



**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  
Telephone: (213) 584-1571 Fax: (213) 626-1701  
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

June 30, 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 MAY 2023**

The Report of Investments for the month of May 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 May 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 MAY 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 MAY 2023

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR MAY 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 MAY 31, 2023**

**SCHEDULE A**

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 05/31/23		
At Cost	\$ 55,343,374,870	\$ 306,194,178
At Market	\$ 52,742,662,978	\$ 282,467,139
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	5.51%	0.00%
United States Government and Agency Obligations	67.01%	85.72%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.42%	0.00%
Municipal Obligations	0.04%	0.81%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	13.47%
1-60 days	41.21%	0.00%
61 days-1 year	21.27%	28.18%
Over 1 year	37.52%	71.82%
Weighted Average Days to Maturity	740	

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

**SCHEDULE A1**

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at May 31, 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	27.42%
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	5.51%
U.S. Agency Securities	AA+	Aaa	AAA	48.11%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.13%
U.S. Treasury Bills	AA+	Aaa	AAA	13.77%
				<u>100.00%</u>

<u>SPI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.47%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	0.81%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	72.68%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	13.04%
U.S. Treasury Bills	-	-	-	0.00%
				<u>100.00%</u>

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

**SCHEDULE B**

**TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO**

Investment Balance 05/31/23	\$ 55,343,374,870
Market Value at 05/31/23	\$ 52,742,662,978
Average Daily Balance	\$ 55,603,301,089
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	\$ 177,824,892
Earnings for the Past 12 Months	\$ 1,310,436,261
Earnings Rate for the Month	3.75%

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

**SCHEDULE C**

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 39,796,938.51
Bank of the West - Concentration	\$ 109,423,326.82 (A)
Citibank - Concentration	\$ 9,160.17
JP Morgan Chase - Concentration	\$ 101,011,358.42 (B)
Union Bank- Concentration	\$ -
Wells Fargo - Concentration	\$ -
Total Ledger Balance for all Banks	<u>\$ 250,240,783.92</u>

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

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



TREASURER'S ACTIVITY FOR MAY 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 May 2023

Total Deposits	\$	5,428,574,301.90
Total Disbursements	\$	7,603,300,966.52
Discretionary Funds Liquidity Withdrawal Ratio:		
As of May 31, 2023		1.65

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>		<u>Disbursements</u>	<u>Cumulative</u>
	<u>Maturities</u>	<u>Deposits</u>		<u>Available Cash</u>
June	\$ 12,420,597,000.00	\$ 5,221,600,000.00	\$ 7,734,500,000.00	\$ 9,907,697,000.00
July	\$ 10,668,936,000.00	\$ 4,157,700,000.00	\$ 8,799,500,000.00	\$ 15,934,833,000.00
August	\$ 6,081,244,000.00	\$ 3,637,300,000.00	\$ 5,896,800,000.00	\$ 19,756,577,000.00
September	\$ 1,733,000,000.00	\$ 5,181,400,000.00	\$ 5,881,400,000.00	\$ 20,789,577,000.00
October	\$ 1,984,924,000.00	\$ 6,507,500,000.00	\$ 6,167,300,000.00	\$ 23,114,701,000.00
November	\$ 915,508,000.00	\$ 7,529,700,000.00	\$ 5,959,900,000.00	\$ 25,600,009,000.00

## 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 May 2023, the Treasurer placed \$240.47 million in the Bank of the West Money Market Plus Account and \$100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$100 million remained in the Bank of the West Money Market Plus Account and \$100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS FOR MAY 2023  
COMPLIANCE REPORT

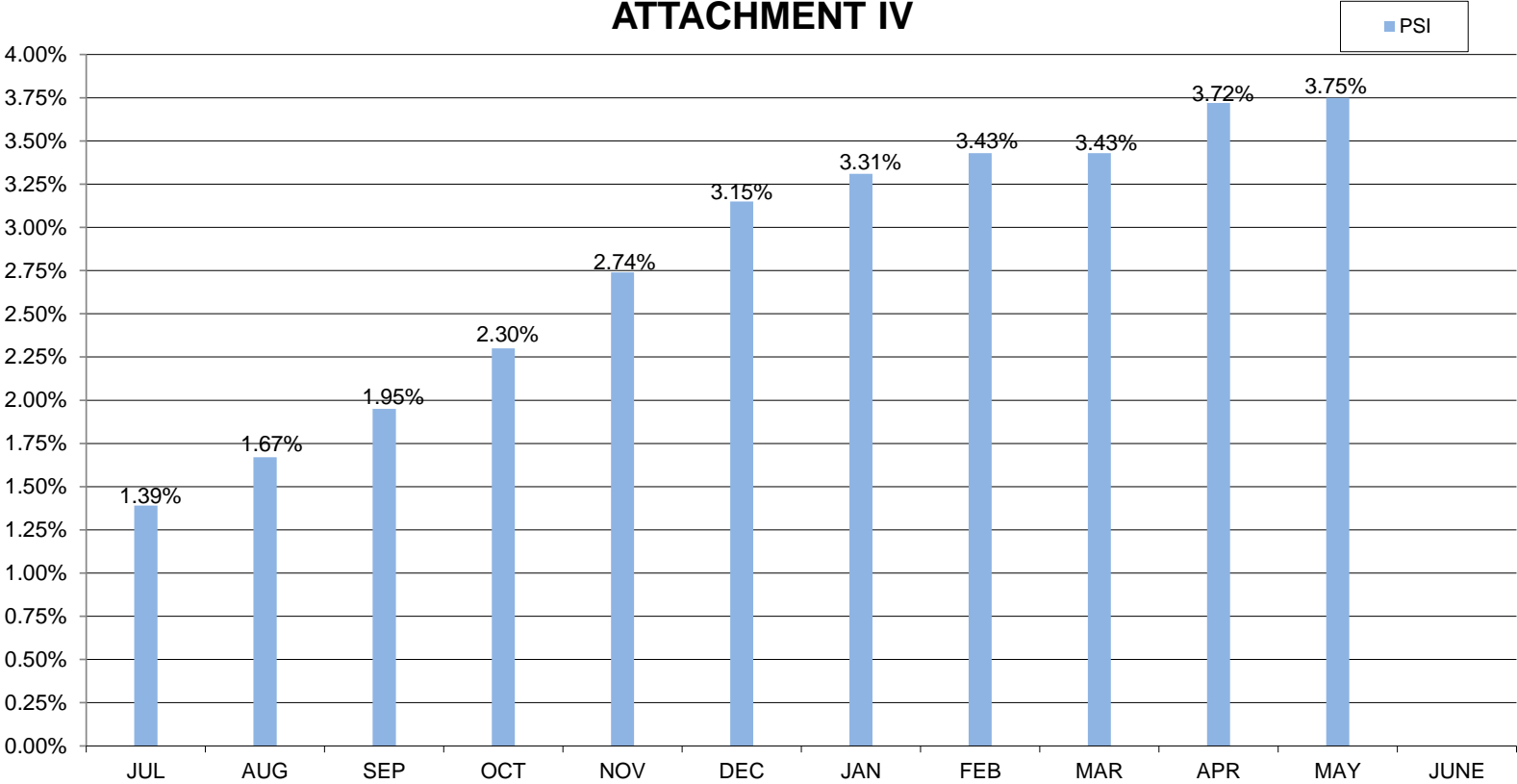
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of May 2023

No exceptions noted.

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

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
5/1/2023	\$	57,052,703,685.98	\$	302,280,380.09
5/2/2023		56,952,255,633.61		302,280,599.26
5/3/2023		56,733,960,134.62		302,280,818.44
5/4/2023		56,708,658,848.60		302,281,037.61
5/5/2023		56,239,509,274.68		302,281,256.79
5/6/2023		56,243,803,403.34		302,281,475.96
5/7/2023		56,248,097,532.00		302,281,695.15
5/8/2023		56,030,901,223.99		302,281,914.32
5/9/2023		56,101,071,597.73		302,282,133.49
5/10/2023		56,015,452,260.04		302,282,352.67
5/11/2023		55,839,606,192.26		302,282,571.85
5/12/2023		55,782,506,724.47		302,282,791.02
5/13/2023		55,786,757,784.48		302,283,010.19
5/14/2023		55,791,008,844.48		302,283,229.36
5/15/2023		55,369,356,997.07		302,283,448.54
5/16/2023		55,452,717,652.69		302,283,667.72
5/17/2023		55,387,902,550.04		302,283,886.89
5/18/2023		55,390,760,252.98		302,284,106.06
5/19/2023		54,212,185,702.84		306,184,880.80
5/20/2023		54,216,265,963.57		306,185,655.52
5/21/2023		54,220,346,224.30		306,186,430.27
5/22/2023		54,095,726,722.54		306,187,204.99
5/23/2023		54,536,987,028.68		306,187,979.73
5/24/2023		54,505,347,539.22		306,188,754.45
5/25/2023		54,380,528,566.74		306,189,529.18
5/26/2023		55,855,247,460.21		306,190,303.91
5/27/2023		55,859,533,299.51		306,191,078.65
5/28/2023		55,863,819,138.81		306,191,853.38
5/29/2023		55,868,104,978.11		306,192,628.10
5/30/2023		55,617,835,663.30		306,193,402.83
5/31/2023		55,343,374,869.70		306,194,177.56
	\$	<b>55,603,301,088.73</b>	\$	<b>303,920,782.41</b>

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





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

	<b><u>POOLED SURPLUS INVESTMENT TRADING/NON-TRADING</u></b>	<b><u>SPECIFIC PURPOSE INVESTMENT</u></b>
Revenues:		
Interest Earnings	\$ 46,462,968	\$ 834,310
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>131,361,924</u>	<u>14,016</u>
Total Revenues	<u>\$ 177,824,892</u>	<u>\$ 848,326</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>11,120</u>
	<u>\$ -</u>	<u>\$ 11,120</u>
NET INCOME	<u>\$ 177,824,892</u>	<u>\$ 837,206</u>

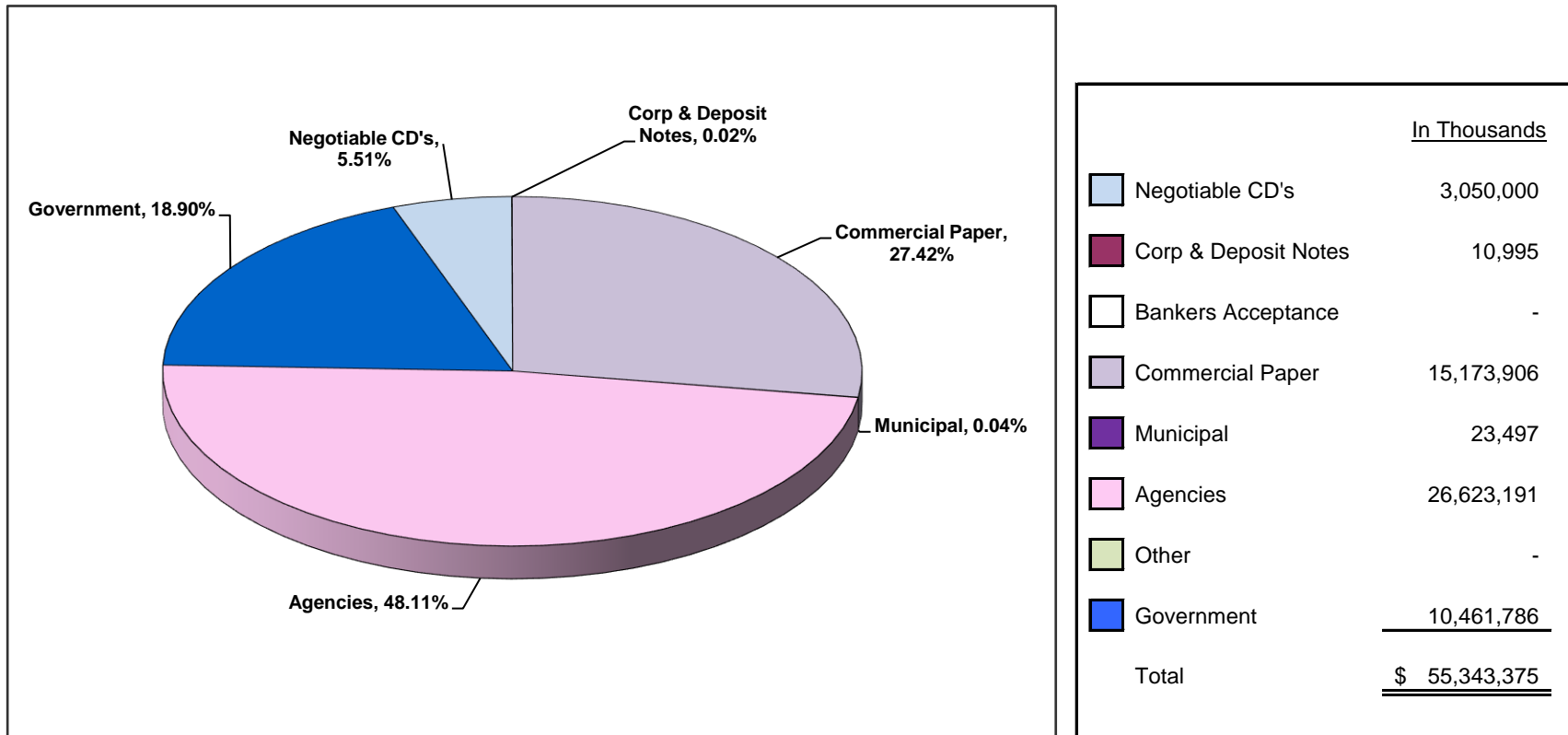
\*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	50.36%	
Los Angeles County and Related Entities	43.95%	
Consolidated Sanitation Districts		1.19%
Metropolitan Transportation Authority		1.10%
Miscellaneous Agencies Pooled Investments		1.10%
South Coast Air Quality Management District		2.14%
Miscellaneous		0.01%
Subtotal	<u>94.31%</u>	<u>5.54%</u>
County Bond Proceeds and Repayment Funds		0.15%
<b>Grand Total</b>	<b><u>94.31%</u></b>	<b><u>5.69%</u></b>

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE  
AS OF MAY 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: MAY 1, 2023 TO MAY 31, 2023  
 ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1026607963	FREDDIE MAC 5.470 05/17/27 '23 MTN	05/17/2023	05/17/2027	5.47000	25,000,000.00	25,000,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1027066719	FREDDIE MAC 5.500 05/17/27 '23 MTN	05/17/2023	05/17/2027	5.50000	25,000,000.00	25,000,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1028475205	FHLBANKS D NOTE 07/03/23	05/01/2023	07/03/2023	4.86000	50,000,000.00	49,574,750.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1028475207	FANNIE MAE D NOTE 07/12/23	05/01/2023	07/12/2023	4.84000	50,000,000.00	49,516,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1028476430	FANNIE MAE 5.500 05/03/27 '23	05/03/2023	05/03/2027	5.50000	25,000,000.00	25,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1029773208	FHLBANKS D NOTE 08/30/23	05/03/2023	08/30/2023	4.98600	50,000,000.00	49,175,925.00	0.00	PIPER SANDLER COMPANIES
NTRD	1029773212	FANNIE MAE D NOTE 07/18/23	05/02/2023	07/18/2023	4.87000	50,000,000.00	49,479,180.56	0.00	UBS SECURITIES LLC
NTRD	1029773213	FHLBANKS D NOTE 08/30/23	05/03/2023	08/30/2023	4.98600	50,000,000.00	49,175,925.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1029773215	FHLBANKS D NOTE 08/02/23	05/03/2023	08/02/2023	4.99000	50,000,000.00	49,369,319.44	0.00	BANCROFT CAPITAL, LLC
NTRD	1030365437	FANNIE MAE D NOTE 07/17/23	05/03/2023	07/17/2023	4.81500	50,000,000.00	49,498,437.50	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1030365439	FHLBANKS D NOTE 07/28/23	05/03/2023	07/28/2023	4.91000	30,327,000.00	29,971,281.14	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1030365440	FEDERAL FARM D NOTE 10/13/23	05/03/2023	10/13/2023	4.93000	50,000,000.00	48,883,902.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1030948071	FEDERAL FARM D NOTE 10/16/23	05/04/2023	10/16/2023	4.95000	20,000,000.00	19,546,250.00	0.00	PIPER SANDLER COMPANIES
NTRD	1030948074	FANNIE MAE D NOTE 07/19/23	05/04/2023	07/19/2023	4.82000	50,000,000.00	49,491,222.22	0.00	PIPER SANDLER COMPANIES
NTRD	1030948075	FHLBANKS D NOTE 09/01/23	05/05/2023	09/01/2023	4.98500	50,000,000.00	49,176,090.28	0.00	BANCROFT CAPITAL, LLC
NTRD	1031590169	FANNIE MAE D NOTE 07/26/23	05/05/2023	07/26/2023	4.84000	50,000,000.00	49,448,777.78	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1031590172	FANNIE MAE D NOTE 07/20/23	05/05/2023	07/20/2023	4.83000	50,000,000.00	49,490,166.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1031594255	FREDDIE MAC 5.310 05/07/27 '23 MTN	05/09/2023	05/07/2027	5.31000	25,000,000.00	25,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1032254093	FANNIE MAE D NOTE 07/13/23	05/08/2023	07/13/2023	4.85000	50,000,000.00	49,555,416.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1032795630	FHLBANKS D NOTE 09/06/23	05/10/2023	09/06/2023	4.98600	50,000,000.00	49,175,925.00	0.00	PIPER SANDLER COMPANIES
NTRD	1032796753	FANNIE MAE D NOTE 07/31/23	05/09/2023	07/31/2023	4.87500	50,000,000.00	49,438,020.83	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1032796756	FANNIE MAE D NOTE 07/31/23	05/09/2023	07/31/2023	4.87500	50,000,000.00	49,438,020.83	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1033276382	FEDERAL FARM D NOTE 07/31/23	05/10/2023	07/31/2023	4.90000	50,000,000.00	49,441,944.44	0.00	MIZUHO SECURITIES USA LLC
NTRD	1033715704	FHLBANKS D NOTE 09/08/23	05/12/2023	09/08/2023	5.00000	50,000,000.00	49,173,611.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1034227173	FANNIE MAE D NOTE 06/01/23 MATD	05/15/2023	06/01/2023	4.83000	50,000,000.00	49,885,958.33	0.00	PIPER SANDLER COMPANIES
NTRD	1034227174	FANNIE MAE D NOTE 06/01/23 MATD	05/15/2023	06/01/2023	4.83000	50,000,000.00	49,885,958.33	0.00	PIPER SANDLER COMPANIES
NTRD	1035063126	FHLBANKS D NOTE 06/01/23 MATD	05/15/2023	06/01/2023	4.80000	50,000,000.00	49,886,666.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1035063127	FHLBANKS D NOTE 06/01/23 MATD	05/15/2023	06/01/2023	4.80000	50,000,000.00	49,886,666.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1037132139	FREDDIE MAC D NOTE 07/28/23	05/16/2023	07/28/2023	4.93500	50,000,000.00	49,499,645.83	0.00	UBS SECURITIES LLC
NTRD	1037132140	FREDDIE MAC D NOTE 07/31/23	05/16/2023	07/31/2023	4.93500	50,000,000.00	49,479,083.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1037132143	FHLBANKS D NOTE 08/16/23	05/17/2023	08/16/2023	5.01000	50,000,000.00	49,366,791.67	0.00	BANCROFT CAPITAL, LLC
NTRD	1037132146	FREDDIE MAC D NOTE 07/28/23	05/16/2023	07/28/2023	4.93500	50,000,000.00	49,499,645.83	0.00	UBS SECURITIES LLC
NTRD	1037132147	FREDDIE MAC D NOTE 07/31/23	05/16/2023	07/31/2023	4.93500	50,000,000.00	49,479,083.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1037684551	FREDDIE MAC D NOTE 07/19/23	05/17/2023	07/19/2023	4.93500	50,000,000.00	49,568,187.50	0.00	GREAT PACIFIC SECURITIES
NTRD	1037684552	FREDDIE MAC D NOTE 07/31/23	05/17/2023	07/31/2023	4.93500	50,000,000.00	49,485,937.50	0.00	CANTOR FITZGERALD & CO.
NTRD	1037684553	FREDDIE MAC D NOTE 07/31/23	05/17/2023	07/31/2023	4.93500	50,000,000.00	49,485,937.50	0.00	CANTOR FITZGERALD & CO.
NTRD	1038232764	FREDDIE MAC D NOTE 07/31/23	05/18/2023	07/31/2023	4.94000	50,000,000.00	49,492,277.78	0.00	PIPER SANDLER COMPANIES
NTRD	1038232767	FHLBANKS D NOTE 09/15/23	05/19/2023	09/15/2023	5.08000	50,000,000.00	49,160,388.89	0.00	BANCROFT CAPITAL, LLC
NTRD	1038232771	FHLBANKS D NOTE 09/15/23	05/19/2023	09/15/2023	5.08000	50,000,000.00	49,160,388.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	1038232772	FREDDIE MAC D NOTE 07/31/23	05/18/2023	07/31/2023	4.94000	50,000,000.00	49,492,277.78	0.00	PIPER SANDLER COMPANIES
NTRD	1038734425	FREDDIE MAC D NOTE 08/07/23	05/19/2023	08/07/2023	4.94000	50,000,000.00	49,451,111.11	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1039333331	FREDDIE MAC D NOTE 07/28/23	05/22/2023	07/28/2023	4.95000	50,000,000.00	49,539,375.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1039936411	FREDDIE MAC D NOTE 07/31/23	05/23/2023	07/31/2023	4.96500	38,634,000.00	38,266,349.20	0.00	PIPER SANDLER COMPANIES
NTRD	1039936418	FHLBANKS D NOTE 07/28/23	05/23/2023	07/28/2023	5.05000	50,000,000.00	49,537,083.33	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1039942681	FREDDIE MAC 5.480 05/22/26 '23 MTN	05/26/2023	05/22/2026	5.48000	50,000,000.00	50,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1040366307	FREDDIE MAC D NOTE 07/31/23	05/24/2023	07/31/2023	4.98500	50,000,000.00	49,529,194.44	0.00	BLAYLOCK VAN, LLC
NTRD	1040377557	FREDDIE MAC 5.550 05/21/27 '23 MTN	05/26/2023	05/21/2027	5.55000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1040377558	FREDDIE MAC 5.550 05/21/27 '23 MTN	05/26/2023	05/21/2027	5.55000	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1040909699	FREDDIE MAC D NOTE 08/01/23	05/25/2023	08/01/2023	5.01500	50,000,000.00	49,526,361.11	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	10409096971	FHLBANKS D NOTE 08/25/23	05/26/2023	08/25/2023	5.24800	50,000,000.00	49,336,711.11	0.00	BANCROFT CAPITAL, LLC
NTRD	10409096972	FHLBANKS D NOTE 08/25/23	05/26/2023	08/25/2023	5.24800	50,000,000.00	49,336,711.11	0.00	BANCROFT CAPITAL, LLC
NTRD	10409096973	FHLBANKS D NOTE 09/22/23	05/26/2023	09/22/2023	5.23500	50,000,000.00	49,134,770.83	0.00	MIZUHO SECURITIES USA LLC
NTRD	10409096975	FHLBANKS D NOTE 08/25/23	05/26/2023	08/25/2023	5.24800	50,000,000.00	49,336,711.11	0.00	PIPER SANDLER COMPANIES
NTRD	10409096976	FHLBANKS D NOTE 09/22/23	05/26/2023	09/22/2023	5.23500	50,000,000.00	49,134,770.83	0.00	MIZUHO SECURITIES USA LLC

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NTRD	1040906979	FHLBANKS D NOTE 08/25/23	05/26/2023	08/25/2023	5.24800	50,000,000.00	49,336,711.11	0.00	PIPER SANDLER COMPANIES
NTRD	1040907953	FREDDIE MAC 5.700 05/21/27 '23 MTN	05/26/2023	05/21/2027	5.70000	50,000,000.00	50,000,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1042194788	FHLBANKS D NOTE 08/01/23	05/26/2023	08/01/2023	5.15000	50,000,000.00	49,520,763.89	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1042859805	FEDERAL FARM D NOTE 11/03/23	05/30/2023	11/03/2023	5.22000	50,000,000.00	48,861,750.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1042859810	FHLBANKS D NOTE 08/07/23	05/30/2023	08/07/2023	5.15000	50,000,000.00	49,506,458.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1042859811	FHLBANKS D NOTE 08/07/23	05/30/2023	08/07/2023	5.15000	50,000,000.00	49,506,458.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1042859812	FEDERAL FARM D NOTE 07/21/23	05/30/2023	07/21/2023	5.13000	50,000,000.00	49,629,500.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1042859818	FHLBANKS D NOTE 08/01/23	05/30/2023	08/01/2023	5.13500	50,000,000.00	49,550,687.50	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1043310081	FREDDIE MAC 5.625 05/21/27 '23 MTN	05/26/2023	05/21/2027	5.62500	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1043552274	FHLBANKS D NOTE 08/30/23	05/31/2023	08/30/2023	5.23000	50,000,000.00	49,338,986.11	0.00	MIZUHO SECURITIES USA LLC
<b>AGENCIES TOTAL</b>						<b>3,038,961,000.00</b>	<b>3,008,115,527.53</b>	<b>0.00</b>	
NTRD	1028475201	CREDIT AGRI NY 5.380 08/01/23	05/01/2023	08/01/2023	5.38000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1030948072	DNB NEW YORK 5.100 08/04/23	05/04/2023	08/04/2023	5.10000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1031590171	BANK HOUSTON 5.260 10/04/23	05/05/2023	10/04/2023	5.26000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1032796754	WESTPAC BK NY 5.300 12/05/23	05/09/2023	12/05/2023	5.30000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1032796755	WESTPAC BK NY 5.300 12/05/23	05/09/2023	12/05/2023	5.30000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1037132133	CIBC NY 5.380 11/06/23	05/16/2023	11/06/2023	5.38000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1037132141	CIBC NY 5.380 11/06/23	05/16/2023	11/06/2023	5.38000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1038240859	CREDIT AGRI NY 5.320 08/15/23	05/18/2023	08/15/2023	5.32000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1039936413	NORDEA BK NY 5.280 09/18/23	05/23/2023	09/18/2023	5.28000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1039936417	DNB NEW YORK 5.250 08/23/23	05/23/2023	08/23/2023	5.25000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1042194773	NORDEA BK NY 5.370 09/29/23	05/26/2023	09/29/2023	5.37000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1042859814	DNB NEW YORK 5.150 07/31/23	05/30/2023	07/31/2023	5.15000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1042859816	BNP PARIBAS NY 5.440 10/02/23	05/30/2023	10/02/2023	5.44000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
<b>CDS TOTAL</b>						<b>650,000,000.00</b>	<b>650,000,000.00</b>	<b>0.00</b>	
NTRD	1027066718	THUNDER BAY FDG 07/31/23	05/01/2023	07/31/2023	5.13000	40,000,000.00	39,481,300.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1028475200	OLD LINE FDG 08/01/23	05/01/2023	08/01/2023	5.13000	50,000,000.00	49,344,500.00	0.00	MORGAN STANLEY & CO LLC.
NTRD	1028475202	TOYOTA MOTOR CRD 08/02/23	05/03/2023	08/02/2023	5.13000	50,000,000.00	49,351,625.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1028475203	TOYOTA MOTOR CRD 08/02/23	05/03/2023	08/02/2023	5.13000	50,000,000.00	49,351,625.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1028475204	CHARIOT FUNDING 07/31/23	05/01/2023	07/31/2023	5.20000	50,000,000.00	49,342,777.78	0.00	BLAYLOCK VAN, LLC
NTRD	1028475206	JUPITER SECU 07/31/23	05/01/2023	07/31/2023	5.19000	50,000,000.00	49,344,041.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1028476431	OLD LINE FDG 08/03/23	05/03/2023	08/03/2023	5.13000	25,000,000.00	24,672,250.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1029773209	CANCARA ASSETSEC 07/24/23	05/02/2023	07/24/2023	5.15000	50,000,000.00	49,406,319.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1029773210	CHARIOT FUNDING 08/03/23	05/02/2023	08/03/2023	5.20000	50,000,000.00	49,328,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1029773211	CANCARA ASSETSEC 07/24/23	05/02/2023	07/24/2023	5.15000	50,000,000.00	49,406,319.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1029773214	CHARIOT FUNDING 08/03/23	05/02/2023	08/03/2023	5.20000	48,197,000.00	47,549,553.63	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1030365436	JUPITER SECU 07/14/23	05/03/2023	07/14/2023	5.14000	50,000,000.00	49,486,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1030365438	OLD LINE FDG 08/03/23	05/05/2023	08/03/2023	5.15000	50,000,000.00	49,356,250.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1030948073	CREDIT AGRI NY 07/19/23	05/04/2023	07/19/2023	5.10000	43,026,000.00	42,562,753.40	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1030948076	ING US FUNDING 09/01/23	05/04/2023	09/01/2023	5.22000	50,000,000.00	49,130,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1030948077	CHARIOT FUNDING 08/01/23	05/04/2023	08/01/2023	5.19000	50,000,000.00	49,358,458.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1030948078	THUNDER BAY FDG 08/04/23	05/09/2023	08/04/2023	5.15000	10,000,000.00	9,875,541.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1030948079	OLD LINE FDG 08/04/23	05/04/2023	08/04/2023	5.14000	40,000,000.00	39,474,577.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1030948080	THUNDER BAY FDG 08/04/23	05/09/2023	08/04/2023	5.15000	50,000,000.00	49,377,708.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1030948081	ING US FUNDING 09/01/23	05/04/2023	09/01/2023	5.22000	50,000,000.00	49,130,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1030953577	CANCARA ASSETSEC 08/07/23	05/05/2023	08/07/2023	5.18000	50,000,000.00	49,323,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1030953578	CANCARA ASSETSEC 08/07/23	05/05/2023	08/07/2023	5.18000	21,140,000.00	20,854,069.76	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1031590167	JUPITER SECU 07/24/23	05/05/2023	07/24/2023	5.15000	50,000,000.00	49,427,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1031590168	CHARIOT FUNDING 08/04/23	05/05/2023	08/04/2023	5.20000	50,000,000.00	49,342,777.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1031590170	CREDIT AGRI NY 07/26/23	05/05/2023	07/26/2023	5.11000	19,924,000.00	19,692,095.71	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1031590173	SHEFFIELD RECEIV 07/21/23	05/05/2023	07/21/2023	5.21000	50,000,000.00	49,442,819.44	0.00	BLAYLOCK VAN, LLC
NTRD	1031590174	JUPITER SECU 07/25/23	05/05/2023	07/25/2023	5.14000	50,000,000.00	49,421,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1031594256	CANCARA ASSETSEC 08/02/23	05/08/2023	08/02/2023	5.19000	3,000,000.00	2,962,805.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1031594257	CANCARA ASSETSEC 08/02/23	05/08/2023	08/02/2023	5.19000	50,000,000.00	49,380,083.33	0.00	MISCHLER FINANCIAL GROUP INC.

