



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

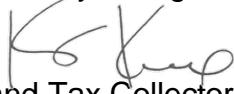
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ttc.lacounty.gov and propertytax.lacounty.gov

KEITH KNOX
TREASURER AND TAX COLLECTOR

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

July 31, 2023

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

FROM: Keith Knox 
Treasurer and Tax Collector

SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF JUNE 2023

The Report of Investments for the month of June 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 June 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.

KK:EBG:DJJ:JK:bp

Attachments

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

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 06/30/23		
At Cost	\$ 54,574,147,314	\$ 306,217,419
At Market	\$ 51,936,678,871	\$ 281,910,094
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	5.41%	0.00%
United States Government and Agency Obligations	69.41%	85.72%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.11%	0.00%
Municipal Obligations	0.05%	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	36.84%	0.00%
61 days-1 year	24.66%	28.19%
Over 1 year	38.50%	71.81%
Weighted Average Days to Maturity	753	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE, 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 June 30, 2023:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	25.11%
Corporate and Deposit Notes	A+	A1	-	0.02%
Municipals:				
Los Angeles County Securities	AA-	Aa2	AA	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.04%
Negotiable Certificates of Deposit	A-1	P-1	F1	5.41%
U.S. Agency Securities	AA+	Aaa	AAA	50.71%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.21%
U.S. Treasury Bills	AA+	Aaa	AAA	13.49%
				<u>100.00%</u>

<u>SPI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.47%
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
JUNE 30, 2023

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 06/30/23	\$ 54,574,147,314
Market Value at 06/30/23	\$ 51,936,678,871
Average Daily Balance	\$ 53,663,404,172
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	\$ 169,203,980
Earnings for the Past 12 Months	\$ 1,435,976,022
Earnings Rate for the Month	3.82%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 57,665,482.91
Bank of the West - Concentration	\$ 109,575,862.93 (A)
Citibank - Concentration	\$ 14,778.33
JP Morgan Chase - Concentration	\$ 100,798,902.83 (B)
Union Bank- Concentration	\$ -
Wells Fargo - Concentration	\$ -
Total Ledger Balance for all Banks	<u>\$ 268,055,027.00</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 JUNE 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 June 2023

Total Deposits	\$	6,918,803,161.02
Total Disbursements	\$	7,670,273,217.48
Discretionary Funds Liquidity Withdrawal Ratio:		
As of June 30, 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>
July	\$ 11,832,636,000.00	\$ 4,157,700,000.00	\$ 8,799,500,000.00	\$ 7,190,836,000.00
August	\$ 8,546,733,000.00	\$ 4,332,500,000.00	\$ 6,326,600,000.00	\$ 13,743,469,000.00
September	\$ 6,043,075,000.00	\$ 5,181,400,000.00	\$ 5,881,400,000.00	\$ 19,086,544,000.00
October	\$ 3,730,076,000.00	\$ 6,507,500,000.00	\$ 6,167,300,000.00	\$ 23,156,820,000.00
November	\$ 1,599,488,000.00	\$ 7,529,700,000.00	\$ 5,959,900,000.00	\$ 26,326,108,000.00
December	\$ 550,000,000.00	\$ 12,973,300,000.00	\$ 7,885,000,000.00	\$ 31,964,408,000.00

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 June 2023, the Treasurer placed \$147.99 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 JUNE 2023
COMPLIANCE REPORT

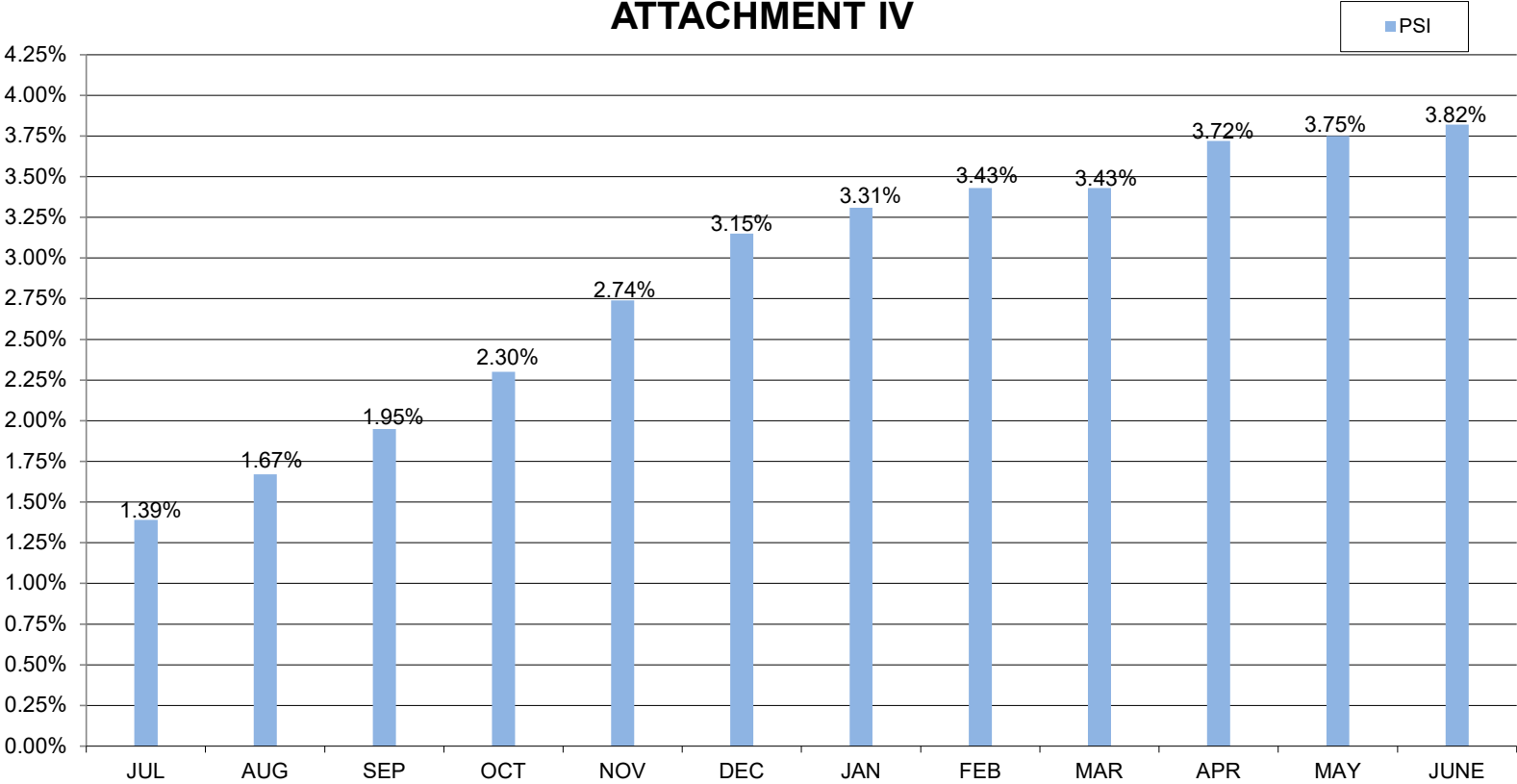
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2023

No exceptions noted.

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

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
6/1/2023	\$	54,559,256,134.86	\$	306,194,952.30
6/2/2023		54,544,350,921.00		306,195,727.02
6/3/2023		54,548,497,617.00		306,196,501.76
6/4/2023		54,552,644,313.01		306,197,276.49
6/5/2023		54,041,657,198.48		306,198,051.22
6/6/2023		53,909,033,375.63		306,198,825.96
6/7/2023		53,633,099,680.98		306,199,600.68
6/8/2023		53,524,348,331.82		306,200,375.42
6/9/2023		53,651,174,730.79		306,201,150.14
6/10/2023		53,655,224,402.08		306,201,924.87
6/11/2023		53,659,274,073.38		306,202,699.60
6/12/2023		53,610,118,036.34		306,203,474.34
6/13/2023		53,526,508,442.36		306,204,249.06
6/14/2023		53,428,620,494.49		306,205,023.79
6/15/2023		53,185,338,647.32		306,205,798.52
6/16/2023		52,991,011,181.49		306,206,573.25
6/17/2023		52,995,000,628.41		306,207,348.00
6/18/2023		52,998,990,075.34		306,208,122.72
6/19/2023		53,002,979,522.27		306,208,897.45
6/20/2023		53,195,101,299.97		306,209,672.18
6/21/2023		53,535,344,790.13		306,210,446.91
6/22/2023		53,478,734,834.22		306,211,221.64
6/23/2023		53,336,349,498.62		306,211,996.37
6/24/2023		53,340,398,801.49		306,212,771.11
6/25/2023		53,344,448,104.36		306,213,545.83
6/26/2023		53,297,757,791.95		306,214,320.56
6/27/2023		53,501,320,468.55		306,215,095.29
6/28/2023		54,008,777,540.04		306,215,870.03
6/29/2023		54,272,616,915.73		306,216,644.75
6/30/2023		54,574,147,314.30		306,217,419.48
	\$	53,663,404,172.21	\$	306,206,185.89

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



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

	POOLED SURPLUS INVESTMENT TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$ 47,160,185	\$ 832,679
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>122,043,795</u>	<u>23,242</u>
Total Revenues	<u>\$ 169,203,980</u>	<u>\$ 855,921</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>10,854</u>
	<u>\$ -</u>	<u>\$ 10,854</u>
NET INCOME	<u>\$ 169,203,980</u>	<u>\$ 845,067</u>

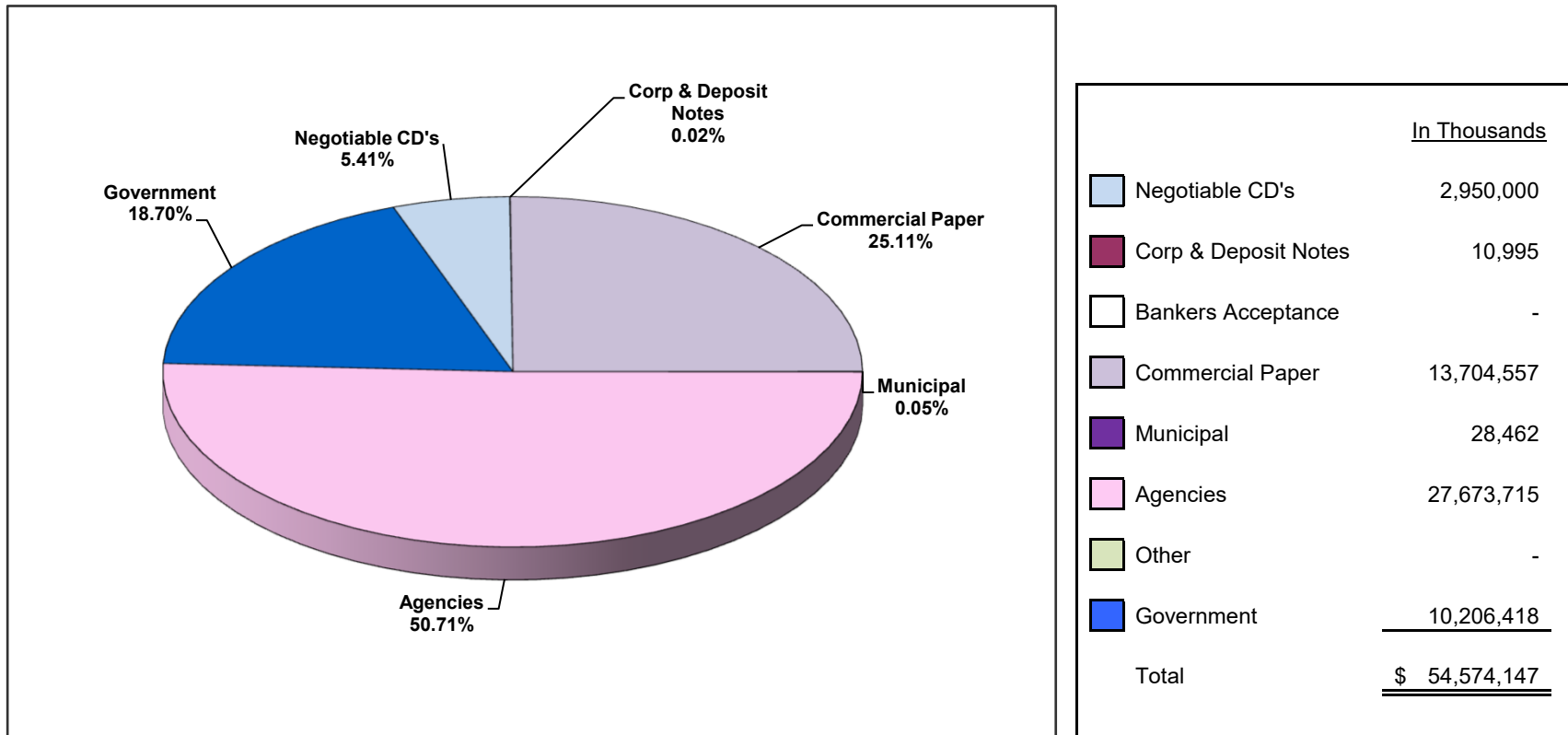
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	53.89%	
Los Angeles County and Related Entities	40.03%	
Consolidated Sanitation Districts		1.52%
Metropolitan Transportation Authority		1.13%
Miscellaneous Agencies Pooled Investments		1.04%
South Coast Air Quality Management District		2.23%
Miscellaneous		0.01%
Subtotal	<u>93.92%</u>	<u>5.93%</u>
County Bond Proceeds and Repayment Funds		0.15%
Grand Total	<u>93.92%</u>	<u>6.08%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JUNE 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: JUNE 1, 2023 TO JUNE 30, 2023
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1044975156	FHLBANKS D NOTE 09/01/23	06/02/2023	09/01/2023	5.23000	50,000,000.00	49,338,986.11	0.00	PIPER SANDLER COMPANIES
NTRD	1044975163	FHLBANKS D NOTE 09/01/23	06/02/2023	09/01/2023	5.23000	50,000,000.00	49,338,986.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1044975170	FHLBANKS D NOTE 08/09/23	06/01/2023	08/09/2023	5.08000	50,000,000.00	49,513,166.67	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1044975187	FHLBANKS D NOTE 08/09/23	06/01/2023	08/09/2023	5.08000	50,000,000.00	49,513,166.67	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1046321996	FHLBANKS D NOTE 08/30/23	06/02/2023	08/30/2023	5.12000	50,000,000.00	49,367,111.11	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1046322000	FHLBANKS D NOTE 08/30/23	06/02/2023	08/30/2023	5.12000	10,441,000.00	10,308,840.14	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1046329690	FEDERAL FARM 4.690 06/09/28 '25	06/09/2023	06/09/2028	4.69000	25,000,000.00	25,000,000.00	0.00	STIFEL, NICOLAUS & COMPANY, INC.
NTRD	1046963869	FHLBANKS D NOTE 08/07/23	06/05/2023	08/07/2023	5.10000	21,182,000.00	20,992,950.65	0.00	GREAT PACIFIC SECURITIES
NTRD	1046963877	FANNIE MAE D NOTE 08/15/23	06/06/2023	08/15/2023	4.96500	50,000,000.00	49,517,291.67	0.00	PIPER SANDLER COMPANIES
NTRD	1046963878	FANNIE MAE D NOTE 08/15/23	06/06/2023	08/15/2023	4.96500	50,000,000.00	49,517,291.67	0.00	PIPER SANDLER COMPANIES
NTRD	1047463165	FHLBANKS D NOTE 08/07/23	06/06/2023	08/07/2023	5.10000	18,687,000.00	18,522,865.85	0.00	GREAT PACIFIC SECURITIES
NTRD	1048335065	FREDDIE MAC 5.700 06/21/27 '23 MTN	06/21/2023	06/21/2027	5.70000	25,000,000.00	25,000,000.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1048335066	FREDDIE MAC 5.700 06/21/27 '23 MTN	06/21/2023	06/21/2027	5.70000	25,000,000.00	25,000,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1049014054	FHLBANKS D NOTE 08/30/23	06/08/2023	08/30/2023	5.14000	48,604,000.00	48,028,015.60	0.00	MIZUHO SECURITIES USA LLC
NTRD	1049014057	FANNIE MAE D NOTE 08/18/23	06/08/2023	08/18/2023	5.02500	50,000,000.00	49,504,479.17	0.00	BANCROFT CAPITAL, LLC
NTRD	1049557161	FHLBANKS D NOTE 08/28/23	06/09/2023	08/28/2023	5.10500	50,000,000.00	49,432,777.78	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1049557163	FANNIE MAE D NOTE 08/23/23	06/09/2023	08/23/2023	5.03500	50,000,000.00	49,475,520.83	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1049557169	FANNIE MAE D NOTE 08/23/23	06/09/2023	08/23/2023	5.03500	50,000,000.00	49,475,520.83	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1049558303	FREDDIE MAC 5.700 06/28/27 '23 MTN	06/26/2023	06/28/2027	5.70000	25,000,000.00	25,000,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1050097816	FANNIE MAE D NOTE 08/22/23	06/12/2023	08/22/2023	5.04000	50,000,000.00	49,503,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1050099545	FREDDIE MAC 5.320 06/28/27 '24 MTN	06/26/2023	06/28/2027	5.32000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1050771137	FHLBANKS D NOTE 09/01/23	06/13/2023	09/01/2023	5.09000	50,000,000.00	49,434,444.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1050771140	FHLBANKS D NOTE 09/01/23	06/14/2023	09/01/2023	5.09000	50,000,000.00	49,441,513.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1051456841	FHLBANKS D NOTE 08/22/23	06/14/2023	08/22/2023	5.05000	45,584,000.00	45,142,784.87	0.00	BANCROFT CAPITAL, LLC
NTRD	1052171263	FHLBANKS D NOTE 09/15/23	06/16/2023	09/15/2023	5.05000	50,000,000.00	49,361,736.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1052171265	FHLBANKS D NOTE 09/15/23	06/16/2023	09/15/2023	5.05000	50,000,000.00	49,361,736.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1053584413	FREDDIE MAC 5.700 06/28/27 '23 MTN	06/28/2023	06/28/2027	5.70000	25,000,000.00	25,000,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1054626738	FHLBANKS D NOTE 09/20/23	06/21/2023	09/20/2023	5.08000	4,000,000.00	3,948,635.56	0.00	MIZUHO SECURITIES USA LLC
NTRD	1054626739	FHLBANKS D NOTE 09/20/23	06/21/2023	09/20/2023	5.08000	9,000,000.00	8,884,430.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1054626740	FHLBANKS D NOTE 08/31/23	06/20/2023	08/31/2023	5.05000	50,000,000.00	49,495,000.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1054626741	FHLBANKS D NOTE 08/31/23	06/20/2023	08/31/2023	5.05000	50,000,000.00	49,495,000.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1054626743	FHLBANKS D NOTE 08/16/23	06/21/2023	08/16/2023	5.00000	50,000,000.00	49,611,111.11	0.00	PIPER SANDLER COMPANIES
NTRD	1054626744	FHLBANKS D NOTE 09/22/23	06/20/2023	09/22/2023	5.06000	39,986,000.00	39,457,696.08	0.00	GREAT PACIFIC SECURITIES
NTRD	1054626745	FHLBANKS D NOTE 08/16/23	06/21/2023	08/16/2023	5.00000	50,000,000.00	49,611,111.11	0.00	PIPER SANDLER COMPANIES
NTRD	1055391889	FHLBANKS D NOTE 09/19/23	06/21/2023	09/19/2023	5.08000	6,000,000.00	5,923,800.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1055391890	FHLBANKS D NOTE 09/01/23	06/21/2023	09/01/2023	5.03000	50,000,000.00	49,497,000.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1055391893	FHLBANKS D NOTE 09/19/23	06/21/2023	09/19/2023	5.08000	50,000,000.00	49,365,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1055391894	FHLBANKS D NOTE 09/01/23	06/21/2023	09/01/2023	5.03000	50,000,000.00	49,497,000.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1055398266	FREDDIE MAC 5.750 06/28/27 '23 MTN	06/28/2023	06/28/2027	5.75000	25,000,000.00	25,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1055398267	FEDERAL FARM D NOTE 11/09/23	06/21/2023	11/09/2023	5.13000	35,000,000.00	34,296,762.50	0.00	MIZUHO SECURITIES USA LLC
NTRD	1055914255	FREDDIE MAC 5.750 06/28/27 '23 MTN	06/28/2023	06/28/2027	5.75000	25,000,000.00	25,000,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1055914256	FHLBANKS D NOTE 09/22/23	06/23/2023	09/22/2023	5.13900	50,000,000.00	49,350,487.50	0.00	PIPER SANDLER COMPANIES
NTRD	1055914260	FHLBANKS D NOTE 09/22/23	06/23/2023	09/22/2023	5.13900	50,000,000.00	49,350,487.50	0.00	MIZUHO SECURITIES USA LLC
NTRD	1055914263	FEDERAL FARM 4.820 06/23/26 '25	06/23/2023	06/23/2026	4.82000	25,000,000.00	24,962,500.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1055914265	FHLBANKS D NOTE 08/30/23	06/22/2023	08/30/2023	4.99500	50,000,000.00	49,521,312.50	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1056325458	FREDDIE MAC 5.700 06/29/27 '23 MTN	06/30/2023	06/29/2027	5.70000	50,000,000.00	50,000,000.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1056325459	FREDDIE MAC 5.600 06/29/26 '23 MTN	06/30/2023	06/29/2026	5.60000	50,000,000.00	50,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1056325460	FREDDIE MAC 5.420 06/26/26 '24 MTN	06/30/2023	06/26/2026	5.42000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1056999174	FREDDIE MAC 5.700 06/28/27 '23 MTN	06/30/2023	06/28/2027	5.70000	50,000,000.00	50,000,000.00	0.00	INSPEREX LLC
NTRD	1058952416	FHLBANKS D NOTE 08/30/23	06/28/2023	08/30/2023	4.99000	50,000,000.00	49,563,375.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1059446172	FHLBANKS D NOTE 09/05/23	06/29/2023	09/05/2023	5.00000	50,000,000.00	49,527,777.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1059446176	FHLBANKS D NOTE 09/05/23	06/29/2023	09/05/2023	5.00000	50,000,000.00	49,527,777.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1059446178	FHLBANKS D NOTE 09/29/23	06/30/2023	09/29/2023	5.16900	50,000,000.00	49,346,695.83	0.00	SIEBERT WILLIAMS SHANK & CO. LLC

