2023  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

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

**LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF APRIL 30, 2023  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI**

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	44,101,150.35
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	<u>322,601.61</u>
	<b>BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL</b>	<b><u><u>\$44,425,714.11</u></u></b>

**LOS ANGELES COUNTY TREASURER**  
**TRUSTEE & MANAGED FUNDS**  
**AS OF APRIL 30, 2023**  
**TRUSTEE: U.S. BANK**  
**ATTACHMENT XI**

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	4,124,591.96
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	24,871,795.50
02/09/93	DISNEY PROJECT 1993	8,425,578.83
03/21/12	DISNEY PROJECT 2012	4,206,566.79
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,723,208.79
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	1,596.10
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	7,753,830.10
	<b>U.S. BANK - TRUSTEE TOTAL</b>	<b><u><u>\$101,117,260.18</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF APRIL 30, 2023  
TRUSTEE: ZIONS BANK  
ATTACHMENT XI

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,098,690.67
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,032,549.10
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,657,433.32
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	11,991,492.27
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	<u>3,742,741.90</u>
	<b>ZIONS BANK - TRUSTEE TOTAL</b>	<b><u><u>\$36,522,907.26</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF APRIL 30, 2023  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>306,075.93</u>
	<b>TREASURER TOTAL</b>	<b><u><u>\$306,075.93</u></u></b>



LOS ANGELES COUNTY TREASURER  
FLOATING RATE SECURITIES - PSI NON-TRADING  
AS OF APRIL 30, 2023  
ATTACHMENT XII

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

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES / LACCAL  
AS OF APRIL 30, 2023  
ATTACHMENT XIII

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

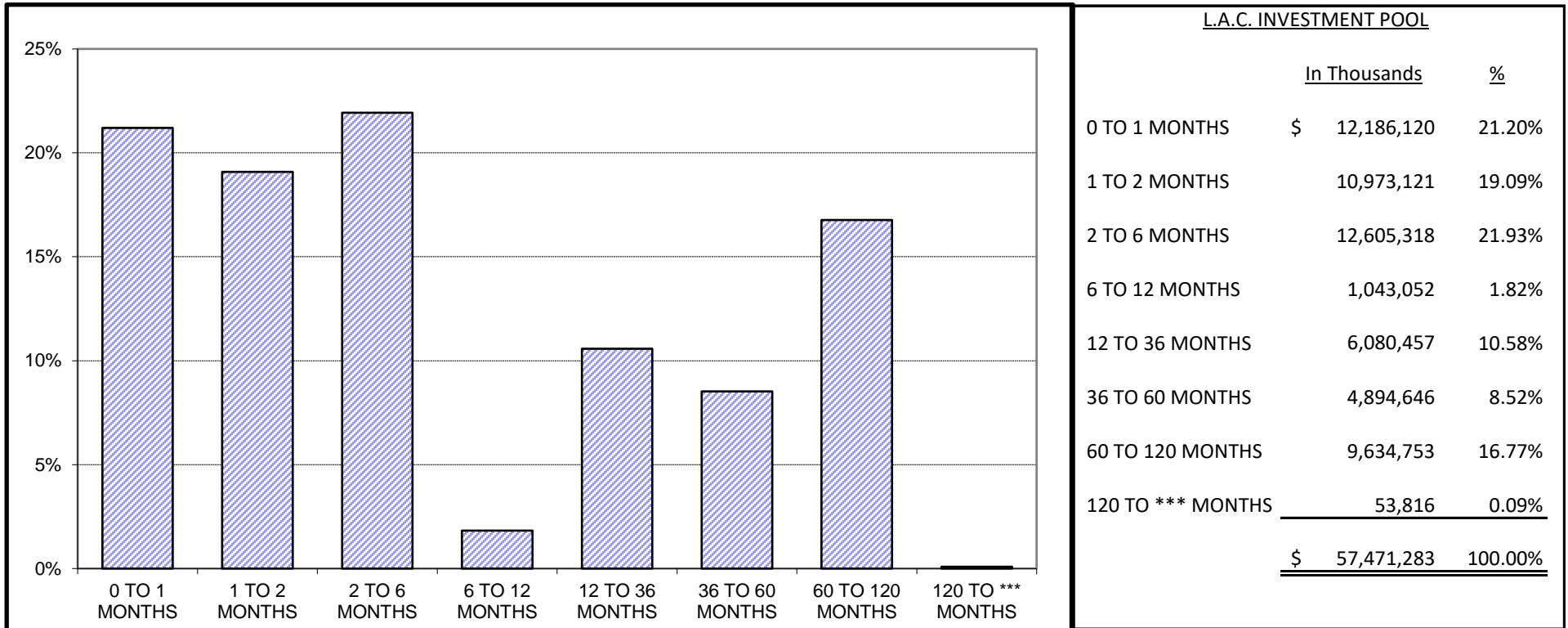
**LOS ANGELES COUNTY TREASURER**  
**INVENTORY REPORT - TOTALS SECTION**  
**SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY**  
**AS OF APRIL 30, 2023**  
**ATTACHMENT XIV**

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	3,000,000,000.00	83.00 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	15,510,420,692.95	43.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	12,197,124,552.68	341.00 DAYS	0.00	0.00 DAYS
AGENCIES	26,729,209,189.53	1,356.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	23,533,074.27	459.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,995,055.43	415.00 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
<b>TOTAL</b>	<b>\$57,471,282,564.86</b>	<b>718.00 DAYS</b>	<b>\$0.00</b>	<b>0.00 DAYS</b>

LOS ANGELES COUNTY TREASURER  
INVENTORY REPORT - TOTALS SECTION  
MATURITY RANGE GROUPING  
AS OF APRIL 30, 2023  
ATTACHMENT XV

Maturity Range	Date Range	Amortized Cost	%
<b>PSI - NTRD/TRD</b>			
0 to 1 Months	05/01/23 - 05/31/23	\$ 12,186,120,246.37	21.2%
1 to 2 Months	06/01/23 - 06/30/23	\$ 10,973,121,207.25	19.1%
2 to 3 Months	07/01/23 - 07/31/23	\$ 7,651,641,403.30	13.3%
3 to 4 Months	08/01/23 - 08/31/23	\$ 2,489,718,630.53	4.3%
4 to 5 Months	09/01/23 - 09/30/23	\$ 774,962,184.70	1.3%
5 to 6 Months	10/01/23 - 10/31/23	\$ 1,688,995,634.41	2.9%
6 to 12 Months	11/01/23 - 04/30/24	\$ 1,043,052,117.82	1.8%
12 to 24 Months	05/01/24 - 04/30/25	\$ 2,059,319,054.71	3.6%
24 to 36 Months	05/01/25 - 04/30/26	\$ 4,021,137,344.66	7.0%
36 to 48 Months	05/01/26 - 04/30/27	\$ 2,587,973,447.26	4.5%
48 to 60 Months	05/01/27 - 04/30/28	\$ 2,306,672,645.49	4.0%
60 to 120 Months	05/01/28 - 04/30/33	\$ 9,634,753,101.34	16.8%
120 to *** Months	05/01/33 -	\$ 53,815,547.02	0.1%
<b>Portfolio Total:</b>		<b>\$ 57,471,282,564.86</b>	<b>100.0%</b>
<b>AVCCD</b>			
6 to 12 Months	11/01/23 - 04/30/24	\$ 1,200,000.00	4.5%
120 to *** Months	05/01/33	\$ 25,230,000.00	95.5%
<b>Portfolio Total:</b>		<b>\$ 26,430,000.00</b>	<b>100.0%</b>
<b>ESUSD</b>			
120 to *** Months	05/01/33 -	\$ 16,000,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 16,000,000.00</b>	<b>100.0%</b>
<b>FIRST5LA</b>			
24 to 36 Months	05/01/25 - 04/30/26	\$ 134,000,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 134,000,000.00</b>	<b>100.0%</b>
<b>GF</b>			
48 to 60 Months	05/01/27 - 04/30/28	\$ 2,475,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 2,475,000.00</b>	<b>100.0%</b>
<b>PHHPA</b>			
120 to *** Months	05/01/33 -	\$ 32,175,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 32,175,000.00</b>	<b>100.0%</b>
<b>SCP61</b>			
6 to 12 Months	11/01/23 - 04/30/24	\$ 9,981,450.49	49.9%
12 to 24 Months	05/01/24 - 04/30/25	\$ 10,014,540.08	50.1%
<b>Portfolio Total:</b>		<b>\$ 19,995,990.57</b>	<b>100.0%</b>
<b>SCP6G</b>			
6 to 12 Months	11/01/23 - 04/30/24	\$ 9,981,450.49	100.0%
<b>Portfolio Total:</b>		<b>\$ 9,981,450.49</b>	<b>100.0%</b>
<b>SCP9A</b>			
6 to 12 Months	11/01/23 - 04/30/24	\$ 19,962,900.98	100.0%
<b>Portfolio Total:</b>		<b>\$ 19,962,900.98</b>	<b>100.0%</b>
<b>SCAQM</b>			
6 to 12 Months	11/01/23 - 04/30/24	\$ 37,723,356.09	100.0%
<b>Portfolio Total:</b>		<b>\$ 37,723,356.09</b>	<b>100.0%</b>
<b>SLIM</b>			
6 to 12 Months	11/01/23 - 04/30/24	\$ 3,494,250.61	100.0%
<b>Portfolio Total:</b>		<b>\$ 3,494,250.61</b>	<b>100.0%</b>
<b>WASIA</b>			
6 to 12 Months	11/01/23 - 04/30/24	\$ 42,212.18	100.0%
<b>Portfolio Total:</b>		<b>\$ 42,212.18</b>	<b>100.0%</b>

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



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

**LOCAL AGENCY INVESTMENT FUND  
 FOR SPECIFIC INVESTMENTS  
 AS OF APRIL 30, 2023  
 ATTACHMENT XVII**

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$37,723,356.09
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,494,250.61
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	42,212.18
	LAIF TOTAL	<u>\$41,259,818.88</u>

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**MARCH 31, 2023**

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

MARCH 2023

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POOLED MONEY INVESTMENT ACCOUNT

## Summary of Investment Data A Comparison of March 2023 with March 2022

(Dollars In Thousands)

	March 2023	March 2022	Change
<b>Average Daily Portfolio (\$)</b>	196,251,054	202,840,599	-6,589,545
<b>Accrued Earnings (\$)</b>	471,918	62,921	+408,997
<b>Effective Yield (%)</b>	2.831	0.365	+2.466
<b>Average Life-Month End (In Days)</b>	275	310	-35
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	46,105,607	47,976,085	-1,870,478
<b>Number</b>	926	940	-14
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	3,307,000	2,199,500	+1,107,500
<b>Number</b>	99	68	+31
<b>Average Workday Investment Activity (\$)</b>	2,246,028	2,280,708	-34,680
<b>Prescribed Demand Account Balances For Services (\$)</b>	199,000	1,565,000	-1,366,000



## Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

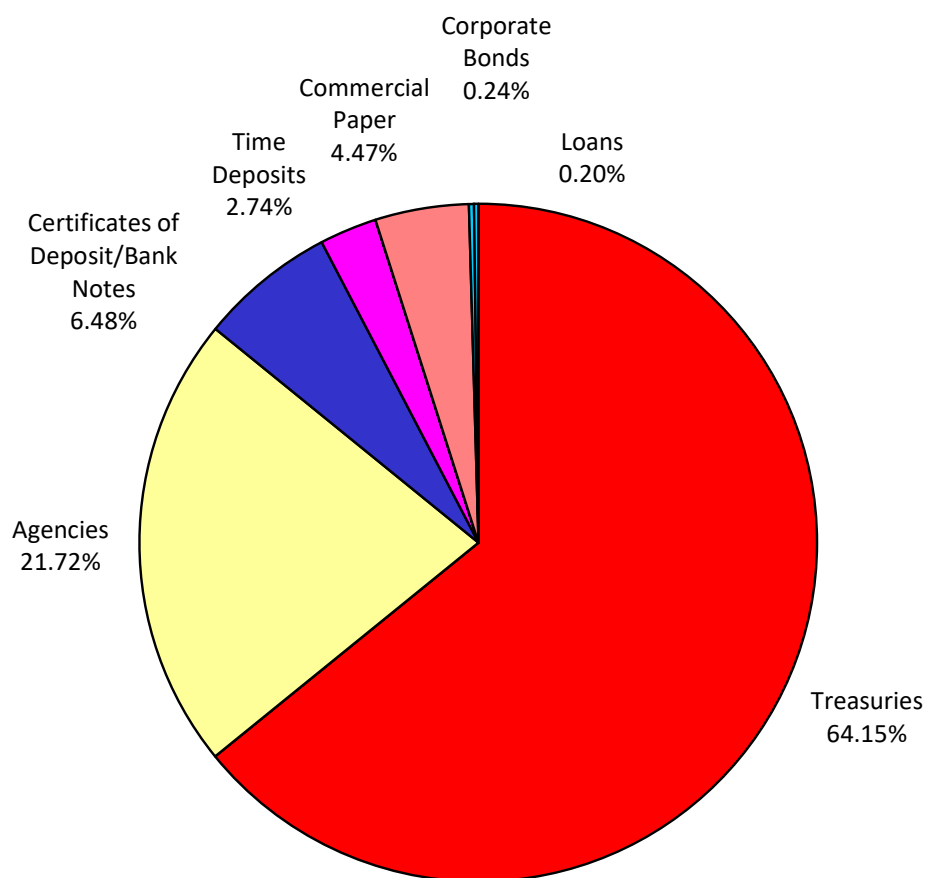
March 31, 2023

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	29,418,546	15.38	-2.31
Bonds	0	0.00	0
Notes	93,254,979	48.77	+1.65
Strips	0	0.00	0
<b>Total Government</b>	<u>122,673,525</u>	<u>64.15</u>	<u>-0.66</u>
<b>Agency Debentures</b>	16,296,217	8.52	+0.30
<b>Certificates of Deposit</b>	12,200,000	6.38	+0.27
<b>Bank Notes</b>	200,000	0.10	0
<b>Repurchases</b>	0	0.00	0
<b>Agency Discount Notes</b>	25,242,636	13.20	-0.26
<b>Time Deposits</b>	5,237,000	2.74	+0.12
<b>GNMAs</b>	0	0.00	0
<b>Commercial Paper</b>	8,539,927	4.47	+0.22
<b>Remics</b>	3,085	0.00	0
<b>Corporate Bonds</b>	454,676	0.24	0
<b>PMIA Loans</b>	376,839	0.20	+0.01
<b>GF Loans</b>	0	0.00	0
<b>Other</b>	0	0.00	0
<b>Reversed Repurchases</b>	0	0.00	0
<b>Total (All Types)</b>	<u>191,223,905</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>March 2023</u>		<u>February 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	926	46,105,607	850	42,288,890
Other	0	0	5	1,239,936
Time Deposits	99	3,307,000	48	1,581,000
<b>Total</b>	<u>1,025</u>	<u>49,412,607</u>	<u>903</u>	<u>45,109,826</u>
<b>PMIA Monthly Average Effective Yield (%)</b>		2.831	2.624	
<b>Year to Date Yield Last Day of Month (%)</b>		1.929	1.824	

# Pooled Money Investment Account Portfolio Composition \$191.2 billion 03/31/2023



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>
03/01/23	<b>REDEMPTIONS</b>								
	CB	CITIGROUP	3.375	03/01/23	2.840	20,000	253	399,950.00	2.875
	CD	CITIBANK	3.550	03/01/23	3.550	50,000	209	1,030,486.11	3.599
	CD	CITIBANK	3.550	03/01/23	3.550	50,000	209	1,030,486.11	3.599
	CP	UNITEDHEALTH		03/01/23	4.580	50,000	14	89,055.56	4.652
	CP	UNITEDHEALTH		03/01/23	4.580	50,000	14	89,055.56	4.652
	CP	TOYOTA		03/01/23	2.900	50,000	238	958,611.11	2.998
	CP	TOYOTA		03/01/23	2.900	50,000	238	958,611.11	2.998
	CP	BOFA		03/01/23	3.350	50,000	251	1,167,847.22	3.478
	CP	BOFA		03/01/23	3.350	50,000	251	1,167,847.22	3.478
	CP	CGMI		03/01/23	3.250	50,000	253	1,142,013.89	3.372
	CP	CGMI		03/01/23	3.250	50,000	253	1,142,013.89	3.372
	CP	NATIXIS NY		03/01/23	3.000	50,000	260	1,083,333.33	3.109
	CP	NATIXIS NY		03/01/23	3.000	50,000	260	1,083,333.33	3.109
	DN	FNMA		03/01/23	4.350	50,000	34	205,416.67	4.429
	DN	FNMA		03/01/23	4.350	50,000	34	205,416.67	4.429
	DN	FFCB		03/01/23	2.970	50,000	197	812,625.00	3.061
	DN	FFCB		03/01/23	2.970	50,000	197	812,625.00	3.061
	DN	IFC		03/01/23	2.750	50,000	209	798,263.89	2.833
	DN	IFC		03/01/23	2.750	50,000	209	798,263.89	2.833
	DN	FFCB		03/01/23	2.570	50,000	244	870,944.44	2.652
	DN	FFCB		03/01/23	2.570	50,000	244	870,944.44	2.652
	DN	FHLB		03/01/23	2.670	50,000	251	930,791.67	2.758
	DN	FHLB		03/01/23	2.670	50,000	251	930,791.67	2.758
	DN	FHLB		03/01/23	2.515	50,000	258	901,208.33	2.597
	DN	FHLB		03/01/23	2.515	50,000	258	901,208.33	2.597
	DN	FHLB		03/01/23	1.750	50,000	274	665,972.22	1.798
	DN	FHLB		03/01/23	1.750	50,000	274	665,972.22	1.798
	DN	FHLB		03/01/23	1.790	50,000	286	711,027.78	1.841
	DN	FHLB		03/01/23	1.790	50,000	286	711,027.78	1.841
	DN	FHLB		03/01/23	1.790	50,000	286	711,027.78	1.841
	DN	FHLB		03/01/23	1.790	50,000	286	711,027.78	1.841
	DN	FHLB		03/01/23	1.750	50,000	288	700,000.00	1.799
	DN	FHLB		03/01/23	1.750	50,000	288	700,000.00	1.799
	DN	FFCB		03/01/23	1.800	50,000	288	720,000.00	1.852
	DN	FFCB		03/01/23	1.800	50,000	288	720,000.00	1.852
	DN	FHLB		03/01/23	1.905	50,000	302	799,041.67	1.963
	DN	FHLB		03/01/23	1.905	50,000	302	799,041.67	1.963
	DN	FHLB		03/01/23	1.670	50,000	324	751,500.00	1.719
	DN	FHLB		03/01/23	1.670	50,000	324	751,500.00	1.719
	DN	FHLB		03/01/23	1.430	50,000	343	681,236.11	1.470
	DN	FHLB		03/01/23	1.430	50,000	343	681,236.11	1.470
	DN	FHLB		03/01/23	1.295	50,000	344	618,722.22	1.329
	DN	FHLB		03/01/23	1.295	50,000	344	618,722.22	1.329
	DN	FFCB		03/01/23	1.020	50,000	365	517,083.33	1.045
	DN	FFCB		03/01/23	1.020	50,000	365	517,083.33	1.045

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/01/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	NORINCHUK	4.550	03/01/23	4.550	50,000	29	183,263.89	4.613
	YCD	NORINCHUK	4.550	03/01/23	4.550	50,000	29	183,263.89	4.613
	YCD	SWEDBANK	4.430	03/01/23	4.430	50,000	30	184,583.33	4.492
	YCD	SWEDBANK	4.430	03/01/23	4.430	50,000	30	184,583.33	4.492
	YCD	SCOTIA	3.500	03/01/23	3.500	50,000	211	1,025,694.44	3.549
	YCD	SCOTIA	3.500	03/01/23	3.500	50,000	211	1,025,694.44	3.549
	YCD	RABOBANK	3.260	03/01/23	3.260	50,000	244	1,104,777.78	3.305
	YCD	RABOBANK	3.260	03/01/23	3.260	50,000	244	1,104,777.78	3.305
	YCD	CIC	2.460	03/01/23	2.460	50,000	289	987,416.67	2.494
	YCD	CIC	2.460	03/01/23	2.460	50,000	289	987,416.67	2.494
<b>03/01/23</b>	<b>NO PURCHASES</b>								
<b>03/02/23</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		03/02/23	4.520	50,000	28	175,777.78	4.599
	CP	MUFG BK		03/02/23	4.520	50,000	28	175,777.78	4.599
	CP	MUFG BK		03/02/23	4.520	50,000	28	175,777.78	4.599
	CP	RBC NY		03/02/23	3.390	50,000	217	1,021,708.33	3.509
	CP	RBC NY		03/02/23	3.390	50,000	217	1,021,708.33	3.509
	TR	BILL		03/02/23	3.600	50,000	163	815,000.00	3.710
	TR	BILL		03/02/23	3.600	50,000	163	815,000.00	3.710
	TR	BILL		03/02/23	3.600	50,000	163	815,000.00	3.710
	TR	BILL		03/02/23	3.601	50,000	163	815,226.39	3.712
	TR	BILL		03/02/23	3.601	50,000	163	815,226.39	3.712
	TR	BILL		03/02/23	3.601	50,000	163	815,226.39	3.712
	TR	BILL		03/02/23	3.571	50,000	167	828,273.61	3.682
	TR	BILL		03/02/23	3.571	50,000	167	828,273.61	3.682
	TR	BILL		03/02/23	3.571	50,000	167	828,273.61	3.682
	TR	BILL		03/02/23	3.575	50,000	167	829,201.39	3.686
	TR	BILL		03/02/23	3.575	50,000	167	829,201.39	3.686
	TR	BILL		03/02/23	3.575	50,000	167	829,201.39	3.686
	TR	BILL		03/02/23	3.550	50,000	169	833,263.89	3.660
	TR	BILL		03/02/23	3.550	50,000	169	833,263.89	3.660
	TR	BILL		03/02/23	3.288	50,000	175	799,045.14	3.387
	TR	BILL		03/02/23	3.288	50,000	175	799,045.14	3.387
	TR	BILL		03/02/23	3.288	50,000	175	799,045.14	3.387
	TR	BILL		03/02/23	3.293	50,000	175	800,260.42	3.393
	TR	BILL		03/02/23	3.293	50,000	175	800,260.42	3.393
	TR	BILL		03/02/23	3.293	50,000	175	800,260.42	3.393
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370
	TR	BILL		03/02/23	3.270	50,000	177	803,875.00	3.370

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/02/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		03/02/23	3.271	50,000	177	804,120.83	3.371
	TR	BILL		03/02/23	3.271	50,000	177	804,120.83	3.371
	TR	BILL		03/02/23	3.271	50,000	177	804,120.83	3.371
	TR	BILL		03/02/23	3.233	50,000	182	817,230.56	3.332
	TR	BILL		03/02/23	3.233	50,000	182	817,230.56	3.332
	TR	BILL		03/02/23	3.233	50,000	182	817,230.56	3.332
	TR	BILL		03/02/23	3.235	50,000	182	817,736.11	3.334
	TR	BILL		03/02/23	3.235	50,000	182	817,736.11	3.334
	TR	BILL		03/02/23	3.235	50,000	182	817,736.11	3.334
	YCD	DNB	4.450	03/02/23	4.450	50,000	31	191,597.22	4.512
	YCD	DNB	4.450	03/02/23	4.450	50,000	31	191,597.22	4.512
	YCD	KBC	4.560	03/02/23	4.560	50,000	31	196,333.33	4.623
	YCD	KBC	4.560	03/02/23	4.560	50,000	31	196,333.33	4.623
<b>03/02/23</b>	<b>PURCHASES</b>								
	CP	COCA COLA		04/05/23	4.560	50,000			
	DN	FHLB		03/01/24	5.065	50,000			
	DN	FHLB		03/01/24	5.065	50,000			
	DN	FHLB		03/01/24	5.065	50,000			
	DN	FHLB		03/01/24	5.065	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.922	50,000			
	TR	NOTE	4.625	02/28/25	4.992	50,000			
	YCD	CIBC	5.190	09/01/23	5.190	50,000			
	YCD	CIBC	5.190	09/01/23	5.190	50,000			
	YCD	NATIXIS	5.380	10/27/23	5.380	50,000			
	YCD	NATIXIS	5.380	10/27/23	5.380	50,000			
<b>03/03/23</b>	<b>NO REDEMPTIONS</b>								
<b>03/03/23</b>	<b>PURCHASES</b>								
	DN	FFCB		03/01/24	5.000	50,000			
	DN	FFCB		03/01/24	5.000	50,000			
<b>03/06/23</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		03/06/23	4.520	50,000	13	81,611.11	4.590
	CP	CR AG NY		03/06/23	4.520	50,000	13	81,611.11	4.590
	CP	APPLE		03/06/23	4.450	50,000	17	105,069.44	4.521