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NTRD	1032254092	FAYETE AST SECUR 09/05/23	05/08/2023	09/05/2023	5.23000	50,000,000.00	49,128,333.33	0.00	BARCLAYS CAPITAL INC
NTRD	1032254094	NATIXIS NY 09/05/23	05/08/2023	09/05/2023	5.24000	50,000,000.00	49,126,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1032254095	JUPITER SECU 07/12/23	05/08/2023	07/12/2023	5.17000	24,542,000.00	24,312,907.25	0.00	GREAT PACIFIC SECURITIES
NTRD	1032254096	JUPITER SECU 07/17/23	05/08/2023	07/17/2023	5.15000	50,000,000.00	49,499,305.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1032261878	PROCTER GAMBLE 10/30/23	05/09/2023	10/30/2023	5.10000	50,000,000.00	48,767,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1032261879	MONT BLANC CAPTL 08/08/23	05/08/2023	08/08/2023	5.23000	33,559,000.00	33,110,465.32	0.00	ING FINANCIAL MARKETS LLC
NTRD	1032262285	TD 07/26/23	05/09/2023	07/26/2023	5.04000	50,000,000.00	49,454,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1032262286	TD 07/26/23	05/09/2023	07/26/2023	5.04000	50,000,000.00	49,454,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1032795631	JUPITER SECU 07/28/23	05/09/2023	07/28/2023	5.18000	50,000,000.00	49,424,444.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1032795632	JUPITER SECU 07/28/23	05/09/2023	07/28/2023	5.18000	50,000,000.00	49,424,444.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1032795633	CREDIT AGRI NY 05/10/23 MATD	05/09/2023	05/10/2023	5.01000	50,000,000.00	49,993,041.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1032795635	PROCTER GAMBLE 10/30/23	05/10/2023	10/30/2023	5.09000	50,000,000.00	48,776,986.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1032795636	CREDIT AGRI NY 05/10/23 MATD	05/09/2023	05/10/2023	5.01000	50,000,000.00	49,993,041.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1032796757	ATLANTIC AST SEC 08/07/23	05/09/2023	08/07/2023	5.21000	21,535,000.00	21,254,506.63	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1033276378	JUPITER SECU 08/11/23	05/10/2023	08/11/2023	5.22000	30,000,000.00	29,595,450.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1033276379	CRC FUNDING 09/12/23	05/10/2023	09/12/2023	5.24000	50,000,000.00	49,090,277.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1033276381	CRC FUNDING 09/08/23	05/10/2023	09/08/2023	5.24000	50,000,000.00	49,119,388.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1033276385	MONT BLANC CAPTL 08/08/23	05/10/2023	08/08/2023	5.24000	50,000,000.00	49,345,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1033276386	SHEFFIELD RECEIV 08/07/23	05/10/2023	08/07/2023	5.24000	50,000,000.00	49,352,277.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1033276387	JUPITER SECU 08/11/23	05/10/2023	08/11/2023	5.22000	50,000,000.00	49,325,750.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1033281102	OLD LINE FDG 08/08/23	05/15/2023	08/08/2023	5.14000	50,000,000.00	49,393,194.44	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1033715701	CREDIT AGRI NY 06/01/23 MATD	05/11/2023	06/01/2023	5.04000	50,000,000.00	49,853,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1033715702	AUTOBAHN FUND 07/10/23	05/11/2023	07/10/2023	5.10000	40,000,000.00	39,660,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1033715703	CREDIT AGRI NY 06/01/23 MATD	05/11/2023	06/01/2023	5.04000	50,000,000.00	49,853,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1033715705	SHEFFIELD RECEIV 08/09/23	05/11/2023	08/09/2023	5.26000	30,939,000.00	30,532,152.15	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1034227171	CREDIT AGRI NY 06/01/23 MATD	05/12/2023	06/01/2023	5.04000	50,000,000.00	49,860,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1034227172	CREDIT AGRI NY 06/01/23 MATD	05/12/2023	06/01/2023	5.04000	50,000,000.00	49,860,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1034227175	CREDIT AGRI NY 06/01/23 MATD	05/12/2023	06/01/2023	5.04000	50,000,000.00	49,860,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1034230537	NESTLE CAP 07/31/23	05/12/2023	07/31/2023	5.01000	50,000,000.00	49,443,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1034230538	NESTLE CAP 07/31/23	05/12/2023	07/31/2023	5.01000	50,000,000.00	49,443,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1034230539	MONT BLANC CAPTL 08/14/23	05/12/2023	08/14/2023	5.23000	50,000,000.00	49,317,194.44	0.00	BLAYLOCK VAN, LLC
NTRD	1035063123	TOYOTA MOTOR CRD 08/18/23	05/15/2023	08/18/2023	5.13000	50,000,000.00	49,323,125.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1035063124	TOYOTA MOTOR CRD 08/18/23	05/15/2023	08/18/2023	5.13000	50,000,000.00	49,323,125.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1035063125	CREDIT AGRI NY 06/01/23 MATD	05/15/2023	06/01/2023	5.04000	50,000,000.00	49,881,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1037132135	ATLANTIC AST SEC 08/15/23	05/16/2023	08/15/2023	5.23000	50,000,000.00	49,338,986.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1037132138	JUPITER SECU 07/11/23	05/16/2023	07/11/2023	5.17000	19,707,000.00	19,548,511.93	0.00	BARCLAYS CAPITAL INC
NTRD	1037132142	THUNDER BAY FDG 08/14/23	05/17/2023	08/14/2023	5.20000	50,000,000.00	49,357,222.22	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1037132144	AUTOBAHN FUND 06/01/23 MATD	05/16/2023	06/01/2023	5.06000	40,000,000.00	39,910,044.44	0.00	BLAYLOCK VAN, LLC
NTRD	1037132148	SHEFFIELD RECEIV 08/15/23	05/16/2023	08/15/2023	5.25000	50,000,000.00	49,336,458.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1037684549	UNILEVER CAPITAL 08/01/23	05/17/2023	08/01/2023	5.05000	24,500,000.00	24,238,802.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1037684550	CHARIOT FUNDING 07/20/23	05/17/2023	07/20/2023	5.16000	50,000,000.00	49,541,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1038232765	MONT BLANC CAPTL 06/21/23	05/18/2023	06/21/2023	5.15000	22,319,000.00	22,210,442.86	0.00	ING FINANCIAL MARKETS LLC
NTRD	1038232766	ATLANTIC AST SEC 07/20/23	05/18/2023	07/20/2023	5.15000	40,000,000.00	39,639,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1038232768	OLD LINE FDG 08/15/23	05/22/2023	08/15/2023	5.20000	50,000,000.00	49,386,111.11	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1038232769	CHARIOT FUNDING 08/15/23	05/18/2023	08/15/2023	5.22000	50,000,000.00	49,354,750.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1038232770	ATLANTIC AST SEC 08/17/23	05/18/2023	08/17/2023	5.29000	38,986,000.00	38,464,681.37	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1038239197	FAYETE AST SECUR 08/16/23	05/22/2023	08/16/2023	5.27000	50,000,000.00	49,370,527.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1038734419	FAYETE AST SECUR 07/31/23	05/19/2023	07/31/2023	5.24000	50,000,000.00	49,468,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1038734420	FAYETE AST SECUR 07/31/23	05/19/2023	07/31/2023	5.24000	50,000,000.00	49,468,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1038734421	CHARIOT FUNDING 08/16/23	05/19/2023	08/16/2023	5.25000	26,956,000.00	26,606,133.58	0.00	GREAT PACIFIC SECURITIES
NTRD	1038734422	PEPSICO, INC. 08/04/23	05/19/2023	08/04/2023	5.04000	37,500,000.00	37,095,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1038734423	UNILEVER CAPITAL 07/31/23	05/19/2023	07/31/2023	5.05000	50,000,000.00	49,487,986.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1038734424	UNILEVER CAPITAL 07/31/23	05/19/2023	07/31/2023	5.05000	50,000,000.00	49,487,986.11	0.00	MIZUHO SECURITIES USA LLC

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NTRD	1038743493	THUNDER BAY FDG 08/15/23	05/23/2023	08/15/2023	5.19000	50,000,000.00	49,394,500.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1039333327	TOYOTA MOTOR CRD 08/21/23	05/22/2023	08/21/2023	5.18000	50,000,000.00	49,345,305.56	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1039333328	TOYOTA MOTOR CRD 08/21/23	05/22/2023	08/21/2023	5.18000	50,000,000.00	49,345,305.56	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1039333329	JUPITER SECU 06/15/23	05/23/2023	06/15/2023	5.10000	50,000,000.00	49,837,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1039333330	MONT BLANC CAPTL 08/21/23	05/23/2023	08/21/2023	5.28000	47,977,000.00	47,343,703.60	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1039333332	JUPITER SECU 06/15/23	05/23/2023	06/15/2023	5.10000	50,000,000.00	49,837,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1039333333	JOHNSON&JOHNSON 07/31/23	05/22/2023	07/31/2023	5.02000	50,000,000.00	49,511,944.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1039334201	AUTOBAHN FUND 06/08/23	05/22/2023	06/08/2023	5.09000	50,000,000.00	49,879,819.44	0.00	BLAYLOCK VAN, LLC
NTRD	1039334202	AUTOBAHN FUND 06/08/23	05/22/2023	06/08/2023	5.09000	30,000,000.00	29,927,891.67	0.00	BLAYLOCK VAN, LLC
NTRD	1039335705	UNILEVER CAPITAL 08/07/23	05/23/2023	08/07/2023	5.13000	50,000,000.00	49,458,500.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1039335782	OLD LINE FDG 08/22/23	05/23/2023	08/22/2023	5.21000	50,000,000.00	49,341,513.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1039936410	PEPSICO 08/08/23	05/23/2023	08/08/2023	5.08000	50,000,000.00	49,456,722.22	0.00	MIZUHO SECURITIES USA LLC
NTRD	1039936412	CREDIT AGRI NY 06/15/23	05/23/2023	06/15/2023	5.04000	50,000,000.00	49,839,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1039936414	JOHNSON&JOHNSON 08/16/23	05/23/2023	08/16/2023	5.05000	50,000,000.00	49,403,819.44	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1039936415	PEPSICO, INC. 08/04/23	05/23/2023	08/04/2023	5.08000	26,450,000.00	26,177,535.61	0.00	MIZUHO SECURITIES USA LLC
NTRD	1039936416	CHARIOT FUNDING 08/21/23	05/23/2023	08/21/2023	5.29000	50,000,000.00	49,338,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1039936419	AUTOBAHN FUND 06/15/23	05/23/2023	06/15/2023	5.10000	30,000,000.00	29,902,250.00	0.00	BLAYLOCK VAN, LLC
NTRD	1040366305	ING US FUNDING 08/22/23	05/25/2023	08/22/2023	5.31000	50,000,000.00	49,343,625.00	0.00	ING FINANCIAL MARKETS LLC
NTRD	1040366306	PEPSICO 08/09/23	05/24/2023	08/09/2023	5.08000	21,041,000.00	20,812,377.85	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1040366308	ATLANTIC AST SEC 08/01/23	05/24/2023	08/01/2023	5.30000	50,000,000.00	49,492,083.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1040366309	UNILEVER CAPITAL 08/07/23	05/24/2023	08/07/2023	5.12000	50,000,000.00	49,466,666.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1040366310	AUTOBAHN FUND 06/08/23	05/24/2023	06/08/2023	5.07000	30,000,000.00	29,936,625.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1040377556	THUNDER BAY FDG 08/24/23	05/25/2023	08/24/2023	5.26000	50,000,000.00	49,335,194.44	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1040906970	JUPITER SECU 07/31/23	05/25/2023	07/31/2023	5.18000	50,000,000.00	49,517,972.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1040906978	FAYETE AST SECUR 07/31/23	05/26/2023	07/31/2023	5.34000	50,000,000.00	49,510,500.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1040906981	ATLANTIC AST SEC 08/25/23	05/25/2023	08/25/2023	5.34000	24,464,000.00	24,130,147.95	0.00	GREAT PACIFIC SECURITIES
NTRD	1040906984	THUNDER BAY FDG 07/31/23	05/25/2023	07/31/2023	5.19000	50,000,000.00	49,517,041.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1040906985	ATLANTIC AST SEC 07/06/23	05/25/2023	07/06/2023	5.22000	50,000,000.00	49,695,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1042194775	OLD LINE FDG 07/31/23	05/26/2023	07/31/2023	5.19000	50,000,000.00	49,524,250.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1042194776	PEPSICO 08/10/23	05/26/2023	08/10/2023	5.11000	20,000,000.00	19,784,244.44	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1042194777	ING US FUNDING 09/05/23	05/26/2023	09/05/2023	5.32000	50,000,000.00	49,246,333.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1042194778	AUTOBAHN FUND 06/30/23	05/26/2023	06/30/2023	5.15000	25,000,000.00	24,874,826.39	0.00	BLAYLOCK VAN, LLC
NTRD	1042194779	AUTOBAHN FUND 06/30/23	05/26/2023	06/30/2023	5.15000	50,000,000.00	49,749,652.78	0.00	BLAYLOCK VAN, LLC
NTRD	1042194781	JUPITER SECU 08/02/23	05/26/2023	08/02/2023	5.18000	50,000,000.00	49,510,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1042194784	PEPSICO 08/11/23	05/26/2023	08/11/2023	5.11000	50,000,000.00	49,453,513.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	1042194787	ING US FUNDING 09/05/23	05/26/2023	09/05/2023	5.32000	50,000,000.00	49,246,333.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1042194789	JUPITER SECU 08/02/23	05/26/2023	08/02/2023	5.18000	50,000,000.00	49,510,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1042194792	PEPSICO 08/10/23	05/26/2023	08/10/2023	5.11000	50,000,000.00	49,460,611.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1042859806	CHARIOT FUNDING 07/31/23	05/30/2023	07/31/2023	5.25000	50,000,000.00	49,547,916.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1042859807	SHEFFIELD RECEIV 07/31/23	05/30/2023	07/31/2023	5.20000	50,000,000.00	49,552,222.22	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1042859813	CRC FUNDING 09/13/23	05/30/2023	09/13/2023	5.42000	50,000,000.00	49,202,055.56	0.00	BLAYLOCK VAN, LLC
NTRD	1042859815	OLD LINE FDG 08/02/23	05/30/2023	08/02/2023	5.20000	50,000,000.00	49,537,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1042859817	CREDIT AGRI NY 06/07/23	05/30/2023	06/07/2023	5.04000	50,000,000.00	49,944,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1042859819	CREDIT AGRI NY 06/07/23	05/30/2023	06/07/2023	5.04000	40,000,000.00	39,955,200.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1043552275	CREDIT AGRI NY 06/08/23	05/31/2023	06/08/2023	5.04000	45,574,000.00	45,522,957.12	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1043552276	JUPITER SECU 06/22/23	05/31/2023	06/22/2023	5.18000	50,000,000.00	49,841,722.22	0.00	BARCLAYS CAPITAL INC
NTRD	1043552277	CREDIT AGRI NY 06/08/23	05/31/2023	06/08/2023	5.04000	50,000,000.00	49,944,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1043552278	JUPITER SECU 06/22/23	05/31/2023	06/22/2023	5.18000	25,000,000.00	24,920,861.11	0.00	BARCLAYS CAPITAL INC
NTRD	1043557206	OLD LINE FDG 08/07/23	05/31/2023	08/07/2023	5.20000	50,000,000.00	49,508,888.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1043557207	CIESCO 09/15/23	05/31/2023	09/15/2023	5.41000	50,000,000.00	49,196,013.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1043557902	PEPSICO 08/18/23	05/31/2023	08/18/2023	5.09000	25,000,000.00	24,720,756.94	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
	<b>CPD TOTAL</b>					<b>5,921,336,000.00</b>	<b>5,858,494,909.00</b>	<b>0.00</b>	
NTRD	1040906974	US TREASURY BILL 05/16/24	05/26/2023	05/16/2024	4.89000	50,000,000.00	47,582,166.67	0.00	J.P. MORGAN SECURITIES LLC

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NTRD	1040906980	US TREASURY BILL 05/16/24	05/26/2023	05/16/2024	4.89000	50,000,000.00	47,582,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1040906982	US TREASURY BILL 05/16/24	05/26/2023	05/16/2024	4.89000	50,000,000.00	47,582,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1040906983	US TREASURY BILL 05/16/24	05/26/2023	05/16/2024	4.89000	50,000,000.00	47,582,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1040906986	US TREASURY BILL 05/16/24	05/26/2023	05/16/2024	4.89000	50,000,000.00	47,582,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1042194780	US TREASURY BILL 11/16/23	05/26/2023	11/16/2023	5.14500	50,000,000.00	48,756,625.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1042194782	US TREASURY BILL 11/09/23	05/30/2023	11/09/2023	5.15000	50,000,000.00	48,834,097.22	0.00	CANTOR FITZGERALD & CO.
NTRD	1042194786	US TREASURY BILL 11/09/23	05/30/2023	11/09/2023	5.15000	50,000,000.00	48,834,097.22	0.00	CANTOR FITZGERALD & CO.
NTRD	1042194790	US TREASURY BILL 11/16/23	05/26/2023	11/16/2023	5.14500	50,000,000.00	48,756,625.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1042859808	US TREASURY BILL 11/09/23	05/30/2023	11/09/2023	5.16000	50,000,000.00	48,831,833.33	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1043310077	US TREASURY BILL 11/09/23	05/30/2023	11/09/2023	5.16000	50,000,000.00	48,831,833.33	0.00	KEYBANC CAPITAL MARKETS INC.
<b>US TBILLS TOTAL</b>						<b>550,000,000.00</b>	<b>530,755,944.45</b>	<b>0.00</b>	
<b>NTRD- PSI TOTAL</b>						<b>10,160,297,000.00</b>	<b>10,047,366,380.98</b>	<b>0.00</b>	
<b>PSI TOTAL</b>						<b>10,160,297,000.00</b>	<b>10,047,366,380.98</b>	<b>0.00</b>	



LOS ANGELES COUNTY TREASURER  
 INVESTMENT TRANSACTIONS JOURNAL  
 PURCHASE DETAIL REPORT  
 GROUP: SPECIFIC PURPOSE INVESTMENTS  
 FOR THE PERIOD: MAY 1, 2023 TO MAY 31, 2023  
 ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
<b><u>PHHPA-PH HABITAT PRESERVATION AU</u></b>									
PHHPA	1038232492	FHLBANKS D NOTE 11/15/23	05/19/2023	11/15/2023	5.00000	4,000,000.00	3,900,000.00	0.00	PIPER SANDLER COMPANIES
<b>AGENCIES TOTAL</b>						<b>4,000,000.00</b>	<b>3,900,000.00</b>	<b>0.00</b>	
<b>PHHPA TOTAL</b>						<b>4,000,000.00</b>	<b>3,900,000.00</b>	<b>0.00</b>	
<b>SPI TOTAL</b>						<b>4,000,000.00</b>	<b>3,900,000.00</b>	<b>0.00</b>	

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,050,000,000.00	3,048,422,000.00	(1,578,000.00)	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	15,173,906,408.55	15,169,930,404.29	(3,976,004.26)	0.00	0.00	0.00
Governments	10,461,785,571.54	10,181,562,200.00	(280,223,371.54)	39,933,368.20	38,896,800.00	(1,036,568.20)
Agencies	26,623,190,471.11	24,309,947,393.29	(2,313,243,077.82)	222,525,990.48	199,835,520.15	(22,690,470.33)
Municipals	23,496,992.83	22,334,150.00	(1,162,842.83)	2,475,000.00	2,475,000.00	0.00
Corp. & Deposit Notes	10,995,425.67	10,466,830.00	(528,595.67)	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	41,259,818.88	41,259,818.88	0.00
<b>TOTAL</b>	<b><u>\$55,343,374,869.70</u></b>	<b><u>\$52,742,662,977.58</u></b>	<b><u>(\$2,600,711,892.12)</u></b>	<b><u>\$306,194,177.56</u></b>	<b><u>\$282,467,139.03</u></b>	<b><u>(\$23,727,038.53)</u></b>

**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 MAY 31, 2023  
ATTACHMENT IXa**

**There were no Market Pricing Exceptions**













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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1031594255	FEDERAL HOME LOAN MORTGAGE CORP	05/07/2027		5.310	5.381	25,000,000.00	25,000,000.00	24,937,250.00
988588943	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026		5.530	5.855	25,000,000.00	25,000,000.00	24,793,000.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030		1.200	4.461	25,000,000.00	25,000,000.00	20,003,750.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030		1.310	4.457	50,000,000.00	50,000,000.00	40,162,500.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026		5.100	5.603	25,000,000.00	25,000,000.00	24,674,000.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030		1.260	4.455	25,000,000.00	24,994,455.06	20,016,000.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029		1.100	4.339	25,000,000.00	25,000,000.00	20,627,000.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025		5.160	5.587	25,000,000.00	25,000,000.00	24,752,000.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025		3.650	5.021	25,000,000.00	25,000,000.00	24,308,250.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027		1.070	4.335	50,000,000.00	50,000,000.00	44,078,500.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025		0.600	4.615	50,000,000.00	50,000,000.00	45,404,500.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032		1.500	4.412	50,000,000.00	50,000,000.00	38,669,000.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030		1.250	4.500	50,000,000.00	50,000,000.00	39,970,000.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025		5.150	5.584	25,000,000.00	25,000,000.00	24,741,500.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031		1.410	4.546	50,000,000.00	50,000,000.00	39,088,000.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025		5.150	5.584	25,000,000.00	25,000,000.00	24,741,500.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029		1.150	4.341	25,000,000.00	25,000,000.00	20,685,250.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030		1.200	4.498	25,000,000.00	25,000,000.00	19,934,000.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030		1.330	4.503	50,000,000.00	50,000,000.00	40,199,000.00
1026607963	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027		5.470	5.490	25,000,000.00	25,000,000.00	24,982,000.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025		4.000	5.080	25,000,000.00	25,000,000.00	24,424,000.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026		5.450	5.808	25,000,000.00	25,000,000.00	24,772,000.00
1023753102	FEDERAL HOME LOAN MORTGAGE CORP	04/27/2027		5.470	5.733	25,000,000.00	25,000,000.00	24,771,750.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031		1.330	4.573	50,000,000.00	50,000,000.00	38,640,000.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025		0.730	4.909	50,000,000.00	50,000,000.00	46,086,500.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030		1.270	4.455	50,000,000.00	50,000,000.00	40,062,000.00
998833422	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026		5.760	5.982	25,000,000.00	25,000,000.00	24,855,500.00
1011404539	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026		5.260	5.742	50,000,000.00	50,000,000.00	49,369,000.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025		5.120	5.569	25,000,000.00	25,000,000.00	24,733,000.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030		1.240	4.454	50,000,000.00	50,000,000.00	40,017,500.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026		1.000	4.807	50,000,000.00	50,000,000.00	44,889,500.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025		0.600	4.615	31,739,000.00	31,739,000.00	28,821,868.51
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030		1.250	4.455	50,000,000.00	50,000,000.00	40,024,000.00
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026		5.100	5.578	25,000,000.00	25,000,000.00	24,701,000.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025		5.150	5.570	25,000,000.00	25,000,000.00	24,751,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026		0.830	4.540	25,000,000.00	25,000,000.00	22,312,500.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028		1.070	4.275	25,000,000.00	25,000,000.00	21,278,250.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030		1.300	4.457	50,000,000.00	50,000,000.00	40,132,500.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026		5.350	5.713	25,000,000.00	25,000,000.00	24,777,750.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025		0.750	4.909	50,000,000.00	50,000,000.00	46,105,000.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026		5.210	5.628	25,000,000.00	25,000,000.00	24,747,750.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030		1.360	4.519	50,000,000.00	50,000,000.00	40,061,500.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030		1.260	4.455	50,000,000.00	49,988,910.21	40,032,000.00
985993291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026		5.300	5.347	25,000,000.00	25,000,000.00	24,968,250.00
997511551	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026		5.800	6.036	25,000,000.00	25,000,000.00	24,846,750.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030		1.250	4.500	25,000,000.00	25,000,000.00	19,996,750.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025		0.625	4.479	50,000,000.00	50,035,644.09	45,518,500.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025		0.710	4.828	50,000,000.00	50,000,000.00	46,006,000.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027		4.050	4.934	25,000,000.00	25,000,000.00	24,157,250.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030		1.320	4.503	25,000,000.00	25,000,000.00	20,099,000.00
1043310081	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027		5.625	5.599	50,000,000.00	50,000,000.00	50,046,500.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025		5.300	5.635	25,000,000.00	25,000,000.00	24,808,500.00
939528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025		5.350	5.708	25,000,000.00	25,000,000.00	24,794,000.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025		3.500	4.986	25,000,000.00	25,000,000.00	24,247,250.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025		4.000	5.140	25,000,000.00	25,000,000.00	24,445,500.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030		1.250	4.500	25,000,000.00	25,000,000.00	20,008,250.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030		1.310	4.517	50,000,000.00	50,000,000.00	39,954,500.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025		0.625	4.479	50,000,000.00	50,035,644.09	45,518,500.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026		5.250	5.655	25,000,000.00	25,000,000.00	24,744,000.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030		1.260	4.455	50,000,000.00	50,000,000.00	40,054,500.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031		1.330	4.572	50,000,000.00	50,000,000.00	38,663,000.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032		1.500	4.541	50,000,000.00	50,000,000.00	38,680,500.00
956330463	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025		5.050	5.523	25,000,000.00	25,000,000.00	24,744,000.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025		0.750	4.909	50,000,000.00	50,000,000.00	46,105,000.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025		0.730	4.768	50,000,000.00	50,000,000.00	45,977,500.00
963310452	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026		5.250	5.655	25,000,000.00	25,000,000.00	24,751,500.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025		3.800	5.034	25,000,000.00	25,000,000.00	24,354,250.00
945445260	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025		5.210	5.581	25,000,000.00	25,000,000.00	24,787,500.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030		1.300	4.457	50,000,000.00	50,000,000.00	40,132,500.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030		1.250	4.462	25,000,000.00	25,000,000.00	20,079,500.00
994879937	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026		5.750	6.018	25,000,000.00	25,000,000.00	24,827,000.00