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1059446179	FHLBANKS D NOTE 09/13/23	06/30/2023	09/13/2023	5.03000	50,000,000.00	49,476,041.67	0.00	PIPER SANDLER COMPANIES
NTRD	1059446180	FHLBANKS D NOTE 09/29/23	06/30/2023	09/29/2023	5.16900	50,000,000.00	49,346,695.83	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1059446181	FHLBANKS D NOTE 09/29/23	06/30/2023	09/29/2023	5.16900	50,000,000.00	49,346,695.83	0.00	BANCROFT CAPITAL, LLC
NTRD	1059446182	FHLBANKS D NOTE 09/29/23	06/30/2023	09/29/2023	5.16900	50,000,000.00	49,346,695.83	0.00	BANCROFT CAPITAL, LLC
NTRD	1059446183	FHLBANKS D NOTE 09/13/23	06/30/2023	09/13/2023	5.03000	50,000,000.00	49,476,041.67	0.00	PIPER SANDLER COMPANIES
NTRD	1059446184	FHLBANKS D NOTE 09/11/23	06/29/2023	09/11/2023	5.03000	50,000,000.00	49,483,027.78	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1059447792	FREDDIE MAC 5.750 06/29/27 '23 MTN	06/30/2023	06/29/2027	5.75000	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1060145077	FHLBANKS D NOTE 09/11/23	06/30/2023	09/11/2023	5.04500	50,000,000.00	49,488,493.06	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1060145079	FHLBANKS D NOTE 09/25/23	06/30/2023	09/25/2023	5.17000	32,005,000.00	31,605,124.20	0.00	GREAT PACIFIC SECURITIES
NTRD	1060145082	FHLBANKS D NOTE 09/12/23	06/30/2023	09/12/2023	5.04500	50,000,000.00	49,481,486.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1060145083	FHLBANKS D NOTE 09/11/23	06/30/2023	09/11/2023	5.04500	50,000,000.00	49,488,493.06	0.00	MISCHLER FINANCIAL GROUP INC.
AGENCIES TOTAL						2,720,489,000.00	2,695,863,941.57	0.00	
NTRD	1044993241	SVNSKA HNDLSB NY 5.350 09/05/23	06/01/2023	09/05/2023	5.35000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1047475619	BMO CHICAGO 5.400 08/15/23	06/06/2023	08/15/2023	5.40000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1047475621	ANZ NY BRH 5.280 12/05/23	06/08/2023	12/05/2023	5.28000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1049557168	NORDEA BK NY 5.580 12/05/23	06/09/2023	12/05/2023	5.58000	50,000,000.00	50,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1050099546	CREDIT AGRI NY 5.070 07/12/23	06/12/2023	07/12/2023	5.07000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1052171268	BMO CHICAGO 5.330 08/23/23	06/15/2023	08/23/2023	5.33000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1053579570	BNP PARIBAS NY 5.300 09/20/23	06/16/2023	09/20/2023	5.30000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1053579571	NORDEA BK NY 5.070 07/28/23	06/16/2023	07/28/2023	5.07000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1054641296	NORDEA BK NY 5.070 07/28/23	06/20/2023	07/28/2023	5.07000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1054641297	NORDEA BK NY 5.070 07/28/23	06/20/2023	07/28/2023	5.07000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1054641622	BARCLAYS BANK NY 5.530 09/22/23	06/22/2023	09/22/2023	5.53000	50,000,000.00	50,000,000.00	0.00	BARCLAYS CAPITAL INC
NTRD	1055396490	BNP PARIBAS NY 5.320 09/21/23	06/22/2023	09/21/2023	5.32000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1056321137	ROYAL BK CA NYBR 5.780 03/22/24	06/23/2023	03/22/2024	5.78000	50,000,000.00	50,000,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1058538174	NORDEA BK NY 5.070 07/25/23	06/27/2023	07/25/2023	5.07000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1058969286	SVNSKA HNDLSB NY 5.300 09/29/23	06/28/2023	09/29/2023	5.30000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1058969287	BARCLAYS BANK NY 5.540 09/29/23	06/28/2023	09/29/2023	5.54000	50,000,000.00	50,000,000.00	0.00	BARCLAYS CAPITAL INC
NTRD	1060159991	ROYAL BK CA NYBR 5.900 04/01/24	06/30/2023	04/01/2024	5.90000	50,000,000.00	50,000,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1060159993	TORONTO DOM NY 5.910 03/18/24	06/30/2023	03/18/2024	5.91000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
CDS TOTAL						900,000,000.00	900,000,000.00	0.00	#N/A
NTRD	1044975150	NATIXIS NY 06/02/23 MATD	06/01/2023	06/02/2023	5.05000	24,085,000.00	24,081,621.41	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1044975153	CREDIT AGRI NY 06/15/23 MATD	06/01/2023	06/15/2023	5.04000	50,000,000.00	49,902,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1044975165	FAYETE AST SECUR 09/05/23	06/02/2023	09/05/2023	5.40000	50,000,000.00	49,287,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1044975175	NATIXIS NY 06/02/23 MATD	06/01/2023	06/02/2023	5.05000	50,000,000.00	49,992,986.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1044975180	CREDIT AGRI NY 06/15/23 MATD	06/01/2023	06/15/2023	5.04000	50,000,000.00	49,902,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1044975203	PEPSICO 08/18/23	06/01/2023	08/18/2023	5.09000	25,000,000.00	24,724,291.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1044975215	NATIXIS NY 09/01/23	06/01/2023	09/01/2023	5.35000	50,000,000.00	49,316,388.89	0.00	BARCLAYS CAPITAL INC
NTRD	1044975220	NATIXIS NY 09/01/23	06/01/2023	09/01/2023	5.35000	50,000,000.00	49,316,388.89	0.00	BARCLAYS CAPITAL INC
NTRD	1044975224	NATIXIS NY 06/02/23 MATD	06/01/2023	06/02/2023	5.05000	50,000,000.00	49,992,986.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1044993242	AUTOBAHN FUND 07/07/23	06/01/2023	07/07/2023	5.16000	50,000,000.00	49,742,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1044993243	PEPSICO 08/17/23	06/01/2023	08/17/2023	5.09000	25,000,000.00	24,727,826.39	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1044993244	AUTOBAHN FUND 08/03/23	06/01/2023	08/03/2023	5.24000	50,000,000.00	49,541,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1044993245	CHARIOT FUNDING 07/18/23	06/01/2023	07/18/2023	5.19000	50,000,000.00	49,661,208.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1044993246	SHEFFIELD RECEIV 08/30/23	06/01/2023	08/30/2023	5.41000	50,000,000.00	49,323,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1044993247	AUTOBAHN FUND 07/07/23	06/01/2023	07/07/2023	5.16000	30,000,000.00	29,845,200.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1046321999	CHARIOT FUNDING 07/18/23	06/02/2023	07/18/2023	5.20000	50,000,000.00	49,667,777.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1046329685	OLD LINE FDG 08/11/23	06/06/2023	08/11/2023	5.23000	50,000,000.00	49,520,583.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1046329687	PEPSICO 08/21/23	06/02/2023	08/21/2023	5.08000	20,000,000.00	19,774,222.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1046963870	AUTOBAHN FUND 09/06/23	06/05/2023	09/06/2023	5.35000	50,000,000.00	49,308,958.33	0.00	BLAYLOCK VAN, LLC
NTRD	1046963872	AUTOBAHN FUND 09/05/23	06/05/2023	09/05/2023	5.35000	50,000,000.00	49,316,388.89	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1046963875	OLD LINE FDG 08/16/23	06/05/2023	08/16/2023	5.26000	50,000,000.00	49,474,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1047475616	SHEFFIELD RECEIV 09/05/23	06/06/2023	09/05/2023	5.43000	50,000,000.00	49,313,708.33	0.00	LOOP CAPITAL MARKETS, LLC

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1047475617	PEPSICO 09/18/23	06/06/2023	09/18/2023	5.12000	25,000,000.00	24,630,222.22	0.00	MIZUHO SECURITIES USA LLC
NTRD	1047475618	AUTOBAHN FUND 09/07/23	06/06/2023	09/07/2023	5.35000	50,000,000.00	49,308,958.33	0.00	BLAYLOCK VAN, LLC
NTRD	1047475620	CANCARA ASSETSEC 08/30/23	06/08/2023	08/30/2023	5.30000	50,000,000.00	49,389,027.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1048320501	NATIXIS NY 09/05/23	06/07/2023	09/05/2023	5.35000	50,000,000.00	49,331,250.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1048320502	CANCARA ASSETSEC 08/15/23	06/09/2023	08/15/2023	5.30000	50,000,000.00	49,506,805.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1048320503	JOHNSON&JOHNSON 09/06/23	06/07/2023	09/06/2023	5.14000	50,000,000.00	49,350,361.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1048320504	MONT BLANC CAPTL 09/05/23	06/07/2023	09/05/2023	5.44000	30,765,000.00	30,346,596.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1048320505	JOHNSON&JOHNSON 09/06/23	06/07/2023	09/06/2023	5.14000	50,000,000.00	49,350,361.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1048335067	JOHNSON&JOHNSON 09/08/23	06/08/2023	09/08/2023	5.13000	50,000,000.00	49,344,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1048335068	JUPITER SECU 08/14/23	06/08/2023	08/14/2023	5.31000	50,000,000.00	49,505,875.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1048335069	JUPITER SECU 08/14/23	06/08/2023	08/14/2023	5.31000	50,000,000.00	49,505,875.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1049014055	AUTOBAHN FUND 08/18/23	06/08/2023	08/18/2023	5.32000	50,000,000.00	49,475,388.89	0.00	BLAYLOCK VAN, LLC
NTRD	1049014059	SHEFFIELD RECEIV 09/06/23	06/08/2023	09/06/2023	5.42000	50,000,000.00	49,322,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1049557160	PEPSICO 09/12/23	06/09/2023	09/12/2023	5.14000	50,000,000.00	49,321,805.56	0.00	MIZUHO SECURITIES USA LLC
NTRD	1049557162	JUPITER SECU 08/08/23	06/09/2023	08/08/2023	5.33000	28,278,000.00	28,026,797.10	0.00	GREAT PACIFIC SECURITIES
NTRD	1049557164	AUTOBAHN FUND 08/08/23	06/09/2023	08/08/2023	5.29000	50,000,000.00	49,559,166.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1050097815	CRC FUNDING 10/04/23	06/12/2023	10/04/2023	5.46000	50,000,000.00	49,135,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1050097817	NATIXIS NY 09/11/23	06/12/2023	09/11/2023	5.36000	50,000,000.00	49,322,555.56	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1050097818	CHARIOT FUNDING 08/18/23	06/12/2023	08/18/2023	5.33000	50,000,000.00	49,504,013.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1050097819	TOYOTA MOTOR CRD 09/12/23	06/12/2023	09/12/2023	5.27000	50,000,000.00	49,505,875.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1050771132	CRC FUNDING 10/06/23	06/15/2023	10/06/2023	5.47000	50,000,000.00	49,141,513.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1050771133	CANCARA ASSETSEC 09/01/23	06/13/2023	09/01/2023	5.32000	50,000,000.00	49,408,888.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1050771134	PEPSICO 09/15/23	06/13/2023	09/15/2023	5.14000	25,000,000.00	24,664,472.22	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1050771138	CREDIT AGRI NY 06/14/23 MATD	06/13/2023	06/14/2023	5.01000	34,367,000.00	34,362,217.26	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1050771142	ATLANTIC AST SEC 10/06/23	06/13/2023	10/06/2023	5.44000	30,000,000.00	29,478,666.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1050781886	MONT BLANC CAPTL 09/15/23	06/14/2023	09/15/2023	5.43000	39,331,000.00	38,779,284.40	0.00	ING FINANCIAL MARKETS LLC
NTRD	1050781887	MONT BLANC CAPTL 08/16/23	06/15/2023	08/16/2023	5.30000	32,713,000.00	32,414,403.01	0.00	ING FINANCIAL MARKETS LLC
NTRD	1051460739	ATLANTIC AST SEC 09/15/23	06/15/2023	09/15/2023	5.38000	50,000,000.00	49,312,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1051460740	CRC FUNDING 10/13/23	06/14/2023	10/13/2023	5.44000	50,000,000.00	49,085,777.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1051460741	CRC FUNDING 10/10/23	06/15/2023	10/10/2023	5.44000	50,000,000.00	49,116,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1051460742	JUPITER SECU 09/11/23	06/15/2023	09/11/2023	5.41000	50,000,000.00	49,338,777.78	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1051460743	THUNDER BAY FDG 09/15/23	06/15/2023	09/15/2023	5.38000	25,000,000.00	24,656,277.78	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1052171261	ATLANTIC AST SEC 09/14/23	06/15/2023	09/14/2023	5.39000	11,796,000.00	11,635,282.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1052171262	SHEFFIELD RECEIV 09/14/23	06/15/2023	09/14/2023	5.39000	50,000,000.00	49,318,763.89	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1052171266	THUNDER BAY FDG 09/15/23	06/15/2023	09/15/2023	5.38000	50,000,000.00	49,312,555.56	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1052171267	CREDIT AGRI NY 06/30/23 MATD	06/15/2023	06/30/2023	5.03000	50,000,000.00	49,895,208.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1052171269	CANCARA ASSETSEC 09/18/23	06/15/2023	09/18/2023	5.38000	50,000,000.00	49,290,138.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1053579573	CREDIT AGRI NY 06/30/23 MATD	06/16/2023	06/30/2023	5.03000	50,000,000.00	49,902,194.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1053579574	JUPITER SECU 08/09/23	06/16/2023	08/09/2023	5.31000	50,000,000.00	49,601,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1053579575	ATLANTIC AST SEC 09/20/23	06/16/2023	09/20/2023	5.40000	50,000,000.00	49,280,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1053579576	CREDIT AGRI NY 06/30/23 MATD	06/16/2023	06/30/2023	5.03000	11,024,392.80	11,024,392.80	0.00	GREAT PACIFIC SECURITIES
NTRD	1053579577	ATLANTIC AST SEC 09/18/23	06/20/2023	09/18/2023	5.40000	45,000,000.00	44,392,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1054626746	CREDIT AGRI NY 06/21/23 MATD	06/20/2023	06/21/2023	5.00000	50,000,000.00	49,993,055.56	0.00	GREAT PACIFIC SECURITIES
NTRD	1054626747	CREDIT AGRI NY 06/21/23 MATD	06/20/2023	06/21/2023	5.00000	50,000,000.00	49,993,055.56	0.00	GREAT PACIFIC SECURITIES
NTRD	1054641298	AUTOBAHN FUND 08/21/23	06/20/2023	08/21/2023	5.23000	35,000,000.00	34,684,747.22	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1054641299	MONT BLANC CAPTL 09/20/23	06/20/2023	09/20/2023	5.40000	36,246,000.00	35,745,805.20	0.00	ING FINANCIAL MARKETS LLC
NTRD	1054641300	MONT BLANC CAPTL 09/20/23	06/20/2023	09/20/2023	5.40000	50,000,000.00	49,310,000.00	0.00	ING FINANCIAL MARKETS LLC
NTRD	1054641301	ATLANTIC AST SEC 08/18/23	06/20/2023	08/18/2023	5.32000	50,000,000.00	49,564,055.56	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1054641322	ATLANTIC AST SEC 08/30/23	06/20/2023	08/30/2023	5.32000	50,000,000.00	49,475,388.89	0.00	BLAYLOCK VAN, LLC
NTRD	1054641323	ATLANTIC AST SEC 08/30/23	06/20/2023	08/30/2023	5.32000	50,000,000.00	49,475,388.89	0.00	BLAYLOCK VAN, LLC
NTRD	1055391887	CREDIT AGRI NY 06/26/23 MATD	06/21/2023	06/26/2023	5.00000	23,730,000.00	23,713,520.83	0.00	GREAT PACIFIC SECURITIES
NTRD	1055391895	MONT BLANC CAPTL 09/20/23	06/21/2023	09/20/2023	5.37000	24,680,000.00	24,344,989.57	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1055396491	CAFCO 10/17/23	06/21/2023	10/17/2023	5.46000	30,000,000.00	29,463,100.00	0.00	BLAYLOCK VAN, LLC