## 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>
03/06/23	NO PURCHASES								
03/07/23	NO REDEMPTIONS								
03/07/23	PURCHASES								
	CD	FIRST REP	5.150	09/25/23	5.150	50,000			
	CD	FIRST REP	5.150	09/25/23	5.150	50,000			
	CP	BNP NY		03/10/23	4.540	50,000			
	CP	BNP NY		03/10/23	4.540	50,000			
	CP	CR AG NY		03/13/23	4.520	50,000			
	CP	CR AG NY		03/13/23	4.520	50,000			
	CP	MUFG BK		04/14/23	4.670	50,000			
	CP	MUFG BK		04/14/23	4.670	50,000			
	CP	NATIXIS NY		09/29/23	5.220	50,000			
	CP	NATIXIS NY		09/29/23	5.220	50,000			
	DN	FHLMC		03/16/23	4.350	50,000			
	DN	FHLMC		03/16/23	4.350	50,000			
	DN	FNMA		03/24/23	4.380	50,000			
	DN	FNMA		03/24/23	4.380	50,000			
	DN	FNMA		03/28/23	4.470	50,000			
	DN	FNMA		03/28/23	4.470	50,000			
	DN	FNMA		04/05/23	4.520	50,000			
	DN	FNMA		04/05/23	4.520	50,000			
	DN	FNMA		04/10/23	4.530	50,000			
	DN	FNMA		04/10/23	4.530	50,000			
	DN	FNMA		04/10/23	4.530	50,000			
	DN	FNMA		04/10/23	4.550	50,000			
	DN	FNMA		04/10/23	4.550	50,000			
	DN	FFCB		04/10/23	4.600	50,000			
	DN	FFCB		04/10/23	4.600	50,000			
	DN	FHLB		09/11/23	4.990	50,000			
	DN	FHLB		09/11/23	4.990	50,000			
	DN	FHLB		09/25/23	5.010	50,000			
	DN	FHLB		09/25/23	5.010	50,000			
	DN	FNMA		09/27/23	4.955	50,000			
	DN	FNMA		09/27/23	4.955	50,000			
	TR	BILL		06/27/23	4.810	50,000			
	TR	BILL		06/27/23	4.810	50,000			
	TR	BILL		06/27/23	4.810	50,000			
	TR	BILL		06/27/23	4.815	50,000			
	TR	BILL		06/27/23	4.815	50,000			
	TR	BILL		06/27/23	4.815	50,000			
	TR	BILL		06/27/23	4.840	50,000			
	TR	BILL		06/27/23	4.840	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/07/23</b>	<b>PURCHASES (Continued)</b>								
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	TR	NOTE	4.375	10/31/24	5.051	50,000			
	YCD	DNB	4.500	03/16/23	4.500	50,000			
	YCD	DNB	4.500	03/16/23	4.500	50,000			
	YCD	SUMI TRUST	4.550	03/16/23	4.550	50,000			
	YCD	SUMI TRUST	4.550	03/16/23	4.550	50,000			
	YCD	SWEDBANK	4.650	04/10/23	4.650	50,000			
	YCD	SWEDBANK	4.650	04/10/23	4.650	50,000			
	YCD	NORINCHUK	4.680	04/10/23	4.680	50,000			
	YCD	NORINCHUK	4.680	04/10/23	4.680	50,000			
	YCD	KBC	4.690	04/10/23	4.690	50,000			
	YCD	KBC	4.690	04/10/23	4.690	50,000			
	YCD	NORDEA ABP	5.190	09/25/23	5.190	50,000			
	YCD	NORDEA ABP	5.190	09/25/23	5.190	50,000			
<b>03/08/23</b>	<b>REDEMPTIONS</b>								
	CD	MUFG UNION	4.000	03/08/23	4.000	50,000	169	938,888.89	4.056
	CD	MUFG UNION	4.000	03/08/23	4.000	50,000	169	938,888.89	4.056
	CP	MUFG BK		03/08/23	4.500	50,000	8	50,000.00	4.567
	CP	MUFG BK		03/08/23	4.500	50,000	8	50,000.00	4.567
	CP	PROCTER		03/08/23	4.400	50,000	119	727,222.22	4.527
	CP	CAFCO		03/08/23	4.550	50,000	140	884,722.22	4.696
	CP	CAFCO		03/08/23	4.550	50,000	140	884,722.22	4.696
	CP	LIBERTY		03/08/23	4.250	50,000	153	903,125.00	4.388
	CP	LIBERTY		03/08/23	4.250	50,000	153	903,125.00	4.388
	CP	SCOTIA NY		03/08/23	4.250	50,000	154	909,027.78	4.389
	CP	SCOTIA NY		03/08/23	4.250	50,000	154	909,027.78	4.389
	DN	FHLB		03/08/23	4.175	50,000	133	771,215.28	4.299
	DN	FHLB		03/08/23	4.175	50,000	133	771,215.28	4.299
	DN	FHLB		03/08/23	4.045	50,000	146	820,236.11	4.170
	DN	FHLB		03/08/23	4.045	50,000	146	820,236.11	4.170
	DN	IFC		03/08/23	3.745	50,000	153	795,812.50	3.858
	DN	IFC		03/08/23	3.745	50,000	153	795,812.50	3.858
	DN	IFC		03/08/23	3.745	50,000	153	795,812.50	3.858
	DN	IBRD		03/08/23	3.700	50,000	167	585,194.44	3.817
	DN	IBRD		03/08/23	3.700	50,000	167	585,194.44	3.817
	DN	FHLB		03/08/23	3.735	50,000	169	876,687.50	3.854
	DN	FHLB		03/08/23	3.735	50,000	169	876,687.50	3.854
	DN	IBRD		03/08/23	3.800	50,000	169	891,944.44	3.923
	DN	IBRD		03/08/23	3.800	50,000	169	891,944.44	3.923
	DN	FHLB		03/08/23	3.735	50,000	170	881,875.00	3.855
	DN	FHLB		03/08/23	3.735	50,000	170	881,875.00	3.855



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/08/23</b>	<b>REDEMPTIONS (Continued)</b>								
DN	FFCB			03/08/23	3.680	50,000	173	884,222.22	3.798
DN	FFCB			03/08/23	3.680	50,000	173	884,222.22	3.798
DN	IBRD			03/08/23	3.300	50,000	176	806,666.67	3.401
DN	IBRD			03/08/23	3.300	50,000	176	806,666.67	3.401
DN	IBRD			03/08/23	3.200	50,000	181	804,444.44	3.297
DN	IBRD			03/08/23	3.200	50,000	181	804,444.44	3.297
YCD	KBC		4.560	03/08/23	4.560	50,000	33	209,000.00	4.623
YCD	KBC		4.560	03/08/23	4.560	50,000	33	209,000.00	4.623
YCD	DNB		4.500	03/08/23	4.500	50,000	34	212,500.00	4.563
YCD	DNB		4.500	03/08/23	4.500	50,000	34	212,500.00	4.563
YCD	NORINCHUK		4.470	03/08/23	4.470	50,000	56	347,666.67	4.532
YCD	NORINCHUK		4.470	03/08/23	4.470	50,000	56	347,666.67	4.532
YCD	MONTREAL		4.230	03/08/23	4.230	50,000	153	898,875.00	4.289
YCD	MONTREAL		4.230	03/08/23	4.230	50,000	153	898,875.00	4.289
YCD	NATIXIS		4.190	03/08/23	4.190	50,000	154	896,194.44	4.248
YCD	NATIXIS		4.190	03/08/23	4.190	50,000	154	896,194.44	4.248
YCD	NATIXIS		4.190	03/08/23	4.190	50,000	154	896,194.44	4.248
YCD	FORTIS		4.200	03/08/23	4.200	50,000	154	898,333.33	4.258
YCD	FORTIS		4.200	03/08/23	4.200	50,000	154	898,333.33	4.258
YCD	BARCLAYS		4.100	03/08/23	4.100	50,000	167	950,972.22	4.157
YCD	BARCLAYS		4.100	03/08/23	4.100	50,000	167	950,972.22	4.157
YCD	NORDEA ABP		3.670	03/08/23	3.670	50,000	181	922,597.22	3.721
YCD	NORDEA ABP		3.670	03/08/23	3.670	50,000	181	922,597.22	3.721
<b>03/08/23</b>	<b>NO PURCHASES</b>								
<b>03/09/23</b>	<b>REDEMPTIONS</b>								
CP	MUFG BK			03/09/23	4.510	50,000	14	87,694.44	4.581
CP	MUFG BK			03/09/23	4.510	50,000	14	87,694.44	4.581
DEB	FFCB		0.125	03/09/23	0.154	50,000	687	145,208.33	0.154
DEB	FFCB		0.125	03/09/23	0.154	50,000	687	145,208.33	0.154
DEB	FFCB		0.125	03/09/23	0.165	25,000	692	78,288.19	0.165
DEB	FFCB		0.125	03/09/23	0.165	50,000	692	156,576.39	0.165
TR	BILL			03/09/23	3.680	50,000	168	858,666.67	3.796
TR	BILL			03/09/23	3.680	50,000	168	858,666.67	3.796
TR	BILL			03/09/23	3.680	50,000	168	858,666.67	3.796
TR	BILL			03/09/23	3.685	50,000	168	859,833.33	3.802
TR	BILL			03/09/23	3.685	50,000	168	859,833.33	3.802
TR	BILL			03/09/23	3.685	50,000	168	859,833.33	3.802
TR	BILL			03/09/23	3.690	50,000	170	871,250.00	3.808
TR	BILL			03/09/23	3.690	50,000	170	871,250.00	3.808
TR	BILL			03/09/23	3.690	50,000	170	871,250.00	3.808
TR	BILL			03/09/23	3.691	50,000	170	871,486.11	3.809
TR	BILL			03/09/23	3.691	50,000	170	871,486.11	3.809
TR	BILL			03/09/23	3.691	50,000	170	871,486.11	3.809

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/09/23</b>	<b>REDEMPTIONS (Continued)</b>								
TR	BILL			03/09/23	3.700	50,000	171	878,750.00	3.818
TR	BILL			03/09/23	3.700	50,000	171	878,750.00	3.818
TR	BILL			03/09/23	3.700	50,000	171	878,750.00	3.818
TR	BILL			03/09/23	3.700	50,000	171	878,750.00	3.818
TR	BILL			03/09/23	3.633	50,000	175	882,899.31	3.749
TR	BILL			03/09/23	3.633	50,000	175	882,899.31	3.749
TR	BILL			03/09/23	3.633	50,000	175	882,899.31	3.749
TR	BILL			03/09/23	3.645	50,000	175	885,937.50	3.762
TR	BILL			03/09/23	3.645	50,000	175	885,937.50	3.762
TR	BILL			03/09/23	3.645	50,000	175	885,937.50	3.762
TR	BILL			03/09/23	3.440	50,000	177	845,666.67	3.548
TR	BILL			03/09/23	3.440	50,000	177	845,666.67	3.548
TR	BILL			03/09/23	3.440	50,000	177	845,666.67	3.548
TR	BILL			03/09/23	3.580	50,000	177	880,083.33	3.695
TR	BILL			03/09/23	3.580	50,000	177	880,083.33	3.695
TR	BILL			03/09/23	3.580	50,000	177	880,083.33	3.695
TR	BILL			03/09/23	3.330	50,000	182	841,750.00	3.434
TR	BILL			03/09/23	3.330	50,000	182	841,750.00	3.434
TR	BILL			03/09/23	3.330	50,000	182	841,750.00	3.434
TR	BILL			03/09/23	3.333	50,000	182	842,381.94	3.437
TR	BILL			03/09/23	3.333	50,000	182	842,381.94	3.437
TR	BILL			03/09/23	3.333	50,000	182	842,381.94	3.437
TR	BILL			03/09/23	3.340	50,000	182	844,277.78	3.445
TR	BILL			03/09/23	3.340	50,000	182	844,277.78	3.445
TR	BILL			03/09/23	3.340	50,000	182	844,277.78	3.445
TR	BILL			03/09/23	3.345	50,000	182	845,541.67	3.450
TR	BILL			03/09/23	3.345	50,000	182	845,541.67	3.450
TR	BILL			03/09/23	3.345	50,000	182	845,541.67	3.450
YCD	DNB		4.500	03/09/23	4.500	50,000	14	87,500.00	4.563
YCD	DNB		4.500	03/09/23	4.500	50,000	14	87,500.00	4.563