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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1023732786	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/06/2023	4.750	4.931	50,000,000.00	49,769,097.22	49,498,611.11	49,758,000.00
1031590172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/20/2023	4.830	4.976	50,000,000.00	49,671,291.67	49,490,166.67	49,661,500.00
1023003463	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/03/2023	4.700	5.033	50,000,000.00	49,791,111.11	49,516,944.44	49,773,500.00
1031590169	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/26/2023	4.840	4.992	50,000,000.00	49,630,277.78	49,448,777.78	49,620,000.00
1029773212	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/18/2023	4.870	4.975	50,000,000.00	49,682,097.22	49,479,180.56	49,675,000.00
1032796753	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/31/2023	4.875	5.002	50,000,000.00	49,593,750.00	49,438,020.83	49,585,500.00
1034227173	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2023	4.830	0.000	50,000,000.00	50,000,000.00	49,885,958.33	50,000,000.00
1023732780	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/03/2023	4.750	5.033	50,000,000.00	49,788,888.89	49,518,402.78	49,773,500.00
1034227174	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2023	4.830	0.000	50,000,000.00	50,000,000.00	49,885,958.33	50,000,000.00
<b>AGENCIES TOTAL</b>				<b>4.234</b>	<b>26,688,326,444.44</b>	<b>26,623,190,471.11</b>	<b>26,567,295,941.38</b>	<b>24,309,947,393.29</b>
956307630	ANZ Group Holdings Limited	06/12/2023	4.800	5.077	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00
956307636	ANZ Group Holdings Limited	06/12/2023	4.800	5.077	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00
1017995487	Bank of Montreal - Chicago Branch	07/10/2023	5.020	5.218	50,000,000.00	50,000,000.00	50,000,000.00	49,987,000.00
1003418594	Bank of Montreal - Chicago Branch	06/16/2023	4.870	5.109	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00
1011397871	Bank of Montreal - Chicago Branch	06/30/2023	4.990	5.173	50,000,000.00	50,000,000.00	50,000,000.00	49,990,500.00
997511552	Bank of Montreal - Chicago Branch	06/05/2023	4.900	5.054	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1017995484	Bank of Montreal - Chicago Branch	07/10/2023	5.020	5.218	50,000,000.00	50,000,000.00	50,000,000.00	49,987,000.00
1008731011	Bank of Montreal - Chicago Branch	06/21/2023	5.000	5.123	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00
1019323659	Bank of Montreal - Chicago Branch	07/14/2023	5.080	5.242	50,000,000.00	50,000,000.00	50,000,000.00	49,988,000.00
1005943416	Bank of Montreal - Chicago Branch	06/02/2023	4.930	5.057	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1016032687	Bank of Nova Scotia - Houston Branch	10/02/2023	5.150	5.496	50,000,000.00	50,000,000.00	50,000,000.00	49,934,000.00
1012409659	Bank of Nova Scotia - Houston Branch	09/29/2023	5.200	5.493	50,000,000.00	50,000,000.00	50,000,000.00	49,943,500.00
1017221224	Bank of Nova Scotia - Houston Branch	10/05/2023	5.100	5.502	50,000,000.00	50,000,000.00	50,000,000.00	49,923,000.00
1031590171	Bank of Nova Scotia - Houston Branch	10/04/2023	5.260	5.501	50,000,000.00	50,000,000.00	50,000,000.00	49,955,000.00
1017221223	Bank of Nova Scotia - Houston Branch	10/05/2023	5.100	5.502	50,000,000.00	50,000,000.00	50,000,000.00	49,923,000.00
1012409652	Bank of Nova Scotia - Houston Branch	09/29/2023	5.200	5.493	50,000,000.00	50,000,000.00	50,000,000.00	49,943,500.00
1011848273	BNP Paribas New York Branch	06/30/2023	5.100	5.055	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1042859816	BNP Paribas New York Branch	10/02/2023	5.440	5.457	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
1022354453	BNP Paribas New York Branch	08/21/2023	5.290	5.394	50,000,000.00	50,000,000.00	50,000,000.00	49,984,500.00
999323928	BNP Paribas New York Branch	06/05/2023	4.840	5.068	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1037132141	Canadian Imperial Bank of Commerce (New York)	11/06/2023	5.380	5.599	50,000,000.00	50,000,000.00	50,000,000.00	49,950,000.00
1037132133	Canadian Imperial Bank of Commerce (New York)	11/06/2023	5.380	5.599	50,000,000.00	50,000,000.00	50,000,000.00	49,950,000.00
1023732783	Credit Agricole Corporate And Investment Bank, New	07/24/2023	5.240	5.156	50,000,000.00	50,000,000.00	50,000,000.00	50,004,000.00
1028475201	Credit Agricole Corporate And Investment Bank, New	08/01/2023	5.380	5.193	50,000,000.00	50,000,000.00	50,000,000.00	50,014,000.00
1038240859	Credit Agricole Corporate And Investment Bank, New	08/15/2023	5.320	5.353	50,000,000.00	50,000,000.00	50,000,000.00	49,995,500.00
1001252855	Credit Agricole Corporate And Investment Bank, New	06/05/2023	5.090	5.030	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1030948072	DNB Bank ASA - New York Branch	08/04/2023	5.100	5.198	50,000,000.00	50,000,000.00	50,000,000.00	49,989,500.00
1017221236	DNB Bank ASA - New York Branch	07/07/2023	4.950	5.107	50,000,000.00	50,000,000.00	50,000,000.00	49,990,000.00
1042859814	DNB Bank ASA - New York Branch	07/31/2023	5.150	5.173	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1039936417	DNB Bank ASA - New York Branch	08/23/2023	5.250	5.305	50,000,000.00	50,000,000.00	50,000,000.00	49,993,000.00
1009245551	DNB Bank ASA - New York Branch	06/26/2023	4.860	5.077	50,000,000.00	50,000,000.00	50,000,000.00	49,990,500.00
1018527542	DNB Bank ASA - New York Branch	07/10/2023	5.000	5.118	50,000,000.00	50,000,000.00	50,000,000.00	49,991,500.00
1021857368	DNB Bank ASA - New York Branch	07/20/2023	5.060	5.145	50,000,000.00	50,000,000.00	50,000,000.00	49,992,000.00
1014895921	DNB Bank ASA - New York Branch	07/03/2023	4.950	5.096	50,000,000.00	50,000,000.00	50,000,000.00	49,991,500.00
1039936413	Nordea ABP - New York Branch	09/18/2023	5.280	5.370	50,000,000.00	50,000,000.00	50,000,000.00	49,985,500.00
1042194773	Nordea ABP - New York Branch	09/29/2023	5.370	5.405	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00
1026607960	Nordea ABP - New York Branch	10/25/2023	5.310	5.508	50,000,000.00	50,000,000.00	50,000,000.00	49,955,000.00
960973384	Royal Bank of Canada New York Branch	06/16/2023	5.020	5.043	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
960973385	Royal Bank of Canada New York Branch	06/16/2023	5.020	5.043	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
918664382	Royal Bank of Canada New York Branch	06/20/2023	4.650	5.048	50,000,000.00	50,000,000.00	50,000,000.00	49,984,500.00
994876063	Svenska Handels AB Publ - New York Branch	06/05/2023	4.800	5.026	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1023003468	Svenska Handels AB Publ - New York Branch	07/19/2023	5.050	5.087	50,000,000.00	50,000,000.00	50,000,000.00	49,995,500.00
1018527538	Svenska Handels AB Publ - New York Branch	07/14/2023	5.030	5.077	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00
1011848268	Svenska Handels AB Publ - New York Branch	06/29/2023	5.000	5.055	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00
1009245548	Svenska Handels AB Publ - New York Branch	06/27/2023	4.950	5.050	50,000,000.00	50,000,000.00	50,000,000.00	49,994,500.00
1007768470	Svenska Handels AB Publ - New York Branch	06/20/2023	4.920	5.051	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00
1017995491	Toronto-Dominion Bank - New York Branch	10/10/2023	5.360	5.576	50,000,000.00	50,000,000.00	50,000,000.00	49,953,500.00
1017995463	Toronto-Dominion Bank - New York Branch	10/10/2023	5.360	5.576	50,000,000.00	50,000,000.00	50,000,000.00	49,953,500.00
1009768778	Toronto-Dominion Bank - New York Branch	09/29/2023	5.260	5.542	50,000,000.00	50,000,000.00	50,000,000.00	49,945,000.00
1009768779	Toronto-Dominion Bank - New York Branch	09/29/2023	5.260	5.542	50,000,000.00	50,000,000.00	50,000,000.00	49,945,000.00
1026103582	Wells Fargo Bank, National Association	10/30/2023	5.000	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,933,000.00
1026103581	Wells Fargo Bank, National Association	10/30/2023	5.000	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,933,000.00
1019334168	Wells Fargo Bank, National Association	01/08/2024	5.050	5.301	50,000,000.00	50,000,000.00	50,000,000.00	49,914,500.00
1019326619	Wells Fargo Bank, National Association	10/10/2023	5.000	5.303	50,000,000.00	50,000,000.00	50,000,000.00	49,940,000.00
1018532797	Wells Fargo Bank, National Association	01/08/2024	5.050	5.301	50,000,000.00	50,000,000.00	50,000,000.00	49,914,500.00
1019326621	Wells Fargo Bank, National Association	10/10/2023	5.000	5.303	50,000,000.00	50,000,000.00	50,000,000.00	49,940,000.00
1009768777	Westpac Banking Corporation - New York Branch	09/29/2023	5.170	5.462	50,000,000.00	50,000,000.00	50,000,000.00	49,943,500.00
954452679	Westpac Banking Corporation - New York Branch	06/20/2023	5.100	5.048	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
954452680	Westpac Banking Corporation - New York Branch	06/20/2023	5.100	5.048	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1032796754	Westpac Banking Corporation - New York Branch	12/05/2023	5.300	5.583	50,000,000.00	50,000,000.00	50,000,000.00	49,923,500.00







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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1043552277	Credit Agricole Corporate And Investment Bank, New	06/08/2023	5.040	5.085	50,000,000.00	49,951,000.00	49,944,000.00	49,943,500.00
1012985640	Credit Agricole Corporate And Investment Bank, New	06/05/2023	4.880	5.040	50,000,000.00	49,972,888.89	49,552,666.67	49,965,000.00
1034227171	Credit Agricole Corporate And Investment Bank, New	06/01/2023	5.040	5.040	50,000,000.00	50,000,000.00	49,860,000.00	49,993,000.00
1019882342	Credit Agricole Corporate And Investment Bank, New	07/06/2023	4.970	5.080	50,000,000.00	49,758,402.78	49,427,069.44	49,746,000.00
1034227172	Credit Agricole Corporate And Investment Bank, New	06/01/2023	5.040	5.040	50,000,000.00	50,000,000.00	49,860,000.00	49,993,000.00
1016664803	Credit Agricole Corporate And Investment Bank, New	07/07/2023	5.060	5.079	42,013,000.00	41,800,414.22	41,463,820.07	41,793,692.14
1009245552	Credit Agricole Corporate And Investment Bank, New	07/03/2023	4.890	5.073	50,000,000.00	49,782,666.67	49,314,041.67	49,767,500.00
1014895922	Credit Agricole Corporate And Investment Bank, New	06/23/2023	5.090	5.071	50,000,000.00	49,844,472.22	49,427,375.00	49,838,000.00
1042194777	ING (U.S.) Funding LLC	09/05/2023	5.320	5.374	50,000,000.00	49,290,666.66	49,246,333.33	49,276,000.00
1001815544	ING (U.S.) Funding LLC	06/07/2023	5.020	5.091	50,000,000.00	49,958,166.67	49,372,500.00	49,950,500.00
1012985653	ING (U.S.) Funding LLC	06/26/2023	4.990	5.068	50,000,000.00	49,826,736.11	49,397,041.67	49,817,000.00
1009245544	ING (U.S.) Funding LLC	06/30/2023	5.000	5.076	50,000,000.00	49,844,472.22	49,319,444.44	49,788,500.00
1042194787	ING (U.S.) Funding LLC	09/05/2023	5.320	5.374	50,000,000.00	49,290,666.66	49,246,333.33	49,276,000.00
1030948081	ING (U.S.) Funding LLC	09/01/2023	5.220	5.357	50,000,000.00	49,333,000.00	49,130,000.00	49,308,000.00
1009245550	ING (U.S.) Funding LLC	06/30/2023	5.000	5.076	50,000,000.00	49,798,611.11	49,319,444.44	49,788,500.00
1008730982	ING (U.S.) Funding LLC	06/21/2023	5.000	5.074	50,000,000.00	49,861,111.11	49,319,444.44	49,852,000.00
1040366305	ING (U.S.) Funding LLC	08/22/2023	5.310	5.326	50,000,000.00	49,395,250.00	49,343,625.00	49,386,000.00
1008731010	ING (U.S.) Funding LLC	06/21/2023	5.000	5.074	50,000,000.00	49,861,111.11	49,381,944.44	49,852,000.00
1001815543	ING (U.S.) Funding LLC	06/07/2023	5.020	5.091	50,000,000.00	49,958,166.67	49,372,500.00	49,950,500.00
1030948076	ING (U.S.) Funding LLC	09/01/2023	5.220	5.357	50,000,000.00	49,333,000.00	49,130,000.00	49,308,000.00
1009762880	ING (U.S.) Funding LLC	06/26/2023	5.000	5.068	50,000,000.00	49,826,388.89	49,368,055.56	49,817,000.00
1016664799	Johnson & Johnson	07/06/2023	4.770	5.050	50,000,000.00	49,768,125.00	49,390,500.00	49,747,500.00
1039936414	Johnson & Johnson	08/16/2023	5.050	5.040	50,000,000.00	49,466,944.44	49,403,819.44	49,461,000.00
1039333333	Johnson & Johnson	07/31/2023	5.020	5.087	50,000,000.00	49,581,666.66	49,511,944.44	49,569,000.00
1019882347	Johnson & Johnson	07/11/2023	4.880	5.267	1,900,000.00	1,889,697.78	1,877,335.11	1,889,056.00
1018917275	Johnson & Johnson	07/14/2023	4.890	5.065	50,000,000.00	49,707,958.33	49,375,166.67	49,690,500.00
1018917274	Johnson & Johnson	07/14/2023	4.890	5.065	50,000,000.00	49,707,958.33	49,375,166.67	49,690,500.00
986871920	Johnson & Johnson	06/12/2023	4.690	5.010	50,000,000.00	49,928,347.22	49,205,305.56	49,916,500.00
1019882340	Johnson & Johnson	07/11/2023	4.880	5.267	50,000,000.00	49,728,888.89	49,403,555.56	49,712,000.00
1026100945	Johnson & Johnson	07/24/2023	4.960	5.080	50,000,000.00	49,634,888.89	49,386,888.89	49,619,000.00
1016664804	Johnson & Johnson	07/06/2023	4.770	5.050	50,000,000.00	49,768,125.00	49,390,500.00	49,747,500.00
1039333329	Jupiter Securitization Company LLC	06/15/2023	5.100	5.112	50,000,000.00	49,900,833.33	49,837,083.33	49,893,500.00
1040906970	Jupiter Securitization Company LLC	07/31/2023	5.180	5.282	50,000,000.00	49,568,333.33	49,517,972.22	49,552,500.00
103276378	Jupiter Securitization Company LLC	08/11/2023	5.220	5.335	30,000,000.00	29,691,150.00	29,595,450.00	29,679,900.00
984837147	Jupiter Securitization Company LLC	06/09/2023	4.810	5.080	32,666,000.00	32,631,083.67	32,129,161.51	32,624,514.18
1039333332	Jupiter Securitization Company LLC	06/15/2023	5.100	5.112	50,000,000.00	49,900,833.33	49,837,083.33	49,893,500.00
1032254096	Jupiter Securitization Company LLC	07/17/2023	5.150	5.224	50,000,000.00	49,670,972.23	49,499,305.56	49,659,000.00
1028475206	Jupiter Securitization Company LLC	07/31/2023	5.190	5.282	50,000,000.00	49,567,500.00	49,344,041.67	49,552,500.00
1032254095	Jupiter Securitization Company LLC	07/12/2023	5.170	5.211	24,542,000.00	24,397,495.34	24,312,907.25	24,392,784.64
984340232	Jupiter Securitization Company LLC	06/09/2023	4.830	5.080	50,000,000.00	49,946,333.33	49,154,750.00	49,936,500.00
1030365436	Jupiter Securitization Company LLC	07/14/2023	5.140	5.212	50,000,000.00	49,693,027.78	49,486,000.00	49,681,500.00
1026100951	Jupiter Securitization Company LLC	07/25/2023	5.150	5.256	50,000,000.00	49,613,750.00	49,363,402.78	49,598,500.00
1042194789	Jupiter Securitization Company LLC	08/02/2023	5.180	5.291	50,000,000.00	49,553,944.45	49,510,777.78	49,537,000.00
1031590174	Jupiter Securitization Company LLC	07/25/2023	5.140	5.256	50,000,000.00	49,614,500.00	49,421,750.00	49,598,500.00
1026100954	Jupiter Securitization Company LLC	07/28/2023	5.150	5.270	50,000,000.00	49,592,291.67	49,334,791.67	49,575,500.00
1043552276	Jupiter Securitization Company LLC	06/22/2023	5.180	5.138	50,000,000.00	49,848,916.66	49,841,722.22	49,843,000.00
1042194781	Jupiter Securitization Company LLC	08/02/2023	5.180	5.291	50,000,000.00	49,553,944.45	49,510,777.78	49,537,000.00
103276387	Jupiter Securitization Company LLC	08/11/2023	5.220	5.335	50,000,000.00	49,485,250.00	49,325,750.00	49,466,500.00
1031590167	Jupiter Securitization Company LLC	07/24/2023	5.150	5.253	50,000,000.00	49,620,902.78	49,427,777.78	49,606,000.00
983596949	Jupiter Securitization Company LLC	06/01/2023	4.770	5.040	50,000,000.00	50,000,000.00	49,211,625.00	49,993,000.00
1032795632	Jupiter Securitization Company LLC	07/28/2023	5.180	5.270	50,000,000.00	49,589,916.66	49,424,444.44	49,575,500.00
1043552278	Jupiter Securitization Company LLC	06/22/2023	5.180	5.138	25,000,000.00	24,924,458.33	24,920,861.11	24,921,500.00
1037132138	Jupiter Securitization Company LLC	07/11/2023	5.170	5.207	19,707,000.00	19,593,794.24	19,548,511.93	19,590,137.49
1032795631	Jupiter Securitization Company LLC	07/28/2023	5.180	5.270	50,000,000.00	49,589,916.66	49,424,444.44	49,575,500.00
1038239197	La Fayette Asset Securitization Llc	08/16/2023	5.270	5.358	50,000,000.00	49,443,722.22	49,370,527.78	49,427,000.00
1016045808	La Fayette Asset Securitization Llc	07/05/2023	5.130	5.184	50,000,000.00	49,757,750.00	49,344,500.00	49,748,000.00
1026606901	La Fayette Asset Securitization Llc	10/18/2023	5.270	5.472	14,924,000.00	14,620,325.62	14,543,860.85	14,606,417.28
960967095	La Fayette Asset Securitization Llc	06/20/2023	5.020	5.130	40,862,000.00	40,753,738.40	39,830,665.82	40,745,543.30
1019882338	La Fayette Asset Securitization Llc	07/14/2023	5.150	5.212	25,000,000.00	24,846,215.28	24,674,548.61	24,840,750.00
1040906978	La Fayette Asset Securitization Llc	07/31/2023	5.340	5.282	50,000,000.00	49,555,000.00	49,510,500.00	49,552,500.00
1007768472	La Fayette Asset Securitization Llc	06/02/2023	5.150	5.220	50,000,000.00	49,992,847.22	49,477,847.22	49,985,500.00
1032254092	La Fayette Asset Securitization Llc	09/05/2023	5.230	5.426	50,000,000.00	49,302,666.66	49,128,333.33	49,269,000.00
1002883006	La Fayette Asset Securitization Llc	06/05/2023	4.950	5.112	50,000,000.00	49,972,500.00	49,436,250.00	49,964,500.00
1005947340	La Fayette Asset Securitization Llc	06/16/2023	5.430	5.108	50,000,000.00	49,886,875.00	49,313,708.33	49,886,500.00
1038734419	La Fayette Asset Securitization Llc	07/31/2023	5.240	5.282	50,000,000.00	49,563,333.33	49,468,722.22	49,552,500.00
1011397872	La Fayette Asset Securitization Llc	06/30/2023	5.210	5.160	50,000,000.00	49,790,152.78	49,319,805.56	49,785,000.00
1038734420	La Fayette Asset Securitization Llc	07/31/2023	5.240	5.282	50,000,000.00	49,563,333.33	49,468,722.22	49,552,500.00
1011397870	La Fayette Asset Securitization Llc	06/30/2023	5.210	5.160	50,000,000.00	49,790,152.78	49,319,805.56	49,785,000.00
1007769759	La Fayette Asset Securitization Llc	06/06/2023	5.150	5.100	50,000,000.00	49,964,236.11	49,463,541.67	49,957,500.00
1007769758	La Fayette Asset Securitization Llc	06/06/2023	5.150	5.100	50,000,000.00	49,964,236.11	49,463,541.67	49,957,500.00
1039333330	Mont Blanc Capital Corp.	08/21/2023	5.280	5.378	47,977,000.00	47,407,033.24	47,343,703.60	47,389,281.75