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1055396492	SHEFFIELD RECEIV 09/20/23	06/21/2023	09/20/2023	5.40000	50,000,000.00	49,317,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1055396493	CAFCO 10/18/23	06/21/2023	10/18/2023	5.44000	50,000,000.00	49,100,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1055396494	CAFCO 10/18/23	06/21/2023	10/18/2023	5.44000	50,000,000.00	49,100,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1055397533	CIESCO 10/20/23	06/21/2023	10/20/2023	5.44000	50,000,000.00	49,085,777.78	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1055397534	CIESCO 10/20/23	06/21/2023	10/20/2023	5.44000	25,000,000.00	24,542,888.89	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1055397535	COCA-COLA 09/13/23	06/22/2023	09/13/2023	5.14000	50,000,000.00	49,407,472.22	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1055397536	CRC FUNDING 10/20/23	06/21/2023	10/20/2023	5.46000	50,000,000.00	49,082,416.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1055397537	CRC FUNDING 10/20/23	06/21/2023	10/20/2023	5.46000	50,000,000.00	49,082,416.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1055914252	CRC FUNDING 10/20/23	06/22/2023	10/20/2023	5.46000	50,000,000.00	49,090,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1055914253	CAFCO 10/20/23	06/22/2023	10/20/2023	5.45000	50,000,000.00	49,091,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1055914254	COCA-COLA 07/19/23	06/22/2023	07/19/2023	5.02000	43,700,000.00	43,535,469.50	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1055914257	CAFCO 10/16/23	06/22/2023	10/16/2023	5.46000	25,000,000.00	24,560,166.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1055914258	THUNDER BAY FDG 09/28/23	06/27/2023	09/28/2023	5.40000	25,000,000.00	24,651,250.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1055914259	CREDIT AGRY NY 06/23/23 MATD	06/22/2023	06/23/2023	5.01000	50,000,000.00	49,993,041.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1055914261	THUNDER BAY FDG 09/28/23	06/27/2023	09/28/2023	5.40000	50,000,000.00	49,302,500.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1055914262	CAFCO 10/16/23	06/22/2023	10/16/2023	5.46000	50,000,000.00	49,120,333.33	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1055914264	CREDIT AGRY NY 06/23/23 MATD	06/22/2023	06/23/2023	5.01000	50,000,000.00	49,993,041.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1056321138	CAFCO 10/24/23	06/23/2023	10/24/2023	5.49000	50,000,000.00	49,062,125.00	0.00	BLAYLOCK VAN, LLC
NTRD	1056321139	CREDIT AGRY NY 06/26/23 MATD	06/23/2023	06/26/2023	5.00000	50,000,000.00	49,979,166.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1056321140	CREDIT AGRY NY 06/26/23 MATD	06/23/2023	06/26/2023	5.00000	50,000,000.00	49,979,166.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1056321141	ATLANTIC AST SEC 09/13/23	06/23/2023	09/13/2023	5.40000	31,266,000.00	30,881,428.20	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1056998027	ATLANTIC AST SEC 08/28/23	06/26/2023	08/28/2023	5.27000	50,000,000.00	49,538,875.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1056998028	OLD LINE FDG 09/25/23	06/27/2023	09/25/2023	5.40000	50,000,000.00	49,325,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1056999175	ATLANTIC AST SEC 09/05/23	06/27/2023	09/05/2023	5.27000	50,000,000.00	49,487,638.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1058540975	THUNDER BAY FDG 09/12/23	06/30/2023	09/12/2023	5.31000	50,000,000.00	49,454,250.00	0.00	BLAYLOCK VAN, LLC
NTRD	1058952409	THUNDER BAY FDG 09/26/23	06/30/2023	09/26/2023	5.38000	50,000,000.00	49,342,444.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1058952413	CREDIT AGRY NY 06/29/23 MATD	06/28/2023	06/29/2023	5.01000	50,000,000.00	49,993,041.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1058952414	JUPITER SECU 10/18/23	06/28/2023	10/18/2023	5.44000	35,152,000.00	34,557,071.93	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1058952415	CREDIT AGRY NY 06/29/23 MATD	06/28/2023	06/29/2023	5.01000	50,000,000.00	49,993,041.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1058952417	CREDIT AGRY NY 06/29/23 MATD	06/28/2023	06/29/2023	5.01000	50,000,000.00	49,993,041.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1058952422	CREDIT AGRY NY 06/29/23 MATD	06/28/2023	06/29/2023	5.01000	50,000,000.00	49,993,041.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1058969284	OLD LINE FDG 09/29/23	06/29/2023	09/29/2023	5.38000	50,000,000.00	49,312,555.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1058969285	CIESCO 11/03/23	06/28/2023	11/03/2023	5.48000	50,000,000.00	49,025,777.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1058969946	CANCARA ASSETSEC 09/08/23	06/30/2023	09/08/2023	5.30000	50,000,000.00	49,484,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1058969947	SHEFFIELD RECEIV 09/11/23	06/28/2023	09/11/2023	5.34000	50,000,000.00	49,443,750.00	0.00	BLAYLOCK VAN, LLC
NTRD	1058969948	CANCARA ASSETSEC 09/08/23	06/30/2023	09/08/2023	5.30000	50,000,000.00	49,484,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1059446170	CRC FUNDING 11/01/23	06/29/2023	11/01/2023	5.50000	48,980,000.00	48,044,618.06	0.00	BLAYLOCK VAN, LLC
NTRD	1059446177	THUNDER BAY FDG 10/02/23	06/29/2023	10/02/2023	5.37000	50,000,000.00	49,291,458.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1059446190	FAYETE AST SECUR 08/15/23	06/29/2023	08/15/2023	5.18000	20,000,000.00	19,864,744.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1059446192	JUPITER SECU 07/31/23	06/29/2023	07/31/2023	5.20000	50,000,000.00	49,768,888.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1059446193	JUPITER SECU 07/31/23	06/29/2023	07/31/2023	5.20000	50,000,000.00	49,768,888.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1060145074	CHARIOT FUNDING 07/31/23	06/30/2023	07/31/2023	5.20000	50,000,000.00	49,776,111.11	0.00	BLAYLOCK VAN, LLC
NTRD	1060145075	CHARIOT FUNDING 07/31/23	06/30/2023	07/31/2023	5.20000	50,000,000.00	49,776,111.11	0.00	BLAYLOCK VAN, LLC
NTRD	1060145076	AUTOBAHN FUND 07/07/23	06/30/2023	07/07/2023	5.06000	25,000,000.00	24,975,402.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1060145080	CREDIT AGRY NY 07/07/23	06/30/2023	07/07/2023	5.03000	35,000,000.00	34,965,768.06	0.00	GREAT PACIFIC SECURITIES
NTRD	1060157606	ATLANTIC AST SEC 07/19/23	06/30/2023	07/19/2023	5.08000	50,000,000.00	49,865,944.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1060159994	AUTOBAHN FUND 08/30/23	06/30/2023	08/30/2023	5.22000	35,000,000.00	34,690,425.00	0.00	GREAT PACIFIC SECURITIES
	CPD TOTAL					5,411,135,000.00	5,354,649,128.67	0.00	
NTRD	1052207560	LAC CAL BAN	06/14/2023	06/30/2025	5.82600	5,000,000.00	5,000,000.00	0.00	N/A
	LAC CAL BAN TOTAL					5,000,000.00	5,000,000.00	0.00	
NTRD	1044975148	US TREASURY BILL 11/30/23	06/01/2023	11/30/2023	5.19000	50,000,000.00	48,688,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1044975192	US TREASURY BILL 11/30/23	06/01/2023	11/30/2023	5.19000	50,000,000.00	48,688,083.33	0.00	J.P. MORGAN SECURITIES LLC

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1044975198	US TREASURY BILL 11/30/23	06/01/2023	11/30/2023	5.19000	50,000,000.00	48,688,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1044975207	US TREASURY BILL 11/30/23	06/01/2023	11/30/2023	5.19000	50,000,000.00	48,688,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1044975233	US TREASURY BILL 11/30/23	06/01/2023	11/30/2023	5.19000	50,000,000.00	48,688,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1046321995	US TREASURY BILL 10/12/23	06/02/2023	10/12/2023	5.17000	50,000,000.00	49,052,166.67	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1046321997	US TREASURY BILL 08/31/23	06/02/2023	08/31/2023	5.21000	50,000,000.00	49,348,750.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1046321998	US TREASURY BILL 08/31/23	06/02/2023	08/31/2023	5.21000	50,000,000.00	49,348,750.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1046963871	US TREASURY BILL 08/31/23	06/06/2023	08/31/2023	5.19000	50,000,000.00	49,380,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1046963873	US TREASURY BILL 08/03/23	06/05/2023	08/03/2023	5.15000	50,000,000.00	49,577,986.11	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1046963874	US TREASURY BILL 08/03/23	06/05/2023	08/03/2023	5.15000	50,000,000.00	49,577,986.11	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1046963876	US TREASURY BILL 08/31/23	06/06/2023	08/31/2023	5.19000	50,000,000.00	49,380,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1047463166	US TREASURY BILL 09/26/23	06/06/2023	09/26/2023	5.16000	50,000,000.00	49,197,333.33	0.00	UBS SECURITIES LLC
NTRD	1048320500	US TREASURY BILL 09/07/23	06/07/2023	09/07/2023	5.11500	50,000,000.00	49,346,416.67	0.00	CANTOR FITZGERALD & CO.
NTRD	1048320506	US TREASURY BILL 09/07/23	06/07/2023	09/07/2023	5.11500	50,000,000.00	49,346,416.67	0.00	CANTOR FITZGERALD & CO.
NTRD	1049014056	US TREASURY BILL 09/07/23	06/08/2023	09/07/2023	5.11000	50,000,000.00	49,354,152.78	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1049014058	US TREASURY BILL 09/07/23	06/08/2023	09/07/2023	5.11000	50,000,000.00	49,354,152.78	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1049557165	US TREASURY BILL 11/30/23	06/09/2023	11/30/2023	5.12000	50,000,000.00	48,762,666.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1049557166	US TREASURY BILL 10/19/23	06/09/2023	10/19/2023	5.13000	50,000,000.00	49,059,500.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1049557167	US TREASURY BILL 11/30/23	06/09/2023	11/30/2023	5.12000	50,000,000.00	48,762,666.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1049557170	US TREASURY BILL 10/19/23	06/09/2023	10/19/2023	5.13000	50,000,000.00	49,059,500.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1050771135	US TREASURY BILL 10/03/23	06/15/2023	10/03/2023	5.10000	50,000,000.00	49,220,833.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1050771136	US TREASURY BILL 10/03/23	06/15/2023	10/03/2023	5.10000	50,000,000.00	49,220,833.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1050771139	US TREASURY BILL 10/10/23	06/15/2023	10/10/2023	5.11000	50,000,000.00	49,169,625.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1050771141	US TREASURY BILL 10/10/23	06/15/2023	10/10/2023	5.11000	50,000,000.00	49,169,625.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1051456840	US TREASURY BILL 10/19/23	06/15/2023	10/19/2023	5.10000	50,000,000.00	49,107,500.00	0.00	PIPER SANDLER COMPANIES
NTRD	1052171259	US TREASURY BILL 09/14/23	06/15/2023	09/14/2023	5.05000	50,000,000.00	49,361,736.11	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1052171260	US TREASURY BILL 11/30/23	06/15/2023	11/30/2023	5.11000	50,000,000.00	48,807,666.67	0.00	UBS SECURITIES LLC
NTRD	1052171264	US TREASURY BILL 11/30/23	06/15/2023	11/30/2023	5.11000	50,000,000.00	48,807,666.67	0.00	UBS SECURITIES LLC
NTRD	1052171270	US TREASURY BILL 09/14/23	06/15/2023	09/14/2023	5.05000	50,000,000.00	49,361,736.11	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1053579568	US TREASURY BILL 10/10/23	06/16/2023	10/10/2023	5.09500	50,000,000.00	49,179,138.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1053579569	US TREASURY BILL 10/17/23	06/20/2023	10/17/2023	5.11000	50,000,000.00	49,155,430.56	0.00	PIPER SANDLER COMPANIES
NTRD	1053579572	US TREASURY BILL 10/10/23	06/16/2023	10/10/2023	5.09500	50,000,000.00	49,179,138.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1053579578	US TREASURY BILL 10/17/23	06/20/2023	10/17/2023	5.11000	50,000,000.00	49,155,430.56	0.00	PIPER SANDLER COMPANIES
NTRD	1054626735	US TREASURY BILL 08/31/23	06/20/2023	08/31/2023	5.01500	50,000,000.00	49,498,500.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1054626736	US TREASURY BILL 08/31/23	06/20/2023	08/31/2023	5.01500	50,000,000.00	49,498,500.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1054626737	US TREASURY BILL 10/17/23	06/20/2023	10/17/2023	5.13000	50,000,000.00	49,152,125.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1054626742	US TREASURY BILL 10/17/23	06/20/2023	10/17/2023	5.13000	50,000,000.00	49,152,125.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1055391888	US TREASURY BILL 11/09/23	06/21/2023	11/09/2023	5.12750	50,000,000.00	48,995,864.58	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1055391891	US TREASURY BILL 09/21/23	06/21/2023	09/21/2023	5.08000	50,000,000.00	49,350,888.89	0.00	CANTOR FITZGERALD & CO.
NTRD	1055391892	US TREASURY BILL 11/09/23	06/21/2023	11/09/2023	5.12750	50,000,000.00	48,995,864.58	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1055391896	US TREASURY BILL 09/21/23	06/21/2023	09/21/2023	5.08000	50,000,000.00	49,350,888.89	0.00	CANTOR FITZGERALD & CO.
NTRD	1056998029	US TREASURY BILL 10/12/23	06/26/2023	10/12/2023	5.13000	50,000,000.00	49,230,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1056998030	US TREASURY BILL 10/12/23	06/26/2023	10/12/2023	5.13000	50,000,000.00	49,230,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1058538169	US TREASURY BILL 07/20/23	06/27/2023	07/20/2023	4.92000	50,000,000.00	49,842,833.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1058538170	US TREASURY BILL 07/20/23	06/27/2023	07/20/2023	4.96000	30,000,000.00	29,904,933.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1058538171	US TREASURY BILL 12/21/23	06/27/2023	12/21/2023	5.19000	50,000,000.00	48,724,125.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1058538172	US TREASURY BILL 12/21/23	06/27/2023	12/21/2023	5.19000	50,000,000.00	48,724,125.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1058538173	US TREASURY BILL 07/20/23	06/27/2023	07/20/2023	4.92000	50,000,000.00	49,842,833.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1058538175	US TREASURY BILL 07/20/23	06/27/2023	07/20/2023	4.96000	50,000,000.00	49,841,555.56	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1058952411	US TREASURY BILL 10/24/23	06/28/2023	10/24/2023	5.17000	50,000,000.00	49,152,694.44	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1058952418	US TREASURY BILL 10/24/23	06/28/2023	10/24/2023	5.17000	50,000,000.00	49,152,694.44	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1058952421	US TREASURY BILL 12/21/23	06/28/2023	12/21/2023	5.18000	50,000,000.00	48,733,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1058952423	US TREASURY BILL 12/21/23	06/28/2023	12/21/2023	5.18000	50,000,000.00	48,733,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1059446169	US TREASURY BILL 12/28/23	06/29/2023	12/28/2023	5.26000	50,000,000.00	48,670,388.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1059446171	US TREASURY BILL 12/28/23	06/29/2023	12/28/2023	5.26000	50,000,000.00	48,670,388.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1059446173	US TREASURY BILL 09/12/23	06/29/2023	09/12/2023	5.08000	50,000,000.00	49,470,833.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1059446174	US TREASURY BILL 09/21/23	06/29/2023	09/21/2023	5.16000	50,000,000.00	49,398,000.00	0.00	UBS SECURITIES LLC
NTRD	1059446175	US TREASURY BILL 09/21/23	06/29/2023	09/21/2023	5.16000	50,000,000.00	49,398,000.00	0.00	UBS SECURITIES LLC

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1059446185	US TREASURY BILL 06/13/24	06/30/2023	06/13/2024	5.05000	50,000,000.00	47,552,152.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1059446186	US TREASURY BILL 06/13/24	06/30/2023	06/13/2024	5.05000	50,000,000.00	47,552,152.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1059446187	US TREASURY BILL 06/13/24	06/30/2023	06/13/2024	5.05000	50,000,000.00	47,552,152.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1059446188	US TREASURY BILL 06/13/24	06/30/2023	06/13/2024	5.05000	50,000,000.00	47,552,152.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1059446189	US TREASURY BILL 09/12/23	06/29/2023	09/12/2023	5.08000	50,000,000.00	49,470,833.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1059446191	US TREASURY BILL 06/13/24	06/30/2023	06/13/2024	5.05000	50,000,000.00	47,552,152.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1060145078	US TREASURY BILL 09/19/23	06/30/2023	09/19/2023	5.12500	50,000,000.00	49,423,437.50	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1060145081	US TREASURY BILL 09/19/23	06/30/2023	09/19/2023	5.12500	50,000,000.00	49,423,437.50	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
US TBILLS TOTAL						3,330,000,000.00	3,267,040,579.16	0.00	
NTRD- PSI TOTAL						12,366,624,000.00	12,222,553,649.40	0.00	
PSI TOTAL						12,366,624,000.00	12,222,553,649.40	0.00	

LOS ANGELES COUNTY TREASURER
 COMPARISON OF INVESTMENT COST TO MARKET VALUE
 AS OF JUNE 30, 2023
 ATTACHMENT IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,950,000,000.00	2,948,935,000.00	(1,065,000.00)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	13,704,556,825.49	13,701,955,602.96	(2,601,222.53)	0.00	0.00	0.00
Governments	10,206,417,763.65	9,905,002,500.00	(301,415,263.65)	39,940,690.37	38,976,400.00	(964,290.37)
Agencies	27,673,714,865.89	25,342,975,388.22	(2,330,739,477.67)	222,541,910.23	199,198,875.20	(23,343,035.03)
Municipals	28,462,075.30	27,330,240.00	(1,131,835.30)	2,475,000.00	2,475,000.00	0.00
Corp. & Deposit Notes	10,995,783.97	10,480,140.00	(515,643.97)	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
TOTAL	<u>\$54,574,147,314.30</u>	<u>\$51,936,678,871.18</u>	<u>(\$2,637,468,443.12)</u>	<u>\$306,217,419.48</u>	<u>\$281,910,094.08</u>	<u>(\$24,307,325.40)</u>

Market Pricing Policies and Source:

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

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

There were no Market Pricing Exceptions

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

Table with columns: Security ID, Description, Maturity Date, Face Rate, Yield to Maturity, PAR, Amortized Cost, Historical Cost, Market Value. The table lists various investment securities including Canadian Imperial Bank of Commerce, Ciesco, LLC, and Credit Agricole Corporate And Investment Bank.

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

Table with columns: Security ID, Description, Maturity Date, Face Rate, Yield to Maturity, PAR, Amortized Cost, Historical Cost, Market Value. Includes rows for various investment vehicles like Toyota Motor Credit Corporation and Unilever Capital Corporation, ending with a CPD TOTAL row.

Summary table for LAC-CAL BAN with columns: Security ID, Description, Maturity Date, Face Rate, Yield to Maturity, PAR, Amortized Cost, Historical Cost, Market Value. Includes a CA MUNI BDN TOTAL row.

Large table listing individual Treasury securities with columns: Security ID, Description, Maturity Date, Face Rate, Yield to Maturity, PAR, Amortized Cost, Historical Cost, Market Value. Lists various 'UNITED STATES TREASURY' securities.