**03/09/23 PURCHASES**

CD	US BANK	4.600		04/10/23	4.600	50,000			
CD	US BANK	4.600		04/10/23	4.600	50,000			
CD	BMO HARRIS	4.860		04/10/23	4.860	50,000			
CD	BMO HARRIS	4.860		04/10/23	4.860	50,000			
CD	BOFA	5.500		09/29/23	5.500	50,000			
CD	BOFA	5.500		09/29/23	5.500	50,000			
CP	RABO NY			03/13/23	4.550	50,000			
CP	RABO NY			03/13/23	4.550	50,000			
CP	MUFG BK			03/16/23	4.500	50,000			
CP	MUFG BK			03/16/23	4.500	50,000			
CP	RABO NY			03/16/23	4.550	50,000			
CP	RABO NY			03/16/23	4.550	50,000			
CP	OLD LINE			09/11/23	5.100	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/09/23</b>	<b>PURCHASES (Continued)</b>								
	DEB	FNMA	5.430	03/01/24	5.432	50,000			
	DEB	FNMA	5.430	03/01/24	5.432	50,000			
	DN	IFC		07/12/23	4.890	50,000			
	DN	FNMA		09/29/23	5.085	50,000			
	DN	FNMA		09/29/23	5.085	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	TR	BILL		03/16/23	4.420	50,000			
	YCD	CR AG CIB	4.560	03/16/23	4.560	50,000			
	YCD	CR AG CIB	4.560	03/16/23	4.560	50,000			
	YCD	KBC	4.740	04/14/23	4.740	50,000			
	YCD	KBC	4.740	04/14/23	4.740	50,000			
	YCD	SE BANKEN	5.370	09/25/23	5.370	50,000			
	YCD	SE BANKEN	5.370	09/25/23	5.370	50,000			
	YCD	BNP	5.480	09/25/23	5.480	50,000			
	YCD	BNP	5.480	09/25/23	5.480	50,000			
	YCD	NATIXIS	5.520	09/25/23	5.520	50,000			
	YCD	NATIXIS	5.520	09/25/23	5.520	50,000			
<b>03/10/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	4.450	03/10/23	4.450	50,000	36	222,500.00	4.512
	CD	US BANK	4.450	03/10/23	4.450	50,000	36	222,500.00	4.512
	CP	BNP NY		03/10/23	4.540	50,000	3	18,916.67	4.605
	CP	BNP NY		03/10/23	4.540	50,000	3	18,916.67	4.605
	CP	CR AG NY		03/10/23	4.530	50,000	10	62,916.67	4.599
	CP	CR AG NY		03/10/23	4.530	50,000	10	62,916.67	4.599
	DEB	FHLB	2.125	03/10/23	1.127	50,000	374	581,912.50	1.124
	DEB	FHLB	2.125	03/10/23	1.127	50,000	374	581,912.50	1.124
	DEB	FHLB	2.125	03/10/23	1.127	50,000	374	581,912.50	1.124
	YCD	MIZUHO	4.780	03/10/23	4.780	50,000	116	770,111.11	4.846
	YCD	MIZUHO	4.780	03/10/23	4.780	50,000	116	770,111.11	4.846
<b>03/10/23</b>	<b>NO PURCHASES</b>								
<b>03/13/23</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		03/13/23	4.550	50,000	4	25,277.78	4.616
	CP	RABO NY		03/13/23	4.550	50,000	4	25,277.78	4.616
	CP	CR AG NY		03/13/23	4.520	50,000	6	37,666.67	4.586
	CP	CR AG NY		03/13/23	4.520	50,000	6	37,666.67	4.586

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/13/23 PURCHASES</b>									
	CP	UNITEDHEALTH		03/27/23	4.750	50,000			
	CP	UNITEDHEALTH		03/27/23	4.750	50,000			
	CP	UNITEDHEALTH		03/27/23	4.750	50,000			
<b>03/14/23 REDEMPTIONS</b>									
	CP	CR AG NY		03/14/23	3.960	50,000	181	995,500.00	4.097
	CP	CR AG NY		03/14/23	3.960	50,000	181	995,500.00	4.097
	DN	FHLB		03/14/23	4.175	50,000	138	800,208.33	4.302
	DN	FHLB		03/14/23	4.175	50,000	138	800,208.33	4.302
	DN	FHLB		03/14/23	4.125	50,000	147	842,187.50	4.254
	DN	FHLB		03/14/23	4.125	50,000	147	842,187.50	4.254
	DN	IBRD		03/14/23	3.900	50,000	166	899,166.67	4.027
	DN	IBRD		03/14/23	3.900	50,000	166	899,166.67	4.027
	TR	BILL		03/14/23	4.450	50,000	47	290,486.11	4.538
	TR	BILL		03/14/23	4.450	50,000	47	290,486.11	4.538
	TR	BILL		03/14/23	4.450	50,000	47	290,486.11	4.538
	TR	BILL		03/14/23	4.460	50,000	47	291,138.89	4.548
	TR	BILL		03/14/23	4.460	50,000	47	291,138.89	4.548
	TR	BILL		03/14/23	4.460	50,000	47	291,138.89	4.548
	TR	BILL		03/14/23	4.075	50,000	75	424,479.17	4.167
	TR	BILL		03/14/23	4.075	50,000	75	424,479.17	4.167
	TR	BILL		03/14/23	4.075	50,000	75	424,479.17	4.167
	TR	BILL		03/14/23	4.260	50,000	117	692,250.00	4.380
	TR	BILL		03/14/23	4.260	50,000	117	692,250.00	4.380
	TR	BILL		03/14/23	4.260	50,000	117	692,250.00	4.380
	TR	BILL		03/14/23	4.258	50,000	119	703,670.14	4.378
	TR	BILL		03/14/23	4.258	50,000	119	703,670.14	4.378
	TR	BILL		03/14/23	4.258	50,000	119	703,670.14	4.378
	TR	BILL		03/14/23	4.259	50,000	119	703,918.06	4.380
	TR	BILL		03/14/23	4.259	50,000	119	703,918.06	4.380
	TR	BILL		03/14/23	4.259	50,000	119	703,918.06	4.380
	YCD	CR AG CIB	4.550	03/14/23	4.550	50,000	35	221,180.56	4.613
	YCD	CR AG CIB	4.550	03/14/23	4.550	50,000	35	221,180.56	4.613
<b>03/14/23 PURCHASES</b>									
	CP	UNITEDHEALTH		04/10/23	4.850	50,000			
	CP	UNITEDHEALTH		04/10/23	4.850	50,000			
	CP	COCA COLA		04/17/23	4.750	50,000			
	DN	IBRD		04/06/23	4.430	50,000			
	DN	IBRD		04/06/23	4.430	50,000			
	DN	IBRD		04/10/23	4.450	50,000			
	DN	IBRD		04/10/23	4.450	50,000			
	DN	IBRD		04/10/23	4.450	50,000			
	DN	IBRD		04/10/23	4.450	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/14/23</b>	<b>PURCHASES (Continued)</b>								
	DN	FHLB		04/17/23	4.755	50,000			
	DN	FHLB		04/17/23	4.755	50,000			
	DN	FHLB		04/17/23	4.755	50,000			
	DN	FHLB		04/17/23	4.755	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		04/06/23	4.330	50,000			
	TR	BILL		04/06/23	4.330	50,000			
	TR	BILL		04/06/23	4.330	50,000			
	TR	BILL		04/13/23	4.210	50,000			
	TR	BILL		04/13/23	4.210	50,000			
	TR	BILL		04/13/23	4.210	50,000			
	YCD	SUMI TRUST	4.620	04/05/23	4.620	50,000			
	YCD	SUMI TRUST	4.620	04/05/23	4.620	50,000			
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000			
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000			
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000			
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000			

### 03/15/23 REDEMPTIONS

	TR	NOTE	0.500	03/15/23	2.740	50,000	273	1,013,671.87	2.756
	TR	NOTE	0.500	03/15/23	2.740	50,000	273	1,013,671.87	2.756
	TR	NOTE	0.500	03/15/23	2.740	50,000	273	1,013,671.87	2.756
	TR	NOTE	0.500	03/15/23	2.746	50,000	273	1,015,625.00	2.762
	TR	NOTE	0.500	03/15/23	2.746	50,000	273	1,015,625.00	2.762
	TR	NOTE	0.500	03/15/23	2.746	50,000	273	1,015,625.00	2.762
	TR	NOTE	0.500	03/15/23	1.129	50,000	384	591,246.55	1.131
	TR	NOTE	0.500	03/15/23	1.129	50,000	384	591,246.55	1.131
	TR	NOTE	0.500	03/15/23	1.129	50,000	384	591,246.55	1.131
	TR	NOTE	0.500	03/15/23	1.136	50,000	384	595,152.80	1.139
	TR	NOTE	0.500	03/15/23	1.136	50,000	384	595,152.80	1.139
	TR	NOTE	0.500	03/15/23	1.136	50,000	384	595,152.80	1.139
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.629	50,000	421	362,892.78	0.630
	TR	NOTE	0.500	03/15/23	0.633	50,000	421	364,845.90	0.634
	TR	NOTE	0.500	03/15/23	0.633	50,000	421	364,845.90	0.634
	TR	NOTE	0.500	03/15/23	0.633	50,000	421	364,845.90	0.634
	TR	NOTE	0.500	03/15/23	0.560	50,000	428	328,664.54	0.561
	TR	NOTE	0.500	03/15/23	0.560	50,000	428	328,664.54	0.561
	TR	NOTE	0.500	03/15/23	0.560	50,000	428	328,664.54	0.561