LOS ANGELES COUNTY TREASURER  
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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1038232765	Mont Blanc Capital Corp.	06/21/2023	5.150	5.126	22,319,000.00	22,255,142.86	22,210,442.86	22,252,266.19
1032261879	Mont Blanc Capital Corp.	08/08/2023	5.230	5.322	33,559,000.00	33,227,474.37	33,110,465.32	33,216,698.20
1000116764	Mont Blanc Capital Corp.	06/07/2023	4.950	5.091	42,057,000.00	42,022,302.98	41,519,196.11	42,015,363.57
1008269966	Mont Blanc Capital Corp.	06/15/2023	5.100	5.112	27,947,000.00	27,891,571.78	27,610,471.54	27,887,472.89
1034230539	Mont Blanc Capital Corp.	08/14/2023	5.230	5.347	50,000,000.00	49,462,472.22	49,317,194.44	49,443,000.00
1023003472	Mont Blanc Capital Corp.	07/20/2023	5.160	5.242	44,925,000.00	44,609,476.75	44,345,467.50	44,597,946.00
1007768471	Mont Blanc Capital Corp.	06/15/2023	5.200	5.112	50,000,000.00	49,898,888.89	49,378,888.89	49,893,500.00
1033276385	Mont Blanc Capital Corp.	08/08/2023	5.240	5.322	50,000,000.00	49,505,111.11	49,345,000.00	49,490,000.00
1019323661	Mont Blanc Capital Corp.	07/17/2023	5.120	5.224	40,000,000.00	39,738,311.11	39,482,311.11	39,727,200.00
1008732033	Mont Blanc Capital Corp.	06/20/2023	5.100	5.130	50,000,000.00	49,865,416.67	49,369,583.33	49,857,500.00
1018917272	Mont Blanc Capital Corp.	07/11/2023	5.140	5.207	50,000,000.00	49,714,444.44	49,357,500.00	49,703,500.00
1018917271	Mont Blanc Capital Corp.	07/11/2023	5.140	5.207	25,462,000.00	25,316,631.69	25,130,813.30	25,311,010.34
1008732034	Mont Blanc Capital Corp.	06/20/2023	5.100	5.130	15,435,000.00	15,393,454.13	15,240,390.38	15,391,010.25
1009245554	Natixis, New York Branch	06/09/2023	4.960	5.080	50,000,000.00	49,944,888.89	49,469,555.56	49,936,500.00
1009245540	Natixis, New York Branch	06/09/2023	4.960	5.080	50,000,000.00	49,944,888.89	49,469,555.56	49,936,500.00
1008730998	Natixis, New York Branch	06/30/2023	5.070	5.040	37,307,000.00	37,154,631.99	36,786,847.15	37,150,310.60
1008730984	Natixis, New York Branch	06/30/2023	5.060	5.040	50,000,000.00	49,796,194.44	49,304,250.00	49,790,000.00
1023003473	Natixis, New York Branch	08/15/2023	5.300	5.182	50,000,000.00	49,447,916.67	49,138,750.00	49,453,000.00
1032254094	Natixis, New York Branch	09/05/2023	5.240	5.393	50,000,000.00	49,301,333.34	49,126,666.67	49,273,500.00
1017998295	Natixis, New York Branch	08/10/2023	5.130	5.121	50,000,000.00	49,501,250.00	49,130,750.00	49,495,000.00
1017221238	Natixis, New York Branch	08/04/2023	5.040	5.046	50,000,000.00	49,552,000.00	49,160,000.00	49,544,500.00
1017998296	Natixis, New York Branch	08/10/2023	5.130	5.121	50,000,000.00	49,501,250.00	49,130,750.00	49,495,000.00
1022354441	Natixis, New York Branch	07/31/2023	5.310	4.999	50,000,000.00	49,557,500.00	49,240,375.00	49,576,500.00
1012409654	Natixis, New York Branch	07/05/2023	5.050	5.030	38,994,000.00	38,808,020.28	38,463,410.81	38,803,319.34
1017221237	Natixis, New York Branch	08/04/2023	5.040	5.046	50,000,000.00	49,552,000.00	49,160,000.00	49,544,500.00
1011848272	Natixis, New York Branch	07/03/2023	5.030	5.029	50,000,000.00	49,776,444.44	49,329,333.33	49,769,500.00
1009768781	Natixis, New York Branch	06/28/2023	5.040	5.040	50,000,000.00	49,811,000.00	49,356,000.00	49,804,000.00
1009768780	Natixis, New York Branch	06/28/2023	5.040	5.040	50,000,000.00	49,811,000.00	49,356,000.00	49,804,000.00
1011848269	Natixis, New York Branch	07/03/2023	5.030	5.029	50,000,000.00	49,776,444.44	49,329,333.33	49,769,500.00
1008730994	Natixis, New York Branch	06/30/2023	5.060	5.040	50,000,000.00	49,796,194.44	49,304,250.00	49,790,000.00
1034230537	Nestle Capital Corporation	07/31/2023	5.010	4.957	50,000,000.00	49,582,500.00	49,443,333.33	49,580,000.00
1034230538	Nestle Capital Corporation	07/31/2023	5.010	4.957	50,000,000.00	49,582,500.00	49,443,333.33	49,580,000.00
1023732782	Old Line Funding, LLC	07/13/2023	5.100	5.266	50,000,000.00	49,702,500.00	49,447,500.00	49,685,500.00
1030365438	Old Line Funding, LLC	08/03/2023	5.150	5.349	50,000,000.00	49,549,375.00	49,356,250.00	49,524,500.00
1008272612	Old Line Funding, LLC	06/06/2023	5.000	5.100	50,000,000.00	49,965,277.78	49,506,944.44	49,957,500.00
1043557206	Old Line Funding, LLC	08/07/2023	5.200	5.358	50,000,000.00	49,516,111.11	49,508,888.89	49,494,000.00
1033281102	Old Line Funding, LLC	08/08/2023	5.140	5.363	50,000,000.00	49,514,555.55	49,393,194.44	49,486,000.00
1042194775	Old Line Funding, LLC	07/31/2023	5.190	5.341	50,000,000.00	49,567,500.00	49,524,250.00	49,547,500.00
1038232768	Old Line Funding, LLC	08/15/2023	5.200	5.381	50,000,000.00	49,458,333.33	49,386,111.11	49,432,000.00
1012409658	Old Line Funding, LLC	06/30/2023	5.100	5.160	50,000,000.00	49,794,583.33	49,348,333.33	49,785,000.00
1012409657	Old Line Funding, LLC	06/30/2023	5.100	5.160	40,000,000.00	39,835,666.67	39,478,666.67	39,828,000.00
1011397874	Old Line Funding, LLC	06/30/2023	5.100	5.160	50,000,000.00	49,794,583.33	49,334,166.67	49,785,000.00
1030948079	Old Line Funding, LLC	08/04/2023	5.140	5.350	40,000,000.00	39,634,488.89	39,474,577.78	39,613,600.00
103935782	Old Line Funding, LLC	08/22/2023	5.210	5.400	50,000,000.00	49,406,638.89	49,341,513.89	49,377,500.00
1028475200	Old Line Funding, LLC	08/01/2023	5.130	5.342	50,000,000.00	49,565,375.00	49,344,500.00	49,540,000.00
1023732779	Old Line Funding, LLC	07/13/2023	5.100	5.266	20,000,000.00	19,881,000.00	19,779,000.00	19,874,200.00
1042859815	Old Line Funding, LLC	08/02/2023	5.200	5.349	50,000,000.00	49,552,222.22	49,537,777.78	49,532,000.00
1009245538	Old Line Funding, LLC	06/13/2023	5.000	5.095	50,000,000.00	49,916,666.67	49,465,277.78	49,908,000.00
1028476431	Old Line Funding, LLC	08/03/2023	5.130	5.349	25,000,000.00	24,775,562.50	24,672,250.00	24,762,250.00
1008730981	Old Line Funding, LLC	06/06/2023	5.000	5.100	50,000,000.00	49,965,277.78	49,513,888.89	49,957,500.00
1042194792	PepsiCo, Inc.	08/10/2023	5.110	5.111	50,000,000.00	49,503,194.44	49,460,611.11	49,496,000.00
1039936415	PepsiCo, Inc.	08/04/2023	5.080	5.101	26,450,000.00	26,211,127.11	26,177,535.61	26,206,395.50
1043557902	PepsiCo, Inc.	08/18/2023	5.090	5.117	25,000,000.00	24,724,291.66	24,720,756.94	24,719,250.00
1039936410	PepsiCo, Inc.	08/08/2023	5.080	5.108	50,000,000.00	49,520,222.22	49,456,722.22	49,510,500.00
1042194776	PepsiCo, Inc.	08/10/2023	5.110	5.111	20,000,000.00	19,801,277.77	19,784,244.44	19,798,400.00
1042194784	PepsiCo, Inc.	08/11/2023	5.110	5.110	50,000,000.00	49,496,097.22	49,453,513.89	49,489,000.00
1009246056	PepsiCo, Inc.	06/13/2023	4.830	4.985	50,000,000.00	49,919,500.00	49,456,625.00	49,910,000.00
1040366306	PepsiCo, Inc.	08/09/2023	5.080	5.107	21,041,000.00	20,836,130.80	20,812,377.85	20,832,062.87
1038734422	PepsiCo, Inc.	08/04/2023	5.040	5.101	37,500,000.00	37,164,000.00	37,095,750.00	37,154,625.00
1016691057	Sheffield Receivables Company LLC	07/07/2023	5.140	5.254	50,000,000.00	49,743,000.00	49,336,083.33	49,730,000.00
1020651948	Sheffield Receivables Company LLC	07/13/2023	5.140	5.291	50,000,000.00	49,700,166.67	49,378,916.67	49,684,000.00
1019882344	Sheffield Receivables Company LLC	07/13/2023	5.150	5.291	50,000,000.00	49,699,583.33	49,356,250.00	49,684,000.00
1021857372	Sheffield Receivables Company LLC	07/18/2023	5.150	5.310	50,000,000.00	49,663,819.44	49,349,097.22	49,646,000.00
1016045807	Sheffield Receivables Company LLC	07/06/2023	5.150	5.250	50,000,000.00	49,749,652.78	49,334,791.67	49,737,500.00
1042859807	Sheffield Receivables Company LLC	07/31/2023	5.200	5.370	50,000,000.00	49,566,666.66	49,552,222.22	49,545,000.00
1031590173	Sheffield Receivables Company LLC	07/21/2023	5.210	5.329	50,000,000.00	49,638,194.44	49,442,819.44	49,622,500.00
1005943420	Sheffield Receivables Company LLC	06/16/2023	5.240	5.175	30,207,000.00	30,141,048.05	29,802,494.71	30,137,523.90
1037132148	Sheffield Receivables Company LLC	08/15/2023	5.250	5.405	50,000,000.00	49,453,125.00	49,336,458.33	49,429,500.00
1019323660	Sheffield Receivables Company LLC	06/30/2023	5.100	5.220	50,000,000.00	49,794,583.33	49,447,500.00	49,782,500.00
103276386	Sheffield Receivables Company LLC	08/07/2023	5.240	5.384	50,000,000.00	49,512,388.89	49,352,277.78	49,491,500.00
1033715705	Sheffield Receivables Company LLC	08/09/2023	5.260	5.390	30,939,000.00	30,627,083.32	30,532,152.15	30,614,759.28

LOS ANGELES COUNTY TREASURER  
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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1012409653	Sheffield Receivables Company LLC	06/07/2023	4.990	5.091	50,000,000.00	49,958,416.67	49,521,791.67	49,950,500.00
1014895920	Sheffield Receivables Company LLC	06/23/2023	5.130	5.212	50,000,000.00	49,843,250.00	49,422,875.00	49,833,500.00
1018527528	Sheffield Receivables Company LLC	07/10/2023	5.150	5.274	50,000,000.00	49,721,041.67	49,356,250.00	49,707,000.00
1012428867	Sheffield Receivables Company LLC	07/05/2023	5.200	5.246	50,000,000.00	49,754,444.44	49,299,444.44	49,745,000.00
1018917269	Sheffield Receivables Company LLC	07/14/2023	5.140	5.294	50,000,000.00	49,693,027.78	49,336,083.33	49,676,500.00
1023003479	Sheffield Receivables Company LLC	07/19/2023	5.190	5.319	40,000,000.00	39,723,200.00	39,481,000.00	39,710,400.00
1006539386	Sheffield Receivables Company LLC	06/06/2023	5.140	5.100	50,000,000.00	49,964,305.56	49,421,750.00	49,957,500.00
1023003484	The Coca-Cola Company	07/20/2023	4.910	5.076	50,000,000.00	49,665,847.22	49,379,430.56	49,647,500.00
1006539387	The Coca-Cola Company	06/21/2023	4.890	5.040	50,000,000.00	49,864,166.67	49,348,000.00	49,853,000.00
1021857367	The Coca-Cola Company	06/21/2023	4.850	5.040	50,000,000.00	49,865,277.78	49,568,888.89	49,853,000.00
1001815540	The Coca-Cola Company	06/05/2023	4.950	5.040	50,000,000.00	49,972,500.00	49,395,000.00	49,965,000.00
1021857370	The Coca-Cola Company	06/21/2023	4.850	5.040	50,000,000.00	49,865,277.78	49,568,888.89	49,853,000.00
999323934	The Procter & Gamble Company	06/02/2023	4.770	5.040	35,000,000.00	34,995,362.50	34,577,987.50	34,990,200.00
1032795635	The Procter & Gamble Company	10/30/2023	5.090	5.395	50,000,000.00	48,932,513.89	48,776,986.11	48,861,000.00
1032261878	The Procter & Gamble Company	10/30/2023	5.100	5.395	50,000,000.00	48,930,416.67	48,767,500.00	48,861,000.00
998787616	The Procter & Gamble Company	06/02/2023	4.760	5.040	50,000,000.00	49,993,388.89	49,349,097.78	49,986,000.00
999323931	The Procter & Gamble Company	06/02/2023	4.760	5.040	34,800,000.00	34,795,398.67	34,381,278.67	34,790,256.00
1032262285	The Toronto-Dominion Bank	07/26/2023	5.040	5.040	50,000,000.00	49,615,000.00	49,454,000.00	49,608,000.00
1032262286	The Toronto-Dominion Bank	07/26/2023	5.040	5.040	50,000,000.00	49,615,000.00	49,454,000.00	49,608,000.00
1024228721	Thunder Bay Funding LLC	07/24/2023	5.150	5.233	50,000,000.00	49,620,902.78	49,309,097.22	49,607,500.00
1040377556	Thunder Bay Funding LLC	08/24/2023	5.260	5.375	50,000,000.00	49,386,333.33	49,335,194.44	49,365,500.00
1018532799	Thunder Bay Funding LLC	07/14/2023	5.100	5.195	50,000,000.00	49,695,416.67	49,348,333.33	49,682,500.00
1018532798	Thunder Bay Funding LLC	07/14/2023	5.100	5.195	25,000,000.00	24,847,708.33	24,674,166.67	24,841,250.00
1040906984	Thunder Bay Funding, LLC	07/31/2023	5.190	5.264	50,000,000.00	49,567,500.00	49,517,041.67	49,554,000.00
1037132142	Thunder Bay Funding, LLC	08/14/2023	5.200	5.328	50,000,000.00	49,465,555.55	49,357,222.22	49,445,000.00
1003414127	Thunder Bay Funding, LLC	06/16/2023	4.950	5.108	50,000,000.00	49,896,875.00	49,353,750.00	49,886,500.00
1038743493	Thunder Bay Funding, LLC	08/15/2023	5.190	5.334	50,000,000.00	49,459,375.00	49,394,500.00	49,437,000.00
1024786362	Thunder Bay Funding, LLC	07/28/2023	5.150	5.251	50,000,000.00	49,592,291.67	49,349,097.22	49,577,000.00
1030948080	Thunder Bay Funding, LLC	08/04/2023	5.150	5.278	50,000,000.00	49,542,222.22	49,377,708.33	49,523,500.00
1020655039	Thunder Bay Funding, LLC	07/18/2023	5.100	5.213	50,000,000.00	49,667,083.33	49,369,583.33	49,652,500.00
1007769760	Thunder Bay Funding, LLC	06/02/2023	5.000	5.220	50,000,000.00	49,993,055.56	49,506,944.44	49,985,500.00
1011848271	Thunder Bay Funding, LLC	06/27/2023	5.100	5.133	20,156,000.00	20,081,758.73	19,899,011.00	20,078,399.40
1027066718	Thunder Bay Funding, LLC	07/31/2023	5.130	5.264	40,000,000.00	39,658,000.00	39,481,300.00	39,643,200.00
1012428868	Thunder Bay Funding, LLC	07/03/2023	5.080	5.149	50,000,000.00	49,774,222.22	49,357,944.44	49,764,000.00
1011848270	Thunder Bay Funding, LLC	06/27/2023	5.100	5.133	30,000,000.00	29,889,500.00	29,617,500.00	29,884,500.00
1030948078	Thunder Bay Funding, LLC	08/04/2023	5.150	5.278	10,000,000.00	9,908,444.44	9,875,541.67	9,904,700.00
1017995489	Toyota Motor Credit Corporation	07/14/2023	5.050	5.138	50,000,000.00	49,698,402.78	49,333,680.56	49,686,000.00
1021857371	Toyota Motor Credit Corporation	07/19/2023	5.130	5.150	50,000,000.00	49,658,000.00	49,344,500.00	49,649,500.00
1004175206	Toyota Motor Credit Corporation	06/13/2023	5.000	5.095	50,000,000.00	49,916,666.67	49,375,000.00	49,908,000.00
1028475203	Toyota Motor Credit Corporation	08/02/2023	5.130	5.183	50,000,000.00	49,558,250.00	49,351,625.00	49,546,500.00
1028475202	Toyota Motor Credit Corporation	08/02/2023	5.130	5.183	50,000,000.00	49,558,250.00	49,351,625.00	49,546,500.00
1035063123	Toyota Motor Credit Corporation	08/18/2023	5.130	5.250	50,000,000.00	49,444,250.00	49,323,125.00	49,424,000.00
1035063124	Toyota Motor Credit Corporation	08/18/2023	5.130	5.250	50,000,000.00	49,444,250.00	49,323,125.00	49,424,000.00
1024228723	Toyota Motor Credit Corporation	07/26/2023	5.160	5.162	50,000,000.00	49,605,833.33	49,333,500.00	49,598,500.00
1039333327	Toyota Motor Credit Corporation	08/21/2023	5.180	5.264	50,000,000.00	49,417,250.00	49,345,305.56	49,400,500.00
1020651943	Toyota Motor Credit Corporation	07/17/2023	5.110	5.140	50,000,000.00	49,673,527.78	49,361,250.00	49,664,500.00
1039333328	Toyota Motor Credit Corporation	08/21/2023	5.180	5.264	50,000,000.00	49,417,250.00	49,345,305.56	49,400,500.00
1017995453	Toyota Motor Credit Corporation	07/14/2023	5.050	5.138	50,000,000.00	49,698,402.78	49,333,680.56	49,686,000.00
1038734424	Unilever Capital Corporation	07/31/2023	5.050	5.152	50,000,000.00	49,579,166.67	49,487,986.11	49,563,500.00
1039335705	Unilever Capital Corporation	08/07/2023	5.130	5.135	50,000,000.00	49,522,625.00	49,458,500.00	49,515,000.00
1037684549	Unilever Capital Corporation	08/01/2023	5.050	5.150	24,500,000.00	24,290,354.86	24,238,802.78	24,282,685.00
1023003487	Unilever Capital Corporation	07/10/2023	4.900	5.067	50,000,000.00	49,734,583.33	49,448,750.00	49,718,500.00
1017216908	Unilever Capital Corporation	07/05/2023	4.830	5.071	50,000,000.00	49,771,916.67	49,396,250.00	49,753,500.00
1040366309	Unilever Capital Corporation	08/07/2023	5.120	5.135	50,000,000.00	49,523,555.56	49,466,666.67	49,515,000.00
1023003476	Unilever Capital Corporation	07/10/2023	4.900	5.067	37,650,000.00	37,450,141.25	37,234,908.75	37,438,030.50
1017216933	Unilever Capital Corporation	07/05/2023	4.830	5.071	50,000,000.00	49,771,916.67	49,396,250.00	49,753,500.00
1007768468	Unilever Capital Corporation	06/05/2023	4.800	5.040	50,000,000.00	49,973,333.33	49,493,333.33	49,965,000.00
1002266966	Unilever Capital Corporation	06/05/2023	4.970	5.040	40,000,000.00	39,977,911.11	39,519,566.67	39,972,000.00
1038734423	Unilever Capital Corporation	07/31/2023	5.050	5.152	50,000,000.00	49,579,166.67	49,487,986.11	49,563,500.00
<b>CPD TOTAL</b>				<b>5.182</b>	<b>15,263,867,000.00</b>	<b>15,173,906,408.55</b>	<b>15,076,216,048.78</b>	<b>15,169,930,404.29</b>
821809393	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGE	08/01/2024	2.958	5.551	23,000,000.00	23,496,992.83	24,865,760.00	22,334,150.00
<b>CA MUNI BDN TOTAL</b>				<b>5.551</b>	<b>23,000,000.00</b>	<b>23,496,992.83</b>	<b>24,865,760.00</b>	<b>22,334,150.00</b>
1017216913	UNITED STATES TREASURY	10/05/2023	4.570	5.331	50,000,000.00	49,200,250.00	48,844,805.56	49,089,500.00
956668147	UNITED STATES TREASURY	06/15/2023	4.410	4.852	50,000,000.00	49,914,250.00	48,873,000.00	49,900,500.00
975405937	UNITED STATES TREASURY	07/06/2023	4.510	4.808	50,000,000.00	49,780,763.89	48,941,402.78	49,764,000.00
962042863	UNITED STATES TREASURY	06/22/2023	4.470	4.892	50,000,000.00	49,869,625.00	48,876,291.67	49,853,000.00
1022354446	UNITED STATES TREASURY	10/19/2023	4.860	5.406	50,000,000.00	49,055,000.00	48,778,250.00	48,980,000.00
955754307	UNITED STATES TREASURY	06/01/2023	4.470	0.000	50,000,000.00	50,000,000.00	48,944,583.33	50,000,000.00
1017995462	UNITED STATES TREASURY	10/05/2023	4.720	5.331	50,000,000.00	49,174,000.00	48,833,111.11	49,089,500.00