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809866	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,807,143.75	49,650,400.00	45,181,500.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,807,143.75	49,650,400.00	45,181,500.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	5.305	50,000,000.00	49,869,044.16	49,717,000.00	47,017,500.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,945,619.01	49,914,062.50	42,801,000.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,870,843.33	49,766,000.00	45,181,500.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,870,843.33	49,766,000.00	45,181,500.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	3.882	50,000,000.00	50,000,000.00	50,000,000.00	40,437,500.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,960,434.65	49,937,500.00	42,801,000.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	4.521	50,000,000.00	49,836,086.93	49,722,656.00	44,898,500.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	4.521	50,000,000.00	49,836,086.93	49,722,656.00	44,898,500.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,970,372.52	49,953,125.00	42,801,000.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,807,143.75	49,650,400.00	45,181,500.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,945,619.01	49,914,062.50	42,801,000.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	5.434	50,000,000.00	49,909,441.13	49,718,750.00	47,609,500.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	5.427	50,000,000.00	49,970,760.77	49,900,000.00	47,816,500.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	5.434	50,000,000.00	49,909,441.13	49,718,750.00	47,609,500.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,870,843.33	49,766,000.00	45,181,500.00
821809570	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,816,825.18	49,667,950.00	45,181,500.00
821810678	UNITED STATES TREASURY	08/31/2028	1.125	4.133	50,000,000.00	49,519,974.69	49,357,000.00	43,064,500.00
821809258	UNITED STATES TREASURY	05/15/2024	0.250	5.427	50,000,000.00	49,970,760.77	49,900,000.00	47,816,500.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	5.434	50,000,000.00	49,909,441.13	49,718,750.00	47,609,500.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,807,143.75	49,650,400.00	45,181,500.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	3.882	50,000,000.00	50,000,000.00	50,000,000.00	40,437,500.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,945,619.01	49,914,062.50	42,801,000.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	5.427	50,000,000.00	49,970,760.77	49,900,000.00	47,816,500.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,891,365.82	49,828,125.00	42,801,000.00
821809609	UNITED STATES TREASURY	04/30/2026	0.750	4.539	50,000,000.00	49,916,982.30	49,855,000.00	45,013,500.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,960,216.07	49,937,500.00	42,801,000.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	4.521	50,000,000.00	49,836,086.93	49,722,656.00	44,898,500.00
821809132	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,970,372.52	49,953,125.00	42,801,000.00
821809061	UNITED STATES TREASURY	06/15/2024	0.250	5.434	50,000,000.00	49,909,441.13	49,718,750.00	47,609,500.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,816,825.18	49,667,950.00	45,181,500.00
821809638	UNITED STATES TREASURY	04/30/2026	0.750	4.539	50,000,000.00	49,916,982.30	49,855,000.00	45,013,500.00
821809255	UNITED STATES TREASURY	05/15/2024	0.250	5.427	50,000,000.00	49,970,760.77	49,900,000.00	47,816,500.00
821809146	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,891,365.82	49,828,125.00	42,801,000.00
821809873	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,816,825.18	49,667,950.00	45,181,500.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	5.434	50,000,000.00	49,909,441.13	49,718,750.00	47,609,500.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,920,211.71	49,875,000.00	42,801,000.00
821809663	UNITED STATES TREASURY	03/31/2026	0.750	4.514	50,000,000.00	49,816,825.18	49,667,950.00	45,181,500.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	4.521	50,000,000.00	49,836,086.93	49,722,656.00	44,898,500.00
821809524	UNITED STATES TREASURY	11/15/2024	0.750	5.305	50,000,000.00	49,869,044.16	49,717,000.00	47,017,500.00
821809144	UNITED STATES TREASURY	11/30/2027	0.625	4.232	50,000,000.00	49,891,365.82	49,828,125.00	42,801,000.00
UST GOVERNMENT TOTAL				4.605	10,320,000,000.00	10,206,417,763.65	10,139,930,519.32	9,905,002,500.00
	GRAND TOTAL					54,828,992,444.44	54,574,147,314.30	54,348,066,418.29
								51,936,678,871.18

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value	
AVCCD-ANTELOPE VALLEY CCD									
821801195 3130AJTQ2		FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	16,346,264.70	
942605463 3130ATWD5		FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,196,196.00	
FHLB TOTAL						26,430,000.00	26,430,000.00	17,542,460.70	
AVCCD TOTAL						26,430,000.00	26,430,000.00	17,542,460.70	
EL SEGUNDO UNIFIED SCHOOL DIST.									
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	7,705,440.00	
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	5,705,980.00	
FFCB TOTAL						16,000,000.00	16,000,000.00	13,411,420.00	
ESUSD TOTAL						16,000,000.00	16,000,000.00	13,411,420.00	
FIRSTSLA									
932316984 3130ATS81		FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,553,500.00	
932316983 3130ATS81		FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,696,380.00	
FHLB TOTAL						84,000,000.00	84,000,000.00	83,249,880.00	
941898663 3134GX6S8		FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,410,000.00	
FHLMC TOTAL						50,000,000.00	50,000,000.00	49,410,000.00	
FIRSTSLA TOTAL						134,000,000.00	134,000,000.00	132,659,880.00	
GF-GENERAL FUND									
821801187 3527RVPVLC		RPV TAX ALLOCATION BOND 1997	12/02/2027	5.000	2,475,000.00	2,475,000.00	2,475,000.00	2,475,000.00	
LONG TERM BDS TOTAL						2,475,000.00	2,475,000.00	2,475,000.00	
GF TOTAL						2,475,000.00	2,475,000.00	2,475,000.00	
PHHPA-PH HABITAT PRESERVATION AU									
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	15,948,234.50	
FFCB TOTAL						22,675,000.00	22,675,000.00	15,948,234.50	
1038232492 313384PG8		FEDERAL HOME LOAN BANKS	11/15/2023	5.000	4,000,000.00	3,923,888.89	3,900,000.00	3,925,240.00	
FHLB TOTAL						4,000,000.00	3,923,888.89	3,900,000.00	
821801196 3134GWS09		FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,813,240.00	
FHLMC TOTAL						9,500,000.00	9,500,000.00	5,813,240.00	
PHHPA TOTAL						36,175,000.00	36,098,888.89	25,686,714.50	
SCP61 - SCAQMD - GENERAL FUND									
951495021 3133EN3M0		FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,013,021.34	10,018,200.00	9,898,400.00	
FFCB TOTAL						10,000,000.00	10,013,021.34	9,898,400.00	
821692789 91282CEA5		UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,985,172.59	9,956,250.00	9,744,100.00	
UST NOTES TOTAL						10,000,000.00	9,985,172.59	9,956,250.00	
SCP61 - SCAQMD TOTAL						20,000,000.00	19,998,193.93	19,642,500.00	
SCP66 - SCAQMD - INVESTMENT									
821692793 91282CEA5		UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,985,172.59	9,956,250.00	9,744,100.00	
UST NOTES TOTAL						10,000,000.00	9,985,172.59	9,956,250.00	
SCP66 - SCAQMD TOTAL						10,000,000.00	9,985,172.59	9,956,250.00	
SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND									
821692784 91282CEA5		UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,970,345.19	19,912,500.00	19,488,200.00	
UST NOTES TOTAL						20,000,000.00	19,970,345.19	19,488,200.00	
SCP9A - SCAQMD TOTAL						20,000,000.00	19,970,345.19	19,488,200.00	
SCAQMD-SOUTH COAST AIR QUALITY MG									
841762248 SOFCLAIFMMF	S OF C LAIF		12/31/2023		29,197.19	29,197.19	29,197.19	29,197.19	
888240922 SOFCLAIFMMF	S OF C LAIF		12/31/2023		69,421.99	69,421.99	69,421.99	69,421.99	
1019883116 SOFCLAIFMMF	S OF C LAIF		12/31/2023		252,547.20	252,547.20	252,547.20	252,547.20	
821801181 SOFCLAIFMMF	S OF C LAIF		12/31/2023		37,051,054.03	37,051,054.03	37,051,054.03	37,051,054.03	
928828368 SOFCLAIFMMF	S OF C LAIF		12/31/2023		126,406.68	126,406.68	126,406.68	126,406.68	
974008792 SOFCLAIFMMF	S OF C LAIF		12/31/2023		194,729.00	194,729.00	194,729.00	194,729.00	
MMFUND TOTAL						37,723,356.09	37,723,356.09	37,723,356.09	
SCAQMD TOTAL						37,723,356.09	37,723,356.09	37,723,356.09	
SLIM-SCHOOLS LINKED INSURANCE MG									
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	
1019882651 SOFCLAIFMMF	S OF C LAIF		12/31/2023		23,393.02	23,393.02	23,393.02	23,393.02	
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	
MMFUND TOTAL						3,494,250.61	3,494,250.61	3,494,250.61	
SLIM TOTAL						3,494,250.61	3,494,250.61	3,494,250.61	
WASIA-WHITTIER AREA SCHOOLS INS									
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	
MMFUND TOTAL						42,212.18	42,212.18	42,212.18	
WASIA TOTAL						42,212.18	42,212.18	42,212.18	
GRAND TOTAL						306,339,818.88	306,217,419.48	306,083,018.88	281,910,094.08

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

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF JUNE 30, 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	23,226,348.05
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	325,205.67
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$23,553,515.87</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	851,992.53
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	24,592,919.07
02/09/93	DISNEY PROJECT 1993	0.00
03/21/12	DISNEY PROJECT 2012	0.00
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,986,547.45
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	3,592.93
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	<u>7,812,178.13</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$85,257,322.22</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,053,213.96
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	14,992,102.84
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,571,675.10
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	10,737,465.18
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	<u>3,345,732.36</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$34,700,189.44</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,667.01</u>
	TREASURER TOTAL	<u><u>\$301,667.01</u></u>

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

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
LACCAL BANS						
1052207560	LAC-CAL BANS	5.826%	06/30/25	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
LACCAL BANS TOTAL				<u>5,000,000.00</u>	<u>5,000,000.00</u>	
LOS ANGELES COUNTY ISSUED TOTAL				<u>5,000,000.00</u>	<u>5,000,000.00</u>	
NTRD - PSI NON-TRADING Total				<u>5,000,000.00</u>	<u>5,000,000.00</u>	
BANS as a Percentage of Total Floating Rate Notes					100.00%	

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

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
1052207560	LAC-CAL BANS	06/14/23	5,000,000.00	5.826%
			<u>5,000,000.00</u>	

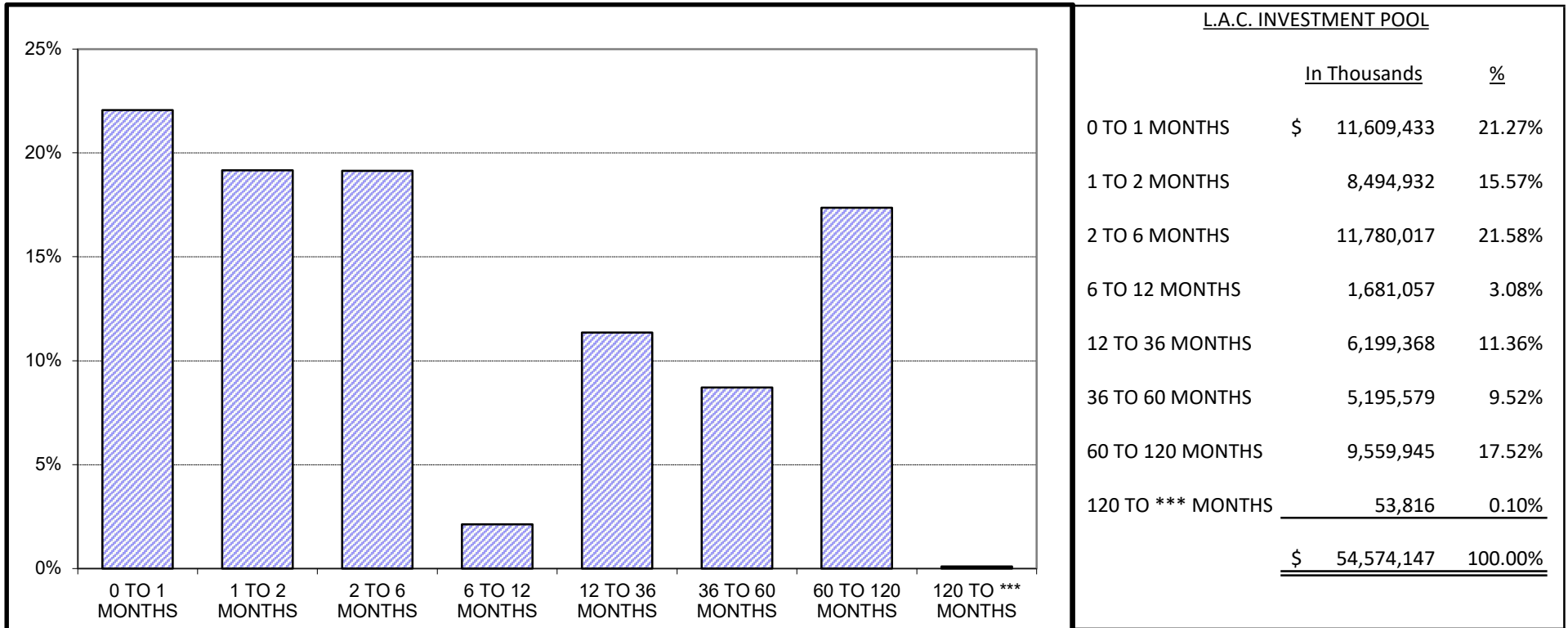
LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY
AS OF JUNE 30, 2023
ATTACHMENT XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
AGENCIES	27,673,714,865.89	1,309.00 DAYS	0.00	0.00 DAYS
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,950,000,000.00	86.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,995,783.97	354.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	13,704,556,825.49	43.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	28,462,075.30	457.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	10,206,417,763.65	400.00 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	\$54,574,147,314.30	753.00 DAYS	\$0.00	0.00 DAYS

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

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 to 1 Months	07/01/23 - 07/31/23	\$ 11,609,432,794.11	22.0%
1 to 2 Months	08/01/23 - 08/31/23	\$ 8,494,931,771.57	19.2%
2 to 3 Months	09/01/23 - 09/30/23	\$ 5,986,706,323.82	10.9%
3 to 4 Months	10/01/23 - 10/31/23	\$ 3,684,057,484.11	3.1%
4 to 5 Months	11/01/23 - 11/30/23	\$ 1,566,873,511.58	3.5%
5 to 6 Months	12/01/23 - 12/31/23	\$ 542,379,882.86	1.6%
6 to 12 Months	01/01/24 - 06/30/24	\$ 1,681,056,786.28	2.1%
12 to 24 Months	07/01/24 - 06/30/25	\$ 2,399,977,185.65	4.3%
24 to 36 Months	07/01/25 - 06/30/26	\$ 3,799,391,031.58	7.1%
36 to 48 Months	07/01/26 - 06/30/27	\$ 3,243,807,504.89	4.9%
48 to 60 Months	07/01/27 - 06/30/28	\$ 1,951,771,971.91	3.8%
60 to 120 Months	07/01/28 - 06/30/33	\$ 9,559,944,980.32	17.4%
120 to *** Months	07/01/33 -	\$ 53,816,085.63	0.1%
Portfolio Total:		\$ 54,574,147,314.30	100.0%
AVCCD			
4 to 5 Months	11/01/23 - 11/30/23	\$ 1,200,000.00	4.5%
120 to *** Months	07/01/33	\$ 25,230,000.00	95.5%
Portfolio Total:		\$ 26,430,000.00	100.0%
ESUSD			
120 to *** Months	07/01/33 -	\$ 16,000,000.00	100.0%
Portfolio Total:		\$ 16,000,000.00	100.0%
FIRST5LA			
24 to 36 Months	07/01/25 - 06/30/26	\$ 134,000,000.00	100.0%
Portfolio Total:		\$ 134,000,000.00	100.0%
GF			
48 to 60 Months	07/01/27 - 06/30/28	\$ 2,475,000.00	100.0%
Portfolio Total:		\$ 2,475,000.00	100.0%
PHHPA			
4 to 5 Months	11/01/23 - 11/30/23	\$ 3,923,888.89	10.8%
120 to *** Months	07/01/33 -	\$ 32,175,000.00	89.2%
Portfolio Total:		\$ 36,098,888.89	100.0%
SCP61			
6 to 12 Months	01/01/24 - 06/30/24	\$ 9,985,172.59	49.9%
12 to 24 Months	07/01/24 - 06/30/25	\$ 10,013,021.34	50.1%
Portfolio Total:		\$ 19,998,193.93	100.0%
SCP6G			
6 to 12 Months	01/01/24 - 06/30/24	\$ 9,985,172.59	100.0%
Portfolio Total:		\$ 9,985,172.59	100.0%
SCP9A			
6 to 12 Months	01/01/24 - 06/30/24	\$ 19,970,345.19	100.0%
Portfolio Total:		\$ 19,970,345.19	100.0%
SCAQM			
5 to 6 Months	12/01/23 - 12/31/23	\$ 37,723,356.09	100.0%
Portfolio Total:		\$ 37,723,356.09	100.0%
SLIM			
5 to 6 Months	12/01/23 - 12/31/23	\$ 3,494,250.61	100.0%
Portfolio Total:		\$ 3,494,250.61	100.0%
WASIA			
5 to 6 Months	12/01/23 - 12/31/23	\$ 42,212.18	100.0%
Portfolio Total:		\$ 42,212.18	100.0%

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JUNE 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 JUNE 30, 2023
 ATTACHMENT XVII**

ISSUE DATE	FUND TITLE	FUND BALANCE
	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)	<u>42,212.18</u>
	LAIF TOTAL	<u><u>\$41,259,818.88</u></u>

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

MAY 31, 2023

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

MAY 2023

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	27
BANK DEMAND DEPOSITS.....	32
POOLED MONEY INVESTMENT BOARD DESIGNATION...	33



POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data A Comparison of May 2023 with May 2022

(Dollars In Thousands)

	May 2023	May 2022	Change
Average Daily Portfolio (\$)	183,313,334	226,958,217	-43,644,883
Accrued Earnings (\$)	466,044	131,922	+334,122
Effective Yield (%)	2.993	0.684	+2.309
Average Life-Month End (In Days)	258	309	-51
Total Security Transactions			
Amount (\$)	43,849,361	41,073,012	+2,776,349
Number	882	825	+57
Total Time Deposit Transactions			
Amount (\$)	2,130,000	1,693,000	+437,000
Number	60	56	+4
Average Workday Investment Activity (\$)	2,089,971	2,036,477	+53,494
Prescribed Demand Account Balances For Services (\$)	211,000	1,306,000	-1,095,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