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/15/23</b>	<b>REDEMPTIONS (Continued)</b>								
TR	NOTE		0.500	03/15/23	0.563	50,000	428	330,617.66	0.564
TR	NOTE		0.500	03/15/23	0.563	50,000	428	330,617.66	0.564
TR	NOTE		0.500	03/15/23	0.563	50,000	428	330,617.66	0.564
TR	NOTE		0.500	03/15/23	0.530	50,000	433	314,539.45	0.530
TR	NOTE		0.500	03/15/23	0.530	50,000	433	314,539.45	0.530
TR	NOTE		0.500	03/15/23	0.530	50,000	433	314,539.45	0.530
TR	NOTE		0.500	03/15/23	0.540	50,000	433	320,398.83	0.540
TR	NOTE		0.500	03/15/23	0.540	50,000	433	320,398.83	0.540
TR	NOTE		0.500	03/15/23	0.540	50,000	433	320,398.83	0.540
TR	NOTE		0.500	03/15/23	0.433	50,000	447	265,614.20	0.433
TR	NOTE		0.500	03/15/23	0.433	50,000	447	265,614.20	0.433
TR	NOTE		0.500	03/15/23	0.433	50,000	447	265,614.20	0.433
TR	NOTE		0.500	03/15/23	0.433	50,000	447	265,614.20	0.433
TR	NOTE		0.500	03/15/23	0.433	50,000	447	265,614.20	0.433
TR	NOTE		0.500	03/15/23	0.577	50,000	1,091	860,563.86	0.577
TR	NOTE		0.500	03/15/23	0.577	50,000	1,091	860,563.86	0.577
TR	NOTE		0.500	03/15/23	0.577	50,000	1,091	860,563.86	0.577
TR	NOTE		0.500	03/15/23	0.577	50,000	1,091	860,563.86	0.577
<b>03/15/23</b>	<b>PURCHASES</b>								
CD	BMO HARRIS		4.600	04/07/23	4.600	50,000			
CD	BMO HARRIS		4.600	04/07/23	4.600	50,000			
CD	BMO HARRIS		4.600	04/07/23	4.600	50,000			
CP	CR AG NY			03/16/23	4.520	50,000			
CP	CR AG NY			03/16/23	4.520	50,000			
CP	CR AG NY			03/16/23	4.520	50,000			
CP	CR AG NY			03/16/23	4.520	50,000			
CP	BNP NY			03/16/23	4.540	50,000			
CP	BNP NY			03/16/23	4.540	50,000			
CP	BNP NY			03/16/23	4.540	50,000			
CP	BNP NY			03/16/23	4.540	50,000			
CP	NATIXIS NY			03/16/23	4.550	50,000			
CP	NATIXIS NY			03/16/23	4.550	50,000			
CP	RABO NY			03/16/23	4.550	50,000			
CP	RABO NY			03/16/23	4.550	50,000			
CP	RABO NY			03/16/23	4.550	50,000			
CP	RABO NY			03/16/23	4.550	50,000			
CP	SOC GEN NY			03/16/23	4.550	50,000			
CP	SOC GEN NY			03/16/23	4.550	50,000			
CP	CR AG NY			04/05/23	4.530	50,000			
CP	CR AG NY			04/05/23	4.530	50,000			
CP	CR AG NY			04/05/23	4.530	50,000			
CP	CR AG NY			04/05/23	4.530	50,000			
CP	RABO NY			04/05/23	4.700	50,000			
CP	RABO NY			04/05/23	4.700	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>
03/15/23	<b>PURCHASES (Continued)</b>								
	CP	RABO NY		04/05/23	4.700	50,000			
	CP	RABO NY		04/05/23	4.700	50,000			
	CP	MUFG BK		04/07/23	4.550	50,000			
	CP	MUFG BK		04/07/23	4.550	50,000			
	CP	MUFG BK		04/07/23	4.550	50,000			
	CP	BOFA		04/14/23	4.800	50,000			
	CP	BOFA		04/14/23	4.800	50,000			
	CP	CRC		04/17/23	4.900	50,000			
	CP	MIZUHO NY		07/03/23	4.770	50,000			
	CP	MIZUHO NY		07/03/23	4.770	50,000			
	CP	CAFCO		07/24/23	5.050	50,000			
	DEB	FHLB	5.000	07/01/25	5.003	50,000			
	DEB	FHLB	5.000	07/01/25	5.003	50,000			
	DEB	FHLB	5.000	07/01/25	5.003	50,000			
	DEB	FFCB	4.850	10/01/25	4.851	50,000			
	DEB	FFCB	4.850	10/01/25	4.851	50,000			
	DEB	FFCB	4.850	10/01/25	4.851	50,000			
	DN	IBRD		04/14/23	4.350	50,000			
	DN	IBRD		04/14/23	4.350	50,000			
	DN	IBRD		04/17/23	4.400	50,000			
	DN	IBRD		04/17/23	4.400	50,000			
	DN	FHLB		04/17/23	4.755	50,000			
	DN	FHLB		04/17/23	4.755	50,000			
	DN	FHLB		04/21/23	4.760	50,000			
	DN	FHLB		04/21/23	4.760	50,000			
	DN	IBRD		09/14/23	4.500	50,000			
	DN	IBRD		09/14/23	4.500	50,000			
	TR	BILL		04/06/23	3.850	50,000			
	TR	BILL		04/06/23	3.850	50,000			
	TR	BILL		04/06/23	3.850	50,000			
	TR	BILL		04/06/23	3.900	50,000			
	TR	BILL		04/06/23	3.900	50,000			
	TR	BILL		04/06/23	3.900	50,000			
	TR	BILL		04/13/23	3.945	50,000			
	TR	BILL		04/13/23	3.945	50,000			
	TR	BILL		04/13/23	3.945	50,000			
	YCD	DNB	4.540	04/05/23	4.540	50,000			
	YCD	DNB	4.540	04/05/23	4.540	50,000			
	YCD	NORINCHUK	4.750	04/05/23	4.750	50,000			
	YCD	NORINCHUK	4.750	04/05/23	4.750	50,000			
	YCD	KBC	4.550	04/07/23	4.550	50,000			
	YCD	KBC	4.550	04/07/23	4.550	50,000			
	YCD	NORINCHUK	4.600	04/07/23	4.600	50,000			
	YCD	NORINCHUK	4.600	04/07/23	4.600	50,000			
	YCD	SUMITOMO	4.790	07/24/23	4.790	50,000			
	YCD	SUMITOMO	4.790	07/24/23	4.790	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>
03/16/23	<b>REDEMPTIONS</b>								
	CP	CR AG NY		03/16/23	4.520	50,000	1	6,277.78	4.583
	CP	CR AG NY		03/16/23	4.520	50,000	1	6,277.78	4.583
	CP	CR AG NY		03/16/23	4.520	50,000	1	6,277.78	4.583
	CP	CR AG NY		03/16/23	4.520	50,000	1	6,277.78	4.583
	CP	BNP NY		03/16/23	4.540	50,000	1	6,305.56	4.604
	CP	BNP NY		03/16/23	4.540	50,000	1	6,305.56	4.604
	CP	BNP NY		03/16/23	4.540	50,000	1	6,305.56	4.604
	CP	BNP NY		03/16/23	4.540	50,000	1	6,305.56	4.604
	CP	NATIXIS NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	NATIXIS NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	SOC GEN NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	SOC GEN NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	RABO NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	RABO NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	RABO NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	RABO NY		03/16/23	4.550	50,000	1	6,319.44	4.614
	CP	MUFG BK		03/16/23	4.500	50,000	7	43,750.00	4.566
	CP	MUFG BK		03/16/23	4.500	50,000	7	43,750.00	4.566
	CP	RABO NY		03/16/23	4.550	50,000	7	44,236.11	4.617
	CP	RABO NY		03/16/23	4.550	50,000	7	44,236.11	4.617
	DN	FHLMC		03/16/23	4.350	50,000	9	54,375.00	4.415
	DN	FHLMC		03/16/23	4.350	50,000	9	54,375.00	4.415
	DN	FHLMC		03/16/23	4.350	50,000	21	126,875.00	4.422
	DN	FNMA		03/16/23	4.385	50,000	21	127,895.83	4.457
	DN	FNMA		03/16/23	4.385	50,000	21	127,895.83	4.457
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	TR	BILL		03/16/23	4.420	50,000	7	42,972.22	4.485
	YCD	CR AG CIB	4.560	03/16/23	4.560	50,000	7	44,333.33	4.623
	YCD	CR AG CIB	4.560	03/16/23	4.560	50,000	7	44,333.33	4.623
	YCD	DNB	4.500	03/16/23	4.500	50,000	9	56,250.00	4.563
	YCD	DNB	4.500	03/16/23	4.500	50,000	9	56,250.00	4.563
	YCD	SUMI TRUST	4.550	03/16/23	4.550	50,000	9	56,875.00	4.613
	YCD	SUMI TRUST	4.550	03/16/23	4.550	50,000	9	56,875.00	4.613
	YCD	CR AG CIB	4.550	03/16/23	4.550	50,000	29	183,263.89	4.613
	YCD	CR AG CIB	4.550	03/16/23	4.550	50,000	29	183,263.89	4.613
	YCD	MUFG BK	4.540	03/16/23	4.540	50,000	30	189,166.67	4.603
	YCD	MUFG BK	4.540	03/16/23	4.540	50,000	30	189,166.67	4.603
	YCD	MUFG BK	4.540	03/16/23	4.540	50,000	30	189,166.67	4.603



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/16/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		04/10/23	4.710	50,000			
	CP	MUFG BK		04/10/23	4.710	50,000			
	CP	MUFG BK		04/10/23	4.710	50,000			
	DN	FFCB		04/17/23	4.650	50,000			
	DN	FFCB		04/17/23	4.650	50,000			
	DN	FFCB		04/21/23	4.650	50,000			
	DN	FFCB		04/21/23	4.650	50,000			
	TR	BILL		04/06/23	3.900	50,000			
	TR	BILL		04/06/23	3.900	50,000			
	TR	BILL		04/06/23	3.960	50,000			
	TR	BILL		04/06/23	3.960	50,000			
	TR	BILL		09/14/23	4.425	50,000			
	TR	BILL		09/14/23	4.425	50,000			
	TR	BILL		09/14/23	4.425	50,000			
	TR	BILL		09/14/23	4.425	50,000			
	TR	BILL		09/14/23	4.430	50,000			
	TR	BILL		09/14/23	4.430	50,000			
	TR	BILL		09/14/23	4.430	50,000			
	TR	BILL		09/14/23	4.430	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.435	50,000			
	TR	BILL		09/14/23	4.540	50,000			
	TR	BILL		09/14/23	4.540	50,000			
	TR	BILL		09/14/23	4.540	50,000			
	TR	BILL		09/14/23	4.545	50,000			
	TR	BILL		09/14/23	4.545	50,000			
	TR	BILL		09/14/23	4.545	50,000			
	TR	BILL		09/14/23	4.550	50,000			
	TR	BILL		09/14/23	4.550	50,000			
	TR	BILL		09/14/23	4.550	50,000			
	YCD	SWEDBANK	4.650	04/17/23	4.650	50,000			
	YCD	SWEDBANK	4.650	04/17/23	4.650	50,000			
<b>03/17/23</b>	<b>REDEMPTIONS</b>								
	DEB	FHLB	0.125	03/17/23	0.180	50,000	729	179,826.39	0.180
	DEB	FHLB	0.125	03/17/23	0.180	50,000	729	179,826.39	0.180
<b>03/17/23</b>	<b>PURCHASES</b>								
	CP	GOTHAM		04/13/23	4.920	50,000			
	CP	GOTHAM		04/13/23	4.920	50,000			
	CP	METLIFE STF		04/17/23	4.800	50,000			
	CP	METLIFE STF		04/17/23	4.800	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>
<b>03/17/23</b>	<b>PURCHASES (Continued)</b>								
	CP	JUPITER		04/17/23	4.870	50,000			
	CP	JUPITER		04/17/23	4.870	50,000			
<b>03/20/23</b>	<b>NO REDEMPTIONS</b>								
<b>03/20/23</b>	<b>PURCHASES</b>								
	CP	BNP NY		03/24/23	4.540	50,000			
	CP	BNP NY		03/24/23	4.540	50,000			
	CP	BNP NY		03/24/23	4.540	50,000			
	CP	APPLE		04/05/23	4.600	50,000			
	CP	APPLE		04/05/23	4.600	50,000			
	CP	APPLE		04/05/23	4.600	50,000			
<b>03/21/23</b>	<b>NO REDEMPTIONS</b>								
<b>03/21/23</b>	<b>PURCHASES</b>								
	CD	BMO HARRIS	4.770	04/21/23	4.770	50,000			
	CD	BMO HARRIS	4.770	04/21/23	4.770	50,000			
	CP	SOC GEN NY		03/29/23	4.690	50,000			
	CP	SOC GEN NY		03/29/23	4.690	50,000			
	CP	JUPITER		04/06/23	4.850	50,000			
	CP	JUPITER		04/06/23	4.850	50,000			
	CP	CHARIOT		04/17/23	4.870	50,000			
	CP	CHARIOT		04/17/23	4.870	50,000			
	CP	COCA COLA		06/26/23	4.900	50,000			
	CP	COCA COLA		06/26/23	4.900	50,000			
	TR	BILL		07/18/23	4.656	50,000			
	TR	BILL		07/18/23	4.656	50,000			
	TR	BILL		07/18/23	4.656	50,000			
	TR	BILL		07/18/23	4.660	50,000			
	TR	BILL		07/18/23	4.660	50,000			
	TR	BILL		07/18/23	4.660	50,000			
	YCD	SUMI TRUST	4.750	03/29/23	4.750	50,000			
	YCD	SUMI TRUST	4.750	03/29/23	4.750	50,000			
<b>03/22/23</b>	<b>NO REDEMPTIONS</b>								
<b>03/22/23</b>	<b>PURCHASES</b>								
	CP	UNITEDHEALTH		04/21/23	5.200	50,000			
	CP	UNITEDHEALTH		04/21/23	5.200	50,000			
	DN	IBRD		04/21/23	4.450	50,000			
	DN	IBRD		04/21/23	4.450	50,000			
	DN	FFCB		04/26/23	4.300	50,000			
	DN	FFCB		04/26/23	4.300	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/22/23</b>	<b>PURCHASES (Continued)</b>								
	DN	FHLB		04/26/23	4.555	50,000			
	DN	FHLB		04/26/23	4.555	50,000			
	TR	BILL		07/18/23	4.705	50,000			
	TR	BILL		07/18/23	4.705	50,000			
	TR	BILL		07/18/23	4.708	50,000			
	TR	BILL		07/18/23	4.708	50,000			
	TR	BILL		09/14/23	4.700	50,000			
	TR	BILL		09/14/23	4.700	50,000			
	TR	BILL		09/14/23	4.720	50,000			
	TR	BILL		09/14/23	4.720	50,000			
	YCD	RABOBANK	4.760	04/10/23	4.760	50,000			
	YCD	RABOBANK	4.760	04/10/23	4.760	50,000			
	YCD	FORTIS	5.260	09/25/23	5.260	50,000			
	YCD	FORTIS	5.260	09/25/23	5.260	50,000			
<b>03/23/23</b>	<b>REDEMPTIONS</b>								
	DEB	FFCB	0.125	03/23/23	0.168	50,000	707	163,180.56	0.169
	DEB	FFCB	0.125	03/23/23	0.164	50,000	730	164,150.00	0.164
	DEB	FFCB	0.125	03/23/23	0.164	50,000	730	164,150.00	0.164
	TR	BILL		03/23/23	1.745	50,000	337	816,756.94	1.799
	TR	BILL		03/23/23	1.745	50,000	337	816,756.94	1.799
	TR	BILL		03/23/23	1.745	50,000	337	816,756.94	1.799
	TR	BILL		03/23/23	1.735	50,000	338	814,486.11	1.788
	TR	BILL		03/23/23	1.735	50,000	338	814,486.11	1.788
	TR	BILL		03/23/23	1.745	50,000	338	819,180.56	1.799
	TR	BILL		03/23/23	1.745	50,000	338	819,180.56	1.799
	TR	BILL		03/23/23	1.745	50,000	338	819,180.56	1.799
	TR	BILL		03/23/23	1.745	50,000	338	819,180.56	1.799
	TR	BILL		03/23/23	1.746	50,000	338	819,650.00	1.800
	TR	BILL		03/23/23	1.746	50,000	338	819,650.00	1.800
	TR	BILL		03/23/23	1.746	50,000	338	819,650.00	1.800
	TR	BILL		03/23/23	1.746	50,000	338	819,650.00	1.800
	TR	BILL		03/23/23	1.705	50,000	339	802,770.83	1.757
	TR	BILL		03/23/23	1.705	50,000	339	802,770.83	1.757
	TR	BILL		03/23/23	1.713	50,000	339	806,302.08	1.765
	TR	BILL		03/23/23	1.713	50,000	339	806,302.08	1.765
	TR	BILL		03/23/23	1.713	50,000	339	806,302.08	1.765
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.665	50,000	343	793,187.50	1.715
	TR	BILL		03/23/23	1.620	50,000	344	774,000.00	1.668
	TR	BILL		03/23/23	1.620	50,000	344	774,000.00	1.668
	TR	BILL		03/23/23	1.620	50,000	344	774,000.00	1.668