LOS ANGELES COUNTY TREASURER  
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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1009762877	UNITED STATES TREASURY	07/25/2023	4.720	5.184	50,000,000.00	49,646,000.00	49,219,888.89	49,613,500.00
985993295	UNITED STATES TREASURY	08/10/2023	4.660	5.188	50,000,000.00	49,546,944.44	48,815,583.33	49,500,500.00
960201309	UNITED STATES TREASURY	06/15/2023	4.480	4.852	50,000,000.00	49,912,888.89	48,898,666.67	49,900,500.00
1008730999	UNITED STATES TREASURY	07/05/2023	4.590	4.822	50,000,000.00	49,783,250.00	49,337,944.00	49,770,500.00
955754306	UNITED STATES TREASURY	06/01/2023	4.470	0.000	50,000,000.00	50,000,000.00	48,944,583.33	50,000,000.00
1017995475	UNITED STATES TREASURY	10/05/2023	4.720	5.331	50,000,000.00	49,174,000.00	48,833,111.11	49,089,500.00
1017995448	UNITED STATES TREASURY	03/21/2024	4.330	5.158	50,000,000.00	48,231,916.66	47,919,194.44	47,985,500.00
954528388	UNITED STATES TREASURY	06/08/2023	4.520	4.659	50,000,000.00	49,956,055.56	48,863,722.22	49,949,000.00
954528374	UNITED STATES TREASURY	06/08/2023	4.520	4.659	50,000,000.00	49,956,055.56	48,863,722.22	49,949,000.00
956930948	UNITED STATES TREASURY	06/01/2023	4.480	0.000	50,000,000.00	50,000,000.00	48,954,666.67	50,000,000.00
1008730986	UNITED STATES TREASURY	07/05/2023	4.590	4.822	50,000,000.00	49,783,250.00	49,337,944.00	49,770,500.00
1009245541	UNITED STATES TREASURY	07/20/2023	4.520	5.184	50,000,000.00	49,661,000.00	49,252,944.44	49,613,500.00
1016032688	UNITED STATES TREASURY	08/01/2023	4.740	5.169	50,000,000.00	49,598,416.67	49,216,583.33	49,566,000.00
1024785011	UNITED STATES TREASURY	06/20/2023	4.810	4.922	50,000,000.00	49,873,069.44	49,625,888.89	49,865,500.00
991024221	UNITED STATES TREASURY	08/17/2023	4.810	5.138	50,000,000.00	49,485,597.22	48,784,138.89	49,457,000.00
975982579	UNITED STATES TREASURY	07/20/2023	4.635	5.087	50,000,000.00	49,684,562.50	48,628,375.00	49,654,000.00
1017995506	UNITED STATES TREASURY	06/06/2023	4.560	4.383	50,000,000.00	49,968,333.33	49,639,000.00	49,964,000.00
1009245542	UNITED STATES TREASURY	07/25/2023	4.520	5.184	50,000,000.00	49,661,000.00	49,252,944.44	49,613,500.00
953965451	UNITED STATES TREASURY	06/01/2023	4.505	0.000	50,000,000.00	50,000,000.00	48,905,034.72	50,000,000.00
971835358	UNITED STATES TREASURY	07/06/2023	4.660	4.808	50,000,000.00	49,773,472.22	48,860,888.89	49,764,000.00
1017995505	UNITED STATES TREASURY	06/22/2023	4.630	4.892	50,000,000.00	49,864,958.33	49,530,569.44	49,853,000.00
994248274	UNITED STATES TREASURY	08/24/2023	4.895	5.229	50,000,000.00	49,428,916.67	48,769,451.39	49,398,500.00
1042194780	UNITED STATES TREASURY	11/16/2023	5.145	5.385	50,000,000.00	48,799,500.00	48,756,625.00	48,787,000.00
1011397865	UNITED STATES TREASURY	08/31/2023	4.570	5.358	50,000,000.00	49,422,402.78	49,009,833.33	49,335,500.00
963302252	UNITED STATES TREASURY	06/22/2023	4.490	4.892	50,000,000.00	49,869,041.67	48,896,208.33	49,853,000.00
1016032686	UNITED STATES TREASURY	08/01/2023	4.740	5.169	50,000,000.00	49,598,416.67	49,216,583.33	49,566,000.00
930466425	UNITED STATES TREASURY	10/05/2023	4.340	5.331	50,000,000.00	49,240,500.00	47,884,250.00	49,089,500.00
1009245543	UNITED STATES TREASURY	07/25/2023	4.520	5.184	50,000,000.00	49,661,000.00	49,252,944.44	49,613,500.00
955754305	UNITED STATES TREASURY	06/01/2023	4.470	0.000	50,000,000.00	50,000,000.00	48,944,583.33	50,000,000.00
1003414121	UNITED STATES TREASURY	06/20/2023	4.735	4.922	50,000,000.00	49,875,048.61	49,355,513.89	49,865,500.00
960967091	UNITED STATES TREASURY	06/15/2023	4.430	4.852	50,000,000.00	49,913,861.11	48,917,111.11	49,900,500.00
1040906986	UNITED STATES TREASURY	05/16/2024	4.890	5.185	50,000,000.00	47,622,916.67	47,582,166.67	47,603,500.00
955074897	UNITED STATES TREASURY	06/01/2023	4.510	0.000	50,000,000.00	50,000,000.00	48,928,875.00	50,000,000.00
1008731012	UNITED STATES TREASURY	07/18/2023	4.630	5.120	50,000,000.00	49,697,763.89	49,254,055.56	49,666,500.00
954528371	UNITED STATES TREASURY	06/08/2023	4.520	4.659	50,000,000.00	49,956,055.56	48,863,722.22	49,949,000.00
1017216924	UNITED STATES TREASURY	06/15/2023	4.530	4.852	50,000,000.00	49,911,916.67	49,559,583.33	49,900,500.00
991024218	UNITED STATES TREASURY	08/17/2023	4.810	5.138	50,000,000.00	49,485,597.22	48,784,138.89	49,457,000.00
960201312	UNITED STATES TREASURY	06/15/2023	4.480	4.852	50,000,000.00	49,912,888.89	48,898,666.67	49,900,500.00
955754304	UNITED STATES TREASURY	06/01/2023	4.470	0.000	50,000,000.00	50,000,000.00	48,944,583.33	50,000,000.00
1011397863	UNITED STATES TREASURY	08/31/2023	4.570	5.358	50,000,000.00	49,422,402.78	49,009,833.33	49,335,500.00
953965441	UNITED STATES TREASURY	11/30/2023	4.410	5.412	50,000,000.00	48,885,250.00	47,813,375.00	48,679,000.00
960967094	UNITED STATES TREASURY	06/15/2023	4.430	4.852	50,000,000.00	49,913,861.11	48,917,111.11	49,900,500.00
1008730990	UNITED STATES TREASURY	07/11/2023	4.615	4.973	50,000,000.00	49,743,611.11	49,294,930.56	49,723,000.00
955074898	UNITED STATES TREASURY	06/01/2023	4.510	0.000	50,000,000.00	50,000,000.00	48,928,875.00	50,000,000.00
1040906974	UNITED STATES TREASURY	05/16/2024	4.890	5.185	50,000,000.00	47,622,916.67	47,582,166.67	47,603,500.00
1018527535	UNITED STATES TREASURY	06/27/2023	4.680	4.966	50,000,000.00	49,831,000.00	49,499,500.00	49,817,000.00
1042859808	UNITED STATES TREASURY	11/09/2023	5.160	5.473	50,000,000.00	48,846,166.66	48,831,833.33	48,817,500.00
971835353	UNITED STATES TREASURY	07/06/2023	4.660	4.808	50,000,000.00	49,773,472.22	48,860,888.89	49,764,000.00
1017216909	UNITED STATES TREASURY	06/15/2023	4.530	4.852	50,000,000.00	49,911,916.67	49,559,583.33	49,900,500.00
972247532	UNITED STATES TREASURY	07/13/2023	4.610	5.064	50,000,000.00	49,731,083.33	48,834,694.44	49,703,500.00
1017995500	UNITED STATES TREASURY	06/06/2023	4.560	4.383	50,000,000.00	49,968,333.33	49,639,000.00	49,964,000.00
953965443	UNITED STATES TREASURY	06/01/2023	4.505	0.000	50,000,000.00	50,000,000.00	48,905,034.72	50,000,000.00
953965440	UNITED STATES TREASURY	06/08/2023	4.530	4.659	50,000,000.00	49,955,958.33	48,854,916.67	49,949,000.00
996246971	UNITED STATES TREASURY	08/17/2023	4.800	5.138	50,000,000.00	49,486,666.67	48,866,666.67	49,457,000.00
954528384	UNITED STATES TREASURY	06/01/2023	4.510	0.000	50,000,000.00	50,000,000.00	48,910,083.33	50,000,000.00
1017995486	UNITED STATES TREASURY	03/21/2024	4.330	5.158	50,000,000.00	48,231,916.66	47,919,194.44	47,985,500.00
963302264	UNITED STATES TREASURY	06/22/2023	4.490	4.892	50,000,000.00	49,869,041.67	48,896,208.33	49,853,000.00
1017995472	UNITED STATES TREASURY	06/06/2023	4.560	4.383	50,000,000.00	49,968,333.33	49,639,000.00	49,964,000.00
954528370	UNITED STATES TREASURY	06/01/2023	4.510	0.000	50,000,000.00	50,000,000.00	48,910,083.33	50,000,000.00
962042865	UNITED STATES TREASURY	06/22/2023	4.470	4.892	50,000,000.00	49,869,625.00	48,876,291.67	49,853,000.00
1017995488	UNITED STATES TREASURY	10/05/2023	4.720	5.331	50,000,000.00	49,174,000.00	48,833,111.11	49,089,500.00
953965454	UNITED STATES TREASURY	06/01/2023	4.505	0.000	50,000,000.00	50,000,000.00	48,905,034.72	50,000,000.00
994876060	UNITED STATES TREASURY	08/24/2023	4.905	5.229	50,000,000.00	49,427,750.00	48,787,375.00	49,398,500.00
1017216936	UNITED STATES TREASURY	06/15/2023	4.530	4.852	50,000,000.00	49,911,916.67	49,559,583.33	49,900,500.00
1042194790	UNITED STATES TREASURY	11/16/2023	5.145	5.385	50,000,000.00	48,799,500.00	48,756,625.00	48,787,000.00
994248272	UNITED STATES TREASURY	08/24/2023	4.895	5.229	50,000,000.00	49,428,916.67	48,769,451.39	49,398,500.00
985993290	UNITED STATES TREASURY	08/10/2023	4.660	5.188	50,000,000.00	49,546,944.44	48,815,583.33	49,500,500.00
1003414125	UNITED STATES TREASURY	06/20/2023	4.735	4.922	50,000,000.00	49,875,048.61	49,355,513.89	49,865,500.00
953965469	UNITED STATES TREASURY	06/08/2023	4.530	4.659	50,000,000.00	49,955,958.33	48,854,916.67	49,949,000.00
992529442	UNITED STATES TREASURY	06/06/2023	4.670	4.383	50,000,000.00	49,967,569.44	49,318,958.33	49,964,000.00
994876059	UNITED STATES TREASURY	08/24/2023	4.905	5.229	50,000,000.00	49,427,750.00	48,787,375.00	49,398,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1009762886	UNITED STATES TREASURY	07/25/2023	4.720	5.184	50,000,000.00	49,646,000.00	49,219,888.89	49,613,500.00
1017995502	UNITED STATES TREASURY	06/06/2023	4.560	4.383	50,000,000.00	49,968,333.33	49,639,000.00	49,964,000.00
1024785013	UNITED STATES TREASURY	06/20/2023	4.810	4.922	50,000,000.00	49,873,069.44	49,625,888.89	49,865,500.00
1017995460	UNITED STATES TREASURY	10/05/2023	4.720	5.331	50,000,000.00	49,174,000.00	48,833,111.11	49,089,500.00
1026606900	UNITED STATES TREASURY	10/26/2023	4.810	5.423	50,000,000.00	49,017,958.33	48,784,138.89	48,927,000.00
1008731007	UNITED STATES TREASURY	07/11/2023	4.615	4.973	50,000,000.00	49,743,611.11	49,294,930.56	49,723,000.00
1026606903	UNITED STATES TREASURY	10/26/2023	4.810	5.423	50,000,000.00	49,017,958.33	48,784,138.89	48,927,000.00
1027064838	UNITED STATES TREASURY	06/29/2023	4.865	4.966	50,000,000.00	49,810,805.55	49,581,069.44	49,803,500.00
930466416	UNITED STATES TREASURY	10/05/2023	4.340	5.331	50,000,000.00	49,240,500.00	47,884,250.00	49,089,500.00
999323927	UNITED STATES TREASURY	08/31/2023	4.910	5.358	50,000,000.00	49,379,430.56	48,765,680.56	49,335,500.00
953965446	UNITED STATES TREASURY	06/01/2023	4.505	0.000	50,000,000.00	50,000,000.00	48,905,034.72	50,000,000.00
1017995482	UNITED STATES TREASURY	11/02/2023	4.380	5.359	50,000,000.00	49,063,166.66	48,746,833.33	48,887,500.00
953965430	UNITED STATES TREASURY	06/08/2023	4.530	4.659	50,000,000.00	49,955,958.33	48,854,916.67	49,949,000.00
960201317	UNITED STATES TREASURY	06/15/2023	4.480	4.852	50,000,000.00	49,912,888.89	48,898,666.67	49,900,500.00
1017995496	UNITED STATES TREASURY	11/02/2023	4.380	5.359	50,000,000.00	49,063,166.66	48,746,833.33	48,887,500.00
962042871	UNITED STATES TREASURY	06/22/2023	4.470	4.892	50,000,000.00	49,869,625.00	48,876,291.67	49,853,000.00
1019323662	UNITED STATES TREASURY	10/12/2023	4.725	5.421	50,000,000.00	49,127,187.50	48,805,625.00	49,027,000.00
975982585	UNITED STATES TREASURY	07/20/2023	4.635	5.087	50,000,000.00	49,684,562.50	48,828,375.00	49,654,000.00
1017216919	UNITED STATES TREASURY	06/15/2023	4.530	4.852	50,000,000.00	49,911,916.67	49,559,583.33	49,900,500.00
1042194786	UNITED STATES TREASURY	11/09/2023	5.150	5.473	50,000,000.00	48,848,402.78	48,834,097.22	48,817,500.00
1002266969	UNITED STATES TREASURY	09/07/2023	4.910	5.140	50,000,000.00	49,331,694.45	48,765,680.56	49,312,500.00
1009245549	UNITED STATES TREASURY	07/05/2023	4.475	4.822	50,000,000.00	49,788,680.56	49,359,826.39	49,770,500.00
1017995456	UNITED STATES TREASURY	10/05/2023	4.720	5.331	50,000,000.00	49,174,000.00	48,833,111.11	49,089,500.00
1040906980	UNITED STATES TREASURY	05/16/2024	4.890	5.185	50,000,000.00	47,622,916.67	47,582,166.67	47,603,500.00
1019253483	UNITED STATES TREASURY	06/27/2023	4.680	4.966	50,000,000.00	49,831,000.00	49,499,500.00	49,817,000.00
962042869	UNITED STATES TREASURY	06/22/2023	4.470	4.892	50,000,000.00	49,869,625.00	48,876,291.67	49,853,000.00
1020651941	UNITED STATES TREASURY	10/12/2023	4.830	5.421	50,000,000.00	49,107,791.67	48,805,916.67	49,027,000.00
954528379	UNITED STATES TREASURY	06/01/2023	4.510	0.000	50,000,000.00	50,000,000.00	48,910,083.33	50,000,000.00
1017995457	UNITED STATES TREASURY	03/21/2024	4.330	5.158	50,000,000.00	48,231,916.66	47,919,194.44	47,985,500.00
1043310077	UNITED STATES TREASURY	11/09/2023	5.160	5.473	50,000,000.00	48,846,166.66	48,831,833.33	48,817,500.00
1020651942	UNITED STATES TREASURY	10/12/2023	4.830	5.421	50,000,000.00	49,107,791.67	48,805,916.67	49,027,000.00
1017216917	UNITED STATES TREASURY	10/05/2023	4.570	5.331	50,000,000.00	49,200,250.00	48,844,805.56	49,089,500.00
996246980	UNITED STATES TREASURY	08/17/2023	4.800	5.138	50,000,000.00	49,486,666.67	48,866,666.67	49,457,000.00
1008731005	UNITED STATES TREASURY	07/18/2023	4.630	5.120	50,000,000.00	49,697,763.89	49,254,055.56	49,666,500.00
999323929	UNITED STATES TREASURY	08/31/2023	4.910	5.358	50,000,000.00	49,379,430.56	48,765,680.56	49,335,500.00
960201315	UNITED STATES TREASURY	06/15/2023	4.480	4.852	50,000,000.00	49,912,888.89	48,898,666.67	49,900,500.00
1040906982	UNITED STATES TREASURY	05/16/2024	4.890	5.185	50,000,000.00	47,622,916.67	47,582,166.67	47,603,500.00
1017216931	UNITED STATES TREASURY	10/05/2023	4.570	5.331	50,000,000.00	49,200,250.00	48,844,805.56	49,089,500.00
953965449	UNITED STATES TREASURY	06/08/2023	4.530	4.659	50,000,000.00	49,955,958.33	48,854,916.67	49,949,000.00
1019253485	UNITED STATES TREASURY	06/27/2023	4.680	4.966	50,000,000.00	49,831,000.00	49,499,500.00	49,817,000.00
956668143	UNITED STATES TREASURY	06/15/2023	4.410	4.852	50,000,000.00	49,914,250.00	48,873,000.00	49,900,500.00
1017995480	UNITED STATES TREASURY	11/02/2023	4.380	5.359	50,000,000.00	49,063,166.66	48,746,833.33	48,887,500.00
975405934	UNITED STATES TREASURY	07/06/2023	4.510	4.808	40,000,000.00	39,824,611.11	39,153,122.22	39,811,200.00
1017216916	UNITED STATES TREASURY	10/05/2023	4.570	5.331	50,000,000.00	49,200,250.00	48,844,805.56	49,089,500.00
1009245537	UNITED STATES TREASURY	07/05/2023	4.475	4.822	50,000,000.00	49,788,680.56	49,359,826.39	49,770,500.00
953965464	UNITED STATES TREASURY	06/01/2023	4.505	0.000	50,000,000.00	50,000,000.00	48,905,034.72	50,000,000.00
956930944	UNITED STATES TREASURY	06/01/2023	4.480	0.000	50,000,000.00	50,000,000.00	48,954,666.67	50,000,000.00
960201320	UNITED STATES TREASURY	06/15/2023	4.480	4.852	50,000,000.00	49,912,888.89	48,898,666.67	49,900,500.00
1019253484	UNITED STATES TREASURY	06/27/2023	4.680	4.966	50,000,000.00	49,831,000.00	49,499,500.00	49,817,000.00
1017995493	UNITED STATES TREASURY	11/02/2023	4.380	5.359	50,000,000.00	49,063,166.66	48,746,833.33	48,887,500.00
953965433	UNITED STATES TREASURY	06/08/2023	4.530	4.659	50,000,000.00	49,955,958.33	48,854,916.67	49,949,000.00
1017995507	UNITED STATES TREASURY	06/22/2023	4.630	4.892	50,000,000.00	49,864,958.33	49,530,569.44	49,853,000.00
954528377	UNITED STATES TREASURY	06/01/2023	4.510	0.000	50,000,000.00	50,000,000.00	48,910,083.33	50,000,000.00
1017995479	UNITED STATES TREASURY	11/02/2023	4.380	5.359	50,000,000.00	49,063,166.66	48,746,833.33	48,887,500.00
1017995451	UNITED STATES TREASURY	10/05/2023	4.720	5.331	50,000,000.00	49,174,000.00	48,833,111.11	49,089,500.00
1022354449	UNITED STATES TREASURY	10/19/2023	4.860	5.406	50,000,000.00	49,055,000.00	48,778,250.00	48,980,000.00
1042194782	UNITED STATES TREASURY	11/09/2023	5.150	5.473	50,000,000.00	48,848,402.78	48,834,097.22	48,817,500.00
1017995467	UNITED STATES TREASURY	03/21/2024	4.330	5.158	50,000,000.00	48,231,916.66	47,919,194.44	47,985,500.00
953965447	UNITED STATES TREASURY	11/30/2023	4.410	5.412	50,000,000.00	48,885,250.00	47,813,375.00	48,679,000.00
1027064837	UNITED STATES TREASURY	06/29/2023	4.865	4.966	50,000,000.00	49,810,805.55	49,581,069.44	49,803,500.00
1017216929	UNITED STATES TREASURY	06/15/2023	4.530	4.852	50,000,000.00	49,911,916.67	49,559,583.33	49,900,500.00
972247538	UNITED STATES TREASURY	07/13/2023	4.610	5.064	50,000,000.00	49,731,083.33	48,834,694.44	49,703,500.00
954528390	UNITED STATES TREASURY	06/08/2023	4.520	4.659	50,000,000.00	49,956,055.56	48,863,722.22	49,949,000.00
955754295	UNITED STATES TREASURY	06/01/2023	4.470	0.000	50,000,000.00	50,000,000.00	48,944,583.33	50,000,000.00
1017995510	UNITED STATES TREASURY	06/22/2023	4.630	4.892	50,000,000.00	49,864,958.33	49,530,569.44	49,853,000.00
955074893	UNITED STATES TREASURY	06/01/2023	4.510	0.000	50,000,000.00	50,000,000.00	48,928,875.00	50,000,000.00
1017995452	UNITED STATES TREASURY	06/06/2023	4.560	4.383	50,000,000.00	49,968,333.33	49,639,000.00	49,964,000.00
984837143	UNITED STATES TREASURY	08/03/2023	4.670	5.197	50,000,000.00	49,591,375.00	48,845,472.22	49,548,500.00
956668145	UNITED STATES TREASURY	06/15/2023	4.410	4.852	50,000,000.00	49,914,250.00	48,873,000.00	49,900,500.00
1017216914	UNITED STATES TREASURY	10/05/2023	4.570	5.331	50,000,000.00	49,200,250.00	48,844,805.56	49,089,500.00
1009245539	UNITED STATES TREASURY	07/25/2023	4.520	5.184	50,000,000.00	49,661,000.00	49,252,944.44	49,613,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value	
955074894	UNITED STATES TREASURY	06/01/2023	4.510	0.000	50,000,000.00	50,000,000.00	48,928,875.00	50,000,000.00	
1040906983	UNITED STATES TREASURY	05/16/2024	4.890	5.185	50,000,000.00	47,622,916.67	47,582,166.67	47,603,500.00	
955754294	UNITED STATES TREASURY	06/15/2023	4.410	4.852	50,000,000.00	49,914,250.00	48,873,000.00	49,900,500.00	
1017995509	UNITED STATES TREASURY	06/22/2023	4.630	4.892	50,000,000.00	49,864,958.33	49,530,569.44	49,853,000.00	
984837142	UNITED STATES TREASURY	08/03/2023	4.670	5.197	50,000,000.00	49,591,375.00	48,845,472.22	49,548,500.00	
821810741	UNITED STATES TREASURY	08/31/2028	1.125	3.789	50,000,000.00	49,608,948.69	49,484,375.00	43,711,000.00	
821809278	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,801,381.11	49,650,400.00	45,646,500.00	
821809591	UNITED STATES TREASURY	11/15/2024	0.750	4.803	50,000,000.00	49,861,233.68	49,717,000.00	47,181,500.00	
821809322	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,959,476.13	49,937,500.00	43,410,000.00	
821809135	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,969,821.49	49,953,125.00	43,410,000.00	
821809634	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,866,984.07	49,766,000.00	45,646,500.00	
821809590	UNITED STATES TREASURY	11/15/2024	0.750	4.803	50,000,000.00	49,861,233.68	49,717,000.00	47,181,500.00	
821809134	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,969,821.49	49,953,125.00	43,410,000.00	
821809139	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,889,345.34	49,828,125.00	43,410,000.00	
821808956	UNITED STATES TREASURY	05/31/2026	0.750	4.037	50,000,000.00	49,831,469.66	49,722,656.00	45,400,500.00	
821809560	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,866,984.07	49,766,000.00	45,646,500.00	
821810737	UNITED STATES TREASURY	11/15/2030	0.875	3.612	50,000,000.00	49,206,776.91	48,953,143.50	41,125,000.00	
821809153	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,944,607.59	49,914,062.50	43,410,000.00	
821809276	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,801,381.11	49,650,400.00	45,646,500.00	
821809318	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,959,698.77	49,937,500.00	43,410,000.00	
821809866	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,801,381.11	49,650,400.00	45,646,500.00	
821809333	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,801,381.11	49,650,400.00	45,646,500.00	
821809586	UNITED STATES TREASURY	11/15/2024	0.750	4.803	50,000,000.00	49,861,233.68	49,717,000.00	47,181,500.00	
821809152	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,944,607.59	49,914,062.50	43,410,000.00	
821809628	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,866,984.07	49,766,000.00	45,646,500.00	
821809629	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,866,984.07	49,766,000.00	45,646,500.00	
821810710	UNITED STATES TREASURY	11/15/2030	0.875	3.612	50,000,000.00	50,000,000.00	50,000,000.00	41,125,000.00	
821809320	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,959,698.77	49,937,500.00	43,410,000.00	
821809208	UNITED STATES TREASURY	05/31/2026	0.750	4.037	50,000,000.00	49,831,469.66	49,722,656.00	45,400,500.00	
821809615	UNITED STATES TREASURY	05/31/2026	0.750	4.037	50,000,000.00	49,831,469.66	49,722,656.00	45,400,500.00	
821809137	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,969,821.49	49,953,125.00	43,410,000.00	
821809328	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,801,381.11	49,650,400.00	45,646,500.00	
821809314	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,944,607.59	49,914,062.50	43,410,000.00	
821809271	UNITED STATES TREASURY	06/15/2024	0.250	5.174	50,000,000.00	49,901,678.94	49,718,750.00	47,535,000.00	
821809257	UNITED STATES TREASURY	05/15/2024	0.250	5.258	50,000,000.00	49,968,011.00	49,900,000.00	47,693,500.00	
821809129	UNITED STATES TREASURY	06/15/2024	0.250	5.174	50,000,000.00	49,901,678.94	49,718,750.00	47,535,000.00	
821809556	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,866,984.07	49,766,000.00	45,646,500.00	
821809570	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,811,351.82	49,667,950.00	45,646,500.00	
821810678	UNITED STATES TREASURY	08/31/2028	1.125	3.789	50,000,000.00	49,512,347.17	49,357,000.00	43,711,000.00	
821809258	UNITED STATES TREASURY	05/15/2024	0.250	5.258	50,000,000.00	49,968,011.00	49,900,000.00	47,693,500.00	
821809259	UNITED STATES TREASURY	06/15/2024	0.250	5.174	50,000,000.00	49,901,678.94	49,718,750.00	47,535,000.00	
821809330	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,801,381.11	49,650,400.00	45,646,500.00	
821809528	UNITED STATES TREASURY	11/15/2030	0.875	3.612	50,000,000.00	50,000,000.00	50,000,000.00	41,125,000.00	
821809316	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,944,607.59	49,914,062.50	43,410,000.00	
821809260	UNITED STATES TREASURY	05/15/2024	0.250	5.258	50,000,000.00	49,968,011.00	49,900,000.00	47,693,500.00	
821809147	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,889,345.34	49,828,125.00	43,410,000.00	
821809609	UNITED STATES TREASURY	04/30/2026	0.750	4.055	50,000,000.00	49,914,573.66	49,855,000.00	45,498,000.00	
821809324	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,959,476.13	49,937,500.00	43,410,000.00	
821809226	UNITED STATES TREASURY	05/31/2026	0.750	4.037	50,000,000.00	49,831,469.66	49,722,656.00	45,400,500.00	
821809132	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,969,821.49	49,953,125.00	43,410,000.00	
821809061	UNITED STATES TREASURY	06/15/2024	0.250	5.174	50,000,000.00	49,901,678.94	49,718,750.00	47,535,000.00	
821809666	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,811,351.82	49,667,950.00	45,646,500.00	
821809638	UNITED STATES TREASURY	04/30/2026	0.750	4.055	50,000,000.00	49,914,573.66	49,855,000.00	45,498,000.00	
821809255	UNITED STATES TREASURY	05/15/2024	0.250	5.258	50,000,000.00	49,968,011.00	49,900,000.00	47,693,500.00	
821809146	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,889,345.34	49,828,125.00	43,410,000.00	
821809873	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,811,351.82	49,667,950.00	45,646,500.00	
821809270	UNITED STATES TREASURY	06/15/2024	0.250	5.174	50,000,000.00	49,901,678.94	49,718,750.00	47,535,000.00	
821809326	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,918,727.74	49,875,000.00	43,410,000.00	
821809663	UNITED STATES TREASURY	03/31/2026	0.750	4.032	50,000,000.00	49,811,351.82	49,667,950.00	45,646,500.00	
821809622	UNITED STATES TREASURY	05/31/2026	0.750	4.037	50,000,000.00	49,831,469.66	49,722,656.00	45,400,500.00	
821809524	UNITED STATES TREASURY	11/15/2024	0.750	4.803	50,000,000.00	49,861,233.68	49,717,000.00	47,181,500.00	
821809144	UNITED STATES TREASURY	11/30/2027	0.625	3.842	50,000,000.00	49,889,345.34	49,828,125.00	43,410,000.00	
<b>UST GOVERNMENT TOTAL</b>					<b>4.204</b>	<b>10,540,000,000.00</b>	<b>10,461,785,571.54</b>	<b>10,360,806,905.39</b>	<b>10,181,562,200.00</b>
				<b>GRAND TOTAL</b>		<b>55,576,193,444.44</b>	<b>55,343,374,869.70</b>	<b>55,090,171,565.55</b>	<b>52,742,662,977.58</b>

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: MAY 1, 2023 TO MAY 31, 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	16,690,401.90	
942605463	3130ATWD5	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,196,052.00	
<b>FHLB TOTAL</b>						<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>17,886,453.90</b>	
<b>AVCCD TOTAL</b>						<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>17,886,453.90</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	7,829,100.00	
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	5,795,230.00	
<b>FFCB TOTAL</b>						<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>13,624,330.00</b>	
<b>ESUSD TOTAL</b>						<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>13,624,330.00</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	49,546,000.00	
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,691,280.00	
<b>FHLB TOTAL</b>						<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>83,237,280.00</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	49,566,500.00	
<b>FHLMC TOTAL</b>						<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>49,566,500.00</b>	
<b>FIRST5LA TOTAL</b>						<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>132,803,780.00</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	15,844,156.25	
<b>FFCB TOTAL</b>						<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>15,844,156.25</b>	
1038232492	313384PG8	FEDERAL HOME LOAN BANKS	11/15/2023	5.000	4,000,000.00	3,907,222.22	3,900,000.00	3,907,720.00	
<b>FHLB TOTAL</b>						<b>4,000,000.00</b>	<b>3,907,222.22</b>	<b>3,907,720.00</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	5,789,680.00	
<b>FHLMC TOTAL</b>						<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>5,789,680.00</b>	
<b>PHHPA TOTAL</b>						<b>36,175,000.00</b>	<b>36,082,222.22</b>	<b>25,541,556.25</b>	
<b>GF-GENERAL FUND</b>									
821801187	3527RPLVAC	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>GF TOTAL</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	10,013,768.26	10,018,200.00	9,979,400.00	
<b>FFCB TOTAL</b>						<b>10,000,000.00</b>	<b>10,013,768.26</b>	<b>9,979,400.00</b>	
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,983,342.05	9,956,250.00	9,724,200.00	
<b>UST NOTES TOTAL</b>						<b>10,000,000.00</b>	<b>9,983,342.05</b>	<b>9,724,200.00</b>	
<b>SCP61 - SCAQMD TOTAL</b>						<b>20,000,000.00</b>	<b>19,997,110.31</b>	<b>19,703,600.00</b>	
<b>SCP6G - SCAQMD - INVESTMENT</b>									
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,983,342.05	9,956,250.00	9,724,200.00	
<b>UST NOTES TOTAL</b>						<b>10,000,000.00</b>	<b>9,983,342.05</b>	<b>9,724,200.00</b>	
<b>SCP6G - SCAQMD TOTAL</b>						<b>10,000,000.00</b>	<b>9,983,342.05</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	19,966,684.10	19,912,500.00	19,448,400.00	
<b>UST NOTES TOTAL</b>						<b>20,000,000.00</b>	<b>19,966,684.10</b>	<b>19,448,400.00</b>	
<b>SCP9A - SCAQMD TOTAL</b>						<b>20,000,000.00</b>	<b>19,966,684.10</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>SCAQMD TOTAL</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>SLIM TOTAL</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>WASIA TOTAL</b>						<b>42,212.18</b>	<b>42,212.18</b>	<b>42,212.18</b>	
<b>GRAND TOTAL</b>						<b>306,339,818.88</b>	<b>306,194,177.56</b>	<b>306,083,018.88</b>	<b>282,467,139.03</b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF MAY 31, 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 MAY 31, 2023**  
**TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY**  
**ATTACHMENT XI**

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	44,219,428.18
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	323,848.20
<b>BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL</b>		<b><u><u>\$44,545,238.53</u></u></b>

**LOS ANGELES COUNTY TREASURER**  
**TRUSTEE & MANAGED FUNDS**  
**AS OF MAY 31, 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	3,517,128.63
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	31,225,545.20
02/09/93	DISNEY PROJECT 1993	8,449,217.11
03/21/12	DISNEY PROJECT 2012	4,218,022.49
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,861,294.78
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	7,266,977.29
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	7,779,490.69
	<b>U.S. BANK - TRUSTEE TOTAL</b>	<b><u><u>\$114,327,768.30</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF MAY 31, 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)	31,732,150.00
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	14,992,102.84
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,571,675.09
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	11,914,528.06
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	4,200,623.51
	<b>ZIONS BANK - TRUSTEE TOTAL</b>	<b><u><u>\$64,411,079.50</u></u></b>

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

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>300,365.71</u>
	<b>TREASURER TOTAL</b>	<b><u><u>\$300,365.71</u></u></b>

LOS ANGELES COUNTY TREASURER  
 FLOATING RATE SECURITIES - PSI NON-TRADING  
 AS OF MAY 31, 2023  
 ATTACHMENT XII

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

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES / LACCAL  
AS OF MAY 31, 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 MAY 31, 2023**  
**ATTACHMENT XIV**