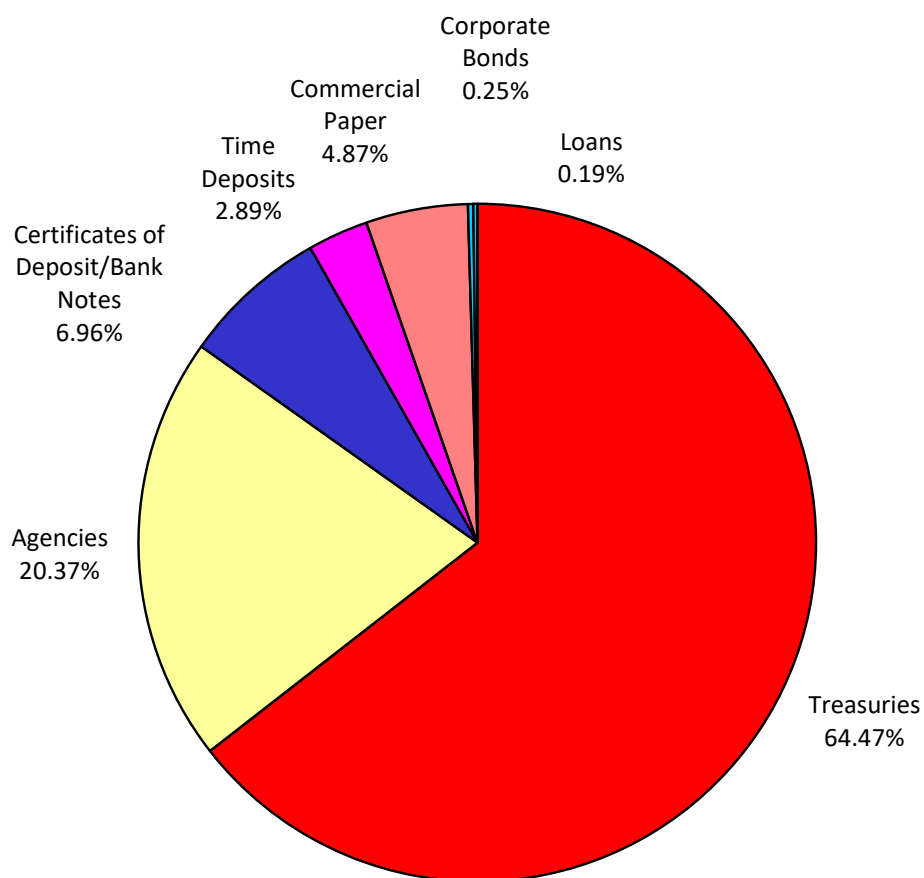
May 31, 2023

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	26,335,204	14.66	-1.46
Bonds	0	0.00	0
Notes	89,471,754	49.81	-0.73
Strips	0	0.00	0
Total Government	<u>115,806,958</u>	<u>64.47</u>	<u>-2.19</u>
Agency Debentures	14,324,948	7.97	-0.80
Certificates of Deposit	12,300,000	6.85	+1.37
Bank Notes	200,000	0.11	0
Repurchases	0	0.00	0
Agency Discount Notes	22,277,933	12.40	+0.61
Time Deposits	5,193,000	2.89	+0.05
GNMAs	0	0.00	0
Commercial Paper	8,744,397	4.87	+0.93
Remics	2,938	0.00	0
Corporate Bonds	449,354	0.25	+0.02
PMIA Loans	342,644	0.19	+0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>179,642,172</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>May 2023</u>		<u>April 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	882	43,849,361	761	37,848,225
Other	13	1,482,958	6	503,041
Time Deposits	60	2,130,000	67	2,053,000
Total	<u>955</u>	<u>47,462,319</u>	<u>834</u>	<u>40,404,266</u>
PMIA Monthly Average Effective Yield (%)		2.993	2.870	
Year to Date Yield Last Day of Month (%)		2.092	2.012	

Pooled Money Investment Account Portfolio Composition \$179.6 billion 05/31/2023



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/01/23	REDEMPTIONS								
	DN	FHLB		05/01/23	2.850	50,000	277	1,096,458.33	2.954
	DN	FHLB		05/01/23	2.850	50,000	277	1,096,458.33	2.954
	DN	FHLB		05/01/23	2.780	50,000	319	1,231,694.44	2.890
	DN	FHLB		05/01/23	2.780	50,000	319	1,231,694.44	2.890
	DN	FHLB		05/01/23	2.075	50,000	328	945,277.78	2.144
	DN	FHLB		05/01/23	2.075	50,000	328	945,277.78	2.144
	DN	FHLB		05/01/23	2.065	50,000	333	955,062.50	2.134
	DN	FHLB		05/01/23	2.065	50,000	333	955,062.50	2.134
	DN	FHLB		05/01/23	2.010	50,000	334	932,416.67	2.077
	DN	FHLB		05/01/23	2.010	50,000	334	932,416.67	2.077
	DN	FHLB		05/01/23	2.000	50,000	342	950,000.00	2.067
	DN	FHLB		05/01/23	2.000	50,000	342	950,000.00	2.067
	DN	FHLB		05/01/23	2.000	50,000	342	950,000.00	2.067
	DN	FHLB		05/01/23	2.000	50,000	342	950,000.00	2.067
	DN	FFCB		05/01/23	2.000	50,000	349	969,444.44	2.068
	DN	FFCB		05/01/23	2.000	50,000	349	969,444.44	2.068
05/01/23	PURCHASES								
	CD	US BANK	4.890	05/10/23	4.890	50,000			
	CD	US BANK	4.890	05/10/23	4.890	50,000			
	CD	WELLS FGO	5.000	04/26/24	5.000	50,000			
	CD	WELLS FGO	5.000	04/26/24	5.000	50,000			
	CP	RABO NY		05/08/23	4.950	50,000			
	CP	RABO NY		05/08/23	4.950	50,000			
	CP	PEPSICO		06/05/23	4.840	50,000			
	CP	BNP NY		08/02/23	5.220	50,000			
	CP	BNP NY		08/02/23	5.220	50,000			
	CP	TOYOTA		09/27/23	5.190	50,000			
	CP	TOYOTA		09/27/23	5.190	50,000			
	DEB	FFCB	4.450	10/01/24	4.452	50,000			
	DEB	FFCB	4.450	10/01/24	4.452	50,000			
	DEB	FFCB	4.450	10/01/24	4.452	50,000			
	DEB	FHLB	4.450	10/01/24	4.452	50,000			
	DEB	FHLB	4.450	10/01/24	4.452	50,000			
	DN	FNMA		07/03/23	4.800	50,000			
	DN	FNMA		07/03/23	4.800	50,000			
	DN	FHLB		09/25/23	4.970	50,000			
	DN	FHLB		09/25/23	4.970	50,000			
	DN	IBRD		09/27/23	4.950	50,000			
	DN	IBRD		09/27/23	4.950	50,000			
	DN	IBRD		09/29/23	4.955	50,000			
	DN	IBRD		09/29/23	4.955	50,000			
	DN	IFC		10/27/23	4.900	50,000			
	DN	IFC		10/27/23	4.900	50,000			
	TR	BILL		09/14/23	4.800	50,000			
	TR	BILL		09/14/23	4.800	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/01/23	PURCHASES (Continued)								
	TR	BILL		09/14/23	4.829	50,000			
	TR	BILL		09/14/23	4.829	50,000			
	YCD	KBC	5.030	06/09/23	5.030	50,000			
	YCD	KBC	5.030	06/09/23	5.030	50,000			
	YCD	SUMI TRUST	5.200	07/14/23	5.200	50,000			
	YCD	SUMI TRUST	5.200	07/14/23	5.200	50,000			
	YCD	MIZUHO	5.300	08/28/23	5.300	50,000			
	YCD	MIZUHO	5.300	08/28/23	5.300	50,000			
	YCD	SOC GEN	5.440	09/27/23	5.440	50,000			
	YCD	SOC GEN	5.440	09/27/23	5.440	50,000			
05/02/23	REDEMPTIONS								
	DEB	FHLB	2.030	05/02/23	2.234	50,000	362	1,106,041.67	2.235
	DEB	FHLB	2.030	05/02/23	2.234	50,000	362	1,106,041.67	2.235
	TR	BILL		05/02/23	4.550	50,000	112	707,777.78	4.679
	TR	BILL		05/02/23	4.550	50,000	112	707,777.78	4.679
	TR	BILL		05/02/23	4.555	50,000	112	708,555.56	4.685
	TR	BILL		05/02/23	4.555	50,000	112	708,555.56	4.685
	TR	BILL		05/02/23	4.530	50,000	119	748,708.33	4.663
	TR	BILL		05/02/23	4.530	50,000	119	748,708.33	4.663
	TR	BILL		05/02/23	4.530	50,000	119	748,708.33	4.663
	TR	BILL		05/02/23	4.533	50,000	119	749,121.53	4.665
	TR	BILL		05/02/23	4.533	50,000	119	749,121.53	4.665
	TR	BILL		05/02/23	4.533	50,000	119	749,121.53	4.665
	YCD	SUMITOMO	4.780	05/02/23	4.780	50,000	119	790,027.78	4.846
	YCD	SUMITOMO	4.780	05/02/23	4.780	50,000	119	790,027.78	4.846
05/02/23	PURCHASES								
	CP	SOC GEN NY		05/10/23	4.940	50,000			
	CP	SOC GEN NY		05/10/23	4.940	50,000			
	CP	APPLE		06/05/23	4.850	50,000			
	DN	FHLB		08/04/23	4.965	50,000			
	DN	FHLB		08/04/23	4.965	50,000			
	DN	FNMA		08/14/23	4.900	50,000			
	DN	FNMA		08/14/23	4.900	50,000			
	DN	FNMA		08/28/23	4.920	50,000			
	DN	FNMA		08/28/23	4.920	50,000			
	YCD	SWEDBANK	5.000	06/09/23	5.000	50,000			
	YCD	SWEDBANK	5.000	06/09/23	5.000	50,000			
	YCD	MONTREAL	5.330	08/14/23	5.330	50,000			
	YCD	MONTREAL	5.330	08/14/23	5.330	50,000			
	YCD	SUMITOMO	5.260	09/01/23	5.260	50,000			
	YCD	SUMITOMO	5.260	09/01/23	5.260	50,000			
	YCD	SCOTIA	5.420	11/01/23	5.420	50,000			
	YCD	SCOTIA	5.420	11/01/23	5.420	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>
05/03/23	NO REDEMPTIONS								
05/03/23	PURCHASES								
	CP	APPLE		06/13/23	4.920	50,000			
	CP	LIBERTY		09/01/23	5.260	50,000			
	DN	FFCB		11/01/23	4.850	50,000			
	DN	FFCB		11/01/23	4.850	50,000			
	YCD	CR AG CIB	5.040	06/05/23	5.040	50,000			
	YCD	CR AG CIB	5.040	06/05/23	5.040	50,000			
	YCD	MUFG BK	5.100	06/05/23	5.100	50,000			
	YCD	MUFG BK	5.100	06/05/23	5.100	50,000			
	YCD	TORONTO	5.250	09/01/23	5.250	50,000			
	YCD	TORONTO	5.250	09/01/23	5.250	50,000			
05/04/23	REDEMPTIONS								
	TR	BILL		05/04/23	4.525	50,000	107	672,465.28	4.650
	TR	BILL		05/04/23	4.525	50,000	107	672,465.28	4.650
	TR	BILL		05/04/23	4.525	50,000	107	672,465.28	4.650
	TR	BILL		05/04/23	4.420	50,000	163	100,638.89	4.573
	TR	BILL		05/04/23	4.420	50,000	163	100,638.89	4.573
	TR	BILL		05/04/23	4.420	50,000	163	100,638.89	4.573
	TR	BILL		05/04/23	4.420	50,000	163	100,638.89	4.573
	TR	BILL		05/04/23	4.420	50,000	163	100,638.89	4.573
	TR	BILL		05/04/23	4.420	50,000	163	100,638.89	4.573
	TR	BILL		05/04/23	4.421	50,000	163	100,865.28	4.574
	TR	BILL		05/04/23	4.421	50,000	163	100,865.28	4.574
	TR	BILL		05/04/23	4.421	50,000	163	100,865.28	4.574
	TR	BILL		05/04/23	4.415	50,000	164	1,005,638.89	4.568
	TR	BILL		05/04/23	4.415	50,000	164	1,005,638.89	4.568
	TR	BILL		05/04/23	4.415	50,000	164	1,005,638.89	4.568
	TR	BILL		05/04/23	4.345	50,000	170	1,025,902.78	4.498
	TR	BILL		05/04/23	4.345	50,000	170	1,025,902.78	4.498
	TR	BILL		05/04/23	4.345	50,000	170	1,025,902.78	4.498
	TR	BILL		05/04/23	4.345	50,000	170	1,025,902.78	4.498
05/04/23	NO PURCHASES								
05/05/23	REDEMPTIONS								
	DEB	FHLMC	0.375	05/05/23	2.870	50,000	322	1,246,265.00	2.888
	DEB	FHLMC	0.375	05/05/23	2.870	50,000	322	1,246,265.00	2.888
	DEB	FHLMC	0.375	05/05/23	2.155	50,000	337	984,437.50	2.168
	DEB	FHLMC	0.375	05/05/23	2.155	50,000	337	984,437.50	2.168
	DEB	FHLMC	0.375	05/05/23	1.924	50,000	393	1,024,583.33	1.935
	DEB	FHLMC	0.375	05/05/23	0.151	50,000	693	143,850.00	0.151
	DEB	FHLMC	0.375	05/05/23	0.151	50,000	693	143,850.00	0.151

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>
05/05/23	REDEMPTIONS (Continued)								
	DEB	FHLMC	0.375	05/05/23	0.177	40,000	722	140,386.67	0.177
	DEB	FHLMC	0.375	05/05/23	0.177	50,000	722	175,483.33	0.177
	DEB	FHLMC	0.375	05/05/23	0.177	50,000	722	175,483.33	0.177
	DEB	FHLMC	0.375	05/05/23	0.303	50,000	1,044	434,008.33	0.303
	DEB	FHLMC	0.375	05/05/23	0.303	50,000	1,044	434,008.33	0.303
05/05/23	NO PURCHASES								
05/08/23	REDEMPTIONS								
	CP	RABO NY		05/08/23	4.950	50,000	7	48,125.00	5.024
	CP	RABO NY		05/08/23	4.950	50,000	7	48,125.00	5.024
	CP	JUPITER		05/08/23	4.860	50,000	24	162,000.00	4.944
	CP	JUPITER		05/08/23	4.860	50,000	24	162,000.00	4.944
	CP	CR AG NY		05/08/23	4.790	50,000	26	172,972.22	4.873
	CP	CR AG NY		05/08/23	4.790	50,000	26	172,972.22	4.873
	CP	GOTHAM		05/08/23	4.740	50,000	89	585,916.67	4.863
	CP	GOTHAM		05/08/23	4.740	50,000	89	585,916.67	4.863
	CP	DISNEY		05/08/23	4.850	50,000	123	828,541.67	5.000
	CP	DISNEY		05/08/23	4.850	50,000	123	828,541.67	5.000
	DN	FHLB		05/08/23	4.515	50,000	140	877,916.67	4.660
	DN	FHLB		05/08/23	4.515	50,000	140	877,916.67	4.660
	DN	IBRD		05/08/23	4.550	50,000	167	1,055,347.22	4.713
	DN	IBRD		05/08/23	4.550	50,000	167	1,055,347.22	4.713
	YCD	DNB	4.750	05/08/23	4.750	50,000	11	72,569.44	4.816
	YCD	DNB	4.750	05/08/23	4.750	50,000	11	72,569.44	4.816
	YCD	MUFG BK	4.840	05/08/23	4.840	50,000	33	221,833.33	4.907
	YCD	MUFG BK	4.840	05/08/23	4.840	50,000	33	221,833.33	4.907
	YCD	MIZUHO	4.760	05/08/23	4.760	50,000	118	780,111.11	4.826
	YCD	MIZUHO	4.760	05/08/23	4.760	50,000	118	780,111.11	4.826
05/08/23	NO PURCHASES								
05/09/23	NO REDEMPTIONS								
05/09/23	PURCHASES								
	CD	BMO HARRIS	5.090	06/12/23	5.090	50,000			
	CD	BMO HARRIS	5.090	06/12/23	5.090	50,000			
	CP	BNP NY		05/12/23	5.040	50,000			
	CP	BNP NY		05/12/23	5.040	50,000			
	CP	CR AG NY		06/07/23	5.060	50,000			
	CP	CR AG NY		06/07/23	5.060	50,000			
	CP	CHARIOT		08/14/23	5.220	50,000			
	CP	SHEFFIELD		09/25/23	5.270	50,000			
	CP	SHEFFIELD		09/25/23	5.270	50,000			

INVESTMENT TRANSACTIONS

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05/09/23	PURCHASES (Continued)								
	DEB	FHLB	5.080	11/01/23	5.080	50,000			
	DEB	FHLB	5.080	11/01/23	5.080	50,000			
	DN	FNMA		06/30/23	4.835	50,000			
	DN	FNMA		06/30/23	4.835	50,000			
	DN	IADB		08/28/23	5.000	50,000			
	DN	IADB		08/28/23	5.000	50,000			
	DN	FNMA		09/01/23	4.840	50,000			
	DN	FNMA		09/01/23	4.840	50,000			
	DN	IBRD		09/29/23	4.950	50,000			
	DN	IBRD		09/29/23	4.950	50,000			
	TR	BILL		09/05/23	4.970	50,000			
	TR	BILL		09/05/23	4.970	50,000			
	TR	BILL		09/05/23	4.985	50,000			
	TR	BILL		09/05/23	4.985	50,000			
	YCD	DNB	5.050	06/09/23	5.050	50,000			
	YCD	DNB	5.050	06/09/23	5.050	50,000			
	YCD	KBC	5.080	06/12/23	5.080	50,000			
	YCD	KBC	5.080	06/12/23	5.080	50,000			
05/10/23	REDEMPTIONS								
	CD	US BANK	4.890	05/10/23	4.890	50,000	9	61,125.00	4.958
	CD	US BANK	4.890	05/10/23	4.890	50,000	9	61,125.00	4.958
	CP	SOC GEN NY		05/10/23	4.940	50,000	8	54,888.89	5.014
	CP	SOC GEN NY		05/10/23	4.940	50,000	8	54,888.89	5.014
	CP	MUFG BK		05/10/23	4.870	50,000	12	81,166.67	4.946
	CP	MUFG BK		05/10/23	4.870	50,000	12	81,166.67	4.946
	CP	CR AG NY		05/10/23	4.850	50,000	13	87,569.44	4.926
	CP	CR AG NY		05/10/23	4.850	50,000	13	87,569.44	4.926
	CP	MUFG BK		05/10/23	4.890	50,000	26	176,583.33	4.975
	CP	MUFG BK		05/10/23	4.890	50,000	26	176,583.33	4.975
	DEB	FHLB	4.580	05/10/23	4.580	50,000	146	922,361.11	4.612
	DEB	FHLB	4.580	05/10/23	4.580	50,000	146	922,361.11	4.612
	DEB	FFCB	0.125	05/10/23	0.189	25,000	730	94,500.00	0.189
	DEB	FFCB	0.125	05/10/23	0.189	50,000	730	189,000.00	0.189
	DN	FHLB		05/10/23	4.530	50,000	138	868,250.00	4.674
	DN	FHLB		05/10/23	4.530	50,000	138	868,250.00	4.674
	DN	FHLB		05/10/23	4.490	50,000	148	922,944.44	4.638
	DN	FHLB		05/10/23	4.490	50,000	148	922,944.44	4.638
	DN	IBRD		05/10/23	4.500	50,000	170	1,062,500.00	4.662
	DN	IBRD		05/10/23	4.500	50,000	170	1,062,500.00	4.662
	DN	IBRD		05/10/23	4.350	50,000	176	1,063,333.33	4.506
	DN	IBRD		05/10/23	4.350	50,000	176	1,063,333.33	4.506
	YCD	DNB	4.800	05/10/23	4.800	50,000	27	180,000.00	4.867
	YCD	DNB	4.800	05/10/23	4.800	50,000	27	180,000.00	4.867
	YCD	NORINCHUK	4.900	05/10/23	4.900	50,000	29	197,361.11	4.968
	YCD	NORINCHUK	4.900	05/10/23	4.900	50,000	29	197,361.11	4.968