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/23/23</b>	<b>REDEMPTIONS (Continued)</b>								
TR	BILL			03/23/23	1.678	50,000	349	813,121.53	1.729
TR	BILL			03/23/23	1.678	50,000	349	813,121.53	1.729
TR	BILL			03/23/23	1.685	50,000	350	819,097.22	1.737
TR	BILL			03/23/23	1.685	50,000	350	819,097.22	1.737
TR	BILL			03/23/23	1.685	50,000	350	819,097.22	1.737
TR	BILL			03/23/23	1.688	50,000	350	820,312.50	1.739
TR	BILL			03/23/23	1.688	50,000	350	820,312.50	1.739
TR	BILL			03/23/23	1.688	50,000	350	820,312.50	1.739
TR	BILL			03/23/23	1.590	50,000	358	790,583.33	1.638
TR	BILL			03/23/23	1.590	50,000	358	790,583.33	1.638
TR	BILL			03/23/23	1.600	50,000	359	797,777.78	1.649
TR	BILL			03/23/23	1.600	50,000	359	797,777.78	1.649
TR	BILL			03/23/23	1.600	50,000	359	797,777.78	1.649
TR	BILL			03/23/23	1.600	50,000	359	797,777.78	1.649
TR	BILL			03/23/23	1.483	50,000	364	749,486.11	1.526
TR	BILL			03/23/23	1.483	50,000	364	749,486.11	1.526
TR	BILL			03/23/23	1.483	50,000	364	749,486.11	1.526
TR	BILL			03/23/23	1.486	50,000	364	751,255.56	1.530
TR	BILL			03/23/23	1.486	50,000	364	751,255.56	1.530
TR	BILL			03/23/23	1.486	50,000	364	751,255.56	1.530
<b>03/23/23</b>	<b>PURCHASES</b>								
CP	AMAZON			07/03/23	4.690	50,000			
CP	AMAZON			07/03/23	4.690	50,000			
CP	SCOTIA NY			09/25/23	5.070	50,000			
CP	SCOTIA NY			09/25/23	5.070	50,000			
DN	IFC			04/10/23	4.300	50,000			
DN	IFC			04/10/23	4.300	50,000			
DN	FHLMC			04/10/23	4.450	50,000			
DN	FHLMC			04/10/23	4.450	50,000			
DN	FHLMC			04/17/23	4.470	50,000			
DN	FHLMC			04/17/23	4.470	50,000			
DN	FHLB			04/27/23	4.500	50,000			
DN	FHLB			04/27/23	4.500	50,000			
TR	BILL			09/21/23	4.622	50,000			
TR	BILL			09/21/23	4.622	50,000			
TR	BILL			09/21/23	4.625	50,000			
TR	BILL			09/21/23	4.625	50,000			
TR	BILL			03/21/24	4.263	50,000			
TR	BILL			03/21/24	4.263	50,000			
YCD	DNB	4.750		04/05/23	4.750	50,000			
YCD	CIBC	5.230		09/25/23	5.230	50,000			
YCD	CIBC	5.230		09/25/23	5.230	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/24/23</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		03/24/23	4.540	50,000	4	25,222.22	4.605
	CP	BNP NY		03/24/23	4.540	50,000	4	25,222.22	4.605
	CP	BNP NY		03/24/23	4.540	50,000	4	25,222.22	4.605
	CP	UNITEDHEALTH		03/24/23	4.680	50,000	36	234,000.00	4.767
	CP	UNITEDHEALTH		03/24/23	4.680	50,000	36	234,000.00	4.767
	CP	INTEL		03/24/23	4.450	50,000	144	890,000.00	4.594
	CP	INTEL		03/24/23	4.450	50,000	144	890,000.00	4.594
	CP	AMAZON		03/24/23	4.400	50,000	150	916,666.67	4.544
	CP	AMAZON		03/24/23	4.400	50,000	150	916,666.67	4.544
	CP	AMAZON		03/24/23	4.300	50,000	156	931,666.67	4.443
	CP	AMAZON		03/24/23	4.300	50,000	156	931,666.67	4.443
	CP	SCOTIA NY		03/24/23	4.600	50,000	162	1,035,000.00	4.762
	CP	SCOTIA NY		03/24/23	4.600	50,000	162	1,035,000.00	4.762
	CP	NATIXIS NY		03/24/23	4.060	50,000	191	1,077,027.78	4.207
	CP	NATIXIS NY		03/24/23	4.060	50,000	191	1,077,027.78	4.207
	DN	FNMA		03/24/23	4.380	50,000	17	103,416.67	4.450
	DN	FNMA		03/24/23	4.380	50,000	17	103,416.67	4.450
	DN	IFC		03/24/23	4.150	50,000	149	858,819.44	4.281
	DN	IFC		03/24/23	4.150	50,000	149	858,819.44	4.281
	DN	FHLB		03/24/23	3.900	50,000	182	985,833.33	4.034
	DN	FHLB		03/24/23	3.900	50,000	182	985,833.33	4.034
	DN	FHLB		03/24/23	3.785	50,000	185	972,534.72	3.914
	DN	FHLB		03/24/23	3.785	50,000	185	972,534.72	3.914
	DN	FHLB		03/24/23	3.780	50,000	186	976,500.00	3.909
	DN	FHLB		03/24/23	3.780	50,000	186	976,500.00	3.909
	DN	FFCB		03/24/23	3.710	50,000	190	979,027.78	3.837
	DN	FFCB		03/24/23	3.710	50,000	190	979,027.78	3.837
	DN	FFCB		03/24/23	3.710	50,000	191	984,180.56	3.837
	DN	FFCB		03/24/23	3.710	50,000	191	984,180.56	3.837
	YCD	MUFG BK	4.590	03/24/23	4.590	50,000	66	420,750.00	4.654
	YCD	MUFG BK	4.590	03/24/23	4.590	50,000	66	420,750.00	4.654
	YCD	SE BANKEN	4.660	03/24/23	4.660	50,000	162	1,048,500.00	4.725
	YCD	SE BANKEN	4.660	03/24/23	4.660	50,000	162	1,048,500.00	4.725
	YCD	TORONTO	4.290	03/24/23	4.290	50,000	183	1,090,375.00	4.350
	YCD	TORONTO	4.290	03/24/23	4.290	50,000	183	1,090,375.00	4.350
	YCD	BNP	4.000	03/24/23	4.000	50,000	185	1,027,777.78	4.056
	YCD	BNP	4.000	03/24/23	4.000	50,000	185	1,027,777.78	4.056
	YCD	ANZ	3.910	03/24/23	3.910	50,000	192	1,042,666.67	3.964
	YCD	ANZ	3.910	03/24/23	3.910	50,000	192	1,042,666.67	3.964
<b>03/24/23</b>	<b>PURCHASES</b>								
	CP	BNP NY		03/27/23	4.790	50,000			
	DN	FNMA		04/06/23	4.100	50,000			
	DN	FNMA		04/06/23	4.100	50,000			
	DN	FNMA		04/06/23	4.100	50,000			
	DN	FNMA		04/06/23	4.100	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/24/23</b>	<b>PURCHASES (Continued)</b>								
	DN	IADB		07/03/23	4.650	50,000			
	DN	IADB		07/03/23	4.650	50,000			
	TR	BILL		07/18/23	4.505	50,000			
	TR	BILL		07/18/23	4.505	50,000			
<b>03/27/23</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		03/27/23	4.790	50,000	3	19,583.33	4.858
	CP	UNITEDHEALTH		03/27/23	4.750	50,000	14	92,361.11	4.825
	CP	UNITEDHEALTH		03/27/23	4.750	50,000	14	92,361.11	4.825
	CP	UNITEDHEALTH		03/27/23	4.750	50,000	14	92,361.11	4.825
	CP	JOHNSON		03/27/23	4.410	50,000	133	814,625.00	4.545
	CP	JOHNSON		03/27/23	4.410	50,000	133	814,625.00	4.545
	DN	FHLB		03/27/23	4.305	50,000	133	795,229.17	4.435
	DN	FHLB		03/27/23	4.305	50,000	133	795,229.17	4.435
	YCD	SWEDBANK	4.520	03/27/23	4.520	50,000	32	200,888.89	4.583
	YCD	SWEDBANK	4.520	03/27/23	4.520	50,000	32	200,888.89	4.583
	YCD	NORINCHUK	4.650	03/27/23	4.650	50,000	97	626,458.33	4.715
	YCD	NORINCHUK	4.650	03/27/23	4.650	50,000	97	626,458.33	4.715
<b>03/27/23</b>	<b>PURCHASES</b>								
	CD	US BANK	4.750	04/13/23	4.750	50,000			
	CD	US BANK	4.750	04/13/23	4.750	50,000			
	DN	FHLMC		04/21/23	4.580	50,000			
	DN	FHLMC		04/21/23	4.580	50,000			
	DN	FHLB		04/24/23	4.620	50,000			
	DN	FHLB		04/24/23	4.620	50,000			
	DN	IBRD		09/29/23	4.500	50,000			
	DN	IBRD		09/29/23	4.500	50,000			
	TR	BILL		09/14/23	4.635	50,000			
	TR	BILL		09/14/23	4.635	50,000			
	TR	BILL		09/14/23	4.635	50,000			
<b>03/28/23</b>	<b>REDEMPTIONS</b>								
	CD	FIRST REP	4.080	03/28/23	4.080	50,000	186	1,054,000.00	4.137
	CD	FIRST REP	4.080	03/28/23	4.080	50,000	186	1,054,000.00	4.137
	CP	JPM LLC		03/28/23	3.520	50,000	237	1,158,666.67	3.654
	CP	JPM LLC		03/28/23	3.520	50,000	237	1,158,666.67	3.654
	DN	FNMA		03/28/23	4.470	50,000	21	130,375.00	4.544
	DN	FNMA		03/28/23	4.470	50,000	21	130,375.00	4.544
	DN	FHLB		03/28/23	4.525	50,000	33	207,395.83	4.607
	DN	FHLB		03/28/23	4.525	50,000	33	207,395.83	4.607
	DN	IBRD		03/28/23	4.000	50,000	166	922,222.22	4.132
	DN	IBRD		03/28/23	4.000	50,000	166	922,222.22	4.132

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/28/23</b>	<b>REDEMPTIONS (Continued)</b>								
DN	FHLB			03/28/23	4.020	50,000	167	932,416.67	4.153
DN	FHLB			03/28/23	4.020	50,000	167	932,416.67	4.153
DN	FHLB			03/28/23	3.790	50,000	189	994,875.00	3.921
DN	FHLB			03/28/23	3.790	50,000	189	994,875.00	3.921
DN	FFCB			03/28/23	2.500	50,000	264	916,666.67	2.582
DN	FFCB			03/28/23	2.500	50,000	264	916,666.67	2.582
DN	FHLB			03/28/23	2.610	50,000	264	957,000.00	2.698
DN	FHLB			03/28/23	2.610	50,000	264	957,000.00	2.698
DN	FHLB			03/28/23	2.450	50,000	266	905,138.89	2.530
DN	FHLB			03/28/23	2.450	50,000	266	905,138.89	2.530
DN	FHLB			03/28/23	2.680	50,000	285	1,060,833.33	2.776
DN	FHLB			03/28/23	2.680	50,000	285	1,060,833.33	2.776
DN	FHLB			03/28/23	2.355	50,000	287	938,729.17	2.433
DN	FHLB			03/28/23	2.355	50,000	287	938,729.17	2.433
DN	FHLB			03/28/23	1.960	50,000	294	800,333.33	2.020
DN	FHLB			03/28/23	1.960	50,000	294	800,333.33	2.020
TR	BILL			03/28/23	4.250	50,000	14	82,638.89	4.316
TR	BILL			03/28/23	4.250	50,000	14	82,638.89	4.316
TR	BILL			03/28/23	4.250	50,000	14	82,638.89	4.316
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.190	50,000	90	523,750.00	4.293
TR	BILL			03/28/23	4.250	50,000	111	655,208.33	4.366
TR	BILL			03/28/23	4.250	50,000	111	655,208.33	4.366
TR	BILL			03/28/23	4.250	50,000	111	655,208.33	4.366
TR	BILL			03/28/23	4.250	50,000	111	655,208.33	4.366
TR	BILL			03/28/23	4.380	50,000	119	723,916.67	4.506
TR	BILL			03/28/23	4.380	50,000	119	723,916.67	4.506
YCD	KBC		4.620	03/28/23	4.620	50,000	28	179,666.67	4.684
YCD	KBC		4.620	03/28/23	4.620	50,000	28	179,666.67	4.684
YCD	SWEDBANK		4.480	03/28/23	4.480	50,000	96	597,333.33	4.542
YCD	SWEDBANK		4.480	03/28/23	4.480	50,000	96	597,333.33	4.542
YCD	MUFG BK		4.740	03/28/23	4.740	50,000	96	632,000.00	4.806
YCD	MUFG BK		4.740	03/28/23	4.740	50,000	96	632,000.00	4.806