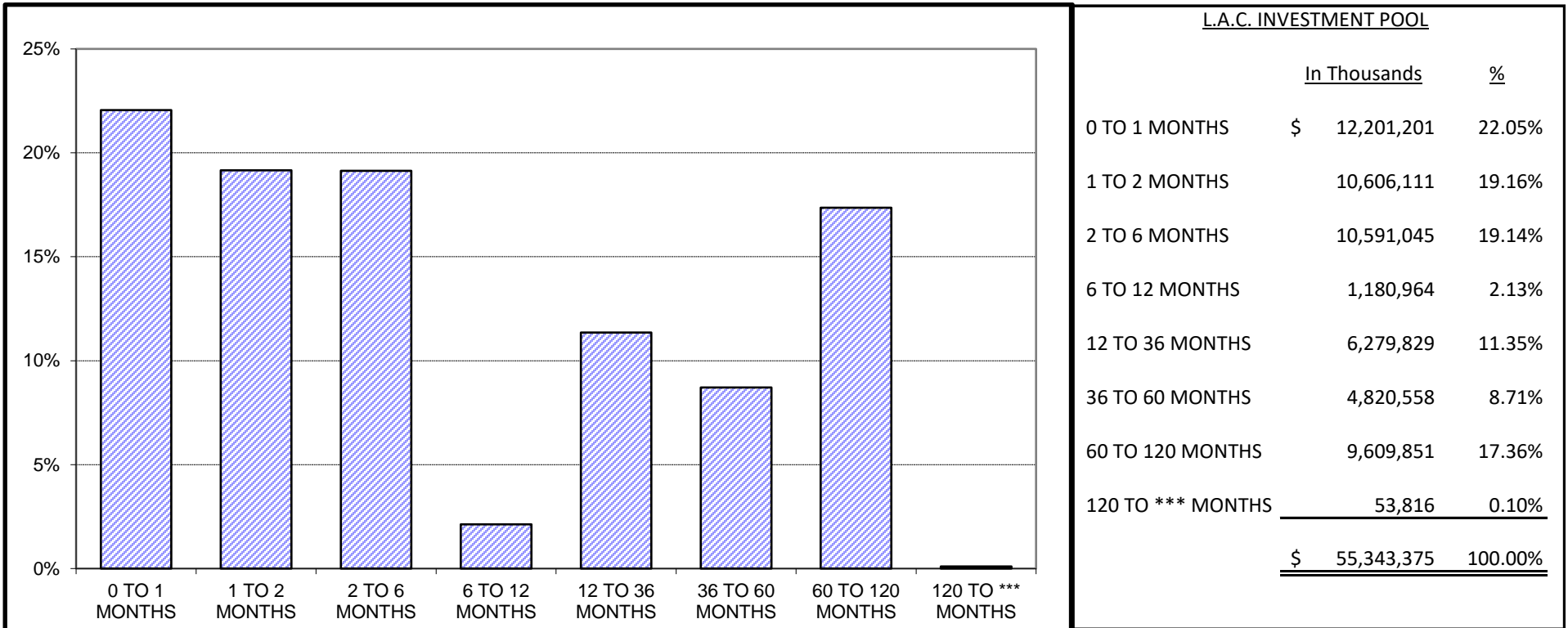
SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
AGENCIES	26,623,190,471.11	1,358.00 DAYS	0.00	0.00 DAYS
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,050,000,000.00	78.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,995,425.67	384.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	15,173,906,408.55	42.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	23,496,992.83	428.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	10,461,785,571.54	377.00 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>\$55,343,374,869.70</b>	<b>740.00 DAYS</b>	<b>\$0.00</b>	<b>0.00 DAYS</b>

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

Maturity Range	Date Range	Amortized Cost	%
<b>PSI - NTRD/TRD</b>			
0 to 1 Months	06/01/23 - 06/30/23	\$ 12,201,201,161.83	22.0%
1 to 2 Months	07/01/23 - 07/31/23	\$ 10,606,110,730.54	19.2%
2 to 3 Months	08/01/23 - 08/31/23	\$ 6,022,011,386.46	10.9%
3 to 4 Months	09/01/23 - 09/30/23	\$ 1,714,400,211.10	3.1%
4 to 5 Months	10/01/23 - 10/31/23	\$ 1,960,481,360.35	3.5%
5 to 6 Months	11/01/23 - 11/30/23	\$ 894,151,847.20	1.6%
6 to 12 Months	12/01/23 - 05/31/24	\$ 1,180,964,530.95	2.1%
12 to 24 Months	06/01/24 - 05/31/25	\$ 2,359,491,687.50	4.3%
24 to 36 Months	06/01/25 - 05/31/26	\$ 3,920,337,832.77	7.1%
36 to 48 Months	06/01/26 - 05/31/27	\$ 2,718,807,313.81	4.9%
48 to 60 Months	06/01/27 - 05/31/28	\$ 2,101,750,372.84	3.8%
60 to 120 Months	06/01/28 - 05/31/33	\$ 9,609,850,613.61	17.4%
120 to *** Months	06/01/33 -	\$ 53,815,820.74	0.1%
<b>Portfolio Total:</b>		<b>\$ 55,343,374,869.70</b>	<b>100.0%</b>
<b>AVCCD</b>			
5 to 6 Months	11/01/23 - 11/30/23	\$ 1,200,000.00	4.5%
120 to *** Months	06/01/33	\$ 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	06/01/33 -	\$ 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	06/01/25 - 05/31/26	\$ 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	06/01/27 - 05/31/28	\$ 2,475,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 2,475,000.00</b>	<b>100.0%</b>
<b>PHHPA</b>			
5 to 6 Months	11/01/23 - 11/30/23	\$ 3,907,222.22	10.8%
120 to *** Months	06/01/33 -	\$ 32,175,000.00	89.2%
<b>Portfolio Total:</b>		<b>\$ 36,082,222.22</b>	<b>100.0%</b>
<b>SCP61</b>			
6 to 12 Months	12/01/23 - 05/31/24	\$ 9,983,342.05	49.9%
12 to 24 Months	06/01/24 - 05/31/25	\$ 10,013,768.26	50.1%
<b>Portfolio Total:</b>		<b>\$ 19,997,110.31</b>	<b>100.0%</b>
<b>SCP6G</b>			
6 to 12 Months	12/01/23 - 05/31/24	\$ 9,983,342.05	100.0%
<b>Portfolio Total:</b>		<b>\$ 9,983,342.05</b>	<b>100.0%</b>
<b>SCP9A</b>			
6 to 12 Months	12/01/23 - 05/31/24	\$ 19,966,684.10	100.0%
<b>Portfolio Total:</b>		<b>\$ 19,966,684.10</b>	<b>100.0%</b>
<b>SCAQM</b>			
6 to 12 Months	12/01/23 - 05/31/24	\$ 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	12/01/23 - 05/31/24	\$ 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	12/01/23 - 05/31/24	\$ 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 MAY 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 MAY 31, 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><u>\$41,259,818.88</u></u>

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**APRIL 30, 2023**

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

APRIL 2023

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POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	April 2023	April 2022	Change
<b>Average Daily Portfolio (\$)</b>	186,301,640	214,948,749	-28,647,109
<b>Accrued Earnings (\$)</b>	439,412	92,462	+346,950
<b>Effective Yield (%)</b>	2.870	0.523	+2.347
<b>Average Life-Month End (In Days)</b>	269	315	-46
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	37,848,225	46,781,221	-8,932,996
<b>Number</b>	761	939	-178
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	2,053,000	2,453,000	-400,000
<b>Number</b>	67	83	-16
<b>Average Workday Investment Activity (\$)</b>	1,995,061	2,344,487	-349,426
<b>Prescribed Demand Account Balances For Services (\$)</b>	213,000	1,230,000	-1,017,000



POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

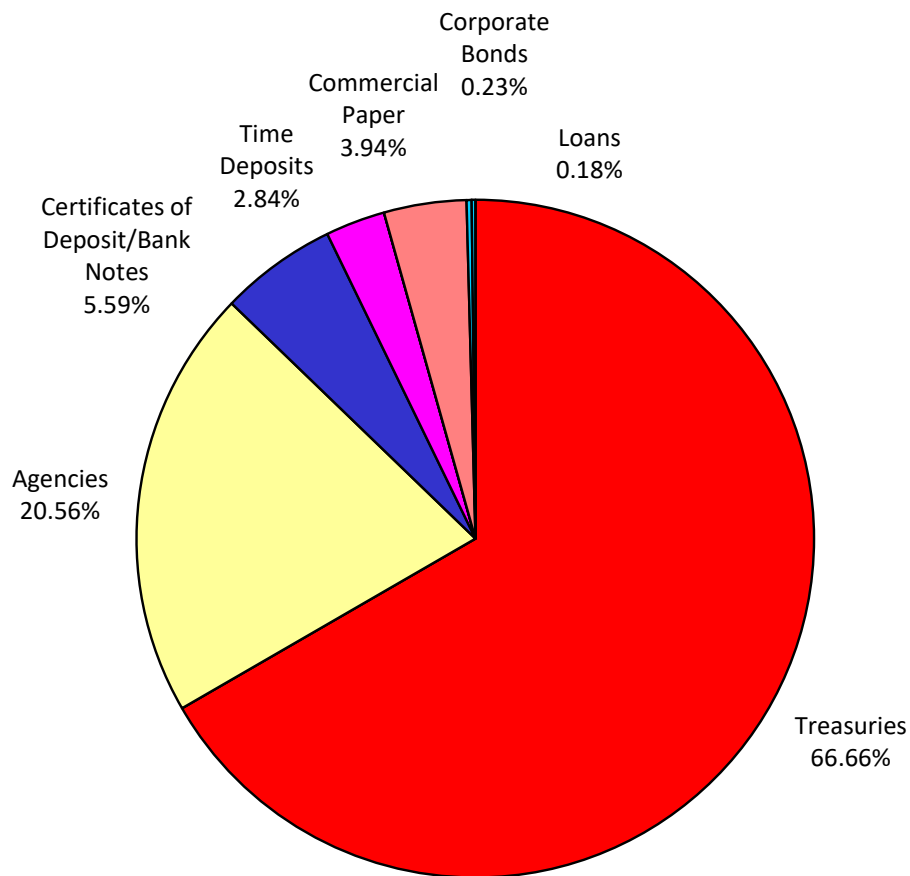
April 30, 2023

<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	29,886,831	16.12	+0.74
Bonds	0	0.00	0
Notes	93,689,167	50.54	+1.77
Strips	0	0.00	0
<b>Total Government</b>	<u>123,575,998</u>	<u>66.66</u>	<u>+2.51</u>
<b>Agency Debentures</b>	16,240,490	8.77	+0.25
<b>Certificates of Deposit</b>	10,150,000	5.48	-0.90
<b>Bank Notes</b>	200,000	0.11	+0.01
<b>Repurchases</b>	0	0.00	0
<b>Agency Discount Notes</b>	21,850,421	11.79	-1.41
<b>Time Deposits</b>	5,267,000	2.84	+0.10
<b>GNMAs</b>	0	0.00	0
<b>Commercial Paper</b>	7,301,529	3.94	-0.53
<b>Remics</b>	3,011	0.00	0
<b>Corporate Bonds</b>	429,683	0.23	-0.01
<b>PMIA Loans</b>	342,617	0.18	-0.02
<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>185,360,749</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>April 2023</u>		<u>March 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	761	37,848,225	926	46,105,607
Other	6	503,041	0	0
Time Deposits	67	2,053,000	99	3,307,000
<b>Total</b>	<u>834</u>	<u>40,404,266</u>	<u>1,025</u>	<u>49,412,607</u>
<b>PMIA Monthly Average Effective Yield (%)</b>		2.870	2.831	
<b>Year to Date Yield Last Day of Month (%)</b>		2.012	1.929	

# Pooled Money Investment Account Portfolio Composition \$185.4 billion 04/30/2023



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>
<b>04/03/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	3.600	04/03/23	3.600	50,000	208	1,040,000.00	3.650
	CD	US BANK	3.600	04/03/23	3.600	50,000	208	1,040,000.00	3.650
	CD	CITIBANK	3.450	04/03/23	3.450	50,000	277	1,327,291.67	3.498
	CD	CITIBANK	3.450	04/03/23	3.450	50,000	277	1,327,291.67	3.498
	CP	CGMI		04/03/23	3.550	50,000	244	1,203,055.56	3.688
	CP	CGMI		04/03/23	3.550	50,000	244	1,203,055.56	3.688
	CP	NATIXIS NY		04/03/23	3.510	50,000	249	1,213,875.00	3.647
	CP	NATIXIS NY		04/03/23	3.510	50,000	249	1,213,875.00	3.647
	DEB	FFCB	0.800	04/03/23	0.836	50,000	424	487,166.67	0.839
	DN	FFCB		04/03/23	2.930	50,000	235	956,319.44	3.029
	DN	FFCB		04/03/23	2.930	50,000	235	956,319.44	3.029
	DN	FFCB		04/03/23	3.090	50,000	237	1,017,125.00	3.198
	DN	FFCB		04/03/23	3.090	50,000	237	1,017,125.00	3.198
	DN	FHLB		04/03/23	2.600	50,000	277	1,000,277.78	2.690
	DN	FHLB		04/03/23	2.600	50,000	277	1,000,277.78	2.690
	DN	FHLB		04/03/23	2.725	50,000	286	1,082,430.56	2.824
	DN	FHLB		04/03/23	2.725	50,000	286	1,082,430.56	2.824
	DN	FFCB		04/03/23	2.590	50,000	290	1,043,194.44	2.682
	DN	FFCB		04/03/23	2.590	50,000	290	1,043,194.44	2.682
	DN	FHLB		04/03/23	2.700	50,000	291	1,091,250.00	2.799
	DN	FHLB		04/03/23	2.700	50,000	291	1,091,250.00	2.799
	DN	FHLB		04/03/23	2.065	50,000	297	851,812.50	2.130
	DN	FHLB		04/03/23	2.065	50,000	297	851,812.50	2.130
	DN	FHLB		04/03/23	1.975	50,000	300	822,916.67	2.036
	DN	FHLB		04/03/23	1.975	50,000	300	822,916.67	2.036
	DN	FFCB		04/03/23	2.060	50,000	300	858,333.33	2.125
	DN	FFCB		04/03/23	2.060	50,000	300	858,333.33	2.125
	DN	FHLB		04/03/23	1.995	50,000	305	845,104.17	2.057
	DN	FHLB		04/03/23	1.995	50,000	305	845,104.17	2.057
	DN	FFCB		04/03/23	1.980	50,000	306	841,500.00	2.042
	DN	FFCB		04/03/23	1.980	50,000	306	841,500.00	2.042
	DN	FHLB		04/03/23	1.900	50,000	314	828,611.11	1.959
	DN	FHLB		04/03/23	1.900	50,000	314	828,611.11	1.959
	DN	FHLB		04/03/23	1.965	50,000	321	876,062.50	2.028
	DN	FHLB		04/03/23	1.965	50,000	321	876,062.50	2.028
	DN	FHLB		04/03/23	1.775	50,000	357	880,104.17	1.832
	DN	FHLB		04/03/23	1.775	50,000	357	880,104.17	1.832
	YCD	NORDEA ABP	3.580	04/03/23	3.580	50,000	221	1,098,861.11	3.630
	YCD	NORDEA ABP	3.580	04/03/23	3.580	50,000	221	1,098,861.11	3.630
	YCD	FORTIS	3.600	04/03/23	3.600	50,000	221	1,105,000.00	3.650
	YCD	FORTIS	3.600	04/03/23	3.600	50,000	221	1,105,000.00	3.650
	YCD	UBS	3.620	04/03/23	3.620	50,000	245	1,231,805.56	3.670
	YCD	UBS	3.620	04/03/23	3.620	50,000	245	1,231,805.56	3.670
	YCD	NAT AUB	3.500	04/03/23	3.500	50,000	258	1,254,166.67	3.549
	YCD	NAT AUB	3.500	04/03/23	3.500	50,000	258	1,254,166.67	3.549
	YCD	LLOYDS	3.470	04/03/23	3.470	50,000	265	1,277,152.78	3.518
	YCD	LLOYDS	3.470	04/03/23	3.470	50,000	265	1,277,152.78	3.518



## 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>04/03/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	SCOTIA	3.450	04/03/23	3.450	50,000	277	1,327,291.67	3.498
	YCD	SCOTIA	3.450	04/03/23	3.450	50,000	277	1,327,291.67	3.498
	YCD	RABOBANK	3.390	04/03/23	3.390	50,000	284	1,337,166.67	3.437
	YCD	RABOBANK	3.390	04/03/23	3.390	50,000	284	1,337,166.67	3.437
	YCD	TORONTO	3.450	04/03/23	3.450	50,000	285	1,365,625.00	3.498
	YCD	TORONTO	3.450	04/03/23	3.450	50,000	285	1,365,625.00	3.498
	YCD	BARCLAYS	3.420	04/03/23	3.420	50,000	292	1,387,000.00	3.468
	YCD	BARCLAYS	3.420	04/03/23	3.420	50,000	292	1,387,000.00	3.468
	YCD	RB CANADA	3.200	04/03/23	3.200	50,000	294	1,751,111.11	3.244
	YCD	RB CANADA	3.200	04/03/23	3.200	50,000	294	1,751,111.11	3.244
	YCD	MONTREAL	2.350	04/03/23	2.350	50,000	306	998,750.00	2.383
	YCD	MONTREAL	2.350	04/03/23	2.350	50,000	306	998,750.00	2.383
	YCD	BNP	2.210	04/03/23	2.210	50,000	355	1,089,652.78	2.241
	YCD	BNP	2.210	04/03/23	2.210	50,000	355	1,089,652.78	2.241
<b>04/03/23</b>	<b>PURCHASES</b>								
	CP	SUMI TRUST		04/10/23	4.780	50,000			
	CP	SUMI TRUST		04/10/23	4.780	50,000			
	CP	CR AG NY		04/14/23	4.800	50,000			
	CP	CR AG NY		04/14/23	4.800	50,000			
	CP	SOC GEN NY		04/26/23	4.810	50,000			
	CP	SOC GEN NY		04/26/23	4.810	50,000			
	TR	BILL		09/14/23	4.700	50,000			
	TR	BILL		09/14/23	4.700	50,000			
	YCD	KBC	4.830	04/24/23	4.830	50,000			
	YCD	KBC	4.830	04/24/23	4.830	50,000			
	YCD	SUMITOMO	5.030	07/03/23	5.030	50,000			
	YCD	SUMITOMO	5.030	07/03/23	5.030	50,000			
	YCD	LLOYDS	5.380	09/29/23	5.380	50,000			
	YCD	LLOYDS	5.380	09/29/23	5.380	50,000			
<b>04/04/23</b>	<b>NO REDEMPTIONS</b>								
<b>04/04/23</b>	<b>PURCHASES</b>								
	DN	IFC		09/01/23	4.640	50,000			
	DN	IFC		09/01/23	4.640	50,000			
	TR	BILL		08/01/23	4.780	50,000			
	TR	BILL		08/01/23	4.780	50,000			
<b>04/05/23</b>	<b>REDEMPTIONS</b>								
	CD	BMO HARRIS	4.810	04/05/23	4.810	50,000	7	46,763.89	4.877
	CD	BMO HARRIS	4.810	04/05/23	4.810	50,000	7	46,763.89	4.877

## 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>04/05/23</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	APPLE		04/05/23	4.600	50,000	16	102,222.22	4.673
	CP	APPLE		04/05/23	4.600	50,000	16	102,222.22	4.673
	CP	APPLE		04/05/23	4.600	50,000	16	102,222.22	4.673
	CP	CR AG NY		04/05/23	4.530	50,000	21	132,125.00	4.605
	CP	CR AG NY		04/05/23	4.530	50,000	21	132,125.00	4.605
	CP	CR AG NY		04/05/23	4.530	50,000	21	132,125.00	4.605
	CP	CR AG NY		04/05/23	4.530	50,000	21	132,125.00	4.605
	CP	RABO NY		04/05/23	4.700	50,000	21	137,083.33	4.778
	CP	RABO NY		04/05/23	4.700	50,000	21	137,083.33	4.778
	CP	RABO NY		04/05/23	4.700	50,000	21	137,083.33	4.778
	CP	RABO NY		04/05/23	4.700	50,000	21	137,083.33	4.778
	CP	COCA COLA		04/05/23	4.560	50,000	34	215,333.33	4.643
	CP	MUFG BK		04/05/23	4.690	50,000	91	592,763.89	4.812
	CP	MUFG BK		04/05/23	4.690	50,000	91	592,763.89	4.812
	DN	FNMA		04/05/23	4.520	50,000	29	182,055.56	4.600
	DN	FNMA		04/05/23	4.520	50,000	29	182,055.56	4.600
	YCD	NORINCHUK	4.810	04/05/23	4.810	50,000	7	46,763.89	4.877
	YCD	NORINCHUK	4.810	04/05/23	4.810	50,000	7	46,763.89	4.877
	YCD	DNB	4.750	04/05/23	4.750	50,000	13	85,763.89	4.816
	YCD	DNB	4.540	04/05/23	4.540	50,000	21	132,416.67	4.603
	YCD	DNB	4.540	04/05/23	4.540	50,000	21	132,416.67	4.603
	YCD	NORINCHUK	4.750	04/05/23	4.750	50,000	21	138,541.67	4.816
	YCD	NORINCHUK	4.750	04/05/23	4.750	50,000	21	138,541.67	4.816
	YCD	SUMI TRUST	4.620	04/05/23	4.620	50,000	22	141,166.67	4.684
	YCD	SUMI TRUST	4.620	04/05/23	4.620	50,000	22	141,166.67	4.684
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000	22	143,611.11	4.765
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000	22	143,611.11	4.765
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000	22	143,611.11	4.765
	YCD	MONTREAL	4.700	04/05/23	4.700	50,000	22	143,611.11	4.765

### 04/05/23 PURCHASES

	CP	RABO NY		09/25/23	5.050	50,000			
	CP	RABO NY		09/25/23	5.050	50,000			
	DN	FNMA		04/24/23	4.550	50,000			
	DN	FNMA		04/24/23	4.550	50,000			
	DN	FHLB		07/10/23	4.750	50,000			
	DN	FHLB		07/10/23	4.750	50,000			
	TR	BILL		06/13/23	4.420	50,000			
	TR	BILL		06/13/23	4.420	50,000			
	TR	BILL		06/13/23	4.420	50,000			
	TR	BILL		06/13/23	4.420	50,000			
	TR	BILL		06/13/23	4.420	50,000			
	TR	BILL		06/13/23	4.420	50,000			
	YCD	MUFG BK	4.840	05/08/23	4.840	50,000			
	YCD	MUFG BK	4.840	05/08/23	4.840	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>04/05/23</b>	<b>PURCHASES (Continued)</b>								
	YCD	MIZUHO	5.220	08/02/23	5.220	50,000			
	YCD	MIZUHO	5.220	08/02/23	5.220	50,000			
<b>04/06/23</b>	<b>REDEMPTIONS</b>								
	CB	TOYOTA	0.400	04/06/23	2.298	25,000	335	519,666.67	2.304
	CP	JUPITER		04/06/23	4.850	50,000	16	107,777.78	4.928
	CP	JUPITER		04/06/23	4.850	50,000	16	107,777.78	4.928
	DN	FNMA		04/06/23	4.100	50,000	13	74,027.78	4.163
	DN	FNMA		04/06/23	4.100	50,000	13	74,027.78	4.163
	DN	FNMA		04/06/23	4.100	50,000	13	74,027.78	4.163
	DN	FNMA		04/06/23	4.100	50,000	13	74,027.78	4.163
	DN	IBRD		04/06/23	4.430	50,000	23	141,513.89	4.504
	DN	IBRD		04/06/23	4.430	50,000	23	141,513.89	4.504
	TR	BILL		04/06/23	3.900	50,000	21	113,750.00	3.963
	TR	BILL		04/06/23	3.900	50,000	21	113,750.00	3.963
	TR	BILL		04/06/23	3.960	50,000	21	115,500.00	4.024
	TR	BILL		04/06/23	3.960	50,000	21	115,500.00	4.024
	TR	BILL		04/06/23	3.850	50,000	22	117,638.89	3.913
	TR	BILL		04/06/23	3.850	50,000	22	117,638.89	3.913
	TR	BILL		04/06/23	3.850	50,000	22	117,638.89	3.913
	TR	BILL		04/06/23	3.900	50,000	22	119,166.67	3.964
	TR	BILL		04/06/23	3.900	50,000	22	119,166.67	3.964
	TR	BILL		04/06/23	3.900	50,000	22	119,166.67	3.964
	TR	BILL		04/06/23	4.330	50,000	23	138,319.44	4.402
	TR	BILL		04/06/23	4.330	50,000	23	138,319.44	4.402
	TR	BILL		04/06/23	4.330	50,000	23	138,319.44	4.402
<b>04/06/23</b>	<b>NO PURCHASES</b>								
<b>04/07/23</b>	<b>REDEMPTIONS</b>								
	CD	BMO HARRIS	4.600	04/07/23	4.600	50,000	23	146,944.44	4.664
	CD	BMO HARRIS	4.600	04/07/23	4.600	50,000	23	146,944.44	4.664
	CD	BMO HARRIS	4.600	04/07/23	4.600	50,000	23	146,944.44	4.664
	CP	MUFG BK		04/07/23	4.550	50,000	23	145,347.22	4.627
	CP	MUFG BK		04/07/23	4.550	50,000	23	145,347.22	4.627
	CP	MUFG BK		04/07/23	4.550	50,000	23	145,347.22	4.627
	CP	CR AG NY		04/07/23	4.710	50,000	136	889,666.67	4.862
	CP	CR AG NY		04/07/23	4.710	50,000	136	889,666.67	4.862
	CP	BNP NY		04/07/23	4.780	50,000	170	1,128,611.11	4.958
	CP	BNP NY		04/07/23	4.780	50,000	170	1,128,611.11	4.958
	YCD	KBC	4.550	04/07/23	4.550	50,000	23	145,347.22	4.613
	YCD	KBC	4.550	04/07/23	4.550	50,000	23	145,347.22	4.613
	YCD	NORINCHUK	4.600	04/07/23	4.600	50,000	23	146,944.44	4.664
	YCD	NORINCHUK	4.600	04/07/23	4.600	50,000	23	146,944.44	4.664