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>
05/10/23	NO PURCHASES								
05/11/23	REDEMPTIONS								
	TR	BILL		05/11/23	4.500	50,000	118	737,500.00	4.631
	TR	BILL		05/11/23	4.500	50,000	118	737,500.00	4.631
	TR	BILL		05/11/23	4.471	50,000	127	788,634.72	4.606
	TR	BILL		05/11/23	4.471	50,000	127	788,634.72	4.606
	TR	BILL		05/11/23	4.471	50,000	127	788,634.72	4.606
	TR	BILL		05/11/23	4.477	50,000	127	789,693.06	4.612
	TR	BILL		05/11/23	4.477	50,000	127	789,693.06	4.612
	TR	BILL		05/11/23	4.477	50,000	127	789,693.06	4.612
	TR	BILL		05/11/23	4.435	50,000	147	905,479.17	4.580
	TR	BILL		05/11/23	4.435	50,000	147	905,479.17	4.580
	TR	BILL		05/11/23	4.435	50,000	147	905,479.17	4.580
	TR	BILL		05/11/23	4.440	50,000	147	906,500.00	4.585
	TR	BILL		05/11/23	4.440	50,000	147	906,500.00	4.585
	TR	BILL		05/11/23	4.440	50,000	147	906,500.00	4.585
	TR	BILL		05/11/23	4.408	50,000	177	1,083,510.42	4.568
	TR	BILL		05/11/23	4.408	50,000	177	1,083,510.42	4.568
	TR	BILL		05/11/23	4.408	50,000	177	1,083,510.42	4.568
	TR	BILL		05/11/23	4.410	50,000	177	1,084,125.00	4.570
	TR	BILL		05/11/23	4.410	50,000	177	1,084,125.00	4.570
	TR	BILL		05/11/23	4.410	50,000	177	1,084,125.00	4.570
05/11/23	PURCHASES								
	CP	SOC GEN NY		05/26/23	5.060	50,000			
	CP	SOC GEN NY		05/26/23	5.060	50,000			
	CP	MUFG BK		06/09/23	5.090	50,000			
	CP	MUFG BK		06/09/23	5.090	50,000			
	CP	MUFG BK		06/09/23	5.090	50,000			
	YCD	NORINCHUK	5.100	06/12/23	5.100	50,000			
	YCD	NORINCHUK	5.100	06/12/23	5.100	50,000			
05/12/23	REDEMPTIONS								
	CP	BNP NY		05/12/23	5.040	50,000	3	21,000.00	5.112
	CP	BNP NY		05/12/23	5.040	50,000	3	21,000.00	5.112
05/12/23	PURCHASES								
	CP	CR AG NY		06/02/23	5.050	50,000			
	CP	CR AG NY		06/02/23	5.050	50,000			
	DN	IADB		09/01/23	5.000	50,000			
	DN	IADB		09/01/23	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>
05/15/23	REDEMPTIONS								
	DEB	FFCB	0.170	05/15/23	0.220	50,000	593	178,961.11	0.220
	DEB	FFCB	0.170	05/15/23	0.220	50,000	593	178,961.11	0.220
	TR	NOTE	1.750	05/15/23	2.809	50,000	312	1,194,293.48	2.819
	TR	NOTE	1.750	05/15/23	2.809	50,000	312	1,194,293.48	2.819
	TR	NOTE	1.750	05/15/23	2.809	50,000	312	1,194,293.48	2.819
	TR	NOTE	1.750	05/15/23	2.814	50,000	312	1,196,246.60	2.824
	TR	NOTE	1.750	05/15/23	2.814	50,000	312	1,196,246.60	2.824
	TR	NOTE	1.750	05/15/23	2.814	50,000	312	1,196,246.60	2.824
	TR	NOTE	1.750	05/15/23	1.956	50,000	392	1,049,637.43	1.959
	TR	NOTE	1.750	05/15/23	1.956	50,000	392	1,049,637.43	1.959
	TR	NOTE	1.750	05/15/23	1.956	50,000	392	1,049,637.43	1.959
	TR	NOTE	1.750	05/15/23	1.956	50,000	392	1,049,637.43	1.959
	TR	NOTE	1.750	05/15/23	1.967	50,000	392	1,055,496.80	1.970
	TR	NOTE	1.750	05/15/23	1.967	50,000	392	1,055,496.80	1.970
	TR	NOTE	1.750	05/15/23	1.967	50,000	392	1,055,496.80	1.970
	TR	NOTE	1.750	05/15/23	1.967	50,000	392	1,055,496.80	1.970
	TR	NOTE	0.125	05/15/23	1.403	50,000	424	807,061.46	1.410
	TR	NOTE	0.125	05/15/23	1.403	50,000	424	807,061.46	1.410
	TR	NOTE	0.125	05/15/23	1.403	50,000	424	807,061.46	1.410
	TR	NOTE	0.125	05/15/23	1.403	50,000	424	807,061.46	1.410
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	1.409	50,000	424	810,967.71	1.417
	TR	NOTE	0.125	05/15/23	0.741	50,000	481	486,824.49	0.745
	TR	NOTE	0.125	05/15/23	0.741	50,000	481	486,824.49	0.745
	TR	NOTE	0.125	05/15/23	0.741	50,000	481	486,824.49	0.745
	TR	NOTE	0.125	05/15/23	0.741	50,000	481	486,824.49	0.745
	TR	NOTE	0.125	05/15/23	0.741	50,000	481	486,824.49	0.745
	TR	NOTE	0.125	05/15/23	0.741	50,000	481	486,824.49	0.745
	TR	NOTE	0.125	05/15/23	0.741	50,000	481	486,824.49	0.745
	TR	NOTE	0.125	05/15/23	0.741	50,000	481	486,824.49	0.745
	TR	NOTE	0.125	05/15/23	0.663	50,000	487	440,985.41	0.666
	TR	NOTE	0.125	05/15/23	0.663	50,000	487	440,985.41	0.666
	TR	NOTE	0.125	05/15/23	0.663	50,000	487	440,985.41	0.666
	TR	NOTE	0.125	05/15/23	0.663	50,000	487	440,985.41	0.666
	TR	NOTE	0.125	05/15/23	0.663	50,000	487	440,985.41	0.666
	TR	NOTE	0.125	05/15/23	0.663	50,000	487	440,985.41	0.666
	TR	NOTE	0.125	05/15/23	0.666	50,000	487	442,938.54	0.669
	TR	NOTE	0.125	05/15/23	0.666	50,000	487	442,938.54	0.669
	TR	NOTE	0.125	05/15/23	0.666	50,000	487	442,938.54	0.669

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>
05/15/23	PURCHASES								
	CD	BMO HARRIS	5.070	06/07/23	5.070	50,000			
	CD	BMO HARRIS	5.070	06/07/23	5.070	50,000			
	CD	US BANK	5.050	06/09/23	5.050	50,000			
	CD	US BANK	5.050	06/09/23	5.050	50,000			
	CP	MIZUHO NY		09/01/23	5.190	50,000			
	CP	MIZUHO NY		09/01/23	5.190	50,000			
	CP	PROCTER		11/08/23	5.050	50,000			
	CP	PROCTER		11/08/23	5.050	50,000			
	CP	SOC GEN NY		11/08/23	5.180	50,000			
	CP	SOC GEN NY		11/08/23	5.180	50,000			
	DN	FHLB		06/02/23	4.800	50,000			
	DN	FHLB		06/02/23	4.800	50,000			
	DN	IADB		08/14/23	5.050	50,000			
	DN	IADB		08/14/23	5.050	50,000			
	DN	IBRD		08/28/23	4.950	50,000			
	DN	IBRD		08/28/23	4.950	50,000			
	DN	IBRD		09/08/23	4.950	50,000			
	DN	IBRD		09/08/23	4.950	50,000			
	DN	IBRD		09/11/23	4.950	50,000			
	DN	IBRD		09/11/23	4.950	50,000			
	TR	BILL		09/05/23	4.910	50,000			
	TR	BILL		09/05/23	4.910	50,000			
	TR	BILL		09/05/23	4.910	50,000			
	TR	BILL		11/09/23	4.860	50,000			
	TR	BILL		11/09/23	4.860	50,000			
	TR	BILL		11/09/23	4.890	50,000			
	TR	BILL		11/09/23	4.890	50,000			
	TR	BILL		11/09/23	4.890	50,000			
	TR	BILL		11/09/23	4.890	50,000			
	TR	BILL		11/09/23	4.890	50,000			
	TR	BILL		11/09/23	4.895	50,000			
	TR	BILL		11/09/23	4.895	50,000			
	TR	BILL		11/09/23	4.895	50,000			
	TR	BILL		11/09/23	4.900	50,000			
	TR	BILL		11/09/23	4.900	50,000			
	TR	BILL		11/09/23	4.900	50,000			
	TR	NOTE	3.625	05/15/26	3.667	50,000			
	TR	NOTE	3.625	05/15/26	3.667	50,000			
	TR	NOTE	3.625	05/15/26	3.667	50,000			
	TR	NOTE	3.625	05/15/26	3.671	50,000			
	TR	NOTE	3.625	05/15/26	3.671	50,000			
	YCD	SWEDBANK	5.020	06/13/23	5.020	50,000			
	YCD	SWEDBANK	5.020	06/13/23	5.020	50,000			
	YCD	MONTREAL	5.240	09/29/23	5.240	50,000			
	YCD	MONTREAL	5.240	09/29/23	5.240	50,000			
	YCD	CIC	5.370	11/28/23	5.370	50,000			
	YCD	CIC	5.370	11/28/23	5.370	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>
05/16/23	REDEMPTIONS								
	CP	PEPSICO		05/16/23	4.760	50,000	32	211,555.56	4.847
	CP	DEERE CAP		05/16/23	4.830	50,000	33	221,375.00	4.919
	CP	INTEL		05/16/23	4.630	50,000	180	1,157,500.00	4.806
	DEB	FHLB	2.125	05/16/23	2.125	50,000	365	1,062,500.00	2.125
	DN	IBRD		05/16/23	4.580	50,000	133	846,027.78	4.724
	DN	IBRD		05/16/23	4.580	50,000	133	846,027.78	4.724
	DN	FHLB		05/16/23	4.580	50,000	137	871,472.22	4.726
	DN	FHLB		05/16/23	4.580	50,000	137	871,472.22	4.726
	DN	FHLB		05/16/23	4.480	50,000	180	1,120,000.00	4.646
	DN	FHLB		05/16/23	4.480	50,000	180	1,120,000.00	4.646
	DN	FHLB		05/16/23	4.470	50,000	189	1,173,375.00	4.641
	DN	FHLB		05/16/23	4.470	50,000	189	1,173,375.00	4.641
	TR	BILL		05/16/23	4.590	50,000	119	758,625.00	4.725
	TR	BILL		05/16/23	4.590	50,000	119	758,625.00	4.725
	TR	BILL		05/16/23	4.591	50,000	119	758,790.28	4.726
	TR	BILL		05/16/23	4.591	50,000	119	758,790.28	4.726
	TR	BILL		05/16/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/16/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/16/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/16/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/16/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/16/23	4.595	50,000	119	759,451.39	4.731
	YCD	DNB	4.820	05/16/23	4.820	50,000	29	194,138.89	4.887
	YCD	DNB	4.820	05/16/23	4.820	50,000	29	194,138.89	4.887
	YCD	KBC	4.900	05/16/23	4.900	50,000	34	231,388.89	4.968
	YCD	KBC	4.900	05/16/23	4.900	50,000	34	231,388.89	4.968
	YCD	BNP	5.050	05/16/23	5.050	50,000	181	1,269,513.89	5.120
	YCD	BNP	5.050	05/16/23	5.050	50,000	181	1,269,513.89	5.120
05/16/23	PURCHASES								
	CP	MUFG BK		06/08/23	5.070	50,000			
	CP	MUFG BK		06/08/23	5.070	50,000			
	CP	RABO NY		06/09/23	5.040	50,000			
	CP	RABO NY		06/09/23	5.040	50,000			
	CP	RABO NY		06/09/23	5.040	50,000			
	CP	RABO NY		06/09/23	5.040	50,000			
	CP	VERSAILLES		09/11/23	5.250	50,000			
	CP	COCA COLA		11/01/23	5.050	50,000			
	CP	COCA COLA		11/01/23	5.050	50,000			
	DN	IBRD		08/28/23	4.980	50,000			
	DN	IBRD		08/28/23	4.980	50,000			
	DN	IBRD		09/27/23	4.950	50,000			
	DN	IBRD		09/27/23	4.950	50,000			
	DN	IBRD		09/29/23	5.050	50,000			
	DN	IBRD		09/29/23	5.050	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>
05/16/23	PURCHASES (Continued)								
	DN	FHLB		10/27/23	4.910	50,000			
	DN	FHLB		10/27/23	4.910	50,000			
	DN	FHLB		11/09/23	4.970	50,000			
	DN	FHLB		11/09/23	4.970	50,000			
	TR	BILL		09/05/23	4.900	50,000			
	TR	BILL		09/05/23	4.900	50,000			
	TR	BILL		09/05/23	4.900	50,000			
	TR	BILL		09/05/23	4.900	50,000			
	TR	BILL		11/09/23	4.945	50,000			
	TR	BILL		11/09/23	4.945	50,000			
	TR	BILL		11/09/23	4.945	50,000			
	TR	BILL		11/09/23	4.950	50,000			
	TR	BILL		11/09/23	4.950	50,000			
	TR	BILL		11/09/23	4.950	50,000			
	YCD	DNB	5.040	06/12/23	5.040	50,000			
	YCD	DNB	5.040	06/12/23	5.040	50,000			
	YCD	SUMI TRUST	5.340	09/11/23	5.340	50,000			
	YCD	SUMI TRUST	5.340	09/11/23	5.340	50,000			
05/17/23	NO REDEMPTIONS								
05/17/23	PURCHASES								
	CD	US BANK	5.050	06/05/23	5.050	50,000			
	CD	US BANK	5.050	06/05/23	5.050	50,000			
	CP	CR AG NY		06/08/23	5.050	50,000			
	CP	CR AG NY		06/08/23	5.050	50,000			
	CP	CR AG NY		06/08/23	5.050	50,000			
	CP	CR AG NY		06/08/23	5.050	50,000			
	CP	MUFG BK		06/12/23	5.100	50,000			
	CP	MUFG BK		06/12/23	5.100	50,000			
	CP	MUFG BK		06/12/23	5.100	50,000			
	CP	DEERE CAP		08/11/23	5.120	50,000			
	CP	DEERE CAP		08/11/23	5.120	50,000			
	TR	NOTE	3.625	05/15/26	3.756	50,000			
	TR	NOTE	3.625	05/15/26	3.756	50,000			
	TR	NOTE	3.625	05/15/26	3.757	50,000			
	TR	NOTE	3.625	05/15/26	3.757	50,000			
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000			
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000			
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000			
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000			
05/18/23	REDEMPTIONS								
	DEB	FFCB	0.125	05/18/23	0.150	50,000	729	149,826.39	0.150
	DEB	FFCB	0.125	05/18/23	0.150	50,000	729	149,826.39	0.150