**03/28/23 PURCHASES**

YCD	DNB		4.750	04/10/23	4.750	50,000			
YCD	DNB		4.750	04/10/23	4.750	50,000			
YCD	DNB		4.750	04/10/23	4.750	50,000			
YCD	TORONTO		5.260	09/29/23	5.260	50,000			
YCD	TORONTO		5.260	09/29/23	5.260	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/29/23 REDEMPTIONS</b>									
	CP	SOC GEN NY		03/29/23	4.690	50,000	8	52,111.11	4.760
	CP	SOC GEN NY		03/29/23	4.690	50,000	8	52,111.11	4.760
	DN	FHLB		03/29/23	2.055	50,000	329	939,020.83	2.123
	DN	FHLB		03/29/23	2.055	50,000	329	939,020.83	2.123
	DN	FFCB		03/29/23	1.800	50,000	344	860,000.00	1.857
	DN	FFCB		03/29/23	1.800	50,000	344	860,000.00	1.857
	YCD	SUMI TRUST	4.750	03/29/23	4.750	50,000	8	52,777.78	4.816
	YCD	SUMI TRUST	4.750	03/29/23	4.750	50,000	8	52,777.78	4.816
<b>03/29/23 PURCHASES</b>									
	CD	BMO HARRIS	4.810	04/05/23	4.810	50,000			
	CD	BMO HARRIS	4.810	04/05/23	4.810	50,000			
	DN	FHLMC		04/24/23	4.500	50,000			
	DN	FHLMC		04/24/23	4.500	50,000			
	DN	FHLMC		04/26/23	4.500	50,000			
	DN	FHLB		09/01/23	4.645	50,000			
	DN	FHLB		09/01/23	4.645	50,000			
	DN	FHLB		09/01/23	4.645	50,000			
	YCD	NORINCHUK	4.810	04/05/23	4.810	50,000			
	YCD	NORINCHUK	4.810	04/05/23	4.810	50,000			
<b>03/30/23 REDEMPTIONS</b>									
	CP	DISNEY		03/30/23	4.900	50,000	134	911,944.44	5.060
	DN	FHLB		03/30/23	4.180	50,000	163	946,305.56	4.320
	DN	FHLB		03/30/23	4.180	50,000	163	946,305.56	4.320
	DN	IBRD		03/30/23	4.100	50,000	167	950,972.22	4.238
	DN	IBRD		03/30/23	4.100	50,000	167	950,972.22	4.238
	DN	IBRD		03/30/23	4.100	50,000	169	962,361.11	4.239
	DN	IBRD		03/30/23	4.100	50,000	169	962,361.11	4.239
	DN	IBRD		03/30/23	3.750	50,000	188	979,166.67	3.878
	DN	IBRD		03/30/23	3.750	50,000	188	979,166.67	3.878
	DN	FHLB		03/30/23	3.800	50,000	190	1,002,777.78	3.932
	DN	FHLB		03/30/23	3.800	50,000	190	1,002,777.78	3.932
	DN	FHLB		03/30/23	3.800	50,000	190	1,002,777.78	3.932
	DN	IBRD		03/30/23	3.800	50,000	191	1,008,055.56	3.932
	DN	IBRD		03/30/23	3.800	50,000	191	1,008,055.56	3.932
	DN	FFCB		03/30/23	3.630	50,000	197	993,208.33	3.755
	DN	FFCB		03/30/23	3.630	50,000	197	993,208.33	3.755
	DN	FFCB		03/30/23	3.330	50,000	198	915,750.00	3.439
	DN	FFCB		03/30/23	3.330	50,000	198	915,750.00	3.439
	DN	FHLB		03/30/23	3.390	50,000	204	960,500.00	3.504
	DN	FHLB		03/30/23	3.390	50,000	204	960,500.00	3.504
	DN	FHLB		03/30/23	3.390	50,000	204	960,500.00	3.504



## 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>
03/30/23	REDEMPTIONS (Continued)								
TR	BILL			03/30/23	4.100	50,000	150	854,166.67	4.229
TR	BILL			03/30/23	4.100	50,000	150	854,166.67	4.229
TR	BILL			03/30/23	4.100	50,000	150	854,166.67	4.229
TR	BILL			03/30/23	4.100	50,000	150	854,166.67	4.229
TR	BILL			03/30/23	4.100	50,000	150	854,166.67	4.229
TR	BILL			03/30/23	4.100	50,000	150	854,166.67	4.229
TR	BILL			03/30/23	4.000	50,000	155	861,111.11	4.127
TR	BILL			03/30/23	4.000	50,000	155	861,111.11	4.127
TR	BILL			03/30/23	4.005	50,000	155	862,187.50	4.132
TR	BILL			03/30/23	4.005	50,000	155	862,187.50	4.132
TR	BILL			03/30/23	4.040	50,000	162	909,000.00	4.172
TR	BILL			03/30/23	4.040	50,000	162	909,000.00	4.172
TR	BILL			03/30/23	4.040	50,000	162	909,000.00	4.172
TR	BILL			03/30/23	3.950	50,000	163	894,236.11	4.078
TR	BILL			03/30/23	3.950	50,000	163	894,236.11	4.078
TR	BILL			03/30/23	3.875	50,000	168	904,166.67	4.001
TR	BILL			03/30/23	3.875	50,000	168	904,166.67	4.001
TR	BILL			03/30/23	3.875	50,000	168	904,166.67	4.001
TR	BILL			03/30/23	3.875	50,000	168	904,166.67	4.001
TR	BILL			03/30/23	3.875	50,000	168	904,166.67	4.001
TR	BILL			03/30/23	3.875	50,000	168	904,166.67	4.001
TR	BILL			03/30/23	3.875	50,000	168	904,166.67	4.001
TR	BILL			03/30/23	3.875	50,000	168	904,166.67	4.001
TR	BILL			03/30/23	3.875	50,000	168	904,166.67	4.001
TR	BILL			03/30/23	3.875	50,000	168	904,166.67	4.001
TR	BILL			03/30/23	3.890	50,000	168	907,666.67	4.017
TR	BILL			03/30/23	3.890	50,000	168	907,666.67	4.017
TR	BILL			03/30/23	3.890	50,000	168	907,666.67	4.017
TR	BILL			03/30/23	3.800	50,000	175	923,611.11	3.925
TR	BILL			03/30/23	3.800	50,000	175	923,611.11	3.925
TR	BILL			03/30/23	3.800	50,000	175	923,611.11	3.925
TR	BILL			03/30/23	3.803	50,000	175	924,218.75	3.928
TR	BILL			03/30/23	3.803	50,000	175	924,218.75	3.928
TR	BILL			03/30/23	3.803	50,000	175	924,218.75	3.928
TR	BILL			03/30/23	3.810	50,000	175	926,041.67	3.936
TR	BILL			03/30/23	3.810	50,000	175	926,041.67	3.936
TR	BILL			03/30/23	3.810	50,000	175	926,041.67	3.936
TR	BILL			03/30/23	3.815	50,000	176	932,555.56	3.941
TR	BILL			03/30/23	3.815	50,000	176	932,555.56	3.941
TR	BILL			03/30/23	3.815	50,000	176	932,555.56	3.941
TR	BILL			03/30/23	3.771	50,000	182	953,225.00	3.898
TR	BILL			03/30/23	3.771	50,000	182	953,225.00	3.898
TR	BILL			03/30/23	3.771	50,000	182	953,225.00	3.898
TR	BILL			03/30/23	3.800	50,000	182	960,555.56	3.928
TR	BILL			03/30/23	3.800	50,000	182	960,555.56	3.928
TR	BILL			03/30/23	3.800	50,000	182	960,555.56	3.928
TR	BILL			03/30/23	3.800	50,000	182	960,555.56	3.928
TR	BILL			03/30/23	3.800	50,000	182	960,555.56	3.928
TR	BILL			03/30/23	3.800	50,000	182	960,555.56	3.928
TR	BILL			03/30/23	3.800	50,000	182	960,555.56	3.928
TR	BILL			03/30/23	3.800	50,000	182	960,555.56	3.928

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>03/30/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		03/30/23	3.830	50,000	182	968,138.89	3.960
	TR	BILL		03/30/23	3.830	50,000	182	968,138.89	3.960
	TR	BILL		03/30/23	3.830	50,000	182	968,138.89	3.960
	TR	BILL		03/30/23	3.833	50,000	182	968,770.83	3.963
	TR	BILL		03/30/23	3.833	50,000	182	968,770.83	3.963
	TR	BILL		03/30/23	3.833	50,000	182	968,770.83	3.963
<b>03/30/23</b>	<b>PURCHASES</b>								
	DN	IBRD		08/02/23	4.600	50,000			
	DN	IBRD		08/02/23	4.600	50,000			
	DN	IBRD		09/01/23	4.500	50,000			
	DN	IBRD		09/01/23	4.500	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			
	TR	BILL		09/28/23	4.680	50,000			

## FOOTNOTES

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

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	01/12/23	4.580	9,000,000.00	04/13/23
New Omni Bank, N.A.	11/17/22	4.360	15,000,000.00	05/18/23
New Omni Bank, N.A.	03/01/23	4.700	8,000,000.00	05/31/23
New Omni Bank, N.A.	03/08/23	4.730	8,000,000.00	06/07/23
New Omni Bank, N.A.	03/17/23	4.350	30,000,000.00	09/15/23
<b>BREA</b>				
American First Credit Union	03/08/23	4.980	27,000,000.00	09/06/23
American First Credit Union	03/24/23	4.740	23,000,000.00	09/22/23
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
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	03/02/23	4.990	2,000,000.00	08/31/23
<b>DOWNEY</b>				
Financial Partners Credit Union	01/05/23	4.350	10,000,000.00	04/06/23
Financial Partners Credit Union	01/26/23	4.680	20,000,000.00	04/27/23
<b>EL CENTRO</b>				
Community Valley Bank	03/02/23	4.750	3,000,000.00	06/01/23
Community Valley Bank	03/02/23	4.950	5,000,000.00	08/31/23
<b>EL MONTE</b>				
Cathay Bank	02/09/23	4.630	125,000,000.00	05/11/23
Cathay Bank	02/16/23	4.880	50,000,000.00	08/17/23
Cathay Bank	02/22/23	4.880	100,000,000.00	08/23/23
Cathay Bank	03/16/23	4.770	25,000,000.00	09/14/23
<b>FRESNO</b>				
Fresno First Bank	01/05/23	4.280	2,000,000.00	04/06/23
<b>FOLSOM</b>				
Safe Credit Union	11/30/22	4.570	50,000,000.00	05/31/23
<b>GARDEN GROVE</b>				
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

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
<b>GARDENA</b>				
Northrop Grumman Federal Credit Union	02/02/23	4.650	25,000,000.00	05/04/23
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	10/06/22	3.920	25,000,000.00	04/06/23
<b>IRVINE</b>				
CommerceWest Bank	01/20/23	4.580	5,000,000.00	04/21/23
CommerceWest Bank	02/09/23	4.630	15,000,000.00	05/11/23
Commercial Bank of California	01/05/23	4.310	1,000,000.00	04/06/23
First Foundation Bank	01/06/23	4.460	44,000,000.00	04/07/23
First Foundation Bank	01/20/23	4.590	50,000,000.00	04/21/23
First Foundation Bank	10/26/22	4.180	50,000,000.00	04/26/23
First Foundation Bank	02/17/23	4.710	37,000,000.00	05/19/23
First Foundation Bank	03/02/23	4.780	47,000,000.00	06/01/23
First Foundation Bank	03/08/23	4.780	22,000,000.00	06/07/23
First Foundation Bank	03/09/23	4.880	50,000,000.00	06/08/23
Pacific Premier Bank	03/02/23	4.770	25,000,000.00	06/01/23
Pacific Premier Bank	12/08/22	4.610	50,000,000.00	06/08/23
Pacific Premier Bank	01/05/23	4.650	50,000,000.00	07/06/23
Pacific Premier Bank	03/24/23	4.740	50,000,000.00	09/22/23
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	10/05/22	3.850	3,000,000.00	04/05/23
<b>LOS ANGELES</b>				
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	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
Commonwealth Business Bank	03/09/23	5.090	12,000,000.00	09/07/23
CTBC Bank Corp. (USA)	02/17/23	4.860	60,000,000.00	08/18/23
CTBC Bank Corp. (USA)	03/17/23	4.390	40,000,000.00	09/15/23
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
Hanmi Bank	01/11/23	4.740	20,000,000.00	07/12/23
Hanmi Bank	02/10/23	4.790	15,000,000.00	08/11/23
Hanmi Bank	03/16/23	4.770	25,000,000.00	09/14/23
Manufacturers Bank	03/02/23	4.980	20,000,000.00	08/31/23
Open Bank	01/05/23	4.300	14,000,000.00	04/06/23
Open Bank	01/25/23	4.580	16,000,000.00	04/26/23
Open Bank	02/01/23	4.590	10,000,000.00	05/03/23
Open Bank	03/02/23	4.770	10,000,000.00	06/01/23
Open Bank	03/08/23	4.770	10,000,000.00	06/07/23