## 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>04/07/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	NORDEA ABP	4.600	04/07/23	4.600	50,000	169	1,079,722.22	4.664
	YCD	NORDEA ABP	4.600	04/07/23	4.600	50,000	169	1,079,722.22	4.664
	YCD	ANZ	4.000	04/07/23	4.000	50,000	183	1,016,666.67	4.056
	YCD	ANZ	4.000	04/07/23	4.000	50,000	183	1,016,666.67	4.056
<b>04/07/23</b>	<b>PURCHASES</b>								
	CD	BMO HARRIS	5.130	09/25/23	5.130	50,000			
	CD	BMO HARRIS	5.130	09/25/23	5.130	50,000			
<b>04/10/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	4.600	04/10/23	4.600	50,000	32	204,444.44	4.664
	CD	US BANK	4.600	04/10/23	4.600	50,000	32	204,444.44	4.664
	CD	BMO HARRIS	4.860	04/10/23	4.860	50,000	32	216,000.00	4.928
	CD	BMO HARRIS	4.860	04/10/23	4.860	50,000	32	216,000.00	4.928
	CP	SUMI TRUST		04/10/23	4.780	50,000	7	46,472.22	4.851
	CP	SUMI TRUST		04/10/23	4.780	50,000	7	46,472.22	4.851
	CP	MUFG BK		04/10/23	4.710	50,000	25	163,541.67	4.791
	CP	MUFG BK		04/10/23	4.710	50,000	25	163,541.67	4.791
	CP	MUFG BK		04/10/23	4.710	50,000	25	163,541.67	4.791
	CP	UNITEDHEALTH		04/10/23	4.850	50,000	27	181,875.00	4.935
	CP	UNITEDHEALTH		04/10/23	4.850	50,000	27	181,875.00	4.935
	CP	DEERE CAP		04/10/23	4.620	50,000	54	346,500.00	4.717
	CP	DEERE CAP		04/10/23	4.620	50,000	54	346,500.00	4.717
	CP	SHEFFIELD		04/10/23	4.600	50,000	70	447,222.22	4.706
	CP	SHEFFIELD		04/10/23	4.600	50,000	70	447,222.22	4.706
	CP	PROCTER		04/10/23	4.550	50,000	94	594,027.78	4.669
	CP	MIZUHO NY		04/10/23	4.610	50,000	96	614,666.67	4.732
	CP	MIZUHO NY		04/10/23	4.610	50,000	96	614,666.67	4.732
	CP	GOTHAM		04/10/23	4.900	50,000	172	1,170,555.56	5.087
	CP	GOTHAM		04/10/23	4.900	50,000	172	1,170,555.56	5.087
	CP	JPM LLC		04/10/23	4.300	50,000	186	1,110,833.33	4.459
	CP	JPM LLC		04/10/23	4.300	50,000	186	1,110,833.33	4.459
	DN	IFC		04/10/23	4.300	50,000	18	107,500.00	4.369
	DN	IFC		04/10/23	4.300	50,000	18	107,500.00	4.369
	DN	FHLMC		04/10/23	4.450	50,000	18	111,250.00	4.522
	DN	FHLMC		04/10/23	4.450	50,000	18	111,250.00	4.522
	DN	IBRD		04/10/23	4.450	50,000	27	166,875.00	4.527
	DN	IBRD		04/10/23	4.450	50,000	27	166,875.00	4.527
	DN	IBRD		04/10/23	4.450	50,000	27	166,875.00	4.527
	DN	IBRD		04/10/23	4.450	50,000	27	166,875.00	4.527
	DN	FNMA		04/10/23	4.530	50,000	34	213,916.67	4.613
	DN	FNMA		04/10/23	4.530	50,000	34	213,916.67	4.613
	DN	FNMA		04/10/23	4.530	50,000	34	213,916.67	4.613

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>04/10/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FNMA		04/10/23	4.550	50,000	34	214,861.11	4.633
	DN	FNMA		04/10/23	4.550	50,000	34	214,861.11	4.633
	DN	FFCB		04/10/23	4.600	50,000	34	217,222.22	4.684
	DN	FFCB		04/10/23	4.600	50,000	34	217,222.22	4.684
	DN	FNMA		04/10/23	4.450	50,000	70	432,638.89	4.551
	DN	FNMA		04/10/23	4.450	50,000	70	432,638.89	4.551
	DN	FHLB		04/10/23	4.535	50,000	74	466,097.22	4.641
	DN	FHLB		04/10/23	4.535	50,000	74	466,097.22	4.641
	DN	FHLB		04/10/23	4.300	50,000	161	961,527.78	4.445
	DN	FHLB		04/10/23	4.300	50,000	161	961,527.78	4.445
	DN	IBRD		04/10/23	4.300	50,000	167	997,361.11	4.448
	DN	IBRD		04/10/23	4.300	50,000	167	997,361.11	4.448
	DN	FFCB		04/10/23	4.230	50,000	173	1,016,375.00	4.378
	DN	FFCB		04/10/23	4.230	50,000	173	1,016,375.00	4.378
	DN	IBRD		04/10/23	4.250	50,000	173	1,021,180.56	4.399
	DN	IBRD		04/10/23	4.250	50,000	173	1,021,180.56	4.399
	YCD	DNB	4.750	04/10/23	4.750	50,000	13	85,763.89	4.816
	YCD	DNB	4.750	04/10/23	4.750	50,000	13	85,763.89	4.816
	YCD	DNB	4.750	04/10/23	4.750	50,000	13	85,763.89	4.816
	YCD	RABOBANK	4.760	04/10/23	4.760	50,000	19	125,611.11	4.826
	YCD	RABOBANK	4.760	04/10/23	4.760	50,000	19	125,611.11	4.826
	YCD	SWEDBANK	4.650	04/10/23	4.650	50,000	34	219,583.33	4.715
	YCD	SWEDBANK	4.650	04/10/23	4.650	50,000	34	219,583.33	4.715
	YCD	NORINCHUK	4.680	04/10/23	4.680	50,000	34	221,000.00	4.745
	YCD	NORINCHUK	4.680	04/10/23	4.680	50,000	34	221,000.00	4.745
	YCD	KBC	4.690	04/10/23	4.690	50,000	34	221,472.22	4.755
	YCD	KBC	4.690	04/10/23	4.690	50,000	34	221,472.22	4.755
	YCD	SUMI TRUST	4.640	04/10/23	4.640	50,000	74	476,888.89	4.704
	YCD	SUMI TRUST	4.640	04/10/23	4.640	50,000	74	476,888.89	4.704
	YCD	SVENSKA	4.650	04/10/23	4.650	50,000	180	1,162,500.00	4.715
	YCD	SVENSKA	4.650	04/10/23	4.650	50,000	180	1,162,500.00	4.715
<b>04/10/23</b>	<b>PURCHASES</b>								
	CD	WELLS FGO	5.000	04/02/24	5.000	50,000			
	CD	WELLS FGO	5.000	04/02/24	5.000	50,000			
	DN	FHLB		09/25/23	4.745	50,000			
	DN	FHLB		09/25/23	4.745	50,000			
	YCD	SCOTIA	5.200	09/29/23	5.200	50,000			
	YCD	SCOTIA	5.200	09/29/23	5.200	50,000			
<b>04/11/23</b>	<b>REDEMPTIONS</b>								
	TR	BILL		04/11/23	4.540	50,000	46	290,055.56	4.630
	TR	BILL		04/11/23	4.540	50,000	46	290,055.56	4.630
	TR	BILL		04/11/23	4.555	50,000	46	291,013.89	4.645
	TR	BILL		04/11/23	4.555	50,000	46	291,013.89	4.645

## 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>04/11/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		04/11/23	4.585	50,000	53	337,506.94	4.680
	TR	BILL		04/11/23	4.585	50,000	53	337,506.94	4.680
	TR	BILL		04/11/23	4.585	50,000	53	337,506.94	4.680
<b>04/11/23</b>	<b>PURCHASES</b>								
	CP	RABO NY		04/14/23	4.800	50,000			
	CP	RABO NY		04/14/23	4.800	50,000			
	DN	FHLB		09/27/23	4.750	50,000			
	DN	FHLB		09/27/23	4.750	50,000			
	DN	FHLB		09/29/23	4.750	50,000			
	DN	FHLB		09/29/23	4.750	50,000			
	TR	BILL		08/01/23	4.800	50,000			
	TR	BILL		08/01/23	4.800	50,000			
	TR	BILL		08/01/23	4.825	50,000			
	TR	BILL		08/01/23	4.825	50,000			
	TR	BILL		08/01/23	4.850	50,000			
	TR	BILL		08/01/23	4.850	50,000			
	TR	BILL		08/01/23	4.855	50,000			
	TR	BILL		08/01/23	4.855	50,000			
	TR	BILL		08/01/23	4.855	50,000			
	TR	BILL		08/01/23	4.865	50,000			
	TR	BILL		08/01/23	4.865	50,000			
	TR	BILL		08/01/23	4.865	50,000			
	YCD	NORINCHUK	4.900	05/10/23	4.900	50,000			
	YCD	NORINCHUK	4.900	05/10/23	4.900	50,000			
	YCD	MUFG BK	5.220	07/03/23	5.220	50,000			
	YCD	MUFG BK	5.220	07/03/23	5.220	50,000			
<b>04/12/23</b>	<b>NO REDEMPTIONS</b>								
<b>04/12/23</b>	<b>PURCHASES</b>								
	CD	US BANK	5.150	09/25/23	5.150	50,000			
	CD	US BANK	5.150	09/25/23	5.150	50,000			
	CP	SOC GEN NY		04/21/23	4.800	50,000			
	CP	SOC GEN NY		04/21/23	4.800	50,000			
	CP	CR AG NY		05/08/23	4.790	50,000			
	CP	CR AG NY		05/08/23	4.790	50,000			
	CP	RBC NY		09/29/23	5.190	50,000			
	CP	RBC NY		09/29/23	5.190	50,000			
	DN	IBRD		09/01/23	4.700	50,000			
	DN	IBRD		09/01/23	4.700	50,000			
	DN	IBRD		09/25/23	4.650	50,000			
	DN	IBRD		09/25/23	4.650	50,000			
	YCD	KBC	4.900	05/16/23	4.900	50,000			
	YCD	KBC	4.900	05/16/23	4.900	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>04/13/23 REDEMPTIONS</b>									
	CD	US BANK	4.750	04/13/23	4.750	50,000	17	112,152.78	4.816
	CD	US BANK	4.750	04/13/23	4.750	50,000	17	112,152.78	4.816
	CP	GOTHAM		04/13/23	4.920	50,000	27	184,500.00	5.007
	CP	GOTHAM		04/13/23	4.920	50,000	27	184,500.00	5.007
	TR	BILL		04/13/23	3.945	50,000	29	158,895.83	4.013
	TR	BILL		04/13/23	3.945	50,000	29	158,895.83	4.013
	TR	BILL		04/13/23	3.945	50,000	29	158,895.83	4.013
	TR	BILL		04/13/23	4.210	50,000	30	175,416.67	4.284
	TR	BILL		04/13/23	4.210	50,000	30	175,416.67	4.284
	TR	BILL		04/13/23	4.210	50,000	30	175,416.67	4.284
	TR	BILL		04/13/23	4.495	50,000	72	449,500.00	4.599
	TR	BILL		04/13/23	4.495	50,000	72	449,500.00	4.599
	TR	BILL		04/13/23	4.495	50,000	72	449,500.00	4.599
	TR	BILL		04/13/23	4.490	50,000	73	455,236.11	4.594
	TR	BILL		04/13/23	4.490	50,000	73	455,236.11	4.594
	TR	BILL		04/13/23	4.500	50,000	73	456,250.00	4.605
	TR	BILL		04/13/23	4.500	50,000	73	456,250.00	4.605
	TR	BILL		04/13/23	4.495	50,000	77	480,715.28	4.602
	TR	BILL		04/13/23	4.495	50,000	77	480,715.28	4.602
	TR	BILL		04/13/23	4.495	50,000	77	480,715.28	4.602
	TR	BILL		04/13/23	4.498	50,000	77	481,036.11	4.605
	TR	BILL		04/13/23	4.498	50,000	77	481,036.11	4.605
	TR	BILL		04/13/23	4.498	50,000	77	481,036.11	4.605
	TR	BILL		04/13/23	4.498	50,000	77	481,036.11	4.605
	TR	BILL		04/13/23	4.498	50,000	77	481,036.11	4.605
	TR	BILL		04/13/23	4.490	50,000	85	530,069.44	4.601
	TR	BILL		04/13/23	4.490	50,000	85	530,069.44	4.601
	TR	BILL		04/13/23	4.490	50,000	85	530,069.44	4.601
	TR	BILL		04/13/23	4.460	50,000	93	576,083.33	4.575
	TR	BILL		04/13/23	4.460	50,000	93	576,083.33	4.575
	TR	BILL		04/13/23	4.240	50,000	175	1,030,555.56	4.389
	TR	BILL		04/13/23	4.240	50,000	175	1,030,555.56	4.389
	TR	BILL		04/13/23	4.005	50,000	182	1,012,375.00	4.145
	TR	BILL		04/13/23	4.005	50,000	182	1,012,375.00	4.145
	TR	BILL		04/13/23	4.005	50,000	182	1,012,375.00	4.145
	TR	BILL		04/13/23	4.005	50,000	182	1,012,375.00	4.145
	TR	BILL		04/13/23	4.005	50,000	182	1,012,375.00	4.145
	TR	BILL		04/13/23	4.008	50,000	182	1,013,006.94	4.147
	TR	BILL		04/13/23	4.008	50,000	182	1,013,006.94	4.147
	TR	BILL		04/13/23	4.008	50,000	182	1,013,006.94	4.147
<b>04/13/23 PURCHASES</b>									
	CD	US BANK	4.800	04/21/23	4.800	50,000			
	CD	US BANK	4.800	04/21/23	4.800	50,000			
	CP	BNP NY		04/14/23	4.790	50,000			
	CP	BNP NY		04/14/23	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>
<b>04/13/23</b>	<b>PURCHASES (Continued)</b>								
	CP	CR AG NY		04/26/23	4.800	50,000			
	CP	CR AG NY		04/26/23	4.800	50,000			
	CP	CR AG NY		04/26/23	4.800	50,000			
	CP	DEERE CAP		05/16/23	4.830	50,000			
	CP	METLIFE STF		09/01/23	4.950	50,000			
	CP	METLIFE STF		09/01/23	4.950	50,000			
	CP	BOFA		09/25/23	5.250	50,000			
	CP	BOFA		09/25/23	5.250	50,000			
	DN	FHLMC		09/27/23	4.690	50,000			
	DN	FHLMC		09/27/23	4.690	50,000			
	DN	FHLB		09/29/23	4.675	50,000			
	DN	FHLB		09/29/23	4.675	50,000			
	DN	FHLMC		09/29/23	4.745	50,000			
	DN	FHLMC		09/29/23	4.745	50,000			
	YCD	DNB	4.800	05/10/23	4.800	50,000			
	YCD	DNB	4.800	05/10/23	4.800	50,000			
<b>04/14/23</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		04/14/23	4.790	50,000	1	6,652.78	4.857
	CP	BNP NY		04/14/23	4.790	50,000	1	6,652.78	4.857
	CP	RABO NY		04/14/23	4.800	50,000	3	20,000.00	4.869
	CP	RABO NY		04/14/23	4.800	50,000	3	20,000.00	4.869
	CP	CR AG NY		04/14/23	4.800	50,000	11	73,333.33	4.874
	CP	CR AG NY		04/14/23	4.800	50,000	11	73,333.33	4.874
	CP	BOFA		04/14/23	4.800	50,000	30	200,000.00	4.886
	CP	BOFA		04/14/23	4.800	50,000	30	200,000.00	4.886
	CP	MUFG BK		04/14/23	4.670	50,000	38	246,472.22	4.758
	CP	MUFG BK		04/14/23	4.670	50,000	38	246,472.22	4.758
	DN	IBRD		04/14/23	4.350	50,000	30	181,250.00	4.426
	DN	IBRD		04/14/23	4.350	50,000	30	181,250.00	4.426
	DN	IFC		04/14/23	4.580	50,000	72	458,000.00	4.687
	DN	IFC		04/14/23	4.580	50,000	72	458,000.00	4.687
	YCD	KBC	4.740	04/14/23	4.740	50,000	36	237,000.00	4.806
	YCD	KBC	4.740	04/14/23	4.740	50,000	36	237,000.00	4.806
<b>04/14/23</b>	<b>PURCHASES</b>								
	CP	JUPITER		05/08/23	4.860	50,000			
	CP	JUPITER		05/08/23	4.860	50,000			
	CP	MUFG BK		05/10/23	4.890	50,000			
	CP	MUFG BK		05/10/23	4.890	50,000			
	CP	PEPSICO		05/16/23	4.760	50,000			
	DN	IFC		09/27/23	4.730	50,000			
	DN	IFC		09/27/23	4.730	50,000			
	DN	IFC		09/27/23	4.730	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>04/14/23</b>	<b>PURCHASES (Continued)</b>								
	DN	FHLB		09/29/23	4.720	50,000			
	DN	FHLB		09/29/23	4.720	50,000			
	TR	BILL		08/01/23	4.890	50,000			
	TR	BILL		08/01/23	4.890	50,000			
	TR	BILL		08/01/23	4.895	50,000			
	TR	BILL		08/01/23	4.895	50,000			
	TR	BILL		09/14/23	4.765	50,000			
	TR	BILL		09/14/23	4.765	50,000			
	TR	BILL		09/14/23	4.765	50,000			
	YCD	BNP	5.350	09/01/23	5.350	50,000			
	YCD	BNP	5.350	09/01/23	5.350	50,000			
<b>04/17/23</b>	<b>REDEMPTIONS</b>								
	CP	CHARIOT		04/17/23	4.870	50,000	27	182,625.00	4.956
	CP	CHARIOT		04/17/23	4.870	50,000	27	182,625.00	4.956
	CP	METLIFE STF		04/17/23	4.800	50,000	31	206,666.67	4.887
	CP	METLIFE STF		04/17/23	4.800	50,000	31	206,666.67	4.887
	CP	JUPITER		04/17/23	4.870	50,000	31	209,680.56	4.958
	CP	JUPITER		04/17/23	4.870	50,000	31	209,680.56	4.958
	CP	CRC		04/17/23	4.900	50,000	33	224,583.33	4.990
	CP	COCA COLA		04/17/23	4.750	50,000	34	224,305.56	4.838
	DN	FHLMC		04/17/23	4.470	50,000	25	155,208.33	4.546
	DN	FHLMC		04/17/23	4.470	50,000	25	155,208.33	4.546
	DN	FFCB		04/17/23	4.650	50,000	32	206,666.67	4.734
	DN	FFCB		04/17/23	4.650	50,000	32	206,666.67	4.734
	DN	IBRD		04/17/23	4.400	50,000	33	201,666.67	4.479
	DN	IBRD		04/17/23	4.400	50,000	33	201,666.67	4.479
	DN	FHLB		04/17/23	4.755	50,000	33	217,937.50	4.842
	DN	FHLB		04/17/23	4.755	50,000	33	217,937.50	4.842
	DN	FHLB		04/17/23	4.755	50,000	34	224,541.67	4.843
	DN	FHLB		04/17/23	4.755	50,000	34	224,541.67	4.843
	DN	FHLB		04/17/23	4.755	50,000	34	224,541.67	4.843
	DN	FHLB		04/17/23	4.755	50,000	34	224,541.67	4.843
	DN	IBRD		04/17/23	4.600	50,000	48	306,666.67	4.693
	DN	IBRD		04/17/23	4.600	50,000	48	306,666.67	4.693
	DN	IFC		04/17/23	4.580	50,000	75	477,083.33	4.688
	DN	IFC		04/17/23	4.580	50,000	75	477,083.33	4.688
	DN	IBRD		04/17/23	4.550	50,000	81	511,875.00	4.661
	DN	IBRD		04/17/23	4.550	50,000	81	511,875.00	4.661
	DN	FHLB		04/17/23	4.580	50,000	81	515,250.00	4.692
	DN	FHLB		04/17/23	4.580	50,000	81	515,250.00	4.692
	DN	FHLB		04/17/23	4.580	50,000	81	515,250.00	4.692
	DN	FHLB		04/17/23	4.580	50,000	81	515,250.00	4.692
	DN	FHLB		04/17/23	4.580	50,000	82	521,611.11	4.693
	DN	FHLB		04/17/23	4.580	50,000	82	521,611.11	4.693
	DN	FHLB		04/17/23	4.580	50,000	82	521,611.11	4.693

## 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>04/17/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	SWEDBANK	4.650	04/17/23	4.650	50,000	32	206,666.67	4.715
	YCD	SWEDBANK	4.650	04/17/23	4.650	50,000	32	206,666.67	4.715
	YCD	KBC	4.680	04/17/23	4.680	50,000	59	383,500.00	4.745
	YCD	KBC	4.680	04/17/23	4.680	50,000	59	383,500.00	4.745
	YCD	MUFG BK	4.670	04/17/23	4.670	50,000	67	434,569.44	4.735
	YCD	MUFG BK	4.670	04/17/23	4.670	50,000	67	434,569.44	4.735
	YCD	NORINCHUK	4.730	04/17/23	4.730	50,000	82	538,694.44	4.796
	YCD	NORINCHUK	4.730	04/17/23	4.730	50,000	82	538,694.44	4.796

### 04/17/23 PURCHASES

DN	FHLMC			09/25/23	4.795	50,000			
DN	FHLMC			09/25/23	4.795	50,000			
DN	FHLB			09/27/23	4.760	50,000			
DN	FHLB			09/27/23	4.760	50,000			
DN	FHLB			09/29/23	4.760	50,000			
DN	FHLB			09/29/23	4.760	50,000			
TR	BILL			08/01/23	5.000	50,000			
TR	BILL			08/01/23	5.000	50,000			
TR	BILL			08/01/23	5.000	50,000			
TR	BILL			08/01/23	5.015	50,000			
TR	BILL			08/01/23	5.015	50,000			
TR	BILL			08/01/23	5.015	50,000			
TR	BILL			09/14/23	4.850	50,000			
TR	BILL			09/14/23	4.850	50,000			
TR	BILL			09/14/23	4.850	50,000			
TR	BILL			09/14/23	4.860	50,000			
TR	BILL			09/14/23	4.860	50,000			
TR	BILL			09/14/23	4.860	50,000			
TR	BILL			03/21/24	4.620	50,000			
TR	BILL			03/21/24	4.620	50,000			
TR	BILL			03/21/24	4.620	50,000			
YCD	DNB	4.820		05/16/23	4.820	50,000			
YCD	DNB	4.820		05/16/23	4.820	50,000			
YCD	SWEDBANK	4.840		05/22/23	4.840	50,000			
YCD	SWEDBANK	4.840		05/22/23	4.840	50,000			
YCD	NORINCHUK	4.950		05/22/23	4.950	50,000			
YCD	NORINCHUK	4.950		05/22/23	4.950	50,000			
YCD	SUMI TRUST	5.280		08/04/23	5.280	50,000			
YCD	SUMI TRUST	5.280		08/04/23	5.280	50,000			

### 04/18/23 NO REDEMPTIONS

### 04/18/23 PURCHASES

CD	WELLS FGO	5.000		09/29/23	5.000	50,000			
CD	WELLS FGO	5.000		09/29/23	5.000	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>04/18/23</b>	<b>PURCHASES (Continued)</b>								
	CP	PEPSICO		05/22/23	4.760	50,000			
	CP	COCA COLA		07/24/23	4.900	50,000			
	CP	MIZUHO NY		08/09/23	5.140	50,000			
	CP	MIZUHO NY		08/09/23	5.140	50,000			
	CP	LIBERTY		09/29/23	5.290	50,000			
	DN	FHLB		09/01/23	4.840	50,000			
	DN	FHLB		09/01/23	4.840	50,000			
	DN	IBRD		09/25/23	4.900	50,000			
	DN	IBRD		09/25/23	4.900	50,000			
	DN	IBRD		09/27/23	4.900	50,000			
	DN	IBRD		09/27/23	4.900	50,000			
	DN	FHLB		03/01/24	4.570	50,000			
	DN	FHLB		03/01/24	4.570	50,000			
	DN	FHLB		04/02/24	4.505	50,000			
	DN	FHLB		04/02/24	4.505	50,000			
	TR	BILL		08/15/23	5.020	50,000			
	TR	BILL		08/15/23	5.020	50,000			
	TR	BILL		08/15/23	5.020	50,000			
	TR	BILL		08/15/23	5.025	50,000			
	TR	BILL		08/15/23	5.025	50,000			
	TR	BILL		08/15/23	5.025	50,000			
	TR	BILL		08/15/23	5.030	50,000			
	TR	BILL		08/15/23	5.030	50,000			
	TR	BILL		08/15/23	5.030	50,000			
	TR	BILL		08/15/23	5.030	50,000			
	TR	BILL		09/14/23	4.840	50,000			
	TR	BILL		09/14/23	4.840	50,000			
	TR	BILL		09/14/23	4.840	50,000			
	TR	BILL		09/14/23	4.843	50,000			
	TR	BILL		09/14/23	4.843	50,000			
	TR	BILL		09/14/23	4.843	50,000			
	TR	BILL		09/28/23	4.835	50,000			
	TR	BILL		09/28/23	4.835	50,000			
	TR	BILL		09/28/23	4.835	50,000			
	TR	BILL		09/28/23	4.840	50,000			
	TR	BILL		09/28/23	4.840	50,000			
	TR	BILL		09/28/23	4.840	50,000			
	YCD	KBC	4.930	05/22/23	4.930	50,000			
	YCD	KBC	4.930	05/22/23	4.930	50,000			
	YCD	CR AG CIB	4.950	06/09/23	4.950	50,000			
	YCD	CR AG CIB	4.950	06/09/23	4.950	50,000			
	YCD	SUMITOMO	5.150	08/02/23	5.150	50,000			
	YCD	SUMITOMO	5.150	08/02/23	5.150	50,000			

**04/19/23 NO REDEMPTIONS**

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>04/19/23</b>	<b>PURCHASES</b>								
	CD	BMO HARRIS	4.810	04/26/23	4.810	50,000			
	CD	BMO HARRIS	4.810	04/26/23	4.810	50,000			
	CP	RABO NY		04/26/23	4.800	50,000			
	CP	RABO NY		04/26/23	4.800	50,000			
	CP	PEPSICO		05/22/23	4.760	50,000			
	CP	CHARIOT		05/26/23	4.930	50,000			
	CP	CHARIOT		05/26/23	4.930	50,000			
	CP	COCA COLA		06/26/23	4.870	50,000			
	DN	IBRD		09/01/23	4.850	50,000			
	DN	IBRD		09/01/23	4.850	50,000			
	DN	IBRD		09/01/23	4.850	50,000			
	DN	IBRD		09/01/23	4.850	50,000			
	DN	FFCB		09/25/23	4.840	50,000			
	DN	FFCB		09/25/23	4.840	50,000			
	DN	FFCB		09/25/23	4.840	50,000			
	DN	FFCB		09/25/23	4.840	50,000			
	DN	FHLB		09/27/23	4.825	50,000			
	DN	FHLB		09/27/23	4.825	50,000			
	DN	IFC		09/29/23	4.650	50,000			
	DN	IFC		09/29/23	4.650	50,000			
	TR	BILL		08/15/23	5.015	50,000			
	TR	BILL		08/15/23	5.015	50,000			
	TR	BILL		08/15/23	5.015	50,000			
	TR	BILL		08/15/23	5.015	50,000			
	TR	BILL		08/15/23	5.015	50,000			
	TR	NOTE	4.625	02/28/25	4.250	50,000			
	TR	NOTE	4.625	02/28/25	4.250	50,000			
	TR	NOTE	4.625	02/28/25	4.250	50,000			
	TR	NOTE	4.625	02/28/25	4.250	50,000			
	TR	NOTE	4.625	02/28/25	4.250	50,000			
	TR	NOTE	4.625	02/28/25	4.250	50,000			
	TR	NOTE	4.625	02/28/25	4.250	50,000			
	TR	NOTE	4.625	02/28/25	4.250	50,000			
	TR	NOTE	4.625	02/28/25	4.250	50,000			
	YCD	SE BANKEN	5.120	07/24/23	5.120	50,000			
	YCD	SE BANKEN	5.120	07/24/23	5.120	50,000			
	YCD	FORTIS	5.370	08/28/23	5.370	50,000			
	YCD	FORTIS	5.370	08/28/23	5.370	50,000			
<b>04/20/23</b>	<b>REDEMPTIONS</b>								
	DEB	IBRD	0.125	04/20/23	0.229	50,000	730	228,500.00	0.229
	DEB	IBRD	0.125	04/20/23	0.229	50,000	730	228,500.00	0.229
	TR	BILL		04/20/23	1.885	50,000	364	952,972.22	1.948
	TR	BILL		04/20/23	1.885	50,000	364	952,972.22	1.948
	TR	BILL		04/20/23	1.885	50,000	364	952,972.22	1.948