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>
05/18/23	REDEMPTIONS (Continued)								
	TR	BILL		05/18/23	2.810	50,000	309	1,205,958.33	2.919
	TR	BILL		05/18/23	2.810	50,000	309	1,205,958.33	2.919
	TR	BILL		05/18/23	2.690	50,000	336	1,255,333.33	2.798
	TR	BILL		05/18/23	2.690	50,000	336	1,255,333.33	2.798
	TR	BILL		05/18/23	2.690	50,000	336	1,255,333.33	2.798
	TR	BILL		05/18/23	2.770	50,000	337	1,296,513.89	2.883
	TR	BILL		05/18/23	2.770	50,000	337	1,296,513.89	2.883
	TR	BILL		05/18/23	2.770	50,000	337	1,296,513.89	2.883
	TR	BILL		05/18/23	2.770	50,000	337	1,296,513.89	2.883
	TR	BILL		05/18/23	2.790	50,000	337	1,305,875.00	2.905
	TR	BILL		05/18/23	2.790	50,000	337	1,305,875.00	2.905
	TR	BILL		05/18/23	2.790	50,000	337	1,305,875.00	2.905
	TR	BILL		05/18/23	2.790	50,000	337	1,305,875.00	2.905
	TR	BILL		05/18/23	2.800	50,000	337	1,310,555.56	2.915
	TR	BILL		05/18/23	2.800	50,000	337	1,310,555.56	2.915
	TR	BILL		05/18/23	2.800	50,000	337	1,310,555.56	2.915
	TR	BILL		05/18/23	2.800	50,000	337	1,310,555.56	2.915
	TR	BILL		05/18/23	2.020	50,000	351	984,750.00	2.089
	TR	BILL		05/18/23	2.020	50,000	351	984,750.00	2.089
	TR	BILL		05/18/23	2.025	50,000	351	987,187.50	2.094
	TR	BILL		05/18/23	2.025	50,000	351	987,187.50	2.094
	TR	BILL		05/18/23	1.980	50,000	352	968,000.00	2.047
	TR	BILL		05/18/23	1.980	50,000	352	968,000.00	2.047
	TR	BILL		05/18/23	1.980	50,000	352	968,000.00	2.047
	TR	BILL		05/18/23	1.980	50,000	352	968,000.00	2.047
	TR	BILL		05/18/23	2.018	50,000	359	1,005,947.92	2.088
	TR	BILL		05/18/23	2.018	50,000	359	1,005,947.92	2.088
	TR	BILL		05/18/23	2.020	50,000	359	1,007,194.44	2.090
	TR	BILL		05/18/23	2.020	50,000	359	1,007,194.44	2.090
	TR	BILL		05/18/23	1.985	50,000	360	992,500.00	2.053
	TR	BILL		05/18/23	1.985	50,000	360	992,500.00	2.053
	TR	BILL		05/18/23	2.030	50,000	363	1,023,458.33	2.101
	TR	BILL		05/18/23	2.030	50,000	363	1,023,458.33	2.101
	TR	BILL		05/18/23	2.030	50,000	363	1,023,458.33	2.101
	TR	BILL		05/18/23	2.092	50,000	364	1,057,369.44	2.166
	TR	BILL		05/18/23	2.092	50,000	364	1,057,369.44	2.166
	TR	BILL		05/18/23	2.092	50,000	364	1,057,369.44	2.166
	TR	BILL		05/18/23	2.092	50,000	364	1,057,369.44	2.166
05/18/23	PURCHASES								
	CP	BNP NY		05/19/23	5.040	50,000			
	CP	BNP NY		05/19/23	5.040	50,000			
	CP	UNITEDHEALTH		05/26/23	5.080	50,000			
	CP	UNITEDHEALTH		05/26/23	5.080	50,000			
	DEB	IFC	4.330	09/03/24	4.334	50,000			
	DEB	IFC	4.330	09/03/24	4.334	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>
05/18/23	PURCHASES (Continued)								
	DN	FHLB		06/30/23	4.800	50,000			
	DN	FHLB		06/30/23	4.800	50,000			
	DN	FHLB		06/30/23	4.800	50,000			
	DN	FHLB		06/30/23	4.800	50,000			
	DN	FHLB		06/30/23	4.800	50,000			
	DN	FHLB		06/30/23	4.800	50,000			
	DN	FHLB		06/30/23	4.800	50,000			
	DN	FHLB		09/28/23	4.945	50,000			
	DN	FHLB		09/28/23	4.945	50,000			
	DN	FFCB		10/27/23	4.850	50,000			
	DN	FFCB		10/27/23	4.850	50,000			
	TR	BILL		06/13/23	5.250	50,000			
	TR	BILL		06/13/23	5.250	50,000			
	TR	BILL		06/13/23	5.250	50,000			
	TR	BILL		06/13/23	5.250	50,000			
	TR	NOTE	0.125	06/30/23	4.819	50,000			
	TR	NOTE	0.125	06/30/23	4.819	50,000			
	TR	NOTE	0.125	06/30/23	4.819	50,000			
	TR	NOTE	0.125	06/30/23	4.819	50,000			
	TR	NOTE	0.125	06/30/23	4.886	50,000			
	TR	NOTE	0.125	06/30/23	4.886	50,000			
	TR	NOTE	0.125	06/30/23	4.886	50,000			
	TR	NOTE	0.125	06/30/23	4.886	50,000			
	TR	NOTE	0.125	06/30/23	4.919	50,000			
	TR	NOTE	0.125	06/30/23	4.919	50,000			
	TR	NOTE	0.125	06/30/23	4.919	50,000			
	TR	NOTE	0.125	06/30/23	4.919	50,000			
	TR	BILL		11/09/23	4.950	50,000			
	TR	BILL		11/09/23	4.950	50,000			
	TR	BILL		11/09/23	4.950	50,000			
	TR	BILL		11/09/23	4.955	50,000			
	TR	BILL		11/09/23	4.955	50,000			
	TR	BILL		11/09/23	4.955	50,000			
	TR	BILL		11/09/23	4.955	50,000			
	TR	BILL		05/16/24	4.560	50,000			
	TR	BILL		05/16/24	4.560	50,000			
	TR	BILL		05/16/24	4.560	50,000			
	TR	BILL		05/16/24	4.565	50,000			
	TR	BILL		05/16/24	4.565	50,000			
	TR	BILL		05/16/24	4.565	50,000			
	YCD	KBC	5.100	06/30/23	5.100	50,000			
	YCD	KBC	5.100	06/30/23	5.100	50,000			
	YCD	NORINCHUK	5.100	06/30/23	5.100	50,000			
	YCD	NORINCHUK	5.100	06/30/23	5.100	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/19/23	REDEMPTIONS								
	CP	BNP NY		05/19/23	5.040	50,000	1	7,000.00	5.111
	CP	BNP NY		05/19/23	5.040	50,000	1	7,000.00	5.111
05/19/23	PURCHASES								
	CP	JUPITER		06/30/23	5.150	50,000			
	CP	JUPITER		06/30/23	5.150	50,000			
	DN	FHLB		06/08/23	4.600	50,000			
	DN	FHLB		06/08/23	4.600	50,000			
	DN	FHLB		06/08/23	4.600	50,000			
	YCD	DNB	5.030	06/02/23	5.030	50,000			
	YCD	DNB	5.030	06/02/23	5.030	50,000			
05/22/23	REDEMPTIONS								
	CP	JUPITER		05/22/23	4.900	50,000	31	210,972.22	4.989
	CP	JUPITER		05/22/23	4.900	50,000	31	210,972.22	4.989
	CP	PEPSICO		05/22/23	4.760	50,000	33	218,166.67	4.847
	CP	PEPSICO		05/22/23	4.760	50,000	34	224,777.78	4.848
	DEB	FNMA	0.250	05/22/23	2.144	50,000	355	1,030,875.00	2.159
	DEB	FNMA	0.250	05/22/23	2.144	50,000	355	1,030,875.00	2.159
	DEB	FNMA	0.250	05/22/23	0.161	45,000	728	144,680.00	0.161
	DEB	FNMA	0.250	05/22/23	0.161	50,000	728	160,755.56	0.161
	DEB	FNMA	0.250	05/22/23	0.280	50,000	1,042	399,594.44	0.280
	DEB	FNMA	0.250	05/22/23	0.280	50,000	1,042	399,594.44	0.280
	DEB	FNMA	0.250	05/22/23	0.306	50,000	1,061	444,541.67	0.306
	DEB	FNMA	0.250	05/22/23	0.306	50,000	1,061	444,541.67	0.306
	DEB	FNMA	0.250	05/22/23	0.316	50,000	1,068	462,072.22	0.316
	DEB	FNMA	0.250	05/22/23	0.316	50,000	1,068	462,072.22	0.316
	YCD	CR AG CIB	4.840	05/22/23	4.840	50,000	32	215,111.11	4.907
	YCD	CR AG CIB	4.840	05/22/23	4.840	50,000	32	215,111.11	4.907
	YCD	KBC	4.930	05/22/23	4.930	50,000	34	232,805.56	4.998
	YCD	KBC	4.930	05/22/23	4.930	50,000	34	232,805.56	4.998
	YCD	SWEDBANK	4.840	05/22/23	4.840	50,000	35	235,277.78	4.907
	YCD	SWEDBANK	4.840	05/22/23	4.840	50,000	35	235,277.78	4.907
	YCD	NORINCHUK	4.950	05/22/23	4.950	50,000	35	240,625.00	5.019
	YCD	NORINCHUK	4.950	05/22/23	4.950	50,000	35	240,625.00	5.019
05/22/23	PURCHASES								
	YCD	MUFG BK	5.040	06/07/23	5.040	50,000			
	YCD	MUFG BK	5.040	06/07/23	5.040	50,000			
05/23/23	REDEMPTIONS								
	DEB	FFCB	0.375	05/23/23	0.405	50,000	546	303,750.00	0.406
	DEB	FFCB	0.375	05/23/23	0.405	50,000	546	303,750.00	0.406

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/23/23	PURCHASES								
	DN	FFCB		06/30/23	4.800	50,000			
	DN	FFCB		06/30/23	4.800	50,000			
	DN	FFCB		06/30/23	4.800	50,000			
	DN	FFCB		06/30/23	4.800	50,000			
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000			
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000			
	YCD	SUMI TRUST	5.130	06/30/23	5.130	50,000			
	YCD	SUMI TRUST	5.130	06/30/23	5.130	50,000			
05/24/23	REDEMPTIONS								
	DEB	IADB	0.500	05/24/23	0.190	50,000	631	165,683.33	0.191
	DEB	IADB	0.500	05/24/23	0.190	50,000	631	165,683.33	0.191
	DEB	IADB	0.500	05/24/23	0.207	50,000	670	190,677.78	0.207
	DEB	IADB	0.500	05/24/23	0.207	50,000	670	190,677.78	0.207
	DEB	IADB	0.500	05/24/23	0.217	50,000	790	235,472.22	0.216
	DEB	IADB	0.500	05/24/23	0.217	50,000	790	235,472.22	0.216
05/24/23	PURCHASES								
	CP	CHARIOT		06/30/23	5.150	50,000			
	CP	CHARIOT		06/30/23	5.150	50,000			
	CP	PEPSICO		08/04/23	5.080	50,000			
	CP	PEPSICO		08/04/23	5.080	50,000			
	CP	CRC		09/25/23	5.330	50,000			
	CP	CRC		09/25/23	5.330	50,000			
	DN	IBRD		06/30/23	4.900	50,000			
	DN	IBRD		06/30/23	4.900	50,000			
	DN	IBRD		06/30/23	4.900	50,000			
	DN	IBRD		06/30/23	4.900	50,000			
	DN	FHLB		06/30/23	4.920	50,000			
	DN	FHLB		06/30/23	4.920	50,000			
	DN	FHLB		06/30/23	4.920	50,000			
	DN	FHLB		06/30/23	4.920	50,000			
	TR	NOTE	2.625	06/30/23	4.726	50,000			
	TR	NOTE	2.625	06/30/23	4.726	50,000			
	TR	NOTE	2.625	06/30/23	4.726	50,000			
	TR	NOTE	2.625	06/30/23	4.726	50,000			
	TR	NOTE	1.375	06/30/23	4.959	50,000			
	TR	NOTE	1.375	06/30/23	4.959	50,000			
	TR	NOTE	1.375	06/30/23	4.959	50,000			
	TR	NOTE	1.375	06/30/23	4.997	50,000			
	TR	NOTE	1.375	06/30/23	4.997	50,000			
	TR	NOTE	1.375	06/30/23	4.997	50,000			
	YCD	DNB	5.080	06/30/23	5.080	50,000			
	YCD	DNB	5.080	06/30/23	5.080	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/24/23	PURCHASES (Continued)								
	YCD	KBC	5.100	06/30/23	5.100	50,000			
	YCD	KBC	5.100	06/30/23	5.100	50,000			
	YCD	NORINCHUK	5.120	06/30/23	5.120	50,000			
	YCD	NORINCHUK	5.120	06/30/23	5.120	50,000			
	YCD	MUFG BK	5.180	06/30/23	5.180	50,000			
	YCD	MUFG BK	5.180	06/30/23	5.180	50,000			
05/25/23	NO REDEMPTIONS								
05/25/23	PURCHASES								
	CD	US BANK	5.070	06/08/23	5.070	50,000			
	CD	US BANK	5.070	06/08/23	5.070	50,000			
	CP	SUMI TRUST		06/30/23	5.090	50,000			
	CP	SUMI TRUST		06/30/23	5.090	50,000			
	CP	JUPITER		06/30/23	5.190	50,000			
	CP	JUPITER		06/30/23	5.190	50,000			
	CP	SCOTIA NY		09/27/23	5.420	50,000			
	CP	SCOTIA NY		09/27/23	5.420	50,000			
	CP	NATIXIS NY		10/02/23	5.500	50,000			
	CP	NATIXIS NY		10/02/23	5.500	50,000			
	YCD	CR AG CIB	5.070	06/12/23	5.070	50,000			
	YCD	CR AG CIB	5.070	06/12/23	5.070	50,000			
	YCD	CR AG CIB	5.070	06/12/23	5.070	50,000			
05/26/23	REDEMPTIONS								
	CP	UNITEDHEALTH		05/26/23	5.080	50,000	8	56,444.44	5.156
	CP	UNITEDHEALTH		05/26/23	5.080	50,000	8	56,444.44	5.156
	CP	SOC GEN NY		05/26/23	5.060	50,000	15	105,416.70	5.141
	CP	SOC GEN NY		05/26/23	5.060	50,000	15	105,416.70	5.141
	CP	CHARIOT		05/26/23	4.930	50,000	37	253,347.22	5.024
	CP	CHARIOT		05/26/23	4.930	50,000	37	253,347.22	5.024
	CP	MUFG BK		05/26/23	4.800	50,000	98	653,333.33	4.931
	CP	MUFG BK		05/26/23	4.800	50,000	98	653,333.33	4.931
	CP	MIZUHO NY		05/26/23	4.740	50,000	120	790,000.00	4.883
	CP	MIZUHO NY		05/26/23	4.740	50,000	120	790,000.00	4.883
	CP	THUNDER		05/26/23	4.850	50,000	134	902,638.89	5.008
	CP	THUNDER		05/26/23	4.850	50,000	134	902,638.89	5.008
	CP	JOHNSON		05/26/23	4.680	50,000	135	877,500.00	4.830
	CP	JOHNSON		05/26/23	4.680	50,000	135	877,500.00	4.830
	CP	CR AG NY		05/26/23	4.750	50,000	156	1,029,166.67	4.917
	CP	CR AG NY		05/26/23	4.750	50,000	156	1,029,166.67	4.917
	CP	SHEFFIELD		05/26/23	4.930	50,000	156	1,068,166.67	5.108
	CP	SHEFFIELD		05/26/23	4.930	50,000	156	1,068,166.67	5.108

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>
05/26/23	REDEMPTIONS (Continued)								
	CP	AMAZON		05/26/23	4.750	50,000	198	1,306,250.00	4.945
	CP	AMAZON		05/26/23	4.750	50,000	198	1,306,250.00	4.945
	CP	JPM LLC		05/26/23	4.960	50,000	207	1,426,000.00	5.177
	CP	JPM LLC		05/26/23	4.960	50,000	207	1,426,000.00	5.177
	DEB	FHLB	4.550	05/26/23	4.550	50,000	190	1,194,375.00	4.589
	DEB	FHLB	4.550	05/26/23	4.550	50,000	190	1,194,375.00	4.589
	DN	FNMA		05/26/23	4.500	50,000	36	225,000.00	4.583
	DN	FNMA		05/26/23	4.500	50,000	36	225,000.00	4.583
	DN	FNMA		05/26/23	4.450	50,000	129	797,291.67	4.585
	DN	FNMA		05/26/23	4.450	50,000	129	797,291.67	4.585
	DN	FHLB		05/26/23	4.575	50,000	149	946,770.83	4.728
	DN	FHLB		05/26/23	4.575	50,000	149	946,770.83	4.728
	DN	IBRD		05/26/23	4.500	50,000	155	968,750.00	4.653
	DN	IBRD		05/26/23	4.500	50,000	155	968,750.00	4.653
	DN	FHLB		05/26/23	4.555	50,000	157	993,243.06	4.712
	DN	FHLB		05/26/23	4.555	50,000	157	993,243.06	4.712
	DN	IBRD		05/26/23	4.500	50,000	158	987,500.00	4.654
	DN	IBRD		05/26/23	4.500	50,000	158	987,500.00	4.654
	DN	FHLB		05/26/23	4.540	50,000	163	1,027,805.56	4.700
	DN	FHLB		05/26/23	4.540	50,000	163	1,027,805.56	4.700
	DN	IBRD		05/26/23	4.550	50,000	164	1,036,388.89	4.711
	DN	IBRD		05/26/23	4.550	50,000	164	1,036,388.89	4.711
	DN	IBRD		05/26/23	4.550	50,000	177	1,118,541.67	4.719
	DN	IBRD		05/26/23	4.550	50,000	177	1,118,541.67	4.719
	DN	FHLB		05/26/23	4.565	50,000	179	1,134,909.72	4.736
	DN	FHLB		05/26/23	4.565	50,000	179	1,134,909.72	4.736
	DN	FHLB		05/26/23	4.565	50,000	179	1,134,909.72	4.736
	DN	FFCB		05/26/23	4.440	50,000	193	1,190,166.67	4.611
	DN	FFCB		05/26/23	4.440	50,000	193	1,190,166.67	4.611
	DN	IFC		05/26/23	4.450	50,000	198	1,223,750.00	4.625
	DN	IFC		05/26/23	4.450	50,000	198	1,223,750.00	4.625
	DN	FHLB		05/26/23	2.860	50,000	302	1,199,611.11	2.971
	DN	FHLB		05/26/23	2.860	50,000	302	1,199,611.11	2.971
	DN	FHLB		05/26/23	3.030	50,000	309	1,300,375.00	3.154
	DN	FHLB		05/26/23	3.030	50,000	309	1,300,375.00	3.154
	DN	FHLB		05/26/23	2.825	50,000	318	1,247,708.33	2.938
	DN	FHLB		05/26/23	2.825	50,000	318	1,247,708.33	2.938
	DN	FHLB		05/26/23	2.715	50,000	332	1,251,916.67	2.823
	DN	FHLB		05/26/23	2.715	50,000	332	1,251,916.67	2.823
	YCD	SVENSKA	4.770	05/26/23	4.770	50,000	92	609,500.00	4.836
	YCD	SVENSKA	4.770	05/26/23	4.770	50,000	92	609,500.00	4.836
	YCD	SE BANKEN	4.780	05/26/23	4.780	50,000	99	657,250.00	4.846
	YCD	SE BANKEN	4.780	05/26/23	4.780	50,000	99	657,250.00	4.846
	YCD	FORTIS	4.900	05/26/23	4.900	50,000	143	973,194.44	4.968
	YCD	FORTIS	4.900	05/26/23	4.900	50,000	143	973,194.44	4.968
	YCD	SOC GEN	4.840	05/26/23	4.840	50,000	162	1,089,000.00	4.907
	YCD	SOC GEN	4.840	05/26/23	4.840	50,000	162	1,089,000.00	4.907

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>
05/26/23	REDEMPTIONS (Continued)								
	YCD	TORONTO	4.860	05/26/23	4.860	50,000	162	1,093,500.00	4.928
	YCD	TORONTO	4.860	05/26/23	4.860	50,000	162	1,093,500.00	4.928
	YCD	NORDEA ABP	5.010	05/26/23	5.010	50,000	185	1,287,291.67	5.080
	YCD	NORDEA ABP	5.010	05/26/23	5.010	50,000	185	1,287,291.67	5.080
	YCD	MONTREAL	5.100	05/26/23	5.100	50,000	190	1,345,833.33	5.171
	YCD	MONTREAL	5.100	05/26/23	5.100	50,000	190	1,345,833.33	5.171
	YCD	SCOTIA	5.100	05/26/23	5.100	50,000	190	1,345,833.33	5.171
	YCD	SCOTIA	5.100	05/26/23	5.100	50,000	190	1,345,833.33	5.171
	YCD	NAT AUB	4.920	05/26/23	4.920	50,000	212	1,448,666.67	4.988
	YCD	NAT AUB	4.920	05/26/23	4.920	50,000	212	1,448,666.67	4.988
05/26/23	PURCHASES								
	CP	DISNEY		06/30/23	5.100	50,000			
	DN	IFC		06/20/23	5.000	50,000			
	DN	IFC		06/20/23	5.000	50,000			
	TR	BILL		06/27/23	5.300	50,000			
	TR	BILL		06/27/23	5.300	50,000			
	YCD	NORINCHUK	5.120	06/27/23	5.120	50,000			
	YCD	NORINCHUK	5.120	06/27/23	5.120	50,000			
	YCD	NORINCHUK	5.120	06/27/23	5.120	50,000			
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000			
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000			
	YCD	KBC	5.110	07/03/23	5.110	50,000			
	YCD	KBC	5.110	07/03/23	5.110	50,000			
05/30/23	SALES								
	DEB CL	FNMA	5.025	05/30/23	5.025	50,000	182	1,263,229.17	5.067
	DEB CL	FNMA	5.025	05/30/23	5.025	50,000	182	1,263,229.17	5.067
	DEB CL	FNMA	5.025	05/30/23	5.025	50,000	182	1,263,229.17	5.067
05/30/23	REDEMPTIONS								
	CD	US BANK	4.970	05/30/23	4.970	50,000	34	234,694.44	5.039
	CD	US BANK	4.970	05/30/23	4.970	50,000	34	234,694.44	5.039
	CP	NATIXIS NY		05/30/23	5.000	50,000	196	1,361,111.11	5.211
	CP	NATIXIS NY		05/30/23	5.000	50,000	196	1,361,111.11	5.211
	CP	METLIFE STF		05/30/23	4.950	50,000	208	1,430,000.00	5.167
	CP	METLIFE STF		05/30/23	4.950	50,000	208	1,430,000.00	5.167
	CP	CGMI		05/30/23	5.140	50,000	210	1,499,166.67	5.372
	CP	CGMI		05/30/23	5.140	50,000	210	1,499,166.67	5.372
	DEB	FHLB	4.700	05/30/23	4.700	50,000	181	1,175,000.00	4.739
	DEB	FHLB	4.700	05/30/23	4.700	50,000	181	1,175,000.00	4.739
	DN	IFC		05/30/23	4.620	50,000	133	853,416.67	4.766
	DN	IFC		05/30/23	4.620	50,000	133	853,416.67	4.766