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>LOS ANGELES (Continued)</b>				
PCB Bank (FKA Pacific City Bank)	01/05/23	4.280	30,000,000.00	04/06/23
PCB Bank (FKA Pacific City Bank)	01/13/23	4.590	10,000,000.00	04/14/23
PCB Bank (FKA Pacific City Bank)	03/15/23	4.720	20,000,000.00	09/13/23
Preferred Bank	02/09/23	4.610	20,000,000.00	05/11/23
Preferred Bank	03/15/23	4.700	125,000,000.00	09/13/23
State Bank of India (California)	10/26/22	4.180	15,000,000.00	04/26/23
State Bank of India (California)	03/15/23	4.740	30,000,000.00	09/13/23
<b>OAKLAND</b>				
Beneficial State Bank	03/10/23	4.940	1,000,000.00	06/09/23
California Bank of Commerce	01/04/23	4.340	13,500,000.00	04/05/23
California Bank of Commerce	02/01/23	4.590	5,000,000.00	05/03/23
California Bank of Commerce	03/03/23	4.770	10,000,000.00	06/02/23
California Bank of Commerce	03/16/23	4.790	5,000,000.00	09/14/23
Community Bank of the Bay	03/09/23	5.070	30,000,000.00	09/07/23
Metropolitan Bank	02/16/23	4.880	1,000,000.00	08/17/23
Metropolitan Bank	03/02/23	4.970	2,000,000.00	08/31/23
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	01/05/23	4.630	5,000,000.00	07/06/23
Malaga Bank F.S.B.	01/13/23	4.730	46,000,000.00	07/14/23
<b>PASADENA</b>				
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
American Plus Bank, N.A.	01/20/23	4.640	14,000,000.00	07/21/23
American Plus Bank, N.A.	02/01/23	4.640	3,000,000.00	08/02/23
American Plus Bank, N.A.	03/17/23	4.350	5,000,000.00	09/15/23
East West Bank	01/05/23	4.650	50,000,000.00	07/06/23
East West Bank	01/11/23	4.740	175,000,000.00	07/12/23
East West Bank	01/27/23	4.700	75,000,000.00	07/28/23
Wescom Central Credit Union	01/12/23	4.670	50,000,000.00	04/13/23
Wescom Central Credit Union	01/13/23	4.660	25,000,000.00	04/14/23
Wescom Central Credit Union	03/10/23	4.960	20,000,000.00	06/09/23
Wescom Central Credit Union	03/15/23	4.820	50,000,000.00	06/14/23
<b>PORTERVILLE</b>				
Bank of The Sierra	03/09/23	4.880	5,000,000.00	06/08/23
<b>REDDING</b>				
Cornerstone Community Bank	10/19/22	4.230	9,000,000.00	04/19/23
Cornerstone Community Bank	02/10/23	4.790	8,500,000.00	08/11/23

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>REDWOOD CITY</b>				
Provident Credit Union	01/05/23	4.320	20,000,000.00	04/06/23
Provident Credit Union	02/02/23	4.640	50,000,000.00	05/04/23
Provident Credit Union	01/12/23	4.790	20,000,000.00	07/13/23
Provident Credit Union	01/12/23	4.790	20,000,000.00	07/13/23
Provident Credit Union	02/09/23	4.810	20,000,000.00	08/10/23
Provident Credit Union	02/16/23	4.900	20,000,000.00	08/17/23
Provident Credit Union	03/03/23	5.000	20,000,000.00	09/01/23
Provident Credit Union	03/08/23	5.000	20,000,000.00	09/06/23
Provident Credit Union	03/17/23	4.410	20,000,000.00	09/15/23
<b>ROSEMEAD</b>				
Pacific Alliance Bank	01/04/23	4.600	4,000,000.00	07/05/23
<b>ROSEVILLE</b>				
Five Star Bank	11/30/22	4.560	50,000,000.00	05/31/23
Five Star Bank	03/02/23	4.750	75,000,000.00	06/01/23
Five Star Bank	03/16/23	4.770	50,000,000.00	09/14/23
<b>SACRAMENTO</b>				
Golden 1 Credit Union	02/02/23	4.640	150,000,000.00	05/04/23
Golden 1 Credit Union	03/16/23	4.800	75,000,000.00	06/15/23
Golden 1 Credit Union	03/08/23	5.000	75,000,000.00	09/06/23
River City Bank	03/27/23	4.660	50,000,000.00	10/05/23
<b>SAN DIEGO</b>				
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
Axos Bank	03/01/23	4.930	25,000,000.00	08/30/23
Axos Bank	03/15/23	4.720	100,000,000.00	09/13/23
Bank of Southern California N.A.	02/17/23	4.710	5,000,000.00	05/19/23
Bank of Southern California N.A.	01/19/23	4.670	10,000,000.00	07/20/23
California Coast Credit Union	11/18/22	4.360	50,000,000.00	05/19/23
California Coast Credit Union	02/15/23	4.810	1,000,000.00	08/16/23
Mission Federal Credit Union	01/04/23	4.320	50,000,000.00	04/05/23
San Diego County Credit Union	11/30/22	4.540	50,000,000.00	05/31/23
<b>SAN FRANCISCO</b>				
Bank of San Francisco	03/24/23	4.660	10,000,000.00	06/23/23
Bank of San Francisco	03/10/23	5.110	10,000,000.00	09/08/23
Mission National Bank	01/04/23	4.350	15,000,000.00	04/05/23
Mission National Bank	01/19/23	4.570	5,000,000.00	04/20/23

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>SAN JOSE</b>				
Meriwest Credit Union	11/09/22	4.520	10,000,000.00	05/10/23
Meriwest Credit Union	01/12/23	4.790	10,000,000.00	07/13/23
Meriwest Credit Union	01/25/23	4.720	25,000,000.00	07/26/23
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
Technology Credit Union	03/02/23	4.980	100,000,000.00	08/31/23
<b>SANTA ANA</b>				
Banc of California, N.A.	01/18/23	4.510	50,000,000.00	04/19/23
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
Banc of California, N.A.	01/12/23	4.750	75,000,000.00	07/13/23
Banc of California, N.A.	01/18/23	4.630	75,000,000.00	07/19/23
Banc of California, N.A.	03/03/23	4.960	25,000,000.00	09/01/23
<b>SANTA ROSA</b>				
Poppy Bank	03/01/23	4.740	50,000,000.00	05/31/23
Poppy Bank	03/08/23	4.770	72,000,000.00	06/07/23
Poppy Bank	01/11/23	4.740	50,000,000.00	07/12/23
Poppy Bank	01/19/23	4.660	70,000,000.00	07/20/23
Poppy Bank	02/16/23	4.880	30,000,000.00	08/17/23
Poppy Bank	03/10/23	5.110	23,000,000.00	09/08/23
<b>SUN VALLEY</b>				
Mission Valley Bank	02/01/23	4.680	10,000,000.00	08/02/23
<b>VACAVILLE</b>				
Travis Credit Union	01/12/23	4.650	50,000,000.00	04/13/23
Travis Credit Union	02/10/23	4.670	50,000,000.00	05/12/23
Travis Credit Union	02/15/23	4.730	25,000,000.00	05/17/23
Travis Credit Union	03/10/23	5.120	100,000,000.00	09/08/23
<b>WALNUT CREEK</b>				
Mechanics Bank	12/01/22	4.610	1,000,000.00	06/01/23
<b>WATSONVILLE</b>				
Santa Cruz County Bank	01/06/23	4.450	10,000,000.00	04/07/23
Santa Cruz County Bank	02/09/23	4.630	10,000,000.00	05/11/23
<b>TOTAL TIME DEPOSITS MARCH 2023</b>			<b>5,237,000,000.00</b>	



**BANK DEMAND DEPOSITS**  
**MARCH 2023**  
 (\$ in thousands)

**DAILY BALANCES**

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>INTEREST BEARING BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	296,735	\$	850,000	\$	4,352,844
2		290,581		925,000		4,353,351
3		286,763		945,000		4,399,107
4		286,763		945,000		4,399,107
5		286,763		945,000		4,399,107
6		285,765		780,000		4,287,196
7		310,535		935,000		4,359,774
8		280,508		925,000		7,933,241
9		299,842		860,000		4,792,580
10		278,176		625,000		7,960,078
11		278,176		625,000		7,960,078
12		278,176		625,000		7,960,078
13		330,134		805,000		8,654,017
14		259,815		845,000		5,582,145
15		317,145		955,000		6,099,430
16		280,711		920,000		4,499,469
17		269,990		485,000		4,514,080
18		269,990		485,000		4,514,080
19		269,990		485,000		4,514,080
20		297,487		1,075,000		4,434,021
21		294,085		880,000		3,902,589
22		287,774		860,000		4,169,024
23		313,046		890,000		4,301,185
24		309,221		880,000		5,288,113
25		309,221		880,000		5,288,113
26		309,221		880,000		5,288,113
27		250,982		660,000		5,224,059
28		306,771		1,135,000		4,842,856
29		285,150		1,010,000		5,011,927
30		305,756		125,000		4,926,121
31		293,492		1,280,000		4,926,671
<b>AVERAGE DOLLAR DAYS</b>		\$290,928 <u>a/</u>		\$823,226 <u>b/</u>		

a/ The prescribed bank balance for March was \$291,990. This consisted of \$198,522 in compensating balances for services, balances for uncollected funds of \$94,202 and a deduction of \$734 for March 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**

1885

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on March 15, 2023, has determined and designated the amount of money available for deposit and investment as of March 1, 2023, 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 \$ 199,000,000

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)	3/13/2023	3/17/2023	\$ 155,100,000	\$ (11,945,300,000)	\$ 5,212,000,000	\$ (6,733,300,000)
(2)	3/20/2023	3/24/2023	\$ 672,400,000	\$ (11,272,900,000)	\$ 5,212,000,000	\$ (6,060,900,000)
(3)	3/27/2023	3/31/2023	\$ (4,730,600,000)	\$ (16,003,500,000)	\$ 5,212,000,000	\$ (10,791,500,000)
(4)	4/3/2023	4/7/2023	\$ (3,730,100,000)	\$ (19,733,600,000)	\$ 5,212,000,000	\$ (14,521,600,000)
(5)	4/10/2023	4/14/2023	\$ 625,900,000	\$ (19,107,700,000)	\$ 5,212,000,000	\$ (13,895,700,000)
(6)	4/17/2023	4/21/2023	\$ 1,260,300,000	\$ (17,847,400,000)	\$ 5,212,000,000	\$ (12,635,400,000)

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 \$ 199,000,000.

Dated: March 15, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

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Member

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Member

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LOS ANGELES COUNTY TREASURER  
 PENDING TRANSACTIONS DETAIL REPORT  
 AS OF APRIL 30, 2023  
 ATTACHMENT XVIII

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
05/01/23	THUNDER BAY FUNDING LLC	1027066718	THUNDER BAY FUNDING, LLC 07/31/23	5.130	07/31/23	98.703	\$40,000,000.00	\$39,481,300.00	\$0.00
05/17/23	FEDERAL HOME LOAN MORTGAGE CORP	1027066719	FREDDIE MAC 5.500 05/17/27 '23 MTN	5.500	05/17/27	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
05/17/23	FEDERAL HOME LOAN MORTGAGE CORP	1026607963	FREDDIE MAC 5.470 05/17/27 '23 MTN	5.470	05/17/27	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
<b>PSI Non-Trading Total</b>							<b>\$90,000,000.00</b>	<b>\$89,481,300.00</b>	<b>\$0.00</b>
<b>Grand Total</b>							<b>\$90,000,000.00</b>	<b>\$89,481,300.00</b>	<b>\$0.00</b>