## 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>04/20/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		04/20/23	1.890	50,000	364	955,500.00	1.954
	TR	BILL		04/20/23	1.890	50,000	364	955,500.00	1.954
	TR	BILL		04/20/23	1.890	50,000	364	955,500.00	1.954
	TR	BILL		04/20/23	1.895	50,000	364	958,027.78	1.959
	TR	BILL		04/20/23	1.895	50,000	364	958,027.78	1.959
	TR	BILL		04/20/23	1.895	50,000	364	958,027.78	1.959
<b>04/20/23</b>	<b>PURCHASES</b>								
	CP	BNP NY		04/24/23	4.790	50,000			
	CP	BNP NY		04/24/23	4.790	50,000			
	DN	FNMA		05/26/23	4.500	50,000			
	DN	FNMA		05/26/23	4.500	50,000			
	TR	BILL		08/15/23	4.950	50,000			
	TR	BILL		08/15/23	4.950	50,000			
	TR	BILL		08/15/23	4.950	50,000			
	YCD	CR AG CIB	4.840	05/22/23	4.840	50,000			
	YCD	CR AG CIB	4.840	05/22/23	4.840	50,000			
<b>04/21/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	4.800	04/21/23	4.800	50,000	8	53,333.33	4.867
	CD	US BANK	4.800	04/21/23	4.800	50,000	8	53,333.33	4.867
	CD	BMO HARRIS	4.770	04/21/23	4.770	50,000	31	205,375.00	4.836
	CD	BMO HARRIS	4.770	04/21/23	4.770	50,000	31	205,375.00	4.836
	CP	SOC GEN NY		04/21/23	4.800	50,000	9	60,000.00	4.873
	CP	SOC GEN NY		04/21/23	4.800	50,000	9	60,000.00	4.873
	CP	UNITEDHEALTH		04/21/23	5.200	50,000	30	216,666.67	5.295
	CP	UNITEDHEALTH		04/21/23	5.200	50,000	30	216,666.67	5.295
	DN	FHLMC		04/21/23	4.580	50,000	25	159,027.78	4.658
	DN	FHLMC		04/21/23	4.580	50,000	25	159,027.78	4.658
	DN	IBRD		04/21/23	4.450	50,000	30	185,416.67	4.529
	DN	IBRD		04/21/23	4.450	50,000	30	185,416.67	4.529
	DN	FFCB		04/21/23	4.650	50,000	36	232,500.00	4.737
	DN	FFCB		04/21/23	4.650	50,000	36	232,500.00	4.737
	DN	FHLB		04/21/23	4.760	50,000	37	244,611.11	4.850
	DN	FHLB		04/21/23	4.760	50,000	37	244,611.11	4.850
<b>04/21/23</b>	<b>PURCHASES</b>								
	CP	RABO NY		04/24/23	4.800	50,000			
	CP	RABO NY		04/24/23	4.800	50,000			
	CP	JUPITER		05/22/23	4.900	50,000			
	CP	JUPITER		05/22/23	4.900	50,000			
	CP	CAFCO		08/21/23	5.200	50,000			
	CP	CAFCO		08/21/23	5.200	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>04/21/23</b>	<b>PURCHASES (Continued)</b>								
	DN	FNMA		07/03/23	4.750	50,000			
	DN	FNMA		07/03/23	4.750	50,000			
	DN	IBRD		09/01/23	4.850	50,000			
	DN	IBRD		09/01/23	4.850	50,000			
	DN	FHLB		09/11/23	4.845	50,000			
	DN	FHLB		09/11/23	4.845	50,000			
	YCD	SVENSKA	5.060	08/02/23	5.060	50,000			
	YCD	SVENSKA	5.060	08/02/23	5.060	50,000			
<b>04/24/23</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		04/24/23	4.800	50,000	3	20,000.00	4.869
	CP	RABO NY		04/24/23	4.800	50,000	3	20,000.00	4.869
	CP	BNP NY		04/24/23	4.790	50,000	4	26,611.11	4.859
	CP	BNP NY		04/24/23	4.790	50,000	4	26,611.11	4.859
	CP	ATLANTIC		04/24/23	4.710	50,000	105	686,875.00	4.842
	CP	ATLANTIC		04/24/23	4.710	50,000	105	686,875.00	4.842
	CP	RBC NY		04/24/23	4.350	50,000	200	1,208,333.33	4.520
	CP	RBC NY		04/24/23	4.350	50,000	200	1,208,333.33	4.520
	DN	FNMA		04/24/23	4.550	50,000	19	120,069.44	4.624
	DN	FNMA		04/24/23	4.550	50,000	19	120,069.44	4.624
	DN	FHLMC		04/24/23	4.500	50,000	26	162,500.00	4.577
	DN	FHLMC		04/24/23	4.500	50,000	26	162,500.00	4.577
	DN	FHLB		04/24/23	4.620	50,000	28	179,666.67	4.701
	DN	FHLB		04/24/23	4.620	50,000	28	179,666.67	4.701
	DN	FHLB		04/24/23	4.520	50,000	116	728,222.22	4.651
	DN	FHLB		04/24/23	4.520	50,000	116	728,222.22	4.651
	DN	IFC		04/24/23	4.300	50,000	175	1,045,138.89	4.453
	DN	IFC		04/24/23	4.300	50,000	175	1,045,138.89	4.453
	DN	IFC		04/24/23	4.300	50,000	175	1,045,138.89	4.453
	DN	IBRD		04/24/23	4.330	50,000	175	1,052,430.56	4.485
	DN	IBRD		04/24/23	4.330	50,000	175	1,052,430.56	4.485
	DN	IBRD		04/24/23	4.300	50,000	179	1,069,027.78	4.455
	DN	IBRD		04/24/23	4.300	50,000	179	1,069,027.78	4.455
	DN	FHLB		04/24/23	4.345	50,000	180	1,086,250.00	4.503
	DN	FHLB		04/24/23	4.345	50,000	180	1,086,250.00	4.503
	DN	FHLB		04/24/23	4.290	50,000	187	1,114,208.33	4.449
	DN	FHLB		04/24/23	4.290	50,000	187	1,114,208.33	4.449
	DN	IBRD		04/24/23	4.200	50,000	193	1,125,833.33	4.356
	DN	IBRD		04/24/23	4.200	50,000	193	1,125,833.33	4.356
	YCD	KBC	4.830	04/24/23	4.830	50,000	21	140,875.00	4.897
	YCD	KBC	4.830	04/24/23	4.830	50,000	21	140,875.00	4.897
	YCD	SVENSKA	4.500	04/24/23	4.500	50,000	109	681,250.00	4.563
	YCD	SVENSKA	4.500	04/24/23	4.500	50,000	109	681,250.00	4.563
	YCD	RABOBANK	5.020	04/24/23	5.020	50,000	186	1,296,833.33	5.090
	YCD	RABOBANK	5.020	04/24/23	5.020	50,000	186	1,296,833.33	5.090

## 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>04/24/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	UBS	5.040	04/24/23	5.040	50,000	186	1,302,000.00	5.110
	YCD	UBS	5.040	04/24/23	5.040	50,000	186	1,302,000.00	5.110
<b>04/24/23</b>	<b>PURCHASES</b>								
	CP	TOYOTA		09/01/23	5.210	50,000			
	CP	SHEFFIELD		09/01/23	5.250	50,000			
	CP	SHEFFIELD		09/01/23	5.250	50,000			
	DN	IBRD		10/02/23	4.920	50,000			
	DN	IBRD		10/02/23	4.920	50,000			
	YCD	NORINCHUK	5.100	05/30/23	5.100	50,000			
	YCD	NORINCHUK	5.100	05/30/23	5.100	50,000			
<b>04/25/23</b>	<b>NO REDEMPTIONS</b>								
<b>04/25/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		08/04/23	5.260	50,000			
	CP	MUFG BK		08/04/23	5.260	50,000			
	CP	MUFG BK		08/04/23	5.260	50,000			
	CP	SUMI TRUST		08/28/23	5.210	50,000			
	CP	SUMI TRUST		08/28/23	5.210	50,000			
<b>04/26/23</b>	<b>REDEMPTIONS</b>								
	CD	BMO HARRIS	4.810	04/26/23	4.810	50,000	7	46,763.89	4.877
	CD	BMO HARRIS	4.810	04/26/23	4.810	50,000	7	46,763.89	4.877
	CP	RABO NY		04/26/23	4.800	50,000	7	46,666.67	4.871
	CP	RABO NY		04/26/23	4.800	50,000	7	46,666.67	4.871
	CP	CR AG NY		04/26/23	4.800	50,000	13	86,666.67	4.875
	CP	CR AG NY		04/26/23	4.800	50,000	13	86,666.67	4.875
	CP	CR AG NY		04/26/23	4.800	50,000	13	86,666.67	4.875
	CP	SOC GEN NY		04/26/23	4.810	50,000	23	153,652.78	4.892
	CP	SOC GEN NY		04/26/23	4.810	50,000	23	153,652.78	4.892
	CP	CHARIOT		04/26/23	4.650	50,000	90	581,250.00	4.770
	CP	SHEFFIELD		04/26/23	4.950	50,000	162	1,113,750.00	5.133
	CP	SHEFFIELD		04/26/23	4.950	50,000	162	1,113,750.00	5.133
	CP	JPM LLC		04/26/23	4.890	50,000	182	1,236,083.33	5.084
	CP	JPM LLC		04/26/23	4.890	50,000	182	1,236,083.33	5.084
	CP	CGMI		04/26/23	4.880	50,000	190	1,287,777.78	5.079
	CP	CGMI		04/26/23	4.880	50,000	190	1,287,777.78	5.079
	CP	TOYOTA		04/26/23	4.290	50,000	204	1,215,500.00	4.458
	CP	TOYOTA		04/26/23	4.290	50,000	204	1,215,500.00	4.458
	CP	TOYOTA		04/26/23	4.290	50,000	204	1,215,500.00	4.458
	CP	BOFA		04/26/23	4.400	50,000	204	1,246,666.67	4.575
	CP	BOFA		04/26/23	4.400	50,000	204	1,246,666.67	4.575

## 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>04/26/23</b>	<b>REDEMPTIONS (Continued)</b>								
DN		FHLMC		04/26/23	4.500	50,000	28	175,000.00	4.579
DN		FFCB		04/26/23	4.300	50,000	35	209,027.78	4.378
DN		FFCB		04/26/23	4.300	50,000	35	209,027.78	4.378
DN		FHLB		04/26/23	4.555	50,000	35	221,423.61	4.639
DN		FHLB		04/26/23	4.555	50,000	35	221,423.61	4.639
DN		FNMA		04/26/23	4.350	50,000	112	676,666.67	4.471
DN		FNMA		04/26/23	4.350	50,000	112	676,666.67	4.471
DN		FHLB		04/26/23	4.475	50,000	134	832,847.22	4.614
DN		FHLB		04/26/23	4.475	50,000	134	832,847.22	4.614
DN		IBRD		04/26/23	4.350	50,000	161	972,708.33	4.498
DN		IBRD		04/26/23	4.350	50,000	161	972,708.33	4.498
DN		FHLB		04/26/23	4.290	50,000	177	1,054,625.00	4.443
DN		IFC		04/26/23	4.300	50,000	177	1,057,083.33	4.454
DN		IFC		04/26/23	4.300	50,000	177	1,057,083.33	4.454
DN		IBRD		04/26/23	4.300	50,000	182	1,086,944.44	4.457
DN		IBRD		04/26/23	4.300	50,000	182	1,086,944.44	4.457
DN		IBRD		04/26/23	4.250	50,000	189	1,115,625.00	4.407
DN		IBRD		04/26/23	4.250	50,000	189	1,115,625.00	4.407
DN		FHLB		04/26/23	4.185	50,000	194	1,127,625.00	4.341
DN		FHLB		04/26/23	4.185	50,000	194	1,127,625.00	4.341
DN		FHLB		04/26/23	4.185	50,000	194	1,127,625.00	4.341
DN		FHLB		04/26/23	3.985	50,000	202	1,118,013.89	4.133
DN		FHLB		04/26/23	3.985	50,000	202	1,118,013.89	4.133
YCD		SUMI TRUST	4.710	04/26/23	4.710	50,000	118	771,916.67	4.775
YCD		SUMI TRUST	4.710	04/26/23	4.710	50,000	118	771,916.67	4.775
YCD		BARCLAYS	5.200	04/26/23	5.200	50,000	177	1,278,333.33	5.272
YCD		BARCLAYS	5.200	04/26/23	5.200	50,000	177	1,278,333.33	5.272
YCD		SCOTIA	4.920	04/26/23	4.920	50,000	190	1,298,333.33	4.988
YCD		SCOTIA	4.920	04/26/23	4.920	50,000	190	1,298,333.33	4.988

### 04/26/23 PURCHASES

CD		US BANK	4.970	05/30/23	4.970	50,000			
CD		US BANK	4.970	05/30/23	4.970	50,000			
CP		PEPSICO		06/07/23	4.800	50,000			
CP		APPLE		06/07/23	4.810	50,000			
DEB		IFC	4.169	10/01/25	4.170	50,000			
DEB		IFC	4.169	10/01/25	4.170	50,000			
DEB		IFC	4.169	10/01/25	4.170	50,000			
DN		IFC		09/25/23	4.780	50,000			
DN		IFC		09/25/23	4.780	50,000			
DN		FHLB		09/29/23	4.920	50,000			
DN		FHLB		09/29/23	4.920	50,000			
DN		FHLB		09/29/23	4.920	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>04/27/23 REDEMPTIONS</b>									
	DEB	FFCB	0.125	04/27/23	0.165	50,000	724	163,958.33	0.165
	DN	FHLB		04/27/23	4.500	50,000	35	218,750.00	4.583
	DN	FHLB		04/27/23	4.500	50,000	35	218,750.00	4.583
	TR	BILL		04/27/23	4.320	50,000	181	1,086,000.00	4.477
	TR	BILL		04/27/23	4.320	50,000	181	1,086,000.00	4.477
	TR	BILL		04/27/23	4.320	50,000	181	1,086,000.00	4.477
	TR	BILL		04/27/23	4.280	50,000	182	1,081,888.89	4.435
	TR	BILL		04/27/23	4.280	50,000	182	1,081,888.89	4.435
	TR	BILL		04/27/23	4.280	50,000	182	1,081,888.89	4.435
<b>04/27/23 PURCHASES</b>									
	CP	CR AG NY		05/10/23	4.850	50,000			
	CP	CR AG NY		05/10/23	4.850	50,000			
	DN	IBRD		09/01/23	4.900	50,000			
	DN	IBRD		09/01/23	4.900	50,000			
	YCD	DNB	4.750	05/08/23	4.750	50,000			
	YCD	DNB	4.750	05/08/23	4.750	50,000			
<b>04/28/23 NO REDEMPTIONS</b>									
<b>04/28/23 PURCHASES</b>									
	CP	MUFG BK		05/10/23	4.870	50,000			
	CP	MUFG BK		05/10/23	4.870	50,000			
	CP	APPLE		06/09/23	4.810	50,000			
	CP	APPLE		06/09/23	4.810	50,000			
	CP	LIBERTY		08/04/23	5.250	50,000			
	CP	NATIXIS NY		08/28/23	5.200	50,000			
	CP	NATIXIS NY		08/28/23	5.200	50,000			
	CP	CRC		08/28/23	5.220	50,000			
	CP	PROCTER		10/24/23	4.950	50,000			
	DN	IBRD		08/28/23	4.850	50,000			
	DN	IBRD		08/28/23	4.850	50,000			
	DN	FHLMC		09/01/23	4.830	50,000			
	DN	FHLMC		09/01/23	4.830	50,000			
	DN	FHLB		09/27/23	4.945	50,000			
	DN	FHLB		09/27/23	4.945	50,000			
	TR	BILL		09/14/23	4.730	50,000			
	TR	BILL		09/14/23	4.730	50,000			
	TR	BILL		09/14/23	4.740	50,000			
	TR	BILL		09/14/23	4.740	50,000			
	TR	BILL		09/28/23	4.700	50,000			
	TR	BILL		09/28/23	4.700	50,000			
	TR	BILL		09/28/23	4.700	50,000			
	YCD	ANZ	4.950	10/27/23	4.950	50,000			
	YCD	ANZ	4.950	10/27/23	4.950	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>04/30/23</b>	<b>REDEMPTIONS</b>								
TR	NOTE		0.125	04/30/23	0.145	50,000	711	141,304.35	0.145
TR	NOTE		0.125	04/30/23	0.145	50,000	711	141,304.35	0.145
TR	NOTE		0.125	04/30/23	0.145	50,000	711	141,304.35	0.145
TR	NOTE		0.125	04/30/23	0.145	50,000	711	141,304.35	0.145
TR	NOTE		0.125	04/30/23	0.145	50,000	711	141,304.35	0.145
TR	NOTE		0.125	04/30/23	0.145	50,000	711	141,304.35	0.145
TR	NOTE		0.125	04/30/23	0.145	50,000	711	141,304.35	0.145
TR	NOTE		0.125	04/30/23	0.145	50,000	711	141,304.35	0.145
TR	NOTE		0.125	04/30/23	0.145	50,000	711	141,304.35	0.145
TR	NOTE		0.125	04/30/23	0.149	50,000	712	145,380.43	0.149
TR	NOTE		0.125	04/30/23	0.149	50,000	712	145,380.43	0.149
TR	NOTE		0.125	04/30/23	0.149	50,000	712	145,380.43	0.149
TR	NOTE		0.125	04/30/23	0.149	50,000	712	145,380.43	0.149
TR	NOTE		0.125	04/30/23	0.151	50,000	712	147,333.55	0.151
TR	NOTE		0.125	04/30/23	0.151	50,000	712	147,333.55	0.151
TR	NOTE		0.125	04/30/23	0.151	50,000	712	147,333.55	0.151
TR	NOTE		0.125	04/30/23	0.151	50,000	712	147,333.55	0.151
TR	NOTE		0.125	04/30/23	0.151	50,000	712	147,333.55	0.151
TR	NOTE		0.125	04/30/23	0.151	50,000	712	147,333.55	0.151
TR	NOTE		0.125	04/30/23	0.151	50,000	712	147,333.55	0.151
TR	NOTE		0.125	04/30/23	0.151	50,000	712	147,333.55	0.151
TR	NOTE		0.125	04/30/23	0.153	50,000	713	149,456.52	0.153
TR	NOTE		0.125	04/30/23	0.153	50,000	713	149,456.52	0.153
TR	NOTE		0.125	04/30/23	0.153	50,000	713	149,456.52	0.153
TR	NOTE		0.125	04/30/23	0.153	50,000	713	149,456.52	0.153
TR	NOTE		0.125	04/30/23	0.153	50,000	713	149,456.52	0.153
TR	NOTE		0.125	04/30/23	0.153	50,000	713	149,456.52	0.153
TR	NOTE		0.125	04/30/23	0.153	50,000	713	149,456.52	0.153
TR	NOTE		0.125	04/30/23	0.159	50,000	719	156,334.91	0.159
TR	NOTE		0.125	04/30/23	0.159	50,000	719	156,334.91	0.159
TR	NOTE		0.125	04/30/23	0.159	50,000	719	156,334.91	0.159
TR	NOTE		0.125	04/30/23	0.160	50,000	730	160,156.25	0.160
TR	NOTE		0.125	04/30/23	0.160	50,000	730	160,156.25	0.160
TR	NOTE		0.125	04/30/23	0.161	50,000	730	161,132.81	0.161
TR	NOTE		0.125	04/30/23	0.161	50,000	730	161,132.81	0.161

## 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

<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>ALHAMBRA</b>				
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
New Omni Bank, N.A.	04/13/23	4.780	9,000,000.00	10/12/23
<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	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
Pacific Western Bank	04/19/23	4.900	90,000,000.00	10/18/23
<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	04/06/23	4.840	10,000,000.00	07/06/23
Financial Partners Credit Union	04/27/23	5.090	20,000,000.00	07/27/23
<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	04/06/23	4.630	2,000,000.00	10/05/23
<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	04/06/23	4.670	25,000,000.00	10/05/23
<b>IRVINE</b>				
CommerceWest Bank	02/09/23	4.630	15,000,000.00	05/11/23
CommerceWest Bank	04/06/23	4.630	30,000,000.00	10/05/23
CommerceWest Bank	04/21/23	4.900	5,000,000.00	10/20/23
Commercial Bank of California	04/06/23	4.660	1,000,000.00	10/05/23
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
First Foundation Bank	04/07/23	4.640	44,000,000.00	10/06/23
First Foundation Bank	04/21/23	4.930	50,000,000.00	10/20/23
First Foundation Bank	04/26/23	4.880	50,000,000.00	10/25/23
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	04/05/23	4.710	3,000,000.00	10/04/23
<b>LOS ANGELES</b>				
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
Bank of Hope	04/06/23	4.650	135,000,000.00	10/05/23
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	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
Open Bank	04/06/23	4.650	14,000,000.00	10/05/23
Open Bank	04/26/23	4.870	16,000,000.00	10/25/23

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR</b>	<b>MATURITY</b>
	<b>DATE</b>	<b>YIELD (%)</b>	<b>AMOUNT (\$)</b>	<b>DATE</b>
<b>LOS ANGELES (Continued)</b>				
PCB Bank (FKA Pacific City Bank)	03/15/23	4.720	20,000,000.00	09/13/23
PCB Bank (FKA Pacific City Bank)	04/06/23	4.630	30,000,000.00	10/05/23
PCB Bank (FKA Pacific City Bank)	04/14/23	4.780	10,000,000.00	10/13/23
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)	03/15/23	4.740	30,000,000.00	09/13/23
State Bank of India (California)	04/26/23	4.870	15,000,000.00	10/25/23
<b>OAKLAND</b>				
Beneficial State Bank	03/10/23	4.940	1,000,000.00	06/09/23
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
California Bank of Commerce	04/05/23	4.730	13,500,000.00	10/04/23
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.	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
American Plus Bank, N.A.	04/07/23	4.590	10,000,000.00	10/06/23
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	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
Wescom Central Credit Union	04/13/23	5.000	50,000,000.00	07/13/23
Wescom Central Credit Union	04/14/23	4.990	25,000,000.00	07/14/23
<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	02/10/23	4.790	8,500,000.00	08/11/23
Cornerstone Community Bank	04/19/23	4.890	9,000,000.00	10/18/23

## 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	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
Provident Credit Union	04/06/23	4.670	20,000,000.00	10/05/23
<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	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
Axos Bank	04/12/23	4.790	50,000,000.00	10/11/23
Axos Bank	04/19/23	4.870	25,000,000.00	10/18/23
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	04/05/23	4.670	50,000,000.00	07/05/23
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	04/05/23	4.690	15,000,000.00	07/05/23
Mission National Bank	04/20/23	5.080	5,000,000.00	07/20/23

## 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>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	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
Technology Credit Union	04/07/23	4.640	100,000,000.00	10/06/23
<b>SANTA ANA</b>				
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
Banc of California, N.A.	04/19/23	4.870	50,000,000.00	10/18/23
<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	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
Travis Credit Union	04/13/23	4.830	50,000,000.00	10/12/23
<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	02/09/23	4.630	10,000,000.00	05/11/23
Santa Cruz County Bank	04/07/23	4.750	10,000,000.00	07/07/23
<b>TOTAL TIME DEPOSITS APRIL 2023</b>			<b>5,267,000,000.00</b>	



**BANK DEMAND DEPOSITS**  
**APRIL 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	\$	293,492	\$	1,280,000	\$	5,685,402
2		293,492		1,280,000		5,685,402
3		308,243		765,000		5,319,489
4		326,266		1,075,000		8,867,118
5		308,750		1,250,000		9,256,407
6		305,365		1,015,000		7,141,252
7		286,991		945,000		8,232,005
8		286,991		945,000		8,232,005
9		286,991		945,000		8,232,005
10		312,937		860,000		6,742,704
11		356,097		795,000		5,363,657
12		285,458		815,000		7,185,120
13		281,025		940,000		4,626,348
14		301,380		1,100,000		4,464,811
15		301,380		1,100,000		4,464,811
16		301,380		1,100,000		4,464,951
17		278,662		1,060,000		4,017,043
18		279,006		940,000		3,408,784
19		288,916		1,230,000		3,776,471
20		322,272		1,270,000		2,756,627
21		306,777		1,060,000		2,832,775
22		306,777		1,060,000		2,832,775
23		306,777		1,060,000		2,832,775
24		282,844		1,070,000		3,487,891
25		291,672		910,000		3,036,574
26		306,134		1,045,000		2,948,876
27		311,890		1,015,000		4,034,758
28		313,044		835,000		3,801,781
29		313,044		835,000		3,801,781
30		313,044		835,000		3,802,341
<b>AVERAGE DOLLAR DAYS</b>		\$292,164 <u>a/</u>		\$981,774 <u>b/</u>		

a/ The prescribed bank balance for April was \$293,146. This consisted of \$213,167 in compensating balances for services, balances for uncollected funds of \$80,901 and a deduction of \$922 for April 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**

1886

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on April 19, 2023, has determined and designated the amount of money available for deposit and investment as of April 13, 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 \$ 213,000,000

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)	4/17/2023	4/21/2023	\$ 2,455,125,000	\$ (2,811,875,000)	\$ 5,267,000,000	\$ 2,455,125,000
(2)	4/24/2023	4/28/2023	\$ (4,562,510,000)	\$ (7,374,385,000)	\$ 5,267,000,000	\$ (2,107,385,000)
(3)	5/1/2023	5/5/2023	\$ (2,161,190,000)	\$ (9,535,575,000)	\$ 5,267,000,000	\$ (4,268,575,000)
(4)	5/8/2023	5/12/2023	\$ (1,063,000,000)	\$ (10,598,575,000)	\$ 5,267,000,000	\$ (5,331,575,000)
(5)	5/15/2023	5/19/2023	\$ 163,000,000	\$ (10,435,575,000)	\$ 5,267,000,000	\$ (5,168,575,000)
(6)	5/22/2023	5/26/2023	\$ (1,902,600,000)	\$ (12,338,175,000)	\$ 5,267,000,000	\$ (7,071,175,000)
(7)	5/29/2023	6/2/2023	\$ (4,522,700,000)	\$ (16,860,875,000)	\$ 5,267,000,000	\$ (11,593,875,000)
(8)	6/5/2023	6/9/2023	\$ (1,282,900,000)	\$ (18,143,775,000)	\$ 5,267,000,000	\$ (12,876,775,000)
(9)	6/12/2023	6/16/2023	\$ 2,139,000,000	\$ (16,004,775,000)	\$ 5,267,000,000	\$ (10,737,775,000)
(10)	6/19/2023	6/23/2023	\$ 1,712,000,000	\$ (14,292,775,000)	\$ 5,267,000,000	\$ (9,025,775,000)

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 \$ 213,000,000.

Dated: April 19, 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 MAY 31, 2023**  
**ATTACHMENT XVIII**

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
						PSI Non-Trading Total	\$0.00	\$0.00	\$0.00
						Grand Total	\$0.00	\$0.00	\$0.00