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>
05/30/23	REDEMPTIONS (Continued)								
	DN	FNMA		05/30/23	4.450	50,000	137	846,736.11	4.590
	DN	FNMA		05/30/23	4.450	50,000	137	846,736.11	4.590
	DN	IBRD		05/30/23	4.590	50,000	145	924,375.00	4.741
	DN	IBRD		05/30/23	4.590	50,000	145	924,375.00	4.741
	DN	IBRD		05/30/23	4.590	50,000	146	930,750.00	4.742
	DN	IBRD		05/30/23	4.590	50,000	146	930,750.00	4.742
	DN	FHLB		05/30/23	4.580	50,000	154	979,611.11	4.736
	DN	FHLB		05/30/23	4.580	50,000	154	979,611.11	4.736
	DN	FHLB		05/30/23	4.610	50,000	189	1,210,125.00	4.790
	DN	FHLB		05/30/23	4.610	50,000	189	1,210,125.00	4.790
	DN	FHLB		05/30/23	4.500	50,000	194	1,212,500.00	4.676
	DN	FHLB		05/30/23	4.500	50,000	194	1,212,500.00	4.676
	DN	FHLB		05/30/23	4.470	50,000	195	1,210,625.00	4.645
	DN	FHLB		05/30/23	4.470	50,000	195	1,210,625.00	4.645
	DN	FHLB		05/30/23	4.470	50,000	195	1,210,625.00	4.645
	DN	FHLB		05/30/23	4.470	50,000	195	1,210,625.00	4.645
	DN	FHLB		05/30/23	4.430	50,000	196	1,205,944.44	4.603
	DN	FHLB		05/30/23	4.430	50,000	196	1,205,944.44	4.603
	DN	FFCB		05/30/23	4.520	50,000	202	1,268,111.11	4.702
	TR	BILL		05/30/23	4.663	50,000	96	621,666.67	4.787
	TR	BILL		05/30/23	4.663	50,000	96	621,666.67	4.787
	TR	BILL		05/30/23	4.663	50,000	96	621,666.67	4.787
	TR	BILL		05/30/23	4.568	50,000	112	710,500.00	4.698
	TR	BILL		05/30/23	4.568	50,000	112	710,500.00	4.698
	TR	BILL		05/30/23	4.570	50,000	112	710,888.89	4.700
	TR	BILL		05/30/23	4.570	50,000	112	710,888.89	4.700
	TR	BILL		05/30/23	4.575	50,000	118	749,791.67	4.709
	TR	BILL		05/30/23	4.575	50,000	118	749,791.67	4.709
	TR	BILL		05/30/23	4.575	50,000	118	749,791.67	4.709
	TR	BILL		05/30/23	4.580	50,000	118	750,611.11	4.714
	TR	BILL		05/30/23	4.580	50,000	118	750,611.11	4.714
	TR	BILL		05/30/23	4.580	50,000	118	750,611.11	4.714
	TR	BILL		05/30/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/30/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/30/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/30/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/30/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/30/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/30/23	4.595	50,000	119	759,451.39	4.731
	TR	BILL		05/30/23	4.598	50,000	119	759,864.58	4.733
	TR	BILL		05/30/23	4.598	50,000	119	759,864.58	4.733
	TR	BILL		05/30/23	4.598	50,000	119	759,864.58	4.733
	TR	BILL		05/30/23	4.598	50,000	119	759,864.58	4.733
	TR	BILL		05/30/23	4.615	50,000	119	762,756.94	4.752
	TR	BILL		05/30/23	4.615	50,000	119	762,756.94	4.752
	TR	BILL		05/30/23	4.615	50,000	119	762,756.94	4.752

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>
05/30/23	REDEMPTIONS (Continued)								
	TR	BILL		05/30/23	4.615	50,000	119	762,756.94	4.752
	TR	BILL		05/30/23	4.615	50,000	119	762,756.94	4.752
	TR	BILL		05/30/23	4.615	50,000	119	762,756.94	4.752
	TR	BILL		05/30/23	4.615	50,000	119	762,756.94	4.752
	TR	BILL		05/30/23	4.615	50,000	119	762,756.94	4.752
	TR	BILL		05/30/23	4.615	50,000	119	762,756.94	4.752
	YCD	NORINCHUK	5.100	05/30/23	5.100	50,000	36	255,000.00	5.171
	YCD	NORINCHUK	5.100	05/30/23	5.100	50,000	36	255,000.00	5.171
	YCD	BARCLAYS	5.240	05/30/23	5.240	50,000	196	1,426,444.44	5.313
	YCD	BARCLAYS	5.240	05/30/23	5.240	50,000	196	1,426,444.44	5.313
05/30/23	PURCHASES								
	CB	TOYOTA	2.900	04/17/24	5.237	20,000			
	CD	US BANK	5.170	06/30/23	5.170	50,000			
	CD	US BANK	5.170	06/30/23	5.170	50,000			
	CD	US BANK	5.170	06/30/23	5.170	50,000			
	CP	CHARIOT		06/30/23	5.180	50,000			
	CP	CHARIOT		06/30/23	5.180	50,000			
	CP	MIZUHO NY		09/29/23	5.420	50,000			
	CP	MIZUHO NY		09/29/23	5.420	50,000			
	DN	FNMA		06/30/23	4.830	50,000			
	DN	FNMA		06/30/23	4.830	50,000			
	DN	FNMA		06/30/23	4.830	50,000			
	DN	FNMA		06/30/23	4.830	50,000			
	YCD	NAT AUB	5.480	12/01/23	5.480	50,000			
	YCD	NAT AUB	5.480	12/01/23	5.480	50,000			
	YCD	NORDEA ABP	5.600	12/01/23	5.600	50,000			
	YCD	NORDEA ABP	5.600	12/01/23	5.600	50,000			
	YCD	BARCLAYS	5.780	03/01/24	5.780	50,000			
	YCD	BARCLAYS	5.780	03/01/24	5.780	50,000			
05/31/23	REDEMPTIONS								
	TR	NOTE	0.125	05/31/23	0.268	50,000	709	260,085.80	0.269
	TR	NOTE	0.125	05/31/23	0.268	50,000	709	260,085.80	0.269
	TR	NOTE	0.125	05/31/23	0.268	50,000	709	260,085.80	0.269
	TR	NOTE	0.125	05/31/23	0.268	50,000	709	260,085.80	0.269
	TR	NOTE	0.125	05/31/23	0.268	50,000	709	260,085.80	0.269
	TR	NOTE	0.125	05/31/23	0.268	50,000	709	260,085.80	0.269
	TR	NOTE	0.125	05/31/23	0.161	50,000	713	157,253.24	0.161
	TR	NOTE	0.125	05/31/23	0.161	50,000	713	157,253.24	0.161
	TR	NOTE	0.125	05/31/23	0.161	50,000	713	157,253.24	0.161
	TR	NOTE	0.125	05/31/23	0.161	50,000	713	157,253.24	0.161
	TR	NOTE	0.125	05/31/23	0.161	50,000	713	157,253.24	0.161
	TR	NOTE	0.125	05/31/23	0.161	50,000	713	157,253.24	0.161
	TR	NOTE	0.125	05/31/23	0.161	50,000	713	157,253.24	0.161

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>
05/31/23	PURCHASES								
	CP	CR AG NY		06/30/23	5.050	50,000			
	CP	CR AG NY		06/30/23	5.050	50,000			
	CP	METLIFE STF		06/30/23	5.120	50,000			
	CP	METLIFE STF		06/30/23	5.120	50,000			
	CP	MUFG BK		06/30/23	5.200	50,000			
	CP	MUFG BK		06/30/23	5.200	50,000			
	CP	GOTHAM		09/01/23	5.400	50,000			
	CP	GOTHAM		09/01/23	5.400	50,000			
	CP	PEPSICO		09/11/23	5.120	50,000			
	CP	OLD LINE		09/25/23	5.390	50,000			
	CP	OLD LINE		09/25/23	5.390	50,000			
	DN	FFCB		06/30/23	4.850	50,000			
	DN	FFCB		06/30/23	4.850	50,000			
	DN	FHLB		08/09/23	5.150	50,000			
	DN	FHLB		08/09/23	5.150	50,000			
	DN	FHLB		09/01/23	5.170	50,000			
	DN	FHLB		09/01/23	5.170	50,000			
	DN	IBRD		10/02/23	5.150	50,000			
	DN	IBRD		10/02/23	5.150	50,000			
	DN	IFC		10/02/23	5.180	50,000			
	DN	IFC		10/02/23	5.180	50,000			
	DN	IBRD		10/27/23	5.100	50,000			
	DN	IBRD		10/27/23	5.100	50,000			
	DN	FHLB		10/27/23	5.195	50,000			
	DN	FHLB		10/27/23	5.195	50,000			
	DN	FHLMC		11/01/23	5.070	50,000			
	DN	FHLMC		11/01/23	5.070	50,000			
	DN	FHLB		11/01/23	5.200	50,000			
	DN	FHLB		11/01/23	5.200	50,000			
	TR	NOTE	1.375	06/30/23	4.566	50,000			
	TR	NOTE	1.375	06/30/23	4.566	50,000			
	TR	NOTE	1.375	06/30/23	4.566	50,000			
	TR	NOTE	1.375	06/30/23	4.708	50,000			
	TR	NOTE	1.375	06/30/23	4.708	50,000			
	TR	NOTE	1.375	06/30/23	4.708	50,000			
	TR	NOTE	0.125	06/30/23	4.997	50,000			
	TR	NOTE	0.125	06/30/23	4.997	50,000			
	TR	NOTE	0.125	06/30/23	4.997	50,000			
	TR	NOTE	0.125	06/30/23	5.045	50,000			
	TR	NOTE	0.125	06/30/23	5.045	50,000			
	TR	NOTE	0.125	06/30/23	5.045	50,000			
	TR	BILL		11/09/23	5.250	50,000			
	TR	BILL		11/09/23	5.250	50,000			
	TR	BILL		11/09/23	5.250	50,000			
	TR	BILL		11/09/23	5.250	50,000			
	TR	BILL		05/16/24	4.970	50,000			
	TR	BILL		05/16/24	4.970	50,000			

INVESTMENT TRANSACTIONS

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05/31/23	PURCHASES (Continued)								
	TR	BILL		05/16/24	4.973	50,000			
	TR	BILL		05/16/24	4.973	50,000			
	TR	NOTE	4.250	05/31/25	4.421	50,000			
	TR	NOTE	4.250	05/31/25	4.421	50,000			
	TR	NOTE	4.250	05/31/25	4.421	50,000			
	TR	NOTE	4.250	05/31/25	4.423	50,000			
	TR	NOTE	4.250	05/31/25	4.423	50,000			
	TR	NOTE	4.250	05/31/25	4.423	50,000			
	TR	NOTE	4.250	05/31/25	4.452	50,000			
	TR	NOTE	4.250	05/31/25	4.452	50,000			
	TR	NOTE	4.250	05/31/25	4.452	50,000			

FOOTNOTES

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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	03/08/23	4.730	8,000,000.00	06/07/23
New Omni Bank, N.A.	05/31/23	5.150	8,000,000.00	08/30/23
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
New Omni Bank, N.A.	05/18/23	5.010	15,000,000.00	11/16/23
BREA				
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
DIAMOND BAR				
Prospectors Federal Credit Union	03/02/23	4.990	2,000,000.00	08/31/23
DOWNEY				
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
EL CENTRO				
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
EL MONTE				
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
Cathay Bank	05/11/23	4.960	125,000,000.00	11/09/23
FRESNO				
Fresno First Bank	04/06/23	4.630	2,000,000.00	10/05/23
FOLSOM				
Safe Credit Union	05/31/23	5.230	1,000,000.00	11/29/23
GARDEN GROVE				
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
US Metro Bank	05/19/23	5.080	5,000,000.00	11/17/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/06/23	4.670	25,000,000.00	10/05/23
IRVINE				
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
CommerceWest Bank	05/11/23	4.960	15,000,000.00	11/09/23
Commercial Bank of California	04/06/23	4.660	1,000,000.00	10/05/23
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
First Foundation Bank	05/19/23	5.090	37,000,000.00	11/17/23
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
LODI				
Farmers & Merchants Bank of Central CA	04/05/23	4.710	3,000,000.00	10/04/23
LOS ANGELES				
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
Bank of Hope	05/17/23	4.970	90,000,000.00	11/15/23
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
Commonwealth Business Bank	05/04/23	4.850	5,000,000.00	11/02/23
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	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
Hanmi Bank	05/11/23	4.960	30,000,000.00	11/09/23
Manufacturers Bank	03/02/23	4.980	20,000,000.00	08/31/23
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
Open Bank	05/03/23	4.930	10,000,000.00	11/01/23
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	03/15/23	4.700	125,000,000.00	09/13/23
Preferred Bank	05/11/23	4.940	20,000,000.00	11/09/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
LOS ANGELES (Continued)				
Royal Business Bank	05/12/23	5.110	30,000,000.00	08/11/23
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
OAKLAND				
Beneficial State Bank	03/10/23	4.940	1,000,000.00	06/09/23
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
California Bank of Commerce	05/03/23	4.930	5,000,000.00	11/01/23
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
ONTARIO				
Citizens Business Bank	05/25/23	5.230	50,000,000.00	08/24/23
PALOS VERDES ESTATES				
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
PASADENA				
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
American Plus Bank, N.A.	05/11/23	4.940	4,000,000.00	11/09/23
American Plus Bank, N.A.	05/17/23	4.930	8,000,000.00	11/15/23
East West Bank	01/05/23	4.650	50,000,000.00	07/06/23
East West Bank	01/11/23	4.740	175,000,000.00	07/12/23
East West Bank	01/27/23	4.700	75,000,000.00	07/28/23
Wescom Central Credit Union	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
PORTERVILLE				
Bank of The Sierra	03/09/23	4.880	5,000,000.00	06/08/23
REDDING				
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

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
REDWOOD CITY				
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
Provident Credit Union	05/04/23	4.870	50,000,000.00	11/02/23
ROSEMEAD				
Pacific Alliance Bank	01/04/23	4.600	4,000,000.00	07/05/23
ROSEVILLE				
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
Five Star Bank	05/31/23	5.190	50,000,000.00	11/29/23
SACRAMENTO				
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
Golden 1 Credit Union	05/04/23	4.870	150,000,000.00	11/02/23
River City Bank	03/27/23	4.660	50,000,000.00	10/05/23
SAN DIEGO				
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.	01/19/23	4.670	10,000,000.00	07/20/23
Bank of Southern California N.A.	05/25/23	5.180	20,000,000.00	11/16/23
Bank of Southern California N.A.	05/19/23	5.090	5,000,000.00	11/17/23
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 FRANCISCO				
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

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SAN JOSE				
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
Meriwest Credit Union	05/10/23	4.930	10,000,000.00	11/08/23
Technology Credit Union	05/18/23	5.120	50,000,000.00	08/17/23
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
Technology Credit Union	05/04/23	4.860	50,000,000.00	11/02/23
SANTA ANA				
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
Banc of California, N.A.	05/18/23	5.050	50,000,000.00	11/16/23
SANTA ROSA				
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
Poppy Bank	05/31/23	5.220	50,000,000.00	11/29/23
SUN VALLEY				
Mission Valley Bank	02/01/23	4.680	10,000,000.00	08/02/23
VACAVILLE				
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
Travis Credit Union	05/12/23	4.930	50,000,000.00	11/09/23
Travis Credit Union	05/17/23	4.980	25,000,000.00	11/15/23
WALNUT CREEK				
Mechanics Bank	12/01/22	4.610	1,000,000.00	06/01/23
WATSONVILLE				
Santa Cruz County Bank	04/07/23	4.750	10,000,000.00	07/07/23
Santa Cruz County Bank	05/11/23	4.980	10,000,000.00	11/09/23
TOTAL TIME DEPOSITS MAY 2023			5,193,000,000.00	

BANK DEMAND DEPOSITS

MAY 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	\$ 752,475	\$ 900,000	\$ 3,699,798
2	778,171	960,000	3,631,179
3	759,617	740,000	3,605,330
4	789,048	645,000	4,280,479
5	760,304	760,000	4,053,116
6	760,304	760,000	4,053,116
7	760,304	760,000	4,053,116
8	769,258	480,000	3,639,318
9	847,049	930,000	3,889,463
10	807,835	860,000	5,374,138
11	815,677	895,000	3,214,556
12	845,628	915,000	5,551,517
13	845,628	915,000	5,551,517
14	845,628	915,000	5,551,517
15	811,860	885,000	5,123,595
16	813,912	970,000	3,538,850
17	875,527	915,000	3,280,868
18	838,251	1,015,000	3,594,137
19	827,996	1,070,000	4,579,672
20	827,996	1,070,000	4,579,672
21	827,996	1,070,000	4,579,672
22	798,091	1,000,000	4,184,234
23	833,791	1,025,000	3,784,895
24	984,378	1,100,000	3,334,187
25	961,010	1,180,000	3,426,364
26	1,004,696	1,230,000	4,110,904
27	1,004,696	1,230,000	4,110,904
28	1,004,696	1,230,000	4,110,904
29	1,004,696	1,230,000	4,110,904
30	706,713	925,000	3,839,108
31	1,420,935	1,100,000	3,484,285
AVERAGE DOLLAR DAYS	\$860,780 <u>a/</u>	\$957,419 <u>b/</u>	

a/ The prescribed bank balance for May was \$291,737.00. This consisted of \$211,051.00 in compensating balances for services, balances for uncollected funds of \$81,137.00 and a deduction of \$451.00 for May 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**

1887

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on May 17, 2023, has determined and designated the amount of money available for deposit and investment as of May 4, 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 \$ 211,000,000

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: \$ 1,500,000,000

JP Morgan Chase Bank	\$ 500,000,000
Bank of the West	\$ 500,000,000
US Bank	\$ 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:

	<u>From</u>	<u>To</u>	<u>Transactions</u>	<u>In Securities (GC section 16430)</u>	<u>Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)</u>	<u>Estimated Total</u>
(1)	5/15/2023	5/19/2023	\$ 163,300,000	\$ (10,410,275,000)	\$ 5,242,000,000	\$ (5,168,275,000)
(2)	5/22/2023	5/26/2023	\$ (1,902,600,000)	\$ (12,312,875,000)	\$ 5,242,000,000	\$ (7,070,875,000)
(3)	5/29/2023	6/2/2023	\$ (4,522,700,000)	\$ (16,835,575,000)	\$ 5,242,000,000	\$ (11,593,575,000)
(4)	6/5/2023	6/9/2023	\$ (1,282,900,000)	\$ (18,118,475,000)	\$ 5,242,000,000	\$ (12,876,475,000)
(5)	6/12/2023	6/16/2023	\$ 2,139,000,000	\$ (15,979,475,000)	\$ 5,242,000,000	\$ (10,737,475,000)
(6)	6/19/2023	6/23/2023	\$ 1,712,000,000	\$ (14,267,475,000)	\$ 5,242,000,000	\$ (9,025,475,000)

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 \$ 211,000,000.

Dated: May 17, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

LOS ANGELES COUNTY TREASURER
 PENDING TRANSACTIONS DETAIL REPORT
 AS OF JUNE 30, 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